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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/02/2020 TO 21/02/2020

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
2020/02/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	2025	07/05/2020		Bond Future	138.8575	138.8575	138.8483	138.8483	(0.007)	0.0000	0.0000	2,047
2020/02/21	2025	06/08/2020		Bond Future	139.8810	139.8810	139.8716	139.8716	(0.007)	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
2020/02/21	2025	05/11/2020			Bond Future	142.3676	142.3676	142.3582	142.3582	(0.007)	0.0000	0.0000	0
2020/02/21	2025	04/02/2021			Bond Future	143.4346	143.4346	143.4252	143.4252	(0.007)	0.0000	0.0000	0
2020/02/21	2029	07/05/2020			Bond Future	102.1866	102.1866	102.1384	102.1384	(0.047)	0.0000	0.0000	3,795
2020/02/21	2029	06/08/2020			Bond Future	104.0438	104.0438	103.9946	103.9946	(0.047)	0.0000	0.0000	0
2020/02/21	2029	05/11/2020			Bond Future	104.7550	104.7550	104.7051	104.7051	(0.048)	0.0000	0.0000	0
2020/02/21	2029	04/02/2021			Bond Future	106.6602	106.6602	106.6095	106.6095	(0.048)	0.0000	0.0000	0
2020/02/21	2030	07/05/2020	8.79	Call	Bond Future	1,147.0300	1.1470	1,266.4100	1.2664	10.408	0	0	0
2020/02/21	2030	07/05/2020	8.78	Put	Bond Future	1,947.9000	1.9479	1,773.5100	1.7735	(8.953)	0	0	0
2020/02/21	2030	07/05/2020	8.85	Put	Bond Future	1,709.5700	1.7096	1,548.5000	1.5485	(9.422)	0	0	0
2020/02/21	2030	07/05/2020	8.45	Put	Bond Future	3,351.3900	3.3514	3,119.0700	3.1191	(6.932)	0	0	0
2020/02/21	2030	07/05/2020	9.19	Put	Bond Future	845.4800	0.8455	745.8500	0.7458	(11.784)	0	0	7,750
2020/02/21	2030	07/05/2020			Bond Future	8.9135	96.3627	8.8662	96.6546	(0.530)	0.0000	0.0000	73,715
2020/02/21	2030	07/05/2020	8.80	Call	Bond Future	1,174.4500	1.1744	1,295.7300	1.2957	10.327	0	0	0
2020/02/21	2030	07/05/2020	8.80	Put	Bond Future	1,877.5400	1.8775	1,706.9400	1.7069	(9.086)	0	0	0
2020/02/21	2030	07/05/2020	8.45	Call	Bond Future	435.9500	0.4359	495.5100	0.4955	13.662	0	0	5,000
2020/02/21	2030	07/05/2020	9.19	Call	Bond Future	2,530.5800	2.5306	2,722.8300	2.7228	7.597	0	0	0
2020/02/21	2030	07/05/2020	8.79	Put	Bond Future	1,912.4100	1.9124	1,739.9100	1.7399	(9.020)	0	0	0
2020/02/21	2030	07/05/2020	8.78	Call	Bond Future	1,120.1800	1.1202	1,237.6700	1.2377	10.488	0	0	0
2020/02/21	2030	07/05/2020	8.85	Call	Bond Future	1,317.1400	1.3171	1,447.9500	1.4479	9.931	0	0	5,000
2020/02/21	2030	06/08/2020	9.42	Call	Bond Future	3,876.6700	3.8767	4,075.4000	4.0754	5.126	0	0	0
2020/02/21	2030	06/08/2020	9.11	Call	Bond Future	2,702.0200	2.7020	2,866.1600	2.8662	6.075	0	0	0
2020/02/21	2030	06/08/2020			Bond Future	8.9820	94.0811	8.9329	94.3782	(0.547)	0.0000	0.0000	200
2020/02/21	2030	06/08/2020	8.36	Put	Bond Future	4,642.3600	4.6424	4,417.3300	4.4173	(4.847)	0	0	0
2020/02/21	2030	06/08/2020	8.36	Call	Bond Future	790.6400	0.7906	862.6800	0.8627	9.112	0	0	800
2020/02/21	2030	06/08/2020	8.86	Put	Bond Future	2,655.9700	2.6560	2,491.9400	2.4919	(6.176)	0	0	0
2020/02/21	2030	06/08/2020	8.86	Call	Bond Future	1,916.1900	1.9162	2,049.2300	2.0492	6.943	0	0	800
2020/02/21	2030	06/08/2020	9.09	Call	Bond Future	2,633.8800	2.6339	2,795.6000	2.7956	6.140	0	0	0
2020/02/21	2030	06/08/2020	9.09	Put	Bond Future	1,985.5000	1.9855	1,850.1500	1.8501	(6.817)	0	0	0
2020/02/21	2030	06/08/2020	9.42	Put	Bond Future	1,282.7300	1.2827	1,184.3900	1.1844	(7.666)	0	0	800
2020/02/21	2030	06/08/2020	9.11	Put	Bond Future	1,934.1900	1.9342	1,801.2600	1.8013	(6.873)	0	0	0
2020/02/21	2030	06/08/2020	9.10	Call	Bond Future	2,667.8500	2.6679	2,830.7700	2.8308	6.107	0	0	0
2020/02/21	2030	06/08/2020	9.10	Put	Bond Future	1,959.7200	1.9597	1,825.5700	1.8256	(6.845)	0	0	0
2020/02/21	2030	05/11/2020	8.10	Put	Bond Future	6,497.9300	6.4979	6,253.3300	6.2533	(3.764)	0	0	0
2020/02/21	2030	05/11/2020	8.73	Call	Bond Future	1,858.3300	1.8583	1,977.7200	1.9777	6.425	0	0	3,000
2020/02/21	2030	05/11/2020	10.06	Put	Bond Future	947.0600	0.9471	881.2900	0.8813	(6.945)	0	0	1,000
2020/02/21	2030	05/11/2020	9.39	Put	Bond Future	1,924.1200	1.9241	1,808.1200	1.8081	(6.029)	0	0	0
2020/02/21	2030	05/11/2020	9.38	Call	Bond Future	3,875.9900	3.8760	4,061.4800	4.0615	4.786	0	0	0
2020/02/21	2030	05/11/2020			Bond Future	9.0484	95.7313	8.9973	96.0337	(0.565)	0.0000	0.0000	0
2020/02/21	2030	05/11/2020	9.61	Call	Bond Future	4,772.5700	4.7726	4,977.8300	4.9778	4.301	0	0	0
2020/02/21	2030	05/11/2020	9.61	Put	Bond Future	1,531.3600	1.5314	1,434.2100	1.4342	(6.344)	0	0	3,000
2020/02/21	2030	05/11/2020	8.85	Put	Bond Future	3,351.2400	3.3512	3,180.9000	3.1809	(5.083)	0	0	0
2020/02/21	2030	05/11/2020	8.85	Call	Bond Future	2,169.7400	2.1697	2,301.8100	2.3018	6.087	0	0	3,000
2020/02/21	2030	05/11/2020	8.34	Put	Bond Future	5,341.5800	5.3416	5,118.6900	5.1187	(4.173)	0	0	0
2020/02/21	2030	05/11/2020	8.34	Call	Bond Future	1,033.5600	1.0336	1,113.0800	1.1131	7.694	0	0	1,000
2020/02/21	2030	05/11/2020	9.04	Put	Bond Future	2,769.0200	2.7690	2,618.6100	2.6186	(5.432)	0	0	0
2020/02/21	2030	05/11/2020	9.04	Call	Bond Future	2,719.1600	2.7192	2,871.1600	2.8712	5.590	0	0	1,000

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2020/02/21	2030	05/11/2020	9.86	Put	Bond Future	1,184.3100	1.1843	1,105.5200	1.1055	(6.653)	0	0	14,160
2020/02/21	2030	05/11/2020	8.36	Put	Bond Future	5,251.5700	5.2516	5,030.6200	5.0306	(4.207)	0	0	0
2020/02/21	2030	05/11/2020	8.10	Call	Bond Future	672.4300	0.6724	730.2400	0.7302	8.597	0	0	3,000
2020/02/21	2030	05/11/2020	8.73	Put	Bond Future	3,763.7100	3.7637	3,580.6900	3.5807	(4.863)	0	0	0
2020/02/21	2030	05/11/2020	9.23	Put	Bond Future	2,271.8100	2.2718	2,140.6500	2.1406	(5.773)	0	0	0
2020/02/21	2030	05/11/2020	10.06	Call	Bond Future	6,680.4300	6.6804	6,917.0700	6.9171	3.542	0	0	0
2020/02/21	2030	05/11/2020	10.37	Put	Bond Future	614.4300	0.6144	567.4300	0.5674	(7.649)	0	0	16,000
2020/02/21	2030	05/11/2020	9.39	Call	Bond Future	3,913.2500	3.9132	4,099.6600	4.0997	4.764	0	0	0
2020/02/21	2030	05/11/2020	9.38	Put	Bond Future	1,944.3100	1.9443	1,827.3900	1.8274	(6.013)	0	0	0
2020/02/21	2030	05/11/2020	9.86	Call	Bond Future	5,821.3200	5.8213	6,044.9400	6.0449	3.841	0	0	0
2020/02/21	2030	05/11/2020	8.36	Call	Bond Future	1,068.6500	1.0686	1,150.1100	1.1501	7.623	0	0	14,160
2020/02/21	2030	05/11/2020	8.86	Put	Bond Future	3,318.2900	3.3183	3,149.0200	3.1490	(5.101)	0	0	0
2020/02/21	2030	05/11/2020	8.86	Call	Bond Future	2,196.7900	2.1968	2,329.9300	2.3299	6.061	0	0	14,160
2020/02/21	2030	05/11/2020	9.23	Call	Bond Future	3,336.0800	3.3361	3,507.3300	3.5073	5.133	0	0	3,000
2020/02/21	2030	05/11/2020	10.47	Call	Bond Future	8,456.3700	8.4564	8,716.9700	8.7170	3.082	0	0	0
2020/02/21	2030	05/11/2020	10.47	Put	Bond Future	530.3500	0.5303	488.5400	0.4885	(7.883)	0	0	3,000
2020/02/21	2030	05/11/2020	8.53	Put	Bond Future	4,526.9900	4.5270	4,323.0900	4.3231	(4.504)	0	0	0
2020/02/21	2030	05/11/2020	8.53	Call	Bond Future	1,399.1400	1.3991	1,497.6500	1.4976	7.041	0	0	16,000
2020/02/21	2030	05/11/2020	9.03	Put	Bond Future	2,797.4500	2.7975	2,646.0000	2.6460	(5.414)	0	0	0
2020/02/21	2030	05/11/2020	9.03	Call	Bond Future	2,688.4700	2.6885	2,839.4300	2.8394	5.615	0	0	16,000
2020/02/21	2030	05/11/2020	10.37	Call	Bond Future	8,012.3600	8.0124	8,267.7700	8.2678	3.188	0	0	0
2020/02/21	2030	05/11/2020	9.40	Call	Bond Future	3,950.6600	3.9507	4,137.9800	4.1380	4.741	0	0	0
2020/02/21	2030	05/11/2020	9.40	Put	Bond Future	1,904.1300	1.9041	1,789.0400	1.7890	(6.044)	0	0	0
2020/02/21	2030	04/02/2021	8.36	Call	Bond Future	1,335.3200	1.3353	1,423.9800	1.4240	6.640	0	0	800
2020/02/21	2030	04/02/2021	9.16	Call	Bond Future	3,311.1100	3.3111	3,471.8300	3.4718	4.854	0	0	0
2020/02/21	2030	04/02/2021	9.15	Put	Bond Future	3,093.9200	3.0939	2,945.9100	2.9459	(4.784)	0	0	0
2020/02/21	2030	04/02/2021			Bond Future	9.1176	93.4434	9.0644	93.7513	(0.584)	0.0000	0.0000	0
2020/02/21	2030	04/02/2021	9.17	Call	Bond Future	3,341.8500	3.3419	3,503.4500	3.5035	4.836	0	0	0
2020/02/21	2030	04/02/2021	9.17	Put	Bond Future	3,040.1900	3.0402	2,893.9400	2.8939	(4.811)	0	0	0
2020/02/21	2030	04/02/2021	8.36	Put	Bond Future	5,845.4700	5.8455	5,626.2800	5.6263	(3.750)	0	0	0
2020/02/21	2030	04/02/2021	9.16	Put	Bond Future	3,066.9600	3.0670	2,919.8300	2.9198	(4.797)	0	0	0
2020/02/21	2030	04/02/2021	9.15	Call	Bond Future	3,280.5100	3.2805	3,440.3500	3.4404	4.872	0	0	0
2020/02/21	2030	04/02/2021	8.86	Put	Bond Future	3,957.3000	3.9573	3,783.1400	3.7831	(4.401)	0	0	0
2020/02/21	2030	04/02/2021	8.86	Call	Bond Future	2,454.3600	2.4544	2,588.0500	2.5881	5.447	0	0	800
2020/02/21	2030	04/02/2021	10.20	Call	Bond Future	7,213.9600	7.2140	7,449.4900	7.4495	3.265	0	0	0
2020/02/21	2030	04/02/2021	10.20	Put	Bond Future	1,227.9300	1.2279	1,155.6100	1.1556	(5.890)	0	0	800
2020/02/21	2032	07/05/2020	9.19	Call	Bond Future	1,285.2000	1.2852	1,399.2300	1.3992	8.873	0	0	0
2020/02/21	2032	07/05/2020	9.20	Call	Bond Future	1,316.0200	1.3160	1,431.8500	1.4319	8.802	0	0	7,500
2020/02/21	2032	07/05/2020			Bond Future	9.3180	93.3516	9.2759	93.6350	(0.451)	0.0000	0.0000	84,776
2020/02/21	2032	07/05/2020	9.17	Call	Bond Future	1,224.8000	1.2248	1,335.2400	1.3352	9.017	0	0	0
