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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/01/2020 TO 29/01/2020

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
2020/01/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	2025	06/02/2020		Bond Future	135.5682	135.5682	135.4119	135.4119	(0.115)	0.0000	0.0000	2,027
2020/01/29	2025	07/05/2020		Bond Future	137.9842	137.9842	137.8250	137.8250	(0.115)	0.0000	0.0000	3,549

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
2020/01/29	2025	06/08/2020			Bond Future	139.0214	139.0214	138.8593	138.8593	(0.117)	0.0000	0.0000	0
2020/01/29	2025	05/11/2020			Bond Future	141.5091	141.5091	141.3446	141.3446	(0.116)	0.0000	0.0000	0
2020/01/29	2025	04/02/2021			Bond Future	142.4486	142.4486	142.2826	142.2826	(0.117)	0.0000	0.0000	0
2020/01/29	2029	06/02/2020			Bond Future	100.9204	100.9204	100.7758	100.7758	(0.143)	0.0000	0.0000	2,511
2020/01/29	2029	07/05/2020			Bond Future	101.6157	101.6157	101.4683	101.4683	(0.145)	0.0000	0.0000	3,765
2020/01/29	2029	06/08/2020			Bond Future	103.4793	103.4793	103.3292	103.3292	(0.145)	0.0000	0.0000	0
2020/01/29	2029	05/11/2020			Bond Future	104.1977	104.1977	104.0453	104.0453	(0.146)	0.0000	0.0000	0
2020/01/29	2030	06/02/2020	9.15	Put	Bond Future	316.1800	0.3162	150.5500	0.1505	(52.385)	0	0	0
2020/01/29	2030	06/02/2020	9.14	Call	Bond Future	682.6800	0.6827	989.0800	0.9891	44.882	0	0	0
2020/01/29	2030	06/02/2020	9.40	Put	Bond Future	37.1700	0.0372	10.5700	0.0106	(71.563)	0	0	5,000
2020/01/29	2030	06/02/2020	9.25	Call	Bond Future	1,161.7700	1.1618	1,553.8100	1.5538	33.745	0	0	0
2020/01/29	2030	06/02/2020	8.40	Call	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0	0	5,820
2020/01/29	2030	06/02/2020			Bond Future	9.0841	93.2244	9.0064	93.7055	(0.856)	0.0000	0.0000	28,208
2020/01/29	2030	06/02/2020	9.00	Put	Bond Future	788.5200	0.7885	477.8800	0.4779	(39.395)	0	0	0
2020/01/29	2030	06/02/2020	9.00	Call	Bond Future	267.8500	0.2679	438.2600	0.4383	63.621	0	0	5,820
2020/01/29	2030	06/02/2020	9.15	Call	Bond Future	721.1800	0.7212	1,036.6000	1.0366	43.737	0	0	0
2020/01/29	2030	06/02/2020	9.14	Put	Bond Future	339.0200	0.3390	164.3700	0.1644	(51.516)	0	0	0
2020/01/29	2030	06/02/2020	9.40	Call	Bond Future	1,958.2800	1.9583	2,412.7300	2.4127	23.207	0	0	0
2020/01/29	2030	06/02/2020	9.25	Put	Bond Future	146.3600	0.1464	57.3500	0.0574	(60.816)	0	0	5,000
2020/01/29	2030	06/02/2020	8.40	Put	Bond Future	4,347.3600	4.3474	3,866.3400	3.8663	(11.065)	0	0	0
2020/01/29	2030	06/02/2020	9.16	Call	Bond Future	760.7700	0.7608	1,085.0000	1.0850	42.619	0	0	0
2020/01/29	2030	06/02/2020	9.16	Put	Bond Future	294.4900	0.2945	137.6700	0.1377	(53.251)	0	0	0
2020/01/29	2030	07/05/2020	8.79	Call	Bond Future	740.3400	0.7403	888.5700	0.8886	20.022	0	0	0
2020/01/29	2030	07/05/2020	8.78	Put	Bond Future	3,049.2400	3.0492	2,705.5300	2.7055	(11.272)	0	0	0
2020/01/29	2030	07/05/2020			Bond Future	9.1593	94.8628	9.0785	95.3520	(0.882)	0.0000	0.0000	53,959
2020/01/29	2030	07/05/2020	8.80	Call	Bond Future	759.6400	0.7596	910.5500	0.9106	19.866	0	0	0
2020/01/29	2030	07/05/2020	8.80	Put	Bond Future	2,962.7100	2.9627	2,624.3300	2.6243	(11.421)	0	0	0
2020/01/29	2030	07/05/2020	8.79	Put	Bond Future	3,005.7000	3.0057	2,664.6400	2.6646	(11.347)	0	0	0
2020/01/29	2030	07/05/2020	8.78	Call	Bond Future	721.5400	0.7215	867.1200	0.8671	20.176	0	0	0
2020/01/29	2030	06/08/2020	9.11	Call	Bond Future	1,982.1200	1.9821	2,214.6200	2.2146	11.730	0	0	0
2020/01/29	2030	06/08/2020			Bond Future	9.2352	92.5474	9.1511	93.0456	(0.910)	0.0000	0.0000	0
2020/01/29	2030	06/08/2020	9.09	Call	Bond Future	1,926.6700	1.9267	2,155.1100	2.1551	11.857	0	0	0
2020/01/29	2030	06/08/2020	9.09	Put	Bond Future	2,789.4200	2.7894	2,519.6300	2.5196	(9.672)	0	0	0
2020/01/29	2030	06/08/2020	9.11	Put	Bond Future	2,725.4000	2.7254	2,459.6700	2.4597	(9.750)	0	0	0
2020/01/29	2030	06/08/2020	9.10	Call	Bond Future	1,954.2800	1.9543	2,184.7500	2.1847	11.793	0	0	0
2020/01/29	2030	06/08/2020	9.10	Put	Bond Future	2,757.2700	2.7573	2,489.5100	2.4895	(9.711)	0	0	0
2020/01/29	2030	05/11/2020	10.06	Put	Bond Future	1,372.3300	1.3723	1,233.6400	1.2336	(10.106)	0	0	1,000
2020/01/29	2030	05/11/2020	8.73	Call	Bond Future	1,409.2400	1.4092	1,576.4800	1.5765	11.867	0	0	3,000
2020/01/29	2030	05/11/2020	9.39	Put	Bond Future	2,650.6700	2.6507	2,419.7100	2.4197	(8.713)	0	0	0
2020/01/29	2030	05/11/2020	9.38	Call	Bond Future	3,081.8000	3.0818	3,356.5000	3.3565	8.914	0	0	0
2020/01/29	2030	05/11/2020			Bond Future	9.3097	94.2048	9.2223	94.7120	(0.939)	0.0000	0.0000	0
2020/01/29	2030	05/11/2020	8.34	Put	Bond Future	6,596.3100	6.5963	6,196.8700	6.1969	(6.056)	0	0	0
2020/01/29	2030	05/11/2020	8.34	Call	Bond Future	761.8100	0.7618	869.6300	0.8696	14.153	0	0	1,000
2020/01/29	2030	05/11/2020	9.04	Put	Bond Future	3,692.9400	3.6929	3,404.4100	3.4044	(7.813)	0	0	0
2020/01/29	2030	05/11/2020	9.04	Call	Bond Future	2,116.6000	2.1166	2,335.3300	2.3353	10.334	0	0	1,000
2020/01/29	2030	05/11/2020	10.06	Call	Bond Future	5,579.2200	5.5792	5,947.7900	5.9478	6.606	0	0	0

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2020/01/29	2030	05/11/2020	8.73	Put	Bond Future	4,841.1000	4.8411	4,501.0800	4.5011	(7.024)	0	0	0
2020/01/29	2030	05/11/2020	9.23	Put	Bond Future	3,093.5300	3.0935	2,836.6200	2.8366	(8.305)	0	0	0
2020/01/29	2030	05/11/2020	10.37	Put	Bond Future	982.4900	0.9825	876.6800	0.8767	(10.770)	0	0	16,000
2020/01/29	2030	05/11/2020	9.39	Call	Bond Future	3,113.3200	3.1133	3,389.6200	3.3896	8.875	0	0	0
2020/01/29	2030	05/11/2020	9.38	Put	Bond Future	2,676.6000	2.6766	2,444.0400	2.4440	(8.689)	0	0	0
2020/01/29	2030	05/11/2020	10.47	Call	Bond Future	7,263.5500	7.2636	7,675.0700	7.6751	5.666	0	0	0
2020/01/29	2030	05/11/2020	10.47	Put	Bond Future	864.0100	0.8640	768.2700	0.7683	(11.081)	0	0	3,000
2020/01/29	2030	05/11/2020	9.23	Call	Bond Future	2,631.3200	2.6313	2,881.6700	2.8817	9.514	0	0	3,000
2020/01/29	2030	05/11/2020	8.53	Put	Bond Future	5,697.8800	5.6979	5,326.2000	5.3262	(6.523)	0	0	0
2020/01/29	2030	05/11/2020	8.53	Call	Bond Future	1,043.5500	1.0436	1,179.1300	1.1791	12.992	0	0	16,000
2020/01/29	2030	05/11/2020	9.03	Put	Bond Future	3,726.6900	3.7267	3,436.4900	3.4365	(7.787)	0	0	0
2020/01/29	2030	05/11/2020	9.03	Call	Bond Future	2,091.2300	2.0912	2,308.2900	2.3083	10.380	0	0	16,000
2020/01/29	2030	05/11/2020	10.37	Call	Bond Future	6,853.9400	6.8539	7,255.3900	7.2554	5.857	0	0	0
2020/01/29	2030	05/11/2020	9.40	Call	Bond Future	3,144.6700	3.1447	3,422.5600	3.4226	8.837	0	0	0
2020/01/29	2030	05/11/2020	9.40	Put	Bond Future	2,624.6200	2.6246	2,395.2500	2.3953	(8.739)	0	0	0
2020/01/29	2032	06/02/2020	9.40	Put	Bond Future	913.3700	0.9134	602.4500	0.6024	(34.041)	0	0	0
2020/01/29	2032	06/02/2020			Bond Future	9.4950	94.1441	9.4270	94.5992	(0.715)	0.0000	0.0000	43,177
2020/01/29	2032	06/02/2020	9.39	Call	Bond Future	254.9900	0.2550	390.7200	0.3907	53.230	0	0	0
2020/01/29	2032	06/02/2020	9.39	Put	Bond Future	959.4900	0.9595	640.1900	0.6402	(33.278)	0	0	0
2020/01/29	2032	06/02/2020	9.40	Call	Bond Future	276.3100	0.2763	420.4200	0.4204	52.155	0	0	0
2020/01/29	2032	06/02/2020	9.38	Call	Bond Future	234.8500	0.2348	362.4000	0.3624	54.311	0	0	0
2020/01/29	2032	06/02/2020	9.38	Put	Bond Future	1,006.8600	1.0069	679.3800	0.6794	(32.525)	0	0	0
2020/01/29	2032	07/05/2020	9.20	Call	Bond Future	814.5700	0.8146	952.4500	0.9525	16.927	0	0	7,500
2020/01/29	2032	07/05/2020	9.19	Call	Bond Future	792.8400	0.7928	928.1800	0.9282	17.070	0	0	0
2020/01/29	2032	07/05/2020			Bond Future	9.5757	91.6401	9.5053	92.1030	(0.735)	0.0000	0.0000	83,173
2020/01/29	2032	07/05/2020	9.50	Put	Bond Future	2,109.2700	2.1093	1,862.5800	1.8626	(11.696)	0	0	0
2020/01/29	2032	07/05/2020	9.50	Call	Bond Future	1,611.0900	1.6111	1,827.3200	1.8273	13.421	0	0	7,500
2020/01/29	2032	07/05/2020	9.17	Call	Bond Future	750.6400	0.7506	880.9600	0.8810	17.361	0	0	0
2020/01/29	2032	07/05/2020	9.17	Put	Bond Future	3,464.6400	3.4646	3,132.0400	3.1320	(9.600)	0	0	0
2020/01/29	2032	07/05/2020	9.20	Put	Bond Future	3,324.1000	3.3241	2,999.0600	2.9991	(9.778)	0	0	0
2020/01/29	2032	07/05/2020	9.19	Put	Bond Future	3,370.4600	3.3705	3,042.8800	3.0429	(9.719)	0	0	0
2020/01/29	2032	07/05/2020	9.18	Call	Bond Future	771.6400	0.7716	904.4700	0.9045	17.214	0	0	0
2020/01/29	2032	07/05/2020	9.18	Put	Bond Future	3,417.4100	3.4174	3,087.3200	3.0873	(9.659)	0	0	0
2020/01/29	2032	06/08/2020	9.46	Put	Bond Future	3,333.1100	3.3331	3,067.7700	3.0678	(7.961)	0	0	0
2020/01/29	2032	06/08/2020	9.45	Call	Bond Future	2,027.3300	2.0273	2,231.4700	2.2315	10.069	0	0	0
2020/01/29	2032	06/08/2020			Bond Future	9.6564	93.2745	9.5835	93.7459	(0.756)	0.0000	0.0000	0
2020/01/29	2032	06/08/2020	9.46	Call	Bond Future	2,056.5000	2.0565	2,262.4900	2.2625	10.017	0	0	0
2020/01/29	2032	06/08/2020	9.45	Put	Bond Future	3,369.5800	3.3696	3,102.3900	3.1024	(7.929)	0	0	0
2020/01/29	2032	06/08/2020	9.47	Call	Bond Future	2,085.9000	2.0859	2,293.7500	2.2938	9.965	0	0	0
2020/01/29	2032	06/08/2020	9.47	Put	Bond Future	3,296.9300	3.2969	3,033.4500	3.0335	(7.992)	0	0	0
2020/01/29	2032	05/11/2020	9.61	Put	Bond Future	3,762.4000	3.7624	3,511.7200	3.5117	(6.663)	0	0	0
2020/01/29	2032	05/11/2020	10.99	Call	Bond Future	8,378.9200	8.3789	8,770.5900	8.7706	4.674	0	0	0
2020/01/29	2032	05/11/2020	9.44	Put	Bond Future	4,365.4800	4.3655	4,089.6300	4.0896	(6.319)	0	0	0
2020/01/29	2032	05/11/2020	11.08	Call	Bond Future	8,780.3300	8.7803	9,179.5300	9.1795	4.547	0	0	0
2020/01/29	2032	05/11/2020	9.77	Put	Bond Future	3,256.6600	3.2567	3,029.2100	3.0292	(6.984)	0	0	0
2020/01/29	2032	05/11/2020			Bond Future	9.7410	90.7881	9.6652	91.2680	(0.777)	0.0000	0.0000	0
2020/01/29	2032	05/11/2020	10.99	Put	Bond Future	942.3500	0.9423	854.0800	0.8541	(9.367)	0	0	3,000

