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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/02/2020 TO 05/02/2020

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
2020/02/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	2025	06/02/2020		Bond Future	135.4412	135.4412	135.4793	135.4793	0.028	0.0000	0.0000	2,027
2020/02/05	2025	07/05/2020		Bond Future	137.8459	137.8459	137.8845	137.8845	0.028	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
2020/02/05	2025	06/08/2020			Bond Future	138.8776	138.8776	138.9167	138.9167	0.028	0.0000	0.0000	0
2020/02/05	2025	05/11/2020			Bond Future	141.3595	141.3595	141.3999	141.3999	0.029	0.0000	0.0000	0
2020/02/05	2025	04/02/2021			Bond Future	142.2899	142.2899	142.3323	142.3323	0.030	0.0000	0.0000	0
2020/02/05	2029	06/02/2020			Bond Future	100.6283	100.6283	100.5288	100.5288	(0.099)	0.0000	0.0000	1,961
2020/02/05	2029	07/05/2020			Bond Future	101.3069	101.3069	101.2054	101.2054	(0.100)	0.0000	0.0000	3,765
2020/02/05	2029	06/08/2020			Bond Future	103.1676	103.1676	103.0641	103.0641	(0.100)	0.0000	0.0000	0
2020/02/05	2029	05/11/2020			Bond Future	103.8731	103.8731	103.7682	103.7682	(0.101)	0.0000	0.0000	0
2020/02/05	2030	06/02/2020	9.15	Put	Bond Future	0.5600	0.0006	0.0000	0.0000	(100.000)	0	0	0
2020/02/05	2030	06/02/2020	9.14	Call	Bond Future	1,595.3400	1.5953	1,955.0600	1.9551	22.548	0	0	0
2020/02/05	2030	06/02/2020	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/02/05	2030	06/02/2020	9.25	Call	Bond Future	2,266.3300	2.2663	2,626.8100	2.6268	15.906	0	0	0
2020/02/05	2030	06/02/2020	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,820
2020/02/05	2030	06/02/2020			Bond Future	8.8830	94.4753	8.8257	94.8358	(0.645)	0.0000	0.0000	27,090
2020/02/05	2030	06/02/2020	9.00	Put	Bond Future	31.5400	0.0315	0.5800	0.0006	(98.161)	0	0	0
2020/02/05	2030	06/02/2020	9.00	Call	Bond Future	761.7800	0.7618	1,091.3100	1.0913	43.258	0	0	5,820
2020/02/05	2030	06/02/2020	9.15	Call	Bond Future	1,656.4700	1.6565	2,016.4000	2.0164	21.729	0	0	0
2020/02/05	2030	06/02/2020	9.14	Put	Bond Future	0.7700	0.0008	0.0000	0.0000	(100.000)	0	0	0
2020/02/05	2030	06/02/2020	9.40	Call	Bond Future	3,172.0200	3.1720	3,532.5100	3.5325	11.365	0	0	0
2020/02/05	2030	06/02/2020	9.25	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	5,000
2020/02/05	2030	06/02/2020	8.40	Put	Bond Future	3,096.4300	3.0964	2,735.9400	2.7359	(11.642)	0	0	0
2020/02/05	2030	06/02/2020	9.16	Call	Bond Future	1,717.5900	1.7176	2,077.6800	2.0777	20.965	0	0	0
2020/02/05	2030	06/02/2020	9.16	Put	Bond Future	0.4000	0.0004	0.0000	0.0000	(100.000)	0	0	0
2020/02/05	2030	07/05/2020	8.79	Call	Bond Future	1,155.9200	1.1559	1,340.6200	1.3406	15.979	0	0	0
2020/02/05	2030	07/05/2020	8.78	Put	Bond Future	2,191.2500	2.1913	2,007.1000	2.0071	(8.404)	0	0	0
2020/02/05	2030	07/05/2020			Bond Future	8.9514	96.1292	8.8919	96.4958	(0.665)	0.0000	0.0000	78,451
2020/02/05	2030	07/05/2020	8.80	Call	Bond Future	1,182.3500	1.1823	1,369.3400	1.3693	15.815	0	0	0
2020/02/05	2030	07/05/2020	8.80	Put	Bond Future	2,118.9400	2.1189	1,939.3700	1.9394	(8.475)	0	0	0
2020/02/05	2030	07/05/2020	8.79	Put	Bond Future	2,154.8000	2.1548	1,972.9400	1.9729	(8.440)	0	0	0
2020/02/05	2030	07/05/2020	8.78	Call	Bond Future	1,130.0300	1.1300	1,312.4400	1.3124	16.142	0	0	0
2020/02/05	2030	06/08/2020	9.11	Call	Bond Future	2,627.3400	2.6273	2,885.4200	2.8854	9.823	0	0	0
2020/02/05	2030	06/08/2020			Bond Future	9.0184	93.8620	8.9565	94.2351	(0.686)	0.0000	0.0000	200
2020/02/05	2030	06/08/2020	9.09	Call	Bond Future	2,561.4400	2.5614	2,816.2000	2.8162	9.946	0	0	0
2020/02/05	2030	06/08/2020	9.09	Put	Bond Future	2,132.1100	2.1321	2,013.7900	2.0138	(5.549)	0	0	0
2020/02/05	2030	06/08/2020	9.11	Put	Bond Future	2,078.5600	2.0786	1,963.5600	1.9636	(5.533)	0	0	0
2020/02/05	2030	06/08/2020	9.10	Call	Bond Future	2,594.2800	2.5943	2,850.7100	2.8507	9.884	0	0	0
2020/02/05	2030	06/08/2020	9.10	Put	Bond Future	2,105.2000	2.1052	1,988.5500	1.9885	(5.541)	0	0	0
2020/02/05	2030	05/11/2020	10.06	Put	Bond Future	1,026.6600	1.0267	970.7500	0.9708	(5.446)	0	0	1,000
2020/02/05	2030	05/11/2020	8.73	Call	Bond Future	1,826.0000	1.8260	1,994.4100	1.9944	9.223	0	0	3,000
2020/02/05	2030	05/11/2020	9.39	Put	Bond Future	2,047.1600	2.0472	1,932.9700	1.9330	(5.578)	0	0	0
2020/02/05	2030	05/11/2020	9.38	Call	Bond Future	3,786.7500	3.7868	4,050.5700	4.0506	6.967	0	0	0
2020/02/05	2030	05/11/2020			Bond Future	9.0847	95.5174	9.0203	95.8974	(0.709)	0.0000	0.0000	0
2020/02/05	2030	05/11/2020	8.34	Put	Bond Future	5,542.3400	5.5423	5,277.9000	5.2779	(4.771)	0	0	0
2020/02/05	2030	05/11/2020	8.34	Call	Bond Future	1,020.4400	1.0204	1,136.0200	1.1360	11.326	0	0	1,000
2020/02/05	2030	05/11/2020	9.04	Put	Bond Future	2,933.6600	2.9337	2,760.3900	2.7604	(5.906)	0	0	0
2020/02/05	2030	05/11/2020	9.04	Call	Bond Future	2,669.9200	2.6699	2,876.6700	2.8767	7.744	0	0	1,000
2020/02/05	2030	05/11/2020	10.06	Call	Bond Future	6,546.1500	6.5462	6,870.2600	6.8703	4.951	0	0	0

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2020/02/05	2030	05/11/2020	8.73	Put	Bond Future	3,945.2600	3.9453	3,733.6500	3.7337	(5.364)	0	0	0
2020/02/05	2030	05/11/2020	9.23	Put	Bond Future	2,418.7800	2.4188	2,273.4900	2.2735	(6.007)	0	0	0
2020/02/05	2030	05/11/2020	10.37	Put	Bond Future	723.9800	0.7240	636.8600	0.6369	(12.033)	0	0	16,000
2020/02/05	2030	05/11/2020	9.39	Call	Bond Future	3,822.4100	3.8224	4,088.2400	4.0882	6.955	0	0	0
2020/02/05	2030	05/11/2020	9.38	Put	Bond Future	2,068.9500	2.0690	1,952.7500	1.9528	(5.616)	0	0	0
2020/02/05	2030	05/11/2020	10.47	Call	Bond Future	8,342.8300	8.3428	8,644.0800	8.6441	3.611	0	0	0
2020/02/05	2030	05/11/2020	10.47	Put	Bond Future	630.6900	0.6307	551.9200	0.5519	(12.489)	0	0	3,000
2020/02/05	2030	05/11/2020	9.23	Call	Bond Future	3,269.1700	3.2692	3,503.9000	3.5039	7.180	0	0	3,000
2020/02/05	2030	05/11/2020	8.53	Put	Bond Future	4,716.3900	4.7164	4,480.3900	4.4804	(5.004)	0	0	0
2020/02/05	2030	05/11/2020	8.53	Call	Bond Future	1,374.6600	1.3747	1,518.6800	1.5187	10.477	0	0	16,000
2020/02/05	2030	05/11/2020	9.03	Put	Bond Future	2,963.0800	2.9631	2,788.2100	2.7882	(5.902)	0	0	0
2020/02/05	2030	05/11/2020	9.03	Call	Bond Future	2,640.2200	2.6402	2,845.3700	2.8454	7.770	0	0	16,000
2020/02/05	2030	05/11/2020	10.37	Call	Bond Future	7,908.0300	7.9080	8,200.9300	8.2009	3.704	0	0	0
2020/02/05	2030	05/11/2020	9.40	Call	Bond Future	3,858.2200	3.8582	4,126.0400	4.1260	6.942	0	0	0
2020/02/05	2030	05/11/2020	9.40	Put	Bond Future	2,025.5700	2.0256	1,913.3700	1.9134	(5.539)	0	0	0
2020/02/05	2032	06/02/2020	9.40	Put	Bond Future	101.9100	0.1019	8.7700	0.0088	(91.394)	0	0	0
2020/02/05	2032	06/02/2020			Bond Future	9.3334	95.2316	9.2758	95.6235	(0.617)	0.0000	0.0000	43,054
2020/02/05	2032	06/02/2020	9.39	Call	Bond Future	502.7400	0.5027	786.9700	0.7870	56.536	0	0	0
2020/02/05	2032	06/02/2020	9.39	Put	Bond Future	119.7900	0.1198	12.1100	0.0121	(89.891)	0	0	0
2020/02/05	2032	06/02/2020	9.40	Call	Bond Future	552.3000	0.5523	851.0700	0.8511	54.096	0	0	0
2020/02/05	2032	06/02/2020	9.38	Call	Bond Future	455.4000	0.4554	723.8400	0.7238	58.946	0	0	0
2020/02/05	2032	06/02/2020	9.38	Put	Bond Future	139.9600	0.1400	16.4900	0.0165	(88.218)	0	0	0
2020/02/05	2032	07/05/2020	9.20	Call	Bond Future	1,181.2200	1.1812	1,382.0500	1.3821	17.002	0	0	7,500
2020/02/05	2032	07/05/2020	9.19	Call	Bond Future	1,153.4900	1.1535	1,351.8200	1.3518	17.194	0	0	0
2020/02/05	2032	07/05/2020			Bond Future	9.4093	92.7403	9.3496	93.1389	(0.634)	0.0000	0.0000	82,243
2020/02/05	2032	07/05/2020	9.50	Put	Bond Future	1,562.8500	1.5628	1,433.9800	1.4340	(8.246)	0	0	0
2020/02/05	2032	07/05/2020	9.50	Call	Bond Future	2,164.8300	2.1648	2,434.5700	2.4346	12.460	0	0	7,500
2020/02/05	2032	07/05/2020	9.17	Call	Bond Future	1,099.1900	1.0992	1,292.5000	1.2925	17.587	0	0	0
2020/02/05	2032	07/05/2020	9.17	Put	Bond Future	2,713.0300	2.7130	2,507.7300	2.5077	(7.567)	0	0	0
2020/02/05	2032	07/05/2020	9.20	Put	Bond Future	2,590.5900	2.5906	2,392.8100	2.3928	(7.635)	0	0	0
2020/02/05	2032	07/05/2020	9.19	Put	Bond Future	2,630.9500	2.6310	2,430.6700	2.4307	(7.612)	0	0	0
2020/02/05	2032	07/05/2020	9.18	Call	Bond Future	1,126.1500	1.1261	1,321.9800	1.3220	17.389	0	0	0
