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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/02/2020 TO 06/02/2020

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
2020/02/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	2025	06/02/2020		Bond Future	135.4793	135.4793	135.5656	135.5656	0.064	0.0000	0.0000	0
2020/02/06	2025	07/05/2020		Bond Future	137.8845	137.8845	137.9722	137.9722	0.064	0.0000	0.0000	4,213

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
2020/02/06	2025	06/08/2020			Bond Future	138.9167	138.9167	139.0060	139.0060	0.064	0.0000	0.0000	0
2020/02/06	2025	05/11/2020			Bond Future	141.3999	141.3999	141.4910	141.4910	0.064	0.0000	0.0000	0
2020/02/06	2025	04/02/2021			Bond Future	142.3323	142.3323	142.4254	142.4254	0.065	0.0000	0.0000	0
2020/02/06	2029	06/02/2020			Bond Future	100.5288	100.5288	100.5639	100.5639	0.035	0.0000	0.0000	0
2020/02/06	2029	07/05/2020			Bond Future	101.2054	101.2054	101.1162	101.1162	(0.088)	0.0000	0.0000	3,765
2020/02/06	2029	06/08/2020			Bond Future	103.0641	103.0641	102.9732	102.9732	(0.088)	0.0000	0.0000	0
2020/02/06	2029	05/11/2020			Bond Future	103.7682	103.7682	103.6757	103.6757	(0.089)	0.0000	0.0000	0
2020/02/06	2030	06/02/2020	9.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	2030	06/02/2020	9.14	Call	Bond Future	1,955.0600	1.9551	2,117.5900	2.1176	8.313	0	0	0
2020/02/06	2030	06/02/2020	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	2030	06/02/2020	9.25	Call	Bond Future	2,626.8100	2.6268	2,789.3400	2.7893	6.187	0	0	0
2020/02/06	2030	06/02/2020	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	2030	06/02/2020			Bond Future	8.8257	94.8358	8.8000	94.9984	(0.292)	0.0000	0.0000	0
2020/02/06	2030	06/02/2020	9.00	Put	Bond Future	0.5800	0.0006	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	2030	06/02/2020	9.00	Call	Bond Future	1,091.3100	1.0913	1,253.2600	1.2533	14.840	0	0	0
2020/02/06	2030	06/02/2020	9.15	Call	Bond Future	2,016.4000	2.0164	2,178.9300	2.1789	8.060	0	0	0
2020/02/06	2030	06/02/2020	9.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	2030	06/02/2020	9.40	Call	Bond Future	3,532.5100	3.5325	3,695.0400	3.6950	4.601	0	0	0
2020/02/06	2030	06/02/2020	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	2030	06/02/2020	8.40	Put	Bond Future	2,735.9400	2.7359	2,573.4100	2.5734	(5.941)	0	0	0
2020/02/06	2030	06/02/2020	9.16	Call	Bond Future	2,077.6800	2.0777	2,240.2100	2.2402	7.823	0	0	0
2020/02/06	2030	06/02/2020	9.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	2030	07/05/2020	9.19	Put	Bond Future	0.0000	0.0000	890.6200	0.8906	100.000	0	0	7,750
2020/02/06	2030	07/05/2020	8.79	Call	Bond Future	1,340.6200	1.3406	1,377.4300	1.3774	2.746	0	0	0
2020/02/06	2030	07/05/2020	8.78	Put	Bond Future	2,007.1000	2.0071	1,942.3100	1.9423	(3.228)	0	0	0
2020/02/06	2030	07/05/2020			Bond Future	8.8919	96.4958	8.8756	96.5968	(0.184)	0.0000	0.0000	81,176
2020/02/06	2030	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	2,809.8000	2.8098	100.000	0	0	0
2020/02/06	2030	07/05/2020	8.80	Call	Bond Future	1,369.3400	1.3693	1,406.7500	1.4068	2.732	0	0	0
2020/02/06	2030	07/05/2020	8.80	Put	Bond Future	1,939.3700	1.9394	1,875.7600	1.8758	(3.280)	0	0	0
2020/02/06	2030	07/05/2020	8.79	Put	Bond Future	1,972.9400	1.9729	1,908.7300	1.9087	(3.255)	0	0	0
2020/02/06	2030	07/05/2020	8.78	Call	Bond Future	1,312.4400	1.3124	1,348.6700	1.3487	2.761	0	0	0
2020/02/06	2030	06/08/2020	9.11	Call	Bond Future	2,885.4200	2.8854	2,938.2600	2.9383	1.831	0	0	0
2020/02/06	2030	06/08/2020			Bond Future	8.9565	94.2351	8.9395	94.3379	(0.190)	0.0000	0.0000	200
2020/02/06	2030	06/08/2020	9.09	Call	Bond Future	2,816.2000	2.8162	2,868.2200	2.8682	1.847	0	0	0
2020/02/06	2030	06/08/2020	9.09	Put	Bond Future	2,013.7900	2.0138	1,963.0300	1.9630	(2.521)	0	0	0
2020/02/06	2030	06/08/2020	9.11	Put	Bond Future	1,963.5600	1.9636	1,913.6200	1.9136	(2.543)	0	0	0
2020/02/06	2030	06/08/2020	9.10	Call	Bond Future	2,850.7100	2.8507	2,903.1400	2.9031	1.839	0	0	0
2020/02/06	2030	06/08/2020	9.10	Put	Bond Future	1,988.5500	1.9885	1,938.2000	1.9382	(2.532)	0	0	0
2020/02/06	2030	05/11/2020	10.06	Put	Bond Future	970.7500	0.9708	944.9900	0.9450	(2.654)	0	0	1,000
2020/02/06	2030	05/11/2020	8.73	Call	Bond Future	1,994.4100	1.9944	2,033.2600	2.0333	1.948	0	0	3,000
2020/02/06	2030	05/11/2020	9.39	Put	Bond Future	1,932.9700	1.9330	1,889.6800	1.8897	(2.240)	0	0	0
2020/02/06	2030	05/11/2020	9.38	Call	Bond Future	4,050.5700	4.0506	4,111.6400	4.1116	1.508	0	0	0
2020/02/06	2030	05/11/2020			Bond Future	9.0203	95.8974	9.0027	96.0021	(0.196)	0.0000	0.0000	0
2020/02/06	2030	05/11/2020	8.34	Put	Bond Future	5,277.9000	5.2779	5,199.0100	5.1990	(1.495)	0	0	0
2020/02/06	2030	05/11/2020	8.34	Call	Bond Future	1,136.0200	1.1360	1,161.8000	1.1618	2.269	0	0	1,000
2020/02/06	2030	05/11/2020	9.04	Put	Bond Future	2,760.3900	2.7604	2,705.4400	2.7054	(1.991)	0	0	0

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2020/02/06	2030	05/11/2020	9.04	Call	Bond Future	2,876.6700		2.8767	2,926.3900	2.9264	1.728	0	0	1,000
2020/02/06	2030	05/11/2020	10.06	Call	Bond Future	6,870.2600		6.8703	6,949.1700	6.9492	1.149	0	0	0
2020/02/06	2030	05/11/2020	8.73	Put	Bond Future	3,733.6500		3.7337	3,667.8300	3.6678	(1.763)	0	0	0
2020/02/06	2030	05/11/2020	9.23	Put	Bond Future	2,273.4900		2.2735	2,225.0400	2.2250	(2.131)	0	0	0
2020/02/06	2030	05/11/2020	10.37	Put	Bond Future	636.8600		0.6369	618.0300	0.6180	(2.957)	0	0	16,000
2020/02/06	2030	05/11/2020	9.39	Call	Bond Future	4,088.2400		4.0882	4,149.6200	4.1496	1.501	0	0	0
2020/02/06	2030	05/11/2020	9.38	Put	Bond Future	1,952.7500		1.9528	1,909.1500	1.9091	(2.233)	0	0	0
2020/02/06	2030	05/11/2020	10.47	Call	Bond Future	8,644.0800		8.6441	8,731.8600	8.7319	1.015	0	0	0
2020/02/06	2030	05/11/2020	10.47	Put	Bond Future	551.9200		0.5519	535.0300	0.5350	(3.060)	0	0	3,000
2020/02/06	2030	05/11/2020	9.23	Call	Bond Future	3,503.9000		3.5039	3,560.1200	3.5601	1.604	0	0	3,000
2020/02/06	2030	05/11/2020	8.53	Put	Bond Future	4,480.3900		4.4804	4,407.7000	4.4077	(1.622)	0	0	0
2020/02/06	2030	05/11/2020	8.53	Call	Bond Future	1,518.6800		1.5187	1,550.6600	1.5507	2.106	0	0	16,000
2020/02/06	2030	05/11/2020	9.03	Put	Bond Future	2,788.2100		2.7882	2,732.9200	2.7329	(1.983)	0	0	0
2020/02/06	2030	05/11/2020	9.03	Call	Bond Future	2,845.3700		2.8454	2,894.7500	2.8948	1.735	0	0	16,000
2020/02/06	2030	05/11/2020	10.37	Call	Bond Future	8,200.9300		8.2009	8,286.7700	8.2868	1.047	0	0	0
2020/02/06	2030	05/11/2020	9.40	Call	Bond Future	4,126.0400		4.1260	4,187.7400	4.1877	1.495	0	0	0
2020/02/06	2030	05/11/2020	9.40	Put	Bond Future	1,913.3700		1.9134	1,870.4000	1.8704	(2.246)	0	0	0
2020/02/06	2032	06/02/2020	9.40	Put	Bond Future	8.7700		0.0088	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	2032	06/02/2020			Bond Future	9.2758		95.6235	9.2550	95.7658	(0.225)	0.0000	0.0000	0
2020/02/06	2032	06/02/2020	9.39	Call	Bond Future	786.9700		0.7870	917.1900	0.9172	16.547	0	0	0
2020/02/06	2032	06/02/2020	9.39	Put	Bond Future	12.1100		0.0121	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	2032	06/02/2020	9.40	Call	Bond Future	851.0700		0.8511	984.6300	0.9846	15.693	0	0	0
2020/02/06	2032	06/02/2020	9.38	Call	Bond Future	723.8400		0.7238	849.6800	0.8497	17.385	0	0	0
2020/02/06	2032	06/02/2020	9.38	Put	Bond Future	16.4900		0.0165	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	2032	07/05/2020	9.20	Call	Bond Future	1,382.0500		1.3821	1,419.2300	1.4192	2.690	0	0	7,500
2020/02/06	2032	07/05/2020	9.19	Call	Bond Future	1,351.8200		1.3518	1,388.3900	1.3884	2.705	0	0	0
2020/02/06	2032	07/05/2020			Bond Future	9.3496		93.1389	9.3333	93.2489	(0.175)	0.0000	0.0000	82,517
2020/02/06	2032	07/05/2020	9.00	Put	Bond Future	0.0000		0.0000	3,151.0200	3.1510	100.000	0	0	0
2020/02/06	2032	07/05/2020	9.00	Call	Bond Future	0.0000		0.0000	875.5200	0.8755	100.000	0	0	7,500
2020/02/06	2032	07/05/2020	9.50	Put	Bond Future	1,433.9800		1.4340	1,379.7300	1.3797	(3.783)	0	0	0
2020/02/06	2032	07/05/2020	9.50	Call	Bond Future	2,434.5700		2.4346	2,490.2900	2.4903	2.289	0	0	7,500
2020/02/06	2032	07/05/2020	9.30	Put	Bond Future	0.0000		0.0000	1,967.5600	1.9676	100.000	0	0	0
2020/02/06	2032	07/05/2020	9.30	Call	Bond Future	0.0000		0.0000	1,743.9000	1.7439	100.000	0	0	7,500
2020/02/06	2032	07/05/2020	9.17	Call	Bond Future	1,292.5000		1.2925	1,327.8700	1.3279	2.737	0	0	0
2020/02/06	2032	07/05/2020	9.17	Put	Bond Future	2,507.7300		2.5077	2,433.1300	2.4331	(2.975)	0	0	0
2020/02/06	2032	07/05/2020	9.20	Put	Bond Future	2,392.8100		2.3928	2,320.0200	2.3200	(3.042)	0	0	0
2020/02/06	2032	07/05/2020	9.19	Put	Bond Future	2,430.6700		2.4307	2,357.2700	2.3573	(3.020)	0	0	0
2020/02/06	2032	07/05/2020	9.18	Call	Bond Future	1,321.9800		1.3220	1,357.9500	1.3579	2.721	0	0	0
2020/02/06	2032	07/05/2020	9.18	Put	Bond Future	2,468.9800		2.4690	2,394.9800	2.3950	(2.997)	0	0	0
2020/02/06	2032	06/08/2020	9.46	Put	Bond Future	2,618.1200		2.6181	2,558.2500	2.5582	(2.287)	0	0	0
2020/02/06	2032	06/08/2020	9.45	Call	Bond Future	2,834.8700		2.8349	2,886.5500	2.8865	1.823	0	0	0
2020/02/06	2032	06/08/2020			Bond Future	9.4217		94.8269	9.4047	94.9389	(0.180)	0.0000	0.0000	300
2020/02/06	2032	06/08/2020	9.46	Call	Bond Future	2,869.9800		2.8700	2,922.0800	2.9221	1.815	0	0	0
2020/02/06	2032	06/08/2020	9.45	Put	Bond Future	2,648.6400		2.6486	2,588.3500	2.5883	(2.276)	0	0	0
2020/02/06	2032	06/08/2020	9.47	Call	Bond Future	2,905.2900		2.9053	2,957.8300	2.9578	1.808	0	0	0
2020/02/06	2032	06/08/2020	9.47	Put	Bond Future	2,587.8600		2.5879	2,528.4300	2.5284	(2.296)	0	0	0
2020/02/06	2032	05/11/2020	9.61	Put	Bond Future	2,885.1100		2.8851	2,828.5800	2.8286	(1.959)	0	0	0

