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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/01/2020 TO 30/01/2020

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
2020/01/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	2025	06/02/2020		Bond Future	135.4119	135.4119	135.3403	135.3403	(0.053)	0.0000	0.0000	2,027
2020/01/30	2025	07/05/2020		Bond Future	137.8250	137.8250	137.7520	137.7520	(0.053)	0.0000	0.0000	4,213

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
2020/01/30	2025	06/08/2020			Bond Future	138.8593	138.8593	138.7850	138.7850	(0.054)	0.0000	0.0000	0
2020/01/30	2025	05/11/2020			Bond Future	141.3446	141.3446	141.2691	141.2691	(0.053)	0.0000	0.0000	0
2020/01/30	2025	04/02/2021			Bond Future	142.2826	142.2826	142.2063	142.2063	(0.054)	0.0000	0.0000	0
2020/01/30	2029	06/02/2020			Bond Future	100.7758	100.7758	100.8521	100.8521	0.076	0.0000	0.0000	1,961
2020/01/30	2029	07/05/2020			Bond Future	101.4683	101.4683	101.5459	101.5459	0.076	0.0000	0.0000	3,765
2020/01/30	2029	06/08/2020			Bond Future	103.3292	103.3292	103.4083	103.4083	0.077	0.0000	0.0000	0
2020/01/30	2029	05/11/2020			Bond Future	104.0453	104.0453	104.1260	104.1260	0.077	0.0000	0.0000	0
2020/01/30	2030	06/02/2020	9.15	Put	Bond Future	150.5500	0.1505	121.1700	0.1212	(19.515)	0	0	0
2020/01/30	2030	06/02/2020	9.14	Call	Bond Future	989.0800	0.9891	994.3100	0.9943	0.529	0	0	0
2020/01/30	2030	06/02/2020	9.40	Put	Bond Future	10.5700	0.0106	6.2300	0.0062	(41.060)	0	0	5,000
2020/01/30	2030	06/02/2020	9.25	Call	Bond Future	1,553.8100	1.5538	1,574.0000	1.5740	1.299	0	0	0
2020/01/30	2030	06/02/2020	8.40	Call	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	5,820
2020/01/30	2030	06/02/2020			Bond Future	9.0064	93.7055	9.0006	93.7416	(0.065)	0.0000	0.0000	28,208
2020/01/30	2030	06/02/2020	9.00	Put	Bond Future	477.8800	0.4779	430.0800	0.4301	(10.003)	0	0	0
2020/01/30	2030	06/02/2020	9.00	Call	Bond Future	438.2600	0.4383	426.5400	0.4265	(2.674)	0	0	5,820
2020/01/30	2030	06/02/2020	9.15	Call	Bond Future	1,036.6000	1.0366	1,043.3000	1.0433	0.646	0	0	0
2020/01/30	2030	06/02/2020	9.14	Put	Bond Future	164.3700	0.1644	133.5200	0.1335	(18.769)	0	0	0
2020/01/30	2030	06/02/2020	9.40	Call	Bond Future	2,412.7300	2.4127	2,444.4700	2.4445	1.316	0	0	0
2020/01/30	2030	06/02/2020	9.25	Put	Bond Future	57.3500	0.0574	41.4600	0.0415	(27.707)	0	0	5,000
2020/01/30	2030	06/02/2020	8.40	Put	Bond Future	3,866.3400	3.8663	3,830.2300	3.8302	(0.934)	0	0	0
2020/01/30	2030	06/02/2020	9.16	Call	Bond Future	1,085.0000	1.0850	1,093.1700	1.0932	0.753	0	0	0
2020/01/30	2030	06/02/2020	9.16	Put	Bond Future	137.6700	0.1377	109.7600	0.1098	(20.273)	0	0	0
2020/01/30	2030	07/05/2020	8.79	Call	Bond Future	888.5700	0.8886	893.5600	0.8936	0.562	0	0	0
2020/01/30	2030	07/05/2020	8.78	Put	Bond Future	2,705.5300	2.7055	2,673.6900	2.6737	(1.177)	0	0	0
2020/01/30	2030	07/05/2020			Bond Future	9.0785	95.3520	9.0725	95.3887	(0.066)	0.0000	0.0000	53,181
2020/01/30	2030	07/05/2020	8.80	Call	Bond Future	910.5500	0.9106	915.7000	0.9157	0.566	0	0	0
2020/01/30	2030	07/05/2020	8.80	Put	Bond Future	2,624.3300	2.6243	2,592.8100	2.5928	(1.201)	0	0	0
2020/01/30	2030	07/05/2020	8.79	Put	Bond Future	2,664.6400	2.6646	2,632.9600	2.6330	(1.189)	0	0	0
2020/01/30	2030	07/05/2020	8.78	Call	Bond Future	867.1200	0.8671	871.9500	0.8719	0.557	0	0	0
2020/01/30	2030	06/08/2020	9.11	Call	Bond Future	2,214.6200	2.2146	2,227.0200	2.2270	0.560	0	0	0
2020/01/30	2030	06/08/2020			Bond Future	9.1511	93.0456	9.1449	93.0829	(0.069)	0.0000	0.0000	0
2020/01/30	2030	06/08/2020	9.09	Call	Bond Future	2,155.1100	2.1551	2,167.2100	2.1672	0.561	0	0	0
2020/01/30	2030	06/08/2020	9.09	Put	Bond Future	2,519.6300	2.5196	2,494.4300	2.4944	(1.000)	0	0	0
2020/01/30	2030	06/08/2020	9.11	Put	Bond Future	2,459.6700	2.4597	2,434.7700	2.4348	(1.012)	0	0	0
2020/01/30	2030	06/08/2020	9.10	Call	Bond Future	2,184.7500	2.1847	2,197.0000	2.1970	0.561	0	0	0
2020/01/30	2030	06/08/2020	9.10	Put	Bond Future	2,489.5100	2.4895	2,464.4600	2.4645	(1.006)	0	0	0
2020/01/30	2030	05/11/2020	10.06	Put	Bond Future	1,233.6400	1.2336	1,219.5700	1.2196	(1.141)	0	0	1,000
2020/01/30	2030	05/11/2020	8.73	Call	Bond Future	1,576.4800	1.5765	1,585.3600	1.5854	0.563	0	0	3,000
2020/01/30	2030	05/11/2020	9.39	Put	Bond Future	2,419.7100	2.4197	2,398.2200	2.3982	(0.888)	0	0	0
2020/01/30	2030	05/11/2020	9.38	Call	Bond Future	3,356.5000	3.3565	3,373.0200	3.3730	0.492	0	0	0
2020/01/30	2030	05/11/2020			Bond Future	9.2223	94.7120	9.2157	94.7502	(0.071)	0.0000	0.0000	0
2020/01/30	2030	05/11/2020	8.34	Put	Bond Future	6,196.8700	6.1969	6,163.9100	6.1639	(0.532)	0	0	0
2020/01/30	2030	05/11/2020	8.34	Call	Bond Future	869.6300	0.8696	874.8100	0.8748	0.596	0	0	1,000
2020/01/30	2030	05/11/2020	9.04	Put	Bond Future	3,404.4100	3.4044	3,378.6600	3.3787	(0.756)	0	0	0
2020/01/30	2030	05/11/2020	9.04	Call	Bond Future	2,335.3300	2.3353	2,347.7200	2.3477	0.531	0	0	1,000
2020/01/30	2030	05/11/2020	10.06	Call	Bond Future	5,947.7900	5.9478	5,971.8600	5.9719	0.405	0	0	0

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2020/01/30	2030	05/11/2020	8.73	Put	Bond Future	4,501.0800	4.5011	4,471.8200	4.4718	(0.650)	0	0	0
2020/01/30	2030	05/11/2020	9.23	Put	Bond Future	2,836.6200	2.8366	2,813.1700	2.8132	(0.827)	0	0	0
2020/01/30	2030	05/11/2020	10.37	Put	Bond Future	876.6800	0.8767	865.5400	0.8655	(1.271)	0	0	16,000
2020/01/30	2030	05/11/2020	9.39	Call	Bond Future	3,389.6200	3.3896	3,406.2700	3.4063	0.491	0	0	0
2020/01/30	2030	05/11/2020	9.38	Put	Bond Future	2,444.0400	2.4440	2,422.4200	2.4224	(0.885)	0	0	0
2020/01/30	2030	05/11/2020	10.47	Call	Bond Future	7,675.0700	7.6751	7,703.0300	7.7030	0.364	0	0	0
2020/01/30	2030	05/11/2020	10.47	Put	Bond Future	768.2700	0.7683	758.0900	0.7581	(1.325)	0	0	3,000
2020/01/30	2030	05/11/2020	9.23	Call	Bond Future	2,881.6700	2.8817	2,896.3600	2.8964	0.510	0	0	3,000
2020/01/30	2030	05/11/2020	8.53	Put	Bond Future	5,326.2000	5.3262	5,294.9200	5.2949	(0.587)	0	0	0
2020/01/30	2030	05/11/2020	8.53	Call	Bond Future	1,179.1300	1.1791	1,185.9900	1.1860	0.582	0	0	16,000
2020/01/30	2030	05/11/2020	9.03	Put	Bond Future	3,436.4900	3.4365	3,410.6200	3.4106	(0.753)	0	0	0
2020/01/30	2030	05/11/2020	9.03	Call	Bond Future	2,308.2900	2.3083	2,320.5600	2.3206	0.532	0	0	16,000
2020/01/30	2030	05/11/2020	10.37	Call	Bond Future	7,255.3900	7.2554	7,282.3900	7.2824	0.372	0	0	0
2020/01/30	2030	05/11/2020	9.40	Call	Bond Future	3,422.5600	3.4226	3,439.3300	3.4393	0.490	0	0	0
2020/01/30	2030	05/11/2020	9.40	Put	Bond Future	2,395.2500	2.3953	2,373.8800	2.3739	(0.892)	0	0	0
2020/01/30	2032	06/02/2020	9.40	Put	Bond Future	602.4500	0.6024	512.1800	0.5122	(14.984)	0	0	0
2020/01/30	2032	06/02/2020			Bond Future	9.4270	94.5992	9.4111	94.7063	(0.169)	0.0000	0.0000	43,177
2020/01/30	2032	06/02/2020	9.39	Call	Bond Future	390.7200	0.3907	405.5500	0.4055	3.796	0	0	0
2020/01/30	2032	06/02/2020	9.39	Put	Bond Future	640.1900	0.6402	547.8400	0.5478	(14.425)	0	0	0
2020/01/30	2032	06/02/2020	9.40	Call	Bond Future	420.4200	0.4204	437.3300	0.4373	4.022	0	0	0
2020/01/30	2032	06/02/2020	9.38	Call	Bond Future	362.4000	0.3624	375.2700	0.3753	3.551	0	0	0
2020/01/30	2032	06/02/2020	9.38	Put	Bond Future	679.3800	0.6794	585.0700	0.5851	(13.882)	0	0	0
2020/01/30	2032	07/05/2020	9.20	Call	Bond Future	952.4500	0.9525	980.9600	0.9810	2.993	0	0	7,500
2020/01/30	2032	07/05/2020	9.19	Call	Bond Future	928.1800	0.9282	956.1400	0.9561	3.012	0	0	0
2020/01/30	2032	07/05/2020			Bond Future	9.5053	92.1030	9.4888	92.2120	(0.173)	0.0000	0.0000	81,737
2020/01/30	2032	07/05/2020	9.50	Put	Bond Future	1,862.5800	1.8626	1,800.0300	1.8000	(3.358)	0	0	0
2020/01/30	2032	07/05/2020	9.50	Call	Bond Future	1,827.3200	1.8273	1,873.7200	1.8737	2.539	0	0	7,500
2020/01/30	2032	07/05/2020	9.17	Call	Bond Future	880.9600	0.8810	907.8100	0.9078	3.048	0	0	0
2020/01/30	2032	07/05/2020	9.17	Put	Bond Future	3,132.0400	3.1320	3,049.9400	3.0499	(2.621)	0	0	0
2020/01/30	2032	07/05/2020	9.20	Put	Bond Future	2,999.0600	2.9991	2,918.6200	2.9186	(2.682)	0	0	0
2020/01/30	2032	07/05/2020	9.19	Put	Bond Future	3,042.8800	3.0429	2,961.8900	2.9619	(2.662)	0	0	0
2020/01/30	2032	07/05/2020	9.18	Call	Bond Future	904.4700	0.9045	931.8700	0.9319	3.029	0	0	0