2020/02/05	2032	07/05/2020	9.18	Put	Bond Future	2,671.7600	2.6718	2,468.9800	2.4690	(7.590)	0	0	0
2020/02/05	2032	06/08/2020	9.46	Put	Bond Future	2,765.7600	2.7658	2,618.1200	2.6181	(5.338)	0	0	0
2020/02/05	2032	06/08/2020	9.45	Call	Bond Future	2,578.4000	2.5784	2,834.8700	2.8349	9.947	0	0	0
2020/02/05	2032	06/08/2020			Bond Future	9.4835	94.4213	9.4217	94.8269	(0.652)	0.0000	0.0000	300
2020/02/05	2032	06/08/2020	9.46	Call	Bond Future	2,611.9700	2.6120	2,869.9800	2.8700	9.878	0	0	0
2020/02/05	2032	06/08/2020	9.45	Put	Bond Future	2,797.8200	2.7978	2,648.6400	2.6486	(5.332)	0	0	0
2020/02/05	2032	06/08/2020	9.47	Call	Bond Future	2,645.7600	2.6458	2,905.2900	2.9053	9.809	0	0	0
2020/02/05	2032	06/08/2020	9.47	Put	Bond Future	2,733.9800	2.7340	2,587.8600	2.5879	(5.345)	0	0	0
2020/02/05	2032	05/11/2020	9.61	Put	Bond Future	3,040.5300	3.0405	2,885.1100	2.8851	(5.112)	0	0	0
2020/02/05	2032	05/11/2020	10.99	Call	Bond Future	9,302.9200	9.3029	9,639.2500	9.6392	3.615	0	0	0
2020/02/05	2032	05/11/2020	9.44	Put	Bond Future	3,576.4500	3.5764	3,399.0400	3.3990	(4.961)	0	0	0
2020/02/05	2032	05/11/2020	11.08	Call	Bond Future	9,722.7400	9.7227	10,065.8000	10.0658	3.528	0	0	0
2020/02/05	2032	05/11/2020	9.77	Put	Bond Future	2,596.4100	2.5964	2,464.5700	2.4646	(5.078)	0	0	0
2020/02/05	2032	05/11/2020			Bond Future	9.5619	91.9285	9.4978	92.3416	(0.670)	0.0000	0.0000	0
2020/02/05	2032	05/11/2020	10.99	Put	Bond Future	725.9400	0.7259	649.1000	0.6491	(10.585)	0	0	3,000

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2020/02/05	2032	05/11/2020	9.76	Call	Bond Future	3,883.0500	3.8831	4,161.9700	4.1620	7.183	0	0	0
2020/02/05	2032	05/11/2020	9.76	Put	Bond Future	2,622.5000	2.6225	2,488.2500	2.4882	(5.119)	0	0	0
2020/02/05	2032	05/11/2020	9.11	Call	Bond Future	1,848.2100	1.8482	2,045.1200	2.0451	10.654	0	0	3,000
2020/02/05	2032	05/11/2020	9.61	Call	Bond Future	3,348.6600	3.3487	3,606.4100	3.6064	7.697	0	0	3,000
2020/02/05	2032	05/11/2020	9.44	Call	Bond Future	2,788.4600	2.7885	3,024.2200	3.0242	8.455	0	0	1,000
2020/02/05	2032	05/11/2020	11.08	Put	Bond Future	643.1700	0.6432	573.0600	0.5731	(10.901)	0	0	1,000
2020/02/05	2032	05/11/2020	9.77	Call	Bond Future	3,919.9600	3.9200	4,201.2900	4.2013	7.177	0	0	0
2020/02/05	2032	05/11/2020	9.11	Put	Bond Future	4,815.8600	4.8159	4,599.6000	4.5996	(4.491)	0	0	0
2020/02/05	2032	05/11/2020	8.94	Put	Bond Future	5,562.5600	5.5626	5,323.9500	5.3239	(4.290)	0	0	0
2020/02/05	2032	05/11/2020	8.94	Call	Bond Future	1,444.6600	1.4447	1,619.2200	1.6192	12.083	0	0	1,000
2020/02/05	2032	05/11/2020	9.75	Call	Bond Future	3,846.2900	3.8463	4,123.1100	4.1231	7.197	0	0	0
2020/02/05	2032	05/11/2020	9.75	Put	Bond Future	2,648.8100	2.6488	2,512.4600	2.5125	(5.148)	0	0	0
2020/02/05	2033	06/02/2020			Bond Future	100.4908	100.4908	100.4743	100.4743	(0.016)	0.0000	0.0000	490
2020/02/05	2033	07/05/2020			Bond Future	101.0898	101.0898	101.0727	101.0727	(0.017)	0.0000	0.0000	6,960
2020/02/05	2033	06/08/2020			Bond Future	102.9464	102.9464	102.9290	102.9290	(0.017)	0.0000	0.0000	0
2020/02/05	2033	05/11/2020			Bond Future	103.5700	103.5700	103.5526	103.5526	(0.017)	0.0000	0.0000	0
2020/02/05	2037	06/02/2020	9.67	Call	Bond Future	5.2700	0.0053	2.1100	0.0021	(59.962)	0	0	0
2020/02/05	2037	06/02/2020	9.66	Put	Bond Future	1,656.6200	1.6566	1,296.9600	1.2970	(21.710)	0	0	0
2020/02/05	2037	06/02/2020			Bond Future	9.8787	89.0124	9.8309	89.3695	(0.483)	0.0000	0.0000	25,365
2020/02/05	2037	06/02/2020	9.68	Call	Bond Future	6.9800	0.0070	3.2100	0.0032	(54.011)	0	0	0
2020/02/05	2037	06/02/2020	9.68	Put	Bond Future	1,506.5900	1.5066	1,145.7300	1.1457	(23.952)	0	0	0
2020/02/05	2037	06/02/2020	9.67	Put	Bond Future	1,581.3700	1.5814	1,221.1200	1.2211	(22.781)	0	0	0
2020/02/05	2037	06/02/2020	9.66	Call	Bond Future	3.9300	0.0039	1.3600	0.0014	(65.394)	0	0	0
2020/02/05	2037	07/05/2020	9.70	Put	Bond Future	3,189.2500	3.1893	3,014.1000	3.0141	(5.492)	0	0	0
2020/02/05	2037	07/05/2020	9.60	Put	Bond Future	3,677.0300	3.6770	3,479.2900	3.4793	(5.378)	0	0	0
2020/02/05	2037	07/05/2020	9.59	Call	Bond Future	934.2500	0.9342	1,097.3000	1.0973	17.453	0	0	0
2020/02/05	2037	07/05/2020			Bond Future	9.9618	90.5706	9.9125	90.9338	(0.495)	0.0000	0.0000	67,341
2020/02/05	2037	07/05/2020	9.70	Call	Bond Future	1,235.2800	1.2353	1,423.2800	1.4233	15.219	0	0	7,500
2020/02/05	2037	07/05/2020	9.60	Call	Bond Future	959.5200	0.9595	1,124.9300	1.1249	17.239	0	0	0
2020/02/05	2037	07/05/2020	9.59	Put	Bond Future	3,728.6400	3.7286	3,528.5400	3.5285	(5.367)	0	0	0
2020/02/05	2037	07/05/2020	10.00	Put	Bond Future	1,989.6700	1.9897	1,878.2900	1.8783	(5.598)	0	0	0
2020/02/05	2037	07/05/2020	10.00	Call	Bond Future	2,269.5300	2.2695	2,521.3000	2.5213	11.093	0	0	7,500
2020/02/05	2037	07/05/2020	9.61	Call	Bond Future	985.2100	0.9852	1,152.9800	1.1530	17.029	0	0	0
2020/02/05	2037	07/05/2020	9.61	Put	Bond Future	3,625.9300	3.6259	3,430.5500	3.4306	(5.388)	0	0	0
2020/02/05	2037	06/08/2020	9.88	Put	Bond Future	3,726.8900	3.7269	3,612.8900	3.6129	(3.059)	0	0	0
2020/02/05	2037	06/08/2020			Bond Future	10.0450	87.9521	9.9941	88.3217	(0.508)	0.0000	0.0000	300
2020/02/05	2037	06/08/2020	9.87	Call	Bond Future	2,487.8600	2.4879	2,742.0300	2.7420	10.216	0	0	0
2020/02/05	2037	06/08/2020	9.87	Put	Bond Future	3,766.8000	3.7668	3,651.3400	3.6513	(3.065)	0	0	0
2020/02/05	2037	06/08/2020	9.88	Call	Bond Future	2,521.7700	2.5218	2,777.4000	2.7774	10.137	0	0	0
2020/02/05	2037	06/08/2020	9.86	Call	Bond Future	2,454.4500	2.4544	2,707.1400	2.7071	10.295	0	0	0
2020/02/05	2037	06/08/2020	9.86	Put	Bond Future	3,807.2900	3.8073	3,690.3500	3.6904	(3.071)	0	0	0
2020/02/05	2037	05/11/2020	10.18	Call	Bond Future	3,891.3700	3.8914	4,075.3500	4.0754	4.728	0	0	0
2020/02/05	2037	05/11/2020	10.17	Put	Bond Future	3,543.9800	3.5440	3,350.3400	3.3503	(5.464)	0	0	0
2020/02/05	2037	05/11/2020			Bond Future	10.1264	89.5031	10.0738	89.8795	(0.520)	0.0000	0.0000	0
2020/02/05	2037	05/11/2020	10.19	Call	Bond Future	3,929.2900	3.9293	4,114.4300	4.1144	4.712	0	0	0
2020/02/05	2037	05/11/2020	10.19	Put	Bond Future	3,478.4600	3.4785	3,287.1400	3.2871	(5.500)	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
2020/02/05	2037	05/11/2020	10.17	Call	Bond Future	3,853.3000	3.8533	4,036.1200	4.0361	4.745	0	0	0
2020/02/05	2037	05/11/2020	10.18	Put	Bond Future	3,511.2500	3.5113	3,318.7700	3.3188	(5.482)	0	0	0
2020/02/05	2038	06/02/2020			Bond Future	115.3094	115.3094	114.8847	114.8847	(0.368)	0.0000	0.0000	5,624
2020/02/05	2038	07/05/2020			Bond Future	117.3566	117.3566	116.9242	116.9242	(0.368)	0.0000	0.0000	10,867
2020/02/05	2038	06/08/2020			Bond Future	117.8245	117.8245	117.3840	117.3840	(0.374)	0.0000	0.0000	0
2020/02/05	2038	05/11/2020			Bond Future	119.9302	119.9302	119.4821	119.4821	(0.374)	0.0000	0.0000	0
2020/02/05	2040	06/02/2020	9.76	Call	Bond Future	2.6200	0.0026	0.6800	0.0007	(74.046)	0	0	0
2020/02/05	2040	06/02/2020	9.00	Put	Bond Future	8,565.2500	8.5652	8,182.3300	8.1823	(4.471)	0	0	0
2020/02/05	2040	06/02/2020			Bond Future	9.9987	91.7011	9.9509	92.0841	(0.478)	0.0000	0.0000	17,856
2020/02/05	2040	06/02/2020	9.74	Call	Bond Future	1.3900	0.0014	0.2600	0.0003	(81.295)	0	0	0
2020/02/05	2040	06/02/2020	9.74	Put	Bond Future	2,105.9400	2.1059	1,721.8900	1.7219	(18.237)	0	0	0
2020/02/05	2040	06/02/2020	8.40	Put	Bond Future	14,327.3100	14.3273	13,944.3900	13.9444	(2.673)	0	0	0
2020/02/05	2040	06/02/2020	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/05	2040	06/02/2020	9.76	Put	Bond Future	1,941.7300	1.9417	1,556.8700	1.5569	(19.820)	0	0	0
2020/02/05	2040	06/02/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/05	2040	06/02/2020	9.75	Call	Bond Future	1.9200	0.0019	0.4200	0.0004	(78.125)	0	0	0
2020/02/05	2040	06/02/2020	9.75	Put	Bond Future	2,023.6900	2.0237	1,639.2700	1.6393	(18.996)	0	0	0
2020/02/05	2040	07/05/2020	9.74	Call	Bond Future	1,023.1700	1.0232	1,302.9100	1.3029	27.341	0	0	0
2020/02/05	2040	07/05/2020	9.75	Put	Bond Future	3,725.4700	3.7255	3,618.4800	3.6185	(2.872)	0	0	0
2020/02/05	2040	07/05/2020			Bond Future	10.0819	93.3065	10.0326	93.6959	(0.489)	0.0000	0.0000	44,054
2020/02/05	2040	07/05/2020	9.50	Put	Bond Future	5,245.3800	5.2454	5,063.4000	5.0634	(3.469)	0	0	0
2020/02/05	2040	07/05/2020	9.50	Call	Bond Future	474.7100	0.4747	682.1400	0.6821	43.696	0	0	2,640