2020/02/21	2032	07/05/2020	9.17	Put	Bond Future	2,227.3000	2.2273	2,054.3400	2.0543	(7.765)	0	0	0
2020/02/21	2032	07/05/2020	9.00	Put	Bond Future	2,951.8200	2.9518	2,749.1200	2.7491	(6.867)	0	0	0
2020/02/21	2032	07/05/2020	9.00	Call	Bond Future	779.0800	0.7791	859.7800	0.8598	10.358	0	0	7,500
2020/02/21	2032	07/05/2020	9.50	Put	Bond Future	1,190.4500	1.1905	1,075.3500	1.0753	(9.669)	0	0	0
2020/02/21	2032	07/05/2020	9.50	Call	Bond Future	2,403.7700	2.4038	2,572.0700	2.5721	7.002	0	0	7,500
2020/02/21	2032	07/05/2020	9.30	Put	Bond Future	1,763.7300	1.7637	1,614.0600	1.6141	(8.486)	0	0	0
2020/02/21	2032	07/05/2020	9.30	Call	Bond Future	1,642.8300	1.6428	1,776.5600	1.7766	8.140	0	0	7,500

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2020/02/21	2032	07/05/2020	9.19	Put	Bond Future	2,151.3200	2.1513	1,981.9500	1.9819	(7.873)	0	0	0
2020/02/21	2032	07/05/2020	9.20	Put	Bond Future	2,114.0500	2.1141	1,946.4800	1.9465	(7.926)	0	0	0
2020/02/21	2032	07/05/2020	9.18	Call	Bond Future	1,254.7900	1.2548	1,367.0300	1.3670	8.945	0	0	0
2020/02/21	2032	07/05/2020	9.18	Put	Bond Future	2,189.0600	2.1891	2,017.9000	2.0179	(7.819)	0	0	0
2020/02/21	2032	06/08/2020	8.79	Put	Bond Future	5,061.3900	5.0614	4,846.0900	4.8461	(4.254)	0	0	0
2020/02/21	2032	06/08/2020	9.29	Put	Bond Future	2,951.4300	2.9514	2,794.0300	2.7940	(5.333)	0	0	0
2020/02/21	2032	06/08/2020	9.46	Put	Bond Future	2,406.0800	2.4061	2,268.3900	2.2684	(5.723)	0	0	0
2020/02/21	2032	06/08/2020	9.45	Call	Bond Future	2,820.5000	2.8205	2,970.1600	2.9702	5.306	0	0	0
2020/02/21	2032	06/08/2020			Bond Future	9.3916	95.0253	9.3480	95.3138	(0.464)	0.0000	0.0000	300
2020/02/21	2032	06/08/2020	9.91	Call	Bond Future	4,697.6800	4.6977	4,895.0700	4.8951	4.202	0	0	0
2020/02/21	2032	06/08/2020	9.91	Put	Bond Future	1,359.2000	1.3592	1,268.1000	1.2681	(6.702)	0	0	800
2020/02/21	2032	06/08/2020	8.79	Call	Bond Future	968.7800	0.9688	1,041.9700	1.0420	7.555	0	0	800
2020/02/21	2032	06/08/2020	9.29	Call	Bond Future	2,277.1700	2.2772	2,408.2600	2.4083	5.757	0	0	800
2020/02/21	2032	06/08/2020	9.46	Call	Bond Future	2,856.3700	2.8564	3,007.1700	3.0072	5.279	0	0	0
2020/02/21	2032	06/08/2020	9.45	Put	Bond Future	2,435.8400	2.4358	2,297.0100	2.2970	(5.699)	0	0	0
2020/02/21	2032	06/08/2020	9.47	Call	Bond Future	2,892.4600	2.8925	3,044.4000	3.0444	5.253	0	0	0
2020/02/21	2032	06/08/2020	9.47	Put	Bond Future	2,376.6000	2.3766	2,240.0500	2.2400	(5.746)	0	0	0
2020/02/21	2032	05/11/2020	9.61	Put	Bond Future	2,706.3500	2.7063	2,574.2000	2.5742	(4.883)	0	0	0
2020/02/21	2032	05/11/2020	10.99	Call	Bond Future	9,750.3400	9.7503	10,004.8800	10.0049	2.611	0	0	0
2020/02/21	2032	05/11/2020	9.44	Put	Bond Future	3,210.5700	3.2106	3,062.1500	3.0621	(4.623)	0	0	0
2020/02/21	2032	05/11/2020	11.08	Call	Bond Future	10,183.3300	10.1833	10,441.7600	10.4418	2.538	0	0	0
2020/02/21	2032	05/11/2020	9.77	Put	Bond Future	2,294.7000	2.2947	2,177.1500	2.1772	(5.123)	0	0	0
2020/02/21	2032	05/11/2020			Bond Future	9.4680	92.5344	9.4229	92.8280	(0.477)	0.0000	0.0000	0
2020/02/21	2032	05/11/2020	10.99	Put	Bond Future	567.4700	0.5675	528.4000	0.5284	(6.885)	0	0	3,000
2020/02/21	2032	05/11/2020	9.76	Call	Bond Future	4,184.1600	4.1842	4,359.3400	4.3593	4.187	0	0	0
2020/02/21	2032	05/11/2020	9.76	Put	Bond Future	2,317.7200	2.3177	2,199.2900	2.1993	(5.110)	0	0	0
2020/02/21	2032	05/11/2020	9.11	Call	Bond Future	2,032.8100	2.0328	2,145.3100	2.1453	5.534	0	0	3,000
2020/02/21	2032	05/11/2020	9.61	Call	Bond Future	3,620.3700	3.6204	3,781.8300	3.7818	4.460	0	0	3,000
2020/02/21	2032	05/11/2020	9.44	Call	Bond Future	3,028.4700	3.0285	3,173.6600	3.1737	4.794	0	0	1,000
2020/02/21	2032	05/11/2020	11.08	Put	Bond Future	497.8700	0.4979	462.6900	0.4627	(7.066)	0	0	1,000
2020/02/21	2032	05/11/2020	9.77	Call	Bond Future	4,224.1400	4.2241	4,400.2000	4.4002	4.168	0	0	0
2020/02/21	2032	05/11/2020	9.11	Put	Bond Future	4,394.5700	4.3946	4,213.4600	4.2135	(4.121)	0	0	0
2020/02/21	2032	05/11/2020	8.94	Put	Bond Future	5,114.5400	5.1145	4,916.6700	4.9167	(3.869)	0	0	0
2020/02/21	2032	05/11/2020	8.94	Call	Bond Future	1,602.5300	1.6025	1,698.2700	1.6983	5.974	0	0	1,000
2020/02/21	2032	05/11/2020	9.75	Call	Bond Future	4,144.6300	4.1446	4,318.9200	4.3189	4.205	0	0	0
2020/02/21	2032	05/11/2020	9.75	Put	Bond Future	2,341.2600	2.3413	2,221.9400	2.2219	(5.096)	0	0	0
2020/02/21	2032	04/02/2021	10.82	Put	Bond Future	1,205.6900	1.2057	1,142.7300	1.1427	(5.222)	0	0	800
2020/02/21	2032	04/02/2021	9.29	Call	Bond Future	2,842.3900	2.8424	2,972.6800	2.9727	4.584	0	0	800
2020/02/21	2032	04/02/2021	9.63	Call	Bond Future	3,920.1400	3.9201	4,079.0000	4.0790	4.052	0	0	0
2020/02/21	2032	04/02/2021			Bond Future	9.5469	94.1958	9.5000	94.4948	(0.491)	0.0000	0.0000	0
2020/02/21	2032	04/02/2021	8.79	Put	Bond Future	6,581.6100	6.5816	6,370.5400	6.3705	(3.207)	0	0	0
2020/02/21	2032	04/02/2021	8.79	Call	Bond Future	1,589.9700	1.5900	1,677.9000	1.6779	5.530	0	0	800
2020/02/21	2032	04/02/2021	9.61	Call	Bond Future	3,852.1100	3.8521	4,009.3400	4.0093	4.082	0	0	0
2020/02/21	2032	04/02/2021	9.61	Put	Bond Future	3,451.9800	3.4520	3,310.2100	3.3102	(4.107)	0	0	0
2020/02/21	2032	04/02/2021	10.82	Call	Bond Future	8,838.3300	8.8383	9,074.3700	9.0744	2.671	0	0	0
2020/02/21	2032	04/02/2021	9.29	Put	Bond Future	4,496.6400	4.4966	4,327.9300	4.3279	(3.752)	0	0	0
2020/02/21	2032	04/02/2021	9.63	Put	Bond Future	3,393.6700	3.3937	3,253.5300	3.2535	(4.129)	0	0	0
2020/02/21	2032	04/02/2021	9.62	Call	Bond Future	3,886.2400	3.8862	4,044.2800	4.0443	4.067	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
2020/02/21	2032	04/02/2021	9.62	Put	Bond Future	3,422.9100	3.4229	3,281.9500	3.2819	(4.118)	0	0	0
2020/02/21	2033	07/05/2020			Bond Future	101.3142	101.3142	101.3086	101.3086	(0.006)	0.0000	0.0000	6,960
2020/02/21	2033	06/08/2020			Bond Future	103.1555	103.1555	103.1497	103.1497	(0.006)	0.0000	0.0000	0
2020/02/21	2033	05/11/2020			Bond Future	103.7730	103.7730	103.7673	103.7673	(0.006)	0.0000	0.0000	0
2020/02/21	2033	04/02/2021			Bond Future	105.6603	105.6603	105.6545	105.6545	(0.005)	0.0000	0.0000	0
2020/02/21	2037	07/05/2020	9.60	Put	Bond Future	3,450.1100	3.4501	3,177.3400	3.1773	(7.906)	0	0	0
2020/02/21	2037	07/05/2020	9.59	Call	Bond Future	895.7500	0.8958	1,007.4200	1.0074	12.467	0	0	0
2020/02/21	2037	07/05/2020	9.70	Put	Bond Future	2,963.2900	2.9633	2,713.0500	2.7131	(8.445)	0	0	0
2020/02/21	2037	07/05/2020			Bond Future	9.9362	90.7590	9.8838	91.1457	(0.527)	0.0000	0.0000	69,109
2020/02/21	2037	07/05/2020	9.60	Call	Bond Future	921.0000	0.9210	1,034.8700	1.0349	12.364	0	0	0
2020/02/21	2037	07/05/2020	9.59	Put	Bond Future	3,501.7400	3.5017	3,226.7700	3.2268	(7.852)	0	0	0
2020/02/21	2037	07/05/2020	9.70	Call	Bond Future	1,197.7200	1.1977	1,334.1200	1.3341	11.388	0	0	7,500
2020/02/21	2037	07/05/2020	9.61	Call	Bond Future	946.6800	0.9467	1,062.7600	1.0628	12.262	0	0	0
2020/02/21	2037	07/05/2020	9.61	Put	Bond Future	3,399.0000	3.3990	3,128.4400	3.1284	(7.960)	0	0	0
2020/02/21	2037	07/05/2020	10.00	Put	Bond Future	1,784.6700	1.7847	1,602.8200	1.6028	(10.190)	0	0	0
2020/02/21	2037	07/05/2020	10.00	Call	Bond Future	2,252.9300	2.2529	2,457.7200	2.4577	9.090	0	0	7,500
2020/02/21	2037	06/08/2020	9.88	Put	Bond Future	3,526.6500	3.5267	3,310.1700	3.3102	(6.138)	0	0	0
2020/02/21	2037	06/08/2020			Bond Future	10.0210	88.1263	9.9669	88.5198	(0.540)	0.0000	0.0000	300
2020/02/21	2037	06/08/2020	9.87	Call	Bond Future	2,460.9400	2.4609	2,636.4100	2.6364	7.130	0	0	0
2020/02/21	2037	06/08/2020	9.87	Put	Bond Future	3,565.6500	3.5656	3,347.6300	3.3476	(6.114)	0	0	0
2020/02/21	2037	06/08/2020	9.88	Call	Bond Future	2,495.7600	2.4958	2,672.7700	2.6728	7.092	0	0	0
2020/02/21	2037	06/08/2020	9.86	Call	Bond Future	2,426.3800	2.4264	2,600.3000	2.6003	7.168	0	0	0
2020/02/21	2037	06/08/2020	9.86	Put	Bond Future	3,604.9900	3.6050	3,385.4200	3.3854	(6.091)	0	0	0
2020/02/21	2037	05/11/2020	10.18	Call	Bond Future	3,885.6700	3.8857	4,100.2600	4.1003	5.523	0	0	0
2020/02/21	2037	05/11/2020	10.17	Put	Bond Future	3,368.8200	3.3688	3,181.6000	3.1816	(5.557)	0	0	0
2020/02/21	2037	05/11/2020			Bond Future	10.1028	89.6720	10.0469	90.0726	(0.553)	0.0000	0.0000	0
2020/02/21	2037	05/11/2020	10.19	Call	Bond Future	3,924.1200	3.9241	4,139.9400	4.1399	5.500	0	0	0
2020/02/21	2037	05/11/2020	10.19	Put	Bond Future	3,304.3300	3.3043	3,119.5900	3.1196	(5.591)	0	0	0
2020/02/21	2037	05/11/2020	10.17	Call	Bond Future	3,847.1000	3.8471	4,060.4400	4.0604	5.545	0	0	0
2020/02/21	2037	05/11/2020	10.18	Put	Bond Future	3,336.5900	3.3366	3,150.6200	3.1506	(5.574)	0	0	0
2020/02/21	2037	04/02/2021	10.27	Call	Bond Future	4,585.2000	4.5852	4,804.7200	4.8047	4.788	0	0	0
2020/02/21	2037	04/02/2021	10.28	Put	Bond Future	3,979.7500	3.9798	3,792.5300	3.7925	(4.704)	0	0	0
2020/02/21	2037	04/02/2021			Bond Future	10.1881	87.0248	10.1303	87.4326	(0.567)	0.0000	0.0000	0
2020/02/21	2037	04/02/2021	10.27	Put	Bond Future	4,011.9900	4.0120	3,823.7300	3.8237	(4.692)	0	0	0
2020/02/21	2037	04/02/2021	10.28	Call	Bond Future	4,622.5300	4.6225	4,843.0900	4.8431	4.771	0	0	0
