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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/02/2020 TO 03/02/2020

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
2020/02/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	2025	06/02/2020		Bond Future	135.4584	135.4584	135.4501	135.4501	(0.006)	0.0000	0.0000	2,027
2020/02/03	2025	07/05/2020		Bond Future	137.8723	137.8723	137.8636	137.8636	(0.006)	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
2020/02/03	2025	06/08/2020			Bond Future	138.9074	138.9074	138.8920	138.8920	(0.011)	0.0000	0.0000	0
2020/02/03	2025	05/11/2020			Bond Future	141.3940	141.3940	141.3784	141.3784	(0.011)	0.0000	0.0000	0
2020/02/03	2025	04/02/2021			Bond Future	142.3338	142.3338	142.3116	142.3116	(0.016)	0.0000	0.0000	0
2020/02/03	2029	06/02/2020			Bond Future	100.6405	100.6405	100.6346	100.6346	(0.006)	0.0000	0.0000	1,961
2020/02/03	2029	07/05/2020			Bond Future	101.3306	101.3306	101.3197	101.3197	(0.011)	0.0000	0.0000	3,765
2020/02/03	2029	06/08/2020			Bond Future	103.1890	103.1890	103.1779	103.1779	(0.011)	0.0000	0.0000	0
2020/02/03	2029	05/11/2020			Bond Future	103.9029	103.9029	103.8867	103.8867	(0.016)	0.0000	0.0000	0
2020/02/03	2030	06/02/2020	9.15	Put	Bond Future	80.7500	0.0807	4.7000	0.0047	(94.180)	0	0	0
2020/02/03	2030	06/02/2020	9.14	Call	Bond Future	1,111.6900	1.1117	1,501.7900	1.5018	35.091	0	0	0
2020/02/03	2030	06/02/2020	9.40	Put	Bond Future	2.8400	0.0028	0.0000	0.0000	(100.000)	0	0	5,000
2020/02/03	2030	06/02/2020	9.25	Call	Bond Future	1,717.4100	1.7174	2,168.0800	2.1681	26.241	0	0	0
2020/02/03	2030	06/02/2020	8.40	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	5,820
2020/02/03	2030	06/02/2020			Bond Future	8.9747	93.9024	8.8988	94.3767	(0.846)	0.0000	0.0000	28,008
2020/02/03	2030	06/02/2020	9.00	Put	Bond Future	335.9900	0.3360	77.6300	0.0776	(76.895)	0	0	0
2020/02/03	2030	06/02/2020	9.00	Call	Bond Future	493.2600	0.4933	709.2300	0.7092	43.784	0	0	5,820
2020/02/03	2030	06/02/2020	9.15	Call	Bond Future	1,163.6900	1.1637	1,561.9700	1.5620	34.226	0	0	0
2020/02/03	2030	06/02/2020	9.14	Put	Bond Future	90.0900	0.0901	5.8600	0.0059	(93.495)	0	0	0
2020/02/03	2030	06/02/2020	9.40	Call	Bond Future	2,601.8900	2.6019	3,073.3800	3.0734	18.121	0	0	0
2020/02/03	2030	06/02/2020	9.25	Put	Bond Future	24.0600	0.0241	0.4000	0.0004	(98.337)	0	0	5,000
2020/02/03	2030	06/02/2020	8.40	Put	Bond Future	3,669.4200	3.6694	3,195.0700	3.1951	(12.927)	0	0	0
2020/02/03	2030	06/02/2020	9.16	Call	Bond Future	1,216.4300	1.2164	1,622.3000	1.6223	33.366	0	0	0
2020/02/03	2030	06/02/2020	9.16	Put	Bond Future	72.2100	0.0722	3.7500	0.0038	(94.807)	0	0	0
2020/02/03	2030	07/05/2020	8.79	Call	Bond Future	966.8800	0.9669	1,125.9700	1.1260	16.454	0	0	0
2020/02/03	2030	07/05/2020	8.78	Put	Bond Future	2,582.4100	2.5824	2,256.1300	2.2561	(12.635)	0	0	0
2020/02/03	2030	07/05/2020			Bond Future	9.0457	95.5523	8.9667	96.0350	(0.872)	0.0000	0.0000	57,078
2020/02/03	2030	07/05/2020	8.80	Call	Bond Future	990.0500	0.9900	1,151.8700	1.1519	16.345	0	0	0
2020/02/03	2030	07/05/2020	8.80	Put	Bond Future	2,503.5900	2.5036	2,182.7500	2.1828	(12.815)	0	0	0
2020/02/03	2030	07/05/2020	8.79	Put	Bond Future	2,542.7100	2.5427	2,219.1400	2.2191	(12.725)	0	0	0
2020/02/03	2030	07/05/2020	8.78	Call	Bond Future	944.2400	0.9442	1,100.6200	1.1006	16.561	0	0	0
2020/02/03	2030	06/08/2020	9.11	Call	Bond Future	2,340.0800	2.3401	2,579.8000	2.5798	10.244	0	0	0
2020/02/03	2030	06/08/2020			Bond Future	9.1169	93.2721	9.0348	93.7634	(0.901)	0.0000	0.0000	0
2020/02/03	2030	06/08/2020	9.09	Call	Bond Future	2,278.9300	2.2789	2,514.7000	2.5147	10.346	0	0	0
2020/02/03	2030	06/08/2020	9.09	Put	Bond Future	2,439.5400	2.4395	2,183.9800	2.1840	(10.476)	0	0	0
2020/02/03	2030	06/08/2020	9.11	Put	Bond Future	2,381.2400	2.3812	2,129.6300	2.1296	(10.566)	0	0	0
2020/02/03	2030	06/08/2020	9.10	Call	Bond Future	2,309.4000	2.3094	2,547.1400	2.5471	10.294	0	0	0
2020/02/03	2030	06/08/2020	9.10	Put	Bond Future	2,410.2600	2.4103	2,156.6700	2.1567	(10.521)	0	0	0
2020/02/03	2030	05/11/2020	10.06	Put	Bond Future	1,182.9900	1.1830	1,052.5700	1.0526	(11.025)	0	0	1,000
2020/02/03	2030	05/11/2020	8.73	Call	Bond Future	1,619.3900	1.6194	1,792.6800	1.7927	10.701	0	0	3,000
2020/02/03	2030	05/11/2020	9.39	Put	Bond Future	2,308.4600	2.3085	2,090.2000	2.0902	(9.455)	0	0	0
2020/02/03	2030	05/11/2020	9.38	Call	Bond Future	3,452.3200	3.4523	3,732.6000	3.7326	8.119	0	0	0
2020/02/03	2030	05/11/2020			Bond Future	9.1866	94.9198	9.1013	95.4199	(0.929)	0.0000	0.0000	0
2020/02/03	2030	05/11/2020	8.34	Put	Bond Future	6,005.9300	6.0059	5,618.2800	5.6183	(6.454)	0	0	0
2020/02/03	2030	05/11/2020	8.34	Call	Bond Future	886.4300	0.8864	998.8900	0.9989	12.687	0	0	1,000
2020/02/03	2030	05/11/2020	9.04	Put	Bond Future	3,262.9000	3.2629	2,987.7800	2.9878	(8.432)	0	0	0
2020/02/03	2030	05/11/2020	9.04	Call	Bond Future	2,401.5600	2.4016	2,626.5500	2.6265	9.368	0	0	1,000
2020/02/03	2030	05/11/2020	10.06	Call	Bond Future	6,104.8800	6.1049	6,474.5700	6.4746	6.056	0	0	0

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2020/02/03	2030	05/11/2020	8.73	Put	Bond Future	4,336.2500	4.3363	4,009.4300	4.0094	(7.537)	0	0	0
2020/02/03	2030	05/11/2020	9.23	Put	Bond Future	2,710.5600	2.7106	2,466.7900	2.4668	(8.993)	0	0	0
2020/02/03	2030	05/11/2020	10.37	Put	Bond Future	843.2800	0.8433	743.8000	0.7438	(11.797)	0	0	16,000
2020/02/03	2030	05/11/2020	9.39	Call	Bond Future	3,486.1100	3.4861	3,767.9600	3.7680	8.085	0	0	0
2020/02/03	2030	05/11/2020	9.38	Put	Bond Future	2,332.1200	2.3321	2,112.2900	2.1123	(9.426)	0	0	0
2020/02/03	2030	05/11/2020	10.47	Call	Bond Future	7,852.9200	7.8529	8,263.2300	8.2632	5.225	0	0	0
2020/02/03	2030	05/11/2020	10.47	Put	Bond Future	738.3800	0.7384	648.5800	0.6486	(12.162)	0	0	3,000
2020/02/03	2030	05/11/2020	9.23	Call	Bond Future	2,963.3500	2.9633	3,219.6900	3.2197	8.650	0	0	3,000
2020/02/03	2030	05/11/2020	8.53	Put	Bond Future	5,145.9100	5.1459	4,786.8100	4.7868	(6.978)	0	0	0
2020/02/03	2030	05/11/2020	8.53	Call	Bond Future	1,206.5800	1.2066	1,347.5900	1.3476	11.687	0	0	16,000
2020/02/03	2030	05/11/2020	9.03	Put	Bond Future	3,294.3100	3.2943	3,017.5200	3.0175	(8.402)	0	0	0
2020/02/03	2030	05/11/2020	9.03	Call	Bond Future	2,373.8500	2.3738	2,597.1700	2.5972	9.408	0	0	16,000
2020/02/03	2030	05/11/2020	10.37	Call	Bond Future	7,429.7300	7.4297	7,830.3600	7.8304	5.392	0	0	0
2020/02/03	2030	05/11/2020	9.40	Call	Bond Future	3,520.0500	3.5200	3,803.4600	3.8035	8.051	0	0	0
2020/02/03	2030	05/11/2020	9.40	Put	Bond Future	2,285.0000	2.2850	2,068.3000	2.0683	(9.484)	0	0	0
2020/02/03	2032	06/02/2020	9.40	Put	Bond Future	417.2700	0.4173	153.9900	0.1540	(63.096)	0	0	0
2020/02/03	2032	06/02/2020			Bond Future	9.3852	94.8811	9.3342	95.2261	(0.543)	0.0000	0.0000	43,177
2020/02/03	2032	06/02/2020	9.39	Call	Bond Future	481.5300	0.4815	552.0200	0.5520	14.639	0	0	0
2020/02/03	2032	06/02/2020	9.39	Put	Bond Future	449.0000	0.4490	174.5600	0.1746	(61.122)	0	0	0
2020/02/03	2032	06/02/2020	9.40	Call	Bond Future	517.2400	0.5172	598.8900	0.5989	15.786	0	0	0
2020/02/03	2032	06/02/2020	9.38	Call	Bond Future	447.3400	0.4473	507.0700	0.5071	13.352	0	0	0
2020/02/03	2032	06/02/2020	9.38	Put	Bond Future	482.3200	0.4823	197.1200	0.1971	(59.131)	0	0	0
2020/02/03	2032	07/05/2020	9.20	Call	Bond Future	1,086.4300	1.0864	1,190.6200	1.1906	9.590	0	0	7,500
2020/02/03	2032	07/05/2020	9.19	Call	Bond Future	1,060.5000	1.0605	1,162.8300	1.1628	9.649	0	0	0
2020/02/03	2032	07/05/2020			Bond Future	9.4620	92.3898	9.4092	92.7408	(0.558)	0.0000	0.0000	81,720
2020/02/03	2032	07/05/2020	9.50	Put	Bond Future	1,760.9200	1.7609	1,572.4400	1.5724	(10.703)	0	0	0
2020/02/03	2032	07/05/2020	9.50	Call	Bond Future	2,012.4500	2.0125	2,174.9600	2.1750	8.075	0	0	7,500
2020/02/03	2032	07/05/2020	9.17	Call	Bond Future	1,009.7700	1.0098	1,108.4000	1.1084	9.768	0	0	0
2020/02/03	2032	07/05/2020	9.17	Put	Bond Future	2,974.0600	2.9741	2,721.7000	2.7217	(8.485)	0	0	0
2020/02/03	2032	07/05/2020	9.20	Put	Bond Future	2,846.2500	2.8463	2,599.4500	2.5994	(8.671)	0	0	0
2020/02/03	2032	07/05/2020	9.19	Put	Bond Future	2,888.4100	2.8884	2,639.7500	2.6398	(8.609)	0	0	0
2020/02/03	2032	07/05/2020	9.18	Call	Bond Future	1,034.9500	1.0350	1,135.4200	1.1354	9.708	0	0	0