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2020/02/06	2032	05/11/2020	10.99	Call	Bond Future	9,639.2500	9.6392	9,734.3400	9.7343	0.986	0	0	0
2020/02/06	2032	05/11/2020	9.44	Put	Bond Future	3,399.0400	3.3990	3,336.3700	3.3364	(1.844)	0	0	0
2020/02/06	2032	05/11/2020	11.08	Call	Bond Future	10,065.8000	10.0658	10,162.6100	10.1626	0.962	0	0	0
2020/02/06	2032	05/11/2020	9.77	Put	Bond Future	2,464.5700	2.4646	2,413.6400	2.4136	(2.066)	0	0	0
2020/02/06	2032	05/11/2020			Bond Future	9.4978	92.3416	9.4802	92.4556	(0.186)	0.0000	0.0000	0
2020/02/06	2032	05/11/2020	10.99	Put	Bond Future	649.1000	0.6491	630.1900	0.6302	(2.913)	0	0	3,000
2020/02/06	2032	05/11/2020	9.76	Call	Bond Future	4,161.9700	4.1620	4,224.7000	4.2247	1.507	0	0	0
2020/02/06	2032	05/11/2020	9.76	Put	Bond Future	2,488.2500	2.4882	2,436.9800	2.4370	(2.060)	0	0	0
2020/02/06	2032	05/11/2020	9.11	Call	Bond Future	2,045.1200	2.0451	2,084.3600	2.0844	1.919	0	0	3,000
2020/02/06	2032	05/11/2020	9.61	Call	Bond Future	3,606.4100	3.6064	3,663.8800	3.6639	1.594	0	0	3,000
2020/02/06	2032	05/11/2020	9.44	Call	Bond Future	3,024.2200	3.0242	3,075.5500	3.0756	1.697	0	0	1,000
2020/02/06	2032	05/11/2020	11.08	Put	Bond Future	573.0600	0.5731	555.8700	0.5559	(3.000)	0	0	1,000
2020/02/06	2032	05/11/2020	9.77	Call	Bond Future	4,201.2900	4.2013	4,264.3600	4.2644	1.501	0	0	0
2020/02/06	2032	05/11/2020	9.11	Put	Bond Future	4,599.6000	4.5996	4,524.8400	4.5248	(1.625)	0	0	0
2020/02/06	2032	05/11/2020	8.94	Put	Bond Future	5,323.9500	5.3239	5,243.1100	5.2431	(1.518)	0	0	0
2020/02/06	2032	05/11/2020	8.94	Call	Bond Future	1,619.2200	1.6192	1,652.3800	1.6524	2.048	0	0	1,000
2020/02/06	2032	05/11/2020	9.75	Call	Bond Future	4,123.1100	4.1231	4,185.5000	4.1855	1.513	0	0	0
2020/02/06	2032	05/11/2020	9.75	Put	Bond Future	2,512.4600	2.5125	2,460.8500	2.4609	(2.054)	0	0	0
2020/02/06	2033	06/02/2020			Bond Future	100.4743	100.4743	100.4688	100.4688	(0.006)	0.0000	0.0000	0
2020/02/06	2033	07/05/2020			Bond Future	101.0727	101.0727	101.0670	101.0670	(0.006)	0.0000	0.0000	6,960
2020/02/06	2033	06/08/2020			Bond Future	102.9290	102.9290	102.9231	102.9231	(0.006)	0.0000	0.0000	0
2020/02/06	2033	05/11/2020			Bond Future	103.5526	103.5526	103.5467	103.5467	(0.006)	0.0000	0.0000	0
2020/02/06	2037	06/02/2020	9.67	Call	Bond Future	2.1100	0.0021	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	2037	06/02/2020	9.66	Put	Bond Future	1,296.9600	1.2970	1,251.4100	1.2514	(3.512)	0	0	0
2020/02/06	2037	06/02/2020			Bond Future	9.8309	89.3695	9.8250	89.4137	(0.060)	0.0000	0.0000	0
2020/02/06	2037	06/02/2020	9.68	Call	Bond Future	3.2100	0.0032	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	2037	06/02/2020	9.68	Put	Bond Future	1,145.7300	1.1457	1,098.3300	1.0983	(4.137)	0	0	0
2020/02/06	2037	06/02/2020	9.67	Put	Bond Future	1,221.1200	1.2211	1,174.8200	1.1748	(3.792)	0	0	0
2020/02/06	2037	06/02/2020	9.66	Call	Bond Future	1.3600	0.0014	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	2037	07/05/2020	9.70	Put	Bond Future	3,014.1000	3.0141	3,045.4200	3.0454	1.039	0	0	0
2020/02/06	2037	07/05/2020	9.60	Put	Bond Future	3,479.2900	3.4793	3,515.3000	3.5153	1.035	0	0	0
2020/02/06	2037	07/05/2020	9.59	Call	Bond Future	1,097.3000	1.0973	1,064.2300	1.0642	(3.014)	0	0	0
2020/02/06	2037	07/05/2020			Bond Future	9.9125	90.9338	9.9219	90.8642	0.095	0.0000	0.0000	68,016
2020/02/06	2037	07/05/2020	9.70	Call	Bond Future	1,423.2800	1.4233	1,385.0500	1.3850	(2.686)	0	0	7,500
2020/02/06	2037	07/05/2020	9.60	Call	Bond Future	1,124.9300	1.1249	1,091.3900	1.0914	(2.982)	0	0	0
2020/02/06	2037	07/05/2020	9.59	Put	Bond Future	3,528.5400	3.5285	3,565.0200	3.5650	1.034	0	0	0
2020/02/06	2037	07/05/2020	10.00	Put	Bond Future	1,878.2900	1.8783	1,897.3300	1.8973	1.014	0	0	0
2020/02/06	2037	07/05/2020	10.00	Call	Bond Future	2,521.3000	2.5213	2,470.7900	2.4708	(2.003)	0	0	7,500
2020/02/06	2037	07/05/2020	9.61	Call	Bond Future	1,152.9800	1.1530	1,118.9600	1.1190	(2.951)	0	0	0
2020/02/06	2037	07/05/2020	9.61	Put	Bond Future	3,430.5500	3.4306	3,466.0800	3.4661	1.036	0	0	0
2020/02/06	2037	06/08/2020	9.88	Put	Bond Future	3,612.8900	3.6129	3,641.5200	3.6415	0.792	0	0	0
2020/02/06	2037	06/08/2020			Bond Future	9.9941	88.3217	10.0038	88.2508	0.098	0.0000	0.0000	300
2020/02/06	2037	06/08/2020	9.87	Call	Bond Future	2,742.0300	2.7420	2,700.0600	2.7001	(1.531)	0	0	0
2020/02/06	2037	06/08/2020	9.87	Put	Bond Future	3,651.3400	3.6513	3,680.2500	3.6802	0.792	0	0	0
2020/02/06	2037	06/08/2020	9.88	Call	Bond Future	2,777.4000	2.7774	2,735.1500	2.7351	(1.521)	0	0	0
2020/02/06	2037	06/08/2020	9.86	Call	Bond Future	2,707.1400	2.7071	2,665.4500	2.6655	(1.540)	0	0	0

