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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/02/2020 TO 19/02/2020

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
2020/02/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	2025	07/05/2020		Bond Future	138.8299	138.8299	138.8667	138.8667	0.027	0.0000	0.0000	2,047
2020/02/19	2025	06/08/2020		Bond Future	139.8530	139.8530	139.8904	139.8904	0.027	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
2020/02/19	2025	05/11/2020			Bond Future	142.3385	142.3385	142.3770	142.3770	0.027	0.0000	0.0000	0
2020/02/19	2025	04/02/2021			Bond Future	143.4045	143.4045	143.4441	143.4441	0.028	0.0000	0.0000	0
2020/02/19	2029	07/05/2020			Bond Future	102.0441	102.0441	102.1930	102.1930	0.146	0.0000	0.0000	3,795
2020/02/19	2029	06/08/2020			Bond Future	103.8987	103.8987	104.0502	104.0502	0.146	0.0000	0.0000	0
2020/02/19	2029	05/11/2020			Bond Future	104.6070	104.6070	104.7615	104.7615	0.148	0.0000	0.0000	0
2020/02/19	2029	04/02/2021			Bond Future	106.5091	106.5091	106.6667	106.6667	0.148	0.0000	0.0000	0
2020/02/19	2030	07/05/2020	8.79	Call	Bond Future	986.8200	0.9868	1,087.8500	1.0878	10.238	0	0	0
2020/02/19	2030	07/05/2020	8.78	Put	Bond Future	2,222.9700	2.2230	2,053.7100	2.0537	(7.614)	0	0	0
2020/02/19	2030	07/05/2020	8.85	Put	Bond Future	1,965.0900	1.9651	1,808.1100	1.8081	(7.988)	0	0	0
2020/02/19	2030	07/05/2020	8.45	Put	Bond Future	3,706.1800	3.7062	3,487.4600	3.4875	(5.901)	0	0	0
2020/02/19	2030	07/05/2020	9.19	Put	Bond Future	1,009.7700	1.0098	909.1400	0.9091	(9.966)	0	0	7,750
2020/02/19	2030	07/05/2020			Bond Future	8.9839	95.9300	8.9401	96.1988	(0.487)	0.0000	0.0000	76,153
2020/02/19	2030	07/05/2020	8.80	Call	Bond Future	1,011.3400	1.0113	1,114.2300	1.1142	10.174	0	0	0
2020/02/19	2030	07/05/2020	8.80	Put	Bond Future	2,147.1600	2.1472	1,981.2800	1.9813	(7.726)	0	0	0
2020/02/19	2030	07/05/2020	8.45	Call	Bond Future	358.0100	0.3580	408.0600	0.4081	13.980	0	0	5,000
2020/02/19	2030	07/05/2020	9.19	Call	Bond Future	2,262.1400	2.2621	2,430.2800	2.4303	7.433	0	0	0
2020/02/19	2030	07/05/2020	8.79	Put	Bond Future	2,184.9300	2.1849	2,017.1900	2.0172	(7.677)	0	0	0
2020/02/19	2030	07/05/2020	8.78	Call	Bond Future	962.5200	0.9625	1,062.0300	1.0620	10.338	0	0	0
2020/02/19	2030	07/05/2020	8.85	Call	Bond Future	1,139.9300	1.1399	1,251.7200	1.2517	9.807	0	0	5,000
2020/02/19	2030	06/08/2020	9.42	Call	Bond Future	0.0000	0.0000	3,770.2500	3.7702	100.000	0	0	0
2020/02/19	2030	06/08/2020	9.11	Call	Bond Future	2,464.7400	2.4647	2,615.4400	2.6154	6.114	0	0	0
2020/02/19	2030	06/08/2020			Bond Future	9.0552	93.6407	9.0097	93.9142	(0.503)	0.0000	0.0000	200
2020/02/19	2030	06/08/2020	8.36	Put	Bond Future	0.0000	0.0000	4,773.0800	4.7731	100.000	0	0	0
2020/02/19	2030	06/08/2020	8.36	Call	Bond Future	0.0000	0.0000	754.4700	0.7545	100.000	0	0	800
2020/02/19	2030	06/08/2020	8.86	Put	Bond Future	0.0000	0.0000	2,753.6800	2.7537	100.000	0	0	0
2020/02/19	2030	06/08/2020	8.86	Call	Bond Future	0.0000	0.0000	1,847.0100	1.8470	100.000	0	0	800
2020/02/19	2030	06/08/2020	9.09	Call	Bond Future	2,400.2000	2.4002	2,548.6700	2.5487	6.186	0	0	0
2020/02/19	2030	06/08/2020	9.09	Put	Bond Future	2,192.1800	2.1922	2,067.1800	2.0672	(5.702)	0	0	0
2020/02/19	2030	06/08/2020	9.42	Put	Bond Future	0.0000	0.0000	1,343.2000	1.3432	100.000	0	0	800
2020/02/19	2030	06/08/2020	9.11	Put	Bond Future	2,137.2700	2.1373	2,014.5000	2.0145	(5.744)	0	0	0
2020/02/19	2030	06/08/2020	9.10	Call	Bond Future	2,432.3600	2.4324	2,581.9500	2.5819	6.150	0	0	0
2020/02/19	2030	06/08/2020	9.10	Put	Bond Future	2,164.5900	2.1646	2,040.7100	2.0407	(5.723)	0	0	0
2020/02/19	2030	05/11/2020	8.10	Put	Bond Future	6,828.2800	6.8283	6,638.3600	6.6384	(2.781)	0	0	0
2020/02/19	2030	05/11/2020	8.73	Call	Bond Future	1,632.0700	1.6321	1,795.7200	1.7957	10.027	0	0	3,000
2020/02/19	2030	05/11/2020	10.06	Put	Bond Future	1,005.3000	1.0053	987.5000	0.9875	(1.771)	0	0	1,000
2020/02/19	2030	05/11/2020	9.39	Put	Bond Future	2,045.8400	2.0458	1,993.7300	1.9937	(2.547)	0	0	0
2020/02/19	2030	05/11/2020	9.38	Call	Bond Future	3,550.5400	3.5505	3,776.3000	3.7763	6.358	0	0	0
2020/02/19	2030	05/11/2020			Bond Future	9.1246	95.2828	9.0772	95.5615	(0.519)	0.0000	0.0000	0
2020/02/19	2030	05/11/2020	9.61	Call	Bond Future	4,419.2500	4.4193	4,661.5200	4.6615	5.482	0	0	0
2020/02/19	2030	05/11/2020	9.61	Put	Bond Future	1,626.4600	1.6265	1,590.1300	1.5901	(2.234)	0	0	3,000
2020/02/19	2030	05/11/2020	8.85	Put	Bond Future	3,553.1100	3.5531	3,451.4400	3.4514	(2.861)	0	0	0
2020/02/19	2030	05/11/2020	8.85	Call	Bond Future	1,923.1900	1.9232	2,100.1200	2.1001	9.200	0	0	3,000
2020/02/19	2030	05/11/2020	8.34	Put	Bond Future	5,633.0000	5.6330	5,470.4500	5.4704	(2.886)	0	0	0
2020/02/19	2030	05/11/2020	8.34	Call	Bond Future	876.5600	0.8766	992.6100	0.9926	13.239	0	0	1,000
2020/02/19	2030	05/11/2020	9.04	Put	Bond Future	2,940.2000	2.9402	2,858.1000	2.8581	(2.792)	0	0	0
2020/02/19	2030	05/11/2020	9.04	Call	Bond Future	2,441.9200	2.4419	2,638.4200	2.6384	8.047	0	0	1,000

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
2020/02/19	2030	05/11/2020	9.86	Put	Bond Future	1,256.2800	1.2563	1,232.4000	1.2324	(1.901)	0	0	14,160
2020/02/19	2030	05/11/2020	8.36	Put	Bond Future	5,539.5700	5.5396	5,379.4000	5.3794	(2.891)	0	0	0
2020/02/19	2030	05/11/2020	8.10	Call	Bond Future	554.3600	0.5544	643.0400	0.6430	15.997	0	0	3,000
2020/02/19	2030	05/11/2020	8.73	Put	Bond Future	3,985.8700	3.9859	3,870.9200	3.8709	(2.884)	0	0	0
2020/02/19	2030	05/11/2020	9.23	Put	Bond Future	2,414.7900	2.4148	2,350.0600	2.3501	(2.681)	0	0	0
2020/02/19	2030	05/11/2020	10.06	Call	Bond Future	6,290.2500	6.2902	6,551.0500	6.5511	4.146	0	0	0
2020/02/19	2030	05/11/2020	10.37	Put	Bond Future	652.1600	0.6522	643.6800	0.6437	(1.300)	0	0	16,000
2020/02/19	2030	05/11/2020	9.39	Call	Bond Future	3,586.5500	3.5865	3,813.0400	3.8130	6.315	0	0	0
2020/02/19	2030	05/11/2020	9.38	Put	Bond Future	2,067.2800	2.0673	2,014.4400	2.0144	(2.556)	0	0	0
2020/02/19	2030	05/11/2020	9.86	Call	Bond Future	5,444.8700	5.4449	5,699.5900	5.6996	4.678	0	0	0
2020/02/19	2030	05/11/2020	8.36	Call	Bond Future	908.2300	0.9082	1,026.6600	1.0267	13.040	0	0	14,160
2020/02/19	2030	05/11/2020	8.86	Put	Bond Future	3,518.5100	3.5185	3,417.9100	3.4179	(2.859)	0	0	0
2020/02/19	2030	05/11/2020	8.86	Call	Bond Future	1,948.5900	1.9486	2,126.5900	2.1266	9.135	0	0	14,160
2020/02/19	2030	05/11/2020	9.23	Call	Bond Future	3,030.6400	3.0306	3,244.5100	3.2445	7.057	0	0	3,000
2020/02/19	2030	05/11/2020	10.47	Call	Bond Future	8,040.3700	8.0404	8,312.6700	8.3127	3.387	0	0	0
2020/02/19	2030	05/11/2020	10.47	Put	Bond Future	562.7700	0.5628	556.4700	0.5565	(1.119)	0	0	3,000
2020/02/19	2030	05/11/2020	8.53	Put	Bond Future	4,783.8600	4.7839	4,645.6100	4.6456	(2.890)	0	0	0
2020/02/19	2030	05/11/2020	8.53	Call	Bond Future	1,207.5900	1.2076	1,347.9400	1.3479	11.622	0	0	16,000
2020/02/19	2030	05/11/2020	9.03	Put	Bond Future	2,970.1900	2.9702	2,887.1100	2.8871	(2.797)	0	0	0
2020/02/19	2030	05/11/2020	9.03	Call	Bond Future	2,412.7900	2.4128	2,608.3100	2.6083	8.103	0	0	16,000
2020/02/19	2030	05/11/2020	10.37	Call	Bond Future	7,601.6700	7.6017	7,871.7900	7.8718	3.553	0	0	0
2020/02/19	2030	05/11/2020	9.40	Call	Bond Future	3,622.7000	3.6227	3,849.9300	3.8499	6.272	0	0	0
2020/02/19	2030	05/11/2020	9.40	Put	Bond Future	2,024.5900	2.0246	1,973.2200	1.9732	(2.537)	0	0	0
2020/02/19	2030	04/02/2021	8.36	Call	Bond Future	0.0000	0.0000	1,288.9200	1.2889	100.000	0	0	800
2020/02/19	2030	04/02/2021	9.16	Call	Bond Future	0.0000	0.0000	3,224.8400	3.2248	100.000	0	0	0
2020/02/19	2030	04/02/2021	9.15	Put	Bond Future	270.2500	0.2702	3,181.1500	3.1812	1077.114	0	0	0
2020/02/19	2030	04/02/2021			Bond Future	9.1970	92.9866	9.1476	93.2704	(0.537)	0.0000	0.0000	0
2020/02/19	2030	04/02/2021	9.17	Call	Bond Future	0.0000	0.0000	3,255.0800	3.2551	100.000	0	0	0
2020/02/19	2030	04/02/2021	9.17	Put	Bond Future	155.1800	0.1552	3,126.4200	3.1264	1914.706	0	0	0
2020/02/19	2030	04/02/2021	8.36	Put	Bond Future	0.0000	0.0000	5,972.0700	5.9721	100.000	0	0	0
2020/02/19	2030	04/02/2021	9.16	Put	Bond Future	212.6900	0.2127	3,153.6900	3.1537	1382.764	0	0	0
2020/02/19	2030	04/02/2021	9.15	Call	Bond Future	0.0000	0.0000	3,194.7400	3.1947	100.000	0	0	0
2020/02/19	2030	04/02/2021	8.86	Put	Bond Future	0.0000	0.0000	4,059.1500	4.0592	100.000	0	0	0
2020/02/19	2030	04/02/2021	8.86	Call	Bond Future	0.0000	0.0000	2,383.2100	2.3832	100.000	0	0	800
2020/02/19	2030	04/02/2021	10.20	Call	Bond Future	0.0000	0.0000	7,084.7800	7.0848	100.000	0	0	0
2020/02/19	2030	04/02/2021	10.20	Put	Bond Future	0.0000	0.0000	1,271.7500	1.2717	100.000	0	0	800
2020/02/19	2032	07/05/2020	9.19	Call	Bond Future	1,073.1600	1.0732	1,164.8300	1.1648	8.542	0	0	0
2020/02/19	2032	07/05/2020	9.20	Call	Bond Future	1,100.4300	1.1004	1,193.6800	1.1937	8.474	0	0	7,500
2020/02/19	2032	07/05/2020			Bond Future	9.4040	92.7757	9.3652	93.0346	(0.412)	0.0000	0.0000	84,906
