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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/01/2020 TO 28/01/2020

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
2020/01/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	2025	06/02/2020		Bond Future	135.6449	135.6449	135.5682	135.5682	(0.057)	0.0000	0.0000	2,083
2020/01/28	2025	07/05/2020		Bond Future	138.0799	138.0799	137.9842	137.9842	(0.069)	0.0000	0.0000	3,549

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/28	2025	06/08/2020			Bond Future	139.1238	139.1238	139.0214	139.0214	(0.074)	0.0000	0.0000	0
2020/01/28	2025	05/11/2020			Bond Future	141.6277	141.6277	141.5091	141.5091	(0.084)	0.0000	0.0000	0
2020/01/28	2025	04/02/2021			Bond Future	142.5801	142.5801	142.4486	142.4486	(0.092)	0.0000	0.0000	36
2020/01/28	2029	06/02/2020			Bond Future	100.9298	100.9298	100.9204	100.9204	(0.009)	0.0000	0.0000	2,511
2020/01/28	2029	07/05/2020			Bond Future	101.6383	101.6383	101.6157	101.6157	(0.022)	0.0000	0.0000	1,254
2020/01/28	2029	06/08/2020			Bond Future	103.5059	103.5059	103.4793	103.4793	(0.026)	0.0000	0.0000	0
2020/01/28	2029	05/11/2020			Bond Future	104.2354	104.2354	104.1977	104.1977	(0.036)	0.0000	0.0000	0
2020/01/28	2030	06/02/2020	9.15	Put	Bond Future	298.7200	0.2987	316.1800	0.3162	5.845	0	0	0
2020/01/28	2030	06/02/2020	9.14	Call	Bond Future	782.9400	0.7829	682.6800	0.6827	(12.806)	0	0	0
2020/01/28	2030	06/02/2020	9.40	Put	Bond Future	38.2700	0.0383	37.1700	0.0372	(2.874)	0	0	5,000
2020/01/28	2030	06/02/2020	9.25	Call	Bond Future	1,276.4300	1.2764	1,161.7700	1.1618	(8.983)	0	0	0
2020/01/28	2030	06/02/2020	8.40	Call	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	5,820
2020/01/28	2030	06/02/2020			Bond Future	9.0648	93.3439	9.0841	93.2244	0.214	0.0000	0.0000	28,208
2020/01/28	2030	06/02/2020	9.00	Put	Bond Future	736.3000	0.7363	788.5200	0.7885	7.092	0	0	0
2020/01/28	2030	06/02/2020	9.00	Call	Bond Future	335.1100	0.3351	267.8500	0.2679	(20.071)	0	0	5,820
2020/01/28	2030	06/02/2020	9.15	Call	Bond Future	823.2000	0.8232	721.1800	0.7212	(12.393)	0	0	0
2020/01/28	2030	06/02/2020	9.14	Put	Bond Future	319.8000	0.3198	339.0200	0.3390	6.010	0	0	0
2020/01/28	2030	06/02/2020	9.40	Call	Bond Future	2,078.8600	2.0789	1,958.2800	1.9583	(5.800)	0	0	0
2020/01/28	2030	06/02/2020	9.25	Put	Bond Future	141.5400	0.1415	146.3600	0.1464	3.405	0	0	5,000
2020/01/28	2030	06/02/2020	8.40	Put	Bond Future	4,227.9300	4.2279	4,347.3600	4.3474	2.825	0	0	0
2020/01/28	2030	06/02/2020	9.16	Call	Bond Future	864.4700	0.8645	760.7700	0.7608	(11.996)	0	0	0
2020/01/28	2030	06/02/2020	9.16	Put	Bond Future	278.7100	0.2787	294.4900	0.2945	5.662	0	0	0
2020/01/28	2030	07/05/2020	8.79	Call	Bond Future	787.8600	0.7879	740.3400	0.7403	(6.032)	0	0	0
2020/01/28	2030	07/05/2020	8.78	Put	Bond Future	2,962.3500	2.9624	3,049.2400	3.0492	2.933	0	0	0
2020/01/28	2030	07/05/2020			Bond Future	9.1372	94.9964	9.1593	94.8628	0.242	0.0000	0.0000	52,850
2020/01/28	2030	07/05/2020	8.80	Call	Bond Future	807.9600	0.8080	759.6400	0.7596	(5.980)	0	0	0
2020/01/28	2030	07/05/2020	8.80	Put	Bond Future	2,877.4100	2.8774	2,962.7100	2.9627	2.964	0	0	0
2020/01/28	2030	07/05/2020	8.79	Put	Bond Future	2,919.6000	2.9196	3,005.7000	3.0057	2.949	0	0	0
2020/01/28	2030	07/05/2020	8.78	Call	Bond Future	768.2700	0.7683	721.5400	0.7215	(6.082)	0	0	0
2020/01/28	2030	06/08/2020	9.11	Call	Bond Future	2,053.2600	2.0533	1,982.1200	1.9821	(3.465)	0	0	0
2020/01/28	2030	06/08/2020			Bond Future	9.2116	92.6868	9.2352	92.5474	0.256	0.0000	0.0000	0
2020/01/28	2030	06/08/2020	9.09	Call	Bond Future	1,996.6500	1.9966	1,926.6700	1.9267	(3.505)	0	0	0
2020/01/28	2030	06/08/2020	9.09	Put	Bond Future	2,719.9900	2.7200	2,789.4200	2.7894	2.553	0	0	0
2020/01/28	2030	06/08/2020	9.11	Put	Bond Future	2,657.1300	2.6571	2,725.4000	2.7254	2.569	0	0	0
2020/01/28	2030	06/08/2020	9.10	Call	Bond Future	2,024.8400	2.0248	1,954.2800	1.9543	(3.485)	0	0	0
2020/01/28	2030	06/08/2020	9.10	Put	Bond Future	2,688.4200	2.6884	2,757.2700	2.7573	2.561	0	0	0
2020/01/28	2030	05/11/2020	10.06	Put	Bond Future	1,335.6300	1.3356	1,372.3300	1.3723	2.748	0	0	1,000
2020/01/28	2030	05/11/2020	8.73	Call	Bond Future	1,463.5700	1.4636	1,409.2400	1.4092	(3.712)	0	0	3,000
2020/01/28	2030	05/11/2020	9.39	Put	Bond Future	2,586.8100	2.5868	2,650.6700	2.6507	2.469	0	0	0
2020/01/28	2030	05/11/2020	9.38	Call	Bond Future	3,168.9600	3.1690	3,081.8000	3.0818	(2.750)	0	0	0
2020/01/28	2030	05/11/2020			Bond Future	9.2835	94.3563	9.3097	94.2048	0.282	0.0000	0.0000	0
2020/01/28	2030	05/11/2020	8.34	Put	Bond Future	6,480.3800	6.4804	6,596.3100	6.5963	1.789	0	0	0
2020/01/28	2030	05/11/2020	8.34	Call	Bond Future	797.3800	0.7974	761.8100	0.7618	(4.461)	0	0	1,000
2020/01/28	2030	05/11/2020	9.04	Put	Bond Future	3,611.6800	3.6117	3,692.9400	3.6929	2.250	0	0	0
2020/01/28	2030	05/11/2020	9.04	Call	Bond Future	2,186.8400	2.1868	2,116.6000	2.1166	(3.212)	0	0	1,000
2020/01/28	2030	05/11/2020	10.06	Call	Bond Future	5,694.0200	5.6940	5,579.2200	5.5792	(2.016)	0	0	0

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2020/01/28	2030	05/11/2020	8.73	Put	Bond Future	4,743.9300	4.7439	4,841.1000	4.8411	2.048	0	0	0
2020/01/28	2030	05/11/2020	9.23	Put	Bond Future	3,021.8700	3.0219	3,093.5300	3.0935	2.371	0	0	0
2020/01/28	2030	05/11/2020	10.37	Put	Bond Future	955.0900	0.9551	982.4900	0.9825	2.869	0	0	16,000
2020/01/28	2030	05/11/2020	9.39	Call	Bond Future	3,200.9600	3.2010	3,113.3200	3.1133	(2.738)	0	0	0
2020/01/28	2030	05/11/2020	9.38	Put	Bond Future	2,612.2600	2.6123	2,676.6000	2.6766	2.463	0	0	0
2020/01/28	2030	05/11/2020	10.47	Call	Bond Future	7,390.4000	7.3904	7,263.5500	7.2636	(1.716)	0	0	0
2020/01/28	2030	05/11/2020	10.47	Put	Bond Future	839.3600	0.8394	864.0100	0.8640	2.937	0	0	3,000
2020/01/28	2030	05/11/2020	9.23	Call	Bond Future	2,711.1600	2.7112	2,631.3200	2.6313	(2.945)	0	0	3,000
2020/01/28	2030	05/11/2020	8.53	Put	Bond Future	5,590.7700	5.5908	5,697.8800	5.6979	1.916	0	0	0
2020/01/28	2030	05/11/2020	8.53	Call	Bond Future	1,087.9400	1.0879	1,043.5500	1.0436	(4.080)	0	0	16,000
2020/01/28	2030	05/11/2020	9.03	Put	Bond Future	3,644.9200	3.6449	3,726.6900	3.7267	2.243	0	0	0
2020/01/28	2030	05/11/2020	9.03	Call	Bond Future	2,160.9600	2.1610	2,091.2300	2.0912	(3.227)	0	0	16,000
2020/01/28	2030	05/11/2020	10.37	Call	Bond Future	6,978.0400	6.9780	6,853.9400	6.8539	(1.778)	0	0	0
2020/01/28	2030	05/11/2020	9.40	Call	Bond Future	3,232.7900	3.2328	3,144.6700	3.1447	(2.726)	0	0	0
2020/01/28	2030	05/11/2020	9.40	Put	Bond Future	2,561.2400	2.5612	2,624.6200	2.6246	2.475	0	0	0
2020/01/28	2032	06/02/2020	9.40	Put	Bond Future	792.3800	0.7924	913.3700	0.9134	15.269	0	0	0
2020/01/28	2032	06/02/2020			Bond Future	9.4607	94.3735	9.4950	94.1441	0.363	0.0000	0.0000	46,392
2020/01/28	2032	06/02/2020	9.39	Call	Bond Future	358.6700	0.3587	254.9900	0.2550	(28.907)	0	0	0
2020/01/28	2032	06/02/2020	9.39	Put	Bond Future	833.7700	0.8338	959.4900	0.9595	15.078	0	0	0
2020/01/28	2032	06/02/2020	9.40	Call	Bond Future	384.7200	0.3847	276.3100	0.2763	(28.179)	0	0	0
2020/01/28	2032	06/02/2020	9.38	Call	Bond Future	333.8200	0.3338	234.8500	0.2348	(29.648)	0	0	0
2020/01/28	2032	06/02/2020	9.38	Put	Bond Future	876.4300	0.8764	1,006.8600	1.0069	14.882	0	0	0
2020/01/28	2032	07/05/2020	9.20	Call	Bond Future	897.8000	0.8978	814.5700	0.8146	(9.270)	0	0	7,500
2020/01/28	2032	07/05/2020	9.19	Call	Bond Future	874.6200	0.8746	792.8400	0.7928	(9.350)	0	0	0
2020/01/28	2032	07/05/2020			Bond Future	9.5383	91.8856	9.5757	91.6401	0.392	0.0000	0.0000	44,926
2020/01/28	2032	07/05/2020	9.50	Put	Bond Future	1,990.3000	1.9903	2,109.2700	2.1093	5.977	0	0	0
2020/01/28	2032	07/05/2020	9.50	Call	Bond Future	1,737.6200	1.7376	1,611.0900	1.6111	(7.282)	0	0	7,500
2020/01/28	2032	07/05/2020	9.17	Call	Bond Future	829.5600	0.8296	750.6400	0.7506	(9.513)	0	0	0
2020/01/28	2032	07/05/2020	9.17	Put	Bond Future	3,298.0600	3.2981	3,464.6400	3.4646	5.051	0	0	0
2020/01/28	2032	07/05/2020	9.20	Put	Bond Future	3,161.8300	3.1618	3,324.1000	3.3241	5.132	0	0	0
2020/01/28	2032	07/05/2020	9.19	Put	Bond Future	3,206.7400	3.2067	3,370.4600	3.3705	5.105	0	0	0
2020/01/28	2032	07/05/2020	9.18	Call	Bond Future	851.9900	0.8520	771.6400	0.7716	(9.431)	0	0	0
2020/01/28	2032	07/05/2020	9.18	Put	Bond Future	3,252.2600	3.2523	3,417.4100	3.4174	5.078	0	0	0
2020/01/28	2032	06/08/2020	9.46	Put	Bond Future	3,199.5100	3.1995	3,333.1100	3.3331	4.176	0	0	0
2020/01/28	2032	06/08/2020	9.45	Call	Bond Future	2,145.8200	2.1458	2,027.3300	2.0273	(5.522)	0	0	0
2020/01/28	2032	06/08/2020			Bond Future	9.6172	93.5276	9.6564	93.2745	0.408	0.0000	0.0000	0
2020/01/28	2032	06/08/2020	9.46	Call	Bond Future	2,176.0100	2.1760	2,056.5000	2.0565	(5.492)	0	0	0
2020/01/28	2032	06/08/2020	9.45	Put	Bond Future	3,234.9600	3.2350	3,369.5800	3.3696	4.161	0	0	0
2020/01/28	2032	06/08/2020	9.47	Call	Bond Future	2,206.4300	2.2064	2,085.9000	2.0859	(5.463)	0	0	0
2020/01/28	2032	06/08/2020	9.47	Put	Bond Future	3,164.3500	3.1644	3,296.9300	3.2969	4.190	0	0	0
2020/01/28	2032	05/11/2020	9.61	Put	Bond Future	3,630.7000	3.6307	3,762.4000	3.7624	3.627	0	0	0
2020/01/28	2032	05/11/2020	10.99	Call	Bond Future	8,602.5100	8.6025	8,378.9200	8.3789	(2.599)	0	0	0
2020/01/28	2032	05/11/2020	9.44	Put	Bond Future	4,219.5800	4.2196	4,365.4800	4.3655	3.458	0	0	0
2020/01/28	2032	05/11/2020	11.08	Call	Bond Future	9,007.7900	9.0078	8,780.3300	8.7803	(2.525)	0	0	0
2020/01/28	2032	05/11/2020	9.77	Put	Bond Future	3,137.9600	3.1380	3,256.6600	3.2567	3.783	0	0	0
2020/01/28	2032	05/11/2020			Bond Future	9.6988	91.0552	9.7410	90.7881	0.435	0.0000	0.0000	0
2020/01/28	2032	05/11/2020	10.99	Put	Bond Future	898.8300	0.8988	942.3500	0.9423	4.842	0	0	3,000