2020/02/03	2032	07/05/2020	9.18	Put	Bond Future	2,931.0100	2.9310	2,680.4900	2.6805	(8.547)	0	0	0
2020/02/03	2032	06/08/2020	9.46	Put	Bond Future	2,976.3500	2.9763	2,774.0800	2.7741	(6.796)	0	0	0
2020/02/03	2032	06/08/2020	9.45	Call	Bond Future	2,430.9500	2.4309	2,584.6400	2.5846	6.322	0	0	0
2020/02/03	2032	06/08/2020			Bond Future	9.5385	94.0618	9.4838	94.4192	(0.574)	0.0000	0.0000	0
2020/02/03	2032	06/08/2020	9.46	Call	Bond Future	2,463.1500	2.4631	2,618.2000	2.6182	6.295	0	0	0
2020/02/03	2032	06/08/2020	9.45	Put	Bond Future	3,009.7800	3.0098	2,806.1500	2.8062	(6.766)	0	0	0
2020/02/03	2032	06/08/2020	9.47	Call	Bond Future	2,495.5700	2.4956	2,651.9900	2.6520	6.268	0	0	0
2020/02/03	2032	06/08/2020	9.47	Put	Bond Future	2,943.2000	2.9432	2,742.3000	2.7423	(6.826)	0	0	0
2020/02/03	2032	05/11/2020	9.61	Put	Bond Future	3,236.5200	3.2365	3,046.0200	3.0460	(5.886)	0	0	0
2020/02/03	2032	05/11/2020	10.99	Call	Bond Future	9,011.2700	9.0113	9,307.2700	9.3073	3.285	0	0	0
2020/02/03	2032	05/11/2020	9.44	Put	Bond Future	3,792.0800	3.7921	3,581.8400	3.5818	(5.544)	0	0	0
2020/02/03	2032	05/11/2020	11.08	Call	Bond Future	9,425.0300	9.4250	9,726.8600	9.7269	3.202	0	0	0
2020/02/03	2032	05/11/2020	9.77	Put	Bond Future	2,774.2200	2.7742	2,601.9000	2.6019	(6.211)	0	0	0
2020/02/03	2032	05/11/2020			Bond Future	9.6186	91.5654	9.5618	91.9291	(0.590)	0.0000	0.0000	0
2020/02/03	2032	05/11/2020	10.99	Put	Bond Future	797.3300	0.7973	729.6500	0.7297	(8.488)	0	0	3,000

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2020/02/03	2032	05/11/2020	9.76	Call	Bond Future	3,698.9500	3.6989	3,889.1800	3.8892	5.143	0	0	0
2020/02/03	2032	05/11/2020	9.76	Put	Bond Future	2,801.4400	2.8014	2,627.9900	2.6280	(6.191)	0	0	0
2020/02/03	2032	05/11/2020	9.11	Call	Bond Future	1,738.6000	1.7386	1,853.7000	1.8537	6.620	0	0	3,000
2020/02/03	2032	05/11/2020	9.61	Call	Bond Future	3,181.6100	3.1816	3,354.7900	3.3548	5.443	0	0	3,000
2020/02/03	2032	05/11/2020	9.44	Call	Bond Future	2,641.0500	2.6411	2,794.4900	2.7945	5.810	0	0	1,000
2020/02/03	2032	05/11/2020	11.08	Put	Bond Future	708.5000	0.7085	646.6500	0.6467	(8.730)	0	0	1,000
2020/02/03	2032	05/11/2020	9.77	Call	Bond Future	3,734.7300	3.7347	3,926.0900	3.9261	5.124	0	0	0
2020/02/03	2032	05/11/2020	9.11	Put	Bond Future	5,069.2900	5.0693	4,820.7100	4.8207	(4.904)	0	0	0
2020/02/03	2032	05/11/2020	8.94	Put	Bond Future	5,834.5500	5.8346	5,566.9600	5.5670	(4.586)	0	0	0
2020/02/03	2032	05/11/2020	8.94	Call	Bond Future	1,353.6100	1.3536	1,449.7000	1.4497	7.099	0	0	1,000
2020/02/03	2032	05/11/2020	9.75	Call	Bond Future	3,663.3100	3.6633	3,852.4300	3.8524	5.163	0	0	0
2020/02/03	2032	05/11/2020	9.75	Put	Bond Future	2,828.8700	2.8289	2,654.3100	2.6543	(6.171)	0	0	0
2020/02/03	2033	06/02/2020			Bond Future	100.5024	100.5024	100.4968	100.4968	(0.006)	0.0000	0.0000	490
2020/02/03	2033	07/05/2020			Bond Future	101.1079	101.1079	101.1022	101.1022	(0.006)	0.0000	0.0000	6,960
2020/02/03	2033	06/08/2020			Bond Future	102.9622	102.9622	102.9563	102.9563	(0.006)	0.0000	0.0000	0
2020/02/03	2033	05/11/2020			Bond Future	103.5944	103.5944	103.5831	103.5831	(0.011)	0.0000	0.0000	0
2020/02/03	2037	06/02/2020	9.67	Call	Bond Future	53.6100	0.0536	16.9700	0.0170	(68.345)	0	0	0
2020/02/03	2037	06/02/2020	9.66	Put	Bond Future	1,899.2200	1.8992	1,672.9000	1.6729	(11.916)	0	0	0
2020/02/03	2037	06/02/2020			Bond Future	9.9055	88.8128	9.8795	89.0059	(0.262)	0.0000	0.0000	25,813
2020/02/03	2037	06/02/2020	9.68	Call	Bond Future	61.1200	0.0611	20.8500	0.0208	(65.887)	0	0	0
2020/02/03	2037	06/02/2020	9.68	Put	Bond Future	1,760.3900	1.7604	1,526.9500	1.5269	(13.261)	0	0	0
2020/02/03	2037	06/02/2020	9.67	Put	Bond Future	1,829.3700	1.8294	1,599.5600	1.5996	(12.562)	0	0	0
2020/02/03	2037	06/02/2020	9.66	Call	Bond Future	46.8700	0.0469	13.7200	0.0137	(70.728)	0	0	0
2020/02/03	2037	07/05/2020	9.70	Put	Bond Future	3,356.6400	3.3566	3,200.1300	3.2001	(4.663)	0	0	0
2020/02/03	2037	07/05/2020	9.60	Put	Bond Future	3,852.0600	3.8521	3,687.1200	3.6871	(4.282)	0	0	0
2020/02/03	2037	07/05/2020	9.59	Call	Bond Future	912.6000	0.9126	943.3700	0.9434	3.372	0	0	0
2020/02/03	2037	07/05/2020			Bond Future	9.9887	90.3733	9.9619	90.5698	(0.268)	0.0000	0.0000	67,193
2020/02/03	2037	07/05/2020	9.70	Call	Bond Future	1,205.2900	1.2053	1,245.2800	1.2453	3.318	0	0	7,500
2020/02/03	2037	07/05/2020	9.60	Call	Bond Future	937.1700	0.9372	968.7300	0.9687	3.368	0	0	0
2020/02/03	2037	07/05/2020	9.59	Put	Bond Future	3,904.3700	3.9044	3,738.6400	3.7386	(4.245)	0	0	0
2020/02/03	2037	07/05/2020	10.00	Put	Bond Future	2,128.5600	2.1286	2,001.4700	2.0015	(5.971)	0	0	0
2020/02/03	2037	07/05/2020	10.00	Call	Bond Future	2,211.0400	2.2110	2,280.4500	2.2804	3.139	0	0	7,500
2020/02/03	2037	07/05/2020	9.61	Call	Bond Future	962.1400	0.9621	994.5100	0.9945	3.364	0	0	0
2020/02/03	2037	07/05/2020	9.61	Put	Bond Future	3,800.2400	3.8002	3,636.1100	3.6361	(4.319)	0	0	0
2020/02/03	2037	06/08/2020	9.88	Put	Bond Future	3,871.4900	3.8715	3,736.9600	3.7370	(3.475)	0	0	0
2020/02/03	2037	06/08/2020			Bond Future	10.0732	87.7487	10.0455	87.9488	(0.275)	0.0000	0.0000	0
2020/02/03	2037	06/08/2020	9.87	Call	Bond Future	2,429.7700	2.4298	2,494.6100	2.4946	2.669	0	0	0
2020/02/03	2037	06/08/2020	9.87	Put	Bond Future	3,912.1000	3.9121	3,776.8700	3.7769	(3.457)	0	0	0
2020/02/03	2037	06/08/2020	9.88	Call	Bond Future	2,462.9800	2.4630	2,528.5200	2.5285	2.661	0	0	0
2020/02/03	2037	06/08/2020	9.86	Call	Bond Future	2,397.0600	2.3971	2,461.1900	2.4612	2.675	0	0	0
2020/02/03	2037	06/08/2020	9.86	Put	Bond Future	3,953.2900	3.9533	3,817.3500	3.8174	(3.439)	0	0	0
2020/02/03	2037	05/11/2020	10.18	Call	Bond Future	3,809.2800	3.8093	3,897.7300	3.8977	2.322	0	0	0
2020/02/03	2037	05/11/2020	10.17	Put	Bond Future	3,666.8200	3.6668	3,550.9800	3.5510	(3.159)	0	0	0
2020/02/03	2037	05/11/2020			Bond Future	10.1552	89.2988	10.1265	89.5024	(0.282)	0.0000	0.0000	0
2020/02/03	2037	05/11/2020	10.19	Call	Bond Future	3,846.5900	3.8466	3,935.6500	3.9356	2.315	0	0	0
2020/02/03	2037	05/11/2020	10.19	Put	Bond Future	3,600.0800	3.6001	3,485.4600	3.4855	(3.184)	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
2020/02/03	2037	05/11/2020	10.17	Call	Bond Future	3,771.8200	3.7718	3,859.6600	3.8597	2.329	0	0	0
2020/02/03	2037	05/11/2020	10.18	Put	Bond Future	3,633.4800	3.6335	3,518.2500	3.5182	(3.171)	0	0	0
2020/02/03	2038	06/02/2020			Bond Future	115.3224	115.3224	115.3161	115.3161	(0.006)	0.0000	0.0000	5,624
2020/02/03	2038	07/05/2020			Bond Future	117.3774	117.3774	117.3709	117.3709	(0.006)	0.0000	0.0000	10,867
2020/02/03	2038	06/08/2020			Bond Future	117.8500	117.8500	117.8359	117.8359	(0.012)	0.0000	0.0000	0
2020/02/03	2038	05/11/2020			Bond Future	119.9595	119.9595	119.9453	119.9453	(0.012)	0.0000	0.0000	0
2020/02/03	2040	06/02/2020	9.76	Call	Bond Future	49.8800	0.0499	10.4900	0.0105	(78.970)	0	0	0
2020/02/03	2040	06/02/2020	9.00	Put	Bond Future	8,659.4600	8.6595	8,572.2000	8.5722	(1.008)	0	0	0
2020/02/03	2040	06/02/2020			Bond Future	10.0105	91.6069	9.9995	91.6942	(0.109)	0.0000	0.0000	24,348
2020/02/03	2040	06/02/2020	9.74	Call	Bond Future	37.9200	0.0379	6.6400	0.0066	(82.489)	0	0	0
2020/02/03	2040	06/02/2020	9.74	Put	Bond Future	2,236.6800	2.2367	2,118.1400	2.1181	(5.300)	0	0	0
2020/02/03	2040	06/02/2020	8.40	Put	Bond Future	14,421.5200	14.4215	14,334.2600	14.3343	(0.605)	0	0	0
2020/02/03	2040	06/02/2020	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/03	2040	06/02/2020	9.76	Put	Bond Future	2,083.2000	2.0832	1,956.5500	1.9566	(6.080)	0	0	0
2020/02/03	2040	06/02/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/03	2040	06/02/2020	9.75	Call	Bond Future	43.6200	0.0436	8.3900	0.0084	(80.766)	0	0	0
2020/02/03	2040	06/02/2020	9.75	Put	Bond Future	2,159.6000	2.1596	2,037.1100	2.0371	(5.672)	0	0	0
2020/02/03	2040	07/05/2020	9.74	Call	Bond Future	1,034.6300	1.0346	1,032.7600	1.0328	(0.181)	0	0	0
2020/02/03	2040	07/05/2020	9.75	Put	Bond Future	3,826.6600	3.8267	3,736.3400	3.7363	(2.360)	0	0	0
2020/02/03	2040	07/05/2020			Bond Future	10.0933	93.2166	10.0820	93.3053	(0.112)	0.0000	0.0000	36,954
2020/02/03	2040	07/05/2020	9.50	Put	Bond Future	5,346.7200	5.3467	5,253.3600	5.2534	(1.746)	0	0	0
2020/02/03	2040	07/05/2020	9.50	Call	Bond Future	486.2000	0.4862	481.5000	0.4815	(0.967)	0	0	2,640
