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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/01/2020 TO 08/01/2020

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
2020/01/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/01/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	2025	06/02/2020			Bond Future	136.0593	136.0593	135.9535	135.9535	(0.078)	0.0000	0.0000	5,063
2020/01/08	2025	07/05/2020			Bond Future	138.5647	138.5647	138.4568	138.4568	(0.078)	0.0000	0.0000	0
2020/01/08	2025	06/08/2020			Bond Future	139.6826	139.6826	139.5729	139.5729	(0.078)	0.0000	0.0000	0
2020/01/08	2025	05/11/2020			Bond Future	142.2945	142.2945	142.1831	142.1831	(0.078)	0.0000	0.0000	0
2020/01/08	2029	06/02/2020			Bond Future	101.5908	101.5908	101.5611	101.5611	(0.029)	0.0000	0.0000	3,765
2020/01/08	2029	07/05/2020			Bond Future	102.3578	102.3578	102.3276	102.3276	(0.029)	0.0000	0.0000	0
2020/01/08	2029	06/08/2020			Bond Future	104.2869	104.2869	104.2562	104.2562	(0.029)	0.0000	0.0000	0
2020/01/08	2029	05/11/2020			Bond Future	105.1033	105.1033	105.0722	105.0722	(0.030)	0.0000	0.0000	0
2020/01/08	2030	06/02/2020	9.15	Put	Bond Future	664.9900	0.6650	620.3500	0.6203	(6.713)	0	0	0
2020/01/08	2030	06/02/2020	9.14	Call	Bond Future	1,195.2700	1.1953	1,225.7000	1.2257	2.546	0	0	0
2020/01/08	2030	06/02/2020	9.40	Put	Bond Future	252.1600	0.2522	227.6300	0.2276	(9.728)	0	0	5,000
2020/01/08	2030	06/02/2020	9.25	Call	Bond Future	1,635.9300	1.6359	1,675.8100	1.6758	2.438	0	0	0
2020/01/08	2030	06/02/2020	8.40	Call	Bond Future	20.5300	0.0205	20.4700	0.0205	(0.292)	0	0	5,820
2020/01/08	2030	06/02/2020			Bond Future	9.0578	93.3870	9.0455	93.4629	(0.136)	0.0000	0.0000	81,191
2020/01/08	2030	06/02/2020	9.00	Put	Bond Future	1,096.6900	1.0967	1,039.7100	1.0397	(5.196)	0	0	0
2020/01/08	2030	06/02/2020	9.00	Call	Bond Future	738.5600	0.7386	757.5200	0.7575	2.567	0	0	5,820
2020/01/08	2030	06/02/2020	9.15	Call	Bond Future	1,232.5300	1.2325	1,263.8300	1.2638	2.539	0	0	0
2020/01/08	2030	06/02/2020	9.14	Put	Bond Future	689.0700	0.6891	643.5600	0.6436	(6.605)	0	0	0
2020/01/08	2030	06/02/2020	9.40	Call	Bond Future	2,335.8100	2.3358	2,387.2200	2.3872	2.201	0	0	0
2020/01/08	2030	06/02/2020	9.25	Put	Bond Future	457.9800	0.4580	421.9200	0.4219	(7.874)	0	0	5,000
2020/01/08	2030	06/02/2020	8.40	Put	Bond Future	4,205.3300	4.2053	4,129.3300	4.1293	(1.807)	0	0	0
2020/01/08	2030	06/02/2020	9.16	Call	Bond Future	1,270.3700	1.2704	1,302.5300	1.3025	2.532	0	0	0
2020/01/08	2030	06/02/2020	9.16	Put	Bond Future	641.5500	0.6416	597.7700	0.5978	(6.824)	0	0	0
2020/01/08	2030	07/05/2020	8.79	Call	Bond Future	991.1800	0.9912	1,010.5000	1.0105	1.949	0	0	0
2020/01/08	2030	07/05/2020	8.78	Put	Bond Future	3,076.4600	3.0765	3,018.2400	3.0182	(1.892)	0	0	0
2020/01/08	2030	07/05/2020			Bond Future	9.1228	95.0836	9.1100	95.1608	(0.140)	0.0000	0.0000	0
2020/01/08	2030	07/05/2020	8.80	Call	Bond Future	1,012.8500	1.0128	1,032.5300	1.0325	1.943	0	0	0
2020/01/08	2030	07/05/2020	8.80	Put	Bond Future	2,995.0800	2.9951	2,937.5600	2.9376	(1.920)	0	0	0
2020/01/08	2030	07/05/2020	8.79	Put	Bond Future	3,035.7000	3.0357	2,977.8200	2.9778	(1.907)	0	0	0
2020/01/08	2030	07/05/2020	8.78	Call	Bond Future	969.6000	0.9696	988.5800	0.9886	1.958	0	0	0
2020/01/08	2030	06/08/2020	9.11	Call	Bond Future	2,322.9200	2.3229	2,355.2700	2.3553	1.393	0	0	0
2020/01/08	2030	06/08/2020			Bond Future	9.1891	92.8203	9.1758	92.8991	(0.145)	0.0000	0.0000	0
2020/01/08	2030	06/08/2020	9.09	Call	Bond Future	2,264.8200	2.2648	2,296.5800	2.2966	1.402	0	0	0
2020/01/08	2030	06/08/2020	9.09	Put	Bond Future	2,854.6500	2.8546	2,807.6300	2.8076	(1.647)	0	0	0
2020/01/08	2030	06/08/2020	9.11	Put	Bond Future	2,793.2800	2.7933	2,746.8500	2.7469	(1.662)	0	0	0
2020/01/08	2030	06/08/2020	9.10	Call	Bond Future	2,293.7700	2.2938	2,325.8200	2.3258	1.397	0	0	0
2020/01/08	2030	06/08/2020	9.10	Put	Bond Future	2,823.8400	2.8238	2,777.1100	2.7771	(1.655)	0	0	0
2020/01/08	2030	05/11/2020	10.06	Put	Bond Future	1,507.7000	1.5077	1,483.9000	1.4839	(1.579)	0	0	1,000
2020/01/08	2030	05/11/2020	8.73	Call	Bond Future	1,777.8900	1.7779	1,805.4700	1.8055	1.551	0	0	3,000
2020/01/08	2030	05/11/2020	9.39	Put	Bond Future	2,763.2000	2.7632	2,722.6500	2.7226	(1.468)	0	0	0
2020/01/08	2030	05/11/2020	9.38	Call	Bond Future	3,546.5600	3.5466	3,586.1200	3.5861	1.115	0	0	0
2020/01/08	2030	05/11/2020			Bond Future	9.2488	94.5579	9.2349	94.6383	(0.149)	0.0000	0.0000	0

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2020/01/08	2030	05/11/2020	8.34	Put	Bond Future	6,525.0700	6.5251	6,463.6000	6.4636	(0.942)	0	0	0
2020/01/08	2030	05/11/2020	8.34	Call	Bond Future	1,043.7100	1.0437	1,062.5700	1.0626	1.807	0	0	1,000
2020/01/08	2030	05/11/2020	9.04	Put	Bond Future	3,763.5500	3.7636	3,714.7700	3.7148	(1.296)	0	0	0
2020/01/08	2030	05/11/2020	9.04	Call	Bond Future	2,540.3500	2.5403	2,571.9000	2.5719	1.242	0	0	1,000
2020/01/08	2030	05/11/2020	10.06	Call	Bond Future	6,067.7300	6.0677	6,124.2600	6.1243	0.932	0	0	0
2020/01/08	2030	05/11/2020	8.73	Put	Bond Future	4,856.6100	4.8566	4,803.8600	4.8039	(1.086)	0	0	0
2020/01/08	2030	05/11/2020	9.23	Put	Bond Future	3,189.6300	3.1896	3,145.3400	3.1453	(1.389)	0	0	0
2020/01/08	2030	05/11/2020	10.37	Put	Bond Future	1,111.6000	1.1116	1,092.7700	1.0928	(1.694)	0	0	16,000
2020/01/08	2030	05/11/2020	9.39	Call	Bond Future	3,578.9900	3.5790	3,618.7700	3.6188	1.111	0	0	0
2020/01/08	2030	05/11/2020	9.38	Put	Bond Future	2,788.2200	2.7882	2,747.4500	2.7475	(1.462)	0	0	0
2020/01/08	2030	05/11/2020	10.47	Call	Bond Future	7,741.3400	7.7413	7,804.4200	7.8044	0.815	0	0	0
2020/01/08	2030	05/11/2020	10.47	Put	Bond Future	988.6600	0.9887	971.4100	0.9714	(1.745)	0	0	3,000
2020/01/08	2030	05/11/2020	9.23	Call	Bond Future	3,080.5600	3.0806	3,116.6000	3.1166	1.170	0	0	3,000
2020/01/08	2030	05/11/2020	8.53	Put	Bond Future	5,670.5600	5.6706	5,613.2000	5.6132	(1.012)	0	0	0
2020/01/08	2030	05/11/2020	8.53	Call	Bond Future	1,369.3700	1.3694	1,392.3400	1.3923	1.677	0	0	16,000
2020/01/08	2030	05/11/2020	9.03	Put	Bond Future	3,795.7900	3.7958	3,746.7600	3.7468	(1.292)	0	0	0
2020/01/08	2030	05/11/2020	9.03	Call	Bond Future	2,513.4700	2.5135	2,544.7700	2.5448	1.245	0	0	16,000
2020/01/08	2030	05/11/2020	10.37	Call	Bond Future	7,336.1900	7.3362	7,397.6900	7.3977	0.838	0	0	0
2020/01/08	2030	05/11/2020	9.40	Call	Bond Future	3,611.2100	3.6112	3,651.2200	3.6512	1.108	0	0	0
2020/01/08	2030	05/11/2020	9.40	Put	Bond Future	2,738.0200	2.7380	2,697.7000	2.6977	(1.473)	0	0	0
2020/01/08	2032	06/02/2020	9.40	Put	Bond Future	1,120.3300	1.1203	1,077.1500	1.0772	(3.854)	0	0	0
2020/01/08	2032	06/02/2020			Bond Future	9.4302	94.5780	9.4227	94.6280	(0.079)	0.0000	0.0000	70,272
2020/01/08	2032	06/02/2020	9.39	Call	Bond Future	884.8700	0.8849	891.2300	0.8912	0.719	0	0	0
2020/01/08	2032	06/02/2020	9.39	Put	Bond Future	1,155.5100	1.1555	1,111.8500	1.1119	(3.778)	0	0	0
2020/01/08	2032	06/02/2020	9.40	Call	Bond Future	917.1300	0.9171	923.9700	0.9240	0.746	0	0	0
2020/01/08	2032	06/02/2020	9.38	Call	Bond Future	853.2900	0.8533	859.1900	0.8592	0.691	0	0	0
2020/01/08	2032	06/02/2020	9.38	Put	Bond Future	1,191.4400	1.1914	1,147.3200	1.1473	(3.703)	0	0	0
2020/01/08	2032	07/05/2020	9.19	Call	Bond Future	1,173.5600	1.1736	1,183.7700	1.1838	0.870	0	0	0
2020/01/08	2032	07/05/2020			Bond Future	9.5002	92.1366	9.4925	92.1875	(0.081)	0.0000	0.0000	0
2020/01/08	2032	07/05/2020	9.17	Call	Bond Future	1,122.4200	1.1224	1,132.2100	1.1322	0.872	0	0	0
2020/01/08	2032	07/05/2020	9.17	Put	Bond Future	3,339.8900	3.3399	3,298.8000	3.2988	(1.230)	0	0	0
2020/01/08	2032	07/05/2020	9.19	Put	Bond Future	3,254.6500	3.2546	3,213.9800	3.2140	(1.250)	0	0	0
2020/01/08	2032	07/05/2020	9.18	Call	Bond Future	1,147.9200	1.1479	1,157.9200	1.1579	0.871	0	0	0
2020/01/08	2032	07/05/2020	9.18	Put	Bond Future	3,297.1600	3.2972	3,256.2800	3.2563	(1.240)	0	0	0
2020/01/08	2032	06/08/2020	9.46	Put	Bond Future	3,343.1200	3.3431	3,306.7700	3.3068	(1.087)	0	0	0
2020/01/08	2032	06/08/2020	9.45	Call	Bond Future	2,587.0900	2.5871	2,602.5100	2.6025	0.596	0	0	0
2020/01/08	2032	06/08/2020			Bond Future	9.5710	93.8268	9.5630	93.8788	(0.084)	0.0000	0.0000	0
2020/01/08	2032	06/08/2020	9.46	Call	Bond Future	2,618.7900	2.6188	2,634.3800	2.6344	0.595	0	0	0
2020/01/08	2032	06/08/2020	9.45	Put	Bond Future	3,377.0600	3.3771	3,340.5400	3.3405	(1.081)	0	0	0
2020/01/08	2032	06/08/2020	9.47	Call	Bond Future	2,650.6900	2.6507	2,666.4600	2.6665	0.595	0	0	0
2020/01/08	2032	06/08/2020	9.47	Put	Bond Future	3,309.4400	3.3094	3,273.2700	3.2733	(1.093)	0	0	0
2020/01/08	2032	05/11/2020	9.61	Put	Bond Future	3,643.5600	3.6436	3,613.4900	3.6135	(0.825)	0	0	0
2020/01/08	2032	05/11/2020	10.99	Call	Bond Future	9,079.6200	9.0796	9,118.9100	9.1189	0.433	0	0	0
2020/01/08	2032	05/11/2020	9.44	Put	Bond Future	4,212.3700	4.2124	4,178.1000	4.1781	(0.814)	0	0	0
2020/01/08	2032	05/11/2020	11.08	Call	Bond Future	9,480.9800	9.4810	9,521.2400	9.5212	0.425	0	0	0
2020/01/08	2032	05/11/2020	9.77	Put	Bond Future	3,164.6700	3.1647	3,138.6300	3.1386	(0.823)	0	0	0
2020/01/08	2032	05/11/2020			Bond Future	9.6406	91.4247	9.6323	91.4777	(0.086)	0.0000	0.0000	0