2020/02/21	2037	04/02/2021	10.29	Call	Bond Future	4,659.9800	4.6600	4,881.6000	4.8816	4.756	0	0	0
2020/02/21	2037	04/02/2021	10.29	Put	Bond Future	3,947.7200	3.9477	3,761.5600	3.7616	(4.716)	0	0	0
2020/02/21	2038	07/05/2020			Bond Future	118.0542	118.0542	117.8814	117.8814	(0.146)	0.0000	0.0000	10,867
2020/02/21	2038	06/08/2020			Bond Future	118.5120	118.5120	118.3362	118.3362	(0.148)	0.0000	0.0000	0
2020/02/21	2038	05/11/2020			Bond Future	120.6187	120.6187	120.4398	120.4398	(0.148)	0.0000	0.0000	0
2020/02/21	2038	04/02/2021			Bond Future	121.0999	121.0999	120.9177	120.9177	(0.150)	0.0000	0.0000	0
2020/02/21	2040	07/05/2020	9.74	Call	Bond Future	954.1300	0.9541	1,089.4300	1.0894	14.180	0	0	0
2020/02/21	2040	07/05/2020	9.75	Put	Bond Future	3,574.8400	3.5748	3,258.1300	3.2581	(8.859)	0	0	0
2020/02/21	2040	07/05/2020	9.85	Put	Bond Future	3,056.6300	3.0566	2,767.3300	2.7673	(9.465)	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
2020/02/21	2040	07/05/2020			Bond Future	10.0716	93.3874	10.0142	93.8421	(0.570)	0.0000	0.0000	48,848
2020/02/21	2040	07/05/2020	9.74	Put	Bond Future	3,629.4400	3.6294	3,310.0400	3.3100	(8.800)	0	0	0
2020/02/21	2040	07/05/2020	9.75	Call	Bond Future	982.0100	0.9820	1,120.0000	1.1200	14.052	0	0	0
2020/02/21	2040	07/05/2020	10.00	Put	Bond Future	2,387.8900	2.3879	2,140.2300	2.1402	(10.371)	0	0	0
2020/02/21	2040	07/05/2020	10.00	Call	Bond Future	1,820.5500	1.8206	2,027.5900	2.0276	11.372	0	0	2,640
2020/02/21	2040	07/05/2020	9.50	Put	Bond Future	5,115.2300	5.1152	4,736.0400	4.7360	(7.413)	0	0	0
2020/02/21	2040	07/05/2020	9.50	Call	Bond Future	425.4800	0.4255	500.9900	0.5010	17.747	0	0	2,640
2020/02/21	2040	07/05/2020	9.73	Call	Bond Future	926.6000	0.9266	1,059.1900	1.0592	14.309	0	0	0
2020/02/21	2040	07/05/2020	9.85	Call	Bond Future	1,282.4000	1.2824	1,447.8000	1.4478	12.898	0	0	7,500
2020/02/21	2040	07/05/2020	9.73	Put	Bond Future	3,684.5100	3.6845	3,362.4000	3.3624	(8.742)	0	0	0
2020/02/21	2040	07/05/2020	10.15	Put	Bond Future	1,825.4300	1.8254	1,618.2200	1.6182	(11.351)	0	0	0
2020/02/21	2040	07/05/2020	10.15	Call	Bond Future	2,440.2900	2.4403	2,687.7800	2.6878	10.142	0	0	7,500
2020/02/21	2040	06/08/2020	10.03	Call	Bond Future	2,768.2000	2.7682	2,980.9100	2.9809	7.684	0	0	0
2020/02/21	2040	06/08/2020	10.04	Call	Bond Future	2,805.7700	2.8058	3,020.2700	3.0203	7.645	0	0	0
2020/02/21	2040	06/08/2020	10.02	Put	Bond Future	3,804.5600	3.8046	3,552.6100	3.5526	(6.622)	0	0	0
2020/02/21	2040	06/08/2020			Bond Future	10.1570	90.5512	10.0976	91.0141	(0.585)	0.0000	0.0000	600
2020/02/21	2040	06/08/2020	10.04	Put	Bond Future	3,721.2100	3.7212	3,472.8500	3.4729	(6.674)	0	0	0
2020/02/21	2040	06/08/2020	10.02	Call	Bond Future	2,731.1400	2.7311	2,942.0500	2.9420	7.722	0	0	0
2020/02/21	2040	06/08/2020	10.79	Put	Bond Future	1,551.0200	1.5510	1,419.7800	1.4198	(8.462)	0	0	800
2020/02/21	2040	06/08/2020	9.57	Put	Bond Future	6,054.4100	6.0544	5,721.0000	5.7210	(5.507)	0	0	0
2020/02/21	2040	06/08/2020	10.03	Put	Bond Future	3,762.5800	3.7626	3,512.4300	3.5124	(6.648)	0	0	0
2020/02/21	2040	06/08/2020	10.79	Call	Bond Future	6,260.7900	6.2608	6,592.4100	6.5924	5.297	0	0	0
2020/02/21	2040	06/08/2020	9.57	Call	Bond Future	1,309.4300	1.3094	1,438.8800	1.4389	9.886	0	0	800
2020/02/21	2040	06/08/2020	10.07	Put	Bond Future	3,598.7800	3.5988	3,355.8000	3.3558	(6.752)	0	0	0
2020/02/21	2040	06/08/2020	10.07	Call	Bond Future	2,919.5000	2.9195	3,139.3800	3.1394	7.531	0	0	800
2020/02/21	2040	05/11/2020	10.23	Call	Bond Future	3,847.4800	3.8475	4,088.5800	4.0886	6.266	0	0	2,000
2020/02/21	2040	05/11/2020	11.70	Put	Bond Future	870.0700	0.8701	798.4500	0.7984	(8.232)	0	0	2,000
2020/02/21	2040	05/11/2020	10.00	Call	Bond Future	2,989.4700	2.9895	3,195.8100	3.1958	6.902	0	0	2,000
2020/02/21	2040	05/11/2020	9.50	Call	Bond Future	1,494.1400	1.4941	1,623.7100	1.6237	8.672	0	0	2,000
2020/02/21	2040	05/11/2020	10.30	Call	Bond Future	4,129.0100	4.1290	4,380.3700	4.3804	6.088	0	0	0
2020/02/21	2040	05/11/2020			Bond Future	10.2392	92.1394	10.1779	92.6105	(0.599)	0.0000	0.0000	0
2020/02/21	2040	05/11/2020	10.23	Put	Bond Future	3,917.9200	3.9179	3,687.9800	3.6880	(5.869)	0	0	0
2020/02/21	2040	05/11/2020	9.73	Put	Bond Future	6,149.5900	6.1496	5,843.1400	5.8431	(4.983)	0	0	0
2020/02/21	2040	05/11/2020	9.73	Call	Bond Future	2,115.4700	2.1155	2,280.0600	2.2801	7.780	0	0	2,000
2020/02/21	2040	05/11/2020	10.30	Put	Bond Future	3,665.6300	3.6656	3,445.9500	3.4460	(5.993)	0	0	0
2020/02/21	2040	05/11/2020	11.70	Call	Bond Future	11,029.7700	11.0298	11,429.1900	11.4292	3.621	0	0	0
2020/02/21	2040	05/11/2020	10.00	Put	Bond Future	4,849.8400	4.8498	4,585.1400	4.5851	(5.458)	0	0	0
2020/02/21	2040	05/11/2020	9.50	Put	Bond Future	7,444.2300	7.4442	7,102.7600	7.1028	(4.587)	0	0	0
2020/02/21	2040	05/11/2020	10.31	Call	Bond Future	4,169.9500	4.1700	4,422.7700	4.4228	6.063	0	0	0
2020/02/21	2040	05/11/2020	10.32	Put	Bond Future	3,596.1000	3.5961	3,379.3200	3.3793	(6.028)	0	0	0
2020/02/21	2040	05/11/2020	11.50	Call	Bond Future	9,998.9200	9.9989	10,382.8000	10.3828	3.839	0	0	0
2020/02/21	2040	05/11/2020	11.50	Put	Bond Future	1,117.6000	1.1176	1,030.4400	1.0304	(7.799)	0	0	2,000
2020/02/21	2040	05/11/2020	10.31	Put	Bond Future	3,630.7200	3.6307	3,412.5000	3.4125	(6.010)	0	0	0
2020/02/21	2040	05/11/2020	10.32	Call	Bond Future	4,211.0800	4.2111	4,465.3400	4.4653	6.038	0	0	0
2020/02/21	2040	04/02/2021	9.57	Put	Bond Future	8,078.5400	8.0785	7,749.3900	7.7494	(4.074)	0	0	0
2020/02/21	2040	04/02/2021	10.07	Put	Bond Future	5,569.8700	5.5699	5,306.8600	5.3069	(4.722)	0	0	0
2020/02/21	2040	04/02/2021	10.42	Put	Bond Future	4,219.1100	4.2191	4,000.9000	4.0009	(5.172)	0	0	0
2020/02/21	2040	04/02/2021			Bond Future	10.3249	89.2860	10.2615	89.7656	(0.614)	0.0000	0.0000	0

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2020/02/21	2040	04/02/2021	11.74	Call	Bond Future	11,126.4400	11.1264	11,513.5100	11.5135	3.479	0	0	0
2020/02/21	2040	04/02/2021	11.74	Put	Bond Future	1,397.9600	1.3980	1,305.4500	1.3054	(6.617)	0	0	800
2020/02/21	2040	04/02/2021	10.07	Call	Bond Future	3,615.8400	3.6158	3,832.4100	3.8324	5.989	0	0	800
2020/02/21	2040	04/02/2021	10.41	Call	Bond Future	4,891.0700	4.8911	5,151.2000	5.1512	5.318	0	0	0
2020/02/21	2040	04/02/2021	10.41	Put	Bond Future	4,253.3900	4.2534	4,033.9400	4.0339	(5.159)	0	0	0
2020/02/21	2040	04/02/2021	9.57	Call	Bond Future	2,091.2000	2.0912	2,241.6300	2.2416	7.193	0	0	800
2020/02/21	2040	04/02/2021	10.42	Call	Bond Future	4,931.2500	4.9313	5,192.6200	5.1926	5.300	0	0	0
2020/02/21	2040	04/02/2021	10.40	Call	Bond Future	4,851.3700	4.8514	5,110.2700	5.1103	5.337	0	0	0
2020/02/21	2040	04/02/2021	10.40	Put	Bond Future	4,288.2500	4.2882	4,067.5700	4.0676	(5.146)	0	0	0
2020/02/21	2044	07/05/2020	9.81	Call	Bond Future	1,027.1800	1.0272	1,168.8100	1.1688	13.788	0	0	0
2020/02/21	2044	07/05/2020	9.79	Put	Bond Future	3,760.3400	3.7603	3,435.1000	3.4351	(8.649)	0	0	0
2020/02/21	2044	07/05/2020	9.45	Put	Bond Future	6,030.0100	6.0300	5,624.9300	5.6249	(6.718)	0	0	0
2020/02/21	2044	07/05/2020	9.97	Put	Bond Future	2,834.8700	2.8349	2,559.4000	2.5594	(9.717)	0	0	0
2020/02/21	2044	07/05/2020	9.33	Call	Bond Future	180.5500	0.1805	218.2100	0.2182	20.858	0	0	100
2020/02/21	2044	07/05/2020	9.98	Call	Bond Future	1,579.3000	1.5793	1,768.0700	1.7681	11.953	0	0	100
2020/02/21	2044	07/05/2020	9.26	Call	Bond Future	131.6700	0.1317	160.6000	0.1606	21.972	0	0	556
2020/02/21	2044	07/05/2020			Bond Future	10.1294	90.1145	10.0720	90.5760	(0.566)	0.0000	0.0000	78,081
2020/02/21	2044	07/05/2020	9.81	Put	Bond Future	3,647.9500	3.6480	3,328.1200	3.3281	(8.767)	0	0	0
2020/02/21	2044	07/05/2020	9.79	Call	Bond Future	971.1400	0.9711	1,107.3600	1.1074	14.027	0	0	0
2020/02/21	2044	07/05/2020	10.81	Call	Bond Future	5,764.2400	5.7642	6,139.3800	6.1394	6.508	0	0	0
2020/02/21	2044	07/05/2020	10.81	Put	Bond Future	585.4400	0.5854	499.1200	0.4991	(14.744)	0	0	129
2020/02/21	2044	07/05/2020	9.33	Put	Bond Future	6,991.6400	6.9916	6,567.8400	6.5678	(6.062)	0	0	0
2020/02/21	2044	07/05/2020	9.80	Put	Bond Future	3,703.7700	3.7038	3,381.2200	3.3812	(8.709)	0	0	0
2020/02/21	2044	07/05/2020	9.45	Call	Bond Future	296.0400	0.2960	352.4200	0.3524	19.045	0	0	129
2020/02/21	2044	07/05/2020	9.97	Call	Bond Future	1,543.1100	1.5431	1,729.1000	1.7291	12.053	0	0	129
2020/02/21	2044	07/05/2020	9.98	Put	Bond Future	2,789.0700	2.7891	2,516.3800	2.5164	(9.777)	0	0	0
2020/02/21	2044	07/05/2020	11.09	Call	Bond Future	7,501.4800	7.5015	7,908.4900	7.9085	5.426	0	0	0
2020/02/21	2044	07/05/2020	9.26	Put	Bond Future	7,580.5000	7.5805	7,147.9700	7.1480	(5.706)	0	0	0
2020/02/21	2044	07/05/2020	9.91	Put	Bond Future	3,121.8600	3.1219	2,829.6200	2.8296	(9.361)	0	0	0
2020/02/21	2044	07/05/2020	9.80	Call	Bond Future	998.8500	0.9989	1,137.7600	1.1378	13.907	0	0	0
2020/02/21	2044	07/05/2020	11.09	Put	Bond Future	340.5300	0.3405	286.0800	0.2861	(15.990)	0	0	100
2020/02/21	2044	07/05/2020	9.91	Call	Bond Future	1,335.5500	1.3356	1,504.7700	1.5048	12.670	0	0	556
2020/02/21	2044	07/05/2020	11.02	Call	Bond Future	7,062.7200	7.0627	7,463.0200	7.4630	5.668	0	0	0