2020/02/03	2040	07/05/2020	10.00	Put	Bond Future	2,641.7100	2.6417	2,559.2200	2.5592	(3.123)	0	0	0
2020/02/03	2040	07/05/2020	10.00	Call	Bond Future	1,903.6000	1.9036	1,909.7700	1.9098	0.324	0	0	2,640
2020/02/03	2040	07/05/2020	9.74	Put	Bond Future	3,880.7100	3.8807	3,790.1800	3.7902	(2.333)	0	0	0
2020/02/03	2040	07/05/2020	9.75	Call	Bond Future	1,063.0600	1.0631	1,061.4000	1.0614	(0.156)	0	0	0
2020/02/03	2040	07/05/2020	9.73	Call	Bond Future	1,006.4900	1.0065	1,004.4200	1.0044	(0.206)	0	0	0
2020/02/03	2040	07/05/2020	9.73	Put	Bond Future	3,935.1700	3.9352	3,844.4400	3.8444	(2.306)	0	0	0
2020/02/03	2040	06/08/2020	10.04	Call	Bond Future	2,787.7800	2.7878	2,803.9000	2.8039	0.578	0	0	0
2020/02/03	2040	06/08/2020	10.02	Put	Bond Future	3,945.9300	3.9459	3,871.0900	3.8711	(1.897)	0	0	0
2020/02/03	2040	06/08/2020	10.03	Call	Bond Future	2,750.8600	2.7509	2,766.6700	2.7667	0.575	0	0	0
2020/02/03	2040	06/08/2020			Bond Future	10.1774	90.3929	10.1657	90.4833	(0.115)	0.0000	0.0000	0
2020/02/03	2040	06/08/2020	10.04	Put	Bond Future	3,861.5300	3.8615	3,787.3000	3.7873	(1.922)	0	0	0
2020/02/03	2040	06/08/2020	10.02	Call	Bond Future	2,714.2000	2.7142	2,729.7100	2.7297	0.571	0	0	0
2020/02/03	2040	06/08/2020	10.03	Put	Bond Future	3,903.5500	3.9036	3,829.0100	3.8290	(1.910)	0	0	0
2020/02/03	2040	05/11/2020	11.70	Put	Bond Future	976.4900	0.9765	947.7400	0.9477	(2.944)	0	0	2,000
2020/02/03	2040	05/11/2020	10.23	Call	Bond Future	3,895.0000	3.8950	3,920.7800	3.9208	0.662	0	0	2,000
2020/02/03	2040	05/11/2020	9.50	Call	Bond Future	1,551.7800	1.5518	1,560.6600	1.5607	0.572	0	0	2,000
2020/02/03	2040	05/11/2020	10.00	Call	Bond Future	3,046.9300	3.0469	3,066.6600	3.0667	0.648	0	0	2,000
2020/02/03	2040	05/11/2020	10.30	Call	Bond Future	4,173.3600	4.1734	4,201.0500	4.2011	0.663	0	0	0
2020/02/03	2040	05/11/2020			Bond Future	10.2588	91.9896	10.2468	92.0816	(0.117)	0.0000	0.0000	0
2020/02/03	2040	05/11/2020	9.73	Put	Bond Future	6,356.6000	6.3566	6,278.0400	6.2780	(1.236)	0	0	0
2020/02/03	2040	05/11/2020	9.73	Call	Bond Future	2,172.6800	2.1727	2,186.0900	2.1861	0.617	0	0	2,000
2020/02/03	2040	05/11/2020	10.23	Put	Bond Future	4,115.2400	4.1152	4,049.0500	4.0490	(1.608)	0	0	0
2020/02/03	2040	05/11/2020	10.30	Put	Bond Future	3,859.7800	3.8598	3,795.5000	3.7955	(1.665)	0	0	0
2020/02/03	2040	05/11/2020	11.70	Call	Bond Future	10,986.3900	10.9864	11,049.6100	11.0496	0.575	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
2020/02/03	2040	05/11/2020	9.50	Put	Bond Future	7,651.6700	7.6517	7,568.5800	7.5686	(1.086)	0	0	0
2020/02/03	2040	05/11/2020	10.00	Put	Bond Future	5,057.1000	5.0571	4,984.8600	4.9849	(1.428)	0	0	0
2020/02/03	2040	05/11/2020	10.32	Put	Bond Future	3,789.3900	3.7894	3,725.6500	3.7256	(1.682)	0	0	0
2020/02/03	2040	05/11/2020	10.31	Call	Bond Future	4,213.8800	4.2139	4,241.8400	4.2418	0.664	0	0	0
2020/02/03	2040	05/11/2020	11.50	Call	Bond Future	9,971.4600	9.9715	10,029.8400	10.0298	0.585	0	0	0
2020/02/03	2040	05/11/2020	11.50	Put	Bond Future	1,239.9400	1.2399	1,206.3500	1.2064	(2.709)	0	0	2,000
2020/02/03	2040	05/11/2020	10.32	Call	Bond Future	4,254.5700	4.2546	4,282.8000	4.2828	0.664	0	0	0
2020/02/03	2040	05/11/2020	10.31	Put	Bond Future	3,824.4500	3.8244	3,760.4400	3.7604	(1.674)	0	0	0
2020/02/03	2044	06/02/2020	9.77	Put	Bond Future	2,861.4600	2.8615	2,643.5300	2.6435	(7.616)	0	0	0
2020/02/03	2044	06/02/2020	9.74	Call	Bond Future	5.8300	0.0058	0.4200	0.0004	(92.796)	0	0	328
2020/02/03	2044	06/02/2020	10.78	Put	Bond Future	0.2700	0.0003	0.0000	0.0000	(100.000)	0	0	328
2020/02/03	2044	06/02/2020			Bond Future	10.1154	88.0280	10.0894	88.2369	(0.256)	0.0000	0.0000	14,725
2020/02/03	2044	06/02/2020	9.77	Call	Bond Future	10.0600	0.0101	1.0600	0.0011	(89.463)	0	0	0
2020/02/03	2044	06/02/2020	9.09	Put	Bond Future	8,934.6900	8.9347	8,725.7600	8.7258	(2.338)	0	0	0
2020/02/03	2044	06/02/2020	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	328
2020/02/03	2044	06/02/2020	9.74	Put	Bond Future	3,112.1700	3.1122	2,897.8300	2.8978	(6.887)	0	0	0
2020/02/03	2044	06/02/2020	9.78	Call	Bond Future	12.0100	0.0120	1.4300	0.0014	(88.093)	0	0	0
2020/02/03	2044	06/02/2020	9.76	Put	Bond Future	2,944.6600	2.9447	2,728.1000	2.7281	(7.354)	0	0	0
2020/02/03	2044	06/02/2020	10.78	Call	Bond Future	5,081.3600	5.0814	5,290.0200	5.2900	4.106	0	0	0
2020/02/03	2044	06/02/2020	9.78	Put	Bond Future	2,778.6900	2.7787	2,559.1800	2.5592	(7.900)	0	0	0
2020/02/03	2044	06/02/2020	9.76	Call	Bond Future	8.4100	0.0084	0.7800	0.0008	(90.725)	0	0	0
2020/02/03	2044	07/05/2020	9.45	Put	Bond Future	6,575.9700	6.5760	6,373.6700	6.3737	(3.076)	0	0	0
2020/02/03	2044	07/05/2020	9.97	Put	Bond Future	3,320.2100	3.3202	3,157.1500	3.1571	(4.911)	0	0	0
2020/02/03	2044	07/05/2020	9.33	Call	Bond Future	188.4800	0.1885	194.4100	0.1944	3.146	0	0	100
2020/02/03	2044	07/05/2020	9.98	Call	Bond Future	1,522.7200	1.5227	1,573.1800	1.5732	3.314	0	0	100
2020/02/03	2044	07/05/2020	9.26	Call	Bond Future	139.4500	0.1395	143.5800	0.1436	2.962	0	0	556
2020/02/03	2044	07/05/2020	9.81	Call	Bond Future	1,002.0400	1.0020	1,036.2700	1.0363	3.416	0	0	0
2020/02/03	2044	07/05/2020	9.79	Put	Bond Future	4,277.9700	4.2780	4,097.9500	4.0980	(4.208)	0	0	0
2020/02/03	2044	07/05/2020			Bond Future	10.1971	89.5747	10.1704	89.7873	(0.262)	0.0000	0.0000	53,620
2020/02/03	2044	07/05/2020	10.81	Call	Bond Future	5,468.5000	5.4685	5,607.0500	5.6071	2.534	0	0	0
2020/02/03	2044	07/05/2020	10.81	Put	Bond Future	829.4800	0.8295	755.5200	0.7555	(8.916)	0	0	129
2020/02/03	2044	07/05/2020	9.33	Put	Bond Future	7,539.3500	7.5393	7,332.7700	7.3328	(2.740)	0	0	0
2020/02/03	2044	07/05/2020	9.81	Put	Bond Future	4,162.5900	4.1626	3,984.3100	3.9843	(4.283)	0	0	0
2020/02/03	2044	07/05/2020	9.79	Call	Bond Future	948.9900	0.9490	981.4800	0.9815	3.424	0	0	0
2020/02/03	2044	07/05/2020	9.45	Call	Bond Future	302.2200	0.3022	312.4300	0.3124	3.378	0	0	129
2020/02/03	2044	07/05/2020	9.97	Call	Bond Future	1,488.6700	1.4887	1,538.1200	1.5381	3.322	0	0	129
2020/02/03	2044	07/05/2020	9.98	Put	Bond Future	3,272.2700	3.2723	3,110.2200	3.1102	(4.952)	0	0	0
2020/02/03	2044	07/05/2020	11.09	Call	Bond Future	7,140.9000	7.1409	7,300.3400	7.3003	2.233	0	0	0
2020/02/03	2044	07/05/2020	9.26	Put	Bond Future	8,128.0600	8.1281	7,919.6800	7.9197	(2.564)	0	0	0
2020/02/03	2044	07/05/2020	9.91	Put	Bond Future	3,619.2700	3.6193	3,450.2500	3.4502	(4.670)	0	0	0
2020/02/03	2044	07/05/2020	9.80	Put	Bond Future	4,219.9200	4.2199	4,040.7600	4.0408	(4.246)	0	0	0
2020/02/03	2044	07/05/2020	11.09	Put	Bond Future	519.7300	0.5197	466.6600	0.4667	(10.211)	0	0	100
2020/02/03	2044	07/05/2020	9.91	Call	Bond Future	1,293.1800	1.2932	1,336.6700	1.3367	3.363	0	0	556
2020/02/03	2044	07/05/2020	11.02	Call	Bond Future	6,716.9000	6.7169	6,871.6700	6.8717	2.304	0	0	0
2020/02/03	2044	07/05/2020	11.02	Put	Bond Future	583.6000	0.5836	525.8600	0.5259	(9.894)	0	0	556
2020/02/03	2044	07/05/2020	9.80	Call	Bond Future	975.2200	0.9752	1,008.5700	1.0086	3.420	0	0	0
2020/02/03	2044	06/08/2020	9.98	Call	Bond Future	2,288.9300	2.2889	2,351.9600	2.3520	2.754	0	0	602

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2020/02/03	2044	06/08/2020	11.09	Put	Bond Future	1,408.6700	1.4087	1,334.4200	1.3344	(5.271)	0	0	602
2020/02/03	2044	06/08/2020	9.01	Call	Bond Future	304.3400	0.3043	314.3800	0.3144	3.299	0	0	140
2020/02/03	2044	06/08/2020	9.66	Call	Bond Future	1,337.2900	1.3373	1,377.6100	1.3776	3.015	0	0	140
2020/02/03	2044	06/08/2020	9.88	Call	Bond Future	1,962.7500	1.9628	2,018.3600	2.0184	2.833	0	0	0
2020/02/03	2044	06/08/2020			Bond Future	10.2801	86.8104	10.2524	87.0269	(0.269)	0.0000	0.0000	0
2020/02/03	2044	06/08/2020	9.36	Put	Bond Future	8,411.4200	8.4114	8,217.8400	8.2178	(2.301)	0	0	0
2020/02/03	2044	06/08/2020	9.36	Call	Bond Future	698.0300	0.6980	720.8900	0.7209	3.275	0	0	602
2020/02/03	2044	06/08/2020	9.98	Put	Bond Future	4,686.4500	4.6864	4,533.0400	4.5330	(3.273)	0	0	0
2020/02/03	2044	06/08/2020	9.86	Call	Bond Future	1,900.8600	1.9009	1,955.0100	1.9550	2.849	0	0	0
2020/02/03	2044	06/08/2020	9.86	Put	Bond Future	5,288.0900	5.2881	5,125.8000	5.1258	(3.069)	0	0	0
2020/02/03	2044	06/08/2020	11.09	Call	Bond Future	7,365.1300	7.3651	7,507.3200	7.5073	1.931	0	0	0