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2020/01/08	2032	05/11/2020	10.99	Put	Bond Future	1,006.4300		1.0064	992.7100	0.9927	(1.363)	0	0	3,000
2020/01/08	2032	05/11/2020	9.76	Call	Bond Future	3,949.6400		3.9496	3,976.4600	3.9765	0.679	0	0	0
2020/01/08	2032	05/11/2020	9.76	Put	Bond Future	3,192.8800		3.1929	3,166.6900	3.1667	(0.820)	0	0	0
2020/01/08	2032	05/11/2020	9.11	Call	Bond Future	2,027.8800		2.0279	2,041.8600	2.0419	0.689	0	0	3,000
2020/01/08	2032	05/11/2020	9.61	Call	Bond Future	3,447.9000		3.4479	3,470.8400	3.4708	0.665	0	0	3,000
2020/01/08	2032	05/11/2020	9.44	Call	Bond Future	2,920.5900		2.9206	2,939.3300	2.9393	0.642	0	0	1,000
2020/01/08	2032	05/11/2020	11.08	Put	Bond Future	905.2000		0.9052	892.4500	0.8925	(1.409)	0	0	1,000
2020/01/08	2032	05/11/2020	9.77	Call	Bond Future	3,984.4300		3.9844	4,011.4000	4.0114	0.677	0	0	0
2020/01/08	2032	05/11/2020	9.11	Put	Bond Future	5,499.3200		5.4993	5,460.2900	5.4603	(0.710)	0	0	0
2020/01/08	2032	05/11/2020	8.94	Put	Bond Future	6,262.0800		6.2621	6,220.7900	6.2208	(0.659)	0	0	0
2020/01/08	2032	05/11/2020	8.94	Call	Bond Future	1,640.3900		1.6404	1,652.1100	1.6521	0.714	0	0	1,000
2020/01/08	2032	05/11/2020	9.75	Call	Bond Future	3,914.9800		3.9150	3,941.6600	3.9417	0.681	0	0	0
2020/01/08	2032	05/11/2020	9.75	Put	Bond Future	3,221.2900		3.2213	3,194.9600	3.1950	(0.817)	0	0	0
2020/01/08	2033	06/02/2020			Bond Future	101.4697		101.4697	101.4412	101.4412	(0.028)	0.0000	0.0000	6,960
2020/01/08	2033	07/05/2020			Bond Future	102.1522		102.1522	102.1231	102.1231	(0.028)	0.0000	0.0000	0
2020/01/08	2033	06/08/2020			Bond Future	104.0773		104.0773	104.0479	104.0479	(0.028)	0.0000	0.0000	0
2020/01/08	2033	05/11/2020			Bond Future	104.8118		104.8118	104.7820	104.7820	(0.028)	0.0000	0.0000	0
2020/01/08	2037	06/02/2020	9.67	Call	Bond Future	407.9700		0.4080	370.0500	0.3701	(9.295)	0	0	0
2020/01/08	2037	06/02/2020	9.66	Put	Bond Future	2,437.5300		2.4375	2,494.0000	2.4940	2.317	0	0	0
2020/01/08	2037	06/02/2020			Bond Future	9.9321		88.6157	9.9447	88.5225	0.127	0.0000	0.0000	75,429
2020/01/08	2037	06/02/2020	9.68	Call	Bond Future	428.4900		0.4285	389.3900	0.3894	(9.125)	0	0	0
2020/01/08	2037	06/02/2020	9.68	Put	Bond Future	2,324.8100		2.3248	2,378.9300	2.3789	2.328	0	0	0
2020/01/08	2037	06/02/2020	9.67	Put	Bond Future	2,380.7800		2.3808	2,436.0800	2.4361	2.323	0	0	0
2020/01/08	2037	06/02/2020	9.66	Call	Bond Future	388.1300		0.3881	351.3800	0.3514	(9.468)	0	0	0
2020/01/08	2037	07/05/2020	9.60	Put	Bond Future	4,167.8500		4.1679	4,222.7700	4.2228	1.318	0	0	0
2020/01/08	2037	07/05/2020	9.59	Call	Bond Future	1,079.4900		1.0795	1,040.0300	1.0400	(3.655)	0	0	0
2020/01/08	2037	07/05/2020			Bond Future	10.0089		90.2256	10.0219	90.1307	0.130	0.0000	0.0000	0
2020/01/08	2037	07/05/2020	9.60	Call	Bond Future	1,105.3300		1.1053	1,065.3000	1.0653	(3.622)	0	0	0
2020/01/08	2037	07/05/2020	9.59	Put	Bond Future	4,218.8900		4.2189	4,274.3800	4.2744	1.315	0	0	0
2020/01/08	2037	07/05/2020	9.61	Call	Bond Future	1,131.5300		1.1315	1,090.9400	1.0909	(3.587)	0	0	0
2020/01/08	2037	07/05/2020	9.61	Put	Bond Future	4,117.2600		4.1173	4,171.6200	4.1716	1.320	0	0	0
2020/01/08	2037	06/08/2020	9.88	Put	Bond Future	4,231.8600		4.2319	4,276.0200	4.2760	1.044	0	0	0
2020/01/08	2037	06/08/2020			Bond Future	10.0878		87.6206	10.1012	87.5240	0.133	0.0000	0.0000	0
2020/01/08	2037	06/08/2020	9.87	Call	Bond Future	2,685.1900		2.6852	2,633.1500	2.6331	(1.938)	0	0	0
2020/01/08	2037	06/08/2020	9.87	Put	Bond Future	4,272.3000		4.2723	4,316.8100	4.3168	1.042	0	0	0
2020/01/08	2037	06/08/2020	9.88	Call	Bond Future	2,718.5700		2.7186	2,666.1800	2.6662	(1.927)	0	0	0
2020/01/08	2037	06/08/2020	9.86	Call	Bond Future	2,652.2800		2.6523	2,600.5900	2.6006	(1.949)	0	0	0
2020/01/08	2037	06/08/2020	9.86	Put	Bond Future	4,313.3000		4.3133	4,358.1600	4.3582	1.040	0	0	0
2020/01/08	2037	05/11/2020	10.18	Call	Bond Future	4,181.2000		4.1812	4,119.4800	4.1195	(1.476)	0	0	0
2020/01/08	2037	05/11/2020	10.17	Put	Bond Future	4,075.4500		4.0755	4,112.2100	4.1122	0.902	0	0	0
2020/01/08	2037	05/11/2020			Bond Future	10.1602		89.2628	10.1741	89.1646	0.136	0.0000	0.0000	0
2020/01/08	2037	05/11/2020	10.19	Call	Bond Future	4,217.6700		4.2177	4,155.6800	4.1557	(1.470)	0	0	0
2020/01/08	2037	05/11/2020	10.19	Put	Bond Future	4,007.0600		4.0071	4,043.2800	4.0433	0.904	0	0	0
2020/01/08	2037	05/11/2020	10.17	Call	Bond Future	4,144.5500		4.1445	4,083.1000	4.0831	(1.483)	0	0	0
2020/01/08	2037	05/11/2020	10.18	Put	Bond Future	4,041.3000		4.0413	4,077.7900	4.0778	0.903	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
2020/01/08	2038	06/02/2020			Bond Future	116.8323	116.8323	116.7988	116.7988	(0.029)	0.0000	0.0000	10,886
2020/01/08	2038	07/05/2020			Bond Future	118.9835	118.9835	118.9494	118.9494	(0.029)	0.0000	0.0000	0
2020/01/08	2038	06/08/2020			Bond Future	119.5457	119.5457	119.5111	119.5111	(0.029)	0.0000	0.0000	0
2020/01/08	2038	05/11/2020			Bond Future	121.7811	121.7811	121.7460	121.7460	(0.029)	0.0000	0.0000	0
2020/01/08	2040	06/02/2020	9.76	Call	Bond Future	385.4800	0.3855	348.2100	0.3482	(9.668)	0	0	0
2020/01/08	2040	06/02/2020	9.00	Put	Bond Future	9,032.5500	9.0325	9,131.8500	9.1318	1.099	0	0	0
2020/01/08	2040	06/02/2020			Bond Future	10.0573	91.2347	10.0698	91.1351	0.125	0.0000	0.0000	47,031
2020/01/08	2040	06/02/2020	9.74	Call	Bond Future	348.2500	0.3483	313.3500	0.3134	(10.022)	0	0	0
2020/01/08	2040	06/02/2020	9.74	Put	Bond Future	2,919.2400	2.9192	2,983.8900	2.9839	2.215	0	0	0
2020/01/08	2040	06/02/2020	8.40	Put	Bond Future	14,793.7500	14.7938	14,893.3000	14.8933	0.673	0	0	0
2020/01/08	2040	06/02/2020	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/08	2040	06/02/2020	9.76	Put	Bond Future	2,791.0300	2.7910	2,853.3100	2.8533	2.231	0	0	0
2020/01/08	2040	06/02/2020	9.00	Call	Bond Future	0.8600	0.0009	0.6100	0.0006	(29.070)	0	0	0
2020/01/08	2040	06/02/2020	9.75	Call	Bond Future	366.8000	0.3668	330.7000	0.3307	(9.842)	0	0	0
2020/01/08	2040	06/02/2020	9.75	Put	Bond Future	2,855.0100	2.8550	2,918.4600	2.9185	2.222	0	0	0
2020/01/08	2040	07/05/2020	9.74	Call	Bond Future	1,165.6700	1.1657	1,121.8400	1.1218	(3.760)	0	0	0
2020/01/08	2040	07/05/2020	9.75	Put	Bond Future	4,282.5500	4.2825	4,339.5300	4.3395	1.331	0	0	0
2020/01/08	2040	07/05/2020			Bond Future	10.1347	92.8922	10.1477	92.7908	0.128	0.0000	0.0000	0
2020/01/08	2040	07/05/2020	9.50	Put	Bond Future	5,776.3800	5.7764	5,850.6000	5.8506	1.285	0	0	0
2020/01/08	2040	07/05/2020	9.50	Call	Bond Future	591.4700	0.5915	564.2400	0.5642	(4.604)	0	0	2,640
2020/01/08	2040	07/05/2020	10.00	Put	Bond Future	3,089.8500	3.0899	3,133.9500	3.1339	1.427	0	0	0
2020/01/08	2040	07/05/2020	10.00	Call	Bond Future	2,027.3500	2.0274	1,970.0000	1.9700	(2.829)	0	0	2,640
2020/01/08	2040	07/05/2020	9.74	Put	Bond Future	4,336.1400	4.3361	4,393.7600	4.3938	1.329	0	0	0
2020/01/08	2040	07/05/2020	9.75	Call	Bond Future	1,194.5600	1.1946	1,150.0900	1.1501	(3.723)	0	0	0
2020/01/08	2040	07/05/2020	9.73	Call	Bond Future	1,137.0000	1.1370	1,093.8000	1.0938	(3.799)	0	0	0
2020/01/08	2040	07/05/2020	9.73	Put	Bond Future	4,390.0700	4.3901	4,448.3200	4.4483	1.327	0	0	0
2020/01/08	2040	06/08/2020	10.04	Call	Bond Future	2,991.2100	2.9912	2,932.7400	2.9327	(1.955)	0	0	0
2020/01/08	2040	06/08/2020	10.02	Put	Bond Future	4,433.8100	4.4338	4,479.3200	4.4793	1.026	0	0	0
2020/01/08	2040	06/08/2020	10.03	Call	Bond Future	2,954.8400	2.9548	2,896.7600	2.8968	(1.966)	0	0	0
2020/01/08	2040	06/08/2020			Bond Future	10.2141	90.0852	10.2275	89.9820	0.131	0.0000	0.0000	0
2020/01/08	2040	06/08/2020	10.04	Put	Bond Future	4,348.3500	4.3483	4,393.0900	4.3931	1.029	0	0	0
2020/01/08	2040	06/08/2020	10.02	Call	Bond Future	2,918.6900	2.9187	2,860.9900	2.8610	(1.977)	0	0	0
2020/01/08	2040	06/08/2020	10.03	Put	Bond Future	4,390.9100	4.3909	4,436.0400	4.4360	1.028	0	0	0
2020/01/08	2040	05/11/2020	11.70	Put	Bond Future	1,248.9500	1.2489	1,260.3800	1.2604	0.915	0	0	2,000
2020/01/08	2040	05/11/2020	10.23	Call	Bond Future	4,220.9200	4.2209	4,157.1100	4.1571	(1.512)	0	0	2,000
2020/01/08	2040	05/11/2020	9.50	Call	Bond Future	1,911.4700	1.9115	1,871.0500	1.8710	(2.115)	0	0	2,000
2020/01/08	2040	05/11/2020	10.00	Call	Bond Future	3,389.4700	3.3895	3,332.6800	3.3327	(1.675)	0	0	2,000
2020/01/08	2040	05/11/2020	10.30	Call	Bond Future	4,491.3700	4.4914	4,424.8600	4.4249	(1.481)	0	0	0
2020/01/08	2040	05/11/2020			Bond Future	10.2871	91.7740	10.3009	91.6690	0.134	0.0000	0.0000	0
2020/01/08	2040	05/11/2020	9.73	Put	Bond Future	6,933.3000	6.9333	6,990.2300	6.9902	0.821	0	0	0
2020/01/08	2040	05/11/2020	9.73	Call	Bond Future	2,533.7200	2.5337	2,485.6700	2.4857	(1.896)	0	0	2,000
2020/01/08	2040	05/11/2020	10.23	Put	Bond Future	4,656.8200	4.6568	4,697.9900	4.6980	0.884	0	0	0
2020/01/08	2040	05/11/2020	10.30	Put	Bond Future	4,393.4500	4.3935	4,431.9200	4.4319	0.876	0	0	0
2020/01/08	2040	05/11/2020	11.70	Call	Bond Future	11,043.1900	11.0432	10,949.6400	10,9496	(0.847)	0	0	0
2020/01/08	2040	05/11/2020	9.50	Put	Bond Future	8,227.0200	8.2270	8,291.5800	8,2916	0.785	0	0	0
2020/01/08	2040	05/11/2020	10.00	Put	Bond Future	5,615.3000	5.6153	5,663.4900	5,6635	0.858	0	0	0
2020/01/08	2040	05/11/2020	10.32	Put	Bond Future	4,320.5800	4.3206	4,358.1400	4,3581	0.869	0	0	0