2020/01/30	2032	07/05/2020	9.18	Put	Bond Future	3,087.3200	3.0873	3,005.7700	3.0058	(2.641)	0	0	0
2020/01/30	2032	06/08/2020	9.46	Put	Bond Future	3,067.7700	3.0678	3,001.9300	3.0019	(2.146)	0	0	0
2020/01/30	2032	06/08/2020	9.45	Call	Bond Future	2,231.4700	2.2315	2,276.1400	2.2761	2.002	0	0	0
2020/01/30	2032	06/08/2020			Bond Future	9.5835	93.7459	9.5664	93.8568	(0.178)	0.0000	0.0000	0
2020/01/30	2032	06/08/2020	9.46	Call	Bond Future	2,262.4900	2.2625	2,307.5900	2.3076	1.993	0	0	0
2020/01/30	2032	06/08/2020	9.45	Put	Bond Future	3,102.3900	3.1024	3,036.1200	3.0361	(2.136)	0	0	0
2020/01/30	2032	06/08/2020	9.47	Call	Bond Future	2,293.7500	2.2938	2,339.2800	2.3393	1.985	0	0	0
2020/01/30	2032	06/08/2020	9.47	Put	Bond Future	3,033.4500	3.0335	2,968.0400	2.9680	(2.156)	0	0	0
2020/01/30	2032	05/11/2020	9.61	Put	Bond Future	3,511.7200	3.5117	3,449.7500	3.4498	(1.765)	0	0	0
2020/01/30	2032	05/11/2020	10.99	Call	Bond Future	8,770.5900	8.7706	8,860.7300	8.8607	1.028	0	0	0
2020/01/30	2032	05/11/2020	9.44	Put	Bond Future	4,089.6300	4.0896	4,021.8000	4.0218	(1.659)	0	0	0
2020/01/30	2032	05/11/2020	11.08	Call	Bond Future	9,179.5300	9.1795	9,271.5800	9.2716	1.003	0	0	0
2020/01/30	2032	05/11/2020	9.77	Put	Bond Future	3,029.2100	3.0292	2,972.6900	2.9727	(1.866)	0	0	0
2020/01/30	2032	05/11/2020			Bond Future	9.6652	91.2680	9.6475	91.3810	(0.184)	0.0000	0.0000	0
2020/01/30	2032	05/11/2020	10.99	Put	Bond Future	854.0800	0.8541	831.2100	0.8312	(2.678)	0	0	3,000

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2020/01/30	2032	05/11/2020	9.76	Call	Bond Future	3,657.2100	3.6572	3,713.3600	3.7134	1.535	0	0	0
2020/01/30	2032	05/11/2020	9.76	Put	Bond Future	3,057.1300	3.0571	3,000.2700	3.0003	(1.860)	0	0	0
2020/01/30	2032	05/11/2020	9.11	Call	Bond Future	1,779.5300	1.7795	1,813.5500	1.8135	1.912	0	0	3,000
2020/01/30	2032	05/11/2020	9.61	Call	Bond Future	3,159.3800	3.1594	3,210.4200	3.2104	1.616	0	0	3,000
2020/01/30	2032	05/11/2020	9.44	Call	Bond Future	2,641.1700	2.6412	2,686.3500	2.6863	1.711	0	0	1,000
2020/01/30	2032	05/11/2020	11.08	Put	Bond Future	760.4300	0.7604	739.4700	0.7395	(2.756)	0	0	1,000
2020/01/30	2032	05/11/2020	9.77	Call	Bond Future	3,692.2900	3.6923	3,748.7800	3.7488	1.530	0	0	0
2020/01/30	2032	05/11/2020	9.11	Put	Bond Future	5,407.6500	5.4076	5,328.6600	5.3287	(1.461)	0	0	0
2020/01/30	2032	05/11/2020	8.94	Put	Bond Future	6,190.5600	6.1906	6,106.1500	6.1062	(1.364)	0	0	0
2020/01/30	2032	05/11/2020	8.94	Call	Bond Future	1,412.1900	1.4122	1,440.7900	1.4408	2.025	0	0	1,000
2020/01/30	2032	05/11/2020	9.75	Call	Bond Future	3,621.9600	3.6220	3,677.7700	3.6778	1.541	0	0	0
2020/01/30	2032	05/11/2020	9.75	Put	Bond Future	3,084.9500	3.0850	3,027.7500	3.0277	(1.854)	0	0	0
2020/01/30	2033	06/02/2020			Bond Future	100.5135	100.5135	100.5080	100.5080	(0.006)	0.0000	0.0000	490
2020/01/30	2033	07/05/2020			Bond Future	101.1194	101.1194	101.1136	101.1136	(0.006)	0.0000	0.0000	6,960
2020/01/30	2033	06/08/2020			Bond Future	102.9739	102.9739	102.9681	102.9681	(0.006)	0.0000	0.0000	0
2020/01/30	2033	05/11/2020			Bond Future	103.6060	103.6060	103.6002	103.6002	(0.006)	0.0000	0.0000	0
2020/01/30	2037	06/02/2020	9.67	Call	Bond Future	37.1900	0.0372	38.3300	0.0383	3.065	0	0	0
2020/01/30	2037	06/02/2020	9.66	Put	Bond Future	2,269.6000	2.2696	2,078.2600	2.0783	(8.431)	0	0	0
2020/01/30	2037	06/02/2020			Bond Future	9.9575	88.4280	9.9315	88.6201	(0.261)	0.0000	0.0000	32,413
2020/01/30	2037	06/02/2020	9.68	Call	Bond Future	42.4900	0.0425	44.0700	0.0441	3.719	0	0	0
2020/01/30	2037	06/02/2020	9.68	Put	Bond Future	2,126.5700	2.1266	1,936.0300	1.9360	(8.960)	0	0	0
2020/01/30	2037	06/02/2020	9.67	Put	Bond Future	2,197.7600	2.1978	2,006.7800	2.0068	(8.690)	0	0	0
2020/01/30	2037	06/02/2020	9.66	Call	Bond Future	32.4400	0.0324	33.2200	0.0332	2.404	0	0	0
2020/01/30	2037	07/05/2020	9.70	Put	Bond Future	3,560.6100	3.5606	3,419.6700	3.4197	(3.958)	0	0	0
2020/01/30	2037	07/05/2020	9.60	Put	Bond Future	4,081.4500	4.0814	3,930.5900	3.9306	(3.696)	0	0	0
2020/01/30	2037	07/05/2020	9.59	Call	Bond Future	753.0700	0.7531	796.7400	0.7967	5.799	0	0	0
2020/01/30	2037	07/05/2020			Bond Future	10.0424	89.9818	10.0155	90.1773	(0.267)	0.0000	0.0000	60,593
2020/01/30	2037	07/05/2020	9.70	Call	Bond Future	1,017.7800	1.0178	1,072.3200	1.0723	5.359	0	0	7,500
2020/01/30	2037	07/05/2020	9.60	Call	Bond Future	775.0800	0.7751	819.7000	0.8197	5.757	0	0	0
2020/01/30	2037	07/05/2020	9.59	Put	Bond Future	4,136.3200	4.1363	3,984.5100	3.9845	(3.670)	0	0	0
2020/01/30	2037	07/05/2020	10.00	Put	Bond Future	2,262.7800	2.2628	2,153.5500	2.1535	(4.827)	0	0	0
2020/01/30	2037	07/05/2020	10.00	Call	Bond Future	1,953.7800	1.9538	2,040.0300	2.0400	4.415	0	0	7,500
2020/01/30	2037	07/05/2020	9.61	Call	Bond Future	797.4900	0.7975	843.0800	0.8431	5.717	0	0	0
2020/01/30	2037	07/05/2020	9.61	Put	Bond Future	4,027.0700	4.0271	3,877.1800	3.8772	(3.722)	0	0	0
2020/01/30	2037	06/08/2020	9.88	Put	Bond Future	4,003.0600	4.0031	3,881.3400	3.8813	(3.041)	0	0	0
2020/01/30	2037	06/08/2020			Bond Future	10.1288	87.3267	10.1010	87.5258	(0.274)	0.0000	0.0000	0
2020/01/30	2037	06/08/2020	9.87	Call	Bond Future	2,164.4200	2.1644	2,240.9400	2.2409	3.535	0	0	0
2020/01/30	2037	06/08/2020	9.87	Put	Bond Future	4,045.3500	4.0454	3,922.8700	3.9229	(3.028)	0	0	0
2020/01/30	2037	06/08/2020	9.88	Call	Bond Future	2,195.9500	2.1959	2,273.2300	2.2732	3.519	0	0	0
2020/01/30	2037	06/08/2020	9.86	Call	Bond Future	2,133.3800	2.1334	2,209.1600	2.2092	3.552	0	0	0
2020/01/30	2037	06/08/2020	9.86	Put	Bond Future	4,088.2200	4.0882	3,965.0000	3.9650	(3.014)	0	0	0
2020/01/30	2037	05/11/2020	10.18	Call	Bond Future	3,699.9600	3.7000	3,797.7700	3.7978	2.644	0	0	0
2020/01/30	2037	05/11/2020	10.17	Put	Bond Future	3,965.2200	3.9652	3,859.7500	3.8598	(2.660)	0	0	0
2020/01/30	2037	05/11/2020			Bond Future	10.2126	88.8929	10.1839	89.0956	(0.281)	0.0000	0.0000	0
2020/01/30	2037	05/11/2020	10.19	Call	Bond Future	3,735.4100	3.7354	3,833.8100	3.8338	2.634	0	0	0
2020/01/30	2037	05/11/2020	10.19	Put	Bond Future	3,894.7500	3.8948	3,790.4700	3.7905	(2.677)	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
2020/01/30	2037	05/11/2020	10.17	Call	Bond Future	3,664.3700	3.6644	3,761.5800	3.7616	2.653	0	0	0
2020/01/30	2037	05/11/2020	10.18	Put	Bond Future	3,930.0100	3.9300	3,825.1400	3.8251	(2.668)	0	0	0
2020/01/30	2038	06/02/2020			Bond Future	115.6615	115.6615	115.2474	115.2474	(0.358)	0.0000	0.0000	5,624
2020/01/30	2038	07/05/2020			Bond Future	117.7227	117.7227	117.3010	117.3010	(0.358)	0.0000	0.0000	10,867
2020/01/30	2038	06/08/2020			Bond Future	118.2016	118.2016	117.7723	117.7723	(0.363)	0.0000	0.0000	0
2020/01/30	2038	05/11/2020			Bond Future	120.3172	120.3172	119.8802	119.8802	(0.363)	0.0000	0.0000	0
2020/01/30	2040	06/02/2020	9.76	Call	Bond Future	31.2300	0.0312	31.5600	0.0316	1.057	0	0	0
2020/01/30	2040	06/02/2020	9.00	Put	Bond Future	9,151.8800	9.1519	8,945.8700	8.9459	(2.251)	0	0	0
2020/01/30	2040	06/02/2020			Bond Future	10.0725	91.1145	10.0464	91.3205	(0.258)	0.0000	0.0000	24,348
2020/01/30	2040	06/02/2020	9.74	Call	Bond Future	23.5900	0.0236	23.4800	0.0235	(0.466)	0	0	0
2020/01/30	2040	06/02/2020	9.74	Put	Bond Future	2,714.7700	2.7148	2,508.6500	2.5087	(7.593)	0	0	0
2020/01/30	2040	06/02/2020	8.40	Put	Bond Future	14,913.9400	14.9139	14,707.9300	14.7079	(1.381)	0	0	0
2020/01/30	2040	06/02/2020	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/30	2040	06/02/2020	9.76	Put	Bond Future	2,556.9700	2.5570	2,351.2900	2.3513	(8.044)	0	0	0
2020/01/30	2040	06/02/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/30	2040	06/02/2020	9.75	Call	Bond Future	27.2300	0.0272	27.3100	0.0273	0.294	0	0	0
2020/01/30	2040	06/02/2020	9.75	Put	Bond Future	2,635.6300	2.6356	2,429.7000	2.4297	(7.813)	0	0	0
2020/01/30	2040	07/05/2020	9.74	Call	Bond Future	927.3800	0.9274	978.4500	0.9784	5.507	0	0	0
2020/01/30	2040	07/05/2020	9.75	Put	Bond Future	4,217.5200	4.2175	4,060.0800	4.0601	(3.733)	0	0	0
2020/01/30	2040	07/05/2020			Bond Future	10.1573	92.7156	10.1305	92.9252	(0.264)	0.0000	0.0000	37,335
2020/01/30	2040	07/05/2020	9.50	Put	Bond Future	5,801.5300	5.8015	5,620.7200	5.6207	(3.117)	0	0	0
2020/01/30	2040	07/05/2020	9.50	Call	Bond Future	440.0000	0.4400	468.7300	0.4687	6.530	0	0	2,640