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2020/02/06	2037	06/08/2020	9.86	Put	Bond Future	3,690.3500		3.6904	3,719.5400	3.7195	0.791	0	0	0
2020/02/06	2037	05/11/2020	10.18	Call	Bond Future	4,075.3500		4.0754	4,028.9800	4.0290	(1.138)	0	0	0
2020/02/06	2037	05/11/2020	10.17	Put	Bond Future	3,350.3400		3.3503	3,376.1100	3.3761	0.769	0	0	0
2020/02/06	2037	05/11/2020			Bond Future	10.0738		89.8795	10.0838	89.8076	0.100	0.0000	0.0000	0
2020/02/06	2037	05/11/2020	10.19	Call	Bond Future	4,114.4300		4.1144	4,067.8500	4.0679	(1.132)	0	0	0
2020/02/06	2037	05/11/2020	10.19	Put	Bond Future	3,287.1400		3.2871	3,312.4800	3.3125	0.771	0	0	0
2020/02/06	2037	05/11/2020	10.17	Call	Bond Future	4,036.1200		4.0361	3,989.9700	3.9900	(1.143)	0	0	0
2020/02/06	2037	05/11/2020	10.18	Put	Bond Future	3,318.7700		3.3188	3,344.3200	3.3443	0.770	0	0	0
2020/02/06	2038	06/02/2020			Bond Future	114.8847		114.8847	114.9595	114.9595	0.065	0.0000	0.0000	0
2020/02/06	2038	07/05/2020			Bond Future	116.9242		116.9242	117.0003	117.0003	0.065	0.0000	0.0000	10,867
2020/02/06	2038	06/08/2020			Bond Future	117.3840		117.3840	117.4615	117.4615	0.066	0.0000	0.0000	0
2020/02/06	2038	05/11/2020			Bond Future	119.4821		119.4821	119.5612	119.5612	0.066	0.0000	0.0000	0
2020/02/06	2040	06/02/2020	9.76	Call	Bond Future	0.6800		0.0007	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	2040	06/02/2020	9.00	Put	Bond Future	8,182.3300		8.1823	8,134.8600	8.1349	(0.580)	0	0	0
2020/02/06	2040	06/02/2020			Bond Future	9.9509		92.0841	9.9450	92.1315	(0.059)	0.0000	0.0000	0
2020/02/06	2040	06/02/2020	9.74	Call	Bond Future	0.2600		0.0003	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	2040	06/02/2020	9.74	Put	Bond Future	1,721.8900		1.7219	1,674.1600	1.6742	(2.772)	0	0	0
2020/02/06	2040	06/02/2020	8.40	Put	Bond Future	13,944.3900		13.9444	13,896.9200	13.8969	(0.340)	0	0	0
2020/02/06	2040	06/02/2020	8.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	2040	06/02/2020	9.76	Put	Bond Future	1,556.8700		1.5569	1,508.7200	1.5087	(3.093)	0	0	0
2020/02/06	2040	06/02/2020	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	2040	06/02/2020	9.75	Call	Bond Future	0.4200		0.0004	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	2040	06/02/2020	9.75	Put	Bond Future	1,639.2700		1.6393	1,591.3800	1.5914	(2.921)	0	0	0
2020/02/06	2040	07/05/2020	9.74	Call	Bond Future	1,302.9100		1.3029	1,251.4000	1.2514	(3.953)	0	0	0
2020/02/06	2040	07/05/2020	9.75	Put	Bond Future	3,618.4800		3.6185	3,681.6300	3.6816	1.745	0	0	0
2020/02/06	2040	07/05/2020			Bond Future	10.0326		93.6959	10.0472	93.5805	0.145	0.0000	0.0000	44,178
2020/02/06	2040	07/05/2020	9.50	Put	Bond Future	5,063.4000		5.0634	5,144.6300	5.1446	1.604	0	0	0
2020/02/06	2040	07/05/2020	9.50	Call	Bond Future	682.1400		0.6821	647.9900	0.6480	(5.006)	0	0	2,640
2020/02/06	2040	07/05/2020	10.00	Put	Bond Future	2,476.5800		2.4766	2,522.5700	2.5226	1.857	0	0	0
2020/02/06	2040	07/05/2020	10.00	Call	Bond Future	2,217.7300		2.2177	2,148.3400	2.1483	(3.129)	0	0	2,640
2020/02/06	2040	07/05/2020	9.74	Put	Bond Future	3,669.7300		3.6697	3,733.6000	3.7336	1.740	0	0	0
2020/02/06	2040	07/05/2020	9.75	Call	Bond Future	1,334.1400		1.3341	1,281.9100	1.2819	(3.915)	0	0	0
2020/02/06	2040	07/05/2020	9.73	Call	Bond Future	1,272.1000		1.2721	1,221.3200	1.2213	(3.992)	0	0	0
2020/02/06	2040	07/05/2020	9.73	Put	Bond Future	3,721.5200		3.7215	3,786.1200	3.7861	1.736	0	0	0
2020/02/06	2040	06/08/2020	10.04	Call	Bond Future	3,080.8400		3.0808	3,014.3000	3.0143	(2.160)	0	0	0
2020/02/06	2040	06/08/2020	10.02	Put	Bond Future	3,744.8800		3.7449	3,796.8100	3.7968	1.387	0	0	0
2020/02/06	2040	06/08/2020	10.03	Call	Bond Future	3,042.0700		3.0421	2,975.9800	2.9760	(2.173)	0	0	0
2020/02/06	2040	06/08/2020			Bond Future	10.1143		90.8833	10.1294	90.7658	0.149	0.0000	0.0000	600
2020/02/06	2040	06/08/2020	10.04	Put	Bond Future	3,664.2000		3.6642	3,715.2200	3.7152	1.392	0	0	0
2020/02/06	2040	06/08/2020	10.02	Call	Bond Future	3,003.5400		3.0035	2,937.9100	2.9379	(2.185)	0	0	0
2020/02/06	2040	06/08/2020	10.03	Put	Bond Future	3,704.3700		3.7044	3,755.8400	3.7558	1.389	0	0	0
2020/02/06	2040	05/11/2020	11.70	Put	Bond Future	870.5400		0.8705	883.2600	0.8833	1.461	0	0	2,000
2020/02/06	2040	05/11/2020	10.23	Call	Bond Future	4,108.7200		4.1087	4,038.1200	4.0381	(1.718)	0	0	2,000
2020/02/06	2040	05/11/2020	9.50	Call	Bond Future	1,655.4100		1.6554	1,614.4000	1.6144	(2.477)	0	0	2,000
2020/02/06	2040	05/11/2020	10.00	Call	Bond Future	3,222.8100		3.2228	3,161.0500	3.1611	(1.916)	0	0	2,000
2020/02/06	2040	05/11/2020	10.30	Call	Bond Future	4,397.9600		4.3980	4,324.8100	4.3248	(1.663)	0	0	0

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2020/02/06	2040	05/11/2020			Bond Future	10.1940	92.4863	10.2096	92.3668	0.152	0.0000	0.0000	0
2020/02/06	2040	05/11/2020	9.73	Put	Bond Future	5,998.6700	5.9987	6,067.5000	6.0675	1.147	0	0	0
2020/02/06	2040	05/11/2020	9.73	Call	Bond Future	2,311.4200	2.3114	2,260.7300	2.2607	(2.193)	0	0	2,000
2020/02/06	2040	05/11/2020	10.23	Put	Bond Future	3,832.2900	3.8323	3,881.2100	3.8812	1.277	0	0	0
2020/02/06	2040	05/11/2020	10.30	Put	Bond Future	3,587.7100	3.5877	3,634.0800	3.6341	1.292	0	0	0
2020/02/06	2040	05/11/2020	11.70	Call	Bond Future	11,377.1100	11.3771	11,270.3100	11.2703	(0.939)	0	0	0
2020/02/06	2040	05/11/2020	9.50	Put	Bond Future	7,258.6300	7.2586	7,337.1400	7.3371	1.082	0	0	0
2020/02/06	2040	05/11/2020	10.00	Put	Bond Future	4,736.3100	4.7363	4,794.0700	4.7941	1.220	0	0	0
2020/02/06	2040	05/11/2020	10.32	Put	Bond Future	3,520.3200	3.5203	3,565.9700	3.5660	1.297	0	0	0
2020/02/06	2040	05/11/2020	10.31	Call	Bond Future	4,439.9800	4.4400	4,366.4700	4.3665	(1.656)	0	0	0
2020/02/06	2040	05/11/2020	11.50	Call	Bond Future	10,342.2500	10.3422	10,238.5700	10.2386	(1.002)	0	0	0
2020/02/06	2040	05/11/2020	11.50	Put	Bond Future	1,114.0600	1.1141	1,129.9000	1.1299	1.422	0	0	2,000
2020/02/06	2040	05/11/2020	10.32	Call	Bond Future	4,482.1700	4.4822	4,408.3000	4.4083	(1.648)	0	0	0
2020/02/06	2040	05/11/2020	10.31	Put	Bond Future	3,553.8800	3.5539	3,599.8900	3.5999	1.295	0	0	0
2020/02/06	2044	06/02/2020	9.77	Put	Bond Future	2,167.7700	2.1678	2,079.0800	2.0791	(4.091)	0	0	0
2020/02/06	2044	06/02/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	2044	06/02/2020	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	2044	06/02/2020			Bond Future	10.0309	88.7117	10.0200	88.8003	(0.108)	0.0000	0.0000	0
2020/02/06	2044	06/02/2020	9.77	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	2044	06/02/2020	9.09	Put	Bond Future	8,251.0400	8.2510	8,162.3700	8.1624	(1.075)	0	0	0
2020/02/06	2044	06/02/2020	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	2044	06/02/2020	9.74	Put	Bond Future	2,422.6900	2.4227	2,334.0200	2.3340	(3.660)	0	0	0
2020/02/06	2044	06/02/2020	9.78	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	2044	06/02/2020	9.76	Put	Bond Future	2,252.6100	2.2526	2,163.9300	2.1639	(3.937)	0	0	0
2020/02/06	2044	06/02/2020	10.78	Call	Bond Future	5,764.7400	5.7647	5,853.4100	5.8534	1.538	0	0	0
2020/02/06	2044	06/02/2020	9.78	Put	Bond Future	2,083.0700	2.0831	1,994.3600	1.9944	(4.259)	0	0	0
2020/02/06	2044	06/02/2020	9.76	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	2044	07/05/2020	9.45	Put	Bond Future	5,993.8000	5.9938	6,016.0500	6.0161	0.371	0	0	0
2020/02/06	2044	07/05/2020	9.97	Put	Bond Future	2,927.7600	2.9278	2,934.8100	2.9348	0.241	0	0	0
2020/02/06	2044	07/05/2020	9.33	Call	Bond Future	265.8100	0.2658	256.8900	0.2569	(3.356)	0	0	100
2020/02/06	2044	07/05/2020	9.98	Call	Bond Future	1,823.8600	1.8239	1,796.4600	1.7965	(1.502)	0	0	100
2020/02/06	2044	07/05/2020	9.26	Call	Bond Future	201.7900	0.2018	194.4400	0.1944	(3.642)	0	0	556
2020/02/06	2044	07/05/2020	9.81	Call	Bond Future	1,237.1100	1.2371	1,214.2600	1.2143	(1.847)	0	0	0
2020/02/06	2044	07/05/2020	9.79	Put	Bond Future	3,815.5600	3.8156	3,827.4900	3.8275	0.313	0	0	0
2020/02/06	2044	07/05/2020			Bond Future	10.1107	90.2645	10.1149	90.2303	0.042	0.0000	0.0000	70,354
2020/02/06	2044	07/05/2020	10.81	Call	Bond Future	6,023.8000	6.0238	5,986.5000	5.9865	(0.619)	0	0	0
2020/02/06	2044	07/05/2020	10.81	Put	Bond Future	695.0500	0.6950	691.9500	0.6919	(0.446)	0	0	129
2020/02/06	2044	07/05/2020	9.33	Put	Bond Future	6,926.9500	6.9270	6,952.2300	6.9522	0.365	0	0	0
2020/02/06	2044	07/05/2020	9.81	Put	Bond Future	3,707.9300	3.7079	3,719.2800	3.7193	0.306	0	0	0
2020/02/06	2044	07/05/2020	9.79	Call	Bond Future	1,176.3100	1.1763	1,154.0400	1.1540	(1.893)	0	0	0
2020/02/06	2044	07/05/2020	9.45	Call	Bond Future	409.7800	0.4098	397.8300	0.3978	(2.916)	0	0	129
2020/02/06	2044	07/05/2020	9.97	Call	Bond Future	1,785.9500	1.7859	1,758.8000	1.7588	(1.520)	0	0	129
2020/02/06	2044	07/05/2020	9.98	Put	Bond Future	2,883.6800	2.8837	2,890.4800	2.8905	0.236	0	0	0
2020/02/06	2044	07/05/2020	11.09	Call	Bond Future	7,740.0400	7.7400	7,702.5000	7.7025	(0.485)	0	0	0
2020/02/06	2044	07/05/2020	9.26	Put	Bond Future	7,500.6700	7.5007	7,527.5200	7.5275	0.358	0	0	0
2020/02/06	2044	07/05/2020	9.91	Put	Bond Future	3,203.5300	3.2035	3,212.1200	3.2121	0.268	0	0	0
2020/02/06	2044	07/05/2020	9.80	Put	Bond Future	3,761.3700	3.7614	3,773.0100	3.7730	0.309	0	0	0

