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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/02/2020 TO 11/02/2020

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
2020/02/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	2025	06/02/2020		Bond Future	135.5656	135.5656	135.5656	135.5656	0.000	0.0000	0.0000	0
2020/02/11	2025	07/05/2020		Bond Future	138.7115	138.7115	138.7341	138.7341	0.016	0.0000	0.0000	2,037

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2020/02/11	2025	06/08/2020			Bond Future	139.7077	139.7077	139.7809	139.7809	0.052	0.0000	0.0000	0
2020/02/11	2025	05/11/2020			Bond Future	142.2257	142.2257	142.2910	142.2910	0.046	0.0000	0.0000	0
2020/02/11	2025	04/02/2021			Bond Future	143.2573	143.2573	143.3263	143.3263	0.048	0.0000	0.0000	0
2020/02/11	2029	06/02/2020			Bond Future	100.5639	100.5639	100.5639	100.5639	0.000	0.0000	0.0000	0
2020/02/11	2029	07/05/2020			Bond Future	101.8201	101.8201	101.8373	101.8373	0.017	0.0000	0.0000	3,765
2020/02/11	2029	06/08/2020			Bond Future	103.6525	103.6525	103.7069	103.7069	0.053	0.0000	0.0000	0
2020/02/11	2029	05/11/2020			Bond Future	104.3822	104.3822	104.4309	104.4309	0.047	0.0000	0.0000	0
2020/02/11	2030	06/02/2020			Bond Future	8.8000	94.9984	8.8000	94.9984	0.000	0.0000	0.0000	0
2020/02/11	2030	07/05/2020	8.79	Call	Bond Future	1,075.3900	1.0754	1,167.8600	1.1679	8.599	0	0	0
2020/02/11	2030	07/05/2020	8.78	Put	Bond Future	2,244.0900	2.2441	2,117.0300	2.1170	(5.662)	0	0	0
2020/02/11	2030	07/05/2020	9.19	Put	Bond Future	1,049.8800	1.0499	975.7400	0.9757	(7.062)	0	0	7,750
2020/02/11	2030	07/05/2020			Bond Future	8.9730	95.9968	8.9375	96.2150	(0.396)	0.0000	0.0000	75,826
2020/02/11	2030	07/05/2020	8.80	Call	Bond Future	1,100.8500	1.1008	1,194.6800	1.1947	8.523	0	0	0
2020/02/11	2030	07/05/2020	8.80	Put	Bond Future	2,169.8300	2.1698	2,045.4800	2.0455	(5.731)	0	0	0
2020/02/11	2030	07/05/2020	9.19	Call	Bond Future	2,369.0900	2.3691	2,513.1300	2.5131	6.080	0	0	0
2020/02/11	2030	07/05/2020	8.79	Put	Bond Future	2,206.6600	2.2067	2,080.9500	2.0809	(5.697)	0	0	0
2020/02/11	2030	07/05/2020	8.78	Call	Bond Future	1,050.4800	1.0505	1,141.6000	1.1416	8.674	0	0	0
2020/02/11	2030	06/08/2020	9.11	Call	Bond Future	2,535.0500	2.5350	2,686.9500	2.6869	5.992	0	0	0
2020/02/11	2030	06/08/2020			Bond Future	9.0467	93.6918	9.0040	93.9485	(0.472)	0.0000	0.0000	200
2020/02/11	2030	06/08/2020	9.09	Call	Bond Future	2,470.0700	2.4701	2,619.9400	2.6199	6.067	0	0	0
2020/02/11	2030	06/08/2020	9.09	Put	Bond Future	2,211.0100	2.2110	2,104.2000	2.1042	(4.831)	0	0	0
2020/02/11	2030	06/08/2020	9.11	Put	Bond Future	2,156.5400	2.1565	2,051.7600	2.0518	(4.859)	0	0	0
2020/02/11	2030	06/08/2020	9.10	Call	Bond Future	2,502.4600	2.5025	2,653.3400	2.6533	6.029	0	0	0
2020/02/11	2030	06/08/2020	9.10	Put	Bond Future	2,183.6500	2.1837	2,077.8500	2.0778	(4.845)	0	0	0
2020/02/11	2030	05/11/2020	8.10	Put	Bond Future	0.0000	0.0000	6,584.7100	6.5847	100.000	0	0	0
2020/02/11	2030	05/11/2020	8.73	Call	Bond Future	1,735.9200	1.7359	1,802.1800	1.8022	3.817	0	0	3,000
2020/02/11	2030	05/11/2020	10.06	Put	Bond Future	1,049.4000	1.0494	969.9400	0.9699	(7.572)	0	0	1,000
2020/02/11	2030	05/11/2020	9.39	Put	Bond Future	2,090.9800	2.0910	1,962.1200	1.9621	(6.163)	0	0	0
2020/02/11	2030	05/11/2020	9.38	Call	Bond Future	3,671.9400	3.6719	3,796.6100	3.7966	3.395	0	0	0
2020/02/11	2030	05/11/2020			Bond Future	9.1116	95.3592	9.0684	95.6136	(0.474)	0.0000	0.0000	0
2020/02/11	2030	05/11/2020	9.61	Call	Bond Future	0.0000	0.0000	4,685.7000	4.6857	100.000	0	0	0
2020/02/11	2030	05/11/2020	9.61	Put	Bond Future	0.0000	0.0000	1,562.1500	1.5622	100.000	0	0	3,000
2020/02/11	2030	05/11/2020	8.85	Put	Bond Future	0.0000	0.0000	3,407.9800	3.4080	100.000	0	0	0
2020/02/11	2030	05/11/2020	8.85	Call	Bond Future	0.0000	0.0000	2,108.8200	2.1088	100.000	0	0	3,000
2020/02/11	2030	05/11/2020	8.34	Put	Bond Future	5,634.4200	5.6344	5,418.9200	5.4189	(3.825)	0	0	0
2020/02/11	2030	05/11/2020	8.34	Call	Bond Future	954.3700	0.9544	993.2400	0.9932	4.073	0	0	1,000
2020/02/11	2030	05/11/2020	9.04	Put	Bond Future	2,977.6500	2.9776	2,818.5500	2.8186	(5.343)	0	0	0
2020/02/11	2030	05/11/2020	9.04	Call	Bond Future	2,555.7600	2.5558	2,651.0300	2.6510	3.728	0	0	1,000
2020/02/11	2030	05/11/2020	8.10	Call	Bond Future	0.0000	0.0000	641.5500	0.6416	100.000	0	0	3,000
2020/02/11	2030	05/11/2020	8.73	Put	Bond Future	4,013.3300	4.0133	3,825.2200	3.8252	(4.687)	0	0	0
2020/02/11	2030	05/11/2020	9.23	Put	Bond Future	2,457.2300	2.4572	2,314.6900	2.3147	(5.801)	0	0	0
2020/02/11	2030	05/11/2020	10.06	Call	Bond Future	6,410.7400	6.4107	6,585.6500	6.5857	2.728	0	0	0
2020/02/11	2030	05/11/2020	10.37	Put	Bond Future	689.8000	0.6898	630.5300	0.6305	(8.592)	0	0	16,000
2020/02/11	2030	05/11/2020	9.39	Call	Bond Future	3,708.0800	3.7081	3,833.5900	3.8336	3.385	0	0	0
2020/02/11	2030	05/11/2020	9.38	Put	Bond Future	2,112.2900	2.1123	1,982.5900	1.9826	(6.140)	0	0	0
2020/02/11	2030	05/11/2020	9.23	Call	Bond Future	3,149.4700	3.1495	3,261.3000	3.2613	3.551	0	0	3,000

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2020/02/11	2030	05/11/2020	10.47	Call	Bond Future	8,152.0500	8.1521	8,352.9600	8.3530	2.465	0	0	0
2020/02/11	2030	05/11/2020	10.47	Put	Bond Future	598.0600	0.5981	544.6000	0.5446	(8.939)	0	0	3,000
2020/02/11	2030	05/11/2020	8.53	Put	Bond Future	4,797.6700	4.7977	4,596.6000	4.5966	(4.191)	0	0	0
2020/02/11	2030	05/11/2020	8.53	Call	Bond Future	1,297.7900	1.2978	1,351.0900	1.3511	4.107	0	0	16,000
2020/02/11	2030	05/11/2020	9.03	Put	Bond Future	3,007.3100	3.0073	2,847.3400	2.8473	(5.319)	0	0	0
2020/02/11	2030	05/11/2020	9.03	Call	Bond Future	2,526.3000	2.5263	2,620.7000	2.6207	3.737	0	0	16,000
2020/02/11	2030	05/11/2020	10.37	Call	Bond Future	7,715.7000	7.7157	7,910.8000	7.9108	2.529	0	0	0
2020/02/11	2030	05/11/2020	9.40	Call	Bond Future	3,744.3600	3.7444	3,870.7100	3.8707	3.374	0	0	0
2020/02/11	2030	05/11/2020	9.40	Put	Bond Future	2,069.8600	2.0699	1,941.8400	1.9418	(6.185)	0	0	0
2020/02/11	2032	06/02/2020			Bond Future	9.2550	95.7658	9.2550	95.7658	0.000	0.0000	0.0000	0
2020/02/11	2032	07/05/2020	9.19	Call	Bond Future	1,137.1000	1.1371	1,200.9900	1.2010	5.619	0	0	0
2020/02/11	2032	07/05/2020	9.20	Call	Bond Future	1,163.4200	1.1634	1,229.5400	1.2295	5.683	0	0	7,500
2020/02/11	2032	07/05/2020			Bond Future	9.4297	92.6043	9.3841	92.9079	(0.483)	0.0000	0.0000	85,197
2020/02/11	2032	07/05/2020	9.17	Call	Bond Future	1,085.7400	1.0857	1,145.0600	1.1451	5.464	0	0	0
2020/02/11	2032	07/05/2020	9.17	Put	Bond Future	2,835.5300	2.8355	2,591.2700	2.5913	(8.614)	0	0	0
2020/02/11	2032	07/05/2020	9.00	Put	Bond Future	3,627.8300	3.6278	3,349.2900	3.3493	(7.678)	0	0	0
2020/02/11	2032	07/05/2020	9.00	Call	Bond Future	707.8000	0.7078	732.8400	0.7328	3.538	0	0	7,500
2020/02/11	2032	07/05/2020	9.50	Put	Bond Future	1,654.2500	1.6543	1,470.0200	1.4700	(11.137)	0	0	0
2020/02/11	2032	07/05/2020	9.50	Call	Bond Future	2,120.2800	2.1203	2,239.6300	2.2396	5.629	0	0	7,500
2020/02/11	2032	07/05/2020	9.30	Put	Bond Future	2,314.6000	2.3146	2,096.8300	2.0968	(9.409)	0	0	0
2020/02/11	2032	07/05/2020	9.30	Call	Bond Future	1,446.4100	1.4464	1,532.2200	1.5322	5.933	0	0	7,500
2020/02/11	2032	07/05/2020	9.19	Put	Bond Future	2,750.5100	2.7505	2,510.8200	2.5108	(8.714)	0	0	0