2020/02/19	2032	07/05/2020	9.17	Call	Bond Future	1,019.8500	1.0198	1,108.3800	1.1084	8.681	0	0	0
2020/02/19	2032	07/05/2020	9.17	Put	Bond Future	2,598.2900	2.5983	2,427.8500	2.4278	(6.560)	0	0	0
2020/02/19	2032	07/05/2020	9.00	Put	Bond Future	3,380.8000	3.3808	3,184.8000	3.1848	(5.797)	0	0	0
2020/02/19	2032	07/05/2020	9.00	Call	Bond Future	632.1200	0.6321	695.0900	0.6951	9.962	0	0	7,500
2020/02/19	2032	07/05/2020	9.50	Put	Bond Future	1,444.8000	1.4448	1,326.5300	1.3265	(8.186)	0	0	0
2020/02/19	2032	07/05/2020	9.50	Call	Bond Future	2,082.1800	2.0822	2,222.8800	2.2229	6.757	0	0	7,500
2020/02/19	2032	07/05/2020	9.30	Put	Bond Future	2,088.3700	2.0884	1,938.5400	1.9385	(7.174)	0	0	0
2020/02/19	2032	07/05/2020	9.30	Call	Bond Future	1,391.5300	1.3915	1,500.6700	1.5007	7.843	0	0	7,500

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2020/02/19	2032	07/05/2020	9.19	Put	Bond Future	2,515.2200	2.5152	2,347.9200	2.3479	(6.652)	0	0	0
2020/02/19	2032	07/05/2020	9.20	Put	Bond Future	2,474.4000	2.4744	2,308.6800	2.3087	(6.697)	0	0	0
2020/02/19	2032	07/05/2020	9.18	Call	Bond Future	1,046.3000	1.0463	1,136.4000	1.1364	8.611	0	0	0
2020/02/19	2032	07/05/2020	9.18	Put	Bond Future	2,556.5100	2.5565	2,387.6400	2.3876	(6.605)	0	0	0
2020/02/19	2032	06/08/2020	8.79	Put	Bond Future	0.0000	0.0000	5,306.3000	5.3063	100.000	0	0	0
2020/02/19	2032	06/08/2020	9.29	Put	Bond Future	0.0000	0.0000	3,132.4600	3.1325	100.000	0	0	0
2020/02/19	2032	06/08/2020	9.46	Put	Bond Future	2,698.9000	2.6989	2,565.0800	2.5651	(4.958)	0	0	0
2020/02/19	2032	06/08/2020	9.45	Call	Bond Future	2,529.5600	2.5296	2,658.1400	2.6581	5.083	0	0	0
2020/02/19	2032	06/08/2020			Bond Future	9.4807	94.4392	9.4406	94.7027	(0.424)	0.0000	0.0000	300
2020/02/19	2032	06/08/2020	9.91	Call	Bond Future	0.0000	0.0000	4,481.3100	4.4813	100.000	0	0	0
2020/02/19	2032	06/08/2020	9.91	Put	Bond Future	0.0000	0.0000	1,465.4700	1.4655	100.000	0	0	800
2020/02/19	2032	06/08/2020	8.79	Call	Bond Future	0.0000	0.0000	891.0500	0.8911	100.000	0	0	800
2020/02/19	2032	06/08/2020	9.29	Call	Bond Future	0.0000	0.0000	2,135.5600	2.1356	100.000	0	0	800
2020/02/19	2032	06/08/2020	9.46	Call	Bond Future	2,563.1100	2.5631	2,692.7300	2.6927	5.057	0	0	0
2020/02/19	2032	06/08/2020	9.45	Put	Bond Future	2,730.9800	2.7310	2,596.1200	2.5961	(4.938)	0	0	0
2020/02/19	2032	06/08/2020	9.47	Call	Bond Future	2,596.8900	2.5969	2,727.5500	2.7275	5.031	0	0	0
2020/02/19	2032	06/08/2020	9.47	Put	Bond Future	2,667.1100	2.6671	2,534.3300	2.5343	(4.978)	0	0	0
2020/02/19	2032	05/11/2020	9.61	Put	Bond Future	2,966.4600	2.9665	2,858.5700	2.8586	(3.637)	0	0	0
2020/02/19	2032	05/11/2020	10.99	Call	Bond Future	9,226.0800	9.2261	9,467.9000	9.4679	2.621	0	0	0
2020/02/19	2032	05/11/2020	9.44	Put	Bond Future	3,503.8200	3.5038	3,381.0300	3.3810	(3.504)	0	0	0
2020/02/19	2032	05/11/2020	11.08	Call	Bond Future	9,651.6400	9.6516	9,896.3800	9.8964	2.536	0	0	0
2020/02/19	2032	05/11/2020	9.77	Put	Bond Future	2,525.1800	2.5252	2,430.4500	2.4304	(3.751)	0	0	0
2020/02/19	2032	05/11/2020			Bond Future	9.5605	91.9375	9.5188	92.2059	(0.436)	0.0000	0.0000	0
2020/02/19	2032	05/11/2020	10.99	Put	Bond Future	640.0400	0.6400	613.4400	0.6134	(4.156)	0	0	3,000
2020/02/19	2032	05/11/2020	9.76	Call	Bond Future	3,819.5900	3.8196	3,992.4900	3.9925	4.527	0	0	0
2020/02/19	2032	05/11/2020	9.76	Put	Bond Future	2,549.9800	2.5500	2,454.4600	2.4545	(3.746)	0	0	0
2020/02/19	2032	05/11/2020	9.11	Call	Bond Future	1,794.9300	1.7949	1,911.3000	1.9113	6.483	0	0	3,000
2020/02/19	2032	05/11/2020	9.61	Call	Bond Future	3,283.6500	3.2837	3,444.1800	3.4442	4.889	0	0	3,000
2020/02/19	2032	05/11/2020	9.44	Call	Bond Future	2,724.8900	2.7249	2,870.5200	2.8705	5.344	0	0	1,000
2020/02/19	2032	05/11/2020	11.08	Put	Bond Future	563.0100	0.5630	539.3300	0.5393	(4.206)	0	0	1,000
2020/02/19	2032	05/11/2020	9.77	Call	Bond Future	3,857.7900	3.8578	4,031.4800	4.0315	4.502	0	0	0
2020/02/19	2032	05/11/2020	9.11	Put	Bond Future	4,753.5200	4.7535	4,601.4700	4.6015	(3.199)	0	0	0
2020/02/19	2032	05/11/2020	8.94	Put	Bond Future	5,507.4800	5.5075	5,339.9900	5.3400	(3.041)	0	0	0
2020/02/19	2032	05/11/2020	8.94	Call	Bond Future	1,398.6400	1.3986	1,499.5700	1.4996	7.216	0	0	1,000
2020/02/19	2032	05/11/2020	9.75	Call	Bond Future	3,781.8500	3.7819	3,953.9600	3.9540	4.551	0	0	0
2020/02/19	2032	05/11/2020	9.75	Put	Bond Future	2,575.3100	2.5753	2,479.0000	2.4790	(3.740)	0	0	0
2020/02/19	2032	04/02/2021	10.82	Put	Bond Future	0.0000	0.0000	1,278.7300	1.2787	100.000	0	0	800
2020/02/19	2032	04/02/2021	9.29	Call	Bond Future	0.0000	0.0000	2,700.6800	2.7007	100.000	0	0	800
2020/02/19	2032	04/02/2021	9.63	Call	Bond Future	0.0000	0.0000	3,746.4500	3.7464	100.000	0	0	0
2020/02/19	2032	04/02/2021			Bond Future	9.6429	93.5880	9.5996	93.8615	(0.449)	0.0000	0.0000	0
2020/02/19	2032	04/02/2021	8.79	Put	Bond Future	0.0000	0.0000	6,821.1600	6.8212	100.000	0	0	0
2020/02/19	2032	04/02/2021	8.79	Call	Bond Future	0.0000	0.0000	1,495.1900	1.4952	100.000	0	0	800
2020/02/19	2032	04/02/2021	9.61	Call	Bond Future	0.0000	0.0000	3,680.2700	3.6803	100.000	0	0	0
2020/02/19	2032	04/02/2021	9.61	Put	Bond Future	207.6500	0.2077	3,614.4700	3.6145	1640.655	0	0	0
2020/02/19	2032	04/02/2021	10.82	Call	Bond Future	0.0000	0.0000	8,577.0400	8.5770	100.000	0	0	0
2020/02/19	2032	04/02/2021	9.29	Put	Bond Future	0.0000	0.0000	4,689.2600	4.6893	100.000	0	0	0
2020/02/19	2032	04/02/2021	9.63	Put	Bond Future	81.3100	0.0813	3,554.3100	3.5543	4271.307	0	0	0
2020/02/19	2032	04/02/2021	9.62	Call	Bond Future	0.0000	0.0000	3,713.4700	3.7135	100.000	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
2020/02/19	2032	04/02/2021	9.62	Put	Bond Future	144.4500	0.1445	3,584.4700	3.5845	2381.461	0	0	0
2020/02/19	2033	07/05/2020			Bond Future	101.2800	101.2800	101.2632	101.2632	(0.017)	0.0000	0.0000	6,960
2020/02/19	2033	06/08/2020			Bond Future	103.1206	103.1206	103.1035	103.1035	(0.017)	0.0000	0.0000	0
2020/02/19	2033	05/11/2020			Bond Future	103.7371	103.7371	103.7200	103.7200	(0.017)	0.0000	0.0000	0
2020/02/19	2033	04/02/2021			Bond Future	105.6236	105.6236	105.6063	105.6063	(0.016)	0.0000	0.0000	0
2020/02/19	2037	07/05/2020	9.60	Put	Bond Future	4,082.6300	4.0826	3,758.3600	3.7584	(7.943)	0	0	0
2020/02/19	2037	07/05/2020	9.59	Call	Bond Future	677.1800	0.6772	784.2500	0.7842	15.811	0	0	0
2020/02/19	2037	07/05/2020	9.70	Put	Bond Future	3,548.2000	3.5482	3,247.7500	3.2477	(8.468)	0	0	0
2020/02/19	2037	07/05/2020			Bond Future	10.0532	89.9033	9.9937	90.3370	(0.592)	0.0000	0.0000	68,429
2020/02/19	2037	07/05/2020	9.60	Call	Bond Future	697.8200	0.6978	807.1800	0.8072	15.672	0	0	0
2020/02/19	2037	07/05/2020	9.59	Put	Bond Future	4,138.8700	4.1389	3,812.3100	3.8123	(7.890)	0	0	0
2020/02/19	2037	07/05/2020	9.70	Call	Bond Future	926.9300	0.9269	1,060.1100	1.0601	14.368	0	0	7,500
2020/02/19	2037	07/05/2020	9.61	Call	Bond Future	718.8600	0.7189	830.5400	0.8305	15.536	0	0	0
2020/02/19	2037	07/05/2020	9.61	Put	Bond Future	4,026.8800	4.0269	3,704.9300	3.7049	(7.995)	0	0	0
2020/02/19	2037	07/05/2020	10.00	Put	Bond Future	2,221.0400	2.2210	1,995.4200	1.9954	(10.158)	0	0	0
2020/02/19	2037	07/05/2020	10.00	Call	Bond Future	1,833.6000	1.8336	2,041.6100	2.0416	11.344	0	0	7,500
2020/02/19	2037	06/08/2020	9.88	Put	Bond Future	4,100.8800	4.1009	3,771.4100	3.7714	(8.034)	0	0	0
2020/02/19	2037	06/08/2020			Bond Future	10.1420	87.2554	10.0804	87.6967	(0.607)	0.0000	0.0000	300
2020/02/19	2037	06/08/2020	9.87	Call	Bond Future	2,168.0100	2.1680	2,277.7900	2.2778	5.064	0	0	0
2020/02/19	2037	06/08/2020	9.87	Put	Bond Future	4,143.6100	4.1436	3,812.1000	3.8121	(8.001)	0	0	0
2020/02/19	2037	06/08/2020	9.88	Call	Bond Future	2,199.1000	2.1991	2,310.9200	2.3109	5.085	0	0	0
2020/02/19	2037	06/08/2020	9.86	Call	Bond Future	2,137.4000	2.1374	2,244.9200	2.2449	5.030	0	0	0
2020/02/19	2037	06/08/2020	9.86	Put	Bond Future	4,186.9000	4.1869	3,853.1300	3.8531	(7.972)	0	0	0
2020/02/19	2037	05/11/2020	10.18	Call	Bond Future	3,422.2200	3.4222	3,658.8100	3.6588	6.913	0	0	0
2020/02/19	2037	05/11/2020	10.17	Put	Bond Future	3,794.7100	3.7947	3,580.5700	3.5806	(5.643)	0	0	0
2020/02/19	2037	05/11/2020			Bond Future	10.2278	88.7855	10.1642	89.2348	(0.622)	0.0000	0.0000	0
2020/02/19	2037	05/11/2020	10.19	Call	Bond Future	3,457.9000	3.4579	3,695.8900	3.6959	6.883	0	0	0
2020/02/19	2037	05/11/2020	10.19	Put	Bond Future	3,724.6800	3.7247	3,513.3500	3.5133	(5.674)	0	0	0
2020/02/19	2037	05/11/2020	10.17	Call	Bond Future	3,386.4200	3.3864	3,621.6000	3.6216	6.945	0	0	0
2020/02/19	2037	05/11/2020	10.18	Put	Bond Future	3,759.7100	3.7597	3,546.9800	3.5470	(5.658)	0	0	0
2020/02/19	2037	04/02/2021	10.27	Call	Bond Future	0.0000	0.0000	4,351.9200	4.3519	100.000	0	0	0
2020/02/19	2037	04/02/2021	10.28	Put	Bond Future	260.0600	0.2601	4,190.5200	4.1905	1511.367	0	0	0
2020/02/19	2037	04/02/2021			Bond Future	10.3175	86.1220	10.2516	86.5796	(0.638)	0.0000	0.0000	0
2020/02/19	2037	04/02/2021	10.27	Put	Bond Future	329.6300	0.3296	4,223.9100	4.2239	1181.409	0	0	0