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2020/01/29	2032	05/11/2020	9.76	Call	Bond Future	3,406.1500		3.4062	3,657.2100	3.6572	7.371	0	0	0
2020/01/29	2032	05/11/2020	9.76	Put	Bond Future	3,286.0100		3.2860	3,057.1300	3.0571	(6.965)	0	0	0
2020/01/29	2032	05/11/2020	9.11	Call	Bond Future	1,623.9900		1.6240	1,779.5300	1.7795	9.578	0	0	3,000
2020/01/29	2032	05/11/2020	9.61	Call	Bond Future	2,930.1200		2.9301	3,159.3800	3.1594	7.824	0	0	3,000
2020/01/29	2032	05/11/2020	9.44	Call	Bond Future	2,437.0800		2.4371	2,641.1700	2.6412	8.374	0	0	1,000
2020/01/29	2032	05/11/2020	11.08	Put	Bond Future	841.1700		0.8412	760.4300	0.7604	(9.599)	0	0	1,000
2020/01/29	2032	05/11/2020	9.77	Call	Bond Future	3,439.8000		3.4398	3,692.2900	3.6923	7.340	0	0	0
2020/01/29	2032	05/11/2020	9.11	Put	Bond Future	5,732.0500		5.7321	5,407.6500	5.4076	(5.659)	0	0	0
2020/01/29	2032	05/11/2020	8.94	Put	Bond Future	6,538.9100		6.5389	6,190.5600	6.1906	(5.327)	0	0	0
2020/01/29	2032	05/11/2020	8.94	Call	Bond Future	1,280.6000		1.2806	1,412.1900	1.4122	10.276	0	0	1,000
2020/01/29	2032	05/11/2020	9.75	Call	Bond Future	3,372.3400		3.3723	3,621.9600	3.6220	7.402	0	0	0
2020/01/29	2032	05/11/2020	9.75	Put	Bond Future	3,315.2700		3.3153	3,084.9500	3.0850	(6.947)	0	0	0
2020/01/29	2033	06/02/2020			Bond Future	100.5334		100.5334	100.5135	100.5135	(0.020)	0.0000	0.0000	490
2020/01/29	2033	07/05/2020			Bond Future	101.1396		101.1396	101.1194	101.1194	(0.020)	0.0000	0.0000	6,960
2020/01/29	2033	06/08/2020			Bond Future	102.9946		102.9946	102.9739	102.9739	(0.020)	0.0000	0.0000	0
2020/01/29	2033	05/11/2020			Bond Future	103.6267		103.6267	103.6060	103.6060	(0.020)	0.0000	0.0000	0
2020/01/29	2037	06/02/2020	9.67	Call	Bond Future	16.4800		0.0165	37.1900	0.0372	125.667	0	0	0
2020/01/29	2037	06/02/2020	9.66	Put	Bond Future	2,898.2700		2.8983	2,269.6000	2.2696	(21.691)	0	0	0
2020/01/29	2037	06/02/2020			Bond Future	10.0456		87.7811	9.9575	88.4280	(0.877)	0.0000	0.0000	32,413
2020/01/29	2037	06/02/2020	9.68	Call	Bond Future	19.0300		0.0190	42.4900	0.0425	123.279	0	0	0
2020/01/29	2037	06/02/2020	9.68	Put	Bond Future	2,749.9900		2.7500	2,126.5700	2.1266	(22.670)	0	0	0
2020/01/29	2037	06/02/2020	9.67	Put	Bond Future	2,823.9300		2.8239	2,197.7600	2.1978	(22.174)	0	0	0
2020/01/29	2037	06/02/2020	9.66	Call	Bond Future	14.2300		0.0142	32.4400	0.0324	127.969	0	0	0
2020/01/29	2037	07/05/2020	9.70	Put	Bond Future	4,031.7400		4.0317	3,560.6100	3.5606	(11.686)	0	0	0
2020/01/29	2037	07/05/2020	9.60	Put	Bond Future	4,586.5400		4.5865	4,081.4500	4.0814	(11.012)	0	0	0
2020/01/29	2037	07/05/2020	9.59	Call	Bond Future	603.4200		0.6034	753.0700	0.7531	24.800	0	0	0
2020/01/29	2037	07/05/2020			Bond Future	10.1335		89.3238	10.0424	89.9818	(0.899)	0.0000	0.0000	60,635
2020/01/29	2037	07/05/2020	9.70	Call	Bond Future	830.8900		0.8309	1,017.7800	1.0178	22.493	0	0	7,500
2020/01/29	2037	07/05/2020	9.60	Call	Bond Future	622.1500		0.6222	775.0800	0.7751	24.581	0	0	0
2020/01/29	2037	07/05/2020	9.59	Put	Bond Future	4,644.6900		4.6447	4,136.3200	4.1363	(10.945)	0	0	0
2020/01/29	2037	07/05/2020	10.00	Put	Bond Future	2,626.2500		2.6263	2,262.7800	2.2628	(13.840)	0	0	0
2020/01/29	2037	07/05/2020	10.00	Call	Bond Future	1,659.2300		1.6592	1,953.7800	1.9538	17.752	0	0	7,500
2020/01/29	2037	07/05/2020	9.61	Call	Bond Future	641.2700		0.6413	797.4900	0.7975	24.361	0	0	0
2020/01/29	2037	07/05/2020	9.61	Put	Bond Future	4,528.8700		4.5289	4,027.0700	4.0271	(11.080)	0	0	0
2020/01/29	2037	06/08/2020	9.88	Put	Bond Future	4,409.3700		4.4094	4,003.0600	4.0031	(9.215)	0	0	0
2020/01/29	2037	06/08/2020			Bond Future	10.2230		86.6567	10.1288	87.3267	(0.922)	0.0000	0.0000	0
2020/01/29	2037	06/08/2020	9.87	Call	Bond Future	1,903.2900		1.9033	2,164.4200	2.1644	13.720	0	0	0
2020/01/29	2037	06/08/2020	9.87	Put	Bond Future	4,454.2300		4.4542	4,045.3500	4.0454	(9.180)	0	0	0
2020/01/29	2037	06/08/2020	9.88	Call	Bond Future	1,932.2500		1.9322	2,195.9500	2.1959	13.647	0	0	0
2020/01/29	2037	06/08/2020	9.86	Call	Bond Future	1,874.8100		1.8748	2,133.3800	2.1334	13.792	0	0	0
2020/01/29	2037	06/08/2020	9.86	Put	Bond Future	4,499.6600		4.4997	4,088.2200	4.0882	(9.144)	0	0	0
2020/01/29	2037	05/11/2020	10.18	Call	Bond Future	3,367.3000		3.3673	3,699.9600	3.7000	9.879	0	0	0
2020/01/29	2037	05/11/2020	10.17	Put	Bond Future	4,316.6400		4.3166	3,965.2200	3.9652	(8.141)	0	0	0
2020/01/29	2037	05/11/2020			Bond Future	10.3099		88.2108	10.2126	88.8929	(0.944)	0.0000	0.0000	0
2020/01/29	2037	05/11/2020	10.19	Call	Bond Future	3,400.7300		3.4007	3,735.4100	3.7354	9.841	0	0	0
2020/01/29	2037	05/11/2020	10.19	Put	Bond Future	4,242.1200		4.2421	3,894.7500	3.8948	(8.189)	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
2020/01/29	2037	05/11/2020	10.17	Call	Bond Future	3,333.7400	3.3337	3,664.3700	3.6644	9.918	0	0	0
2020/01/29	2037	05/11/2020	10.18	Put	Bond Future	4,279.4000	4.2794	3,930.0100	3.9300	(8.164)	0	0	0
2020/01/29	2038	06/02/2020			Bond Future	115.6844	115.6844	115.6615	115.6615	(0.020)	0.0000	0.0000	5,624
2020/01/29	2038	07/05/2020			Bond Future	117.7460	117.7460	117.7227	117.7227	(0.020)	0.0000	0.0000	10,867
2020/01/29	2038	06/08/2020			Bond Future	118.2255	118.2255	118.2016	118.2016	(0.020)	0.0000	0.0000	0
2020/01/29	2038	05/11/2020			Bond Future	120.3410	120.3410	120.3172	120.3172	(0.020)	0.0000	0.0000	0
2020/01/29	2040	06/02/2020	9.76	Call	Bond Future	15.8700	0.0159	31.2300	0.0312	96.786	0	0	0
2020/01/29	2040	06/02/2020	9.00	Put	Bond Future	9,766.1300	9.7661	9,151.8800	9.1519	(6.290)	0	0	0
2020/01/29	2040	06/02/2020			Bond Future	10.1505	90.5003	10.0725	91.1145	(0.769)	0.0000	0.0000	24,348
2020/01/29	2040	06/02/2020	9.74	Call	Bond Future	11.8300	0.0118	23.5900	0.0236	99.408	0	0	0
2020/01/29	2040	06/02/2020	9.74	Put	Bond Future	3,317.2600	3.3173	2,714.7700	2.7148	(18.162)	0	0	0
2020/01/29	2040	06/02/2020	8.40	Put	Bond Future	15,528.1900	15.5282	14,913.9400	14.9139	(3.956)	0	0	0
2020/01/29	2040	06/02/2020	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/29	2040	06/02/2020	9.76	Put	Bond Future	3,155.8600	3.1559	2,556.9700	2.5570	(18.977)	0	0	0
2020/01/29	2040	06/02/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/29	2040	06/02/2020	9.75	Call	Bond Future	13.7500	0.0138	27.2300	0.0272	98.036	0	0	0
2020/01/29	2040	06/02/2020	9.75	Put	Bond Future	3,236.4000	3.2364	2,635.6300	2.6356	(18.563)	0	0	0
2020/01/29	2040	07/05/2020	9.74	Call	Bond Future	771.2000	0.7712	927.3800	0.9274	20.252	0	0	0
2020/01/29	2040	07/05/2020	9.75	Put	Bond Future	4,683.1100	4.6831	4,217.5200	4.2175	(9.942)	0	0	0
2020/01/29	2040	07/05/2020			Bond Future	10.2379	92.0907	10.1573	92.7156	(0.788)	0.0000	0.0000	37,335
2020/01/29	2040	07/05/2020	9.50	Put	Bond Future	6,338.4800	6.3385	5,801.5300	5.8015	(8.471)	0	0	0
2020/01/29	2040	07/05/2020	9.50	Call	Bond Future	352.0100	0.3520	440.0000	0.4400	24.996	0	0	2,640
2020/01/29	2040	07/05/2020	10.00	Put	Bond Future	3,319.3800	3.3194	2,936.0300	2.9360	(11.549)	0	0	0
2020/01/29	2040	07/05/2020	10.00	Call	Bond Future	1,455.3200	1.4553	1,696.9100	1.6969	16.600	0	0	2,640
2020/01/29	2040	07/05/2020	9.74	Put	Bond Future	4,743.2300	4.7432	4,274.4700	4.2745	(9.883)	0	0	0
2020/01/29	2040	07/05/2020	9.75	Call	Bond Future	793.5600	0.7936	952.9100	0.9529	20.080	0	0	0
2020/01/29	2040	07/05/2020	9.73	Call	Bond Future	749.2400	0.7492	902.2800	0.9023	20.426	0	0	0
2020/01/29	2040	07/05/2020	9.73	Put	Bond Future	4,803.8700	4.8039	4,331.9700	4.3320	(9.823)	0	0	0
2020/01/29	2040	06/08/2020	10.04	Call	Bond Future	2,203.7800	2.2038	2,465.0300	2.4650	11.855	0	0	0
2020/01/29	2040	06/08/2020	10.02	Put	Bond Future	4,517.3900	4.5174	4,137.3900	4.1374	(8.412)	0	0	0
2020/01/29	2040	06/08/2020	10.03	Call	Bond Future	2,171.4200	2.1714	2,430.1900	2.4302	11.917	0	0	0
2020/01/29	2040	06/08/2020			Bond Future	10.3270	89.2222	10.2436	89.8585	(0.808)	0.0000	0.0000	0
2020/01/29	2040	06/08/2020	10.04	Put	Bond Future	4,423.8700	4.4239	4,048.8200	4.0488	(8.478)	0	0	0
2020/01/29	2040	06/08/2020	10.02	Call	Bond Future	2,139.3200	2.1393	2,395.6200	2.3956	11.980	0	0	0
2020/01/29	2040	06/08/2020	10.03	Put	Bond Future	4,470.4400	4.4704	4,092.9100	4.0929	(8.445)	0	0	0
2020/01/29	2040	05/11/2020	11.70	Put	Bond Future	1,214.3900	1.2144	1,093.4600	1.0935	(9.958)	0	0	2,000
2020/01/29	2040	05/11/2020	10.23	Call	Bond Future	3,453.4500	3.4535	3,758.0100	3.7580	8.819	0	0	2,000
2020/01/29	2040	05/11/2020	9.50	Call	Bond Future	1,399.3700	1.3994	1,564.5100	1.5645	11.801	0	0	2,000
2020/01/29	2040	05/11/2020	10.00	Call	Bond Future	2,696.4600	2.6965	2,956.3700	2.9564	9.639	0	0	2,000
2020/01/29	2040	05/11/2020	10.30	Call	Bond Future	3,703.8200	3.7038	4,021.8000	4.0218	8.585	0	0	0
2020/01/29	2040	05/11/2020			Bond Future	10.4133	90.8225	10.3271	91.4703	(0.827)	0.0000	0.0000	0
2020/01/29	2040	05/11/2020	9.73	Put	Bond Future	7,284.2200	7.2842	6,844.0600	6.8441	(6.043)	0	0	0
2020/01/29	2040	05/11/2020	9.73	Call	Bond Future	1,933.2000	1.9332	2,140.8600	2.1409	10.742	0	0	2,000
2020/01/29	2040	05/11/2020	10.23	Put	Bond Future	4,840.7900	4.8408	4,497.5300	4.4975	(7.091)	0	0	0
2020/01/29	2040	05/11/2020	10.30	Put	Bond Future	4,557.3400	4.5573	4,227.5000	4.2275	(7.238)	0	0	0
2020/01/29	2040	05/11/2020	11.70	Call	Bond Future	10,057.1900	10.0572	10,584.0800	10.5841	5.239	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
2020/01/29	2040	05/11/2020	9.50	Put	Bond Future	8,666.3600	8.6664	8,183.6800	8.1837	(5.570)	0	0	0
2020/01/29	2040	05/11/2020	10.00	Put	Bond Future	5,873.7300	5.8737	5,485.8200	5.4858	(6.604)	0	0	0
2020/01/29	2040	05/11/2020	10.32	Put	Bond Future	4,479.0000	4.4790	4,152.9700	4.1530	(7.279)	0	0	0
2020/01/29	2040	05/11/2020	10.31	Call	Bond Future	3,740.2000	3.7402	4,060.0900	4.0601	8.553	0	0	0
2020/01/29	2040	05/11/2020	11.50	Call	Bond Future	9,086.3700	9.0864	9,590.2300	9.5902	5.545	0	0	0
2020/01/29	2040	05/11/2020	11.50	Put	Bond Future	1,521.9500	1.5219	1,377.9900	1.3780	(9.459)	0	0	2,000
2020/01/29	2040	05/11/2020	10.32	Call	Bond Future	3,777.0800	3.7771	4,098.8700	4.0989	8.520	0	0	0
2020/01/29	2040	05/11/2020	10.31	Put	Bond Future	4,517.8700	4.5179	4,189.9400	4.1899	(7.259)	0	0	0
2020/01/29	2044	06/02/2020	9.77	Put	Bond Future	3,851.8600	3.8519	3,199.1600	3.1992	(16.945)	0	0	0
2020/01/29	2044	06/02/2020	9.74	Call	Bond Future	3.3700	0.0034	7.3800	0.0074	118.991	0	0	328
2020/01/29	2044	06/02/2020	10.78	Put	Bond Future	10.0100	0.0100	2.1300	0.0021	(78.721)	0	0	328
2020/01/29	2044	06/02/2020			Bond Future	10.2403	87.0331	10.1573	87.6922	(0.811)	0.0000	0.0000	18,032
2020/01/29	2044	06/02/2020	9.77	Call	Bond Future	5.5600	0.0056	11.9600	0.0120	115.108	0	0	0
2020/01/29	2044	06/02/2020	9.09	Put	Bond Future	9,929.5900	9.9296	9,270.4900	9.2705	(6.638)	0	0	0
2020/01/29	2044	06/02/2020	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	328
2020/01/29	2044	06/02/2020	9.74	Put	Bond Future	4,104.6100	4.1046	3,449.5200	3.4495	(15.960)	0	0	0
2020/01/29	2044	06/02/2020	9.78	Call	Bond Future	6.5200	0.0065	13.9200	0.0139	113.497	0	0	0
2020/01/29	2044	06/02/2020	9.76	Put	Bond Future	3,935.8800	3.9359	3,282.2800	3.2823	(16.606)	0	0	0
2020/01/29	2044	06/02/2020	10.78	Call	Bond Future	4,096.2000	4.0962	4,747.4200	4.7474	15.898	0	0	0
2020/01/29	2044	06/02/2020	9.78	Put	Bond Future	3,768.1000	3.7681	3,116.4000	3.1164	(17.295)	0	0	0
2020/01/29	2044	06/02/2020	9.76	Call	Bond Future	4.7300	0.0047	10.2300	0.0102	116.279	0	0	0
2020/01/29	2044	07/05/2020	9.45	Put	Bond Future	7,463.7100	7.4637	6,850.6000	6.8506	(8.215)	0	0	0
2020/01/29	2044	07/05/2020	9.97	Put	Bond Future	3,934.3200	3.9343	3,480.3800	3.4804	(11.538)	0	0	0
2020/01/29	2044	07/05/2020	9.33	Call	Bond Future	103.9500	0.1039	141.0100	0.1410	35.652	0	0	100
2020/01/29	2044	07/05/2020	9.98	Call	Bond Future	1,118.9100	1.1189	1,339.1800	1.3392	19.686	0	0	100
2020/01/29	2044	07/05/2020	9.26	Call	Bond Future	73.7300	0.0737	101.6100	0.1016	37.814	0	0	556
2020/01/29	2044	07/05/2020	9.81	Call	Bond Future	697.1700	0.6972	856.5100	0.8565	22.855	0	0	0
2020/01/29	2044	07/05/2020	9.79	Put	Bond Future	4,996.5400	4.9965	4,478.5700	4.4786	(10.367)	0	0	0
2020/01/29	2044	07/05/2020			Bond Future	10.3261	88.5627	10.2404	89.2332	(0.830)	0.0000	0.0000	50,366
2020/01/29	2044	07/05/2020	10.81	Call	Bond Future	4,668.3100	4.6683	5,163.2000	5.1632	10.601	0	0	0
2020/01/29	2044	07/05/2020	10.81	Put	Bond Future	1,041.3500	1.0414	865.7300	0.8657	(16.865)	0	0	129
2020/01/29	2044	07/05/2020	9.33	Put	Bond Future	8,466.8800	8.4669	7,833.4300	7.8334	(7.482)	0	0	0
2020/01/29	2044	07/05/2020	9.81	Put	Bond Future	4,869.7800	4.8698	4,358.6100	4.3586	(10.497)	0	0	0
2020/01/29	2044	07/05/2020	9.79	Call	Bond Future	655.5000	0.6555	808.0400	0.8080	23.271	0	0	0
2020/01/29	2044	07/05/2020	9.45	Call	Bond Future	177.9000	0.1779	235.3000	0.2353	32.265	0	0	129
2020/01/29	2044	07/05/2020	9.97	Call	Bond Future	1,090.7200	1.0907	1,307.2900	1.3073	19.856	0	0	129
2020/01/29	2044	07/05/2020	9.98	Put	Bond Future	3,880.5200	3.8805	3,430.2800	3.4303	(11.603)	0	0	0
2020/01/29	2044	07/05/2020	11.09	Call	Bond Future	6,267.9500	6.2679	6,819.3000	6.8193	8.796	0	0	0
2020/01/29	2044	07/05/2020	9.26	Put	Bond Future	9,074.4000	9.0744	8,431.7700	8.4318	(7.082)	0	0	0
2020/01/29	2044	07/05/2020	9.91	Put	Bond Future	4,268.5400	4.2685	3,792.6600	3.7927	(11.149)	0	0	0
2020/01/29	2044	07/05/2020	9.80	Put	Bond Future	4,932.8200	4.9328	4,418.2300	4.4182	(10.432)	0	0	0
2020/01/29	2044	07/05/2020	11.09	Put	Bond Future	658.8400	0.6588	539.6800	0.5397	(18.086)	0	0	100
2020/01/29	2044	07/05/2020	9.91	Call	Bond Future	930.3900	0.9304	1,125.0200	1.1250	20.919	0	0	556
2020/01/29	2044	07/05/2020	11.02	Call	Bond Future	5,859.8800	5.8599	6,398.9100	6.3989	9.199	0	0	0
2020/01/29	2044	07/05/2020	11.02	Put	Bond Future	738.6400	0.7386	607.1600	0.6072	(17.800)	0	0	556
2020/01/29	2044	07/05/2020	9.80	Call	Bond Future	676.0600	0.6761	831.9800	0.8320	23.063	0	0	0
2020/01/29	2044	06/08/2020	9.98	Call	Bond Future	1,818.8600	1.8189	2,063.4700	2.0635	13.449	0	0	602

