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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/02/2020 TO 04/02/2020

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
2020/02/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	2025	06/02/2020		Bond Future	135.4501	135.4501	135.4412	135.4412	(0.007)	0.0000	0.0000	2,027
2020/02/04	2025	07/05/2020		Bond Future	137.8636	137.8636	137.8459	137.8459	(0.013)	0.0000	0.0000	4,213

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/04	2025	06/08/2020			Bond Future	138.8920	138.8920	138.8776	138.8776	(0.010)	0.0000	0.0000	0
2020/02/04	2025	05/11/2020			Bond Future	141.3784	141.3784	141.3595	141.3595	(0.013)	0.0000	0.0000	0
2020/02/04	2025	04/02/2021			Bond Future	142.3116	142.3116	142.2899	142.2899	(0.015)	0.0000	0.0000	0
2020/02/04	2029	06/02/2020			Bond Future	100.6346	100.6346	100.6283	100.6283	(0.006)	0.0000	0.0000	1,961
2020/02/04	2029	07/05/2020			Bond Future	101.3197	101.3197	101.3069	101.3069	(0.013)	0.0000	0.0000	3,765
2020/02/04	2029	06/08/2020			Bond Future	103.1779	103.1779	103.1676	103.1676	(0.010)	0.0000	0.0000	0
2020/02/04	2029	05/11/2020			Bond Future	103.8867	103.8867	103.8731	103.8731	(0.013)	0.0000	0.0000	0
2020/02/04	2030	06/02/2020	9.15	Put	Bond Future	4.7000	0.0047	0.5600	0.0006	(88.085)	0	0	0
2020/02/04	2030	06/02/2020	9.14	Call	Bond Future	1,501.7900	1.5018	1,595.3400	1.5953	6.229	0	0	0
2020/02/04	2030	06/02/2020	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/02/04	2030	06/02/2020	9.25	Call	Bond Future	2,168.0800	2.1681	2,266.3300	2.2663	4.532	0	0	0
2020/02/04	2030	06/02/2020	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,820
2020/02/04	2030	06/02/2020			Bond Future	8.8988	94.3767	8.8830	94.4753	(0.177)	0.0000	0.0000	28,008
2020/02/04	2030	06/02/2020	9.00	Put	Bond Future	77.6300	0.0776	31.5400	0.0315	(59.371)	0	0	0
2020/02/04	2030	06/02/2020	9.00	Call	Bond Future	709.2300	0.7092	761.7800	0.7618	7.409	0	0	5,820
2020/02/04	2030	06/02/2020	9.15	Call	Bond Future	1,561.9700	1.5620	1,656.4700	1.6565	6.050	0	0	0
2020/02/04	2030	06/02/2020	9.14	Put	Bond Future	5.8600	0.0059	0.7700	0.0008	(86.860)	0	0	0
2020/02/04	2030	06/02/2020	9.40	Call	Bond Future	3,073.3800	3.0734	3,172.0200	3.1720	3.209	0	0	0
2020/02/04	2030	06/02/2020	9.25	Put	Bond Future	0.4000	0.0004	0.0100	0.0000	(97.500)	0	0	5,000
2020/02/04	2030	06/02/2020	8.40	Put	Bond Future	3,195.0700	3.1951	3,096.4300	3.0964	(3.087)	0	0	0
2020/02/04	2030	06/02/2020	9.16	Call	Bond Future	1,622.3000	1.6223	1,717.5900	1.7176	5.874	0	0	0
2020/02/04	2030	06/02/2020	9.16	Put	Bond Future	3.7500	0.0038	0.4000	0.0004	(89.333)	0	0	0
2020/02/04	2030	07/05/2020	8.79	Call	Bond Future	1,125.9700	1.1260	1,155.9200	1.1559	2.660	0	0	0
2020/02/04	2030	07/05/2020	8.78	Put	Bond Future	2,256.1300	2.2561	2,191.2500	2.1913	(2.876)	0	0	0
2020/02/04	2030	07/05/2020			Bond Future	8.9667	96.0350	8.9514	96.1292	(0.171)	0.0000	0.0000	77,313
2020/02/04	2030	07/05/2020	8.80	Call	Bond Future	1,151.8700	1.1519	1,182.3500	1.1823	2.646	0	0	0
2020/02/04	2030	07/05/2020	8.80	Put	Bond Future	2,182.7500	2.1828	2,118.9400	2.1189	(2.923)	0	0	0
2020/02/04	2030	07/05/2020	8.79	Put	Bond Future	2,219.1400	2.2191	2,154.8000	2.1548	(2.899)	0	0	0
2020/02/04	2030	07/05/2020	8.78	Call	Bond Future	1,100.6200	1.1006	1,130.0300	1.1300	2.672	0	0	0
2020/02/04	2030	06/08/2020	9.11	Call	Bond Future	2,579.8000	2.5798	2,627.3400	2.6273	1.843	0	0	0
2020/02/04	2030	06/08/2020			Bond Future	9.0348	93.7634	9.0184	93.8620	(0.182)	0.0000	0.0000	0
2020/02/04	2030	06/08/2020	9.09	Call	Bond Future	2,514.7000	2.5147	2,561.4400	2.5614	1.859	0	0	0
2020/02/04	2030	06/08/2020	9.09	Put	Bond Future	2,183.9800	2.1840	2,132.1100	2.1321	(2.375)	0	0	0
2020/02/04	2030	06/08/2020	9.11	Put	Bond Future	2,129.6300	2.1296	2,078.5600	2.0786	(2.398)	0	0	0
2020/02/04	2030	06/08/2020	9.10	Call	Bond Future	2,547.1400	2.5471	2,594.2800	2.5943	1.851	0	0	0
2020/02/04	2030	06/08/2020	9.10	Put	Bond Future	2,156.6700	2.1567	2,105.2000	2.1052	(2.387)	0	0	0
2020/02/04	2030	05/11/2020	10.06	Put	Bond Future	1,052.5700	1.0526	1,026.6600	1.0267	(2.462)	0	0	1,000
2020/02/04	2030	05/11/2020	8.73	Call	Bond Future	1,792.6800	1.7927	1,826.0000	1.8260	1.859	0	0	3,000
2020/02/04	2030	05/11/2020	9.39	Put	Bond Future	2,090.2000	2.0902	2,047.1600	2.0472	(2.059)	0	0	0
2020/02/04	2030	05/11/2020	9.38	Call	Bond Future	3,732.6000	3.7326	3,786.7500	3.7868	1.451	0	0	0
2020/02/04	2030	05/11/2020			Bond Future	9.1013	95.4199	9.0847	95.5174	(0.182)	0.0000	0.0000	0
2020/02/04	2030	05/11/2020	8.34	Put	Bond Future	5,618.2800	5.6183	5,542.3400	5.5423	(1.352)	0	0	0
2020/02/04	2030	05/11/2020	8.34	Call	Bond Future	998.8900	0.9989	1,020.4400	1.0204	2.157	0	0	1,000
2020/02/04	2030	05/11/2020	9.04	Put	Bond Future	2,987.7800	2.9878	2,933.6600	2.9337	(1.811)	0	0	0
2020/02/04	2030	05/11/2020	9.04	Call	Bond Future	2,626.5500	2.6265	2,669.9200	2.6699	1.651	0	0	1,000
2020/02/04	2030	05/11/2020	10.06	Call	Bond Future	6,474.5700	6.4746	6,546.1500	6.5462	1.106	0	0	0

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2020/02/04	2030	05/11/2020	8.73	Put	Bond Future	4,009.4300	4.0094	3,945.2600	3.9453	(1.600)	0	0	0
2020/02/04	2030	05/11/2020	9.23	Put	Bond Future	2,466.7900	2.4668	2,418.7800	2.4188	(1.946)	0	0	0
2020/02/04	2030	05/11/2020	10.37	Put	Bond Future	743.8000	0.7438	723.9800	0.7240	(2.665)	0	0	16,000
2020/02/04	2030	05/11/2020	9.39	Call	Bond Future	3,767.9600	3.7680	3,822.4100	3.8224	1.445	0	0	0
2020/02/04	2030	05/11/2020	9.38	Put	Bond Future	2,112.2900	2.1123	2,068.9500	2.0690	(2.052)	0	0	0
2020/02/04	2030	05/11/2020	10.47	Call	Bond Future	8,263.2300	8.2632	8,342.8300	8.3428	0.963	0	0	0
2020/02/04	2030	05/11/2020	10.47	Put	Bond Future	648.5800	0.6486	630.6900	0.6307	(2.758)	0	0	3,000
2020/02/04	2030	05/11/2020	9.23	Call	Bond Future	3,219.6900	3.2197	3,269.1700	3.2692	1.537	0	0	3,000
2020/02/04	2030	05/11/2020	8.53	Put	Bond Future	4,786.8100	4.7868	4,716.3900	4.7164	(1.471)	0	0	0
2020/02/04	2030	05/11/2020	8.53	Call	Bond Future	1,347.5900	1.3476	1,374.6600	1.3747	2.009	0	0	16,000
2020/02/04	2030	05/11/2020	9.03	Put	Bond Future	3,017.5200	3.0175	2,963.0800	2.9631	(1.804)	0	0	0
2020/02/04	2030	05/11/2020	9.03	Call	Bond Future	2,597.1700	2.5972	2,640.2200	2.6402	1.658	0	0	16,000
2020/02/04	2030	05/11/2020	10.37	Call	Bond Future	7,830.3600	7.8304	7,908.0300	7.9080	0.992	0	0	0
2020/02/04	2030	05/11/2020	9.40	Call	Bond Future	3,803.4600	3.8035	3,858.2200	3.8582	1.440	0	0	0
2020/02/04	2030	05/11/2020	9.40	Put	Bond Future	2,068.3000	2.0683	2,025.5700	2.0256	(2.066)	0	0	0
2020/02/04	2032	06/02/2020	9.40	Put	Bond Future	153.9900	0.1540	101.9100	0.1019	(33.820)	0	0	0
2020/02/04	2032	06/02/2020			Bond Future	9.3342	95.2261	9.3334	95.2316	(0.009)	0.0000	0.0000	43,177
2020/02/04	2032	06/02/2020	9.39	Call	Bond Future	552.0200	0.5520	502.7400	0.5027	(8.927)	0	0	0
2020/02/04	2032	06/02/2020	9.39	Put	Bond Future	174.5600	0.1746	119.7900	0.1198	(31.376)	0	0	0
2020/02/04	2032	06/02/2020	9.40	Call	Bond Future	598.8900	0.5989	552.3000	0.5523	(7.779)	0	0	0
2020/02/04	2032	06/02/2020	9.38	Call	Bond Future	507.0700	0.5071	455.4000	0.4554	(10.190)	0	0	0
2020/02/04	2032	06/02/2020	9.38	Put	Bond Future	197.1200	0.1971	139.9600	0.1400	(28.998)	0	0	0
2020/02/04	2032	07/05/2020	9.20	Call	Bond Future	1,190.6200	1.1906	1,181.2200	1.1812	(0.790)	0	0	7,500
2020/02/04	2032	07/05/2020	9.19	Call	Bond Future	1,162.8300	1.1628	1,153.4900	1.1535	(0.803)	0	0	0
2020/02/04	2032	07/05/2020			Bond Future	9.4092	92.7408	9.4093	92.7403	0.001	0.0000	0.0000	81,843
2020/02/04	2032	07/05/2020	9.50	Put	Bond Future	1,572.4400	1.5724	1,562.8500	1.5628	(0.610)	0	0	0
2020/02/04	2032	07/05/2020	9.50	Call	Bond Future	2,174.9600	2.1750	2,164.8300	2.1648	(0.466)	0	0	7,500
2020/02/04	2032	07/05/2020	9.17	Call	Bond Future	1,108.4000	1.1084	1,099.1900	1.0992	(0.831)	0	0	0
2020/02/04	2032	07/05/2020	9.17	Put	Bond Future	2,721.7000	2.7217	2,713.0300	2.7130	(0.319)	0	0	0
2020/02/04	2032	07/05/2020	9.20	Put	Bond Future	2,599.4500	2.5994	2,590.5900	2.5906	(0.341)	0	0	0
2020/02/04	2032	07/05/2020	9.19	Put	Bond Future	2,639.7500	2.6398	2,630.9500	2.6310	(0.333)	0	0	0
2020/02/04	2032	07/05/2020	9.18	Call	Bond Future	1,135.4200	1.1354	1,126.1500	1.1261	(0.816)	0	0	0