2020/01/30	2040	07/05/2020	10.00	Put	Bond Future	2,936.0300	2.9360	2,805.8800	2.8059	(4.433)	0	0	0
2020/01/30	2040	07/05/2020	10.00	Call	Bond Future	1,696.9100	1.6969	1,776.3000	1.7763	4.679	0	0	2,640
2020/01/30	2040	07/05/2020	9.74	Put	Bond Future	4,274.4700	4.2745	4,116.0000	4.1160	(3.707)	0	0	0
2020/01/30	2040	07/05/2020	9.75	Call	Bond Future	952.9100	0.9529	1,005.0100	1.0050	5.467	0	0	0
2020/01/30	2040	07/05/2020	9.73	Call	Bond Future	902.2800	0.9023	952.3200	0.9523	5.546	0	0	0
2020/01/30	2040	07/05/2020	9.73	Put	Bond Future	4,331.9700	4.3320	4,172.4700	4.1725	(3.682)	0	0	0
2020/01/30	2040	06/08/2020	10.04	Call	Bond Future	2,465.0300	2.4650	2,551.5000	2.5515	3.508	0	0	0
2020/01/30	2040	06/08/2020	10.02	Put	Bond Future	4,137.3900	4.1374	4,008.9000	4.0089	(3.106)	0	0	0
2020/01/30	2040	06/08/2020	10.03	Call	Bond Future	2,430.1900	2.4302	2,515.8500	2.5159	3.525	0	0	0
2020/01/30	2040	06/08/2020			Bond Future	10.2436	89.8585	10.2158	90.0719	(0.271)	0.0000	0.0000	0
2020/01/30	2040	06/08/2020	10.04	Put	Bond Future	4,048.8200	4.0488	3,921.9700	3.9220	(3.133)	0	0	0
2020/01/30	2040	06/08/2020	10.02	Call	Bond Future	2,395.6200	2.3956	2,480.4500	2.4804	3.541	0	0	0
2020/01/30	2040	06/08/2020	10.03	Put	Bond Future	4,092.9100	4.0929	3,965.2500	3.9652	(3.119)	0	0	0
2020/01/30	2040	05/11/2020	11.70	Put	Bond Future	1,093.4600	1.0935	1,051.8200	1.0518	(3.808)	0	0	2,000
2020/01/30	2040	05/11/2020	10.23	Call	Bond Future	3,758.0100	3.7580	3,858.9000	3.8589	2.685	0	0	2,000
2020/01/30	2040	05/11/2020	9.50	Call	Bond Future	1,564.5100	1.5645	1,619.0200	1.6190	3.484	0	0	2,000
2020/01/30	2040	05/11/2020	10.00	Call	Bond Future	2,956.3700	2.9564	3,042.3500	3.0424	2.908	0	0	2,000
2020/01/30	2040	05/11/2020	10.30	Call	Bond Future	4,021.8000	4.0218	4,127.1600	4.1272	2.620	0	0	0
2020/01/30	2040	05/11/2020			Bond Future	10.3271	91.4703	10.2985	91.6876	(0.278)	0.0000	0.0000	0
2020/01/30	2040	05/11/2020	9.73	Put	Bond Future	6,844.0600	6.8441	6,695.4400	6.6954	(2.172)	0	0	0
2020/01/30	2040	05/11/2020	9.73	Call	Bond Future	2,140.8600	2.1409	2,209.4800	2.2095	3.205	0	0	2,000
2020/01/30	2040	05/11/2020	10.23	Put	Bond Future	4,497.5300	4.4975	4,381.1800	4.3812	(2.587)	0	0	0
2020/01/30	2040	05/11/2020	10.30	Put	Bond Future	4,227.5000	4.2275	4,115.6200	4.1156	(2.646)	0	0	0
2020/01/30	2040	05/11/2020	11.70	Call	Bond Future	10,584.0800	10.5841	10,759.6800	10.7597	1.659	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
2020/01/30	2040	05/11/2020	9.50	Put	Bond Future	8,183.6800	8.1837	8,020.9500	8.0210	(1.988)	0	0	0
2020/01/30	2040	05/11/2020	10.00	Put	Bond Future	5,485.8200	5.4858	5,354.5600	5.3546	(2.393)	0	0	0
2020/01/30	2040	05/11/2020	10.32	Put	Bond Future	4,152.9700	4.1530	4,042.3500	4.0424	(2.664)	0	0	0
2020/01/30	2040	05/11/2020	10.31	Call	Bond Future	4,060.0900	4.0601	4,166.0800	4.1661	2.611	0	0	0
2020/01/30	2040	05/11/2020	11.50	Call	Bond Future	9,590.2300	9.5902	9,757.9600	9.7580	1.749	0	0	0
2020/01/30	2040	05/11/2020	11.50	Put	Bond Future	1,377.9900	1.3780	1,328.4800	1.3285	(3.593)	0	0	2,000
2020/01/30	2040	05/11/2020	10.32	Call	Bond Future	4,098.8700	4.0989	4,205.4900	4.2055	2.601	0	0	0
2020/01/30	2040	05/11/2020	10.31	Put	Bond Future	4,189.9400	4.1899	4,078.6900	4.0787	(2.655)	0	0	0
2020/01/30	2044	06/02/2020	9.77	Put	Bond Future	3,199.1600	3.1992	3,030.0100	3.0300	(5.287)	0	0	0
2020/01/30	2044	06/02/2020	9.74	Call	Bond Future	7.3800	0.0074	6.2400	0.0062	(15.447)	0	0	328
2020/01/30	2044	06/02/2020	10.78	Put	Bond Future	2.1300	0.0021	0.7700	0.0008	(63.850)	0	0	328
2020/01/30	2044	06/02/2020			Bond Future	10.1573	87.6922	10.1363	87.8599	(0.206)	0.0000	0.0000	18,433
2020/01/30	2044	06/02/2020	9.77	Call	Bond Future	11.9600	0.0120	10.4800	0.0105	(12.375)	0	0	0
2020/01/30	2044	06/02/2020	9.09	Put	Bond Future	9,270.4900	9.2705	9,102.8200	9.1028	(1.809)	0	0	0
2020/01/30	2044	06/02/2020	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	328
2020/01/30	2044	06/02/2020	9.74	Put	Bond Future	3,449.5200	3.4495	3,280.7100	3.2807	(4.894)	0	0	0
2020/01/30	2044	06/02/2020	9.78	Call	Bond Future	13.9200	0.0139	12.3400	0.0123	(11.351)	0	0	0
2020/01/30	2044	06/02/2020	9.76	Put	Bond Future	3,282.2800	3.2823	3,113.2500	3.1132	(5.150)	0	0	0
2020/01/30	2044	06/02/2020	10.78	Call	Bond Future	4,747.4200	4.7474	4,913.7300	4.9137	3.503	0	0	0
2020/01/30	2044	06/02/2020	9.78	Put	Bond Future	3,116.4000	3.1164	2,947.1500	2.9471	(5.431)	0	0	0
2020/01/30	2044	06/02/2020	9.76	Call	Bond Future	10.2300	0.0102	8.8700	0.0089	(13.294)	0	0	0
2020/01/30	2044	07/05/2020	9.45	Put	Bond Future	6,850.6000	6.8506	6,693.4000	6.6934	(2.295)	0	0	0
2020/01/30	2044	07/05/2020	9.97	Put	Bond Future	3,480.3800	3.4804	3,361.6400	3.3616	(3.412)	0	0	0
2020/01/30	2044	07/05/2020	9.33	Call	Bond Future	141.0100	0.1410	149.5700	0.1496	6.070	0	0	100
2020/01/30	2044	07/05/2020	9.98	Call	Bond Future	1,339.1800	1.3392	1,391.9200	1.3919	3.938	0	0	100
2020/01/30	2044	07/05/2020	9.26	Call	Bond Future	101.6100	0.1016	108.0000	0.1080	6.289	0	0	556
2020/01/30	2044	07/05/2020	9.81	Call	Bond Future	856.5100	0.8565	894.3500	0.8944	4.418	0	0	0
2020/01/30	2044	07/05/2020	9.79	Put	Bond Future	4,478.5700	4.4786	4,344.1700	4.3442	(3.001)	0	0	0
2020/01/30	2044	07/05/2020			Bond Future	10.2404	89.2332	10.2187	89.4038	(0.211)	0.0000	0.0000	50,366
2020/01/30	2044	07/05/2020	10.81	Call	Bond Future	5,163.2000	5.1632	5,285.8400	5.2858	2.375	0	0	0
2020/01/30	2044	07/05/2020	10.81	Put	Bond Future	865.7300	0.8657	817.7900	0.8178	(5.538)	0	0	129
2020/01/30	2044	07/05/2020	9.33	Put	Bond Future	7,833.4300	7.8334	7,671.4100	7.6714	(2.068)	0	0	0
2020/01/30	2044	07/05/2020	9.81	Put	Bond Future	4,358.6100	4.3586	4,225.8700	4.2259	(3.045)	0	0	0
2020/01/30	2044	07/05/2020	9.79	Call	Bond Future	808.0400	0.8080	844.2200	0.8442	4.478	0	0	0
2020/01/30	2044	07/05/2020	9.45	Call	Bond Future	235.3000	0.2353	248.6800	0.2487	5.686	0	0	129
2020/01/30	2044	07/05/2020	9.97	Call	Bond Future	1,307.2900	1.3073	1,359.1300	1.3591	3.965	0	0	129
2020/01/30	2044	07/05/2020	9.98	Put	Bond Future	3,430.2800	3.4303	3,312.4400	3.3124	(3.435)	0	0	0
2020/01/30	2044	07/05/2020	11.09	Call	Bond Future	6,819.3000	6.8193	6,956.7500	6.9567	2.016	0	0	0
2020/01/30	2044	07/05/2020	9.26	Put	Bond Future	8,431.7700	8.4318	8,267.5800	8.2676	(1.947)	0	0	0
2020/01/30	2044	07/05/2020	9.91	Put	Bond Future	3,792.6600	3.7927	3,668.5200	3.6685	(3.273)	0	0	0
2020/01/30	2044	07/05/2020	9.80	Put	Bond Future	4,418.2300	4.4182	4,284.6500	4.2846	(3.023)	0	0	0
2020/01/30	2044	07/05/2020	11.09	Put	Bond Future	539.6800	0.5397	506.5500	0.5066	(6.139)	0	0	100
2020/01/30	2044	07/05/2020	9.91	Call	Bond Future	1,125.0200	1.1250	1,171.4600	1.1715	4.128	0	0	556
2020/01/30	2044	07/05/2020	11.02	Call	Bond Future	6,398.9100	6.3989	6,533.1000	6.5331	2.097	0	0	0
2020/01/30	2044	07/05/2020	11.02	Put	Bond Future	607.1600	0.6072	570.7700	0.5708	(5.993)	0	0	556
2020/01/30	2044	07/05/2020	9.80	Call	Bond Future	831.9800	0.8320	868.9800	0.8690	4.447	0	0	0
2020/01/30	2044	06/08/2020	9.98	Call	Bond Future	2,063.4700	2.0635	2,123.0300	2.1230	2.886	0	0	602

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/30	2044	06/08/2020	11.09	Put	Bond Future	1,422.7400		1.4227	1,372.8300	1.3728	(3.508)	0	0	602
2020/01/30	2044	06/08/2020	9.01	Call	Bond Future	239.8200		0.2398	250.5700	0.2506	4.483	0	0	140
2020/01/30	2044	06/08/2020	9.66	Call	Bond Future	1,165.4300		1.1654	1,204.7700	1.2048	3.376	0	0	140
2020/01/30	2044	06/08/2020	9.88	Call	Bond Future	1,752.5800		1.7526	1,805.6400	1.8056	3.028	0	0	0
2020/01/30	2044	06/08/2020			Bond Future	10.3248		86.4391	10.3024	86.6127	(0.216)	0.0000	0.0000	0
2020/01/30	2044	06/08/2020	9.36	Put	Bond Future	8,643.6000		8.6436	8,492.9600	8.4930	(1.743)	0	0	0
2020/01/30	2044	06/08/2020	9.36	Call	Bond Future	582.3300		0.5823	605.3400	0.6053	3.951	0	0	602
2020/01/30	2044	06/08/2020	9.98	Put	Bond Future	4,808.7600		4.8088	4,694.6700	4.6947	(2.373)	0	0	0
2020/01/30	2044	06/08/2020	9.86	Call	Bond Future	1,693.8100		1.6938	1,745.5900	1.7456	3.057	0	0	0
2020/01/30	2044	06/08/2020	9.86	Put	Bond Future	5,428.8300		5.4288	5,306.9600	5.3070	(2.245)	0	0	0
2020/01/30	2044	06/08/2020	11.09	Call	Bond Future	7,031.5400		7.0315	7,155.2800	7.1553	1.760	0	0	0