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2020/02/06	2044	07/05/2020	11.09	Put	Bond Future	429.1400	0.4291	425.8000	0.4258	(0.778)	0	0	100
2020/02/06	2044	07/05/2020	9.91	Call	Bond Future	1,567.1700	1.5672	1,541.5600	1.5416	(1.634)	0	0	556
2020/02/06	2044	07/05/2020	11.02	Call	Bond Future	7,306.4700	7.3065	7,268.9200	7.2689	(0.514)	0	0	0
2020/02/06	2044	07/05/2020	11.02	Put	Bond Future	483.4400	0.4834	480.0900	0.4801	(0.693)	0	0	556
2020/02/06	2044	07/05/2020	9.80	Call	Bond Future	1,206.4000	1.2064	1,183.8400	1.1838	(1.870)	0	0	0
2020/02/06	2044	06/08/2020	9.98	Call	Bond Future	2,647.4200	2.6474	2,622.9100	2.6229	(0.926)	0	0	602
2020/02/06	2044	06/08/2020	11.09	Put	Bond Future	1,289.5500	1.2896	1,289.3800	1.2894	(0.013)	0	0	602
2020/02/06	2044	06/08/2020	9.01	Call	Bond Future	405.0000	0.4050	397.1100	0.3971	(1.948)	0	0	140
2020/02/06	2044	06/08/2020	9.66	Call	Bond Future	1,601.6900	1.6017	1,582.7100	1.5827	(1.185)	0	0	140
2020/02/06	2044	06/08/2020	9.88	Call	Bond Future	2,292.1300	2.2921	2,269.2500	2.2693	(0.998)	0	0	0
2020/02/06	2044	06/08/2020			Bond Future	10.1905	87.5149	10.1949	87.4801	0.043	0.0000	0.0000	500
2020/02/06	2044	06/08/2020	9.36	Put	Bond Future	7,885.7800	7.8858	7,907.3100	7.9073	0.273	0	0	0
2020/02/06	2044	06/08/2020	9.36	Call	Bond Future	876.8800	0.8769	863.6000	0.8636	(1.514)	0	0	602
2020/02/06	2044	06/08/2020	9.98	Put	Bond Future	4,340.4500	4.3405	4,350.7500	4.3507	0.237	0	0	0
2020/02/06	2044	06/08/2020	9.86	Call	Bond Future	2,224.2900	2.2243	2,201.7400	2.2017	(1.014)	0	0	0
2020/02/06	2044	06/08/2020	9.86	Put	Bond Future	4,907.0300	4.9070	4,919.2900	4.9193	0.250	0	0	0
2020/02/06	2044	06/08/2020	11.09	Call	Bond Future	7,950.5000	7.9505	7,915.5200	7.9155	(0.440)	0	0	0
2020/02/06	2044	06/08/2020	9.01	Put	Bond Future	10,648.6800	10.6487	10,675.6000	10.6756	0.253	0	0	0
2020/02/06	2044	06/08/2020	9.66	Put	Bond Future	5,974.9400	5.9749	5,990.7700	5.9908	0.265	0	0	0
2020/02/06	2044	06/08/2020	9.88	Put	Bond Future	4,808.6600	4.8087	4,820.5900	4.8206	0.248	0	0	0
2020/02/06	2044	06/08/2020	10.93	Call	Bond Future	7,067.7700	7.0678	7,033.5300	7.0335	(0.484)	0	0	0
2020/02/06	2044	06/08/2020	10.93	Put	Bond Future	1,527.5700	1.5276	1,528.1400	1.5281	0.037	0	0	140
2020/02/06	2044	06/08/2020	9.87	Call	Bond Future	2,258.0700	2.2581	2,235.3600	2.2354	(1.006)	0	0	0
2020/02/06	2044	06/08/2020	9.87	Put	Bond Future	4,857.6400	4.8576	4,869.7400	4.8697	0.249	0	0	0
2020/02/06	2044	05/11/2020	11.43	Call	Bond Future	9,698.7000	9.6987	9,664.6500	9.6647	(0.351)	0	0	0
2020/02/06	2044	05/11/2020	9.72	Put	Bond Future	6,590.9400	6.5909	6,607.5400	6.6075	0.252	0	0	0
2020/02/06	2044	05/11/2020	9.97	Call	Bond Future	2,937.9700	2.9380	2,915.7300	2.9157	(0.757)	0	0	568
2020/02/06	2044	05/11/2020	9.29	Put	Bond Future	9,294.4200	9.2944	9,317.4300	9.3174	0.248	0	0	0
2020/02/06	2044	05/11/2020	9.96	Put	Bond Future	5,366.0700	5.3661	5,379.3300	5.3793	0.247	0	0	0
2020/02/06	2044	05/11/2020	10.36	Call	Bond Future	4,438.3400	4.4383	4,411.4800	4.4115	(0.605)	0	0	0
2020/02/06	2044	05/11/2020			Bond Future	10.2681	89.0585	10.2727	89.0232	0.044	0.0000	0.0000	0
2020/02/06	2044	05/11/2020	9.72	Call	Bond Future	2,128.0800	2.1281	2,109.3100	2.1093	(0.882)	0	0	1,815
2020/02/06	2044	05/11/2020	9.97	Put	Bond Future	5,319.3000	5.3193	5,332.4300	5.3324	0.247	0	0	0
2020/02/06	2044	05/11/2020	9.96	Call	Bond Future	2,902.9900	2.9030	2,880.8800	2.8809	(0.762)	0	0	0
2020/02/06	2044	05/11/2020	11.38	Call	Bond Future	9,449.1400	9.4491	9,415.2500	9.4152	(0.359)	0	0	0
2020/02/06	2044	05/11/2020	11.38	Put	Bond Future	1,443.4800	1.4435	1,444.9600	1.4450	0.103	0	0	568
2020/02/06	2044	05/11/2020	10.34	Call	Bond Future	4,354.1900	4.3542	4,327.5400	4.3275	(0.612)	0	0	0
2020/02/06	2044	05/11/2020	10.34	Put	Bond Future	3,795.9200	3.7959	3,804.6400	3.8046	0.230	0	0	0
2020/02/06	2044	05/11/2020	11.17	Put	Bond Future	1,791.3800	1.7914	1,793.7300	1.7937	0.131	0	0	1,815
2020/02/06	2044	05/11/2020	11.43	Put	Bond Future	1,362.7000	1.3627	1,364.0200	1.3640	0.097	0	0	1,815
2020/02/06	2044	05/11/2020	8.87	Put	Bond Future	12,677.9500	12.6780	12,705.8800	12.7059	0.220	0	0	0
2020/02/06	2044	05/11/2020	9.29	Call	Bond Future	1,059.3600	1.0594	1,047.0000	1.0470	(1.167)	0	0	568
2020/02/06	2044	05/11/2020	10.36	Put	Bond Future	3,725.7900	3.7258	3,734.3000	3.7343	0.228	0	0	0
2020/02/06	2044	05/11/2020	11.17	Call	Bond Future	8,383.2400	8.3832	8,350.2200	8.3502	(0.394)	0	0	0
2020/02/06	2044	05/11/2020	8.87	Call	Bond Future	507.2700	0.5073	499.8300	0.4998	(1.467)	0	0	1,815
2020/02/06	2044	05/11/2020	10.02	Put	Bond Future	5,089.2700	5.0893	5,101.7400	5.1017	0.245	0	0	0
2020/02/06	2044	05/11/2020	10.02	Call	Bond Future	3,114.8400	3.1148	3,091.9400	3.0919	(0.735)	0	0	1,815
2020/02/06	2044	05/11/2020	10.35	Call	Bond Future	4,396.1800	4.3962	4,369.4300	4.3694	(0.608)	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
2020/02/06	2044	05/11/2020	10.35	Put	Bond Future	3,760.7100	3.7607	3,769.3300	3.7693	0.229	0	0	0
2020/02/06	2046	06/02/2020			Bond Future	106.9979	106.9979	106.8035	106.8035	(0.182)	0.0000	0.0000	0
2020/02/06	2046	07/05/2020			Bond Future	107.1563	107.1563	106.9584	106.9584	(0.185)	0.0000	0.0000	14,000
2020/02/06	2046	06/08/2020			Bond Future	109.1244	109.1244	108.9228	108.9228	(0.185)	0.0000	0.0000	0
2020/02/06	2046	05/11/2020			Bond Future	109.2861	109.2861	109.0812	109.0812	(0.187)	0.0000	0.0000	0
2020/02/06	2050	06/02/2020			Bond Future	109.0481	109.0481	108.8295	108.8295	(0.200)	0.0000	0.0000	0
2020/02/06	2050	07/05/2020			Bond Future	110.9842	110.9842	110.7615	110.7615	(0.201)	0.0000	0.0000	11,773
2020/02/06	2050	06/08/2020			Bond Future	111.1495	111.1495	110.9226	110.9226	(0.204)	0.0000	0.0000	0
2020/02/06	2050	05/11/2020			Bond Future	113.1362	113.1362	112.9055	112.9055	(0.204)	0.0000	0.0000	0
2020/02/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	AL37	06/02/2020			Index Future	694.7920	694.7920	695.0950	695.0950	0.044	0.0000	0.0000	0
2020/02/06	AL37	07/05/2020			Index Future	706.9530	706.9530	706.7060	706.7060	(0.035)	0.0000	0.0000	0
2020/02/06	AL37	06/08/2020			Index Future	719.6280	719.6280	719.3760	719.3760	(0.035)	0.0000	0.0000	0
2020/02/06	AL7T	06/02/2020			Index Future	801.6120	801.6120	803.0170	803.0170	0.175	0.0000	0.0000	0
2020/02/06	AL7T	07/05/2020			Index Future	815.6430	815.6430	816.5190	816.5190	0.107	0.0000	0.0000	0
2020/02/06	AL7T	06/08/2020			Index Future	830.2670	830.2670	831.1580	831.1580	0.107	0.0000	0.0000	0
2020/02/06	ALBI	06/02/2020			Index Future	712.0990	712.0990	712.6640	712.6640	0.079	0.0000	0.0000	0
2020/02/06	ALBI	07/05/2020			Index Future	724.5630	724.5630	724.3480	724.3480	(0.030)	0.0000	0.0000	210
2020/02/06	ALBI	06/08/2020			Index Future	737.5540	737.5540	737.3350	737.3350	(0.030)	0.0000	0.0000	0
2020/02/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/02/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/02/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/06	ES33	06/02/2020			Bond Future	10.8414	79.5744	10.8250	79.6697	(0.151)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/06	ES33	07/05/2020			Bond Future	10.9633	77.1755	10.9618	77.1836	(0.013)	0.0000	0.0000	350
2020/02/06	ES33	06/08/2020			Bond Future	11.0855	78.5741	11.0840	78.5824	(0.013)	0.0000	0.0000	0
2020/02/06	ES33	05/11/2020			Bond Future	11.2149	76.1690	11.2133	76.1775	(0.014)	0.0000	0.0000	0
2020/02/06	ES42	06/02/2020			Bond Future	11.1313	80.9985	11.1250	81.0407	(0.057)	0.0000	0.0000	0
2020/02/06	ES42	07/05/2020			Bond Future	11.2499	78.1523	11.2590	78.0931	0.080	0.0000	0.0000	4,919
2020/02/06	ES42	06/08/2020			Bond Future	11.3673	79.5689	11.3766	79.5085	0.082	0.0000	0.0000	0
2020/02/06	ES42	05/11/2020			Bond Future	11.4900	76.7092	11.4997	76.6479	0.084	0.0000	0.0000	0
2020/02/06	GOVI	06/02/2020	703.14	Call	GOVI	10,450.0000	1.0450	15,910.0000	1.5910	52.249	0	0	0
2020/02/06	GOVI	06/02/2020	703.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	GOVI	06/02/2020			GOVI	704.1850	704.1850	704.7310	704.7310	0.078	0.0000	0.0000	0
2020/02/06	GOVI	06/02/2020	703.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	GOVI	06/02/2020	703.15	Call	GOVI	10,350.0000	1.0350	15,810.0000	1.5810	52.754	0	0	0
2020/02/06	GOVI	06/02/2020	703.13	Call	GOVI	10,550.0000	1.0550	16,010.0000	1.6010	51.754	0	0	0
2020/02/06	GOVI	06/02/2020	703.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	GOVI	07/05/2020			GOVI	716.5100	716.5100	716.2960	716.2960	(0.030)	0.0000	0.0000	1,178
2020/02/06	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	GOVI	07/05/2020	720.00	Put	GOVI	34,900.0000	3.4900	37,040.0000	3.7040	6.132	0	0	0
2020/02/06	GOVI	07/05/2020	719.98	Put	GOVI	34,700.0000	3.4700	36,840.0000	3.6840	6.167	0	0	0
2020/02/06	GOVI	07/05/2020	719.99	Put	GOVI	34,800.0000	3.4800	36,940.0000	3.6940	6.149	0	0	0
2020/02/06	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	GOVI	06/08/2020	728.13	Call	GOVI	12,270.0000	1.2270	10,080.0000	1.0080	(17.848)	0	0	0
2020/02/06	GOVI	06/08/2020	728.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	GOVI	06/08/2020			GOVI	729.3570	729.3570	729.1380	729.1380	(0.030)	0.0000	0.0000	0
2020/02/06	GOVI	06/08/2020	728.14	Call	GOVI	12,170.0000	1.2170	9,980.0000	0.9980	(17.995)	0	0	0
2020/02/06	GOVI	06/08/2020	728.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	GOVI	06/08/2020	728.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	GOVI	06/08/2020	728.12	Call	GOVI	12,370.0000	1.2370	10,180.0000	1.0180	(17.704)	0	0	0
2020/02/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/02/06	IGOV	06/02/2020			Index Future	257.7340	257.7340	257.7820	257.7820	0.019	0.0000	0.0000	0
2020/02/06	IGOV	07/05/2020			Index Future	262.3100	262.3100	262.2590	262.2590	(0.019)	0.0000	0.0000	1,047
2020/02/06	IGOV	06/08/2020			Index Future	267.0760	267.0760	267.0240	267.0240	(0.019)	0.0000	0.0000	0
2020/02/06	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/02/06	IS02	22/06/2020			Interest Rate Swap	102.0000	102.0000	102.0100	102.0100	0.010	0.0000	0.0000	0
2020/02/06	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/02/06	IS05	17/12/2020			Interest Rate Swap	95.3000	95.3000	95.3100	95.3100	0.010	0.0000	0.0000	0
2020/02/06	IS05	16/03/2021			Interest Rate Swap	94.2100	94.2100	94.2200	94.2200	0.011	0.0000	0.0000	0
2020/02/06	IS05	15/06/2021			Interest Rate Swap	93.0300	93.0300	93.0500	93.0500	0.021	0.0000	0.0000	0
2020/02/06	IS05	21/09/2021			Interest Rate Swap	92.8200	92.8200	92.8400	92.8400	0.022	0.0000	0.0000	0
2020/02/06	IS05	21/12/2021			Interest Rate Swap	94.6800	94.6800	94.7000	94.7000	0.021	0.0000	0.0000	51
2020/02/06	IS05	15/03/2022			Interest Rate Swap	94.5000	94.5000	94.5100	94.5100	0.011	0.0000	0.0000	0
2020/02/06	IS05	21/06/2022			Interest Rate Swap	95.3400	95.3400	95.3500	95.3500	0.010	0.0000	0.0000	0

