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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/01/2020 TO 16/01/2020

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
2020/01/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	2025	06/02/2020		Bond Future	135.9193	135.9193	136.0964	136.0964	0.130	0.0000	0.0000	5,063
2020/01/16	2025	07/05/2020		Bond Future	138.4161	138.4161	138.5965	138.5965	0.130	0.0000	0.0000	0

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2020/01/16	2025	06/08/2020			Bond Future	139.5349	139.5349	139.7187	139.7187	0.132	0.0000	0.0000	0
2020/01/16	2025	05/11/2020			Bond Future	142.1533	142.1533	142.3406	142.3406	0.132	0.0000	0.0000	0
2020/01/16	2029	06/02/2020			Bond Future	101.1993	101.1993	101.1896	101.1896	(0.010)	0.0000	0.0000	3,765
2020/01/16	2029	07/05/2020			Bond Future	101.9548	101.9548	101.9448	101.9448	(0.010)	0.0000	0.0000	0
2020/01/16	2029	06/08/2020			Bond Future	103.8789	103.8789	103.8688	103.8688	(0.010)	0.0000	0.0000	0
2020/01/16	2029	05/11/2020			Bond Future	104.6944	104.6944	104.6842	104.6842	(0.010)	0.0000	0.0000	0
2020/01/16	2030	06/02/2020	9.15	Put	Bond Future	556.3500	0.5563	455.3900	0.4554	(18.147)	0	0	0
2020/01/16	2030	06/02/2020	9.14	Call	Bond Future	1,004.8800	1.0049	1,125.7000	1.1257	12.023	0	0	0
2020/01/16	2030	06/02/2020	9.40	Put	Bond Future	168.8100	0.1688	126.5400	0.1265	(25.040)	0	0	5,000
2020/01/16	2030	06/02/2020	9.25	Call	Bond Future	1,450.1700	1.4502	1,600.7800	1.6008	10.386	0	0	0
2020/01/16	2030	06/02/2020	8.40	Call	Bond Future	5.3900	0.0054	6.5700	0.0066	21.892	0	0	5,820
2020/01/16	2030	06/02/2020			Bond Future	9.0711	93.3051	9.0347	93.5298	(0.401)	0.0000	0.0000	80,399
2020/01/16	2030	06/02/2020	9.00	Put	Bond Future	1,003.1100	1.0031	858.9900	0.8590	(14.367)	0	0	0
2020/01/16	2030	06/02/2020	9.00	Call	Bond Future	563.1400	0.5631	643.6500	0.6436	14.297	0	0	5,820
2020/01/16	2030	06/02/2020	9.15	Call	Bond Future	1,042.0500	1.0420	1,165.7200	1.1657	11.868	0	0	0
2020/01/16	2030	06/02/2020	9.14	Put	Bond Future	580.5200	0.5805	476.7100	0.4767	(17.882)	0	0	0
2020/01/16	2030	06/02/2020	9.40	Call	Bond Future	2,170.6200	2.1706	2,352.9800	2.3530	8.401	0	0	0
2020/01/16	2030	06/02/2020	9.25	Put	Bond Future	354.0600	0.3541	280.0400	0.2800	(20.906)	0	0	5,000
2020/01/16	2030	06/02/2020	8.40	Put	Bond Future	4,272.0300	4.2720	4,048.5800	4.0486	(5.231)	0	0	0
2020/01/16	2030	06/02/2020	9.16	Call	Bond Future	1,079.8300	1.0798	1,206.3200	1.2063	11.714	0	0	0
2020/01/16	2030	06/02/2020	9.16	Put	Bond Future	532.8500	0.5328	434.7100	0.4347	(18.418)	0	0	0
2020/01/16	2030	07/05/2020	8.79	Call	Bond Future	880.4800	0.8805	949.0000	0.9490	7.782	0	0	0
2020/01/16	2030	07/05/2020	8.78	Put	Bond Future	3,054.4400	3.0544	2,893.1500	2.8931	(5.281)	0	0	0
2020/01/16	2030	07/05/2020			Bond Future	9.1372	94.9961	9.0995	95.2248	(0.413)	0.0000	0.0000	0
2020/01/16	2030	07/05/2020	8.80	Call	Bond Future	901.3300	0.9013	971.0200	0.9710	7.732	0	0	0
2020/01/16	2030	07/05/2020	8.80	Put	Bond Future	2,971.0200	2.9710	2,812.0500	2.8120	(5.351)	0	0	0
2020/01/16	2030	07/05/2020	8.79	Put	Bond Future	3,012.4600	3.0125	2,852.3200	2.8523	(5.316)	0	0	0
2020/01/16	2030	07/05/2020	8.78	Call	Bond Future	860.1200	0.8601	927.4900	0.9275	7.833	0	0	0
2020/01/16	2030	06/08/2020	9.11	Call	Bond Future	2,196.9300	2.1969	2,303.8200	2.3038	4.865	0	0	0
2020/01/16	2030	06/08/2020			Bond Future	9.2037	92.7337	9.1644	92.9666	(0.427)	0.0000	0.0000	0
2020/01/16	2030	06/08/2020	9.09	Call	Bond Future	2,139.6500	2.1397	2,244.7500	2.2447	4.912	0	0	0
2020/01/16	2030	06/08/2020	9.09	Put	Bond Future	2,816.1100	2.8161	2,688.2800	2.6883	(4.539)	0	0	0
2020/01/16	2030	06/08/2020	9.11	Put	Bond Future	2,753.9200	2.7539	2,627.8800	2.6279	(4.577)	0	0	0
2020/01/16	2030	06/08/2020	9.10	Call	Bond Future	2,168.1800	2.1682	2,274.1800	2.2742	4.889	0	0	0
2020/01/16	2030	06/08/2020	9.10	Put	Bond Future	2,784.8800	2.7849	2,657.9500	2.6580	(4.558)	0	0	0
2020/01/16	2030	05/11/2020	10.06	Put	Bond Future	1,447.3600	1.4474	1,378.9800	1.3790	(4.724)	0	0	1,000
2020/01/16	2030	05/11/2020	8.73	Call	Bond Future	1,660.6000	1.6606	1,740.4600	1.7405	4.809	0	0	3,000
2020/01/16	2030	05/11/2020	9.39	Put	Bond Future	2,704.2600	2.7043	2,594.8000	2.5948	(4.048)	0	0	0
2020/01/16	2030	05/11/2020	9.38	Call	Bond Future	3,405.7100	3.4057	3,532.8100	3.5328	3.732	0	0	0
2020/01/16	2030	05/11/2020			Bond Future	9.2629	94.4758	9.2221	94.7131	(0.441)	0.0000	0.0000	0
2020/01/16	2030	05/11/2020	8.34	Put	Bond Future	6,514.3400	6.5143	6,330.4400	6.3304	(2.823)	0	0	0
2020/01/16	2030	05/11/2020	8.34	Call	Bond Future	950.8900	0.9509	1,004.2500	1.0042	5.612	0	0	1,000
2020/01/16	2030	05/11/2020	9.04	Put	Bond Future	3,711.0200	3.7110	3,576.2500	3.5763	(3.632)	0	0	0
2020/01/16	2030	05/11/2020	9.04	Call	Bond Future	2,405.7300	2.4057	2,508.2200	2.5082	4.260	0	0	1,000
2020/01/16	2030	05/11/2020	10.06	Call	Bond Future	5,925.3000	5.9253	6,094.1800	6.0942	2.850	0	0	0
2020/01/16	2030	05/11/2020	8.73	Put	Bond Future	4,821.4100	4.8214	4,664.0100	4.6640	(3.265)	0	0	0

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2020/01/16	2030	05/11/2020	9.23	Put	Bond Future	3,133.7900	3.1338	3,012.9200	3.0129	(3.857)	0	0	0
2020/01/16	2030	05/11/2020	10.37	Put	Bond Future	1,056.0600	1.0561	1,002.7000	1.0027	(5.053)	0	0	16,000
2020/01/16	2030	05/11/2020	9.39	Call	Bond Future	3,437.9600	3.4380	3,565.7600	3.5658	3.717	0	0	0
2020/01/16	2030	05/11/2020	9.38	Put	Bond Future	2,729.4600	2.7295	2,619.3000	2.6193	(4.036)	0	0	0
2020/01/16	2030	05/11/2020	10.47	Call	Bond Future	7,606.0700	7.6061	7,794.6500	7.7947	2.479	0	0	0
2020/01/16	2030	05/11/2020	10.47	Put	Bond Future	935.4800	0.9355	886.8000	0.8868	(5.204)	0	0	3,000
2020/01/16	2030	05/11/2020	9.23	Call	Bond Future	2,942.6300	2.9426	3,059.0200	3.0590	3.955	0	0	3,000
2020/01/16	2030	05/11/2020	8.53	Put	Bond Future	5,647.2100	5.6472	5,475.7700	5.4758	(3.036)	0	0	0
2020/01/16	2030	05/11/2020	8.53	Call	Bond Future	1,263.9300	1.2639	1,329.7500	1.3297	5.208	0	0	16,000
2020/01/16	2030	05/11/2020	9.03	Put	Bond Future	3,743.6300	3.7436	3,608.1200	3.6081	(3.620)	0	0	0
2020/01/16	2030	05/11/2020	9.03	Call	Bond Future	2,379.2200	2.3792	2,480.9700	2.4810	4.277	0	0	16,000
2020/01/16	2030	05/11/2020	10.37	Call	Bond Future	7,198.5600	7.1986	7,382.4600	7.3825	2.555	0	0	0
2020/01/16	2030	05/11/2020	9.40	Call	Bond Future	3,470.0200	3.4700	3,598.5200	3.5985	3.703	0	0	0
2020/01/16	2030	05/11/2020	9.40	Put	Bond Future	2,678.9200	2.6789	2,570.1600	2.5702	(4.060)	0	0	0
2020/01/16	2032	06/02/2020	9.40	Put	Bond Future	1,032.9100	1.0329	918.2600	0.9183	(11.100)	0	0	0
2020/01/16	2032	06/02/2020			Bond Future	9.4527	94.4268	9.4267	94.6014	(0.275)	0.0000	0.0000	71,272
2020/01/16	2032	06/02/2020	9.39	Call	Bond Future	648.8400	0.6488	706.6900	0.7067	8.916	0	0	0
2020/01/16	2032	06/02/2020	9.39	Put	Bond Future	1,070.6500	1.0706	953.8700	0.9539	(10.907)	0	0	0
2020/01/16	2032	06/02/2020	9.40	Call	Bond Future	678.5400	0.6785	738.5200	0.7385	8.840	0	0	0
2020/01/16	2032	06/02/2020	9.38	Call	Bond Future	619.9700	0.6200	675.7100	0.6757	8.991	0	0	0
2020/01/16	2032	06/02/2020	9.38	Put	Bond Future	1,109.2900	1.1093	990.4000	0.9904	(10.718)	0	0	0
2020/01/16	2032	07/05/2020	9.19	Call	Bond Future	1,006.1600	1.0062	1,058.3300	1.0583	5.185	0	0	0
2020/01/16	2032	07/05/2020			Bond Future	9.5242	91.9786	9.4973	92.1564	(0.283)	0.0000	0.0000	0
2020/01/16	2032	07/05/2020	9.17	Call	Bond Future	958.2700	0.9583	1,008.6400	1.0086	5.256	0	0	0
2020/01/16	2032	07/05/2020	9.17	Put	Bond Future	3,333.8000	3.3338	3,206.3600	3.2064	(3.823)	0	0	0
2020/01/16	2032	07/05/2020	9.19	Put	Bond Future	3,245.3100	3.2453	3,119.6700	3.1197	(3.871)	0	0	0
2020/01/16	2032	07/05/2020	9.18	Call	Bond Future	982.1300	0.9821	1,033.4000	1.0334	5.220	0	0	0
2020/01/16	2032	07/05/2020	9.18	Put	Bond Future	3,289.4300	3.2894	3,162.8900	3.1629	(3.847)	0	0	0
2020/01/16	2032	06/08/2020	9.46	Put	Bond Future	3,293.2700	3.2933	3,190.4500	3.1905	(3.122)	0	0	0
2020/01/16	2032	06/08/2020	9.45	Call	Bond Future	2,379.4700	2.3795	2,457.1400	2.4571	3.264	0	0	0