2020/02/03	2044	06/08/2020	9.01	Put	Bond Future	11,252.5100	11.2525	11,046.1100	11.0461	(1.834)	0	0	0
2020/02/03	2044	06/08/2020	9.66	Put	Bond Future	6,415.0300	6.4150	6,238.9100	6.2389	(2.745)	0	0	0
2020/02/03	2044	06/08/2020	9.88	Put	Bond Future	5,183.7700	5.1838	5,022.9400	5.0229	(3.103)	0	0	0
2020/02/03	2044	06/08/2020	10.93	Call	Bond Future	6,504.1300	6.5041	6,637.0300	6.6370	2.043	0	0	0
2020/02/03	2044	06/08/2020	10.93	Put	Bond Future	1,668.4200	1.6684	1,584.8800	1.5849	(5.007)	0	0	140
2020/02/03	2044	06/08/2020	9.87	Call	Bond Future	1,931.5500	1.9316	1,986.4300	1.9864	2.841	0	0	0
2020/02/03	2044	06/08/2020	9.87	Put	Bond Future	5,235.6100	5.2356	5,074.0500	5.0740	(3.086)	0	0	0
2020/02/03	2044	05/11/2020	11.43	Call	Bond Future	9,144.1300	9.1441	9,298.7400	9.2987	1.691	0	0	0
2020/02/03	2044	05/11/2020	9.72	Put	Bond Future	7,012.9700	7.0130	6,844.8500	6.8449	(2.397)	0	0	0
2020/02/03	2044	05/11/2020	9.97	Call	Bond Future	2,594.4600	2.5945	2,662.8100	2.6628	2.634	0	0	568
2020/02/03	2044	05/11/2020	9.29	Put	Bond Future	9,882.5000	9.8825	9,691.2700	9.6913	(1.935)	0	0	0
2020/02/03	2044	05/11/2020	9.96	Put	Bond Future	5,739.0500	5.7390	5,586.3700	5.5864	(2.660)	0	0	0
2020/02/03	2044	05/11/2020	10.36	Call	Bond Future	4,022.2800	4.0223	4,116.7400	4.1167	2.348	0	0	0
2020/02/03	2044	05/11/2020			Bond Future	10.3603	88.3438	10.3317	88.5642	(0.276)	0.0000	0.0000	0
2020/02/03	2044	05/11/2020	9.72	Call	Bond Future	1,835.4000	1.8354	1,887.6600	1.8877	2.847	0	0	1,815
2020/02/03	2044	05/11/2020	9.97	Put	Bond Future	5,690.5000	5.6905	5,538.4700	5.5385	(2.672)	0	0	0
2020/02/03	2044	05/11/2020	9.96	Call	Bond Future	2,561.2600	2.5613	2,628.9600	2.6290	2.643	0	0	0
2020/02/03	2044	05/11/2020	11.38	Call	Bond Future	8,879.4700	8.8795	9,031.9800	9.0320	1.718	0	0	0
2020/02/03	2044	05/11/2020	11.38	Put	Bond Future	1,588.5200	1.5885	1,520.6500	1.5206	(4.273)	0	0	568
2020/02/03	2044	05/11/2020	10.34	Call	Bond Future	3,942.9800	3.9430	4,036.1000	4.0361	2.362	0	0	0
2020/02/03	2044	05/11/2020	10.34	Put	Bond Future	4,099.4200	4.0994	3,972.1600	3.9722	(3.104)	0	0	0
2020/02/03	2044	05/11/2020	11.17	Put	Bond Future	1,904.2600	1.9043	1,826.7600	1.8268	(4.070)	0	0	1,815
2020/02/03	2044	05/11/2020	11.43	Put	Bond Future	1,522.8400	1.5228	1,457.0700	1.4571	(4.319)	0	0	1,815
2020/02/03	2044	05/11/2020	8.87	Put	Bond Future	13,333.1900	13.3332	13,127.2300	13.1272	(1.545)	0	0	0
2020/02/03	2044	05/11/2020	9.29	Call	Bond Future	932.7300	0.9327	961.8800	0.9619	3.125	0	0	568
2020/02/03	2044	05/11/2020	10.36	Put	Bond Future	4,024.4400	4.0244	3,898.5200	3.8985	(3.129)	0	0	0
2020/02/03	2044	05/11/2020	11.17	Call	Bond Future	7,781.4100	7.7814	7,924.2900	7.9243	1.836	0	0	0
2020/02/03	2044	05/11/2020	8.87	Call	Bond Future	447.8000	0.4478	462.2200	0.4622	3.220	0	0	1,815
2020/02/03	2044	05/11/2020	10.02	Put	Bond Future	5,451.3400	5.4513	5,302.6300	5.3026	(2.728)	0	0	0
2020/02/03	2044	05/11/2020	10.02	Call	Bond Future	2,762.2000	2.7622	2,833.8700	2.8339	2.595	0	0	1,815
2020/02/03	2044	05/11/2020	10.35	Call	Bond Future	3,982.5400	3.9825	4,076.3300	4.0763	2.355	0	0	0
2020/02/03	2044	05/11/2020	10.35	Put	Bond Future	4,061.7800	4.0618	3,935.1900	3.9352	(3.117)	0	0	0
2020/02/03	2046	06/02/2020			Bond Future	107.3113	107.3113	107.3055	107.3055	(0.005)	0.0000	0.0000	9,343
2020/02/03	2046	07/05/2020			Bond Future	107.4900	107.4900	107.4763	107.4763	(0.013)	0.0000	0.0000	14,000
2020/02/03	2046	06/08/2020			Bond Future	109.4613	109.4613	109.4475	109.4475	(0.013)	0.0000	0.0000	0
2020/02/03	2046	05/11/2020			Bond Future	109.6399	109.6399	109.6181	109.6181	(0.020)	0.0000	0.0000	0

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2020/02/03	2050	06/02/2020			Bond Future	109.0777	109.0777	109.0720	109.0720	(0.005)	0.0000	0.0000	6,616
2020/02/03	2050	07/05/2020			Bond Future	111.0216	111.0216	111.0155	111.0155	(0.006)	0.0000	0.0000	11,773
2020/02/03	2050	06/08/2020			Bond Future	111.1930	111.1930	111.1784	111.1784	(0.013)	0.0000	0.0000	0
2020/02/03	2050	05/11/2020			Bond Future	113.1833	113.1833	113.1688	113.1688	(0.013)	0.0000	0.0000	0
2020/02/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	AL37	06/02/2020			Index Future	691.4470	691.4470	693.5150	693.5150	0.299	0.0000	0.0000	0
2020/02/03	AL37	07/05/2020			Index Future	703.5960	703.5960	705.7000	705.7000	0.299	0.0000	0.0000	0
2020/02/03	AL37	06/08/2020			Index Future	716.1930	716.1930	718.3340	718.3340	0.299	0.0000	0.0000	0
2020/02/03	AL7T	06/02/2020			Index Future	794.0720	794.0720	798.0440	798.0440	0.500	0.0000	0.0000	0
2020/02/03	AL7T	07/05/2020			Index Future	808.0250	808.0250	812.0640	812.0640	0.500	0.0000	0.0000	0
2020/02/03	AL7T	06/08/2020			Index Future	822.4920	822.4920	826.6030	826.6030	0.500	0.0000	0.0000	0
2020/02/03	ALBI	06/02/2020			Index Future	707.5880	707.5880	709.6660	709.6660	0.294	0.0000	0.0000	204
2020/02/03	ALBI	07/05/2020			Index Future	720.0210	720.0210	722.1350	722.1350	0.294	0.0000	0.0000	212
2020/02/03	ALBI	06/08/2020			Index Future	732.9120	732.9120	735.0640	735.0640	0.294	0.0000	0.0000	0
2020/02/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	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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2020/02/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/02/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/03	ES33	06/02/2020			Bond Future	10.9285	79.0708	10.8920	79.2812	(0.334)	0.0000	0.0000	0
2020/02/03	ES33	07/05/2020			Bond Future	11.0527	76.6682	11.0148	76.8822	(0.342)	0.0000	0.0000	350
2020/02/03	ES33	06/08/2020			Bond Future	11.1786	78.0556	11.1394	78.2736	(0.351)	0.0000	0.0000	0
2020/02/03	ES33	05/11/2020			Bond Future	11.3111	75.6433	11.2704	75.8652	(0.360)	0.0000	0.0000	0
2020/02/03	ES42	06/02/2020			Bond Future	11.2029	80.5217	11.1765	80.6967	(0.235)	0.0000	0.0000	0
2020/02/03	ES42	07/05/2020			Bond Future	11.3234	77.6726	11.2960	77.8506	(0.241)	0.0000	0.0000	4,919
2020/02/03	ES42	06/08/2020			Bond Future	11.4437	79.0783	11.4154	79.2595	(0.248)	0.0000	0.0000	0

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2020/02/03	ES42	05/11/2020			Bond Future	11.5689	76.2120	11.5395	76.3965	(0.254)	0.0000	0.0000	0
2020/02/03	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/03	GOVI	06/02/2020	703.15	Put	GOVI	35,480.0000	3.5480	14,870.0000	1.4870	(58.089)	0	0	0
2020/02/03	GOVI	06/02/2020			GOVI	699.6020	699.6020	701.6630	701.6630	0.295	0.0000	0.0000	174
2020/02/03	GOVI	06/02/2020	703.14	Put	GOVI	35,380.0000	3.5380	14,770.0000	1.4770	(58.253)	0	0	0
2020/02/03	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/03	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/03	GOVI	06/02/2020	703.13	Put	GOVI	35,280.0000	3.5280	14,670.0000	1.4670	(58.418)	0	0	0
2020/02/03	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/03	GOVI	07/05/2020			GOVI	711.8950	711.8950	713.9900	713.9900	0.294	0.0000	0.0000	1,177
2020/02/03	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/03	GOVI	07/05/2020	720.00	Put	GOVI	81,050.0000	8.1050	60,100.0000	6.0100	(25.848)	0	0	0
2020/02/03	GOVI	07/05/2020	719.98	Put	GOVI	80,850.0000	8.0850	59,900.0000	5.9900	(25.912)	0	0	0
2020/02/03	GOVI	07/05/2020	719.99	Put	GOVI	80,950.0000	8.0950	60,000.0000	6.0000	(25.880)	0	0	0
2020/02/03	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/03	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/03	GOVI	06/08/2020	728.12	Put	GOVI	34,800.0000	3.4800	13,460.0000	1.3460	(61.322)	0	0	0
2020/02/03	GOVI	06/08/2020			GOVI	724.6400	724.6400	726.7740	726.7740	0.294	0.0000	0.0000	0
2020/02/03	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/03	GOVI	06/08/2020	728.14	Put	GOVI	35,000.0000	3.5000	13,660.0000	1.3660	(60.971)	0	0	0
2020/02/03	GOVI	06/08/2020	728.13	Put	GOVI	34,900.0000	3.4900	13,560.0000	1.3560	(61.146)	0	0	0
2020/02/03	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/02/03	IGOV	06/02/2020			Index Future	257.9100	257.9100	257.8760	257.8760	(0.013)	0.0000	0.0000	137
2020/02/03	IGOV	07/05/2020			Index Future	262.5060	262.5060	262.4710	262.4710	(0.013)	0.0000	0.0000	1,021
2020/02/03	IGOV	06/08/2020			Index Future	267.2690	267.2690	267.2340	267.2340	(0.013)	0.0000	0.0000	0
2020/02/03	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/02/03	IS02	22/06/2020			Interest Rate Swap	102.0000	102.0000	102.0000	102.0000	0.000	0.0000	0.0000	0