2020/02/05	2040	07/05/2020	10.00	Put	Bond Future	2,546.8300	2.5468	2,476.5800	2.4766	(2.758)	0	0	0
2020/02/05	2040	07/05/2020	10.00	Call	Bond Future	1,898.5700	1.8986	2,217.7300	2.2177	16.811	0	0	2,640
2020/02/05	2040	07/05/2020	9.74	Put	Bond Future	3,779.4000	3.7794	3,669.7300	3.6697	(2.902)	0	0	0
2020/02/05	2040	07/05/2020	9.75	Call	Bond Future	1,051.7200	1.0517	1,334.1400	1.3341	26.853	0	0	0
2020/02/05	2040	07/05/2020	9.73	Call	Bond Future	994.9300	0.9949	1,272.1000	1.2721	27.858	0	0	0
2020/02/05	2040	07/05/2020	9.73	Put	Bond Future	3,833.7600	3.8338	3,721.5200	3.7215	(2.928)	0	0	0
2020/02/05	2040	06/08/2020	10.04	Call	Bond Future	2,796.8200	2.7968	3,080.8400	3.0808	10.155	0	0	0
2020/02/05	2040	06/08/2020	10.02	Put	Bond Future	3,860.3800	3.8604	3,744.8800	3.7449	(2.992)	0	0	0
2020/02/05	2040	06/08/2020	10.03	Call	Bond Future	2,759.6000	2.7596	3,042.0700	3.0421	10.236	0	0	0
2020/02/05	2040	06/08/2020			Bond Future	10.1653	90.4869	10.1143	90.8833	(0.501)	0.0000	0.0000	600
2020/02/05	2040	06/08/2020	10.04	Put	Bond Future	3,776.5800	3.7766	3,664.2000	3.6642	(2.976)	0	0	0
2020/02/05	2040	06/08/2020	10.02	Call	Bond Future	2,722.6400	2.7226	3,003.5400	3.0035	10.317	0	0	0
2020/02/05	2040	06/08/2020	10.03	Put	Bond Future	3,818.3000	3.8183	3,704.3700	3.7044	(2.984)	0	0	0
2020/02/05	2040	05/11/2020	11.70	Put	Bond Future	942.7800	0.9428	870.5400	0.8705	(7.662)	0	0	2,000
2020/02/05	2040	05/11/2020	10.23	Call	Bond Future	3,914.0800	3.9141	4,108.7200	4.1087	4.973	0	0	2,000
2020/02/05	2040	05/11/2020	9.50	Call	Bond Future	1,555.2200	1.5552	1,655.4100	1.6554	6.442	0	0	2,000
2020/02/05	2040	05/11/2020	10.00	Call	Bond Future	3,060.0800	3.0601	3,222.8100	3.2228	5.318	0	0	2,000
2020/02/05	2040	05/11/2020	10.30	Call	Bond Future	4,194.3500	4.1944	4,397.9600	4.3980	4.854	0	0	0
2020/02/05	2040	05/11/2020			Bond Future	10.2466	92.0826	10.1940	92.4863	(0.514)	0.0000	0.0000	0
2020/02/05	2040	05/11/2020	9.73	Put	Bond Future	6,270.9400	6.2709	5,998.6700	5.9987	(4.342)	0	0	0
2020/02/05	2040	05/11/2020	9.73	Call	Bond Future	2,179.9900	2.1800	2,311.4200	2.3114	6.029	0	0	2,000
2020/02/05	2040	05/11/2020	10.23	Put	Bond Future	4,041.3500	4.0413	3,832.2900	3.8323	(5.173)	0	0	0
2020/02/05	2040	05/11/2020	10.30	Put	Bond Future	3,787.8000	3.7878	3,587.7100	3.5877	(5.282)	0	0	0
2020/02/05	2040	05/11/2020	11.70	Call	Bond Future	11,045.6500	11.0457	11,377.1100	11.3771	3.001	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
2020/02/05	2040	05/11/2020	9.50	Put	Bond Future	7,562.1400	7.5621	7,258.6300	7.2586	(4.014)	0	0	0
2020/02/05	2040	05/11/2020	10.00	Put	Bond Future	4,977.2800	4.9773	4,736.3100	4.7363	(4.841)	0	0	0
2020/02/05	2040	05/11/2020	10.32	Put	Bond Future	3,717.9600	3.7180	3,520.3200	3.5203	(5.316)	0	0	0
2020/02/05	2040	05/11/2020	10.31	Call	Bond Future	4,235.1500	4.2351	4,439.9800	4.4400	4.836	0	0	0
2020/02/05	2040	05/11/2020	11.50	Call	Bond Future	10,025.2300	10.0252	10,342.2500	10.3422	3.162	0	0	0
2020/02/05	2040	05/11/2020	11.50	Put	Bond Future	1,200.7400	1.2007	1,114.0600	1.1141	(7.219)	0	0	2,000
2020/02/05	2040	05/11/2020	10.32	Call	Bond Future	4,276.1100	4.2761	4,482.1700	4.4822	4.819	0	0	0
2020/02/05	2040	05/11/2020	10.31	Put	Bond Future	3,752.7500	3.7527	3,553.8800	3.5539	(5.299)	0	0	0
2020/02/05	2044	06/02/2020	9.77	Put	Bond Future	2,595.2900	2.5953	2,167.7700	2.1678	(16.473)	0	0	0
2020/02/05	2044	06/02/2020	9.74	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	328
2020/02/05	2044	06/02/2020	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	328
2020/02/05	2044	06/02/2020			Bond Future	10.0836	88.2843	10.0309	88.7117	(0.523)	0.0000	0.0000	12,665
2020/02/05	2044	06/02/2020	9.77	Call	Bond Future	0.1300	0.0001	0.0200	0.0000	(84.615)	0	0	0
2020/02/05	2044	06/02/2020	9.09	Put	Bond Future	8,678.4500	8.6785	8,251.0400	8.2510	(4.925)	0	0	0
2020/02/05	2044	06/02/2020	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	328
2020/02/05	2044	06/02/2020	9.74	Put	Bond Future	2,850.1300	2.8501	2,422.6900	2.4227	(14.997)	0	0	0
2020/02/05	2044	06/02/2020	9.78	Call	Bond Future	0.1900	0.0002	0.0400	0.0000	(78.947)	0	0	0
2020/02/05	2044	06/02/2020	9.76	Put	Bond Future	2,680.0900	2.6801	2,252.6100	2.2526	(15.950)	0	0	0
2020/02/05	2044	06/02/2020	10.78	Call	Bond Future	5,337.3300	5.3373	5,764.7400	5.7647	8.008	0	0	0
2020/02/05	2044	06/02/2020	9.78	Put	Bond Future	2,510.6300	2.5106	2,083.0700	2.0831	(17.030)	0	0	0
2020/02/05	2044	06/02/2020	9.76	Call	Bond Future	0.0800	0.0001	0.0100	0.0000	(87.500)	0	0	0
2020/02/05	2044	07/05/2020	9.45	Put	Bond Future	6,330.9800	6.3310	5,993.8000	5.9938	(5.326)	0	0	0
2020/02/05	2044	07/05/2020	9.97	Put	Bond Future	3,120.1100	3.1201	2,927.7600	2.9278	(6.165)	0	0	0
2020/02/05	2044	07/05/2020	9.33	Call	Bond Future	193.9200	0.1939	265.8100	0.2658	37.072	0	0	100
2020/02/05	2044	07/05/2020	9.98	Call	Bond Future	1,578.8300	1.5788	1,823.8600	1.8239	15.520	0	0	100
2020/02/05	2044	07/05/2020	9.26	Call	Bond Future	143.0300	0.1430	201.7900	0.2018	41.082	0	0	556
2020/02/05	2044	07/05/2020	9.81	Call	Bond Future	1,039.1700	1.0392	1,237.1100	1.2371	19.048	0	0	0
2020/02/05	2044	07/05/2020	9.79	Put	Bond Future	4,058.0600	4.0581	3,815.5600	3.8156	(5.976)	0	0	0
2020/02/05	2044	07/05/2020			Bond Future	10.1650	89.8298	10.1107	90.2645	(0.535)	0.0000	0.0000	69,479
2020/02/05	2044	07/05/2020	10.81	Call	Bond Future	5,631.3500	5.6313	6,023.8000	6.0238	6.969	0	0	0
2020/02/05	2044	07/05/2020	10.81	Put	Bond Future	737.3100	0.7373	695.0500	0.6950	(5.732)	0	0	129
2020/02/05	2044	07/05/2020	9.33	Put	Bond Future	7,289.7700	7.2898	6,926.9500	6.9270	(4.977)	0	0	0
2020/02/05	2044	07/05/2020	9.81	Put	Bond Future	3,944.7000	3.9447	3,707.9300	3.7079	(6.002)	0	0	0
2020/02/05	2044	07/05/2020	9.79	Call	Bond Future	984.1000	0.9841	1,176.3100	1.1763	19.532	0	0	0
2020/02/05	2044	07/05/2020	9.45	Call	Bond Future	312.2500	0.3123	409.7800	0.4098	31.235	0	0	129
2020/02/05	2044	07/05/2020	9.97	Call	Bond Future	1,543.5900	1.5436	1,785.9500	1.7859	15.701	0	0	129
2020/02/05	2044	07/05/2020	9.98	Put	Bond Future	3,073.3600	3.0734	2,883.6800	2.8837	(6.172)	0	0	0
2020/02/05	2044	07/05/2020	11.09	Call	Bond Future	7,329.5500	7.3296	7,740.0400	7.7400	5.600	0	0	0
2020/02/05	2044	07/05/2020	9.26	Put	Bond Future	7,876.6200	7.8766	7,500.6700	7.5007	(4.773)	0	0	0
2020/02/05	2044	07/05/2020	9.91	Put	Bond Future	3,412.1600	3.4122	3,203.5300	3.2035	(6.114)	0	0	0
2020/02/05	2044	07/05/2020	9.80	Put	Bond Future	4,001.0100	4.0010	3,761.3700	3.7614	(5.989)	0	0	0
2020/02/05	2044	07/05/2020	11.09	Put	Bond Future	453.3600	0.4534	429.1400	0.4291	(5.342)	0	0	100
2020/02/05	2044	07/05/2020	9.91	Call	Bond Future	1,341.0900	1.3411	1,567.1700	1.5672	16.858	0	0	556
2020/02/05	2044	07/05/2020	11.02	Call	Bond Future	6,899.7700	6.8998	7,306.4700	7.3065	5.894	0	0	0
2020/02/05	2044	07/05/2020	11.02	Put	Bond Future	511.4500	0.5115	483.4400	0.4834	(5.477)	0	0	556
2020/02/05	2044	07/05/2020	9.80	Call	Bond Future	1,011.3300	1.0113	1,206.4000	1.2064	19.288	0	0	0
2020/02/05	2044	06/08/2020	9.98	Call	Bond Future	2,362.2600	2.3623	2,647.4200	2.6474	12.071	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
2020/02/05	2044	06/08/2020	11.09	Put	Bond Future	1,316.1900	1.3162	1,289.5500	1.2896	(2.024)	0	0	602
2020/02/05	2044	06/08/2020	9.01	Call	Bond Future	315.3000	0.3153	405.0000	0.4050	28.449	0	0	140
2020/02/05	2044	06/08/2020	9.66	Call	Bond Future	1,383.5500	1.3835	1,601.6900	1.6017	15.767	0	0	140
2020/02/05	2044	06/08/2020	9.88	Call	Bond Future	2,027.1900	2.0272	2,292.1300	2.2921	13.069	0	0	0
2020/02/05	2044	06/08/2020			Bond Future	10.2466	87.0725	10.1905	87.5149	(0.548)	0.0000	0.0000	500
2020/02/05	2044	06/08/2020	9.36	Put	Bond Future	8,175.1000	8.1751	7,885.7800	7.8858	(3.539)	0	0	0
2020/02/05	2044	06/08/2020	9.36	Call	Bond Future	723.8100	0.7238	876.8800	0.8769	21.148	0	0	602
2020/02/05	2044	06/08/2020	9.98	Put	Bond Future	4,497.6800	4.4977	4,340.4500	4.3405	(3.496)	0	0	0
2020/02/05	2044	06/08/2020	9.86	Call	Bond Future	1,963.5600	1.9636	2,224.2900	2.2243	13.278	0	0	0
2020/02/05	2044	06/08/2020	9.86	Put	Bond Future	5,088.6900	5.0887	4,907.0300	4.9070	(3.570)	0	0	0
2020/02/05	2044	06/08/2020	11.09	Call	Bond Future	7,534.7500	7.5348	7,950.5000	7.9505	5.518	0	0	0
2020/02/05	2044	06/08/2020	9.01	Put	Bond Future	11,001.3700	11.0014	10,648.6800	10.6487	(3.206)	0	0	0