2020/01/16	2032	06/08/2020			Bond Future	9.5954	93.6683	9.5675	93.8495	(0.291)	0.0000	0.0000	0
2020/01/16	2032	06/08/2020	9.46	Call	Bond Future	2,410.4500	2.4104	2,488.7800	2.4888	3.250	0	0	0
2020/01/16	2032	06/08/2020	9.45	Put	Bond Future	3,327.9300	3.3279	3,224.4500	3.2244	(3.109)	0	0	0
2020/01/16	2032	06/08/2020	9.47	Call	Bond Future	2,441.6400	2.4416	2,520.6300	2.5206	3.235	0	0	0
2020/01/16	2032	06/08/2020	9.47	Put	Bond Future	3,258.8800	3.2589	3,156.7200	3.1567	(3.135)	0	0	0
2020/01/16	2032	05/11/2020	9.61	Put	Bond Future	3,661.7100	3.6617	3,564.8900	3.5649	(2.644)	0	0	0
2020/01/16	2032	05/11/2020	10.99	Call	Bond Future	8,909.4100	8.9094	9,056.8300	9.0568	1.655	0	0	0
2020/01/16	2032	05/11/2020	9.44	Put	Bond Future	4,236.8400	4.2368	4,130.8000	4.1308	(2.503)	0	0	0
2020/01/16	2032	05/11/2020	11.08	Call	Bond Future	9,310.7400	9.3107	9,461.0700	9.4611	1.615	0	0	0
2020/01/16	2032	05/11/2020	9.77	Put	Bond Future	3,177.3600	3.1774	3,089.0700	3.0891	(2.779)	0	0	0
2020/01/16	2032	05/11/2020			Bond Future	9.6650	91.2693	9.6361	91.4538	(0.300)	0.0000	0.0000	0
2020/01/16	2032	05/11/2020	10.99	Put	Bond Future	991.6300	0.9916	954.5600	0.9546	(3.738)	0	0	3,000
2020/01/16	2032	05/11/2020	9.76	Call	Bond Future	3,807.3400	3.8073	3,903.0100	3.9030	2.513	0	0	0
2020/01/16	2032	05/11/2020	9.76	Put	Bond Future	3,205.9900	3.2060	3,117.1700	3.1172	(2.770)	0	0	0
2020/01/16	2032	05/11/2020	9.11	Call	Bond Future	1,916.0300	1.9160	1,976.6400	1.9766	3.163	0	0	3,000
2020/01/16	2032	05/11/2020	9.61	Call	Bond Future	3,310.6400	3.3106	3,398.3100	3.3983	2.648	0	0	3,000
2020/01/16	2032	05/11/2020	9.44	Call	Bond Future	2,789.6500	2.7896	2,868.1000	2.8681	2.812	0	0	1,000

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2020/01/16	2032	05/11/2020	11.08	Put	Bond Future	890.3700	0.8904	856.2100	0.8562	(3.837)	0	0	1,000
2020/01/16	2032	05/11/2020	9.77	Call	Bond Future	3,841.7100	3.8417	3,937.9100	3.9379	2.504	0	0	0
2020/01/16	2032	05/11/2020	9.11	Put	Bond Future	5,542.8800	5.5429	5,419.0000	5.4190	(2.235)	0	0	0
2020/01/16	2032	05/11/2020	8.94	Put	Bond Future	6,317.5700	6.3176	6,184.8600	6.1849	(2.101)	0	0	0
2020/01/16	2032	05/11/2020	8.94	Call	Bond Future	1,540.4700	1.5405	1,592.2500	1.5922	3.361	0	0	1,000
2020/01/16	2032	05/11/2020	9.75	Call	Bond Future	3,773.1100	3.7731	3,868.2500	3.8682	2.522	0	0	0
2020/01/16	2032	05/11/2020	9.75	Put	Bond Future	3,234.8300	3.2348	3,145.4800	3.1455	(2.762)	0	0	0
2020/01/16	2033	06/02/2020			Bond Future	101.3168	101.3168	100.9691	100.9691	(0.343)	0.0000	0.0000	6,960
2020/01/16	2033	07/05/2020			Bond Future	101.9921	101.9921	101.6380	101.6380	(0.347)	0.0000	0.0000	0
2020/01/16	2033	06/08/2020			Bond Future	103.9169	103.9169	103.5562	103.5562	(0.347)	0.0000	0.0000	0
2020/01/16	2033	05/11/2020			Bond Future	104.6553	104.6553	104.2877	104.2877	(0.351)	0.0000	0.0000	0
2020/01/16	2037	06/02/2020	9.67	Call	Bond Future	198.0300	0.1980	198.6700	0.1987	0.323	0	0	0
2020/01/16	2037	06/02/2020	9.66	Put	Bond Future	2,582.0400	2.5820	2,498.7700	2.4988	(3.225)	0	0	0
2020/01/16	2037	06/02/2020			Bond Future	9.9791	88.2681	9.9678	88.3518	(0.114)	0.0000	0.0000	73,979
2020/01/16	2037	06/02/2020	9.68	Call	Bond Future	211.7100	0.2117	212.6000	0.2126	0.420	0	0	0
2020/01/16	2037	06/02/2020	9.68	Put	Bond Future	2,455.6500	2.4556	2,372.8700	2.3729	(3.371)	0	0	0
2020/01/16	2037	06/02/2020	9.67	Put	Bond Future	2,518.4600	2.5185	2,435.4300	2.4354	(3.297)	0	0	0
2020/01/16	2037	06/02/2020	9.66	Call	Bond Future	185.0200	0.1850	185.4200	0.1854	0.216	0	0	0
2020/01/16	2037	07/05/2020	9.60	Put	Bond Future	4,290.5900	4.2906	4,221.1100	4.2211	(1.619)	0	0	0
2020/01/16	2037	07/05/2020	9.59	Call	Bond Future	847.4300	0.8474	862.6900	0.8627	1.801	0	0	0
2020/01/16	2037	07/05/2020			Bond Future	10.0581	89.8679	10.0464	89.9529	(0.117)	0.0000	0.0000	0
2020/01/16	2037	07/05/2020	9.60	Call	Bond Future	870.3000	0.8703	885.9000	0.8859	1.792	0	0	0
2020/01/16	2037	07/05/2020	9.59	Put	Bond Future	4,344.6000	4.3446	4,274.7800	4.2748	(1.607)	0	0	0
2020/01/16	2037	07/05/2020	9.61	Call	Bond Future	893.5500	0.8936	909.5000	0.9095	1.785	0	0	0
2020/01/16	2037	07/05/2020	9.61	Put	Bond Future	4,237.0500	4.2370	4,167.9200	4.1679	(1.632)	0	0	0
2020/01/16	2037	06/08/2020	9.88	Put	Bond Future	4,193.3700	4.1934	4,136.0500	4.1361	(1.367)	0	0	0
2020/01/16	2037	06/08/2020			Bond Future	10.1383	87.2584	10.1262	87.3451	(0.120)	0.0000	0.0000	0
2020/01/16	2037	06/08/2020	9.87	Call	Bond Future	2,285.7400	2.2857	2,314.8500	2.3149	1.274	0	0	0
2020/01/16	2037	06/08/2020	9.87	Put	Bond Future	4,235.0100	4.2350	4,177.3900	4.1774	(1.361)	0	0	0
2020/01/16	2037	06/08/2020	9.88	Call	Bond Future	2,317.9200	2.3179	2,347.3300	2.3473	1.269	0	0	0
2020/01/16	2037	06/08/2020	9.86	Call	Bond Future	2,253.8000	2.2538	2,282.6100	2.2826	1.278	0	0	0
2020/01/16	2037	06/08/2020	9.86	Put	Bond Future	4,276.9800	4.2770	4,219.0600	4.2191	(1.354)	0	0	0
2020/01/16	2037	05/11/2020	10.18	Call	Bond Future	3,949.2700	3.9493	3,987.9400	3.9879	0.979	0	0	0
2020/01/16	2037	05/11/2020	10.17	Put	Bond Future	4,207.5300	4.2075	4,157.6400	4.1576	(1.186)	0	0	0
2020/01/16	2037	05/11/2020			Bond Future	10.2116	88.8999	10.1991	88.9882	(0.123)	0.0000	0.0000	0
2020/01/16	2037	05/11/2020	10.19	Call	Bond Future	3,985.0400	3.9850	4,023.9500	4.0239	0.976	0	0	0
2020/01/16	2037	05/11/2020	10.19	Put	Bond Future	4,137.4100	4.1374	4,088.0100	4.0880	(1.194)	0	0	0
2020/01/16	2037	05/11/2020	10.17	Call	Bond Future	3,913.6500	3.9137	3,952.0700	3.9521	0.982	0	0	0
2020/01/16	2037	05/11/2020	10.18	Put	Bond Future	4,172.3500	4.1724	4,122.7100	4.1227	(1.190)	0	0	0
2020/01/16	2038	06/02/2020			Bond Future	116.0582	116.0582	115.9635	115.9635	(0.082)	0.0000	0.0000	10,886
2020/01/16	2038	07/05/2020			Bond Future	118.1903	118.1903	118.0938	118.0938	(0.082)	0.0000	0.0000	0
2020/01/16	2038	06/08/2020			Bond Future	118.7407	118.7407	118.6423	118.6423	(0.083)	0.0000	0.0000	0
2020/01/16	2038	05/11/2020			Bond Future	120.9688	120.9688	120.8687	120.8687	(0.083)	0.0000	0.0000	0
2020/01/16	2040	06/02/2020	9.76	Call	Bond Future	162.5500	0.1625	162.0400	0.1620	(0.314)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/16	2040	06/02/2020	9.00	Put	Bond Future	9,521.9700		9.5220	9,432.4000	9.4324	(0.941)	0	0	0
2020/01/16	2040	06/02/2020			Bond Future	10.1194		90.7444	10.1080	90.8340	(0.113)	0.0000	0.0000	45,859
2020/01/16	2040	06/02/2020	9.74	Call	Bond Future	141.0500		0.1411	140.2500	0.1403	(0.567)	0	0	0
2020/01/16	2040	06/02/2020	9.74	Put	Bond Future	3,202.3000		3.2023	3,111.9300	3.1119	(2.822)	0	0	0
2020/01/16	2040	06/02/2020	8.40	Put	Bond Future	15,284.0100		15.2840	15,194.4400	15.1944	(0.586)	0	0	0
2020/01/16	2040	06/02/2020	8.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/16	2040	06/02/2020	9.76	Put	Bond Future	3,058.3600		3.0584	2,968.2800	2.9683	(2.945)	0	0	0
2020/01/16	2040	06/02/2020	9.00	Call	Bond Future	0.0200		0.0000	0.0200	0.0000	0.000	0	0	0
2020/01/16	2040	06/02/2020	9.75	Call	Bond Future	151.6700		0.1517	151.0000	0.1510	(0.442)	0	0	0
2020/01/16	2040	06/02/2020	9.75	Put	Bond Future	3,130.1400		3.1301	3,039.9000	3.0399	(2.883)	0	0	0
2020/01/16	2040	07/05/2020	9.74	Call	Bond Future	880.1500		0.8802	896.6200	0.8966	1.871	0	0	0
2020/01/16	2040	07/05/2020	9.75	Put	Bond Future	4,496.3000		4.4963	4,422.0400	4.4220	(1.652)	0	0	0
2020/01/16	2040	07/05/2020			Bond Future	10.1993		92.3890	10.1876	92.4801	(0.115)	0.0000	0.0000	0
2020/01/16	2040	07/05/2020	9.50	Put	Bond Future	6,091.1900		6.0912	6,008.5700	6.0086	(1.356)	0	0	0
2020/01/16	2040	07/05/2020	9.50	Call	Bond Future	403.0700		0.4031	411.5700	0.4116	2.109	0	0	2,640
2020/01/16	2040	07/05/2020	10.00	Put	Bond Future	3,216.4100		3.2164	3,152.5900	3.1526	(1.984)	0	0	0
2020/01/16	2040	07/05/2020	10.00	Call	Bond Future	1,650.7000		1.6507	1,678.0000	1.6780	1.654	0	0	2,640
2020/01/16	2040	07/05/2020	9.74	Put	Bond Future	4,553.8300		4.5538	4,479.1800	4.4792	(1.639)	0	0	0
2020/01/16	2040	07/05/2020	9.75	Call	Bond Future	905.1000		0.9051	921.9600	0.9220	1.863	0	0	0
2020/01/16	2040	07/05/2020	9.73	Call	Bond Future	855.4500		0.8555	871.5400	0.8715	1.881	0	0	0