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2020/02/06	IS05	20/09/2022			Interest Rate Swap	98.9800	98.9800	98.9900	98.9900	0.010	0.0000	0.0000	0
2020/02/06	IS05	20/12/2022			Interest Rate Swap	99.9400	99.9400	99.9500	99.9500	0.010	0.0000	0.0000	0
2020/02/06	IS05	22/03/2023			Interest Rate Swap	92.9100	92.9100	92.9300	92.9300	0.022	0.0000	0.0000	0
2020/02/06	IS05	20/06/2023			Interest Rate Swap	98.7500	98.7500	98.7800	98.7800	0.030	0.0000	0.0000	0
2020/02/06	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/02/06	IS10	17/12/2025			Interest Rate Swap	88.5300	88.5300	88.5800	88.5800	0.056	0.0000	0.0000	0
2020/02/06	IS10	16/03/2026			Interest Rate Swap	85.2700	85.2700	85.3100	85.3100	0.047	0.0000	0.0000	0
2020/02/06	IS10	15/06/2026			Interest Rate Swap	83.8000	83.8000	83.8500	83.8500	0.060	0.0000	0.0000	0
2020/02/06	IS10	21/09/2026			Interest Rate Swap	85.8900	85.8900	85.9200	85.9200	0.035	0.0000	0.0000	0
2020/02/06	IS10	21/12/2026			Interest Rate Swap	89.7100	89.7100	89.7300	89.7300	0.022	0.0000	0.0000	0
2020/02/06	IS10	15/03/2027			Interest Rate Swap	88.1300	88.1300	88.1500	88.1500	0.023	0.0000	0.0000	0
2020/02/06	IS10	21/06/2027			Interest Rate Swap	90.2000	90.2000	90.2200	90.2200	0.022	0.0000	0.0000	0
2020/02/06	IS10	20/09/2027			Interest Rate Swap	95.7500	95.7500	95.7800	95.7800	0.031	0.0000	0.0000	0
2020/02/06	IS10	20/12/2027			Interest Rate Swap	96.0700	96.0700	96.1100	96.1100	0.042	0.0000	0.0000	0
2020/02/06	IS10	22/03/2028			Interest Rate Swap	89.3200	89.3200	89.3500	89.3500	0.034	0.0000	0.0000	0
2020/02/06	IS10	20/06/2028			Interest Rate Swap	96.7600	96.7600	96.7600	96.7600	0.000	0.0000	0.0000	0
2020/02/06	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/02/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/02/06	R023	06/02/2020	7.54	Call	Bond Future	2,747.8300	2.7478	2,774.4900	2.7745	0.970	0	0	0
2020/02/06	R023	06/02/2020			Bond Future	6.5346	106.8150	6.5250	106.8417	(0.147)	0.0000	0.0000	0
2020/02/06	R023	06/02/2020	7.52	Call	Bond Future	2,694.0500	2.6940	2,720.7100	2.7207	0.990	0	0	0
2020/02/06	R023	06/02/2020	7.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	R023	06/02/2020	7.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	R023	06/02/2020	7.53	Call	Bond Future	2,720.9400	2.7209	2,747.6000	2.7476	0.980	0	0	0
2020/02/06	R023	06/02/2020	7.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	R023	07/05/2020	6.91	Put	Bond Future	139.3200	0.1393	163.7500	0.1638	17.535	0	0	0
2020/02/06	R023	07/05/2020			Bond Future	6.4744	104.7545	6.5243	104.6262	0.770	0.0000	0.0000	68,701
2020/02/06	R023	07/05/2020	6.90	Call	Bond Future	1,231.9900	1.2320	1,128.6200	1.1286	(8.390)	0	0	0
2020/02/06	R023	07/05/2020	6.90	Put	Bond Future	142.7700	0.1428	167.7800	0.1678	17.518	0	0	0
2020/02/06	R023	07/05/2020	6.91	Call	Bond Future	1,253.9700	1.2540	1,150.0200	1.1500	(8.290)	0	0	0
2020/02/06	R023	07/05/2020	6.89	Call	Bond Future	1,210.1100	1.2101	1,107.3400	1.1073	(8.493)	0	0	0
2020/02/06	R023	07/05/2020	6.89	Put	Bond Future	146.3100	0.1463	171.9200	0.1719	17.504	0	0	0
2020/02/06	R023	06/08/2020	7.26	Call	Bond Future	2,190.2600	2.1903	2,076.9500	2.0769	(5.173)	0	0	0
2020/02/06	R023	06/08/2020			Bond Future	6.3790	106.6530	6.4343	106.5222	0.866	0.0000	0.0000	0
2020/02/06	R023	06/08/2020	7.26	Put	Bond Future	130.6700	0.1307	148.1100	0.1481	13.347	0	0	0
2020/02/06	R023	06/08/2020	7.27	Call	Bond Future	2,211.3000	2.2113	2,097.7200	2.0977	(5.136)	0	0	0
2020/02/06	R023	06/08/2020	7.28	Put	Bond Future	126.7800	0.1268	143.7000	0.1437	13.346	0	0	0
2020/02/06	R023	06/08/2020	7.27	Put	Bond Future	128.6300	0.1286	145.8000	0.1458	13.348	0	0	0
2020/02/06	R023	06/08/2020	7.28	Call	Bond Future	2,232.5200	2.2325	2,118.6900	2.1187	(5.099)	0	0	0
2020/02/06	R023	05/11/2020	7.46	Put	Bond Future	131.9000	0.1319	148.0100	0.1480	12.214	0	0	0
2020/02/06	R023	05/11/2020	7.47	Put	Bond Future	129.2900	0.1293	145.1400	0.1451	12.259	0	0	0
2020/02/06	R023	05/11/2020			Bond Future	6.2838	104.6055	6.3455	104.4726	0.981	0.0000	0.0000	0
2020/02/06	R023	05/11/2020	7.46	Call	Bond Future	2,630.6900	2.6307	2,513.8400	2.5138	(4.442)	0	0	0
2020/02/06	R023	05/11/2020	7.47	Call	Bond Future	2,649.0000	2.6490	2,531.8900	2.5319	(4.421)	0	0	0
2020/02/06	R023	05/11/2020	7.45	Call	Bond Future	2,612.4200	2.6124	2,495.8400	2.4958	(4.463)	0	0	0

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2020/02/06	R023	05/11/2020	7.45	Put	Bond Future	134.5400	0.1345	150.9200	0.1509	12.175	0	0	0
2020/02/06	R035	06/02/2020	9.60	Call	Bond Future	106.6800	0.1067	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	R035	06/02/2020	9.61	Put	Bond Future	327.1900	0.3272	112.9700	0.1130	(65.473)	0	0	0
2020/02/06	R035	06/02/2020			Bond Future	9.6359	98.0313	9.6250	98.1134	(0.113)	0.0000	0.0000	0
2020/02/06	R035	06/02/2020	9.60	Put	Bond Future	377.2600	0.3773	188.3900	0.1884	(50.064)	0	0	0
2020/02/06	R035	06/02/2020	9.61	Call	Bond Future	132.0300	0.1320	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	R035	06/02/2020	9.59	Call	Bond Future	85.0200	0.0850	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	R035	06/02/2020	9.59	Put	Bond Future	431.1100	0.4311	263.9000	0.2639	(38.786)	0	0	0
2020/02/06	R035	07/05/2020	9.85	Call	Bond Future	2,709.1300	2.7091	2,679.3400	2.6793	(1.100)	0	0	7,500
2020/02/06	R035	07/05/2020	10.57	Put	Bond Future	474.9500	0.4749	471.8600	0.4719	(0.651)	0	0	3,530
2020/02/06	R035	07/05/2020	9.75	Call	Bond Future	2,290.1600	2.2902	2,261.9400	2.2619	(1.232)	0	0	5,000
2020/02/06	R035	07/05/2020	10.75	Put	Bond Future	344.4700	0.3445	341.4300	0.3414	(0.883)	0	0	5,000
2020/02/06	R035	07/05/2020	9.48	Put	Bond Future	3,083.4200	3.0834	3,091.9500	3.0919	0.277	0	0	0
2020/02/06	R035	07/05/2020	9.47	Call	Bond Future	1,310.3500	1.3103	1,287.9900	1.2880	(1.706)	0	0	0
2020/02/06	R035	07/05/2020			Bond Future	9.7124	95.2464	9.7166	95.2153	0.043	0.0000	0.0000	113,539
2020/02/06	R035	07/05/2020	9.11	Put	Bond Future	5,085.6700	5.0857	5,104.2200	5.1042	0.365	0	0	0
2020/02/06	R035	07/05/2020	9.11	Call	Bond Future	470.2200	0.4702	457.6300	0.4576	(2.677)	0	0	5,000
2020/02/06	R035	07/05/2020	9.85	Put	Bond Future	1,699.0000	1.6990	1,700.3500	1.7003	0.079	0	0	0
2020/02/06	R035	07/05/2020	9.78	Put	Bond Future	1,913.9300	1.9139	1,916.3600	1.9164	0.127	0	0	0
2020/02/06	R035	07/05/2020	10.57	Call	Bond Future	6,517.9400	6.5179	6,483.7100	6.4837	(0.525)	0	0	0
2020/02/06	R035	07/05/2020	9.75	Put	Bond Future	2,012.4400	2.0124	2,015.3600	2.0154	0.145	0	0	0
2020/02/06	R035	07/05/2020	10.75	Call	Bond Future	7,582.5400	7.5825	7,548.3600	7.5484	(0.451)	0	0	0
2020/02/06	R035	07/05/2020	9.48	Call	Bond Future	1,340.9600	1.3410	1,318.3500	1.3184	(1.686)	0	0	0
2020/02/06	R035	07/05/2020	9.47	Put	Bond Future	3,128.8500	3.1288	3,137.6300	3.1376	0.281	0	0	0
2020/02/06	R035	07/05/2020	9.55	Put	Bond Future	2,774.5100	2.7745	2,781.4000	2.7814	0.248	0	0	0
2020/02/06	R035	07/05/2020	9.55	Call	Bond Future	1,561.8600	1.5619	1,537.6100	1.5376	(1.553)	0	0	7,500
2020/02/06	R035	07/05/2020	9.78	Call	Bond Future	2,412.2600	2.4123	2,383.5500	2.3835	(1.190)	0	0	3,530
2020/02/06	R035	07/05/2020	9.18	Put	Bond Future	4,656.9900	4.6570	4,673.5900	4.6736	0.356	0	0	0
2020/02/06	R035	07/05/2020	9.18	Call	Bond Future	594.5900	0.5946	580.0500	0.5801	(2.445)	0	0	3,530
2020/02/06	R035	07/05/2020	9.49	Call	Bond Future	1,372.1600	1.3722	1,349.3100	1.3493	(1.665)	0	0	0
2020/02/06	R035	07/05/2020	9.49	Put	Bond Future	3,038.6700	3.0387	3,046.9600	3.0470	0.273	0	0	0
2020/02/06	R035	06/08/2020	9.00	Put	Bond Future	6,878.5900	6.8786	6,897.5200	6.8975	0.275	0	0	0
2020/02/06	R035	06/08/2020	9.92	Put	Bond Future	2,713.2000	2.7132	2,718.4500	2.7185	0.193	0	0	0
2020/02/06	R035	06/08/2020			Bond Future	9.7871	96.9726	9.7915	96.9408	0.045	0.0000	0.0000	410
2020/02/06	R035	06/08/2020	9.00	Call	Bond Future	881.5900	0.8816	868.7800	0.8688	(1.453)	0	0	24,761
2020/02/06	R035	06/08/2020	9.92	Call	Bond Future	3,673.4000	3.6734	3,646.9100	3.6469	(0.721)	0	0	0
2020/02/06	R035	06/08/2020	9.93	Call	Bond Future	3,714.6200	3.7146	3,688.0100	3.6880	(0.716)	0	0	0
2020/02/06	R035	06/08/2020	9.91	Put	Bond Future	2,743.9600	2.7440	2,749.3100	2.7493	0.195	0	0	0
2020/02/06	R035	06/08/2020	8.75	Put	Bond Future	8,505.7300	8.5057	8,528.7500	8.5288	0.271	0	0	0
2020/02/06	R035	06/08/2020	8.75	Call	Bond Future	487.6600	0.4877	478.9400	0.4789	(1.788)	0	0	3,000
2020/02/06	R035	06/08/2020	9.93	Put	Bond Future	2,682.7300	2.6827	2,687.8600	2.6879	0.191	0	0	0
2020/02/06	R035	06/08/2020	9.91	Call	Bond Future	3,632.4000	3.6324	3,606.0100	3.6060	(0.727)	0	0	0
2020/02/06	R035	05/11/2020	10.34	Put	Bond Future	2,276.6400	2.2766	2,281.3700	2.2814	0.208	0	0	0
2020/02/06	R035	05/11/2020			Bond Future	9.8688	94.1839	9.8733	94.1517	0.046	0.0000	0.0000	0
2020/02/06	R035	05/11/2020	10.33	Call	Bond Future	5,518.8000	5.5188	5,491.3900	5.4914	(0.497)	0	0	0
2020/02/06	R035	05/11/2020	10.33	Put	Bond Future	2,298.6700	2.2987	2,303.4800	2.3035	0.209	0	0	0
2020/02/06	R035	05/11/2020	10.34	Call	Bond Future	5,564.7700	5.5648	5,537.2800	5.5373	(0.494)	0	0	0