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/29	2044	06/08/2020	11.09	Put	Bond Future	1,607.3600	1.6074	1,422.7400	1.4227	(11.486)	0	0	602
2020/01/29	2044	06/08/2020	9.01	Call	Bond Future	194.4500	0.1945	239.8200	0.2398	23.332	0	0	140
2020/01/29	2044	06/08/2020	9.66	Call	Bond Future	1,002.8000	1.0028	1,165.4300	1.1654	16.218	0	0	140
2020/01/29	2044	06/08/2020	9.88	Call	Bond Future	1,534.1900	1.5342	1,752.5800	1.7526	14.235	0	0	0
2020/01/29	2044	06/08/2020			Bond Future	10.4134	85.7564	10.3248	86.4391	(0.851)	0.0000	0.0000	0
2020/01/29	2044	06/08/2020	9.36	Put	Bond Future	9,230.5800	9.2306	8,643.6000	8.6436	(6.359)	0	0	0
2020/01/29	2044	06/08/2020	9.36	Call	Bond Future	486.6600	0.4867	582.3300	0.5823	19.658	0	0	602
2020/01/29	2044	06/08/2020	9.98	Put	Bond Future	5,246.8000	5.2468	4,808.7600	4.8088	(8.349)	0	0	0
2020/01/29	2044	06/08/2020	9.86	Call	Bond Future	1,480.6100	1.4806	1,693.8100	1.6938	14.399	0	0	0
2020/01/29	2044	06/08/2020	9.86	Put	Bond Future	5,898.2800	5.8983	5,428.8300	5.4288	(7.959)	0	0	0
2020/01/29	2044	06/08/2020	11.09	Call	Bond Future	6,533.5100	6.5335	7,031.5400	7.0315	7.623	0	0	0
2020/01/29	2044	06/08/2020	9.01	Put	Bond Future	12,173.2400	12.1732	11,535.9600	11.5360	(5.235)	0	0	0
2020/01/29	2044	06/08/2020	9.66	Put	Bond Future	7,111.0100	7.1110	6,590.9900	6.5910	(7.313)	0	0	0
2020/01/29	2044	06/08/2020	9.88	Put	Bond Future	5,785.6400	5.7856	5,321.3800	5.3214	(8.024)	0	0	0
2020/01/29	2044	06/08/2020	10.93	Call	Bond Future	5,707.4600	5.7075	6,177.7500	6.1777	8.240	0	0	0
2020/01/29	2044	06/08/2020	10.93	Put	Bond Future	1,902.0700	1.9021	1,689.7100	1.6897	(11.165)	0	0	140
2020/01/29	2044	06/08/2020	9.87	Call	Bond Future	1,507.2600	1.5073	1,723.0500	1.7231	14.317	0	0	0
2020/01/29	2044	06/08/2020	9.87	Put	Bond Future	5,841.7600	5.8418	5,374.9000	5.3749	(7.992)	0	0	0
2020/01/29	2044	05/11/2020	11.43	Call	Bond Future	8,426.6800	8.4267	8,945.9300	8.9459	6.162	0	0	0
2020/01/29	2044	05/11/2020	9.72	Put	Bond Future	7,988.0200	7.9880	7,499.7000	7.4997	(6.113)	0	0	0
2020/01/29	2044	05/11/2020	9.97	Call	Bond Future	2,428.7400	2.4287	2,686.4300	2.6864	10.610	0	0	568
2020/01/29	2044	05/11/2020	9.29	Put	Bond Future	10,904.4900	10.9045	10,336.4700	10.3365	(5.209)	0	0	0
2020/01/29	2044	05/11/2020	9.96	Put	Bond Future	6,626.2400	6.6262	6,186.9000	6.1869	(6.630)	0	0	0
2020/01/29	2044	05/11/2020	10.36	Call	Bond Future	3,707.6100	3.7076	4,045.8500	4.0458	9.123	0	0	0
2020/01/29	2044	05/11/2020			Bond Future	10.4979	87.2948	10.4064	87.9897	(0.871)	0.0000	0.0000	0
2020/01/29	2044	05/11/2020	9.72	Call	Bond Future	1,761.4100	1.7614	1,968.0400	1.9680	11.731	0	0	1,815
2020/01/29	2044	05/11/2020	9.97	Put	Bond Future	6,573.8200	6.5738	6,136.5600	6.1366	(6.652)	0	0	0
2020/01/29	2044	05/11/2020	9.96	Call	Bond Future	2,399.4100	2.3994	2,655.0200	2.6550	10.653	0	0	0
2020/01/29	2044	05/11/2020	11.38	Call	Bond Future	8,196.2500	8.1963	8,708.4800	8.7085	6.250	0	0	0
2020/01/29	2044	05/11/2020	11.38	Put	Bond Future	1,954.3400	1.9543	1,771.6200	1.7716	(9.349)	0	0	568
2020/01/29	2044	05/11/2020	10.34	Call	Bond Future	3,635.1900	3.6352	3,969.3600	3.9694	9.193	0	0	0
2020/01/29	2044	05/11/2020	10.34	Put	Bond Future	4,840.6700	4.8407	4,479.8900	4.4799	(7.453)	0	0	0
2020/01/29	2044	05/11/2020	11.17	Put	Bond Future	2,388.4800	2.3885	2,175.4700	2.1755	(8.918)	0	0	1,815
2020/01/29	2044	05/11/2020	11.43	Put	Bond Future	1,854.4300	1.8544	1,678.7300	1.6787	(9.475)	0	0	1,815
2020/01/29	2044	05/11/2020	8.87	Put	Bond Future	14,381.1500	14.3812	13,757.7700	13.7578	(4.335)	0	0	0
2020/01/29	2044	05/11/2020	9.29	Call	Bond Future	905.6800	0.9057	1,032.6100	1.0326	14.015	0	0	568
2020/01/29	2044	05/11/2020	10.36	Put	Bond Future	4,758.8100	4.7588	4,402.1000	4.4021	(7.496)	0	0	0
2020/01/29	2044	05/11/2020	11.17	Call	Bond Future	7,216.5900	7.2166	7,698.5300	7.6985	6.678	0	0	0
2020/01/29	2044	05/11/2020	8.87	Call	Bond Future	446.7200	0.4467	518.2900	0.5183	16.021	0	0	1,815
2020/01/29	2044	05/11/2020	10.02	Put	Bond Future	6,315.0700	6.3151	5,888.1800	5.8882	(6.760)	0	0	0
2020/01/29	2044	05/11/2020	10.02	Call	Bond Future	2,576.8900	2.5769	2,844.9500	2.8450	10.402	0	0	1,815
2020/01/29	2044	05/11/2020	10.35	Call	Bond Future	3,671.3100	3.6713	4,007.5200	4.0075	9.158	0	0	0
2020/01/29	2044	05/11/2020	10.35	Put	Bond Future	4,799.5900	4.7996	4,440.8500	4.4408	(7.474)	0	0	0
2020/01/29	2046	06/02/2020			Bond Future	107.1546	107.1546	107.1338	107.1338	(0.019)	0.0000	0.0000	10,343
2020/01/29	2046	07/05/2020			Bond Future	107.3307	107.3307	107.3092	107.3092	(0.020)	0.0000	0.0000	13,000
2020/01/29	2046	06/08/2020			Bond Future	109.2992	109.2992	109.2773	109.2773	(0.020)	0.0000	0.0000	0
2020/01/29	2046	05/11/2020			Bond Future	109.4741	109.4741	109.4523	109.4523	(0.020)	0.0000	0.0000	0