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2020/01/08	2040	05/11/2020	10.31	Call	Bond Future	4,530.4900	4.5305	4,463.7000	4.4637	(1.474)	0	0	0
2020/01/08	2040	05/11/2020	11.50	Call	Bond Future	10,062.6500	10.0626	9,971.7100	9.9717	(0.904)	0	0	0
2020/01/08	2040	05/11/2020	11.50	Put	Bond Future	1,546.7900	1.5468	1,560.8300	1.5608	0.908	0	0	2,000
2020/01/08	2040	05/11/2020	10.32	Call	Bond Future	4,570.1000	4.5701	4,502.6800	4.5027	(1.475)	0	0	0
2020/01/08	2040	05/11/2020	10.31	Put	Bond Future	4,356.7200	4.3567	4,394.9100	4.3949	0.877	0	0	0
2020/01/08	2044	06/02/2020	9.77	Put	Bond Future	3,300.8800	3.3009	3,444.3200	3.4443	4.346	0	0	0
2020/01/08	2044	06/02/2020	9.74	Call	Bond Future	198.3700	0.1984	165.0100	0.1650	(16.817)	0	0	328
2020/01/08	2044	06/02/2020	10.78	Put	Bond Future	118.3700	0.1184	123.7500	0.1238	4.545	0	0	328
2020/01/08	2044	06/02/2020			Bond Future	10.1418	87.8162	10.1645	87.6346	0.224	0.0000	0.0000	50,701
2020/01/08	2044	06/02/2020	9.77	Call	Bond Future	237.6200	0.2376	199.4900	0.1995	(16.047)	0	0	0
2020/01/08	2044	06/02/2020	9.09	Put	Bond Future	9,147.4800	9.1475	9,328.7100	9.3287	1.981	0	0	0
2020/01/08	2044	06/02/2020	9.09	Call	Bond Future	0.9300	0.0009	0.5900	0.0006	(36.559)	0	0	328
2020/01/08	2044	06/02/2020	9.74	Put	Bond Future	3,516.5700	3.5166	3,664.7800	3.6648	4.215	0	0	0
2020/01/08	2044	06/02/2020	9.78	Call	Bond Future	252.1900	0.2522	212.3700	0.2124	(15.790)	0	0	0
2020/01/08	2044	06/02/2020	9.76	Put	Bond Future	3,371.8400	3.3718	3,516.9300	3.5169	4.303	0	0	0
2020/01/08	2044	06/02/2020	10.78	Call	Bond Future	4,987.6000	4.9876	4,811.4100	4.8114	(3.533)	0	0	0
2020/01/08	2044	06/02/2020	9.78	Put	Bond Future	3,230.7300	3.2307	3,372.4800	3.3725	4.388	0	0	0
2020/01/08	2044	06/02/2020	9.76	Call	Bond Future	223.7300	0.2237	187.2500	0.1873	(16.305)	0	0	0
2020/01/08	2044	07/05/2020	9.45	Put	Bond Future	6,850.8600	6.8509	7,003.0200	7.0030	2.221	0	0	0
2020/01/08	2044	07/05/2020	9.97	Put	Bond Future	3,682.3600	3.6824	3,785.6500	3.7856	2.805	0	0	0
2020/01/08	2044	07/05/2020	9.33	Call	Bond Future	274.2200	0.2742	249.8500	0.2498	(8.887)	0	0	100
2020/01/08	2044	07/05/2020	9.98	Call	Bond Future	1,722.2500	1.7222	1,639.6800	1.6397	(4.794)	0	0	100
2020/01/08	2044	07/05/2020	9.26	Call	Bond Future	211.0900	0.2111	190.9600	0.1910	(9.536)	0	0	556
2020/01/08	2044	07/05/2020	9.81	Call	Bond Future	1,185.8600	1.1859	1,119.3700	1.1194	(5.607)	0	0	0
2020/01/08	2044	07/05/2020	9.79	Put	Bond Future	4,622.5100	4.6225	4,742.5500	4.7425	2.597	0	0	0
2020/01/08	2044	07/05/2020			Bond Future	10.2178	89.4115	10.2412	89.2267	0.229	0.0000	0.0000	0
2020/01/08	2044	07/05/2020	10.81	Call	Bond Future	5,579.0200	5.5790	5,429.6100	5.4296	(2.678)	0	0	0
2020/01/08	2044	07/05/2020	10.81	Put	Bond Future	1,103.2300	1.1032	1,138.6700	1.1387	3.212	0	0	129
2020/01/08	2044	07/05/2020	9.33	Put	Bond Future	7,788.3200	7.7883	7,948.8000	7.9488	2.061	0	0	0
2020/01/08	2044	07/05/2020	9.81	Put	Bond Future	4,509.6400	4.5096	4,628.0000	4.6280	2.625	0	0	0
2020/01/08	2044	07/05/2020	9.79	Call	Bond Future	1,130.3000	1.1303	1,065.4900	1.0655	(5.734)	0	0	0
2020/01/08	2044	07/05/2020	9.45	Call	Bond Future	413.8800	0.4139	381.1900	0.3812	(7.898)	0	0	129
2020/01/08	2044	07/05/2020	9.97	Call	Bond Future	1,687.5900	1.6876	1,606.0300	1.6060	(4.833)	0	0	129
2020/01/08	2044	07/05/2020	9.98	Put	Bond Future	3,635.0300	3.6350	3,737.3100	3.7373	2.814	0	0	0
2020/01/08	2044	07/05/2020	11.09	Call	Bond Future	7,200.3600	7.2004	7,039.0200	7.0390	(2.241)	0	0	0
2020/01/08	2044	07/05/2020	9.26	Put	Bond Future	8,362.9300	8.3629	8,527.6500	8.5276	1.970	0	0	0
2020/01/08	2044	07/05/2020	9.91	Put	Bond Future	3,977.1300	3.9771	4,086.0700	4.0861	2.739	0	0	0
2020/01/08	2044	07/05/2020	9.80	Put	Bond Future	4,565.7200	4.5657	4,684.9200	4.6849	2.611	0	0	0
2020/01/08	2044	07/05/2020	11.09	Put	Bond Future	742.4200	0.7424	765.9300	0.7659	3.167	0	0	100
2020/01/08	2044	07/05/2020	9.91	Call	Bond Future	1,487.8100	1.4878	1,411.9000	1.4119	(5.102)	0	0	556
2020/01/08	2044	07/05/2020	11.02	Call	Bond Future	6,789.2700	6.7893	6,630.5000	6.6305	(2.339)	0	0	0
2020/01/08	2044	07/05/2020	11.02	Put	Bond Future	819.2000	0.8192	845.2800	0.8453	3.184	0	0	556
2020/01/08	2044	07/05/2020	9.80	Call	Bond Future	1,157.7900	1.1578	1,092.1400	1.0921	(5.670)	0	0	0
2020/01/08	2044	06/08/2020	9.98	Call	Bond Future	2,568.5900	2.5686	2,483.5100	2.4835	(3.312)	0	0	602
2020/01/08	2044	06/08/2020	11.09	Put	Bond Future	1,727.5000	1.7275	1,768.1100	1.7681	2.351	0	0	602
2020/01/08	2044	06/08/2020	9.01	Call	Bond Future	434.9200	0.4349	410.4900	0.4105	(5.617)	0	0	140
2020/01/08	2044	06/08/2020	9.66	Call	Bond Future	1,585.3000	1.5853	1,524.0300	1.5240	(3.865)	0	0	140