2020/01/16	2040	07/05/2020	9.73	Put	Bond Future	4,611.7300		4.6117	4,536.7000	4.5367	(1.627)	0	0	0
2020/01/16	2040	06/08/2020	10.04	Call	Bond Future	2,589.1200		2.5891	2,621.2600	2.6213	1.241	0	0	0
2020/01/16	2040	06/08/2020	10.02	Put	Bond Future	4,546.0900		4.5461	4,484.7500	4.4848	(1.349)	0	0	0
2020/01/16	2040	06/08/2020	10.03	Call	Bond Future	2,554.8600		2.5549	2,586.6700	2.5867	1.245	0	0	0
2020/01/16	2040	06/08/2020			Bond Future	10.2806		89.5750	10.2685	89.6679	(0.118)	0.0000	0.0000	0
2020/01/16	2040	06/08/2020	10.04	Put	Bond Future	4,456.4000		4.4564	4,395.7000	4.3957	(1.362)	0	0	0
2020/01/16	2040	06/08/2020	10.02	Call	Bond Future	2,520.8300		2.5208	2,552.3300	2.5523	1.250	0	0	0
2020/01/16	2040	06/08/2020	10.03	Put	Bond Future	4,501.0700		4.5011	4,440.0400	4.4400	(1.356)	0	0	0
2020/01/16	2040	05/11/2020	11.70	Put	Bond Future	1,309.1500		1.3091	1,286.0700	1.2861	(1.763)	0	0	2,000
2020/01/16	2040	05/11/2020	10.23	Call	Bond Future	3,916.1800		3.9162	3,955.2200	3.9552	0.997	0	0	2,000
2020/01/16	2040	05/11/2020	9.50	Call	Bond Future	1,721.8900		1.7219	1,742.7300	1.7427	1.210	0	0	2,000
2020/01/16	2040	05/11/2020	10.00	Call	Bond Future	3,122.5800		3.1226	3,155.6600	3.1557	1.059	0	0	2,000
2020/01/16	2040	05/11/2020	10.30	Call	Bond Future	4,176.1500		4.1762	4,217.0100	4.2170	0.978	0	0	0
2020/01/16	2040	05/11/2020			Bond Future	10.3550		91.2604	10.3424	91.3550	(0.121)	0.0000	0.0000	0
2020/01/16	2040	05/11/2020	9.73	Put	Bond Future	7,219.8900		7.2199	7,151.6000	7.1516	(0.946)	0	0	0
2020/01/16	2040	05/11/2020	9.73	Call	Bond Future	2,306.7700		2.3068	2,333.0400	2.3330	1.139	0	0	2,000
2020/01/16	2040	05/11/2020	10.23	Put	Bond Future	4,865.6200		4.8656	4,810.1000	4.8101	(1.141)	0	0	0
2020/01/16	2040	05/11/2020	10.30	Put	Bond Future	4,591.7700		4.5918	4,538.0700	4.5381	(1.169)	0	0	0
2020/01/16	2040	05/11/2020	11.70	Call	Bond Future	10,589.8500		10.5898	10,661.3300	10.6613	0.675	0	0	0
2020/01/16	2040	05/11/2020	9.50	Put	Bond Future	8,550.9800		8.5510	8,477.2600	8.4773	(0.862)	0	0	0
2020/01/16	2040	05/11/2020	10.00	Put	Bond Future	5,861.9500		5.8620	5,800.4700	5.8005	(1.049)	0	0	0
2020/01/16	2040	05/11/2020	10.32	Put	Bond Future	4,516.0400		4.5160	4,462.8500	4.4629	(1.178)	0	0	0
2020/01/16	2040	05/11/2020	10.31	Call	Bond Future	4,213.8400		4.2138	4,254.9600	4.2550	0.976	0	0	0
2020/01/16	2040	05/11/2020	11.50	Call	Bond Future	9,622.6600		9.6227	9,690.4100	9.6904	0.704	0	0	0
2020/01/16	2040	05/11/2020	11.50	Put	Bond Future	1,620.3400		1.6203	1,593.5300	1.5935	(1.655)	0	0	2,000
2020/01/16	2040	05/11/2020	10.32	Call	Bond Future	4,252.0200		4.2520	4,293.3900	4.2934	0.973	0	0	0
2020/01/16	2040	05/11/2020	10.31	Put	Bond Future	4,553.6100		4.5536	4,500.1700	4.5002	(1.174)	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
2020/01/16	2044	06/02/2020	9.77	Put	Bond Future	3,789.4000	3.7894	3,586.9800	3.5870	(5.342)	0	0	0
2020/01/16	2044	06/02/2020	9.74	Call	Bond Future	54.2900	0.0543	59.9200	0.0599	10.370	0	0	328
2020/01/16	2044	06/02/2020	10.78	Put	Bond Future	85.6300	0.0856	65.1300	0.0651	(23.940)	0	0	328
2020/01/16	2044	06/02/2020			Bond Future	10.2242	87.1606	10.1977	87.3704	(0.259)	0.0000	0.0000	52,318
2020/01/16	2044	06/02/2020	9.77	Call	Bond Future	70.6100	0.0706	77.9500	0.0780	10.395	0	0	0
2020/01/16	2044	06/02/2020	9.09	Put	Bond Future	9,802.1000	9.8021	9,592.3400	9.5923	(2.140)	0	0	0
2020/01/16	2044	06/02/2020	9.09	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	328
2020/01/16	2044	06/02/2020	9.74	Put	Bond Future	4,028.0200	4.0280	3,823.8900	3.8239	(5.068)	0	0	0
2020/01/16	2044	06/02/2020	9.78	Call	Bond Future	76.9900	0.0770	84.9900	0.0850	10.391	0	0	0
2020/01/16	2044	06/02/2020	9.76	Put	Bond Future	3,868.3300	3.8683	3,665.2900	3.6653	(5.249)	0	0	0
2020/01/16	2044	06/02/2020	10.78	Call	Bond Future	4,299.3300	4.2993	4,488.5900	4.4886	4.402	0	0	0
2020/01/16	2044	06/02/2020	9.78	Put	Bond Future	3,711.0600	3.7111	3,509.3000	3.5093	(5.437)	0	0	0
2020/01/16	2044	06/02/2020	9.76	Call	Bond Future	64.6900	0.0647	71.4100	0.0714	10.388	0	0	0
2020/01/16	2044	07/05/2020	9.45	Put	Bond Future	7,359.0800	7.3591	7,163.8600	7.1639	(2.653)	0	0	0
2020/01/16	2044	07/05/2020	9.97	Put	Bond Future	3,954.8200	3.9548	3,805.6200	3.8056	(3.773)	0	0	0
2020/01/16	2044	07/05/2020	9.33	Call	Bond Future	155.0200	0.1550	167.1700	0.1672	7.838	0	0	100
2020/01/16	2044	07/05/2020	9.98	Call	Bond Future	1,319.0900	1.3191	1,384.4600	1.3845	4.956	0	0	100
2020/01/16	2044	07/05/2020	9.26	Call	Bond Future	114.0300	0.1140	123.3500	0.1234	8.173	0	0	556
2020/01/16	2044	07/05/2020	9.81	Call	Bond Future	858.5500	0.8586	906.4200	0.9064	5.576	0	0	0
2020/01/16	2044	07/05/2020	9.79	Put	Bond Future	4,975.4700	4.9755	4,807.8900	4.8079	(3.368)	0	0	0
2020/01/16	2044	07/05/2020			Bond Future	10.3033	88.7402	10.2760	88.9538	(0.265)	0.0000	0.0000	0
2020/01/16	2044	07/05/2020	10.81	Call	Bond Future	4,942.4300	4.9424	5,090.2300	5.0902	2.990	0	0	0
2020/01/16	2044	07/05/2020	10.81	Put	Bond Future	1,137.9000	1.1379	1,072.2000	1.0722	(5.774)	0	0	129
2020/01/16	2044	07/05/2020	9.33	Put	Bond Future	8,340.3800	8.3404	8,139.0300	8.1390	(2.414)	0	0	0
2020/01/16	2044	07/05/2020	9.81	Put	Bond Future	4,853.5900	4.8536	4,687.9600	4.6880	(3.413)	0	0	0
2020/01/16	2044	07/05/2020	9.79	Call	Bond Future	812.0000	0.8120	857.9200	0.8579	5.655	0	0	0
2020/01/16	2044	07/05/2020	9.45	Call	Bond Future	250.8400	0.2508	269.1200	0.2691	7.288	0	0	129
2020/01/16	2044	07/05/2020	9.97	Call	Bond Future	1,288.7900	1.2888	1,353.0900	1.3531	4.989	0	0	129
2020/01/16	2044	07/05/2020	9.98	Put	Bond Future	3,903.1300	3.9031	3,755.0000	3.7550	(3.795)	0	0	0
2020/01/16	2044	07/05/2020	11.09	Call	Bond Future	6,534.5900	6.5346	6,700.9100	6.7009	2.545	0	0	0
2020/01/16	2044	07/05/2020	9.26	Put	Bond Future	8,937.1300	8.9371	8,732.9500	8.7329	(2.285)	0	0	0
2020/01/16	2044	07/05/2020	9.91	Put	Bond Future	4,275.8400	4.2758	4,120.3400	4.1203	(3.637)	0	0	0
2020/01/16	2044	07/05/2020	9.80	Put	Bond Future	4,914.1800	4.9142	4,747.5700	4.7476	(3.390)	0	0	0
2020/01/16	2044	07/05/2020	11.09	Put	Bond Future	747.9100	0.7479	700.7300	0.7007	(6.308)	0	0	100
2020/01/16	2044	07/05/2020	9.91	Call	Bond Future	1,115.2600	1.1153	1,173.2600	1.1733	5.201	0	0	556
2020/01/16	2044	07/05/2020	11.02	Call	Bond Future	6,129.1400	6.1291	6,291.3300	6.2913	2.646	0	0	0
2020/01/16	2044	07/05/2020	11.02	Put	Bond Future	830.3300	0.8303	779.0200	0.7790	(6.179)	0	0	556
2020/01/16	2044	07/05/2020	9.80	Call	Bond Future	834.9900	0.8350	881.8800	0.8819	5.616	0	0	0
2020/01/16	2044	06/08/2020	9.98	Call	Bond Future	2,037.0400	2.0370	2,111.1600	2.1112	3.639	0	0	602
2020/01/16	2044	06/08/2020	11.09	Put	Bond Future	1,651.3200	1.6513	1,586.0300	1.5860	(3.954)	0	0	602
2020/01/16	2044	06/08/2020	9.01	Call	Bond Future	295.2700	0.2953	311.2600	0.3113	5.415	0	0	140
2020/01/16	2044	06/08/2020	9.66	Call	Bond Future	1,155.2000	1.1552	1,204.7500	1.2047	4.289	0	0	140
2020/01/16	2044	06/08/2020	9.88	Call	Bond Future	1,731.4000	1.7314	1,797.6500	1.7976	3.826	0	0	0
2020/01/16	2044	06/08/2020			Bond Future	10.3837	85.9844	10.3554	86.2019	(0.272)	0.0000	0.0000	0
2020/01/16	2044	06/08/2020	9.36	Put	Bond Future	9,143.0000	9.1430	8,956.1400	8.9561	(2.044)	0	0	0
2020/01/16	2044	06/08/2020	9.36	Call	Bond Future	627.0600	0.6271	657.6900	0.6577	4.885	0	0	602
2020/01/16	2044	06/08/2020	9.98	Put	Bond Future	5,237.0000	5.2370	5,093.6300	5.0936	(2.738)	0	0	0
2020/01/16	2044	06/08/2020	9.86	Call	Bond Future	1,673.5100	1.6735	1,738.2000	1.7382	3.866	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
2020/01/16	2044	06/08/2020	9.86	Put	Bond Future	5,863.2000	5.8632	5,710.4000	5.7104	(2.606)	0	0	0
2020/01/16	2044	06/08/2020	11.09	Call	Bond Future	6,805.4500	6.8054	6,957.6500	6.9576	2.236	0	0	0
2020/01/16	2044	06/08/2020	9.01	Put	Bond Future	12,046.0800	12.0461	11,844.5800	11.8446	(1.673)	0	0	0
2020/01/16	2044	06/08/2020	9.66	Put	Bond Future	7,035.4300	7.0354	6,867.4900	6.8675	(2.387)	0	0	0
2020/01/16	2044	06/08/2020	9.88	Put	Bond Future	5,754.8700	5.7549	5,603.6300	5.6036	(2.628)	0	0	0