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2020/01/29	2050	06/02/2020			Bond Future	109.1106	109.1106	109.0897	109.0897	(0.019)	0.0000	0.0000	6,616
2020/01/29	2050	07/05/2020			Bond Future	111.0551	111.0551	111.0336	111.0336	(0.019)	0.0000	0.0000	11,723
2020/01/29	2050	06/08/2020			Bond Future	111.2272	111.2272	111.2052	111.2052	(0.020)	0.0000	0.0000	0
2020/01/29	2050	05/11/2020			Bond Future	113.2175	113.2175	113.1957	113.1957	(0.019)	0.0000	0.0000	0
2020/01/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	AL37	06/02/2020			Index Future	689.1280	689.1280	690.8550	690.8550	0.251	0.0000	0.0000	0
2020/01/29	AL37	07/05/2020			Index Future	701.2380	701.2380	702.9940	702.9940	0.250	0.0000	0.0000	0
2020/01/29	AL37	06/08/2020			Index Future	713.7930	713.7930	715.5810	715.5810	0.250	0.0000	0.0000	0
2020/01/29	AL7T	06/02/2020			Index Future	788.7240	788.7240	792.3710	792.3710	0.462	0.0000	0.0000	0
2020/01/29	AL7T	07/05/2020			Index Future	802.5840	802.5840	806.2950	806.2950	0.462	0.0000	0.0000	0
2020/01/29	AL7T	06/08/2020			Index Future	816.9540	816.9540	820.7310	820.7310	0.462	0.0000	0.0000	0
2020/01/29	ALBI	06/02/2020			Index Future	702.0770	702.0770	705.6170	705.6170	0.504	0.0000	0.0000	272
2020/01/29	ALBI	07/05/2020			Index Future	714.4140	714.4140	718.0160	718.0160	0.504	0.0000	0.0000	203
2020/01/29	ALBI	06/08/2020			Index Future	727.2060	727.2060	730.8720	730.8720	0.504	0.0000	0.0000	0
2020/01/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/01/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/01/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/29	ES33	06/02/2020			Bond Future	11.0511	78.3699	10.9664	78.8529	(0.766)	0.0000	0.0000	0
2020/01/29	ES33	07/05/2020			Bond Future	11.1798	75.9552	11.0920	76.4465	(0.785)	0.0000	0.0000	350
2020/01/29	ES33	06/08/2020			Bond Future	11.3105	77.3067	11.2194	77.8069	(0.805)	0.0000	0.0000	0
2020/01/29	ES33	05/11/2020			Bond Future	11.4481	74.9042	11.3535	75.4135	(0.826)	0.0000	0.0000	0
2020/01/29	ES42	06/02/2020			Bond Future	11.3351	79.6545	11.2457	80.2393	(0.789)	0.0000	0.0000	0
2020/01/29	ES42	07/05/2020			Bond Future	11.4604	76.7903	11.3677	77.3853	(0.809)	0.0000	0.0000	4,919
2020/01/29	ES42	06/08/2020			Bond Future	11.5858	78.1561	11.4896	78.7617	(0.830)	0.0000	0.0000	0

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2020/01/29	ES42	05/11/2020			Bond Future	11.7164	75.2975	11.6166	75.9141	(0.852)	0.0000	0.0000	0
2020/01/29	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/29	GOVI	06/02/2020	703.15	Put	GOVI	92,600.0000	9.2600	55,910.0000	5.5910	(39.622)	0	0	0
2020/01/29	GOVI	06/02/2020			GOVI	693.8900	693.8900	697.5590	697.5590	0.529	0.0000	0.0000	223
2020/01/29	GOVI	06/02/2020	703.14	Put	GOVI	92,500.0000	9.2500	55,810.0000	5.5810	(39.665)	0	0	0
2020/01/29	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/29	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/29	GOVI	06/02/2020	703.13	Put	GOVI	92,400.0000	9.2400	55,710.0000	5.5710	(39.708)	0	0	0
2020/01/29	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/29	GOVI	07/05/2020			GOVI	706.0840	706.0840	709.8160	709.8160	0.529	0.0000	0.0000	1,179
2020/01/29	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/29	GOVI	07/05/2020	720.00	Put	GOVI	139,160.0000	13.9160	101,840.0000	10.1840	(26.818)	0	0	0
2020/01/29	GOVI	07/05/2020	719.98	Put	GOVI	138,960.0000	13.8960	101,640.0000	10.1640	(26.857)	0	0	0
2020/01/29	GOVI	07/05/2020	719.99	Put	GOVI	139,060.0000	13.9060	101,740.0000	10.1740	(26.837)	0	0	0
2020/01/29	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/29	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/29	GOVI	06/08/2020	728.12	Put	GOVI	93,940.0000	9.3940	55,950.0000	5.5950	(40.441)	0	0	0
2020/01/29	GOVI	06/08/2020			GOVI	718.7260	718.7260	722.5250	722.5250	0.529	0.0000	0.0000	0
2020/01/29	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/29	GOVI	06/08/2020	728.14	Put	GOVI	94,140.0000	9.4140	56,150.0000	5.6150	(40.355)	0	0	0
2020/01/29	GOVI	06/08/2020	728.13	Put	GOVI	94,040.0000	9.4040	56,050.0000	5.6050	(40.398)	0	0	0
2020/01/29	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/01/29	IGOV	06/02/2020			Index Future	258.2920	258.2920	258.1520	258.1520	(0.054)	0.0000	0.0000	138
2020/01/29	IGOV	07/05/2020			Index Future	262.8950	262.8950	262.7520	262.7520	(0.054)	0.0000	0.0000	1,021
2020/01/29	IGOV	06/08/2020			Index Future	267.6650	267.6650	267.5200	267.5200	(0.054)	0.0000	0.0000	0
2020/01/29	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/01/29	IS02	22/06/2020			Interest Rate Swap	102.0000	102.0000	102.0000	102.0000	0.000	0.0000	0.0000	0
2020/01/29	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/01/29	IS05	17/12/2020			Interest Rate Swap	95.3200	95.3200	95.3100	95.3100	(0.010)	0.0000	0.0000	0
2020/01/29	IS05	16/03/2021			Interest Rate Swap	94.2400	94.2400	94.2200	94.2200	(0.021)	0.0000	0.0000	0
2020/01/29	IS05	15/06/2021			Interest Rate Swap	93.0800	93.0800	93.0600	93.0600	(0.021)	0.0000	0.0000	0
2020/01/29	IS05	21/09/2021			Interest Rate Swap	92.8800	92.8800	92.8500	92.8500	(0.032)	0.0000	0.0000	0
2020/01/29	IS05	21/12/2021			Interest Rate Swap	94.7700	94.7700	94.7300	94.7300	(0.042)	0.0000	0.0000	51
2020/01/29	IS05	15/03/2022			Interest Rate Swap	94.6100	94.6100	94.5800	94.5800	(0.032)	0.0000	0.0000	0
2020/01/29	IS05	21/06/2022			Interest Rate Swap	95.4800	95.4800	95.4200	95.4200	(0.063)	0.0000	0.0000	0
2020/01/29	IS05	20/09/2022			Interest Rate Swap	99.1400	99.1400	99.0500	99.0500	(0.091)	0.0000	0.0000	0
2020/01/29	IS05	20/12/2022			Interest Rate Swap	100.1300	100.1300	100.0200	100.0200	(0.110)	0.0000	0.0000	0
2020/01/29	IS05	22/03/2023			Interest Rate Swap	93.1400	93.1400	93.0100	93.0100	(0.140)	0.0000	0.0000	0
2020/01/29	IS05	20/06/2023			Interest Rate Swap	99.0200	99.0200	98.8800	98.8800	(0.141)	0.0000	0.0000	0
2020/01/29	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/01/29	IS10	17/12/2025			Interest Rate Swap	89.1900	89.1900	88.8500	88.8500	(0.381)	0.0000	0.0000	0