2020/02/04	2032	07/05/2020	9.18	Put	Bond Future	2,680.4900	2.6805	2,671.7600	2.6718	(0.326)	0	0	0
2020/02/04	2032	06/08/2020	9.46	Put	Bond Future	2,774.0800	2.7741	2,765.7600	2.7658	(0.300)	0	0	0
2020/02/04	2032	06/08/2020	9.45	Call	Bond Future	2,584.6400	2.5846	2,578.4000	2.5784	(0.241)	0	0	0
2020/02/04	2032	06/08/2020			Bond Future	9.4838	94.4192	9.4835	94.4213	(0.003)	0.0000	0.0000	0
2020/02/04	2032	06/08/2020	9.46	Call	Bond Future	2,618.2000	2.6182	2,611.9700	2.6120	(0.238)	0	0	0
2020/02/04	2032	06/08/2020	9.45	Put	Bond Future	2,806.1500	2.8062	2,797.8200	2.7978	(0.297)	0	0	0
2020/02/04	2032	06/08/2020	9.47	Call	Bond Future	2,651.9900	2.6520	2,645.7600	2.6458	(0.235)	0	0	0
2020/02/04	2032	06/08/2020	9.47	Put	Bond Future	2,742.3000	2.7423	2,733.9800	2.7340	(0.303)	0	0	0
2020/02/04	2032	05/11/2020	9.61	Put	Bond Future	3,046.0200	3.0460	3,040.5300	3.0405	(0.180)	0	0	0
2020/02/04	2032	05/11/2020	10.99	Call	Bond Future	9,307.2700	9.3073	9,302.9200	9.3029	(0.047)	0	0	0
2020/02/04	2032	05/11/2020	9.44	Put	Bond Future	3,581.8400	3.5818	3,576.4500	3.5764	(0.150)	0	0	0
2020/02/04	2032	05/11/2020	11.08	Call	Bond Future	9,726.8600	9.7269	9,722.7400	9.7227	(0.042)	0	0	0
2020/02/04	2032	05/11/2020	9.77	Put	Bond Future	2,601.9000	2.6019	2,596.4100	2.5964	(0.211)	0	0	0
2020/02/04	2032	05/11/2020			Bond Future	9.5618	91.9291	9.5619	91.9285	0.001	0.0000	0.0000	0
2020/02/04	2032	05/11/2020	10.99	Put	Bond Future	729.6500	0.7297	725.9400	0.7259	(0.508)	0	0	3,000

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2020/02/04	2032	05/11/2020	9.76	Call	Bond Future	3,889.1800	3.8892	3,883.0500	3.8831	(0.158)	0	0	0
2020/02/04	2032	05/11/2020	9.76	Put	Bond Future	2,627.9900	2.6280	2,622.5000	2.6225	(0.209)	0	0	0
2020/02/04	2032	05/11/2020	9.11	Call	Bond Future	1,853.7000	1.8537	1,848.2100	1.8482	(0.296)	0	0	3,000
2020/02/04	2032	05/11/2020	9.61	Call	Bond Future	3,354.7900	3.3548	3,348.6600	3.3487	(0.183)	0	0	3,000
2020/02/04	2032	05/11/2020	9.44	Call	Bond Future	2,794.4900	2.7945	2,788.4600	2.7885	(0.216)	0	0	1,000
2020/02/04	2032	05/11/2020	11.08	Put	Bond Future	646.6500	0.6467	643.1700	0.6432	(0.538)	0	0	1,000
2020/02/04	2032	05/11/2020	9.77	Call	Bond Future	3,926.0900	3.9261	3,919.9600	3.9200	(0.156)	0	0	0
2020/02/04	2032	05/11/2020	9.11	Put	Bond Future	4,820.7100	4.8207	4,815.8600	4.8159	(0.101)	0	0	0
2020/02/04	2032	05/11/2020	8.94	Put	Bond Future	5,566.9600	5.5670	5,562.5600	5.5626	(0.079)	0	0	0
2020/02/04	2032	05/11/2020	8.94	Call	Bond Future	1,449.7000	1.4497	1,444.6600	1.4447	(0.348)	0	0	1,000
2020/02/04	2032	05/11/2020	9.75	Call	Bond Future	3,852.4300	3.8524	3,846.2900	3.8463	(0.159)	0	0	0
2020/02/04	2032	05/11/2020	9.75	Put	Bond Future	2,654.3100	2.6543	2,648.8100	2.6488	(0.207)	0	0	0
2020/02/04	2033	06/02/2020			Bond Future	100.4968	100.4968	100.4908	100.4908	(0.006)	0.0000	0.0000	490
2020/02/04	2033	07/05/2020			Bond Future	101.1022	101.1022	101.0898	101.0898	(0.012)	0.0000	0.0000	6,960
2020/02/04	2033	06/08/2020			Bond Future	102.9563	102.9563	102.9464	102.9464	(0.010)	0.0000	0.0000	0
2020/02/04	2033	05/11/2020			Bond Future	103.5831	103.5831	103.5700	103.5700	(0.013)	0.0000	0.0000	0
2020/02/04	2037	06/02/2020	9.67	Call	Bond Future	16.9700	0.0170	5.2700	0.0053	(68.945)	0	0	0
2020/02/04	2037	06/02/2020	9.66	Put	Bond Future	1,672.9000	1.6729	1,656.6200	1.6566	(0.973)	0	0	0
2020/02/04	2037	06/02/2020			Bond Future	9.8795	89.0059	9.8787	89.0124	(0.009)	0.0000	0.0000	25,813
2020/02/04	2037	06/02/2020	9.68	Call	Bond Future	20.8500	0.0208	6.9800	0.0070	(66.523)	0	0	0
2020/02/04	2037	06/02/2020	9.68	Put	Bond Future	1,526.9500	1.5269	1,506.5900	1.5066	(1.333)	0	0	0
2020/02/04	2037	06/02/2020	9.67	Put	Bond Future	1,599.5600	1.5996	1,581.3700	1.5814	(1.137)	0	0	0
2020/02/04	2037	06/02/2020	9.66	Call	Bond Future	13.7200	0.0137	3.9300	0.0039	(71.356)	0	0	0
2020/02/04	2037	07/05/2020	9.70	Put	Bond Future	3,200.1300	3.2001	3,189.2500	3.1893	(0.340)	0	0	0
2020/02/04	2037	07/05/2020	9.60	Put	Bond Future	3,687.1200	3.6871	3,677.0300	3.6770	(0.274)	0	0	0
2020/02/04	2037	07/05/2020	9.59	Call	Bond Future	943.3700	0.9434	934.2500	0.9342	(0.967)	0	0	0
2020/02/04	2037	07/05/2020			Bond Future	9.9619	90.5698	9.9618	90.5706	(0.001)	0.0000	0.0000	67,341
2020/02/04	2037	07/05/2020	9.70	Call	Bond Future	1,245.2800	1.2453	1,235.2800	1.2353	(0.803)	0	0	7,500
2020/02/04	2037	07/05/2020	9.60	Call	Bond Future	968.7300	0.9687	959.5200	0.9595	(0.951)	0	0	0
2020/02/04	2037	07/05/2020	9.59	Put	Bond Future	3,738.6400	3.7386	3,728.6400	3.7286	(0.267)	0	0	0
2020/02/04	2037	07/05/2020	10.00	Put	Bond Future	2,001.4700	2.0015	1,989.6700	1.9897	(0.590)	0	0	0
2020/02/04	2037	07/05/2020	10.00	Call	Bond Future	2,280.4500	2.2804	2,269.5300	2.2695	(0.479)	0	0	7,500
2020/02/04	2037	07/05/2020	9.61	Call	Bond Future	994.5100	0.9945	985.2100	0.9852	(0.935)	0	0	0
2020/02/04	2037	07/05/2020	9.61	Put	Bond Future	3,636.1100	3.6361	3,625.9300	3.6259	(0.280)	0	0	0
2020/02/04	2037	06/08/2020	9.88	Put	Bond Future	3,736.9600	3.7370	3,726.8900	3.7269	(0.269)	0	0	0
2020/02/04	2037	06/08/2020			Bond Future	10.0455	87.9488	10.0450	87.9521	(0.005)	0.0000	0.0000	0
2020/02/04	2037	06/08/2020	9.87	Call	Bond Future	2,494.6100	2.4946	2,487.8600	2.4879	(0.271)	0	0	0
2020/02/04	2037	06/08/2020	9.87	Put	Bond Future	3,776.8700	3.7769	3,766.8000	3.7668	(0.267)	0	0	0
2020/02/04	2037	06/08/2020	9.88	Call	Bond Future	2,528.5200	2.5285	2,521.7700	2.5218	(0.267)	0	0	0
2020/02/04	2037	06/08/2020	9.86	Call	Bond Future	2,461.1900	2.4612	2,454.4500	2.4544	(0.274)	0	0	0
2020/02/04	2037	06/08/2020	9.86	Put	Bond Future	3,817.3500	3.8174	3,807.2900	3.8073	(0.264)	0	0	0
2020/02/04	2037	05/11/2020	10.18	Call	Bond Future	3,897.7300	3.8977	3,891.3700	3.8914	(0.163)	0	0	0
2020/02/04	2037	05/11/2020	10.17	Put	Bond Future	3,550.9800	3.5510	3,543.9800	3.5440	(0.197)	0	0	0
2020/02/04	2037	05/11/2020			Bond Future	10.1265	89.5024	10.1264	89.5031	(0.001)	0.0000	0.0000	0
2020/02/04	2037	05/11/2020	10.19	Call	Bond Future	3,935.6500	3.9356	3,929.2900	3.9293	(0.162)	0	0	0
2020/02/04	2037	05/11/2020	10.19	Put	Bond Future	3,485.4600	3.4855	3,478.4600	3.4785	(0.201)	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
2020/02/04	2037	05/11/2020	10.17	Call	Bond Future	3,859.6600	3.8597	3,853.3000	3.8533	(0.165)	0	0	0
2020/02/04	2037	05/11/2020	10.18	Put	Bond Future	3,518.2500	3.5182	3,511.2500	3.5113	(0.199)	0	0	0
2020/02/04	2038	06/02/2020			Bond Future	115.3161	115.3161	115.3094	115.3094	(0.006)	0.0000	0.0000	5,624
2020/02/04	2038	07/05/2020			Bond Future	117.3709	117.3709	117.3566	117.3566	(0.012)	0.0000	0.0000	10,867
2020/02/04	2038	06/08/2020			Bond Future	117.8359	117.8359	117.8245	117.8245	(0.010)	0.0000	0.0000	0
2020/02/04	2038	05/11/2020			Bond Future	119.9453	119.9453	119.9302	119.9302	(0.013)	0.0000	0.0000	0
2020/02/04	2040	06/02/2020	9.76	Call	Bond Future	10.4900	0.0105	2.6200	0.0026	(75.024)	0	0	0
2020/02/04	2040	06/02/2020	9.00	Put	Bond Future	8,572.2000	8.5722	8,565.2500	8.5652	(0.081)	0	0	0
2020/02/04	2040	06/02/2020			Bond Future	9.9995	91.6942	9.9987	91.7011	(0.009)	0.0000	0.0000	18,456
2020/02/04	2040	06/02/2020	9.74	Call	Bond Future	6.6400	0.0066	1.3900	0.0014	(79.066)	0	0	0
2020/02/04	2040	06/02/2020	9.74	Put	Bond Future	2,118.1400	2.1181	2,105.9400	2.1059	(0.576)	0	0	0
2020/02/04	2040	06/02/2020	8.40	Put	Bond Future	14,334.2600	14.3343	14,327.3100	14.3273	(0.048)	0	0	0
2020/02/04	2040	06/02/2020	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/04	2040	06/02/2020	9.76	Put	Bond Future	1,956.5500	1.9566	1,941.7300	1.9417	(0.757)	0	0	0
2020/02/04	2040	06/02/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/04	2040	06/02/2020	9.75	Call	Bond Future	8.3900	0.0084	1.9200	0.0019	(77.116)	0	0	0
2020/02/04	2040	06/02/2020	9.75	Put	Bond Future	2,037.1100	2.0371	2,023.6900	2.0237	(0.659)	0	0	0
2020/02/04	2040	07/05/2020	9.74	Call	Bond Future	1,032.7600	1.0328	1,023.1700	1.0232	(0.929)	0	0	0
2020/02/04	2040	07/05/2020	9.75	Put	Bond Future	3,736.3400	3.7363	3,725.4700	3.7255	(0.291)	0	0	0
2020/02/04	2040	07/05/2020			Bond Future	10.0820	93.3053	10.0819	93.3065	(0.001)	0.0000	0.0000	42,746
2020/02/04	2040	07/05/2020	9.50	Put	Bond Future	5,253.3600	5.2534	5,245.3800	5.2454	(0.152)	0	0	0