2020/02/03	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/02/03	IS05	17/12/2020			Interest Rate Swap	95.3100	95.3100	95.3000	95.3000	(0.010)	0.0000	0.0000	0
2020/02/03	IS05	16/03/2021			Interest Rate Swap	94.2200	94.2200	94.2000	94.2000	(0.021)	0.0000	0.0000	0
2020/02/03	IS05	15/06/2021			Interest Rate Swap	93.0600	93.0600	93.0300	93.0300	(0.032)	0.0000	0.0000	0
2020/02/03	IS05	21/09/2021			Interest Rate Swap	92.8500	92.8500	92.8100	92.8100	(0.043)	0.0000	0.0000	0
2020/02/03	IS05	21/12/2021			Interest Rate Swap	94.7300	94.7300	94.6600	94.6600	(0.074)	0.0000	0.0000	51
2020/02/03	IS05	15/03/2022			Interest Rate Swap	94.5700	94.5700	94.4700	94.4700	(0.106)	0.0000	0.0000	0
2020/02/03	IS05	21/06/2022			Interest Rate Swap	95.4100	95.4100	95.3000	95.3000	(0.115)	0.0000	0.0000	0
2020/02/03	IS05	20/09/2022			Interest Rate Swap	99.0300	99.0300	98.9300	98.9300	(0.101)	0.0000	0.0000	0
2020/02/03	IS05	20/12/2022			Interest Rate Swap	99.9900	99.9900	99.8800	99.8800	(0.110)	0.0000	0.0000	0
2020/02/03	IS05	22/03/2023			Interest Rate Swap	92.9700	92.9700	92.8500	92.8500	(0.129)	0.0000	0.0000	0
2020/02/03	IS05	20/06/2023			Interest Rate Swap	98.8200	98.8200	98.6900	98.6900	(0.132)	0.0000	0.0000	0
2020/02/03	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/02/03	IS10	17/12/2025			Interest Rate Swap	88.7500	88.7500	88.4500	88.4500	(0.338)	0.0000	0.0000	0

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2020/02/03	IS10	16/03/2026			Interest Rate Swap	85.5100	85.5100	85.2000	85.2000	(0.363)	0.0000	0.0000	0
2020/02/03	IS10	15/06/2026			Interest Rate Swap	84.0800	84.0800	83.7500	83.7500	(0.392)	0.0000	0.0000	0
2020/02/03	IS10	21/09/2026			Interest Rate Swap	86.2100	86.2100	85.8600	85.8600	(0.406)	0.0000	0.0000	0
2020/02/03	IS10	21/12/2026			Interest Rate Swap	90.0500	90.0500	89.6900	89.6900	(0.400)	0.0000	0.0000	0
2020/02/03	IS10	15/03/2027			Interest Rate Swap	88.4900	88.4900	88.1200	88.1200	(0.418)	0.0000	0.0000	0
2020/02/03	IS10	21/06/2027			Interest Rate Swap	90.5700	90.5700	90.1800	90.1800	(0.431)	0.0000	0.0000	0
2020/02/03	IS10	20/09/2027			Interest Rate Swap	96.1300	96.1300	95.7300	95.7300	(0.416)	0.0000	0.0000	0
2020/02/03	IS10	20/12/2027			Interest Rate Swap	96.4600	96.4600	96.0400	96.0400	(0.435)	0.0000	0.0000	0
2020/02/03	IS10	22/03/2028			Interest Rate Swap	89.7200	89.7200	89.2900	89.2900	(0.479)	0.0000	0.0000	0
2020/02/03	IS10	20/06/2028			Interest Rate Swap	97.1600	97.1600	96.7300	96.7300	(0.443)	0.0000	0.0000	0
2020/02/03	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/02/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/02/03	R023	06/02/2020	7.54	Call	Bond Future	2,405.1800	2.4052	2,655.0700	2.6551	10.390	0	0	0
2020/02/03	R023	06/02/2020			Bond Future	6.6582	106.4724	6.5680	106.7223	(1.354)	0.0000	0.0000	35,567
2020/02/03	R023	06/02/2020	7.52	Call	Bond Future	2,351.4000	2.3514	2,601.2900	2.6013	10.627	0	0	0
2020/02/03	R023	06/02/2020	7.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/03	R023	06/02/2020	7.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/03	R023	06/02/2020	7.53	Call	Bond Future	2,378.2900	2.3783	2,628.1800	2.6282	10.507	0	0	0
2020/02/03	R023	06/02/2020	7.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/03	R023	07/05/2020	6.91	Put	Bond Future	184.3300	0.1843	122.5300	0.1225	(33.527)	0	0	0
2020/02/03	R023	07/05/2020			Bond Future	6.6073	104.4129	6.5084	104.6671	(1.497)	0.0000	0.0000	67,632
2020/02/03	R023	07/05/2020	6.90	Call	Bond Future	936.9800	0.9370	1,127.9200	1.1279	20.378	0	0	0
2020/02/03	R023	07/05/2020	6.90	Put	Bond Future	189.4400	0.1894	126.1700	0.1262	(33.398)	0	0	0
2020/02/03	R023	07/05/2020	6.91	Call	Bond Future	957.3000	0.9573	1,149.7100	1.1497	20.099	0	0	0
2020/02/03	R023	07/05/2020	6.89	Call	Bond Future	916.9800	0.9170	1,106.3900	1.1064	20.656	0	0	0
2020/02/03	R023	07/05/2020	6.89	Put	Bond Future	194.8600	0.1949	130.0600	0.1301	(33.255)	0	0	0
2020/02/03	R023	06/08/2020	7.26	Call	Bond Future	1,875.8500	1.8759	2,091.8900	2.0919	11.517	0	0	0
2020/02/03	R023	06/08/2020			Bond Future	6.5274	106.3025	6.4178	106.5613	(1.679)	0.0000	0.0000	0
2020/02/03	R023	06/08/2020	7.26	Put	Bond Future	166.7800	0.1668	124.0400	0.1240	(25.627)	0	0	0
2020/02/03	R023	06/08/2020	7.27	Call	Bond Future	1,896.4700	1.8965	2,113.1100	2.1131	11.423	0	0	0
2020/02/03	R023	06/08/2020	7.28	Put	Bond Future	161.9000	0.1619	120.3600	0.1204	(25.658)	0	0	0
2020/02/03	R023	06/08/2020	7.27	Put	Bond Future	164.3200	0.1643	122.1800	0.1222	(25.645)	0	0	0
2020/02/03	R023	06/08/2020	7.28	Call	Bond Future	1,917.1200	1.9171	2,134.3600	2.1344	11.332	0	0	0
2020/02/03	R023	05/11/2020	7.46	Put	Bond Future	198.3300	0.1983	155.9200	0.1559	(21.384)	0	0	0
2020/02/03	R023	05/11/2020	7.47	Put	Bond Future	196.1400	0.1961	154.1800	0.1542	(21.393)	0	0	0
2020/02/03	R023	05/11/2020			Bond Future	6.4483	104.2514	6.3258	104.5149	(1.899)	0.0000	0.0000	0
2020/02/03	R023	05/11/2020	7.46	Call	Bond Future	2,343.0100	2.3430	2,564.1100	2.5641	9.437	0	0	0
2020/02/03	R023	05/11/2020	7.47	Call	Bond Future	2,361.7400	2.3617	2,583.2900	2.5833	9.381	0	0	0
2020/02/03	R023	05/11/2020	7.45	Call	Bond Future	2,324.3200	2.3243	2,544.9700	2.5450	9.493	0	0	0
2020/02/03	R023	05/11/2020	7.45	Put	Bond Future	200.5500	0.2005	157.6900	0.1577	(21.371)	0	0	0
2020/02/03	R035	06/02/2020	9.60	Call	Bond Future	204.1400	0.2041	129.8200	0.1298	(36.406)	0	0	0
2020/02/03	R035	06/02/2020	9.61	Put	Bond Future	1,016.6000	1.0166	747.0300	0.7470	(26.517)	0	0	0
2020/02/03	R035	06/02/2020			Bond Future	9.7157	97.4344	9.6897	97.6283	(0.268)	0.0000	0.0000	47,571
2020/02/03	R035	06/02/2020	9.60	Put	Bond Future	1,071.5400	1.0715	803.3600	0.8034	(25.028)	0	0	0
2020/02/03	R035	06/02/2020	9.61	Call	Bond Future	224.6200	0.2246	148.9100	0.1489	(33.706)	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
2020/02/03	R035	06/02/2020	9.59	Call	Bond Future	185.0100	0.1850	112.5900	0.1126	(39.144)	0	0	0
2020/02/03	R035	06/02/2020	9.59	Put	Bond Future	1,127.9200	1.1279	861.6400	0.8616	(23.608)	0	0	0
2020/02/03	R035	07/05/2020	9.85	Call	Bond Future	2,364.4500	2.3644	2,439.3100	2.4393	3.166	0	0	7,500
2020/02/03	R035	07/05/2020	10.57	Put	Bond Future	570.4700	0.5705	514.5300	0.5145	(9.806)	0	0	3,530
2020/02/03	R035	07/05/2020	9.75	Call	Bond Future	1,977.0300	1.9770	2,041.2900	2.0413	3.250	0	0	5,000
2020/02/03	R035	07/05/2020	10.75	Put	Bond Future	417.6400	0.4176	373.0700	0.3731	(10.672)	0	0	5,000
2020/02/03	R035	07/05/2020	9.48	Put	Bond Future	3,460.6300	3.4606	3,301.3600	3.3014	(4.602)	0	0	0
2020/02/03	R035	07/05/2020	9.47	Call	Bond Future	1,089.9500	1.0900	1,127.0500	1.1270	3.404	0	0	0
2020/02/03	R035	07/05/2020			Bond Future	9.7940	94.6455	9.7671	94.8427	(0.274)	0.0000	0.0000	107,891
2020/02/03	R035	07/05/2020	9.11	Put	Bond Future	5,578.9200	5.5789	5,394.2100	5.3942	(3.311)	0	0	0
2020/02/03	R035	07/05/2020	9.11	Call	Bond Future	362.5200	0.3625	375.0500	0.3751	3.456	0	0	5,000
2020/02/03	R035	07/05/2020	9.85	Put	Bond Future	1,955.2700	1.9553	1,832.8900	1.8329	(6.259)	0	0	0
2020/02/03	R035	07/05/2020	9.78	Put	Bond Future	2,192.1500	2.1922	2,062.3200	2.0623	(5.922)	0	0	0
2020/02/03	R035	07/05/2020	10.57	Call	Bond Future	6,012.5100	6.0125	6,153.8100	6.1538	2.350	0	0	0
2020/02/03	R035	07/05/2020	9.75	Put	Bond Future	2,300.2600	2.3003	2,167.2800	2.1673	(5.781)	0	0	0
2020/02/03	R035	07/05/2020	10.75	Call	Bond Future	7,054.7600	7.0548	7,207.4300	7.2074	2.164	0	0	0
2020/02/03	R035	07/05/2020	9.48	Call	Bond Future	1,117.2200	1.1172	1,155.1900	1.1552	3.399	0	0	0
2020/02/03	R035	07/05/2020	9.47	Put	Bond Future	3,509.4000	3.5094	3,349.2600	3.3493	(4.563)	0	0	0
2020/02/03	R035	07/05/2020	9.55	Put	Bond Future	3,128.3700	3.1284	2,975.4200	2.9754	(4.889)	0	0	0
2020/02/03	R035	07/05/2020	9.55	Call	Bond Future	1,314.7700	1.3148	1,359.0600	1.3591	3.369	0	0	7,500
2020/02/03	R035	07/05/2020	9.78	Call	Bond Future	2,089.5300	2.0895	2,156.9400	2.1569	3.226	0	0	3,530
2020/02/03	R035	07/05/2020	9.18	Put	Bond Future	5,130.1600	5.1302	4,949.1100	4.9491	(3.529)	0	0	0
2020/02/03	R035	07/05/2020	9.18	Call	Bond Future	466.8100	0.4668	483.0000	0.4830	3.468	0	0	3,530
2020/02/03	R035	07/05/2020	9.49	Call	Bond Future	1,145.0800	1.1451	1,183.9200	1.1839	3.392	0	0	0