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2020/01/29	IS10	16/03/2026			Interest Rate Swap	85.9800	85.9800	85.6300	85.6300	(0.407)	0.0000	0.0000	0
2020/01/29	IS10	15/06/2026			Interest Rate Swap	84.5600	84.5600	84.2000	84.2000	(0.426)	0.0000	0.0000	0
2020/01/29	IS10	21/09/2026			Interest Rate Swap	86.6900	86.6900	86.3300	86.3300	(0.415)	0.0000	0.0000	0
2020/01/29	IS10	21/12/2026			Interest Rate Swap	90.5400	90.5400	90.1800	90.1800	(0.398)	0.0000	0.0000	0
2020/01/29	IS10	15/03/2027			Interest Rate Swap	88.9900	88.9900	88.6300	88.6300	(0.405)	0.0000	0.0000	0
2020/01/29	IS10	21/06/2027			Interest Rate Swap	91.0800	91.0800	90.7100	90.7100	(0.406)	0.0000	0.0000	0
2020/01/29	IS10	20/09/2027			Interest Rate Swap	96.6400	96.6400	96.2800	96.2800	(0.373)	0.0000	0.0000	0
2020/01/29	IS10	20/12/2027			Interest Rate Swap	96.9800	96.9800	96.6100	96.6100	(0.382)	0.0000	0.0000	0
2020/01/29	IS10	22/03/2028			Interest Rate Swap	90.2700	90.2700	89.8800	89.8800	(0.432)	0.0000	0.0000	0
2020/01/29	IS10	20/06/2028			Interest Rate Swap	97.7200	97.7200	97.3200	97.3200	(0.409)	0.0000	0.0000	0
2020/01/29	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/01/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/01/29	R023	06/02/2020	7.54	Call	Bond Future	2,032.3700	2.0324	2,183.9600	2.1840	7.459	0	0	0
2020/01/29	R023	06/02/2020			Bond Future	6.7932	106.0996	6.7382	106.2512	(0.809)	0.0000	0.0000	35,567
2020/01/29	R023	06/02/2020	7.52	Call	Bond Future	1,978.5900	1.9786	2,130.1800	2.1302	7.662	0	0	0
2020/01/29	R023	06/02/2020	7.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/29	R023	06/02/2020	7.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/29	R023	06/02/2020	7.53	Call	Bond Future	2,005.4800	2.0055	2,157.0700	2.1571	7.559	0	0	0
2020/01/29	R023	06/02/2020	7.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/29	R023	07/05/2020	6.91	Put	Bond Future	268.3100	0.2683	215.2400	0.2152	(19.779)	0	0	0
2020/01/29	R023	07/05/2020			Bond Future	6.7554	104.0338	6.6951	104.1878	(0.892)	0.0000	0.0000	64,701
2020/01/29	R023	07/05/2020	6.90	Call	Bond Future	645.0900	0.6451	744.7800	0.7448	15.454	0	0	0
2020/01/29	R023	07/05/2020	6.90	Put	Bond Future	276.6000	0.2766	222.2500	0.2223	(19.649)	0	0	0
2020/01/29	R023	07/05/2020	6.91	Call	Bond Future	662.2300	0.6622	763.2000	0.7632	15.247	0	0	0
2020/01/29	R023	07/05/2020	6.89	Call	Bond Future	628.1500	0.6281	726.5700	0.7266	15.668	0	0	0
2020/01/29	R023	07/05/2020	6.89	Put	Bond Future	285.0800	0.2851	229.4600	0.2295	(19.510)	0	0	0
2020/01/29	R023	06/08/2020	7.26	Call	Bond Future	1,530.8500	1.5309	1,655.2600	1.6553	8.127	0	0	0
2020/01/29	R023	06/08/2020			Bond Future	6.6914	105.8977	6.6247	106.0547	(0.998)	0.0000	0.0000	0
2020/01/29	R023	06/08/2020	7.26	Put	Bond Future	206.3500	0.2064	173.7800	0.1738	(15.784)	0	0	0
2020/01/29	R023	06/08/2020	7.27	Call	Bond Future	1,550.5200	1.5505	1,675.4300	1.6754	8.056	0	0	0
2020/01/29	R023	06/08/2020	7.28	Put	Bond Future	199.7500	0.1998	168.1500	0.1682	(15.820)	0	0	0
2020/01/29	R023	06/08/2020	7.27	Put	Bond Future	202.9100	0.2029	170.8400	0.1708	(15.805)	0	0	0
2020/01/29	R023	06/08/2020	7.28	Call	Bond Future	1,570.4500	1.5704	1,695.8300	1.6958	7.984	0	0	0
2020/01/29	R023	05/11/2020	7.46	Put	Bond Future	261.1700	0.2612	228.4600	0.2285	(12.524)	0	0	0
2020/01/29	R023	05/11/2020	7.47	Put	Bond Future	258.0200	0.2580	225.6700	0.2257	(12.538)	0	0	0
2020/01/29	R023	05/11/2020			Bond Future	6.6318	103.8581	6.5571	104.0181	(1.127)	0.0000	0.0000	0
2020/01/29	R023	05/11/2020	7.46	Call	Bond Future	2,012.5200	2.0125	2,139.7800	2.1398	6.323	0	0	0
2020/01/29	R023	05/11/2020	7.47	Call	Bond Future	2,030.2900	2.0303	2,157.9100	2.1579	6.286	0	0	0
2020/01/29	R023	05/11/2020	7.45	Call	Bond Future	1,994.8000	1.9948	2,121.7000	2.1217	6.362	0	0	0
2020/01/29	R023	05/11/2020	7.45	Put	Bond Future	264.3600	0.2644	231.2900	0.2313	(12.509)	0	0	0
2020/01/29	R035	06/02/2020	9.60	Call	Bond Future	84.7400	0.0847	161.0500	0.1611	90.052	0	0	0
2020/01/29	R035	06/02/2020	9.61	Put	Bond Future	1,812.3000	1.8123	1,281.6200	1.2816	(29.282)	0	0	0
2020/01/29	R035	06/02/2020			Bond Future	9.8410	96.5083	9.7578	97.1222	(0.846)	0.0000	0.0000	47,571
2020/01/29	R035	06/02/2020	9.60	Put	Bond Future	1,878.2500	1.8782	1,340.6900	1.3407	(28.620)	0	0	0
2020/01/29	R035	06/02/2020	9.61	Call	Bond Future	94.2100	0.0942	177.4000	0.1774	88.303	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
2020/01/29	R035	06/02/2020	9.59	Call	Bond Future	76.0200	0.0760	145.8300	0.1458	91.831	0	0	0
2020/01/29	R035	06/02/2020	9.59	Put	Bond Future	1,945.0400	1.9450	1,400.9800	1.4010	(27.972)	0	0	0
2020/01/29	R035	07/05/2020	9.85	Call	Bond Future	1,843.6500	1.8437	2,141.9100	2.1419	16.178	0	0	7,500
2020/01/29	R035	07/05/2020	10.57	Put	Bond Future	721.7200	0.7217	592.5300	0.5925	(17.900)	0	0	3,530
2020/01/29	R035	07/05/2020	9.75	Call	Bond Future	1,508.2300	1.5082	1,771.7000	1.7717	17.469	0	0	5,000
2020/01/29	R035	07/05/2020	10.75	Put	Bond Future	531.6600	0.5317	432.3200	0.4323	(18.685)	0	0	5,000
2020/01/29	R035	07/05/2020	9.48	Put	Bond Future	4,078.7900	4.0788	3,625.6700	3.6257	(11.109)	0	0	0
2020/01/29	R035	07/05/2020	9.47	Call	Bond Future	771.4800	0.7715	939.5800	0.9396	21.789	0	0	0
2020/01/29	R035	07/05/2020			Bond Future	9.9235	93.7035	9.8374	94.3280	(0.867)	0.0000	0.0000	107,891
2020/01/29	R035	07/05/2020	9.11	Put	Bond Future	6,378.4100	6.3784	5,820.8900	5.8209	(8.741)	0	0	0
2020/01/29	R035	07/05/2020	9.11	Call	Bond Future	220.0000	0.2200	286.9900	0.2870	30.450	0	0	5,000
2020/01/29	R035	07/05/2020	9.85	Put	Bond Future	2,376.4800	2.3765	2,050.2300	2.0502	(13.728)	0	0	0
2020/01/29	R035	07/05/2020	9.78	Put	Bond Future	2,649.5500	2.6495	2,298.9900	2.2990	(13.231)	0	0	0
2020/01/29	R035	07/05/2020	10.57	Call	Bond Future	5,221.7500	5.2217	5,717.0700	5.7171	9.486	0	0	0
2020/01/29	R035	07/05/2020	9.75	Put	Bond Future	2,773.4700	2.7735	2,412.4300	2.4124	(13.018)	0	0	0
2020/01/29	R035	07/05/2020	10.75	Call	Bond Future	6,226.7700	6.2268	6,751.9400	6.7519	8.434	0	0	0
2020/01/29	R035	07/05/2020	9.48	Call	Bond Future	793.3700	0.7934	964.7600	0.9648	21.603	0	0	0
2020/01/29	R035	07/05/2020	9.47	Put	Bond Future	4,132.9400	4.1329	3,676.5300	3.6765	(11.043)	0	0	0
2020/01/29	R035	07/05/2020	9.55	Put	Bond Future	3,708.9900	3.7090	3,279.0300	3.2790	(11.592)	0	0	0
2020/01/29	R035	07/05/2020	9.55	Call	Bond Future	953.3800	0.9534	1,147.9300	1.1479	20.406	0	0	7,500
2020/01/29	R035	07/05/2020	9.78	Call	Bond Future	1,604.9200	1.6049	1,878.8700	1.8789	17.069	0	0	3,530
2020/01/29	R035	07/05/2020	9.18	Put	Bond Future	5,899.2700	5.8993	5,358.2300	5.3582	(9.171)	0	0	0
2020/01/29	R035	07/05/2020	9.18	Call	Bond Future	829.9100	0.2939	377.3800	0.3774	28.400	0	0	3,530
2020/01/29	R035	07/05/2020	9.49	Call	Bond Future	815.8300	0.8158	990.5200	0.9905	21.413	0	0	0
2020/01/29	R035	07/05/2020	9.49	Put	Bond Future	4,025.3000	4.0253	3,575.4800	3.5755	(11.175)	0	0	0
2020/01/29	R035	06/08/2020	9.00	Put	Bond Future	8,074.5900	8.0746	7,535.9100	7.5359	(6.671)	0	0	0
2020/01/29	R035	06/08/2020	9.92	Put	Bond Future	3,332.9100	3.3329	3,007.2100	3.0072	(9.772)	0	0	0
2020/01/29	R035	06/08/2020			Bond Future	10.0059	95.3741	9.9168	96.0099	(0.890)	0.0000	0.0000	0
2020/01/29	R035	06/08/2020	9.00	Call	Bond Future	503.6000	0.5036	600.7500	0.6008	19.291	0	0	24,761
2020/01/29	R035	06/08/2020	9.92	Call	Bond Future	2,719.7500	2.7198	3,029.8800	3.0299	11.403	0	0	0
2020/01/29	R035	06/08/2020	9.93	Call	Bond Future	2,755.3100	2.7553	3,067.8500	3.0679	11.343	0	0	0
2020/01/29	R035	06/08/2020	9.91	Put	Bond Future	3,369.6200	3.3696	3,041.5100	3.0415	(9.737)	0	0	0
2020/01/29	R035	06/08/2020	8.75	Put	Bond Future	9,838.8000	9.8388	9,259.0400	9.2590	(5.893)	0	0	0
2020/01/29	R035	06/08/2020	8.75	Call	Bond Future	246.5400	0.2465	302.6100	0.3026	22.743	0	0	3,000
2020/01/29	R035	06/08/2020	9.93	Put	Bond Future	3,296.7800	3.2968	2,973.4900	2.9735	(9.806)	0	0	0
2020/01/29	R035	06/08/2020	9.91	Call	Bond Future	2,684.6900	2.6847	2,992.4100	2.9924	11.462	0	0	0
2020/01/29	R035	05/11/2020	10.34	Put	Bond Future	3,013.8900	3.0139	2,750.7600	2.7508	(8.731)	0	0	0
2020/01/29	R035	05/11/2020			Bond Future	10.0949	92.5846	10.0027	93.2319	(0.913)	0.0000	0.0000	0
2020/01/29	R035	05/11/2020	10.33	Call	Bond Future	4,661.9300	4.6619	5,044.3500	5.0444	8.203	0	0	0
2020/01/29	R035	05/11/2020	10.33	Put	Bond Future	3,041.1100	3.0411	2,776.2100	2.7762	(8.711)	0	0	0
2020/01/29	R035	05/11/2020	10.34	Call	Bond Future	4,702.7100	4.7027	5,086.9000	5.0869	8.170	0	0	0
2020/01/29	R035	05/11/2020	10.32	Call	Bond Future	4,621.6100	4.6216	5,002.2400	5.0022	8.236	0	0	0
2020/01/29	R035	05/11/2020	10.32	Put	Bond Future	3,068.8700	3.0689	2,802.1800	2.8022	(8.690)	0	0	0
2020/01/29	R186	06/02/2020	8.57	Call	Bond Future	2,667.3000	2.6673	3,013.1600	3.0132	12.967	0	0	0
2020/01/29	R186	06/02/2020	8.50	Call	Bond Future	2,289.6500	2.2897	2,633.2300	2.6332	15.006	0	0	0
2020/01/29	R186	06/02/2020	8.11	Put	Bond Future	331.0300	0.3310	180.1700	0.1802	(45.573)	0	0	0
2020/01/29	R186	06/02/2020			Bond Future	8.0862	113.9892	8.0242	114.3365	(0.766)	0.0000	0.0000	58,601