2020/01/30	2044	06/08/2020	9.01	Put	Bond Future	11,535.9600		11.5360	11,373.0600	11.3731	(1.412)	0	0	0
2020/01/30	2044	06/08/2020	9.66	Put	Bond Future	6,590.9900		6.5910	6,456.6800	6.4567	(2.038)	0	0	0
2020/01/30	2044	06/08/2020	9.88	Put	Bond Future	5,321.3800		5.3214	5,200.7900	5.2008	(2.266)	0	0	0
2020/01/30	2044	06/08/2020	10.93	Call	Bond Future	6,177.7500		6.1777	6,294.3700	6.2944	1.888	0	0	0
2020/01/30	2044	06/08/2020	10.93	Put	Bond Future	1,689.7100		1.6897	1,632.6800	1.6327	(3.375)	0	0	140
2020/01/30	2044	06/08/2020	9.87	Call	Bond Future	1,723.0500		1.7231	1,775.4700	1.7755	3.042	0	0	0
2020/01/30	2044	06/08/2020	9.87	Put	Bond Future	5,374.9000		5.3749	5,253.6700	5.2537	(2.255)	0	0	0
2020/01/30	2044	05/11/2020	11.43	Call	Bond Future	8,945.9300		8.9459	9,075.5800	9.0756	1.449	0	0	0
2020/01/30	2044	05/11/2020	9.72	Put	Bond Future	7,499.7000		7.4997	7,373.2000	7.3732	(1.687)	0	0	0
2020/01/30	2044	05/11/2020	9.97	Call	Bond Future	2,686.4300		2.6864	2,749.5100	2.7495	2.348	0	0	568
2020/01/30	2044	05/11/2020	9.29	Put	Bond Future	10,336.4700		10.3365	10,190.2800	10.1903	(1.414)	0	0	0
2020/01/30	2044	05/11/2020	9.96	Put	Bond Future	6,186.9000		6.1869	6,072.6200	6.0726	(1.847)	0	0	0
2020/01/30	2044	05/11/2020	10.36	Call	Bond Future	4,045.8500		4.0458	4,129.2100	4.1292	2.060	0	0	0
2020/01/30	2044	05/11/2020			Bond Future	10.4064		87.9897	10.3833	88.1666	(0.222)	0.0000	0.0000	0
2020/01/30	2044	05/11/2020	9.72	Call	Bond Future	1,968.0400		1.9680	2,018.3900	2.0184	2.558	0	0	1,815
2020/01/30	2044	05/11/2020	9.97	Put	Bond Future	6,136.5600		6.1366	6,022.7900	6.0228	(1.854)	0	0	0
2020/01/30	2044	05/11/2020	9.96	Call	Bond Future	2,655.0200		2.6550	2,717.5900	2.7176	2.357	0	0	0
2020/01/30	2044	05/11/2020	11.38	Call	Bond Future	8,708.4800		8.7085	8,836.2900	8.8363	1.468	0	0	0
2020/01/30	2044	05/11/2020	11.38	Put	Bond Future	1,771.6200		1.7716	1,722.5800	1.7226	(2.768)	0	0	568
2020/01/30	2044	05/11/2020	10.34	Call	Bond Future	3,969.3600		3.9694	4,051.7000	4.0517	2.074	0	0	0
2020/01/30	2044	05/11/2020	10.34	Put	Bond Future	4,479.8900		4.4799	4,385.3800	4.3854	(2.110)	0	0	0
2020/01/30	2044	05/11/2020	11.17	Put	Bond Future	2,175.4700		2.1755	2,118.5400	2.1185	(2.617)	0	0	1,815
2020/01/30	2044	05/11/2020	11.43	Put	Bond Future	1,678.7300		1.6787	1,631.5300	1.6315	(2.812)	0	0	1,815
2020/01/30	2044	05/11/2020	8.87	Put	Bond Future	13,757.7700		13.7578	13,597.9600	13.5980	(1.162)	0	0	0
2020/01/30	2044	05/11/2020	9.29	Call	Bond Future	1,032.6100		1.0326	1,063.2700	1.0633	2.969	0	0	568
2020/01/30	2044	05/11/2020	10.36	Put	Bond Future	4,402.1000		4.4021	4,308.6100	4.3086	(2.124)	0	0	0
2020/01/30	2044	05/11/2020	11.17	Call	Bond Future	7,698.5300		7.6985	7,818.4500	7.8185	1.558	0	0	0
2020/01/30	2044	05/11/2020	8.87	Call	Bond Future	518.2900		0.5183	535.3300	0.5353	3.288	0	0	1,815
2020/01/30	2044	05/11/2020	10.02	Put	Bond Future	5,888.1800		5.8882	5,777.0200	5.7770	(1.888)	0	0	0
2020/01/30	2044	05/11/2020	10.02	Call	Bond Future	2,844.9500		2.8450	2,910.6400	2.9106	2.309	0	0	1,815
2020/01/30	2044	05/11/2020	10.35	Call	Bond Future	4,007.5200		4.0075	4,090.3700	4.0904	2.067	0	0	0
2020/01/30	2044	05/11/2020	10.35	Put	Bond Future	4,440.8500		4.4408	4,346.8500	4.3469	(2.117)	0	0	0
2020/01/30	2046	06/02/2020			Bond Future	107.1338		107.1338	107.2225	107.2225	0.083	0.0000	0.0000	10,343
2020/01/30	2046	07/05/2020			Bond Future	107.3092		107.3092	107.3997	107.3997	0.084	0.0000	0.0000	13,000
2020/01/30	2046	06/08/2020			Bond Future	109.2773		109.2773	109.3693	109.3693	0.084	0.0000	0.0000	0
2020/01/30	2046	05/11/2020			Bond Future	109.4523		109.4523	109.5461	109.5461	0.086	0.0000	0.0000	0

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2020/01/30	2050	06/02/2020			Bond Future	109.0897	109.0897	109.0837	109.0837	(0.005)	0.0000	0.0000	6,616
2020/01/30	2050	07/05/2020			Bond Future	111.0336	111.0336	111.0276	111.0276	(0.005)	0.0000	0.0000	11,758
2020/01/30	2050	06/08/2020			Bond Future	111.2052	111.2052	111.1992	111.1992	(0.005)	0.0000	0.0000	0
2020/01/30	2050	05/11/2020			Bond Future	113.1957	113.1957	113.1894	113.1894	(0.006)	0.0000	0.0000	0
2020/01/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	AL37	06/02/2020			Index Future	690.8550	690.8550	690.5170	690.5170	(0.049)	0.0000	0.0000	0
2020/01/30	AL37	07/05/2020			Index Future	702.9940	702.9940	702.6500	702.6500	(0.049)	0.0000	0.0000	0
2020/01/30	AL37	06/08/2020			Index Future	715.5810	715.5810	715.2310	715.2310	(0.049)	0.0000	0.0000	0
2020/01/30	AL7T	06/02/2020			Index Future	792.3710	792.3710	792.7880	792.7880	0.053	0.0000	0.0000	0
2020/01/30	AL7T	07/05/2020			Index Future	806.2950	806.2950	806.7190	806.7190	0.053	0.0000	0.0000	0
2020/01/30	AL7T	06/08/2020			Index Future	820.7310	820.7310	821.1620	821.1620	0.053	0.0000	0.0000	0
2020/01/30	ALBI	06/02/2020			Index Future	705.6170	705.6170	706.3020	706.3020	0.097	0.0000	0.0000	271
2020/01/30	ALBI	07/05/2020			Index Future	718.0160	718.0160	718.7130	718.7130	0.097	0.0000	0.0000	203
2020/01/30	ALBI	06/08/2020			Index Future	730.8720	730.8720	731.5810	731.5810	0.097	0.0000	0.0000	0
2020/01/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	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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2020/01/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/01/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/30	ES33	06/02/2020			Bond Future	10.9664	78.8529	10.9500	78.9474	(0.150)	0.0000	0.0000	0
2020/01/30	ES33	07/05/2020			Bond Future	11.0920	76.4465	11.0749	76.5427	(0.154)	0.0000	0.0000	350
2020/01/30	ES33	06/08/2020			Bond Future	11.2194	77.8069	11.2017	77.9048	(0.158)	0.0000	0.0000	0
2020/01/30	ES33	05/11/2020			Bond Future	11.3535	75.4135	11.3351	75.5131	(0.162)	0.0000	0.0000	0
2020/01/30	ES42	06/02/2020			Bond Future	11.2457	80.2393	11.2243	80.3803	(0.190)	0.0000	0.0000	0
2020/01/30	ES42	07/05/2020			Bond Future	11.3677	77.3853	11.3455	77.5288	(0.195)	0.0000	0.0000	4,919
2020/01/30	ES42	06/08/2020			Bond Future	11.4896	78.7617	11.4667	78.9078	(0.200)	0.0000	0.0000	0

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2020/01/30	ES42	05/11/2020			Bond Future	11.6166	75.9141	11.5928	76.0629	(0.205)	0.0000	0.0000	0
2020/01/30	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/30	GOVI	06/02/2020	703.15	Put	GOVI	55,910.0000	5.5910	48,730.0000	4.8730	(12.842)	0	0	0
2020/01/30	GOVI	06/02/2020			GOVI	697.5590	697.5590	698.2770	698.2770	0.103	0.0000	0.0000	174
2020/01/30	GOVI	06/02/2020	703.14	Put	GOVI	55,810.0000	5.5810	48,630.0000	4.8630	(12.865)	0	0	0
2020/01/30	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/30	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/30	GOVI	06/02/2020	703.13	Put	GOVI	55,710.0000	5.5710	48,530.0000	4.8530	(12.888)	0	0	0
2020/01/30	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/30	GOVI	07/05/2020			GOVI	709.8160	709.8160	710.5470	710.5470	0.103	0.0000	0.0000	1,179
2020/01/30	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/30	GOVI	07/05/2020	720.00	Put	GOVI	101,840.0000	10.1840	94,530.0000	9.4530	(7.178)	0	0	0
2020/01/30	GOVI	07/05/2020	719.98	Put	GOVI	101,640.0000	10.1640	94,330.0000	9.4330	(7.192)	0	0	0
2020/01/30	GOVI	07/05/2020	719.99	Put	GOVI	101,740.0000	10.1740	94,430.0000	9.4430	(7.185)	0	0	0
2020/01/30	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/30	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/30	GOVI	06/08/2020	728.12	Put	GOVI	55,950.0000	5.5950	48,510.0000	4.8510	(13.298)	0	0	0
2020/01/30	GOVI	06/08/2020			GOVI	722.5250	722.5250	723.2690	723.2690	0.103	0.0000	0.0000	0
2020/01/30	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/30	GOVI	06/08/2020	728.14	Put	GOVI	56,150.0000	5.6150	48,710.0000	4.8710	(13.250)	0	0	0
2020/01/30	GOVI	06/08/2020	728.13	Put	GOVI	56,050.0000	5.6050	48,610.0000	4.8610	(13.274)	0	0	0
2020/01/30	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/01/30	IGOV	06/02/2020			Index Future	258.1520	258.1520	258.0770	258.0770	(0.029)	0.0000	0.0000	138
2020/01/30	IGOV	07/05/2020			Index Future	262.7520	262.7520	262.6760	262.6760	(0.029)	0.0000	0.0000	1,021
2020/01/30	IGOV	06/08/2020			Index Future	267.5200	267.5200	267.4420	267.4420	(0.029)	0.0000	0.0000	0