2020/02/11	2032	07/05/2020	9.20	Put	Bond Future	2,708.7400	2.7087	2,471.2800	2.4713	(8.766)	0	0	0
2020/02/11	2032	07/05/2020	9.18	Call	Bond Future	1,111.3300	1.1113	1,172.8300	1.1728	5.534	0	0	0
2020/02/11	2032	07/05/2020	9.18	Put	Bond Future	2,792.8900	2.7929	2,550.8100	2.5508	(8.668)	0	0	0
2020/02/11	2032	06/08/2020	9.46	Put	Bond Future	2,846.9700	2.8470	2,686.0400	2.6860	(5.653)	0	0	0
2020/02/11	2032	06/08/2020	9.45	Call	Bond Future	2,487.4400	2.4874	2,667.9400	2.6679	7.256	0	0	0
2020/02/11	2032	06/08/2020			Bond Future	9.5099	94.2484	9.4575	94.5911	(0.551)	0.0000	0.0000	300
2020/02/11	2032	06/08/2020	9.46	Call	Bond Future	2,520.2900	2.5203	2,702.1200	2.7021	7.215	0	0	0
2020/02/11	2032	06/08/2020	9.45	Put	Bond Future	2,879.7500	2.8798	2,717.4900	2.7175	(5.635)	0	0	0
2020/02/11	2032	06/08/2020	9.47	Call	Bond Future	2,553.3700	2.5534	2,736.5200	2.7365	7.173	0	0	0
2020/02/11	2032	06/08/2020	9.47	Put	Bond Future	2,814.4800	2.8145	2,654.8700	2.6549	(5.671)	0	0	0
2020/02/11	2032	05/11/2020	9.61	Put	Bond Future	3,098.5500	3.0986	2,937.8700	2.9379	(5.186)	0	0	0
2020/02/11	2032	05/11/2020	10.99	Call	Bond Future	9,113.4000	9.1134	9,406.7300	9.4067	3.219	0	0	0
2020/02/11	2032	05/11/2020	9.44	Put	Bond Future	3,644.1900	3.6442	3,465.2500	3.4652	(4.910)	0	0	0
2020/02/11	2032	05/11/2020	11.08	Call	Bond Future	9,534.3500	9.5343	9,832.3900	9.8324	3.126	0	0	0
2020/02/11	2032	05/11/2020	9.77	Put	Bond Future	2,650.2300	2.6502	2,504.7700	2.5048	(5.489)	0	0	0
2020/02/11	2032	05/11/2020			Bond Future	9.5871	91.7671	9.5338	92.1094	(0.556)	0.0000	0.0000	0
2020/02/11	2032	05/11/2020	10.99	Put	Bond Future	697.7500	0.6978	648.7800	0.6488	(7.018)	0	0	3,000
2020/02/11	2032	05/11/2020	9.76	Call	Bond Future	3,774.8000	3.7748	3,970.9100	3.9709	5.195	0	0	0
2020/02/11	2032	05/11/2020	9.76	Put	Bond Future	2,675.5800	2.6756	2,529.3900	2.5294	(5.464)	0	0	0
2020/02/11	2032	05/11/2020	9.11	Call	Bond Future	1,782.0400	1.7820	1,906.8800	1.9069	7.005	0	0	3,000
2020/02/11	2032	05/11/2020	9.61	Call	Bond Future	3,245.3500	3.2454	3,426.9700	3.4270	5.596	0	0	3,000
2020/02/11	2032	05/11/2020	9.44	Call	Bond Future	2,694.8700	2.6949	2,858.2300	2.8582	6.062	0	0	1,000
2020/02/11	2032	05/11/2020	11.08	Put	Bond Future	616.1100	0.6161	571.8500	0.5719	(7.184)	0	0	1,000
2020/02/11	2032	05/11/2020	9.77	Call	Bond Future	3,812.4500	3.8125	4,009.2900	4.0093	5.163	0	0	0
2020/02/11	2032	05/11/2020	9.11	Put	Bond Future	4,911.0200	4.9110	4,693.5600	4.6936	(4.428)	0	0	0

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2020/02/11	2032	05/11/2020	8.94	Put	Bond Future	5,670.7900	5.6708	5,435.0700	5.4351	(4.157)	0	0	0
2020/02/11	2032	05/11/2020	8.94	Call	Bond Future	1,391.5600	1.3916	1,498.1400	1.4981	7.659	0	0	1,000
2020/02/11	2032	05/11/2020	9.75	Call	Bond Future	3,737.6200	3.7376	3,932.3800	3.9324	5.211	0	0	0
2020/02/11	2032	05/11/2020	9.75	Put	Bond Future	2,701.4700	2.7015	2,553.9300	2.5539	(5.461)	0	0	0
2020/02/11	2033	06/02/2020			Bond Future	100.4688	100.4688	100.4688	100.4688	0.000	0.0000	0.0000	0
2020/02/11	2033	07/05/2020			Bond Future	101.2471	101.2471	101.2645	101.2645	0.017	0.0000	0.0000	6,960
2020/02/11	2033	06/08/2020			Bond Future	103.0690	103.0690	103.1236	103.1236	0.053	0.0000	0.0000	0
2020/02/11	2033	05/11/2020			Bond Future	103.7103	103.7103	103.7590	103.7590	0.047	0.0000	0.0000	0
2020/02/11	2037	06/02/2020			Bond Future	9.8250	89.4137	9.8250	89.4137	0.000	0.0000	0.0000	0
2020/02/11	2037	07/05/2020	9.60	Put	Bond Future	4,231.8000	4.2318	3,972.9200	3.9729	(6.117)	0	0	0
2020/02/11	2037	07/05/2020	9.59	Call	Bond Future	712.1800	0.7122	816.5400	0.8165	14.654	0	0	0
2020/02/11	2037	07/05/2020	9.70	Put	Bond Future	3,699.0900	3.6991	3,460.6500	3.4606	(6.446)	0	0	0
2020/02/11	2037	07/05/2020			Bond Future	10.0689	89.7894	10.0187	90.1547	(0.499)	0.0000	0.0000	68,896
2020/02/11	2037	07/05/2020	9.60	Call	Bond Future	733.0700	0.7331	839.4300	0.8394	14.509	0	0	0
2020/02/11	2037	07/05/2020	9.59	Put	Bond Future	4,287.7900	4.2878	4,026.9100	4.0269	(6.084)	0	0	0
2020/02/11	2037	07/05/2020	9.70	Call	Bond Future	963.9000	0.9639	1,090.7000	1.0907	13.155	0	0	7,500
2020/02/11	2037	07/05/2020	9.61	Call	Bond Future	754.3500	0.7544	862.7100	0.8627	14.365	0	0	0
2020/02/11	2037	07/05/2020	9.61	Put	Bond Future	4,176.2900	4.1763	3,919.4100	3.9194	(6.151)	0	0	0
2020/02/11	2037	07/05/2020	10.00	Put	Bond Future	2,364.3300	2.3643	2,189.4900	2.1895	(7.395)	0	0	0
2020/02/11	2037	07/05/2020	10.00	Call	Bond Future	1,862.9700	1.8630	2,053.3700	2.0534	10.220	0	0	7,500
2020/02/11	2037	06/08/2020	9.88	Put	Bond Future	4,224.0300	4.2240	3,942.2000	3.9422	(6.672)	0	0	0
2020/02/11	2037	06/08/2020			Bond Future	10.1605	87.1235	10.1040	87.5278	(0.556)	0.0000	0.0000	300
2020/02/11	2037	06/08/2020	9.87	Call	Bond Future	2,159.6000	2.1596	2,280.1100	2.2801	5.580	0	0	0
2020/02/11	2037	06/08/2020	9.87	Put	Bond Future	4,267.1000	4.2671	3,983.3500	3.9833	(6.650)	0	0	0
2020/02/11	2037	06/08/2020	9.88	Call	Bond Future	2,190.3500	2.1903	2,312.7800	2.3128	5.590	0	0	0
2020/02/11	2037	06/08/2020	9.86	Call	Bond Future	2,129.3300	2.1293	2,247.6900	2.2477	5.559	0	0	0
2020/02/11	2037	06/08/2020	9.86	Put	Bond Future	4,310.7300	4.3107	4,024.8300	4.0248	(6.632)	0	0	0
2020/02/11	2037	05/11/2020	10.18	Call	Bond Future	3,466.2400	3.4662	3,635.5000	3.6355	4.883	0	0	0
2020/02/11	2037	05/11/2020	10.17	Put	Bond Future	3,950.3500	3.9504	3,713.4800	3.7135	(5.996)	0	0	0
2020/02/11	2037	05/11/2020			Bond Future	10.2437	88.6742	10.1862	89.0790	(0.561)	0.0000	0.0000	0
2020/02/11	2037	05/11/2020	10.19	Call	Bond Future	3,501.6100	3.5016	3,672.1200	3.6721	4.869	0	0	0
2020/02/11	2037	05/11/2020	10.19	Put	Bond Future	3,879.7000	3.8797	3,645.3300	3.6453	(6.041)	0	0	0
2020/02/11	2037	05/11/2020	10.17	Call	Bond Future	3,430.7500	3.4307	3,598.7600	3.5988	4.897	0	0	0
2020/02/11	2037	05/11/2020	10.18	Put	Bond Future	3,915.0400	3.9150	3,679.4200	3.6794	(6.018)	0	0	0
2020/02/11	2038	06/02/2020			Bond Future	114.9595	114.9595	114.9595	114.9595	0.000	0.0000	0.0000	0
2020/02/11	2038	07/05/2020			Bond Future	117.0291	117.0291	116.9672	116.9672	(0.053)	0.0000	0.0000	10,867
2020/02/11	2038	06/08/2020			Bond Future	117.4478	117.4478	117.4269	117.4269	(0.018)	0.0000	0.0000	0
2020/02/11	2038	05/11/2020			Bond Future	119.5646	119.5646	119.5355	119.5355	(0.024)	0.0000	0.0000	0
2020/02/11	2040	06/02/2020			Bond Future	9.9450	92.1315	9.9450	92.1315	0.000	0.0000	0.0000	0
2020/02/11	2040	07/05/2020	9.74	Call	Bond Future	832.4400	0.8324	854.4500	0.8544	2.644	0	0	0
2020/02/11	2040	07/05/2020	9.75	Put	Bond Future	4,485.3200	4.4853	4,159.4900	4.1595	(7.264)	0	0	0
2020/02/11	2040	07/05/2020	9.85	Put	Bond Future	0.0000	0.0000	3,610.6100	3.6106	100.000	0	0	0
2020/02/11	2040	07/05/2020			Bond Future	10.2043	92.3508	10.1593	92.7002	(0.441)	0.0000	0.0000	46,835
2020/02/11	2040	07/05/2020	9.74	Put	Bond Future	4,544.3800	4.5444	4,216.9700	4.2170	(7.205)	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
2020/02/11	2040	07/05/2020	9.75	Call	Bond Future	855.8600	0.8559	879.4500	0.8794	2.756	0	0	0
2020/02/11	2040	07/05/2020	10.00	Put	Bond Future	3,150.4800	3.1505	2,890.1100	2.8901	(8.264)	0	0	0
2020/02/11	2040	07/05/2020	10.00	Call	Bond Future	1,546.5100	1.5465	1,635.5600	1.6356	5.758	0	0	2,640
2020/02/11	2040	07/05/2020	9.50	Put	Bond Future	6,116.1500	6.1162	5,758.8800	5.7589	(5.841)	0	0	0