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
2020/01/29	R186	06/02/2020	8.55	Call	Bond Future	2,559.3100	2.5593	2,904.7100	2.9047	13.496	0	0	0
2020/01/29	R186	06/02/2020	8.55	Put	Bond Future	2.2600	0.0023	0.4100	0.0004	(81.858)	0	0	0
2020/01/29	R186	06/02/2020	8.11	Call	Bond Future	464.3000	0.4643	660.6900	0.6607	42.298	0	0	821
2020/01/29	R186	06/02/2020	8.57	Put	Bond Future	1.6800	0.0017	0.2900	0.0003	(82.738)	0	0	0
2020/01/29	R186	06/02/2020	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	821
2020/01/29	R186	06/02/2020	8.50	Put	Bond Future	4.6400	0.0046	0.9700	0.0010	(79.095)	0	0	821
2020/01/29	R186	06/02/2020	8.56	Call	Bond Future	2,613.3000	2.6133	2,958.9400	2.9589	13.226	0	0	0
2020/01/29	R186	06/02/2020	8.56	Put	Bond Future	1.9500	0.0020	0.3400	0.0003	(82.564)	0	0	0
2020/01/29	R186	06/02/2020	9.00	Call	Bond Future	4,967.0200	4.9670	5,314.2700	5.3143	6.991	0	0	0
2020/01/29	R186	07/05/2020	7.90	Put	Bond Future	2,054.7500	2.0547	1,827.4100	1.8274	(11.064)	0	0	2,500
2020/01/29	R186	07/05/2020	8.28	Put	Bond Future	992.4000	0.9924	850.7600	0.8508	(14.272)	0	0	0
2020/01/29	R186	07/05/2020	8.93	Call	Bond Future	4,426.8500	4.4269	4,736.6100	4.7366	6.997	0	0	0
2020/01/29	R186	07/05/2020	8.09	Put	Bond Future	1,457.0900	1.4571	1,272.9800	1.2730	(12.635)	0	0	0
2020/01/29	R186	07/05/2020			Bond Future	8.1352	115.9925	8.0700	116.3457	(0.801)	0.0000	0.0000	74,100
2020/01/29	R186	07/05/2020	8.50	Call	Bond Future	2,564.8600	2.5649	2,819.4300	2.8194	9.925	0	0	0
2020/01/29	R186	07/05/2020	8.50	Put	Bond Future	612.6500	0.6127	514.0600	0.5141	(16.092)	0	0	23,230
2020/01/29	R186	07/05/2020	8.08	Call	Bond Future	1,185.9800	1.1860	1,352.7400	1.3527	14.061	0	0	0
2020/01/29	R186	07/05/2020	8.08	Put	Bond Future	1,485.1000	1.4851	1,298.7000	1.2987	(12.551)	0	0	0
2020/01/29	R186	07/05/2020	7.90	Call	Bond Future	772.7900	0.7728	898.6100	0.8986	16.281	0	0	0
2020/01/29	R186	07/05/2020	8.28	Call	Bond Future	1,772.6100	1.7726	1,984.1300	1.9841	11.933	0	0	6,000
2020/01/29	R186	07/05/2020	8.93	Put	Bond Future	229.1600	0.2292	185.7600	0.1858	(18.939)	0	0	6,000
2020/01/29	R186	07/05/2020	8.09	Call	Bond Future	1,212.2600	1.2123	1,381.3100	1.3813	13.945	0	0	0
2020/01/29	R186	07/05/2020	7.60	Put	Bond Future	3,265.6500	3.2656	2,978.7100	2.9787	(8.787)	0	0	0
2020/01/29	R186	07/05/2020	7.60	Call	Bond Future	321.1400	0.3211	387.3600	0.3874	20.620	0	0	6,000
2020/01/29	R186	07/05/2020	8.07	Call	Bond Future	1,160.2900	1.1603	1,324.7500	1.3247	14.174	0	0	0
2020/01/29	R186	07/05/2020	8.07	Put	Bond Future	1,513.7200	1.5137	1,325.0200	1.3250	(12.466)	0	0	0
2020/01/29	R186	06/08/2020	8.38	Put	Bond Future	1,448.3500	1.4484	1,302.3800	1.3024	(10.078)	0	0	0
2020/01/29	R186	06/08/2020			Bond Future	8.1816	112.7633	8.1130	113.1229	(0.839)	0.0000	0.0000	0
2020/01/29	R186	06/08/2020	8.37	Call	Bond Future	2,448.1300	2.4481	2,660.2700	2.6603	8.665	0	0	0
2020/01/29	R186	06/08/2020	8.37	Put	Bond Future	1,468.4600	1.4685	1,321.0000	1.3210	(10.042)	0	0	0
2020/01/29	R186	06/08/2020	8.38	Call	Bond Future	2,479.7200	2.4797	2,693.3500	2.6933	8.615	0	0	0
2020/01/29	R186	06/08/2020	8.36	Call	Bond Future	2,417.0400	2.4170	2,627.7000	2.6277	8.716	0	0	0
2020/01/29	R186	06/08/2020	8.36	Put	Bond Future	1,489.1000	1.4891	1,340.1600	1.3402	(10.002)	0	0	0
2020/01/29	R186	05/11/2020	8.64	Put	Bond Future	1,418.2100	1.4182	1,289.7100	1.2897	(9.061)	0	0	0
2020/01/29	R186	05/11/2020	8.65	Call	Bond Future	3,486.4700	3.4865	3,725.3500	3.7254	6.852	0	0	0
2020/01/29	R186	05/11/2020			Bond Future	8.2319	114.7799	8.1595	115.1461	(0.880)	0.0000	0.0000	0
2020/01/29	R186	05/11/2020	8.66	Call	Bond Future	3,519.9000	3.5199	3,759.8900	3.7599	6.818	0	0	0
2020/01/29	R186	05/11/2020	8.66	Put	Bond Future	1,386.4300	1.3864	1,260.1500	1.2602	(9.108)	0	0	0
2020/01/29	R186	05/11/2020	9.26	Put	Bond Future	708.0300	0.7080	635.5500	0.6355	(10.237)	0	0	3,500
2020/01/29	R186	05/11/2020	8.64	Call	Bond Future	3,453.1700	3.4532	3,690.9400	3.6909	6.886	0	0	0
2020/01/29	R186	05/11/2020	7.84	Put	Bond Future	3,320.5900	3.3206	3,089.2800	3.0893	(6.966)	0	0	0
2020/01/29	R186	05/11/2020	8.65	Put	Bond Future	1,402.2400	1.4022	1,274.8500	1.2748	(9.085)	0	0	0
2020/01/29	R186	05/11/2020	8.34	Put	Bond Future	1,980.2100	1.9802	1,815.5200	1.8155	(8.317)	0	0	0
2020/01/29	R186	05/11/2020	8.34	Call	Bond Future	2,523.8400	2.5238	2,725.4200	2.7254	7.987	0	0	3,500
2020/01/29	R186	05/11/2020	9.26	Call	Bond Future	5,744.6600	5.7447	6,038.4500	6.0385	5.114	0	0	0
2020/01/29	R186	05/11/2020	7.84	Call	Bond Future	1,320.5300	1.3205	1,455.4900	1.4555	10.220	0	0	3,500
2020/01/29	R197	06/02/2020			Bond Future	301.3072	301.3072	301.2302	301.2302	(0.026)	0.0000	0.0000	3,340