2020/02/05	2044	06/08/2020	9.66	Put	Bond Future	6,199.1900	6.1992	5,974.9400	5.9749	(3.617)	0	0	0
2020/02/05	2044	06/08/2020	9.88	Put	Bond Future	4,986.1100	4.9861	4,808.6600	4.8087	(3.559)	0	0	0
2020/02/05	2044	06/08/2020	10.93	Call	Bond Future	6,662.3400	6.6623	7,067.7700	7.0678	6.085	0	0	0
2020/02/05	2044	06/08/2020	10.93	Put	Bond Future	1,564.5300	1.5645	1,527.5700	1.5276	(2.362)	0	0	140
2020/02/05	2044	06/08/2020	9.87	Call	Bond Future	1,995.1200	1.9951	2,258.0700	2.2581	13.180	0	0	0
2020/02/05	2044	06/08/2020	9.87	Put	Bond Future	5,037.0800	5.0371	4,857.6400	4.8576	(3.562)	0	0	0
2020/02/05	2044	05/11/2020	11.43	Call	Bond Future	9,327.2800	9.3273	9,698.7000	9.6987	3.982	0	0	0
2020/02/05	2044	05/11/2020	9.72	Put	Bond Future	6,809.1000	6.8091	6,590.9400	6.5909	(3.204)	0	0	0
2020/02/05	2044	05/11/2020	9.97	Call	Bond Future	2,673.8100	2.6738	2,937.9700	2.9380	9.880	0	0	568
2020/02/05	2044	05/11/2020	9.29	Put	Bond Future	9,651.4800	9.6515	9,294.4200	9.2944	(3.700)	0	0	0
2020/02/05	2044	05/11/2020	9.96	Put	Bond Future	5,553.4400	5.5534	5,366.0700	5.3661	(3.374)	0	0	0
2020/02/05	2044	05/11/2020	10.36	Call	Bond Future	4,132.7900	4.1328	4,438.3400	4.4383	7.393	0	0	0
2020/02/05	2044	05/11/2020			Bond Future	10.3261	88.6080	10.2681	89.0585	(0.561)	0.0000	0.0000	0
2020/02/05	2044	05/11/2020	9.72	Call	Bond Future	1,895.7100	1.8957	2,128.0800	2.1281	12.258	0	0	1,815
2020/02/05	2044	05/11/2020	9.97	Put	Bond Future	5,505.6700	5.5057	5,319.3000	5.3193	(3.385)	0	0	0
2020/02/05	2044	05/11/2020	9.96	Call	Bond Future	2,639.8300	2.6398	2,902.9900	2.9030	9.969	0	0	0
2020/02/05	2044	05/11/2020	11.38	Call	Bond Future	9,060.0600	9.0601	9,449.1400	9.4491	4.294	0	0	0
2020/02/05	2044	05/11/2020	11.38	Put	Bond Future	1,504.9300	1.5049	1,443.4800	1.4435	(4.083)	0	0	568
2020/02/05	2044	05/11/2020	10.34	Call	Bond Future	4,051.8800	4.0519	4,354.1900	4.3542	7.461	0	0	0
2020/02/05	2044	05/11/2020	10.34	Put	Bond Future	3,944.1400	3.9441	3,795.9200	3.7959	(3.758)	0	0	0
2020/02/05	2044	05/11/2020	11.17	Put	Bond Future	1,808.9900	1.8090	1,791.3800	1.7914	(0.973)	0	0	1,815
2020/02/05	2044	05/11/2020	11.43	Put	Bond Future	1,441.8100	1.4418	1,362.7000	1.3627	(5.487)	0	0	1,815
2020/02/05	2044	05/11/2020	8.87	Put	Bond Future	13,085.0900	13.0851	12,677.9500	12.6780	(3.111)	0	0	0
2020/02/05	2044	05/11/2020	9.29	Call	Bond Future	965.8900	0.9659	1,059.3600	1.0594	9.677	0	0	568
2020/02/05	2044	05/11/2020	10.36	Put	Bond Future	3,870.7700	3.8708	3,725.7900	3.7258	(3.746)	0	0	0
2020/02/05	2044	05/11/2020	11.17	Call	Bond Future	7,950.3200	7.9503	8,383.2400	8.3832	5.445	0	0	0
2020/02/05	2044	05/11/2020	8.87	Call	Bond Future	463.8800	0.4639	507.2700	0.5073	9.354	0	0	1,815
2020/02/05	2044	05/11/2020	10.02	Put	Bond Future	5,270.4500	5.2704	5,089.2700	5.0893	(3.438)	0	0	0
2020/02/05	2044	05/11/2020	10.02	Call	Bond Future	2,845.4900	2.8455	3,114.8400	3.1148	9.466	0	0	1,815
2020/02/05	2044	05/11/2020	10.35	Call	Bond Future	4,092.2500	4.0923	4,396.1800	4.3962	7.427	0	0	0
2020/02/05	2044	05/11/2020	10.35	Put	Bond Future	3,907.3100	3.9073	3,760.7100	3.7607	(3.752)	0	0	0
2020/02/05	2046	06/02/2020			Bond Future	107.0153	107.0153	106.9979	106.9979	(0.016)	0.0000	0.0000	9,343
2020/02/05	2046	07/05/2020			Bond Future	107.1743	107.1743	107.1563	107.1563	(0.017)	0.0000	0.0000	14,000
2020/02/05	2046	06/08/2020			Bond Future	109.1428	109.1428	109.1244	109.1244	(0.017)	0.0000	0.0000	0
2020/02/05	2046	05/11/2020			Bond Future	109.3046	109.3046	109.2861	109.2861	(0.017)	0.0000	0.0000	0

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2020/02/05	2050	06/02/2020			Bond Future	108.8527	108.8527	109.0481	109.0481	0.180	0.0000	0.0000	6,616
2020/02/05	2050	07/05/2020			Bond Future	110.7854	110.7854	110.9842	110.9842	0.179	0.0000	0.0000	11,773
2020/02/05	2050	06/08/2020			Bond Future	110.9473	110.9473	111.1495	111.1495	0.182	0.0000	0.0000	0
2020/02/05	2050	05/11/2020			Bond Future	112.9298	112.9298	113.1362	113.1362	0.183	0.0000	0.0000	0
2020/02/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	AL37	06/02/2020			Index Future	693.2930	693.2930	694.7920	694.7920	0.216	0.0000	0.0000	0
2020/02/05	AL37	07/05/2020			Index Future	705.4290	705.4290	706.9530	706.9530	0.216	0.0000	0.0000	0
2020/02/05	AL37	06/08/2020			Index Future	718.0770	718.0770	719.6280	719.6280	0.216	0.0000	0.0000	0
2020/02/05	AL7T	06/02/2020			Index Future	798.5800	798.5800	801.6120	801.6120	0.380	0.0000	0.0000	0
2020/02/05	AL7T	07/05/2020			Index Future	812.5580	812.5580	815.6430	815.6430	0.380	0.0000	0.0000	0
2020/02/05	AL7T	06/08/2020			Index Future	827.1270	827.1270	830.2670	830.2670	0.380	0.0000	0.0000	0
2020/02/05	ALBI	06/02/2020			Index Future	709.7160	709.7160	712.0990	712.0990	0.336	0.0000	0.0000	204
2020/02/05	ALBI	07/05/2020			Index Future	722.1390	722.1390	724.5630	724.5630	0.336	0.0000	0.0000	212
2020/02/05	ALBI	06/08/2020			Index Future	735.0870	735.0870	737.5540	737.5540	0.336	0.0000	0.0000	0
2020/02/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	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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2020/02/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/02/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/05	ES33	06/02/2020			Bond Future	10.9007	79.2313	10.8414	79.5744	(0.544)	0.0000	0.0000	0
2020/02/05	ES33	07/05/2020			Bond Future	11.0247	76.8264	10.9633	77.1755	(0.557)	0.0000	0.0000	350
2020/02/05	ES33	06/08/2020			Bond Future	11.1492	78.2189	11.0855	78.5741	(0.571)	0.0000	0.0000	0
2020/02/05	ES33	05/11/2020			Bond Future	11.2810	75.8072	11.2149	76.1690	(0.586)	0.0000	0.0000	0
2020/02/05	ES42	06/02/2020			Bond Future	11.1803	80.6719	11.1313	80.9985	(0.438)	0.0000	0.0000	0
2020/02/05	ES42	07/05/2020			Bond Future	11.3007	77.8202	11.2499	78.1523	(0.449)	0.0000	0.0000	4,919
2020/02/05	ES42	06/08/2020			Bond Future	11.4198	79.2308	11.3673	79.5689	(0.460)	0.0000	0.0000	0

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2020/02/05	ES42	05/11/2020			Bond Future	11.5446	76.3649	11.4900	76.7092	(0.473)	0.0000	0.0000	0
2020/02/05	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	10,450.0000	1.0450	100.000	0	0	0
2020/02/05	GOVI	06/02/2020	703.15	Put	GOVI	13,910.0000	1.3910	0.0000	0.0000	(100.000)	0	0	0
2020/02/05	GOVI	06/02/2020			GOVI	701.7590	701.7590	704.1850	704.1850	0.346	0.0000	0.0000	174
2020/02/05	GOVI	06/02/2020	703.14	Put	GOVI	13,810.0000	1.3810	0.0000	0.0000	(100.000)	0	0	0
2020/02/05	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	10,350.0000	1.0350	100.000	0	0	0
2020/02/05	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	10,550.0000	1.0550	100.000	0	0	0
2020/02/05	GOVI	06/02/2020	703.13	Put	GOVI	13,710.0000	1.3710	0.0000	0.0000	(100.000)	0	0	0
2020/02/05	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/05	GOVI	07/05/2020			GOVI	714.0430	714.0430	716.5100	716.5100	0.345	0.0000	0.0000	1,178
2020/02/05	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/05	GOVI	07/05/2020	720.00	Put	GOVI	59,570.0000	5.9570	34,900.0000	3.4900	(41.413)	0	0	0
2020/02/05	GOVI	07/05/2020	719.98	Put	GOVI	59,370.0000	5.9370	34,700.0000	3.4700	(41.553)	0	0	0
2020/02/05	GOVI	07/05/2020	719.99	Put	GOVI	59,470.0000	5.9470	34,800.0000	3.4800	(41.483)	0	0	0
2020/02/05	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/05	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	12,270.0000	1.2270	100.000	0	0	0
2020/02/05	GOVI	06/08/2020	728.12	Put	GOVI	12,740.0000	1.2740	0.0000	0.0000	(100.000)	0	0	0
2020/02/05	GOVI	06/08/2020			GOVI	726.8460	726.8460	729.3570	729.3570	0.345	0.0000	0.0000	0
2020/02/05	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	12,170.0000	1.2170	100.000	0	0	0
2020/02/05	GOVI	06/08/2020	728.14	Put	GOVI	12,940.0000	1.2940	0.0000	0.0000	(100.000)	0	0	0
2020/02/05	GOVI	06/08/2020	728.13	Put	GOVI	12,840.0000	1.2840	0.0000	0.0000	(100.000)	0	0	0
2020/02/05	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	12,370.0000	1.2370	100.000	0	0	0
2020/02/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/02/05	IGOV	06/02/2020			Index Future	257.7410	257.7410	257.7340	257.7340	(0.003)	0.0000	0.0000	111
2020/02/05	IGOV	07/05/2020			Index Future	262.3170	262.3170	262.3100	262.3100	(0.003)	0.0000	0.0000	1,047