2020/02/11	2040	07/05/2020	9.50	Call	Bond Future	389.7700	0.3898	381.9200	0.3819	(2.014)	0	0	2,640
2020/02/11	2040	07/05/2020	9.73	Call	Bond Future	809.4300	0.8094	829.7400	0.8297	2.509	0	0	0
2020/02/11	2040	07/05/2020	9.85	Call	Bond Future	0.0000	0.0000	1,149.1700	1.1492	100.000	0	0	7,500
2020/02/11	2040	07/05/2020	9.73	Put	Bond Future	4,603.9700	4.6040	4,274.8600	4.2749	(7.148)	0	0	0
2020/02/11	2040	07/05/2020	10.15	Put	Bond Future	0.0000	0.0000	2,269.6700	2.2697	100.000	0	0	0
2020/02/11	2040	07/05/2020	10.15	Call	Bond Future	0.0000	0.0000	2,197.3200	2.1973	100.000	0	0	7,500
2020/02/11	2040	06/08/2020	10.03	Call	Bond Future	2,350.9600	2.3510	2,547.8100	2.5478	8.373	0	0	0
2020/02/11	2040	06/08/2020	10.04	Call	Bond Future	2,384.3000	2.3843	2,582.6800	2.5827	8.320	0	0	0
2020/02/11	2040	06/08/2020	10.02	Put	Bond Future	4,462.7200	4.4627	4,269.0300	4.2690	(4.340)	0	0	0
2020/02/11	2040	06/08/2020			Bond Future	10.2963	89.4798	10.2454	89.8688	(0.494)	0.0000	0.0000	600
2020/02/11	2040	06/08/2020	10.04	Put	Bond Future	4,371.1600	4.3712	4,180.5300	4.1805	(4.361)	0	0	0
2020/02/11	2040	06/08/2020	10.02	Call	Bond Future	2,317.8800	2.3179	2,513.2000	2.5132	8.427	0	0	0
2020/02/11	2040	06/08/2020	10.03	Put	Bond Future	4,416.7600	4.4168	4,224.6000	4.2246	(4.351)	0	0	0
2020/02/11	2040	05/11/2020	10.23	Call	Bond Future	3,350.7300	3.3507	3,572.3400	3.5723	6.614	0	0	2,000
2020/02/11	2040	05/11/2020	11.70	Put	Bond Future	1,064.0300	1.0640	1,022.6400	1.0226	(3.890)	0	0	2,000
2020/02/11	2040	05/11/2020	10.00	Call	Bond Future	2,569.7400	2.5697	2,764.8400	2.7648	7.592	0	0	2,000
2020/02/11	2040	05/11/2020	9.50	Call	Bond Future	1,238.7100	1.2387	1,363.3300	1.3633	10.060	0	0	2,000
2020/02/11	2040	05/11/2020	10.30	Call	Bond Future	3,609.2300	3.6092	3,839.6500	3.8396	6.384	0	0	0
2020/02/11	2040	05/11/2020			Bond Future	10.3800	91.0724	10.3283	91.4616	(0.498)	0.0000	0.0000	0
2020/02/11	2040	05/11/2020	10.23	Put	Bond Future	4,488.2100	4.4882	4,320.6300	4.3206	(3.734)	0	0	0
2020/02/11	2040	05/11/2020	9.73	Put	Bond Future	6,887.2300	6.8872	6,653.9100	6.6539	(3.388)	0	0	0
2020/02/11	2040	05/11/2020	9.73	Call	Bond Future	1,786.0700	1.7861	1,941.9400	1.9419	8.727	0	0	2,000
2020/02/11	2040	05/11/2020	10.30	Put	Bond Future	4,212.8900	4.2129	4,054.1200	4.0541	(3.769)	0	0	0
2020/02/11	2040	05/11/2020	11.70	Call	Bond Future	10,156.6900	10.1567	10,504.4900	10.5045	3.424	0	0	0
2020/02/11	2040	05/11/2020	10.00	Put	Bond Future	5,497.1500	5.4972	5,303.0600	5.3031	(3.531)	0	0	0
2020/02/11	2040	05/11/2020	9.50	Put	Bond Future	8,255.8400	8.2558	7,991.2700	7.9913	(3.205)	0	0	0
2020/02/11	2040	05/11/2020	10.31	Call	Bond Future	3,646.9100	3.6469	3,878.5300	3.8785	6.351	0	0	0
2020/02/11	2040	05/11/2020	10.32	Put	Bond Future	4,136.8400	4.1368	3,980.7700	3.9808	(3.773)	0	0	0
2020/02/11	2040	05/11/2020	11.50	Call	Bond Future	9,164.9000	9.1649	9,502.2200	9.5022	3.681	0	0	0
2020/02/11	2040	05/11/2020	11.50	Put	Bond Future	1,350.6200	1.3506	1,298.7500	1.2988	(3.840)	0	0	2,000
2020/02/11	2040	05/11/2020	10.31	Put	Bond Future	4,174.7200	4.1747	4,017.1500	4.0171	(3.774)	0	0	0
2020/02/11	2040	05/11/2020	10.32	Call	Bond Future	3,684.7800	3.6848	3,917.9000	3.9179	6.327	0	0	0
2020/02/11	2044	06/02/2020			Bond Future	10.0200	88.8003	10.0200	88.8003	0.000	0.0000	0.0000	0
2020/02/11	2044	07/05/2020	9.81	Call	Bond Future	850.6000	0.8506	900.0400	0.9000	5.812	0	0	0
2020/02/11	2044	07/05/2020	9.79	Put	Bond Future	4,804.6800	4.8047	4,415.7800	4.4158	(8.094)	0	0	0
2020/02/11	2044	07/05/2020	9.45	Put	Bond Future	7,199.2200	7.1992	6,769.8200	6.7698	(5.965)	0	0	0
2020/02/11	2044	07/05/2020	9.97	Put	Bond Future	3,762.0000	3.7620	3,425.4800	3.4255	(8.945)	0	0	0
2020/02/11	2044	07/05/2020	9.33	Call	Bond Future	150.7900	0.1508	159.3600	0.1594	5.683	0	0	100
2020/02/11	2044	07/05/2020	9.98	Call	Bond Future	1,290.2300	1.2902	1,390.0400	1.3900	7.736	0	0	100
2020/02/11	2044	07/05/2020	9.26	Call	Bond Future	106.8800	0.1069	116.6800	0.1167	9.169	0	0	556
2020/02/11	2044	07/05/2020			Bond Future	10.2821	88.9055	10.2270	89.3386	(0.536)	0.0000	0.0000	71,190
2020/02/11	2044	07/05/2020	9.81	Put	Bond Future	4,680.4400	4.6804	4,296.7700	4.2968	(8.197)	0	0	0
2020/02/11	2044	07/05/2020	9.79	Call	Bond Future	806.4100	0.8064	850.6200	0.8506	5.482	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
2020/02/11	2044	07/05/2020	10.81	Call	Bond Future	4,986.7400	4.9867	5,240.7700	5.2408	5.094	0	0	0
2020/02/11	2044	07/05/2020	10.81	Put	Bond Future	1,017.0100	1.0170	837.9300	0.8379	(17.608)	0	0	129
2020/02/11	2044	07/05/2020	9.33	Put	Bond Future	8,170.9500	8.1710	7,746.4100	7.7464	(5.196)	0	0	0
2020/02/11	2044	07/05/2020	9.80	Put	Bond Future	4,742.3000	4.7423	4,355.9200	4.3559	(8.148)	0	0	0
2020/02/11	2044	07/05/2020	9.45	Call	Bond Future	256.1800	0.2562	259.8900	0.2599	1.448	0	0	129
2020/02/11	2044	07/05/2020	9.97	Call	Bond Future	1,261.1700	1.2612	1,357.7600	1.3578	7.659	0	0	129
2020/02/11	2044	07/05/2020	9.98	Put	Bond Future	3,709.0700	3.7091	3,375.7700	3.3758	(8.986)	0	0	0
2020/02/11	2044	07/05/2020	11.09	Call	Bond Future	6,571.5000	6.5715	6,901.4800	6.9015	5.021	0	0	0
2020/02/11	2044	07/05/2020	9.26	Put	Bond Future	8,764.7800	8.7648	8,341.4700	8.3415	(4.830)	0	0	0
2020/02/11	2044	07/05/2020	9.91	Put	Bond Future	4,090.6100	4.0906	3,735.3000	3.7353	(8.686)	0	0	0
2020/02/11	2044	07/05/2020	9.80	Call	Bond Future	828.3100	0.8283	875.0400	0.8750	5.642	0	0	0
2020/02/11	2044	07/05/2020	11.09	Put	Bond Future	619.6200	0.6196	516.4900	0.5165	(16.644)	0	0	100
2020/02/11	2044	07/05/2020	9.91	Call	Bond Future	1,095.2300	1.0952	1,173.0300	1.1730	7.104	0	0	556
2020/02/11	2044	07/05/2020	11.02	Call	Bond Future	6,180.5300	6.1805	6,480.2000	6.4802	4.849	0	0	0
2020/02/11	2044	07/05/2020	11.02	Put	Bond Future	716.5200	0.7165	583.0800	0.5831	(18.623)	0	0	556
2020/02/11	2044	06/08/2020	9.98	Call	Bond Future	2,011.9100	2.0119	2,221.7700	2.2218	10.431	0	0	602
2020/02/11	2044	06/08/2020	11.09	Put	Bond Future	1,578.6700	1.5787	1,482.0600	1.4821	(6.120)	0	0	602
2020/02/11	2044	06/08/2020	9.01	Call	Bond Future	248.3000	0.2483	298.8400	0.2988	20.354	0	0	140
2020/02/11	2044	06/08/2020	9.66	Call	Bond Future	1,149.4800	1.1495	1,298.8000	1.2988	12.990	0	0	140
2020/02/11	2044	06/08/2020	9.88	Call	Bond Future	1,714.0100	1.7140	1,905.0000	1.9050	11.143	0	0	0
2020/02/11	2044	06/08/2020			Bond Future	10.3719	86.0986	10.3108	86.5717	(0.589)	0.0000	0.0000	500
2020/02/11	2044	06/08/2020	9.36	Put	Bond Future	9,010.2800	9.0103	8,632.8100	8.6328	(4.189)	0	0	0
2020/02/11	2044	06/08/2020	9.36	Call	Bond Future	585.0700	0.5851	680.6400	0.6806	16.335	0	0	602
2020/02/11	2044	06/08/2020	9.98	Put	Bond Future	5,121.2500	5.1213	4,858.0700	4.8581	(5.139)	0	0	0
2020/02/11	2044	06/08/2020	9.86	Call	Bond Future	1,657.7300	1.6577	1,844.9400	1.8449	11.293	0	0	0
2020/02/11	2044	06/08/2020	9.86	Put	Bond Future	5,756.7800	5.7568	5,470.9500	5.4710	(4.965)	0	0	0
2020/02/11	2044	06/08/2020	11.09	Call	Bond Future	6,823.3100	6.8233	7,199.7400	7.1997	5.517	0	0	0
2020/02/11	2044	06/08/2020	9.01	Put	Bond Future	11,908.2900	11.9083	11,485.7900	11.4858	(3.548)	0	0	0
2020/02/11	2044	06/08/2020	9.66	Put	Bond Future	6,939.0400	6.9390	6,615.3200	6.6153	(4.665)	0	0	0
2020/02/11	2044	06/08/2020	9.88	Put	Bond Future	5,646.8500	5.6468	5,364.8000	5.3648	(4.995)	0	0	0
2020/02/11	2044	06/08/2020	10.93	Call	Bond Future	5,990.8700	5.9909	6,350.2300	6.3502	5.998	0	0	0