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2020/01/28	2032	05/11/2020	9.76	Call	Bond Future	3,553.7600	3.5538	3,406.1500	3.4062	(4.154)	0	0	0
2020/01/28	2032	05/11/2020	9.76	Put	Bond Future	3,166.5100	3.1665	3,286.0100	3.2860	3.774	0	0	0
2020/01/28	2032	05/11/2020	9.11	Call	Bond Future	1,717.4200	1.7174	1,623.9900	1.6240	(5.440)	0	0	3,000
2020/01/28	2032	05/11/2020	9.61	Call	Bond Future	3,065.5300	3.0655	2,930.1200	2.9301	(4.417)	0	0	3,000
2020/01/28	2032	05/11/2020	9.44	Call	Bond Future	2,558.2900	2.5583	2,437.0800	2.4371	(4.738)	0	0	1,000
2020/01/28	2032	05/11/2020	11.08	Put	Bond Future	801.5200	0.8015	841.1700	0.8412	4.947	0	0	1,000
2020/01/28	2032	05/11/2020	9.77	Call	Bond Future	3,588.2100	3.5882	3,439.8000	3.4398	(4.136)	0	0	0
2020/01/28	2032	05/11/2020	9.11	Put	Bond Future	5,558.3700	5.5584	5,732.0500	5.7321	3.125	0	0	0
2020/01/28	2032	05/11/2020	8.94	Put	Bond Future	6,351.3300	6.3513	6,538.9100	6.5389	2.953	0	0	0
2020/01/28	2032	05/11/2020	8.94	Call	Bond Future	1,360.1300	1.3601	1,280.6000	1.2806	(5.847)	0	0	1,000
2020/01/28	2032	05/11/2020	9.75	Call	Bond Future	3,519.1500	3.5192	3,372.3400	3.3723	(4.172)	0	0	0
2020/01/28	2032	05/11/2020	9.75	Put	Bond Future	3,194.9700	3.1950	3,315.2700	3.3153	3.765	0	0	0
2020/01/28	2033	06/02/2020			Bond Future	100.6542	100.6542	100.5334	100.5334	(0.120)	0.0000	0.0000	6,260
2020/01/28	2033	07/05/2020			Bond Future	101.2755	101.2755	101.1396	101.1396	(0.134)	0.0000	0.0000	1,190
2020/01/28	2033	06/08/2020			Bond Future	103.1365	103.1365	102.9946	102.9946	(0.138)	0.0000	0.0000	0
2020/01/28	2033	05/11/2020			Bond Future	103.7817	103.7817	103.6267	103.6267	(0.149)	0.0000	0.0000	0
2020/01/28	2037	06/02/2020	9.67	Call	Bond Future	39.4300	0.0394	16.4800	0.0165	(58.204)	0	0	0
2020/01/28	2037	06/02/2020	9.66	Put	Bond Future	2,557.7900	2.5578	2,898.2700	2.8983	13.311	0	0	0
2020/01/28	2037	06/02/2020			Bond Future	9.9963	88.1422	10.0456	87.7811	0.493	0.0000	0.0000	40,543
2020/01/28	2037	06/02/2020	9.68	Call	Bond Future	44.5100	0.0445	19.0300	0.0190	(57.246)	0	0	0
2020/01/28	2037	06/02/2020	9.68	Put	Bond Future	2,414.3900	2.4144	2,749.9900	2.7500	13.900	0	0	0
2020/01/28	2037	06/02/2020	9.67	Put	Bond Future	2,485.8000	2.4858	2,823.9300	2.8239	13.602	0	0	0
2020/01/28	2037	06/02/2020	9.66	Call	Bond Future	34.8300	0.0348	14.2300	0.0142	(59.144)	0	0	0
2020/01/28	2037	07/05/2020	9.70	Put	Bond Future	3,770.8800	3.7709	4,031.7400	4.0317	6.918	0	0	0
2020/01/28	2037	07/05/2020	9.60	Put	Bond Future	4,304.9000	4.3049	4,586.5400	4.5865	6.542	0	0	0
2020/01/28	2037	07/05/2020	9.59	Call	Bond Future	698.6300	0.6986	603.4200	0.6034	(13.628)	0	0	0
2020/01/28	2037	07/05/2020			Bond Future	10.0809	89.7026	10.1335	89.3238	0.521	0.0000	0.0000	26,625
2020/01/28	2037	07/05/2020	9.70	Call	Bond Future	948.9000	0.9489	830.8900	0.8309	(12.437)	0	0	7,500
2020/01/28	2037	07/05/2020	9.60	Call	Bond Future	719.3800	0.7194	622.1500	0.6222	(13.516)	0	0	0
2020/01/28	2037	07/05/2020	9.59	Put	Bond Future	4,361.0300	4.3610	4,644.6900	4.6447	6.504	0	0	0
2020/01/28	2037	07/05/2020	10.00	Put	Bond Future	2,429.5500	2.4296	2,626.2500	2.6263	8.096	0	0	0
2020/01/28	2037	07/05/2020	10.00	Call	Bond Future	1,841.4000	1.8414	1,659.2300	1.6592	(9.893)	0	0	7,500
2020/01/28	2037	07/05/2020	9.61	Call	Bond Future	740.5300	0.7405	641.2700	0.6413	(13.404)	0	0	0
2020/01/28	2037	07/05/2020	9.61	Put	Bond Future	4,249.2600	4.2493	4,528.8700	4.5289	6.580	0	0	0
2020/01/28	2037	06/08/2020	9.88	Put	Bond Future	4,182.7300	4.1827	4,409.3700	4.4094	5.418	0	0	0
2020/01/28	2037	06/08/2020			Bond Future	10.1681	87.0457	10.2230	86.6567	0.539	0.0000	0.0000	0
2020/01/28	2037	06/08/2020	9.87	Call	Bond Future	2,064.0500	2.0641	1,903.2900	1.9033	(7.789)	0	0	0
2020/01/28	2037	06/08/2020	9.87	Put	Bond Future	4,226.0600	4.2261	4,454.2300	4.4542	5.399	0	0	0
2020/01/28	2037	06/08/2020	9.88	Call	Bond Future	2,094.5400	2.0945	1,932.2500	1.9322	(7.748)	0	0	0
2020/01/28	2037	06/08/2020	9.86	Call	Bond Future	2,034.0500	2.0341	1,874.8100	1.8748	(7.829)	0	0	0
2020/01/28	2037	06/08/2020	9.86	Put	Bond Future	4,269.9700	4.2700	4,499.6600	4.4997	5.379	0	0	0
2020/01/28	2037	05/11/2020	10.18	Call	Bond Future	3,573.1400	3.5731	3,367.3000	3.3673	(5.761)	0	0	0
2020/01/28	2037	05/11/2020	10.17	Put	Bond Future	4,116.4800	4.1165	4,316.6400	4.3166	4.862	0	0	0
2020/01/28	2037	05/11/2020			Bond Future	10.2520	88.6156	10.3099	88.2108	0.565	0.0000	0.0000	0
2020/01/28	2037	05/11/2020	10.19	Call	Bond Future	3,607.7700	3.6078	3,400.7300	3.4007	(5.739)	0	0	0
2020/01/28	2037	05/11/2020	10.19	Put	Bond Future	4,044.3800	4.0444	4,242.1200	4.2421	4.889	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
2020/01/28	2037	05/11/2020	10.17	Call	Bond Future	3,538.3600	3.5384	3,333.7400	3.3337	(5.783)	0	0	0
2020/01/28	2037	05/11/2020	10.18	Put	Bond Future	4,080.4600	4.0805	4,279.4000	4.2794	4.875	0	0	0
2020/01/28	2038	06/02/2020			Bond Future	115.7767	115.7767	115.6844	115.6844	(0.080)	0.0000	0.0000	5,636
2020/01/28	2038	07/05/2020			Bond Future	117.8550	117.8550	117.7460	117.7460	(0.092)	0.0000	0.0000	5,231
2020/01/28	2038	06/08/2020			Bond Future	118.3406	118.3406	118.2255	118.2255	(0.097)	0.0000	0.0000	0
2020/01/28	2038	05/11/2020			Bond Future	120.4703	120.4703	120.3410	120.3410	(0.107)	0.0000	0.0000	0
2020/01/28	2040	06/02/2020	9.76	Call	Bond Future	30.5400	0.0305	15.8700	0.0159	(48.035)	0	0	0
2020/01/28	2040	06/02/2020	9.00	Put	Bond Future	9,536.8800	9.5369	9,766.1300	9.7661	2.404	0	0	0
2020/01/28	2040	06/02/2020			Bond Future	10.1213	90.7295	10.1505	90.5003	0.289	0.0000	0.0000	24,348
2020/01/28	2040	06/02/2020	9.74	Call	Bond Future	23.6000	0.0236	11.8300	0.0118	(49.873)	0	0	0
2020/01/28	2040	06/02/2020	9.74	Put	Bond Future	3,099.7800	3.0998	3,317.2600	3.3173	7.016	0	0	0
2020/01/28	2040	06/02/2020	8.40	Put	Bond Future	15,298.9400	15.2989	15,528.1900	15.5282	1.498	0	0	0
2020/01/28	2040	06/02/2020	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/28	2040	06/02/2020	9.76	Put	Bond Future	2,941.2800	2.9413	3,155.8600	3.1559	7.295	0	0	0
2020/01/28	2040	06/02/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/28	2040	06/02/2020	9.75	Call	Bond Future	26.9300	0.0269	13.7500	0.0138	(48.942)	0	0	0
2020/01/28	2040	06/02/2020	9.75	Put	Bond Future	3,020.3300	3.0203	3,236.4000	3.2364	7.154	0	0	0
2020/01/28	2040	07/05/2020	9.74	Call	Bond Future	842.1200	0.8421	771.2000	0.7712	(8.422)	0	0	0
2020/01/28	2040	07/05/2020	9.75	Put	Bond Future	4,510.3300	4.5103	4,683.1100	4.6831	3.831	0	0	0
2020/01/28	2040	07/05/2020			Bond Future	10.2062	92.3358	10.2379	92.0907	0.311	0.0000	0.0000	37,335
2020/01/28	2040	07/05/2020	9.50	Put	Bond Future	6,134.3700	6.1344	6,338.4800	6.3385	3.327	0	0	0
2020/01/28	2040	07/05/2020	9.50	Call	Bond Future	392.9700	0.3930	352.0100	0.3520	(10.423)	0	0	2,640
2020/01/28	2040	07/05/2020	10.00	Put	Bond Future	3,181.0900	3.1811	3,319.3800	3.3194	4.347	0	0	0
2020/01/28	2040	07/05/2020	10.00	Call	Bond Future	1,562.1000	1.5621	1,455.3200	1.4553	(6.836)	0	0	2,640
2020/01/28	2040	07/05/2020	9.74	Put	Bond Future	4,569.0800	4.5691	4,743.2300	4.7432	3.811	0	0	0
2020/01/28	2040	07/05/2020	9.75	Call	Bond Future	865.8500	0.8658	793.5600	0.7936	(8.349)	0	0	0
2020/01/28	2040	07/05/2020	9.73	Call	Bond Future	818.8100	0.8188	749.2400	0.7492	(8.496)	0	0	0
2020/01/28	2040	07/05/2020	9.73	Put	Bond Future	4,628.3700	4.6284	4,803.8700	4.8039	3.792	0	0	0
2020/01/28	2040	06/08/2020	10.04	Call	Bond Future	2,316.5300	2.3165	2,203.7800	2.2038	(4.867)	0	0	0
2020/01/28	2040	06/08/2020	10.02	Put	Bond Future	4,375.3700	4.3754	4,517.3900	4.5174	3.246	0	0	0
2020/01/28	2040	06/08/2020	10.03	Call	Bond Future	2,283.1500	2.2831	2,171.4200	2.1714	(4.894)	0	0	0
2020/01/28	2040	06/08/2020			Bond Future	10.2937	89.4750	10.3270	89.2222	0.323	0.0000	0.0000	0
2020/01/28	2040	06/08/2020	10.04	Put	Bond Future	4,283.8800	4.2839	4,423.8700	4.4239	3.268	0	0	0
2020/01/28	2040	06/08/2020	10.02	Call	Bond Future	2,250.0400	2.2500	2,139.3200	2.1393	(4.921)	0	0	0
2020/01/28	2040	06/08/2020	10.03	Put	Bond Future	4,329.4300	4.3294	4,470.4400	4.4704	3.257	0	0	0
2020/01/28	2040	05/11/2020	11.70	Put	Bond Future	1,170.7800	1.1708	1,214.3900	1.2144	3.725	0	0	2,000
2020/01/28	2040	05/11/2020	10.23	Call	Bond Future	3,587.0300	3.5870	3,453.4500	3.4535	(3.724)	0	0	2,000
2020/01/28	2040	05/11/2020	9.50	Call	Bond Future	1,473.6300	1.4736	1,399.3700	1.3994	(5.039)	0	0	2,000
2020/01/28	2040	05/11/2020	10.00	Call	Bond Future	2,811.3100	2.8113	2,696.4600	2.6965	(4.085)	0	0	2,000
2020/01/28	2040	05/11/2020	10.30	Call	Bond Future	3,842.9800	3.8430	3,703.8200	3.7038	(3.621)	0	0	0
2020/01/28	2040	05/11/2020			Bond Future	10.3777	91.0891	10.4133	90.8225	0.343	0.0000	0.0000	0
2020/01/28	2040	05/11/2020	9.73	Put	Bond Future	7,110.3000	7.1103	7,284.2200	7.2842	2.446	0	0	0
2020/01/28	2040	05/11/2020	9.73	Call	Bond Future	2,025.8200	2.0258	1,933.2000	1.9332	(4.572)	0	0	2,000
2020/01/28	2040	05/11/2020	10.23	Put	Bond Future	4,707.8300	4.7078	4,840.7900	4.8408	2.824	0	0	0
2020/01/28	2040	05/11/2020	10.30	Put	Bond Future	4,429.9600	4.4300	4,557.3400	4.5573	2.875	0	0	0
2020/01/28	2040	05/11/2020	11.70	Call	Bond Future	10,280.1200	10.2801	10,057.1900	10.0572	(2.169)	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
2020/01/28	2040	05/11/2020	9.50	Put	Bond Future	8,474.0800	8.4741	8,666.3600	8.6664	2.269	0	0	0
2020/01/28	2040	05/11/2020	10.00	Put	Bond Future	5,722.0400	5.7220	5,873.7300	5.8737	2.651	0	0	0
2020/01/28	2040	05/11/2020	10.32	Put	Bond Future	4,353.2000	4.3532	4,479.0000	4.4790	2.890	0	0	0
2020/01/28	2040	05/11/2020	10.31	Call	Bond Future	3,880.1600	3.8802	3,740.2000	3.7402	(3.607)	0	0	0
2020/01/28	2040	05/11/2020	11.50	Call	Bond Future	9,300.5300	9.3005	9,086.3700	9.0864	(2.303)	0	0	0
2020/01/28	2040	05/11/2020	11.50	Put	Bond Future	1,469.5700	1.4696	1,521.9500	1.5219	3.564	0	0	2,000
2020/01/28	2040	05/11/2020	10.32	Call	Bond Future	3,917.8200	3.9178	3,777.0800	3.7771	(3.592)	0	0	0
2020/01/28	2040	05/11/2020	10.31	Put	Bond Future	4,391.2900	4.3913	4,517.8700	4.5179	2.883	0	0	0
2020/01/28	2044	06/02/2020	9.77	Put	Bond Future	3,666.1700	3.6662	3,851.8600	3.8519	5.065	0	0	0
2020/01/28	2044	06/02/2020	9.74	Call	Bond Future	7.3100	0.0073	3.3700	0.0034	(53.899)	0	0	328
2020/01/28	2044	06/02/2020	10.78	Put	Bond Future	11.0800	0.0111	10.0100	0.0100	(9.657)	0	0	328
2020/01/28	2044	06/02/2020			Bond Future	10.2161	87.2246	10.2403	87.0331	0.237	0.0000	0.0000	17,710
2020/01/28	2044	06/02/2020	9.77	Call	Bond Future	11.3800	0.0114	5.5600	0.0056	(51.142)	0	0	0
2020/01/28	2044	06/02/2020	9.09	Put	Bond Future	9,738.0800	9.7381	9,929.5900	9.9296	1.967	0	0	0
2020/01/28	2044	06/02/2020	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	328
2020/01/28	2044	06/02/2020	9.74	Put	Bond Future	3,917.0400	3.9170	4,104.6100	4.1046	4.789	0	0	0
2020/01/28	2044	06/02/2020	9.78	Call	Bond Future	13.0900	0.0131	6.5200	0.0065	(50.191)	0	0	0
2020/01/28	2044	06/02/2020	9.76	Put	Bond Future	3,749.5000	3.7495	3,935.8800	3.9359	4.971	0	0	0
2020/01/28	2044	06/02/2020	10.78	Call	Bond Future	4,288.7800	4.2888	4,096.2000	4.0962	(4.490)	0	0	0
2020/01/28	2044	06/02/2020	9.78	Put	Bond Future	3,583.1600	3.5832	3,768.1000	3.7681	5.161	0	0	0
2020/01/28	2044	06/02/2020	9.76	Call	Bond Future	9.8600	0.0099	4.7300	0.0047	(52.028)	0	0	0
2020/01/28	2044	07/05/2020	9.45	Put	Bond Future	7,278.9600	7.2790	7,463.7100	7.4637	2.538	0	0	0
2020/01/28	2044	07/05/2020	9.97	Put	Bond Future	3,804.7800	3.8048	3,934.3200	3.9343	3.405	0	0	0
2020/01/28	2044	07/05/2020	9.33	Call	Bond Future	117.9500	0.1180	103.9500	0.1039	(11.869)	0	0	100
2020/01/28	2044	07/05/2020	9.98	Call	Bond Future	1,196.7300	1.1967	1,118.9100	1.1189	(6.503)	0	0	100
2020/01/28	2044	07/05/2020	9.26	Call	Bond Future	84.3500	0.0844	73.7300	0.0737	(12.590)	0	0	556
2020/01/28	2044	07/05/2020	9.81	Call	Bond Future	754.4200	0.7544	697.1700	0.6972	(7.589)	0	0	0
2020/01/28	2044	07/05/2020	9.79	Put	Bond Future	4,845.3300	4.8453	4,996.5400	4.9965	3.121	0	0	0
2020/01/28	2044	07/05/2020			Bond Future	10.2996	88.7688	10.3261	88.5627	0.257	0.0000	0.0000	50,366
2020/01/28	2044	07/05/2020	10.81	Call	Bond Future	4,830.9700	4.8310	4,668.3100	4.6683	(3.367)	0	0	0
2020/01/28	2044	07/05/2020	10.81	Put	Bond Future	997.8900	0.9979	1,041.3500	1.0414	4.355	0	0	129
2020/01/28	2044	07/05/2020	9.33	Put	Bond Future	8,274.7600	8.2748	8,466.8800	8.4669	2.322	0	0	0
2020/01/28	2044	07/05/2020	9.81	Put	Bond Future	4,720.9100	4.7209	4,869.7800	4.8698	3.153	0	0	0
2020/01/28	2044	07/05/2020	9.79	Call	Bond Future	710.4100	0.7104	655.5000	0.6555	(7.729)	0	0	0
2020/01/28	2044	07/05/2020	9.45	Call	Bond Future	199.2700	0.1993	177.9000	0.1779	(10.724)	0	0	129
2020/01/28	2044	07/05/2020	9.97	Call	Bond Future	1,167.3000	1.1673	1,090.7200	1.0907	(6.560)	0	0	129
2020/01/28	2044	07/05/2020	9.98	Put	Bond Future	3,752.2200	3.7522	3,880.5200	3.8805	3.419	0	0	0
2020/01/28	2044	07/05/2020	11.09	Call	Bond Future	6,446.3800	6.4464	6,267.9500	6.2679	(2.768)	0	0	0
2020/01/28	2044	07/05/2020	9.26	Put	Bond Future	8,878.9000	8.8789	9,074.4000	9.0744	2.202	0	0	0
2020/01/28	2044	07/05/2020	9.91	Put	Bond Future	4,131.6500	4.1317	4,268.5400	4.2685	3.313	0	0	0
2020/01/28	2044	07/05/2020	9.80	Put	Bond Future	4,782.7700	4.7828	4,932.8200	4.9328	3.137	0	0	0
2020/01/28	2044	07/05/2020	11.09	Put	Bond Future	631.1500	0.6312	658.8400	0.6588	4.387	0	0	100
2020/01/28	2044	07/05/2020	9.91	Call	Bond Future	999.6200	0.9996	930.3900	0.9304	(6.926)	0	0	556
2020/01/28	2044	07/05/2020	11.02	Call	Bond Future	6,034.9500	6.0350	5,859.8800	5.8599	(2.901)	0	0	0
2020/01/28	2044	07/05/2020	11.02	Put	Bond Future	707.5900	0.7076	738.6400	0.7386	4.388	0	0	556
2020/01/28	2044	07/05/2020	9.80	Call	Bond Future	732.1300	0.7321	676.0600	0.6761	(7.658)	0	0	0
2020/01/28	2044	06/08/2020	9.98	Call	Bond Future	1,903.2100	1.9032	1,818.8600	1.8189	(4.432)	0	0	602