2020/02/19	2037	04/02/2021	10.28	Call	Bond Future	0.0000	0.0000	4,388.1000	4.3881	100.000	0	0	0
2020/02/19	2037	04/02/2021	10.29	Call	Bond Future	0.0000	0.0000	4,424.4200	4.4244	100.000	0	0	0
2020/02/19	2037	04/02/2021	10.29	Put	Bond Future	190.5800	0.1906	4,157.3600	4.1574	2081.425	0	0	0
2020/02/19	2038	07/05/2020			Bond Future	117.5822	117.5822	118.0607	118.0607	0.407	0.0000	0.0000	10,867
2020/02/19	2038	06/08/2020			Bond Future	118.0317	118.0317	118.5187	118.5187	0.413	0.0000	0.0000	0
2020/02/19	2038	05/11/2020			Bond Future	120.1292	120.1292	120.6254	120.6254	0.413	0.0000	0.0000	0
2020/02/19	2038	04/02/2021			Bond Future	120.6010	120.6010	121.1066	121.1066	0.419	0.0000	0.0000	0
2020/02/19	2040	07/05/2020	9.74	Call	Bond Future	707.4800	0.7075	800.0900	0.8001	13.090	0	0	0
2020/02/19	2040	07/05/2020	9.75	Put	Bond Future	4,278.0200	4.2780	3,989.6200	3.9896	(6.741)	0	0	0
2020/02/19	2040	07/05/2020	9.85	Put	Bond Future	3,705.7500	3.7057	3,438.0900	3.4381	(7.223)	0	0	0

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2020/02/19	2040	07/05/2020			Bond Future	10.1938	92.4322	10.1445	92.8153	(0.483)	0.0000	0.0000	48,848
2020/02/19	2040	07/05/2020	9.74	Put	Bond Future	4,337.9800	4.3380	4,047.5000	4.0475	(6.696)	0	0	0
2020/02/19	2040	07/05/2020	9.75	Call	Bond Future	730.0000	0.7300	824.6900	0.8247	12.971	0	0	0
2020/02/19	2040	07/05/2020	10.00	Put	Bond Future	2,952.9900	2.9530	2,717.8300	2.7178	(7.963)	0	0	0
2020/02/19	2040	07/05/2020	10.00	Call	Bond Future	1,430.4600	1.4305	1,578.3900	1.5784	10.341	0	0	2,640
2020/02/19	2040	07/05/2020	9.50	Put	Bond Future	5,939.8100	5.9398	5,604.2000	5.6042	(5.650)	0	0	0
2020/02/19	2040	07/05/2020	9.50	Call	Bond Future	294.8700	0.2949	342.3500	0.3423	16.102	0	0	2,640
2020/02/19	2040	07/05/2020	9.73	Call	Bond Future	685.2700	0.6853	775.8200	0.7758	13.214	0	0	0
2020/02/19	2040	07/05/2020	9.85	Call	Bond Future	976.3300	0.9763	1,091.7600	1.0918	11.823	0	0	7,500
2020/02/19	2040	07/05/2020	9.73	Put	Bond Future	4,398.3700	4.3984	4,105.8300	4.1058	(6.651)	0	0	0
2020/02/19	2040	07/05/2020	10.15	Put	Bond Future	2,305.0300	2.3050	2,104.5500	2.1046	(8.698)	0	0	0
2020/02/19	2040	07/05/2020	10.15	Call	Bond Future	1,964.7000	1.9647	2,147.3100	2.1473	9.295	0	0	7,500
2020/02/19	2040	06/08/2020	10.03	Call	Bond Future	2,346.6000	2.3466	2,512.8100	2.5128	7.083	0	0	0
2020/02/19	2040	06/08/2020	10.04	Call	Bond Future	2,380.1600	2.3802	2,548.1200	2.5481	7.057	0	0	0
2020/02/19	2040	06/08/2020	10.02	Put	Bond Future	4,358.9300	4.3589	4,133.8000	4.1338	(5.165)	0	0	0
2020/02/19	2040	06/08/2020			Bond Future	10.2833	89.5790	10.2324	89.9689	(0.495)	0.0000	0.0000	600
2020/02/19	2040	06/08/2020	10.04	Put	Bond Future	4,267.8200	4.2678	4,045.9300	4.0459	(5.199)	0	0	0
2020/02/19	2040	06/08/2020	10.02	Call	Bond Future	2,313.2900	2.3133	2,478.0100	2.4780	7.121	0	0	0
2020/02/19	2040	06/08/2020	10.79	Put	Bond Future	0.0000	0.0000	1,726.0700	1.7261	100.000	0	0	800
2020/02/19	2040	06/08/2020	9.57	Put	Bond Future	0.0000	0.0000	6,484.6600	6.4847	100.000	0	0	0
2020/02/19	2040	06/08/2020	10.03	Put	Bond Future	4,313.2000	4.3132	4,089.5600	4.0896	(5.185)	0	0	0
2020/02/19	2040	06/08/2020	10.79	Call	Bond Future	0.0000	0.0000	5,853.4700	5.8535	100.000	0	0	0
2020/02/19	2040	06/08/2020	9.57	Call	Bond Future	0.0000	0.0000	1,157.3100	1.1573	100.000	0	0	800
2020/02/19	2040	06/08/2020	10.07	Put	Bond Future	0.0000	0.0000	3,916.7700	3.9168	100.000	0	0	0
2020/02/19	2040	06/08/2020	10.07	Call	Bond Future	0.0000	0.0000	2,655.1200	2.6551	100.000	0	0	800
2020/02/19	2040	05/11/2020	10.23	Call	Bond Future	3,360.3500	3.3604	3,555.0200	3.5550	5.793	0	0	2,000
2020/02/19	2040	05/11/2020	11.70	Put	Bond Future	1,031.0000	1.0310	966.1100	0.9661	(6.294)	0	0	2,000
2020/02/19	2040	05/11/2020	10.00	Call	Bond Future	2,575.4600	2.5755	2,740.7700	2.7408	6.419	0	0	2,000
2020/02/19	2040	05/11/2020	9.50	Call	Bond Future	1,239.1800	1.2392	1,340.7000	1.3407	8.193	0	0	2,000
2020/02/19	2040	05/11/2020	10.30	Call	Bond Future	3,620.1800	3.6202	3,823.5800	3.8236	5.619	0	0	0
2020/02/19	2040	05/11/2020			Bond Future	10.3697	91.1498	10.3170	91.5468	(0.507)	0.0000	0.0000	0
2020/02/19	2040	05/11/2020	10.23	Put	Bond Future	4,420.4300	4.4204	4,218.1000	4.2181	(4.577)	0	0	0
2020/02/19	2040	05/11/2020	9.73	Put	Bond Future	6,812.1600	6.8122	6,545.5800	6.5456	(3.913)	0	0	0
2020/02/19	2040	05/11/2020	9.73	Call	Bond Future	1,788.4000	1.7884	1,918.8200	1.9188	7.293	0	0	2,000
2020/02/19	2040	05/11/2020	10.30	Put	Bond Future	4,146.4400	4.1464	3,952.8400	3.9528	(4.669)	0	0	0
2020/02/19	2040	05/11/2020	11.70	Call	Bond Future	10,201.0600	10.2011	10,533.1700	10.5332	3.256	0	0	0
2020/02/19	2040	05/11/2020	10.00	Put	Bond Future	5,425.4700	5.4255	5,193.7800	5.1938	(4.270)	0	0	0
2020/02/19	2040	05/11/2020	9.50	Put	Bond Future	8,178.9100	8.1789	7,883.4300	7.8834	(3.613)	0	0	0
2020/02/19	2040	05/11/2020	10.31	Call	Bond Future	3,658.0600	3.6581	3,862.6900	3.8627	5.594	0	0	0
2020/02/19	2040	05/11/2020	10.32	Put	Bond Future	4,070.7900	4.0708	3,879.6500	3.8796	(4.695)	0	0	0
2020/02/19	2040	05/11/2020	11.50	Call	Bond Future	9,204.1300	9.2041	9,522.6100	9.5226	3.460	0	0	0
2020/02/19	2040	05/11/2020	11.50	Put	Bond Future	1,312.4500	1.3125	1,233.9300	1.2339	(5.983)	0	0	2,000
2020/02/19	2040	05/11/2020	10.31	Put	Bond Future	4,108.4700	4.1085	3,916.1000	3.9161	(4.682)	0	0	0
2020/02/19	2040	05/11/2020	10.32	Call	Bond Future	3,696.1300	3.6961	3,901.9900	3.9020	5.570	0	0	0
2020/02/19	2040	04/02/2021	9.57	Put	Bond Future	0.0000	0.0000	8,501.5500	8.5015	100.000	0	0	0
2020/02/19	2040	04/02/2021	10.07	Put	Bond Future	0.0000	0.0000	5,910.4700	5.9105	100.000	0	0	0
2020/02/19	2040	04/02/2021	10.42	Put	Bond Future	295.5900	0.2956	4,503.1700	4.5032	1423.451	0	0	0
2020/02/19	2040	04/02/2021			Bond Future	10.4598	88.2783	10.4054	88.6827	(0.520)	0.0000	0.0000	0

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2020/02/19	2040	04/02/2021	11.74	Call	Bond Future	0.0000	0.0000	10,645.5800	10.6456	100.000	0	0	0
2020/02/19	2040	04/02/2021	11.74	Put	Bond Future	0.0000	0.0000	1,520.4200	1.5204	100.000	0	0	800
2020/02/19	2040	04/02/2021	10.07	Call	Bond Future	0.0000	0.0000	3,353.1200	3.3531	100.000	0	0	800
2020/02/19	2040	04/02/2021	10.41	Call	Bond Future	0.0000	0.0000	4,573.3700	4.5734	100.000	0	0	0
2020/02/19	2040	04/02/2021	10.41	Put	Bond Future	370.0500	0.3701	4,539.0100	4.5390	1126.594	0	0	0
2020/02/19	2040	04/02/2021	9.57	Call	Bond Future	0.0000	0.0000	1,910.8900	1.9109	100.000	0	0	800
2020/02/19	2040	04/02/2021	10.42	Call	Bond Future	0.0000	0.0000	4,611.9900	4.6120	100.000	0	0	0
2020/02/19	2040	04/02/2021	10.40	Call	Bond Future	0.0000	0.0000	4,535.2500	4.5352	100.000	0	0	0
2020/02/19	2040	04/02/2021	10.40	Put	Bond Future	444.6100	0.4446	4,575.4500	4.5755	929.093	0	0	0
2020/02/19	2044	07/05/2020	9.81	Call	Bond Future	737.7600	0.7378	888.4700	0.8885	20.428	0	0	0
2020/02/19	2044	07/05/2020	9.79	Put	Bond Future	4,571.7500	4.5718	4,125.8600	4.1259	(9.753)	0	0	0
2020/02/19	2044	07/05/2020	9.45	Put	Bond Future	7,012.1500	7.0122	6,476.0500	6.4761	(7.645)	0	0	0
2020/02/19	2044	07/05/2020	9.97	Put	Bond Future	3,534.2700	3.5343	3,148.3000	3.1483	(10.921)	0	0	0
2020/02/19	2044	07/05/2020	9.33	Call	Bond Future	110.7700	0.1108	146.0000	0.1460	31.805	0	0	100
2020/02/19	2044	07/05/2020	9.98	Call	Bond Future	1,183.4500	1.1834	1,391.1300	1.3911	17.549	0	0	100
2020/02/19	2044	07/05/2020	9.26	Call	Bond Future	78.7000	0.0787	105.3800	0.1054	33.901	0	0	556
2020/02/19	2044	07/05/2020			Bond Future	10.2668	89.0257	10.1919	89.6159	(0.729)	0.0000	0.0000	78,059
2020/02/19	2044	07/05/2020	9.81	Put	Bond Future	4,447.3700	4.4474	4,007.8700	4.0079	(9.882)	0	0	0
2020/02/19	2044	07/05/2020	9.79	Call	Bond Future	693.7100	0.6937	838.0300	0.8380	20.804	0	0	0
2020/02/19	2044	07/05/2020	10.81	Call	Bond Future	4,914.2900	4.9143	5,369.9500	5.3700	9.272	0	0	0
2020/02/19	2044	07/05/2020	10.81	Put	Bond Future	824.3300	0.8243	689.7800	0.6898	(16.322)	0	0	129
2020/02/19	2044	07/05/2020	9.33	Put	Bond Future	8,010.7000	8.0107	7,455.7200	7.4557	(6.928)	0	0	0
2020/02/19	2044	07/05/2020	9.80	Put	Bond Future	4,509.2100	4.5092	4,066.5000	4.0665	(9.818)	0	0	0
2020/02/19	2044	07/05/2020	9.45	Call	Bond Future	189.3400	0.1893	243.4500	0.2434	28.578	0	0	129
2020/02/19	2044	07/05/2020	9.97	Call	Bond Future	1,153.6700	1.1537	1,357.9100	1.3579	17.704	0	0	129
2020/02/19	2044	07/05/2020	9.98	Put	Bond Future	3,482.0600	3.4821	3,099.5300	3.0995	(10.986)	0	0	0
2020/02/19	2044	07/05/2020	11.09	Call	Bond Future	6,566.2700	6.5663	7,069.7000	7.0697	7.667	0	0	0
2020/02/19	2044	07/05/2020	9.26	Put	Bond Future	8,616.3700	8.6164	8,052.8400	8.0528	(6.540)	0	0	0
2020/02/19	2044	07/05/2020	9.91	Put	Bond Future	3,859.4400	3.8594	3,452.9800	3.4530	(10.532)	0	0	0
2020/02/19	2044	07/05/2020	9.80	Call	Bond Future	715.4500	0.7155	862.9500	0.8630	20.616	0	0	0
2020/02/19	2044	07/05/2020	11.09	Put	Bond Future	494.1600	0.4942	407.3800	0.4074	(17.561)	0	0	100
2020/02/19	2044	07/05/2020	9.91	Call	Bond Future	984.2900	0.9843	1,168.0400	1.1680	18.668	0	0	556