2020/02/21	2044	07/05/2020	11.02	Put	Bond Future	389.6400	0.3896	328.4800	0.3285	(15.697)	0	0	556
2020/02/21	2044	06/08/2020	9.98	Call	Bond Future	2,452.2100	2.4522	2,649.4200	2.6494	8.042	0	0	602
2020/02/21	2044	06/08/2020	11.09	Put	Bond Future	1,223.1300	1.2231	1,116.2600	1.1163	(8.737)	0	0	602
2020/02/21	2044	06/08/2020	9.01	Call	Bond Future	336.7400	0.3367	381.9300	0.3819	13.420	0	0	140
2020/02/21	2044	06/08/2020	9.66	Call	Bond Future	1,447.1500	1.4472	1,585.6800	1.5857	9.573	0	0	140
2020/02/21	2044	06/08/2020	9.88	Call	Bond Future	2,108.6500	2.1087	2,287.4200	2.2874	8.478	0	0	0
2020/02/21	2044	06/08/2020			Bond Future	10.2120	87.3450	10.1527	87.8147	(0.580)	0.0000	0.0000	500
2020/02/21	2044	06/08/2020	9.36	Put	Bond Future	7,944.4300	7.9444	7,562.3000	7.5623	(4.810)	0	0	0
2020/02/21	2044	06/08/2020	9.36	Call	Bond Future	765.5600	0.7656	853.1300	0.8531	11.439	0	0	602
2020/02/21	2044	06/08/2020	9.98	Put	Bond Future	4,315.2100	4.3152	4,042.7200	4.0427	(6.315)	0	0	0
2020/02/21	2044	06/08/2020	9.86	Call	Bond Future	2,043.3300	2.0433	2,218.4200	2.2184	8.569	0	0	0
2020/02/21	2044	06/08/2020	9.86	Put	Bond Future	4,896.0400	4.8960	4,601.4300	4.6014	(6.017)	0	0	0
2020/02/21	2044	06/08/2020	11.09	Call	Bond Future	7,714.1100	7.7141	8,076.9400	8.0769	4.703	0	0	0
2020/02/21	2044	06/08/2020	9.01	Put	Bond Future	10,750.3900	10.7504	10,325.8800	10.3259	(3.949)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/21	2044	06/08/2020	9.66	Put	Bond Future	5,990.3700		5.9904	5,659.2000	5.6592	(5.528)	0	0	0
2020/02/21	2044	06/08/2020	9.88	Put	Bond Future	4,795.1500		4.7951	4,504.2200	4.5042	(6.067)	0	0	0
2020/02/21	2044	06/08/2020	10.93	Call	Bond Future	6,831.4000		6.8314	7,177.1800	7.1772	5.062	0	0	0
2020/02/21	2044	06/08/2020	10.93	Put	Bond Future	1,461.1700		1.4612	1,337.2500	1.3372	(8.481)	0	0	140
2020/02/21	2044	06/08/2020	9.87	Call	Bond Future	2,075.7400		2.0757	2,252.6700	2.2527	8.524	0	0	0
2020/02/21	2044	06/08/2020	9.87	Put	Bond Future	4,845.2800		4.8453	4,552.5100	4.5525	(6.042)	0	0	0
2020/02/21	2044	05/11/2020	11.06	Put	Bond Future	1,832.3500		1.8324	1,700.8000	1.7008	(7.179)	0	0	525
2020/02/21	2044	05/11/2020	11.43	Call	Bond Future	9,458.7200		9.4587	9,838.1600	9.8382	4.012	0	0	0
2020/02/21	2044	05/11/2020	9.72	Put	Bond Future	6,541.0600		6.5411	6,218.7900	6.2188	(4.927)	0	0	0
2020/02/21	2044	05/11/2020	9.97	Call	Bond Future	2,687.4700		2.6875	2,883.5900	2.8836	7.298	0	0	568
2020/02/21	2044	05/11/2020	9.29	Put	Bond Future	9,370.5900		9.3706	8,986.3500	8.9863	(4.100)	0	0	0
2020/02/21	2044	05/11/2020	9.96	Put	Bond Future	5,297.6300		5.2976	5,014.0600	5.0141	(5.353)	0	0	0
2020/02/21	2044	05/11/2020	10.36	Call	Bond Future	4,174.3600		4.1744	4,431.3100	4.4313	6.155	0	0	0
2020/02/21	2044	05/11/2020			Bond Future	10.2914		88.8769	10.2303	89.3550	(0.594)	0.0000	0.0000	0
2020/02/21	2044	05/11/2020	9.72	Call	Bond Future	1,896.5500		1.8966	2,052.3600	2.0524	8.215	0	0	1,815
2020/02/21	2044	05/11/2020	9.97	Put	Bond Future	5,250.4500		5.2504	4,968.4900	4.9685	(5.370)	0	0	0
2020/02/21	2044	05/11/2020	9.96	Call	Bond Future	2,652.9000		2.6529	2,847.4100	2.8474	7.332	0	0	0
2020/02/21	2044	05/11/2020	11.38	Call	Bond Future	9,188.0300		9.1880	9,563.5800	9.5636	4.087	0	0	0
2020/02/21	2044	05/11/2020	11.38	Put	Bond Future	1,364.0200		1.3640	1,261.4900	1.2615	(7.517)	0	0	568
2020/02/21	2044	05/11/2020	10.34	Call	Bond Future	4,091.8200		4.0918	4,345.7800	4.3458	6.207	0	0	0
2020/02/21	2044	05/11/2020	10.34	Put	Bond Future	3,715.2000		3.7152	3,491.0800	3.4911	(6.033)	0	0	0
2020/02/21	2044	05/11/2020	11.06	Call	Bond Future	7,484.6100		7.4846	7,831.1400	7.8311	4.630	0	0	0
2020/02/21	2044	05/11/2020	10.04	Put	Bond Future	4,927.2700		4.9273	4,656.5400	4.6565	(5.495)	0	0	0
2020/02/21	2044	05/11/2020	11.17	Put	Bond Future	1,652.6800		1.6527	1,531.9300	1.5319	(7.306)	0	0	1,815
2020/02/21	2044	05/11/2020	11.43	Put	Bond Future	1,304.3700		1.3044	1,205.7300	1.2057	(7.562)	0	0	1,815
2020/02/21	2044	05/11/2020	8.87	Put	Bond Future	12,801.6900		12.8017	12,374.3200	12.3743	(3.338)	0	0	0
2020/02/21	2044	05/11/2020	9.29	Call	Bond Future	953.8800		0.9539	1,047.7200	1.0477	9.838	0	0	568
2020/02/21	2044	05/11/2020	10.36	Put	Bond Future	3,643.4600		3.6435	3,422.3300	3.4223	(6.069)	0	0	0
2020/02/21	2044	05/11/2020	10.04	Call	Bond Future	2,933.0900		2.9331	3,140.4400	3.1404	7.069	0	0	525
2020/02/21	2044	05/11/2020	9.34	Put	Bond Future	8,999.5100		8.9995	8,621.4800	8.6215	(4.201)	0	0	0
2020/02/21	2044	05/11/2020	9.34	Call	Bond Future	1,034.4000		1.0344	1,134.4500	1.1344	9.672	0	0	525
2020/02/21	2044	05/11/2020	11.17	Call	Bond Future	8,062.8900		8.0629	8,420.2200	8.4202	4.432	0	0	0
2020/02/21	2044	05/11/2020	8.87	Call	Bond Future	449.3600		0.4494	500.0700	0.5001	11.285	0	0	1,815
2020/02/21	2044	05/11/2020	10.02	Put	Bond Future	5,018.3000		5.0183	4,744.3800	4.7444	(5.458)	0	0	0
2020/02/21	2044	05/11/2020	10.02	Call	Bond Future	2,862.2200		2.8622	3,066.3800	3.0664	7.133	0	0	1,815
2020/02/21	2044	05/11/2020	10.35	Call	Bond Future	4,133.0000		4.1330	4,388.4600	4.3885	6.181	0	0	0
2020/02/21	2044	05/11/2020	10.35	Put	Bond Future	3,679.1800		3.6792	3,456.5600	3.4566	(6.051)	0	0	0
2020/02/21	2044	04/02/2021	10.04	Put	Bond Future	6,054.0800		6.0541	5,777.3300	5.7773	(4.571)	0	0	0
2020/02/21	2044	04/02/2021	10.37	Call	Bond Future	4,641.7600		4.6418	4,895.1100	4.8951	5.458	0	0	0
2020/02/21	2044	04/02/2021	10.35	Put	Bond Future	4,748.4400		4.7484	4,512.5400	4.5125	(4.968)	0	0	0
2020/02/21	2044	04/02/2021			Bond Future	10.3741		86.0901	10.3109	86.5768	(0.609)	0.0000	0.0000	0
2020/02/21	2044	04/02/2021	10.37	Put	Bond Future	4,672.9100		4.6729	4,439.5600	4.4396	(4.994)	0	0	0
2020/02/21	2044	04/02/2021	10.35	Call	Bond Future	4,563.5800		4.5636	4,814.3800	4.8144	5.496	0	0	0
2020/02/21	2044	04/02/2021	10.04	Call	Bond Future	3,426.9900		3.4270	3,636.9400	3.6369	6.126	0	0	0
2020/02/21	2044	04/02/2021	10.84	Call	Bond Future	6,638.8700		6.6389	6,948.3000	6.9483	4.661	0	0	0
2020/02/21	2044	04/02/2021	10.36	Put	Bond Future	4,710.5400		4.7105	4,475.9200	4.4759	(4.981)	0	0	0
2020/02/21	2044	04/02/2021	10.84	Put	Bond Future	3,185.7000		3.1857	3,008.4300	3.0084	(5.565)	0	0	405
2020/02/21	2044	04/02/2021	10.29	Call	Bond Future	4,332.9000		4.3329	4,575.9600	4.5760	5.610	0	0	0

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2020/02/21	2044	04/02/2021	10.29	Put	Bond Future	4,981.6600	4.9817	4,738.0200	4.7380	(4.891)	0	0	405
2020/02/21	2044	04/02/2021	9.66	Put	Bond Future	8,032.9700	8.0330	7,704.9600	7.7050	(4.083)	0	0	0
2020/02/21	2044	04/02/2021	9.66	Call	Bond Future	2,252.3900	2.2524	2,411.0800	2.4111	7.045	0	0	405
2020/02/21	2044	04/02/2021	10.36	Call	Bond Future	4,602.5900	4.6026	4,854.6700	4.8547	5.477	0	0	0
2020/02/21	2046	07/05/2020			Bond Future	108.0168	108.0168	108.2046	108.2046	0.174	0.0000	0.0000	14,000
2020/02/21	2046	06/08/2020			Bond Future	109.9800	109.9800	110.1712	110.1712	0.174	0.0000	0.0000	0
2020/02/21	2046	05/11/2020			Bond Future	110.1463	110.1463	110.3410	110.3410	0.177	0.0000	0.0000	0
2020/02/21	2046	04/02/2021			Bond Future	112.1493	112.1493	112.3479	112.3479	0.177	0.0000	0.0000	0
2020/02/21	2050	07/05/2020			Bond Future	112.4086	112.4086	112.4023	112.4023	(0.006)	0.0000	0.0000	11,773
2020/02/21	2050	06/08/2020			Bond Future	112.5787	112.5787	112.5724	112.5724	(0.006)	0.0000	0.0000	0
2020/02/21	2050	05/11/2020			Bond Future	114.5798	114.5798	114.5734	114.5734	(0.006)	0.0000	0.0000	0
2020/02/21	2050	04/02/2021			Bond Future	114.7509	114.7509	114.7445	114.7445	(0.006)	0.0000	0.0000	0
2020/02/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	AL37	07/05/2020			Index Future	706.3940	706.3940	707.6190	707.6190	0.173	0.0000	0.0000	0
2020/02/21	AL37	06/08/2020			Index Future	718.9230	718.9230	720.1690	720.1690	0.173	0.0000	0.0000	0
2020/02/21	AL37	05/11/2020			Index Future	731.6770	731.6770	732.9450	732.9450	0.173	0.0000	0.0000	0
2020/02/21	AL37	04/02/2021			Index Future	744.8210	744.8210	746.1130	746.1130	0.173	0.0000	0.0000	0
2020/02/21	AL7T	07/05/2020			Index Future	815.1690	815.1690	817.5710	817.5710	0.295	0.0000	0.0000	0
2020/02/21	AL7T	06/08/2020			Index Future	829.6280	829.6280	832.0720	832.0720	0.295	0.0000	0.0000	0
2020/02/21	AL7T	05/11/2020			Index Future	844.3450	844.3450	846.8330	846.8330	0.295	0.0000	0.0000	0
2020/02/21	AL7T	04/02/2021			Index Future	859.5130	859.5130	862.0470	862.0470	0.295	0.0000	0.0000	0
2020/02/21	ALBI	07/05/2020			Index Future	723.5440	723.5440	726.0690	726.0690	0.349	0.0000	0.0000	211
2020/02/21	ALBI	06/08/2020			Index Future	736.3780	736.3780	738.9470	738.9470	0.349	0.0000	0.0000	0
2020/02/21	ALBI	05/11/2020			Index Future	749.4410	749.4410	752.0570	752.0570	0.349	0.0000	0.0000	0
2020/02/21	ALBI	04/02/2021			Index Future	762.9040	762.9040	765.5670	765.5670	0.349	0.0000	0.0000	0