2020/01/16	2044	06/08/2020	10.93	Call	Bond Future	5,981.1000	5.9811	6,124.3800	6.1244	2.396	0	0	0
2020/01/16	2044	06/08/2020	10.93	Put	Bond Future	1,947.7300	1.9477	1,873.5200	1.8735	(3.810)	0	0	140
2020/01/16	2044	06/08/2020	9.87	Call	Bond Future	1,702.2000	1.7022	1,767.6700	1.7677	3.846	0	0	0
2020/01/16	2044	06/08/2020	9.87	Put	Bond Future	5,808.7200	5.8087	5,656.7000	5.6567	(2.617)	0	0	0
2020/01/16	2044	05/11/2020	11.43	Call	Bond Future	8,842.6600	8.8427	9,002.2500	9.0023	1.805	0	0	0
2020/01/16	2044	05/11/2020	9.72	Put	Bond Future	7,934.1300	7.9341	7,776.7000	7.7767	(1.984)	0	0	0
2020/01/16	2044	05/11/2020	9.97	Call	Bond Future	2,722.6400	2.7226	2,802.1300	2.8021	2.920	0	0	568
2020/01/16	2044	05/11/2020	9.29	Put	Bond Future	10,822.5600	10.8226	10,641.9300	10.6419	(1.669)	0	0	0
2020/01/16	2044	05/11/2020	9.96	Put	Bond Future	6,611.1500	6.6112	6,468.4500	6.4685	(2.158)	0	0	0
2020/01/16	2044	05/11/2020	10.36	Call	Bond Future	4,048.4500	4.0485	4,152.2600	4.1523	2.564	0	0	0
2020/01/16	2044	05/11/2020			Bond Future	10.4572	87.6024	10.4281	87.8239	(0.278)	0.0000	0.0000	0
2020/01/16	2044	05/11/2020	9.72	Call	Bond Future	2,015.1100	2.0151	2,079.2400	2.0792	3.182	0	0	1,815
2020/01/16	2044	05/11/2020	9.97	Put	Bond Future	6,560.1300	6.5601	6,418.0600	6.4181	(2.166)	0	0	0
2020/01/16	2044	05/11/2020	9.96	Call	Bond Future	2,691.9100	2.6919	2,770.7700	2.7708	2.930	0	0	0
2020/01/16	2044	05/11/2020	11.38	Call	Bond Future	8,592.3800	8.5924	8,749.9600	8.7500	1.834	0	0	0
2020/01/16	2044	05/11/2020	11.38	Put	Bond Future	2,042.8800	2.0429	1,978.9000	1.9789	(3.132)	0	0	568
2020/01/16	2044	05/11/2020	10.34	Call	Bond Future	3,974.0600	3.9741	4,076.6400	4.0766	2.581	0	0	0
2020/01/16	2044	05/11/2020	10.34	Put	Bond Future	4,871.9500	4.8719	4,752.9700	4.7530	(2.442)	0	0	0
2020/01/16	2044	05/11/2020	11.17	Put	Bond Future	2,422.1200	2.4221	2,349.0400	2.3490	(3.017)	0	0	1,815
2020/01/16	2044	05/11/2020	11.43	Put	Bond Future	1,962.8200	1.9628	1,900.8500	1.9009	(3.157)	0	0	1,815
2020/01/16	2044	05/11/2020	8.87	Put	Bond Future	14,229.8500	14.2298	14,032.3900	14.0324	(1.388)	0	0	0
2020/01/16	2044	05/11/2020	9.29	Call	Bond Future	1,131.3400	1.1313	1,172.2700	1.1723	3.618	0	0	568
2020/01/16	2044	05/11/2020	10.36	Put	Bond Future	4,792.0600	4.7921	4,674.3100	4.6743	(2.457)	0	0	0
2020/01/16	2044	05/11/2020	11.17	Call	Bond Future	7,557.8200	7.5578	7,706.3000	7.7063	1.965	0	0	0
2020/01/16	2044	05/11/2020	8.87	Call	Bond Future	603.0100	0.6030	627.1100	0.6271	3.997	0	0	1,815
2020/01/16	2044	05/11/2020	10.02	Put	Bond Future	6,308.5400	6.3085	6,169.5900	6.1696	(2.203)	0	0	0
2020/01/16	2044	05/11/2020	10.02	Call	Bond Future	2,877.9500	2.8780	2,960.5600	2.9606	2.870	0	0	1,815
2020/01/16	2044	05/11/2020	10.35	Call	Bond Future	4,011.1700	4.0112	4,114.3700	4.1144	2.573	0	0	0
2020/01/16	2044	05/11/2020	10.35	Put	Bond Future	4,831.8600	4.8319	4,713.5000	4.7135	(2.450)	0	0	0
2020/01/16	2046	06/02/2020			Bond Future	107.7453	107.7453	107.3544	107.3544	(0.363)	0.0000	0.0000	14,000
2020/01/16	2046	07/05/2020			Bond Future	107.9906	107.9906	107.5923	107.5923	(0.369)	0.0000	0.0000	0
2020/01/16	2046	06/08/2020			Bond Future	110.0285	110.0285	109.6228	109.6228	(0.369)	0.0000	0.0000	0
2020/01/16	2046	05/11/2020			Bond Future	110.3117	110.3117	109.8984	109.8984	(0.375)	0.0000	0.0000	0
2020/01/16	2050	06/02/2020			Bond Future	109.2258	109.2258	109.5378	109.5378	0.286	0.0000	0.0000	11,797
2020/01/16	2050	07/05/2020			Bond Future	111.2324	111.2324	111.5499	111.5499	0.285	0.0000	0.0000	0
2020/01/16	2050	06/08/2020			Bond Future	111.4664	111.4664	111.7901	111.7901	0.290	0.0000	0.0000	0
2020/01/16	2050	05/11/2020			Bond Future	113.5581	113.5581	113.8879	113.8879	0.290	0.0000	0.0000	0
2020/01/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	AL37	06/02/2020			Index Future	683.1690	683.1690	685.0710	685.0710	0.278	0.0000	0.0000	0
2020/01/16	AL37	07/05/2020			Index Future	695.5500	695.5500	697.4860	697.4860	0.278	0.0000	0.0000	0
2020/01/16	AL37	06/08/2020			Index Future	708.3720	708.3720	710.3430	710.3430	0.278	0.0000	0.0000	0
2020/01/16	AL7T	06/02/2020			Index Future	789.0960	789.0960	790.9730	790.9730	0.238	0.0000	0.0000	0
2020/01/16	AL7T	07/05/2020			Index Future	803.3970	803.3970	805.3070	805.3070	0.238	0.0000	0.0000	0
2020/01/16	AL7T	06/08/2020			Index Future	818.2060	818.2060	820.1520	820.1520	0.238	0.0000	0.0000	0
2020/01/16	ALBI	06/02/2020			Index Future	701.4980	701.4980	702.9530	702.9530	0.207	0.0000	0.0000	416
2020/01/16	ALBI	07/05/2020			Index Future	714.2120	714.2120	715.6930	715.6930	0.207	0.0000	0.0000	0
2020/01/16	ALBI	06/08/2020			Index Future	727.3770	727.3770	728.8860	728.8860	0.207	0.0000	0.0000	0
2020/01/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/01/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/16	ES33	06/02/2020			Bond Future	11.0100	78.6040	10.9935	78.6981	(0.150)	0.0000	0.0000	350
2020/01/16	ES33	07/05/2020			Bond Future	11.1296	76.2352	11.1125	76.3311	(0.154)	0.0000	0.0000	0
2020/01/16	ES33	06/08/2020			Bond Future	11.2511	77.6325	11.2333	77.7302	(0.158)	0.0000	0.0000	0
2020/01/16	ES33	05/11/2020			Bond Future	11.3741	75.3019	11.3557	75.4013	(0.162)	0.0000	0.0000	0
2020/01/16	ES42	06/02/2020			Bond Future	11.3184	79.7633	11.2918	79.9364	(0.234)	0.0000	0.0000	4,919
2020/01/16	ES42	07/05/2020			Bond Future	11.4363	76.9445	11.4088	77.1206	(0.240)	0.0000	0.0000	0
2020/01/16	ES42	06/08/2020			Bond Future	11.5542	78.3540	11.5257	78.5334	(0.246)	0.0000	0.0000	0
2020/01/16	ES42	05/11/2020			Bond Future	11.6726	75.5670	11.6431	75.7497	(0.253)	0.0000	0.0000	0
2020/01/16	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/16	GOVI	06/02/2020	703.15	Put	GOVI	96,940.0000	9.6940	82,680.0000	8.2680	(14.710)	0	0	0
2020/01/16	GOVI	06/02/2020			GOVI	693.4560	693.4560	694.8820	694.8820	0.206	0.0000	0.0000	1,244
2020/01/16	GOVI	06/02/2020	703.14	Put	GOVI	96,840.0000	9.6840	82,580.0000	8.2580	(14.725)	0	0	0
2020/01/16	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/16	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/16	GOVI	06/02/2020	703.13	Put	GOVI	96,740.0000	9.6740	82,480.0000	8.2480	(14.741)	0	0	0

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2020/01/16	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/16	GOVI	07/05/2020			GOVI	706.0230	706.0230	707.4750	707.4750	0.206	0.0000	0.0000	0
2020/01/16	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/16	GOVI	07/05/2020	720.00	Put	GOVI	139,770.0000	13.9770	125,250.0000	12.5250	(10.388)	0	0	0
2020/01/16	GOVI	07/05/2020	719.98	Put	GOVI	139,570.0000	13.9570	125,050.0000	12.5050	(10.403)	0	0	0
2020/01/16	GOVI	07/05/2020	719.99	Put	GOVI	139,670.0000	13.9670	125,150.0000	12.5150	(10.396)	0	0	0
2020/01/16	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/16	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/16	GOVI	06/08/2020	728.12	Put	GOVI	90,820.0000	9.0820	76,040.0000	7.6040	(16.274)	0	0	0
2020/01/16	GOVI	06/08/2020			GOVI	719.0380	719.0380	720.5160	720.5160	0.206	0.0000	0.0000	0
2020/01/16	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/16	GOVI	06/08/2020	728.14	Put	GOVI	91,020.0000	9.1020	76,240.0000	7.6240	(16.238)	0	0	0
2020/01/16	GOVI	06/08/2020	728.13	Put	GOVI	90,920.0000	9.0920	76,140.0000	7.6140	(16.256)	0	0	0
2020/01/16	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/01/16	IGOV	06/02/2020			Index Future	258.8360	258.8360	258.9710	258.9710	0.052	0.0000	0.0000	1,004
2020/01/16	IGOV	07/05/2020			Index Future	263.5910	263.5910	263.7280	263.7280	0.052	0.0000	0.0000	47
2020/01/16	IGOV	06/08/2020			Index Future	268.5130	268.5130	268.6520	268.6520	0.052	0.0000	0.0000	0
2020/01/16	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/01/16	IS02	22/06/2020			Interest Rate Swap	102.0500	102.0500	102.0200	102.0200	(0.029)	0.0000	0.0000	0
2020/01/16	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/01/16	IS05	17/12/2020			Interest Rate Swap	95.4700	95.4700	95.3900	95.3900	(0.084)	0.0000	0.0000	0
2020/01/16	IS05	16/03/2021			Interest Rate Swap	94.4300	94.4300	94.3400	94.3400	(0.095)	0.0000	0.0000	0