2020/02/19	2044	07/05/2020	11.02	Call	Bond Future	6,146.0000	6.1460	6,638.9100	6.6389	8.020	0	0	0
2020/02/19	2044	07/05/2020	11.02	Put	Bond Future	561.7600	0.5618	464.4600	0.4645	(17.321)	0	0	556
2020/02/19	2044	06/08/2020	9.98	Call	Bond Future	2,017.0500	2.0171	2,249.8800	2.2499	11.543	0	0	602
2020/02/19	2044	06/08/2020	11.09	Put	Bond Future	1,494.1900	1.4942	1,346.4200	1.3464	(9.890)	0	0	602
2020/02/19	2044	06/08/2020	9.01	Call	Bond Future	243.8400	0.2438	292.7300	0.2927	20.050	0	0	140
2020/02/19	2044	06/08/2020	9.66	Call	Bond Future	1,145.7900	1.1458	1,307.1100	1.3071	14.079	0	0	140
2020/02/19	2044	06/08/2020	9.88	Call	Bond Future	1,715.5200	1.7155	1,926.0000	1.9260	12.269	0	0	0
2020/02/19	2044	06/08/2020			Bond Future	10.3540	86.2367	10.2767	86.8374	(0.747)	0.0000	0.0000	500
2020/02/19	2044	06/08/2020	9.36	Put	Bond Future	8,867.3300	8.8673	8,365.0500	8.3650	(5.664)	0	0	0
2020/02/19	2044	06/08/2020	9.36	Call	Bond Future	580.1600	0.5802	678.6100	0.6786	16.969	0	0	602
2020/02/19	2044	06/08/2020	9.98	Put	Bond Future	4,988.3500	4.9883	4,620.4500	4.6205	(7.375)	0	0	0
2020/02/19	2044	06/08/2020	9.86	Call	Bond Future	1,658.5400	1.6585	1,864.6100	1.8646	12.425	0	0	0
2020/02/19	2044	06/08/2020	9.86	Put	Bond Future	5,619.5500	5.6196	5,224.8900	5.2249	(7.023)	0	0	0
2020/02/19	2044	06/08/2020	11.09	Call	Bond Future	6,876.8700	6.8769	7,329.8300	7.3298	6.587	0	0	0
2020/02/19	2044	06/08/2020	9.01	Put	Bond Future	11,765.7900	11.7658	11,213.9500	11.2139	(4.690)	0	0	0

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2020/02/19	2044	06/08/2020	9.66	Put	Bond Future	6,797.3100	6.7973	6,357.9000	6.3579	(6.464)	0	0	0
2020/02/19	2044	06/08/2020	9.88	Put	Bond Future	5,510.3200	5.5103	5,120.0700	5.1201	(7.082)	0	0	0
2020/02/19	2044	06/08/2020	10.93	Call	Bond Future	6,037.2700	6.0373	6,466.3300	6.4663	7.107	0	0	0
2020/02/19	2044	06/08/2020	10.93	Put	Bond Future	1,775.3400	1.7753	1,603.6700	1.6037	(9.670)	0	0	140
2020/02/19	2044	06/08/2020	9.87	Call	Bond Future	1,686.8900	1.6869	1,895.0500	1.8950	12.340	0	0	0
2020/02/19	2044	06/08/2020	9.87	Put	Bond Future	5,564.7300	5.5647	5,172.1600	5.1722	(7.055)	0	0	0
2020/02/19	2044	05/11/2020	11.06	Put	Bond Future	2,159.8700	2.1599	1,982.3700	1.9824	(8.218)	0	0	525
2020/02/19	2044	05/11/2020	11.43	Call	Bond Future	8,577.0300	8.5770	9,055.2000	9.0552	5.575	0	0	0
2020/02/19	2044	05/11/2020	9.72	Put	Bond Future	7,325.0000	7.3250	6,898.4500	6.8985	(5.823)	0	0	0
2020/02/19	2044	05/11/2020	9.97	Call	Bond Future	2,247.4200	2.2474	2,485.2800	2.4853	10.584	0	0	568
2020/02/19	2044	05/11/2020	9.29	Put	Bond Future	10,294.0200	10.2940	9,792.8300	9.7928	(4.869)	0	0	0
2020/02/19	2044	05/11/2020	9.96	Put	Bond Future	5,989.7400	5.9897	5,613.7400	5.6137	(6.277)	0	0	0
2020/02/19	2044	05/11/2020	10.36	Call	Bond Future	3,591.5800	3.5916	3,906.4700	3.9065	8.767	0	0	0
2020/02/19	2044	05/11/2020			Bond Future	10.4380	87.7488	10.3581	88.3603	(0.765)	0.0000	0.0000	0
2020/02/19	2044	05/11/2020	9.72	Call	Bond Future	1,552.4100	1.5524	1,737.3700	1.7374	11.914	0	0	1,815
2020/02/19	2044	05/11/2020	9.97	Put	Bond Future	5,938.4800	5.9385	5,564.8300	5.5648	(6.292)	0	0	0
2020/02/19	2044	05/11/2020	9.96	Call	Bond Future	2,216.9300	2.2169	2,452.4400	2.4524	10.623	0	0	0
2020/02/19	2044	05/11/2020	11.38	Call	Bond Future	8,316.0100	8.3160	8,788.9200	8.7889	5.687	0	0	0
2020/02/19	2044	05/11/2020	11.38	Put	Bond Future	1,620.0800	1.6201	1,481.4800	1.4815	(8.555)	0	0	568
2020/02/19	2044	05/11/2020	10.34	Call	Bond Future	3,515.5700	3.5156	3,827.1900	3.8272	8.864	0	0	0
2020/02/19	2044	05/11/2020	10.34	Put	Bond Future	4,267.0300	4.2670	3,967.1400	3.9671	(7.028)	0	0	0
2020/02/19	2044	05/11/2020	11.06	Call	Bond Future	6,684.0500	6.6840	7,118.0600	7.1181	6.493	0	0	0
2020/02/19	2044	05/11/2020	10.04	Put	Bond Future	5,588.6400	5.5886	5,229.6100	5.2296	(6.424)	0	0	0
2020/02/19	2044	05/11/2020	11.17	Put	Bond Future	1,953.6600	1.9537	1,790.6000	1.7906	(8.346)	0	0	1,815
2020/02/19	2044	05/11/2020	11.43	Put	Bond Future	1,550.7600	1.5508	1,417.4200	1.4174	(8.598)	0	0	1,815
2020/02/19	2044	05/11/2020	8.87	Put	Bond Future	13,820.8700	13.8209	13,268.0100	13.2680	(4.000)	0	0	0
2020/02/19	2044	05/11/2020	9.29	Call	Bond Future	749.2300	0.7492	859.5500	0.8595	14.724	0	0	568
2020/02/19	2044	05/11/2020	10.36	Put	Bond Future	4,188.7600	4.1888	3,892.1400	3.8921	(7.081)	0	0	0
2020/02/19	2044	05/11/2020	10.04	Call	Bond Future	2,466.3800	2.4664	2,718.8600	2.7189	10.237	0	0	525
2020/02/19	2044	05/11/2020	9.34	Put	Bond Future	9,908.9800	9.9090	9,415.3400	9.4153	(4.982)	0	0	0
2020/02/19	2044	05/11/2020	9.34	Call	Bond Future	815.7900	0.8158	933.6600	0.9337	14.449	0	0	525
2020/02/19	2044	05/11/2020	11.17	Call	Bond Future	7,235.7900	7.2358	7,684.2400	7.6842	6.198	0	0	0
2020/02/19	2044	05/11/2020	8.87	Call	Bond Future	340.4600	0.3405	399.1100	0.3991	17.227	0	0	1,815
2020/02/19	2044	05/11/2020	10.02	Put	Bond Future	5,687.1900	5.6872	5,324.0700	5.3241	(6.385)	0	0	0
2020/02/19	2044	05/11/2020	10.02	Call	Bond Future	2,403.0300	2.4030	2,651.4200	2.6514	10.337	0	0	1,815
2020/02/19	2044	05/11/2020	10.35	Call	Bond Future	3,553.4800	3.5535	3,866.7400	3.8667	8.816	0	0	0
2020/02/19	2044	05/11/2020	10.35	Put	Bond Future	4,227.7400	4.2277	3,929.4900	3.9295	(7.055)	0	0	0
2020/02/19	2044	04/02/2021	10.04	Put	Bond Future	6,723.7800	6.7238	6,361.6500	6.3616	(5.386)	0	0	0
2020/02/19	2044	04/02/2021	10.37	Call	Bond Future	4,059.9800	4.0600	4,376.4400	4.3764	7.795	0	0	0
2020/02/19	2044	04/02/2021	10.35	Put	Bond Future	5,321.4100	5.3214	5,011.8600	5.0119	(5.817)	0	0	0
2020/02/19	2044	04/02/2021			Bond Future	10.5255	84.9415	10.4430	85.5642	(0.784)	0.0000	0.0000	0
2020/02/19	2044	04/02/2021	10.37	Put	Bond Future	5,239.8000	5.2398	4,933.5600	4.9336	(5.844)	0	0	0
2020/02/19	2044	04/02/2021	10.35	Call	Bond Future	3,987.8800	3.9879	4,301.0300	4.3010	7.853	0	0	0
2020/02/19	2044	04/02/2021	10.04	Call	Bond Future	2,948.0200	2.9480	3,208.5900	3.2086	8.839	0	0	0
2020/02/19	2044	04/02/2021	10.84	Call	Bond Future	5,923.0900	5.9231	6,312.3200	6.3123	6.571	0	0	0
2020/02/19	2044	04/02/2021	10.36	Put	Bond Future	5,280.4800	5.2805	4,972.5800	4.9726	(5.831)	0	0	0
2020/02/19	2044	04/02/2021	10.84	Put	Bond Future	3,618.5900	3.6186	3,385.1200	3.3851	(6.452)	0	0	405
2020/02/19	2044	04/02/2021	10.29	Call	Bond Future	3,775.5800	3.7756	4,078.7400	4.0787	8.029	0	0	0

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2020/02/19	2044	04/02/2021	10.29	Put	Bond Future	5,573.0100	5.5730	5,253.4700	5.2535	(5.734)	0	0	405
2020/02/19	2044	04/02/2021	9.66	Put	Bond Future	8,825.7900	8.8258	8,395.3500	8.3953	(4.877)	0	0	0
2020/02/19	2044	04/02/2021	9.66	Call	Bond Future	1,896.5400	1.8965	2,088.8000	2.0888	10.137	0	0	405
2020/02/19	2044	04/02/2021	10.36	Call	Bond Future	4,023.8600	4.0239	4,338.6600	4.3387	7.823	0	0	0
2020/02/19	2046	07/05/2020			Bond Future	108.0411	108.0411	108.0229	108.0229	(0.017)	0.0000	0.0000	14,000
2020/02/19	2046	06/08/2020			Bond Future	110.0047	110.0047	109.9861	109.9861	(0.017)	0.0000	0.0000	0
2020/02/19	2046	05/11/2020			Bond Future	110.1711	110.1711	110.1524	110.1524	(0.017)	0.0000	0.0000	0
2020/02/19	2046	04/02/2021			Bond Future	112.1742	112.1742	112.1555	112.1555	(0.017)	0.0000	0.0000	0
2020/02/19	2050	07/05/2020			Bond Future	111.8839	111.8839	111.9754	111.9754	0.082	0.0000	0.0000	11,773
2020/02/19	2050	06/08/2020			Bond Future	112.0445	112.0445	112.1375	112.1375	0.083	0.0000	0.0000	0
2020/02/19	2050	05/11/2020			Bond Future	114.0359	114.0359	114.1308	114.1308	0.083	0.0000	0.0000	0
2020/02/19	2050	04/02/2021			Bond Future	114.1965	114.1965	114.2935	114.2935	0.085	0.0000	0.0000	0
2020/02/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	AL37	07/05/2020			Index Future	704.0650	704.0650	705.1290	705.1290	0.151	0.0000	0.0000	0
2020/02/19	AL37	06/08/2020			Index Future	716.5540	716.5540	717.6370	717.6370	0.151	0.0000	0.0000	0
2020/02/19	AL37	05/11/2020			Index Future	729.2630	729.2630	730.3660	730.3660	0.151	0.0000	0.0000	0
2020/02/19	AL37	04/02/2021			Index Future	742.3630	742.3630	743.4860	743.4860	0.151	0.0000	0.0000	0
2020/02/19	AL7T	07/05/2020			Index Future	811.2140	811.2140	813.4390	813.4390	0.274	0.0000	0.0000	0
2020/02/19	AL7T	06/08/2020			Index Future	825.6040	825.6040	827.8670	827.8670	0.274	0.0000	0.0000	0
2020/02/19	AL7T	05/11/2020			Index Future	840.2470	840.2470	842.5520	842.5520	0.274	0.0000	0.0000	0
2020/02/19	AL7T	04/02/2021			Index Future	855.3410	855.3410	857.6870	857.6870	0.274	0.0000	0.0000	0
2020/02/19	ALBI	07/05/2020			Index Future	718.3640	718.3640	720.8900	720.8900	0.352	0.0000	0.0000	211
2020/02/19	ALBI	06/08/2020			Index Future	731.1070	731.1070	733.6770	733.6770	0.352	0.0000	0.0000	0
2020/02/19	ALBI	05/11/2020			Index Future	744.0740	744.0740	746.6910	746.6910	0.352	0.0000	0.0000	0
2020/02/19	ALBI	04/02/2021			Index Future	757.4400	757.4400	760.1050	760.1050	0.352	0.0000	0.0000	0