2020/02/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	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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2020/02/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/02/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	CS23	25/01/2023			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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/21	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/21	ES33	07/05/2020			Bond Future	10.9434		77.2888	10.8905	77.5922	(0.484)	0.0000	0.0000	350
2020/02/21	ES33	06/08/2020			Bond Future	11.0676		78.6745	11.0126	78.9834	(0.496)	0.0000	0.0000	0
2020/02/21	ES33	05/11/2020			Bond Future	11.1976		76.2636	11.1406	76.5780	(0.509)	0.0000	0.0000	0
2020/02/21	ES33	04/02/2021			Bond Future	11.3355		77.6330	11.2763	77.9531	(0.523)	0.0000	0.0000	0
2020/02/21	ES42	07/05/2020			Bond Future	11.2880		77.9029	11.2300	78.2837	(0.514)	0.0000	0.0000	4,919
2020/02/21	ES42	06/08/2020			Bond Future	11.4091		79.2997	11.3489	79.6873	(0.527)	0.0000	0.0000	0
2020/02/21	ES42	05/11/2020			Bond Future	11.5346		76.4275	11.4722	76.8221	(0.541)	0.0000	0.0000	0
2020/02/21	ES42	04/02/2021			Bond Future	11.6631		77.7995	11.5984	78.2012	(0.555)	0.0000	0.0000	0
2020/02/21	GOVI	07/05/2020	719.98	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/21	GOVI	07/05/2020			GOVI	715.5450		715.5450	718.0190	718.0190	0.346	0.0000	0.0000	1,177
2020/02/21	GOVI	07/05/2020	719.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/21	GOVI	07/05/2020	720.00	Put	GOVI	44,550.0000		4.4550	19,810.0000	1.9810	(55.533)	0	0	0
2020/02/21	GOVI	07/05/2020	719.98	Put	GOVI	44,350.0000		4.4350	19,610.0000	1.9610	(55.784)	0	0	0
2020/02/21	GOVI	07/05/2020	719.99	Put	GOVI	44,450.0000		4.4450	19,710.0000	1.9710	(55.658)	0	0	0
2020/02/21	GOVI	07/05/2020	720.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/21	GOVI	06/08/2020	728.13	Call	GOVI	1,060.0000		0.1060	26,250.0000	2.6250	2376.415	0	0	0
2020/02/21	GOVI	06/08/2020	728.12	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/21	GOVI	06/08/2020			GOVI	728.2360		728.2360	730.7550	730.7550	0.346	0.0000	0.0000	0
2020/02/21	GOVI	06/08/2020	728.14	Call	GOVI	960.0000		0.0960	26,150.0000	2.6150	2623.958	0	0	0
2020/02/21	GOVI	06/08/2020	728.14	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/21	GOVI	06/08/2020	728.13	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/21	GOVI	06/08/2020	728.12	Call	GOVI	1,160.0000		0.1160	26,350.0000	2.6350	2171.552	0	0	0
2020/02/21	GOVI	05/11/2020	737.84	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/21	GOVI	05/11/2020	737.83	Call	GOVI	33,250.0000		3.3250	58,880.0000	5.8880	77.083	0	0	0
2020/02/21	GOVI	05/11/2020			GOVI	741.1550		741.1550	743.7180	743.7180	0.346	0.0000	0.0000	0
2020/02/21	GOVI	05/11/2020	737.84	Call	GOVI	33,150.0000		3.3150	58,780.0000	5.8780	77.315	0	0	0
2020/02/21	GOVI	05/11/2020	737.83	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/21	GOVI	05/11/2020	737.85	Call	GOVI	33,050.0000		3.3050	58,680.0000	5.8680	77.549	0	0	0
2020/02/21	GOVI	05/11/2020	737.85	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/21	GOVI	04/02/2021	750.96	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/21	GOVI	04/02/2021			GOVI	754.4690		754.4690	757.0790	757.0790	0.346	0.0000	0.0000	0
2020/02/21	GOVI	04/02/2021	750.95	Call	GOVI	35,190.0000		3.5190	61,290.0000	6.1290	74.169	0	0	0
2020/02/21	GOVI	04/02/2021	750.95	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/21	GOVI	04/02/2021	750.96	Call	GOVI	35,090.0000		3.5090	61,190.0000	6.1190	74.380	0	0	0
2020/02/21	GOVI	04/02/2021	750.94	Call	GOVI	35,290.0000		3.5290	61,390.0000	6.1390	73.959	0	0	0
2020/02/21	GOVI	04/02/2021	750.94	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/21	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/02/21	IGOV	07/05/2020			Index Future	264.2080		264.2080	264.2340	264.2340	0.010	0.0000	0.0000	1,009

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2020/02/21	IGOV	06/08/2020			Index Future	268.9590	268.9590	268.9840	268.9840	0.009	0.0000	0.0000	0
2020/02/21	IGOV	05/11/2020			Index Future	273.7920	273.7920	273.8190	273.8190	0.010	0.0000	0.0000	0
2020/02/21	IGOV	04/02/2021			Index Future	278.7730	278.7730	278.8000	278.8000	0.010	0.0000	0.0000	0
2020/02/21	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/02/21	IS02	22/06/2020			Interest Rate Swap	101.9800	101.9800	101.9800	101.9800	0.000	0.0000	0.0000	0
2020/02/21	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/02/21	IS05	17/12/2020			Interest Rate Swap	95.2400	95.2400	95.2300	95.2300	(0.010)	0.0000	0.0000	0
2020/02/21	IS05	16/03/2021			Interest Rate Swap	94.1500	94.1500	94.1300	94.1300	(0.021)	0.0000	0.0000	0
2020/02/21	IS05	15/06/2021			Interest Rate Swap	92.9500	92.9500	92.9200	92.9200	(0.032)	0.0000	0.0000	0
2020/02/21	IS05	21/09/2021			Interest Rate Swap	92.7200	92.7200	92.6700	92.6700	(0.054)	0.0000	0.0000	0
2020/02/21	IS05	21/12/2021			Interest Rate Swap	94.5600	94.5600	94.5000	94.5000	(0.063)	0.0000	0.0000	51
2020/02/21	IS05	15/03/2022			Interest Rate Swap	94.3600	94.3600	94.2900	94.2900	(0.074)	0.0000	0.0000	0
2020/02/21	IS05	21/06/2022			Interest Rate Swap	95.2000	95.2000	95.1100	95.1100	(0.095)	0.0000	0.0000	0
2020/02/21	IS05	20/09/2022			Interest Rate Swap	98.8200	98.8200	98.7300	98.7300	(0.091)	0.0000	0.0000	0
2020/02/21	IS05	20/12/2022			Interest Rate Swap	99.7700	99.7700	99.6800	99.6800	(0.090)	0.0000	0.0000	0
2020/02/21	IS05	22/03/2023			Interest Rate Swap	92.7400	92.7400	92.6400	92.6400	(0.108)	0.0000	0.0000	0
2020/02/21	IS05	20/06/2023			Interest Rate Swap	98.5900	98.5900	98.4700	98.4700	(0.122)	0.0000	0.0000	0
2020/02/21	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/02/21	IS10	17/12/2025			Interest Rate Swap	88.3800	88.3800	88.1300	88.1300	(0.283)	0.0000	0.0000	0
2020/02/21	IS10	16/03/2026			Interest Rate Swap	85.1100	85.1100	84.8500	84.8500	(0.305)	0.0000	0.0000	0
2020/02/21	IS10	15/06/2026			Interest Rate Swap	83.6500	83.6500	83.3800	83.3800	(0.323)	0.0000	0.0000	0
2020/02/21	IS10	21/09/2026			Interest Rate Swap	85.7500	85.7500	85.4800	85.4800	(0.315)	0.0000	0.0000	0
2020/02/21	IS10	21/12/2026			Interest Rate Swap	89.5800	89.5800	89.3100	89.3100	(0.301)	0.0000	0.0000	0
2020/02/21	IS10	15/03/2027			Interest Rate Swap	88.0000	88.0000	87.7200	87.7200	(0.318)	0.0000	0.0000	0
2020/02/21	IS10	21/06/2027			Interest Rate Swap	90.0800	90.0800	89.7900	89.7900	(0.322)	0.0000	0.0000	0
2020/02/21	IS10	20/09/2027			Interest Rate Swap	95.6500	95.6500	95.3400	95.3400	(0.324)	0.0000	0.0000	0
2020/02/21	IS10	20/12/2027			Interest Rate Swap	95.9800	95.9800	95.6500	95.6500	(0.344)	0.0000	0.0000	0
2020/02/21	IS10	22/03/2028			Interest Rate Swap	89.2100	89.2100	88.8700	88.8700	(0.381)	0.0000	0.0000	0
2020/02/21	IS10	20/06/2028			Interest Rate Swap	96.6400	96.6400	96.3000	96.3000	(0.352)	0.0000	0.0000	0
2020/02/21	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/02/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/02/21	R023	07/05/2020	6.91	Put	Bond Future	99.9400	0.0999	74.2600	0.0743	(25.695)	0	0	0
2020/02/21	R023	07/05/2020			Bond Future	6.4649	104.7790	6.4005	104.9451	(0.996)	0.0000	0.0000	67,970
2020/02/21	R023	07/05/2020	6.90	Call	Bond Future	1,216.5200	1.2165	1,356.2500	1.3563	11.486	0	0	0
2020/02/21	R023	07/05/2020	6.90	Put	Bond Future	102.8700	0.1029	76.5000	0.0765	(25.634)	0	0	0
2020/02/21	R023	07/05/2020	6.91	Call	Bond Future	1,239.0200	1.2390	1,379.4400	1.3794	11.333	0	0	0
2020/02/21	R023	07/05/2020	6.89	Call	Bond Future	1,194.1200	1.1941	1,333.1400	1.3331	11.642	0	0	0
2020/02/21	R023	07/05/2020	6.89	Put	Bond Future	105.8900	0.1059	78.8100	0.0788	(25.574)	0	0	0
2020/02/21	R023	06/08/2020	7.26	Call	Bond Future	2,170.2400	2.1702	2,319.6100	2.3196	6.883	0	0	0
2020/02/21	R023	06/08/2020			Bond Future	6.3771	106.6576	6.3058	106.8266	(1.118)	0.0000	0.0000	0
2020/02/21	R023	06/08/2020	7.26	Put	Bond Future	106.0800	0.1061	86.4100	0.0864	(18.543)	0	0	0
2020/02/21	R023	06/08/2020	7.27	Call	Bond Future	2,191.5100	2.1915	2,341.1900	2.3412	6.830	0	0	0
2020/02/21	R023	06/08/2020	7.28	Put	Bond Future	102.6300	0.1026	83.5700	0.0836	(18.572)	0	0	0

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2020/02/21	R023	06/08/2020	7.27	Put	Bond Future	104.2700	0.1043	84.9100	0.0849	(18.567)	0	0	0
2020/02/21	R023	06/08/2020	7.28	Call	Bond Future	2,212.9400	2.2129	2,362.9200	2.3629	6.777	0	0	0
2020/02/21	R023	05/11/2020	7.46	Put	Bond Future	116.4700	0.1165	97.6100	0.0976	(16.193)	0	0	0
2020/02/21	R023	05/11/2020	7.47	Put	Bond Future	115.0400	0.1150	96.4100	0.0964	(16.194)	0	0	0
2020/02/21	R023	05/11/2020			Bond Future	6.2864	104.5999	6.2067	104.7720	(1.268)	0.0000	0.0000	0
2020/02/21	R023	05/11/2020	7.46	Call	Bond Future	2,609.6500	2.6096	2,762.9100	2.7629	5.873	0	0	0
2020/02/21	R023	05/11/2020	7.47	Call	Bond Future	2,629.1400	2.6291	2,782.6300	2.7826	5.838	0	0	0
2020/02/21	R023	05/11/2020	7.45	Call	Bond Future	2,590.1800	2.5902	2,743.2100	2.7432	5.908	0	0	0
2020/02/21	R023	05/11/2020	7.45	Put	Bond Future	117.9100	0.1179	98.8200	0.0988	(16.190)	0	0	0
2020/02/21	R023	04/02/2021	6.34	Call	Bond Future	911.2300	0.9112	1,014.7600	1.0148	11.362	0	0	0
2020/02/21	R023	04/02/2021	6.32	Put	Bond Future	584.1100	0.5841	510.9500	0.5109	(12.525)	0	0	0