2020/01/30	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/01/30	IS02	22/06/2020			Interest Rate Swap	102.0000	102.0000	102.0000	102.0000	0.000	0.0000	0.0000	0
2020/01/30	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/01/30	IS05	17/12/2020			Interest Rate Swap	95.3100	95.3100	95.3000	95.3000	(0.010)	0.0000	0.0000	0
2020/01/30	IS05	16/03/2021			Interest Rate Swap	94.2200	94.2200	94.2200	94.2200	0.000	0.0000	0.0000	0
2020/01/30	IS05	15/06/2021			Interest Rate Swap	93.0600	93.0600	93.0500	93.0500	(0.011)	0.0000	0.0000	0
2020/01/30	IS05	21/09/2021			Interest Rate Swap	92.8500	92.8500	92.8400	92.8400	(0.011)	0.0000	0.0000	0
2020/01/30	IS05	21/12/2021			Interest Rate Swap	94.7300	94.7300	94.7200	94.7200	(0.011)	0.0000	0.0000	51
2020/01/30	IS05	15/03/2022			Interest Rate Swap	94.5800	94.5800	94.5600	94.5600	(0.021)	0.0000	0.0000	0
2020/01/30	IS05	21/06/2022			Interest Rate Swap	95.4200	95.4200	95.4100	95.4100	(0.010)	0.0000	0.0000	0
2020/01/30	IS05	20/09/2022			Interest Rate Swap	99.0500	99.0500	99.0400	99.0400	(0.010)	0.0000	0.0000	0
2020/01/30	IS05	20/12/2022			Interest Rate Swap	100.0200	100.0200	100.0100	100.0100	(0.010)	0.0000	0.0000	0
2020/01/30	IS05	22/03/2023			Interest Rate Swap	93.0100	93.0100	93.0000	93.0000	(0.011)	0.0000	0.0000	0
2020/01/30	IS05	20/06/2023			Interest Rate Swap	98.8800	98.8800	98.8800	98.8800	0.000	0.0000	0.0000	0
2020/01/30	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/01/30	IS10	17/12/2025			Interest Rate Swap	88.8500	88.8500	88.9000	88.9000	0.056	0.0000	0.0000	0

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2020/01/30	IS10	16/03/2026			Interest Rate Swap	85.6300	85.6300	85.6700	85.6700	0.047	0.0000	0.0000	0
2020/01/30	IS10	15/06/2026			Interest Rate Swap	84.2000	84.2000	84.2400	84.2400	0.048	0.0000	0.0000	0
2020/01/30	IS10	21/09/2026			Interest Rate Swap	86.3300	86.3300	86.3500	86.3500	0.023	0.0000	0.0000	0
2020/01/30	IS10	21/12/2026			Interest Rate Swap	90.1800	90.1800	90.1900	90.1900	0.011	0.0000	0.0000	0
2020/01/30	IS10	15/03/2027			Interest Rate Swap	88.6300	88.6300	88.6400	88.6400	0.011	0.0000	0.0000	0
2020/01/30	IS10	21/06/2027			Interest Rate Swap	90.7100	90.7100	90.7300	90.7300	0.022	0.0000	0.0000	0
2020/01/30	IS10	20/09/2027			Interest Rate Swap	96.2800	96.2800	96.3100	96.3100	0.031	0.0000	0.0000	0
2020/01/30	IS10	20/12/2027			Interest Rate Swap	96.6100	96.6100	96.6500	96.6500	0.041	0.0000	0.0000	0
2020/01/30	IS10	22/03/2028			Interest Rate Swap	89.8800	89.8800	89.9400	89.9400	0.067	0.0000	0.0000	0
2020/01/30	IS10	20/06/2028			Interest Rate Swap	97.3200	97.3200	97.3900	97.3900	0.072	0.0000	0.0000	0
2020/01/30	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/01/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/01/30	R023	06/02/2020	7.54	Call	Bond Future	2,183.9600	2.1840	2,183.3200	2.1833	(0.029)	0	0	0
2020/01/30	R023	06/02/2020			Bond Future	6.7382	106.2512	6.7384	106.2505	0.003	0.0000	0.0000	35,567
2020/01/30	R023	06/02/2020	7.52	Call	Bond Future	2,130.1800	2.1302	2,129.5400	2.1295	(0.030)	0	0	0
2020/01/30	R023	06/02/2020	7.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/30	R023	06/02/2020	7.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/30	R023	06/02/2020	7.53	Call	Bond Future	2,157.0700	2.1571	2,156.4300	2.1564	(0.030)	0	0	0
2020/01/30	R023	06/02/2020	7.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/30	R023	07/05/2020	6.91	Put	Bond Future	215.2400	0.2152	213.4900	0.2135	(0.813)	0	0	0
2020/01/30	R023	07/05/2020			Bond Future	6.6951	104.1878	6.6954	104.1872	0.004	0.0000	0.0000	65,503
2020/01/30	R023	07/05/2020	6.90	Call	Bond Future	744.7800	0.7448	742.3700	0.7424	(0.324)	0	0	0
2020/01/30	R023	07/05/2020	6.90	Put	Bond Future	222.2500	0.2223	220.5000	0.2205	(0.787)	0	0	0
2020/01/30	R023	07/05/2020	6.91	Call	Bond Future	763.2000	0.7632	760.7900	0.7608	(0.316)	0	0	0
2020/01/30	R023	07/05/2020	6.89	Call	Bond Future	726.5700	0.7266	724.1500	0.7242	(0.333)	0	0	0
2020/01/30	R023	07/05/2020	6.89	Put	Bond Future	229.4600	0.2295	227.7000	0.2277	(0.767)	0	0	0
2020/01/30	R023	06/08/2020	7.26	Call	Bond Future	1,655.2600	1.6553	1,653.4800	1.6535	(0.108)	0	0	0
2020/01/30	R023	06/08/2020			Bond Future	6.6247	106.0547	6.6250	106.0540	0.005	0.0000	0.0000	0
2020/01/30	R023	06/08/2020	7.26	Put	Bond Future	173.7800	0.1738	172.7300	0.1727	(0.604)	0	0	0
2020/01/30	R023	06/08/2020	7.27	Call	Bond Future	1,675.4300	1.6754	1,673.6500	1.6737	(0.106)	0	0	0
2020/01/30	R023	06/08/2020	7.28	Put	Bond Future	168.1500	0.1682	167.1100	0.1671	(0.618)	0	0	0
2020/01/30	R023	06/08/2020	7.27	Put	Bond Future	170.8400	0.1708	169.7900	0.1698	(0.615)	0	0	0
2020/01/30	R023	06/08/2020	7.28	Call	Bond Future	1,695.8300	1.6958	1,694.0600	1.6941	(0.104)	0	0	0
2020/01/30	R023	05/11/2020	7.46	Put	Bond Future	228.4600	0.2285	227.5200	0.2275	(0.411)	0	0	0
2020/01/30	R023	05/11/2020	7.47	Put	Bond Future	225.6700	0.2257	224.7200	0.2247	(0.421)	0	0	0
2020/01/30	R023	05/11/2020			Bond Future	6.5571	104.0181	6.5573	104.0175	0.004	0.0000	0.0000	0
2020/01/30	R023	05/11/2020	7.46	Call	Bond Future	2,139.7800	2.1398	2,138.2600	2.1383	(0.071)	0	0	0
2020/01/30	R023	05/11/2020	7.47	Call	Bond Future	2,157.9100	2.1579	2,156.3800	2.1564	(0.071)	0	0	0
2020/01/30	R023	05/11/2020	7.45	Call	Bond Future	2,121.7000	2.1217	2,120.1700	2.1202	(0.072)	0	0	0
2020/01/30	R023	05/11/2020	7.45	Put	Bond Future	231.2900	0.2313	230.3400	0.2303	(0.411)	0	0	0
2020/01/30	R035	06/02/2020	9.60	Call	Bond Future	161.0500	0.1611	159.7100	0.1597	(0.832)	0	0	0
2020/01/30	R035	06/02/2020	9.61	Put	Bond Future	1,281.6200	1.2816	1,162.2800	1.1623	(9.312)	0	0	0
2020/01/30	R035	06/02/2020			Bond Future	9.7578	97.1222	9.7417	97.2409	(0.164)	0.0000	0.0000	47,571
2020/01/30	R035	06/02/2020	9.60	Put	Bond Future	1,340.6900	1.3407	1,220.6200	1.2206	(8.956)	0	0	0
2020/01/30	R035	06/02/2020	9.61	Call	Bond Future	177.4000	0.1774	176.7900	0.1768	(0.344)	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
2020/01/30	R035	06/02/2020	9.59	Call	Bond Future	145.8300	0.1458	143.8500	0.1438	(1.358)	0	0	0
2020/01/30	R035	06/02/2020	9.59	Put	Bond Future	1,400.9800	1.4010	1,280.2700	1.2803	(8.616)	0	0	0
2020/01/30	R035	07/05/2020	9.85	Call	Bond Future	2,141.9100	2.1419	2,194.4000	2.1944	2.451	0	0	7,500
2020/01/30	R035	07/05/2020	10.57	Put	Bond Future	592.5300	0.5925	563.5400	0.5635	(4.893)	0	0	3,530
2020/01/30	R035	07/05/2020	9.75	Call	Bond Future	1,771.7000	1.7717	1,817.5600	1.8176	2.588	0	0	5,000
2020/01/30	R035	07/05/2020	10.75	Put	Bond Future	432.3200	0.4323	409.6100	0.4096	(5.253)	0	0	5,000
2020/01/30	R035	07/05/2020	9.48	Put	Bond Future	3,625.6700	3.6257	3,533.7400	3.5337	(2.536)	0	0	0
2020/01/30	R035	07/05/2020	9.47	Call	Bond Future	939.5800	0.9396	967.8000	0.9678	3.003	0	0	0
2020/01/30	R035	07/05/2020			Bond Future	9.8374	94.3280	9.8209	94.4487	(0.168)	0.0000	0.0000	107,891
2020/01/30	R035	07/05/2020	9.11	Put	Bond Future	5,820.8900	5.8209	5,710.8500	5.7109	(1.890)	0	0	0
2020/01/30	R035	07/05/2020	9.11	Call	Bond Future	286.9900	0.2870	297.6800	0.2977	3.725	0	0	5,000
2020/01/30	R035	07/05/2020	9.85	Put	Bond Future	2,050.2300	2.0502	1,981.9900	1.9820	(3.328)	0	0	0
2020/01/30	R035	07/05/2020	9.78	Put	Bond Future	2,298.9900	2.2990	2,226.1100	2.2261	(3.170)	0	0	0
2020/01/30	R035	07/05/2020	10.57	Call	Bond Future	5,717.0700	5.7171	5,808.8100	5.8088	1.605	0	0	0
2020/01/30	R035	07/05/2020	9.75	Put	Bond Future	2,412.4300	2.4124	2,337.5600	2.3376	(3.104)	0	0	0
2020/01/30	R035	07/05/2020	10.75	Call	Bond Future	6,751.9400	6.7519	6,849.9600	6.8500	1.452	0	0	0
2020/01/30	R035	07/05/2020	9.48	Call	Bond Future	964.7600	0.9648	993.5600	0.9936	2.985	0	0	0
2020/01/30	R035	07/05/2020	9.47	Put	Bond Future	3,676.5300	3.6765	3,584.0200	3.5840	(2.516)	0	0	0
2020/01/30	R035	07/05/2020	9.55	Put	Bond Future	3,279.0300	3.2790	3,191.3200	3.1913	(2.675)	0	0	0
2020/01/30	R035	07/05/2020	9.55	Call	Bond Future	1,147.9300	1.1479	1,180.9500	1.1809	2.876	0	0	7,500
2020/01/30	R035	07/05/2020	9.78	Call	Bond Future	1,878.8700	1.8789	1,926.7200	1.9267	2.547	0	0	3,530
2020/01/30	R035	07/05/2020	9.18	Put	Bond Future	5,358.2300	5.3582	5,250.9500	5.2510	(2.002)	0	0	0
2020/01/30	R035	07/05/2020	9.18	Call	Bond Future	377.3800	0.3774	390.8300	0.3908	3.564	0	0	3,530
2020/01/30	R035	07/05/2020	9.49	Call	Bond Future	990.5200	0.9905	1,019.9200	1.0199	2.968	0	0	0