2020/02/05	IGOV	06/08/2020			Index Future	267.0830	267.0830	267.0760	267.0760	(0.003)	0.0000	0.0000	0
2020/02/05	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/02/05	IS02	22/06/2020			Interest Rate Swap	102.0000	102.0000	102.0000	102.0000	0.000	0.0000	0.0000	0
2020/02/05	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/02/05	IS05	17/12/2020			Interest Rate Swap	95.3000	95.3000	95.3000	95.3000	0.000	0.0000	0.0000	0
2020/02/05	IS05	16/03/2021			Interest Rate Swap	94.2100	94.2100	94.2100	94.2100	0.000	0.0000	0.0000	0
2020/02/05	IS05	15/06/2021			Interest Rate Swap	93.0300	93.0300	93.0300	93.0300	0.000	0.0000	0.0000	0
2020/02/05	IS05	21/09/2021			Interest Rate Swap	92.8200	92.8200	92.8200	92.8200	0.000	0.0000	0.0000	0
2020/02/05	IS05	21/12/2021			Interest Rate Swap	94.6800	94.6800	94.6800	94.6800	0.000	0.0000	0.0000	51
2020/02/05	IS05	15/03/2022			Interest Rate Swap	94.5000	94.5000	94.5000	94.5000	0.000	0.0000	0.0000	0
2020/02/05	IS05	21/06/2022			Interest Rate Swap	95.3300	95.3300	95.3400	95.3400	0.010	0.0000	0.0000	0
2020/02/05	IS05	20/09/2022			Interest Rate Swap	98.9600	98.9600	98.9800	98.9800	0.020	0.0000	0.0000	0
2020/02/05	IS05	20/12/2022			Interest Rate Swap	99.9100	99.9100	99.9400	99.9400	0.030	0.0000	0.0000	0
2020/02/05	IS05	22/03/2023			Interest Rate Swap	92.8800	92.8800	92.9100	92.9100	0.032	0.0000	0.0000	0
2020/02/05	IS05	20/06/2023			Interest Rate Swap	98.7200	98.7200	98.7500	98.7500	0.030	0.0000	0.0000	0
2020/02/05	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/02/05	IS10	17/12/2025			Interest Rate Swap	88.5100	88.5100	88.5300	88.5300	0.023	0.0000	0.0000	0

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2020/02/05	IS10	16/03/2026			Interest Rate Swap	85.2500	85.2500	85.2700	85.2700	0.023	0.0000	0.0000	0
2020/02/05	IS10	15/06/2026			Interest Rate Swap	83.8000	83.8000	83.8000	83.8000	0.000	0.0000	0.0000	0
2020/02/05	IS10	21/09/2026			Interest Rate Swap	85.9000	85.9000	85.8900	85.8900	(0.012)	0.0000	0.0000	0
2020/02/05	IS10	21/12/2026			Interest Rate Swap	89.7200	89.7200	89.7100	89.7100	(0.011)	0.0000	0.0000	0
2020/02/05	IS10	15/03/2027			Interest Rate Swap	88.1400	88.1400	88.1300	88.1300	(0.011)	0.0000	0.0000	0
2020/02/05	IS10	21/06/2027			Interest Rate Swap	90.2000	90.2000	90.2000	90.2000	0.000	0.0000	0.0000	0
2020/02/05	IS10	20/09/2027			Interest Rate Swap	95.7400	95.7400	95.7500	95.7500	0.010	0.0000	0.0000	0
2020/02/05	IS10	20/12/2027			Interest Rate Swap	96.0500	96.0500	96.0700	96.0700	0.021	0.0000	0.0000	0
2020/02/05	IS10	22/03/2028			Interest Rate Swap	89.3000	89.3000	89.3200	89.3200	0.022	0.0000	0.0000	0
2020/02/05	IS10	20/06/2028			Interest Rate Swap	96.7600	96.7600	96.7600	96.7600	0.000	0.0000	0.0000	0
2020/02/05	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/02/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/02/05	R023	06/02/2020	7.54	Call	Bond Future	2,597.9100	2.5979	2,747.8300	2.7478	5.771	0	0	0
2020/02/05	R023	06/02/2020			Bond Future	6.5886	106.6651	6.5346	106.8150	(0.820)	0.0000	0.0000	35,567
2020/02/05	R023	06/02/2020	7.52	Call	Bond Future	2,544.1300	2.5441	2,694.0500	2.6940	5.893	0	0	0
2020/02/05	R023	06/02/2020	7.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/05	R023	06/02/2020	7.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/05	R023	06/02/2020	7.53	Call	Bond Future	2,571.0200	2.5710	2,720.9400	2.7209	5.831	0	0	0
2020/02/05	R023	06/02/2020	7.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/05	R023	07/05/2020	6.91	Put	Bond Future	133.4800	0.1335	139.3200	0.1393	4.375	0	0	0
2020/02/05	R023	07/05/2020			Bond Future	6.5336	104.6022	6.4744	104.7545	(0.906)	0.0000	0.0000	68,701
2020/02/05	R023	07/05/2020	6.90	Call	Bond Future	1,074.3300	1.0743	1,231.9900	1.2320	14.675	0	0	0
2020/02/05	R023	07/05/2020	6.90	Put	Bond Future	137.4300	0.1374	142.7700	0.1428	3.886	0	0	0
2020/02/05	R023	07/05/2020	6.91	Call	Bond Future	1,095.8100	1.0958	1,253.9700	1.2540	14.433	0	0	0
2020/02/05	R023	07/05/2020	6.89	Call	Bond Future	1,053.1300	1.0531	1,210.1100	1.2101	14.906	0	0	0
2020/02/05	R023	07/05/2020	6.89	Put	Bond Future	141.6500	0.1416	146.3100	0.1463	3.290	0	0	0
2020/02/05	R023	06/08/2020	7.26	Call	Bond Future	2,036.3700	2.0364	2,190.2600	2.1903	7.557	0	0	0
2020/02/05	R023	06/08/2020			Bond Future	6.4445	106.4981	6.3790	106.6530	(1.016)	0.0000	0.0000	0
2020/02/05	R023	06/08/2020	7.26	Put	Bond Future	131.6800	0.1317	130.6700	0.1307	(0.767)	0	0	0
2020/02/05	R023	06/08/2020	7.27	Call	Bond Future	2,057.4700	2.0575	2,211.3000	2.2113	7.477	0	0	0
2020/02/05	R023	06/08/2020	7.28	Put	Bond Future	127.7500	0.1278	126.7800	0.1268	(0.759)	0	0	0
2020/02/05	R023	06/08/2020	7.27	Put	Bond Future	129.7000	0.1297	128.6300	0.1286	(0.825)	0	0	0
2020/02/05	R023	06/08/2020	7.28	Call	Bond Future	2,078.5900	2.0786	2,232.5200	2.2325	7.406	0	0	0
2020/02/05	R023	05/11/2020	7.46	Put	Bond Future	164.4100	0.1644	131.9000	0.1319	(19.774)	0	0	0
2020/02/05	R023	05/11/2020	7.47	Put	Bond Future	162.5700	0.1626	129.2900	0.1293	(20.471)	0	0	0
2020/02/05	R023	05/11/2020			Bond Future	6.3571	104.4475	6.2838	104.6055	(1.153)	0.0000	0.0000	0
2020/02/05	R023	05/11/2020	7.46	Call	Bond Future	2,505.1700	2.5052	2,630.6900	2.6307	5.010	0	0	0
2020/02/05	R023	05/11/2020	7.47	Call	Bond Future	2,524.2500	2.5243	2,649.0000	2.6490	4.942	0	0	0
2020/02/05	R023	05/11/2020	7.45	Call	Bond Future	2,486.1300	2.4861	2,612.4200	2.6124	5.080	0	0	0
2020/02/05	R023	05/11/2020	7.45	Put	Bond Future	166.2800	0.1663	134.5400	0.1345	(19.088)	0	0	0
2020/02/05	R035	06/02/2020	9.60	Call	Bond Future	81.0400	0.0810	106.6800	0.1067	31.639	0	0	0
2020/02/05	R035	06/02/2020	9.61	Put	Bond Future	688.1800	0.6882	327.1900	0.3272	(52.456)	0	0	0
2020/02/05	R035	06/02/2020			Bond Future	9.6888	97.6350	9.6359	98.0313	(0.546)	0.0000	0.0000	47,300
2020/02/05	R035	06/02/2020	9.60	Put	Bond Future	747.8500	0.7478	377.2600	0.3773	(49.554)	0	0	0
2020/02/05	R035	06/02/2020	9.61	Call	Bond Future	96.7900	0.0968	132.0300	0.1320	36.409	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
2020/02/05	R035	06/02/2020	9.59	Call	Bond Future	67.3300	0.0673	85.0200	0.0850	26.274	0	0	0
2020/02/05	R035	06/02/2020	9.59	Put	Bond Future	809.6500	0.8097	431.1100	0.4311	(46.754)	0	0	0
2020/02/05	R035	07/05/2020	9.85	Call	Bond Future	2,428.5200	2.4285	2,709.1300	2.7091	11.555	0	0	7,500
2020/02/05	R035	07/05/2020	10.57	Put	Bond Future	506.6800	0.5067	474.9500	0.4749	(6.262)	0	0	3,530
2020/02/05	R035	07/05/2020	9.75	Call	Bond Future	2,030.4800	2.0305	2,290.1600	2.2902	12.789	0	0	5,000
2020/02/05	R035	07/05/2020	10.75	Put	Bond Future	366.4200	0.3664	344.4700	0.3445	(5.990)	0	0	5,000
2020/02/05	R035	07/05/2020	9.48	Put	Bond Future	3,290.8100	3.2908	3,083.4200	3.0834	(6.302)	0	0	0
2020/02/05	R035	07/05/2020	9.47	Call	Bond Future	1,117.3800	1.1174	1,310.3500	1.3103	17.270	0	0	0
2020/02/05	R035	07/05/2020			Bond Future	9.7670	94.8435	9.7124	95.2464	(0.559)	0.0000	0.0000	113,312
2020/02/05	R035	07/05/2020	9.11	Put	Bond Future	5,387.5300	5.3875	5,085.6700	5.0857	(5.603)	0	0	0
2020/02/05	R035	07/05/2020	9.11	Call	Bond Future	369.1800	0.3692	470.2200	0.4702	27.369	0	0	5,000
2020/02/05	R035	07/05/2020	9.85	Put	Bond Future	1,821.2900	1.8213	1,699.0000	1.6990	(6.714)	0	0	0
2020/02/05	R035	07/05/2020	9.78	Put	Bond Future	2,050.6900	2.0507	1,913.9300	1.9139	(6.669)	0	0	0
2020/02/05	R035	07/05/2020	10.57	Call	Bond Future	6,146.7700	6.1468	6,517.9400	6.5179	6.038	0	0	0
2020/02/05	R035	07/05/2020	9.75	Put	Bond Future	2,155.6600	2.1557	2,012.4400	2.0124	(6.644)	0	0	0
2020/02/05	R035	07/05/2020	10.75	Call	Bond Future	7,201.5900	7.2016	7,582.5400	7.5825	5.290	0	0	0
2020/02/05	R035	07/05/2020	9.48	Call	Bond Future	1,145.4500	1.1455	1,340.9600	1.3410	17.068	0	0	0
2020/02/05	R035	07/05/2020	9.47	Put	Bond Future	3,338.7800	3.3388	3,128.8500	3.1288	(6.288)	0	0	0
2020/02/05	R035	07/05/2020	9.55	Put	Bond Future	2,964.4300	2.9644	2,774.5100	2.7745	(6.407)	0	0	0
2020/02/05	R035	07/05/2020	9.55	Call	Bond Future	1,348.8800	1.3489	1,561.8600	1.5619	15.789	0	0	7,500
2020/02/05	R035	07/05/2020	9.78	Call	Bond Future	2,146.1200	2.1461	2,412.2600	2.4123	12.401	0	0	3,530
2020/02/05	R035	07/05/2020	9.18	Put	Bond Future	4,941.5800	4.9416	4,656.9900	4.6570	(5.759)	0	0	0