2020/02/04	2040	07/05/2020	9.50	Call	Bond Future	481.5000	0.4815	474.7100	0.4747	(1.410)	0	0	2,640
2020/02/04	2040	07/05/2020	10.00	Put	Bond Future	2,559.2200	2.5592	2,546.8300	2.5468	(0.484)	0	0	0
2020/02/04	2040	07/05/2020	10.00	Call	Bond Future	1,909.7700	1.9098	1,898.5700	1.8986	(0.586)	0	0	2,640
2020/02/04	2040	07/05/2020	9.74	Put	Bond Future	3,790.1800	3.7902	3,779.4000	3.7794	(0.284)	0	0	0
2020/02/04	2040	07/05/2020	9.75	Call	Bond Future	1,061.4000	1.0614	1,051.7200	1.0517	(0.912)	0	0	0
2020/02/04	2040	07/05/2020	9.73	Call	Bond Future	1,004.4200	1.0044	994.9300	0.9949	(0.945)	0	0	0
2020/02/04	2040	07/05/2020	9.73	Put	Bond Future	3,844.4400	3.8444	3,833.7600	3.8338	(0.278)	0	0	0
2020/02/04	2040	06/08/2020	10.04	Call	Bond Future	2,803.9000	2.8039	2,796.8200	2.7968	(0.253)	0	0	0
2020/02/04	2040	06/08/2020	10.02	Put	Bond Future	3,871.0900	3.8711	3,860.3800	3.8604	(0.277)	0	0	0
2020/02/04	2040	06/08/2020	10.03	Call	Bond Future	2,766.6700	2.7667	2,759.6000	2.7596	(0.256)	0	0	0
2020/02/04	2040	06/08/2020			Bond Future	10.1657	90.4833	10.1653	90.4869	(0.005)	0.0000	0.0000	0
2020/02/04	2040	06/08/2020	10.04	Put	Bond Future	3,787.3000	3.7873	3,776.5800	3.7766	(0.283)	0	0	0
2020/02/04	2040	06/08/2020	10.02	Call	Bond Future	2,729.7100	2.7297	2,722.6400	2.7226	(0.259)	0	0	0
2020/02/04	2040	06/08/2020	10.03	Put	Bond Future	3,829.0100	3.8290	3,818.3000	3.8183	(0.280)	0	0	0
2020/02/04	2040	05/11/2020	11.70	Put	Bond Future	947.7400	0.9477	942.7800	0.9428	(0.523)	0	0	2,000
2020/02/04	2040	05/11/2020	10.23	Call	Bond Future	3,920.7800	3.9208	3,914.0800	3.9141	(0.171)	0	0	2,000
2020/02/04	2040	05/11/2020	9.50	Call	Bond Future	1,560.6600	1.5607	1,555.2200	1.5552	(0.349)	0	0	2,000
2020/02/04	2040	05/11/2020	10.00	Call	Bond Future	3,066.6600	3.0667	3,060.0800	3.0601	(0.215)	0	0	2,000
2020/02/04	2040	05/11/2020	10.30	Call	Bond Future	4,201.0500	4.2011	4,194.3500	4.1944	(0.159)	0	0	0
2020/02/04	2040	05/11/2020			Bond Future	10.2468	92.0816	10.2466	92.0826	(0.001)	0.0000	0.0000	0
2020/02/04	2040	05/11/2020	9.73	Put	Bond Future	6,278.0400	6.2780	6,270.9400	6.2709	(0.113)	0	0	0
2020/02/04	2040	05/11/2020	9.73	Call	Bond Future	2,186.0900	2.1861	2,179.9900	2.1800	(0.279)	0	0	2,000
2020/02/04	2040	05/11/2020	10.23	Put	Bond Future	4,049.0500	4.0490	4,041.3500	4.0413	(0.190)	0	0	0
2020/02/04	2040	05/11/2020	10.30	Put	Bond Future	3,795.5000	3.7955	3,787.8000	3.7878	(0.203)	0	0	0
2020/02/04	2040	05/11/2020	11.70	Call	Bond Future	11,049.6100	11.0496	11,045.6500	11.0457	(0.036)	0	0	0

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2020/02/04	2040	05/11/2020	9.50	Put	Bond Future	7,568.5800	7.5686	7,562.1400	7.5621	(0.085)	0	0	0
2020/02/04	2040	05/11/2020	10.00	Put	Bond Future	4,984.8600	4.9849	4,977.2800	4.9773	(0.152)	0	0	0
2020/02/04	2040	05/11/2020	10.32	Put	Bond Future	3,725.6500	3.7256	3,717.9600	3.7180	(0.206)	0	0	0
2020/02/04	2040	05/11/2020	10.31	Call	Bond Future	4,241.8400	4.2418	4,235.1500	4.2351	(0.158)	0	0	0
2020/02/04	2040	05/11/2020	11.50	Call	Bond Future	10,029.8400	10.0298	10,025.2300	10.0252	(0.046)	0	0	0
2020/02/04	2040	05/11/2020	11.50	Put	Bond Future	1,206.3500	1.2064	1,200.7400	1.2007	(0.465)	0	0	2,000
2020/02/04	2040	05/11/2020	10.32	Call	Bond Future	4,282.8000	4.2828	4,276.1100	4.2761	(0.156)	0	0	0
2020/02/04	2040	05/11/2020	10.31	Put	Bond Future	3,760.4400	3.7604	3,752.7500	3.7527	(0.204)	0	0	0
2020/02/04	2044	06/02/2020	9.77	Put	Bond Future	2,643.5300	2.6435	2,595.2900	2.5953	(1.825)	0	0	0
2020/02/04	2044	06/02/2020	9.74	Call	Bond Future	0.4200	0.0004	0.0300	0.0000	(92.857)	0	0	328
2020/02/04	2044	06/02/2020	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	328
2020/02/04	2044	06/02/2020			Bond Future	10.0894	88.2369	10.0836	88.2843	(0.058)	0.0000	0.0000	12,665
2020/02/04	2044	06/02/2020	9.77	Call	Bond Future	1.0600	0.0011	0.1300	0.0001	(87.736)	0	0	0
2020/02/04	2044	06/02/2020	9.09	Put	Bond Future	8,725.7600	8.7258	8,678.4500	8.6785	(0.542)	0	0	0
2020/02/04	2044	06/02/2020	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	328
2020/02/04	2044	06/02/2020	9.74	Put	Bond Future	2,897.8300	2.8978	2,850.1300	2.8501	(1.646)	0	0	0
2020/02/04	2044	06/02/2020	9.78	Call	Bond Future	1.4300	0.0014	0.1900	0.0002	(86.713)	0	0	0
2020/02/04	2044	06/02/2020	9.76	Put	Bond Future	2,728.1000	2.7281	2,680.0900	2.6801	(1.760)	0	0	0
2020/02/04	2044	06/02/2020	10.78	Call	Bond Future	5,290.0200	5.2900	5,337.3300	5.3373	0.894	0	0	0
2020/02/04	2044	06/02/2020	9.78	Put	Bond Future	2,559.1800	2.5592	2,510.6300	2.5106	(1.897)	0	0	0
2020/02/04	2044	06/02/2020	9.76	Call	Bond Future	0.7800	0.0008	0.0800	0.0001	(89.744)	0	0	0
2020/02/04	2044	07/05/2020	9.45	Put	Bond Future	6,373.6700	6.3737	6,330.9800	6.3310	(0.670)	0	0	0
2020/02/04	2044	07/05/2020	9.97	Put	Bond Future	3,157.1500	3.1571	3,120.1100	3.1201	(1.173)	0	0	0
2020/02/04	2044	07/05/2020	9.33	Call	Bond Future	194.4100	0.1944	193.9200	0.1939	(0.252)	0	0	100
2020/02/04	2044	07/05/2020	9.98	Call	Bond Future	1,573.1800	1.5732	1,578.8300	1.5788	0.359	0	0	100
2020/02/04	2044	07/05/2020	9.26	Call	Bond Future	143.5800	0.1436	143.0300	0.1430	(0.383)	0	0	556
2020/02/04	2044	07/05/2020	9.81	Call	Bond Future	1,036.2700	1.0363	1,039.1700	1.0392	0.280	0	0	0
2020/02/04	2044	07/05/2020	9.79	Put	Bond Future	4,097.9500	4.0980	4,058.0600	4.0581	(0.973)	0	0	0
2020/02/04	2044	07/05/2020			Bond Future	10.1704	89.7873	10.1650	89.8298	(0.053)	0.0000	0.0000	65,315
2020/02/04	2044	07/05/2020	10.81	Call	Bond Future	5,607.0500	5.6071	5,631.3500	5.6313	0.433	0	0	0
2020/02/04	2044	07/05/2020	10.81	Put	Bond Future	755.5200	0.7555	737.3100	0.7373	(2.410)	0	0	129
2020/02/04	2044	07/05/2020	9.33	Put	Bond Future	7,332.7700	7.3328	7,289.7700	7.2898	(0.586)	0	0	0
2020/02/04	2044	07/05/2020	9.81	Put	Bond Future	3,984.3100	3.9843	3,944.7000	3.9447	(0.994)	0	0	0
2020/02/04	2044	07/05/2020	9.79	Call	Bond Future	981.4800	0.9815	984.1000	0.9841	0.267	0	0	0
2020/02/04	2044	07/05/2020	9.45	Call	Bond Future	312.4300	0.3124	312.2500	0.3123	(0.058)	0	0	129
2020/02/04	2044	07/05/2020	9.97	Call	Bond Future	1,538.1200	1.5381	1,543.5900	1.5436	0.356	0	0	129
2020/02/04	2044	07/05/2020	9.98	Put	Bond Future	3,110.2200	3.1102	3,073.3600	3.0734	(1.185)	0	0	0
2020/02/04	2044	07/05/2020	11.09	Call	Bond Future	7,300.3400	7.3003	7,329.5500	7.3296	0.400	0	0	0
2020/02/04	2044	07/05/2020	9.26	Put	Bond Future	7,919.6800	7.9197	7,876.6200	7.8766	(0.544)	0	0	0
2020/02/04	2044	07/05/2020	9.91	Put	Bond Future	3,450.2500	3.4502	3,412.1600	3.4122	(1.104)	0	0	0
2020/02/04	2044	07/05/2020	9.80	Put	Bond Future	4,040.7600	4.0408	4,001.0100	4.0010	(0.984)	0	0	0
2020/02/04	2044	07/05/2020	11.09	Put	Bond Future	466.6600	0.4667	453.3600	0.4534	(2.850)	0	0	100
2020/02/04	2044	07/05/2020	9.91	Call	Bond Future	1,336.6700	1.3367	1,341.0900	1.3411	0.331	0	0	556
2020/02/04	2044	07/05/2020	11.02	Call	Bond Future	6,871.6700	6.8717	6,899.7700	6.8998	0.409	0	0	0
2020/02/04	2044	07/05/2020	11.02	Put	Bond Future	525.8600	0.5259	511.4500	0.5115	(2.740)	0	0	556
2020/02/04	2044	07/05/2020	9.80	Call	Bond Future	1,008.5700	1.0086	1,011.3300	1.0113	0.274	0	0	0
2020/02/04	2044	06/08/2020	9.98	Call	Bond Future	2,351.9600	2.3520	2,362.2600	2.3623	0.438	0	0	602

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/04	2044	06/08/2020	11.09	Put	Bond Future	1,334.4200	1.3344	1,316.1900	1.3162	(1.366)	0	0	602
2020/02/04	2044	06/08/2020	9.01	Call	Bond Future	314.3800	0.3144	315.3000	0.3153	0.293	0	0	140
2020/02/04	2044	06/08/2020	9.66	Call	Bond Future	1,377.6100	1.3776	1,383.5500	1.3835	0.431	0	0	140
2020/02/04	2044	06/08/2020	9.88	Call	Bond Future	2,018.3600	2.0184	2,027.1900	2.0272	0.437	0	0	0
2020/02/04	2044	06/08/2020			Bond Future	10.2524	87.0269	10.2466	87.0725	(0.057)	0.0000	0.0000	0
2020/02/04	2044	06/08/2020	9.36	Put	Bond Future	8,217.8400	8.2178	8,175.1000	8.1751	(0.520)	0	0	0
2020/02/04	2044	06/08/2020	9.36	Call	Bond Future	720.8900	0.7209	723.8100	0.7238	0.405	0	0	602
2020/02/04	2044	06/08/2020	9.98	Put	Bond Future	4,533.0400	4.5330	4,497.6800	4.4977	(0.780)	0	0	0
2020/02/04	2044	06/08/2020	9.86	Call	Bond Future	1,955.0100	1.9550	1,963.5600	1.9636	0.437	0	0	0
2020/02/04	2044	06/08/2020	9.86	Put	Bond Future	5,125.8000	5.1258	5,088.6900	5.0887	(0.724)	0	0	0