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/28	2044	06/08/2020	11.09	Put	Bond Future	1,558.2000	1.5582	1,607.3600	1.6074	3.155	0	0	602
2020/01/28	2044	06/08/2020	9.01	Call	Bond Future	211.0100	0.2110	194.4500	0.1945	(7.848)	0	0	140
2020/01/28	2044	06/08/2020	9.66	Call	Bond Future	1,059.8200	1.0598	1,002.8000	1.0028	(5.380)	0	0	140
2020/01/28	2044	06/08/2020	9.88	Call	Bond Future	1,609.8900	1.6099	1,534.1900	1.5342	(4.702)	0	0	0
2020/01/28	2044	06/08/2020			Bond Future	10.3856	85.9694	10.4134	85.7564	0.267	0.0000	0.0000	0
2020/01/28	2044	06/08/2020	9.36	Put	Bond Future	9,051.6600	9.0517	9,230.5800	9.2306	1.977	0	0	0
2020/01/28	2044	06/08/2020	9.36	Call	Bond Future	520.7300	0.5207	486.6600	0.4867	(6.543)	0	0	602
2020/01/28	2044	06/08/2020	9.98	Put	Bond Future	5,118.1600	5.1182	5,246.8000	5.2468	2.513	0	0	0
2020/01/28	2044	06/08/2020	9.86	Call	Bond Future	1,554.5900	1.5546	1,480.6100	1.4806	(4.759)	0	0	0
2020/01/28	2044	06/08/2020	9.86	Put	Bond Future	5,759.2700	5.7593	5,898.2800	5.8983	2.414	0	0	0
2020/01/28	2044	06/08/2020	11.09	Call	Bond Future	6,697.3400	6.6973	6,533.5100	6.5335	(2.446)	0	0	0
2020/01/28	2044	06/08/2020	9.01	Put	Bond Future	11,976.8100	11.9768	12,173.2400	12.1732	1.640	0	0	0
2020/01/28	2044	06/08/2020	9.66	Put	Bond Future	6,955.0400	6.9550	7,111.0100	7.1110	2.243	0	0	0
2020/01/28	2044	06/08/2020	9.88	Put	Bond Future	5,648.3500	5.6484	5,785.6400	5.7856	2.431	0	0	0
2020/01/28	2044	06/08/2020	10.93	Call	Bond Future	5,862.9400	5.8629	5,707.4600	5.7075	(2.652)	0	0	0
2020/01/28	2044	06/08/2020	10.93	Put	Bond Future	1,844.5600	1.8446	1,902.0700	1.9021	3.118	0	0	140
2020/01/28	2044	06/08/2020	9.87	Call	Bond Future	1,582.1000	1.5821	1,507.2600	1.5073	(4.730)	0	0	0
2020/01/28	2044	06/08/2020	9.87	Put	Bond Future	5,703.6100	5.7036	5,841.7600	5.8418	2.422	0	0	0
2020/01/28	2044	05/11/2020	11.43	Call	Bond Future	8,602.2800	8.6023	8,426.6800	8.4267	(2.041)	0	0	0
2020/01/28	2044	05/11/2020	9.72	Put	Bond Future	7,835.9300	7.8359	7,988.0200	7.9880	1.941	0	0	0
2020/01/28	2044	05/11/2020	9.97	Call	Bond Future	2,519.6500	2.5197	2,428.7400	2.4287	(3.608)	0	0	568
2020/01/28	2044	05/11/2020	9.29	Put	Bond Future	10,724.8100	10.7248	10,904.4900	10.9045	1.675	0	0	0
2020/01/28	2044	05/11/2020	9.96	Put	Bond Future	6,490.7800	6.4908	6,626.2400	6.6262	2.087	0	0	0
2020/01/28	2044	05/11/2020	10.36	Call	Bond Future	3,825.3100	3.8253	3,707.6100	3.7076	(3.077)	0	0	0
2020/01/28	2044	05/11/2020			Bond Future	10.4680	87.5205	10.4979	87.2948	0.285	0.0000	0.0000	0
2020/01/28	2044	05/11/2020	9.72	Call	Bond Future	1,834.9900	1.8350	1,761.4100	1.7614	(4.010)	0	0	1,815
2020/01/28	2044	05/11/2020	9.97	Put	Bond Future	6,439.0600	6.4391	6,573.8200	6.5738	2.093	0	0	0
2020/01/28	2044	05/11/2020	9.96	Call	Bond Future	2,489.6200	2.4896	2,399.4100	2.3994	(3.623)	0	0	0
2020/01/28	2044	05/11/2020	11.38	Call	Bond Future	8,369.7200	8.3697	8,196.2500	8.1963	(2.073)	0	0	0
2020/01/28	2044	05/11/2020	11.38	Put	Bond Future	1,902.1400	1.9021	1,954.3400	1.9543	2.744	0	0	568
2020/01/28	2044	05/11/2020	10.34	Call	Bond Future	3,751.5500	3.7515	3,635.1900	3.6352	(3.102)	0	0	0
2020/01/28	2044	05/11/2020	10.34	Put	Bond Future	4,731.3600	4.7314	4,840.6700	4.8407	2.310	0	0	0
2020/01/28	2044	05/11/2020	11.17	Put	Bond Future	2,326.9300	2.3269	2,388.4800	2.3885	2.645	0	0	1,815
2020/01/28	2044	05/11/2020	11.43	Put	Bond Future	1,804.3600	1.8044	1,854.4300	1.8544	2.775	0	0	1,815
2020/01/28	2044	05/11/2020	8.87	Put	Bond Future	14,181.9700	14.1820	14,381.1500	14.3812	1.404	0	0	0
2020/01/28	2044	05/11/2020	9.29	Call	Bond Future	951.6700	0.9517	905.6800	0.9057	(4.833)	0	0	568
2020/01/28	2044	05/11/2020	10.36	Put	Bond Future	4,650.8400	4.6508	4,758.8100	4.7588	2.322	0	0	0
2020/01/28	2044	05/11/2020	11.17	Call	Bond Future	7,380.7100	7.3807	7,216.5900	7.2166	(2.224)	0	0	0
2020/01/28	2044	05/11/2020	8.87	Call	Bond Future	473.2100	0.4732	446.7200	0.4467	(5.598)	0	0	1,815
2020/01/28	2044	05/11/2020	10.02	Put	Bond Future	6,183.8000	6.1838	6,315.0700	6.3151	2.123	0	0	0
2020/01/28	2044	05/11/2020	10.02	Call	Bond Future	2,671.2900	2.6713	2,576.8900	2.5769	(3.534)	0	0	1,815
2020/01/28	2044	05/11/2020	10.35	Call	Bond Future	3,788.3500	3.7883	3,671.3100	3.6713	(3.089)	0	0	0
2020/01/28	2044	05/11/2020	10.35	Put	Bond Future	4,690.9600	4.6910	4,799.5900	4.7996	2.316	0	0	0
2020/01/28	2046	06/02/2020			Bond Future	107.4489	107.4489	107.1546	107.1546	(0.274)	0.0000	0.0000	11,024
2020/01/28	2046	07/05/2020			Bond Future	107.6440	107.6440	107.3307	107.3307	(0.291)	0.0000	0.0000	12,319
2020/01/28	2046	06/08/2020			Bond Future	109.6219	109.6219	109.2992	109.2992	(0.294)	0.0000	0.0000	0
2020/01/28	2046	05/11/2020			Bond Future	109.8140	109.8140	109.4741	109.4741	(0.310)	0.0000	0.0000	0