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
2020/01/29	R197	07/05/2020			Bond Future	306.6771	306.6771	306.5984	306.5984	(0.026)	0.0000	0.0000	2,350
2020/01/29	R197	06/08/2020			Bond Future	304.5731	304.5731	304.4930	304.4930	(0.026)	0.0000	0.0000	0
2020/01/29	R197	05/11/2020			Bond Future	310.0227	310.0227	309.9424	309.9424	(0.026)	0.0000	0.0000	0
2020/01/29	R202	06/02/2020			Bond Future	224.9537	224.9537	224.6662	224.6662	(0.128)	0.0000	0.0000	1,855
2020/01/29	R202	07/05/2020			Bond Future	228.9628	228.9628	228.6697	228.6697	(0.128)	0.0000	0.0000	7,766
2020/01/29	R202	06/08/2020			Bond Future	229.0571	229.0571	228.7586	228.7586	(0.130)	0.0000	0.0000	0
2020/01/29	R202	05/11/2020			Bond Future	233.1558	233.1558	232.8529	232.8529	(0.130)	0.0000	0.0000	0
2020/01/29	R208	06/02/2020	6.13	Put	Bond Future	473.5300	0.4735	477.2000	0.4772	0.775	0	0	0
2020/01/29	R208	06/02/2020	6.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/29	R208	06/02/2020			Bond Future	6.5674	102.6570	6.5708	102.6534	0.052	0.0000	0.0000	7,584
2020/01/29	R208	06/02/2020	6.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/29	R208	06/02/2020	6.12	Put	Bond Future	484.4000	0.4844	488.0700	0.4881	0.758	0	0	0
2020/01/29	R208	06/02/2020	6.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/29	R208	06/02/2020	6.14	Put	Bond Future	462.6700	0.4627	466.3400	0.4663	0.793	0	0	0
2020/01/29	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/29	R208	07/05/2020	4.80	Put	Bond Future	1,379.3100	1.3793	1,383.2200	1.3832	0.283	0	0	0
2020/01/29	R208	07/05/2020			Bond Future	6.4037	101.0587	6.4083	101.0548	0.072	0.0000	0.0000	7,960
2020/01/29	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/29	R208	07/05/2020	4.82	Put	Bond Future	1,361.9200	1.3619	1,365.8300	1.3658	0.287	0	0	0
2020/01/29	R208	07/05/2020	4.81	Put	Bond Future	1,370.6100	1.3706	1,374.5200	1.3745	0.285	0	0	0
2020/01/29	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/29	R208	06/08/2020	5.57	Put	Bond Future	311.8300	0.3118	315.3600	0.3154	1.132	0	0	0
2020/01/29	R208	06/08/2020			Bond Future	6.0544	102.8709	6.0609	102.8669	0.107	0.0000	0.0000	0
2020/01/29	R208	06/08/2020	5.56	Call	Bond Future	10.5100	0.0105	10.0200	0.0100	(4.662)	0	0	0
2020/01/29	R208	06/08/2020	5.56	Put	Bond Future	317.5900	0.3176	321.1300	0.3211	1.115	0	0	0
2020/01/29	R208	06/08/2020	5.57	Call	Bond Future	10.9800	0.0110	10.4800	0.0105	(4.554)	0	0	0
2020/01/29	R208	06/08/2020	5.55	Call	Bond Future	10.0500	0.0100	9.5900	0.0096	(4.577)	0	0	0
2020/01/29	R208	06/08/2020	5.55	Put	Bond Future	323.3600	0.3234	326.9300	0.3269	1.104	0	0	0
2020/01/29	R208	05/11/2020	4.78	Call	Bond Future	20.7300	0.0207	19.9800	0.0200	(3.618)	0	0	0
2020/01/29	R208	05/11/2020	4.77	Put	Bond Future	221.8800	0.2219	224.8700	0.2249	1.348	0	0	0
2020/01/29	R208	05/11/2020			Bond Future	5.2953	101.3028	5.3049	101.2991	0.183	0.0000	0.0000	0
2020/01/29	R208	05/11/2020	4.79	Call	Bond Future	21.6600	0.0217	20.8800	0.0209	(3.601)	0	0	0
2020/01/29	R208	05/11/2020	4.79	Put	Bond Future	215.7900	0.2158	218.7300	0.2187	1.362	0	0	0
2020/01/29	R208	05/11/2020	4.78	Put	Bond Future	218.7100	0.2187	221.6800	0.2217	1.358	0	0	0
2020/01/29	R208	05/11/2020	4.77	Call	Bond Future	20.0500	0.0200	19.3200	0.0193	(3.641)	0	0	0
2020/01/29	R209	06/02/2020	9.52	Put	Bond Future	2,409.7200	2.4097	1,908.5100	1.9085	(20.800)	0	0	0
2020/01/29	R209	06/02/2020			Bond Future	9.8946	73.1935	9.8118	73.7126	(0.837)	0.0000	0.0000	17,084
2020/01/29	R209	06/02/2020	9.51	Call	Bond Future	15.4400	0.0154	31.3900	0.0314	103.303	0	0	0
2020/01/29	R209	06/02/2020	9.51	Put	Bond Future	2,472.9600	2.4730	1,969.7300	1.9697	(20.349)	0	0	0
2020/01/29	R209	06/02/2020	9.40	Put	Bond Future	3,185.8000	3.1858	2,670.0700	2.6701	(16.188)	0	0	0
2020/01/29	R209	06/02/2020	9.40	Call	Bond Future	2.9100	0.0029	6.3600	0.0064	118.557	0	0	7,500
2020/01/29	R209	06/02/2020	9.52	Call	Bond Future	17.6300	0.0176	35.6000	0.0356	101.929	0	0	0
2020/01/29	R209	06/02/2020	9.50	Call	Bond Future	13.4800	0.0135	27.6000	0.0276	104.748	0	0	0
2020/01/29	R209	06/02/2020	9.50	Put	Bond Future	2,536.5200	2.5365	2,031.4600	2.0315	(19.912)	0	0	0
2020/01/29	R209	07/05/2020	9.47	Call	Bond Future	634.4200	0.6344	768.6300	0.7686	21.155	0	0	0

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2020/01/29	R209	07/05/2020			Bond Future	9.9728		71.3294	9.8874	71.8576	(0.857)	0.0000	0.0000	66,616
2020/01/29	R209	07/05/2020	9.45	Call	Bond Future	600.6500		0.6006	729.7300	0.7297	21.490	0	0	0
2020/01/29	R209	07/05/2020	9.45	Put	Bond Future	3,924.3600		3.9244	3,525.2800	3.5253	(10.169)	0	0	0
2020/01/29	R209	07/05/2020	9.47	Put	Bond Future	3,826.8900		3.8269	3,432.9400	3.4329	(10.294)	0	0	0
2020/01/29	R209	07/05/2020	9.46	Call	Bond Future	617.3800		0.6174	749.0100	0.7490	21.321	0	0	0
2020/01/29	R209	07/05/2020	9.46	Put	Bond Future	3,875.4300		3.8754	3,478.9000	3.4789	(10.232)	0	0	0
2020/01/29	R209	06/08/2020	5.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/29	R209	06/08/2020	5.55	Put	Bond Future	36,915.9100		36.9159	36,378.1600	36.3782	(1.457)	0	0	0
2020/01/29	R209	06/08/2020			Bond Future	10.0508		72.6009	9.9627	73.1386	(0.877)	0.0000	0.0000	0
2020/01/29	R209	06/08/2020	5.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/29	R209	06/08/2020	5.57	Put	Bond Future	36,699.0700		36.6991	36,161.3200	36.1613	(1.465)	0	0	0
2020/01/29	R209	06/08/2020	5.56	Put	Bond Future	36,807.4200		36.8074	36,269.6700	36.2697	(1.461)	0	0	0
2020/01/29	R209	06/08/2020	5.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/29	R209	05/11/2020	10.02	Call	Bond Future	2,921.1600		2.9212	3,191.0100	3.1910	9.238	0	0	0
2020/01/29	R209	05/11/2020			Bond Future	10.1314		70.7526	10.0404	71.3002	(0.898)	0.0000	0.0000	0
2020/01/29	R209	05/11/2020	10.00	Call	Bond Future	2,863.0500		2.8631	3,129.6200	3.1296	9.311	0	0	0
2020/01/29	R209	05/11/2020	10.00	Put	Bond Future	3,655.9600		3.6560	3,375.0100	3.3750	(7.685)	0	0	0
2020/01/29	R209	05/11/2020	10.02	Put	Bond Future	3,592.5600		3.5926	3,314.8900	3.3149	(7.729)	0	0	0
2020/01/29	R209	05/11/2020	10.01	Call	Bond Future	2,892.0300		2.8920	3,160.2400	3.1602	9.274	0	0	0
2020/01/29	R209	05/11/2020	10.01	Put	Bond Future	3,624.1500		3.6242	3,344.8400	3.3448	(7.707)	0	0	0
2020/01/29	R210	06/02/2020			Bond Future	187.4000		187.4000	187.0918	187.0918	(0.164)	0.0000	0.0000	884
2020/01/29	R210	07/05/2020			Bond Future	188.1117		188.1117	187.7978	187.7978	(0.167)	0.0000	0.0000	1,941
2020/01/29	R210	06/08/2020			Bond Future	191.5616		191.5616	191.2420	191.2420	(0.167)	0.0000	0.0000	0
2020/01/29	R210	05/11/2020			Bond Future	192.2900		192.2900	191.9654	191.9654	(0.169)	0.0000	0.0000	0
2020/01/29	R212	06/02/2020			Bond Future	161.5937		161.5937	161.5497	161.5497	(0.027)	0.0000	0.0000	7,746
2020/01/29	R212	07/05/2020			Bond Future	164.4736		164.4736	164.4286	164.4286	(0.027)	0.0000	0.0000	3,251
2020/01/29	R212	06/08/2020			Bond Future	165.2146		165.2146	165.1687	165.1687	(0.028)	0.0000	0.0000	0
2020/01/29	R212	05/11/2020			Bond Future	168.1708		168.1708	168.1248	168.1248	(0.027)	0.0000	0.0000	0
2020/01/29	R213	06/02/2020	9.27	Call	Bond Future	447.5200		0.4475	607.6400	0.6076	35.779	0	0	0
2020/01/29	R213	06/02/2020	9.26	Put	Bond Future	569.6600		0.5697	369.1700	0.3692	(35.195)	0	0	0
2020/01/29	R213	06/02/2020			Bond Future	9.2847		87.5863	9.2269	87.9398	(0.623)	0.0000	0.0000	6,492
2020/01/29	R213	06/02/2020	9.28	Call	Bond Future	477.3400		0.4773	644.6800	0.6447	35.057	0	0	0
2020/01/29	R213	06/02/2020	9.28	Put	Bond Future	506.1100		0.5061	320.0300	0.3200	(36.767)	0	0	0
2020/01/29	R213	06/02/2020	9.27	Put	Bond Future	537.2900		0.5373	343.9900	0.3440	(35.977)	0	0	0
2020/01/29	R213	06/02/2020	9.26	Call	Bond Future	418.8300		0.4188	571.7600	0.5718	36.514	0	0	0
2020/01/29	R213	07/05/2020	9.01	Put	Bond Future	2,915.9300		2.9159	2,667.2600	2.6673	(8.528)	0	0	0
2020/01/29	R213	07/05/2020	9.00	Call	Bond Future	786.7100		0.7867	895.6000	0.8956	13.841	0	0	0
2020/01/29	R213	07/05/2020			Bond Future	9.3566		85.5755	9.2967	85.9350	(0.640)	0.0000	0.0000	14,253
2020/01/29	R213	07/05/2020	9.01	Call	Bond Future	806.3500		0.8064	917.1600	0.9172	13.742	0	0	0
2020/01/29	R213	07/05/2020	9.00	Put	Bond Future	2,958.1800		2.9582	2,707.5900	2.7076	(8.471)	0	0	0
2020/01/29	R213	07/05/2020	9.02	Call	Bond Future	826.3000		0.8263	939.0400	0.9390	13.644	0	0	0
2020/01/29	R213	07/05/2020	9.02	Put	Bond Future	2,874.0500		2.8740	2,627.3100	2.6273	(8.585)	0	0	0
2020/01/29	R213	06/08/2020	9.31	Call	Bond Future	2,088.4700		2.0885	2,257.8900	2.2579	8.112	0	0	0
2020/01/29	R213	06/08/2020			Bond Future	9.4277		87.1025	9.3656	87.4686	(0.658)	0.0000	0.0000	0
2020/01/29	R213	06/08/2020	9.29	Call	Bond Future	2,032.0000		2.0320	2,198.5500	2.1985	8.196	0	0	0