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
2020/01/08	2044	06/08/2020	9.88	Call	Bond Future	2,234.9500	2.2350	2,157.8300	2.1578	(3.451)	0	0	0
2020/01/08	2044	06/08/2020			Bond Future	10.2956	86.6658	10.3198	86.4776	0.235	0.0000	0.0000	0
2020/01/08	2044	06/08/2020	9.36	Put	Bond Future	8,728.9400	8.7289	8,874.7400	8.8747	1.670	0	0	0
2020/01/08	2044	06/08/2020	9.36	Call	Bond Future	894.4300	0.8944	852.0400	0.8520	(4.739)	0	0	602
2020/01/08	2044	06/08/2020	9.98	Put	Bond Future	5,087.1200	5.0871	5,190.2300	5.1902	2.027	0	0	0
2020/01/08	2044	06/08/2020	9.86	Call	Bond Future	2,171.1800	2.1712	2,095.7000	2.0957	(3.476)	0	0	0
2020/01/08	2044	06/08/2020	9.86	Put	Bond Future	5,679.4400	5.6794	5,792.1500	5.7922	1.985	0	0	0
2020/01/08	2044	06/08/2020	11.09	Call	Bond Future	7,563.0600	7.5631	7,415.4800	7.4155	(1.951)	0	0	0
2020/01/08	2044	06/08/2020	9.01	Put	Bond Future	11,504.3000	11.5043	11,668.0600	11.6681	1.423	0	0	0
2020/01/08	2044	06/08/2020	9.66	Put	Bond Future	6,784.1000	6.7841	6,911.0200	6.9110	1.871	0	0	0
2020/01/08	2044	06/08/2020	9.88	Put	Bond Future	5,576.9900	5.5770	5,688.0600	5.6881	1.992	0	0	0
2020/01/08	2044	06/08/2020	10.93	Call	Bond Future	6,722.1800	6.7222	6,581.8800	6.5819	(2.087)	0	0	0
2020/01/08	2044	06/08/2020	10.93	Put	Bond Future	2,007.3800	2.0074	2,055.2700	2.0553	2.386	0	0	140
2020/01/08	2044	06/08/2020	9.87	Call	Bond Future	2,202.9400	2.2029	2,126.5200	2.1265	(3.469)	0	0	0
2020/01/08	2044	06/08/2020	9.87	Put	Bond Future	5,628.0300	5.6280	5,739.8000	5.7398	1.986	0	0	0
2020/01/08	2044	05/11/2020	11.43	Call	Bond Future	9,423.4000	9.4234	9,271.5700	9.2716	(1.611)	0	0	0
2020/01/08	2044	05/11/2020	9.72	Put	Bond Future	7,573.4800	7.5735	7,693.3700	7.6934	1.583	0	0	0
2020/01/08	2044	05/11/2020	9.97	Call	Bond Future	3,104.7200	3.1047	3,018.8200	3.0188	(2.767)	0	0	568
2020/01/08	2044	05/11/2020	9.29	Put	Bond Future	10,316.6000	10.3166	10,460.0900	10.4601	1.391	0	0	0
2020/01/08	2044	05/11/2020	9.96	Put	Bond Future	6,302.6600	6.3027	6,408.9500	6.4089	1.686	0	0	0
2020/01/08	2044	05/11/2020	10.36	Call	Bond Future	4,510.7900	4.5108	4,400.4000	4.4004	(2.447)	0	0	0
2020/01/08	2044	05/11/2020			Bond Future	10.3672	88.2907	10.3921	88.0991	0.241	0.0000	0.0000	0
2020/01/08	2044	05/11/2020	9.72	Call	Bond Future	2,342.7900	2.3428	2,271.0600	2.2711	(3.062)	0	0	1,815
2020/01/08	2044	05/11/2020	9.97	Put	Bond Future	6,253.8800	6.2539	6,359.6000	6.3596	1.690	0	0	0
2020/01/08	2044	05/11/2020	9.96	Call	Bond Future	3,071.7500	3.0718	2,986.4200	2.9864	(2.778)	0	0	0
2020/01/08	2044	05/11/2020	11.38	Call	Bond Future	9,188.4400	9.1884	9,038.2400	9.0382	(1.635)	0	0	0
2020/01/08	2044	05/11/2020	11.38	Put	Bond Future	1,950.6100	1.9506	1,992.0300	1.9920	2.123	0	0	568
2020/01/08	2044	05/11/2020	10.34	Call	Bond Future	4,432.5600	4.4326	4,323.2200	4.3232	(2.467)	0	0	0
2020/01/08	2044	05/11/2020	10.34	Put	Bond Future	4,642.1200	4.6421	4,724.4000	4.7244	1.772	0	0	0
2020/01/08	2044	05/11/2020	11.17	Put	Bond Future	2,361.3600	2.3614	2,409.9600	2.4100	2.058	0	0	1,815
2020/01/08	2044	05/11/2020	11.43	Put	Bond Future	1,855.2300	1.8552	1,895.0200	1.8950	2.145	0	0	1,815
2020/01/08	2044	05/11/2020	8.87	Put	Bond Future	13,649.8100	13.6498	13,811.3300	13.8113	1.183	0	0	0
2020/01/08	2044	05/11/2020	9.29	Call	Bond Future	1,313.7100	1.3137	1,265.5800	1.2656	(3.664)	0	0	568
2020/01/08	2044	05/11/2020	10.36	Put	Bond Future	4,566.0700	4.5661	4,647.3000	4.6473	1.779	0	0	0
2020/01/08	2044	05/11/2020	11.17	Call	Bond Future	8,185.3900	8.1854	8,042.3700	8.0424	(1.747)	0	0	0
2020/01/08	2044	05/11/2020	8.87	Call	Bond Future	711.3000	0.7113	681.2000	0.6812	(4.232)	0	0	1,815
2020/01/08	2044	05/11/2020	10.02	Put	Bond Future	6,012.9800	6.0130	6,115.5700	6.1156	1.706	0	0	0
2020/01/08	2044	05/11/2020	10.02	Call	Bond Future	3,270.7200	3.2707	3,181.6900	3.1817	(2.722)	0	0	1,815
2020/01/08	2044	05/11/2020	10.35	Call	Bond Future	4,471.6000	4.4716	4,361.7300	4.3617	(2.457)	0	0	0
2020/01/08	2044	05/11/2020	10.35	Put	Bond Future	4,603.9600	4.6040	4,685.7100	4.6857	1.776	0	0	0
2020/01/08	2046	06/02/2020			Bond Future	107.8459	107.8459	107.8162	107.8162	(0.028)	0.0000	0.0000	12,850
2020/01/08	2046	07/05/2020			Bond Future	108.0975	108.0975	108.0673	108.0673	(0.028)	0.0000	0.0000	0
2020/01/08	2046	06/08/2020			Bond Future	110.1347	110.1347	110.1041	110.1041	(0.028)	0.0000	0.0000	0
2020/01/08	2046	05/11/2020			Bond Future	110.4127	110.4127	110.3816	110.3816	(0.028)	0.0000	0.0000	0
2020/01/08	2050	06/02/2020			Bond Future	109.7563	109.7563	109.7265	109.7265	(0.027)	0.0000	0.0000	11,797
2020/01/08	2050	07/05/2020			Bond Future	111.7773	111.7773	111.7469	111.7469	(0.027)	0.0000	0.0000	0

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2020/01/08	2050	06/08/2020			Bond Future	112.0188	112.0188	111.9880	111.9880	(0.028)	0.0000	0.0000	0
2020/01/08	2050	05/11/2020			Bond Future	114.1135	114.1135	114.0820	114.0820	(0.028)	0.0000	0.0000	0
2020/01/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	AL37	06/02/2020			Index Future	682.3430	682.3430	682.9600	682.9600	0.090	0.0000	0.0000	0
2020/01/08	AL37	07/05/2020			Index Future	694.7390	694.7390	695.3670	695.3670	0.090	0.0000	0.0000	0
2020/01/08	AL37	06/08/2020			Index Future	707.5290	707.5290	708.1690	708.1690	0.090	0.0000	0.0000	0
2020/01/08	AL7T	06/02/2020			Index Future	789.7440	789.7440	790.3090	790.3090	0.072	0.0000	0.0000	0
2020/01/08	AL7T	07/05/2020			Index Future	804.0910	804.0910	804.6670	804.6670	0.072	0.0000	0.0000	0
2020/01/08	AL7T	06/08/2020			Index Future	818.8940	818.8940	819.4800	819.4800	0.072	0.0000	0.0000	0
2020/01/08	ALBI	06/02/2020			Index Future	703.3230	703.3230	703.0560	703.0560	(0.038)	0.0000	0.0000	416
2020/01/08	ALBI	07/05/2020			Index Future	716.1010	716.1010	715.8280	715.8280	(0.038)	0.0000	0.0000	0
2020/01/08	ALBI	06/08/2020			Index Future	729.2830	729.2830	729.0060	729.0060	(0.038)	0.0000	0.0000	0
2020/01/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/01/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/01/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/08	ES33	06/02/2020			Bond Future	10.9728	78.8166	10.9839	78.7529	0.102	0.0000	0.0000	350
2020/01/08	ES33	07/05/2020			Bond Future	11.0905	76.4551	11.1020	76.3901	0.104	0.0000	0.0000	0
2020/01/08	ES33	06/08/2020			Bond Future	11.2108	77.8544	11.2228	77.7884	0.107	0.0000	0.0000	0
2020/01/08	ES33	05/11/2020			Bond Future	11.3333	75.5230	11.3457	75.4557	0.110	0.0000	0.0000	0
2020/01/08	ES42	06/02/2020			Bond Future	11.2703	80.0773	11.2817	80.0028	0.101	0.0000	0.0000	4,919
2020/01/08	ES42	07/05/2020			Bond Future	11.3859	77.2677	11.3977	77.1918	0.104	0.0000	0.0000	0
2020/01/08	ES42	06/08/2020			Bond Future	11.5024	78.6811	11.5146	78.6039	0.106	0.0000	0.0000	0
2020/01/08	ES42	05/11/2020			Bond Future	11.6197	75.8951	11.6323	75.8165	0.109	0.0000	0.0000	0

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2020/01/08	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/08	GOVI	06/02/2020	703.15	Put	GOVI	76,620.0000	7.6620	79,910.0000	7.9910	4.294	0	0	0
2020/01/08	GOVI	06/02/2020			GOVI	695.4880	695.4880	695.1590	695.1590	(0.047)	0.0000	0.0000	1,243
2020/01/08	GOVI	06/02/2020	703.14	Put	GOVI	76,520.0000	7.6520	79,810.0000	7.9810	4.300	0	0	0
2020/01/08	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/08	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/08	GOVI	06/02/2020	703.13	Put	GOVI	76,420.0000	7.6420	79,710.0000	7.9710	4.305	0	0	0
2020/01/08	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/08	GOVI	07/05/2020			GOVI	708.1220	708.1220	707.7880	707.7880	(0.047)	0.0000	0.0000	0
2020/01/08	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/08	GOVI	07/05/2020	720.00	Put	GOVI	118,780.0000	11.8780	122,120.0000	12.2120	2.812	0	0	0
2020/01/08	GOVI	07/05/2020	719.98	Put	GOVI	118,580.0000	11.8580	121,920.0000	12.1920	2.817	0	0	0
2020/01/08	GOVI	07/05/2020	719.99	Put	GOVI	118,680.0000	11.8680	122,020.0000	12.2020	2.814	0	0	0
2020/01/08	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/08	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/08	GOVI	06/08/2020	728.12	Put	GOVI	69,620.0000	6.9620	73,020.0000	7.3020	4.884	0	0	0
2020/01/08	GOVI	06/08/2020			GOVI	721.1580	721.1580	720.8180	720.8180	(0.047)	0.0000	0.0000	0
2020/01/08	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/08	GOVI	06/08/2020	728.14	Put	GOVI	69,820.0000	6.9820	73,220.0000	7.3220	4.870	0	0	0
2020/01/08	GOVI	06/08/2020	728.13	Put	GOVI	69,720.0000	6.9720	73,120.0000	7.3120	4.877	0	0	0
2020/01/08	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/01/08	IGOV	06/02/2020			Index Future	259.5460	259.5460	259.4940	259.4940	(0.020)	0.0000	0.0000	1,004
2020/01/08	IGOV	07/05/2020			Index Future	264.3250	264.3250	264.2720	264.2720	(0.020)	0.0000	0.0000	47
2020/01/08	IGOV	06/08/2020			Index Future	269.2540	269.2540	269.2000	269.2000	(0.020)	0.0000	0.0000	0
2020/01/08	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/01/08	IS02	22/06/2020			Interest Rate Swap	102.0500	102.0500	102.0500	102.0500	0.000	0.0000	0.0000	0
2020/01/08	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/01/08	IS05	17/12/2020			Interest Rate Swap	95.4800	95.4800	95.4800	95.4800	0.000	0.0000	0.0000	0
2020/01/08	IS05	16/03/2021			Interest Rate Swap	94.4300	94.4300	94.4400	94.4400	0.011	0.0000	0.0000	0
2020/01/08	IS05	15/06/2021			Interest Rate Swap	93.3500	93.3500	93.3500	93.3500	0.000	0.0000	0.0000	0
2020/01/08	IS05	21/09/2021			Interest Rate Swap	93.2100	93.2100	93.2200	93.2200	0.011	0.0000	0.0000	0
2020/01/08	IS05	21/12/2021			Interest Rate Swap	95.1500	95.1500	95.1600	95.1600	0.011	0.0000	0.0000	51
2020/01/08	IS05	15/03/2022			Interest Rate Swap	95.0600	95.0600	95.0500	95.0500	(0.011)	0.0000	0.0000	0
2020/01/08	IS05	21/06/2022			Interest Rate Swap	95.9800	95.9800	95.9700	95.9700	(0.010)	0.0000	0.0000	0
2020/01/08	IS05	20/09/2022			Interest Rate Swap	99.6900	99.6900	99.6800	99.6800	(0.010)	0.0000	0.0000	0
2020/01/08	IS05	20/12/2022			Interest Rate Swap	100.7300	100.7300	100.7100	100.7100	(0.020)	0.0000	0.0000	0
2020/01/08	IS05	22/03/2023			Interest Rate Swap	93.7900	93.7900	93.7700	93.7700	(0.021)	0.0000	0.0000	0
2020/01/08	IS05	20/06/2023			Interest Rate Swap	99.6900	99.6900	99.6700	99.6700	(0.020)	0.0000	0.0000	0
2020/01/08	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/01/08	IS10	17/12/2025			Interest Rate Swap	90.2400	90.2400	90.1600	90.1600	(0.089)	0.0000	0.0000	0
2020/01/08	IS10	16/03/2026			Interest Rate Swap	87.0700	87.0700	86.9800	86.9800	(0.103)	0.0000	0.0000	0