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2020/01/28	2050	06/02/2020			Bond Future	109.5485	109.5485	109.1106	109.1106	(0.400)	0.0000	0.0000	6,616
2020/01/28	2050	07/05/2020			Bond Future	111.5149	111.5149	111.0551	111.0551	(0.412)	0.0000	0.0000	9,305
2020/01/28	2050	06/08/2020			Bond Future	111.6994	111.6994	111.2272	111.2272	(0.423)	0.0000	0.0000	0
2020/01/28	2050	05/11/2020			Bond Future	113.7095	113.7095	113.2175	113.2175	(0.433)	0.0000	0.0000	0
2020/01/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	AL37	06/02/2020			Index Future	688.1340	688.1340	689.1280	689.1280	0.144	0.0000	0.0000	0
2020/01/28	AL37	07/05/2020			Index Future	700.3140	700.3140	701.2380	701.2380	0.132	0.0000	0.0000	0
2020/01/28	AL37	06/08/2020			Index Future	712.8780	712.8780	713.7930	713.7930	0.128	0.0000	0.0000	0
2020/01/28	AL7T	06/02/2020			Index Future	789.6240	789.6240	788.7240	788.7240	(0.114)	0.0000	0.0000	0
2020/01/28	AL7T	07/05/2020			Index Future	803.6000	803.6000	802.5840	802.5840	(0.126)	0.0000	0.0000	0
2020/01/28	AL7T	06/08/2020			Index Future	818.0170	818.0170	816.9540	816.9540	(0.130)	0.0000	0.0000	0
2020/01/28	ALBI	06/02/2020			Index Future	702.8520	702.8520	702.0770	702.0770	(0.110)	0.0000	0.0000	272
2020/01/28	ALBI	07/05/2020			Index Future	715.2920	715.2920	714.4140	714.4140	(0.123)	0.0000	0.0000	203
2020/01/28	ALBI	06/08/2020			Index Future	728.1250	728.1250	727.2060	727.2060	(0.126)	0.0000	0.0000	0
2020/01/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/01/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/01/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/28	ES33	06/02/2020			Bond Future	11.0174	78.5619	11.0511	78.3699	0.306	0.0000	0.0000	0
2020/01/28	ES33	07/05/2020			Bond Future	11.1430	76.1605	11.1798	75.9552	0.330	0.0000	0.0000	350
2020/01/28	ES33	06/08/2020			Bond Future	11.2719	77.5183	11.3105	77.3067	0.343	0.0000	0.0000	0
2020/01/28	ES33	05/11/2020			Bond Future	11.4065	75.1273	11.4481	74.9042	0.364	0.0000	0.0000	0
2020/01/28	ES42	06/02/2020			Bond Future	11.3163	79.7766	11.3351	79.6545	0.166	0.0000	0.0000	0
2020/01/28	ES42	07/05/2020			Bond Future	11.4393	76.9249	11.4604	76.7903	0.184	0.0000	0.0000	4,919
2020/01/28	ES42	06/08/2020			Bond Future	11.5635	78.2956	11.5858	78.1561	0.192	0.0000	0.0000	0

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2020/01/28	ES42	05/11/2020			Bond Future	11.6920	75.4475	11.7164	75.2975	0.209	0.0000	0.0000	0
2020/01/28	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/28	GOVI	06/02/2020	703.15	Put	GOVI	84,080.0000	8.4080	92,600.0000	9.2600	10.133	0	0	0
2020/01/28	GOVI	06/02/2020			GOVI	694.7420	694.7420	693.8900	693.8900	(0.123)	0.0000	0.0000	223
2020/01/28	GOVI	06/02/2020	703.14	Put	GOVI	83,980.0000	8.3980	92,500.0000	9.2500	10.145	0	0	0
2020/01/28	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/28	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/28	GOVI	06/02/2020	703.13	Put	GOVI	83,880.0000	8.3880	92,400.0000	9.2400	10.157	0	0	0
2020/01/28	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/28	GOVI	07/05/2020			GOVI	707.0400	707.0400	706.0840	706.0840	(0.135)	0.0000	0.0000	1,179
2020/01/28	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/28	GOVI	07/05/2020	720.00	Put	GOVI	129,600.0000	12.9600	139,160.0000	13.9160	7.377	0	0	0
2020/01/28	GOVI	07/05/2020	719.98	Put	GOVI	129,400.0000	12.9400	138,960.0000	13.8960	7.388	0	0	0
2020/01/28	GOVI	07/05/2020	719.99	Put	GOVI	129,500.0000	12.9500	139,060.0000	13.9060	7.382	0	0	0
2020/01/28	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/28	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/28	GOVI	06/08/2020	728.12	Put	GOVI	83,960.0000	8.3960	93,940.0000	9.3940	11.887	0	0	0
2020/01/28	GOVI	06/08/2020			GOVI	719.7240	719.7240	718.7260	718.7260	(0.139)	0.0000	0.0000	0
2020/01/28	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/28	GOVI	06/08/2020	728.14	Put	GOVI	84,160.0000	8.4160	94,140.0000	9.4140	11.858	0	0	0
2020/01/28	GOVI	06/08/2020	728.13	Put	GOVI	84,060.0000	8.4060	94,040.0000	9.4040	11.872	0	0	0
2020/01/28	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/01/28	IGOV	06/02/2020			Index Future	258.5760	258.5760	258.2920	258.2920	(0.110)	0.0000	0.0000	323
2020/01/28	IGOV	07/05/2020			Index Future	263.2170	263.2170	262.8950	262.8950	(0.122)	0.0000	0.0000	766
2020/01/28	IGOV	06/08/2020			Index Future	268.0020	268.0020	267.6650	267.6650	(0.126)	0.0000	0.0000	0
2020/01/28	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/01/28	IS02	22/06/2020			Interest Rate Swap	102.0000	102.0000	102.0000	102.0000	0.000	0.0000	0.0000	0
2020/01/28	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/01/28	IS05	17/12/2020			Interest Rate Swap	95.3300	95.3300	95.3200	95.3200	(0.010)	0.0000	0.0000	0
2020/01/28	IS05	16/03/2021			Interest Rate Swap	94.2500	94.2500	94.2400	94.2400	(0.011)	0.0000	0.0000	0
2020/01/28	IS05	15/06/2021			Interest Rate Swap	93.1000	93.1000	93.0800	93.0800	(0.021)	0.0000	0.0000	0
2020/01/28	IS05	21/09/2021			Interest Rate Swap	92.9000	92.9000	92.8800	92.8800	(0.022)	0.0000	0.0000	0
2020/01/28	IS05	21/12/2021			Interest Rate Swap	94.7900	94.7900	94.7700	94.7700	(0.021)	0.0000	0.0000	51
2020/01/28	IS05	15/03/2022			Interest Rate Swap	94.6400	94.6400	94.6100	94.6100	(0.032)	0.0000	0.0000	0
2020/01/28	IS05	21/06/2022			Interest Rate Swap	95.5200	95.5200	95.4800	95.4800	(0.042)	0.0000	0.0000	0
2020/01/28	IS05	20/09/2022			Interest Rate Swap	99.1900	99.1900	99.1400	99.1400	(0.050)	0.0000	0.0000	0
2020/01/28	IS05	20/12/2022			Interest Rate Swap	100.1800	100.1800	100.1300	100.1300	(0.050)	0.0000	0.0000	0
2020/01/28	IS05	22/03/2023			Interest Rate Swap	93.1900	93.1900	93.1400	93.1400	(0.054)	0.0000	0.0000	0
2020/01/28	IS05	20/06/2023			Interest Rate Swap	99.0700	99.0700	99.0200	99.0200	(0.050)	0.0000	0.0000	0
2020/01/28	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/01/28	IS10	17/12/2025			Interest Rate Swap	89.1800	89.1800	89.1900	89.1900	0.011	0.0000	0.0000	0