2020/01/30	R035	07/05/2020	9.49	Put	Bond Future	3,575.4800	3.5755	3,484.1500	3.4842	(2.554)	0	0	0
2020/01/30	R035	06/08/2020	9.00	Put	Bond Future	7,535.9100	7.5359	7,429.6100	7.4296	(1.411)	0	0	0
2020/01/30	R035	06/08/2020	9.92	Put	Bond Future	3,007.2100	3.0072	2,940.2500	2.9402	(2.227)	0	0	0
2020/01/30	R035	06/08/2020			Bond Future	9.9168	96.0099	9.8997	96.1329	(0.173)	0.0000	0.0000	0
2020/01/30	R035	06/08/2020	9.00	Call	Bond Future	600.7500	0.6008	617.4100	0.6174	2.773	0	0	24,761
2020/01/30	R035	06/08/2020	9.92	Call	Bond Future	3,029.8800	3.0299	3,085.8800	3.0859	1.848	0	0	0
2020/01/30	R035	06/08/2020	9.93	Call	Bond Future	3,067.8500	3.0679	3,124.3200	3.1243	1.841	0	0	0
2020/01/30	R035	06/08/2020	9.91	Put	Bond Future	3,041.5100	3.0415	2,974.0900	2.9741	(2.217)	0	0	0
2020/01/30	R035	06/08/2020	8.75	Put	Bond Future	9,259.0400	9.2590	9,145.5500	9.1455	(1.226)	0	0	0
2020/01/30	R035	06/08/2020	8.75	Call	Bond Future	302.6100	0.3026	312.0800	0.3121	3.129	0	0	3,000
2020/01/30	R035	06/08/2020	9.93	Put	Bond Future	2,973.4900	2.9735	2,907.0000	2.9070	(2.236)	0	0	0
2020/01/30	R035	06/08/2020	9.91	Call	Bond Future	2,992.4100	2.9924	3,047.9500	3.0480	1.856	0	0	0
2020/01/30	R035	05/11/2020	10.34	Put	Bond Future	2,750.7600	2.7508	2,696.4900	2.6965	(1.973)	0	0	0
2020/01/30	R035	05/11/2020			Bond Future	10.0027	93.2319	9.9850	93.3571	(0.177)	0.0000	0.0000	0
2020/01/30	R035	05/11/2020	10.33	Call	Bond Future	5,044.3500	5.0444	5,114.9900	5.1150	1.400	0	0	0
2020/01/30	R035	05/11/2020	10.33	Put	Bond Future	2,776.2100	2.7762	2,721.6000	2.7216	(1.967)	0	0	0
2020/01/30	R035	05/11/2020	10.34	Call	Bond Future	5,086.9000	5.0869	5,157.8800	5.1579	1.395	0	0	0
2020/01/30	R035	05/11/2020	10.32	Call	Bond Future	5,002.2400	5.0022	5,072.5400	5.0725	1.405	0	0	0
2020/01/30	R035	05/11/2020	10.32	Put	Bond Future	2,802.1800	2.8022	2,747.2300	2.7472	(1.961)	0	0	0
2020/01/30	R186	06/02/2020	8.57	Call	Bond Future	3,013.1600	3.0132	2,931.4700	2.9315	(2.711)	0	0	0
2020/01/30	R186	06/02/2020	8.50	Call	Bond Future	2,633.2300	2.6332	2,551.3400	2.5513	(3.110)	0	0	0
2020/01/30	R186	06/02/2020	8.11	Put	Bond Future	180.1700	0.1802	184.2600	0.1843	2.270	0	0	0
2020/01/30	R186	06/02/2020			Bond Future	8.0242	114.3365	8.0387	114.2549	0.181	0.0000	0.0000	58,591

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2020/01/30	R186	06/02/2020	8.55	Call	Bond Future	2,904.7100		2.9047	2,822.9800	2.8230	(2.814)	0	0	0
2020/01/30	R186	06/02/2020	8.55	Put	Bond Future	0.4100		0.0004	0.2500	0.0003	(39.024)	0	0	0
2020/01/30	R186	06/02/2020	8.11	Call	Bond Future	660.6900		0.6607	583.2100	0.5832	(11.727)	0	0	821
2020/01/30	R186	06/02/2020	8.57	Put	Bond Future	0.2900		0.0003	0.1700	0.0002	(41.379)	0	0	0
2020/01/30	R186	06/02/2020	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	821
2020/01/30	R186	06/02/2020	8.50	Put	Bond Future	0.9700		0.0010	0.6500	0.0007	(32.990)	0	0	821
2020/01/30	R186	06/02/2020	8.56	Call	Bond Future	2,958.9400		2.9589	2,877.2400	2.8772	(2.761)	0	0	0
2020/01/30	R186	06/02/2020	8.56	Put	Bond Future	0.3400		0.0003	0.2100	0.0002	(38.235)	0	0	0
2020/01/30	R186	06/02/2020	9.00	Call	Bond Future	5,314.2700		5.3143	5,232.7000	5.2327	(1.535)	0	0	0
2020/01/30	R186	07/05/2020	7.90	Put	Bond Future	1,827.4100		1.8274	1,871.8300	1.8718	2.431	0	0	2,500
2020/01/30	R186	07/05/2020	8.28	Put	Bond Future	850.7600		0.8508	874.8100	0.8748	2.827	0	0	0
2020/01/30	R186	07/05/2020	8.93	Call	Bond Future	4,736.6100		4.7366	4,658.8100	4.6588	(1.643)	0	0	0
2020/01/30	R186	07/05/2020	8.09	Put	Bond Future	1,272.9800		1.2730	1,306.6800	1.3067	2.647	0	0	0
2020/01/30	R186	07/05/2020			Bond Future	8.0700		116.3457	8.0853	116.2626	0.190	0.0000	0.0000	74,100
2020/01/30	R186	07/05/2020	8.50	Call	Bond Future	2,819.4300		2.8194	2,751.4900	2.7515	(2.410)	0	0	0
2020/01/30	R186	07/05/2020	8.50	Put	Bond Future	514.0600		0.5141	529.2100	0.5292	2.947	0	0	23,230
2020/01/30	R186	07/05/2020	8.08	Call	Bond Future	1,352.7400		1.3527	1,303.8900	1.3039	(3.611)	0	0	0
2020/01/30	R186	07/05/2020	8.08	Put	Bond Future	1,298.7000		1.2987	1,332.9400	1.3329	2.636	0	0	0
2020/01/30	R186	07/05/2020	7.90	Call	Bond Future	898.6100		0.8986	859.9400	0.8599	(4.303)	0	0	0
2020/01/30	R186	07/05/2020	8.28	Call	Bond Future	1,984.1300		1.9841	1,925.0900	1.9251	(2.976)	0	0	6,000
2020/01/30	R186	07/05/2020	8.93	Put	Bond Future	185.7600		0.1858	191.0500	0.1911	2.848	0	0	6,000
2020/01/30	R186	07/05/2020	8.09	Call	Bond Future	1,381.3100		1.3813	1,331.9200	1.3319	(3.576)	0	0	0
2020/01/30	R186	07/05/2020	7.60	Put	Bond Future	2,978.7100		2.9787	3,039.6000	3.0396	2.044	0	0	0
2020/01/30	R186	07/05/2020	7.60	Call	Bond Future	387.3600		0.3874	365.1600	0.3652	(5.731)	0	0	6,000
2020/01/30	R186	07/05/2020	8.07	Call	Bond Future	1,324.7500		1.3247	1,276.4500	1.2764	(3.646)	0	0	0
2020/01/30	R186	07/05/2020	8.07	Put	Bond Future	1,325.0200		1.3250	1,359.8100	1.3598	2.626	0	0	0
2020/01/30	R186	06/08/2020	8.25	Call	Bond Future	0.0000		0.0000	2,228.8300	2.2288	100.000	0	0	0
2020/01/30	R186	06/08/2020	8.38	Put	Bond Future	1,302.3800		1.3024	1,329.7500	1.3297	2.102	0	0	0
2020/01/30	R186	06/08/2020			Bond Future	8.1130		113.1229	8.1291	113.0383	0.199	0.0000	0.0000	1,420
2020/01/30	R186	06/08/2020	8.37	Call	Bond Future	2,660.2700		2.6603	2,603.4200	2.6034	(2.137)	0	0	0
2020/01/30	R186	06/08/2020	8.37	Put	Bond Future	1,321.0000		1.3210	1,348.7100	1.3487	2.098	0	0	0
2020/01/30	R186	06/08/2020	8.25	Put	Bond Future	0.0000		0.0000	1,596.9000	1.5969	100.000	0	0	3,150
2020/01/30	R186	06/08/2020	8.38	Call	Bond Future	2,693.3500		2.6933	2,636.1600	2.6362	(2.123)	0	0	0
2020/01/30	R186	06/08/2020	8.36	Call	Bond Future	2,627.7000		2.6277	2,571.1900	2.5712	(2.151)	0	0	0
2020/01/30	R186	06/08/2020	8.36	Put	Bond Future	1,340.1600		1.3402	1,368.2100	1.3682	2.093	0	0	0
2020/01/30	R186	05/11/2020	8.64	Put	Bond Future	1,289.7100		1.2897	1,314.4400	1.3144	1.917	0	0	0
2020/01/30	R186	05/11/2020	8.65	Call	Bond Future	3,725.3500		3.7254	3,663.9000	3.6639	(1.650)	0	0	0
2020/01/30	R186	05/11/2020			Bond Future	8.1595		115.1461	8.1764	115.0602	0.208	0.0000	0.0000	0
2020/01/30	R186	05/11/2020	8.66	Call	Bond Future	3,759.8900		3.7599	3,698.2000	3.6982	(1.641)	0	0	0
2020/01/30	R186	05/11/2020	8.66	Put	Bond Future	1,260.1500		1.2602	1,284.4000	1.2844	1.924	0	0	0
2020/01/30	R186	05/11/2020	9.26	Put	Bond Future	635.5500		0.6355	648.3300	0.6483	2.011	0	0	3,500
2020/01/30	R186	05/11/2020	8.64	Call	Bond Future	3,690.9400		3.6909	3,629.7300	3.6297	(1.658)	0	0	0
2020/01/30	R186	05/11/2020	7.84	Put	Bond Future	3,089.2800		3.0893	3,138.1800	3.1382	1.583	0	0	0
2020/01/30	R186	05/11/2020	8.65	Put	Bond Future	1,274.8500		1.2748	1,299.3400	1.2993	1.921	0	0	0
2020/01/30	R186	05/11/2020	8.34	Put	Bond Future	1,815.5200		1.8155	1,848.4400	1.8484	1.813	0	0	0
2020/01/30	R186	05/11/2020	8.34	Call	Bond Future	2,725.4200		2.7254	2,672.4000	2.6724	(1.945)	0	0	3,500
2020/01/30	R186	05/11/2020	9.26	Call	Bond Future	6,038.4500		6.0385	5,965.2900	5.9653	(1.212)	0	0	0
2020/01/30	R186	05/11/2020	7.84	Call	Bond Future	1,455.4900		1.4555	1,418.4500	1.4184	(2.545)	0	0	3,500

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
2020/01/30	R197	06/02/2020			Bond Future	301.2302	301.2302	301.2077	301.2077	(0.007)	0.0000	0.0000	1,440
2020/01/30	R197	07/05/2020			Bond Future	306.5984	306.5984	306.5752	306.5752	(0.008)	0.0000	0.0000	2,500
2020/01/30	R197	06/08/2020			Bond Future	304.4930	304.4930	304.4695	304.4695	(0.008)	0.0000	0.0000	0
2020/01/30	R197	05/11/2020			Bond Future	309.9424	309.9424	309.9187	309.9187	(0.008)	0.0000	0.0000	0
2020/01/30	R202	06/02/2020			Bond Future	224.6662	224.6662	224.6533	224.6533	(0.006)	0.0000	0.0000	1,855
2020/01/30	R202	07/05/2020			Bond Future	228.6697	228.6697	228.6567	228.6567	(0.006)	0.0000	0.0000	7,783
2020/01/30	R202	06/08/2020			Bond Future	228.7586	228.7586	228.7452	228.7452	(0.006)	0.0000	0.0000	0
2020/01/30	R202	05/11/2020			Bond Future	232.8529	232.8529	232.8396	232.8396	(0.006)	0.0000	0.0000	0
2020/01/30	R208	06/02/2020	6.13	Put	Bond Future	477.2000	0.4772	478.4300	0.4784	0.258	0	0	0
2020/01/30	R208	06/02/2020	6.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/30	R208	06/02/2020			Bond Future	6.5708	102.6534	6.5719	102.6521	0.017	0.0000	0.0000	7,584