2020/02/05	R035	07/05/2020	9.18	Call	Bond Future	476.2800	0.4763	594.5900	0.5946	24.840	0	0	3,530
2020/02/05	R035	07/05/2020	9.49	Call	Bond Future	1,174.1000	1.1741	1,372.1600	1.3722	16.869	0	0	0
2020/02/05	R035	07/05/2020	9.49	Put	Bond Future	3,243.5100	3.2435	3,038.6700	3.0387	(6.315)	0	0	0
2020/02/05	R035	06/08/2020	9.00	Put	Bond Future	7,072.5000	7.0725	6,878.5900	6.8786	(2.742)	0	0	0
2020/02/05	R035	06/08/2020	9.92	Put	Bond Future	2,743.1300	2.7431	2,713.2000	2.7132	(1.091)	0	0	0
2020/02/05	R035	06/08/2020			Bond Future	9.8436	96.5626	9.7871	96.9726	(0.574)	0.0000	0.0000	410
2020/02/05	R035	06/08/2020	9.00	Call	Bond Future	665.4900	0.6655	881.5900	0.8816	32.472	0	0	24,761
2020/02/05	R035	06/08/2020	9.92	Call	Bond Future	3,293.3200	3.2933	3,673.4000	3.6734	11.541	0	0	0
2020/02/05	R035	06/08/2020	9.93	Call	Bond Future	3,332.9800	3.3330	3,714.6200	3.7146	11.450	0	0	0
2020/02/05	R035	06/08/2020	9.91	Put	Bond Future	2,775.4600	2.7755	2,743.9600	2.7440	(1.135)	0	0	0
2020/02/05	R035	06/08/2020	8.75	Put	Bond Future	8,817.4700	8.8175	8,505.7300	8.5057	(3.535)	0	0	0
2020/02/05	R035	06/08/2020	8.75	Call	Bond Future	389.3900	0.3894	487.6600	0.4877	25.237	0	0	3,000
2020/02/05	R035	06/08/2020	9.93	Put	Bond Future	2,711.1000	2.7111	2,682.7300	2.6827	(1.046)	0	0	0
2020/02/05	R035	06/08/2020	9.91	Call	Bond Future	3,253.8900	3.2539	3,632.4000	3.6324	11.633	0	0	0
2020/02/05	R035	05/11/2020	10.34	Put	Bond Future	2,444.7600	2.4448	2,276.6400	2.2766	(6.877)	0	0	0
2020/02/05	R035	05/11/2020			Bond Future	9.9273	93.7663	9.8688	94.1839	(0.589)	0.0000	0.0000	0
2020/02/05	R035	05/11/2020	10.33	Call	Bond Future	5,270.4500	5.2704	5,518.8000	5.5188	4.712	0	0	0
2020/02/05	R035	05/11/2020	10.33	Put	Bond Future	2,467.9500	2.4679	2,298.6700	2.2987	(6.859)	0	0	0
2020/02/05	R035	05/11/2020	10.34	Call	Bond Future	5,315.2600	5.3153	5,564.7700	5.5648	4.694	0	0	0
2020/02/05	R035	05/11/2020	10.32	Call	Bond Future	5,226.0700	5.2261	5,473.2600	5.4733	4.730	0	0	0
2020/02/05	R035	05/11/2020	10.32	Put	Bond Future	2,491.6500	2.4916	2,321.2100	2.3212	(6.840)	0	0	0
2020/02/05	R186	06/02/2020	8.57	Call	Bond Future	3,391.0500	3.3911	3,682.2400	3.6822	8.587	0	0	0
2020/02/05	R186	06/02/2020	8.50	Call	Bond Future	3,010.4400	3.0104	3,301.6300	3.3016	9.673	0	0	0
2020/02/05	R186	06/02/2020	8.11	Put	Bond Future	6.7400	0.0067	0.0200	0.0000	(99.703)	0	0	0
2020/02/05	R186	06/02/2020			Bond Future	7.9570	114.7147	7.9055	115.0059	(0.648)	0.0000	0.0000	40,850

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2020/02/05	R186	06/02/2020	8.55	Call	Bond Future	3,282.4800	3.2825	3,573.6700	3.5737	8.871	0	0	0
2020/02/05	R186	06/02/2020	8.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/05	R186	06/02/2020	8.11	Call	Bond Future	865.4400	0.8654	1,149.9100	1.1499	32.870	0	0	821
2020/02/05	R186	06/02/2020	8.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/05	R186	06/02/2020	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	821
2020/02/05	R186	06/02/2020	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	821
2020/02/05	R186	06/02/2020	8.56	Call	Bond Future	3,336.7800	3.3368	3,627.9700	3.6280	8.727	0	0	0
2020/02/05	R186	06/02/2020	8.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/05	R186	06/02/2020	9.00	Call	Bond Future	5,692.4500	5.6925	5,983.6400	5.9836	5.115	0	0	0
2020/02/05	R186	07/05/2020	7.90	Put	Bond Future	1,580.0300	1.5800	1,442.3500	1.4424	(8.714)	0	0	2,500
2020/02/05	R186	07/05/2020	8.28	Put	Bond Future	707.1800	0.7072	637.0400	0.6370	(9.918)	0	0	0
2020/02/05	R186	07/05/2020	8.93	Call	Bond Future	5,078.5600	5.0786	5,358.8700	5.3589	5.519	0	0	0
2020/02/05	R186	07/05/2020	8.09	Put	Bond Future	1,075.2600	1.0753	974.2600	0.9743	(9.393)	0	0	0
2020/02/05	R186	07/05/2020			Bond Future	8.0008	116.7228	7.9466	117.0189	(0.677)	0.0000	0.0000	83,327
2020/02/05	R186	07/05/2020	8.50	Call	Bond Future	3,108.0700	3.1081	3,360.4100	3.3604	8.119	0	0	0
2020/02/05	R186	07/05/2020	8.50	Put	Bond Future	425.5300	0.4255	381.7900	0.3818	(10.279)	0	0	23,230
2020/02/05	R186	07/05/2020	8.08	Call	Bond Future	1,529.2600	1.5293	1,722.5300	1.7225	12.638	0	0	0
2020/02/05	R186	07/05/2020	8.08	Put	Bond Future	1,098.0500	1.0981	995.2400	0.9952	(9.363)	0	0	0
2020/02/05	R186	07/05/2020	7.90	Call	Bond Future	1,028.4000	1.0284	1,186.8000	1.1868	15.403	0	0	0
2020/02/05	R186	07/05/2020	8.28	Call	Bond Future	2,217.7200	2.2177	2,443.6600	2.4437	10.188	0	0	6,000
2020/02/05	R186	07/05/2020	8.93	Put	Bond Future	150.5400	0.1505	134.7700	0.1348	(10.476)	0	0	6,000
2020/02/05	R186	07/05/2020	8.09	Call	Bond Future	1,560.7600	1.5608	1,755.8400	1.7558	12.499	0	0	0
2020/02/05	R186	07/05/2020	7.60	Put	Bond Future	2,666.0300	2.6660	2,467.3000	2.4673	(7.454)	0	0	0
2020/02/05	R186	07/05/2020	7.60	Call	Bond Future	451.8500	0.4519	549.2000	0.5492	21.545	0	0	6,000
2020/02/05	R186	07/05/2020	8.07	Call	Bond Future	1,498.3300	1.4983	1,689.7800	1.6898	12.778	0	0	0
2020/02/05	R186	07/05/2020	8.07	Put	Bond Future	1,121.4300	1.1214	1,016.8000	1.0168	(9.330)	0	0	0
2020/02/05	R186	06/08/2020	8.25	Call	Bond Future	2,459.7200	2.4597	2,661.2200	2.6612	8.192	0	0	0
2020/02/05	R186	06/08/2020	8.38	Put	Bond Future	1,116.0200	1.1160	1,041.7200	1.0417	(6.658)	0	0	0
2020/02/05	R186	06/08/2020			Bond Future	8.0394	113.5347	7.9824	113.8359	(0.709)	0.0000	0.0000	1,870
2020/02/05	R186	06/08/2020	8.37	Call	Bond Future	2,859.0200	2.8590	3,084.2900	3.0843	7.879	0	0	0
2020/02/05	R186	06/08/2020	8.37	Put	Bond Future	1,132.9500	1.1330	1,057.0200	1.0570	(6.702)	0	0	0
2020/02/05	R186	06/08/2020	8.25	Put	Bond Future	1,356.2200	1.3562	1,256.5200	1.2565	(7.351)	0	0	3,150
2020/02/05	R186	06/08/2020	8.38	Call	Bond Future	2,893.7700	2.8938	3,120.6700	3.1207	7.841	0	0	0
2020/02/05	R186	06/08/2020	8.36	Call	Bond Future	2,824.7500	2.8248	3,048.0900	3.0481	7.907	0	0	0
2020/02/05	R186	06/08/2020	8.36	Put	Bond Future	1,150.3900	1.1504	1,072.5300	1.0725	(6.768)	0	0	0
2020/02/05	R186	05/11/2020	8.64	Put	Bond Future	1,131.6600	1.1317	1,081.4900	1.0815	(4.433)	0	0	0
2020/02/05	R186	05/11/2020	8.65	Call	Bond Future	3,959.9400	3.9599	4,217.7500	4.2177	6.510	0	0	0
2020/02/05	R186	05/11/2020			Bond Future	8.0825	115.5371	8.0223	115.8441	(0.745)	0.0000	0.0000	0
2020/02/05	R186	05/11/2020	8.66	Call	Bond Future	3,996.0800	3.9961	4,254.9000	4.2549	6.477	0	0	0
2020/02/05	R186	05/11/2020	8.66	Put	Bond Future	1,105.3300	1.1053	1,057.1800	1.0572	(4.356)	0	0	0
2020/02/05	R186	05/11/2020	9.26	Put	Bond Future	550.9500	0.5509	486.0000	0.4860	(11.789)	0	0	3,500
2020/02/05	R186	05/11/2020	8.64	Call	Bond Future	3,923.9000	3.9239	4,180.7000	4.1807	6.545	0	0	0
2020/02/05	R186	05/11/2020	7.84	Put	Bond Future	2,824.5200	2.8245	2,661.2000	2.6612	(5.782)	0	0	0
2020/02/05	R186	05/11/2020	8.65	Put	Bond Future	1,118.4300	1.1184	1,069.2700	1.0693	(4.395)	0	0	0
2020/02/05	R186	05/11/2020	8.34	Put	Bond Future	1,615.2900	1.6153	1,522.3600	1.5224	(5.753)	0	0	0
2020/02/05	R186	05/11/2020	8.34	Call	Bond Future	2,916.2000	2.9162	3,130.2400	3.1302	7.340	0	0	3,500
2020/02/05	R186	05/11/2020	9.26	Call	Bond Future	6,344.8600	6.3449	6,586.8800	6.5869	3.814	0	0	0
2020/02/05	R186	05/11/2020	7.84	Call	Bond Future	1,581.7400	1.5817	1,725.3900	1.7254	9.082	0	0	3,500

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2020/02/05	R197	06/02/2020			Bond Future	301.1389	301.1389	301.2784	301.2784	0.046	0.0000	0.0000	1,433
2020/02/05	R197	07/05/2020			Bond Future	306.4856	306.4856	306.6269	306.6269	0.046	0.0000	0.0000	2,507
2020/02/05	R197	06/08/2020			Bond Future	304.3520	304.3520	304.4954	304.4954	0.047	0.0000	0.0000	0
2020/02/05	R197	05/11/2020			Bond Future	309.7907	309.7907	309.9379	309.9379	0.048	0.0000	0.0000	0
2020/02/05	R202	06/02/2020			Bond Future	223.6496	223.6496	223.6126	223.6126	(0.017)	0.0000	0.0000	1,855
2020/02/05	R202	07/05/2020			Bond Future	227.6204	227.6204	227.5824	227.5824	(0.017)	0.0000	0.0000	8,483
2020/02/05	R202	06/08/2020			Bond Future	227.6780	227.6780	227.6388	227.6388	(0.017)	0.0000	0.0000	0
2020/02/05	R202	05/11/2020			Bond Future	231.7466	231.7466	231.7079	231.7079	(0.017)	0.0000	0.0000	0
2020/02/05	R208	06/02/2020	6.13	Put	Bond Future	367.9400	0.3679	372.3100	0.3723	1.188	0	0	0
2020/02/05	R208	06/02/2020	6.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/05	R208	06/02/2020			Bond Future	6.4696	102.7626	6.4736	102.7583	0.062	0.0000	0.0000	5,187