2020/01/16	IS05	15/06/2021			Interest Rate Swap	93.3400	93.3400	93.2200	93.2200	(0.129)	0.0000	0.0000	0
2020/01/16	IS05	21/09/2021			Interest Rate Swap	93.2000	93.2000	93.0600	93.0600	(0.150)	0.0000	0.0000	0
2020/01/16	IS05	21/12/2021			Interest Rate Swap	95.1400	95.1400	95.0000	95.0000	(0.147)	0.0000	0.0000	51
2020/01/16	IS05	15/03/2022			Interest Rate Swap	95.0300	95.0300	94.8900	94.8900	(0.147)	0.0000	0.0000	0
2020/01/16	IS05	21/06/2022			Interest Rate Swap	95.9500	95.9500	95.7900	95.7900	(0.167)	0.0000	0.0000	0
2020/01/16	IS05	20/09/2022			Interest Rate Swap	99.6600	99.6600	99.4700	99.4700	(0.191)	0.0000	0.0000	0
2020/01/16	IS05	20/12/2022			Interest Rate Swap	100.6900	100.6900	100.4900	100.4900	(0.199)	0.0000	0.0000	0
2020/01/16	IS05	22/03/2023			Interest Rate Swap	93.7500	93.7500	93.5300	93.5300	(0.235)	0.0000	0.0000	0
2020/01/16	IS05	20/06/2023			Interest Rate Swap	99.6600	99.6600	99.4300	99.4300	(0.231)	0.0000	0.0000	0
2020/01/16	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/01/16	IS10	17/12/2025			Interest Rate Swap	90.1000	90.1000	89.7800	89.7800	(0.355)	0.0000	0.0000	0
2020/01/16	IS10	16/03/2026			Interest Rate Swap	86.9100	86.9100	86.6000	86.6000	(0.357)	0.0000	0.0000	0
2020/01/16	IS10	15/06/2026			Interest Rate Swap	85.5200	85.5200	85.2100	85.2100	(0.362)	0.0000	0.0000	0
2020/01/16	IS10	21/09/2026			Interest Rate Swap	87.6500	87.6500	87.3500	87.3500	(0.342)	0.0000	0.0000	0
2020/01/16	IS10	21/12/2026			Interest Rate Swap	91.4900	91.4900	91.2000	91.2000	(0.317)	0.0000	0.0000	0
2020/01/16	IS10	15/03/2027			Interest Rate Swap	89.9700	89.9700	89.6800	89.6800	(0.322)	0.0000	0.0000	0
2020/01/16	IS10	21/06/2027			Interest Rate Swap	92.0400	92.0400	91.7400	91.7400	(0.326)	0.0000	0.0000	0
2020/01/16	IS10	20/09/2027			Interest Rate Swap	97.5800	97.5800	97.2800	97.2800	(0.307)	0.0000	0.0000	0
2020/01/16	IS10	20/12/2027			Interest Rate Swap	97.9200	97.9200	97.6100	97.6100	(0.317)	0.0000	0.0000	0
2020/01/16	IS10	22/03/2028			Interest Rate Swap	91.2400	91.2400	90.9100	90.9100	(0.362)	0.0000	0.0000	0

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2020/01/16	IS10	20/06/2028			Interest Rate Swap	98.6300	98.6300	98.3300	98.3300	(0.304)	0.0000	0.0000	0
2020/01/16	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/01/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/01/16	R023	06/02/2020	7.54	Call	Bond Future	1,096.9400	1.0969	1,339.0900	1.3391	22.075	0	0	0
2020/01/16	R023	06/02/2020			Bond Future	7.1392	105.1516	7.0473	105.4023	(1.288)	0.0000	0.0000	43,600
2020/01/16	R023	06/02/2020	7.52	Call	Bond Future	1,045.0600	1.0451	1,285.9700	1.2860	23.052	0	0	0
2020/01/16	R023	06/02/2020	7.52	Put	Bond Future	14.5100	0.0145	4.6800	0.0047	(67.746)	0	0	0
2020/01/16	R023	06/02/2020	7.54	Put	Bond Future	12.6100	0.0126	4.0200	0.0040	(68.121)	0	0	0
2020/01/16	R023	06/02/2020	7.53	Call	Bond Future	1,070.9800	1.0710	1,312.5200	1.3125	22.553	0	0	0
2020/01/16	R023	06/02/2020	7.53	Put	Bond Future	13.5400	0.0135	4.3400	0.0043	(67.947)	0	0	0
2020/01/16	R023	07/05/2020	6.91	Put	Bond Future	791.4200	0.7914	630.8400	0.6308	(20.290)	0	0	0
2020/01/16	R023	07/05/2020			Bond Future	7.1132	103.1251	7.0123	103.3804	(1.418)	0.0000	0.0000	13,512
2020/01/16	R023	07/05/2020	6.90	Call	Bond Future	267.1800	0.2672	359.8000	0.3598	34.666	0	0	0
2020/01/16	R023	07/05/2020	6.90	Put	Bond Future	807.3600	0.8074	644.7300	0.6447	(20.143)	0	0	0
2020/01/16	R023	07/05/2020	6.91	Call	Bond Future	276.6700	0.2767	371.3400	0.3713	34.218	0	0	0
2020/01/16	R023	07/05/2020	6.89	Call	Bond Future	257.9000	0.2579	348.4800	0.3485	35.122	0	0	0
2020/01/16	R023	07/05/2020	6.89	Put	Bond Future	823.5000	0.8235	658.8300	0.6588	(19.996)	0	0	0
2020/01/16	R023	06/08/2020	7.26	Call	Bond Future	958.6600	0.9587	1,121.4800	1.1215	16.984	0	0	0
2020/01/16	R023	06/08/2020			Bond Future	7.0642	105.0268	6.9524	105.2871	(1.583)	0.0000	0.0000	0
2020/01/16	R023	06/08/2020	7.26	Put	Bond Future	505.0600	0.5051	407.6000	0.4076	(19.297)	0	0	0
2020/01/16	R023	06/08/2020	7.27	Call	Bond Future	974.6400	0.9746	1,138.6400	1.1386	16.827	0	0	0
2020/01/16	R023	06/08/2020	7.28	Put	Bond Future	491.2000	0.4912	396.0700	0.3961	(19.367)	0	0	0
2020/01/16	R023	06/08/2020	7.27	Put	Bond Future	497.9300	0.4979	401.6500	0.4016	(19.336)	0	0	0
2020/01/16	R023	06/08/2020	7.28	Call	Bond Future	991.0000	0.9910	1,156.1500	1.1561	16.665	0	0	0
2020/01/16	R023	05/11/2020	7.46	Put	Bond Future	470.2300	0.4702	388.3200	0.3883	(17.419)	0	0	0
2020/01/16	R023	05/11/2020	7.47	Put	Bond Future	464.9500	0.4649	383.8400	0.3838	(17.445)	0	0	0
2020/01/16	R023	05/11/2020			Bond Future	7.0059	103.0622	6.8810	103.3270	(1.783)	0.0000	0.0000	0
2020/01/16	R023	05/11/2020	7.46	Call	Bond Future	1,425.6700	1.4257	1,608.6200	1.6086	12.833	0	0	0
2020/01/16	R023	05/11/2020	7.47	Call	Bond Future	1,441.3100	1.4413	1,625.0600	1.6251	12.749	0	0	0
2020/01/16	R023	05/11/2020	7.45	Call	Bond Future	1,410.4300	1.4104	1,592.5500	1.5925	12.912	0	0	0
2020/01/16	R023	05/11/2020	7.45	Put	Bond Future	475.9000	0.4759	393.1600	0.3932	(17.386)	0	0	0
2020/01/16	R035	06/02/2020	9.60	Call	Bond Future	359.6600	0.3597	373.1800	0.3732	3.759	0	0	0
2020/01/16	R035	06/02/2020	9.61	Put	Bond Future	1,870.3700	1.8704	1,766.6300	1.7666	(5.546)	0	0	0
2020/01/16	R035	06/02/2020			Bond Future	9.8100	96.7361	9.7940	96.8543	(0.163)	0.0000	0.0000	118,505
2020/01/16	R035	06/02/2020	9.60	Put	Bond Future	1,925.3800	1.9254	1,820.7500	1.8207	(5.434)	0	0	0
2020/01/16	R035	06/02/2020	9.61	Call	Bond Future	380.0700	0.3801	394.4800	0.3945	3.791	0	0	0
2020/01/16	R035	06/02/2020	9.59	Call	Bond Future	339.9600	0.3400	352.6200	0.3526	3.724	0	0	0
2020/01/16	R035	06/02/2020	9.59	Put	Bond Future	1,981.1900	1.9812	1,875.7000	1.8757	(5.325)	0	0	0
2020/01/16	R035	07/05/2020	10.57	Put	Bond Future	780.5800	0.7806	747.6600	0.7477	(4.217)	0	0	3,530
2020/01/16	R035	07/05/2020	9.75	Call	Bond Future	1,772.1600	1.7722	1,816.0300	1.8160	2.476	0	0	5,000
2020/01/16	R035	07/05/2020	10.75	Put	Bond Future	589.5000	0.5895	562.9500	0.5630	(4.504)	0	0	5,000
2020/01/16	R035	07/05/2020	9.48	Put	Bond Future	3,995.4700	3.9955	3,903.4700	3.9035	(2.303)	0	0	0
2020/01/16	R035	07/05/2020	9.47	Call	Bond Future	968.4000	0.9684	996.0900	0.9961	2.859	0	0	0
2020/01/16	R035	07/05/2020			Bond Future	9.8844	93.9865	9.8678	94.1067	(0.168)	0.0000	0.0000	105
2020/01/16	R035	07/05/2020	9.11	Put	Bond Future	6,191.7700	6.1918	6,082.7500	6.0827	(1.761)	0	0	0

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2020/01/16	R035	07/05/2020	9.11	Call	Bond Future	316.3300	0.3163	327.5400	0.3275	3.544	0	0	5,000
2020/01/16	R035	07/05/2020	9.78	Put	Bond Future	2,636.5800	2.6366	2,562.0500	2.5620	(2.827)	0	0	0
2020/01/16	R035	07/05/2020	10.57	Call	Bond Future	5,563.5800	5.5636	5,650.8900	5.6509	1.569	0	0	0
2020/01/16	R035	07/05/2020	9.75	Put	Bond Future	2,754.4300	2.7544	2,678.0700	2.6781	(2.772)	0	0	0
2020/01/16	R035	07/05/2020	10.75	Call	Bond Future	6,567.5800	6.5676	6,661.2600	6.6613	1.426	0	0	0
2020/01/16	R035	07/05/2020	9.48	Call	Bond Future	993.0200	0.9930	1,021.2500	1.0213	2.843	0	0	0
2020/01/16	R035	07/05/2020	9.47	Put	Bond Future	4,046.8900	4.0469	3,954.3500	3.9544	(2.287)	0	0	0
2020/01/16	R035	07/05/2020	9.78	Call	Bond Future	1,874.9200	1.8749	1,920.6200	1.9206	2.437	0	0	3,530
2020/01/16	R035	07/05/2020	9.18	Put	Bond Future	5,731.6800	5.7317	5,625.3300	5.6253	(1.855)	0	0	0
2020/01/16	R035	07/05/2020	9.18	Call	Bond Future	409.2900	0.4093	423.1700	0.4232	3.391	0	0	3,530
2020/01/16	R035	07/05/2020	9.49	Call	Bond Future	1,018.2000	1.0182	1,046.9800	1.0470	2.827	0	0	0
2020/01/16	R035	07/05/2020	9.49	Put	Bond Future	3,944.7000	3.9447	3,853.2500	3.8532	(2.318)	0	0	0
2020/01/16	R035	06/08/2020	9.00	Put	Bond Future	7,855.7700	7.8558	7,749.9600	7.7500	(1.347)	0	0	0
2020/01/16	R035	06/08/2020	9.92	Put	Bond Future	3,311.5800	3.3116	3,243.2500	3.2432	(2.063)	0	0	0
2020/01/16	R035	06/08/2020			Bond Future	9.9584	95.7124	9.9413	95.8350	(0.172)	0.0000	0.0000	0
2020/01/16	R035	06/08/2020	9.00	Call	Bond Future	623.1000	0.6231	639.8200	0.6398	2.683	0	0	24,761