2020/02/03	R035	07/05/2020	9.49	Put	Bond Future	3,412.5400	3.4125	3,254.1400	3.2541	(4.642)	0	0	0
2020/02/03	R035	06/08/2020	9.00	Put	Bond Future	7,258.4300	7.2584	7,080.1600	7.0802	(2.456)	0	0	0
2020/02/03	R035	06/08/2020	9.92	Put	Bond Future	2,869.7100	2.8697	2,752.8200	2.7528	(4.073)	0	0	0
2020/02/03	R035	06/08/2020			Bond Future	9.8719	96.3583	9.8441	96.5592	(0.282)	0.0000	0.0000	0
2020/02/03	R035	06/08/2020	9.00	Call	Bond Future	647.1500	0.6472	669.7500	0.6697	3.492	0	0	24,761
2020/02/03	R035	06/08/2020	9.92	Call	Bond Future	3,215.6300	3.2156	3,299.6100	3.2996	2.612	0	0	0
2020/02/03	R035	06/08/2020	9.93	Call	Bond Future	3,254.5200	3.2545	3,339.2600	3.3393	2.604	0	0	0
2020/02/03	R035	06/08/2020	9.91	Put	Bond Future	2,902.8100	2.9028	2,785.1700	2.7852	(4.053)	0	0	0
2020/02/03	R035	06/08/2020	8.75	Put	Bond Future	9,011.7900	9.0118	8,824.1300	8.8241	(2.082)	0	0	0
2020/02/03	R035	06/08/2020	8.75	Call	Bond Future	379.4400	0.3794	392.6500	0.3927	3.481	0	0	3,000
2020/02/03	R035	06/08/2020	9.93	Put	Bond Future	2,836.9100	2.8369	2,720.7800	2.7208	(4.094)	0	0	0
2020/02/03	R035	06/08/2020	9.91	Call	Bond Future	3,176.9700	3.1770	3,260.2000	3.2602	2.620	0	0	0
2020/02/03	R035	05/11/2020	10.34	Put	Bond Future	2,545.0900	2.5451	2,451.4000	2.4514	(3.681)	0	0	0
2020/02/03	R035	05/11/2020			Bond Future	9.9562	93.5611	9.9274	93.7656	(0.289)	0.0000	0.0000	0
2020/02/03	R035	05/11/2020	10.33	Call	Bond Future	5,166.2300	5.1662	5,276.4600	5.2765	2.134	0	0	0
2020/02/03	R035	05/11/2020	10.33	Put	Bond Future	2,568.8700	2.5689	2,474.6000	2.4746	(3.670)	0	0	0
2020/02/03	R035	05/11/2020	10.34	Call	Bond Future	5,210.4500	5.2104	5,321.2600	5.3213	2.127	0	0	0
2020/02/03	R035	05/11/2020	10.32	Call	Bond Future	5,122.4400	5.1224	5,232.0900	5.2321	2.141	0	0	0
2020/02/03	R035	05/11/2020	10.32	Put	Bond Future	2,593.1600	2.5932	2,498.3100	2.4983	(3.658)	0	0	0
2020/02/03	R186	06/02/2020	8.57	Call	Bond Future	3,047.0300	3.0470	3,416.8900	3.4169	12.138	0	0	0
2020/02/03	R186	06/02/2020	8.50	Call	Bond Future	2,666.6200	2.6666	3,036.2800	3.0363	13.862	0	0	0
2020/02/03	R186	06/02/2020	8.11	Put	Bond Future	133.3800	0.1334	16.4600	0.0165	(87.659)	0	0	0
2020/02/03	R186	06/02/2020			Bond Future	8.0181	114.3706	7.9524	114.7405	(0.819)	0.0000	0.0000	48,041

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2020/02/03	R186	06/02/2020	8.55	Call	Bond Future	2,938.4900	2.9385	3,308.3200	3.3083	12.586	0	0	0
2020/02/03	R186	06/02/2020	8.55	Put	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/02/03	R186	06/02/2020	8.11	Call	Bond Future	648.0000	0.6480	901.0000	0.9010	39.043	0	0	821
2020/02/03	R186	06/02/2020	8.57	Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/02/03	R186	06/02/2020	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	821
2020/02/03	R186	06/02/2020	8.50	Put	Bond Future	0.2600	0.0003	0.0000	0.0000	(100.000)	0	0	821
2020/02/03	R186	06/02/2020	8.56	Call	Bond Future	2,992.7700	2.9928	3,362.6200	3.3626	12.358	0	0	0
2020/02/03	R186	06/02/2020	8.56	Put	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/02/03	R186	06/02/2020	9.00	Call	Bond Future	5,348.3700	5.3484	5,718.2900	5.7183	6.916	0	0	0
2020/02/03	R186	07/05/2020	7.90	Put	Bond Future	1,806.2100	1.8062	1,567.9300	1.5679	(13.192)	0	0	2,500
2020/02/03	R186	07/05/2020	8.28	Put	Bond Future	849.6800	0.8497	702.8500	0.7028	(17.281)	0	0	0
2020/02/03	R186	07/05/2020	8.93	Call	Bond Future	4,782.4800	4.7825	5,112.5300	5.1125	6.901	0	0	0
2020/02/03	R186	07/05/2020	8.09	Put	Bond Future	1,259.2100	1.2592	1,067.5400	1.0675	(15.221)	0	0	0
2020/02/03	R186	07/05/2020			Bond Future	8.0637	116.3802	7.9946	116.7566	(0.857)	0.0000	0.0000	80,082
2020/02/03	R186	07/05/2020	8.50	Call	Bond Future	2,866.5300	2.8665	3,140.0400	3.1400	9.542	0	0	0
2020/02/03	R186	07/05/2020	8.50	Put	Bond Future	526.6000	0.5266	423.7700	0.4238	(19.527)	0	0	23,230
2020/02/03	R186	07/05/2020	8.08	Call	Bond Future	1,372.8400	1.3728	1,555.0600	1.5551	13.273	0	0	0
2020/02/03	R186	07/05/2020	8.08	Put	Bond Future	1,284.2400	1.2842	1,090.1200	1.0901	(15.116)	0	0	0
2020/02/03	R186	07/05/2020	7.90	Call	Bond Future	911.9700	0.9120	1,050.0300	1.0500	15.139	0	0	0
2020/02/03	R186	07/05/2020	8.28	Call	Bond Future	2,017.6100	2.0176	2,247.1200	2.2471	11.375	0	0	6,000
2020/02/03	R186	07/05/2020	8.93	Put	Bond Future	197.0700	0.1971	150.7800	0.1508	(23.489)	0	0	6,000
2020/02/03	R186	07/05/2020	8.09	Call	Bond Future	1,402.1000	1.4021	1,586.7700	1.5868	13.171	0	0	0
2020/02/03	R186	07/05/2020	7.60	Put	Bond Future	2,949.5100	2.9495	2,646.0000	2.6460	(10.290)	0	0	0
2020/02/03	R186	07/05/2020	7.60	Call	Bond Future	392.7200	0.3927	465.5500	0.4655	18.545	0	0	6,000
2020/02/03	R186	07/05/2020	8.07	Call	Bond Future	1,344.1600	1.3442	1,523.9300	1.5239	13.374	0	0	0
2020/02/03	R186	07/05/2020	8.07	Put	Bond Future	1,309.8700	1.3099	1,113.3000	1.1133	(15.007)	0	0	0
2020/02/03	R186	06/08/2020	8.25	Call	Bond Future	2,272.8200	2.2728	2,483.3700	2.4834	9.264	0	0	0
2020/02/03	R186	06/08/2020	8.38	Put	Bond Future	1,261.5400	1.2615	1,110.0500	1.1100	(12.008)	0	0	0
2020/02/03	R186	06/08/2020			Bond Future	8.1063	113.1827	8.0335	113.5658	(0.898)	0.0000	0.0000	1,420
2020/02/03	R186	06/08/2020	8.37	Call	Bond Future	2,653.9800	2.6540	2,884.0500	2.8840	8.669	0	0	0
2020/02/03	R186	06/08/2020	8.37	Put	Bond Future	1,279.9400	1.2799	1,126.8700	1.1269	(11.959)	0	0	0
2020/02/03	R186	06/08/2020	8.25	Put	Bond Future	1,521.3500	1.5213	1,348.7600	1.3488	(11.345)	0	0	3,150
2020/02/03	R186	06/08/2020	8.38	Call	Bond Future	2,687.2600	2.6873	2,918.9100	2.9189	8.620	0	0	0
2020/02/03	R186	06/08/2020	8.36	Call	Bond Future	2,621.1900	2.6212	2,849.6800	2.8497	8.717	0	0	0
2020/02/03	R186	06/08/2020	8.36	Put	Bond Future	1,298.8600	1.2989	1,144.2100	1.1442	(11.907)	0	0	0
2020/02/03	R186	05/11/2020	8.64	Put	Bond Future	1,257.7100	1.2577	1,124.7100	1.1247	(10.575)	0	0	0
2020/02/03	R186	05/11/2020	8.65	Call	Bond Future	3,729.9800	3.7300	3,988.2000	3.9882	6.923	0	0	0
2020/02/03	R186	05/11/2020			Bond Future	8.1524	115.1822	8.0756	115.5723	(0.942)	0.0000	0.0000	0
2020/02/03	R186	05/11/2020	8.66	Call	Bond Future	3,765.0500	3.7650	4,024.4300	4.0244	6.889	0	0	0
2020/02/03	R186	05/11/2020	8.66	Put	Bond Future	1,229.2300	1.2292	1,098.5500	1.0986	(10.631)	0	0	0
2020/02/03	R186	05/11/2020	9.26	Put	Bond Future	623.1600	0.6232	548.0200	0.5480	(12.058)	0	0	3,500
2020/02/03	R186	05/11/2020	8.64	Call	Bond Future	3,695.0200	3.6950	3,952.0800	3.9521	6.957	0	0	0
2020/02/03	R186	05/11/2020	7.84	Put	Bond Future	3,050.6400	3.0506	2,807.9100	2.8079	(7.957)	0	0	0
2020/02/03	R186	05/11/2020	8.65	Put	Bond Future	1,243.4000	1.2434	1,111.5600	1.1116	(10.603)	0	0	0
2020/02/03	R186	05/11/2020	8.34	Put	Bond Future	1,776.5400	1.7765	1,605.2500	1.6053	(9.642)	0	0	0
2020/02/03	R186	05/11/2020	8.34	Call	Bond Future	2,722.5200	2.7225	2,941.2900	2.9413	8.036	0	0	3,500
2020/02/03	R186	05/11/2020	9.26	Call	Bond Future	6,062.1400	6.0621	6,377.0600	6.3771	5.195	0	0	0
2020/02/03	R186	05/11/2020	7.84	Call	Bond Future	1,452.9300	1.4529	1,600.2600	1.6003	10.140	0	0	3,500

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
2020/02/03	R197	06/02/2020			Bond Future	301.1851	301.1851	301.1625	301.1625	(0.008)	0.0000	0.0000	1,433
2020/02/03	R197	07/05/2020			Bond Future	306.5521	306.5521	306.5289	306.5289	(0.008)	0.0000	0.0000	2,507
2020/02/03	R197	06/08/2020			Bond Future	304.4459	304.4459	304.3877	304.3877	(0.019)	0.0000	0.0000	0
2020/02/03	R197	05/11/2020			Bond Future	309.8952	309.8952	309.8363	309.8363	(0.019)	0.0000	0.0000	0
2020/02/03	R202	06/02/2020			Bond Future	223.6753	223.6753	223.6628	223.6628	(0.006)	0.0000	0.0000	1,855
2020/02/03	R202	07/05/2020			Bond Future	227.6610	227.6610	227.6482	227.6482	(0.006)	0.0000	0.0000	8,483
2020/02/03	R202	06/08/2020			Bond Future	227.7314	227.7314	227.7001	227.7001	(0.014)	0.0000	0.0000	0
2020/02/03	R202	05/11/2020			Bond Future	231.8078	231.8078	231.7761	231.7761	(0.014)	0.0000	0.0000	0
2020/02/03	R208	06/02/2020	6.13	Put	Bond Future	391.9900	0.3920	366.1100	0.3661	(6.602)	0	0	0
2020/02/03	R208	06/02/2020	6.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/03	R208	06/02/2020			Bond Future	6.4919	102.7386	6.4679	102.7645	(0.369)	0.0000	0.0000	7,572