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2020/01/08	IS10	15/06/2026			Interest Rate Swap	85.6900	85.6900	85.5900	85.5900	(0.117)	0.0000	0.0000	0
2020/01/08	IS10	21/09/2026			Interest Rate Swap	87.8200	87.8200	87.7200	87.7200	(0.114)	0.0000	0.0000	0
2020/01/08	IS10	21/12/2026			Interest Rate Swap	91.6600	91.6600	91.5600	91.5600	(0.109)	0.0000	0.0000	0
2020/01/08	IS10	15/03/2027			Interest Rate Swap	90.1300	90.1300	90.0400	90.0400	(0.100)	0.0000	0.0000	0
2020/01/08	IS10	21/06/2027			Interest Rate Swap	92.2000	92.2000	92.1100	92.1100	(0.098)	0.0000	0.0000	0
2020/01/08	IS10	20/09/2027			Interest Rate Swap	97.7300	97.7300	97.6500	97.6500	(0.082)	0.0000	0.0000	0
2020/01/08	IS10	20/12/2027			Interest Rate Swap	98.0600	98.0600	97.9900	97.9900	(0.071)	0.0000	0.0000	0
2020/01/08	IS10	22/03/2028			Interest Rate Swap	91.3900	91.3900	91.3100	91.3100	(0.088)	0.0000	0.0000	0
2020/01/08	IS10	20/06/2028			Interest Rate Swap	98.7800	98.7800	98.7100	98.7100	(0.071)	0.0000	0.0000	0
2020/01/08	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/01/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/01/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2020/01/08	R023	06/02/2020	7.54	Call	Bond Future	912.3500	0.9123	966.1000	0.9661	5.891	0	0	0
2020/01/08	R023	06/02/2020			Bond Future	7.2210	104.9293	7.1951	104.9997	(0.359)	0.0000	0.0000	44,450
2020/01/08	R023	06/02/2020	7.52	Call	Bond Future	863.9400	0.8639	916.2300	0.9162	6.053	0	0	0
2020/01/08	R023	06/02/2020	7.52	Put	Bond Future	55.6700	0.0557	37.5700	0.0376	(32.513)	0	0	0
2020/01/08	R023	06/02/2020	7.54	Put	Bond Future	50.3000	0.0503	33.6600	0.0337	(33.082)	0	0	0
2020/01/08	R023	06/02/2020	7.53	Call	Bond Future	888.1100	0.8881	941.1100	0.9411	5.968	0	0	0
2020/01/08	R023	06/02/2020	7.53	Put	Bond Future	52.9500	0.0529	35.5600	0.0356	(32.842)	0	0	0
2020/01/08	R023	07/05/2020	6.91	Put	Bond Future	949.4600	0.9495	874.6600	0.8747	(7.878)	0	0	0
2020/01/08	R023	07/05/2020			Bond Future	7.2011	102.9033	7.1727	102.9749	(0.394)	0.0000	0.0000	13,512
2020/01/08	R023	07/05/2020	6.90	Call	Bond Future	205.2100	0.2052	201.9400	0.2019	(1.593)	0	0	0
2020/01/08	R023	07/05/2020	6.90	Put	Bond Future	967.2000	0.9672	892.3700	0.8924	(7.737)	0	0	0
2020/01/08	R023	07/05/2020	6.91	Call	Bond Future	212.9000	0.2129	209.6600	0.2097	(1.522)	0	0	0
2020/01/08	R023	07/05/2020	6.89	Call	Bond Future	197.7100	0.1977	194.4100	0.1944	(1.669)	0	0	0
2020/01/08	R023	07/05/2020	6.89	Put	Bond Future	985.1200	0.9851	910.2600	0.9103	(7.599)	0	0	0
2020/01/08	R023	06/08/2020	7.26	Call	Bond Future	839.1500	0.8392	844.0500	0.8441	0.584	0	0	0
2020/01/08	R023	06/08/2020			Bond Future	7.1629	104.7980	7.1313	104.8711	(0.440)	0.0000	0.0000	0
2020/01/08	R023	06/08/2020	7.26	Put	Bond Future	614.4300	0.6144	546.1900	0.5462	(11.106)	0	0	0
2020/01/08	R023	06/08/2020	7.27	Call	Bond Future	853.4100	0.8534	858.7400	0.8587	0.625	0	0	0
2020/01/08	R023	06/08/2020	7.28	Put	Bond Future	597.1500	0.5972	529.7900	0.5298	(11.280)	0	0	0
2020/01/08	R023	06/08/2020	7.27	Put	Bond Future	605.5800	0.6056	537.7700	0.5378	(11.198)	0	0	0
2020/01/08	R023	06/08/2020	7.28	Call	Bond Future	868.0700	0.8681	873.8500	0.8739	0.666	0	0	0
2020/01/08	R023	05/11/2020	7.46	Put	Bond Future	580.0900	0.5801	546.3200	0.5463	(5.822)	0	0	0
2020/01/08	R023	05/11/2020	7.47	Put	Bond Future	573.2600	0.5733	540.4600	0.5405	(5.722)	0	0	0
2020/01/08	R023	05/11/2020			Bond Future	7.1193	102.8226	7.0840	102.8971	(0.496)	0.0000	0.0000	0
2020/01/08	R023	05/11/2020	7.46	Call	Bond Future	1,295.9500	1.2959	1,336.7100	1.3367	3.145	0	0	0
2020/01/08	R023	05/11/2020	7.47	Call	Bond Future	1,310.0400	1.3100	1,351.7700	1.3518	3.185	0	0	0
2020/01/08	R023	05/11/2020	7.45	Call	Bond Future	1,281.9300	1.2819	1,322.0700	1.3221	3.131	0	0	0
2020/01/08	R023	05/11/2020	7.45	Put	Bond Future	586.9800	0.5870	552.5900	0.5526	(5.859)	0	0	0
2020/01/08	R035	06/02/2020	9.60	Call	Bond Future	621.4200	0.6214	585.9400	0.5859	(5.710)	0	0	0
2020/01/08	R035	06/02/2020	9.61	Put	Bond Future	1,830.3600	1.8304	1,849.0700	1.8491	1.022	0	0	0
2020/01/08	R035	06/02/2020			Bond Future	9.7683	97.0439	9.7758	96.9889	0.076	0.0000	0.0000	118,505
2020/01/08	R035	06/02/2020	9.60	Put	Bond Future	1,879.3900	1.8794	1,898.8700	1.8989	1.037	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
2020/01/08	R035	06/02/2020	9.61	Call	Bond Future	647.8100	0.6478	611.5600	0.6116	(5.596)	0	0	0
2020/01/08	R035	06/02/2020	9.59	Call	Bond Future	595.6400	0.5956	560.9300	0.5609	(5.827)	0	0	0
2020/01/08	R035	06/02/2020	9.59	Put	Bond Future	1,929.1200	1.9291	1,949.3700	1.9494	1.050	0	0	0
2020/01/08	R035	07/05/2020	10.57	Put	Bond Future	833.9800	0.8340	836.0900	0.8361	0.253	0	0	3,530
2020/01/08	R035	07/05/2020	9.75	Call	Bond Future	2,070.8400	2.0708	2,032.7400	2.0327	(1.840)	0	0	5,000
2020/01/08	R035	07/05/2020	10.75	Put	Bond Future	642.3400	0.6423	643.1000	0.6431	0.118	0	0	5,000
2020/01/08	R035	07/05/2020	9.48	Put	Bond Future	3,914.9400	3.9149	3,941.7600	3.9418	0.685	0	0	0
2020/01/08	R035	07/05/2020	9.47	Call	Bond Future	1,202.6000	1.2026	1,173.7600	1.1738	(2.398)	0	0	0
2020/01/08	R035	07/05/2020			Bond Future	9.8407	94.3039	9.8484	94.2478	0.078	0.0000	0.0000	0
2020/01/08	R035	07/05/2020	9.11	Put	Bond Future	6,006.0000	6.0060	6,046.3000	6.0463	0.671	0	0	0
2020/01/08	R035	07/05/2020	9.11	Call	Bond Future	447.9600	0.4480	432.2300	0.4322	(3.511)	0	0	5,000
2020/01/08	R035	07/05/2020	9.78	Put	Bond Future	2,623.5900	2.6236	2,640.6200	2.6406	0.649	0	0	0
2020/01/08	R035	07/05/2020	10.57	Call	Bond Future	5,934.3800	5.9344	5,880.4600	5.8805	(0.909)	0	0	0
2020/01/08	R035	07/05/2020	9.75	Put	Bond Future	2,735.7100	2.7357	2,753.6400	2.7536	0.655	0	0	0
2020/01/08	R035	07/05/2020	10.75	Call	Bond Future	6,937.8200	6.9378	6,882.5500	6.8825	(0.797)	0	0	0
2020/01/08	R035	07/05/2020	9.48	Call	Bond Future	1,229.8900	1.2299	1,200.6800	1.2007	(2.375)	0	0	0
2020/01/08	R035	07/05/2020	9.47	Put	Bond Future	3,963.6900	3.9637	3,990.8800	3.9909	0.686	0	0	0
2020/01/08	R035	07/05/2020	9.78	Call	Bond Future	2,179.3300	2.1793	2,140.3300	2.1403	(1.790)	0	0	3,530
2020/01/08	R035	07/05/2020	9.18	Put	Bond Future	5,566.0400	5.5660	5,603.8400	5.6038	0.679	0	0	0
2020/01/08	R035	07/05/2020	9.18	Call	Bond Future	561.0500	0.5610	542.8200	0.5428	(3.249)	0	0	3,530
2020/01/08	R035	07/05/2020	9.49	Call	Bond Future	1,257.7300	1.2577	1,228.1700	1.2282	(2.350)	0	0	0
2020/01/08	R035	07/05/2020	9.49	Put	Bond Future	3,866.8300	3.8668	3,893.3000	3.8933	0.685	0	0	0
2020/01/08	R035	06/08/2020	9.00	Put	Bond Future	7,696.1400	7.6961	7,737.1500	7.7372	0.533	0	0	0
2020/01/08	R035	06/08/2020	9.92	Put	Bond Future	3,317.4700	3.3175	3,337.0300	3.3370	0.590	0	0	0
2020/01/08	R035	06/08/2020			Bond Future	9.9136	96.0333	9.9215	95.9764	0.080	0.0000	0.0000	0
2020/01/08	R035	06/08/2020	9.00	Call	Bond Future	784.3800	0.7844	768.4200	0.7684	(2.035)	0	0	24,761
2020/01/08	R035	06/08/2020	9.92	Call	Bond Future	3,363.5400	3.3635	3,326.1300	3.3261	(1.112)	0	0	0
2020/01/08	R035	06/08/2020	9.93	Call	Bond Future	3,401.3300	3.4013	3,363.7300	3.3637	(1.105)	0	0	0
2020/01/08	R035	06/08/2020	9.91	Put	Bond Future	3,351.3600	3.3514	3,371.1200	3.3711	0.590	0	0	0
2020/01/08	R035	06/08/2020	8.75	Put	Bond Future	9,423.1800	9.4232	9,468.7600	9.4688	0.484	0	0	0
2020/01/08	R035	06/08/2020	8.75	Call	Bond Future	490.1500	0.4902	478.7600	0.4788	(2.324)	0	0	3,000
2020/01/08	R035	06/08/2020	9.93	Put	Bond Future	3,283.5700	3.2836	3,302.9400	3.3029	0.590	0	0	0
2020/01/08	R035	06/08/2020	9.91	Call	Bond Future	3,325.6600	3.3257	3,288.4500	3.2885	(1.119)	0	0	0
2020/01/08	R035	05/11/2020	10.34	Put	Bond Future	2,986.5300	2.9865	3,000.3400	3.0003	0.462	0	0	0
2020/01/08	R035	05/11/2020			Bond Future	9.9887	93.3306	9.9969	93.2727	0.082	0.0000	0.0000	0
2020/01/08	R035	05/11/2020	10.33	Call	Bond Future	5,379.2600	5.3793	5,335.0200	5.3350	(0.822)	0	0	0
2020/01/08	R035	05/11/2020	10.33	Put	Bond Future	3,012.4600	3.0125	3,026.0800	3.0261	0.452	0	0	0
2020/01/08	R035	05/11/2020	10.34	Call	Bond Future	5,421.3300	5.4213	5,377.2800	5.3773	(0.813)	0	0	0
2020/01/08	R035	05/11/2020	10.32	Call	Bond Future	5,337.3100	5.3373	5,293.2000	5.2932	(0.826)	0	0	0
2020/01/08	R035	05/11/2020	10.32	Put	Bond Future	3,038.5900	3.0386	3,052.3400	3.0523	0.453	0	0	0
2020/01/08	R186	06/02/2020	8.57	Call	Bond Future	1,842.3300	1.8423	1,932.7300	1.9327	4.907	0	0	0
2020/01/08	R186	06/02/2020	8.50	Call	Bond Future	1,540.7500	1.5407	1,623.1000	1.6231	5.345	0	0	0
2020/01/08	R186	06/02/2020	8.11	Put	Bond Future	1,265.0100	1.2650	1,171.5400	1.1715	(7.389)	0	0	0
2020/01/08	R186	06/02/2020			Bond Future	8.2719	112.9562	8.2500	113.0776	(0.265)	0.0000	0.0000	103,138
2020/01/08	R186	06/02/2020	8.55	Call	Bond Future	1,754.2300	1.7542	1,842.4400	1.8424	5.028	0	0	0
2020/01/08	R186	06/02/2020	8.55	Put	Bond Future	230.2300	0.2302	197.0500	0.1970	(14.412)	0	0	0
2020/01/08	R186	06/02/2020	8.11	Call	Bond Future	365.2300	0.3652	393.1500	0.3931	7.644	0	0	821