2020/01/16	R035	06/08/2020	9.92	Call	Bond Future	3,036.7400	3.0367	3,090.9400	3.0909	1.785	0	0	0
2020/01/16	R035	06/08/2020	9.93	Call	Bond Future	3,073.4000	3.0734	3,128.0300	3.1280	1.778	0	0	0
2020/01/16	R035	06/08/2020	9.91	Put	Bond Future	3,346.9100	3.3469	3,278.1400	3.2781	(2.055)	0	0	0
2020/01/16	R035	06/08/2020	8.75	Put	Bond Future	9,625.9400	9.6259	9,513.9800	9.5140	(1.163)	0	0	0
2020/01/16	R035	06/08/2020	8.75	Call	Bond Future	372.0000	0.3720	382.5700	0.3826	2.841	0	0	3,000
2020/01/16	R035	06/08/2020	9.93	Put	Bond Future	3,276.5500	3.2765	3,208.6500	3.2087	(2.072)	0	0	0
2020/01/16	R035	06/08/2020	9.91	Call	Bond Future	3,000.3000	3.0003	3,054.0600	3.0541	1.792	0	0	0
2020/01/16	R035	05/11/2020	10.34	Put	Bond Future	3,066.5100	3.0665	3,010.6800	3.0107	(1.821)	0	0	0
2020/01/16	R035	05/11/2020			Bond Future	10.0342	93.0098	10.0165	93.1347	(0.177)	0.0000	0.0000	0
2020/01/16	R035	05/11/2020	10.33	Call	Bond Future	5,138.9800	5.1390	5,207.7100	5.2077	1.337	0	0	0
2020/01/16	R035	05/11/2020	10.33	Put	Bond Future	3,092.8900	3.0929	3,036.7400	3.0367	(1.815)	0	0	0
2020/01/16	R035	05/11/2020	10.34	Call	Bond Future	5,180.6000	5.1806	5,249.6500	5.2497	1.333	0	0	0
2020/01/16	R035	05/11/2020	10.32	Call	Bond Future	5,097.8200	5.0978	5,166.2100	5.1662	1.342	0	0	0
2020/01/16	R035	05/11/2020	10.32	Put	Bond Future	3,119.8100	3.1198	3,063.3200	3.0633	(1.811)	0	0	0
2020/01/16	R186	06/02/2020	8.57	Call	Bond Future	1,841.1200	1.8411	2,131.8400	2.1318	15.790	0	0	0
2020/01/16	R186	06/02/2020	8.50	Call	Bond Future	1,522.2600	1.5223	1,793.7500	1.7938	17.835	0	0	0
2020/01/16	R186	06/02/2020	8.11	Put	Bond Future	1,113.4900	1.1135	876.5400	0.8765	(21.280)	0	0	0
2020/01/16	R186	06/02/2020			Bond Future	8.2567	113.0403	8.1955	113.3798	(0.742)	0.0000	0.0000	99,750
2020/01/16	R186	06/02/2020	8.55	Call	Bond Future	1,748.1000	1.7481	2,033.7900	2.0338	16.343	0	0	0
2020/01/16	R186	06/02/2020	8.55	Put	Bond Future	140.0200	0.1400	86.2000	0.0862	(38.437)	0	0	0
2020/01/16	R186	06/02/2020	8.11	Call	Bond Future	297.7900	0.2978	400.3500	0.4003	34.440	0	0	821
2020/01/16	R186	06/02/2020	8.57	Put	Bond Future	124.4700	0.1245	75.6800	0.0757	(39.198)	0	0	0
2020/01/16	R186	06/02/2020	9.00	Put	Bond Future	6.6300	0.0066	3.0700	0.0031	(53.695)	0	0	821
2020/01/16	R186	06/02/2020	8.50	Put	Bond Future	186.2200	0.1862	118.2000	0.1182	(36.527)	0	0	821
2020/01/16	R186	06/02/2020	8.56	Call	Bond Future	1,794.4300	1.7944	2,082.6800	2.0827	16.064	0	0	0
2020/01/16	R186	06/02/2020	8.56	Put	Bond Future	132.0500	0.1321	80.7900	0.0808	(38.819)	0	0	0
2020/01/16	R186	06/02/2020	9.00	Call	Bond Future	4,024.6800	4.0247	4,360.6300	4.3606	8.347	0	0	0
2020/01/16	R186	07/05/2020	7.90	Put	Bond Future	2,766.2600	2.7663	2,515.5100	2.5155	(9.065)	0	0	2,500
2020/01/16	R186	07/05/2020	8.28	Put	Bond Future	1,508.9300	1.5089	1,333.7600	1.3338	(11.609)	0	0	0
2020/01/16	R186	07/05/2020	8.93	Call	Bond Future	3,735.0100	3.7350	4,012.3700	4.0124	7.426	0	0	0
2020/01/16	R186	07/05/2020	8.09	Put	Bond Future	2,076.9600	2.0770	1,863.0000	1.8630	(10.302)	0	0	0

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2020/01/16	R186	07/05/2020			Bond Future	8.3030	115.0889	8.2386	115.4345	(0.776)	0.0000	0.0000	1,933
2020/01/16	R186	07/05/2020	8.50	Call	Bond Future	2,058.1400	2.0581	2,271.6300	2.2716	10.373	0	0	0
2020/01/16	R186	07/05/2020	8.50	Put	Bond Future	1,009.5100	1.0095	877.4000	0.8774	(13.087)	0	0	23,230
2020/01/16	R186	07/05/2020	8.08	Call	Bond Future	907.4900	0.9075	1,037.1100	1.0371	14.283	0	0	0
2020/01/16	R186	07/05/2020	8.08	Put	Bond Future	2,110.1900	2.1102	1,894.2100	1.8942	(10.235)	0	0	0
2020/01/16	R186	07/05/2020	7.90	Call	Bond Future	580.7200	0.5807	675.5700	0.6756	16.333	0	0	0
2020/01/16	R186	07/05/2020	8.28	Call	Bond Future	1,385.5600	1.3856	1,555.9900	1.5560	12.300	0	0	6,000
2020/01/16	R186	07/05/2020	8.93	Put	Bond Future	440.9000	0.4409	372.6600	0.3727	(15.477)	0	0	6,000
2020/01/16	R186	07/05/2020	8.09	Call	Bond Future	928.5500	0.9286	1,060.1900	1.0602	14.177	0	0	0
2020/01/16	R186	07/05/2020	7.60	Put	Bond Future	4,084.2100	4.0842	3,786.4500	3.7864	(7.291)	0	0	0
2020/01/16	R186	07/05/2020	7.60	Call	Bond Future	236.1200	0.2361	283.9600	0.2840	20.261	0	0	6,000
2020/01/16	R186	07/05/2020	8.07	Call	Bond Future	886.9800	0.8870	1,014.6000	1.0146	14.388	0	0	0
2020/01/16	R186	07/05/2020	8.07	Put	Bond Future	2,143.9900	2.1440	1,926.0100	1.9260	(10.167)	0	0	0
2020/01/16	R186	06/08/2020	8.38	Put	Bond Future	1,919.1200	1.9191	1,750.9600	1.7510	(8.762)	0	0	0
2020/01/16	R186	06/08/2020			Bond Future	8.3469	111.9029	8.2791	112.2551	(0.813)	0.0000	0.0000	0
2020/01/16	R186	06/08/2020	8.37	Call	Bond Future	2,062.1600	2.0622	2,244.7400	2.2447	8.854	0	0	0
2020/01/16	R186	06/08/2020	8.37	Put	Bond Future	1,942.8300	1.9428	1,773.2400	1.7732	(8.729)	0	0	0
2020/01/16	R186	06/08/2020	8.38	Call	Bond Future	2,090.1500	2.0901	2,274.1600	2.2742	8.804	0	0	0
2020/01/16	R186	06/08/2020	8.36	Call	Bond Future	2,034.7100	2.0347	2,215.8500	2.2159	8.902	0	0	0
2020/01/16	R186	06/08/2020	8.36	Put	Bond Future	1,967.1100	1.9671	1,796.0800	1.7961	(8.694)	0	0	0
2020/01/16	R186	05/11/2020	8.64	Put	Bond Future	1,805.0000	1.8050	1,659.5400	1.6595	(8.059)	0	0	0
2020/01/16	R186	05/11/2020	8.65	Call	Bond Future	3,093.1900	3.0932	3,307.4300	3.3074	6.926	0	0	0
2020/01/16	R186	05/11/2020			Bond Future	8.3866	114.0028	8.3151	114.3614	(0.853)	0.0000	0.0000	0
2020/01/16	R186	05/11/2020	8.66	Call	Bond Future	3,123.6200	3.1236	3,338.9900	3.3390	6.895	0	0	0
2020/01/16	R186	05/11/2020	8.66	Put	Bond Future	1,767.2300	1.7672	1,624.0100	1.6240	(8.104)	0	0	0
2020/01/16	R186	05/11/2020	9.26	Put	Bond Future	938.2000	0.9382	851.6700	0.8517	(9.223)	0	0	3,500
2020/01/16	R186	05/11/2020	8.64	Call	Bond Future	3,062.8800	3.0629	3,276.0100	3.2760	6.958	0	0	0
2020/01/16	R186	05/11/2020	7.84	Put	Bond Future	3,928.5400	3.9285	3,686.0000	3.6860	(6.174)	0	0	0
2020/01/16	R186	05/11/2020	8.65	Put	Bond Future	1,786.0400	1.7860	1,641.6900	1.6417	(8.082)	0	0	0
2020/01/16	R186	05/11/2020	8.34	Put	Bond Future	2,459.4800	2.4595	2,278.5700	2.2786	(7.356)	0	0	0
2020/01/16	R186	05/11/2020	8.34	Call	Bond Future	2,226.0300	2.2260	2,403.7100	2.4037	7.982	0	0	3,500
2020/01/16	R186	05/11/2020	9.26	Call	Bond Future	5,197.7500	5.1977	5,469.8100	5.4698	5.234	0	0	0
2020/01/16	R186	05/11/2020	7.84	Call	Bond Future	1,151.4000	1.1514	1,267.4500	1.2675	10.079	0	0	3,500
2020/01/16	R197	06/02/2020			Bond Future	300.4885	300.4885	301.4516	301.4516	0.321	0.0000	0.0000	2,540
2020/01/16	R197	07/05/2020			Bond Future	306.0085	306.0085	306.9892	306.9892	0.321	0.0000	0.0000	0
2020/01/16	R197	06/08/2020			Bond Future	304.0524	304.0524	305.0517	305.0517	0.329	0.0000	0.0000	0
2020/01/16	R197	05/11/2020			Bond Future	309.7578	309.7578	310.7758	310.7758	0.329	0.0000	0.0000	0
2020/01/16	R202	06/02/2020			Bond Future	226.2983	226.2983	225.9098	225.9098	(0.172)	0.0000	0.0000	8,469
2020/01/16	R202	07/05/2020			Bond Future	230.4554	230.4554	230.0598	230.0598	(0.172)	0.0000	0.0000	0
2020/01/16	R202	06/08/2020			Bond Future	230.6982	230.6982	230.2952	230.2952	(0.175)	0.0000	0.0000	0
2020/01/16	R202	05/11/2020			Bond Future	235.0270	235.0270	234.6166	234.6166	(0.175)	0.0000	0.0000	0
2020/01/16	R208	06/02/2020	6.13	Put	Bond Future	572.0800	0.5721	471.4300	0.4714	(17.594)	0	0	0
2020/01/16	R208	06/02/2020	6.12	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/01/16	R208	06/02/2020			Bond Future	6.6588	102.5585	6.5654	102.6592	(1.402)	0.0000	0.0000	15,530
2020/01/16	R208	06/02/2020	6.13	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0

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2020/01/16	R208	06/02/2020	6.12	Put	Bond Future	582.9500		0.5830	482.3000	0.4823	(17.266)	0	0	0
2020/01/16	R208	06/02/2020	6.14	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2020/01/16	R208	06/02/2020	6.14	Put	Bond Future	561.2200		0.5612	460.5700	0.4606	(17.934)	0	0	0
2020/01/16	R208	07/05/2020	4.81	Call	Bond Future	0.0100		0.0000	0.0200	0.0000	100.000	0	0	0
2020/01/16	R208	07/05/2020	4.80	Put	Bond Future	1,424.1200		1.4241	1,321.6800	1.3217	(7.193)	0	0	0