2020/02/21	R023	04/02/2021			Bond Future	6.1633	106.4785	6.0729	106.6538	(1.466)	0.0000	0.0000	0
2020/02/21	R023	04/02/2021	6.34	Put	Bond Future	569.4300	0.5694	497.6800	0.4977	(12.600)	0	0	0
2020/02/21	R023	04/02/2021	6.32	Call	Bond Future	887.3000	0.8873	989.4200	0.9894	11.509	0	0	0
2020/02/21	R023	04/02/2021	6.33	Put	Bond Future	576.5300	0.5765	504.0800	0.5041	(12.567)	0	0	0
2020/02/21	R023	04/02/2021	6.33	Call	Bond Future	899.0300	0.8990	1,001.8600	1.0019	11.438	0	0	0
2020/02/21	R035	07/05/2020	9.48	Put	Bond Future	3,035.4200	3.0354	2,803.2600	2.8033	(7.648)	0	0	0
2020/02/21	R035	07/05/2020	9.47	Call	Bond Future	1,094.0900	1.0941	1,209.0300	1.2090	10.506	0	0	0
2020/02/21	R035	07/05/2020	9.85	Call	Bond Future	2,442.3000	2.4423	2,635.8500	2.6358	7.925	0	0	7,500
2020/02/21	R035	07/05/2020	10.57	Put	Bond Future	390.5700	0.3906	338.6600	0.3387	(13.291)	0	0	3,530
2020/02/21	R035	07/05/2020	9.75	Call	Bond Future	2,031.8600	2.0319	2,205.1000	2.2051	8.526	0	0	5,000
2020/02/21	R035	07/05/2020	10.75	Put	Bond Future	271.8000	0.2718	233.6600	0.2337	(14.032)	0	0	5,000
2020/02/21	R035	07/05/2020			Bond Future	9.7354	95.0761	9.6883	95.4252	(0.485)	0.0000	0.0000	118,073
2020/02/21	R035	07/05/2020	9.11	Put	Bond Future	5,131.8800	5.1319	4,831.9200	4.8319	(5.845)	0	0	0
2020/02/21	R035	07/05/2020	9.11	Call	Bond Future	346.0500	0.3460	395.2400	0.3952	14.215	0	0	5,000
2020/02/21	R035	07/05/2020	9.48	Call	Bond Future	1,122.5800	1.1226	1,239.5700	1.2396	10.422	0	0	0
2020/02/21	R035	07/05/2020	9.47	Put	Bond Future	3,082.9700	3.0830	2,848.7600	2.8488	(7.597)	0	0	0
2020/02/21	R035	07/05/2020	9.85	Put	Bond Future	1,602.5500	1.6025	1,446.9500	1.4469	(9.710)	0	0	0
2020/02/21	R035	07/05/2020	9.78	Put	Bond Future	1,823.0600	1.8231	1,653.3300	1.6533	(9.310)	0	0	0
2020/02/21	R035	07/05/2020	10.57	Call	Bond Future	6,263.1800	6.2632	6,560.4200	6.5604	4.746	0	0	0
2020/02/21	R035	07/05/2020	9.75	Put	Bond Future	1,924.5200	1.9245	1,748.6100	1.7486	(9.140)	0	0	0
2020/02/21	R035	07/05/2020	10.75	Call	Bond Future	7,339.4900	7.3395	7,650.5000	7.6505	4.237	0	0	0
2020/02/21	R035	07/05/2020	9.49	Call	Bond Future	1,151.6700	1.1517	1,270.7200	1.2707	10.337	0	0	0
2020/02/21	R035	07/05/2020	9.49	Put	Bond Future	2,988.5600	2.9886	2,758.4600	2.7585	(7.699)	0	0	0
2020/02/21	R035	07/05/2020	9.55	Put	Bond Future	2,713.3600	2.7134	2,495.6800	2.4957	(8.023)	0	0	0
2020/02/21	R035	07/05/2020	9.55	Call	Bond Future	1,330.3300	1.3303	1,461.8000	1.4618	9.883	0	0	7,500
2020/02/21	R035	07/05/2020	9.78	Call	Bond Future	2,151.0100	2.1510	2,330.4300	2.3304	8.341	0	0	3,530
2020/02/21	R035	07/05/2020	9.18	Put	Bond Future	4,683.8800	4.6839	4,395.0100	4.3950	(6.167)	0	0	0
2020/02/21	R035	07/05/2020	9.18	Call	Bond Future	451.1000	0.4511	511.3800	0.5114	13.363	0	0	3,530
2020/02/21	R035	06/08/2020	9.67	Call	Bond Future	2,444.0700	2.4441	2,601.5700	2.6016	6.444	0	0	500
2020/02/21	R035	06/08/2020	10.45	Put	Bond Future	1,360.4300	1.3604	1,259.8800	1.2599	(7.391)	0	0	500
2020/02/21	R035	06/08/2020	9.00	Put	Bond Future	6,884.2100	6.8842	6,594.8000	6.5948	(4.204)	0	0	0
2020/02/21	R035	06/08/2020	9.92	Put	Bond Future	2,615.5300	2.6155	2,452.3900	2.4524	(6.237)	0	0	0
2020/02/21	R035	06/08/2020			Bond Future	9.8135	96.7807	9.7647	97.1360	(0.497)	0.0000	0.0000	410
2020/02/21	R035	06/08/2020	9.09	Put	Bond Future	6,333.2000	6.3332	6,054.8600	6.0549	(4.395)	0	0	0
2020/02/21	R035	06/08/2020	9.09	Call	Bond Future	857.7600	0.8578	934.6700	0.9347	8.966	0	0	500
2020/02/21	R035	06/08/2020	9.67	Put	Bond Future	3,494.5100	3.4945	3,296.7600	3.2968	(5.659)	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
2020/02/21	R035	06/08/2020	9.00	Call	Bond Future	695.3400	0.6953	761.1800	0.7612	9.469	0	0	24,761
2020/02/21	R035	06/08/2020	9.92	Call	Bond Future	3,383.8600	3.3839	3,575.9700	3.5760	5.677	0	0	0
2020/02/21	R035	06/08/2020	10.45	Call	Bond Future	5,818.3600	5.8184	6,073.0600	6.0731	4.378	0	0	0
2020/02/21	R035	06/08/2020	9.93	Call	Bond Future	3,424.2600	3.4243	3,617.7100	3.6177	5.649	0	0	0
2020/02/21	R035	06/08/2020	9.91	Put	Bond Future	2,647.1200	2.6471	2,482.6400	2.4826	(6.214)	0	0	0
2020/02/21	R035	06/08/2020	8.75	Put	Bond Future	8,617.5200	8.6175	8,304.7200	8.3047	(3.630)	0	0	0
2020/02/21	R035	06/08/2020	8.75	Call	Bond Future	407.5800	0.4076	450.0300	0.4500	10.415	0	0	3,000
2020/02/21	R035	06/08/2020	9.93	Put	Bond Future	2,584.2400	2.5842	2,422.4400	2.4224	(6.261)	0	0	0
2020/02/21	R035	06/08/2020	9.91	Call	Bond Future	3,343.6900	3.3437	3,534.4600	3.5345	5.705	0	0	0
2020/02/21	R035	05/11/2020	10.34	Put	Bond Future	2,274.3900	2.2744	2,144.5200	2.1445	(5.710)	0	0	0
2020/02/21	R035	05/11/2020			Bond Future	9.8974	93.9794	9.8469	94.3410	(0.510)	0.0000	0.0000	0
2020/02/21	R035	05/11/2020	10.33	Call	Bond Future	5,312.5100	5.3125	5,543.3100	5.5433	4.344	0	0	0
2020/02/21	R035	05/11/2020	10.33	Put	Bond Future	2,296.8600	2.2969	2,166.0200	2.1660	(5.696)	0	0	0
2020/02/21	R035	05/11/2020	10.34	Call	Bond Future	5,358.0400	5.3580	5,589.8100	5.5898	4.326	0	0	0
2020/02/21	R035	05/11/2020	10.32	Call	Bond Future	5,267.4100	5.2674	5,497.2100	5.4972	4.363	0	0	0
2020/02/21	R035	05/11/2020	10.32	Put	Bond Future	2,319.8400	2.3198	2,188.0000	2.1880	(5.683)	0	0	0
2020/02/21	R035	04/02/2021	10.04	Put	Bond Future	4,024.9500	4.0250	3,850.7700	3.8508	(4.328)	0	0	0
2020/02/21	R035	04/02/2021	10.14	Put	Bond Future	3,708.4700	3.7085	3,543.8500	3.5438	(4.439)	0	0	650
2020/02/21	R035	04/02/2021	11.14	Put	Bond Future	1,621.8000	1.6218	1,534.7900	1.5348	(5.365)	0	0	650
2020/02/21	R035	04/02/2021	10.05	Call	Bond Future	4,442.0400	4.4420	4,637.0100	4.6370	4.389	0	0	0
2020/02/21	R035	04/02/2021			Bond Future	9.9857	95.6671	9.9334	96.0352	(0.524)	0.0000	0.0000	0
2020/02/21	R035	04/02/2021	10.14	Call	Bond Future	4,782.1900	4.7822	4,985.7600	4.9858	4.257	0	0	0
2020/02/21	R035	04/02/2021	10.06	Call	Bond Future	4,479.1900	4.4792	4,675.1300	4.6751	4.374	0	0	0
2020/02/21	R035	04/02/2021	10.06	Put	Bond Future	3,959.7700	3.9598	3,787.5200	3.7875	(4.350)	0	0	0
2020/02/21	R035	04/02/2021	10.04	Call	Bond Future	4,405.0300	4.4050	4,599.0400	4.5990	4.404	0	0	0
2020/02/21	R035	04/02/2021	11.14	Call	Bond Future	9,228.9200	9.2289	9,510.1000	9.5101	3.047	0	0	0
2020/02/21	R035	04/02/2021	10.05	Put	Bond Future	3,992.2500	3.9923	3,819.0300	3.8190	(4.339)	0	0	0
2020/02/21	R186	07/05/2020	8.09	Put	Bond Future	927.2400	0.9272	838.5800	0.8386	(9.562)	0	0	0
2020/02/21	R186	07/05/2020	7.90	Put	Bond Future	1,413.6400	1.4136	1,297.4900	1.2975	(8.216)	0	0	2,500
2020/02/21	R186	07/05/2020	8.28	Put	Bond Future	583.3100	0.5833	519.5800	0.5196	(10.926)	0	0	0
2020/02/21	R186	07/05/2020	8.93	Call	Bond Future	5,181.0800	5.1811	5,368.4200	5.3684	3.616	0	0	0
2020/02/21	R186	07/05/2020			Bond Future	7.9732	116.8735	7.9361	117.0762	(0.465)	0.0000	0.0000	85,030
2020/02/21	R186	07/05/2020	8.08	Call	Bond Future	1,530.8400	1.5308	1,643.4800	1.6435	7.358	0	0	0
2020/02/21	R186	07/05/2020	8.08	Put	Bond Future	948.9000	0.9489	858.8500	0.8589	(9.490)	0	0	0
2020/02/21	R186	07/05/2020	8.50	Call	Bond Future	3,164.0800	3.1641	3,325.7300	3.3257	5.109	0	0	0
2020/02/21	R186	07/05/2020	8.50	Put	Bond Future	330.8100	0.3308	289.7700	0.2898	(12.406)	0	0	23,172
2020/02/21	R186	07/05/2020	8.09	Call	Bond Future	1,563.4700	1.5635	1,677.5000	1.6775	7.293	0	0	0
2020/02/21	R186	07/05/2020	7.90	Call	Bond Future	1,012.7400	1.0127	1,099.2800	1.0993	8.545	0	0	0
2020/02/21	R186	07/05/2020	8.28	Call	Bond Future	2,244.5800	2.2446	2,383.5400	2.3835	6.191	0	0	0
2020/02/21	R186	07/05/2020	8.93	Put	Bond Future	102.3300	0.1023	86.9800	0.0870	(15.000)	0	0	0
2020/02/21	R186	07/05/2020	8.07	Call	Bond Future	1,498.7900	1.4988	1,610.0100	1.6100	7.421	0	0	0
2020/02/21	R186	07/05/2020	8.07	Put	Bond Future	971.1600	0.9712	879.6900	0.8797	(9.419)	0	0	0
2020/02/21	R186	07/05/2020	7.60	Put	Bond Future	2,488.7600	2.4888	2,332.0400	2.3320	(6.297)	0	0	0
2020/02/21	R186	07/05/2020	7.60	Call	Bond Future	425.3100	0.4253	471.2800	0.4713	10.809	0	0	0
2020/02/21	R186	06/08/2020	8.25	Call	Bond Future	2,489.2000	2.4892	2,612.7600	2.6128	4.964	0	0	0
2020/02/21	R186	06/08/2020	8.38	Put	Bond Future	1,033.0700	1.0331	961.4600	0.9615	(6.932)	0	0	0
2020/02/21	R186	06/08/2020			Bond Future	8.0145	113.6658	7.9755	113.8721	(0.487)	0.0000	0.0000	1,870

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
2020/02/21	R186	06/08/2020	8.37	Call	Bond Future	2,906.0100	2.9060	3,039.8600	3.0399	4.606	0	0	0
2020/02/21	R186	06/08/2020	8.37	Put	Bond Future	1,048.8200	1.0488	976.3900	0.9764	(6.906)	0	0	0
2020/02/21	R186	06/08/2020	8.25	Put	Bond Future	1,254.5800	1.2546	1,171.8600	1.1719	(6.593)	0	0	3,150
2020/02/21	R186	06/08/2020	8.38	Call	Bond Future	2,941.9400	2.9419	3,076.6100	3.0766	4.578	0	0	0
2020/02/21	R186	06/08/2020	8.36	Call	Bond Future	2,870.2600	2.8703	3,003.2800	3.0033	4.634	0	0	0
2020/02/21	R186	06/08/2020	8.36	Put	Bond Future	1,064.7800	1.0648	991.5200	0.9915	(6.880)	0	0	0
2020/02/21	R186	05/11/2020	8.64	Put	Bond Future	1,026.8700	1.0269	963.9900	0.9640	(6.123)	0	0	0
2020/02/21	R186	05/11/2020	8.65	Call	Bond Future	3,978.3300	3.9783	4,126.0800	4.1261	3.714	0	0	0