2020/02/11	2044	06/08/2020	10.93	Put	Bond Future	1,866.9800	1.8670	1,753.3000	1.7533	(6.089)	0	0	140
2020/02/11	2044	06/08/2020	9.87	Call	Bond Future	1,685.6300	1.6856	1,874.7200	1.8747	11.218	0	0	0
2020/02/11	2044	06/08/2020	9.87	Put	Bond Future	5,701.5100	5.7015	5,417.5600	5.4176	(4.980)	0	0	0
2020/02/11	2044	05/11/2020	11.06	Put	Bond Future	2,341.8700	2.3419	2,113.6200	2.1136	(9.746)	0	0	525
2020/02/11	2044	05/11/2020	11.43	Call	Bond Future	8,544.5900	8.5446	8,908.0300	8.9080	4.253	0	0	0
2020/02/11	2044	05/11/2020	9.72	Put	Bond Future	7,518.5800	7.5186	7,125.9900	7.1260	(5.222)	0	0	0
2020/02/11	2044	05/11/2020	9.97	Call	Bond Future	2,318.4300	2.3184	2,444.0400	2.4440	5.418	0	0	568
2020/02/11	2044	05/11/2020	9.29	Put	Bond Future	10,419.6400	10.4196	10,036.9600	10.0370	(3.673)	0	0	0
2020/02/11	2044	05/11/2020	9.96	Put	Bond Future	6,178.7500	6.1788	5,827.5700	5.8276	(5.684)	0	0	0
2020/02/11	2044	05/11/2020	10.36	Call	Bond Future	3,643.1000	3.6431	3,837.2000	3.8372	5.328	0	0	0
2020/02/11	2044	05/11/2020			Bond Future	10.4535	87.6311	10.3912	88.1059	(0.595)	0.0000	0.0000	0
2020/02/11	2044	05/11/2020	9.72	Call	Bond Future	1,628.2700	1.6283	1,710.5000	1.7105	5.050	0	0	1,815
2020/02/11	2044	05/11/2020	9.97	Put	Bond Future	6,127.2100	6.1272	5,778.0000	5.7780	(5.699)	0	0	0
2020/02/11	2044	05/11/2020	9.96	Call	Bond Future	2,288.2200	2.2882	2,411.8600	2.4119	5.403	0	0	0
2020/02/11	2044	05/11/2020	11.38	Call	Bond Future	8,307.8100	8.3078	8,644.7400	8.6447	4.056	0	0	0
2020/02/11	2044	05/11/2020	11.38	Put	Bond Future	1,729.6000	1.7296	1,591.7100	1.5917	(7.972)	0	0	568
2020/02/11	2044	05/11/2020	10.34	Call	Bond Future	3,567.7000	3.5677	3,759.4600	3.7595	5.375	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
2020/02/11	2044	05/11/2020	10.34	Put	Bond Future	4,436.8800	4.4369	4,153.8200	4.1538	(6.380)	0	0	0
2020/02/11	2044	05/11/2020	11.06	Call	Bond Future	6,748.3300	6.7483	6,994.9000	6.9949	3.654	0	0	0
2020/02/11	2044	05/11/2020	10.04	Put	Bond Future	5,774.2600	5.7743	5,438.1200	5.4381	(5.821)	0	0	0
2020/02/11	2044	05/11/2020	11.17	Put	Bond Future	2,132.8800	2.1329	1,914.2800	1.9143	(10.249)	0	0	1,815
2020/02/11	2044	05/11/2020	11.43	Put	Bond Future	1,636.0400	1.6360	1,524.6600	1.5247	(6.808)	0	0	1,815
2020/02/11	2044	05/11/2020	8.87	Put	Bond Future	13,939.0100	13.9390	13,521.1100	13.5211	(2.998)	0	0	0
2020/02/11	2044	05/11/2020	9.29	Call	Bond Future	757.1300	0.7571	849.2700	0.8493	12.170	0	0	568
2020/02/11	2044	05/11/2020	10.36	Put	Bond Future	4,358.0000	4.3580	4,077.2800	4.0773	(6.441)	0	0	0
2020/02/11	2044	05/11/2020	10.04	Call	Bond Future	2,534.2800	2.5343	2,672.9600	2.6730	5.472	0	0	525
2020/02/11	2044	05/11/2020	9.34	Put	Bond Future	10,048.2000	10.0482	9,657.8100	9.6578	(3.885)	0	0	0
2020/02/11	2044	05/11/2020	9.34	Call	Bond Future	837.2900	0.8373	921.7200	0.9217	10.084	0	0	525
2020/02/11	2044	05/11/2020	11.17	Call	Bond Future	7,297.2900	7.2973	7,553.5100	7.5535	3.511	0	0	0
2020/02/11	2044	05/11/2020	8.87	Call	Bond Future	340.8800	0.3409	397.8000	0.3978	16.698	0	0	1,815
2020/02/11	2044	05/11/2020	10.02	Put	Bond Future	5,873.7900	5.8738	5,533.9400	5.5339	(5.786)	0	0	0
2020/02/11	2044	05/11/2020	10.02	Call	Bond Future	2,471.9100	2.4719	2,606.8800	2.6069	5.460	0	0	1,815
2020/02/11	2044	05/11/2020	10.35	Call	Bond Future	3,605.3100	3.6053	3,798.2400	3.7982	5.351	0	0	0
2020/02/11	2044	05/11/2020	10.35	Put	Bond Future	4,397.2900	4.3973	4,115.4000	4.1154	(6.411)	0	0	0
2020/02/11	2044	04/02/2021	10.04	Put	Bond Future	6,895.4300	6.8954	6,577.9400	6.5779	(4.604)	0	0	0
2020/02/11	2044	04/02/2021	10.37	Call	Bond Future	4,078.8700	4.0789	4,292.2100	4.2922	5.230	0	0	0
2020/02/11	2044	04/02/2021	10.35	Put	Bond Future	5,481.0500	5.4811	5,207.1900	5.2072	(4.996)	0	0	0
2020/02/11	2044	04/02/2021			Bond Future	10.5442	84.8014	10.4797	85.2860	(0.612)	0.0000	0.0000	0
2020/02/11	2044	04/02/2021	10.37	Put	Bond Future	5,398.8100	5.3988	5,127.4800	5.1275	(5.026)	0	0	0
2020/02/11	2044	04/02/2021	10.35	Call	Bond Future	4,007.4000	4.0074	4,218.2100	4.2182	5.261	0	0	0
2020/02/11	2044	04/02/2021	10.04	Call	Bond Future	2,979.5500	2.9795	3,146.7300	3.1467	5.611	0	0	0
2020/02/11	2044	04/02/2021	10.84	Call	Bond Future	5,960.1600	5.9602	6,194.8000	6.1948	3.937	0	0	0
2020/02/11	2044	04/02/2021	10.36	Put	Bond Future	5,439.8000	5.4398	5,167.2000	5.1672	(5.011)	0	0	0
2020/02/11	2044	04/02/2021	10.84	Put	Bond Future	3,795.7800	3.7958	3,545.7500	3.5457	(6.587)	0	0	405
2020/02/11	2044	04/02/2021	10.29	Call	Bond Future	3,796.2200	3.7962	4,000.1000	4.0001	5.371	0	0	0
2020/02/11	2044	04/02/2021	10.29	Put	Bond Future	5,733.7700	5.7338	5,452.9800	5.4530	(4.897)	0	0	405
2020/02/11	2044	04/02/2021	9.66	Put	Bond Future	9,005.1000	9.0051	8,635.1900	8.6352	(4.108)	0	0	0
2020/02/11	2044	04/02/2021	9.66	Call	Bond Future	1,935.7300	1.9357	2,050.4900	2.0505	5.929	0	0	405
2020/02/11	2044	04/02/2021	10.36	Call	Bond Future	4,043.0600	4.0431	4,255.1300	4.2551	5.245	0	0	0
2020/02/11	2046	06/02/2020			Bond Future	106.8035	106.8035	106.8035	106.8035	0.000	0.0000	0.0000	0
2020/02/11	2046	07/05/2020			Bond Future	107.3892	107.3892	107.1195	107.1195	(0.251)	0.0000	0.0000	14,000
2020/02/11	2046	06/08/2020			Bond Future	109.3218	109.3218	109.0860	109.0860	(0.216)	0.0000	0.0000	0
2020/02/11	2046	05/11/2020			Bond Future	109.5033	109.5033	109.2562	109.2562	(0.226)	0.0000	0.0000	0
2020/02/11	2050	06/02/2020			Bond Future	108.8295	108.8295	108.8295	108.8295	0.000	0.0000	0.0000	0
2020/02/11	2050	07/05/2020			Bond Future	111.1445	111.1445	111.1639	111.1639	0.017	0.0000	0.0000	11,773
2020/02/11	2050	06/08/2020			Bond Future	111.2719	111.2719	111.3317	111.3317	0.054	0.0000	0.0000	0
2020/02/11	2050	05/11/2020			Bond Future	113.2774	113.2774	113.3308	113.3308	0.047	0.0000	0.0000	0
2020/02/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/11	AL37	07/05/2020			Index Future	703.2800	703.2800	704.6540	704.6540	0.195	0.0000	0.0000	0
2020/02/11	AL37	06/08/2020			Index Future	715.6310	715.6310	717.2810	717.2810	0.231	0.0000	0.0000	0
2020/02/11	AL7T	07/05/2020			Index Future	811.2300	811.2300	813.2150	813.2150	0.245	0.0000	0.0000	0
2020/02/11	AL7T	06/08/2020			Index Future	825.4770	825.4770	827.7880	827.7880	0.280	0.0000	0.0000	0
2020/02/11	ALBI	07/05/2020			Index Future	717.6880	717.6880	720.0340	720.0340	0.327	0.0000	0.0000	211
2020/02/11	ALBI	06/08/2020			Index Future	730.2920	730.2920	732.9360	732.9360	0.362	0.0000	0.0000	0
2020/02/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/02/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	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
2020/02/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/11	ES33	06/02/2020			Bond Future	10.8250	79.6697	10.8250	79.6697	0.000	0.0000	0.0000	0
2020/02/11	ES33	07/05/2020			Bond Future	11.0985	76.4101	11.0368	76.7576	(0.555)	0.0000	0.0000	350
2020/02/11	ES33	06/08/2020			Bond Future	11.2309	77.7667	11.1619	78.1481	(0.614)	0.0000	0.0000	0
2020/02/11	ES33	05/11/2020			Bond Future	11.3635	75.3592	11.2930	75.7419	(0.621)	0.0000	0.0000	0
2020/02/11	ES42	06/02/2020			Bond Future	11.1250	81.0407	11.1250	81.0407	0.000	0.0000	0.0000	0
2020/02/11	ES42	07/05/2020			Bond Future	11.4161	77.0738	11.3703	77.3682	(0.401)	0.0000	0.0000	4,919
2020/02/11	ES42	06/08/2020			Bond Future	11.5440	78.4423	11.4921	78.7700	(0.449)	0.0000	0.0000	0