2020/01/30	R208	06/02/2020	6.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/30	R208	06/02/2020	6.12	Put	Bond Future	488.0700	0.4881	489.3000	0.4893	0.252	0	0	0
2020/01/30	R208	06/02/2020	6.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/30	R208	06/02/2020	6.14	Put	Bond Future	466.3400	0.4663	467.5700	0.4676	0.264	0	0	0
2020/01/30	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/30	R208	07/05/2020	4.80	Put	Bond Future	1,383.2200	1.3832	1,384.5300	1.3845	0.095	0	0	0
2020/01/30	R208	07/05/2020			Bond Future	6.4083	101.0548	6.4098	101.0535	0.024	0.0000	0.0000	7,960
2020/01/30	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/30	R208	07/05/2020	4.82	Put	Bond Future	1,365.8300	1.3658	1,367.1400	1.3671	0.096	0	0	0
2020/01/30	R208	07/05/2020	4.81	Put	Bond Future	1,374.5200	1.3745	1,375.8300	1.3758	0.095	0	0	0
2020/01/30	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/30	R208	06/08/2020	5.57	Put	Bond Future	315.3600	0.3154	316.4800	0.3165	0.355	0	0	0
2020/01/30	R208	06/08/2020			Bond Future	6.0609	102.8669	6.0631	102.8655	0.036	0.0000	0.0000	0
2020/01/30	R208	06/08/2020	5.56	Call	Bond Future	10.0200	0.0100	9.8000	0.0098	(2.196)	0	0	0
2020/01/30	R208	06/08/2020	5.56	Put	Bond Future	321.1300	0.3211	322.2600	0.3223	0.352	0	0	0
2020/01/30	R208	06/08/2020	5.57	Call	Bond Future	10.4800	0.0105	10.2500	0.0102	(2.195)	0	0	0
2020/01/30	R208	06/08/2020	5.55	Call	Bond Future	9.5900	0.0096	9.3700	0.0094	(2.294)	0	0	0
2020/01/30	R208	06/08/2020	5.55	Put	Bond Future	326.9300	0.3269	328.0600	0.3281	0.346	0	0	0
2020/01/30	R208	05/11/2020	4.78	Call	Bond Future	19.9800	0.0200	19.6600	0.0197	(1.602)	0	0	0
2020/01/30	R208	05/11/2020	4.77	Put	Bond Future	224.8700	0.2249	225.8000	0.2258	0.414	0	0	0
2020/01/30	R208	05/11/2020			Bond Future	5.3049	101.2991	5.3082	101.2978	0.061	0.0000	0.0000	0
2020/01/30	R208	05/11/2020	4.79	Call	Bond Future	20.8800	0.0209	20.5600	0.0206	(1.533)	0	0	0
2020/01/30	R208	05/11/2020	4.79	Put	Bond Future	218.7300	0.2187	219.6500	0.2196	0.421	0	0	0
2020/01/30	R208	05/11/2020	4.78	Put	Bond Future	221.6800	0.2217	222.6000	0.2226	0.415	0	0	0
2020/01/30	R208	05/11/2020	4.77	Call	Bond Future	19.3200	0.0193	19.0100	0.0190	(1.605)	0	0	0
2020/01/30	R209	06/02/2020	9.52	Put	Bond Future	1,908.5100	1.9085	1,804.7700	1.8048	(5.436)	0	0	0
2020/01/30	R209	06/02/2020			Bond Future	9.8118	73.7126	9.7959	73.8128	(0.162)	0.0000	0.0000	17,055
2020/01/30	R209	06/02/2020	9.51	Call	Bond Future	31.3900	0.0314	28.0100	0.0280	(10.768)	0	0	0
2020/01/30	R209	06/02/2020	9.51	Put	Bond Future	1,969.7300	1.9697	1,866.1500	1.8662	(5.259)	0	0	0
2020/01/30	R209	06/02/2020	9.40	Put	Bond Future	2,670.0700	2.6701	2,568.5100	2.5685	(3.804)	0	0	0
2020/01/30	R209	06/02/2020	9.40	Call	Bond Future	6.3600	0.0064	5.0000	0.0050	(21.384)	0	0	7,500
2020/01/30	R209	06/02/2020	9.52	Call	Bond Future	35.6000	0.0356	32.0600	0.0321	(9.944)	0	0	0
2020/01/30	R209	06/02/2020	9.50	Call	Bond Future	27.6000	0.0276	24.4000	0.0244	(11.594)	0	0	0

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2020/01/30	R209	06/02/2020	9.50	Put	Bond Future	2,031.4600	2.0315	1,928.0600	1.9281	(5.090)	0	0	0
2020/01/30	R209	07/05/2020	9.47	Call	Bond Future	768.6300	0.7686	790.5900	0.7906	2.857	0	0	0
2020/01/30	R209	07/05/2020			Bond Future	9.8874	71.8576	9.8710	71.9595	(0.166)	0.0000	0.0000	66,616
2020/01/30	R209	07/05/2020	9.45	Call	Bond Future	729.7300	0.7297	750.7800	0.7508	2.885	0	0	0
2020/01/30	R209	07/05/2020	9.45	Put	Bond Future	3,525.2800	3.5253	3,444.4000	3.4444	(2.294)	0	0	0
2020/01/30	R209	07/05/2020	9.47	Put	Bond Future	3,432.9400	3.4329	3,352.9700	3.3530	(2.329)	0	0	0
2020/01/30	R209	07/05/2020	9.46	Call	Bond Future	749.0100	0.7490	770.5200	0.7705	2.872	0	0	0
2020/01/30	R209	07/05/2020	9.46	Put	Bond Future	3,478.9000	3.4789	3,398.4800	3.3985	(2.312)	0	0	0
2020/01/30	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/30	R209	06/08/2020	5.55	Put	Bond Future	36,378.1600	36.3782	36,274.4300	36.2744	(0.285)	0	0	0
2020/01/30	R209	06/08/2020			Bond Future	9.9627	73.1386	9.9458	73.2423	(0.170)	0.0000	0.0000	0
2020/01/30	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/30	R209	06/08/2020	5.57	Put	Bond Future	36,161.3200	36.1613	36,057.5900	36.0576	(0.287)	0	0	0
2020/01/30	R209	06/08/2020	5.56	Put	Bond Future	36,269.6700	36.2697	36,165.9400	36.1659	(0.286)	0	0	0
2020/01/30	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/30	R209	05/11/2020	10.02	Call	Bond Future	3,191.0100	3.1910	3,240.1000	3.2401	1.538	0	0	0
2020/01/30	R209	05/11/2020			Bond Future	10.0404	71.3002	10.0230	71.4058	(0.174)	0.0000	0.0000	0
2020/01/30	R209	05/11/2020	10.00	Call	Bond Future	3,129.6200	3.1296	3,178.0900	3.1781	1.549	0	0	0
2020/01/30	R209	05/11/2020	10.00	Put	Bond Future	3,375.0100	3.3750	3,317.8000	3.3178	(1.695)	0	0	0
2020/01/30	R209	05/11/2020	10.02	Put	Bond Future	3,314.8900	3.3149	3,258.3000	3.2583	(1.707)	0	0	0
2020/01/30	R209	05/11/2020	10.01	Call	Bond Future	3,160.2400	3.1602	3,209.0200	3.2090	1.544	0	0	0
2020/01/30	R209	05/11/2020	10.01	Put	Bond Future	3,344.8400	3.3448	3,287.9400	3.2879	(1.701)	0	0	0
2020/01/30	R210	06/02/2020			Bond Future	187.0918	187.0918	187.2145	187.2145	0.066	0.0000	0.0000	374
2020/01/30	R210	07/05/2020			Bond Future	187.7978	187.7978	187.9225	187.9225	0.066	0.0000	0.0000	1,941
2020/01/30	R210	06/08/2020			Bond Future	191.2420	191.2420	191.3691	191.3691	0.066	0.0000	0.0000	0
2020/01/30	R210	05/11/2020			Bond Future	191.9654	191.9654	192.0949	192.0949	0.067	0.0000	0.0000	0
2020/01/30	R212	06/02/2020			Bond Future	161.5497	161.5497	161.5367	161.5367	(0.008)	0.0000	0.0000	7,746
2020/01/30	R212	07/05/2020			Bond Future	164.4286	164.4286	164.4152	164.4152	(0.008)	0.0000	0.0000	3,251
2020/01/30	R212	06/08/2020			Bond Future	165.1687	165.1687	165.1551	165.1551	(0.008)	0.0000	0.0000	0
2020/01/30	R212	05/11/2020			Bond Future	168.1248	168.1248	168.1112	168.1112	(0.008)	0.0000	0.0000	0
2020/01/30	R213	06/02/2020	9.27	Call	Bond Future	607.6400	0.6076	619.2600	0.6193	1.912	0	0	0
2020/01/30	R213	06/02/2020	9.26	Put	Bond Future	369.1700	0.3692	312.2000	0.3122	(15.432)	0	0	0
2020/01/30	R213	06/02/2020			Bond Future	9.2269	87.9398	9.2160	88.0066	(0.118)	0.0000	0.0000	6,492
2020/01/30	R213	06/02/2020	9.28	Call	Bond Future	644.6800	0.6447	658.0900	0.6581	2.080	0	0	0
2020/01/30	R213	06/02/2020	9.28	Put	Bond Future	320.0300	0.3200	266.6000	0.2666	(16.695)	0	0	0
2020/01/30	R213	06/02/2020	9.27	Put	Bond Future	343.9900	0.3440	288.7700	0.2888	(16.053)	0	0	0
2020/01/30	R213	06/02/2020	9.26	Call	Bond Future	571.7600	0.5718	581.6300	0.5816	1.726	0	0	0
2020/01/30	R213	07/05/2020	9.01	Put	Bond Future	2,667.2600	2.6673	2,615.2500	2.6152	(1.950)	0	0	0
2020/01/30	R213	07/05/2020	9.00	Call	Bond Future	895.6000	0.8956	911.2200	0.9112	1.744	0	0	0
2020/01/30	R213	07/05/2020			Bond Future	9.2967	85.9350	9.2855	86.0030	(0.121)	0.0000	0.0000	14,253
2020/01/30	R213	07/05/2020	9.01	Call	Bond Future	917.1600	0.9172	933.1000	0.9331	1.738	0	0	0
2020/01/30	R213	07/05/2020	9.00	Put	Bond Future	2,707.5900	2.7076	2,655.2600	2.6553	(1.933)	0	0	0
2020/01/30	R213	07/05/2020	9.02	Call	Bond Future	939.0400	0.9390	955.3200	0.9553	1.734	0	0	0
2020/01/30	R213	07/05/2020	9.02	Put	Bond Future	2,627.3100	2.6273	2,575.6400	2.5756	(1.967)	0	0	0
2020/01/30	R213	06/08/2020	9.31	Call	Bond Future	2,257.8900	2.2579	2,285.7100	2.2857	1.232	0	0	0

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2020/01/30	R213	06/08/2020			Bond Future	9.3656	87.4686	9.3539	87.5377	(0.125)	0.0000	0.0000	0
2020/01/30	R213	06/08/2020	9.29	Call	Bond Future	2,198.5500	2.1985	2,225.8400	2.2258	1.241	0	0	0
2020/01/30	R213	06/08/2020	9.29	Put	Bond Future	2,647.3800	2.6474	2,605.5100	2.6055	(1.582)	0	0	0
2020/01/30	R213	06/08/2020	9.31	Put	Bond Future	2,587.7400	2.5877	2,546.4000	2.5464	(1.598)	0	0	0
2020/01/30	R213	06/08/2020	9.30	Call	Bond Future	2,228.1200	2.2281	2,255.6800	2.2557	1.237	0	0	0
2020/01/30	R213	06/08/2020	9.30	Put	Bond Future	2,617.4300	2.6174	2,575.8300	2.5758	(1.589)	0	0	0
2020/01/30	R213	05/11/2020	9.60	Put	Bond Future	2,492.7800	2.4928	2,457.2100	2.4572	(1.427)	0	0	0
2020/01/30	R213	05/11/2020	9.59	Call	Bond Future	3,370.8100	3.3708	3,405.4500	3.4055	1.028	0	0	0
2020/01/30	R213	05/11/2020			Bond Future	9.4420	85.4868	9.4298	85.5573	(0.128)	0.0000	0.0000	0