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2020/02/06	R035	05/11/2020	10.32	Call	Bond Future	5,473.2600	5.4733	5,445.9100	5.4459	(0.500)	0	0	0
2020/02/06	R035	05/11/2020	10.32	Put	Bond Future	2,321.2100	2.3212	2,326.0800	2.3261	0.210	0	0	0
2020/02/06	R186	06/02/2020	8.57	Call	Bond Future	3,682.2400	3.6822	3,741.5600	3.7416	1.611	0	0	0
2020/02/06	R186	06/02/2020	8.50	Call	Bond Future	3,301.6300	3.3016	3,360.9500	3.3610	1.797	0	0	0
2020/02/06	R186	06/02/2020	8.11	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	R186	06/02/2020			Bond Future	7.9055	115.0059	7.8950	115.0652	(0.133)	0.0000	0.0000	0
2020/02/06	R186	06/02/2020	8.55	Call	Bond Future	3,573.6700	3.5737	3,632.9900	3.6330	1.660	0	0	0
2020/02/06	R186	06/02/2020	8.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	R186	06/02/2020	8.11	Call	Bond Future	1,149.9100	1.1499	1,209.2100	1.2092	5.157	0	0	0
2020/02/06	R186	06/02/2020	8.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	R186	06/02/2020	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	R186	06/02/2020	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	R186	06/02/2020	8.56	Call	Bond Future	3,627.9700	3.6280	3,687.2900	3.6873	1.635	0	0	0
2020/02/06	R186	06/02/2020	8.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	R186	06/02/2020	9.00	Call	Bond Future	5,983.6400	5.9836	6,042.9600	6.0430	0.991	0	0	0
2020/02/06	R186	07/05/2020	7.90	Put	Bond Future	1,442.3500	1.4424	1,433.8200	1.4338	(0.591)	0	0	2,500
2020/02/06	R186	07/05/2020	8.28	Put	Bond Future	637.0400	0.6370	629.8700	0.6299	(1.126)	0	0	0
2020/02/06	R186	07/05/2020	8.93	Call	Bond Future	5,358.8700	5.3589	5,358.3500	5.3584	(0.010)	0	0	0
2020/02/06	R186	07/05/2020	8.09	Put	Bond Future	974.2600	0.9743	966.1400	0.9661	(0.833)	0	0	0
2020/02/06	R186	07/05/2020			Bond Future	7.9466	117.0189	7.9461	117.0216	(0.006)	0.0000	0.0000	83,600
2020/02/06	R186	07/05/2020	8.50	Call	Bond Future	3,360.4100	3.3604	3,357.3200	3.3573	(0.092)	0	0	0
2020/02/06	R186	07/05/2020	8.50	Put	Bond Future	381.7900	0.3818	376.0200	0.3760	(1.511)	0	0	23,230
2020/02/06	R186	07/05/2020	8.08	Call	Bond Future	1,722.5300	1.7225	1,717.0600	1.7171	(0.318)	0	0	0
2020/02/06	R186	07/05/2020	8.08	Put	Bond Future	995.2400	0.9952	987.0900	0.9871	(0.819)	0	0	0
2020/02/06	R186	07/05/2020	7.90	Call	Bond Future	1,186.8000	1.1868	1,180.9500	1.1809	(0.493)	0	0	0
2020/02/06	R186	07/05/2020	8.28	Call	Bond Future	2,443.6600	2.4437	2,439.1700	2.4392	(0.184)	0	0	6,000
2020/02/06	R186	07/05/2020	8.93	Put	Bond Future	134.7700	0.1348	131.5700	0.1316	(2.374)	0	0	6,000
2020/02/06	R186	07/05/2020	8.09	Call	Bond Future	1,755.8400	1.7558	1,750.4000	1.7504	(0.310)	0	0	0
2020/02/06	R186	07/05/2020	7.60	Put	Bond Future	2,467.3000	2.4673	2,459.4900	2.4595	(0.317)	0	0	0
2020/02/06	R186	07/05/2020	7.60	Call	Bond Future	549.2000	0.5492	544.0700	0.5441	(0.934)	0	0	6,000
2020/02/06	R186	07/05/2020	8.07	Call	Bond Future	1,689.7800	1.6898	1,684.2700	1.6843	(0.326)	0	0	0
2020/02/06	R186	07/05/2020	8.07	Put	Bond Future	1,016.8000	1.0168	1,008.6100	1.0086	(0.805)	0	0	0
2020/02/06	R186	06/08/2020	8.25	Call	Bond Future	2,661.2200	2.6612	2,657.9700	2.6580	(0.122)	0	0	0
2020/02/06	R186	06/08/2020	8.38	Put	Bond Future	1,041.7200	1.0417	1,036.1300	1.0361	(0.537)	0	0	0
2020/02/06	R186	06/08/2020			Bond Future	7.9824	113.8359	7.9819	113.8386	(0.006)	0.0000	0.0000	1,870
2020/02/06	R186	06/08/2020	8.37	Call	Bond Future	3,084.2900	3.0843	3,081.3300	3.0813	(0.096)	0	0	0
2020/02/06	R186	06/08/2020	8.37	Put	Bond Future	1,057.0200	1.0570	1,051.4100	1.0514	(0.531)	0	0	0
2020/02/06	R186	06/08/2020	8.25	Put	Bond Future	1,256.5200	1.2565	1,250.6200	1.2506	(0.470)	0	0	3,150
2020/02/06	R186	06/08/2020	8.38	Call	Bond Future	3,120.6700	3.1207	3,117.7300	3.1177	(0.094)	0	0	0
2020/02/06	R186	06/08/2020	8.36	Call	Bond Future	3,048.0900	3.0481	3,045.0900	3.0451	(0.098)	0	0	0
2020/02/06	R186	06/08/2020	8.36	Put	Bond Future	1,072.5300	1.0725	1,066.8800	1.0669	(0.527)	0	0	0
2020/02/06	R186	05/11/2020	8.64	Put	Bond Future	1,081.4900	1.0815	1,077.0200	1.0770	(0.413)	0	0	0
2020/02/06	R186	05/11/2020	8.65	Call	Bond Future	4,217.7500	4.2177	4,216.1600	4.2162	(0.038)	0	0	0
2020/02/06	R186	05/11/2020			Bond Future	8.0223	115.8441	8.0217	115.8470	(0.007)	0.0000	0.0000	0
2020/02/06	R186	05/11/2020	8.66	Call	Bond Future	4,254.9000	4.2549	4,253.3300	4.2533	(0.037)	0	0	0
2020/02/06	R186	05/11/2020	8.66	Put	Bond Future	1,057.1800	1.0572	1,052.7500	1.0528	(0.419)	0	0	0
2020/02/06	R186	05/11/2020	9.26	Put	Bond Future	486.0000	0.4860	482.9600	0.4830	(0.626)	0	0	3,500