2020/02/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/02/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/02/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/02/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/19	ES33	07/05/2020			Bond Future	11.0628	76.6110	11.0067	76.9282	(0.507)	0.0000	0.0000	350
2020/02/19	ES33	06/08/2020			Bond Future	11.1914	77.9847	11.1333	78.3074	(0.520)	0.0000	0.0000	0
2020/02/19	ES33	05/11/2020			Bond Future	11.3262	75.5614	11.2658	75.8901	(0.533)	0.0000	0.0000	0
2020/02/19	ES33	04/02/2021			Bond Future	11.4692	76.9178	11.4064	77.2527	(0.547)	0.0000	0.0000	0
2020/02/19	ES42	07/05/2020			Bond Future	11.4020	77.1643	11.3461	77.5248	(0.490)	0.0000	0.0000	4,919
2020/02/19	ES42	06/08/2020			Bond Future	11.5272	78.5479	11.4693	78.9148	(0.502)	0.0000	0.0000	0
2020/02/19	ES42	05/11/2020			Bond Future	11.6572	75.6622	11.5971	76.0358	(0.516)	0.0000	0.0000	0
2020/02/19	ES42	04/02/2021			Bond Future	11.7904	77.0202	11.7280	77.4007	(0.529)	0.0000	0.0000	0
2020/02/19	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/19	GOVI	07/05/2020			GOVI	710.4340	710.4340	712.9640	712.9640	0.356	0.0000	0.0000	1,177
2020/02/19	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/19	GOVI	07/05/2020	720.00	Put	GOVI	95,660.0000	9.5660	70,360.0000	7.0360	(26.448)	0	0	0
2020/02/19	GOVI	07/05/2020	719.98	Put	GOVI	95,460.0000	9.5460	70,160.0000	7.0160	(26.503)	0	0	0
2020/02/19	GOVI	07/05/2020	719.99	Put	GOVI	95,560.0000	9.5560	70,260.0000	7.0260	(26.476)	0	0	0
2020/02/19	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/19	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/19	GOVI	06/08/2020	728.12	Put	GOVI	50,850.0000	5.0850	25,100.0000	2.5100	(50.639)	0	0	0
2020/02/19	GOVI	06/08/2020			GOVI	723.0350	723.0350	725.6100	725.6100	0.356	0.0000	0.0000	0
2020/02/19	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/19	GOVI	06/08/2020	728.14	Put	GOVI	51,050.0000	5.1050	25,300.0000	2.5300	(50.441)	0	0	0
2020/02/19	GOVI	06/08/2020	728.13	Put	GOVI	50,950.0000	5.0950	25,200.0000	2.5200	(50.540)	0	0	0
2020/02/19	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/19	GOVI	05/11/2020	737.84	Put	GOVI	19,800.0000	1.9800	0.0000	0.0000	(100.000)	0	0	0
2020/02/19	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	6,510.0000	0.6510	100.000	0	0	0
2020/02/19	GOVI	05/11/2020			GOVI	735.8600	735.8600	738.4810	738.4810	0.356	0.0000	0.0000	0
2020/02/19	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	6,410.0000	0.6410	100.000	0	0	0
2020/02/19	GOVI	05/11/2020	737.83	Put	GOVI	19,700.0000	1.9700	0.0000	0.0000	(100.000)	0	0	0
2020/02/19	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	6,310.0000	0.6310	100.000	0	0	0
2020/02/19	GOVI	05/11/2020	737.85	Put	GOVI	19,900.0000	1.9900	0.0000	0.0000	(100.000)	0	0	0
2020/02/19	GOVI	04/02/2021	750.96	Put	GOVI	18,820.0000	1.8820	0.0000	0.0000	(100.000)	0	0	0
2020/02/19	GOVI	04/02/2021			GOVI	749.0780	749.0780	751.7470	751.7470	0.356	0.0000	0.0000	0
2020/02/19	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	7,970.0000	0.7970	100.000	0	0	0
2020/02/19	GOVI	04/02/2021	750.95	Put	GOVI	18,720.0000	1.8720	0.0000	0.0000	(100.000)	0	0	0
2020/02/19	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	7,870.0000	0.7870	100.000	0	0	0
2020/02/19	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	8,070.0000	0.8070	100.000	0	0	0
2020/02/19	GOVI	04/02/2021	750.94	Put	GOVI	18,620.0000	1.8620	0.0000	0.0000	(100.000)	0	0	0
2020/02/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/02/19	IGOV	07/05/2020			Index Future	263.9570	263.9570	264.1390	264.1390	0.069	0.0000	0.0000	1,009

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
2020/02/19	IGOV	06/08/2020			Index Future	268.7030	268.7030	268.8880	268.8880	0.069	0.0000	0.0000	0
2020/02/19	IGOV	05/11/2020			Index Future	273.5320	273.5320	273.7200	273.7200	0.069	0.0000	0.0000	0
2020/02/19	IGOV	04/02/2021			Index Future	278.5070	278.5070	278.6990	278.6990	0.069	0.0000	0.0000	0
2020/02/19	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/02/19	IS02	22/06/2020			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2020/02/19	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/02/19	IS05	17/12/2020			Interest Rate Swap	95.3000	95.3000	95.2800	95.2800	(0.021)	0.0000	0.0000	0
2020/02/19	IS05	16/03/2021			Interest Rate Swap	94.2100	94.2100	94.1800	94.1800	(0.032)	0.0000	0.0000	0
2020/02/19	IS05	15/06/2021			Interest Rate Swap	93.0300	93.0300	92.9800	92.9800	(0.054)	0.0000	0.0000	0
2020/02/19	IS05	21/09/2021			Interest Rate Swap	92.8200	92.8200	92.7500	92.7500	(0.075)	0.0000	0.0000	0
2020/02/19	IS05	21/12/2021			Interest Rate Swap	94.6800	94.6800	94.6000	94.6000	(0.084)	0.0000	0.0000	51
2020/02/19	IS05	15/03/2022			Interest Rate Swap	94.5000	94.5000	94.4000	94.4000	(0.106)	0.0000	0.0000	0
2020/02/19	IS05	21/06/2022			Interest Rate Swap	95.3600	95.3600	95.2400	95.2400	(0.126)	0.0000	0.0000	0
2020/02/19	IS05	20/09/2022			Interest Rate Swap	99.0100	99.0100	98.8700	98.8700	(0.141)	0.0000	0.0000	0
2020/02/19	IS05	20/12/2022			Interest Rate Swap	99.9900	99.9900	99.8400	99.8400	(0.150)	0.0000	0.0000	0
2020/02/19	IS05	22/03/2023			Interest Rate Swap	92.9800	92.9800	92.8100	92.8100	(0.183)	0.0000	0.0000	0
2020/02/19	IS05	20/06/2023			Interest Rate Swap	98.8400	98.8400	98.6600	98.6600	(0.182)	0.0000	0.0000	0
2020/02/19	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/02/19	IS10	17/12/2025			Interest Rate Swap	88.7800	88.7800	88.5100	88.5100	(0.304)	0.0000	0.0000	0
2020/02/19	IS10	16/03/2026			Interest Rate Swap	85.5200	85.5200	85.2400	85.2400	(0.327)	0.0000	0.0000	0
2020/02/19	IS10	15/06/2026			Interest Rate Swap	84.0700	84.0700	83.7800	83.7800	(0.345)	0.0000	0.0000	0
2020/02/19	IS10	21/09/2026			Interest Rate Swap	86.1700	86.1700	85.8700	85.8700	(0.348)	0.0000	0.0000	0
2020/02/19	IS10	21/12/2026			Interest Rate Swap	90.0000	90.0000	89.6900	89.6900	(0.344)	0.0000	0.0000	0
2020/02/19	IS10	15/03/2027			Interest Rate Swap	88.4300	88.4300	88.1200	88.1200	(0.351)	0.0000	0.0000	0
2020/02/19	IS10	21/06/2027			Interest Rate Swap	90.5100	90.5100	90.1900	90.1900	(0.354)	0.0000	0.0000	0
2020/02/19	IS10	20/09/2027			Interest Rate Swap	96.0600	96.0600	95.7500	95.7500	(0.323)	0.0000	0.0000	0
2020/02/19	IS10	20/12/2027			Interest Rate Swap	96.3900	96.3900	96.0700	96.0700	(0.332)	0.0000	0.0000	0
2020/02/19	IS10	22/03/2028			Interest Rate Swap	89.6500	89.6500	89.3200	89.3200	(0.368)	0.0000	0.0000	0
2020/02/19	IS10	20/06/2028			Interest Rate Swap	97.0900	97.0900	96.7600	96.7600	(0.340)	0.0000	0.0000	0
2020/02/19	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/02/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/02/19	R023	07/05/2020	6.91	Put	Bond Future	189.9800	0.1900	140.5200	0.1405	(26.034)	0	0	0
2020/02/19	R023	07/05/2020			Bond Future	6.6043	104.4205	6.5457	104.5711	(0.888)	0.0000	0.0000	67,970
2020/02/19	R023	07/05/2020	6.90	Call	Bond Future	950.1200	0.9501	1,050.2700	1.0503	10.541	0	0	0
2020/02/19	R023	07/05/2020	6.90	Put	Bond Future	194.9800	0.1950	144.4800	0.1445	(25.900)	0	0	0
2020/02/19	R023	07/05/2020	6.91	Call	Bond Future	970.5500	0.9706	1,071.7400	1.0717	10.426	0	0	0
2020/02/19	R023	07/05/2020	6.89	Call	Bond Future	929.8200	0.9298	1,028.9200	1.0289	10.658	0	0	0
2020/02/19	R023	07/05/2020	6.89	Put	Bond Future	200.1000	0.2001	148.5500	0.1486	(25.762)	0	0	0
2020/02/19	R023	06/08/2020	7.26	Call	Bond Future	1,880.2700	1.8803	1,987.8800	1.9879	5.723	0	0	0
2020/02/19	R023	06/08/2020			Bond Future	6.5315	106.2928	6.4665	106.4460	(0.994)	0.0000	0.0000	0
2020/02/19	R023	06/08/2020	7.26	Put	Bond Future	180.8900	0.1809	135.2800	0.1353	(25.214)	0	0	0
2020/02/19	R023	06/08/2020	7.27	Call	Bond Future	1,900.4900	1.9005	2,008.6800	2.0087	5.693	0	0	0
2020/02/19	R023	06/08/2020	7.28	Put	Bond Future	175.4000	0.1754	130.9300	0.1309	(25.353)	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
2020/02/19	R023	06/08/2020	7.27	Put	Bond Future	178.0300	0.1780	133.0000	0.1330	(25.293)	0	0	0
2020/02/19	R023	06/08/2020	7.28	Call	Bond Future	1,920.9300	1.9209	2,029.6800	2.0297	5.661	0	0	0
2020/02/19	R023	05/11/2020	7.46	Put	Bond Future	171.7200	0.1717	143.9000	0.1439	(16.201)	0	0	0
2020/02/19	R023	05/11/2020	7.47	Put	Bond Future	169.4600	0.1695	142.1500	0.1421	(16.116)	0	0	0
2020/02/19	R023	05/11/2020			Bond Future	6.4590	104.2283	6.3863	104.3845	(1.125)	0.0000	0.0000	0
2020/02/19	R023	05/11/2020	7.46	Call	Bond Future	2,293.2900	2.2933	2,421.7100	2.4217	5.600	0	0	0
2020/02/19	R023	05/11/2020	7.47	Call	Bond Future	2,311.9500	2.3119	2,440.8800	2.4409	5.577	0	0	0
2020/02/19	R023	05/11/2020	7.45	Call	Bond Future	2,274.4600	2.2745	2,402.5700	2.4026	5.633	0	0	0
2020/02/19	R023	05/11/2020	7.45	Put	Bond Future	173.8000	0.1738	145.6700	0.1457	(16.185)	0	0	0
2020/02/19	R023	04/02/2021	6.34	Call	Bond Future	0.0000	0.0000	790.7500	0.7908	100.000	0	0	0
2020/02/19	R023	04/02/2021	6.32	Put	Bond Future	75.4600	0.0755	684.7900	0.6848	807.487	0	0	0
2020/02/19	R023	04/02/2021			Bond Future	6.3591	106.0998	6.2766	106.2591	(1.297)	0.0000	0.0000	0