2020/02/11	ES42	05/11/2020			Bond Future	11.6714	75.5748	11.6184	75.9029	(0.453)	0.0000	0.0000	0
2020/02/11	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/11	GOVI	07/05/2020			GOVI	709.7610	709.7610	712.0750	712.0750	0.326	0.0000	0.0000	1,177
2020/02/11	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/11	GOVI	07/05/2020	720.00	Put	GOVI	102,390.0000	10.2390	79,250.0000	7.9250	(22.600)	0	0	0
2020/02/11	GOVI	07/05/2020	719.98	Put	GOVI	102,190.0000	10.2190	79,050.0000	7.9050	(22.644)	0	0	0
2020/02/11	GOVI	07/05/2020	719.99	Put	GOVI	102,290.0000	10.2290	79,150.0000	7.9150	(22.622)	0	0	0
2020/02/11	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/11	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/11	GOVI	06/08/2020	728.12	Put	GOVI	58,940.0000	5.8940	32,850.0000	3.2850	(44.265)	0	0	0
2020/02/11	GOVI	06/08/2020			GOVI	722.2260	722.2260	724.8350	724.8350	0.361	0.0000	0.0000	0
2020/02/11	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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
2020/02/11	GOVI	06/08/2020	728.14	Put	GOVI	59,140.0000	5.9140	33,050.0000	3.3050	(44.116)	0	0	0
2020/02/11	GOVI	06/08/2020	728.13	Put	GOVI	59,040.0000	5.9040	32,950.0000	3.2950	(44.190)	0	0	0
2020/02/11	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/02/11	IGOV	07/05/2020			Index Future	263.2630	263.2630	263.2980	263.2980	0.013	0.0000	0.0000	1,049
2020/02/11	IGOV	06/08/2020			Index Future	267.9490	267.9490	268.0790	268.0790	0.049	0.0000	0.0000	0
2020/02/11	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/02/11	IS02	22/06/2020			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2020/02/11	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/02/11	IS05	17/12/2020			Interest Rate Swap	95.3300	95.3300	95.3300	95.3300	0.000	0.0000	0.0000	0
2020/02/11	IS05	16/03/2021			Interest Rate Swap	94.2500	94.2500	94.2400	94.2400	(0.011)	0.0000	0.0000	0
2020/02/11	IS05	15/06/2021			Interest Rate Swap	93.0900	93.0900	93.0700	93.0700	(0.021)	0.0000	0.0000	0
2020/02/11	IS05	21/09/2021			Interest Rate Swap	92.9000	92.9000	92.8700	92.8700	(0.032)	0.0000	0.0000	0
2020/02/11	IS05	21/12/2021			Interest Rate Swap	94.7800	94.7800	94.7500	94.7500	(0.032)	0.0000	0.0000	51
2020/02/11	IS05	15/03/2022			Interest Rate Swap	94.6200	94.6200	94.6000	94.6000	(0.021)	0.0000	0.0000	0
2020/02/11	IS05	21/06/2022			Interest Rate Swap	95.4900	95.4900	95.4600	95.4600	(0.031)	0.0000	0.0000	0
2020/02/11	IS05	20/09/2022			Interest Rate Swap	99.1500	99.1500	99.1000	99.1000	(0.050)	0.0000	0.0000	0
2020/02/11	IS05	20/12/2022			Interest Rate Swap	100.1300	100.1300	100.0700	100.0700	(0.060)	0.0000	0.0000	0
2020/02/11	IS05	22/03/2023			Interest Rate Swap	93.1300	93.1300	93.0600	93.0600	(0.075)	0.0000	0.0000	0
2020/02/11	IS05	20/06/2023			Interest Rate Swap	98.9900	98.9900	98.9200	98.9200	(0.071)	0.0000	0.0000	0
2020/02/11	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/02/11	IS10	17/12/2025			Interest Rate Swap	88.9400	88.9400	88.8300	88.8300	(0.124)	0.0000	0.0000	0
2020/02/11	IS10	16/03/2026			Interest Rate Swap	85.7000	85.7000	85.5800	85.5800	(0.140)	0.0000	0.0000	0
2020/02/11	IS10	15/06/2026			Interest Rate Swap	84.2700	84.2700	84.1400	84.1400	(0.154)	0.0000	0.0000	0
2020/02/11	IS10	21/09/2026			Interest Rate Swap	86.3800	86.3800	86.2500	86.2500	(0.150)	0.0000	0.0000	0
2020/02/11	IS10	21/12/2026			Interest Rate Swap	90.2100	90.2100	90.0800	90.0800	(0.144)	0.0000	0.0000	0
2020/02/11	IS10	15/03/2027			Interest Rate Swap	88.6500	88.6500	88.5200	88.5200	(0.147)	0.0000	0.0000	0
2020/02/11	IS10	21/06/2027			Interest Rate Swap	90.7200	90.7200	90.5900	90.5900	(0.143)	0.0000	0.0000	0
2020/02/11	IS10	20/09/2027			Interest Rate Swap	96.2700	96.2700	96.1400	96.1400	(0.135)	0.0000	0.0000	0
2020/02/11	IS10	20/12/2027			Interest Rate Swap	96.5900	96.5900	96.4600	96.4600	(0.135)	0.0000	0.0000	0
2020/02/11	IS10	22/03/2028			Interest Rate Swap	89.8500	89.8500	89.7200	89.7200	(0.145)	0.0000	0.0000	0
2020/02/11	IS10	20/06/2028			Interest Rate Swap	97.2800	97.2800	97.1500	97.1500	(0.134)	0.0000	0.0000	0
2020/02/11	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/02/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/02/11	R023	06/02/2020			Bond Future	6.5250	106.8417	6.5250	106.8417	0.000	0.0000	0.0000	0
2020/02/11	R023	07/05/2020	6.91	Put	Bond Future	218.2300	0.2182	195.9800	0.1960	(10.196)	0	0	0
2020/02/11	R023	07/05/2020			Bond Future	6.6216	104.3763	6.5852	104.4697	(0.550)	0.0000	0.0000	67,970
2020/02/11	R023	07/05/2020	6.90	Call	Bond Future	934.5400	0.9345	1,005.1900	1.0052	7.560	0	0	0
2020/02/11	R023	07/05/2020	6.90	Put	Bond Future	223.5800	0.2236	200.8300	0.2008	(10.175)	0	0	0
2020/02/11	R023	07/05/2020	6.91	Call	Bond Future	954.6200	0.9546	1,025.7700	1.0258	7.453	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
2020/02/11	R023	07/05/2020	6.89	Call	Bond Future	914.6000	0.9146	984.7400	0.9847	7.669	0	0	0
2020/02/11	R023	07/05/2020	6.89	Put	Bond Future	229.0600	0.2291	205.8000	0.2058	(10.155)	0	0	0
2020/02/11	R023	06/08/2020	7.26	Call	Bond Future	1,826.0200	1.8260	1,941.4900	1.9415	6.324	0	0	0
2020/02/11	R023	06/08/2020			Bond Future	6.5585	106.2292	6.5021	106.3622	(0.860)	0.0000	0.0000	0
2020/02/11	R023	06/08/2020	7.26	Put	Bond Future	190.1900	0.1902	172.7300	0.1727	(9.180)	0	0	0
2020/02/11	R023	06/08/2020	7.27	Call	Bond Future	1,846.1200	1.8461	1,961.8700	1.9619	6.270	0	0	0
2020/02/11	R023	06/08/2020	7.28	Put	Bond Future	184.4800	0.1845	167.5700	0.1676	(9.166)	0	0	0
2020/02/11	R023	06/08/2020	7.27	Put	Bond Future	187.2100	0.1872	170.0300	0.1700	(9.177)	0	0	0
2020/02/11	R023	06/08/2020	7.28	Call	Bond Future	1,866.4600	1.8665	1,982.4800	1.9825	6.216	0	0	0
2020/02/11	R023	05/11/2020	7.46	Put	Bond Future	185.9300	0.1859	168.5200	0.1685	(9.364)	0	0	0
2020/02/11	R023	05/11/2020	7.47	Put	Bond Future	182.4600	0.1825	166.5600	0.1666	(8.714)	0	0	0
2020/02/11	R023	05/11/2020			Bond Future	6.4767	104.1903	6.4172	104.3182	(0.919)	0.0000	0.0000	0
2020/02/11	R023	05/11/2020	7.46	Call	Bond Future	2,269.5100	2.2695	2,380.0000	2.3800	4.868	0	0	0
2020/02/11	R023	05/11/2020	7.47	Call	Bond Future	2,286.9600	2.2870	2,398.9600	2.3990	4.897	0	0	0
2020/02/11	R023	05/11/2020	7.45	Call	Bond Future	2,252.1200	2.2521	2,361.0700	2.3611	4.838	0	0	0
2020/02/11	R023	05/11/2020	7.45	Put	Bond Future	189.4500	0.1895	170.5000	0.1705	(10.003)	0	0	0
2020/02/11	R035	06/02/2020			Bond Future	9.6250	98.1134	9.6250	98.1134	0.000	0.0000	0.0000	0
2020/02/11	R035	07/05/2020	9.48	Put	Bond Future	3,731.8800	3.7319	3,490.7800	3.4908	(6.461)	0	0	0
2020/02/11	R035	07/05/2020	9.47	Call	Bond Future	892.1500	0.8922	1,017.0000	1.0170	13.994	0	0	0
2020/02/11	R035	07/05/2020	9.85	Call	Bond Future	2,055.6800	2.0557	2,259.6700	2.2597	9.923	0	0	7,500
2020/02/11	R035	07/05/2020	10.57	Put	Bond Future	604.0500	0.6041	547.4400	0.5474	(9.372)	0	0	3,530
2020/02/11	R035	07/05/2020	9.75	Call	Bond Future	1,696.6500	1.6966	1,879.3800	1.8794	10.770	0	0	5,000
2020/02/11	R035	07/05/2020	10.75	Put	Bond Future	437.1500	0.4372	395.6200	0.3956	(9.500)	0	0	5,000
2020/02/11	R035	07/05/2020			Bond Future	9.8587	94.1733	9.8082	94.5415	(0.512)	0.0000	0.0000	117,819
2020/02/11	R035	07/05/2020	9.11	Put	Bond Future	5,960.9200	5.9609	5,647.1700	5.6472	(5.263)	0	0	0
2020/02/11	R035	07/05/2020	9.11	Call	Bond Future	272.3100	0.2723	326.7900	0.3268	20.007	0	0	5,000
