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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/01/2020 TO 14/01/2020

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
2020/01/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	2025	06/02/2020			Bond Future	135.9765	135.9765	135.9604	135.9604	(0.012)	0.0000	0.0000	5,063
2020/01/14	2025	07/05/2020			Bond Future	138.4801	138.4801	138.4582	138.4582	(0.016)	0.0000	0.0000	0
2020/01/14	2025	06/08/2020			Bond Future	139.5970	139.5970	139.5777	139.5777	(0.014)	0.0000	0.0000	0
2020/01/14	2025	05/11/2020			Bond Future	142.2077	142.2077	142.1968	142.1968	(0.008)	0.0000	0.0000	0
2020/01/14	2029	06/02/2020			Bond Future	101.2398	101.2398	101.2284	101.2284	(0.011)	0.0000	0.0000	3,765
2020/01/14	2029	07/05/2020			Bond Future	102.0003	102.0003	101.9845	101.9845	(0.015)	0.0000	0.0000	0
2020/01/14	2029	06/08/2020			Bond Future	103.9229	103.9229	103.9092	103.9092	(0.013)	0.0000	0.0000	0
2020/01/14	2029	05/11/2020			Bond Future	104.7328	104.7328	104.7251	104.7251	(0.007)	0.0000	0.0000	0
2020/01/14	2030	06/02/2020	9.15	Put	Bond Future	635.6500	0.6356	554.9800	0.5550	(12.691)	0	0	0
2020/01/14	2030	06/02/2020	9.14	Call	Bond Future	1,006.5300	1.0065	1,082.8300	1.0828	7.580	0	0	0
2020/01/14	2030	06/02/2020	9.40	Put	Bond Future	213.9200	0.2139	175.6700	0.1757	(17.881)	0	0	5,000
2020/01/14	2030	06/02/2020	9.25	Call	Bond Future	1,437.5100	1.4375	1,534.5300	1.5345	6.749	0	0	0
2020/01/14	2030	06/02/2020	8.40	Call	Bond Future	7.6700	0.0077	8.3900	0.0084	9.387	0	0	5,820
2020/01/14	2030	06/02/2020			Bond Future	9.0838	93.2263	9.0581	93.3852	(0.283)	0.0000	0.0000	80,401
2020/01/14	2030	06/02/2020	9.00	Put	Bond Future	1,095.7200	1.0957	986.5400	0.9865	(9.964)	0	0	0
2020/01/14	2030	06/02/2020	9.00	Call	Bond Future	576.9000	0.5769	626.6200	0.6266	8.618	0	0	5,820
2020/01/14	2030	06/02/2020	9.15	Call	Bond Future	1,042.5000	1.0425	1,120.7300	1.1207	7.504	0	0	0
2020/01/14	2030	06/02/2020	9.14	Put	Bond Future	661.0200	0.6610	578.4200	0.5784	(12.496)	0	0	0
2020/01/14	2030	06/02/2020	9.40	Call	Bond Future	2,136.8800	2.1369	2,257.5300	2.2575	5.646	0	0	0
2020/01/14	2030	06/02/2020	9.25	Put	Bond Future	420.2500	0.4202	358.3700	0.3584	(14.725)	0	0	5,000
2020/01/14	2030	06/02/2020	8.40	Put	Bond Future	4,353.1600	4.3532	4,194.9800	4.1950	(3.634)	0	0	0
2020/01/14	2030	06/02/2020	9.16	Call	Bond Future	1,079.1300	1.0791	1,159.3000	1.1593	7.429	0	0	0
2020/01/14	2030	06/02/2020	9.16	Put	Bond Future	611.0000	0.6110	532.2700	0.5323	(12.885)	0	0	0
2020/01/14	2030	07/05/2020	8.79	Call	Bond Future	896.1600	0.8962	940.5800	0.9406	4.957	0	0	0
2020/01/14	2030	07/05/2020	8.78	Put	Bond Future	3,146.3500	3.1463	3,032.1100	3.0321	(3.631)	0	0	0
2020/01/14	2030	07/05/2020			Bond Future	9.1499	94.9198	9.1238	95.0777	(0.285)	0.0000	0.0000	0
2020/01/14	2030	07/05/2020	8.80	Call	Bond Future	916.7100	0.9167	961.8900	0.9619	4.928	0	0	0
2020/01/14	2030	07/05/2020	8.80	Put	Bond Future	3,062.7000	3.0627	2,949.9900	2.9500	(3.680)	0	0	0
2020/01/14	2030	07/05/2020	8.79	Put	Bond Future	3,104.4400	3.1044	2,990.9700	2.9910	(3.655)	0	0	0
2020/01/14	2030	07/05/2020	8.78	Call	Bond Future	875.7300	0.8757	919.3800	0.9194	4.984	0	0	0
2020/01/14	2030	06/08/2020	9.11	Call	Bond Future	2,206.9600	2.2070	2,278.8900	2.2789	3.259	0	0	0
2020/01/14	2030	06/08/2020			Bond Future	9.2172	92.6537	9.1897	92.8168	(0.299)	0.0000	0.0000	0
2020/01/14	2030	06/08/2020	9.09	Call	Bond Future	2,150.2100	2.1502	2,220.9200	2.2209	3.289	0	0	0
2020/01/14	2030	06/08/2020	9.09	Put	Bond Future	2,906.6300	2.9066	2,814.2500	2.8143	(3.178)	0	0	0
2020/01/14	2030	06/08/2020	9.11	Put	Bond Future	2,843.9100	2.8439	2,752.7500	2.7527	(3.205)	0	0	0
2020/01/14	2030	06/08/2020	9.10	Call	Bond Future	2,178.4900	2.1785	2,249.8000	2.2498	3.273	0	0	0
2020/01/14	2030	06/08/2020	9.10	Put	Bond Future	2,875.1500	2.8751	2,783.3700	2.7834	(3.192)	0	0	0
2020/01/14	2030	05/11/2020	10.06	Put	Bond Future	1,529.4100	1.5294	1,477.0200	1.4770	(3.426)	0	0	1,000
2020/01/14	2030	05/11/2020	8.73	Call	Bond Future	1,692.8700	1.6929	1,749.0200	1.7490	3.317	0	0	3,000
2020/01/14	2030	05/11/2020	9.39	Put	Bond Future	2,807.6200	2.8076	2,725.6600	2.7257	(2.919)	0	0	0
2020/01/14	2030	05/11/2020	9.38	Call	Bond Future	3,422.0400	3.4220	3,511.5100	3.5115	2.615	0	0	0
2020/01/14	2030	05/11/2020			Bond Future	9.2780	94.3885	9.2483	94.5604	(0.319)	0.0000	0.0000	0

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2020/01/14	2030	05/11/2020	8.34	Put	Bond Future	6,633.1400		6.6331	6,498.8600	6.4989	(2.024)	0	0	0
2020/01/14	2030	05/11/2020	8.34	Call	Bond Future	982.3500		0.9823	1,020.0000	1.0200	3.833	0	0	1,000
2020/01/14	2030	05/11/2020	9.04	Put	Bond Future	3,826.3600		3.8264	3,726.4700	3.7265	(2.611)	0	0	0
2020/01/14	2030	05/11/2020	9.04	Call	Bond Future	2,433.7300		2.4337	2,505.7700	2.5058	2.960	0	0	1,000
2020/01/14	2030	05/11/2020	10.06	Call	Bond Future	5,920.0100		5.9200	6,039.5500	6.0396	2.019	0	0	0
2020/01/14	2030	05/11/2020	8.73	Put	Bond Future	4,941.0200		4.9410	4,825.2400	4.8252	(2.343)	0	0	0
2020/01/14	2030	05/11/2020	9.23	Put	Bond Future	3,242.0800		3.2421	3,152.0100	3.1520	(2.778)	0	0	0
2020/01/14	2030	05/11/2020	10.37	Put	Bond Future	1,125.5700		1.1256	1,084.2100	1.0842	(3.675)	0	0	16,000
2020/01/14	2030	05/11/2020	9.39	Call	Bond Future	3,453.9800		3.4540	3,543.9500	3.5439	2.605	0	0	0
2020/01/14	2030	05/11/2020	9.38	Put	Bond Future	2,833.1300		2.8331	2,750.6700	2.7507	(2.911)	0	0	0
2020/01/14	2030	05/11/2020	10.47	Call	Bond Future	7,583.8800		7.5839	7,717.9100	7.7179	1.767	0	0	0
2020/01/14	2030	05/11/2020	10.47	Put	Bond Future	1,000.6300		1.0006	962.7300	0.9627	(3.788)	0	0	3,000
2020/01/14	2030	05/11/2020	9.23	Call	Bond Future	2,963.5800		2.9636	3,045.4400	3.0454	2.762	0	0	3,000
2020/01/14	2030	05/11/2020	8.53	Put	Bond Future	5,767.1700		5.7672	5,641.5800	5.6416	(2.178)	0	0	0
2020/01/14	2030	05/11/2020	8.53	Call	Bond Future	1,296.5500		1.2966	1,342.8900	1.3429	3.574	0	0	16,000
2020/01/14	2030	05/11/2020	9.03	Put	Bond Future	3,859.1600		3.8592	3,758.7600	3.7588	(2.602)	0	0	0
2020/01/14	2030	05/11/2020	9.03	Call	Bond Future	2,407.4100		2.4074	2,478.9400	2.4789	2.971	0	0	16,000
2020/01/14	2030	05/11/2020	10.37	Call	Bond Future	7,180.7300		7.1807	7,311.3000	7.3113	1.818	0	0	0
2020/01/14	2030	05/11/2020	9.40	Call	Bond Future	3,485.7200		3.4857	3,576.1900	3.5762	2.595	0	0	0
2020/01/14	2030	05/11/2020	9.40	Put	Bond Future	2,781.9600		2.7820	2,700.5000	2.7005	(2.928)	0	0	0
2020/01/14	2032	06/02/2020	9.40	Put	Bond Future	1,184.4800		1.1845	1,067.1200	1.0671	(9.908)	0	0	0
2020/01/14	2032	06/02/2020			Bond Future	9.4759		94.2713	9.4501	94.4443	(0.273)	0.0000	0.0000	70,272
2020/01/14	2032	06/02/2020	9.39	Call	Bond Future	646.3400		0.6463	700.0800	0.7001	8.315	0	0	0
2020/01/14	2032	06/02/2020	9.39	Put	Bond Future	1,223.6600		1.2237	1,104.3900	1.1044	(9.747)	0	0	0
2020/01/14	2032	06/02/2020	9.40	Call	Bond Future	674.6000		0.6746	730.2500	0.7303	8.249	0	0	0
2020/01/14	2032	06/02/2020	9.38	Call	Bond Future	618.8500		0.6188	670.7000	0.6707	8.378	0	0	0
2020/01/14	2032	06/02/2020	9.38	Put	Bond Future	1,263.6800		1.2637	1,142.5200	1.1425	(9.588)	0	0	0
2020/01/14	2032	07/05/2020	9.19	Call	Bond Future	1,021.0000		1.0210	1,070.3000	1.0703	4.829	0	0	0
2020/01/14	2032	07/05/2020			Bond Future	9.5477		91.8242	9.5215	91.9965	(0.274)	0.0000	0.0000	0
2020/01/14	2032	07/05/2020	9.17	Call	Bond Future	973.7900		0.9738	1,021.4400	1.0214	4.893	0	0	0
2020/01/14	2032	07/05/2020	9.17	Put	Bond Future	3,503.6600		3.5037	3,379.0500	3.3790	(3.557)	0	0	0
2020/01/14	2032	07/05/2020	9.19	Put	Bond Future	3,414.4900		3.4145	3,291.5300	3.2915	(3.601)	0	0	0
2020/01/14	2032	07/05/2020	9.18	Call	Bond Future	997.3200		0.9973	1,045.7900	1.0458	4.860	0	0	0
2020/01/14	2032	07/05/2020	9.18	Put	Bond Future	3,458.9600		3.4590	3,335.1700	3.3352	(3.579)	0	0	0
2020/01/14	2032	06/08/2020	9.46	Put	Bond Future	3,468.1500		3.4681	3,365.7700	3.3658	(2.952)	0	0	0
2020/01/14	2032	06/08/2020	9.45	Call	Bond Future	2,395.3700		2.3954	2,470.0900	2.4701	3.119	0	0	0