2020/02/04	2044	06/08/2020	11.09	Call	Bond Future	7,507.3200	7.5073	7,534.7500	7.5348	0.365	0	0	0
2020/02/04	2044	06/08/2020	9.01	Put	Bond Future	11,046.1100	11.0461	11,001.3700	11.0014	(0.405)	0	0	0
2020/02/04	2044	06/08/2020	9.66	Put	Bond Future	6,238.9100	6.2389	6,199.1900	6.1992	(0.637)	0	0	0
2020/02/04	2044	06/08/2020	9.88	Put	Bond Future	5,022.9400	5.0229	4,986.1100	4.9861	(0.733)	0	0	0
2020/02/04	2044	06/08/2020	10.93	Call	Bond Future	6,637.0300	6.6370	6,662.3400	6.6623	0.381	0	0	0
2020/02/04	2044	06/08/2020	10.93	Put	Bond Future	1,584.8800	1.5849	1,564.5300	1.5645	(1.284)	0	0	140
2020/02/04	2044	06/08/2020	9.87	Call	Bond Future	1,986.4300	1.9864	1,995.1200	1.9951	0.437	0	0	0
2020/02/04	2044	06/08/2020	9.87	Put	Bond Future	5,074.0500	5.0740	5,037.0800	5.0371	(0.729)	0	0	0
2020/02/04	2044	05/11/2020	11.43	Call	Bond Future	9,298.7400	9.2987	9,327.2800	9.3273	0.307	0	0	0
2020/02/04	2044	05/11/2020	9.72	Put	Bond Future	6,844.8500	6.8449	6,809.1000	6.8091	(0.522)	0	0	0
2020/02/04	2044	05/11/2020	9.97	Call	Bond Future	2,662.8100	2.6628	2,673.8100	2.6738	0.413	0	0	568
2020/02/04	2044	05/11/2020	9.29	Put	Bond Future	9,691.2700	9.6913	9,651.4800	9.6515	(0.411)	0	0	0
2020/02/04	2044	05/11/2020	9.96	Put	Bond Future	5,586.3700	5.5864	5,553.4400	5.5534	(0.589)	0	0	0
2020/02/04	2044	05/11/2020	10.36	Call	Bond Future	4,116.7400	4.1167	4,132.7900	4.1328	0.390	0	0	0
2020/02/04	2044	05/11/2020			Bond Future	10.3317	88.5642	10.3261	88.6080	(0.055)	0.0000	0.0000	0
2020/02/04	2044	05/11/2020	9.72	Call	Bond Future	1,887.6600	1.8877	1,895.7100	1.8957	0.426	0	0	1,815
2020/02/04	2044	05/11/2020	9.97	Put	Bond Future	5,538.4700	5.5385	5,505.6700	5.5057	(0.592)	0	0	0
2020/02/04	2044	05/11/2020	9.96	Call	Bond Future	2,628.9600	2.6290	2,639.8300	2.6398	0.413	0	0	0
2020/02/04	2044	05/11/2020	11.38	Call	Bond Future	9,031.9800	9.0320	9,060.0600	9.0601	0.311	0	0	0
2020/02/04	2044	05/11/2020	11.38	Put	Bond Future	1,520.6500	1.5206	1,504.9300	1.5049	(1.034)	0	0	568
2020/02/04	2044	05/11/2020	10.34	Call	Bond Future	4,036.1000	4.0361	4,051.8800	4.0519	0.391	0	0	0
2020/02/04	2044	05/11/2020	10.34	Put	Bond Future	3,972.1600	3.9722	3,944.1400	3.9441	(0.705)	0	0	0
2020/02/04	2044	05/11/2020	11.17	Put	Bond Future	1,826.7600	1.8268	1,808.9900	1.8090	(0.973)	0	0	1,815
2020/02/04	2044	05/11/2020	11.43	Put	Bond Future	1,457.0700	1.4571	1,441.8100	1.4418	(1.047)	0	0	1,815
2020/02/04	2044	05/11/2020	8.87	Put	Bond Future	13,127.2300	13.1272	13,085.0900	13.0851	(0.321)	0	0	0
2020/02/04	2044	05/11/2020	9.29	Call	Bond Future	961.8800	0.9619	965.8900	0.9659	0.417	0	0	568
2020/02/04	2044	05/11/2020	10.36	Put	Bond Future	3,898.5200	3.8985	3,870.7700	3.8708	(0.712)	0	0	0
2020/02/04	2044	05/11/2020	11.17	Call	Bond Future	7,924.2900	7.9243	7,950.3200	7.9503	0.328	0	0	0
2020/02/04	2044	05/11/2020	8.87	Call	Bond Future	462.2200	0.4622	463.8800	0.4639	0.359	0	0	1,815
2020/02/04	2044	05/11/2020	10.02	Put	Bond Future	5,302.6300	5.3026	5,270.4500	5.2704	(0.607)	0	0	0
2020/02/04	2044	05/11/2020	10.02	Call	Bond Future	2,833.8700	2.8339	2,845.4900	2.8455	0.410	0	0	1,815
2020/02/04	2044	05/11/2020	10.35	Call	Bond Future	4,076.3300	4.0763	4,092.2500	4.0923	0.391	0	0	0
2020/02/04	2044	05/11/2020	10.35	Put	Bond Future	3,935.1900	3.9352	3,907.3100	3.9073	(0.708)	0	0	0
2020/02/04	2046	06/02/2020			Bond Future	107.3055	107.3055	107.0153	107.0153	(0.270)	0.0000	0.0000	9,343
2020/02/04	2046	07/05/2020			Bond Future	107.4763	107.4763	107.1743	107.1743	(0.281)	0.0000	0.0000	14,000
2020/02/04	2046	06/08/2020			Bond Future	109.4475	109.4475	109.1428	109.1428	(0.278)	0.0000	0.0000	0
2020/02/04	2046	05/11/2020			Bond Future	109.6181	109.6181	109.3046	109.3046	(0.286)	0.0000	0.0000	0

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2020/02/04	2050	06/02/2020			Bond Future	109.0720	109.0720	108.8527	108.8527	(0.201)	0.0000	0.0000	6,616
2020/02/04	2050	07/05/2020			Bond Future	111.0155	111.0155	110.7854	110.7854	(0.207)	0.0000	0.0000	11,773
2020/02/04	2050	06/08/2020			Bond Future	111.1784	111.1784	110.9473	110.9473	(0.208)	0.0000	0.0000	0
2020/02/04	2050	05/11/2020			Bond Future	113.1688	113.1688	112.9298	112.9298	(0.211)	0.0000	0.0000	0
2020/02/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	AL37	06/02/2020			Index Future	693.5150	693.5150	693.2930	693.2930	(0.032)	0.0000	0.0000	0
2020/02/04	AL37	07/05/2020			Index Future	705.7000	705.7000	705.4290	705.4290	(0.038)	0.0000	0.0000	0
2020/02/04	AL37	06/08/2020			Index Future	718.3340	718.3340	718.0770	718.0770	(0.036)	0.0000	0.0000	0
2020/02/04	AL7T	06/02/2020			Index Future	798.0440	798.0440	798.5800	798.5800	0.067	0.0000	0.0000	0
2020/02/04	AL7T	07/05/2020			Index Future	812.0640	812.0640	812.5580	812.5580	0.061	0.0000	0.0000	0
2020/02/04	AL7T	06/08/2020			Index Future	826.6030	826.6030	827.1270	827.1270	0.063	0.0000	0.0000	0
2020/02/04	ALBI	06/02/2020			Index Future	709.6660	709.6660	709.7160	709.7160	0.007	0.0000	0.0000	204
2020/02/04	ALBI	07/05/2020			Index Future	722.1350	722.1350	722.1390	722.1390	0.001	0.0000	0.0000	212
2020/02/04	ALBI	06/08/2020			Index Future	735.0640	735.0640	735.0870	735.0870	0.003	0.0000	0.0000	0
2020/02/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	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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2020/02/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/02/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/04	ES33	06/02/2020			Bond Future	10.8920	79.2812	10.9007	79.2313	0.079	0.0000	0.0000	0
2020/02/04	ES33	07/05/2020			Bond Future	11.0148	76.8822	11.0247	76.8264	0.089	0.0000	0.0000	350
2020/02/04	ES33	06/08/2020			Bond Future	11.1394	78.2736	11.1492	78.2189	0.088	0.0000	0.0000	0
2020/02/04	ES33	05/11/2020			Bond Future	11.2704	75.8652	11.2810	75.8072	0.094	0.0000	0.0000	0
2020/02/04	ES42	06/02/2020			Bond Future	11.1765	80.6967	11.1803	80.6719	0.033	0.0000	0.0000	0
2020/02/04	ES42	07/05/2020			Bond Future	11.2960	77.8506	11.3007	77.8202	0.041	0.0000	0.0000	4,919
2020/02/04	ES42	06/08/2020			Bond Future	11.4154	79.2595	11.4198	79.2308	0.039	0.0000	0.0000	0

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2020/02/04	ES42	05/11/2020			Bond Future	11.5395	76.3965	11.5446	76.3649	0.044	0.0000	0.0000	0
2020/02/04	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/04	GOVI	06/02/2020	703.15	Put	GOVI	14,870.0000	1.4870	13,910.0000	1.3910	(6.456)	0	0	0
2020/02/04	GOVI	06/02/2020			GOVI	701.6630	701.6630	701.7590	701.7590	0.014	0.0000	0.0000	174
2020/02/04	GOVI	06/02/2020	703.14	Put	GOVI	14,770.0000	1.4770	13,810.0000	1.3810	(6.500)	0	0	0
2020/02/04	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/04	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/04	GOVI	06/02/2020	703.13	Put	GOVI	14,670.0000	1.4670	13,710.0000	1.3710	(6.544)	0	0	0
2020/02/04	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/04	GOVI	07/05/2020			GOVI	713.9900	713.9900	714.0430	714.0430	0.007	0.0000	0.0000	1,178
2020/02/04	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/04	GOVI	07/05/2020	720.00	Put	GOVI	60,100.0000	6.0100	59,570.0000	5.9570	(0.882)	0	0	0
2020/02/04	GOVI	07/05/2020	719.98	Put	GOVI	59,900.0000	5.9900	59,370.0000	5.9370	(0.885)	0	0	0
2020/02/04	GOVI	07/05/2020	719.99	Put	GOVI	60,000.0000	6.0000	59,470.0000	5.9470	(0.883)	0	0	0
2020/02/04	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/04	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/04	GOVI	06/08/2020	728.12	Put	GOVI	13,460.0000	1.3460	12,740.0000	1.2740	(5.349)	0	0	0
2020/02/04	GOVI	06/08/2020			GOVI	726.7740	726.7740	726.8460	726.8460	0.010	0.0000	0.0000	0
2020/02/04	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/04	GOVI	06/08/2020	728.14	Put	GOVI	13,660.0000	1.3660	12,940.0000	1.2940	(5.271)	0	0	0
2020/02/04	GOVI	06/08/2020	728.13	Put	GOVI	13,560.0000	1.3560	12,840.0000	1.2840	(5.310)	0	0	0
2020/02/04	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/02/04	IGOV	06/02/2020			Index Future	257.8760	257.8760	257.7410	257.7410	(0.052)	0.0000	0.0000	137
2020/02/04	IGOV	07/05/2020			Index Future	262.4710	262.4710	262.3170	262.3170	(0.059)	0.0000	0.0000	1,021
2020/02/04	IGOV	06/08/2020			Index Future	267.2340	267.2340	267.0830	267.0830	(0.057)	0.0000	0.0000	0