2020/02/19	R023	04/02/2021	6.34	Put	Bond Future	36.8500	0.0369	668.3000	0.6683	1713.569	0	0	0
2020/02/19	R023	04/02/2021	6.32	Call	Bond Future	0.0000	0.0000	768.6300	0.7686	100.000	0	0	0
2020/02/19	R023	04/02/2021	6.33	Put	Bond Future	56.1500	0.0562	676.2900	0.6763	1104.435	0	0	0
2020/02/19	R023	04/02/2021	6.33	Call	Bond Future	0.0000	0.0000	779.4400	0.7794	100.000	0	0	0
2020/02/19	R035	07/05/2020	9.48	Put	Bond Future	3,631.0700	3.6311	3,351.3800	3.3514	(7.703)	0	0	0
2020/02/19	R035	07/05/2020	9.47	Call	Bond Future	836.9500	0.8369	952.1600	0.9522	13.765	0	0	0
2020/02/19	R035	07/05/2020	9.85	Call	Bond Future	1,994.3200	1.9943	2,197.7000	2.1977	10.198	0	0	7,500
2020/02/19	R035	07/05/2020	10.57	Put	Bond Future	534.3800	0.5344	465.1000	0.4651	(12.965)	0	0	3,530
2020/02/19	R035	07/05/2020	9.75	Call	Bond Future	1,634.5000	1.6345	1,814.0900	1.8141	10.987	0	0	5,000
2020/02/19	R035	07/05/2020	10.75	Put	Bond Future	378.5100	0.3785	326.9200	0.3269	(13.630)	0	0	5,000
2020/02/19	R035	07/05/2020			Bond Future	9.8525	94.2184	9.7981	94.6155	(0.552)	0.0000	0.0000	118,150
2020/02/19	R035	07/05/2020	9.11	Put	Bond Future	5,884.9600	5.8850	5,533.6500	5.5337	(5.970)	0	0	0
2020/02/19	R035	07/05/2020	9.11	Call	Bond Future	241.4700	0.2415	287.2800	0.2873	18.971	0	0	5,000
2020/02/19	R035	07/05/2020	9.48	Call	Bond Future	860.5700	0.8606	978.0000	0.9780	13.646	0	0	0
2020/02/19	R035	07/05/2020	9.47	Put	Bond Future	3,683.4900	3.6835	3,401.5800	3.4016	(7.653)	0	0	0
2020/02/19	R035	07/05/2020	9.85	Put	Bond Future	2,012.2300	2.0122	1,818.4900	1.8185	(9.628)	0	0	0
2020/02/19	R035	07/05/2020	9.78	Put	Bond Future	2,268.0900	2.2681	2,057.7200	2.0577	(9.275)	0	0	0
2020/02/19	R035	07/05/2020	10.57	Call	Bond Future	5,549.3300	5.5493	5,877.1700	5.8772	5.908	0	0	0
2020/02/19	R035	07/05/2020	9.75	Put	Bond Future	2,384.8200	2.3848	2,167.2900	2.1673	(9.121)	0	0	0
2020/02/19	R035	07/05/2020	10.75	Call	Bond Future	6,588.5400	6.5885	6,934.0700	6.9341	5.244	0	0	0
2020/02/19	R035	07/05/2020	9.49	Call	Bond Future	884.7500	0.8847	1,004.4300	1.0044	13.527	0	0	0
2020/02/19	R035	07/05/2020	9.49	Put	Bond Future	3,579.3000	3.5793	3,301.8600	3.3019	(7.751)	0	0	0
2020/02/19	R035	07/05/2020	9.55	Put	Bond Future	3,274.6100	3.2746	3,010.6600	3.0107	(8.061)	0	0	0
2020/02/19	R035	07/05/2020	9.55	Call	Bond Future	1,033.9200	1.0339	1,167.0900	1.1671	12.880	0	0	7,500
2020/02/19	R035	07/05/2020	9.78	Call	Bond Future	1,738.3800	1.7384	1,925.1300	1.9251	10.743	0	0	3,530
2020/02/19	R035	07/05/2020	9.18	Put	Bond Future	5,411.7100	5.4117	5,071.8600	5.0719	(6.280)	0	0	0
2020/02/19	R035	07/05/2020	9.18	Call	Bond Future	321.2700	0.3213	378.5400	0.3785	17.826	0	0	3,530
2020/02/19	R035	06/08/2020	9.67	Call	Bond Future	2,069.6100	2.0696	2,243.6600	2.2437	8.410	0	0	500
2020/02/19	R035	06/08/2020	10.45	Put	Bond Future	1,616.3100	1.6163	1,499.1500	1.4991	(7.249)	0	0	500
2020/02/19	R035	06/08/2020	9.00	Put	Bond Future	7,607.6700	7.6077	7,271.6000	7.2716	(4.418)	0	0	0
2020/02/19	R035	06/08/2020	9.92	Put	Bond Future	3,029.4900	3.0295	2,838.2200	2.8382	(6.314)	0	0	0
2020/02/19	R035	06/08/2020			Bond Future	9.9346	95.9078	9.8783	96.3119	(0.566)	0.0000	0.0000	410
2020/02/19	R035	06/08/2020	9.09	Put	Bond Future	7,029.9500	7.0300	6,706.4400	6.7064	(4.602)	0	0	0
2020/02/19	R035	06/08/2020	9.09	Call	Bond Future	681.5500	0.6816	762.1700	0.7622	11.829	0	0	500
2020/02/19	R035	06/08/2020	9.67	Put	Bond Future	3,993.0100	3.9930	3,762.9300	3.7629	(5.762)	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
2020/02/19	R035	06/08/2020	9.00	Call	Bond Future	545.8400	0.5458	613.9000	0.6139	12.469	0	0	24,761
2020/02/19	R035	06/08/2020	9.92	Call	Bond Future	2,924.8600	2.9249	3,137.7200	3.1377	7.278	0	0	0
2020/02/19	R035	06/08/2020	10.45	Call	Bond Future	5,201.2800	5.2013	5,488.2500	5.4883	5.517	0	0	0
2020/02/19	R035	06/08/2020	9.93	Call	Bond Future	2,961.9400	2.9619	3,176.3300	3.1763	7.238	0	0	0
2020/02/19	R035	06/08/2020	9.91	Put	Bond Future	3,064.1500	3.0642	2,871.6000	2.8716	(6.284)	0	0	0
2020/02/19	R035	06/08/2020	8.75	Put	Bond Future	9,395.0400	9.3950	9,034.2800	9.0343	(3.840)	0	0	0
2020/02/19	R035	06/08/2020	8.75	Call	Bond Future	312.1400	0.3121	355.5100	0.3555	13.894	0	0	3,000
2020/02/19	R035	06/08/2020	9.93	Put	Bond Future	2,994.8800	2.9949	2,805.1400	2.8051	(6.335)	0	0	0
2020/02/19	R035	06/08/2020	9.91	Call	Bond Future	2,887.7600	2.8878	3,099.3400	3.0993	7.327	0	0	0
2020/02/19	R035	05/11/2020	10.34	Put	Bond Future	2,599.3500	2.5994	2,451.8700	2.4519	(5.674)	0	0	0
2020/02/19	R035	05/11/2020			Bond Future	10.0227	93.0908	9.9645	93.5023	(0.581)	0.0000	0.0000	0
2020/02/19	R035	05/11/2020	10.33	Call	Bond Future	4,751.2800	4.7513	5,014.1800	5.0142	5.533	0	0	0
2020/02/19	R035	05/11/2020	10.33	Put	Bond Future	2,624.2700	2.6243	2,475.6700	2.4757	(5.663)	0	0	0
2020/02/19	R035	05/11/2020	10.34	Call	Bond Future	4,794.3600	4.7944	5,058.3800	5.0584	5.507	0	0	0
2020/02/19	R035	05/11/2020	10.32	Call	Bond Future	4,708.6600	4.7087	4,970.4100	4.9704	5.559	0	0	0
2020/02/19	R035	05/11/2020	10.32	Put	Bond Future	2,649.7300	2.6497	2,499.9800	2.5000	(5.652)	0	0	0
2020/02/19	R035	04/02/2021	10.04	Put	Bond Future	4,457.0100	4.4570	4,260.6200	4.2606	(4.406)	0	0	0
2020/02/19	R035	04/02/2021	10.14	Put	Bond Future	4,116.8900	4.1169	3,931.4500	3.9314	(4.504)	0	0	650
2020/02/19	R035	04/02/2021	11.14	Put	Bond Future	1,834.4600	1.8345	1,740.7100	1.7407	(5.110)	0	0	650
2020/02/19	R035	04/02/2021	10.05	Call	Bond Future	3,966.8200	3.9668	4,190.6300	4.1906	5.642	0	0	0
2020/02/19	R035	04/02/2021			Bond Future	10.1156	94.7622	10.0552	95.1813	(0.597)	0.0000	0.0000	0
2020/02/19	R035	04/02/2021	10.14	Call	Bond Future	4,285.7100	4.2857	4,519.3700	4.5194	5.452	0	0	0
2020/02/19	R035	04/02/2021	10.06	Call	Bond Future	4,001.5900	4.0016	4,226.5000	4.2265	5.621	0	0	0
2020/02/19	R035	04/02/2021	10.06	Put	Bond Future	4,387.0700	4.3871	4,192.8800	4.1929	(4.426)	0	0	0
2020/02/19	R035	04/02/2021	10.04	Call	Bond Future	3,932.1900	3.9322	4,154.9000	4.1549	5.664	0	0	0
2020/02/19	R035	04/02/2021	11.14	Call	Bond Future	8,536.6800	8.5367	8,862.0300	8.8620	3.811	0	0	0
2020/02/19	R035	04/02/2021	10.05	Put	Bond Future	4,421.9300	4.4219	4,226.6400	4.2266	(4.416)	0	0	0
2020/02/19	R186	07/05/2020	8.09	Put	Bond Future	1,122.3000	1.1223	1,021.1500	1.0211	(9.013)	0	0	0
2020/02/19	R186	07/05/2020	7.90	Put	Bond Future	1,663.8500	1.6638	1,534.8500	1.5349	(7.753)	0	0	2,500
2020/02/19	R186	07/05/2020	8.28	Put	Bond Future	725.5400	0.7255	651.9000	0.6519	(10.150)	0	0	0
2020/02/19	R186	07/05/2020	8.93	Call	Bond Future	4,806.8300	4.8068	4,996.0000	4.9960	3.935	0	0	0
2020/02/19	R186	07/05/2020			Bond Future	8.0485	116.4627	8.0103	116.6711	(0.475)	0.0000	0.0000	85,113
2020/02/19	R186	07/05/2020	8.08	Call	Bond Future	1,318.1500	1.3181	1,423.7300	1.4237	8.010	0	0	0
2020/02/19	R186	07/05/2020	8.08	Put	Bond Future	1,147.0500	1.1470	1,044.2300	1.0442	(8.964)	0	0	0
2020/02/19	R186	07/05/2020	8.50	Call	Bond Future	2,847.0100	2.8470	3,006.6000	3.0066	5.606	0	0	0
2020/02/19	R186	07/05/2020	8.50	Put	Bond Future	424.5800	0.4246	375.7700	0.3758	(11.496)	0	0	23,172
2020/02/19	R186	07/05/2020	8.09	Call	Bond Future	1,347.6900	1.3477	1,454.9400	1.4549	7.958	0	0	0
2020/02/19	R186	07/05/2020	7.90	Call	Bond Future	852.1100	0.8521	931.5100	0.9315	9.318	0	0	0
2020/02/19	R186	07/05/2020	8.28	Call	Bond Future	1,975.9700	1.9760	2,110.7300	2.1107	6.820	0	0	0
2020/02/19	R186	07/05/2020	8.93	Put	Bond Future	138.9200	0.1389	119.6900	0.1197	(13.842)	0	0	0
2020/02/19	R186	07/05/2020	8.07	Call	Bond Future	1,288.9800	1.2890	1,393.0900	1.3931	8.077	0	0	0
2020/02/19	R186	07/05/2020	8.07	Put	Bond Future	1,172.1900	1.1722	1,067.9000	1.0679	(8.897)	0	0	0
2020/02/19	R186	07/05/2020	7.60	Put	Bond Future	2,816.1700	2.8162	2,649.0900	2.6491	(5.933)	0	0	0
2020/02/19	R186	07/05/2020	7.60	Call	Bond Future	341.8800	0.3419	383.2000	0.3832	12.086	0	0	0
2020/02/19	R186	06/08/2020	8.25	Call	Bond Future	2,243.8900	2.2439	2,369.4400	2.3694	5.595	0	0	0
2020/02/19	R186	06/08/2020	8.38	Put	Bond Future	1,183.0100	1.1830	1,108.1000	1.1081	(6.332)	0	0	0
2020/02/19	R186	06/08/2020			Bond Future	8.0939	113.2478	8.0536	113.4598	(0.498)	0.0000	0.0000	1,870

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2020/02/19	R186	06/08/2020	8.37	Call	Bond Future	2,639.5900	2.6396	2,775.8100	2.7758	5.161	0	0	0
2020/02/19	R186	06/08/2020	8.37	Put	Bond Future	1,200.4600	1.2005	1,124.6900	1.1247	(6.312)	0	0	0
2020/02/19	R186	06/08/2020	8.25	Put	Bond Future	1,427.3300	1.4273	1,340.8900	1.3409	(6.056)	0	0	3,150
2020/02/19	R186	06/08/2020	8.38	Call	Bond Future	2,673.8200	2.6738	2,810.9000	2.8109	5.127	0	0	0
2020/02/19	R186	06/08/2020	8.36	Call	Bond Future	2,605.5400	2.6055	2,740.9000	2.7409	5.195	0	0	0
2020/02/19	R186	06/08/2020	8.36	Put	Bond Future	1,218.1200	1.2181	1,141.4900	1.1415	(6.291)	0	0	0
2020/02/19	R186	05/11/2020	8.64	Put	Bond Future	1,158.5900	1.1586	1,092.5400	1.0925	(5.701)	0	0	0
2020/02/19	R186	05/11/2020	8.65	Call	Bond Future	3,683.2700	3.6833	3,833.5900	3.8336	4.081	0	0	0