2020/01/14	2032	06/08/2020			Bond Future	9.6201		93.5089	9.5926	93.6866	(0.286)	0.0000	0.0000	0
2020/01/14	2032	06/08/2020	9.46	Call	Bond Future	2,425.8500		2.4259	2,501.2100	2.5012	3.107	0	0	0
2020/01/14	2032	06/08/2020	9.45	Put	Bond Future	3,503.3100		3.5033	3,400.2900	3.4003	(2.941)	0	0	0
2020/01/14	2032	06/08/2020	9.47	Call	Bond Future	2,456.5500		2.4566	2,532.5300	2.5325	3.093	0	0	0
2020/01/14	2032	06/08/2020	9.47	Put	Bond Future	3,433.2700		3.4333	3,331.5100	3.3315	(2.964)	0	0	0
2020/01/14	2032	05/11/2020	9.61	Put	Bond Future	3,770.7900		3.7708	3,671.4900	3.6715	(2.633)	0	0	0
2020/01/14	2032	05/11/2020	10.99	Call	Bond Future	8,789.5000		8.7895	8,937.5700	8.9376	1.685	0	0	0
2020/01/14	2032	05/11/2020	9.44	Put	Bond Future	4,354.7100		4.3547	4,246.1500	4.2462	(2.493)	0	0	0
2020/01/14	2032	05/11/2020	11.08	Call	Bond Future	9,187.4400		9.1874	9,338.4900	9.3385	1.644	0	0	0
2020/01/14	2032	05/11/2020	9.77	Put	Bond Future	3,278.6400		3.2786	3,187.9200	3.1879	(2.767)	0	0	0
2020/01/14	2032	05/11/2020			Bond Future	9.6915		91.1011	9.6621	91.2878	(0.303)	0.0000	0.0000	0

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2020/01/14	2032	05/11/2020	10.99	Put	Bond Future	1,039.8900	1.0399	1,001.2100	1.0012	(3.720)	0	0	3,000
2020/01/14	2032	05/11/2020	9.76	Call	Bond Future	3,740.9400	3.7409	3,836.4300	3.8364	2.553	0	0	0
2020/01/14	2032	05/11/2020	9.76	Put	Bond Future	3,307.7600	3.3078	3,216.5000	3.2165	(2.759)	0	0	0
2020/01/14	2032	05/11/2020	9.11	Call	Bond Future	1,881.0500	1.8810	1,941.3800	1.9414	3.207	0	0	3,000
2020/01/14	2032	05/11/2020	9.61	Call	Bond Future	3,251.5500	3.2515	3,339.0000	3.3390	2.689	0	0	3,000
2020/01/14	2032	05/11/2020	9.44	Call	Bond Future	2,739.3500	2.7394	2,817.5400	2.8175	2.854	0	0	1,000
2020/01/14	2032	05/11/2020	11.08	Put	Bond Future	935.2400	0.9352	899.5400	0.8995	(3.817)	0	0	1,000
2020/01/14	2032	05/11/2020	9.77	Call	Bond Future	3,774.8200	3.7748	3,870.8500	3.8708	2.544	0	0	0
2020/01/14	2032	05/11/2020	9.11	Put	Bond Future	5,676.0700	5.6761	5,549.6500	5.5497	(2.227)	0	0	0
2020/01/14	2032	05/11/2020	8.94	Put	Bond Future	6,456.9200	6.4569	6,321.6900	6.3217	(2.094)	0	0	0
2020/01/14	2032	05/11/2020	8.94	Call	Bond Future	1,511.6500	1.5116	1,563.1700	1.5632	3.408	0	0	1,000
2020/01/14	2032	05/11/2020	9.75	Call	Bond Future	3,707.1900	3.7072	3,802.1600	3.8022	2.562	0	0	0
2020/01/14	2032	05/11/2020	9.75	Put	Bond Future	3,337.0800	3.3371	3,245.3000	3.2453	(2.750)	0	0	0
2020/01/14	2033	06/02/2020			Bond Future	101.2996	101.2996	101.2885	101.2885	(0.011)	0.0000	0.0000	6,960
2020/01/14	2033	07/05/2020			Bond Future	101.9789	101.9789	101.9634	101.9634	(0.015)	0.0000	0.0000	0
2020/01/14	2033	06/08/2020			Bond Future	103.9011	103.9011	103.8876	103.8876	(0.013)	0.0000	0.0000	0
2020/01/14	2033	05/11/2020			Bond Future	104.6326	104.6326	104.6253	104.6253	(0.007)	0.0000	0.0000	0
2020/01/14	2037	06/02/2020	9.67	Call	Bond Future	215.7800	0.2158	235.2000	0.2352	9.000	0	0	0
2020/01/14	2037	06/02/2020	9.66	Put	Bond Future	2,772.2700	2.7723	2,600.2100	2.6002	(6.206)	0	0	0
2020/01/14	2037	06/02/2020			Bond Future	10.0026	88.0955	9.9767	88.2858	(0.259)	0.0000	0.0000	75,429
2020/01/14	2037	06/02/2020	9.68	Call	Bond Future	229.5700	0.2296	250.1400	0.2501	8.960	0	0	0
2020/01/14	2037	06/02/2020	9.68	Put	Bond Future	2,646.1400	2.6461	2,476.3400	2.4763	(6.417)	0	0	0
2020/01/14	2037	06/02/2020	9.67	Put	Bond Future	2,708.8400	2.7088	2,537.8900	2.5379	(6.311)	0	0	0
2020/01/14	2037	06/02/2020	9.66	Call	Bond Future	202.6200	0.2026	220.9300	0.2209	9.037	0	0	0
2020/01/14	2037	07/05/2020	9.60	Put	Bond Future	4,491.6000	4.4916	4,346.1400	4.3461	(3.238)	0	0	0
2020/01/14	2037	07/05/2020	9.59	Call	Bond Future	876.4700	0.8765	920.4000	0.9204	5.012	0	0	0
2020/01/14	2037	07/05/2020			Bond Future	10.0818	89.6958	10.0556	89.8860	(0.260)	0.0000	0.0000	0
2020/01/14	2037	07/05/2020	9.60	Call	Bond Future	899.2100	0.8992	943.9800	0.9440	4.979	0	0	0
2020/01/14	2037	07/05/2020	9.59	Put	Bond Future	4,545.7400	4.5457	4,399.4400	4.3994	(3.218)	0	0	0
2020/01/14	2037	07/05/2020	9.61	Call	Bond Future	922.3100	0.9223	967.9300	0.9679	4.946	0	0	0
2020/01/14	2037	07/05/2020	9.61	Put	Bond Future	4,437.9100	4.4379	4,293.3000	4.2933	(3.259)	0	0	0
2020/01/14	2037	06/08/2020	9.88	Put	Bond Future	4,487.3500	4.4874	4,367.1500	4.3671	(2.679)	0	0	0
2020/01/14	2037	06/08/2020			Bond Future	10.1632	87.0811	10.1357	87.2769	(0.270)	0.0000	0.0000	0
2020/01/14	2037	06/08/2020	9.87	Call	Bond Future	2,403.1500	2.4031	2,478.1500	2.4781	3.121	0	0	0
2020/01/14	2037	06/08/2020	9.87	Put	Bond Future	4,529.7700	4.5298	4,408.9100	4.4089	(2.668)	0	0	0
2020/01/14	2037	06/08/2020	9.88	Call	Bond Future	2,434.5500	2.4346	2,510.2100	2.5102	3.108	0	0	0
2020/01/14	2037	06/08/2020	9.86	Call	Bond Future	2,372.2400	2.3722	2,446.5700	2.4466	3.133	0	0	0
2020/01/14	2037	06/08/2020	9.86	Put	Bond Future	4,572.7700	4.5728	4,451.2400	4.4512	(2.658)	0	0	0
2020/01/14	2037	05/11/2020	10.18	Call	Bond Future	3,852.9300	3.8529	3,950.7800	3.9508	2.540	0	0	0
2020/01/14	2037	05/11/2020	10.17	Put	Bond Future	4,297.8800	4.2979	4,190.2300	4.1902	(2.505)	0	0	0
2020/01/14	2037	05/11/2020			Bond Future	10.2380	88.7137	10.2089	88.9186	(0.284)	0.0000	0.0000	0
2020/01/14	2037	05/11/2020	10.19	Call	Bond Future	3,887.8800	3.8879	3,986.2900	3.9863	2.531	0	0	0
2020/01/14	2037	05/11/2020	10.19	Put	Bond Future	4,226.4300	4.2264	4,119.9100	4.1199	(2.520)	0	0	0
2020/01/14	2037	05/11/2020	10.17	Call	Bond Future	3,817.8200	3.8178	3,915.1000	3.9151	2.548	0	0	0
2020/01/14	2037	05/11/2020	10.18	Put	Bond Future	4,262.1900	4.2622	4,155.1100	4.1551	(2.512)	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
2020/01/14	2038	06/02/2020			Bond Future	116.2689	116.2689	116.0910	116.0910	(0.153)	0.0000	0.0000	10,886
2020/01/14	2038	07/05/2020			Bond Future	118.4096	118.4096	118.2239	118.2239	(0.157)	0.0000	0.0000	0
2020/01/14	2038	06/08/2020			Bond Future	118.9615	118.9615	118.7747	118.7747	(0.157)	0.0000	0.0000	0
2020/01/14	2038	05/11/2020			Bond Future	121.1863	121.1863	121.0035	121.0035	(0.151)	0.0000	0.0000	0
2020/01/14	2040	06/02/2020	9.76	Call	Bond Future	186.7800	0.1868	209.1100	0.2091	11.955	0	0	0
2020/01/14	2040	06/02/2020	9.00	Put	Bond Future	9,667.2200	9.6672	9,424.0200	9.4240	(2.516)	0	0	0
2020/01/14	2040	06/02/2020			Bond Future	10.1379	90.5992	10.1069	90.8424	(0.305)	0.0000	0.0000	48,269
2020/01/14	2040	06/02/2020	9.74	Call	Bond Future	164.0200	0.1640	183.8400	0.1838	12.084	0	0	0
2020/01/14	2040	06/02/2020	9.74	Put	Bond Future	3,370.4700	3.3705	3,147.0900	3.1471	(6.628)	0	0	0
2020/01/14	2040	06/02/2020	8.40	Put	Bond Future	15,429.2100	15.4292	15,186.0100	15.1860	(1.576)	0	0	0
2020/01/14	2040	06/02/2020	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/14	2040	06/02/2020	9.76	Put	Bond Future	3,227.7900	3.2278	3,006.9200	3.0069	(6.843)	0	0	0
2020/01/14	2040	06/02/2020	9.00	Call	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0	0	0
2020/01/14	2040	06/02/2020	9.75	Call	Bond Future	175.2900	0.1753	196.3500	0.1964	12.014	0	0	0
2020/01/14	2040	06/02/2020	9.75	Put	Bond Future	3,298.9600	3.2990	3,076.8200	3.0768	(6.734)	0	0	0
2020/01/14	2040	07/05/2020	9.74	Call	Bond Future	922.5200	0.9225	981.3400	0.9813	6.376	0	0	0
2020/01/14	2040	07/05/2020	9.75	Put	Bond Future	4,682.7400	4.6827	4,498.8200	4.4988	(3.928)	0	0	0
2020/01/14	2040	07/05/2020			Bond Future	10.2179	92.2450	10.1864	92.4889	(0.308)	0.0000	0.0000	0
2020/01/14	2040	07/05/2020	9.50	Put	Bond Future	6,271.9800	6.2720	6,061.8500	6.0618	(3.350)	0	0	0
2020/01/14	2040	07/05/2020	9.50	Call	Bond Future	439.8600	0.4399	473.6200	0.4736	7.675	0	0	2,640
2020/01/14	2040	07/05/2020	10.00	Put	Bond Future	3,398.3400	3.3983	3,244.2600	3.2443	(4.534)	0	0	0
2020/01/14	2040	07/05/2020	10.00	Call	Bond Future	1,688.6300	1.6886	1,778.4400	1.7784	5.319	0	0	2,640
2020/01/14	2040	07/05/2020	9.74	Put	Bond Future	4,740.2000	4.7402	4,555.1300	4.5551	(3.904)	0	0	0
2020/01/14	2040	07/05/2020	9.75	Call	Bond Future	947.5400	0.9475	1,007.5100	1.0075	6.329	0	0	0
2020/01/14	2040	07/05/2020	9.73	Call	Bond Future	897.7300	0.8977	955.4100	0.9554	6.425	0	0	0