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
2020/01/08	R186	06/02/2020	8.57	Put	Bond Future	209.7600	0.2098	178.7700	0.1788	(14.774)	0	0	0
2020/01/08	R186	06/02/2020	9.00	Put	Bond Future	21.7000	0.0217	16.7400	0.0167	(22.857)	0	0	821
2020/01/08	R186	06/02/2020	8.50	Put	Bond Future	288.7900	0.2888	249.7500	0.2498	(13.518)	0	0	821
2020/01/08	R186	06/02/2020	8.56	Call	Bond Future	1,798.0900	1.7981	1,887.4100	1.8874	4.967	0	0	0
2020/01/08	R186	06/02/2020	8.56	Put	Bond Future	219.7900	0.2198	187.7200	0.1877	(14.591)	0	0	0
2020/01/08	R186	06/02/2020	9.00	Call	Bond Future	3,955.6700	3.9557	4,072.1000	4.0721	2.943	0	0	0
2020/01/08	R186	07/05/2020	7.90	Put	Bond Future	2,867.6000	2.8676	2,772.1700	2.7722	(3.328)	0	0	2,500
2020/01/08	R186	07/05/2020	8.28	Put	Bond Future	1,602.7600	1.6028	1,533.7600	1.5338	(4.305)	0	0	0
2020/01/08	R186	07/05/2020	8.93	Call	Bond Future	3,711.8000	3.7118	3,805.1200	3.8051	2.514	0	0	0
2020/01/08	R186	07/05/2020	8.09	Put	Bond Future	2,176.7400	2.1767	2,092.8900	2.0929	(3.852)	0	0	0
2020/01/08	R186	07/05/2020			Bond Future	8.3181	115.0083	8.2950	115.1318	(0.277)	0.0000	0.0000	1,650
2020/01/08	R186	07/05/2020	8.50	Call	Bond Future	2,058.3100	2.0583	2,127.8800	2.1279	3.380	0	0	0
2020/01/08	R186	07/05/2020	8.50	Put	Bond Future	1,090.2500	1.0903	1,036.3400	1.0363	(4.945)	0	0	23,230
2020/01/08	R186	07/05/2020	8.08	Call	Bond Future	926.8800	0.9269	965.8500	0.9658	4.204	0	0	0
2020/01/08	R186	07/05/2020	8.08	Put	Bond Future	2,210.1500	2.2101	2,125.6400	2.1256	(3.824)	0	0	0
2020/01/08	R186	07/05/2020	7.90	Call	Bond Future	601.4900	0.6015	629.5400	0.6295	4.663	0	0	0
2020/01/08	R186	07/05/2020	8.28	Call	Bond Future	1,398.8200	1.3988	1,453.3000	1.4533	3.895	0	0	6,000
2020/01/08	R186	07/05/2020	8.93	Put	Bond Future	498.2600	0.4983	468.1000	0.4681	(6.053)	0	0	6,000
2020/01/08	R186	07/05/2020	8.09	Call	Bond Future	947.7600	0.9478	987.3900	0.9874	4.181	0	0	0
2020/01/08	R186	07/05/2020	7.60	Put	Bond Future	4,181.4500	4.1814	4,072.5200	4.0725	(2.605)	0	0	0
2020/01/08	R186	07/05/2020	7.60	Call	Bond Future	252.7900	0.2528	267.3400	0.2673	5.756	0	0	6,000
2020/01/08	R186	07/05/2020	8.07	Call	Bond Future	906.5500	0.9066	944.8600	0.9449	4.226	0	0	0
2020/01/08	R186	07/05/2020	8.07	Put	Bond Future	2,244.1300	2.2441	2,158.9600	2.1590	(3.795)	0	0	0
2020/01/08	R186	06/08/2020	8.38	Put	Bond Future	2,002.3300	2.0023	1,935.4400	1.9354	(3.341)	0	0	0
2020/01/08	R186	06/08/2020			Bond Future	8.3634	111.8178	8.3391	111.9438	(0.291)	0.0000	0.0000	0
2020/01/08	R186	06/08/2020	8.37	Call	Bond Future	2,060.5700	2.0606	2,119.1300	2.1191	2.842	0	0	0
2020/01/08	R186	06/08/2020	8.37	Put	Bond Future	2,026.3800	2.0264	1,958.9800	1.9590	(3.326)	0	0	0
2020/01/08	R186	06/08/2020	8.38	Call	Bond Future	2,088.2200	2.0882	2,147.2900	2.1473	2.829	0	0	0
2020/01/08	R186	06/08/2020	8.36	Call	Bond Future	2,033.4400	2.0334	2,091.5000	2.0915	2.855	0	0	0
2020/01/08	R186	06/08/2020	8.36	Put	Bond Future	2,050.9800	2.0510	1,983.0800	1.9831	(3.311)	0	0	0
2020/01/08	R186	05/11/2020	8.64	Put	Bond Future	1,939.6300	1.9396	1,882.8600	1.8829	(2.927)	0	0	0
2020/01/08	R186	05/11/2020	8.65	Call	Bond Future	3,133.4000	3.1334	3,205.4100	3.2054	2.298	0	0	0
2020/01/08	R186	05/11/2020			Bond Future	8.4054	113.9088	8.3797	114.0372	(0.306)	0.0000	0.0000	0
2020/01/08	R186	05/11/2020	8.66	Call	Bond Future	3,163.4000	3.1634	3,235.8000	3.2358	2.289	0	0	0
2020/01/08	R186	05/11/2020	8.66	Put	Bond Future	1,900.9800	1.9010	1,845.0000	1.8450	(2.945)	0	0	0
2020/01/08	R186	05/11/2020	9.26	Put	Bond Future	1,041.1500	1.0411	1,005.5900	1.0056	(3.415)	0	0	3,500
2020/01/08	R186	05/11/2020	8.64	Call	Bond Future	3,103.5400	3.1035	3,175.1500	3.1751	2.307	0	0	0
2020/01/08	R186	05/11/2020	7.84	Put	Bond Future	4,079.0300	4.0790	3,989.2100	3.9892	(2.202)	0	0	0
2020/01/08	R186	05/11/2020	8.65	Put	Bond Future	1,920.2200	1.9202	1,863.8500	1.8638	(2.936)	0	0	0
2020/01/08	R186	05/11/2020	8.34	Put	Bond Future	2,604.9700	2.6050	2,538.4100	2.5384	(2.555)	0	0	0
2020/01/08	R186	05/11/2020	8.34	Call	Bond Future	2,277.5500	2.2775	2,339.3700	2.3394	2.714	0	0	3,500
2020/01/08	R186	05/11/2020	9.26	Call	Bond Future	5,206.7300	5.2067	5,299.5500	5.2996	1.783	0	0	0
2020/01/08	R186	05/11/2020	7.84	Call	Bond Future	1,207.9200	1.2079	1,246.4800	1.2465	3.192	0	0	3,500
2020/01/08	R197	06/02/2020			Bond Future	301.0292	301.0292	300.9312	300.9312	(0.033)	0.0000	0.0000	2,540
2020/01/08	R197	07/05/2020			Bond Future	306.5722	306.5722	306.4722	306.4722	(0.033)	0.0000	0.0000	0
2020/01/08	R197	06/08/2020			Bond Future	304.6185	304.6185	304.5171	304.5171	(0.033)	0.0000	0.0000	0
2020/01/08	R197	05/11/2020			Bond Future	310.3145	310.3145	310.2117	310.2117	(0.033)	0.0000	0.0000	0