2020/02/19	R186	05/11/2020			Bond Future	8.1422	115.2339	8.0996	115.4499	(0.523)	0.0000	0.0000	0
2020/02/19	R186	05/11/2020	8.66	Call	Bond Future	3,719.0800	3.7191	3,869.7000	3.8697	4.050	0	0	0
2020/02/19	R186	05/11/2020	8.66	Put	Bond Future	1,131.5900	1.1316	1,066.1400	1.0661	(5.784)	0	0	0
2020/02/19	R186	05/11/2020	9.26	Put	Bond Future	505.6900	0.5057	515.7700	0.5158	1.993	0	0	3,500
2020/02/19	R186	05/11/2020	8.64	Call	Bond Future	3,647.5700	3.6476	3,797.5900	3.7976	4.113	0	0	0
2020/02/19	R186	05/11/2020	7.84	Put	Bond Future	2,902.8700	2.9029	2,806.7400	2.8067	(3.312)	0	0	0
2020/02/19	R186	05/11/2020	8.65	Put	Bond Future	1,145.0200	1.1450	1,079.2700	1.0793	(5.742)	0	0	0
2020/02/19	R186	05/11/2020	8.34	Put	Bond Future	1,648.2800	1.6483	1,579.4700	1.5795	(4.175)	0	0	0
2020/02/19	R186	05/11/2020	8.34	Call	Bond Future	2,645.9300	2.6459	2,793.1900	2.7932	5.566	0	0	3,500
2020/02/19	R186	05/11/2020	9.26	Call	Bond Future	5,996.3400	5.9963	6,222.4900	6.2225	3.771	0	0	0
2020/02/19	R186	05/11/2020	7.84	Call	Bond Future	1,356.8300	1.3568	1,476.7700	1.4768	8.840	0	0	3,500
2020/02/19	R186	04/02/2021	8.15	Call	Bond Future	0.0000	0.0000	2,451.5800	2.4516	100.000	0	0	0
2020/02/19	R186	04/02/2021			Bond Future	8.1916	112.0007	8.1466	112.2210	(0.550)	0.0000	0.0000	0
2020/02/19	R186	04/02/2021	8.15	Put	Bond Future	203.3800	0.2034	2,434.7300	2.4347	1097.133	0	0	0
2020/02/19	R186	04/02/2021	8.16	Call	Bond Future	0.0000	0.0000	2,477.4100	2.4774	100.000	0	0	0
2020/02/19	R186	04/02/2021	8.17	Put	Bond Future	105.5000	0.1055	2,389.0900	2.3891	2164.540	0	0	0
2020/02/19	R186	04/02/2021	8.16	Put	Bond Future	154.4300	0.1544	2,411.6100	2.4116	1461.620	0	0	0
2020/02/19	R186	04/02/2021	8.17	Call	Bond Future	0.0000	0.0000	2,503.8200	2.5038	100.000	0	0	0
2020/02/19	R197	07/05/2020			Bond Future	309.2675	309.2675	309.2966	309.2966	0.009	0.0000	0.0000	2,507
2020/02/19	R197	06/08/2020			Bond Future	307.1265	307.1265	307.1558	307.1558	0.010	0.0000	0.0000	0
2020/02/19	R197	05/11/2020			Bond Future	312.5843	312.5843	312.6151	312.6151	0.010	0.0000	0.0000	0
2020/02/19	R197	04/02/2021			Bond Future	310.3044	310.3044	310.3366	310.3366	0.010	0.0000	0.0000	0
2020/02/19	R202	07/05/2020			Bond Future	229.1288	229.1288	229.0899	229.0899	(0.017)	0.0000	0.0000	8,483
2020/02/19	R202	06/08/2020			Bond Future	229.1705	229.1705	229.1305	229.1305	(0.017)	0.0000	0.0000	0
2020/02/19	R202	05/11/2020			Bond Future	233.2431	233.2431	233.2034	233.2034	(0.017)	0.0000	0.0000	0
2020/02/19	R202	04/02/2021			Bond Future	233.2544	233.2544	233.2147	233.2147	(0.017)	0.0000	0.0000	0
2020/02/19	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/19	R208	07/05/2020	4.80	Put	Bond Future	1,340.1400	1.3401	1,344.2700	1.3443	0.308	0	0	0
2020/02/19	R208	07/05/2020			Bond Future	6.3576	101.0979	6.3625	101.0938	0.076	0.0000	0.0000	15,984
2020/02/19	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/19	R208	07/05/2020	4.82	Put	Bond Future	1,322.7500	1.3228	1,326.8800	1.3269	0.312	0	0	0
2020/02/19	R208	07/05/2020	4.81	Put	Bond Future	1,331.4400	1.3314	1,335.5700	1.3356	0.310	0	0	0
2020/02/19	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/19	R208	06/08/2020	5.57	Put	Bond Future	290.2500	0.2902	293.9200	0.2939	1.264	0	0	0
2020/02/19	R208	06/08/2020			Bond Future	6.0172	102.9107	6.0241	102.9064	0.116	0.0000	0.0000	0
2020/02/19	R208	06/08/2020	5.56	Call	Bond Future	12.8000	0.0128	12.1900	0.0122	(4.766)	0	0	0
2020/02/19	R208	06/08/2020	5.56	Put	Bond Future	295.5900	0.2956	299.2900	0.2993	1.252	0	0	0

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2020/02/19	R208	06/08/2020	5.57	Call	Bond Future	13.6600	0.0137	13.0200	0.0130	(4.685)	0	0	0
2020/02/19	R208	06/08/2020	5.55	Call	Bond Future	12.1200	0.0121	11.5400	0.0115	(4.785)	0	0	0
2020/02/19	R208	06/08/2020	5.55	Put	Bond Future	301.1100	0.3011	304.8400	0.3048	1.239	0	0	0
2020/02/19	R208	05/11/2020	4.78	Call	Bond Future	14.1200	0.0141	13.4400	0.0134	(4.816)	0	0	0
2020/02/19	R208	05/11/2020	4.77	Put	Bond Future	204.4900	0.2045	207.8900	0.2079	1.663	0	0	0
2020/02/19	R208	05/11/2020			Bond Future	5.2668	101.3137	5.2775	101.3096	0.201	0.0000	0.0000	0
2020/02/19	R208	05/11/2020	4.79	Call	Bond Future	14.9200	0.0149	14.2100	0.0142	(4.759)	0	0	0
2020/02/19	R208	05/11/2020	4.79	Put	Bond Future	198.1500	0.1982	201.5100	0.2015	1.696	0	0	0
2020/02/19	R208	05/11/2020	4.78	Put	Bond Future	201.2000	0.2012	204.5900	0.2046	1.685	0	0	0
2020/02/19	R208	05/11/2020	4.77	Call	Bond Future	13.5600	0.0136	12.8900	0.0129	(4.941)	0	0	0
2020/02/19	R209	07/05/2020	9.47	Call	Bond Future	588.0900	0.5881	670.7200	0.6707	14.051	0	0	0
2020/02/19	R209	07/05/2020			Bond Future	9.9201	71.6543	9.8661	71.9899	(0.545)	0.0000	0.0000	67,923
2020/02/19	R209	07/05/2020	9.45	Call	Bond Future	554.4000	0.5544	633.6600	0.6337	14.297	0	0	0
2020/02/19	R209	07/05/2020	9.45	Put	Bond Future	3,553.2400	3.5532	3,296.8100	3.2968	(7.217)	0	0	0
2020/02/19	R209	07/05/2020	9.47	Put	Bond Future	3,455.6900	3.4557	3,202.6300	3.2026	(7.323)	0	0	0
2020/02/19	R209	07/05/2020	9.46	Call	Bond Future	571.1300	0.5711	652.0200	0.6520	14.163	0	0	0
2020/02/19	R209	07/05/2020	9.46	Put	Bond Future	3,504.3100	3.5043	3,249.5100	3.2495	(7.271)	0	0	0
2020/02/19	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/19	R209	06/08/2020	5.55	Put	Bond Future	36,594.0800	36.5941	36,252.3900	36.2524	(0.934)	0	0	0
2020/02/19	R209	06/08/2020			Bond Future	9.9984	72.9391	9.9427	73.2807	(0.558)	0.0000	0.0000	200
2020/02/19	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/19	R209	06/08/2020	5.57	Put	Bond Future	36,377.2700	36.3773	36,035.5800	36.0356	(0.939)	0	0	0
2020/02/19	R209	06/08/2020	5.56	Put	Bond Future	36,485.6000	36.4856	36,143.9100	36.1439	(0.937)	0	0	0
2020/02/19	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/19	R209	05/11/2020	10.02	Call	Bond Future	2,879.0700	2.8791	3,104.1400	3.1041	7.817	0	0	0
2020/02/19	R209	05/11/2020			Bond Future	10.0788	71.0683	10.0213	71.4162	(0.571)	0.0000	0.0000	0
2020/02/19	R209	05/11/2020	10.00	Call	Bond Future	2,818.5100	2.8185	3,041.4100	3.0414	7.908	0	0	0
2020/02/19	R209	05/11/2020	10.00	Put	Bond Future	3,295.7300	3.2957	3,170.7500	3.1707	(3.792)	0	0	0
2020/02/19	R209	05/11/2020	10.02	Put	Bond Future	3,234.7800	3.2348	3,111.9700	3.1120	(3.797)	0	0	0
2020/02/19	R209	05/11/2020	10.01	Call	Bond Future	2,848.5900	2.8486	3,072.5800	3.0726	7.863	0	0	0
2020/02/19	R209	05/11/2020	10.01	Put	Bond Future	3,265.0200	3.2650	3,141.1300	3.1411	(3.794)	0	0	0
2020/02/19	R209	04/02/2021	10.12	Put	Bond Future	246.4100	0.2464	3,583.3600	3.5834	1354.227	0	0	0
2020/02/19	R209	04/02/2021			Bond Future	10.1614	72.3442	10.1020	72.6985	(0.585)	0.0000	0.0000	0
2020/02/19	R209	04/02/2021	10.11	Call	Bond Future	0.0000	0.0000	3,660.1200	3.6601	100.000	0	0	0
2020/02/19	R209	04/02/2021	10.11	Put	Bond Future	306.1600	0.3062	3,611.9700	3.6120	1079.765	0	0	0
2020/02/19	R209	04/02/2021	10.12	Call	Bond Future	0.0000	0.0000	3,691.2600	3.6913	100.000	0	0	0
2020/02/19	R209	04/02/2021	10.10	Call	Bond Future	0.0000	0.0000	3,629.1000	3.6291	100.000	0	0	0
2020/02/19	R209	04/02/2021	10.10	Put	Bond Future	365.9800	0.3660	3,640.7700	3.6408	894.800	0	0	0
2020/02/19	R210	07/05/2020			Bond Future	188.2203	188.2203	188.1854	188.1854	(0.019)	0.0000	0.0000	1,941
2020/02/19	R210	06/08/2020			Bond Future	191.6412	191.6412	191.6055	191.6055	(0.019)	0.0000	0.0000	0
2020/02/19	R210	05/11/2020			Bond Future	192.3356	192.3356	192.2999	192.2999	(0.019)	0.0000	0.0000	0
2020/02/19	R210	04/02/2021			Bond Future	195.8328	195.8328	195.7970	195.7970	(0.018)	0.0000	0.0000	0
2020/02/19	R212	07/05/2020			Bond Future	164.9605	164.9605	165.0717	165.0717	0.067	0.0000	0.0000	6,719
2020/02/19	R212	06/08/2020			Bond Future	165.6730	165.6730	165.7861	165.7861	0.068	0.0000	0.0000	0
2020/02/19	R212	05/11/2020			Bond Future	168.6172	168.6172	168.7329	168.7329	0.069	0.0000	0.0000	0

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2020/02/19	R212	04/02/2021			Bond Future	169.3638	169.3638	169.4821	169.4821	0.070	0.0000	0.0000	0
2020/02/19	R213	07/05/2020	9.01	Put	Bond Future	2,227.2300	2.2272	2,058.7000	2.0587	(7.567)	0	0	0
2020/02/19	R213	07/05/2020	9.00	Call	Bond Future	971.6400	0.9716	1,067.4700	1.0675	9.863	0	0	0
2020/02/19	R213	07/05/2020			Bond Future	9.2110	86.4534	9.1673	86.7193	(0.475)	0.0000	0.0000	18,714
2020/02/19	R213	07/05/2020	9.01	Call	Bond Future	995.4800	0.9955	1,092.9300	1.0929	9.789	0	0	0
2020/02/19	R213	07/05/2020	9.00	Put	Bond Future	2,265.2800	2.2653	2,095.1300	2.0951	(7.511)	0	0	0
2020/02/19	R213	07/05/2020	9.02	Call	Bond Future	1,019.8300	1.0198	1,118.9200	1.1189	9.716	0	0	0
2020/02/19	R213	07/05/2020	9.02	Put	Bond Future	2,189.7500	2.1897	2,022.8600	2.0229	(7.621)	0	0	0
2020/02/19	R213	06/08/2020	9.31	Call	Bond Future	2,427.3300	2.4273	2,569.5300	2.5695	5.858	0	0	0
2020/02/19	R213	06/08/2020			Bond Future	9.2792	88.0035	9.2338	88.2742	(0.488)	0.0000	0.0000	300
2020/02/19	R213	06/08/2020	9.29	Call	Bond Future	2,364.1100	2.3641	2,504.1400	2.5041	5.923	0	0	0