2020/01/14	2040	07/05/2020	9.73	Put	Bond Future	4,798.0100	4.7980	4,611.8000	4.6118	(3.881)	0	0	0
2020/01/14	2040	06/08/2020	10.04	Call	Bond Future	2,644.3800	2.6444	2,745.0500	2.7450	3.807	0	0	0
2020/01/14	2040	06/08/2020	10.02	Put	Bond Future	4,750.8100	4.7508	4,599.1400	4.5991	(3.193)	0	0	0
2020/01/14	2040	06/08/2020	10.03	Call	Bond Future	2,610.4400	2.6104	2,710.2400	2.7102	3.823	0	0	0
2020/01/14	2040	06/08/2020			Bond Future	10.3001	89.4262	10.2673	89.6768	(0.319)	0.0000	0.0000	0
2020/01/14	2040	06/08/2020	10.04	Put	Bond Future	4,660.4800	4.6605	4,510.5500	4.5106	(3.217)	0	0	0
2020/01/14	2040	06/08/2020	10.02	Call	Bond Future	2,576.7300	2.5767	2,675.6600	2.6757	3.839	0	0	0
2020/01/14	2040	06/08/2020	10.03	Put	Bond Future	4,705.4700	4.7055	4,554.6700	4.5547	(3.205)	0	0	0
2020/01/14	2040	05/11/2020	11.70	Put	Bond Future	1,338.7700	1.3388	1,284.2300	1.2842	(4.074)	0	0	2,000
2020/01/14	2040	05/11/2020	10.23	Call	Bond Future	3,840.9200	3.8409	3,960.9800	3.9610	3.126	0	0	2,000
2020/01/14	2040	05/11/2020	9.50	Call	Bond Future	1,678.6400	1.6786	1,746.1100	1.7461	4.019	0	0	2,000
2020/01/14	2040	05/11/2020	10.00	Call	Bond Future	3,054.4900	3.0545	3,157.7000	3.1577	3.379	0	0	2,000
2020/01/14	2040	05/11/2020	10.30	Call	Bond Future	4,097.5500	4.0975	4,222.6700	4.2227	3.054	0	0	0
2020/01/14	2040	05/11/2020			Bond Future	10.3759	91.1031	10.3412	91.3640	(0.334)	0.0000	0.0000	0
2020/01/14	2040	05/11/2020	9.73	Put	Bond Future	7,324.1700	7.3242	7,146.8500	7.1468	(2.421)	0	0	0
2020/01/14	2040	05/11/2020	9.73	Call	Bond Future	2,253.7300	2.2537	2,337.2800	2.3373	3.707	0	0	2,000
2020/01/14	2040	05/11/2020	10.23	Put	Bond Future	4,947.6800	4.9477	4,806.8700	4.8069	(2.846)	0	0	0
2020/01/14	2040	05/11/2020	10.30	Put	Bond Future	4,670.4900	4.6705	4,534.7400	4.5347	(2.907)	0	0	0
2020/01/14	2040	05/11/2020	11.70	Call	Bond Future	10,462.1500	10.4621	10,668.4800	10.6685	1.972	0	0	0
2020/01/14	2040	05/11/2020	9.50	Put	Bond Future	8,665.0500	8.6650	8,471.6500	8.4716	(2.232)	0	0	0
2020/01/14	2040	05/11/2020	10.00	Put	Bond Future	5,951.1800	5.9512	5,793.5200	5.7935	(2.649)	0	0	0
2020/01/14	2040	05/11/2020	10.32	Put	Bond Future	4,593.5700	4.5936	4,459.2600	4.4593	(2.924)	0	0	0

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2020/01/14	2040	05/11/2020	10.31	Call	Bond Future	4,134.8100	4.1348	4,260.6500	4.2606	3.043	0	0	0
2020/01/14	2040	05/11/2020	11.50	Call	Bond Future	9,500.2500	9.5002	9,697.2400	9.6972	2.074	0	0	0
2020/01/14	2040	05/11/2020	11.50	Put	Bond Future	1,655.2500	1.6553	1,591.3700	1.5914	(3.859)	0	0	2,000
2020/01/14	2040	05/11/2020	10.32	Call	Bond Future	4,172.2300	4.1722	4,298.7900	4.2988	3.033	0	0	0
2020/01/14	2040	05/11/2020	10.31	Put	Bond Future	4,631.9000	4.6319	4,496.8700	4.4969	(2.915)	0	0	0
2020/01/14	2044	06/02/2020	9.77	Put	Bond Future	3,988.5000	3.9885	3,755.0000	3.7550	(5.854)	0	0	0
2020/01/14	2044	06/02/2020	9.74	Call	Bond Future	66.1200	0.0661	74.9000	0.0749	13.279	0	0	328
2020/01/14	2044	06/02/2020	10.78	Put	Bond Future	131.2700	0.1313	101.4900	0.1015	(22.686)	0	0	328
2020/01/14	2044	06/02/2020			Bond Future	10.2477	86.9750	10.2167	87.2195	(0.302)	0.0000	0.0000	51,449
2020/01/14	2044	06/02/2020	9.77	Call	Bond Future	84.0300	0.0840	95.0600	0.0951	13.126	0	0	0
2020/01/14	2044	06/02/2020	9.09	Put	Bond Future	9,987.8100	9.9878	9,743.2900	9.7433	(2.448)	0	0	0
2020/01/14	2044	06/02/2020	9.09	Call	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0	0	328
2020/01/14	2044	06/02/2020	9.74	Put	Bond Future	4,225.5300	4.2255	3,989.7800	3.9898	(5.579)	0	0	0
2020/01/14	2044	06/02/2020	9.78	Call	Bond Future	90.9400	0.0909	102.8200	0.1028	13.064	0	0	0
2020/01/14	2044	06/02/2020	9.76	Put	Bond Future	4,066.8800	4.0669	3,832.5800	3.8326	(5.761)	0	0	0
2020/01/14	2044	06/02/2020	10.78	Call	Bond Future	4,159.2900	4.1593	4,374.0400	4.3740	5.163	0	0	0
2020/01/14	2044	06/02/2020	9.78	Put	Bond Future	3,910.6900	3.9107	3,678.0400	3.6780	(5.949)	0	0	0
2020/01/14	2044	06/02/2020	9.76	Call	Bond Future	77.5600	0.0776	87.7900	0.0878	13.190	0	0	0
2020/01/14	2044	07/05/2020	9.45	Put	Bond Future	7,569.1300	7.5691	7,346.4700	7.3465	(2.942)	0	0	0
2020/01/14	2044	07/05/2020	9.97	Put	Bond Future	4,167.3800	4.1674	3,996.4300	3.9964	(4.102)	0	0	0
2020/01/14	2044	07/05/2020	9.33	Call	Bond Future	174.2300	0.1742	189.6200	0.1896	8.833	0	0	100
2020/01/14	2044	07/05/2020	9.98	Call	Bond Future	1,345.9900	1.3460	1,421.5000	1.4215	5.610	0	0	100
2020/01/14	2044	07/05/2020	9.26	Call	Bond Future	130.1200	0.1301	142.1300	0.1421	9.230	0	0	556
2020/01/14	2044	07/05/2020	9.81	Call	Bond Future	889.7300	0.8897	945.7900	0.9458	6.301	0	0	0
2020/01/14	2044	07/05/2020	9.79	Put	Bond Future	5,192.0600	5.1921	5,000.6700	5.0007	(3.686)	0	0	0
2020/01/14	2044	07/05/2020			Bond Future	10.3271	88.5550	10.2956	88.8003	(0.305)	0.0000	0.0000	0
2020/01/14	2044	07/05/2020	10.81	Call	Bond Future	4,889.4200	4.8894	5,056.6500	5.0567	3.420	0	0	0
2020/01/14	2044	07/05/2020	10.81	Put	Bond Future	1,270.1500	1.2702	1,192.1100	1.1921	(6.144)	0	0	129
2020/01/14	2044	07/05/2020	9.33	Put	Bond Future	8,544.8500	8.5449	8,314.9700	8.3150	(2.690)	0	0	0
2020/01/14	2044	07/05/2020	9.81	Put	Bond Future	5,070.0300	5.0700	4,880.8200	4.8808	(3.732)	0	0	0
2020/01/14	2044	07/05/2020	9.79	Call	Bond Future	843.3300	0.8433	897.2100	0.8972	6.389	0	0	0
2020/01/14	2044	07/05/2020	9.45	Call	Bond Future	275.6300	0.2756	298.2400	0.2982	8.203	0	0	129
2020/01/14	2044	07/05/2020	9.97	Call	Bond Future	1,316.0900	1.3161	1,390.4100	1.3904	5.647	0	0	129
2020/01/14	2044	07/05/2020	9.98	Put	Bond Future	4,115.2900	4.1153	3,945.5300	3.9455	(4.125)	0	0	0
2020/01/14	2044	07/05/2020	11.09	Call	Bond Future	6,452.9300	6.4529	6,641.3100	6.6413	2.919	0	0	0
2020/01/14	2044	07/05/2020	9.26	Put	Bond Future	9,138.4800	9.1385	8,905.2200	8.9052	(2.553)	0	0	0
2020/01/14	2044	07/05/2020	9.91	Put	Bond Future	4,490.4100	4.4904	4,312.4700	4.3125	(3.963)	0	0	0
2020/01/14	2044	07/05/2020	9.80	Put	Bond Future	5,130.7000	5.1307	4,940.4000	4.9404	(3.709)	0	0	0
2020/01/14	2044	07/05/2020	11.09	Put	Bond Future	851.5100	0.8515	794.6200	0.7946	(6.681)	0	0	100
2020/01/14	2044	07/05/2020	9.91	Call	Bond Future	1,144.5700	1.1446	1,211.9000	1.2119	5.883	0	0	556
2020/01/14	2044	07/05/2020	11.02	Call	Bond Future	6,054.2800	6.0543	6,237.9200	6.2379	3.033	0	0	0
2020/01/14	2044	07/05/2020	11.02	Put	Bond Future	940.7300	0.9407	879.1000	0.8791	(6.551)	0	0	556
2020/01/14	2044	07/05/2020	9.80	Call	Bond Future	866.2500	0.8663	921.2200	0.9212	6.346	0	0	0
2020/01/14	2044	06/08/2020	9.98	Call	Bond Future	2,175.7600	2.1758	2,263.0200	2.2630	4.011	0	0	602
2020/01/14	2044	06/08/2020	11.09	Put	Bond Future	1,915.7800	1.9158	1,836.5800	1.8366	(4.134)	0	0	602
2020/01/14	2044	06/08/2020	9.01	Call	Bond Future	325.7700	0.3258	345.8500	0.3459	6.164	0	0	140
2020/01/14	2044	06/08/2020	9.66	Call	Bond Future	1,299.4900	1.2995	1,359.9800	1.3600	4.655	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
2020/01/14	2044	06/08/2020	9.88	Call	Bond Future	1,875.9200	1.8759	1,954.6500	1.9547	4.197	0	0	0
2020/01/14	2044	06/08/2020			Bond Future	10.4085	85.7935	10.3757	86.0455	(0.315)	0.0000	0.0000	0
2020/01/14	2044	06/08/2020	9.36	Put	Bond Future	9,409.5200	9.4095	9,195.6900	9.1957	(2.272)	0	0	0
2020/01/14	2044	06/08/2020	9.36	Call	Bond Future	702.7300	0.7027	740.8300	0.7408	5.422	0	0	602
2020/01/14	2044	06/08/2020	9.98	Put	Bond Future	5,566.5700	5.5666	5,401.9000	5.4019	(2.958)	0	0	0
2020/01/14	2044	06/08/2020	9.86	Call	Bond Future	1,818.9800	1.8190	1,896.0100	1.8960	4.235	0	0	0
2020/01/14	2044	06/08/2020	9.86	Put	Bond Future	6,199.5200	6.1995	6,024.6200	6.0246	(2.821)	0	0	0
2020/01/14	2044	06/08/2020	11.09	Call	Bond Future	6,879.0600	6.8791	7,051.7900	7.0518	2.511	0	0	0
2020/01/14	2044	06/08/2020	9.01	Put	Bond Future	12,267.4300	12.2674	12,035.5800	12.0356	(1.890)	0	0	0
2020/01/14	2044	06/08/2020	9.66	Put	Bond Future	7,370.5700	7.3706	7,179.1300	7.1791	(2.597)	0	0	0
2020/01/14	2044	06/08/2020	9.88	Put	Bond Future	6,090.2400	6.0902	5,917.0400	5.9170	(2.844)	0	0	0
2020/01/14	2044	06/08/2020	10.93	Call	Bond Future	6,069.4400	6.0694	6,232.2800	6.2323	2.683	0	0	0