2020/02/03	R208	06/02/2020	6.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/03	R208	06/02/2020	6.12	Put	Bond Future	402.8600	0.4029	376.9800	0.3770	(6.424)	0	0	0
2020/02/03	R208	06/02/2020	6.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/03	R208	06/02/2020	6.14	Put	Bond Future	381.1300	0.3811	355.2500	0.3552	(6.790)	0	0	0
2020/02/03	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/02/03	R208	07/05/2020	4.80	Put	Bond Future	1,296.6500	1.2966	1,270.3600	1.2704	(2.028)	0	0	0
2020/02/03	R208	07/05/2020			Bond Future	6.3066	101.1414	6.2757	101.1677	(0.489)	0.0000	0.0000	8,015
2020/02/03	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/02/03	R208	07/05/2020	4.82	Put	Bond Future	1,279.2600	1.2793	1,252.9700	1.2530	(2.055)	0	0	0
2020/02/03	R208	07/05/2020	4.81	Put	Bond Future	1,287.9500	1.2879	1,261.6600	1.2617	(2.041)	0	0	0
2020/02/03	R208	07/05/2020	4.80	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/02/03	R208	06/08/2020	5.57	Put	Bond Future	241.9700	0.2420	220.2100	0.2202	(8.993)	0	0	0
2020/02/03	R208	06/08/2020			Bond Future	5.9181	102.9718	5.8748	102.9985	(0.731)	0.0000	0.0000	0
2020/02/03	R208	06/08/2020	5.56	Call	Bond Future	25.1500	0.0252	29.9400	0.0299	19.046	0	0	0
2020/02/03	R208	06/08/2020	5.56	Put	Bond Future	246.8000	0.2468	224.8500	0.2248	(8.894)	0	0	0
2020/02/03	R208	06/08/2020	5.57	Call	Bond Future	26.5200	0.0265	31.5000	0.0315	18.778	0	0	0
2020/02/03	R208	06/08/2020	5.55	Call	Bond Future	23.8300	0.0238	28.4300	0.0284	19.303	0	0	0
2020/02/03	R208	06/08/2020	5.55	Put	Bond Future	251.6800	0.2517	229.5400	0.2295	(8.797)	0	0	0
2020/02/03	R208	05/11/2020	4.78	Call	Bond Future	32.0100	0.0320	39.8900	0.0399	24.617	0	0	0
2020/02/03	R208	05/11/2020	4.77	Put	Bond Future	146.5700	0.1466	126.9100	0.1269	(13.413)	0	0	0
2020/02/03	R208	05/11/2020			Bond Future	5.0706	101.3890	4.9994	101.4164	(1.404)	0.0000	0.0000	0
2020/02/03	R208	05/11/2020	4.79	Call	Bond Future	33.3800	0.0334	41.4700	0.0415	24.236	0	0	0
2020/02/03	R208	05/11/2020	4.79	Put	Bond Future	141.2900	0.1413	122.0300	0.1220	(13.632)	0	0	0
2020/02/03	R208	05/11/2020	4.78	Put	Bond Future	143.7700	0.1438	124.3000	0.1243	(13.542)	0	0	0
2020/02/03	R208	05/11/2020	4.77	Call	Bond Future	30.9600	0.0310	38.6500	0.0387	24.839	0	0	0
2020/02/03	R209	06/02/2020	9.52	Put	Bond Future	1,676.3300	1.6763	1,424.8800	1.4249	(15.000)	0	0	0
2020/02/03	R209	06/02/2020			Bond Future	9.7750	73.9448	9.7391	74.1726	(0.367)	0.0000	0.0000	14,577
2020/02/03	R209	06/02/2020	9.51	Call	Bond Future	31.0500	0.0310	9.6000	0.0096	(69.082)	0	0	0
2020/02/03	R209	06/02/2020	9.51	Put	Bond Future	1,737.2100	1.7372	1,488.0200	1.4880	(14.344)	0	0	0
2020/02/03	R209	06/02/2020	9.40	Put	Bond Future	2,436.9400	2.4369	2,204.3600	2.2044	(9.544)	0	0	0
2020/02/03	R209	06/02/2020	9.40	Call	Bond Future	5.4100	0.0054	0.5700	0.0006	(89.464)	0	0	7,500
2020/02/03	R209	06/02/2020	9.52	Call	Bond Future	35.6000	0.0356	11.8900	0.0119	(66.601)	0	0	0
2020/02/03	R209	06/02/2020	9.50	Call	Bond Future	27.0000	0.0270	7.7000	0.0077	(71.481)	0	0	0

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2020/02/03	R209	06/02/2020	9.50	Put	Bond Future	1,798.6800	1.7987	1,551.6400	1.5516	(13.735)	0	0	0
2020/02/03	R209	07/05/2020	9.47	Call	Bond Future	859.5400	0.8595	907.8100	0.9078	5.616	0	0	0
2020/02/03	R209	07/05/2020			Bond Future	9.8495	72.0938	9.8125	72.3254	(0.376)	0.0000	0.0000	68,202
2020/02/03	R209	07/05/2020	9.45	Call	Bond Future	818.1500	0.8181	864.4000	0.8644	5.653	0	0	0
2020/02/03	R209	07/05/2020	9.45	Put	Bond Future	3,377.4700	3.3775	3,192.0600	3.1921	(5.490)	0	0	0
2020/02/03	R209	07/05/2020	9.47	Put	Bond Future	3,287.6200	3.2876	3,104.2300	3.1042	(5.578)	0	0	0
2020/02/03	R209	07/05/2020	9.46	Call	Bond Future	838.6800	0.8387	885.9400	0.8859	5.635	0	0	0
2020/02/03	R209	07/05/2020	9.46	Put	Bond Future	3,332.3400	3.3323	3,147.9400	3.1479	(5.534)	0	0	0
2020/02/03	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/03	R209	06/08/2020	5.55	Put	Bond Future	36,134.6500	36.1347	35,898.7800	35.8988	(0.653)	0	0	0
2020/02/03	R209	06/08/2020			Bond Future	9.9236	73.3985	9.8854	73.6344	(0.385)	0.0000	0.0000	0
2020/02/03	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/03	R209	06/08/2020	5.57	Put	Bond Future	35,917.8400	35.9178	35,681.9700	35.6820	(0.657)	0	0	0
2020/02/03	R209	06/08/2020	5.56	Put	Bond Future	36,026.1700	36.0262	35,790.3000	35.7903	(0.655)	0	0	0
2020/02/03	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/03	R209	05/11/2020	10.02	Call	Bond Future	3,278.3000	3.2783	3,389.2800	3.3893	3.385	0	0	0
2020/02/03	R209	05/11/2020			Bond Future	10.0001	71.5451	9.9607	71.7852	(0.394)	0.0000	0.0000	0
2020/02/03	R209	05/11/2020	10.00	Call	Bond Future	3,214.6800	3.2147	3,324.2300	3.3242	3.408	0	0	0
2020/02/03	R209	05/11/2020	10.00	Put	Bond Future	3,215.1700	3.2152	3,084.5800	3.0846	(4.062)	0	0	0
2020/02/03	R209	05/11/2020	10.02	Put	Bond Future	3,157.2800	3.1573	3,028.1200	3.0281	(4.091)	0	0	0
2020/02/03	R209	05/11/2020	10.01	Call	Bond Future	3,246.2900	3.2463	3,356.5600	3.3566	3.397	0	0	0
2020/02/03	R209	05/11/2020	10.01	Put	Bond Future	3,185.9900	3.1860	3,056.1200	3.0561	(4.076)	0	0	0
2020/02/03	R210	06/02/2020			Bond Future	187.0693	187.0693	187.1918	187.1918	0.065	0.0000	0.0000	374
2020/02/03	R210	07/05/2020			Bond Future	187.7747	187.7747	187.8879	187.8879	0.060	0.0000	0.0000	1,941
2020/02/03	R210	06/08/2020			Bond Future	191.2184	191.2184	191.3337	191.3337	0.060	0.0000	0.0000	0
2020/02/03	R210	05/11/2020			Bond Future	191.9417	191.9417	192.0473	192.0473	0.055	0.0000	0.0000	0
2020/02/03	R212	06/02/2020			Bond Future	161.5236	161.5236	161.5415	161.5415	0.011	0.0000	0.0000	7,719
2020/02/03	R212	07/05/2020			Bond Future	164.4019	164.4019	164.4200	164.4200	0.011	0.0000	0.0000	3,251
2020/02/03	R212	06/08/2020			Bond Future	165.1415	165.1415	165.1498	165.1498	0.005	0.0000	0.0000	0
2020/02/03	R212	05/11/2020			Bond Future	168.0975	168.0975	168.1062	168.1062	0.005	0.0000	0.0000	0
2020/02/03	R213	06/02/2020	9.27	Call	Bond Future	682.7600	0.6828	908.7600	0.9088	33.101	0	0	0
2020/02/03	R213	06/02/2020	9.26	Put	Bond Future	244.2700	0.2443	50.6900	0.0507	(79.248)	0	0	0
2020/02/03	R213	06/02/2020			Bond Future	9.1951	88.1349	9.1291	88.5418	(0.718)	0.0000	0.0000	5,161
2020/02/03	R213	06/02/2020	9.28	Call	Bond Future	724.6800	0.7247	963.1000	0.9631	32.900	0	0	0
2020/02/03	R213	06/02/2020	9.28	Put	Bond Future	204.8500	0.2048	36.4000	0.0364	(82.231)	0	0	0
2020/02/03	R213	06/02/2020	9.27	Put	Bond Future	223.9300	0.2239	43.0600	0.0431	(80.771)	0	0	0
2020/02/03	R213	06/02/2020	9.26	Call	Bond Future	642.0400	0.6420	855.3300	0.8553	33.221	0	0	0
2020/02/03	R213	07/05/2020	9.01	Put	Bond Future	2,544.9600	2.5450	2,264.3100	2.2643	(11.028)	0	0	0
2020/02/03	R213	07/05/2020	9.00	Call	Bond Future	970.6900	0.9707	1,101.7500	1.1017	13.502	0	0	0
2020/02/03	R213	07/05/2020			Bond Future	9.2638	86.1335	9.1955	86.5475	(0.737)	0.0000	0.0000	18,813
2020/02/03	R213	07/05/2020	9.01	Call	Bond Future	993.3900	0.9934	1,126.7100	1.1267	13.421	0	0	0
2020/02/03	R213	07/05/2020	9.00	Put	Bond Future	2,584.1500	2.5842	2,301.2400	2.3012	(10.948)	0	0	0
2020/02/03	R213	07/05/2020	9.02	Call	Bond Future	1,016.5800	1.0166	1,152.1800	1.1522	13.339	0	0	0
2020/02/03	R213	07/05/2020	9.02	Put	Bond Future	2,506.3200	2.5063	2,227.9500	2.2279	(11.107)	0	0	0
2020/02/03	R213	06/08/2020	9.31	Call	Bond Future	2,379.1800	2.3792	2,578.4200	2.5784	8.374	0	0	0

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2020/02/03	R213	06/08/2020			Bond Future	9.3315	87.6923	9.2607	88.1137	(0.759)	0.0000	0.0000	0
2020/02/03	R213	06/08/2020	9.29	Call	Bond Future	2,318.2800	2.3183	2,514.2700	2.5143	8.454	0	0	0
2020/02/03	R213	06/08/2020	9.29	Put	Bond Future	2,564.9400	2.5649	2,339.5300	2.3395	(8.788)	0	0	0
2020/02/03	R213	06/08/2020	9.31	Put	Bond Future	2,506.8800	2.5069	2,284.7200	2.2847	(8.862)	0	0	0
2020/02/03	R213	06/08/2020	9.30	Call	Bond Future	2,348.6300	2.3486	2,546.2500	2.5463	8.414	0	0	0
2020/02/03	R213	06/08/2020	9.30	Put	Bond Future	2,535.7800	2.5358	2,312.0000	2.3120	(8.825)	0	0	0
2020/02/03	R213	05/11/2020	9.60	Put	Bond Future	2,382.0100	2.3820	2,190.3800	2.1904	(8.045)	0	0	0
2020/02/03	R213	05/11/2020	9.59	Call	Bond Future	3,464.9600	3.4650	3,701.0100	3.7010	6.812	0	0	0
2020/02/03	R213	05/11/2020			Bond Future	9.4065	85.6927	9.3331	86.1217	(0.781)	0.0000	0.0000	0