2020/02/11	R035	07/05/2020	9.48	Call	Bond Future	916.2600	0.9163	1,043.3900	1.0434	13.875	0	0	0
2020/02/11	R035	07/05/2020	9.47	Put	Bond Future	3,783.8100	3.7838	3,540.4300	3.5404	(6.432)	0	0	0
2020/02/11	R035	07/05/2020	9.85	Put	Bond Future	2,118.7100	2.1187	1,954.4700	1.9545	(7.752)	0	0	0
2020/02/11	R035	07/05/2020	9.78	Put	Bond Future	2,375.3000	2.3753	2,196.2300	2.1962	(7.539)	0	0	0
2020/02/11	R035	07/05/2020	10.57	Call	Bond Future	5,573.8800	5.5739	5,885.5000	5.8855	5.591	0	0	0
2020/02/11	R035	07/05/2020	9.75	Put	Bond Future	2,492.0900	2.4921	2,306.5900	2.3066	(7.444)	0	0	0
2020/02/11	R035	07/05/2020	10.75	Call	Bond Future	6,602.0600	6.6021	6,928.7600	6.9288	4.948	0	0	0
2020/02/11	R035	07/05/2020	9.49	Call	Bond Future	940.9400	0.9409	1,070.2000	1.0702	13.737	0	0	0
2020/02/11	R035	07/05/2020	9.49	Put	Bond Future	3,680.6100	3.6806	3,441.6400	3.4416	(6.493)	0	0	0
2020/02/11	R035	07/05/2020	9.55	Put	Bond Future	3,378.3000	3.3783	3,151.8400	3.1518	(6.703)	0	0	0
2020/02/11	R035	07/05/2020	9.55	Call	Bond Future	1,092.4900	1.0925	1,234.2600	1.2343	12.977	0	0	7,500
2020/02/11	R035	07/05/2020	9.78	Call	Bond Future	1,800.4700	1.8005	1,989.6300	1.9896	10.506	0	0	3,530
2020/02/11	R035	07/05/2020	9.18	Put	Bond Future	5,492.9700	5.4930	5,191.2100	5.1912	(5.494)	0	0	0
2020/02/11	R035	07/05/2020	9.18	Call	Bond Future	357.4100	0.3574	423.8800	0.4239	18.598	0	0	3,530
2020/02/11	R035	06/08/2020	9.00	Put	Bond Future	7,748.6400	7.7486	7,363.2600	7.3633	(4.974)	0	0	0
2020/02/11	R035	06/08/2020	9.92	Put	Bond Future	3,177.5400	3.1775	2,937.0000	2.9370	(7.570)	0	0	0
2020/02/11	R035	06/08/2020			Bond Future	9.9434	95.8451	9.8864	96.2541	(0.573)	0.0000	0.0000	410
2020/02/11	R035	06/08/2020	9.00	Call	Bond Future	624.1100	0.6241	647.7900	0.6478	3.794	0	0	24,761
2020/02/11	R035	06/08/2020	9.92	Call	Bond Future	3,010.2100	3.0102	3,178.7300	3.1787	5.598	0	0	0
2020/02/11	R035	06/08/2020	9.93	Call	Bond Future	3,047.3500	3.0474	3,217.1300	3.2171	5.571	0	0	0
2020/02/11	R035	06/08/2020	9.91	Put	Bond Future	3,212.6500	3.2126	2,970.3100	2.9703	(7.543)	0	0	0

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2020/02/11	R035	06/08/2020	8.75	Put	Bond Future	9,469.4800	9.4695	9,118.3200	9.1183	(3.708)	0	0	0
2020/02/11	R035	06/08/2020	8.75	Call	Bond Future	323.8800	0.3239	381.7800	0.3818	17.877	0	0	3,000
2020/02/11	R035	06/08/2020	9.93	Put	Bond Future	3,142.9900	3.1430	2,903.7100	2.9037	(7.613)	0	0	0
2020/02/11	R035	06/08/2020	9.91	Call	Bond Future	2,973.5600	2.9736	3,140.2800	3.1403	5.607	0	0	0
2020/02/11	R035	05/11/2020	10.34	Put	Bond Future	2,742.6900	2.7427	2,520.1000	2.5201	(8.116)	0	0	0
2020/02/11	R035	05/11/2020			Bond Future	10.0284	93.0511	9.9703	93.4606	(0.578)	0.0000	0.0000	0
2020/02/11	R035	05/11/2020	10.33	Call	Bond Future	4,854.6400	4.8546	5,040.9300	5.0409	3.837	0	0	0
2020/02/11	R035	05/11/2020	10.33	Put	Bond Future	2,767.3300	2.7673	2,544.0800	2.5441	(8.067)	0	0	0
2020/02/11	R035	05/11/2020	10.34	Call	Bond Future	4,898.0000	4.8980	5,084.9500	5.0850	3.817	0	0	0
2020/02/11	R035	05/11/2020	10.32	Call	Bond Future	4,811.7100	4.8117	4,997.3400	4.9973	3.858	0	0	0
2020/02/11	R035	05/11/2020	10.32	Put	Bond Future	2,792.4800	2.7925	2,568.5700	2.5686	(8.018)	0	0	0
2020/02/11	R035	04/02/2021	10.04	Put	Bond Future	586.9100	0.5869	4,339.0300	4.3390	639.301	0	0	0
2020/02/11	R035	04/02/2021	10.05	Call	Bond Future	0.0000	0.0000	4,206.2800	4.2063	100.000	0	0	0
2020/02/11	R035	04/02/2021			Bond Future	10.1245	94.7001	10.0642	95.1183	(0.596)	0.0000	0.0000	0
2020/02/11	R035	04/02/2021	10.06	Call	Bond Future	0.0000	0.0000	4,242.3800	4.2424	100.000	0	0	0
2020/02/11	R035	04/02/2021	10.06	Put	Bond Future	447.5700	0.4476	4,271.7400	4.2717	854.429	0	0	0
2020/02/11	R035	04/02/2021	10.04	Call	Bond Future	0.0000	0.0000	4,170.3300	4.1703	100.000	0	0	0
2020/02/11	R035	04/02/2021	10.05	Put	Bond Future	517.2000	0.5172	4,305.2700	4.3053	732.419	0	0	0
2020/02/11	R186	06/02/2020			Bond Future	7.8950	115.0652	7.8950	115.0652	0.000	0.0000	0.0000	0
2020/02/11	R186	07/05/2020	8.09	Put	Bond Future	1,249.9000	1.2499	1,125.9400	1.1259	(9.918)	0	0	0
2020/02/11	R186	07/05/2020	7.90	Put	Bond Future	1,811.1300	1.8111	1,649.2100	1.6492	(8.940)	0	0	2,500
2020/02/11	R186	07/05/2020	8.28	Put	Bond Future	830.6800	0.8307	740.4000	0.7404	(10.868)	0	0	0
2020/02/11	R186	07/05/2020	8.93	Call	Bond Future	4,682.2700	4.6823	4,946.4300	4.9464	5.642	0	0	0
2020/02/11	R186	07/05/2020			Bond Future	8.0787	116.2987	8.0260	116.5855	(0.653)	0.0000	0.0000	83,899
2020/02/11	R186	07/05/2020	8.08	Call	Bond Future	1,282.8200	1.2828	1,443.7600	1.4438	12.546	0	0	0
2020/02/11	R186	07/05/2020	8.08	Put	Bond Future	1,275.7600	1.2758	1,149.8900	1.1499	(9.866)	0	0	0
2020/02/11	R186	07/05/2020	8.50	Call	Bond Future	2,762.2200	2.7622	2,989.7600	2.9898	8.238	0	0	0
2020/02/11	R186	07/05/2020	8.50	Put	Bond Future	503.8300	0.5038	444.5600	0.4446	(11.764)	0	0	23,224
2020/02/11	R186	07/05/2020	8.09	Call	Bond Future	1,311.2500	1.3113	1,474.1000	1.4741	12.419	0	0	0
2020/02/11	R186	07/05/2020	7.90	Call	Bond Future	835.3500	0.8353	960.2400	0.9602	14.951	0	0	0
2020/02/11	R186	07/05/2020	8.28	Call	Bond Future	1,917.0700	1.9171	2,113.6000	2.1136	10.252	0	0	0
2020/02/11	R186	07/05/2020	8.93	Put	Bond Future	178.4000	0.1784	155.7500	0.1557	(12.696)	0	0	0
2020/02/11	R186	07/05/2020	8.07	Call	Bond Future	1,254.7400	1.2547	1,413.7800	1.4138	12.675	0	0	0
2020/02/11	R186	07/05/2020	8.07	Put	Bond Future	1,301.9900	1.3020	1,174.2200	1.1742	(9.813)	0	0	0
2020/02/11	R186	07/05/2020	7.60	Put	Bond Future	2,980.6700	2.9807	2,763.2200	2.7632	(7.295)	0	0	0
2020/02/11	R186	07/05/2020	7.60	Call	Bond Future	342.3400	0.3423	411.7000	0.4117	20.261	0	0	0
2020/02/11	R186	06/08/2020	8.25	Call	Bond Future	2,163.0500	2.1631	2,377.7700	2.3778	9.927	0	0	0
2020/02/11	R186	06/08/2020	8.38	Put	Bond Future	1,278.6100	1.2786	1,177.4300	1.1774	(7.913)	0	0	0
2020/02/11	R186	06/08/2020			Bond Future	8.1295	113.0607	8.0661	113.3939	(0.780)	0.0000	0.0000	1,870
2020/02/11	R186	06/08/2020	8.37	Call	Bond Future	2,548.9400	2.5489	2,779.6600	2.7797	9.052	0	0	0
2020/02/11	R186	06/08/2020	8.37	Put	Bond Future	1,296.8600	1.2969	1,194.4200	1.1944	(7.899)	0	0	0
2020/02/11	R186	06/08/2020	8.25	Put	Bond Future	1,533.5400	1.5335	1,415.1000	1.4151	(7.723)	0	0	3,150
2020/02/11	R186	06/08/2020	8.38	Call	Bond Future	2,582.3700	2.5824	2,814.3500	2.8144	8.983	0	0	0
2020/02/11	R186	06/08/2020	8.36	Call	Bond Future	2,515.7000	2.5157	2,745.1400	2.7451	9.120	0	0	0
2020/02/11	R186	06/08/2020	8.36	Put	Bond Future	1,315.3300	1.3153	1,211.6100	1.2116	(7.885)	0	0	0
2020/02/11	R186	05/11/2020	8.64	Put	Bond Future	1,276.3700	1.2764	1,079.4000	1.0794	(15.432)	0	0	0
2020/02/11	R186	05/11/2020	8.65	Call	Bond Future	3,639.3100	3.6393	3,774.3200	3.7743	3.710	0	0	0

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2020/02/11	R186	05/11/2020			Bond Future	8.1739	115.0728	8.1087	115.4038	(0.798)	0.0000	0.0000	0
2020/02/11	R186	05/11/2020	8.66	Call	Bond Future	3,674.4300	3.6744	3,810.4500	3.8105	3.702	0	0	0
2020/02/11	R186	05/11/2020	8.66	Put	Bond Future	1,247.9800	1.2480	1,053.0400	1.0530	(15.620)	0	0	0
2020/02/11	R186	05/11/2020	9.26	Put	Bond Future	577.2500	0.5773	507.0400	0.5070	(12.163)	0	0	3,500
2020/02/11	R186	05/11/2020	8.64	Call	Bond Future	3,604.3100	3.6043	3,738.3000	3.7383	3.717	0	0	0