2020/01/16	R208	07/05/2020			Bond Future	6.4563		101.0139	6.3359	101.1164	(1.865)	0.0000	0.0000	60
2020/01/16	R208	07/05/2020	4.82	Call	Bond Future	0.0100		0.0000	0.0200	0.0000	100.000	0	0	0
2020/01/16	R208	07/05/2020	4.82	Put	Bond Future	1,406.7300		1.4067	1,304.2900	1.3043	(7.282)	0	0	0
2020/01/16	R208	07/05/2020	4.81	Put	Bond Future	1,415.4200		1.4154	1,312.9800	1.3130	(7.237)	0	0	0
2020/01/16	R208	07/05/2020	4.80	Call	Bond Future	0.0100		0.0000	0.0200	0.0000	100.000	0	0	0
2020/01/16	R208	06/08/2020	5.57	Put	Bond Future	304.9200		0.3049	216.5100	0.2165	(28.994)	0	0	0
2020/01/16	R208	06/08/2020			Bond Future	6.0409		102.8793	5.8719	102.9841	(2.798)	0.0000	0.0000	0
2020/01/16	R208	06/08/2020	5.56	Call	Bond Future	11.6300		0.0116	27.3000	0.0273	134.738	0	0	0
2020/01/16	R208	06/08/2020	5.56	Put	Bond Future	310.3500		0.3104	221.2100	0.2212	(28.722)	0	0	0
2020/01/16	R208	06/08/2020	5.57	Call	Bond Future	12.4300		0.0124	28.8300	0.0288	131.939	0	0	0
2020/01/16	R208	06/08/2020	5.55	Call	Bond Future	10.8700		0.0109	25.8300	0.0258	137.626	0	0	0
2020/01/16	R208	06/08/2020	5.55	Put	Bond Future	315.8200		0.3158	225.9700	0.2260	(28.450)	0	0	0
2020/01/16	R208	05/11/2020	4.78	Call	Bond Future	46.3500		0.0463	90.3700	0.0904	94.973	0	0	0
2020/01/16	R208	05/11/2020	4.77	Put	Bond Future	149.7700		0.1498	86.7600	0.0868	(42.071)	0	0	0
2020/01/16	R208	05/11/2020			Bond Future	5.0421		101.4000	4.7656	101.5063	(5.482)	0.0000	0.0000	0
2020/01/16	R208	05/11/2020	4.79	Call	Bond Future	47.9400		0.0479	92.7100	0.0927	93.388	0	0	0
2020/01/16	R208	05/11/2020	4.79	Put	Bond Future	144.8900		0.1449	83.3400	0.0833	(42.481)	0	0	0
2020/01/16	R208	05/11/2020	4.78	Put	Bond Future	147.1500		0.1471	84.8500	0.0848	(42.338)	0	0	0
2020/01/16	R208	05/11/2020	4.77	Call	Bond Future	45.1200		0.0451	88.4300	0.0884	95.988	0	0	0
2020/01/16	R209	06/02/2020	9.52	Put	Bond Future	2,265.1600		2.2652	2,170.0100	2.1700	(4.201)	0	0	0
2020/01/16	R209	06/02/2020			Bond Future	9.8474		73.4889	9.8315	73.5887	(0.161)	0.0000	0.0000	101,951
2020/01/16	R209	06/02/2020	9.51	Call	Bond Future	158.1700		0.1582	162.4200	0.1624	2.687	0	0	0
2020/01/16	R209	06/02/2020	9.51	Put	Bond Future	2,320.2700		2.3203	2,224.7100	2.2247	(4.118)	0	0	0
2020/01/16	R209	06/02/2020	9.40	Put	Bond Future	2,959.9600		2.9600	2,861.3600	2.8614	(3.331)	0	0	0
2020/01/16	R209	06/02/2020	9.40	Call	Bond Future	72.4900		0.0725	73.7000	0.0737	1.669	0	0	7,500
2020/01/16	R209	06/02/2020	9.52	Call	Bond Future	168.4900		0.1685	173.1500	0.1732	2.766	0	0	0
2020/01/16	R209	06/02/2020	9.50	Call	Bond Future	148.2900		0.1483	152.1600	0.1522	2.610	0	0	0
2020/01/16	R209	06/02/2020	9.50	Put	Bond Future	2,375.9100		2.3759	2,279.9700	2.2800	(4.038)	0	0	0
2020/01/16	R209	07/05/2020	9.47	Call	Bond Future	771.2000		0.7712	793.2000	0.7932	2.853	0	0	0
2020/01/16	R209	07/05/2020			Bond Future	9.9177		71.6695	9.9013	71.7712	(0.165)	0.0000	0.0000	0
2020/01/16	R209	07/05/2020	9.45	Call	Bond Future	732.7800		0.7328	753.9100	0.7539	2.884	0	0	0
2020/01/16	R209	07/05/2020	9.45	Put	Bond Future	3,716.3300		3.7163	3,635.8500	3.6358	(2.166)	0	0	0
2020/01/16	R209	07/05/2020	9.47	Put	Bond Future	3,623.5100		3.6235	3,543.9000	3.5439	(2.197)	0	0	0
2020/01/16	R209	07/05/2020	9.46	Call	Bond Future	751.7700		0.7518	773.3300	0.7733	2.868	0	0	0
2020/01/16	R209	07/05/2020	9.46	Put	Bond Future	3,669.6600		3.6697	3,589.6100	3.5896	(2.181)	0	0	0
2020/01/16	R209	06/08/2020	5.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/16	R209	06/08/2020	5.55	Put	Bond Future	36,531.3100		36.5313	36,427.7700	36.4278	(0.283)	0	0	0
2020/01/16	R209	06/08/2020			Bond Future	9.9877		72.9855	9.9708	73.0890	(0.169)	0.0000	0.0000	0
2020/01/16	R209	06/08/2020	5.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/16	R209	06/08/2020	5.57	Put	Bond Future	36,314.4700		36.3145	36,210.9300	36.2109	(0.285)	0	0	0
2020/01/16	R209	06/08/2020	5.56	Put	Bond Future	36,422.8200		36.4228	36,319.2800	36.3193	(0.284)	0	0	0
2020/01/16	R209	06/08/2020	5.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2020/01/16	R209	05/11/2020	10.02	Call	Bond Future	3,350.4900	3.3505	3,399.0900	3.3991	1.451	0	0	0
2020/01/16	R209	05/11/2020			Bond Future	10.0559	71.2068	10.0384	71.3123	(0.173)	0.0000	0.0000	0
2020/01/16	R209	05/11/2020	10.00	Call	Bond Future	3,289.6300	3.2896	3,337.6500	3.3376	1.460	0	0	0
2020/01/16	R209	05/11/2020	10.00	Put	Bond Future	3,628.3300	3.6283	3,570.9400	3.5709	(1.582)	0	0	0
2020/01/16	R209	05/11/2020	10.02	Put	Bond Future	3,567.6800	3.5677	3,510.8700	3.5109	(1.592)	0	0	0
2020/01/16	R209	05/11/2020	10.01	Call	Bond Future	3,319.9900	3.3200	3,368.3000	3.3683	1.455	0	0	0
2020/01/16	R209	05/11/2020	10.01	Put	Bond Future	3,597.9000	3.5979	3,540.8000	3.5408	(1.587)	0	0	0
2020/01/16	R210	06/02/2020			Bond Future	187.3426	187.3426	187.6617	187.6617	0.170	0.0000	0.0000	1,721
2020/01/16	R210	07/05/2020			Bond Future	188.1553	188.1553	188.4803	188.4803	0.173	0.0000	0.0000	220
2020/01/16	R210	06/08/2020			Bond Future	191.7063	191.7063	192.0375	192.0375	0.173	0.0000	0.0000	0
2020/01/16	R210	05/11/2020			Bond Future	192.6030	192.6030	192.9405	192.9405	0.175	0.0000	0.0000	0
2020/01/16	R212	06/02/2020			Bond Future	161.4362	161.4362	161.6363	161.6363	0.124	0.0000	0.0000	7,763
2020/01/16	R212	07/05/2020			Bond Future	164.4019	164.4019	164.6055	164.6055	0.124	0.0000	0.0000	0
2020/01/16	R212	06/08/2020			Bond Future	165.2290	165.2290	165.4365	165.4365	0.126	0.0000	0.0000	0
2020/01/16	R212	05/11/2020			Bond Future	168.3294	168.3294	168.5409	168.5409	0.126	0.0000	0.0000	0
2020/01/16	R213	06/02/2020	9.27	Call	Bond Future	735.3000	0.7353	830.2700	0.8303	12.916	0	0	0
2020/01/16	R213	06/02/2020	9.26	Put	Bond Future	842.8000	0.8428	714.5600	0.7146	(15.216)	0	0	0
2020/01/16	R213	06/02/2020			Bond Future	9.2825	87.5996	9.2464	87.8201	(0.389)	0.0000	0.0000	20,142
2020/01/16	R213	06/02/2020	9.28	Call	Bond Future	765.9800	0.7660	863.7500	0.8638	12.764	0	0	0
2020/01/16	R213	06/02/2020	9.28	Put	Bond Future	781.4600	0.7815	658.7900	0.6588	(15.698)	0	0	0
2020/01/16	R213	06/02/2020	9.27	Put	Bond Future	811.7800	0.8118	686.3100	0.6863	(15.456)	0	0	0
2020/01/16	R213	06/02/2020	9.26	Call	Bond Future	705.2600	0.7053	797.4600	0.7975	13.073	0	0	0
2020/01/16	R213	07/05/2020	9.01	Put	Bond Future	2,976.2100	2.9762	2,820.9400	2.8209	(5.217)	0	0	0
2020/01/16	R213	07/05/2020	9.00	Call	Bond Future	905.9700	0.9060	974.0000	0.9740	7.509	0	0	0
2020/01/16	R213	07/05/2020			Bond Future	9.3466	85.6356	9.3092	85.8600	(0.400)	0.0000	0.0000	0
2020/01/16	R213	07/05/2020	9.01	Call	Bond Future	926.7100	0.9267	995.8600	0.9959	7.462	0	0	0
2020/01/16	R213	07/05/2020	9.00	Put	Bond Future	3,017.3600	3.0174	2,860.9700	2.8610	(5.183)	0	0	0
2020/01/16	R213	07/05/2020	9.02	Call	Bond Future	947.9200	0.9479	1,018.2100	1.0182	7.415	0	0	0
2020/01/16	R213	07/05/2020	9.02	Put	Bond Future	2,935.5900	2.9356	2,781.4600	2.7815	(5.250)	0	0	0
2020/01/16	R213	06/08/2020	9.31	Call	Bond Future	2,215.1800	2.2152	2,319.6900	2.3197	4.718	0	0	0
2020/01/16	R213	06/08/2020			Bond Future	9.4095	87.2095	9.3708	87.4381	(0.412)	0.0000	0.0000	0
2020/01/16	R213	06/08/2020	9.29	Call	Bond Future	2,158.1300	2.1581	2,260.9100	2.2609	4.762	0	0	0
2020/01/16	R213	06/08/2020	9.29	Put	Bond Future	2,866.0200	2.8660	2,740.2500	2.7402	(4.388)	0	0	0
2020/01/16	R213	06/08/2020	9.31	Put	Bond Future	2,804.0900	2.8041	2,680.0500	2.6800	(4.424)	0	0	0
2020/01/16	R213	06/08/2020	9.30	Call	Bond Future	2,186.5500	2.1866	2,290.2000	2.2902	4.740	0	0	0
2020/01/16	R213	06/08/2020	9.30	Put	Bond Future	2,834.9200	2.8349	2,710.0200	2.7100	(4.406)	0	0	0
2020/01/16	R213	05/11/2020	9.60	Put	Bond Future	2,759.6700	2.7597	2,652.1900	2.6522	(3.895)	0	0	0
2020/01/16	R213	05/11/2020	9.59	Call	Bond Future	3,448.6100	3.4486	3,573.2900	3.5733	3.615	0	0	0
2020/01/16	R213	05/11/2020			Bond Future	9.4747	85.2970	9.4346	85.5298	(0.424)	0.0000	0.0000	0
2020/01/16	R213	05/11/2020	9.60	Call	Bond Future	3,480.3300	3.4803	3,605.6800	3.6057	3.602	0	0	0
2020/01/16	R213	05/11/2020	9.59	Put	Bond Future	2,785.1800	2.7852	2,677.0300	2.6770	(3.883)	0	0	0