2020/02/21	R186	05/11/2020			Bond Future	8.0584	115.6597	8.0173	115.8697	(0.511)	0.0000	0.0000	0
2020/02/21	R186	05/11/2020	8.66	Call	Bond Future	4,015.0600	4.0151	4,163.4200	4.1634	3.695	0	0	0
2020/02/21	R186	05/11/2020	8.66	Put	Bond Future	1,001.7200	1.0017	940.0600	0.9401	(6.155)	0	0	0
2020/02/21	R186	05/11/2020	9.26	Put	Bond Future	480.5400	0.4805	447.1800	0.4472	(6.942)	0	0	3,500
2020/02/21	R186	05/11/2020	8.64	Call	Bond Future	3,941.7000	3.9417	4,088.8400	4.0888	3.733	0	0	0
2020/02/21	R186	05/11/2020	7.84	Put	Bond Future	2,680.2500	2.6802	2,556.8700	2.5569	(4.603)	0	0	0
2020/02/21	R186	05/11/2020	8.65	Put	Bond Future	1,014.2300	1.0142	951.9600	0.9520	(6.140)	0	0	0
2020/02/21	R186	05/11/2020	8.34	Put	Bond Future	1,492.9300	1.4929	1,409.5100	1.4095	(5.588)	0	0	0
2020/02/21	R186	05/11/2020	8.34	Call	Bond Future	2,916.4300	2.9164	3,043.0300	3.0430	4.341	0	0	3,500
2020/02/21	R186	05/11/2020	9.26	Call	Bond Future	6,397.0400	6.3970	6,573.7000	6.5737	2.762	0	0	0
2020/02/21	R186	05/11/2020	7.84	Call	Bond Future	1,560.0600	1.5601	1,646.7000	1.6467	5.554	0	0	3,500
2020/02/21	R186	04/02/2021	8.15	Call	Bond Future	2,558.9700	2.5590	2,669.4400	2.6694	4.317	0	0	0
2020/02/21	R186	04/02/2021			Bond Future	8.1030	112.4346	8.0595	112.6485	(0.537)	0.0000	0.0000	0
2020/02/21	R186	04/02/2021	8.15	Put	Bond Future	2,328.4600	2.3285	2,225.0400	2.2250	(4.442)	0	0	0
2020/02/21	R186	04/02/2021	8.16	Call	Bond Future	2,585.4800	2.5855	2,696.6300	2.6966	4.299	0	0	0
2020/02/21	R186	04/02/2021	8.17	Put	Bond Future	2,284.1700	2.2842	2,182.1100	2.1821	(4.468)	0	0	0
2020/02/21	R186	04/02/2021	8.16	Put	Bond Future	2,306.0200	2.3060	2,203.2800	2.2033	(4.455)	0	0	0
2020/02/21	R186	04/02/2021	8.17	Call	Bond Future	2,612.5600	2.6126	2,724.3900	2.7244	4.280	0	0	0
2020/02/21	R197	07/05/2020			Bond Future	309.2711	309.2711	309.1406	309.1406	(0.042)	0.0000	0.0000	2,507
2020/02/21	R197	06/08/2020			Bond Future	307.1297	307.1297	306.9968	306.9968	(0.043)	0.0000	0.0000	0
2020/02/21	R197	05/11/2020			Bond Future	312.5890	312.5890	312.4541	312.4541	(0.043)	0.0000	0.0000	0
2020/02/21	R197	04/02/2021			Bond Future	310.3102	310.3102	310.1731	310.1731	(0.044)	0.0000	0.0000	0
2020/02/21	R202	07/05/2020			Bond Future	228.8314	228.8314	229.0639	229.0639	0.102	0.0000	0.0000	8,483
2020/02/21	R202	06/08/2020			Bond Future	228.8673	228.8673	229.1040	229.1040	0.103	0.0000	0.0000	0
2020/02/21	R202	05/11/2020			Bond Future	232.9356	232.9356	233.1768	233.1768	0.104	0.0000	0.0000	0
2020/02/21	R202	04/02/2021			Bond Future	232.9424	232.9424	233.1879	233.1879	0.105	0.0000	0.0000	0
2020/02/21	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2020/02/21	R208	07/05/2020	4.80	Put	Bond Future	1,202.4100	1.2024	1,087.5700	1.0876	(9.551)	0	0	0
2020/02/21	R208	07/05/2020			Bond Future	6.1961	101.2356	6.0615	101.3505	(2.171)	0.0000	0.0000	16,372
2020/02/21	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2020/02/21	R208	07/05/2020	4.82	Put	Bond Future	1,185.0300	1.1850	1,070.1800	1.0702	(9.692)	0	0	0
2020/02/21	R208	07/05/2020	4.81	Put	Bond Future	1,193.7200	1.1937	1,078.8700	1.0789	(9.621)	0	0	0
2020/02/21	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2020/02/21	R208	06/08/2020	5.57	Put	Bond Future	176.7300	0.1767	102.8800	0.1029	(41.787)	0	0	0
2020/02/21	R208	06/08/2020			Bond Future	5.7905	103.0507	5.6017	103.1676	(3.260)	0.0000	0.0000	0
2020/02/21	R208	06/08/2020	5.56	Call	Bond Future	38.2600	0.0383	80.0800	0.0801	109.305	0	0	0
2020/02/21	R208	06/08/2020	5.56	Put	Bond Future	181.0000	0.1810	105.9400	0.1059	(41.470)	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
2020/02/21	R208	06/08/2020	5.57	Call	Bond Future	40.1900	0.0402	83.2200	0.0832	107.066	0	0	0
2020/02/21	R208	06/08/2020	5.55	Call	Bond Future	36.6200	0.0366	77.3000	0.0773	111.087	0	0	0
2020/02/21	R208	06/08/2020	5.55	Put	Bond Future	185.5600	0.1856	109.3600	0.1094	(41.065)	0	0	0
2020/02/21	R208	05/11/2020	4.78	Call	Bond Future	52.0300	0.0520	115.4300	0.1154	121.853	0	0	0
2020/02/21	R208	05/11/2020	4.77	Put	Bond Future	98.4800	0.0985	41.8500	0.0418	(57.504)	0	0	0
2020/02/21	R208	05/11/2020			Bond Future	4.8947	101.4566	4.5856	101.5757	(6.315)	0.0000	0.0000	0
2020/02/21	R208	05/11/2020	4.79	Call	Bond Future	53.9300	0.0539	118.3000	0.1183	119.358	0	0	0
2020/02/21	R208	05/11/2020	4.79	Put	Bond Future	94.2200	0.0942	39.5500	0.0396	(58.024)	0	0	0
2020/02/21	R208	05/11/2020	4.78	Put	Bond Future	96.1700	0.0962	40.5300	0.0405	(57.856)	0	0	0
2020/02/21	R208	05/11/2020	4.77	Call	Bond Future	50.4900	0.0505	112.9000	0.1129	123.609	0	0	0
2020/02/21	R209	07/05/2020	9.47	Call	Bond Future	776.5100	0.7765	873.4600	0.8735	12.485	0	0	0
2020/02/21	R209	07/05/2020			Bond Future	9.8036	72.3809	9.7515	72.7096	(0.532)	0.0000	0.0000	67,905
2020/02/21	R209	07/05/2020	9.45	Call	Bond Future	735.1900	0.7352	828.4200	0.8284	12.681	0	0	0
2020/02/21	R209	07/05/2020	9.45	Put	Bond Future	3,007.4100	3.0074	2,771.9200	2.7719	(7.830)	0	0	0
2020/02/21	R209	07/05/2020	9.47	Put	Bond Future	2,917.4900	2.9175	2,685.7200	2.6857	(7.944)	0	0	0
2020/02/21	R209	07/05/2020	9.46	Call	Bond Future	755.6700	0.7557	850.7500	0.8508	12.582	0	0	0
2020/02/21	R209	07/05/2020	9.46	Put	Bond Future	2,962.2300	2.9622	2,728.5900	2.7286	(7.887)	0	0	0
2020/02/21	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/21	R209	06/08/2020	5.55	Put	Bond Future	35,854.5300	35.8545	35,519.9200	35.5199	(0.933)	0	0	0
2020/02/21	R209	06/08/2020			Bond Future	9.8783	73.6786	9.8245	74.0132	(0.545)	0.0000	0.0000	200
2020/02/21	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/21	R209	06/08/2020	5.57	Put	Bond Future	35,637.7200	35.6377	35,303.1100	35.3031	(0.939)	0	0	0
2020/02/21	R209	06/08/2020	5.56	Put	Bond Future	35,746.0500	35.7461	35,411.4400	35.4114	(0.936)	0	0	0
2020/02/21	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/21	R209	05/11/2020	10.02	Call	Bond Future	3,313.4500	3.3135	3,494.9400	3.4949	5.477	0	0	0
2020/02/21	R209	05/11/2020			Bond Future	9.9548	71.8211	9.8993	72.1617	(0.557)	0.0000	0.0000	0
2020/02/21	R209	05/11/2020	10.00	Call	Bond Future	3,248.2000	3.2482	3,427.5800	3.4276	5.522	0	0	0
2020/02/21	R209	05/11/2020	10.00	Put	Bond Future	2,972.6000	2.9726	2,811.4400	2.8114	(5.422)	0	0	0
2020/02/21	R209	05/11/2020	10.02	Put	Bond Future	2,916.3400	2.9163	2,757.2900	2.7573	(5.454)	0	0	0
2020/02/21	R209	05/11/2020	10.01	Call	Bond Future	3,280.6300	3.2806	3,461.0600	3.4611	5.500	0	0	0
2020/02/21	R209	05/11/2020	10.01	Put	Bond Future	2,944.2400	2.9442	2,784.1300	2.7841	(5.438)	0	0	0
2020/02/21	R209	04/02/2021	10.12	Put	Bond Future	3,388.0000	3.3880	3,228.5400	3.2285	(4.707)	0	0	0
2020/02/21	R209	04/02/2021			Bond Future	10.0334	73.1107	9.9761	73.4574	(0.571)	0.0000	0.0000	0
2020/02/21	R209	04/02/2021	10.11	Call	Bond Future	3,875.9200	3.8759	4,062.2900	4.0623	4.808	0	0	0
2020/02/21	R209	04/02/2021	10.11	Put	Bond Future	3,415.5400	3.4155	3,255.1800	3.2552	(4.695)	0	0	0
2020/02/21	R209	04/02/2021	10.12	Call	Bond Future	3,908.1300	3.9081	4,095.4000	4.0954	4.792	0	0	0
2020/02/21	R209	04/02/2021	10.10	Call	Bond Future	3,843.8300	3.8438	4,029.2900	4.0293	4.825	0	0	0
2020/02/21	R209	04/02/2021	10.10	Put	Bond Future	3,443.2700	3.4433	3,282.0000	3.2820	(4.684)	0	0	0
2020/02/21	R210	07/05/2020			Bond Future	188.1738	188.1738	188.2978	188.2978	0.066	0.0000	0.0000	1,941
2020/02/21	R210	06/08/2020			Bond Future	191.5936	191.5936	191.7197	191.7197	0.066	0.0000	0.0000	0
2020/02/21	R210	05/11/2020			Bond Future	192.2880	192.2880	192.4166	192.4166	0.067	0.0000	0.0000	0
2020/02/21	R210	04/02/2021			Bond Future	195.7850	195.7850	195.9162	195.9162	0.067	0.0000	0.0000	0
2020/02/21	R212	07/05/2020			Bond Future	165.0571	165.0571	165.0272	165.0272	(0.018)	0.0000	0.0000	6,719
2020/02/21	R212	06/08/2020			Bond Future	165.7712	165.7712	165.7407	165.7407	(0.018)	0.0000	0.0000	0
2020/02/21	R212	05/11/2020			Bond Future	168.7179	168.7179	168.6870	168.6870	(0.018)	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
2020/02/21	R212	04/02/2021			Bond Future	169.4670	169.4670	169.4357	169.4357	(0.018)	0.0000	0.0000	0
2020/02/21	R213	07/05/2020	9.01	Put	Bond Future	1,900.7600	1.9008	1,748.8600	1.7489	(7.992)	0	0	0
2020/02/21	R213	07/05/2020	9.00	Call	Bond Future	1,164.4900	1.1645	1,268.3500	1.2683	8.919	0	0	0
2020/02/21	R213	07/05/2020			Bond Future	9.1253	86.9759	9.0833	87.2333	(0.460)	0.0000	0.0000	18,251
2020/02/21	R213	07/05/2020	9.01	Call	Bond Future	1,191.5500	1.1916	1,297.0500	1.2971	8.854	0	0	0
2020/02/21	R213	07/05/2020	9.00	Put	Bond Future	1,935.5900	1.9356	1,782.0500	1.7821	(7.932)	0	0	0
2020/02/21	R213	07/05/2020	9.02	Call	Bond Future	1,219.1500	1.2192	1,326.2900	1.3263	8.788	0	0	0
2020/02/21	R213	07/05/2020	9.02	Put	Bond Future	1,866.5300	1.8665	1,716.2700	1.7163	(8.050)	0	0	0
2020/02/21	R213	06/08/2020	9.31	Call	Bond Future	2,707.0400	2.7070	2,849.6500	2.8496	5.268	0	0	0
2020/02/21	R213	06/08/2020			Bond Future	9.1903	88.5353	9.1468	88.7973	(0.473)	0.0000	0.0000	300
2020/02/21	R213	06/08/2020	9.29	Call	Bond Future	2,639.5400	2.6395	2,780.0500	2.7800	5.323	0	0	0