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2020/01/28	IS10	16/03/2026			Interest Rate Swap	85.9600	85.9600	85.9800	85.9800	0.023	0.0000	0.0000	0
2020/01/28	IS10	15/06/2026			Interest Rate Swap	84.5400	84.5400	84.5600	84.5600	0.024	0.0000	0.0000	0
2020/01/28	IS10	21/09/2026			Interest Rate Swap	86.6600	86.6600	86.6900	86.6900	0.035	0.0000	0.0000	0
2020/01/28	IS10	21/12/2026			Interest Rate Swap	90.5000	90.5000	90.5400	90.5400	0.044	0.0000	0.0000	0
2020/01/28	IS10	15/03/2027			Interest Rate Swap	88.9600	88.9600	88.9900	88.9900	0.034	0.0000	0.0000	0
2020/01/28	IS10	21/06/2027			Interest Rate Swap	91.0400	91.0400	91.0800	91.0800	0.044	0.0000	0.0000	0
2020/01/28	IS10	20/09/2027			Interest Rate Swap	96.6000	96.6000	96.6400	96.6400	0.041	0.0000	0.0000	0
2020/01/28	IS10	20/12/2027			Interest Rate Swap	96.9400	96.9400	96.9800	96.9800	0.041	0.0000	0.0000	0
2020/01/28	IS10	22/03/2028			Interest Rate Swap	90.2300	90.2300	90.2700	90.2700	0.044	0.0000	0.0000	0
2020/01/28	IS10	20/06/2028			Interest Rate Swap	97.6700	97.6700	97.7200	97.7200	0.051	0.0000	0.0000	0
2020/01/28	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/01/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/01/28	R023	06/02/2020	7.54	Call	Bond Future	1,893.8500	1.8938	2,032.3700	2.0324	7.314	0	0	0
2020/01/28	R023	06/02/2020			Bond Future	6.8435	105.9611	6.7932	106.0996	(0.735)	0.0000	0.0000	35,567
2020/01/28	R023	06/02/2020	7.52	Call	Bond Future	1,840.0800	1.8401	1,978.5900	1.9786	7.527	0	0	0
2020/01/28	R023	06/02/2020	7.52	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/01/28	R023	06/02/2020	7.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/28	R023	06/02/2020	7.53	Call	Bond Future	1,866.9700	1.8670	2,005.4800	2.0055	7.419	0	0	0
2020/01/28	R023	06/02/2020	7.53	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/01/28	R023	07/05/2020	6.91	Put	Bond Future	318.8900	0.3189	268.3100	0.2683	(15.861)	0	0	0
2020/01/28	R023	07/05/2020			Bond Future	6.8054	103.9062	6.7554	104.0338	(0.735)	0.0000	0.0000	62,585
2020/01/28	R023	07/05/2020	6.90	Call	Bond Future	569.1400	0.5691	645.0900	0.6451	13.345	0	0	0
2020/01/28	R023	07/05/2020	6.90	Put	Bond Future	328.2700	0.3283	276.6000	0.2766	(15.740)	0	0	0
2020/01/28	R023	07/05/2020	6.91	Call	Bond Future	585.1900	0.5852	662.2300	0.6622	13.165	0	0	0
2020/01/28	R023	07/05/2020	6.89	Call	Bond Future	553.3300	0.5533	628.1500	0.6281	13.522	0	0	0
2020/01/28	R023	07/05/2020	6.89	Put	Bond Future	337.8800	0.3379	285.0800	0.2851	(15.627)	0	0	0
2020/01/28	R023	06/08/2020	7.26	Call	Bond Future	1,434.1400	1.4341	1,530.8500	1.5309	6.743	0	0	0
2020/01/28	R023	06/08/2020			Bond Future	6.7453	105.7713	6.6914	105.8977	(0.798)	0.0000	0.0000	0
2020/01/28	R023	06/08/2020	7.26	Put	Bond Future	236.0400	0.2360	206.3500	0.2064	(12.578)	0	0	0
2020/01/28	R023	06/08/2020	7.27	Call	Bond Future	1,453.3700	1.4534	1,550.5200	1.5505	6.684	0	0	0
2020/01/28	R023	06/08/2020	7.28	Put	Bond Future	228.5800	0.2286	199.7500	0.1998	(12.613)	0	0	0
2020/01/28	R023	06/08/2020	7.27	Put	Bond Future	232.1600	0.2322	202.9100	0.2029	(12.599)	0	0	0
2020/01/28	R023	06/08/2020	7.28	Call	Bond Future	1,472.8800	1.4729	1,570.4500	1.5704	6.624	0	0	0
2020/01/28	R023	05/11/2020	7.46	Put	Bond Future	287.7700	0.2878	261.1700	0.2612	(9.243)	0	0	0
2020/01/28	R023	05/11/2020	7.47	Put	Bond Future	284.3300	0.2843	258.0200	0.2580	(9.253)	0	0	0
2020/01/28	R023	05/11/2020			Bond Future	6.6870	103.7403	6.6318	103.8581	(0.825)	0.0000	0.0000	0
2020/01/28	R023	05/11/2020	7.46	Call	Bond Future	1,921.3000	1.9213	2,012.5200	2.0125	4.748	0	0	0
2020/01/28	R023	05/11/2020	7.47	Call	Bond Future	1,938.7800	1.9388	2,030.2900	2.0303	4.720	0	0	0
2020/01/28	R023	05/11/2020	7.45	Call	Bond Future	1,903.8600	1.9039	1,994.8000	1.9948	4.777	0	0	0
2020/01/28	R023	05/11/2020	7.45	Put	Bond Future	291.2400	0.2912	264.3600	0.2644	(9.230)	0	0	0
2020/01/28	R035	06/02/2020	9.60	Call	Bond Future	120.8000	0.1208	84.7400	0.0847	(29.851)	0	0	0
2020/01/28	R035	06/02/2020	9.61	Put	Bond Future	1,710.3200	1.7103	1,812.3000	1.8123	5.963	0	0	0
2020/01/28	R035	06/02/2020			Bond Future	9.8219	96.6489	9.8410	96.5083	0.195	0.0000	0.0000	55,622
2020/01/28	R035	06/02/2020	9.60	Put	Bond Future	1,773.7200	1.7737	1,878.2500	1.8782	5.893	0	0	0
2020/01/28	R035	06/02/2020	9.61	Call	Bond Future	132.8200	0.1328	94.2100	0.0942	(29.069)	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
2020/01/28	R035	06/02/2020	9.59	Call	Bond Future	109.6000	0.1096	76.0200	0.0760	(30.639)	0	0	0
2020/01/28	R035	06/02/2020	9.59	Put	Bond Future	1,838.0300	1.8380	1,945.0400	1.9450	5.822	0	0	0
2020/01/28	R035	07/05/2020	9.85	Call	Bond Future	1,928.0600	1.9281	1,843.6500	1.8437	(4.378)	0	0	7,500
2020/01/28	R035	07/05/2020	10.57	Put	Bond Future	698.2100	0.6982	721.7200	0.7217	3.367	0	0	3,530
2020/01/28	R035	07/05/2020	9.75	Call	Bond Future	1,583.6600	1.5837	1,508.2300	1.5082	(4.763)	0	0	5,000
2020/01/28	R035	07/05/2020	10.75	Put	Bond Future	514.5400	0.5145	531.6600	0.5317	3.327	0	0	5,000
2020/01/28	R035	07/05/2020	9.48	Put	Bond Future	3,974.3400	3.9743	4,078.7900	4.0788	2.628	0	0	0
2020/01/28	R035	07/05/2020	9.47	Call	Bond Future	821.2500	0.8213	771.4800	0.7715	(6.060)	0	0	0
2020/01/28	R035	07/05/2020			Bond Future	9.9020	93.8586	9.9235	93.7035	0.217	0.0000	0.0000	70,364
2020/01/28	R035	07/05/2020	9.11	Put	Bond Future	6,243.9100	6.2439	6,378.4100	6.3784	2.154	0	0	0
2020/01/28	R035	07/05/2020	9.11	Call	Bond Future	240.6500	0.2407	220.0000	0.2200	(8.581)	0	0	5,000
2020/01/28	R035	07/05/2020	9.85	Put	Bond Future	2,305.7400	2.3057	2,376.4800	2.3765	3.068	0	0	0
2020/01/28	R035	07/05/2020	9.78	Put	Bond Future	2,572.5500	2.5725	2,649.5500	2.6495	2.993	0	0	0
2020/01/28	R035	07/05/2020	10.57	Call	Bond Future	5,353.3900	5.3534	5,221.7500	5.2217	(2.459)	0	0	0
2020/01/28	R035	07/05/2020	9.75	Put	Bond Future	2,693.7500	2.6938	2,773.4700	2.7735	2.959	0	0	0
2020/01/28	R035	07/05/2020	10.75	Call	Bond Future	6,364.8000	6.3648	6,226.7700	6.2268	(2.169)	0	0	0
2020/01/28	R035	07/05/2020	9.48	Call	Bond Future	844.0700	0.8441	793.3700	0.7934	(6.007)	0	0	0
2020/01/28	R035	07/05/2020	9.47	Put	Bond Future	4,027.5600	4.0276	4,132.9400	4.1329	2.616	0	0	0
2020/01/28	R035	07/05/2020	9.55	Put	Bond Future	3,610.9000	3.6109	3,708.9900	3.7090	2.716	0	0	0
2020/01/28	R035	07/05/2020	9.55	Call	Bond Future	1,010.4400	1.0104	953.3800	0.9534	(5.647)	0	0	7,500
2020/01/28	R035	07/05/2020	9.78	Call	Bond Future	1,683.0700	1.6831	1,604.9200	1.6049	(4.643)	0	0	3,530
2020/01/28	R035	07/05/2020	9.18	Put	Bond Future	5,769.6700	5.7697	5,899.2700	5.8993	2.246	0	0	0
2020/01/28	R035	07/05/2020	9.18	Call	Bond Future	319.4600	0.3195	293.9100	0.2939	(7.998)	0	0	3,530
2020/01/28	R035	07/05/2020	9.49	Call	Bond Future	867.4400	0.8674	815.8300	0.8158	(5.950)	0	0	0
2020/01/28	R035	07/05/2020	9.49	Put	Bond Future	3,921.7600	3.9218	4,025.3000	4.0253	2.640	0	0	0
2020/01/28	R035	06/08/2020	9.00	Put	Bond Future	7,941.9900	7.9420	8,074.5900	8.0746	1.670	0	0	0
2020/01/28	R035	06/08/2020	9.92	Put	Bond Future	3,258.1800	3.2582	3,332.9100	3.3329	2.294	0	0	0
2020/01/28	R035	06/08/2020			Bond Future	9.9832	95.5353	10.0059	95.3741	0.227	0.0000	0.0000	0
2020/01/28	R035	06/08/2020	9.00	Call	Bond Future	532.2400	0.5322	503.6000	0.5036	(5.381)	0	0	24,761
2020/01/28	R035	06/08/2020	9.92	Call	Bond Future	2,806.2600	2.8063	2,719.7500	2.7198	(3.083)	0	0	0
2020/01/28	R035	06/08/2020	9.93	Call	Bond Future	2,842.4500	2.8425	2,755.3100	2.7553	(3.066)	0	0	0
2020/01/28	R035	06/08/2020	9.91	Put	Bond Future	3,294.2700	3.2943	3,369.6200	3.3696	2.287	0	0	0
2020/01/28	R035	06/08/2020	8.75	Put	Bond Future	9,694.3300	9.6943	9,838.8000	9.8388	1.490	0	0	0
2020/01/28	R035	06/08/2020	8.75	Call	Bond Future	263.3100	0.2633	246.5400	0.2465	(6.369)	0	0	3,000
2020/01/28	R035	06/08/2020	9.93	Put	Bond Future	3,222.6800	3.2227	3,296.7800	3.2968	2.299	0	0	0
2020/01/28	R035	06/08/2020	9.91	Call	Bond Future	2,770.5800	2.7706	2,684.6900	2.6847	(3.100)	0	0	0
2020/01/28	R035	05/11/2020	10.34	Put	Bond Future	2,950.0400	2.9500	3,013.8900	3.0139	2.164	0	0	0
2020/01/28	R035	05/11/2020			Bond Future	10.0701	92.7582	10.0949	92.5846	0.246	0.0000	0.0000	0
2020/01/28	R035	05/11/2020	10.33	Call	Bond Future	4,771.2100	4.7712	4,661.9300	4.6619	(2.290)	0	0	0
2020/01/28	R035	05/11/2020	10.33	Put	Bond Future	2,976.7900	2.9768	3,041.1100	3.0411	2.161	0	0	0
2020/01/28	R035	05/11/2020	10.34	Call	Bond Future	4,812.4600	4.8125	4,702.7100	4.7027	(2.281)	0	0	0
2020/01/28	R035	05/11/2020	10.32	Call	Bond Future	4,730.4100	4.7304	4,621.6100	4.6216	(2.300)	0	0	0
2020/01/28	R035	05/11/2020	10.32	Put	Bond Future	3,004.0700	3.0041	3,068.8700	3.0689	2.157	0	0	0
2020/01/28	R186	06/02/2020	8.57	Call	Bond Future	2,498.3100	2.4983	2,667.3000	2.6673	6.764	0	0	0
2020/01/28	R186	06/02/2020	8.50	Call	Bond Future	2,123.8000	2.1238	2,289.6500	2.2897	7.809	0	0	0
2020/01/28	R186	06/02/2020	8.11	Put	Bond Future	434.5000	0.4345	331.0300	0.3310	(23.814)	0	0	0
2020/01/28	R186	06/02/2020			Bond Future	8.1168	113.8177	8.0862	113.9892	(0.378)	0.0000	0.0000	58,656