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2020/01/08	R202	06/02/2020			Bond Future	226.7613	226.7613	226.6970	226.6970	(0.028)	0.0000	0.0000	8,469
2020/01/08	R202	07/05/2020			Bond Future	230.9366	230.9366	230.8711	230.8711	(0.028)	0.0000	0.0000	0
2020/01/08	R202	06/08/2020			Bond Future	231.1826	231.1826	231.1160	231.1160	(0.029)	0.0000	0.0000	0
2020/01/08	R202	05/11/2020			Bond Future	235.5054	235.5054	235.4380	235.4380	(0.029)	0.0000	0.0000	0
2020/01/08	R208	06/02/2020	6.13	Put	Bond Future	590.2000	0.5902	594.5500	0.5945	0.737	0	0	0
2020/01/08	R208	06/02/2020	6.12	Call	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0	0	0
2020/01/08	R208	06/02/2020			Bond Future	6.6756	102.5404	6.6796	102.5360	0.060	0.0000	0.0000	14,955
2020/01/08	R208	06/02/2020	6.13	Call	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0	0	0
2020/01/08	R208	06/02/2020	6.12	Put	Bond Future	601.0700	0.6011	605.4200	0.6054	0.724	0	0	0
2020/01/08	R208	06/02/2020	6.14	Call	Bond Future	0.0000	0.0000	0.0400	0.0000	100.000	0	0	0
2020/01/08	R208	06/02/2020	6.14	Put	Bond Future	579.3400	0.5793	583.7000	0.5837	0.753	0	0	0
2020/01/08	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/08	R208	07/05/2020	4.80	Put	Bond Future	1,438.1200	1.4381	1,442.5800	1.4426	0.310	0	0	0
2020/01/08	R208	07/05/2020			Bond Future	6.4728	100.9999	6.4780	100.9955	0.081	0.0000	0.0000	60
2020/01/08	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/08	R208	07/05/2020	4.82	Put	Bond Future	1,420.7300	1.4207	1,425.1900	1.4252	0.314	0	0	0
2020/01/08	R208	07/05/2020	4.81	Put	Bond Future	1,429.4200	1.4294	1,433.8800	1.4339	0.312	0	0	0
2020/01/08	R208	07/05/2020	4.80	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/08	R208	06/08/2020	5.57	Put	Bond Future	323.5900	0.3236	327.7100	0.3277	1.273	0	0	0
2020/01/08	R208	06/08/2020			Bond Future	6.0684	102.8623	6.0755	102.8578	0.118	0.0000	0.0000	0
2020/01/08	R208	06/08/2020	5.56	Call	Bond Future	13.2500	0.0132	12.9600	0.0130	(2.189)	0	0	0
2020/01/08	R208	06/08/2020	5.56	Put	Bond Future	328.9800	0.3290	333.1300	0.3331	1.261	0	0	0
2020/01/08	R208	06/08/2020	5.57	Call	Bond Future	14.0900	0.0141	13.7700	0.0138	(2.271)	0	0	0
2020/01/08	R208	06/08/2020	5.55	Call	Bond Future	12.4500	0.0125	12.1700	0.0122	(2.249)	0	0	0
2020/01/08	R208	06/08/2020	5.55	Put	Bond Future	334.4100	0.3344	338.5700	0.3386	1.244	0	0	0
2020/01/08	R208	05/11/2020	4.78	Call	Bond Future	43.2700	0.0433	41.8600	0.0419	(3.259)	0	0	0
2020/01/08	R208	05/11/2020	4.77	Put	Bond Future	170.6400	0.1706	173.6300	0.1736	1.752	0	0	0
2020/01/08	R208	05/11/2020			Bond Future	5.1042	101.3761	5.1156	101.3717	0.223	0.0000	0.0000	0
2020/01/08	R208	05/11/2020	4.79	Call	Bond Future	44.7400	0.0447	43.3000	0.0433	(3.219)	0	0	0
2020/01/08	R208	05/11/2020	4.79	Put	Bond Future	165.5400	0.1655	168.4700	0.1685	1.770	0	0	0
2020/01/08	R208	05/11/2020	4.78	Put	Bond Future	167.9200	0.1679	170.8800	0.1709	1.763	0	0	0
2020/01/08	R208	05/11/2020	4.77	Call	Bond Future	42.1400	0.0421	40.7600	0.0408	(3.275)	0	0	0
2020/01/08	R209	06/02/2020	9.52	Put	Bond Future	2,155.9200	2.1559	2,205.3700	2.2054	2.294	0	0	0
2020/01/08	R209	06/02/2020			Bond Future	9.8046	73.7580	9.8174	73.6772	0.131	0.0000	0.0000	101,926
2020/01/08	R209	06/02/2020	9.51	Call	Bond Future	313.0000	0.3130	282.6300	0.2826	(9.703)	0	0	0
2020/01/08	R209	06/02/2020	9.51	Put	Bond Future	2,205.9700	2.2060	2,256.3700	2.2564	2.285	0	0	0
2020/01/08	R209	06/02/2020	9.40	Put	Bond Future	2,792.8800	2.7929	2,853.1500	2.8531	2.158	0	0	0
2020/01/08	R209	06/02/2020	9.40	Call	Bond Future	174.5400	0.1745	154.0400	0.1540	(11.745)	0	0	7,500
2020/01/08	R209	06/02/2020	9.52	Call	Bond Future	328.3800	0.3284	297.0600	0.2971	(9.538)	0	0	0
2020/01/08	R209	06/02/2020	9.50	Call	Bond Future	298.1500	0.2982	268.7200	0.2687	(9.871)	0	0	0
2020/01/08	R209	06/02/2020	9.50	Put	Bond Future	2,256.6400	2.2566	2,307.9800	2.3080	2.275	0	0	0
2020/01/08	R209	07/05/2020	9.47	Call	Bond Future	1,003.7400	1.0037	968.8900	0.9689	(3.472)	0	0	0
2020/01/08	R209	07/05/2020			Bond Future	9.8730	71.9468	9.8863	71.8645	0.134	0.0000	0.0000	0
2020/01/08	R209	07/05/2020	9.45	Call	Bond Future	960.3400	0.9603	926.4100	0.9264	(3.533)	0	0	0
2020/01/08	R209	07/05/2020	9.45	Put	Bond Future	3,666.6600	3.6667	3,714.9900	3.7150	1.318	0	0	0

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2020/01/08	R209	07/05/2020	9.47	Put	Bond Future	3,578.8200	3.5788	3,626.2300	3.6262	1.325	0	0	0
2020/01/08	R209	07/05/2020	9.46	Call	Bond Future	981.8900	0.9819	947.5000	0.9475	(3.502)	0	0	0
2020/01/08	R209	07/05/2020	9.46	Put	Bond Future	3,622.5500	3.6225	3,670.4200	3.6704	1.321	0	0	0
2020/01/08	R209	06/08/2020	5.56	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/08	R209	06/08/2020	5.55	Put	Bond Future	36,250.8300	36.2508	36,334.5900	36.3346	0.231	0	0	0
2020/01/08	R209	06/08/2020			Bond Future	9.9419	73.2659	9.9556	73.1822	0.137	0.0000	0.0000	0
2020/01/08	R209	06/08/2020	5.57	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/08	R209	06/08/2020	5.57	Put	Bond Future	36,033.9900	36.0340	36,117.7500	36.1178	0.232	0	0	0
2020/01/08	R209	06/08/2020	5.56	Put	Bond Future	36,142.3400	36.1423	36,226.1000	36.2261	0.232	0	0	0
2020/01/08	R209	06/08/2020	5.55	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/08	R209	05/11/2020	10.02	Call	Bond Future	3,577.0900	3.5771	3,526.4700	3.5265	(1.415)	0	0	0
2020/01/08	R209	05/11/2020			Bond Future	10.0095	71.4878	10.0235	71.4026	0.140	0.0000	0.0000	0
2020/01/08	R209	05/11/2020	10.00	Call	Bond Future	3,514.6600	3.5147	3,464.5100	3.4645	(1.427)	0	0	0
2020/01/08	R209	05/11/2020	10.00	Put	Bond Future	3,572.4200	3.5724	3,607.4400	3.6074	0.980	0	0	0
2020/01/08	R209	05/11/2020	10.02	Put	Bond Future	3,513.3400	3.5133	3,547.8900	3.5479	0.983	0	0	0
2020/01/08	R209	05/11/2020	10.01	Call	Bond Future	3,545.8100	3.5458	3,495.4200	3.4954	(1.421)	0	0	0
2020/01/08	R209	05/11/2020	10.01	Put	Bond Future	3,542.7800	3.5428	3,577.5600	3.5776	0.982	0	0	0
2020/01/08	R210	06/02/2020			Bond Future	188.6138	188.6138	188.4218	188.4218	(0.102)	0.0000	0.0000	1,721
2020/01/08	R210	07/05/2020			Bond Future	189.4581	189.4581	189.2624	189.2624	(0.103)	0.0000	0.0000	220
2020/01/08	R210	06/08/2020			Bond Future	193.0285	193.0285	192.8295	192.8295	(0.103)	0.0000	0.0000	0
2020/01/08	R210	05/11/2020			Bond Future	193.9376	193.9376	193.7351	193.7351	(0.104)	0.0000	0.0000	0
2020/01/08	R212	06/02/2020			Bond Future	161.5942	161.5942	161.5700	161.5700	(0.015)	0.0000	0.0000	7,963
2020/01/08	R212	07/05/2020			Bond Future	164.5697	164.5697	164.5450	164.5450	(0.015)	0.0000	0.0000	0
2020/01/08	R212	06/08/2020			Bond Future	165.3956	165.3956	165.3707	165.3707	(0.015)	0.0000	0.0000	0
2020/01/08	R212	05/11/2020			Bond Future	168.4883	168.4883	168.4632	168.4632	(0.015)	0.0000	0.0000	0
2020/01/08	R213	06/02/2020	9.27	Call	Bond Future	901.4500	0.9014	924.5500	0.9245	2.563	0	0	0
2020/01/08	R213	06/02/2020	9.26	Put	Bond Future	962.8300	0.9628	908.8900	0.9089	(5.602)	0	0	0
2020/01/08	R213	06/02/2020			Bond Future	9.2751	87.6449	9.2626	87.7212	(0.135)	0.0000	0.0000	24,111
2020/01/08	R213	06/02/2020	9.28	Call	Bond Future	932.8300	0.9328	956.7300	0.9567	2.562	0	0	0
2020/01/08	R213	06/02/2020	9.28	Put	Bond Future	903.0100	0.9030	850.6700	0.8507	(5.796)	0	0	0
2020/01/08	R213	06/02/2020	9.27	Put	Bond Future	932.6300	0.9326	879.4900	0.8795	(5.698)	0	0	0
2020/01/08	R213	06/02/2020	9.26	Call	Bond Future	870.5900	0.8706	892.8900	0.8929	2.561	0	0	0
2020/01/08	R213	07/05/2020	9.01	Put	Bond Future	3,025.7800	3.0258	2,966.2400	2.9662	(1.968)	0	0	0
2020/01/08	R213	07/05/2020	9.00	Call	Bond Future	1,004.6200	1.0046	1,022.2900	1.0223	1.759	0	0	0
2020/01/08	R213	07/05/2020			Bond Future	9.3383	85.6855	9.3253	85.7630	(0.138)	0.0000	0.0000	0
2020/01/08	R213	07/05/2020	9.01	Call	Bond Future	1,026.1600	1.0262	1,044.1600	1.0442	1.754	0	0	0
2020/01/08	R213	07/05/2020	9.00	Put	Bond Future	3,066.1300	3.0661	3,006.2600	3.0063	(1.953)	0	0	0
2020/01/08	R213	07/05/2020	9.02	Call	Bond Future	1,048.1700	1.0482	1,066.5100	1.0665	1.750	0	0	0
2020/01/08	R213	07/05/2020	9.02	Put	Bond Future	2,985.9600	2.9860	2,926.7600	2.9268	(1.983)	0	0	0
2020/01/08	R213	06/08/2020	9.31	Call	Bond Future	2,326.4800	2.3265	2,356.5800	2.3566	1.294	0	0	0
2020/01/08	R213	06/08/2020			Bond Future	9.4013	87.2581	9.3879	87.3372	(0.143)	0.0000	0.0000	0
2020/01/08	R213	06/08/2020	9.29	Call	Bond Future	2,268.8900	2.2689	2,298.4200	2.2984	1.302	0	0	0
2020/01/08	R213	06/08/2020	9.29	Put	Bond Future	2,928.2400	2.9282	2,878.6200	2.8786	(1.695)	0	0	0
2020/01/08	R213	06/08/2020	9.31	Put	Bond Future	2,866.8500	2.8669	2,817.8000	2.8178	(1.711)	0	0	0
2020/01/08	R213	06/08/2020	9.30	Call	Bond Future	2,297.5900	2.2976	2,327.4000	2.3274	1.297	0	0	0