2020/02/05	R208	06/02/2020	6.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/05	R208	06/02/2020	6.12	Put	Bond Future	378.8100	0.3788	383.1800	0.3832	1.154	0	0	0
2020/02/05	R208	06/02/2020	6.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/05	R208	06/02/2020	6.14	Put	Bond Future	357.0800	0.3571	361.4500	0.3615	1.224	0	0	0
2020/02/05	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/02/05	R208	07/05/2020	4.80	Put	Bond Future	1,278.7800	1.2788	1,283.4300	1.2834	0.364	0	0	0
2020/02/05	R208	07/05/2020			Bond Future	6.2856	101.1593	6.2911	101.1546	0.087	0.0000	0.0000	15,177
2020/02/05	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/02/05	R208	07/05/2020	4.82	Put	Bond Future	1,261.3900	1.2614	1,266.0400	1.2660	0.369	0	0	0
2020/02/05	R208	07/05/2020	4.81	Put	Bond Future	1,270.0800	1.2701	1,274.7300	1.2747	0.366	0	0	0
2020/02/05	R208	07/05/2020	4.80	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/02/05	R208	06/08/2020	5.57	Put	Bond Future	224.5000	0.2245	226.1100	0.2261	0.717	0	0	0
2020/02/05	R208	06/08/2020			Bond Future	5.8841	102.9928	5.8921	102.9879	0.135	0.0000	0.0000	0
2020/02/05	R208	06/08/2020	5.56	Call	Bond Future	28.5400	0.0285	25.3300	0.0253	(11.247)	0	0	0
2020/02/05	R208	06/08/2020	5.56	Put	Bond Future	229.1900	0.2292	230.8900	0.2309	0.742	0	0	0
2020/02/05	R208	06/08/2020	5.57	Call	Bond Future	30.0500	0.0300	26.7500	0.0267	(10.982)	0	0	0
2020/02/05	R208	06/08/2020	5.55	Call	Bond Future	27.0800	0.0271	23.9600	0.0240	(11.521)	0	0	0
2020/02/05	R208	06/08/2020	5.55	Put	Bond Future	233.9300	0.2339	235.7200	0.2357	0.765	0	0	0
2020/02/05	R208	05/11/2020	4.78	Call	Bond Future	36.9200	0.0369	35.4000	0.0354	(4.117)	0	0	0
2020/02/05	R208	05/11/2020	4.77	Put	Bond Future	132.9600	0.1330	136.0900	0.1361	2.354	0	0	0
2020/02/05	R208	05/11/2020			Bond Future	5.0227	101.4074	5.0347	101.4028	0.239	0.0000	0.0000	0
2020/02/05	R208	05/11/2020	4.79	Call	Bond Future	38.4400	0.0384	36.8700	0.0369	(4.084)	0	0	0
2020/02/05	R208	05/11/2020	4.79	Put	Bond Future	127.9500	0.1280	131.0000	0.1310	2.384	0	0	0
2020/02/05	R208	05/11/2020	4.78	Put	Bond Future	130.2800	0.1303	133.3800	0.1334	2.379	0	0	0
2020/02/05	R208	05/11/2020	4.77	Call	Bond Future	35.7500	0.0358	34.2600	0.0343	(4.168)	0	0	0
2020/02/05	R209	06/02/2020	9.52	Put	Bond Future	1,474.2100	1.4742	1,169.6300	1.1696	(20.661)	0	0	0
2020/02/05	R209	06/02/2020			Bond Future	9.7484	74.1139	9.7008	74.4167	(0.488)	0.0000	0.0000	14,301
2020/02/05	R209	06/02/2020	9.51	Call	Bond Future	1.8900	0.0019	0.4800	0.0005	(74.603)	0	0	0
2020/02/05	R209	06/02/2020	9.51	Put	Bond Future	1,538.9600	1.5390	1,234.7700	1.2348	(19.766)	0	0	0
2020/02/05	R209	06/02/2020	9.40	Put	Bond Future	2,262.4700	2.2625	1,959.6600	1.9597	(13.384)	0	0	0
2020/02/05	R209	06/02/2020	9.40	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/02/05	R209	06/02/2020	9.52	Call	Bond Future	2.5700	0.0026	0.7700	0.0008	(70.039)	0	0	0
2020/02/05	R209	06/02/2020	9.50	Call	Bond Future	1.3800	0.0014	0.3000	0.0003	(78.261)	0	0	0

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2020/02/05	R209	06/02/2020	9.50	Put	Bond Future	1,603.9700	1.6040	1,300.1100	1.3001	(18.944)	0	0	0
2020/02/05	R209	07/05/2020	9.47	Call	Bond Future	878.7100	0.8787	1,022.4600	1.0225	16.359	0	0	0
2020/02/05	R209	07/05/2020			Bond Future	9.8227	72.2611	9.7738	72.5690	(0.499)	0.0000	0.0000	81,495
2020/02/05	R209	07/05/2020	9.45	Call	Bond Future	836.1300	0.8361	975.7700	0.9758	16.701	0	0	0
2020/02/05	R209	07/05/2020	9.45	Put	Bond Future	3,228.1400	3.2281	3,059.8500	3.0599	(5.213)	0	0	0
2020/02/05	R209	07/05/2020	9.47	Put	Bond Future	3,139.4800	3.1395	2,975.3000	2.9753	(5.230)	0	0	0
2020/02/05	R209	07/05/2020	9.46	Call	Bond Future	857.2500	0.8572	998.9500	0.9989	16.530	0	0	0
2020/02/05	R209	07/05/2020	9.46	Put	Bond Future	3,183.6000	3.1836	3,017.3700	3.0174	(5.221)	0	0	0
2020/02/05	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/05	R209	06/08/2020	5.55	Put	Bond Future	35,962.2900	35.9623	35,648.8900	35.6489	(0.871)	0	0	0
2020/02/05	R209	06/08/2020			Bond Future	9.8957	73.5709	9.8451	73.8843	(0.510)	0.0000	0.0000	200
2020/02/05	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/05	R209	06/08/2020	5.57	Put	Bond Future	35,745.4800	35.7455	35,432.0800	35.4321	(0.877)	0	0	0
2020/02/05	R209	06/08/2020	5.56	Put	Bond Future	35,853.8100	35.8538	35,540.4100	35.5404	(0.874)	0	0	0
2020/02/05	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/05	R209	05/11/2020	10.02	Call	Bond Future	3,347.4900	3.3475	3,501.0000	3.5010	4.586	0	0	0
2020/02/05	R209	05/11/2020			Bond Future	9.9716	71.7184	9.9195	72.0376	(0.523)	0.0000	0.0000	0
2020/02/05	R209	05/11/2020	10.00	Call	Bond Future	3,282.8400	3.2828	3,434.1600	3.4342	4.609	0	0	0
2020/02/05	R209	05/11/2020	10.00	Put	Bond Future	3,110.0200	3.1100	2,942.1500	2.9421	(5.398)	0	0	0
2020/02/05	R209	05/11/2020	10.02	Put	Bond Future	3,053.1600	3.0532	2,887.4800	2.8875	(5.427)	0	0	0
2020/02/05	R209	05/11/2020	10.01	Call	Bond Future	3,314.9700	3.3150	3,467.5100	3.4675	4.602	0	0	0
2020/02/05	R209	05/11/2020	10.01	Put	Bond Future	3,081.3600	3.0814	2,914.7100	2.9147	(5.408)	0	0	0
2020/02/05	R210	06/02/2020			Bond Future	187.1797	187.1797	186.8790	186.8790	(0.161)	0.0000	0.0000	374
2020/02/05	R210	07/05/2020			Bond Future	187.8637	187.8637	187.5572	187.5572	(0.163)	0.0000	0.0000	1,941
2020/02/05	R210	06/08/2020			Bond Future	191.3143	191.3143	191.0018	191.0018	(0.163)	0.0000	0.0000	0
2020/02/05	R210	05/11/2020			Bond Future	192.0217	192.0217	191.7044	191.7044	(0.165)	0.0000	0.0000	0
2020/02/05	R212	06/02/2020			Bond Future	161.4970	161.4970	161.6735	161.6735	0.109	0.0000	0.0000	4,092
2020/02/05	R212	07/05/2020			Bond Future	164.3643	164.3643	164.5437	164.5437	0.109	0.0000	0.0000	6,744
2020/02/05	R212	06/08/2020			Bond Future	165.0976	165.0976	165.2800	165.2800	0.111	0.0000	0.0000	0
2020/02/05	R212	05/11/2020			Bond Future	168.0480	168.0480	168.2343	168.2343	0.111	0.0000	0.0000	0
2020/02/05	R213	06/02/2020	9.27	Call	Bond Future	890.1400	0.8901	1,227.5700	1.2276	37.908	0	0	0
2020/02/05	R213	06/02/2020	9.26	Put	Bond Future	24.4500	0.0244	0.3600	0.0004	(98.528)	0	0	0
2020/02/05	R213	06/02/2020			Bond Future	9.1283	88.5466	9.0708	88.9034	(0.630)	0.0000	0.0000	5,161
2020/02/05	R213	06/02/2020	9.28	Call	Bond Future	947.1500	0.9472	1,288.4900	1.2885	36.039	0	0	0
2020/02/05	R213	06/02/2020	9.28	Put	Bond Future	15.6300	0.0156	0.1400	0.0001	(99.104)	0	0	0
2020/02/05	R213	06/02/2020	9.27	Put	Bond Future	19.6200	0.0196	0.2200	0.0002	(98.879)	0	0	0
2020/02/05	R213	06/02/2020	9.26	Call	Bond Future	833.9100	0.8339	1,166.6500	1.1667	39.901	0	0	0
2020/02/05	R213	07/05/2020	9.01	Put	Bond Future	2,256.3400	2.2563	2,078.8000	2.0788	(7.868)	0	0	0
2020/02/05	R213	07/05/2020	9.00	Call	Bond Future	1,093.1600	1.0932	1,276.3200	1.2763	16.755	0	0	0
2020/02/05	R213	07/05/2020			Bond Future	9.1956	86.5468	9.1361	86.9098	(0.647)	0.0000	0.0000	18,829
2020/02/05	R213	07/05/2020	9.01	Call	Bond Future	1,118.0700	1.1181	1,303.4800	1.3035	16.583	0	0	0
2020/02/05	R213	07/05/2020	9.00	Put	Bond Future	2,293.3200	2.2933	2,113.5300	2.1135	(7.840)	0	0	0
2020/02/05	R213	07/05/2020	9.02	Call	Bond Future	1,143.4900	1.1435	1,330.9900	1.3310	16.397	0	0	0
2020/02/05	R213	07/05/2020	9.02	Put	Bond Future	2,219.9300	2.2199	2,044.4800	2.0445	(7.903)	0	0	0
2020/02/05	R213	06/08/2020	9.31	Call	Bond Future	2,572.7800	2.5728	2,779.9300	2.7799	8.052	0	0	0

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2020/02/05	R213	06/08/2020			Bond Future	9.2604	88.1155	9.1987	88.4848	(0.666)	0.0000	0.0000	300
2020/02/05	R213	06/08/2020	9.29	Call	Bond Future	2,508.6200	2.5086	2,712.9300	2.7129	8.144	0	0	0
2020/02/05	R213	06/08/2020	9.29	Put	Bond Future	2,332.1500	2.3322	2,167.1200	2.1671	(7.076)	0	0	0
2020/02/05	R213	06/08/2020	9.31	Put	Bond Future	2,277.3500	2.2774	2,115.1600	2.1152	(7.122)	0	0	0
2020/02/05	R213	06/08/2020	9.30	Call	Bond Future	2,540.6000	2.5406	2,746.3300	2.7463	8.098	0	0	0
2020/02/05	R213	06/08/2020	9.30	Put	Bond Future	2,304.6200	2.3046	2,141.0100	2.1410	(7.099)	0	0	0
2020/02/05	R213	05/11/2020	9.60	Put	Bond Future	2,185.6000	2.1856	2,075.7100	2.0757	(5.028)	0	0	0
2020/02/05	R213	05/11/2020	9.59	Call	Bond Future	3,695.3400	3.6953	3,959.4600	3.9595	7.147	0	0	0