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
2020/01/28	R186	06/02/2020	8.55	Call	Bond Future	2,391.0000	2.3910	2,559.3100	2.5593	7.039	0	0	0
2020/01/28	R186	06/02/2020	8.55	Put	Bond Future	5.4800	0.0055	2.2600	0.0023	(58.759)	0	0	0
2020/01/28	R186	06/02/2020	8.11	Call	Bond Future	396.2400	0.3962	464.3000	0.4643	17.176	0	0	821
2020/01/28	R186	06/02/2020	8.57	Put	Bond Future	4.2200	0.0042	1.6800	0.0017	(60.190)	0	0	0
2020/01/28	R186	06/02/2020	9.00	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	821
2020/01/28	R186	06/02/2020	8.50	Put	Bond Future	10.3200	0.0103	4.6400	0.0046	(55.039)	0	0	821
2020/01/28	R186	06/02/2020	8.56	Call	Bond Future	2,444.6300	2.4446	2,613.3000	2.6133	6.900	0	0	0
2020/01/28	R186	06/02/2020	8.56	Put	Bond Future	4.8100	0.0048	1.9500	0.0020	(59.459)	0	0	0
2020/01/28	R186	06/02/2020	9.00	Call	Bond Future	4,795.5000	4.7955	4,967.0200	4.9670	3.577	0	0	0
2020/01/28	R186	07/05/2020	7.90	Put	Bond Future	2,165.4000	2.1654	2,054.7500	2.0547	(5.110)	0	0	2,500
2020/01/28	R186	07/05/2020	8.28	Put	Bond Future	1,064.8600	1.0649	992.4000	0.9924	(6.805)	0	0	0
2020/01/28	R186	07/05/2020	8.93	Call	Bond Future	4,291.3000	4.2913	4,426.8500	4.4269	3.159	0	0	0
2020/01/28	R186	07/05/2020	8.09	Put	Bond Future	1,548.8700	1.5489	1,457.0900	1.4571	(5.926)	0	0	0
2020/01/28	R186	07/05/2020			Bond Future	8.1647	115.8327	8.1352	115.9925	(0.362)	0.0000	0.0000	74,290
2020/01/28	R186	07/05/2020	8.50	Call	Bond Future	2,457.0700	2.4571	2,564.8600	2.5649	4.387	0	0	0
2020/01/28	R186	07/05/2020	8.50	Put	Bond Future	664.6800	0.6647	612.6500	0.6127	(7.828)	0	0	23,230
2020/01/28	R186	07/05/2020	8.08	Call	Bond Future	1,118.9600	1.1190	1,185.9800	1.1860	5.989	0	0	0
2020/01/28	R186	07/05/2020	8.08	Put	Bond Future	1,577.9000	1.5779	1,485.1000	1.4851	(5.881)	0	0	0
2020/01/28	R186	07/05/2020	7.90	Call	Bond Future	723.6200	0.7236	772.7900	0.7728	6.795	0	0	0
2020/01/28	R186	07/05/2020	8.28	Call	Bond Future	1,685.2500	1.6853	1,772.6100	1.7726	5.184	0	0	6,000
2020/01/28	R186	07/05/2020	8.93	Put	Bond Future	253.4300	0.2534	229.1600	0.2292	(9.577)	0	0	6,000
2020/01/28	R186	07/05/2020	8.09	Call	Bond Future	1,144.2200	1.1442	1,212.2600	1.2123	5.946	0	0	0
2020/01/28	R186	07/05/2020	7.60	Put	Bond Future	3,400.9300	3.4009	3,265.6500	3.2656	(3.978)	0	0	0
2020/01/28	R186	07/05/2020	7.60	Call	Bond Future	296.6000	0.2966	321.1400	0.3211	8.274	0	0	6,000
2020/01/28	R186	07/05/2020	8.07	Call	Bond Future	1,094.2800	1.0943	1,160.2900	1.1603	6.032	0	0	0
2020/01/28	R186	07/05/2020	8.07	Put	Bond Future	1,607.5300	1.6075	1,513.7200	1.5137	(5.836)	0	0	0
2020/01/28	R186	06/08/2020	8.38	Put	Bond Future	1,518.9500	1.5190	1,448.3500	1.4484	(4.648)	0	0	0
2020/01/28	R186	06/08/2020			Bond Future	8.2120	112.6044	8.1816	112.7633	(0.370)	0.0000	0.0000	0
2020/01/28	R186	06/08/2020	8.37	Call	Bond Future	2,360.4800	2.3605	2,448.1300	2.4481	3.713	0	0	0
2020/01/28	R186	06/08/2020	8.37	Put	Bond Future	1,539.7100	1.5397	1,468.4600	1.4685	(4.627)	0	0	0
2020/01/28	R186	06/08/2020	8.38	Call	Bond Future	2,391.4200	2.3914	2,479.7200	2.4797	3.692	0	0	0
2020/01/28	R186	06/08/2020	8.36	Call	Bond Future	2,330.0600	2.3301	2,417.0400	2.4170	3.733	0	0	0
2020/01/28	R186	06/08/2020	8.36	Put	Bond Future	1,561.0200	1.5610	1,489.1000	1.4891	(4.607)	0	0	0
2020/01/28	R186	05/11/2020	8.64	Put	Bond Future	1,475.6000	1.4756	1,418.2100	1.4182	(3.889)	0	0	0
2020/01/28	R186	05/11/2020	8.65	Call	Bond Future	3,393.4600	3.3935	3,486.4700	3.4865	2.741	0	0	0
2020/01/28	R186	05/11/2020			Bond Future	8.2617	114.6299	8.2319	114.7799	(0.360)	0.0000	0.0000	0
2020/01/28	R186	05/11/2020	8.66	Call	Bond Future	3,426.4200	3.4264	3,519.9000	3.5199	2.728	0	0	0
2020/01/28	R186	05/11/2020	8.66	Put	Bond Future	1,442.8800	1.4429	1,386.4300	1.3864	(3.912)	0	0	0
2020/01/28	R186	05/11/2020	9.26	Put	Bond Future	741.3500	0.7414	708.0300	0.7080	(4.495)	0	0	3,500
2020/01/28	R186	05/11/2020	8.64	Call	Bond Future	3,360.6300	3.3606	3,453.1700	3.4532	2.754	0	0	0
2020/01/28	R186	05/11/2020	7.84	Put	Bond Future	3,420.0300	3.4200	3,320.5900	3.3206	(2.908)	0	0	0
2020/01/28	R186	05/11/2020	8.65	Put	Bond Future	1,459.1600	1.4592	1,402.2400	1.4022	(3.901)	0	0	0
2020/01/28	R186	05/11/2020	8.34	Put	Bond Future	2,052.6900	2.0527	1,980.2100	1.9802	(3.531)	0	0	0
2020/01/28	R186	05/11/2020	8.34	Call	Bond Future	2,446.3900	2.4464	2,523.8400	2.5238	3.166	0	0	3,500
2020/01/28	R186	05/11/2020	9.26	Call	Bond Future	5,628.0500	5.6280	5,744.6600	5.7447	2.072	0	0	0
2020/01/28	R186	05/11/2020	7.84	Call	Bond Future	1,270.0400	1.2700	1,320.5300	1.3205	3.975	0	0	3,500
2020/01/28	R197	06/02/2020			Bond Future	301.3399	301.3399	301.3072	301.3072	(0.011)	0.0000	0.0000	2,390