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2020/01/08	R213	06/08/2020	9.30	Put	Bond Future	2,897.4200	2.8974	2,848.0800	2.8481	(1.703)	0	0	0
2020/01/08	R213	05/11/2020	9.60	Put	Bond Future	2,841.3900	2.8414	2,802.3300	2.8023	(1.375)	0	0	0
2020/01/08	R213	05/11/2020	9.59	Call	Bond Future	3,573.8400	3.5738	3,615.5700	3.6156	1.168	0	0	0
2020/01/08	R213	05/11/2020			Bond Future	9.4672	85.3409	9.4532	85.4216	(0.147)	0.0000	0.0000	0
2020/01/08	R213	05/11/2020	9.60	Call	Bond Future	3,605.9200	3.6059	3,647.5600	3.6476	1.155	0	0	0
2020/01/08	R213	05/11/2020	9.59	Put	Bond Future	2,866.5400	2.8665	2,827.5700	2.8276	(1.359)	0	0	0
2020/01/08	R213	05/11/2020	9.61	Call	Bond Future	3,638.1300	3.6381	3,679.7000	3.6797	1.143	0	0	0
2020/01/08	R213	05/11/2020	9.61	Put	Bond Future	2,816.4200	2.8164	2,777.2900	2.7773	(1.389)	0	0	0
2020/01/08	R214	06/02/2020	9.73	Call	Bond Future	349.9700	0.3500	317.2300	0.3172	(9.355)	0	0	0
2020/01/08	R214	06/02/2020	9.87	Put	Bond Future	1,607.0600	1.6071	1,642.9800	1.6430	2.235	0	0	0
2020/01/08	R214	06/02/2020	10.42	Call	Bond Future	2,841.4500	2.8414	2,759.7900	2.7598	(2.874)	0	0	0
2020/01/08	R214	06/02/2020			Bond Future	10.0162	72.3207	10.0288	72.2377	0.127	0.0000	0.0000	19,134
2020/01/08	R214	06/02/2020	9.71	Call	Bond Future	317.3600	0.3174	286.6000	0.2866	(9.692)	0	0	0
2020/01/08	R214	06/02/2020	9.71	Put	Bond Future	2,369.8800	2.3699	2,422.1000	2.4221	2.203	0	0	0
2020/01/08	R214	06/02/2020	10.42	Put	Bond Future	274.0900	0.2741	275.4100	0.2754	0.482	0	0	1,000
2020/01/08	R214	06/02/2020	9.73	Put	Bond Future	2,265.5100	2.2655	2,315.7500	2.3157	2.218	0	0	0
2020/01/08	R214	06/02/2020	9.52	Call	Bond Future	106.7500	0.1068	92.3600	0.0924	(13.480)	0	0	1,000
2020/01/08	R214	06/02/2020	9.87	Call	Bond Future	638.9400	0.6389	591.8800	0.5919	(7.365)	0	0	1,000
2020/01/08	R214	06/02/2020	9.72	Call	Bond Future	333.4200	0.3334	301.6700	0.3017	(9.523)	0	0	0
2020/01/08	R214	06/02/2020	9.72	Put	Bond Future	2,317.4000	2.3174	2,368.6300	2.3686	2.211	0	0	0
2020/01/08	R214	06/02/2020	9.52	Put	Bond Future	3,481.5100	3.4815	3,550.1000	3.5501	1.970	0	0	0
2020/01/08	R214	07/05/2020	9.77	Put	Bond Future	3,365.2000	3.3652	3,407.7700	3.4078	1.265	0	0	0
2020/01/08	R214	07/05/2020			Bond Future	10.0833	70.3365	10.0963	70.2520	0.130	0.0000	0.0000	0
2020/01/08	R214	07/05/2020	9.76	Call	Bond Future	1,262.7700	1.2628	1,221.2900	1.2213	(3.285)	0	0	0
2020/01/08	R214	07/05/2020	9.76	Put	Bond Future	3,408.1000	3.4081	3,451.1400	3.4511	1.263	0	0	0
2020/01/08	R214	07/05/2020	9.31	Put	Bond Future	5,710.8000	5.7108	5,776.0500	5.7761	1.143	0	0	0
2020/01/08	R214	07/05/2020	10.66	Put	Bond Future	992.2600	0.9923	1,003.4800	1.0035	1.131	0	0	1,250
2020/01/08	R214	07/05/2020	9.77	Call	Bond Future	1,287.8000	1.2878	1,245.8500	1.2458	(3.257)	0	0	0
2020/01/08	R214	07/05/2020	9.31	Call	Bond Future	400.4800	0.4005	381.2100	0.3812	(4.812)	0	0	1,250
2020/01/08	R214	07/05/2020	9.91	Put	Bond Future	2,806.8500	2.8069	2,843.0100	2.8430	1.288	0	0	0
2020/01/08	R214	07/05/2020	9.91	Call	Bond Future	1,669.8700	1.6699	1,621.5100	1.6215	(2.896)	0	0	1,250
2020/01/08	R214	07/05/2020	10.66	Call	Bond Future	4,573.8500	4.5738	4,500.5500	4.5006	(1.603)	0	0	0
2020/01/08	R214	07/05/2020	9.75	Call	Bond Future	1,237.8800	1.2379	1,196.8700	1.1969	(3.313)	0	0	0
2020/01/08	R214	07/05/2020	9.75	Put	Bond Future	3,451.2400	3.4512	3,494.7500	3.4948	1.261	0	0	0
2020/01/08	R214	06/08/2020	9.98	Put	Bond Future	3,636.2200	3.6362	3,673.2500	3.6732	1.018	0	0	0
2020/01/08	R214	06/08/2020	9.97	Call	Bond Future	2,499.4900	2.4995	2,450.9000	2.4509	(1.944)	0	0	0
2020/01/08	R214	06/08/2020			Bond Future	10.1505	71.6260	10.1640	71.5400	0.132	0.0000	0.0000	0
2020/01/08	R214	06/08/2020	9.98	Call	Bond Future	2,530.1300	2.5301	2,481.2300	2.4812	(1.933)	0	0	0
2020/01/08	R214	06/08/2020	9.97	Put	Bond Future	3,671.3000	3.6713	3,708.6400	3.7086	1.017	0	0	0
2020/01/08	R214	06/08/2020	9.99	Call	Bond Future	2,561.1700	2.5612	2,511.9500	2.5119	(1.922)	0	0	0
2020/01/08	R214	06/08/2020	9.99	Put	Bond Future	3,601.6400	3.6016	3,638.3500	3.6383	1.019	0	0	0
2020/01/08	R214	05/11/2020	10.26	Put	Bond Future	3,631.3500	3.6313	3,663.2400	3.6632	0.878	0	0	0
2020/01/08	R214	05/11/2020			Bond Future	10.2193	69.6711	10.2331	69.5837	0.135	0.0000	0.0000	0
2020/01/08	R214	05/11/2020	10.25	Call	Bond Future	3,855.4000	3.8554	3,800.0300	3.8000	(1.436)	0	0	0
2020/01/08	R214	05/11/2020	10.25	Put	Bond Future	3,661.4300	3.6614	3,693.5500	3.6936	0.877	0	0	0
2020/01/08	R214	05/11/2020	10.26	Call	Bond Future	3,888.3100	3.8883	3,832.7100	3.8327	(1.430)	0	0	0
2020/01/08	R214	05/11/2020	10.24	Call	Bond Future	3,822.8500	3.8229	3,767.7200	3.7677	(1.442)	0	0	0

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2020/01/08	R214	05/11/2020	10.24	Put	Bond Future	3,691.9700		3.6920	3,724.3300	3.7243	0.876	0	0	0
2020/01/08	R248	06/02/2020	9.71	Put	Bond Future	3,765.7100		3.7657	3,887.6300	3.8876	3.238	0	0	0
2020/01/08	R248	06/02/2020			Bond Future	10.1273		91.2064	10.1500	91.0202	0.224	0.0000	0.0000	95,182
2020/01/08	R248	06/02/2020	9.71	Call	Bond Future	211.5500		0.2116	147.2700	0.1473	(30.385)	0	0	0
2020/01/08	R248	06/02/2020	9.70	Put	Bond Future	3,841.4200		3.8414	3,966.5400	3.9665	3.257	0	0	0
2020/01/08	R248	06/02/2020	9.72	Call	Bond Future	224.6500		0.2246	157.0900	0.1571	(30.073)	0	0	0
2020/01/08	R248	06/02/2020	9.72	Put	Bond Future	3,690.7100		3.6907	3,809.3500	3.8094	3.215	0	0	0
2020/01/08	R248	06/02/2020	9.70	Call	Bond Future	199.0200		0.1990	137.9400	0.1379	(30.690)	0	0	0
2020/01/08	R248	07/05/2020	9.79	Call	Bond Future	1,190.9800		1.1910	1,123.0300	1.1230	(5.705)	0	0	0
2020/01/08	R248	07/05/2020	9.77	Put	Bond Future	4,731.4700		4.7315	4,855.0900	4.8551	2.613	0	0	0
2020/01/08	R248	07/05/2020			Bond Future	10.1974		88.4238	10.2208	88.2341	0.229	0.0000	0.0000	0
2020/01/08	R248	07/05/2020	9.79	Put	Bond Future	4,614.2900		4.6143	4,735.9800	4.7360	2.637	0	0	0
2020/01/08	R248	07/05/2020	9.77	Call	Bond Future	1,134.0900		1.1341	1,068.0700	1.0681	(5.821)	0	0	0
2020/01/08	R248	07/05/2020	9.78	Put	Bond Future	4,672.5200		4.6725	4,795.2600	4.7953	2.627	0	0	0
2020/01/08	R248	07/05/2020	9.78	Call	Bond Future	1,162.2400		1.1622	1,095.3400	1.0953	(5.756)	0	0	0
2020/01/08	R248	06/08/2020	9.00	Put	Bond Future	11,754.0500		11.7540	11,923.5800	11.9236	1.442	0	0	0
2020/01/08	R248	06/08/2020	10.20	Call	Bond Future	3,530.4800		3.5305	3,428.9000	3.4289	(2.877)	0	0	0
2020/01/08	R248	06/08/2020			Bond Future	10.2680		90.0445	10.2921	89.8515	0.235	0.0000	0.0000	0
2020/01/08	R248	06/08/2020	9.25	Put	Bond Future	9,617.1300		9.6171	9,774.9600	9.7750	1.641	0	0	0
2020/01/08	R248	06/08/2020	9.25	Call	Bond Future	727.1800		0.7272	691.9500	0.6919	(4.845)	0	0	20,640
2020/01/08	R248	06/08/2020	10.18	Call	Bond Future	3,450.0900		3.4501	3,349.8500	3.3499	(2.905)	0	0	0
2020/01/08	R248	06/08/2020	10.18	Put	Bond Future	4,160.6000		4.1606	4,253.4200	4.2534	2.231	0	0	0
2020/01/08	R248	06/08/2020	9.00	Call	Bond Future	438.0700		0.4381	414.5400	0.4145	(5.371)	0	0	3,000
2020/01/08	R248	06/08/2020	10.20	Put	Bond Future	4,078.5400		4.0785	4,170.0200	4.1700	2.243	0	0	0
2020/01/08	R248	06/08/2020	10.19	Call	Bond Future	3,490.3100		3.4903	3,389.4000	3.3894	(2.891)	0	0	0
2020/01/08	R248	06/08/2020	10.19	Put	Bond Future	4,119.5300		4.1195	4,211.6800	4.2117	2.237	0	0	0
2020/01/08	R248	05/11/2020	10.02	Put	Bond Future	6,017.4100		6.0174	6,121.4700	6.1215	1.729	0	0	0
2020/01/08	R248	05/11/2020	10.03	Call	Bond Future	3,451.7500		3.4518	3,358.7500	3.3588	(2.694)	0	0	0
2020/01/08	R248	05/11/2020			Bond Future	10.3399		87.2938	10.3648	87.0973	0.240	0.0000	0.0000	0
2020/01/08	R248	05/11/2020	10.04	Call	Bond Future	3,487.0100		3.4870	3,393.4300	3.3934	(2.684)	0	0	0
2020/01/08	R248	05/11/2020	10.04	Put	Bond Future	5,920.8800		5.9209	6,023.7800	6.0238	1.738	0	0	0
2020/01/08	R248	05/11/2020	10.02	Call	Bond Future	3,416.9700		3.4170	3,324.5500	3.3245	(2.705)	0	0	0
2020/01/08	R248	05/11/2020	10.03	Put	Bond Future	5,968.8300		5.9688	6,072.3100	6.0723	1.734	0	0	0

Total

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