2020/02/03	R213	05/11/2020	9.60	Call	Bond Future	3,498.3500	3.4983	3,735.7100	3.7357	6.785	0	0	0
2020/02/03	R213	05/11/2020	9.59	Put	Bond Future	2,405.8500	2.4059	2,212.9100	2.2129	(8.020)	0	0	0
2020/02/03	R213	05/11/2020	9.61	Call	Bond Future	3,531.8900	3.5319	3,770.5600	3.7706	6.758	0	0	0
2020/02/03	R213	05/11/2020	9.61	Put	Bond Future	2,358.3700	2.3584	2,168.0500	2.1681	(8.070)	0	0	0
2020/02/03	R214	06/02/2020	9.73	Call	Bond Future	54.2700	0.0543	18.1500	0.0182	(66.556)	0	0	0
2020/02/03	R214	06/02/2020	9.87	Put	Bond Future	839.8700	0.8399	597.1600	0.5972	(28.899)	0	0	0
2020/02/03	R214	06/02/2020	10.42	Call	Bond Future	2,940.0900	2.9401	3,106.9300	3.1069	5.675	0	0	0
2020/02/03	R214	06/02/2020			Bond Future	9.9602	72.6886	9.9343	72.8602	(0.260)	0.0000	0.0000	10,465
2020/02/03	R214	06/02/2020	9.71	Call	Bond Future	41.8200	0.0418	12.0200	0.0120	(71.258)	0	0	0
2020/02/03	R214	06/02/2020	9.71	Put	Bond Future	1,726.4000	1.7264	1,525.0400	1.5250	(11.664)	0	0	0
2020/02/03	R214	06/02/2020	10.42	Put	Bond Future	4.7900	0.0048	0.0700	0.0001	(98.539)	0	0	1,000
2020/02/03	R214	06/02/2020	9.73	Put	Bond Future	1,601.8700	1.6019	1,394.1900	1.3942	(12.965)	0	0	0
2020/02/03	R214	06/02/2020	9.52	Call	Bond Future	1.7000	0.0017	0.0600	0.0001	(96.471)	0	0	1,000
2020/02/03	R214	06/02/2020	9.87	Call	Bond Future	239.6900	0.2397	168.5400	0.1685	(29.684)	0	0	1,000
2020/02/03	R214	06/02/2020	9.72	Call	Bond Future	47.7200	0.0477	14.8200	0.0148	(68.944)	0	0	0
2020/02/03	R214	06/02/2020	9.72	Put	Bond Future	1,663.7600	1.6638	1,459.3000	1.4593	(12.289)	0	0	0
2020/02/03	R214	06/02/2020	9.52	Put	Bond Future	3,008.5200	3.0085	2,835.3200	2.8353	(5.757)	0	0	0
2020/02/03	R214	07/05/2020	9.77	Put	Bond Future	2,934.5900	2.9346	2,797.6300	2.7976	(4.667)	0	0	0
2020/02/03	R214	07/05/2020			Bond Future	10.0321	70.6694	10.0054	70.8439	(0.266)	0.0000	0.0000	10,424
2020/02/03	R214	07/05/2020	9.76	Call	Bond Future	1,164.6000	1.1646	1,201.3500	1.2014	3.156	0	0	0
2020/02/03	R214	07/05/2020	9.76	Put	Bond Future	2,977.0500	2.9770	2,839.3000	2.8393	(4.627)	0	0	0
2020/02/03	R214	07/05/2020	9.31	Put	Bond Future	5,303.2100	5.3032	5,138.6300	5.1386	(3.103)	0	0	0
2020/02/03	R214	07/05/2020	10.66	Put	Bond Future	707.4800	0.7075	645.8300	0.6458	(8.714)	0	0	1,250
2020/02/03	R214	07/05/2020	9.77	Call	Bond Future	1,190.0700	1.1901	1,227.6100	1.2276	3.154	0	0	0
2020/02/03	R214	07/05/2020	9.31	Call	Bond Future	325.7700	0.3258	335.6900	0.3357	3.045	0	0	1,250
2020/02/03	R214	07/05/2020	9.91	Put	Bond Future	2,385.4600	2.3855	2,260.1900	2.2602	(5.251)	0	0	0
2020/02/03	R214	07/05/2020	9.91	Call	Bond Future	1,581.3600	1.5814	1,630.5900	1.6306	3.113	0	0	1,250
2020/02/03	R214	07/05/2020	10.66	Call	Bond Future	4,621.9500	4.6219	4,734.8000	4.7348	2.442	0	0	0
2020/02/03	R214	07/05/2020	9.75	Call	Bond Future	1,139.4600	1.1395	1,175.4300	1.1754	3.157	0	0	0
2020/02/03	R214	07/05/2020	9.75	Put	Bond Future	3,019.9400	3.0199	2,881.4100	2.8814	(4.587)	0	0	0
2020/02/03	R214	06/08/2020	9.98	Put	Bond Future	3,213.2800	3.2133	3,098.3800	3.0984	(3.576)	0	0	0
2020/02/03	R214	06/08/2020	9.97	Call	Bond Future	2,379.0500	2.3791	2,441.1500	2.4412	2.610	0	0	0
2020/02/03	R214	06/08/2020			Bond Future	10.1034	71.9483	10.0759	72.1260	(0.272)	0.0000	0.0000	0
2020/02/03	R214	06/08/2020	9.98	Call	Bond Future	2,410.4100	2.4104	2,473.1500	2.4731	2.603	0	0	0
2020/02/03	R214	06/08/2020	9.97	Put	Bond Future	3,247.6400	3.2476	3,132.1000	3.1321	(3.558)	0	0	0
2020/02/03	R214	06/08/2020	9.99	Call	Bond Future	2,442.1800	2.4422	2,505.5500	2.5056	2.595	0	0	0
2020/02/03	R214	06/08/2020	9.99	Put	Bond Future	3,179.4300	3.1794	3,065.1600	3.0652	(3.594)	0	0	0
2020/02/03	R214	05/11/2020	10.26	Put	Bond Future	3,158.5500	3.1586	3,059.2600	3.0593	(3.144)	0	0	0

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2020/02/03	R214	05/11/2020			Bond Future	10.1795	69.9240	10.1512	70.1049	(0.278)	0.0000	0.0000	0
2020/02/03	R214	05/11/2020	10.25	Call	Bond Future	3,634.3200	3.6343	3,715.3800	3.7154	2.230	0	0	0
2020/02/03	R214	05/11/2020	10.25	Put	Bond Future	3,187.5200	3.1875	3,087.7000	3.0877	(3.132)	0	0	0
2020/02/03	R214	05/11/2020	10.26	Call	Bond Future	3,668.3400	3.6683	3,749.9300	3.7499	2.224	0	0	0
2020/02/03	R214	05/11/2020	10.24	Call	Bond Future	3,600.4300	3.6004	3,680.9500	3.6810	2.236	0	0	0
2020/02/03	R214	05/11/2020	10.24	Put	Bond Future	3,216.7200	3.2167	3,116.3600	3.1164	(3.120)	0	0	0
2020/02/03	R248	06/02/2020	9.71	Put	Bond Future	3,378.3700	3.3784	3,160.0400	3.1600	(6.463)	0	0	0
2020/02/03	R248	06/02/2020			Bond Future	10.1055	91.3859	10.0796	91.6007	(0.257)	0.0000	0.0000	35,999
2020/02/03	R248	06/02/2020	9.71	Call	Bond Future	3.7700	0.0038	0.2000	0.0002	(94.695)	0	0	0
2020/02/03	R248	06/02/2020	9.70	Put	Bond Future	3,465.9300	3.4659	3,248.2200	3.2482	(6.281)	0	0	0
2020/02/03	R248	06/02/2020	9.72	Call	Bond Future	4.5600	0.0046	0.2800	0.0003	(93.860)	0	0	0
2020/02/03	R248	06/02/2020	9.72	Put	Bond Future	3,291.0600	3.2911	3,072.0200	3.0720	(6.656)	0	0	0
2020/02/03	R248	06/02/2020	9.70	Call	Bond Future	3.0900	0.0031	0.1400	0.0001	(95.469)	0	0	0
2020/02/03	R248	07/05/2020	10.20	Call	Bond Future	2,457.1000	2.4571	2,536.0700	2.5361	3.214	0	0	0
2020/02/03	R248	07/05/2020	9.69	Put	Bond Future	4,909.4700	4.9095	4,717.1200	4.7171	(3.918)	0	0	0
2020/02/03	R248	07/05/2020	9.79	Call	Bond Future	994.3000	0.9943	1,029.1000	1.0291	3.500	0	0	0
2020/02/03	R248	07/05/2020	9.77	Put	Bond Future	4,407.6600	4.4077	4,222.0700	4.2221	(4.211)	0	0	0
2020/02/03	R248	07/05/2020			Bond Future	10.1814	88.5541	10.1546	88.7727	(0.263)	0.0000	0.0000	89,621
2020/02/03	R248	07/05/2020	10.70	Call	Bond Future	5,029.8600	5.0299	5,164.7200	5.1647	2.681	0	0	0
2020/02/03	R248	07/05/2020	10.70	Put	Bond Future	979.1800	0.9792	895.4400	0.8954	(8.552)	0	0	300
2020/02/03	R248	07/05/2020	9.79	Put	Bond Future	4,287.3000	4.2873	4,103.5000	4.1035	(4.287)	0	0	0
2020/02/03	R248	07/05/2020	9.77	Call	Bond Future	940.5900	0.9406	973.6000	0.9736	3.509	0	0	0
2020/02/03	R248	07/05/2020	10.20	Put	Bond Future	2,305.9200	2.3059	2,166.2900	2.1663	(6.055)	0	0	300
2020/02/03	R248	07/05/2020	9.69	Call	Bond Future	740.2800	0.7403	766.5300	0.7665	3.546	0	0	300
2020/02/03	R248	07/05/2020	9.78	Put	Bond Future	4,347.1800	4.3472	4,162.4800	4.1625	(4.249)	0	0	0
2020/02/03	R248	07/05/2020	9.78	Call	Bond Future	967.2100	0.9672	1,001.1100	1.0011	3.505	0	0	0
2020/02/03	R248	06/08/2020	9.00	Put	Bond Future	11,531.8100	11.5318	11,319.5100	11.3195	(1.841)	0	0	0
2020/02/03	R248	06/08/2020	10.20	Call	Bond Future	3,227.7700	3.2278	3,312.0300	3.3120	2.610	0	0	0
2020/02/03	R248	06/08/2020			Bond Future	10.2570	90.1567	10.2294	90.3792	(0.269)	0.0000	0.0000	0
2020/02/03	R248	06/08/2020	9.25	Put	Bond Future	9,347.7500	9.3477	9,143.9100	9.1439	(2.181)	0	0	0
2020/02/03	R248	06/08/2020	9.25	Call	Bond Future	545.8000	0.5458	564.4400	0.5644	3.415	0	0	20,640
2020/02/03	R248	06/08/2020	10.18	Call	Bond Future	3,147.2300	3.1472	3,229.8600	3.2299	2.625	0	0	0
2020/02/03	R248	06/08/2020	10.18	Put	Bond Future	3,769.9100	3.7699	3,630.0600	3.6301	(3.710)	0	0	0
2020/02/03	R248	06/08/2020	9.00	Call	Bond Future	303.9000	0.3039	314.0800	0.3141	3.350	0	0	3,000
2020/02/03	R248	06/08/2020	10.20	Put	Bond Future	3,688.0100	3.6880	3,549.7900	3.5498	(3.748)	0	0	0
2020/02/03	R248	06/08/2020	10.19	Call	Bond Future	3,187.5100	3.1875	3,270.9500	3.2710	2.618	0	0	0
2020/02/03	R248	06/08/2020	10.19	Put	Bond Future	3,728.9100	3.7289	3,589.8700	3.5899	(3.729)	0	0	0
2020/02/03	R248	05/11/2020	10.02	Put	Bond Future	5,551.0200	5.5510	5,399.9500	5.4000	(2.721)	0	0	0
2020/02/03	R248	05/11/2020	10.03	Call	Bond Future	3,004.8100	3.0048	3,080.8800	3.0809	2.532	0	0	0
2020/02/03	R248	05/11/2020			Bond Future	10.3375	87.3133	10.3089	87.5398	(0.276)	0.0000	0.0000	0
2020/02/03	R248	05/11/2020	10.04	Call	Bond Future	3,040.0400	3.0400	3,116.8000	3.1168	2.525	0	0	0
2020/02/03	R248	05/11/2020	10.04	Put	Bond Future	5,454.4200	5.4544	5,304.7100	5.3047	(2.745)	0	0	0
2020/02/03	R248	05/11/2020	10.02	Call	Bond Future	2,970.0700	2.9701	3,045.4700	3.0455	2.539	0	0	0
2020/02/03	R248	05/11/2020	10.03	Put	Bond Future	5,502.4000	5.5024	5,352.0000	5.3520	(2.733)	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
Total											1527384	