2020/02/19	R213	06/08/2020	9.29	Put	Bond Future	2,299.6000	2.2996	2,168.9700	2.1690	(5.681)	0	0	0
2020/02/19	R213	06/08/2020	9.31	Put	Bond Future	2,243.8600	2.2439	2,115.4000	2.1154	(5.725)	0	0	0
2020/02/19	R213	06/08/2020	9.30	Call	Bond Future	2,395.6200	2.3956	2,536.7300	2.5367	5.890	0	0	0
2020/02/19	R213	06/08/2020	9.30	Put	Bond Future	2,271.6000	2.2716	2,142.0500	2.1421	(5.703)	0	0	0
2020/02/19	R213	05/11/2020	9.60	Put	Bond Future	2,145.4900	2.1455	2,088.0000	2.0880	(2.680)	0	0	0
2020/02/19	R213	05/11/2020	9.59	Call	Bond Future	3,532.2400	3.5322	3,749.4500	3.7494	6.149	0	0	0
2020/02/19	R213	05/11/2020			Bond Future	9.3542	85.9984	9.3071	86.2741	(0.503)	0.0000	0.0000	0
2020/02/19	R213	05/11/2020	9.60	Call	Bond Future	3,567.5300	3.5675	3,785.7600	3.7858	6.117	0	0	0
2020/02/19	R213	05/11/2020	9.59	Put	Bond Future	2,167.4300	2.1674	2,108.9200	2.1089	(2.700)	0	0	0
2020/02/19	R213	05/11/2020	9.61	Call	Bond Future	3,602.9800	3.6030	3,822.2100	3.8222	6.085	0	0	0
2020/02/19	R213	05/11/2020	9.61	Put	Bond Future	2,123.7600	2.1238	2,067.2700	2.0673	(2.660)	0	0	0
2020/02/19	R213	04/02/2021	9.40	Call	Bond Future	0.0000	0.0000	3,311.7900	3.3118	100.000	0	0	0
2020/02/19	R213	04/02/2021	9.39	Put	Bond Future	248.4900	0.2485	3,249.5200	3.2495	1207.707	0	0	0
2020/02/19	R213	04/02/2021			Bond Future	9.4333	87.5425	9.3844	87.8234	(0.518)	0.0000	0.0000	0
2020/02/19	R213	04/02/2021	9.41	Call	Bond Future	0.0000	0.0000	3,341.8500	3.3419	100.000	0	0	0
2020/02/19	R213	04/02/2021	9.41	Put	Bond Future	133.4900	0.1335	3,194.5000	3.1945	2293.063	0	0	0
2020/02/19	R213	04/02/2021	9.40	Put	Bond Future	190.9600	0.1910	3,221.9100	3.2219	1587.217	0	0	0
2020/02/19	R213	04/02/2021	9.39	Call	Bond Future	0.0000	0.0000	3,281.8700	3.2819	100.000	0	0	0
2020/02/19	R214	07/05/2020	9.77	Put	Bond Future	3,225.4700	3.2255	2,922.9500	2.9230	(9.379)	0	0	0
2020/02/19	R214	07/05/2020			Bond Future	10.1273	70.0524	10.0733	70.4013	(0.533)	0.0000	0.0000	16,582
2020/02/19	R214	07/05/2020	9.76	Call	Bond Future	842.7300	0.8427	887.0400	0.8870	5.258	0	0	0
2020/02/19	R214	07/05/2020	9.76	Put	Bond Future	3,272.1700	3.2722	2,967.6000	2.9676	(9.308)	0	0	0
2020/02/19	R214	07/05/2020	9.77	Call	Bond Future	863.9600	0.8640	910.3200	0.9103	5.366	0	0	0
2020/02/19	R214	07/05/2020	9.31	Put	Bond Future	5,788.5300	5.7885	5,456.2800	5.4563	(5.740)	0	0	0
2020/02/19	R214	07/05/2020	10.66	Put	Bond Future	734.5800	0.7346	586.1800	0.5862	(20.202)	0	0	1,250
2020/02/19	R214	07/05/2020	9.75	Call	Bond Future	821.8300	0.8218	864.1300	0.8641	5.147	0	0	0
2020/02/19	R214	07/05/2020	9.75	Put	Bond Future	3,319.3000	3.3193	3,012.7200	3.0127	(9.236)	0	0	0
2020/02/19	R214	07/05/2020	9.31	Call	Bond Future	194.1000	0.1941	210.7300	0.2107	8.568	0	0	1,250
2020/02/19	R214	07/05/2020	9.91	Put	Bond Future	2,618.4500	2.6185	2,347.1100	2.3471	(10.363)	0	0	0
2020/02/19	R214	07/05/2020	9.91	Call	Bond Future	1,197.3600	1.1974	1,274.9000	1.2749	6.476	0	0	1,250
2020/02/19	R214	07/05/2020	10.66	Call	Bond Future	4,032.0600	4.0321	4,232.5400	4.2325	4.972	0	0	0
2020/02/19	R214	06/08/2020	9.98	Put	Bond Future	3,491.7900	3.4918	3,288.7200	3.2887	(5.816)	0	0	0
2020/02/19	R214	06/08/2020	9.97	Call	Bond Future	2,020.4000	2.0204	2,170.9900	2.1710	7.453	0	0	0
2020/02/19	R214	06/08/2020			Bond Future	10.2033	71.3085	10.1477	71.6635	(0.545)	0.0000	0.0000	300
2020/02/19	R214	06/08/2020	9.98	Call	Bond Future	2,049.0800	2.0491	2,201.0300	2.2010	7.416	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
2020/02/19	R214	06/08/2020	9.97	Put	Bond Future	3,528.8300	3.5288	3,324.4000	3.3244	(5.793)	0	0	0
2020/02/19	R214	06/08/2020	9.99	Call	Bond Future	2,077.9800	2.0780	2,231.2900	2.2313	7.378	0	0	0
2020/02/19	R214	06/08/2020	9.99	Put	Bond Future	3,455.0700	3.4551	3,253.3600	3.2534	(5.838)	0	0	0
2020/02/19	R214	05/11/2020	10.26	Put	Bond Future	3,328.0300	3.3280	3,184.8500	3.1849	(4.302)	0	0	0
2020/02/19	R214	05/11/2020			Bond Future	10.2839	69.2640	10.2265	69.6255	(0.558)	0.0000	0.0000	0
2020/02/19	R214	05/11/2020	10.25	Call	Bond Future	3,145.5800	3.1456	3,363.0600	3.3631	6.914	0	0	0
2020/02/19	R214	05/11/2020	10.25	Put	Bond Future	3,358.7600	3.3588	3,214.7200	3.2147	(4.288)	0	0	0
2020/02/19	R214	05/11/2020	10.26	Call	Bond Future	3,177.8400	3.1778	3,396.1800	3.3962	6.871	0	0	0
2020/02/19	R214	05/11/2020	10.24	Call	Bond Future	3,113.7000	3.1137	3,330.0800	3.3301	6.949	0	0	0
2020/02/19	R214	05/11/2020	10.24	Put	Bond Future	3,389.9700	3.3900	3,244.8300	3.2448	(4.281)	0	0	0
2020/02/19	R214	04/02/2021	10.33	Call	Bond Future	0.0000	0.0000	3,979.9500	3.9800	100.000	0	0	0
2020/02/19	R214	04/02/2021			Bond Future	10.3682	70.5076	10.3089	70.8758	(0.571)	0.0000	0.0000	0
2020/02/19	R214	04/02/2021	10.31	Call	Bond Future	0.0000	0.0000	3,915.2000	3.9152	100.000	0	0	0
2020/02/19	R214	04/02/2021	10.31	Put	Bond Future	361.5200	0.3615	3,908.5200	3.9085	981.135	0	0	0
2020/02/19	R214	04/02/2021	10.33	Put	Bond Future	236.9000	0.2369	3,848.6500	3.8487	1524.588	0	0	0
2020/02/19	R214	04/02/2021	10.32	Call	Bond Future	0.0000	0.0000	3,947.5200	3.9475	100.000	0	0	0
2020/02/19	R214	04/02/2021	10.32	Put	Bond Future	299.1700	0.2992	3,878.4900	3.8785	1196.417	0	0	0
2020/02/19	R248	07/05/2020	9.79	Call	Bond Future	692.4800	0.6925	826.6900	0.8267	19.381	0	0	0
2020/02/19	R248	07/05/2020	9.77	Put	Bond Future	4,839.3300	4.8393	4,405.8100	4.4058	(8.958)	0	0	0
2020/02/19	R248	07/05/2020	10.20	Call	Bond Future	1,945.9300	1.9459	2,212.9700	2.2130	13.723	0	0	0
2020/02/19	R248	07/05/2020	9.69	Put	Bond Future	5,385.5300	5.3855	4,928.6200	4.9286	(8.484)	0	0	0
2020/02/19	R248	07/05/2020			Bond Future	10.2708	87.8316	10.2012	88.3933	(0.678)	0.0000	0.0000	91,010
2020/02/19	R248	07/05/2020	9.79	Put	Bond Future	4,708.0100	4.7080	4,280.4500	4.2805	(9.082)	0	0	0
2020/02/19	R248	07/05/2020	9.77	Call	Bond Future	649.7300	0.6497	777.9800	0.7780	19.739	0	0	0
2020/02/19	R248	07/05/2020	10.70	Call	Bond Future	4,359.5100	4.3595	4,768.6300	4.7686	9.385	0	0	0
2020/02/19	R248	07/05/2020	10.70	Put	Bond Future	1,031.3600	1.0314	878.7100	0.8787	(14.801)	0	0	300
2020/02/19	R248	07/05/2020	9.78	Put	Bond Future	4,773.3800	4.7734	4,342.8200	4.3428	(9.020)	0	0	0
2020/02/19	R248	07/05/2020	10.20	Put	Bond Future	2,517.2800	2.5173	2,222.5500	2.2225	(11.708)	0	0	300
2020/02/19	R248	07/05/2020	9.69	Call	Bond Future	493.8100	0.4938	598.6700	0.5987	21.235	0	0	300
2020/02/19	R248	07/05/2020	9.78	Call	Bond Future	670.8800	0.6709	802.0900	0.8021	19.558	0	0	0
2020/02/19	R248	06/08/2020	9.00	Put	Bond Future	12,210.1400	12.2101	11,682.0900	11.6821	(4.325)	0	0	0
2020/02/19	R248	06/08/2020	10.20	Call	Bond Future	2,816.5700	2.8166	3,087.7300	3.0877	9.627	0	0	0
2020/02/19	R248	06/08/2020			Bond Future	10.3511	89.4064	10.2793	89.9781	(0.694)	0.0000	0.0000	400
2020/02/19	R248	06/08/2020	9.25	Put	Bond Future	9,981.8400	9.9818	9,482.8000	9.4828	(4.999)	0	0	0
2020/02/19	R248	06/08/2020	9.25	Call	Bond Future	429.5500	0.4295	502.2600	0.5023	16.927	0	0	20,640
2020/02/19	R248	06/08/2020	10.18	Call	Bond Future	2,742.1200	2.7421	3,008.6700	3.0087	9.721	0	0	0
2020/02/19	R248	06/08/2020	10.18	Put	Bond Future	4,115.1400	4.1151	3,809.9400	3.8099	(7.417)	0	0	0
2020/02/19	R248	06/08/2020	9.00	Call	Bond Future	231.8900	0.2319	275.5900	0.2756	18.845	0	0	3,000
2020/02/19	R248	06/08/2020	10.20	Put	Bond Future	4,027.1500	4.0271	3,726.5600	3.7266	(7.464)	0	0	0
2020/02/19	R248	06/08/2020	10.19	Call	Bond Future	2,779.3400	2.7793	3,048.0700	3.0481	9.669	0	0	0
2020/02/19	R248	06/08/2020	10.19	Put	Bond Future	4,071.0800	4.0711	3,768.0600	3.7681	(7.443)	0	0	0
2020/02/19	R248	05/11/2020	10.02	Put	Bond Future	5,802.9700	5.8030	5,454.2100	5.4542	(6.010)	0	0	0
2020/02/19	R248	05/11/2020	10.03	Call	Bond Future	2,479.7600	2.4798	2,715.2200	2.7152	9.495	0	0	0
2020/02/19	R248	05/11/2020			Bond Future	10.4360	86.5388	10.3618	87.1207	(0.711)	0.0000	0.0000	0
2020/02/19	R248	05/11/2020	10.04	Call	Bond Future	2,512.2500	2.5122	2,749.9500	2.7500	9.462	0	0	0
2020/02/19	R248	05/11/2020	10.04	Put	Bond Future	5,701.1500	5.7012	5,356.8700	5.3569	(6.039)	0	0	0
2020/02/19	R248	05/11/2020	10.02	Call	Bond Future	2,447.5000	2.4475	2,680.7200	2.6807	9.529	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
2020/02/19	R248	05/11/2020	10.03	Put	Bond Future	5,751.8700	5.7519	5,405.3500	5.4053	(6.024)	0	0	0
2020/02/19	R248	04/02/2021	10.46	Call	Bond Future	0.0000	0.0000	4,787.8700	4.7879	100.000	0	0	0
2020/02/19	R248	04/02/2021	10.47	Put	Bond Future	423.8200	0.4238	4,659.0900	4.6591	999.309	0	0	0
2020/02/19	R248	04/02/2021			Bond Future	10.5250	88.0925	10.4482	88.6852	(0.729)	0.0000	0.0000	0
2020/02/19	R248	04/02/2021	10.46	Put	Bond Future	501.3400	0.5013	4,696.4800	4.6965	836.785	0	0	0
2020/02/19	R248	04/02/2021	10.47	Call	Bond Future	0.0000	0.0000	4,828.0000	4.8280	100.000	0	0	0
2020/02/19	R248	04/02/2021	10.48	Call	Bond Future	0.0000	0.0000	4,867.9300	4.8679	100.000	0	0	0
2020/02/19	R248	04/02/2021	10.48	Put	Bond Future	346.4300	0.3464	4,621.6300	4.6216	1234.073	0	0	0
Total												1309853	