2020/01/14	2044	06/08/2020	10.93	Put	Bond Future	2,226.9200	2.2269	2,137.8300	2.1378	(4.001)	0	0	140
2020/01/14	2044	06/08/2020	9.87	Call	Bond Future	1,847.2100	1.8472	1,925.0800	1.9251	4.216	0	0	0
2020/01/14	2044	06/08/2020	9.87	Put	Bond Future	6,144.5800	6.1446	5,970.5200	5.9705	(2.833)	0	0	0
2020/01/14	2044	05/11/2020	11.43	Call	Bond Future	8,717.6100	8.7176	8,906.0100	8.9060	2.161	0	0	0
2020/01/14	2044	05/11/2020	9.72	Put	Bond Future	8,131.8800	8.1319	7,946.1200	7.9461	(2.284)	0	0	0
2020/01/14	2044	05/11/2020	9.97	Call	Bond Future	2,708.5700	2.7086	2,802.8100	2.8028	3.479	0	0	568
2020/01/14	2044	05/11/2020	9.29	Put	Bond Future	10,985.0300	10.9850	10,771.1700	10.7712	(1.947)	0	0	0
2020/01/14	2044	05/11/2020	9.96	Put	Bond Future	6,797.3700	6.7974	6,628.7900	6.6288	(2.480)	0	0	0
2020/01/14	2044	05/11/2020	10.36	Call	Bond Future	4,011.5800	4.0116	4,134.2100	4.1342	3.057	0	0	0
2020/01/14	2044	05/11/2020			Bond Future	10.4836	87.4025	10.4490	87.6646	(0.330)	0.0000	0.0000	0
2020/01/14	2044	05/11/2020	9.72	Call	Bond Future	2,012.9900	2.0130	2,089.3200	2.0893	3.792	0	0	1,815
2020/01/14	2044	05/11/2020	9.97	Put	Bond Future	6,745.9300	6.7459	6,578.0800	6.5781	(2.488)	0	0	0
2020/01/14	2044	05/11/2020	9.96	Call	Bond Future	2,678.2600	2.6783	2,771.7700	2.7718	3.491	0	0	0
2020/01/14	2044	05/11/2020	11.38	Call	Bond Future	8,490.2500	8.4902	8,676.0000	8.6760	2.188	0	0	0
2020/01/14	2044	05/11/2020	11.38	Put	Bond Future	2,140.6200	2.1406	2,064.2800	2.0643	(3.566)	0	0	568
2020/01/14	2044	05/11/2020	10.34	Call	Bond Future	3,938.2700	3.9383	4,059.4600	4.0595	3.077	0	0	0
2020/01/14	2044	05/11/2020	10.34	Put	Bond Future	5,036.0300	5.0360	4,895.1300	4.8951	(2.798)	0	0	0
2020/01/14	2044	05/11/2020	11.17	Put	Bond Future	2,584.9100	2.5849	2,497.2800	2.4973	(3.390)	0	0	1,815
2020/01/14	2044	05/11/2020	11.43	Put	Bond Future	2,037.6400	2.0376	1,963.9500	1.9640	(3.616)	0	0	1,815
2020/01/14	2044	05/11/2020	8.87	Put	Bond Future	14,401.4800	14.4015	14,167.6300	14.1676	(1.624)	0	0	0
2020/01/14	2044	05/11/2020	9.29	Call	Bond Future	1,093.9400	1.0939	1,142.1700	1.1422	4.409	0	0	568
2020/01/14	2044	05/11/2020	10.36	Put	Bond Future	4,955.0600	4.9551	4,815.6000	4.8156	(2.814)	0	0	0
2020/01/14	2044	05/11/2020	11.17	Call	Bond Future	7,520.7400	7.5207	7,695.2000	7.6952	2.320	0	0	0
2020/01/14	2044	05/11/2020	8.87	Call	Bond Future	574.7700	0.5748	603.0100	0.6030	4.913	0	0	1,815
2020/01/14	2044	05/11/2020	10.02	Put	Bond Future	6,491.5500	6.4915	6,327.3500	6.3274	(2.529)	0	0	0
2020/01/14	2044	05/11/2020	10.02	Call	Bond Future	2,861.0900	2.8611	2,958.9800	2.9590	3.421	0	0	1,815
2020/01/14	2044	05/11/2020	10.35	Call	Bond Future	3,974.8500	3.9749	4,096.7600	4.0968	3.067	0	0	0
2020/01/14	2044	05/11/2020	10.35	Put	Bond Future	4,995.4100	4.9954	4,855.2300	4.8552	(2.806)	0	0	0
2020/01/14	2046	06/02/2020			Bond Future	107.6908	107.6908	107.6792	107.6792	(0.011)	0.0000	0.0000	13,500
2020/01/14	2046	07/05/2020			Bond Future	107.9397	107.9397	107.9232	107.9232	(0.015)	0.0000	0.0000	0
2020/01/14	2046	06/08/2020			Bond Future	109.9742	109.9742	109.9600	109.9600	(0.013)	0.0000	0.0000	0
2020/01/14	2046	05/11/2020			Bond Future	110.2494	110.2494	110.2419	110.2419	(0.007)	0.0000	0.0000	0
2020/01/14	2050	06/02/2020			Bond Future	109.4814	109.4814	109.4697	109.4697	(0.011)	0.0000	0.0000	11,797
2020/01/14	2050	07/05/2020			Bond Future	111.4974	111.4974	111.4808	111.4808	(0.015)	0.0000	0.0000	0

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2020/01/14	2050	06/08/2020			Bond Future	111.7338	111.7338	111.7195	111.7195	(0.013)	0.0000	0.0000	0
2020/01/14	2050	05/11/2020			Bond Future	113.8236	113.8236	113.8160	113.8160	(0.007)	0.0000	0.0000	0
2020/01/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	AL37	06/02/2020			Index Future	682.4590	682.4590	682.8710	682.8710	0.060	0.0000	0.0000	0
2020/01/14	AL37	07/05/2020			Index Future	694.8570	694.8570	695.2470	695.2470	0.056	0.0000	0.0000	0
2020/01/14	AL37	06/08/2020			Index Future	707.6500	707.6500	708.0630	708.0630	0.058	0.0000	0.0000	0
2020/01/14	AL7T	06/02/2020			Index Future	788.2990	788.2990	789.7400	789.7400	0.183	0.0000	0.0000	0
2020/01/14	AL7T	07/05/2020			Index Future	802.6190	802.6190	804.0530	804.0530	0.179	0.0000	0.0000	0
2020/01/14	AL7T	06/08/2020			Index Future	817.3970	817.3970	818.8750	818.8750	0.181	0.0000	0.0000	0
2020/01/14	ALBI	06/02/2020			Index Future	700.5810	700.5810	701.7580	701.7580	0.168	0.0000	0.0000	416
2020/01/14	ALBI	07/05/2020			Index Future	713.3070	713.3070	714.4760	714.4760	0.164	0.0000	0.0000	0
2020/01/14	ALBI	06/08/2020			Index Future	726.4410	726.4410	727.6470	727.6470	0.166	0.0000	0.0000	0
2020/01/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	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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2020/01/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/01/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/14	ES33	06/02/2020			Bond Future	11.0355	78.4589	11.0090	78.6093	(0.239)	0.0000	0.0000	350
2020/01/14	ES33	07/05/2020			Bond Future	11.1555	76.0908	11.1287	76.2407	(0.240)	0.0000	0.0000	0
2020/01/14	ES33	06/08/2020			Bond Future	11.2782	77.4836	11.2501	77.6381	(0.250)	0.0000	0.0000	0
2020/01/14	ES33	05/11/2020			Bond Future	11.4032	75.1454	11.3731	75.3076	(0.264)	0.0000	0.0000	0
2020/01/14	ES42	06/02/2020			Bond Future	11.3435	79.5995	11.3172	79.7708	(0.232)	0.0000	0.0000	4,919
2020/01/14	ES42	07/05/2020			Bond Future	11.4618	76.7811	11.4350	76.9523	(0.234)	0.0000	0.0000	0
2020/01/14	ES42	06/08/2020			Bond Future	11.5810	78.1857	11.5530	78.3619	(0.242)	0.0000	0.0000	0
2020/01/14	ES42	05/11/2020			Bond Future	11.7012	75.3906	11.6713	75.5751	(0.256)	0.0000	0.0000	0

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2020/01/14	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/14	GOVI	06/02/2020	703.15	Put	GOVI	105,970.0000	10.5970	94,030.0000	9.4030	(11.267)	0	0	0
2020/01/14	GOVI	06/02/2020			GOVI	692.5530	692.5530	693.7470	693.7470	0.172	0.0000	0.0000	1,244
2020/01/14	GOVI	06/02/2020	703.14	Put	GOVI	105,870.0000	10.5870	93,930.0000	9.3930	(11.278)	0	0	0
2020/01/14	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/14	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/14	GOVI	06/02/2020	703.13	Put	GOVI	105,770.0000	10.5770	93,830.0000	9.3830	(11.289)	0	0	0
2020/01/14	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/14	GOVI	07/05/2020			GOVI	705.1330	705.1330	706.3200	706.3200	0.168	0.0000	0.0000	0
2020/01/14	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/14	GOVI	07/05/2020	720.00	Put	GOVI	148,670.0000	14.8670	136,800.0000	13.6800	(7.984)	0	0	0
2020/01/14	GOVI	07/05/2020	719.98	Put	GOVI	148,470.0000	14.8470	136,600.0000	13.6600	(7.995)	0	0	0
2020/01/14	GOVI	07/05/2020	719.99	Put	GOVI	148,570.0000	14.8570	136,700.0000	13.6700	(7.989)	0	0	0
2020/01/14	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/14	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/14	GOVI	06/08/2020	728.12	Put	GOVI	100,040.0000	10.0040	87,790.0000	8.7790	(12.245)	0	0	0
2020/01/14	GOVI	06/08/2020			GOVI	718.1160	718.1160	719.3410	719.3410	0.171	0.0000	0.0000	0
2020/01/14	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/14	GOVI	06/08/2020	728.14	Put	GOVI	100,240.0000	10.0240	87,990.0000	8.7990	(12.221)	0	0	0
2020/01/14	GOVI	06/08/2020	728.13	Put	GOVI	100,140.0000	10.0140	87,890.0000	8.7890	(12.233)	0	0	0
2020/01/14	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/01/14	IGOV	06/02/2020			Index Future	259.0800	259.0800	258.8700	258.8700	(0.081)	0.0000	0.0000	1,004
2020/01/14	IGOV	07/05/2020			Index Future	263.8500	263.8500	263.6260	263.6260	(0.085)	0.0000	0.0000	47
2020/01/14	IGOV	06/08/2020			Index Future	268.7710	268.7710	268.5480	268.5480	(0.083)	0.0000	0.0000	0
2020/01/14	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/01/14	IS02	22/06/2020			Interest Rate Swap	102.0500	102.0500	102.0500	102.0500	0.000	0.0000	0.0000	0