2020/02/21	R213	06/08/2020	9.29	Put	Bond Future	2,043.2200	2.0432	1,921.7600	1.9218	(5.945)	0	0	0
2020/02/21	R213	06/08/2020	9.31	Put	Bond Future	1,991.7600	1.9918	1,872.4000	1.8724	(5.993)	0	0	0
2020/02/21	R213	06/08/2020	9.30	Call	Bond Future	2,673.1900	2.6732	2,814.7500	2.8148	5.296	0	0	0
2020/02/21	R213	06/08/2020	9.30	Put	Bond Future	2,017.3600	2.0174	1,896.9500	1.8969	(5.969)	0	0	0
2020/02/21	R213	05/11/2020	9.60	Put	Bond Future	1,980.8700	1.9809	1,877.2000	1.8772	(5.234)	0	0	0
2020/02/21	R213	05/11/2020	9.59	Call	Bond Future	3,907.3200	3.9073	4,069.5200	4.0695	4.151	0	0	0
2020/02/21	R213	05/11/2020			Bond Future	9.2620	86.5399	9.2168	86.8066	(0.487)	0.0000	0.0000	0
2020/02/21	R213	05/11/2020	9.60	Call	Bond Future	3,944.4300	3.9444	4,107.4200	4.1074	4.132	0	0	0
2020/02/21	R213	05/11/2020	9.59	Put	Bond Future	2,000.9900	2.0010	1,896.5300	1.8965	(5.220)	0	0	0
2020/02/21	R213	05/11/2020	9.61	Call	Bond Future	3,981.6700	3.9817	4,145.4500	4.1455	4.113	0	0	0
2020/02/21	R213	05/11/2020	9.61	Put	Bond Future	1,960.9300	1.9609	1,858.0500	1.8581	(5.246)	0	0	0
2020/02/21	R213	04/02/2021	9.40	Call	Bond Future	3,450.4700	3.4505	3,593.1400	3.5931	4.135	0	0	0
2020/02/21	R213	04/02/2021	9.39	Put	Bond Future	3,116.7600	3.1168	2,987.1600	2.9872	(4.158)	0	0	0
2020/02/21	R213	04/02/2021			Bond Future	9.3375	88.0941	9.2906	88.3656	(0.502)	0.0000	0.0000	0
2020/02/21	R213	04/02/2021	9.41	Call	Bond Future	3,481.2800	3.4813	3,624.7000	3.6247	4.120	0	0	0
2020/02/21	R213	04/02/2021	9.41	Put	Bond Future	3,063.2500	3.0632	2,935.1600	2.9352	(4.182)	0	0	0
2020/02/21	R213	04/02/2021	9.40	Put	Bond Future	3,089.9100	3.0899	2,961.0700	2.9611	(4.170)	0	0	0
2020/02/21	R213	04/02/2021	9.39	Call	Bond Future	3,419.7900	3.4198	3,561.7000	3.5617	4.150	0	0	0
2020/02/21	R214	07/05/2020	9.77	Put	Bond Future	2,669.5400	2.6695	2,425.8000	2.4258	(9.130)	0	0	0
2020/02/21	R214	07/05/2020			Bond Future	10.0160	70.7744	9.9588	71.1503	(0.571)	0.0000	0.0000	16,582
2020/02/21	R214	07/05/2020	9.76	Call	Bond Future	1,004.5600	1.0046	1,134.5200	1.1345	12.937	0	0	0
2020/02/21	R214	07/05/2020	9.76	Put	Bond Future	2,712.0500	2.7120	2,466.0800	2.4661	(9.070)	0	0	0
2020/02/21	R214	07/05/2020	9.77	Call	Bond Future	1,029.9800	1.0300	1,162.1700	1.1622	12.834	0	0	0
2020/02/21	R214	07/05/2020	9.31	Put	Bond Future	5,122.3400	5.1223	4,791.9700	4.7920	(6.450)	0	0	0
2020/02/21	R214	07/05/2020	10.66	Put	Bond Future	504.1100	0.5041	430.3600	0.4304	(14.630)	0	0	1,250
2020/02/21	R214	07/05/2020	9.75	Call	Bond Future	979.5200	0.9795	1,107.2500	1.1072	13.040	0	0	0
2020/02/21	R214	07/05/2020	9.75	Put	Bond Future	2,755.0400	2.7550	2,506.8400	2.5068	(9.009)	0	0	0
2020/02/21	R214	07/05/2020	9.31	Call	Bond Future	249.8600	0.2499	295.4200	0.2954	18.234	0	0	1,250
2020/02/21	R214	07/05/2020	9.91	Put	Bond Future	2,124.2800	2.1243	1,912.1300	1.9121	(9.987)	0	0	0
2020/02/21	R214	07/05/2020	9.91	Call	Bond Future	1,425.1400	1.4251	1,588.9200	1.5889	11.492	0	0	1,250
2020/02/21	R214	07/05/2020	10.66	Call	Bond Future	4,523.5400	4.5235	4,825.7200	4.8257	6.680	0	0	0
2020/02/21	R214	06/08/2020	9.98	Put	Bond Future	3,077.9900	3.0780	2,874.1600	2.8742	(6.622)	0	0	0
2020/02/21	R214	06/08/2020	9.97	Call	Bond Future	2,338.5700	2.3386	2,515.9100	2.5159	7.583	0	0	0
2020/02/21	R214	06/08/2020			Bond Future	10.0887	72.0433	10.0297	72.4259	(0.584)	0.0000	0.0000	300
2020/02/21	R214	06/08/2020	9.98	Call	Bond Future	2,370.0800	2.3701	2,548.9000	2.5489	7.545	0	0	0

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2020/02/21	R214	06/08/2020	9.97	Put	Bond Future	3,112.2000	3.1122	2,906.8900	2.9069	(6.597)	0	0	0
2020/02/21	R214	06/08/2020	9.99	Call	Bond Future	2,401.8000	2.4018	2,582.1000	2.5821	7.507	0	0	0
2020/02/21	R214	06/08/2020	9.99	Put	Bond Future	3,044.0900	3.0441	2,841.7400	2.8417	(6.647)	0	0	0
2020/02/21	R214	05/11/2020	10.26	Put	Bond Future	3,001.9300	3.0019	2,824.8700	2.8249	(5.898)	0	0	0
2020/02/21	R214	05/11/2020			Bond Future	10.1657	70.0120	10.1049	70.4015	(0.598)	0.0000	0.0000	0
2020/02/21	R214	05/11/2020	10.25	Call	Bond Future	3,565.4700	3.5655	3,776.6700	3.7767	5.923	0	0	0
2020/02/21	R214	05/11/2020	10.25	Put	Bond Future	3,030.6200	3.0306	2,852.3800	2.8524	(5.881)	0	0	0
2020/02/21	R214	05/11/2020	10.26	Call	Bond Future	3,599.7700	3.5998	3,812.1500	3.8121	5.900	0	0	0
2020/02/21	R214	05/11/2020	10.24	Call	Bond Future	3,531.3100	3.5313	3,741.3300	3.7413	5.947	0	0	0
2020/02/21	R214	05/11/2020	10.24	Put	Bond Future	3,059.5500	3.0595	2,880.1300	2.8801	(5.864)	0	0	0
2020/02/21	R214	04/02/2021	10.33	Call	Bond Future	4,187.1800	4.1872	4,402.3500	4.4024	5.139	0	0	0
2020/02/21	R214	04/02/2021			Bond Future	10.2462	71.2692	10.1835	71.6658	(0.612)	0.0000	0.0000	0
2020/02/21	R214	04/02/2021	10.31	Call	Bond Future	4,120.4400	4.1204	4,333.6100	4.3336	5.173	0	0	0
2020/02/21	R214	04/02/2021	10.31	Put	Bond Future	3,720.3100	3.7203	3,536.9400	3.5369	(4.929)	0	0	0
2020/02/21	R214	04/02/2021	10.33	Put	Bond Future	3,662.4300	3.6624	3,481.0600	3.4811	(4.952)	0	0	0
2020/02/21	R214	04/02/2021	10.32	Call	Bond Future	4,153.7500	4.1538	4,367.9200	4.3679	5.156	0	0	0
2020/02/21	R214	04/02/2021	10.32	Put	Bond Future	3,691.2700	3.6913	3,508.9000	3.5089	(4.941)	0	0	0
2020/02/21	R248	07/05/2020	9.79	Call	Bond Future	959.8100	0.9598	1,110.4400	1.1104	15.694	0	0	0
2020/02/21	R248	07/05/2020	9.77	Put	Bond Future	4,023.2600	4.0233	3,653.1000	3.6531	(9.200)	0	0	0
2020/02/21	R248	07/05/2020	10.20	Call	Bond Future	2,469.0700	2.4691	2,746.5500	2.7465	11.238	0	0	0
2020/02/21	R248	07/05/2020	9.69	Put	Bond Future	4,524.1100	4.5241	4,130.3900	4.1304	(8.703)	0	0	0
2020/02/21	R248	07/05/2020			Bond Future	10.1387	88.9033	10.0762	89.4181	(0.616)	0.0000	0.0000	91,040
2020/02/21	R248	07/05/2020	9.79	Put	Bond Future	3,903.5600	3.9036	3,539.4200	3.5394	(9.328)	0	0	0
2020/02/21	R248	07/05/2020	9.77	Call	Bond Future	905.4400	0.9054	1,050.0500	1.0500	15.971	0	0	0
2020/02/21	R248	07/05/2020	10.70	Call	Bond Future	5,150.8400	5.1508	5,551.0200	5.5510	7.769	0	0	0
2020/02/21	R248	07/05/2020	10.70	Put	Bond Future	750.9100	0.7509	636.3200	0.6363	(15.260)	0	0	300
2020/02/21	R248	07/05/2020	9.78	Put	Bond Future	3,963.1000	3.9631	3,595.9400	3.5959	(9.264)	0	0	0
2020/02/21	R248	07/05/2020	10.20	Put	Bond Future	1,968.6400	1.9686	1,731.3500	1.7313	(12.053)	0	0	300
2020/02/21	R248	07/05/2020	9.69	Call	Bond Future	704.1700	0.7042	825.2200	0.8252	17.190	0	0	300
2020/02/21	R248	07/05/2020	9.78	Call	Bond Future	932.3800	0.9324	1,079.9900	1.0800	15.832	0	0	0
2020/02/21	R248	06/08/2020	9.00	Put	Bond Future	11,205.1100	11.2051	10,728.9600	10.7290	(4.249)	0	0	0
2020/02/21	R248	06/08/2020	10.20	Call	Bond Future	3,337.7800	3.3378	3,602.9600	3.6030	7.945	0	0	0
2020/02/21	R248	06/08/2020			Bond Future	10.2148	90.4973	10.1503	91.0213	(0.631)	0.0000	0.0000	400
2020/02/21	R248	06/08/2020	9.25	Put	Bond Future	9,033.3400	9.0333	8,587.3500	8.5874	(4.937)	0	0	0
2020/02/21	R248	06/08/2020	9.25	Call	Bond Future	571.9200	0.5719	649.9700	0.6500	13.647	0	0	20,640
2020/02/21	R248	06/08/2020	10.18	Call	Bond Future	3,254.7600	3.2548	3,515.9600	3.5160	8.025	0	0	0
2020/02/21	R248	06/08/2020	10.18	Put	Bond Future	3,536.9100	3.5369	3,274.0700	3.2741	(7.431)	0	0	0
2020/02/21	R248	06/08/2020	9.00	Call	Bond Future	317.7300	0.3177	365.6200	0.3656	15.073	0	0	3,000
2020/02/21	R248	06/08/2020	10.20	Put	Bond Future	3,457.4900	3.4575	3,198.6300	3.1986	(7.487)	0	0	0
2020/02/21	R248	06/08/2020	10.19	Call	Bond Future	3,296.1400	3.2961	3,559.3400	3.5593	7.985	0	0	0
2020/02/21	R248	06/08/2020	10.19	Put	Bond Future	3,497.0100	3.4970	3,236.1700	3.2362	(7.459)	0	0	0
2020/02/21	R248	05/11/2020	10.02	Put	Bond Future	5,140.8300	5.1408	4,835.7900	4.8358	(5.934)	0	0	0
2020/02/21	R248	05/11/2020	10.03	Call	Bond Future	2,931.9500	2.9319	3,162.0300	3.1620	7.847	0	0	0
2020/02/21	R248	05/11/2020			Bond Future	10.2952	87.6491	10.2287	88.1824	(0.646)	0.0000	0.0000	0
2020/02/21	R248	05/11/2020	10.04	Call	Bond Future	2,968.4400	2.9684	3,200.3200	3.2003	7.812	0	0	0
2020/02/21	R248	05/11/2020	10.04	Put	Bond Future	5,047.0300	5.0470	4,745.5900	4.7456	(5.973)	0	0	0
2020/02/21	R248	05/11/2020	10.02	Call	Bond Future	2,895.6700	2.8957	3,123.9500	3.1239	7.883	0	0	0

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2020/02/21	R248	05/11/2020	10.03	Put	Bond Future	5,093.7500	5.0938	4,790.5100	4.7905	(5.953)	0	0	0
2020/02/21	R248	04/02/2021	10.46	Call	Bond Future	5,070.8800	5.0709	5,366.2900	5.3663	5.826	0	0	0
2020/02/21	R248	04/02/2021	10.47	Put	Bond Future	4,405.6500	4.4056	4,159.5800	4.1596	(5.585)	0	0	0
2020/02/21	R248	04/02/2021			Bond Future	10.3794	89.2230	10.3107	89.7659	(0.662)	0.0000	0.0000	0
2020/02/21	R248	04/02/2021	10.46	Put	Bond Future	4,441.6400	4.4416	4,194.1700	4.1942	(5.572)	0	0	0
2020/02/21	R248	04/02/2021	10.47	Call	Bond Future	5,112.4100	5.1124	5,409.2200	5.4092	5.806	0	0	0
2020/02/21	R248	04/02/2021	10.48	Call	Bond Future	5,153.7300	5.1537	5,451.9400	5.4519	5.786	0	0	0
2020/02/21	R248	04/02/2021	10.48	Put	Bond Future	4,369.5800	4.3696	4,124.9100	4.1249	(5.599)	0	0	0
Total												1307764	