2020/02/04	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/02/04	IS02	22/06/2020			Interest Rate Swap	102.0000	102.0000	102.0000	102.0000	0.000	0.0000	0.0000	0
2020/02/04	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/02/04	IS05	17/12/2020			Interest Rate Swap	95.3000	95.3000	95.3000	95.3000	0.000	0.0000	0.0000	0
2020/02/04	IS05	16/03/2021			Interest Rate Swap	94.2000	94.2000	94.2100	94.2100	0.011	0.0000	0.0000	0
2020/02/04	IS05	15/06/2021			Interest Rate Swap	93.0300	93.0300	93.0300	93.0300	0.000	0.0000	0.0000	0
2020/02/04	IS05	21/09/2021			Interest Rate Swap	92.8100	92.8100	92.8200	92.8200	0.011	0.0000	0.0000	0
2020/02/04	IS05	21/12/2021			Interest Rate Swap	94.6600	94.6600	94.6800	94.6800	0.021	0.0000	0.0000	51
2020/02/04	IS05	15/03/2022			Interest Rate Swap	94.4700	94.4700	94.5000	94.5000	0.032	0.0000	0.0000	0
2020/02/04	IS05	21/06/2022			Interest Rate Swap	95.3000	95.3000	95.3300	95.3300	0.031	0.0000	0.0000	0
2020/02/04	IS05	20/09/2022			Interest Rate Swap	98.9300	98.9300	98.9600	98.9600	0.030	0.0000	0.0000	0
2020/02/04	IS05	20/12/2022			Interest Rate Swap	99.8800	99.8800	99.9100	99.9100	0.030	0.0000	0.0000	0
2020/02/04	IS05	22/03/2023			Interest Rate Swap	92.8500	92.8500	92.8800	92.8800	0.032	0.0000	0.0000	0
2020/02/04	IS05	20/06/2023			Interest Rate Swap	98.6900	98.6900	98.7200	98.7200	0.030	0.0000	0.0000	0
2020/02/04	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/02/04	IS10	17/12/2025			Interest Rate Swap	88.4500	88.4500	88.5100	88.5100	0.068	0.0000	0.0000	0

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2020/02/04	IS10	16/03/2026			Interest Rate Swap	85.2000	85.2000	85.2500	85.2500	0.059	0.0000	0.0000	0
2020/02/04	IS10	15/06/2026			Interest Rate Swap	83.7500	83.7500	83.8000	83.8000	0.060	0.0000	0.0000	0
2020/02/04	IS10	21/09/2026			Interest Rate Swap	85.8600	85.8600	85.9000	85.9000	0.047	0.0000	0.0000	0
2020/02/04	IS10	21/12/2026			Interest Rate Swap	89.6900	89.6900	89.7200	89.7200	0.033	0.0000	0.0000	0
2020/02/04	IS10	15/03/2027			Interest Rate Swap	88.1200	88.1200	88.1400	88.1400	0.023	0.0000	0.0000	0
2020/02/04	IS10	21/06/2027			Interest Rate Swap	90.1800	90.1800	90.2000	90.2000	0.022	0.0000	0.0000	0
2020/02/04	IS10	20/09/2027			Interest Rate Swap	95.7300	95.7300	95.7400	95.7400	0.010	0.0000	0.0000	0
2020/02/04	IS10	20/12/2027			Interest Rate Swap	96.0400	96.0400	96.0500	96.0500	0.010	0.0000	0.0000	0
2020/02/04	IS10	22/03/2028			Interest Rate Swap	89.2900	89.2900	89.3000	89.3000	0.011	0.0000	0.0000	0
2020/02/04	IS10	20/06/2028			Interest Rate Swap	96.7300	96.7300	96.7600	96.7600	0.031	0.0000	0.0000	0
2020/02/04	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/02/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/02/04	R023	06/02/2020	7.54	Call	Bond Future	2,655.0700	2.6551	2,597.9100	2.5979	(2.153)	0	0	0
2020/02/04	R023	06/02/2020			Bond Future	6.5680	106.7223	6.5886	106.6651	0.314	0.0000	0.0000	35,567
2020/02/04	R023	06/02/2020	7.52	Call	Bond Future	2,601.2900	2.6013	2,544.1300	2.5441	(2.197)	0	0	0
2020/02/04	R023	06/02/2020	7.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/04	R023	06/02/2020	7.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/04	R023	06/02/2020	7.53	Call	Bond Future	2,628.1800	2.6282	2,571.0200	2.5710	(2.175)	0	0	0
2020/02/04	R023	06/02/2020	7.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/04	R023	07/05/2020	6.91	Put	Bond Future	122.5300	0.1225	133.4800	0.1335	8.937	0	0	0
2020/02/04	R023	07/05/2020			Bond Future	6.5084	104.6671	6.5336	104.6022	0.387	0.0000	0.0000	68,876
2020/02/04	R023	07/05/2020	6.90	Call	Bond Future	1,127.9200	1.1279	1,074.3300	1.0743	(4.751)	0	0	0
2020/02/04	R023	07/05/2020	6.90	Put	Bond Future	126.1700	0.1262	137.4300	0.1374	8.924	0	0	0
2020/02/04	R023	07/05/2020	6.91	Call	Bond Future	1,149.7100	1.1497	1,095.8100	1.0958	(4.688)	0	0	0
2020/02/04	R023	07/05/2020	6.89	Call	Bond Future	1,106.3900	1.1064	1,053.1300	1.0531	(4.814)	0	0	0
2020/02/04	R023	07/05/2020	6.89	Put	Bond Future	130.0600	0.1301	141.6500	0.1416	8.911	0	0	0
2020/02/04	R023	06/08/2020	7.26	Call	Bond Future	2,091.8900	2.0919	2,036.3700	2.0364	(2.654)	0	0	0
2020/02/04	R023	06/08/2020			Bond Future	6.4178	106.5613	6.4445	106.4981	0.416	0.0000	0.0000	0
2020/02/04	R023	06/08/2020	7.26	Put	Bond Future	124.0400	0.1240	131.6800	0.1317	6.159	0	0	0
2020/02/04	R023	06/08/2020	7.27	Call	Bond Future	2,113.1100	2.1131	2,057.4700	2.0575	(2.633)	0	0	0
2020/02/04	R023	06/08/2020	7.28	Put	Bond Future	120.3600	0.1204	127.7500	0.1278	6.140	0	0	0
2020/02/04	R023	06/08/2020	7.27	Put	Bond Future	122.1800	0.1222	129.7000	0.1297	6.155	0	0	0
2020/02/04	R023	06/08/2020	7.28	Call	Bond Future	2,134.3600	2.1344	2,078.5900	2.0786	(2.613)	0	0	0
2020/02/04	R023	05/11/2020	7.46	Put	Bond Future	155.9200	0.1559	164.4100	0.1644	5.445	0	0	0
2020/02/04	R023	05/11/2020	7.47	Put	Bond Future	154.1800	0.1542	162.5700	0.1626	5.442	0	0	0
2020/02/04	R023	05/11/2020			Bond Future	6.3258	104.5149	6.3571	104.4475	0.495	0.0000	0.0000	0
2020/02/04	R023	05/11/2020	7.46	Call	Bond Future	2,564.1100	2.5641	2,505.1700	2.5052	(2.299)	0	0	0
2020/02/04	R023	05/11/2020	7.47	Call	Bond Future	2,583.2900	2.5833	2,524.2500	2.5243	(2.285)	0	0	0
2020/02/04	R023	05/11/2020	7.45	Call	Bond Future	2,544.9700	2.5450	2,486.1300	2.4861	(2.312)	0	0	0
2020/02/04	R023	05/11/2020	7.45	Put	Bond Future	157.6900	0.1577	166.2800	0.1663	5.447	0	0	0
2020/02/04	R035	06/02/2020	9.60	Call	Bond Future	129.8200	0.1298	81.0400	0.0810	(37.575)	0	0	0
2020/02/04	R035	06/02/2020	9.61	Put	Bond Future	747.0300	0.7470	688.1800	0.6882	(7.878)	0	0	0
2020/02/04	R035	06/02/2020			Bond Future	9.6897	97.6283	9.6888	97.6350	(0.009)	0.0000	0.0000	47,419
2020/02/04	R035	06/02/2020	9.60	Put	Bond Future	803.3600	0.8034	747.8500	0.7478	(6.910)	0	0	0
2020/02/04	R035	06/02/2020	9.61	Call	Bond Future	148.9100	0.1489	96.7900	0.0968	(35.001)	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
2020/02/04	R035	06/02/2020	9.59	Call	Bond Future	112.5900	0.1126	67.3300	0.0673	(40.199)	0	0	0
2020/02/04	R035	06/02/2020	9.59	Put	Bond Future	861.6400	0.8616	809.6500	0.8097	(6.034)	0	0	0
2020/02/04	R035	07/05/2020	9.85	Call	Bond Future	2,439.3100	2.4393	2,428.5200	2.4285	(0.442)	0	0	7,500
2020/02/04	R035	07/05/2020	10.57	Put	Bond Future	514.5300	0.5145	506.6800	0.5067	(1.526)	0	0	3,530
2020/02/04	R035	07/05/2020	9.75	Call	Bond Future	2,041.2900	2.0413	2,030.4800	2.0305	(0.530)	0	0	5,000
2020/02/04	R035	07/05/2020	10.75	Put	Bond Future	373.0700	0.3731	366.4200	0.3664	(1.783)	0	0	5,000
2020/02/04	R035	07/05/2020	9.48	Put	Bond Future	3,301.3600	3.3014	3,290.8100	3.2908	(0.320)	0	0	0
2020/02/04	R035	07/05/2020	9.47	Call	Bond Future	1,127.0500	1.1270	1,117.3800	1.1174	(0.858)	0	0	0
2020/02/04	R035	07/05/2020			Bond Future	9.7671	94.8427	9.7670	94.8435	(0.001)	0.0000	0.0000	113,482
2020/02/04	R035	07/05/2020	9.11	Put	Bond Future	5,394.2100	5.3942	5,387.5300	5.3875	(0.124)	0	0	0
2020/02/04	R035	07/05/2020	9.11	Call	Bond Future	375.0500	0.3751	369.1800	0.3692	(1.565)	0	0	5,000
2020/02/04	R035	07/05/2020	9.85	Put	Bond Future	1,832.8900	1.8329	1,821.2900	1.8213	(0.633)	0	0	0
2020/02/04	R035	07/05/2020	9.78	Put	Bond Future	2,062.3200	2.0623	2,050.6900	2.0507	(0.564)	0	0	0
2020/02/04	R035	07/05/2020	10.57	Call	Bond Future	6,153.8100	6.1538	6,146.7700	6.1468	(0.114)	0	0	0
2020/02/04	R035	07/05/2020	9.75	Put	Bond Future	2,167.2800	2.1673	2,155.6600	2.1557	(0.536)	0	0	0
2020/02/04	R035	07/05/2020	10.75	Call	Bond Future	7,207.4300	7.2074	7,201.5900	7.2016	(0.081)	0	0	0
2020/02/04	R035	07/05/2020	9.48	Call	Bond Future	1,155.1900	1.1552	1,145.4500	1.1455	(0.843)	0	0	0
2020/02/04	R035	07/05/2020	9.47	Put	Bond Future	3,349.2600	3.3493	3,338.7800	3.3388	(0.313)	0	0	0
2020/02/04	R035	07/05/2020	9.55	Put	Bond Future	2,975.4200	2.9754	2,964.4300	2.9644	(0.369)	0	0	0
2020/02/04	R035	07/05/2020	9.55	Call	Bond Future	1,359.0600	1.3591	1,348.8800	1.3489	(0.749)	0	0	7,500
2020/02/04	R035	07/05/2020	9.78	Call	Bond Future	2,156.9400	2.1569	2,146.1200	2.1461	(0.502)	0	0	3,530
2020/02/04	R035	07/05/2020	9.18	Put	Bond Future	4,949.1100	4.9491	4,941.5800	4.9416	(0.152)	0	0	0
2020/02/04	R035	07/05/2020	9.18	Call	Bond Future	483.0000	0.4830	476.2800	0.4763	(1.391)	0	0	3,530
2020/02/04	R035	07/05/2020	9.49	Call	Bond Future	1,183.9200	1.1839	1,174.1000	1.1741	(0.829)	0	0	0