2020/01/30	R213	05/11/2020	9.60	Call	Bond Future	3,403.2600	3.4033	3,438.1100	3.4381	1.024	0	0	0
2020/01/30	R213	05/11/2020	9.59	Put	Bond Future	2,517.5600	2.5176	2,481.7800	2.4818	(1.421)	0	0	0
2020/01/30	R213	05/11/2020	9.61	Call	Bond Future	3,435.8400	3.4358	3,470.9200	3.4709	1.021	0	0	0
2020/01/30	R213	05/11/2020	9.61	Put	Bond Future	2,468.1800	2.4682	2,432.8400	2.4328	(1.432)	0	0	0
2020/01/30	R214	06/02/2020	9.73	Call	Bond Future	47.8500	0.0479	46.5800	0.0466	(2.654)	0	0	0
2020/01/30	R214	06/02/2020	9.87	Put	Bond Future	1,076.9600	1.0770	948.1300	0.9481	(11.962)	0	0	0
2020/01/30	R214	06/02/2020	10.42	Call	Bond Future	2,675.7000	2.6757	2,805.3700	2.8054	4.846	0	0	0
2020/01/30	R214	06/02/2020			Bond Future	10.0021	72.4129	9.9812	72.5506	(0.209)	0.0000	0.0000	10,465
2020/01/30	R214	06/02/2020	9.71	Call	Bond Future	37.3300	0.0373	35.8100	0.0358	(4.072)	0	0	0
2020/01/30	R214	06/02/2020	9.71	Put	Bond Future	1,997.5800	1.9976	1,858.3800	1.8584	(6.968)	0	0	0
2020/01/30	R214	06/02/2020	10.42	Put	Bond Future	16.0700	0.0161	8.0600	0.0081	(49.844)	0	0	1,000
2020/01/30	R214	06/02/2020	9.73	Put	Bond Future	1,871.1200	1.8711	1,732.1700	1.7322	(7.426)	0	0	0
2020/01/30	R214	06/02/2020	9.52	Call	Bond Future	1.8600	0.0019	1.4400	0.0014	(22.581)	0	0	1,000
2020/01/30	R214	06/02/2020	9.87	Call	Bond Future	201.1100	0.2011	209.9600	0.2100	4.401	0	0	1,000
2020/01/30	R214	06/02/2020	9.72	Call	Bond Future	42.3400	0.0423	40.9100	0.0409	(3.377)	0	0	0
2020/01/30	R214	06/02/2020	9.72	Put	Bond Future	1,934.0500	1.9341	1,794.9400	1.7949	(7.193)	0	0	0
2020/01/30	R214	06/02/2020	9.52	Put	Bond Future	3,284.3500	3.2844	3,146.2500	3.1463	(4.205)	0	0	0
2020/01/30	R214	07/05/2020	9.77	Put	Bond Future	3,084.2900	3.0843	2,984.8100	2.9848	(3.225)	0	0	0
2020/01/30	R214	07/05/2020			Bond Future	10.0752	70.3890	10.0536	70.5290	(0.214)	0.0000	0.0000	9,815
2020/01/30	R214	07/05/2020	9.76	Call	Bond Future	1,035.5000	1.0355	1,075.3800	1.0754	3.851	0	0	0
2020/01/30	R214	07/05/2020	9.76	Put	Bond Future	3,128.3900	3.1284	3,028.2100	3.0282	(3.202)	0	0	0
2020/01/30	R214	07/05/2020	9.31	Put	Bond Future	5,524.9600	5.5250	5,398.4500	5.3985	(2.290)	0	0	0
2020/01/30	R214	07/05/2020	10.66	Put	Bond Future	748.2400	0.7482	708.3200	0.7083	(5.335)	0	0	1,250
2020/01/30	R214	07/05/2020	9.77	Call	Bond Future	1,059.3300	1.0593	1,099.9100	1.0999	3.831	0	0	0
2020/01/30	R214	07/05/2020	9.31	Call	Bond Future	267.0800	0.2671	280.6300	0.2806	5.073	0	0	1,250
2020/01/30	R214	07/05/2020	9.91	Put	Bond Future	2,512.5500	2.5125	2,423.1600	2.4232	(3.558)	0	0	0
2020/01/30	R214	07/05/2020	9.91	Call	Bond Future	1,428.0100	1.4280	1,478.6800	1.4787	3.548	0	0	1,250
2020/01/30	R214	07/05/2020	10.66	Call	Bond Future	4,382.2700	4.3823	4,482.4100	4.4824	2.285	0	0	0
2020/01/30	R214	07/05/2020	9.75	Call	Bond Future	1,012.0100	1.0120	1,051.2000	1.0512	3.872	0	0	0
2020/01/30	R214	07/05/2020	9.75	Put	Bond Future	3,172.9300	3.1729	3,072.0600	3.0721	(3.179)	0	0	0
2020/01/30	R214	06/08/2020	9.98	Put	Bond Future	3,370.5600	3.3706	3,286.4800	3.2865	(2.495)	0	0	0
2020/01/30	R214	06/08/2020	9.97	Call	Bond Future	2,252.2600	2.2523	2,310.2400	2.3102	2.574	0	0	0
2020/01/30	R214	06/08/2020			Bond Future	10.1478	71.6436	10.1256	71.7862	(0.219)	0.0000	0.0000	0
2020/01/30	R214	06/08/2020	9.98	Call	Bond Future	2,282.1500	2.2822	2,340.6600	2.3407	2.564	0	0	0
2020/01/30	R214	06/08/2020	9.97	Put	Bond Future	3,406.3900	3.4064	3,321.7800	3.3218	(2.484)	0	0	0
2020/01/30	R214	06/08/2020	9.99	Call	Bond Future	2,312.2400	2.3122	2,371.2700	2.3713	2.553	0	0	0
2020/01/30	R214	06/08/2020	9.99	Put	Bond Future	3,335.0300	3.3350	3,251.4700	3.2515	(2.506)	0	0	0
2020/01/30	R214	05/11/2020	10.26	Put	Bond Future	3,364.4900	3.3645	3,291.2800	3.2913	(2.176)	0	0	0



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2020/01/30	R214	05/11/2020			Bond Future	10.2253	69.6332	10.2024	69.7784	(0.224)	0.0000	0.0000	0
2020/01/30	R214	05/11/2020	10.25	Call	Bond Future	3,550.6500	3.5506	3,622.2100	3.6222	2.015	0	0	0
2020/01/30	R214	05/11/2020	10.25	Put	Bond Future	3,394.5900	3.3946	3,320.9600	3.3210	(2.169)	0	0	0
2020/01/30	R214	05/11/2020	10.26	Call	Bond Future	3,583.5400	3.5835	3,655.5200	3.6555	2.009	0	0	0
2020/01/30	R214	05/11/2020	10.24	Call	Bond Future	3,518.1400	3.5181	3,589.2700	3.5893	2.022	0	0	0
2020/01/30	R214	05/11/2020	10.24	Put	Bond Future	3,425.1700	3.4252	3,351.1100	3.3511	(2.162)	0	0	0
2020/01/30	R248	06/02/2020	9.71	Put	Bond Future	3,806.0800	3.8061	3,592.3400	3.5923	(5.616)	0	0	0
2020/01/30	R248	06/02/2020			Bond Future	10.1575	90.9586	10.1315	91.1718	(0.256)	0.0000	0.0000	74,361
2020/01/30	R248	06/02/2020	9.71	Call	Bond Future	4.1300	0.0041	3.6500	0.0037	(11.622)	0	0	0
2020/01/30	R248	06/02/2020	9.70	Put	Bond Future	3,893.6200	3.8936	3,679.9200	3.6799	(5.488)	0	0	0
2020/01/30	R248	06/02/2020	9.72	Call	Bond Future	4.9600	0.0050	4.4300	0.0044	(10.685)	0	0	0
2020/01/30	R248	06/02/2020	9.72	Put	Bond Future	3,718.8100	3.7188	3,505.0200	3.5050	(5.749)	0	0	0
2020/01/30	R248	06/02/2020	9.70	Call	Bond Future	3.4300	0.0034	2.9900	0.0030	(12.828)	0	0	0
2020/01/30	R248	07/05/2020	10.20	Call	Bond Future	2,177.7900	2.1778	2,274.7600	2.2748	4.453	0	0	0
2020/01/30	R248	07/05/2020	9.69	Put	Bond Future	5,203.9500	5.2039	5,025.2600	5.0253	(3.434)	0	0	0
2020/01/30	R248	07/05/2020	9.79	Call	Bond Future	825.5700	0.8256	874.2700	0.8743	5.899	0	0	0
2020/01/30	R248	07/05/2020	9.77	Put	Bond Future	4,679.4000	4.6794	4,509.0200	4.5090	(3.641)	0	0	0
2020/01/30	R248	07/05/2020			Bond Future	10.2350	88.1194	10.2082	88.3364	(0.262)	0.0000	0.0000	37,011
2020/01/30	R248	07/05/2020	10.70	Call	Bond Future	4,661.3900	4.6614	4,811.8200	4.8118	3.227	0	0	0
2020/01/30	R248	07/05/2020	10.70	Put	Bond Future	1,045.3600	1.0454	978.8600	0.9789	(6.361)	0	0	300
2020/01/30	R248	07/05/2020	9.79	Put	Bond Future	4,553.2200	4.5532	4,384.9900	4.3850	(3.695)	0	0	0
2020/01/30	R248	07/05/2020	9.77	Call	Bond Future	777.6800	0.7777	824.2300	0.8242	5.986	0	0	0
2020/01/30	R248	07/05/2020	10.20	Put	Bond Future	2,461.2600	2.4613	2,341.3000	2.3413	(4.874)	0	0	300
2020/01/30	R248	07/05/2020	9.69	Call	Bond Future	600.1100	0.6001	638.3500	0.6384	6.372	0	0	300
2020/01/30	R248	07/05/2020	9.78	Put	Bond Future	4,615.9400	4.6159	4,446.6300	4.4466	(3.668)	0	0	0
2020/01/30	R248	07/05/2020	9.78	Call	Bond Future	801.3200	0.8013	848.9400	0.8489	5.943	0	0	0
2020/01/30	R248	06/08/2020	9.00	Put	Bond Future	11,902.7200	11.9027	11,695.6400	11.6956	(1.740)	0	0	0
2020/01/30	R248	06/08/2020	10.20	Call	Bond Future	2,918.3100	2.9183	3,015.7600	3.0158	3.339	0	0	0
2020/01/30	R248	06/08/2020			Bond Future	10.3124	89.6897	10.2847	89.9106	(0.268)	0.0000	0.0000	0
2020/01/30	R248	06/08/2020	9.25	Put	Bond Future	9,679.2100	9.6792	9,482.2100	9.4822	(2.035)	0	0	0
2020/01/30	R248	06/08/2020	9.25	Call	Bond Future	434.4500	0.4345	458.3500	0.4584	5.501	0	0	20,640
2020/01/30	R248	06/08/2020	10.18	Call	Bond Future	2,841.2200	2.8412	2,936.9700	2.9370	3.370	0	0	0
2020/01/30	R248	06/08/2020	10.18	Put	Bond Future	3,906.5400	3.9065	3,781.3900	3.7814	(3.204)	0	0	0
2020/01/30	R248	06/08/2020	9.00	Call	Bond Future	231.9300	0.2319	245.7500	0.2457	5.959	0	0	3,000
2020/01/30	R248	06/08/2020	10.20	Put	Bond Future	3,821.1800	3.8212	3,697.7300	3.6977	(3.231)	0	0	0
2020/01/30	R248	06/08/2020	10.19	Call	Bond Future	2,879.7700	2.8798	2,976.3700	2.9764	3.354	0	0	0
2020/01/30	R248	06/08/2020	10.19	Put	Bond Future	3,863.8000	3.8638	3,739.5000	3.7395	(3.217)	0	0	0
2020/01/30	R248	05/11/2020	10.02	Put	Bond Future	5,960.5600	5.9606	5,821.8900	5.8219	(2.326)	0	0	0
2020/01/30	R248	05/11/2020	10.03	Call	Bond Future	2,961.8900	2.9619	3,048.8400	3.0488	2.936	0	0	0
2020/01/30	R248	05/11/2020			Bond Future	10.3946	86.8626	10.3660	87.0875	(0.275)	0.0000	0.0000	0
2020/01/30	R248	05/11/2020	10.04	Call	Bond Future	2,995.3600	2.9954	3,082.9800	3.0830	2.925	0	0	0
2020/01/30	R248	05/11/2020	10.04	Put	Bond Future	5,860.4300	5.8604	5,723.1100	5.7231	(2.343)	0	0	0
2020/01/30	R248	05/11/2020	10.02	Call	Bond Future	2,928.9200	2.9289	3,015.1900	3.0152	2.945	0	0	0
2020/01/30	R248	05/11/2020	10.03	Put	Bond Future	5,910.1700	5.9102	5,772.1800	5.7722	(2.335)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
<b>Total</b>											<b>1509114</b>	