2020/01/16	R213	05/11/2020	9.61	Call	Bond Future	3,512.1800	3.5122	3,638.2200	3.6382	3.589	0	0	0
2020/01/16	R213	05/11/2020	9.61	Put	Bond Future	2,734.3400	2.7343	2,627.5500	2.6275	(3.906)	0	0	0
2020/01/16	R214	06/02/2020	9.73	Call	Bond Future	167.5000	0.1675	182.5800	0.1826	9.003	0	0	0

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2020/01/16	R214	06/02/2020	9.87	Put	Bond Future	1,684.0000	1.6840	1,546.7400	1.5467	(8.151)	0	0	0
2020/01/16	R214	06/02/2020	10.42	Call	Bond Future	2,439.8400	2.4398	2,569.9500	2.5700	5.333	0	0	0
2020/01/16	R214	06/02/2020			Bond Future	10.0686	71.9789	10.0425	72.1484	(0.259)	0.0000	0.0000	19,134
2020/01/16	R214	06/02/2020	9.71	Call	Bond Future	146.7300	0.1467	159.9900	0.1600	9.037	0	0	0
2020/01/16	R214	06/02/2020	9.71	Put	Bond Future	2,541.0400	2.5410	2,384.7800	2.3848	(6.149)	0	0	0
2020/01/16	R214	06/02/2020	10.42	Put	Bond Future	214.2700	0.2143	174.8600	0.1749	(18.393)	0	0	1,000
2020/01/16	R214	06/02/2020	9.73	Put	Bond Future	2,424.8300	2.4248	2,270.3900	2.2704	(6.369)	0	0	0
2020/01/16	R214	06/02/2020	9.52	Call	Bond Future	32.9100	0.0329	35.7800	0.0358	8.721	0	0	1,000
2020/01/16	R214	06/02/2020	9.87	Call	Bond Future	374.0900	0.3741	406.3500	0.4063	8.624	0	0	1,000
2020/01/16	R214	06/02/2020	9.72	Call	Bond Future	156.8800	0.1569	171.0300	0.1710	9.020	0	0	0
2020/01/16	R214	06/02/2020	9.72	Put	Bond Future	2,482.6500	2.4826	2,327.2800	2.3273	(6.258)	0	0	0
2020/01/16	R214	06/02/2020	9.52	Put	Bond Future	3,749.4600	3.7495	3,582.8100	3.5828	(4.445)	0	0	0
2020/01/16	R214	07/05/2020	9.77	Put	Bond Future	3,409.8600	3.4099	3,286.3100	3.2863	(3.623)	0	0	0
2020/01/16	R214	07/05/2020			Bond Future	10.1377	69.9855	10.1109	70.1581	(0.264)	0.0000	0.0000	0
2020/01/16	R214	07/05/2020	9.76	Call	Bond Future	958.3700	0.9584	1,006.5400	1.0065	5.026	0	0	0
2020/01/16	R214	07/05/2020	9.76	Put	Bond Future	3,454.7500	3.4548	3,330.3600	3.3304	(3.601)	0	0	0
2020/01/16	R214	07/05/2020	9.31	Put	Bond Future	5,920.2300	5.9202	5,764.8600	5.7649	(2.624)	0	0	0
2020/01/16	R214	07/05/2020	10.66	Put	Bond Future	895.1700	0.8952	843.4600	0.8435	(5.777)	0	0	1,250
2020/01/16	R214	07/05/2020	9.77	Call	Bond Future	981.4100	0.9814	1,030.4200	1.0304	4.994	0	0	0
2020/01/16	R214	07/05/2020	9.31	Call	Bond Future	258.8600	0.2589	276.0500	0.2761	6.641	0	0	1,250
2020/01/16	R214	07/05/2020	9.91	Put	Bond Future	2,825.6400	2.8256	2,714.1200	2.7141	(3.947)	0	0	0
2020/01/16	R214	07/05/2020	9.91	Call	Bond Future	1,337.6100	1.3376	1,398.6500	1.3987	4.563	0	0	1,250
2020/01/16	R214	07/05/2020	10.66	Call	Bond Future	4,125.7100	4.1257	4,246.5600	4.2466	2.929	0	0	0
2020/01/16	R214	07/05/2020	9.75	Call	Bond Future	935.6600	0.9357	983.0000	0.9830	5.060	0	0	0
2020/01/16	R214	07/05/2020	9.75	Put	Bond Future	3,500.0700	3.5001	3,374.8500	3.3749	(3.578)	0	0	0
2020/01/16	R214	06/08/2020	9.98	Put	Bond Future	3,700.1100	3.7001	3,595.5600	3.5956	(2.826)	0	0	0
2020/01/16	R214	06/08/2020	9.97	Call	Bond Future	2,209.1300	2.2091	2,279.7700	2.2798	3.198	0	0	0
2020/01/16	R214	06/08/2020			Bond Future	10.2063	71.2703	10.1787	71.4461	(0.271)	0.0000	0.0000	0
2020/01/16	R214	06/08/2020	9.98	Call	Bond Future	2,238.3100	2.2383	2,309.5600	2.3096	3.183	0	0	0
2020/01/16	R214	06/08/2020	9.97	Put	Bond Future	3,736.6500	3.7367	3,631.4900	3.6315	(2.814)	0	0	0
2020/01/16	R214	06/08/2020	9.99	Call	Bond Future	2,267.6800	2.2677	2,339.5500	2.3396	3.169	0	0	0
2020/01/16	R214	06/08/2020	9.99	Put	Bond Future	3,663.8600	3.6639	3,559.9300	3.5599	(2.837)	0	0	0
2020/01/16	R214	05/11/2020	10.26	Put	Bond Future	3,729.7600	3.7298	3,638.6900	3.6387	(2.442)	0	0	0
2020/01/16	R214	05/11/2020			Bond Future	10.2760	69.3135	10.2476	69.4924	(0.277)	0.0000	0.0000	0
2020/01/16	R214	05/11/2020	10.25	Call	Bond Future	3,597.0800	3.5971	3,684.5000	3.6845	2.430	0	0	0
2020/01/16	R214	05/11/2020	10.25	Put	Bond Future	3,760.8000	3.7608	3,669.2400	3.6692	(2.435)	0	0	0
2020/01/16	R214	05/11/2020	10.26	Call	Bond Future	3,629.0300	3.6290	3,716.9400	3.7169	2.422	0	0	0
2020/01/16	R214	05/11/2020	10.24	Call	Bond Future	3,565.5000	3.5655	3,652.4300	3.6524	2.438	0	0	0
2020/01/16	R214	05/11/2020	10.24	Put	Bond Future	3,792.3100	3.7923	3,700.2600	3.7003	(2.427)	0	0	0
2020/01/16	R248	06/02/2020	9.71	Put	Bond Future	4,272.1400	4.2721	4,064.6200	4.0646	(4.858)	0	0	0
2020/01/16	R248	06/02/2020			Bond Future	10.2096	90.5342	10.1835	90.7463	(0.256)	0.0000	0.0000	96,980
2020/01/16	R248	06/02/2020	9.71	Call	Bond Future	45.7600	0.0458	50.4100	0.0504	10.162	0	0	0
2020/01/16	R248	06/02/2020	9.70	Put	Bond Future	4,356.4000	4.3564	4,148.4500	4.1485	(4.773)	0	0	0
2020/01/16	R248	06/02/2020	9.72	Call	Bond Future	50.0300	0.0500	55.1400	0.0551	10.214	0	0	0
2020/01/16	R248	06/02/2020	9.72	Put	Bond Future	4,188.3100	4.1883	3,981.2500	3.9813	(4.944)	0	0	0
2020/01/16	R248	06/02/2020	9.70	Call	Bond Future	41.7800	0.0418	46.0000	0.0460	10.101	0	0	0
2020/01/16	R248	07/05/2020	10.20	Call	Bond Future	2,166.2600	2.1663	2,258.5300	2.2585	4.259	0	0	0

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2020/01/16	R248	07/05/2020	9.69	Put	Bond Future	5,622.9000	5.6229	5,445.1300	5.4451	(3.162)	0	0	0
2020/01/16	R248	07/05/2020	9.79	Call	Bond Future	858.7900	0.8588	906.6300	0.9066	5.571	0	0	0
2020/01/16	R248	07/05/2020	9.77	Put	Bond Future	5,097.1000	5.0971	4,927.0600	4.9271	(3.336)	0	0	0
2020/01/16	R248	07/05/2020			Bond Future	10.2828	87.7355	10.2559	87.9514	(0.262)	0.0000	0.0000	0
2020/01/16	R248	07/05/2020	10.70	Call	Bond Future	4,543.9500	4.5439	4,686.6500	4.6867	3.140	0	0	0
2020/01/16	R248	07/05/2020	10.70	Put	Bond Future	1,311.8600	1.3119	1,238.6700	1.2387	(5.579)	0	0	300
2020/01/16	R248	07/05/2020	9.79	Put	Bond Future	4,970.3800	4.9704	4,802.3300	4.8023	(3.381)	0	0	0
2020/01/16	R248	07/05/2020	9.77	Call	Bond Future	811.4400	0.8114	857.2900	0.8573	5.650	0	0	0
2020/01/16	R248	07/05/2020	10.20	Put	Bond Future	2,833.6700	2.8337	2,710.0500	2.7100	(4.363)	0	0	300
2020/01/16	R248	07/05/2020	9.69	Call	Bond Future	635.1200	0.6351	673.2400	0.6732	6.002	0	0	300
2020/01/16	R248	07/05/2020	9.78	Put	Bond Future	5,033.4700	5.0335	4,864.4100	4.8644	(3.359)	0	0	0
2020/01/16	R248	07/05/2020	9.78	Call	Bond Future	834.9100	0.8349	881.7400	0.8817	5.609	0	0	0
2020/01/16	R248	06/08/2020	9.00	Put	Bond Future	12,311.7000	12.3117	12,107.7300	12.1077	(1.657)	0	0	0
2020/01/16	R248	06/08/2020	10.20	Call	Bond Future	3,019.9000	3.0199	3,114.4600	3.1145	3.131	0	0	0
2020/01/16	R248	06/08/2020			Bond Future	10.3557	89.3458	10.3280	89.5657	(0.268)	0.0000	0.0000	0
2020/01/16	R248	06/08/2020	9.25	Put	Bond Future	10,110.8100	10.1108	9,916.9300	9.9169	(1.918)	0	0	0
2020/01/16	R248	06/08/2020	9.25	Call	Bond Future	522.1000	0.5221	548.1200	0.5481	4.984	0	0	20,640
2020/01/16	R248	06/08/2020	10.18	Call	Bond Future	2,944.4700	2.9445	3,037.4600	3.0375	3.158	0	0	0
2020/01/16	R248	06/08/2020	10.18	Put	Bond Future	4,353.7400	4.3537	4,226.8300	4.2268	(2.915)	0	0	0
2020/01/16	R248	06/08/2020	9.00	Call	Bond Future	296.9600	0.2970	312.8900	0.3129	5.364	0	0	3,000
2020/01/16	R248	06/08/2020	10.20	Put	Bond Future	4,266.7200	4.2667	4,141.3800	4.1414	(2.938)	0	0	0
2020/01/16	R248	06/08/2020	10.19	Call	Bond Future	2,982.0700	2.9821	3,075.8400	3.0758	3.144	0	0	0
2020/01/16	R248	06/08/2020	10.19	Put	Bond Future	4,310.0500	4.3100	4,183.9200	4.1839	(2.926)	0	0	0
2020/01/16	R248	05/11/2020	10.02	Put	Bond Future	6,311.4800	6.3115	6,172.5100	6.1725	(2.202)	0	0	0
2020/01/16	R248	05/11/2020	10.03	Call	Bond Future	3,038.2400	3.0382	3,123.9800	3.1240	2.822	0	0	0
2020/01/16	R248	05/11/2020			Bond Future	10.4297	86.5878	10.4011	86.8119	(0.275)	0.0000	0.0000	0
2020/01/16	R248	05/11/2020	10.04	Call	Bond Future	3,071.2600	3.0713	3,157.6400	3.1576	2.813	0	0	0
2020/01/16	R248	05/11/2020	10.04	Put	Bond Future	6,211.0800	6.2111	6,073.3900	6.0734	(2.217)	0	0	0
2020/01/16	R248	05/11/2020	10.02	Call	Bond Future	3,005.0900	3.0051	3,090.1900	3.0902	2.832	0	0	0
2020/01/16	R248	05/11/2020	10.03	Put	Bond Future	6,261.2700	6.2613	6,122.9400	6.1229	(2.209)	0	0	0

Total

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