2020/02/04	R035	07/05/2020	9.49	Put	Bond Future	3,254.1400	3.2541	3,243.5100	3.2435	(0.327)	0	0	0
2020/02/04	R035	06/08/2020	9.00	Put	Bond Future	7,080.1600	7.0802	7,072.5000	7.0725	(0.108)	0	0	0
2020/02/04	R035	06/08/2020	9.92	Put	Bond Future	2,752.8200	2.7528	2,743.1300	2.7431	(0.352)	0	0	0
2020/02/04	R035	06/08/2020			Bond Future	9.8441	96.5592	9.8436	96.5626	(0.005)	0.0000	0.0000	0
2020/02/04	R035	06/08/2020	9.00	Call	Bond Future	669.7500	0.6697	665.4900	0.6655	(0.636)	0	0	24,761
2020/02/04	R035	06/08/2020	9.92	Call	Bond Future	3,299.6100	3.2996	3,293.3200	3.2933	(0.191)	0	0	0
2020/02/04	R035	06/08/2020	9.93	Call	Bond Future	3,339.2600	3.3393	3,332.9800	3.3330	(0.188)	0	0	0
2020/02/04	R035	06/08/2020	9.91	Put	Bond Future	2,785.1700	2.7852	2,775.4600	2.7755	(0.349)	0	0	0
2020/02/04	R035	06/08/2020	8.75	Put	Bond Future	8,824.1300	8.8241	8,817.4700	8.8175	(0.075)	0	0	0
2020/02/04	R035	06/08/2020	8.75	Call	Bond Future	392.6500	0.3927	389.3900	0.3894	(0.830)	0	0	3,000
2020/02/04	R035	06/08/2020	9.93	Put	Bond Future	2,720.7800	2.7208	2,711.1000	2.7111	(0.356)	0	0	0
2020/02/04	R035	06/08/2020	9.91	Call	Bond Future	3,260.2000	3.2602	3,253.8900	3.2539	(0.194)	0	0	0
2020/02/04	R035	05/11/2020	10.34	Put	Bond Future	2,451.4000	2.4514	2,444.7600	2.4448	(0.271)	0	0	0
2020/02/04	R035	05/11/2020			Bond Future	9.9274	93.7656	9.9273	93.7663	(0.001)	0.0000	0.0000	0
2020/02/04	R035	05/11/2020	10.33	Call	Bond Future	5,276.4600	5.2765	5,270.4500	5.2704	(0.114)	0	0	0
2020/02/04	R035	05/11/2020	10.33	Put	Bond Future	2,474.6000	2.4746	2,467.9500	2.4679	(0.269)	0	0	0
2020/02/04	R035	05/11/2020	10.34	Call	Bond Future	5,321.2600	5.3213	5,315.2600	5.3153	(0.113)	0	0	0
2020/02/04	R035	05/11/2020	10.32	Call	Bond Future	5,232.0900	5.2321	5,226.0700	5.2261	(0.115)	0	0	0
2020/02/04	R035	05/11/2020	10.32	Put	Bond Future	2,498.3100	2.4983	2,491.6500	2.4916	(0.267)	0	0	0
2020/02/04	R186	06/02/2020	8.57	Call	Bond Future	3,416.8900	3.4169	3,391.0500	3.3911	(0.756)	0	0	0
2020/02/04	R186	06/02/2020	8.50	Call	Bond Future	3,036.2800	3.0363	3,010.4400	3.0104	(0.851)	0	0	0
2020/02/04	R186	06/02/2020	8.11	Put	Bond Future	16.4600	0.0165	6.7400	0.0067	(59.052)	0	0	0
2020/02/04	R186	06/02/2020			Bond Future	7.9524	114.7405	7.9570	114.7147	0.058	0.0000	0.0000	41,565

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
2020/02/04	R186	06/02/2020	8.55	Call	Bond Future	3,308.3200	3.3083	3,282.4800	3.2825	(0.781)	0	0	0
2020/02/04	R186	06/02/2020	8.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/04	R186	06/02/2020	8.11	Call	Bond Future	901.0000	0.9010	865.4400	0.8654	(3.947)	0	0	821
2020/02/04	R186	06/02/2020	8.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/04	R186	06/02/2020	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	821
2020/02/04	R186	06/02/2020	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	821
2020/02/04	R186	06/02/2020	8.56	Call	Bond Future	3,362.6200	3.3626	3,336.7800	3.3368	(0.768)	0	0	0
2020/02/04	R186	06/02/2020	8.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/04	R186	06/02/2020	9.00	Call	Bond Future	5,718.2900	5.7183	5,692.4500	5.6925	(0.452)	0	0	0
2020/02/04	R186	07/05/2020	7.90	Put	Bond Future	1,567.9300	1.5679	1,580.0300	1.5800	0.772	0	0	2,500
2020/02/04	R186	07/05/2020	8.28	Put	Bond Future	702.8500	0.7028	707.1800	0.7072	0.616	0	0	0
2020/02/04	R186	07/05/2020	8.93	Call	Bond Future	5,112.5300	5.1125	5,078.5600	5.0786	(0.664)	0	0	0
2020/02/04	R186	07/05/2020	8.09	Put	Bond Future	1,067.5400	1.0675	1,075.2600	1.0753	0.723	0	0	0
2020/02/04	R186	07/05/2020			Bond Future	7.9946	116.7566	8.0008	116.7228	0.077	0.0000	0.0000	83,327
2020/02/04	R186	07/05/2020	8.50	Call	Bond Future	3,140.0400	3.1400	3,108.0700	3.1081	(1.018)	0	0	0
2020/02/04	R186	07/05/2020	8.50	Put	Bond Future	423.7700	0.4238	425.5300	0.4255	0.415	0	0	23,230
2020/02/04	R186	07/05/2020	8.08	Call	Bond Future	1,555.0600	1.5551	1,529.2600	1.5293	(1.659)	0	0	0
2020/02/04	R186	07/05/2020	8.08	Put	Bond Future	1,090.1200	1.0901	1,098.0500	1.0981	0.727	0	0	0
2020/02/04	R186	07/05/2020	7.90	Call	Bond Future	1,050.0300	1.0500	1,028.4000	1.0284	(2.060)	0	0	0
2020/02/04	R186	07/05/2020	8.28	Call	Bond Future	2,247.1200	2.2471	2,217.7200	2.2177	(1.308)	0	0	6,000
2020/02/04	R186	07/05/2020	8.93	Put	Bond Future	150.7800	0.1508	150.5400	0.1505	(0.159)	0	0	6,000
2020/02/04	R186	07/05/2020	8.09	Call	Bond Future	1,586.7700	1.5868	1,560.7600	1.5608	(1.639)	0	0	0
2020/02/04	R186	07/05/2020	7.60	Put	Bond Future	2,646.0000	2.6460	2,666.0300	2.6660	0.757	0	0	0
2020/02/04	R186	07/05/2020	7.60	Call	Bond Future	465.5500	0.4655	451.8500	0.4519	(2.943)	0	0	6,000
2020/02/04	R186	07/05/2020	8.07	Call	Bond Future	1,523.9300	1.5239	1,498.3300	1.4983	(1.680)	0	0	0
2020/02/04	R186	07/05/2020	8.07	Put	Bond Future	1,113.3000	1.1133	1,121.4300	1.1214	0.730	0	0	0
2020/02/04	R186	06/08/2020	8.25	Call	Bond Future	2,483.3700	2.4834	2,459.7200	2.4597	(0.952)	0	0	0
2020/02/04	R186	06/08/2020	8.38	Put	Bond Future	1,110.0500	1.1100	1,116.0200	1.1160	0.538	0	0	0
2020/02/04	R186	06/08/2020			Bond Future	8.0335	113.5658	8.0394	113.5347	0.073	0.0000	0.0000	1,420
2020/02/04	R186	06/08/2020	8.37	Call	Bond Future	2,884.0500	2.8840	2,859.0200	2.8590	(0.868)	0	0	0
2020/02/04	R186	06/08/2020	8.37	Put	Bond Future	1,126.8700	1.1269	1,132.9500	1.1330	0.540	0	0	0
2020/02/04	R186	06/08/2020	8.25	Put	Bond Future	1,348.7600	1.3488	1,356.2200	1.3562	0.553	0	0	3,150
2020/02/04	R186	06/08/2020	8.38	Call	Bond Future	2,918.9100	2.9189	2,893.7700	2.8938	(0.861)	0	0	0
2020/02/04	R186	06/08/2020	8.36	Call	Bond Future	2,849.6800	2.8497	2,824.7500	2.8248	(0.875)	0	0	0
2020/02/04	R186	06/08/2020	8.36	Put	Bond Future	1,144.2100	1.1442	1,150.3900	1.1504	0.540	0	0	0
2020/02/04	R186	05/11/2020	8.64	Put	Bond Future	1,124.7100	1.1247	1,131.6600	1.1317	0.618	0	0	0
2020/02/04	R186	05/11/2020	8.65	Call	Bond Future	3,988.2000	3.9882	3,959.9400	3.9599	(0.709)	0	0	0
2020/02/04	R186	05/11/2020			Bond Future	8.0756	115.5723	8.0825	115.5371	0.085	0.0000	0.0000	0
2020/02/04	R186	05/11/2020	8.66	Call	Bond Future	4,024.4300	4.0244	3,996.0800	3.9961	(0.704)	0	0	0
2020/02/04	R186	05/11/2020	8.66	Put	Bond Future	1,098.5500	1.0986	1,105.3300	1.1053	0.617	0	0	0
2020/02/04	R186	05/11/2020	9.26	Put	Bond Future	548.0200	0.5480	550.9500	0.5509	0.535	0	0	3,500
2020/02/04	R186	05/11/2020	8.64	Call	Bond Future	3,952.0800	3.9521	3,923.9000	3.9239	(0.713)	0	0	0
2020/02/04	R186	05/11/2020	7.84	Put	Bond Future	2,807.9100	2.8079	2,824.5200	2.8245	0.592	0	0	0
2020/02/04	R186	05/11/2020	8.65	Put	Bond Future	1,111.5600	1.1116	1,118.4300	1.1184	0.618	0	0	0
2020/02/04	R186	05/11/2020	8.34	Put	Bond Future	1,605.2500	1.6053	1,615.2900	1.6153	0.625	0	0	0
2020/02/04	R186	05/11/2020	8.34	Call	Bond Future	2,941.2900	2.9413	2,916.2000	2.9162	(0.853)	0	0	3,500
2020/02/04	R186	05/11/2020	9.26	Call	Bond Future	6,377.0600	6.3771	6,344.8600	6.3449	(0.505)	0	0	0
2020/02/04	R186	05/11/2020	7.84	Call	Bond Future	1,600.2600	1.6003	1,581.7400	1.5817	(1.157)	0	0	3,500

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2020/02/04	R197	06/02/2020			Bond Future	301.1625	301.1625	301.1389	301.1389	(0.008)	0.0000	0.0000	1,433
2020/02/04	R197	07/05/2020			Bond Future	306.5289	306.5289	306.4856	306.4856	(0.014)	0.0000	0.0000	2,507
2020/02/04	R197	06/08/2020			Bond Future	304.3877	304.3877	304.3520	304.3520	(0.012)	0.0000	0.0000	0
2020/02/04	R197	05/11/2020			Bond Future	309.8363	309.8363	309.7907	309.7907	(0.015)	0.0000	0.0000	0
2020/02/04	R202	06/02/2020			Bond Future	223.6628	223.6628	223.6496	223.6496	(0.006)	0.0000	0.0000	1,855
2020/02/04	R202	07/05/2020			Bond Future	227.6482	227.6482	227.6204	227.6204	(0.012)	0.0000	0.0000	8,483
2020/02/04	R202	06/08/2020			Bond Future	227.7001	227.7001	227.6780	227.6780	(0.010)	0.0000	0.0000	0
2020/02/04	R202	05/11/2020			Bond Future	231.7761	231.7761	231.7466	231.7466	(0.013)	0.0000	0.0000	0
2020/02/04	R208	06/02/2020	6.13	Put	Bond Future	366.1100	0.3661	367.9400	0.3679	0.500	0	0	0
2020/02/04	R208	06/02/2020	6.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/04	R208	06/02/2020			Bond Future	6.4679	102.7645	6.4696	102.7626	0.026	0.0000	0.0000	5,187