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
2020/01/28	R197	07/05/2020			Bond Future	306.7494	306.7494	306.6771	306.6771	(0.024)	0.0000	0.0000	1,550
2020/01/28	R197	06/08/2020			Bond Future	304.6572	304.6572	304.5731	304.5731	(0.028)	0.0000	0.0000	0
2020/01/28	R197	05/11/2020			Bond Future	310.1399	310.1399	310.0227	310.0227	(0.038)	0.0000	0.0000	0
2020/01/28	R202	06/02/2020			Bond Future	225.2170	225.2170	224.9537	224.9537	(0.117)	0.0000	0.0000	1,904
2020/01/28	R202	07/05/2020			Bond Future	229.2599	229.2599	228.9628	228.9628	(0.130)	0.0000	0.0000	7,766
2020/01/28	R202	06/08/2020			Bond Future	229.3675	229.3675	229.0571	229.0571	(0.135)	0.0000	0.0000	0
2020/01/28	R202	05/11/2020			Bond Future	233.4954	233.4954	233.1558	233.1558	(0.145)	0.0000	0.0000	0
2020/01/28	R208	06/02/2020	6.13	Put	Bond Future	471.9700	0.4720	473.5300	0.4735	0.331	0	0	0
2020/01/28	R208	06/02/2020	6.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/28	R208	06/02/2020			Bond Future	6.5659	102.6586	6.5674	102.6570	0.022	0.0000	0.0000	9,710
2020/01/28	R208	06/02/2020	6.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/28	R208	06/02/2020	6.12	Put	Bond Future	482.8400	0.4828	484.4000	0.4844	0.323	0	0	0
2020/01/28	R208	06/02/2020	6.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/28	R208	06/02/2020	6.14	Put	Bond Future	461.1100	0.4611	462.6700	0.4627	0.338	0	0	0
2020/01/28	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/28	R208	07/05/2020	4.80	Put	Bond Future	1,364.6000	1.3646	1,379.3100	1.3793	1.078	0	0	0
2020/01/28	R208	07/05/2020			Bond Future	6.3864	101.0734	6.4037	101.0587	0.271	0.0000	0.0000	7,960
2020/01/28	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/28	R208	07/05/2020	4.82	Put	Bond Future	1,347.2100	1.3472	1,361.9200	1.3619	1.092	0	0	0
2020/01/28	R208	07/05/2020	4.81	Put	Bond Future	1,355.9000	1.3559	1,370.6100	1.3706	1.085	0	0	0
2020/01/28	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/28	R208	06/08/2020	5.57	Put	Bond Future	295.3700	0.2954	311.8300	0.3118	5.573	0	0	0
2020/01/28	R208	06/08/2020			Bond Future	6.0245	102.8895	6.0544	102.8709	0.497	0.0000	0.0000	0
2020/01/28	R208	06/08/2020	5.56	Call	Bond Future	12.5300	0.0125	10.5100	0.0105	(16.121)	0	0	0
2020/01/28	R208	06/08/2020	5.56	Put	Bond Future	301.0500	0.3011	317.5900	0.3176	5.494	0	0	0
2020/01/28	R208	06/08/2020	5.57	Call	Bond Future	13.0800	0.0131	10.9800	0.0110	(16.055)	0	0	0
2020/01/28	R208	06/08/2020	5.55	Call	Bond Future	11.9900	0.0120	10.0500	0.0100	(16.180)	0	0	0
2020/01/28	R208	06/08/2020	5.55	Put	Bond Future	306.7400	0.3067	323.3600	0.3234	5.418	0	0	0
2020/01/28	R208	05/11/2020	4.78	Call	Bond Future	26.6200	0.0266	20.7300	0.0207	(22.126)	0	0	0
2020/01/28	R208	05/11/2020	4.77	Put	Bond Future	198.3200	0.1983	221.8800	0.2219	11.880	0	0	0
2020/01/28	R208	05/11/2020			Bond Future	5.2188	101.3321	5.2953	101.3028	1.465	0.0000	0.0000	0
2020/01/28	R208	05/11/2020	4.79	Call	Bond Future	27.7300	0.0277	21.6600	0.0217	(21.890)	0	0	0
2020/01/28	R208	05/11/2020	4.79	Put	Bond Future	192.5500	0.1925	215.7900	0.2158	12.070	0	0	0
2020/01/28	R208	05/11/2020	4.78	Put	Bond Future	195.2900	0.1953	218.7100	0.2187	11.992	0	0	0
2020/01/28	R208	05/11/2020	4.77	Call	Bond Future	25.8000	0.0258	20.0500	0.0200	(22.287)	0	0	0
2020/01/28	R209	06/02/2020	9.52	Put	Bond Future	2,212.1000	2.2121	2,409.7200	2.4097	8.934	0	0	0
2020/01/28	R209	06/02/2020			Bond Future	9.8603	73.4077	9.8946	73.1935	0.348	0.0000	0.0000	17,632
2020/01/28	R209	06/02/2020	9.51	Call	Bond Future	30.5400	0.0305	15.4400	0.0154	(49.443)	0	0	0
2020/01/28	R209	06/02/2020	9.51	Put	Bond Future	2,273.7900	2.2738	2,472.9600	2.4730	8.759	0	0	0
2020/01/28	R209	06/02/2020	9.40	Put	Bond Future	2,975.7600	2.9758	3,185.8000	3.1858	7.058	0	0	0
2020/01/28	R209	06/02/2020	9.40	Call	Bond Future	7.1400	0.0071	2.9100	0.0029	(59.244)	0	0	7,500
2020/01/28	R209	06/02/2020	9.52	Call	Bond Future	34.2800	0.0343	17.6300	0.0176	(48.571)	0	0	0
2020/01/28	R209	06/02/2020	9.50	Call	Bond Future	27.1400	0.0271	13.4800	0.0135	(50.332)	0	0	0
2020/01/28	R209	06/02/2020	9.50	Put	Bond Future	2,335.9100	2.3359	2,536.5200	2.5365	8.588	0	0	0
2020/01/28	R209	07/05/2020	9.47	Call	Bond Future	700.1700	0.7002	634.4200	0.6344	(9.391)	0	0	0

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2020/01/28	R209	07/05/2020			Bond Future	9.9359	71.5568	9.9728	71.3294	0.371	0.0000	0.0000	66,068
2020/01/28	R209	07/05/2020	9.45	Call	Bond Future	664.0000	0.6640	600.6500	0.6006	(9.541)	0	0	0
2020/01/28	R209	07/05/2020	9.45	Put	Bond Future	3,760.3100	3.7603	3,924.3600	3.9244	4.363	0	0	0
2020/01/28	R209	07/05/2020	9.47	Put	Bond Future	3,665.2400	3.6652	3,826.8900	3.8269	4.410	0	0	0
2020/01/28	R209	07/05/2020	9.46	Call	Bond Future	681.9300	0.6819	617.3800	0.6174	(9.466)	0	0	0
2020/01/28	R209	07/05/2020	9.46	Put	Bond Future	3,712.5800	3.7126	3,875.4300	3.8754	4.386	0	0	0
2020/01/28	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/28	R209	06/08/2020	5.55	Put	Bond Future	36,681.9600	36.6820	36,915.9100	36.9159	0.638	0	0	0
2020/01/28	R209	06/08/2020			Bond Future	10.0123	72.8348	10.0508	72.6009	0.384	0.0000	0.0000	0
2020/01/28	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/28	R209	06/08/2020	5.57	Put	Bond Future	36,465.1200	36.4651	36,699.0700	36.6991	0.642	0	0	0
2020/01/28	R209	06/08/2020	5.56	Put	Bond Future	36,573.4700	36.5735	36,807.4200	36.8074	0.640	0	0	0
2020/01/28	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/28	R209	05/11/2020	10.02	Call	Bond Future	3,048.7000	3.0487	2,921.1600	2.9212	(4.183)	0	0	0
2020/01/28	R209	05/11/2020			Bond Future	10.0905	70.9982	10.1314	70.7526	0.406	0.0000	0.0000	0
2020/01/28	R209	05/11/2020	10.00	Call	Bond Future	2,989.1100	2.9891	2,863.0500	2.8631	(4.217)	0	0	0
2020/01/28	R209	05/11/2020	10.00	Put	Bond Future	3,536.4600	3.5365	3,655.9600	3.6560	3.379	0	0	0
2020/01/28	R209	05/11/2020	10.02	Put	Bond Future	3,474.5400	3.4745	3,592.5600	3.5926	3.397	0	0	0
2020/01/28	R209	05/11/2020	10.01	Call	Bond Future	3,018.8300	3.0188	2,892.0300	2.8920	(4.200)	0	0	0
2020/01/28	R209	05/11/2020	10.01	Put	Bond Future	3,505.3900	3.5054	3,624.1500	3.6242	3.388	0	0	0
2020/01/28	R210	06/02/2020			Bond Future	187.4176	187.4176	187.4000	187.4000	(0.009)	0.0000	0.0000	1,077
2020/01/28	R210	07/05/2020			Bond Future	188.1539	188.1539	188.1117	188.1117	(0.022)	0.0000	0.0000	890
2020/01/28	R210	06/08/2020			Bond Future	191.6112	191.6112	191.5616	191.5616	(0.026)	0.0000	0.0000	0
2020/01/28	R210	05/11/2020			Bond Future	192.3601	192.3601	192.2900	192.2900	(0.036)	0.0000	0.0000	0
2020/01/28	R212	06/02/2020			Bond Future	161.6123	161.6123	161.5937	161.5937	(0.012)	0.0000	0.0000	7,746
2020/01/28	R212	07/05/2020			Bond Future	164.5135	164.5135	164.4736	164.4736	(0.024)	0.0000	0.0000	2,551
2020/01/28	R212	06/08/2020			Bond Future	165.2610	165.2610	165.2146	165.2146	(0.028)	0.0000	0.0000	0
2020/01/28	R212	05/11/2020			Bond Future	168.2352	168.2352	168.1708	168.1708	(0.038)	0.0000	0.0000	0
2020/01/28	R213	06/02/2020	9.27	Call	Bond Future	516.4300	0.5164	447.5200	0.4475	(13.344)	0	0	0
2020/01/28	R213	06/02/2020	9.26	Put	Bond Future	550.0000	0.5500	569.6600	0.5697	3.575	0	0	0
2020/01/28	R213	06/02/2020			Bond Future	9.2705	87.6731	9.2847	87.5863	0.153	0.0000	0.0000	6,492
2020/01/28	R213	06/02/2020	9.28	Call	Bond Future	547.9600	0.5480	477.3400	0.4773	(12.888)	0	0	0
2020/01/28	R213	06/02/2020	9.28	Put	Bond Future	489.9500	0.4899	506.1100	0.5061	3.298	0	0	0
2020/01/28	R213	06/02/2020	9.27	Put	Bond Future	519.4200	0.5194	537.2900	0.5373	3.440	0	0	0
2020/01/28	R213	06/02/2020	9.26	Call	Bond Future	485.9500	0.4859	418.8300	0.4188	(13.812)	0	0	0
2020/01/28	R213	07/05/2020	9.01	Put	Bond Future	2,855.4900	2.8555	2,915.9300	2.9159	2.117	0	0	0
2020/01/28	R213	07/05/2020	9.00	Call	Bond Future	825.0200	0.8250	786.7100	0.7867	(4.644)	0	0	0
2020/01/28	R213	07/05/2020			Bond Future	9.3400	85.6749	9.3566	85.5755	0.178	0.0000	0.0000	14,253
2020/01/28	R213	07/05/2020	9.01	Call	Bond Future	845.2600	0.8453	806.3500	0.8064	(4.603)	0	0	0
2020/01/28	R213	07/05/2020	9.00	Put	Bond Future	2,897.1400	2.8971	2,958.1800	2.9582	2.107	0	0	0
2020/01/28	R213	07/05/2020	9.02	Call	Bond Future	865.8100	0.8658	826.3000	0.8263	(4.563)	0	0	0
2020/01/28	R213	07/05/2020	9.02	Put	Bond Future	2,814.2100	2.8142	2,874.0500	2.8740	2.126	0	0	0
2020/01/28	R213	06/08/2020	9.31	Call	Bond Future	2,143.9100	2.1439	2,088.4700	2.0885	(2.586)	0	0	0
2020/01/28	R213	06/08/2020			Bond Future	9.4100	87.2067	9.4277	87.1025	0.188	0.0000	0.0000	0
2020/01/28	R213	06/08/2020	9.29	Call	Bond Future	2,086.6000	2.0866	2,032.0000	2.0320	(2.617)	0	0	0