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2020/02/06	R186	05/11/2020	8.64	Call	Bond Future	4,180.7000	4.1807	4,179.0900	4.1791	(0.039)	0	0	0
2020/02/06	R186	05/11/2020	7.84	Put	Bond Future	2,661.2000	2.6612	2,655.7100	2.6557	(0.206)	0	0	0
2020/02/06	R186	05/11/2020	8.65	Put	Bond Future	1,069.2700	1.0693	1,064.8200	1.0648	(0.416)	0	0	0
2020/02/06	R186	05/11/2020	8.34	Put	Bond Future	1,522.3600	1.5224	1,517.3600	1.5174	(0.328)	0	0	0
2020/02/06	R186	05/11/2020	8.34	Call	Bond Future	3,130.2400	3.1302	3,128.1000	3.1281	(0.068)	0	0	3,500
2020/02/06	R186	05/11/2020	9.26	Call	Bond Future	6,586.8800	6.5869	6,586.7000	6.5867	(0.003)	0	0	0
2020/02/06	R186	05/11/2020	7.84	Call	Bond Future	1,725.3900	1.7254	1,722.7600	1.7228	(0.152)	0	0	3,500
2020/02/06	R197	06/02/2020			Bond Future	301.2784	301.2784	301.6691	301.6691	0.130	0.0000	0.0000	0
2020/02/06	R197	07/05/2020			Bond Future	306.6269	306.6269	307.1297	307.1297	0.164	0.0000	0.0000	2,507
2020/02/06	R197	06/08/2020			Bond Future	304.4954	304.4954	305.0073	305.0073	0.168	0.0000	0.0000	0
2020/02/06	R197	05/11/2020			Bond Future	309.9379	309.9379	310.4594	310.4594	0.168	0.0000	0.0000	0
2020/02/06	R202	06/02/2020			Bond Future	223.6126	223.6126	223.7205	223.7205	0.048	0.0000	0.0000	0
2020/02/06	R202	07/05/2020			Bond Future	227.5824	227.5824	227.6920	227.6920	0.048	0.0000	0.0000	8,483
2020/02/06	R202	06/08/2020			Bond Future	227.6388	227.6388	227.7504	227.7504	0.049	0.0000	0.0000	0
2020/02/06	R202	05/11/2020			Bond Future	231.7079	231.7079	231.8217	231.8217	0.049	0.0000	0.0000	0
2020/02/06	R208	06/02/2020	6.13	Put	Bond Future	372.3100	0.3723	368.3700	0.3684	(1.058)	0	0	0
2020/02/06	R208	06/02/2020	6.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	R208	06/02/2020			Bond Future	6.4736	102.7583	6.4700	102.7622	(0.056)	0.0000	0.0000	0
2020/02/06	R208	06/02/2020	6.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	R208	06/02/2020	6.12	Put	Bond Future	383.1800	0.3832	379.2400	0.3792	(1.028)	0	0	0
2020/02/06	R208	06/02/2020	6.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	R208	06/02/2020	6.14	Put	Bond Future	361.4500	0.3615	357.5100	0.3575	(1.090)	0	0	0
2020/02/06	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	R208	07/05/2020	4.80	Put	Bond Future	1,283.4300	1.2834	1,312.4600	1.3125	2.262	0	0	0
2020/02/06	R208	07/05/2020			Bond Future	6.2911	101.1546	6.3251	101.1256	0.542	0.0000	0.0000	15,592
2020/02/06	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	R208	07/05/2020	4.82	Put	Bond Future	1,266.0400	1.2660	1,295.0700	1.2951	2.293	0	0	0
2020/02/06	R208	07/05/2020	4.81	Put	Bond Future	1,274.7300	1.2747	1,303.7600	1.3038	2.277	0	0	0
2020/02/06	R208	07/05/2020	4.80	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	R208	06/08/2020	5.57	Put	Bond Future	226.1100	0.2261	250.1100	0.2501	10.614	0	0	0
2020/02/06	R208	06/08/2020			Bond Future	5.8921	102.9879	5.9400	102.9583	0.814	0.0000	0.0000	0
2020/02/06	R208	06/08/2020	5.56	Call	Bond Future	25.3300	0.0253	19.9300	0.0199	(21.319)	0	0	0
2020/02/06	R208	06/08/2020	5.56	Put	Bond Future	230.8900	0.2309	255.1200	0.2551	10.494	0	0	0
2020/02/06	R208	06/08/2020	5.57	Call	Bond Future	26.7500	0.0267	21.1200	0.0211	(21.047)	0	0	0
2020/02/06	R208	06/08/2020	5.55	Call	Bond Future	23.9600	0.0240	18.7800	0.0188	(21.619)	0	0	0
2020/02/06	R208	06/08/2020	5.55	Put	Bond Future	235.7200	0.2357	260.1700	0.2602	10.372	0	0	0
2020/02/06	R208	05/11/2020	4.78	Call	Bond Future	35.4000	0.0354	27.1100	0.0271	(23.418)	0	0	0
2020/02/06	R208	05/11/2020	4.77	Put	Bond Future	136.0900	0.1361	158.0200	0.1580	16.114	0	0	0
2020/02/06	R208	05/11/2020			Bond Future	5.0347	101.4028	5.1129	101.3728	1.553	0.0000	0.0000	0
2020/02/06	R208	05/11/2020	4.79	Call	Bond Future	36.8700	0.0369	28.3400	0.0283	(23.135)	0	0	0
2020/02/06	R208	05/11/2020	4.79	Put	Bond Future	131.0000	0.1310	152.4900	0.1525	16.405	0	0	0
2020/02/06	R208	05/11/2020	4.78	Put	Bond Future	133.3800	0.1334	155.1100	0.1551	16.292	0	0	0
2020/02/06	R208	05/11/2020	4.77	Call	Bond Future	34.2600	0.0343	26.1700	0.0262	(23.614)	0	0	0
2020/02/06	R209	06/02/2020	9.52	Put	Bond Future	1,169.6300	1.1696	1,131.6600	1.1317	(3.246)	0	0	0

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2020/02/06	R209	06/02/2020			Bond Future	9.7008	74.4167	9.6950	74.4539	(0.060)	0.0000	0.0000	0
2020/02/06	R209	06/02/2020	9.51	Call	Bond Future	0.4800	0.0005	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	R209	06/02/2020	9.51	Put	Bond Future	1,234.7700	1.2348	1,197.0900	1.1971	(3.052)	0	0	0
2020/02/06	R209	06/02/2020	9.40	Put	Bond Future	1,959.6600	1.9597	1,922.4600	1.9225	(1.898)	0	0	0
2020/02/06	R209	06/02/2020	9.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	R209	06/02/2020	9.52	Call	Bond Future	0.7700	0.0008	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	R209	06/02/2020	9.50	Call	Bond Future	0.3000	0.0003	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	R209	06/02/2020	9.50	Put	Bond Future	1,300.1100	1.3001	1,262.6100	1.2626	(2.884)	0	0	0
2020/02/06	R209	07/05/2020	9.47	Call	Bond Future	1,022.4600	1.0225	992.8000	0.9928	(2.901)	0	0	0
2020/02/06	R209	07/05/2020			Bond Future	9.7738	72.5690	9.7832	72.5093	0.097	0.0000	0.0000	81,388
2020/02/06	R209	07/05/2020	9.45	Call	Bond Future	975.7700	0.9758	946.8900	0.9469	(2.960)	0	0	0
2020/02/06	R209	07/05/2020	9.45	Put	Bond Future	3,059.8500	3.0599	3,090.6600	3.0907	1.007	0	0	0
2020/02/06	R209	07/05/2020	9.47	Put	Bond Future	2,975.3000	2.9753	3,005.3300	3.0053	1.009	0	0	0
2020/02/06	R209	07/05/2020	9.46	Call	Bond Future	998.9500	0.9989	969.6800	0.9697	(2.930)	0	0	0
2020/02/06	R209	07/05/2020	9.46	Put	Bond Future	3,017.3700	3.0174	3,047.7900	3.0478	1.008	0	0	0
2020/02/06	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	R209	06/08/2020	5.55	Put	Bond Future	35,648.8900	35.6489	35,709.7400	35.7097	0.171	0	0	0
2020/02/06	R209	06/08/2020			Bond Future	9.8451	73.8843	9.8549	73.8234	0.099	0.0000	0.0000	200
2020/02/06	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	R209	06/08/2020	5.57	Put	Bond Future	35,432.0800	35.4321	35,492.9300	35.4929	0.172	0	0	0
2020/02/06	R209	06/08/2020	5.56	Put	Bond Future	35,540.4100	35.5404	35,601.2600	35.6013	0.171	0	0	0
2020/02/06	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	R209	05/11/2020	10.02	Call	Bond Future	3,501.0000	3.5010	3,461.1300	3.4611	(1.139)	0	0	0
2020/02/06	R209	05/11/2020			Bond Future	9.9195	72.0376	9.9296	71.9757	0.102	0.0000	0.0000	0
2020/02/06	R209	05/11/2020	10.00	Call	Bond Future	3,434.1600	3.4342	3,394.6600	3.3947	(1.150)	0	0	0
2020/02/06	R209	05/11/2020	10.00	Put	Bond Future	2,942.1500	2.9421	2,964.4800	2.9645	0.759	0	0	0
2020/02/06	R209	05/11/2020	10.02	Put	Bond Future	2,887.4800	2.8875	2,909.4400	2.9094	0.761	0	0	0
2020/02/06	R209	05/11/2020	10.01	Call	Bond Future	3,467.5100	3.4675	3,427.8200	3.4278	(1.145)	0	0	0
2020/02/06	R209	05/11/2020	10.01	Put	Bond Future	2,914.7100	2.9147	2,936.8500	2.9369	0.760	0	0	0
2020/02/06	R210	06/02/2020			Bond Future	186.8790	186.8790	186.8678	186.8678	(0.006)	0.0000	0.0000	0
2020/02/06	R210	07/05/2020			Bond Future	187.5572	187.5572	187.5456	187.5456	(0.006)	0.0000	0.0000	1,941
2020/02/06	R210	06/08/2020			Bond Future	191.0018	191.0018	190.9901	190.9901	(0.006)	0.0000	0.0000	0
2020/02/06	R210	05/11/2020			Bond Future	191.7044	191.7044	191.6927	191.6927	(0.006)	0.0000	0.0000	0
2020/02/06	R212	06/02/2020			Bond Future	161.6735	161.6735	161.9065	161.9065	0.144	0.0000	0.0000	0
2020/02/06	R212	07/05/2020			Bond Future	164.5437	164.5437	164.7807	164.7807	0.144	0.0000	0.0000	6,744
2020/02/06	R212	06/08/2020			Bond Future	165.2800	165.2800	165.5213	165.5213	0.146	0.0000	0.0000	0
2020/02/06	R212	05/11/2020			Bond Future	168.2343	168.2343	168.4801	168.4801	0.146	0.0000	0.0000	0
2020/02/06	R213	06/02/2020	9.27	Call	Bond Future	1,227.5700	1.2276	1,388.1100	1.3881	13.078	0	0	0
2020/02/06	R213	06/02/2020	9.26	Put	Bond Future	0.3600	0.0004	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	R213	06/02/2020			Bond Future	9.0708	88.9034	9.0450	89.0642	(0.285)	0.0000	0.0000	0
2020/02/06	R213	06/02/2020	9.28	Call	Bond Future	1,288.4900	1.2885	1,449.1100	1.4491	12.466	0	0	0
2020/02/06	R213	06/02/2020	9.28	Put	Bond Future	0.1400	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	R213	06/02/2020	9.27	Put	Bond Future	0.2200	0.0002	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	R213	06/02/2020	9.26	Call	Bond Future	1,166.6500	1.1667	1,327.0500	1.3271	13.749	0	0	0
2020/02/06	R213	07/05/2020	9.01	Put	Bond Future	2,078.8000	2.0788	2,013.8500	2.0138	(3.124)	0	0	0