2020/02/04	R208	06/02/2020	6.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/04	R208	06/02/2020	6.12	Put	Bond Future	376.9800	0.3770	378.8100	0.3788	0.485	0	0	0
2020/02/04	R208	06/02/2020	6.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/04	R208	06/02/2020	6.14	Put	Bond Future	355.2500	0.3552	357.0800	0.3571	0.515	0	0	0
2020/02/04	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/02/04	R208	07/05/2020	4.80	Put	Bond Future	1,270.3600	1.2704	1,278.7800	1.2788	0.663	0	0	0
2020/02/04	R208	07/05/2020			Bond Future	6.2757	101.1677	6.2856	101.1593	0.157	0.0000	0.0000	15,177
2020/02/04	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/02/04	R208	07/05/2020	4.82	Put	Bond Future	1,252.9700	1.2530	1,261.3900	1.2614	0.672	0	0	0
2020/02/04	R208	07/05/2020	4.81	Put	Bond Future	1,261.6600	1.2617	1,270.0800	1.2701	0.667	0	0	0
2020/02/04	R208	07/05/2020	4.80	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/02/04	R208	06/08/2020	5.57	Put	Bond Future	220.2100	0.2202	224.5000	0.2245	1.948	0	0	0
2020/02/04	R208	06/08/2020			Bond Future	5.8748	102.9985	5.8841	102.9928	0.158	0.0000	0.0000	0
2020/02/04	R208	06/08/2020	5.56	Call	Bond Future	29.9400	0.0299	28.5400	0.0285	(4.676)	0	0	0
2020/02/04	R208	06/08/2020	5.56	Put	Bond Future	224.8500	0.2248	229.1900	0.2292	1.930	0	0	0
2020/02/04	R208	06/08/2020	5.57	Call	Bond Future	31.5000	0.0315	30.0500	0.0300	(4.603)	0	0	0
2020/02/04	R208	06/08/2020	5.55	Call	Bond Future	28.4300	0.0284	27.0800	0.0271	(4.749)	0	0	0
2020/02/04	R208	06/08/2020	5.55	Put	Bond Future	229.5400	0.2295	233.9300	0.2339	1.913	0	0	0
2020/02/04	R208	05/11/2020	4.78	Call	Bond Future	39.8900	0.0399	36.9200	0.0369	(7.445)	0	0	0
2020/02/04	R208	05/11/2020	4.77	Put	Bond Future	126.9100	0.1269	132.9600	0.1330	4.767	0	0	0
2020/02/04	R208	05/11/2020			Bond Future	4.9994	101.4164	5.0227	101.4074	0.466	0.0000	0.0000	0
2020/02/04	R208	05/11/2020	4.79	Call	Bond Future	41.4700	0.0415	38.4400	0.0384	(7.306)	0	0	0
2020/02/04	R208	05/11/2020	4.79	Put	Bond Future	122.0300	0.1220	127.9500	0.1280	4.851	0	0	0
2020/02/04	R208	05/11/2020	4.78	Put	Bond Future	124.3000	0.1243	130.2800	0.1303	4.811	0	0	0
2020/02/04	R208	05/11/2020	4.77	Call	Bond Future	38.6500	0.0387	35.7500	0.0358	(7.503)	0	0	0
2020/02/04	R209	06/02/2020	9.52	Put	Bond Future	1,424.8800	1.4249	1,474.2100	1.4742	3.462	0	0	0
2020/02/04	R209	06/02/2020			Bond Future	9.7391	74.1726	9.7484	74.1139	0.095	0.0000	0.0000	14,394
2020/02/04	R209	06/02/2020	9.51	Call	Bond Future	9.6000	0.0096	1.8900	0.0019	(80.313)	0	0	0
2020/02/04	R209	06/02/2020	9.51	Put	Bond Future	1,488.0200	1.4880	1,538.9600	1.5390	3.423	0	0	0
2020/02/04	R209	06/02/2020	9.40	Put	Bond Future	2,204.3600	2.2044	2,262.4700	2.2625	2.636	0	0	0
2020/02/04	R209	06/02/2020	9.40	Call	Bond Future	0.5700	0.0006	0.0300	0.0000	(94.737)	0	0	7,500
2020/02/04	R209	06/02/2020	9.52	Call	Bond Future	11.8900	0.0119	2.5700	0.0026	(78.385)	0	0	0
2020/02/04	R209	06/02/2020	9.50	Call	Bond Future	7.7000	0.0077	1.3800	0.0014	(82.078)	0	0	0

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2020/02/04	R209	06/02/2020	9.50	Put	Bond Future	1,551.6400	1.5516	1,603.9700	1.6040	3.373	0	0	0
2020/02/04	R209	07/05/2020	9.47	Call	Bond Future	907.8100	0.9078	878.7100	0.8787	(3.206)	0	0	0
2020/02/04	R209	07/05/2020			Bond Future	9.8125	72.3254	9.8227	72.2611	0.105	0.0000	0.0000	82,534
2020/02/04	R209	07/05/2020	9.45	Call	Bond Future	864.4000	0.8644	836.1300	0.8361	(3.270)	0	0	0
2020/02/04	R209	07/05/2020	9.45	Put	Bond Future	3,192.0600	3.1921	3,228.1400	3.2281	1.130	0	0	0
2020/02/04	R209	07/05/2020	9.47	Put	Bond Future	3,104.2300	3.1042	3,139.4800	3.1395	1.136	0	0	0
2020/02/04	R209	07/05/2020	9.46	Call	Bond Future	885.9400	0.8859	857.2500	0.8572	(3.238)	0	0	0
2020/02/04	R209	07/05/2020	9.46	Put	Bond Future	3,147.9400	3.1479	3,183.6000	3.1836	1.133	0	0	0
2020/02/04	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/04	R209	06/08/2020	5.55	Put	Bond Future	35,898.7800	35.8988	35,962.2900	35.9623	0.177	0	0	0
2020/02/04	R209	06/08/2020			Bond Future	9.8854	73.6344	9.8957	73.5709	0.104	0.0000	0.0000	0
2020/02/04	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/04	R209	06/08/2020	5.57	Put	Bond Future	35,681.9700	35.6820	35,745.4800	35.7455	0.178	0	0	0
2020/02/04	R209	06/08/2020	5.56	Put	Bond Future	35,790.3000	35.7903	35,853.8100	35.8538	0.177	0	0	0
2020/02/04	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/04	R209	05/11/2020	10.02	Call	Bond Future	3,389.2800	3.3893	3,347.4900	3.3475	(1.233)	0	0	0
2020/02/04	R209	05/11/2020			Bond Future	9.9607	71.7852	9.9716	71.7184	0.110	0.0000	0.0000	0
2020/02/04	R209	05/11/2020	10.00	Call	Bond Future	3,324.2300	3.3242	3,282.8400	3.2828	(1.245)	0	0	0
2020/02/04	R209	05/11/2020	10.00	Put	Bond Future	3,084.5800	3.0846	3,110.0200	3.1100	0.825	0	0	0
2020/02/04	R209	05/11/2020	10.02	Put	Bond Future	3,028.1200	3.0281	3,053.1600	3.0532	0.827	0	0	0
2020/02/04	R209	05/11/2020	10.01	Call	Bond Future	3,356.5600	3.3566	3,314.9700	3.3150	(1.239)	0	0	0
2020/02/04	R209	05/11/2020	10.01	Put	Bond Future	3,056.1200	3.0561	3,081.3600	3.0814	0.826	0	0	0
2020/02/04	R210	06/02/2020			Bond Future	187.1918	187.1918	187.1797	187.1797	(0.006)	0.0000	0.0000	374
2020/02/04	R210	07/05/2020			Bond Future	187.8879	187.8879	187.8637	187.8637	(0.013)	0.0000	0.0000	1,941
2020/02/04	R210	06/08/2020			Bond Future	191.3337	191.3337	191.3143	191.3143	(0.010)	0.0000	0.0000	0
2020/02/04	R210	05/11/2020			Bond Future	192.0473	192.0473	192.0217	192.0217	(0.013)	0.0000	0.0000	0
2020/02/04	R212	06/02/2020			Bond Future	161.5415	161.5415	161.4970	161.4970	(0.028)	0.0000	0.0000	4,092
2020/02/04	R212	07/05/2020			Bond Future	164.4200	164.4200	164.3643	164.3643	(0.034)	0.0000	0.0000	6,744
2020/02/04	R212	06/08/2020			Bond Future	165.1498	165.1498	165.0976	165.0976	(0.032)	0.0000	0.0000	0
2020/02/04	R212	05/11/2020			Bond Future	168.1062	168.1062	168.0480	168.0480	(0.035)	0.0000	0.0000	0
2020/02/04	R213	06/02/2020	9.27	Call	Bond Future	908.7600	0.9088	890.1400	0.8901	(2.049)	0	0	0
2020/02/04	R213	06/02/2020	9.26	Put	Bond Future	50.6900	0.0507	24.4500	0.0244	(51.766)	0	0	0
2020/02/04	R213	06/02/2020			Bond Future	9.1291	88.5418	9.1283	88.5466	(0.009)	0.0000	0.0000	5,161
2020/02/04	R213	06/02/2020	9.28	Call	Bond Future	963.1000	0.9631	947.1500	0.9472	(1.656)	0	0	0
2020/02/04	R213	06/02/2020	9.28	Put	Bond Future	36.4000	0.0364	15.6300	0.0156	(57.060)	0	0	0
2020/02/04	R213	06/02/2020	9.27	Put	Bond Future	43.0600	0.0431	19.6200	0.0196	(54.436)	0	0	0
2020/02/04	R213	06/02/2020	9.26	Call	Bond Future	855.3300	0.8553	833.9100	0.8339	(2.504)	0	0	0
2020/02/04	R213	07/05/2020	9.01	Put	Bond Future	2,264.3100	2.2643	2,256.3400	2.2563	(0.352)	0	0	0
2020/02/04	R213	07/05/2020	9.00	Call	Bond Future	1,101.7500	1.1017	1,093.1600	1.0932	(0.780)	0	0	0
2020/02/04	R213	07/05/2020			Bond Future	9.1955	86.5475	9.1956	86.5468	0.001	0.0000	0.0000	18,829
2020/02/04	R213	07/05/2020	9.01	Call	Bond Future	1,126.7100	1.1267	1,118.0700	1.1181	(0.767)	0	0	0
2020/02/04	R213	07/05/2020	9.00	Put	Bond Future	2,301.2400	2.3012	2,293.3200	2.2933	(0.344)	0	0	0
2020/02/04	R213	07/05/2020	9.02	Call	Bond Future	1,152.1800	1.1522	1,143.4900	1.1435	(0.754)	0	0	0
2020/02/04	R213	07/05/2020	9.02	Put	Bond Future	2,227.9500	2.2279	2,219.9300	2.2199	(0.360)	0	0	0
2020/02/04	R213	06/08/2020	9.31	Call	Bond Future	2,578.4200	2.5784	2,572.7800	2.5728	(0.219)	0	0	0

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2020/02/04	R213	06/08/2020			Bond Future	9.2607	88.1137	9.2604	88.1155	(0.003)	0.0000	0.0000	0
2020/02/04	R213	06/08/2020	9.29	Call	Bond Future	2,514.2700	2.5143	2,508.6200	2.5086	(0.225)	0	0	0
2020/02/04	R213	06/08/2020	9.29	Put	Bond Future	2,339.5300	2.3395	2,332.1500	2.3322	(0.315)	0	0	0
2020/02/04	R213	06/08/2020	9.31	Put	Bond Future	2,284.7200	2.2847	2,277.3500	2.2774	(0.323)	0	0	0
2020/02/04	R213	06/08/2020	9.30	Call	Bond Future	2,546.2500	2.5463	2,540.6000	2.5406	(0.222)	0	0	0
2020/02/04	R213	06/08/2020	9.30	Put	Bond Future	2,312.0000	2.3120	2,304.6200	2.3046	(0.319)	0	0	0
2020/02/04	R213	05/11/2020	9.60	Put	Bond Future	2,190.3800	2.1904	2,185.6000	2.1856	(0.218)	0	0	0
2020/02/04	R213	05/11/2020	9.59	Call	Bond Future	3,701.0100	3.7010	3,695.3400	3.6953	(0.153)	0	0	0
2020/02/04	R213	05/11/2020			Bond Future	9.3331	86.1217	9.3333	86.1208	0.002	0.0000	0.0000	0