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2020/01/29	R213	06/08/2020	9.29	Put	Bond Future	2,846.8700	2.8469	2,647.3800	2.6474	(7.007)	0	0	0
2020/01/29	R213	06/08/2020	9.31	Put	Bond Future	2,784.3600	2.7844	2,587.7400	2.5877	(7.062)	0	0	0
2020/01/29	R213	06/08/2020	9.30	Call	Bond Future	2,060.1300	2.0601	2,228.1200	2.2281	8.154	0	0	0
2020/01/29	R213	06/08/2020	9.30	Put	Bond Future	2,815.4800	2.8155	2,617.4300	2.6174	(7.034)	0	0	0
2020/01/29	R213	05/11/2020	9.60	Put	Bond Future	2,663.3100	2.6633	2,492.7800	2.4928	(6.403)	0	0	0
2020/01/29	R213	05/11/2020	9.59	Call	Bond Future	3,169.7200	3.1697	3,370.8100	3.3708	6.344	0	0	0
2020/01/29	R213	05/11/2020			Bond Future	9.5064	85.1141	9.4420	85.4868	(0.678)	0.0000	0.0000	0
2020/01/29	R213	05/11/2020	9.60	Call	Bond Future	3,201.0100	3.2010	3,403.2600	3.4033	6.318	0	0	0
2020/01/29	R213	05/11/2020	9.59	Put	Bond Future	2,689.2500	2.6893	2,517.5600	2.5176	(6.384)	0	0	0
2020/01/29	R213	05/11/2020	9.61	Call	Bond Future	3,232.4400	3.2324	3,435.8400	3.4358	6.292	0	0	0
2020/01/29	R213	05/11/2020	9.61	Put	Bond Future	2,637.5600	2.6376	2,468.1800	2.4682	(6.422)	0	0	0
2020/01/29	R214	06/02/2020	9.73	Call	Bond Future	22.7500	0.0227	47.8500	0.0479	110.330	0	0	0
2020/01/29	R214	06/02/2020	9.87	Put	Bond Future	1,557.8300	1.5578	1,076.9600	1.0770	(30.868)	0	0	0
2020/01/29	R214	06/02/2020	10.42	Call	Bond Future	2,140.1900	2.1402	2,675.7000	2.6757	25.022	0	0	0
2020/01/29	R214	06/02/2020			Bond Future	10.0901	71.8391	10.0021	72.4129	(0.872)	0.0000	0.0000	10,465
2020/01/29	R214	06/02/2020	9.71	Call	Bond Future	17.4400	0.0174	37.3300	0.0373	114.048	0	0	0
2020/01/29	R214	06/02/2020	9.71	Put	Bond Future	2,551.5300	2.5515	1,997.5800	1.9976	(21.711)	0	0	0
2020/01/29	R214	06/02/2020	10.42	Put	Bond Future	54.4000	0.0544	16.0700	0.0161	(70.460)	0	0	1,000
2020/01/29	R214	06/02/2020	9.73	Put	Bond Future	2,419.8600	2.4199	1,871.1200	1.8711	(22.677)	0	0	0
2020/01/29	R214	06/02/2020	9.52	Call	Bond Future	0.7500	0.0008	1.8600	0.0019	148.000	0	0	1,000
2020/01/29	R214	06/02/2020	9.87	Call	Bond Future	108.1400	0.1081	201.1100	0.2011	85.972	0	0	1,000
2020/01/29	R214	06/02/2020	9.72	Call	Bond Future	19.9500	0.0200	42.3400	0.0423	112.231	0	0	0
2020/01/29	R214	06/02/2020	9.72	Put	Bond Future	2,485.5000	2.4855	1,934.0500	1.9341	(22.187)	0	0	0
2020/01/29	R214	06/02/2020	9.52	Put	Bond Future	3,857.0800	3.8571	3,284.3500	3.2844	(14.849)	0	0	0
2020/01/29	R214	07/05/2020	9.77	Put	Bond Future	3,486.4200	3.4864	3,084.2900	3.0843	(11.534)	0	0	0
2020/01/29	R214	07/05/2020			Bond Future	10.1658	69.8052	10.0752	70.3890	(0.891)	0.0000	0.0000	9,423
2020/01/29	R214	07/05/2020	9.76	Call	Bond Future	856.8100	0.8568	1,035.5000	1.0355	20.855	0	0	0
2020/01/29	R214	07/05/2020	9.76	Put	Bond Future	3,533.5200	3.5335	3,128.3900	3.1284	(11.465)	0	0	0
2020/01/29	R214	07/05/2020	9.31	Put	Bond Future	6,046.2300	6.0462	5,524.9600	5.5250	(8.621)	0	0	0
2020/01/29	R214	07/05/2020	10.66	Put	Bond Future	901.9500	0.9019	748.2400	0.7482	(17.042)	0	0	1,250
2020/01/29	R214	07/05/2020	9.77	Call	Bond Future	877.6400	0.8776	1,059.3300	1.0593	20.702	0	0	0
2020/01/29	R214	07/05/2020	9.31	Call	Bond Future	204.5300	0.2045	267.0800	0.2671	30.582	0	0	1,250
2020/01/29	R214	07/05/2020	9.91	Put	Bond Future	2,871.6600	2.8717	2,512.5500	2.5125	(12.505)	0	0	0
2020/01/29	R214	07/05/2020	9.91	Call	Bond Future	1,203.3000	1.2033	1,428.0100	1.4280	18.674	0	0	1,250
2020/01/29	R214	07/05/2020	10.66	Call	Bond Future	3,952.1600	3.9522	4,382.2700	4.3823	10.883	0	0	0
2020/01/29	R214	07/05/2020	9.75	Call	Bond Future	836.3000	0.8363	1,012.0100	1.0120	21.010	0	0	0
2020/01/29	R214	07/05/2020	9.75	Put	Bond Future	3,581.0400	3.5810	3,172.9300	3.1729	(11.396)	0	0	0
2020/01/29	R214	06/08/2020	9.98	Put	Bond Future	3,710.1800	3.7102	3,370.5600	3.3706	(9.154)	0	0	0
2020/01/29	R214	06/08/2020	9.97	Call	Bond Future	1,999.7800	1.9998	2,252.2600	2.2523	12.625	0	0	0
2020/01/29	R214	06/08/2020			Bond Future	10.2412	71.0493	10.1478	71.6436	(0.912)	0.0000	0.0000	0
2020/01/29	R214	06/08/2020	9.98	Call	Bond Future	2,027.4500	2.0275	2,282.1500	2.2822	12.563	0	0	0
2020/01/29	R214	06/08/2020	9.97	Put	Bond Future	3,748.2300	3.7482	3,406.3900	3.4064	(9.120)	0	0	0
2020/01/29	R214	06/08/2020	9.99	Call	Bond Future	2,055.3300	2.0553	2,312.2400	2.3122	12.500	0	0	0
2020/01/29	R214	06/08/2020	9.99	Put	Bond Future	3,672.4400	3.6724	3,335.0300	3.3350	(9.188)	0	0	0
2020/01/29	R214	05/11/2020	10.26	Put	Bond Future	3,660.3800	3.6604	3,364.4900	3.3645	(8.084)	0	0	0
2020/01/29	R214	05/11/2020			Bond Future	10.3216	69.0281	10.2253	69.6332	(0.933)	0.0000	0.0000	0
2020/01/29	R214	05/11/2020	10.25	Call	Bond Future	3,243.2000	3.2432	3,550.6500	3.5506	9.480	0	0	0

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2020/01/29	R214	05/11/2020	10.25	Put	Bond Future	3,692.2300	3.6922	3,394.5900	3.3946	(8.061)	0	0	0
2020/01/29	R214	05/11/2020	10.26	Call	Bond Future	3,274.3400	3.2743	3,583.5400	3.5835	9.443	0	0	0
2020/01/29	R214	05/11/2020	10.24	Call	Bond Future	3,212.4400	3.2124	3,518.1400	3.5181	9.516	0	0	0
2020/01/29	R214	05/11/2020	10.24	Put	Bond Future	3,724.5600	3.7246	3,425.1700	3.4252	(8.038)	0	0	0
2020/01/29	R248	06/02/2020	9.71	Put	Bond Future	4,439.3100	4.4393	3,806.0800	3.8061	(14.264)	0	0	0
2020/01/29	R248	06/02/2020			Bond Future	10.2356	90.3232	10.1575	90.9586	(0.763)	0.0000	0.0000	74,361
2020/01/29	R248	06/02/2020	9.71	Call	Bond Future	1.9900	0.0020	4.1300	0.0041	107.538	0	0	0
2020/01/29	R248	06/02/2020	9.70	Put	Bond Future	4,527.2000	4.5272	3,893.6200	3.8936	(13.995)	0	0	0
2020/01/29	R248	06/02/2020	9.72	Call	Bond Future	2.4000	0.0024	4.9600	0.0050	106.667	0	0	0
2020/01/29	R248	06/02/2020	9.72	Put	Bond Future	4,351.6200	4.3516	3,718.8100	3.7188	(14.542)	0	0	0
2020/01/29	R248	06/02/2020	9.70	Call	Bond Future	1.6400	0.0016	3.4300	0.0034	109.146	0	0	0
2020/01/29	R248	07/05/2020	10.20	Call	Bond Future	1,884.5400	1.8845	2,177.7900	2.1778	15.561	0	0	0
2020/01/29	R248	07/05/2020	9.69	Put	Bond Future	5,734.3500	5.7343	5,203.9500	5.2039	(9.250)	0	0	0
2020/01/29	R248	07/05/2020	9.79	Call	Bond Future	677.7700	0.6778	825.5700	0.8256	21.807	0	0	0
2020/01/29	R248	07/05/2020	9.77	Put	Bond Future	5,184.5100	5.1845	4,679.4000	4.6794	(9.743)	0	0	0
2020/01/29	R248	07/05/2020			Bond Future	10.3156	87.4730	10.2350	88.1194	(0.781)	0.0000	0.0000	37,011
2020/01/29	R248	07/05/2020	10.70	Call	Bond Future	4,208.6300	4.2086	4,661.3900	4.6614	10.758	0	0	0
2020/01/29	R248	07/05/2020	10.70	Put	Bond Future	1,239.0000	1.2390	1,045.3600	1.0454	(15.629)	0	0	300
2020/01/29	R248	07/05/2020	9.79	Put	Bond Future	5,051.8200	5.0518	4,553.2200	4.5532	(9.870)	0	0	0
2020/01/29	R248	07/05/2020	9.77	Call	Bond Future	636.3900	0.6364	777.6800	0.7777	22.202	0	0	0
2020/01/29	R248	07/05/2020	10.20	Put	Bond Future	2,814.4100	2.8144	2,461.2600	2.4613	(12.548)	0	0	300
2020/01/29	R248	07/05/2020	9.69	Call	Bond Future	484.1100	0.4841	600.1100	0.6001	23.961	0	0	300
2020/01/29	R248	07/05/2020	9.78	Put	Bond Future	5,117.8200	5.1178	4,615.9400	4.6159	(9.807)	0	0	0
2020/01/29	R248	07/05/2020	9.78	Call	Bond Future	656.8000	0.6568	801.3200	0.8013	22.004	0	0	0
2020/01/29	R248	06/08/2020	9.00	Put	Bond Future	12,518.8800	12.5189	11,902.7200	11.9027	(4.922)	0	0	0
2020/01/29	R248	06/08/2020	10.20	Call	Bond Future	2,624.2000	2.6242	2,918.3100	2.9183	11.208	0	0	0
2020/01/29	R248	06/08/2020			Bond Future	10.3956	89.0317	10.3124	89.6897	(0.800)	0.0000	0.0000	0
2020/01/29	R248	06/08/2020	9.25	Put	Bond Future	10,265.2100	10.2652	9,679.2100	9.6792	(5.709)	0	0	0
2020/01/29	R248	06/08/2020	9.25	Call	Bond Future	362.4300	0.3624	434.4500	0.4345	19.871	0	0	20,640
2020/01/29	R248	06/08/2020	10.18	Call	Bond Future	2,552.1900	2.5522	2,841.2200	2.8412	11.325	0	0	0
2020/01/29	R248	06/08/2020	10.18	Put	Bond Future	4,275.5300	4.2755	3,906.5400	3.9065	(8.630)	0	0	0
2020/01/29	R248	06/08/2020	9.00	Call	Bond Future	190.0700	0.1901	231.9300	0.2319	22.023	0	0	3,000
2020/01/29	R248	06/08/2020	10.20	Put	Bond Future	4,185.0900	4.1851	3,821.1800	3.8212	(8.695)	0	0	0
2020/01/29	R248	06/08/2020	10.19	Call	Bond Future	2,588.1900	2.5882	2,879.7700	2.8798	11.266	0	0	0
2020/01/29	R248	06/08/2020	10.19	Put	Bond Future	4,230.2400	4.2302	3,863.8000	3.8638	(8.662)	0	0	0
2020/01/29	R248	05/11/2020	10.02	Put	Bond Future	6,369.7700	6.3698	5,960.5600	5.9606	(6.424)	0	0	0
2020/01/29	R248	05/11/2020	10.03	Call	Bond Future	2,699.1900	2.6992	2,961.8900	2.9619	9.733	0	0	0
2020/01/29	R248	05/11/2020			Bond Future	10.4805	86.1927	10.3946	86.8626	(0.820)	0.0000	0.0000	0
2020/01/29	R248	05/11/2020	10.04	Call	Bond Future	2,730.6300	2.7306	2,995.3600	2.9954	9.695	0	0	0
2020/01/29	R248	05/11/2020	10.04	Put	Bond Future	6,265.6000	6.2656	5,860.4300	5.8604	(6.467)	0	0	0
2020/01/29	R248	05/11/2020	10.02	Call	Bond Future	2,668.2300	2.6682	2,928.9200	2.9289	9.770	0	0	0
2020/01/29	R248	05/11/2020	10.03	Put	Bond Future	6,317.3700	6.3174	5,910.1700	5.9102	(6.446)	0	0	0

Total

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