2020/01/14	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/01/14	IS05	17/12/2020			Interest Rate Swap	95.4700	95.4700	95.4800	95.4800	0.010	0.0000	0.0000	0
2020/01/14	IS05	16/03/2021			Interest Rate Swap	94.4300	94.4300	94.4400	94.4400	0.011	0.0000	0.0000	0
2020/01/14	IS05	15/06/2021			Interest Rate Swap	93.3400	93.3400	93.3500	93.3500	0.011	0.0000	0.0000	0
2020/01/14	IS05	21/09/2021			Interest Rate Swap	93.2000	93.2000	93.2200	93.2200	0.021	0.0000	0.0000	0
2020/01/14	IS05	21/12/2021			Interest Rate Swap	95.1300	95.1300	95.1500	95.1500	0.021	0.0000	0.0000	51
2020/01/14	IS05	15/03/2022			Interest Rate Swap	95.0300	95.0300	95.0500	95.0500	0.021	0.0000	0.0000	0
2020/01/14	IS05	21/06/2022			Interest Rate Swap	95.9500	95.9500	95.9700	95.9700	0.021	0.0000	0.0000	0
2020/01/14	IS05	20/09/2022			Interest Rate Swap	99.6600	99.6600	99.6700	99.6700	0.010	0.0000	0.0000	0
2020/01/14	IS05	20/12/2022			Interest Rate Swap	100.6900	100.6900	100.7000	100.7000	0.010	0.0000	0.0000	0
2020/01/14	IS05	22/03/2023			Interest Rate Swap	93.7500	93.7500	93.7600	93.7600	0.011	0.0000	0.0000	0
2020/01/14	IS05	20/06/2023			Interest Rate Swap	99.6500	99.6500	99.6600	99.6600	0.010	0.0000	0.0000	0
2020/01/14	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/01/14	IS10	17/12/2025			Interest Rate Swap	90.0900	90.0900	90.0900	90.0900	0.000	0.0000	0.0000	0
2020/01/14	IS10	16/03/2026			Interest Rate Swap	86.9000	86.9000	86.9000	86.9000	0.000	0.0000	0.0000	0

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2020/01/14	IS10	15/06/2026			Interest Rate Swap	85.5000	85.5000	85.5200	85.5200	0.023	0.0000	0.0000	0
2020/01/14	IS10	21/09/2026			Interest Rate Swap	87.6200	87.6200	87.6500	87.6500	0.034	0.0000	0.0000	0
2020/01/14	IS10	21/12/2026			Interest Rate Swap	91.4600	91.4600	91.4900	91.4900	0.033	0.0000	0.0000	0
2020/01/14	IS10	15/03/2027			Interest Rate Swap	89.9300	89.9300	89.9700	89.9700	0.044	0.0000	0.0000	0
2020/01/14	IS10	21/06/2027			Interest Rate Swap	92.0100	92.0100	92.0400	92.0400	0.033	0.0000	0.0000	0
2020/01/14	IS10	20/09/2027			Interest Rate Swap	97.5600	97.5600	97.5800	97.5800	0.021	0.0000	0.0000	0
2020/01/14	IS10	20/12/2027			Interest Rate Swap	97.9000	97.9000	97.9200	97.9200	0.020	0.0000	0.0000	0
2020/01/14	IS10	22/03/2028			Interest Rate Swap	91.2200	91.2200	91.2300	91.2300	0.011	0.0000	0.0000	0
2020/01/14	IS10	20/06/2028			Interest Rate Swap	98.6200	98.6200	98.6300	98.6300	0.010	0.0000	0.0000	0
2020/01/14	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/01/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/01/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2020/01/14	R023	06/02/2020	7.54	Call	Bond Future	994.6100	0.9946	1,070.1600	1.0702	7.596	0	0	0
2020/01/14	R023	06/02/2020			Bond Future	7.1796	105.0417	7.1495	105.1238	(0.420)	0.0000	0.0000	43,600
2020/01/14	R023	06/02/2020	7.52	Call	Bond Future	943.6100	0.9436	1,018.3700	1.0184	7.923	0	0	0
2020/01/14	R023	06/02/2020	7.52	Put	Bond Future	22.9100	0.0229	15.6200	0.0156	(31.820)	0	0	0
2020/01/14	R023	06/02/2020	7.54	Put	Bond Future	20.1300	0.0201	13.6300	0.0136	(32.290)	0	0	0
2020/01/14	R023	06/02/2020	7.53	Call	Bond Future	969.0600	0.9691	1,044.2300	1.0442	7.757	0	0	0
2020/01/14	R023	06/02/2020	7.53	Put	Bond Future	21.4700	0.0215	14.5900	0.0146	(32.045)	0	0	0
2020/01/14	R023	07/05/2020	6.91	Put	Bond Future	835.9200	0.8359	779.2700	0.7793	(6.777)	0	0	0
2020/01/14	R023	07/05/2020			Bond Future	7.1558	103.0176	7.1243	103.0970	(0.439)	0.0000	0.0000	13,512
2020/01/14	R023	07/05/2020	6.90	Call	Bond Future	205.7300	0.2057	227.8000	0.2278	10.728	0	0	0
2020/01/14	R023	07/05/2020	6.90	Put	Bond Future	853.4100	0.8534	796.1600	0.7962	(6.708)	0	0	0
2020/01/14	R023	07/05/2020	6.91	Call	Bond Future	213.6700	0.2137	236.3400	0.2363	10.610	0	0	0
2020/01/14	R023	07/05/2020	6.89	Call	Bond Future	198.0100	0.1980	219.4600	0.2195	10.833	0	0	0
2020/01/14	R023	07/05/2020	6.89	Put	Bond Future	871.1100	0.8711	813.2400	0.8132	(6.643)	0	0	0
2020/01/14	R023	06/08/2020	7.26	Call	Bond Future	861.2600	0.8613	909.0100	0.9090	5.544	0	0	0
2020/01/14	R023	06/08/2020			Bond Future	7.1125	104.9148	7.0766	104.9981	(0.504)	0.0000	0.0000	0
2020/01/14	R023	06/08/2020	7.26	Put	Bond Future	519.7000	0.5197	484.1700	0.4842	(6.837)	0	0	0
2020/01/14	R023	06/08/2020	7.27	Call	Bond Future	876.1900	0.8762	924.3600	0.9244	5.498	0	0	0
2020/01/14	R023	06/08/2020	7.28	Put	Bond Future	503.7500	0.5038	469.0600	0.4691	(6.886)	0	0	0
2020/01/14	R023	06/08/2020	7.27	Put	Bond Future	511.5200	0.5115	476.4100	0.4764	(6.864)	0	0	0
2020/01/14	R023	06/08/2020	7.28	Call	Bond Future	891.5100	0.8915	940.1000	0.9401	5.450	0	0	0
2020/01/14	R023	05/11/2020	7.46	Put	Bond Future	523.7100	0.5237	491.3000	0.4913	(6.189)	0	0	0
2020/01/14	R023	05/11/2020	7.47	Put	Bond Future	518.0000	0.5180	485.8800	0.4859	(6.201)	0	0	0
2020/01/14	R023	05/11/2020			Bond Future	7.0629	102.9417	7.0198	103.0329	(0.610)	0.0000	0.0000	0
2020/01/14	R023	05/11/2020	7.46	Call	Bond Future	1,358.7100	1.3587	1,417.4300	1.4174	4.322	0	0	0
2020/01/14	R023	05/11/2020	7.47	Call	Bond Future	1,373.9200	1.3739	1,432.9300	1.4329	4.295	0	0	0
2020/01/14	R023	05/11/2020	7.45	Call	Bond Future	1,343.9100	1.3439	1,402.3300	1.4023	4.347	0	0	0
2020/01/14	R023	05/11/2020	7.45	Put	Bond Future	529.8200	0.5298	497.1100	0.4971	(6.174)	0	0	0
2020/01/14	R035	06/02/2020	9.60	Call	Bond Future	395.6800	0.3957	429.8800	0.4299	8.643	0	0	0
2020/01/14	R035	06/02/2020	9.61	Put	Bond Future	2,006.3500	2.0063	1,851.1400	1.8511	(7.736)	0	0	0
2020/01/14	R035	06/02/2020			Bond Future	9.8236	96.6364	9.7976	96.8274	(0.264)	0.0000	0.0000	118,505
2020/01/14	R035	06/02/2020	9.60	Put	Bond Future	2,061.1000	2.0611	1,904.2900	1.9043	(7.608)	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
2020/01/14	R035	06/02/2020	9.61	Call	Bond Future	416.3500	0.4163	452.1500	0.4522	8.599	0	0	0
2020/01/14	R035	06/02/2020	9.59	Call	Bond Future	375.6600	0.3757	408.2900	0.4083	8.686	0	0	0
2020/01/14	R035	06/02/2020	9.59	Put	Bond Future	2,116.5900	2.1166	1,958.2100	1.9582	(7.483)	0	0	0
2020/01/14	R035	07/05/2020	10.57	Put	Bond Future	872.1600	0.8722	822.2400	0.8222	(5.724)	0	0	3,530
2020/01/14	R035	07/05/2020	9.75	Call	Bond Future	1,821.3200	1.8213	1,896.1400	1.8961	4.108	0	0	5,000
2020/01/14	R035	07/05/2020	10.75	Put	Bond Future	667.4700	0.6675	627.1200	0.6271	(6.045)	0	0	5,000
2020/01/14	R035	07/05/2020	9.48	Put	Bond Future	4,144.3700	4.1444	4,003.9700	4.0040	(3.388)	0	0	0
2020/01/14	R035	07/05/2020	9.47	Call	Bond Future	1,019.6000	1.0196	1,068.9300	1.0689	4.838	0	0	0
2020/01/14	R035	07/05/2020			Bond Future	9.8978	93.8889	9.8716	94.0795	(0.266)	0.0000	0.0000	105
2020/01/14	R035	07/05/2020	9.11	Put	Bond Future	6,326.2200	6.3262	6,157.4800	6.1575	(2.667)	0	0	0
2020/01/14	R035	07/05/2020	9.11	Call	Bond Future	353.2300	0.3532	375.1000	0.3751	6.191	0	0	5,000
2020/01/14	R035	07/05/2020	9.78	Put	Bond Future	2,782.3400	2.7823	2,669.3700	2.6694	(4.060)	0	0	0
2020/01/14	R035	07/05/2020	10.57	Call	Bond Future	5,557.6100	5.5576	5,698.3000	5.6983	2.531	0	0	0
2020/01/14	R035	07/05/2020	9.75	Put	Bond Future	2,901.1400	2.9011	2,785.3500	2.7854	(3.991)	0	0	0
2020/01/14	R035	07/05/2020	10.75	Call	Bond Future	6,548.0000	6.5480	6,698.2600	6.6983	2.295	0	0	0
2020/01/14	R035	07/05/2020	9.48	Call	Bond Future	1,044.3700	1.0444	1,094.5800	1.0946	4.808	0	0	0
2020/01/14	R035	07/05/2020	9.47	Put	Bond Future	4,195.6400	4.1956	4,054.3600	4.0544	(3.367)	0	0	0
2020/01/14	R035	07/05/2020	9.78	Call	Bond Future	1,923.1300	1.9231	2,000.7700	2.0008	4.037	0	0	3,530
2020/01/14	R035	07/05/2020	9.18	Put	Bond Future	5,869.9600	5.8700	5,705.8200	5.7058	(2.796)	0	0	0
2020/01/14	R035	07/05/2020	9.18	Call	Bond Future	450.0200	0.4500	476.4900	0.4765	5.882	0	0	3,530
2020/01/14	R035	07/05/2020	9.49	Call	Bond Future	1,069.7000	1.0697	1,120.7900	1.1208	4.776	0	0	0
2020/01/14	R035	07/05/2020	9.49	Put	Bond Future	4,093.7500	4.0938	3,954.2300	3.9542	(3.408)	0	0	0
2020/01/14	R035	06/08/2020	9.00	Put	Bond Future	8,011.3100	8.0113	7,845.6600	7.8457	(2.068)	0	0	0
2020/01/14	R035	06/08/2020	9.92	Put	Bond Future	3,477.2700	3.4773	3,371.8200	3.3718	(3.033)	0	0	0