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2020/02/06	R213	07/05/2020	9.00	Call	Bond Future	1,276.3200		1.2763	1,310.8800	1.3109	2.708	0	0	0
2020/02/06	R213	07/05/2020			Bond Future	9.1361		86.9098	9.1197	87.0099	(0.179)	0.0000	0.0000	18,829
2020/02/06	R213	07/05/2020	9.01	Call	Bond Future	1,303.4800		1.3035	1,338.6100	1.3386	2.695	0	0	0
2020/02/06	R213	07/05/2020	9.00	Put	Bond Future	2,113.5300		2.1135	2,048.0100	2.0480	(3.100)	0	0	0
2020/02/06	R213	07/05/2020	9.02	Call	Bond Future	1,330.9900		1.3310	1,366.6800	1.3667	2.681	0	0	0
2020/02/06	R213	07/05/2020	9.02	Put	Bond Future	2,044.4800		2.0445	1,980.0900	1.9801	(3.149)	0	0	0
2020/02/06	R213	06/08/2020	9.31	Call	Bond Future	2,779.9300		2.7799	2,830.4000	2.8304	1.816	0	0	0
2020/02/06	R213	06/08/2020			Bond Future	9.1987		88.4848	9.1818	88.5867	(0.184)	0.0000	0.0000	300
2020/02/06	R213	06/08/2020	9.29	Call	Bond Future	2,712.9300		2.7129	2,762.6100	2.7626	1.831	0	0	0
2020/02/06	R213	06/08/2020	9.29	Put	Bond Future	2,167.1200		2.1671	2,114.9500	2.1150	(2.407)	0	0	0
2020/02/06	R213	06/08/2020	9.31	Put	Bond Future	2,115.1600		2.1152	2,063.7800	2.0638	(2.429)	0	0	0
2020/02/06	R213	06/08/2020	9.30	Call	Bond Future	2,746.3300		2.7463	2,796.4100	2.7964	1.824	0	0	0
2020/02/06	R213	06/08/2020	9.30	Put	Bond Future	2,141.0100		2.1410	2,089.2400	2.0892	(2.418)	0	0	0
2020/02/06	R213	05/11/2020	9.60	Put	Bond Future	2,075.7100		2.0757	2,031.3300	2.0313	(2.138)	0	0	0
2020/02/06	R213	05/11/2020	9.59	Call	Bond Future	3,959.4600		3.9595	4,018.5300	4.0185	1.492	0	0	0
2020/02/06	R213	05/11/2020			Bond Future	9.2692		86.4970	9.2516	86.6008	(0.190)	0.0000	0.0000	0
2020/02/06	R213	05/11/2020	9.60	Call	Bond Future	3,996.3500		3.9963	4,055.7300	4.0557	1.486	0	0	0
2020/02/06	R213	05/11/2020	9.59	Put	Bond Future	2,096.0500		2.0960	2,051.3600	2.0514	(2.132)	0	0	0
2020/02/06	R213	05/11/2020	9.61	Call	Bond Future	4,033.3800		4.0334	4,093.0600	4.0931	1.480	0	0	0
2020/02/06	R213	05/11/2020	9.61	Put	Bond Future	2,055.5600		2.0556	2,011.4800	2.0115	(2.144)	0	0	0
2020/02/06	R214	06/02/2020	9.73	Call	Bond Future	2.1600		0.0022	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	R214	06/02/2020	9.87	Put	Bond Future	274.2600		0.2743	100.3300	0.1003	(63.418)	0	0	0
2020/02/06	R214	06/02/2020	10.42	Call	Bond Future	3,396.0200		3.3960	3,435.1500	3.4351	1.152	0	0	0
2020/02/06	R214	06/02/2020			Bond Future	9.8909		73.1493	9.8850	73.1885	(0.059)	0.0000	0.0000	0
2020/02/06	R214	06/02/2020	9.71	Call	Bond Future	0.9100		0.0009	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	R214	06/02/2020	9.71	Put	Bond Future	1,224.7700		1.2248	1,184.7300	1.1847	(3.269)	0	0	0
2020/02/06	R214	06/02/2020	10.42	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	R214	06/02/2020	9.73	Put	Bond Future	1,089.0400		1.0890	1,047.7500	1.0478	(3.791)	0	0	0
2020/02/06	R214	06/02/2020	9.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	R214	06/02/2020	9.87	Call	Bond Future	134.8000		0.1348	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	R214	06/02/2020	9.72	Call	Bond Future	1.4100		0.0014	0.0000	0.0000	(100.000)	0	0	0
2020/02/06	R214	06/02/2020	9.72	Put	Bond Future	1,156.7300		1.1567	1,116.1900	1.1162	(3.505)	0	0	0
2020/02/06	R214	06/02/2020	9.52	Put	Bond Future	2,546.1000		2.5461	2,506.9700	2.5070	(1.537)	0	0	0
2020/02/06	R214	07/05/2020	9.77	Put	Bond Future	2,662.6200		2.6626	2,689.1400	2.6891	0.996	0	0	0
2020/02/06	R214	07/05/2020			Bond Future	9.9613		71.1335	9.9708	71.0714	0.095	0.0000	0.0000	15,203
2020/02/06	R214	07/05/2020	9.76	Call	Bond Future	1,354.1900		1.3542	1,319.0000	1.3190	(2.599)	0	0	0
2020/02/06	R214	07/05/2020	9.76	Put	Bond Future	2,702.5700		2.7026	2,729.4800	2.7295	0.996	0	0	0
2020/02/06	R214	07/05/2020	9.31	Put	Bond Future	4,921.3600		4.9214	4,966.6100	4.9666	0.919	0	0	0
2020/02/06	R214	07/05/2020	10.66	Put	Bond Future	615.2500		0.6152	619.1300	0.6191	0.631	0	0	1,250
2020/02/06	R214	07/05/2020	9.77	Call	Bond Future	1,382.1700		1.3822	1,346.5900	1.3466	(2.574)	0	0	0
2020/02/06	R214	07/05/2020	9.31	Call	Bond Future	407.9900		0.4080	391.1400	0.3911	(4.130)	0	0	1,250
2020/02/06	R214	07/05/2020	9.91	Put	Bond Future	2,148.3800		2.1484	2,169.7200	2.1697	0.993	0	0	0
2020/02/06	R214	07/05/2020	9.91	Call	Bond Future	1,808.3500		1.8084	1,767.5900	1.7676	(2.254)	0	0	1,250
2020/02/06	R214	07/05/2020	10.66	Call	Bond Future	4,993.7900		4.9938	4,935.5700	4.9356	(1.166)	0	0	0
2020/02/06	R214	07/05/2020	9.75	Call	Bond Future	1,326.5500		1.3266	1,291.7500	1.2918	(2.623)	0	0	0
2020/02/06	R214	07/05/2020	9.75	Put	Bond Future	2,742.9600		2.7430	2,770.2600	2.7703	0.995	0	0	0
2020/02/06	R214	06/08/2020	9.98	Put	Bond Future	3,060.4600		3.0605	3,084.1800	3.0842	0.775	0	0	0

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2020/02/06	R214	06/08/2020	9.97	Call	Bond Future	2,699.1700	2.6992	2,659.8800	2.6599	(1.456)	0	0	0
2020/02/06	R214	06/08/2020			Bond Future	10.0302	72.4226	10.0399	72.3594	0.097	0.0000	0.0000	300
2020/02/06	R214	06/08/2020	9.98	Call	Bond Future	2,731.8700	2.7319	2,692.3400	2.6923	(1.447)	0	0	0
2020/02/06	R214	06/08/2020	9.97	Put	Bond Future	3,093.4800	3.0935	3,117.4400	3.1174	0.775	0	0	0
2020/02/06	R214	06/08/2020	9.99	Call	Bond Future	2,764.7700	2.7648	2,725.0000	2.7250	(1.438)	0	0	0
2020/02/06	R214	06/08/2020	9.99	Put	Bond Future	3,027.7400	3.0277	3,051.2200	3.0512	0.775	0	0	0
2020/02/06	R214	05/11/2020	10.26	Put	Bond Future	2,906.4800	2.9065	2,928.0600	2.9281	0.742	0	0	0
2020/02/06	R214	05/11/2020			Bond Future	10.1044	70.4048	10.1144	70.3405	0.099	0.0000	0.0000	0
2020/02/06	R214	05/11/2020	10.25	Call	Bond Future	3,861.6500	3.8617	3,819.1400	3.8191	(1.101)	0	0	0
2020/02/06	R214	05/11/2020	10.25	Put	Bond Future	2,934.0100	2.9340	2,955.7800	2.9558	0.742	0	0	0
2020/02/06	R214	05/11/2020	10.26	Call	Bond Future	3,897.1100	3.8971	3,854.4100	3.8544	(1.096)	0	0	0
2020/02/06	R214	05/11/2020	10.24	Call	Bond Future	3,826.3300	3.8263	3,784.0100	3.7840	(1.106)	0	0	0
2020/02/06	R214	05/11/2020	10.24	Put	Bond Future	2,961.7800	2.9618	2,983.7400	2.9837	0.741	0	0	0
2020/02/06	R248	06/02/2020	9.71	Put	Bond Future	2,754.8000	2.7548	2,705.4700	2.7055	(1.791)	0	0	0
2020/02/06	R248	06/02/2020			Bond Future	10.0309	92.0057	10.0250	92.0551	(0.059)	0.0000	0.0000	0
2020/02/06	R248	06/02/2020	9.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	R248	06/02/2020	9.70	Put	Bond Future	2,843.0400	2.8430	2,793.7100	2.7937	(1.735)	0	0	0
2020/02/06	R248	06/02/2020	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	R248	06/02/2020	9.72	Put	Bond Future	2,666.7000	2.6667	2,617.3700	2.6174	(1.850)	0	0	0
2020/02/06	R248	06/02/2020	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/06	R248	07/05/2020	10.20	Call	Bond Future	2,809.6700	2.8097	2,729.5000	2.7295	(2.853)	0	0	0
2020/02/06	R248	07/05/2020	9.69	Put	Bond Future	4,459.6400	4.4596	4,536.8300	4.5368	1.731	0	0	0
2020/02/06	R248	07/05/2020	9.79	Call	Bond Future	1,204.3200	1.2043	1,153.7900	1.1538	(4.196)	0	0	0
2020/02/06	R248	07/05/2020	9.77	Put	Bond Future	3,985.6600	3.9857	4,056.4900	4.0565	1.777	0	0	0
2020/02/06	R248	07/05/2020			Bond Future	10.1052	89.1789	10.1197	89.0591	0.144	0.0000	0.0000	91,229
2020/02/06	R248	07/05/2020	10.70	Call	Bond Future	5,516.4400	5.5164	5,412.6300	5.4126	(1.882)	0	0	0
2020/02/06	R248	07/05/2020	10.70	Put	Bond Future	840.9800	0.8410	856.9500	0.8569	1.899	0	0	300
2020/02/06	R248	07/05/2020	9.79	Put	Bond Future	3,872.5400	3.8725	3,941.7900	3.9418	1.788	0	0	0
2020/02/06	R248	07/05/2020	9.77	Call	Bond Future	1,143.3700	1.1434	1,094.4200	1.0944	(4.281)	0	0	0
2020/02/06	R248	07/05/2020	10.20	Put	Bond Future	2,033.7100	2.0337	2,073.3200	2.0733	1.948	0	0	300
2020/02/06	R248	07/05/2020	9.69	Call	Bond Future	915.2300	0.9152	872.6400	0.8726	(4.653)	0	0	300
2020/02/06	R248	07/05/2020	9.78	Put	Bond Future	3,928.8800	3.9289	3,998.9200	3.9989	1.783	0	0	0
2020/02/06	R248	07/05/2020	9.78	Call	Bond Future	1,173.6900	1.1737	1,123.9500	1.1239	(4.238)	0	0	0
2020/02/06	R248	06/08/2020	9.00	Put	Bond Future	10,985.4900	10.9855	11,090.5100	11.0905	0.956	0	0	0
2020/02/06	R248	06/08/2020	10.20	Call	Bond Future	3,618.1500	3.6181	3,544.4900	3.5445	(2.036)	0	0	0
2020/02/06	R248	06/08/2020			Bond Future	10.1781	90.7950	10.1931	90.6730	0.147	0.0000	0.0000	400
2020/02/06	R248	06/08/2020	9.25	Put	Bond Future	8,849.9400	8.8499	8,946.0900	8.9461	1.086	0	0	0
2020/02/06	R248	06/08/2020	9.25	Call	Bond Future	686.3000	0.6863	660.4400	0.6604	(3.768)	0	0	20,640
2020/02/06	R248	06/08/2020	10.18	Call	Bond Future	3,532.7200	3.5327	3,459.9700	3.4600	(2.059)	0	0	0
2020/02/06	R248	06/08/2020	10.18	Put	Bond Future	3,517.0900	3.5171	3,566.3500	3.5663	1.401	0	0	0
2020/02/06	R248	06/08/2020	9.00	Call	Bond Future	395.8900	0.3959	378.9000	0.3789	(4.292)	0	0	3,000
2020/02/06	R248	06/08/2020	10.20	Put	Bond Future	3,440.0800	3.4401	3,488.4300	3.4884	1.405	0	0	0
2020/02/06	R248	06/08/2020	10.19	Call	Bond Future	3,575.3200	3.5753	3,502.1100	3.5021	(2.048)	0	0	0
2020/02/06	R248	06/08/2020	10.19	Put	Bond Future	3,478.4100	3.4784	3,527.2100	3.5272	1.403	0	0	0
2020/02/06	R248	05/11/2020	10.02	Put	Bond Future	5,140.4800	5.1405	5,201.9200	5.2019	1.195	0	0	0
2020/02/06	R248	05/11/2020	10.03	Call	Bond Future	3,243.6400	3.2436	3,180.5700	3.1806	(1.944)	0	0	0
2020/02/06	R248	05/11/2020			Bond Future	10.2563	87.9607	10.2718	87.8366	0.151	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/06	R248	05/11/2020	10.04	Call	Bond Future	3,280.8800	3.2809	3,217.3900	3.2174	(1.935)	0	0	0
2020/02/06	R248	05/11/2020	10.04	Put	Bond Future	5,047.8800	5.0479	5,108.4900	5.1085	1.201	0	0	0
2020/02/06	R248	05/11/2020	10.02	Call	Bond Future	3,206.9100	3.2069	3,144.2500	3.1443	(1.954)	0	0	0
2020/02/06	R248	05/11/2020	10.03	Put	Bond Future	5,093.8500	5.0938	5,154.8800	5.1549	1.198	0	0	0

Total **1230121**