2020/02/11	R186	05/11/2020	7.84	Put	Bond Future	3,069.1000	3.0691	2,803.4500	2.8035	(8.656)	0	0	0
2020/02/11	R186	05/11/2020	8.65	Put	Bond Future	1,262.1000	1.2621	1,066.1500	1.0661	(15.526)	0	0	0
2020/02/11	R186	05/11/2020	8.34	Put	Bond Future	1,786.7100	1.7867	1,567.3800	1.5674	(12.276)	0	0	0
2020/02/11	R186	05/11/2020	8.34	Call	Bond Future	2,623.3200	2.6233	2,734.9500	2.7350	4.255	0	0	3,500
2020/02/11	R186	05/11/2020	9.26	Call	Bond Future	5,906.8600	5.9069	6,167.6100	6.1676	4.414	0	0	0
2020/02/11	R186	05/11/2020	7.84	Call	Bond Future	1,362.0200	1.3620	1,427.3300	1.4273	4.795	0	0	3,500
2020/02/11	R197	06/02/2020			Bond Future	301.6691	301.6691	301.6691	301.6691	0.000	0.0000	0.0000	0
2020/02/11	R197	07/05/2020			Bond Future	309.4039	309.4039	309.2372	309.2372	(0.054)	0.0000	0.0000	2,507
2020/02/11	R197	06/08/2020			Bond Future	307.2112	307.2112	307.1517	307.1517	(0.019)	0.0000	0.0000	0
2020/02/11	R197	05/11/2020			Bond Future	312.7483	312.7483	312.6670	312.6670	(0.026)	0.0000	0.0000	0
2020/02/11	R202	06/02/2020			Bond Future	223.7205	223.7205	223.7205	223.7205	0.000	0.0000	0.0000	0
2020/02/11	R202	07/05/2020			Bond Future	228.0768	228.0768	228.4842	228.4842	0.179	0.0000	0.0000	8,483
2020/02/11	R202	06/08/2020			Bond Future	228.0592	228.0592	228.5556	228.5556	0.218	0.0000	0.0000	0
2020/02/11	R202	05/11/2020			Bond Future	232.1695	232.1695	232.6599	232.6599	0.211	0.0000	0.0000	0
2020/02/11	R208	06/02/2020			Bond Future	6.4700	102.7622	6.4700	102.7622	0.000	0.0000	0.0000	0
2020/02/11	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/11	R208	07/05/2020	4.80	Put	Bond Future	1,351.3200	1.3513	1,329.2300	1.3292	(1.635)	0	0	0
2020/02/11	R208	07/05/2020			Bond Future	6.3708	101.0867	6.3448	101.1088	(0.407)	0.0000	0.0000	15,592
2020/02/11	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/11	R208	07/05/2020	4.82	Put	Bond Future	1,333.9300	1.3339	1,311.8400	1.3118	(1.656)	0	0	0
2020/02/11	R208	07/05/2020	4.81	Put	Bond Future	1,342.6200	1.3426	1,320.5300	1.3205	(1.645)	0	0	0
2020/02/11	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/11	R208	06/08/2020	5.57	Put	Bond Future	317.3800	0.3174	265.4400	0.2654	(16.365)	0	0	0
2020/02/11	R208	06/08/2020			Bond Future	6.0647	102.8813	5.9688	102.9405	(1.582)	0.0000	0.0000	0
2020/02/11	R208	06/08/2020	5.56	Call	Bond Future	10.7300	0.0107	17.6400	0.0176	64.399	0	0	0
2020/02/11	R208	06/08/2020	5.56	Put	Bond Future	322.8500	0.3228	270.5700	0.2706	(16.193)	0	0	0
2020/02/11	R208	06/08/2020	5.57	Call	Bond Future	11.4600	0.0115	18.7100	0.0187	63.264	0	0	0
2020/02/11	R208	06/08/2020	5.55	Call	Bond Future	10.1500	0.0101	16.7600	0.0168	65.123	0	0	0
2020/02/11	R208	06/08/2020	5.55	Put	Bond Future	328.4700	0.3285	275.8900	0.2759	(16.008)	0	0	0
2020/02/11	R208	05/11/2020	4.78	Call	Bond Future	16.2600	0.0163	24.0100	0.0240	47.663	0	0	0
2020/02/11	R208	05/11/2020	4.77	Put	Bond Future	210.4700	0.2105	164.7600	0.1648	(21.718)	0	0	0
2020/02/11	R208	05/11/2020			Bond Future	5.2770	101.3098	5.1383	101.3630	(2.628)	0.0000	0.0000	0
2020/02/11	R208	05/11/2020	4.79	Call	Bond Future	17.1000	0.0171	25.1500	0.0252	47.076	0	0	0
2020/02/11	R208	05/11/2020	4.79	Put	Bond Future	204.2200	0.2042	159.0600	0.1591	(22.113)	0	0	0
2020/02/11	R208	05/11/2020	4.78	Put	Bond Future	207.2300	0.2072	161.7700	0.1618	(21.937)	0	0	0
2020/02/11	R208	05/11/2020	4.77	Call	Bond Future	15.6500	0.0156	23.1500	0.0231	47.923	0	0	0
2020/02/11	R209	06/02/2020			Bond Future	9.6950	74.4539	9.6950	74.4539	0.000	0.0000	0.0000	0
2020/02/11	R209	07/05/2020	9.47	Call	Bond Future	676.2400	0.6762	717.7100	0.7177	6.132	0	0	0
2020/02/11	R209	07/05/2020			Bond Future	9.9299	71.5938	9.8800	71.9036	(0.503)	0.0000	0.0000	79,143

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2020/02/11	R209	07/05/2020	9.45	Call	Bond Future	640.6700		0.6407	679.9100	0.6799	6.125	0	0	0
2020/02/11	R209	07/05/2020	9.45	Put	Bond Future	3,700.0200		3.7000	3,429.3700	3.4294	(7.315)	0	0	0
2020/02/11	R209	07/05/2020	9.47	Put	Bond Future	3,604.3500		3.6044	3,335.9300	3.3359	(7.447)	0	0	0
2020/02/11	R209	07/05/2020	9.46	Call	Bond Future	658.3000		0.6583	698.7000	0.6987	6.137	0	0	0
2020/02/11	R209	07/05/2020	9.46	Put	Bond Future	3,651.9900		3.6520	3,382.5000	3.3825	(7.379)	0	0	0
2020/02/11	R209	06/08/2020	5.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/11	R209	06/08/2020	5.55	Put	Bond Future	36,668.3500		36.6684	36,326.8100	36.3268	(0.931)	0	0	0
2020/02/11	R209	06/08/2020			Bond Future	10.0106		72.8648	9.9548	73.2063	(0.558)	0.0000	0.0000	200
2020/02/11	R209	06/08/2020	5.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/11	R209	06/08/2020	5.57	Put	Bond Future	36,451.5400		36.4515	36,110.0000	36.1100	(0.937)	0	0	0
2020/02/11	R209	06/08/2020	5.56	Put	Bond Future	36,559.8700		36.5599	36,218.3300	36.2183	(0.934)	0	0	0
2020/02/11	R209	06/08/2020	5.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/11	R209	05/11/2020	10.02	Call	Bond Future	2,923.4500		2.9235	3,072.9800	3.0730	5.115	0	0	0
2020/02/11	R209	05/11/2020			Bond Future	10.0883		71.0111	10.0316	71.3537	(0.562)	0.0000	0.0000	0
2020/02/11	R209	05/11/2020	10.00	Call	Bond Future	2,863.1700		2.8632	3,010.3200	3.0103	5.139	0	0	0
2020/02/11	R209	05/11/2020	10.00	Put	Bond Future	3,397.5900		3.3976	3,202.1700	3.2022	(5.752)	0	0	0
2020/02/11	R209	05/11/2020	10.02	Put	Bond Future	3,336.3600		3.3364	3,143.3200	3.1433	(5.786)	0	0	0
2020/02/11	R209	05/11/2020	10.01	Call	Bond Future	2,893.1100		2.8931	3,041.5800	3.0416	5.132	0	0	0
2020/02/11	R209	05/11/2020	10.01	Put	Bond Future	3,366.7400		3.3667	3,172.6400	3.1726	(5.765)	0	0	0
2020/02/11	R210	06/02/2020			Bond Future	186.8678		186.8678	186.8678	186.8678	0.000	0.0000	0.0000	0
2020/02/11	R210	07/05/2020			Bond Future	187.8641		187.8641	188.1678	188.1678	0.162	0.0000	0.0000	1,941
2020/02/11	R210	06/08/2020			Bond Future	191.2449		191.2449	191.6223	191.6223	0.197	0.0000	0.0000	0
2020/02/11	R210	05/11/2020			Bond Future	191.9801		191.9801	192.3517	192.3517	0.194	0.0000	0.0000	0
2020/02/11	R212	06/02/2020			Bond Future	161.9065		161.9065	161.9065	161.9065	0.000	0.0000	0.0000	0
2020/02/11	R212	07/05/2020			Bond Future	165.0081		165.0081	165.0315	165.0315	0.014	0.0000	0.0000	6,744
2020/02/11	R212	06/08/2020			Bond Future	165.6921		165.6921	165.7755	165.7755	0.050	0.0000	0.0000	0
2020/02/11	R212	05/11/2020			Bond Future	168.6784		168.6784	168.7524	168.7524	0.044	0.0000	0.0000	0
2020/02/11	R213	06/02/2020			Bond Future	9.0450		89.0642	9.0450	89.0642	0.000	0.0000	0.0000	0
2020/02/11	R213	07/05/2020	9.01	Put	Bond Future	2,388.2400		2.3882	2,205.8300	2.2058	(7.638)	0	0	0
2020/02/11	R213	07/05/2020	9.00	Call	Bond Future	1,038.0700		1.0381	1,099.7800	1.0998	5.945	0	0	0
2020/02/11	R213	07/05/2020			Bond Future	9.2265		86.3591	9.1862	86.6042	(0.437)	0.0000	0.0000	19,417
2020/02/11	R213	07/05/2020	9.01	Call	Bond Future	1,062.2300		1.0622	1,124.9100	1.1249	5.901	0	0	0
2020/02/11	R213	07/05/2020	9.00	Put	Bond Future	2,425.9700		2.4260	2,242.5900	2.2426	(7.559)	0	0	0
2020/02/11	R213	07/05/2020	9.02	Call	Bond Future	1,086.7300		1.0867	1,150.3900	1.1504	5.858	0	0	0
2020/02/11	R213	07/05/2020	9.02	Put	Bond Future	2,350.9100		2.3509	2,169.4800	2.1695	(7.717)	0	0	0
2020/02/11	R213	06/08/2020	9.31	Call	Bond Future	2,413.2000		2.4132	2,572.2400	2.5722	6.590	0	0	0