2020/01/14	R035	06/08/2020			Bond Future	9.9726	95.6108	9.9451	95.8072	(0.276)	0.0000	0.0000	0
2020/01/14	R035	06/08/2020	9.00	Call	Bond Future	677.0300	0.6770	707.7600	0.7078	4.539	0	0	24,761
2020/01/14	R035	06/08/2020	9.92	Call	Bond Future	3,100.8200	3.1008	3,191.7500	3.1918	2.932	0	0	0
2020/01/14	R035	06/08/2020	9.93	Call	Bond Future	3,137.1200	3.1371	3,228.7400	3.2287	2.921	0	0	0
2020/01/14	R035	06/08/2020	9.91	Put	Bond Future	3,512.6600	3.5127	3,406.5300	3.4065	(3.021)	0	0	0
2020/01/14	R035	06/08/2020	8.75	Put	Bond Future	9,770.1200	9.7701	9,593.9800	9.5940	(1.803)	0	0	0
2020/01/14	R035	06/08/2020	8.75	Call	Bond Future	414.5700	0.4146	434.8100	0.4348	4.882	0	0	3,000
2020/01/14	R035	06/08/2020	9.93	Put	Bond Future	3,441.8800	3.4419	3,337.1200	3.3371	(3.044)	0	0	0
2020/01/14	R035	06/08/2020	9.91	Call	Bond Future	3,064.4400	3.0644	3,154.6900	3.1547	2.945	0	0	0
2020/01/14	R035	05/11/2020	10.34	Put	Bond Future	3,113.6800	3.1137	3,025.4600	3.0255	(2.833)	0	0	0
2020/01/14	R035	05/11/2020			Bond Future	10.0498	92.9005	10.0205	93.1064	(0.291)	0.0000	0.0000	0
2020/01/14	R035	05/11/2020	10.33	Call	Bond Future	5,077.1000	5.0771	5,194.2300	5.1942	2.307	0	0	0
2020/01/14	R035	05/11/2020	10.33	Put	Bond Future	3,140.3400	3.1403	3,051.5800	3.0516	(2.826)	0	0	0
2020/01/14	R035	05/11/2020	10.34	Call	Bond Future	5,118.4400	5.1184	5,236.1100	5.2361	2.299	0	0	0
2020/01/14	R035	05/11/2020	10.32	Call	Bond Future	5,036.2100	5.0362	5,152.8100	5.1528	2.315	0	0	0
2020/01/14	R035	05/11/2020	10.32	Put	Bond Future	3,167.5300	3.1675	3,078.2400	3.0782	(2.819)	0	0	0
2020/01/14	R186	06/02/2020	8.57	Call	Bond Future	1,756.9100	1.7569	1,795.4600	1.7955	2.194	0	0	0
2020/01/14	R186	06/02/2020	8.50	Call	Bond Future	1,448.9200	1.4489	1,482.3400	1.4823	2.307	0	0	0
2020/01/14	R186	06/02/2020	8.11	Put	Bond Future	1,224.6200	1.2246	1,172.2400	1.1722	(4.277)	0	0	0
2020/01/14	R186	06/02/2020			Bond Future	8.2788	112.9180	8.2685	112.9752	(0.125)	0.0000	0.0000	99,750
2020/01/14	R186	06/02/2020	8.55	Call	Bond Future	1,666.8500	1.6669	1,704.0000	1.7040	2.229	0	0	0
2020/01/14	R186	06/02/2020	8.55	Put	Bond Future	181.0400	0.1810	160.9700	0.1610	(11.086)	0	0	0
2020/01/14	R186	06/02/2020	8.11	Call	Bond Future	286.6500	0.2866	291.4900	0.2915	1.688	0	0	821

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
2020/01/14	R186	06/02/2020	8.57	Put	Bond Future	162.5300	0.1625	143.8600	0.1439	(11.487)	0	0	0
2020/01/14	R186	06/02/2020	9.00	Put	Bond Future	11.1400	0.0111	8.7900	0.0088	(21.095)	0	0	821
2020/01/14	R186	06/02/2020	8.50	Put	Bond Future	235.1500	0.2352	211.3500	0.2114	(10.121)	0	0	821
2020/01/14	R186	06/02/2020	8.56	Call	Bond Future	1,711.6900	1.7117	1,749.5400	1.7495	2.211	0	0	0
2020/01/14	R186	06/02/2020	8.56	Put	Bond Future	171.5800	0.1716	152.2100	0.1522	(11.289)	0	0	0
2020/01/14	R186	06/02/2020	9.00	Call	Bond Future	3,906.9200	3.9069	3,961.7900	3.9618	1.404	0	0	0
2020/01/14	R186	07/05/2020	7.90	Put	Bond Future	2,864.7500	2.8648	2,820.4500	2.8205	(1.546)	0	0	2,500
2020/01/14	R186	07/05/2020	8.28	Put	Bond Future	1,585.4200	1.5854	1,551.4000	1.5514	(2.146)	0	0	0
2020/01/14	R186	07/05/2020	8.93	Call	Bond Future	3,651.1700	3.6512	3,688.7600	3.6888	1.030	0	0	0
2020/01/14	R186	07/05/2020	8.09	Put	Bond Future	2,164.4300	2.1644	2,124.8700	2.1249	(1.828)	0	0	0
2020/01/14	R186	07/05/2020			Bond Future	8.3254	114.9693	8.3154	115.0228	(0.120)	0.0000	0.0000	1,933
2020/01/14	R186	07/05/2020	8.50	Call	Bond Future	1,997.5600	1.9976	2,023.8000	2.0238	1.314	0	0	0
2020/01/14	R186	07/05/2020	8.50	Put	Bond Future	1,068.5500	1.0686	1,041.2900	1.0413	(2.551)	0	0	23,230
2020/01/14	R186	07/05/2020	8.08	Call	Bond Future	875.9500	0.8759	889.6200	0.8896	1.561	0	0	0
2020/01/14	R186	07/05/2020	8.08	Put	Bond Future	2,198.2700	2.1983	2,158.4400	2.1584	(1.812)	0	0	0
2020/01/14	R186	07/05/2020	7.90	Call	Bond Future	559.5900	0.5596	568.7900	0.5688	1.644	0	0	0
2020/01/14	R186	07/05/2020	8.28	Call	Bond Future	1,342.4300	1.3424	1,361.9100	1.3619	1.451	0	0	6,000
2020/01/14	R186	07/05/2020	8.93	Put	Bond Future	476.6800	0.4767	460.7700	0.4608	(3.338)	0	0	6,000
2020/01/14	R186	07/05/2020	8.09	Call	Bond Future	896.4000	0.8964	910.3400	0.9103	1.555	0	0	0
2020/01/14	R186	07/05/2020	7.60	Put	Bond Future	4,195.6100	4.1956	4,146.0200	4.1460	(1.182)	0	0	0
2020/01/14	R186	07/05/2020	7.60	Call	Bond Future	227.9000	0.2279	231.8100	0.2318	1.716	0	0	6,000
2020/01/14	R186	07/05/2020	8.07	Call	Bond Future	856.0500	0.8561	869.4500	0.8694	1.565	0	0	0
2020/01/14	R186	07/05/2020	8.07	Put	Bond Future	2,232.6800	2.2327	2,192.5800	2.1926	(1.796)	0	0	0
2020/01/14	R186	06/08/2020	8.38	Put	Bond Future	1,990.7000	1.9907	1,958.0500	1.9581	(1.640)	0	0	0
2020/01/14	R186	06/08/2020			Bond Future	8.3710	111.7783	8.3600	111.8355	(0.132)	0.0000	0.0000	0
2020/01/14	R186	06/08/2020	8.37	Call	Bond Future	2,009.6400	2.0096	2,033.9700	2.0340	1.211	0	0	0
2020/01/14	R186	06/08/2020	8.37	Put	Bond Future	2,014.9200	2.0149	1,982.0400	1.9820	(1.632)	0	0	0
2020/01/14	R186	06/08/2020	8.38	Call	Bond Future	2,037.1200	2.0371	2,061.6800	2.0617	1.206	0	0	0
2020/01/14	R186	06/08/2020	8.36	Call	Bond Future	1,982.6900	1.9827	2,006.8000	2.0068	1.216	0	0	0
2020/01/14	R186	06/08/2020	8.36	Put	Bond Future	2,039.7000	2.0397	2,006.6000	2.0066	(1.623)	0	0	0
2020/01/14	R186	05/11/2020	8.64	Put	Bond Future	1,932.0200	1.9320	1,900.8800	1.9009	(1.612)	0	0	0
2020/01/14	R186	05/11/2020	8.65	Call	Bond Future	3,085.7400	3.0857	3,120.0900	3.1201	1.113	0	0	0
2020/01/14	R186	05/11/2020			Bond Future	8.4134	113.8689	8.4003	113.9341	(0.155)	0.0000	0.0000	0
2020/01/14	R186	05/11/2020	8.66	Call	Bond Future	3,115.6300	3.1156	3,150.1800	3.1502	1.109	0	0	0
2020/01/14	R186	05/11/2020	8.66	Put	Bond Future	1,893.1600	1.8932	1,862.4300	1.8624	(1.623)	0	0	0
2020/01/14	R186	05/11/2020	9.26	Put	Bond Future	1,030.0300	1.0300	1,010.0800	1.0101	(1.937)	0	0	3,500
2020/01/14	R186	05/11/2020	8.64	Call	Bond Future	3,055.9800	3.0560	3,090.1200	3.0901	1.117	0	0	0
2020/01/14	R186	05/11/2020	7.84	Put	Bond Future	4,085.1900	4.0852	4,037.3800	4.0374	(1.170)	0	0	0
2020/01/14	R186	05/11/2020	8.65	Put	Bond Future	1,912.5100	1.9125	1,881.5800	1.8816	(1.617)	0	0	0
2020/01/14	R186	05/11/2020	8.34	Put	Bond Future	2,603.6800	2.6037	2,566.2300	2.5662	(1.438)	0	0	0
2020/01/14	R186	05/11/2020	8.34	Call	Bond Future	2,236.3100	2.2363	2,264.1400	2.2641	1.244	0	0	3,500
2020/01/14	R186	05/11/2020	9.26	Call	Bond Future	5,155.6600	5.1557	5,200.9900	5.2010	0.879	0	0	0
2020/01/14	R186	05/11/2020	7.84	Call	Bond Future	1,174.1300	1.1741	1,191.6000	1.1916	1.488	0	0	3,500
2020/01/14	R197	06/02/2020			Bond Future	300.6755	300.6755	300.5855	300.5855	(0.030)	0.0000	0.0000	2,540
2020/01/14	R197	07/05/2020			Bond Future	306.2117	306.2117	306.1076	306.1076	(0.034)	0.0000	0.0000	0
2020/01/14	R197	06/08/2020			Bond Future	304.2521	304.2521	304.1532	304.1532	(0.033)	0.0000	0.0000	0
2020/01/14	R197	05/11/2020			Bond Future	309.9422	309.9422	309.8602	309.8602	(0.026)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/14	R202	06/02/2020			Bond Future	226.6325	226.6325	226.1167	226.1167	(0.228)	0.0000	0.0000	8,469
2020/01/14	R202	07/05/2020			Bond Future	230.8055	230.8055	230.2707	230.2707	(0.232)	0.0000	0.0000	0
2020/01/14	R202	06/08/2020			Bond Future	231.0495	231.0495	230.5099	230.5099	(0.234)	0.0000	0.0000	0
2020/01/14	R202	05/11/2020			Bond Future	235.3706	235.3706	234.8353	234.8353	(0.227)	0.0000	0.0000	0
2020/01/14	R208	06/02/2020	6.13	Put	Bond Future	598.8600	0.5989	601.9900	0.6020	0.523	0	0	0
2020/01/14	R208	06/02/2020	6.12	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/01/14	R208	06/02/2020			Bond Future	6.6837	102.5317	6.6866	102.5286	0.044	0.0000	0.0000	15,530
2020/01/14	R208	06/02/2020	6.13	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/01/14	R208	06/02/2020	6.12	Put	Bond Future	609.7300	0.6097	612.8600	0.6129	0.513	0	0	0
2020/01/14	R208	06/02/2020	6.14	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/14	R208	06/02/2020	6.14	Put	Bond Future	588.0000	0.5880	591.1400	0.5911	0.534	0	0	0