2020/02/05	R213	05/11/2020			Bond Future	9.3333	86.1208	9.2692	86.4970	(0.686)	0.0000	0.0000	0
2020/02/05	R213	05/11/2020	9.60	Call	Bond Future	3,730.0500	3.7300	3,996.3500	3.9963	7.139	0	0	0
2020/02/05	R213	05/11/2020	9.59	Put	Bond Future	2,208.1200	2.2081	2,096.0500	2.0960	(5.075)	0	0	0
2020/02/05	R213	05/11/2020	9.61	Call	Bond Future	3,764.9100	3.7649	4,033.3800	4.0334	7.131	0	0	0
2020/02/05	R213	05/11/2020	9.61	Put	Bond Future	2,163.2800	2.1633	2,055.5600	2.0556	(4.979)	0	0	0
2020/02/05	R214	06/02/2020	9.73	Call	Bond Future	5.2500	0.0053	2.1600	0.0022	(58.857)	0	0	0
2020/02/05	R214	06/02/2020	9.87	Put	Bond Future	563.9200	0.5639	274.2600	0.2743	(51.365)	0	0	0
2020/02/05	R214	06/02/2020	10.42	Call	Bond Future	3,079.1500	3.0792	3,396.0200	3.3960	10.291	0	0	0
2020/02/05	R214	06/02/2020			Bond Future	9.9385	72.8325	9.8909	73.1493	(0.479)	0.0000	0.0000	10,465
2020/02/05	R214	06/02/2020	9.71	Call	Bond Future	2.9500	0.0030	0.9100	0.0009	(69.153)	0	0	0
2020/02/05	R214	06/02/2020	9.71	Put	Bond Future	1,543.6800	1.5437	1,224.7700	1.2248	(20.659)	0	0	0
2020/02/05	R214	06/02/2020	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2020/02/05	R214	06/02/2020	9.73	Put	Bond Future	1,409.0000	1.4090	1,089.0400	1.0890	(22.708)	0	0	0
2020/02/05	R214	06/02/2020	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2020/02/05	R214	06/02/2020	9.87	Call	Bond Future	107.5900	0.1076	134.8000	0.1348	25.290	0	0	1,000
2020/02/05	R214	06/02/2020	9.72	Call	Bond Future	3.9600	0.0040	1.4100	0.0014	(64.394)	0	0	0
2020/02/05	R214	06/02/2020	9.72	Put	Bond Future	1,476.1500	1.4762	1,156.7300	1.1567	(21.639)	0	0	0
2020/02/05	R214	06/02/2020	9.52	Put	Bond Future	2,862.9700	2.8630	2,546.1000	2.5461	(11.068)	0	0	0
2020/02/05	R214	07/05/2020	9.77	Put	Bond Future	2,808.1800	2.8082	2,662.6200	2.6626	(5.183)	0	0	0
2020/02/05	R214	07/05/2020			Bond Future	10.0104	70.8112	9.9613	71.1335	(0.490)	0.0000	0.0000	15,203
2020/02/05	R214	07/05/2020	9.76	Call	Bond Future	1,179.4400	1.1794	1,354.1900	1.3542	14.816	0	0	0
2020/02/05	R214	07/05/2020	9.76	Put	Bond Future	2,850.0800	2.8501	2,702.5700	2.7026	(5.176)	0	0	0
2020/02/05	R214	07/05/2020	9.31	Put	Bond Future	5,160.9700	5.1610	4,921.3600	4.9214	(4.643)	0	0	0
2020/02/05	R214	07/05/2020	10.66	Put	Bond Future	644.4000	0.6444	615.2500	0.6152	(4.524)	0	0	1,250
2020/02/05	R214	07/05/2020	9.77	Call	Bond Future	1,205.4700	1.2055	1,382.1700	1.3822	14.658	0	0	0
2020/02/05	R214	07/05/2020	9.31	Call	Bond Future	325.3400	0.3253	407.9900	0.4080	25.404	0	0	1,250
2020/02/05	R214	07/05/2020	9.91	Put	Bond Future	2,267.6500	2.2676	2,148.3800	2.1484	(5.260)	0	0	0
2020/02/05	R214	07/05/2020	9.91	Call	Bond Future	1,605.3600	1.6054	1,808.3500	1.8084	12.645	0	0	1,250
2020/02/05	R214	07/05/2020	10.66	Call	Bond Future	4,700.6800	4.7007	4,993.7900	4.9938	6.235	0	0	0
2020/02/05	R214	07/05/2020	9.75	Call	Bond Future	1,153.7500	1.1538	1,326.5500	1.3266	14.977	0	0	0
2020/02/05	R214	07/05/2020	9.75	Put	Bond Future	2,892.4200	2.8924	2,742.9600	2.7430	(5.167)	0	0	0
2020/02/05	R214	06/08/2020	9.98	Put	Bond Future	3,107.1200	3.1071	3,060.4600	3.0605	(1.502)	0	0	0
2020/02/05	R214	06/08/2020	9.97	Call	Bond Future	2,418.7000	2.4187	2,699.1700	2.6992	11.596	0	0	0
2020/02/05	R214	06/08/2020			Bond Future	10.0807	72.0946	10.0302	72.4226	(0.501)	0.0000	0.0000	300
2020/02/05	R214	06/08/2020	9.98	Call	Bond Future	2,450.5600	2.4506	2,731.8700	2.7319	11.479	0	0	0
2020/02/05	R214	06/08/2020	9.97	Put	Bond Future	3,140.9800	3.1410	3,093.4800	3.0935	(1.512)	0	0	0
2020/02/05	R214	06/08/2020	9.99	Call	Bond Future	2,482.8400	2.4828	2,764.7700	2.7648	11.355	0	0	0
2020/02/05	R214	06/08/2020	9.99	Put	Bond Future	3,073.7800	3.0738	3,027.7400	3.0277	(1.498)	0	0	0
2020/02/05	R214	05/11/2020	10.26	Put	Bond Future	3,068.2500	3.0682	2,906.4800	2.9065	(5.272)	0	0	0



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2020/02/05	R214	05/11/2020			Bond Future	10.1565	70.0709	10.1044	70.4048	(0.513)	0.0000	0.0000	0
2020/02/05	R214	05/11/2020	10.25	Call	Bond Future	3,690.4500	3.6905	3,861.6500	3.8617	4.639	0	0	0
2020/02/05	R214	05/11/2020	10.25	Put	Bond Future	3,096.7800	3.0968	2,934.0100	2.9340	(5.256)	0	0	0
2020/02/05	R214	05/11/2020	10.26	Call	Bond Future	3,724.9100	3.7249	3,897.1100	3.8971	4.623	0	0	0
2020/02/05	R214	05/11/2020	10.24	Call	Bond Future	3,656.1200	3.6561	3,826.3300	3.8263	4.655	0	0	0
2020/02/05	R214	05/11/2020	10.24	Put	Bond Future	3,125.5400	3.1255	2,961.7800	2.9618	(5.239)	0	0	0
2020/02/05	R248	06/02/2020	9.71	Put	Bond Future	3,111.0000	3.1110	2,754.8000	2.7548	(11.450)	0	0	0
2020/02/05	R248	06/02/2020			Bond Future	10.0737	91.6495	10.0309	92.0057	(0.425)	0.0000	0.0000	35,699
2020/02/05	R248	06/02/2020	9.71	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/02/05	R248	06/02/2020	9.70	Put	Bond Future	3,199.2400	3.1992	2,843.0400	2.8430	(11.134)	0	0	0
2020/02/05	R248	06/02/2020	9.72	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/02/05	R248	06/02/2020	9.72	Put	Bond Future	3,022.9100	3.0229	2,666.7000	2.6667	(11.784)	0	0	0
2020/02/05	R248	06/02/2020	9.70	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/02/05	R248	07/05/2020	10.20	Call	Bond Future	2,547.3000	2.5473	2,809.6700	2.8097	10.300	0	0	0
2020/02/05	R248	07/05/2020	9.69	Put	Bond Future	4,674.9400	4.6749	4,459.6400	4.4596	(4.605)	0	0	0
2020/02/05	R248	07/05/2020	9.79	Call	Bond Future	1,032.1500	1.0322	1,204.3200	1.2043	16.681	0	0	0
2020/02/05	R248	07/05/2020	9.77	Put	Bond Future	4,180.8900	4.1809	3,985.6600	3.9857	(4.670)	0	0	0
2020/02/05	R248	07/05/2020			Bond Future	10.1493	88.8166	10.1052	89.1789	(0.434)	0.0000	0.0000	89,967
2020/02/05	R248	07/05/2020	10.70	Call	Bond Future	5,188.1700	5.1882	5,516.4400	5.5164	6.327	0	0	0
2020/02/05	R248	07/05/2020	10.70	Put	Bond Future	874.9400	0.8749	840.9800	0.8410	(3.881)	0	0	300
2020/02/05	R248	07/05/2020	9.79	Put	Bond Future	4,062.6000	4.0626	3,872.5400	3.8725	(4.678)	0	0	0
2020/02/05	R248	07/05/2020	9.77	Call	Bond Future	976.3700	0.9764	1,143.3700	1.1434	17.104	0	0	0
2020/02/05	R248	07/05/2020	10.20	Put	Bond Future	2,133.5700	2.1336	2,033.7100	2.0337	(4.680)	0	0	300
2020/02/05	R248	07/05/2020	9.69	Call	Bond Future	768.3000	0.7683	915.2300	0.9152	19.124	0	0	300
2020/02/05	R248	07/05/2020	9.78	Put	Bond Future	4,121.4400	4.1214	3,928.8800	3.9289	(4.672)	0	0	0
2020/02/05	R248	07/05/2020	9.78	Call	Bond Future	1,004.0200	1.0040	1,173.6900	1.1737	16.899	0	0	0
2020/02/05	R248	06/08/2020	9.00	Put	Bond Future	11,273.2400	11.2732	10,985.4900	10.9855	(2.553)	0	0	0
2020/02/05	R248	06/08/2020	10.20	Call	Bond Future	3,326.8000	3.3268	3,618.1500	3.6181	8.758	0	0	0
2020/02/05	R248	06/08/2020			Bond Future	10.2235	90.4264	10.1781	90.7950	(0.445)	0.0000	0.0000	400
2020/02/05	R248	06/08/2020	9.25	Put	Bond Future	9,098.9600	9.0990	8,849.9400	8.8499	(2.737)	0	0	0
2020/02/05	R248	06/08/2020	9.25	Call	Bond Future	566.7300	0.5667	686.3000	0.6863	21.098	0	0	20,640
2020/02/05	R248	06/08/2020	10.18	Call	Bond Future	3,244.2900	3.2443	3,532.7200	3.5327	8.890	0	0	0
2020/02/05	R248	06/08/2020	10.18	Put	Bond Future	3,597.2500	3.5973	3,517.0900	3.5171	(2.228)	0	0	0
2020/02/05	R248	06/08/2020	9.00	Call	Bond Future	315.0500	0.3150	395.8900	0.3959	25.659	0	0	3,000
2020/02/05	R248	06/08/2020	10.20	Put	Bond Future	3,517.3200	3.5173	3,440.0800	3.4401	(2.196)	0	0	0
2020/02/05	R248	06/08/2020	10.19	Call	Bond Future	3,285.5500	3.2856	3,575.3200	3.5753	8.820	0	0	0
2020/02/05	R248	06/08/2020	10.19	Put	Bond Future	3,557.2300	3.5572	3,478.4100	3.4784	(2.216)	0	0	0
2020/02/05	R248	05/11/2020	10.02	Put	Bond Future	5,366.9600	5.3670	5,140.4800	5.1405	(4.220)	0	0	0
2020/02/05	R248	05/11/2020	10.03	Call	Bond Future	3,093.4200	3.0934	3,243.6400	3.2436	4.856	0	0	0
2020/02/05	R248	05/11/2020			Bond Future	10.3032	87.5851	10.2563	87.9607	(0.456)	0.0000	0.0000	0
2020/02/05	R248	05/11/2020	10.04	Call	Bond Future	3,129.4600	3.1295	3,280.8800	3.2809	4.839	0	0	0
2020/02/05	R248	05/11/2020	10.04	Put	Bond Future	5,271.9800	5.2720	5,047.8800	5.0479	(4.251)	0	0	0
2020/02/05	R248	05/11/2020	10.02	Call	Bond Future	3,057.8700	3.0579	3,206.9100	3.2069	4.874	0	0	0
2020/02/05	R248	05/11/2020	10.03	Put	Bond Future	5,319.1500	5.3191	5,093.8500	5.0938	(4.236)	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>1591081</b>	