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2020/01/28	R213	06/08/2020	9.29	Put	Bond Future	2,797.2600	2.7973	2,846.8700	2.8469	1.774	0	0	0
2020/01/28	R213	06/08/2020	9.31	Put	Bond Future	2,735.5900	2.7356	2,784.3600	2.7844	1.783	0	0	0
2020/01/28	R213	06/08/2020	9.30	Call	Bond Future	2,115.1500	2.1151	2,060.1300	2.0601	(2.601)	0	0	0
2020/01/28	R213	06/08/2020	9.30	Put	Bond Future	2,766.2900	2.7663	2,815.4800	2.8155	1.778	0	0	0
2020/01/28	R213	05/11/2020	9.60	Put	Bond Future	2,616.7500	2.6168	2,663.3100	2.6633	1.779	0	0	0
2020/01/28	R213	05/11/2020	9.59	Call	Bond Future	3,237.6000	3.2376	3,169.7200	3.1697	(2.097)	0	0	0
2020/01/28	R213	05/11/2020			Bond Future	9.4865	85.2288	9.5064	85.1141	0.210	0.0000	0.0000	0
2020/01/28	R213	05/11/2020	9.60	Call	Bond Future	3,269.2400	3.2692	3,201.0100	3.2010	(2.087)	0	0	0
2020/01/28	R213	05/11/2020	9.59	Put	Bond Future	2,642.3400	2.6423	2,689.2500	2.6893	1.775	0	0	0
2020/01/28	R213	05/11/2020	9.61	Call	Bond Future	3,301.0300	3.3010	3,232.4400	3.2324	(2.078)	0	0	0
2020/01/28	R213	05/11/2020	9.61	Put	Bond Future	2,591.3600	2.5914	2,637.5600	2.6376	1.783	0	0	0
2020/01/28	R214	06/02/2020	9.73	Call	Bond Future	36.6600	0.0367	22.7500	0.0227	(37.943)	0	0	0
2020/01/28	R214	06/02/2020	9.87	Put	Bond Future	1,473.2300	1.4732	1,557.8300	1.5578	5.742	0	0	0
2020/01/28	R214	06/02/2020	10.42	Call	Bond Future	2,266.9600	2.2670	2,140.1900	2.1402	(5.592)	0	0	0
2020/01/28	R214	06/02/2020			Bond Future	10.0709	71.9637	10.0901	71.8391	0.191	0.0000	0.0000	10,465
2020/01/28	R214	06/02/2020	9.71	Call	Bond Future	28.9100	0.0289	17.4400	0.0174	(39.675)	0	0	0
2020/01/28	R214	06/02/2020	9.71	Put	Bond Future	2,438.4300	2.4384	2,551.5300	2.5515	4.638	0	0	0
2020/01/28	R214	06/02/2020	10.42	Put	Bond Future	56.6000	0.0566	54.4000	0.0544	(3.887)	0	0	1,000
2020/01/28	R214	06/02/2020	9.73	Put	Bond Future	2,309.2000	2.3092	2,419.8600	2.4199	4.792	0	0	0
2020/01/28	R214	06/02/2020	9.52	Call	Bond Future	1.7600	0.0018	0.7500	0.0008	(57.386)	0	0	1,000
2020/01/28	R214	06/02/2020	9.87	Call	Bond Future	148.1100	0.1481	108.1400	0.1081	(26.987)	0	0	1,000
2020/01/28	R214	06/02/2020	9.72	Call	Bond Future	32.6000	0.0326	19.9500	0.0200	(38.804)	0	0	0
2020/01/28	R214	06/02/2020	9.72	Put	Bond Future	2,373.5800	2.3736	2,485.5000	2.4855	4.715	0	0	0
2020/01/28	R214	06/02/2020	9.52	Put	Bond Future	3,733.5200	3.7335	3,857.0800	3.8571	3.309	0	0	0
2020/01/28	R214	07/05/2020	9.77	Put	Bond Future	3,400.9000	3.4009	3,486.4200	3.4864	2.515	0	0	0
2020/01/28	R214	07/05/2020			Bond Future	10.1446	69.9410	10.1658	69.8052	0.209	0.0000	0.0000	9,423
2020/01/28	R214	07/05/2020	9.76	Call	Bond Future	906.3500	0.9064	856.8100	0.8568	(5.466)	0	0	0
2020/01/28	R214	07/05/2020	9.76	Put	Bond Future	3,447.2400	3.4472	3,533.5200	3.5335	2.503	0	0	0
2020/01/28	R214	07/05/2020	9.31	Put	Bond Future	5,928.7000	5.9287	6,046.2300	6.0462	1.982	0	0	0
2020/01/28	R214	07/05/2020	10.66	Put	Bond Future	874.9200	0.8749	901.9500	0.9019	3.089	0	0	1,250
2020/01/28	R214	07/05/2020	9.77	Call	Bond Future	927.9400	0.9279	877.6400	0.8776	(5.421)	0	0	0
2020/01/28	R214	07/05/2020	9.31	Call	Bond Future	222.8200	0.2228	204.5300	0.2045	(8.208)	0	0	1,250
2020/01/28	R214	07/05/2020	9.91	Put	Bond Future	2,796.9900	2.7970	2,871.6600	2.8717	2.670	0	0	0
2020/01/28	R214	07/05/2020	9.91	Call	Bond Future	1,264.4500	1.2644	1,203.3000	1.2033	(4.836)	0	0	1,250
2020/01/28	R214	07/05/2020	10.66	Call	Bond Future	4,060.9500	4.0610	3,952.1600	3.9522	(2.679)	0	0	0
2020/01/28	R214	07/05/2020	9.75	Call	Bond Future	885.0700	0.8851	836.3000	0.8363	(5.510)	0	0	0
2020/01/28	R214	07/05/2020	9.75	Put	Bond Future	3,493.9900	3.4940	3,581.0400	3.5810	2.491	0	0	0
2020/01/28	R214	06/08/2020	9.98	Put	Bond Future	3,636.8300	3.6368	3,710.1800	3.7102	2.017	0	0	0
2020/01/28	R214	06/08/2020	9.97	Call	Bond Future	2,066.5300	2.0665	1,999.7800	1.9998	(3.230)	0	0	0
2020/01/28	R214	06/08/2020			Bond Future	10.2190	71.1900	10.2412	71.0493	0.217	0.0000	0.0000	0
2020/01/28	R214	06/08/2020	9.98	Call	Bond Future	2,094.7500	2.0947	2,027.4500	2.0275	(3.213)	0	0	0
2020/01/28	R214	06/08/2020	9.97	Put	Bond Future	3,674.3300	3.6743	3,748.2300	3.7482	2.011	0	0	0
2020/01/28	R214	06/08/2020	9.99	Call	Bond Future	2,123.1700	2.1232	2,055.3300	2.0553	(3.195)	0	0	0
2020/01/28	R214	06/08/2020	9.99	Put	Bond Future	3,599.6300	3.5996	3,672.4400	3.6724	2.023	0	0	0
2020/01/28	R214	05/11/2020	10.26	Put	Bond Future	3,592.9800	3.5930	3,660.3800	3.6604	1.876	0	0	0
2020/01/28	R214	05/11/2020			Bond Future	10.2976	69.1785	10.3216	69.0281	0.234	0.0000	0.0000	0
2020/01/28	R214	05/11/2020	10.25	Call	Bond Future	3,325.6700	3.3257	3,243.2000	3.2432	(2.480)	0	0	0

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2020/01/28	R214	05/11/2020	10.25	Put	Bond Future	3,624.4000	3.6244	3,692.2300	3.6922	1.871	0	0	0
2020/01/28	R214	05/11/2020	10.26	Call	Bond Future	3,357.2400	3.3572	3,274.3400	3.2743	(2.469)	0	0	0
2020/01/28	R214	05/11/2020	10.24	Call	Bond Future	3,294.4600	3.2945	3,212.4400	3.2124	(2.490)	0	0	0
2020/01/28	R214	05/11/2020	10.24	Put	Bond Future	3,656.2800	3.6563	3,724.5600	3.7246	1.867	0	0	0
2020/01/28	R248	06/02/2020	9.71	Put	Bond Future	4,246.1600	4.2462	4,439.3100	4.4393	4.549	0	0	0
2020/01/28	R248	06/02/2020			Bond Future	10.2115	90.5190	10.2356	90.3232	0.237	0.0000	0.0000	74,361
2020/01/28	R248	06/02/2020	9.71	Call	Bond Future	4.6000	0.0046	1.9900	0.0020	(56.739)	0	0	0
2020/01/28	R248	06/02/2020	9.70	Put	Bond Future	4,333.6900	4.3337	4,527.2000	4.5272	4.465	0	0	0
2020/01/28	R248	06/02/2020	9.72	Call	Bond Future	5.4200	0.0054	2.4000	0.0024	(55.720)	0	0	0
2020/01/28	R248	06/02/2020	9.72	Put	Bond Future	4,158.8800	4.1589	4,351.6200	4.3516	4.634	0	0	0
2020/01/28	R248	06/02/2020	9.70	Call	Bond Future	3.8900	0.0039	1.6400	0.0016	(57.841)	0	0	0
2020/01/28	R248	07/05/2020	10.20	Call	Bond Future	1,992.1800	1.9922	1,884.5400	1.8845	(5.403)	0	0	0
2020/01/28	R248	07/05/2020	9.69	Put	Bond Future	5,568.8500	5.5688	5,734.3500	5.7343	2.972	0	0	0
2020/01/28	R248	07/05/2020	9.79	Call	Bond Future	734.4800	0.7345	677.7700	0.6778	(7.721)	0	0	0
2020/01/28	R248	07/05/2020	9.77	Put	Bond Future	5,028.3600	5.0284	5,184.5100	5.1845	3.105	0	0	0
2020/01/28	R248	07/05/2020			Bond Future	10.2892	87.6835	10.3156	87.4730	0.256	0.0000	0.0000	37,011
2020/01/28	R248	07/05/2020	10.70	Call	Bond Future	4,367.5900	4.3676	4,208.6300	4.2086	(3.640)	0	0	0
2020/01/28	R248	07/05/2020	10.70	Put	Bond Future	1,187.4700	1.1875	1,239.0000	1.2390	4.339	0	0	300
2020/01/28	R248	07/05/2020	9.79	Put	Bond Future	4,898.0400	4.8980	5,051.8200	5.0518	3.140	0	0	0
2020/01/28	R248	07/05/2020	9.77	Call	Bond Future	690.7300	0.6907	636.3900	0.6364	(7.867)	0	0	0
2020/01/28	R248	07/05/2020	10.20	Put	Bond Future	2,711.5600	2.7116	2,814.4100	2.8144	3.793	0	0	300
2020/01/28	R248	07/05/2020	9.69	Call	Bond Future	529.1000	0.5291	484.1100	0.4841	(8.503)	0	0	300
2020/01/28	R248	07/05/2020	9.78	Put	Bond Future	4,962.8500	4.9629	5,117.8200	5.1178	3.123	0	0	0
2020/01/28	R248	07/05/2020	9.78	Call	Bond Future	712.3200	0.7123	656.8000	0.6568	(7.794)	0	0	0
2020/01/28	R248	06/08/2020	9.00	Put	Bond Future	12,317.8200	12.3178	12,518.8800	12.5189	1.632	0	0	0
2020/01/28	R248	06/08/2020	10.20	Call	Bond Future	2,730.6200	2.7306	2,624.2000	2.6242	(3.897)	0	0	0
2020/01/28	R248	06/08/2020			Bond Future	10.3680	89.2491	10.3956	89.0317	0.266	0.0000	0.0000	0
2020/01/28	R248	06/08/2020	9.25	Put	Bond Future	10,075.3200	10.0753	10,265.2100	10.2652	1.885	0	0	0
2020/01/28	R248	06/08/2020	9.25	Call	Bond Future	389.9300	0.3899	362.4300	0.3624	(7.053)	0	0	20,640
2020/01/28	R248	06/08/2020	10.18	Call	Bond Future	2,656.8800	2.6569	2,552.1900	2.5522	(3.940)	0	0	0
2020/01/28	R248	06/08/2020	10.18	Put	Bond Future	4,162.8300	4.1628	4,275.5300	4.2755	2.707	0	0	0
2020/01/28	R248	06/08/2020	9.00	Call	Bond Future	206.4000	0.2064	190.0700	0.1901	(7.912)	0	0	3,000
2020/01/28	R248	06/08/2020	10.20	Put	Bond Future	4,074.1200	4.0741	4,185.0900	4.1851	2.724	0	0	0
2020/01/28	R248	06/08/2020	10.19	Call	Bond Future	2,693.7500	2.6938	2,588.1900	2.5882	(3.919)	0	0	0
2020/01/28	R248	06/08/2020	10.19	Put	Bond Future	4,118.4100	4.1184	4,230.2400	4.2302	2.715	0	0	0
2020/01/28	R248	05/11/2020	10.02	Put	Bond Future	6,237.0200	6.2370	6,369.7700	6.3698	2.128	0	0	0
2020/01/28	R248	05/11/2020	10.03	Call	Bond Future	2,797.2700	2.7973	2,699.1900	2.6992	(3.506)	0	0	0
2020/01/28	R248	05/11/2020			Bond Future	10.4509	86.4228	10.4805	86.1927	0.284	0.0000	0.0000	0
2020/01/28	R248	05/11/2020	10.04	Call	Bond Future	2,829.4300	2.8294	2,730.6300	2.7306	(3.492)	0	0	0
2020/01/28	R248	05/11/2020	10.04	Put	Bond Future	6,134.2900	6.1343	6,265.6000	6.2656	2.141	0	0	0
2020/01/28	R248	05/11/2020	10.02	Call	Bond Future	2,765.5900	2.7656	2,668.2300	2.6682	(3.520)	0	0	0
2020/01/28	R248	05/11/2020	10.03	Put	Bond Future	6,185.3400	6.1853	6,317.3700	6.3174	2.135	0	0	0

Total

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