2020/01/14	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/14	R208	07/05/2020	4.80	Put	Bond Future	1,447.0700	1.4471	1,454.4300	1.4544	0.509	0	0	0
2020/01/14	R208	07/05/2020			Bond Future	6.4833	100.9910	6.4920	100.9836	0.134	0.0000	0.0000	60
2020/01/14	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/14	R208	07/05/2020	4.82	Put	Bond Future	1,429.6800	1.4297	1,437.0500	1.4371	0.515	0	0	0
2020/01/14	R208	07/05/2020	4.81	Put	Bond Future	1,438.3700	1.4384	1,445.7400	1.4457	0.512	0	0	0
2020/01/14	R208	07/05/2020	4.80	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/01/14	R208	06/08/2020	5.57	Put	Bond Future	331.1100	0.3311	335.6200	0.3356	1.362	0	0	0
2020/01/14	R208	06/08/2020			Bond Future	6.0827	102.8534	6.0911	102.8482	0.137	0.0000	0.0000	0
2020/01/14	R208	06/08/2020	5.56	Call	Bond Future	11.9500	0.0120	11.3400	0.0113	(5.105)	0	0	0
2020/01/14	R208	06/08/2020	5.56	Put	Bond Future	336.5600	0.3366	341.1000	0.3411	1.349	0	0	0
2020/01/14	R208	06/08/2020	5.57	Call	Bond Future	12.7300	0.0127	12.0900	0.0121	(5.027)	0	0	0
2020/01/14	R208	06/08/2020	5.55	Call	Bond Future	11.2100	0.0112	10.6300	0.0106	(5.174)	0	0	0
2020/01/14	R208	06/08/2020	5.55	Put	Bond Future	342.0500	0.3420	346.6200	0.3466	1.336	0	0	0
2020/01/14	R208	05/11/2020	4.78	Call	Bond Future	39.9500	0.0400	40.1300	0.0401	0.451	0	0	0
2020/01/14	R208	05/11/2020	4.77	Put	Bond Future	176.1600	0.1762	175.2300	0.1752	(0.528)	0	0	0
2020/01/14	R208	05/11/2020			Bond Future	5.1270	101.3673	5.1241	101.3684	(0.056)	0.0000	0.0000	0
2020/01/14	R208	05/11/2020	4.79	Call	Bond Future	41.3500	0.0413	41.5400	0.0415	0.459	0	0	0
2020/01/14	R208	05/11/2020	4.79	Put	Bond Future	170.9300	0.1709	170.0100	0.1700	(0.538)	0	0	0
2020/01/14	R208	05/11/2020	4.78	Put	Bond Future	173.3800	0.1734	172.4500	0.1725	(0.536)	0	0	0
2020/01/14	R208	05/11/2020	4.77	Call	Bond Future	38.8800	0.0389	39.0600	0.0391	0.463	0	0	0
2020/01/14	R209	06/02/2020	9.52	Put	Bond Future	2,417.8900	2.4179	2,271.4100	2.2714	(6.058)	0	0	0
2020/01/14	R209	06/02/2020			Bond Future	9.8706	73.3438	9.8447	73.5055	(0.262)	0.0000	0.0000	101,926
2020/01/14	R209	06/02/2020	9.51	Call	Bond Future	165.8600	0.1659	180.2300	0.1802	8.664	0	0	0
2020/01/14	R209	06/02/2020	9.51	Put	Bond Future	2,473.0500	2.4731	2,325.7100	2.3257	(5.958)	0	0	0
2020/01/14	R209	06/02/2020	9.40	Put	Bond Future	3,112.0400	3.1120	2,957.2800	2.9573	(4.973)	0	0	0
2020/01/14	R209	06/02/2020	9.40	Call	Bond Future	79.4800	0.0795	86.4300	0.0864	8.744	0	0	7,500
2020/01/14	R209	06/02/2020	9.52	Call	Bond Future	176.1300	0.1761	191.3600	0.1914	8.647	0	0	0
2020/01/14	R209	06/02/2020	9.50	Call	Bond Future	156.0500	0.1561	169.5900	0.1696	8.677	0	0	0
2020/01/14	R209	06/02/2020	9.50	Put	Bond Future	2,528.7600	2.5288	2,380.5900	2.3806	(5.859)	0	0	0
2020/01/14	R209	07/05/2020	9.47	Call	Bond Future	831.1900	0.8312	870.7300	0.8707	4.757	0	0	0
2020/01/14	R209	07/05/2020			Bond Future	9.9411	71.5250	9.9149	71.6866	(0.263)	0.0000	0.0000	0
2020/01/14	R209	07/05/2020	9.45	Call	Bond Future	792.5600	0.7926	830.7100	0.8307	4.814	0	0	0
2020/01/14	R209	07/05/2020	9.45	Put	Bond Future	3,920.6800	3.9207	3,797.2200	3.7972	(3.149)	0	0	0

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2020/01/14	R209	07/05/2020	9.47	Put	Bond Future	3,828.0700	3.8281	3,706.0000	3.7060	(3.189)	0	0	0
2020/01/14	R209	07/05/2020	9.46	Call	Bond Future	811.7300	0.8117	850.5700	0.8506	4.785	0	0	0
2020/01/14	R209	07/05/2020	9.46	Put	Bond Future	3,874.1900	3.8742	3,751.4200	3.7514	(3.169)	0	0	0
2020/01/14	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/14	R209	06/08/2020	5.55	Put	Bond Future	36,680.3100	36.6803	36,513.9900	36.5140	(0.453)	0	0	0
2020/01/14	R209	06/08/2020			Bond Future	10.0121	72.8365	9.9848	73.0028	(0.272)	0.0000	0.0000	0
2020/01/14	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/14	R209	06/08/2020	5.57	Put	Bond Future	36,463.4700	36.4635	36,297.1500	36.2972	(0.456)	0	0	0
2020/01/14	R209	06/08/2020	5.56	Put	Bond Future	36,571.8200	36.5718	36,405.5000	36.4055	(0.455)	0	0	0
2020/01/14	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/14	R209	05/11/2020	10.02	Call	Bond Future	3,315.5400	3.3155	3,398.6300	3.3986	2.506	0	0	0
2020/01/14	R209	05/11/2020			Bond Future	10.0818	71.0505	10.0530	71.2244	(0.286)	0.0000	0.0000	0
2020/01/14	R209	05/11/2020	10.00	Call	Bond Future	3,255.5600	3.2556	3,337.6800	3.3377	2.522	0	0	0
2020/01/14	R209	05/11/2020	10.00	Put	Bond Future	3,750.6100	3.7506	3,658.8000	3.6588	(2.448)	0	0	0
2020/01/14	R209	05/11/2020	10.02	Put	Bond Future	3,689.0800	3.6891	3,598.2400	3.5982	(2.462)	0	0	0
2020/01/14	R209	05/11/2020	10.01	Call	Bond Future	3,285.4800	3.2855	3,368.0900	3.3681	2.514	0	0	0
2020/01/14	R209	05/11/2020	10.01	Put	Bond Future	3,719.7400	3.7197	3,628.4200	3.6284	(2.455)	0	0	0
2020/01/14	R210	06/02/2020			Bond Future	187.9590	187.9590	187.5317	187.5317	(0.227)	0.0000	0.0000	1,721
2020/01/14	R210	07/05/2020			Bond Future	188.7910	188.7910	188.3481	188.3481	(0.235)	0.0000	0.0000	220
2020/01/14	R210	06/08/2020			Bond Future	192.3495	192.3495	191.9027	191.9027	(0.232)	0.0000	0.0000	0
2020/01/14	R210	05/11/2020			Bond Future	193.2464	193.2464	192.8029	192.8029	(0.229)	0.0000	0.0000	0
2020/01/14	R212	06/02/2020			Bond Future	161.5137	161.5137	161.4923	161.4923	(0.013)	0.0000	0.0000	7,963
2020/01/14	R212	07/05/2020			Bond Future	164.4876	164.4876	164.4591	164.4591	(0.017)	0.0000	0.0000	0
2020/01/14	R212	06/08/2020			Bond Future	165.3124	165.3124	165.2872	165.2872	(0.015)	0.0000	0.0000	0
2020/01/14	R212	05/11/2020			Bond Future	168.4041	168.4041	168.3886	168.3886	(0.009)	0.0000	0.0000	0
2020/01/14	R213	06/02/2020	9.27	Call	Bond Future	714.9700	0.7150	788.1000	0.7881	10.228	0	0	0
2020/01/14	R213	06/02/2020	9.26	Put	Bond Future	965.2000	0.9652	848.0800	0.8481	(12.134)	0	0	0
2020/01/14	R213	06/02/2020			Bond Future	9.3057	87.4585	9.2749	87.6465	(0.332)	0.0000	0.0000	20,142
2020/01/14	R213	06/02/2020	9.28	Call	Bond Future	744.0400	0.7440	819.3800	0.8194	10.126	0	0	0
2020/01/14	R213	06/02/2020	9.28	Put	Bond Future	900.6700	0.9007	787.9700	0.7880	(12.513)	0	0	0
2020/01/14	R213	06/02/2020	9.27	Put	Bond Future	932.6000	0.9326	817.6900	0.8177	(12.321)	0	0	0
2020/01/14	R213	06/02/2020	9.26	Call	Bond Future	686.5100	0.6865	757.4300	0.7574	10.331	0	0	0
2020/01/14	R213	07/05/2020	9.01	Put	Bond Future	3,108.6100	3.1086	2,975.8100	2.9758	(4.272)	0	0	0
2020/01/14	R213	07/05/2020	9.00	Call	Bond Future	898.7500	0.8988	952.9700	0.9530	6.033	0	0	0
2020/01/14	R213	07/05/2020			Bond Future	9.3700	85.4955	9.3386	85.6834	(0.335)	0.0000	0.0000	0
2020/01/14	R213	07/05/2020	9.01	Call	Bond Future	919.0300	0.9190	974.1500	0.9742	5.998	0	0	0
2020/01/14	R213	07/05/2020	9.00	Put	Bond Future	3,150.2200	3.1502	3,016.5200	3.0165	(4.244)	0	0	0
2020/01/14	R213	07/05/2020	9.02	Call	Bond Future	939.7800	0.9398	995.8100	0.9958	5.962	0	0	0
2020/01/14	R213	07/05/2020	9.02	Put	Bond Future	3,067.5300	3.0675	2,935.6400	2.9356	(4.300)	0	0	0
2020/01/14	R213	06/08/2020	9.31	Call	Bond Future	2,195.8800	2.1959	2,281.5500	2.2816	3.901	0	0	0
2020/01/14	R213	06/08/2020			Bond Future	9.4341	87.0648	9.4013	87.2582	(0.348)	0.0000	0.0000	0
2020/01/14	R213	06/08/2020	9.29	Call	Bond Future	2,139.8300	2.1398	2,224.0700	2.2241	3.937	0	0	0
2020/01/14	R213	06/08/2020	9.29	Put	Bond Future	2,992.4900	2.9925	2,883.3000	2.8833	(3.649)	0	0	0
2020/01/14	R213	06/08/2020	9.31	Put	Bond Future	2,929.5600	2.9296	2,821.8000	2.8218	(3.678)	0	0	0
2020/01/14	R213	06/08/2020	9.30	Call	Bond Future	2,167.7500	2.1678	2,252.7100	2.2527	3.919	0	0	0

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2020/01/14	R213	06/08/2020	9.30	Put	Bond Future	2,960.8900	2.9609	2,852.4200	2.8524	(3.663)	0	0	0
2020/01/14	R213	05/11/2020	9.60	Put	Bond Future	2,899.5700	2.8996	2,803.5800	2.8036	(3.310)	0	0	0
2020/01/14	R213	05/11/2020	9.59	Call	Bond Future	3,436.2300	3.4362	3,542.0400	3.5420	3.079	0	0	0
2020/01/14	R213	05/11/2020			Bond Future	9.5012	85.1442	9.4662	85.3466	(0.368)	0.0000	0.0000	0
2020/01/14	R213	05/11/2020	9.60	Call	Bond Future	3,467.4500	3.4675	3,573.8400	3.5738	3.068	0	0	0