2020/02/04	R213	05/11/2020	9.60	Call	Bond Future	3,735.7100	3.7357	3,730.0500	3.7300	(0.152)	0	0	0
2020/02/04	R213	05/11/2020	9.59	Put	Bond Future	2,212.9100	2.2129	2,208.1200	2.2081	(0.216)	0	0	0
2020/02/04	R213	05/11/2020	9.61	Call	Bond Future	3,770.5600	3.7706	3,764.9100	3.7649	(0.150)	0	0	0
2020/02/04	R213	05/11/2020	9.61	Put	Bond Future	2,168.0500	2.1681	2,163.2800	2.1633	(0.220)	0	0	0
2020/02/04	R214	06/02/2020	9.73	Call	Bond Future	18.1500	0.0182	5.2500	0.0053	(71.074)	0	0	0
2020/02/04	R214	06/02/2020	9.87	Put	Bond Future	597.1600	0.5972	563.9200	0.5639	(5.566)	0	0	0
2020/02/04	R214	06/02/2020	10.42	Call	Bond Future	3,106.9300	3.1069	3,079.1500	3.0792	(0.894)	0	0	0
2020/02/04	R214	06/02/2020			Bond Future	9.9343	72.8602	9.9385	72.8325	0.042	0.0000	0.0000	10,465
2020/02/04	R214	06/02/2020	9.71	Call	Bond Future	12.0200	0.0120	2.9500	0.0030	(75.458)	0	0	0
2020/02/04	R214	06/02/2020	9.71	Put	Bond Future	1,525.0400	1.5250	1,543.6800	1.5437	1.222	0	0	0
2020/02/04	R214	06/02/2020	10.42	Put	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	1,000
2020/02/04	R214	06/02/2020	9.73	Put	Bond Future	1,394.1900	1.3942	1,409.0000	1.4090	1.062	0	0	0
2020/02/04	R214	06/02/2020	9.52	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	1,000
2020/02/04	R214	06/02/2020	9.87	Call	Bond Future	168.5400	0.1685	107.5900	0.1076	(36.164)	0	0	1,000
2020/02/04	R214	06/02/2020	9.72	Call	Bond Future	14.8200	0.0148	3.9600	0.0040	(73.279)	0	0	0
2020/02/04	R214	06/02/2020	9.72	Put	Bond Future	1,459.3000	1.4593	1,476.1500	1.4762	1.155	0	0	0
2020/02/04	R214	06/02/2020	9.52	Put	Bond Future	2,835.3200	2.8353	2,862.9700	2.8630	0.975	0	0	0
2020/02/04	R214	07/05/2020	9.77	Put	Bond Future	2,797.6300	2.7976	2,808.1800	2.8082	0.377	0	0	0
2020/02/04	R214	07/05/2020			Bond Future	10.0054	70.8439	10.0104	70.8112	0.050	0.0000	0.0000	15,123
2020/02/04	R214	07/05/2020	9.76	Call	Bond Future	1,201.3500	1.2014	1,179.4400	1.1794	(1.824)	0	0	0
2020/02/04	R214	07/05/2020	9.76	Put	Bond Future	2,839.3000	2.8393	2,850.0800	2.8501	0.380	0	0	0
2020/02/04	R214	07/05/2020	9.31	Put	Bond Future	5,138.6300	5.1386	5,160.9700	5.1610	0.435	0	0	0
2020/02/04	R214	07/05/2020	10.66	Put	Bond Future	645.8300	0.6458	644.4000	0.6444	(0.221)	0	0	1,250
2020/02/04	R214	07/05/2020	9.77	Call	Bond Future	1,227.6100	1.2276	1,205.4700	1.2055	(1.804)	0	0	0
2020/02/04	R214	07/05/2020	9.31	Call	Bond Future	335.6900	0.3357	325.3400	0.3253	(3.083)	0	0	1,250
2020/02/04	R214	07/05/2020	9.91	Put	Bond Future	2,260.1900	2.2602	2,267.6500	2.2676	0.330	0	0	0
2020/02/04	R214	07/05/2020	9.91	Call	Bond Future	1,630.5900	1.6306	1,605.3600	1.6054	(1.547)	0	0	1,250
2020/02/04	R214	07/05/2020	10.66	Call	Bond Future	4,734.8000	4.7348	4,700.6800	4.7007	(0.721)	0	0	0
2020/02/04	R214	07/05/2020	9.75	Call	Bond Future	1,175.4300	1.1754	1,153.7500	1.1538	(1.844)	0	0	0
2020/02/04	R214	07/05/2020	9.75	Put	Bond Future	2,881.4100	2.8814	2,892.4200	2.8924	0.382	0	0	0
2020/02/04	R214	06/08/2020	9.98	Put	Bond Future	3,098.3800	3.0984	3,107.1200	3.1071	0.282	0	0	0
2020/02/04	R214	06/08/2020	9.97	Call	Bond Future	2,441.1500	2.4412	2,418.7000	2.4187	(0.920)	0	0	0
2020/02/04	R214	06/08/2020			Bond Future	10.0759	72.1260	10.0807	72.0946	0.048	0.0000	0.0000	0
2020/02/04	R214	06/08/2020	9.98	Call	Bond Future	2,473.1500	2.4731	2,450.5600	2.4506	(0.913)	0	0	0
2020/02/04	R214	06/08/2020	9.97	Put	Bond Future	3,132.1000	3.1321	3,140.9800	3.1410	0.284	0	0	0
2020/02/04	R214	06/08/2020	9.99	Call	Bond Future	2,505.5500	2.5056	2,482.8400	2.4828	(0.906)	0	0	0
2020/02/04	R214	06/08/2020	9.99	Put	Bond Future	3,065.1600	3.0652	3,073.7800	3.0738	0.281	0	0	0
2020/02/04	R214	05/11/2020	10.26	Put	Bond Future	3,059.2600	3.0593	3,068.2500	3.0682	0.294	0	0	0



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2020/02/04	R214	05/11/2020			Bond Future	10.1512	70.1049	10.1565	70.0709	0.052	0.0000	0.0000	0
2020/02/04	R214	05/11/2020	10.25	Call	Bond Future	3,715.3800	3.7154	3,690.4500	3.6905	(0.671)	0	0	0
2020/02/04	R214	05/11/2020	10.25	Put	Bond Future	3,087.7000	3.0877	3,096.7800	3.0968	0.294	0	0	0
2020/02/04	R214	05/11/2020	10.26	Call	Bond Future	3,749.9300	3.7499	3,724.9100	3.7249	(0.667)	0	0	0
2020/02/04	R214	05/11/2020	10.24	Call	Bond Future	3,680.9500	3.6810	3,656.1200	3.6561	(0.675)	0	0	0
2020/02/04	R214	05/11/2020	10.24	Put	Bond Future	3,116.3600	3.1164	3,125.5400	3.1255	0.295	0	0	0
2020/02/04	R248	06/02/2020	9.71	Put	Bond Future	3,160.0400	3.1600	3,111.0000	3.1110	(1.552)	0	0	0
2020/02/04	R248	06/02/2020			Bond Future	10.0796	91.6007	10.0737	91.6495	(0.058)	0.0000	0.0000	35,999
2020/02/04	R248	06/02/2020	9.71	Call	Bond Future	0.2000	0.0002	0.0100	0.0000	(95.000)	0	0	0
2020/02/04	R248	06/02/2020	9.70	Put	Bond Future	3,248.2200	3.2482	3,199.2400	3.1992	(1.508)	0	0	0
2020/02/04	R248	06/02/2020	9.72	Call	Bond Future	0.2800	0.0003	0.0200	0.0000	(92.857)	0	0	0
2020/02/04	R248	06/02/2020	9.72	Put	Bond Future	3,072.0200	3.0720	3,022.9100	3.0229	(1.599)	0	0	0
2020/02/04	R248	06/02/2020	9.70	Call	Bond Future	0.1400	0.0001	0.0100	0.0000	(92.857)	0	0	0
2020/02/04	R248	07/05/2020	10.20	Call	Bond Future	2,536.0700	2.5361	2,547.3000	2.5473	0.443	0	0	0
2020/02/04	R248	07/05/2020	9.69	Put	Bond Future	4,717.1200	4.7171	4,674.9400	4.6749	(0.894)	0	0	0
2020/02/04	R248	07/05/2020	9.79	Call	Bond Future	1,029.1000	1.0291	1,032.1500	1.0322	0.296	0	0	0
2020/02/04	R248	07/05/2020	9.77	Put	Bond Future	4,222.0700	4.2221	4,180.8900	4.1809	(0.975)	0	0	0
2020/02/04	R248	07/05/2020			Bond Future	10.1546	88.7727	10.1493	88.8166	(0.053)	0.0000	0.0000	89,621
2020/02/04	R248	07/05/2020	10.70	Call	Bond Future	5,164.7200	5.1647	5,188.1700	5.1882	0.454	0	0	0
2020/02/04	R248	07/05/2020	10.70	Put	Bond Future	895.4400	0.8954	874.9400	0.8749	(2.289)	0	0	300
2020/02/04	R248	07/05/2020	9.79	Put	Bond Future	4,103.5000	4.1035	4,062.6000	4.0626	(0.997)	0	0	0
2020/02/04	R248	07/05/2020	9.77	Call	Bond Future	973.6000	0.9736	976.3700	0.9764	0.285	0	0	0
2020/02/04	R248	07/05/2020	10.20	Put	Bond Future	2,166.2900	2.1663	2,133.5700	2.1336	(1.510)	0	0	300
2020/02/04	R248	07/05/2020	9.69	Call	Bond Future	766.5300	0.7665	768.3000	0.7683	0.231	0	0	300
2020/02/04	R248	07/05/2020	9.78	Put	Bond Future	4,162.4800	4.1625	4,121.4400	4.1214	(0.986)	0	0	0
2020/02/04	R248	07/05/2020	9.78	Call	Bond Future	1,001.1100	1.0011	1,004.0200	1.0040	0.291	0	0	0
2020/02/04	R248	06/08/2020	9.00	Put	Bond Future	11,319.5100	11.3195	11,273.2400	11.2732	(0.409)	0	0	0
2020/02/04	R248	06/08/2020	10.20	Call	Bond Future	3,312.0300	3.3120	3,326.8000	3.3268	0.446	0	0	0
2020/02/04	R248	06/08/2020			Bond Future	10.2294	90.3792	10.2235	90.4264	(0.057)	0.0000	0.0000	0
2020/02/04	R248	06/08/2020	9.25	Put	Bond Future	9,143.9100	9.1439	9,098.9600	9.0990	(0.492)	0	0	0
2020/02/04	R248	06/08/2020	9.25	Call	Bond Future	564.4400	0.5644	566.7300	0.5667	0.406	0	0	20,640
2020/02/04	R248	06/08/2020	10.18	Call	Bond Future	3,229.8600	3.2299	3,244.2900	3.2443	0.447	0	0	0
2020/02/04	R248	06/08/2020	10.18	Put	Bond Future	3,630.0600	3.6301	3,597.2500	3.5973	(0.904)	0	0	0
2020/02/04	R248	06/08/2020	9.00	Call	Bond Future	314.0800	0.3141	315.0500	0.3150	0.309	0	0	3,000
2020/02/04	R248	06/08/2020	10.20	Put	Bond Future	3,549.7900	3.5498	3,517.3200	3.5173	(0.915)	0	0	0
2020/02/04	R248	06/08/2020	10.19	Call	Bond Future	3,270.9500	3.2710	3,285.5500	3.2856	0.446	0	0	0
2020/02/04	R248	06/08/2020	10.19	Put	Bond Future	3,589.8700	3.5899	3,557.2300	3.5572	(0.909)	0	0	0
2020/02/04	R248	05/11/2020	10.02	Put	Bond Future	5,399.9500	5.4000	5,366.9600	5.3670	(0.611)	0	0	0
2020/02/04	R248	05/11/2020	10.03	Call	Bond Future	3,080.8800	3.0809	3,093.4200	3.0934	0.407	0	0	0
2020/02/04	R248	05/11/2020			Bond Future	10.3089	87.5398	10.3032	87.5851	(0.055)	0.0000	0.0000	0
2020/02/04	R248	05/11/2020	10.04	Call	Bond Future	3,116.8000	3.1168	3,129.4600	3.1295	0.406	0	0	0
2020/02/04	R248	05/11/2020	10.04	Put	Bond Future	5,304.7100	5.3047	5,271.9800	5.2720	(0.617)	0	0	0
2020/02/04	R248	05/11/2020	10.02	Call	Bond Future	3,045.4700	3.0455	3,057.8700	3.0579	0.407	0	0	0
2020/02/04	R248	05/11/2020	10.03	Put	Bond Future	5,352.0000	5.3520	5,319.1500	5.3191	(0.614)	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
<b>Total</b>											<b>1584385</b>	