2020/02/11	R213	06/08/2020			Bond Future	9.2979		87.8922	9.2508	88.1730	(0.506)	0.0000	0.0000	300
2020/02/11	R213	06/08/2020	9.29	Call	Bond Future	2,350.8200		2.3508	2,507.6600	2.5077	6.672	0	0	0
2020/02/11	R213	06/08/2020	9.29	Put	Bond Future	2,397.6000		2.3976	2,273.6700	2.2737	(5.169)	0	0	0
2020/02/11	R213	06/08/2020	9.31	Put	Bond Future	2,341.0200		2.3410	2,219.2900	2.2193	(5.200)	0	0	0
2020/02/11	R213	06/08/2020	9.30	Call	Bond Future	2,381.9100		2.3819	2,539.8500	2.5399	6.631	0	0	0
2020/02/11	R213	06/08/2020	9.30	Put	Bond Future	2,369.1800		2.3692	2,246.3500	2.2463	(5.184)	0	0	0
2020/02/11	R213	05/11/2020	9.60	Put	Bond Future	2,261.5600		2.2616	2,116.3900	2.1164	(6.419)	0	0	0
2020/02/11	R213	05/11/2020	9.59	Call	Bond Future	3,557.5600		3.5576	3,690.8100	3.6908	3.746	0	0	0
2020/02/11	R213	05/11/2020			Bond Future	9.3698		85.9073	9.3220	86.1869	(0.510)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/11	R213	05/11/2020	9.60	Call	Bond Future	3,592.4800	3.5925	3,726.9200	3.7269	3.742	0	0	0
2020/02/11	R213	05/11/2020	9.59	Put	Bond Future	2,283.8700	2.2839	2,137.5100	2.1375	(6.408)	0	0	0
2020/02/11	R213	05/11/2020	9.61	Call	Bond Future	3,627.5400	3.6275	3,763.1700	3.7632	3.739	0	0	0
2020/02/11	R213	05/11/2020	9.61	Put	Bond Future	2,239.4400	2.2394	2,095.4600	2.0955	(6.429)	0	0	0
2020/02/11	R214	06/02/2020			Bond Future	9.8850	73.1885	9.8850	73.1885	0.000	0.0000	0.0000	0
2020/02/11	R214	07/05/2020	9.77	Put	Bond Future	3,295.1000	3.2951	3,105.0800	3.1051	(5.767)	0	0	0
2020/02/11	R214	07/05/2020			Bond Future	10.1272	70.0527	10.0826	70.3407	(0.440)	0.0000	0.0000	16,037
2020/02/11	R214	07/05/2020	9.76	Call	Bond Future	912.0200	0.9120	1,008.5200	1.0085	10.581	0	0	0
2020/02/11	R214	07/05/2020	9.76	Put	Bond Future	3,341.2000	3.3412	3,149.6400	3.1496	(5.733)	0	0	0
2020/02/11	R214	07/05/2020	9.77	Call	Bond Future	933.8500	0.9339	1,031.8900	1.0319	10.498	0	0	0
2020/02/11	R214	07/05/2020	9.31	Put	Bond Future	5,819.3200	5.8193	5,570.5400	5.5705	(4.275)	0	0	0
2020/02/11	R214	07/05/2020	10.66	Put	Bond Future	806.4000	0.8064	737.0500	0.7370	(8.600)	0	0	1,250
2020/02/11	R214	07/05/2020	9.75	Call	Bond Future	890.4000	0.8904	985.4900	0.9855	10.679	0	0	0
2020/02/11	R214	07/05/2020	9.75	Put	Bond Future	3,387.6100	3.3876	3,194.6400	3.1946	(5.696)	0	0	0
2020/02/11	R214	07/05/2020	9.31	Call	Bond Future	225.1500	0.2252	264.4300	0.2644	17.446	0	0	1,250
2020/02/11	R214	07/05/2020	9.91	Put	Bond Future	2,695.8500	2.6958	2,526.9200	2.5269	(6.266)	0	0	0
2020/02/11	R214	07/05/2020	9.91	Call	Bond Future	1,275.0200	1.2750	1,394.1500	1.3941	9.343	0	0	1,250
2020/02/11	R214	07/05/2020	10.66	Call	Bond Future	4,104.1400	4.1041	4,322.8500	4.3229	5.329	0	0	0
2020/02/11	R214	06/08/2020	9.98	Put	Bond Future	3,612.0500	3.6120	3,379.6900	3.3797	(6.433)	0	0	0
2020/02/11	R214	06/08/2020	9.97	Call	Bond Future	2,128.6500	2.1287	2,213.4700	2.2135	3.985	0	0	0
2020/02/11	R214	06/08/2020			Bond Future	10.2052	71.2963	10.1553	71.6150	(0.490)	0.0000	0.0000	300
2020/02/11	R214	06/08/2020	9.98	Call	Bond Future	2,157.1400	2.1571	2,243.4700	2.2435	4.002	0	0	0
2020/02/11	R214	06/08/2020	9.97	Put	Bond Future	3,649.2800	3.6493	3,415.4100	3.4154	(6.409)	0	0	0
2020/02/11	R214	06/08/2020	9.99	Call	Bond Future	2,185.8300	2.1858	2,273.6800	2.2737	4.019	0	0	0
2020/02/11	R214	06/08/2020	9.99	Put	Bond Future	3,575.1200	3.5751	3,344.2800	3.3443	(6.457)	0	0	0
2020/02/11	R214	05/11/2020	10.26	Put	Bond Future	3,453.9000	3.4539	3,221.5300	3.2215	(6.728)	0	0	0
2020/02/11	R214	05/11/2020			Bond Future	10.2830	69.2696	10.2323	69.5889	(0.493)	0.0000	0.0000	0
2020/02/11	R214	05/11/2020	10.25	Call	Bond Future	3,276.0600	3.2761	3,362.9100	3.3629	2.651	0	0	0
2020/02/11	R214	05/11/2020	10.25	Put	Bond Future	3,483.6600	3.4837	3,251.2400	3.2512	(6.672)	0	0	0
2020/02/11	R214	05/11/2020	10.26	Call	Bond Future	3,309.2900	3.3093	3,396.1900	3.3962	2.626	0	0	0
2020/02/11	R214	05/11/2020	10.24	Call	Bond Future	3,244.1500	3.2442	3,330.0200	3.3300	2.647	0	0	0
2020/02/11	R214	05/11/2020	10.24	Put	Bond Future	3,514.8400	3.5148	3,281.4400	3.2814	(6.640)	0	0	0
2020/02/11	R248	06/02/2020			Bond Future	10.0250	92.0551	10.0250	92.0551	0.000	0.0000	0.0000	0
2020/02/11	R248	07/05/2020	9.79	Call	Bond Future	806.0800	0.8061	849.5600	0.8496	5.394	0	0	0
2020/02/11	R248	07/05/2020	9.77	Put	Bond Future	5,079.7100	5.0797	4,675.3600	4.6754	(7.960)	0	0	0
2020/02/11	R248	07/05/2020	10.20	Call	Bond Future	2,051.4200	2.0514	2,203.1900	2.2032	7.398	0	0	0
2020/02/11	R248	07/05/2020	9.69	Put	Bond Future	5,619.1600	5.6192	5,199.0700	5.1991	(7.476)	0	0	0
2020/02/11	R248	07/05/2020			Bond Future	10.2866	87.7043	10.2316	88.1471	(0.535)	0.0000	0.0000	91,229
2020/02/11	R248	07/05/2020	9.79	Put	Bond Future	4,948.8300	4.9488	4,549.5100	4.5495	(8.069)	0	0	0
2020/02/11	R248	07/05/2020	9.77	Call	Bond Future	762.8900	0.7629	801.3400	0.8013	5.040	0	0	0
2020/02/11	R248	07/05/2020	10.70	Call	Bond Future	4,446.1900	4.4462	4,682.5900	4.6826	5.317	0	0	0
2020/02/11	R248	07/05/2020	10.70	Put	Bond Future	1,245.2600	1.2453	1,038.8600	1.0389	(16.575)	0	0	300
2020/02/11	R248	07/05/2020	9.78	Put	Bond Future	5,013.9400	5.0139	4,612.1500	4.6121	(8.013)	0	0	0
2020/02/11	R248	07/05/2020	10.20	Put	Bond Future	2,749.9900	2.7500	2,458.9600	2.4590	(10.583)	0	0	300
2020/02/11	R248	07/05/2020	9.69	Call	Bond Future	600.2200	0.6002	622.9300	0.6229	3.784	0	0	300
2020/02/11	R248	07/05/2020	9.78	Call	Bond Future	784.2200	0.7842	825.2300	0.8252	5.229	0	0	0

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2020/02/11	R248	06/08/2020	9.00	Put	Bond Future	12,360.9000	12.3609	11,925.6800	11.9257	(3.521)	0	0	0
2020/02/11	R248	06/08/2020	10.20	Call	Bond Future	2,807.4600	2.8075	3,056.4000	3.0564	8.867	0	0	0
2020/02/11	R248	06/08/2020			Bond Future	10.3695	89.2613	10.3086	89.7439	(0.587)	0.0000	0.0000	400
2020/02/11	R248	06/08/2020	9.25	Put	Bond Future	10,133.0300	10.1330	9,726.2700	9.7263	(4.014)	0	0	0
2020/02/11	R248	06/08/2020	9.25	Call	Bond Future	435.6900	0.4357	511.5000	0.5115	17.400	0	0	20,640
2020/02/11	R248	06/08/2020	10.18	Call	Bond Future	2,733.6100	2.7336	2,979.1400	2.9791	8.982	0	0	0
2020/02/11	R248	06/08/2020	10.18	Put	Bond Future	4,251.6800	4.2517	4,014.6400	4.0146	(5.575)	0	0	0
2020/02/11	R248	06/08/2020	9.00	Call	Bond Future	237.6000	0.2376	284.9500	0.2850	19.928	0	0	3,000
2020/02/11	R248	06/08/2020	10.20	Put	Bond Future	4,163.0900	4.1631	3,929.4600	3.9295	(5.612)	0	0	0
2020/02/11	R248	06/08/2020	10.19	Call	Bond Future	2,770.4100	2.7704	3,017.7700	3.0178	8.929	0	0	0
2020/02/11	R248	06/08/2020	10.19	Put	Bond Future	4,207.2000	4.2072	3,971.9900	3.9720	(5.591)	0	0	0
2020/02/11	R248	05/11/2020	10.02	Put	Bond Future	5,997.1700	5.9972	5,646.2000	5.6462	(5.852)	0	0	0
2020/02/11	R248	05/11/2020	10.03	Call	Bond Future	2,548.1800	2.5482	2,683.9400	2.6839	5.328	0	0	0
2020/02/11	R248	05/11/2020			Bond Future	10.4521	86.4136	10.3901	86.8983	(0.593)	0.0000	0.0000	0
2020/02/11	R248	05/11/2020	10.04	Call	Bond Future	2,580.2900	2.5803	2,717.7900	2.7178	5.329	0	0	0
2020/02/11	R248	05/11/2020	10.04	Put	Bond Future	5,894.3300	5.8943	5,547.1300	5.5471	(5.890)	0	0	0
2020/02/11	R248	05/11/2020	10.02	Call	Bond Future	2,516.5600	2.5166	2,650.2900	2.6503	5.314	0	0	0
2020/02/11	R248	05/11/2020	10.03	Put	Bond Future	5,945.4300	5.9454	5,596.4900	5.5965	(5.869)	0	0	0

Total

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