2020/01/14	R213	05/11/2020	9.59	Put	Bond Future	2,925.5800	2.9256	2,829.0100	2.8290	(3.301)	0	0	0
2020/01/14	R213	05/11/2020	9.61	Call	Bond Future	3,498.8000	3.4988	3,605.7700	3.6058	3.057	0	0	0
2020/01/14	R213	05/11/2020	9.61	Put	Bond Future	2,873.7400	2.8737	2,778.3300	2.7783	(3.320)	0	0	0
2020/01/14	R214	06/02/2020	9.73	Call	Bond Future	179.3000	0.1793	194.4100	0.1944	8.427	0	0	0
2020/01/14	R214	06/02/2020	9.87	Put	Bond Future	1,844.1000	1.8441	1,706.9500	1.7069	(7.437)	0	0	0
2020/01/14	R214	06/02/2020	10.42	Call	Bond Future	2,358.3800	2.3584	2,480.6700	2.4807	5.185	0	0	0
2020/01/14	R214	06/02/2020			Bond Future	10.0919	71.8271	10.0661	71.9951	(0.257)	0.0000	0.0000	19,134
2020/01/14	R214	06/02/2020	9.71	Call	Bond Future	158.3800	0.1584	171.7900	0.1718	8.467	0	0	0
2020/01/14	R214	06/02/2020	9.71	Put	Bond Future	2,704.4600	2.7045	2,549.8500	2.5499	(5.717)	0	0	0
2020/01/14	R214	06/02/2020	10.42	Put	Bond Future	284.5800	0.2846	238.8500	0.2389	(16.069)	0	0	1,000
2020/01/14	R214	06/02/2020	9.73	Put	Bond Future	2,588.4000	2.5884	2,435.4900	2.4355	(5.908)	0	0	0
2020/01/14	R214	06/02/2020	9.52	Call	Bond Future	39.3800	0.0394	42.6700	0.0427	8.354	0	0	1,000
2020/01/14	R214	06/02/2020	9.87	Call	Bond Future	382.4200	0.3824	413.2900	0.4133	8.072	0	0	1,000
2020/01/14	R214	06/02/2020	9.72	Call	Bond Future	168.6200	0.1686	182.8600	0.1829	8.445	0	0	0
2020/01/14	R214	06/02/2020	9.72	Put	Bond Future	2,646.1600	2.6462	2,492.3800	2.4924	(5.811)	0	0	0
2020/01/14	R214	06/02/2020	9.52	Put	Bond Future	3,907.7000	3.9077	3,742.9700	3.7430	(4.216)	0	0	0
2020/01/14	R214	07/05/2020	9.77	Put	Bond Future	3,641.7000	3.6417	3,521.0700	3.5211	(3.312)	0	0	0
2020/01/14	R214	07/05/2020			Bond Future	10.1613	69.8340	10.1351	70.0021	(0.258)	0.0000	0.0000	0
2020/01/14	R214	07/05/2020	9.76	Call	Bond Future	1,039.4300	1.0394	1,086.1500	1.0861	4.495	0	0	0
2020/01/14	R214	07/05/2020	9.76	Put	Bond Future	3,687.3300	3.6873	3,565.9500	3.5660	(3.292)	0	0	0
2020/01/14	R214	07/05/2020	9.31	Put	Bond Future	6,112.0800	6.1121	5,961.7000	5.9617	(2.460)	0	0	0
2020/01/14	R214	07/05/2020	10.66	Put	Bond Future	1,075.0500	1.0750	1,019.9600	1.0200	(5.124)	0	0	1,250
2020/01/14	R214	07/05/2020	9.77	Call	Bond Future	1,061.7300	1.0617	1,109.2000	1.1092	4.471	0	0	0
2020/01/14	R214	07/05/2020	9.31	Call	Bond Future	299.1900	0.2992	316.9100	0.3169	5.923	0	0	1,250
2020/01/14	R214	07/05/2020	9.91	Put	Bond Future	3,045.4300	3.0454	2,935.6000	2.9356	(3.606)	0	0	0
2020/01/14	R214	07/05/2020	9.91	Call	Bond Future	1,405.8800	1.4059	1,464.1500	1.4641	4.145	0	0	1,250
2020/01/14	R214	07/05/2020	10.66	Call	Bond Future	4,154.0700	4.1541	4,267.0800	4.2671	2.720	0	0	0
2020/01/14	R214	07/05/2020	9.75	Call	Bond Future	1,017.2800	1.0173	1,063.2600	1.0633	4.520	0	0	0
2020/01/14	R214	07/05/2020	9.75	Put	Bond Future	3,733.2100	3.7332	3,611.0900	3.6111	(3.271)	0	0	0
2020/01/14	R214	06/08/2020	9.98	Put	Bond Future	3,873.1900	3.8732	3,769.1500	3.7692	(2.686)	0	0	0
2020/01/14	R214	06/08/2020	9.97	Call	Bond Future	2,226.5900	2.2266	2,294.9100	2.2949	3.068	0	0	0
2020/01/14	R214	06/08/2020			Bond Future	10.2309	71.1142	10.2037	71.2872	(0.267)	0.0000	0.0000	0
2020/01/14	R214	06/08/2020	9.98	Call	Bond Future	2,255.3500	2.2553	2,324.2500	2.3243	3.055	0	0	0
2020/01/14	R214	06/08/2020	9.97	Put	Bond Future	3,910.1500	3.9101	3,805.5300	3.8055	(2.676)	0	0	0
2020/01/14	R214	06/08/2020	9.99	Call	Bond Future	2,284.5000	2.2845	2,354.0000	2.3540	3.042	0	0	0
2020/01/14	R214	06/08/2020	9.99	Put	Bond Future	3,836.7200	3.8367	3,733.2800	3.7333	(2.696)	0	0	0
2020/01/14	R214	05/11/2020	10.26	Put	Bond Future	3,838.2100	3.8382	3,745.2000	3.7452	(2.423)	0	0	0
2020/01/14	R214	05/11/2020			Bond Future	10.3021	69.1501	10.2733	69.3306	(0.279)	0.0000	0.0000	0
2020/01/14	R214	05/11/2020	10.25	Call	Bond Future	3,542.6200	3.5426	3,629.6300	3.6296	2.456	0	0	0
2020/01/14	R214	05/11/2020	10.25	Put	Bond Future	3,869.7000	3.8697	3,776.2000	3.7762	(2.416)	0	0	0
2020/01/14	R214	05/11/2020	10.26	Call	Bond Future	3,574.1200	3.5741	3,661.6200	3.6616	2.448	0	0	0
2020/01/14	R214	05/11/2020	10.24	Call	Bond Future	3,511.4900	3.5115	3,598.0100	3.5980	2.464	0	0	0

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2020/01/14	R214	05/11/2020	10.24	Put	Bond Future	3,901.6600	3.9017	3,807.6700	3.8077	(2.409)	0	0	0
2020/01/14	R248	06/02/2020	9.71	Put	Bond Future	4,435.4100	4.4354	4,230.7300	4.2307	(4.615)	0	0	0
2020/01/14	R248	06/02/2020			Bond Future	10.2281	90.3840	10.2022	90.5942	(0.254)	0.0000	0.0000	95,180
2020/01/14	R248	06/02/2020	9.71	Call	Bond Future	58.8900	0.0589	64.4300	0.0644	9.407	0	0	0
2020/01/14	R248	06/02/2020	9.70	Put	Bond Future	4,519.0000	4.5190	4,313.8700	4.3139	(4.539)	0	0	0
2020/01/14	R248	06/02/2020	9.72	Call	Bond Future	63.8600	0.0639	69.8800	0.0699	9.427	0	0	0
2020/01/14	R248	06/02/2020	9.72	Put	Bond Future	4,352.2800	4.3523	4,148.0800	4.1481	(4.692)	0	0	0
2020/01/14	R248	06/02/2020	9.70	Call	Bond Future	54.2400	0.0542	59.3300	0.0593	9.384	0	0	0
2020/01/14	R248	07/05/2020	10.20	Call	Bond Future	2,196.4200	2.1964	2,284.3400	2.2843	4.003	0	0	0
2020/01/14	R248	07/05/2020	9.69	Put	Bond Future	5,812.2000	5.8122	5,639.1100	5.6391	(2.978)	0	0	0
2020/01/14	R248	07/05/2020	9.79	Call	Bond Future	900.3400	0.9003	946.8400	0.9468	5.165	0	0	0
2020/01/14	R248	07/05/2020	9.77	Put	Bond Future	5,287.6700	5.2877	5,121.8100	5.1218	(3.137)	0	0	0
2020/01/14	R248	07/05/2020			Bond Future	10.3014	87.5862	10.2751	87.7967	(0.255)	0.0000	0.0000	0
2020/01/14	R248	07/05/2020	10.70	Call	Bond Future	4,528.2500	4.5282	4,663.8700	4.6639	2.995	0	0	0
2020/01/14	R248	07/05/2020	10.70	Put	Bond Future	1,445.4200	1.4454	1,370.5400	1.3705	(5.181)	0	0	300
2020/01/14	R248	07/05/2020	9.79	Put	Bond Future	5,161.1900	5.1612	4,997.1900	4.9972	(3.178)	0	0	0
2020/01/14	R248	07/05/2020	9.77	Call	Bond Future	852.7500	0.8528	897.3900	0.8974	5.235	0	0	0
2020/01/14	R248	07/05/2020	10.20	Put	Bond Future	3,013.0900	3.0131	2,890.5100	2.8905	(4.068)	0	0	300
2020/01/14	R248	07/05/2020	9.69	Call	Bond Future	675.1600	0.6752	712.5700	0.7126	5.541	0	0	300
2020/01/14	R248	07/05/2020	9.78	Put	Bond Future	5,224.1700	5.2242	5,059.2300	5.0592	(3.157)	0	0	0
2020/01/14	R248	07/05/2020	9.78	Call	Bond Future	876.3500	0.8764	921.9100	0.9219	5.199	0	0	0
2020/01/14	R248	06/08/2020	9.00	Put	Bond Future	12,501.1200	12.5011	12,301.3100	12.3013	(1.598)	0	0	0
2020/01/14	R248	06/08/2020	10.20	Call	Bond Future	3,070.4100	3.0704	3,162.2100	3.1622	2.990	0	0	0
2020/01/14	R248	06/08/2020			Bond Future	10.3752	89.1917	10.3478	89.4081	(0.264)	0.0000	0.0000	0
2020/01/14	R248	06/08/2020	9.25	Put	Bond Future	10,311.3300	10.3113	10,121.4100	10.1214	(1.842)	0	0	0
2020/01/14	R248	06/08/2020	9.25	Call	Bond Future	568.5200	0.5685	595.0400	0.5950	4.665	0	0	20,640
2020/01/14	R248	06/08/2020	10.18	Call	Bond Future	2,996.0900	2.9961	3,086.4000	3.0864	3.014	0	0	0
2020/01/14	R248	06/08/2020	10.18	Put	Bond Future	4,559.4600	4.5595	4,433.3300	4.4333	(2.766)	0	0	0
2020/01/14	R248	06/08/2020	9.00	Call	Bond Future	332.2800	0.3323	348.9100	0.3489	5.005	0	0	3,000
2020/01/14	R248	06/08/2020	10.20	Put	Bond Future	4,471.3300	4.4713	4,346.6900	4.3467	(2.788)	0	0	0
2020/01/14	R248	06/08/2020	10.19	Call	Bond Future	3,033.2700	3.0333	3,124.3300	3.1243	3.002	0	0	0
2020/01/14	R248	06/08/2020	10.19	Put	Bond Future	4,515.3500	4.5154	4,389.9700	4.3900	(2.777)	0	0	0
2020/01/14	R248	05/11/2020	10.02	Put	Bond Future	6,476.5000	6.4765	6,335.5800	6.3356	(2.176)	0	0	0
2020/01/14	R248	05/11/2020	10.03	Call	Bond Future	3,039.8300	3.0398	3,125.5200	3.1255	2.819	0	0	0
2020/01/14	R248	05/11/2020			Bond Future	10.4506	86.4254	10.4216	86.6513	(0.277)	0.0000	0.0000	0
2020/01/14	R248	05/11/2020	10.04	Call	Bond Future	3,072.5000	3.0725	3,158.8300	3.1588	2.810	0	0	0
2020/01/14	R248	05/11/2020	10.04	Put	Bond Future	6,374.8000	6.3748	6,235.1500	6.2351	(2.191)	0	0	0
2020/01/14	R248	05/11/2020	10.02	Call	Bond Future	3,007.6300	3.0076	3,092.6900	3.0927	2.828	0	0	0
2020/01/14	R248	05/11/2020	10.03	Put	Bond Future	6,425.3400	6.4253	6,285.0500	6.2850	(2.183)	0	0	0

Total

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