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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/02/2020 TO 24/02/2020

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
2020/02/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	2025	07/05/2020		Bond Future	138.8483	138.8483	138.6789	138.6789	(0.122)	0.0000	0.0000	2,047
2020/02/24	2025	06/08/2020		Bond Future	139.8716	139.8716	139.6991	139.6991	(0.123)	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
2020/02/24	2025	05/11/2020			Bond Future	142.3582	142.3582	142.1827	142.1827	(0.123)	0.0000	0.0000	0
2020/02/24	2025	04/02/2021			Bond Future	143.4252	143.4252	143.2466	143.2466	(0.124)	0.0000	0.0000	0
2020/02/24	2029	07/05/2020			Bond Future	102.1384	102.1384	101.9648	101.9648	(0.170)	0.0000	0.0000	3,795
2020/02/24	2029	06/08/2020			Bond Future	103.9946	103.9946	103.8178	103.8178	(0.170)	0.0000	0.0000	0
2020/02/24	2029	05/11/2020			Bond Future	104.7051	104.7051	104.5252	104.5252	(0.172)	0.0000	0.0000	0
2020/02/24	2029	04/02/2021			Bond Future	106.6095	106.6095	106.4265	106.4265	(0.172)	0.0000	0.0000	0
2020/02/24	2030	07/05/2020	8.79	Call	Bond Future	1,266.4100	1.2664	1,181.6600	1.1817	(6.692)	0	0	0
2020/02/24	2030	07/05/2020	8.78	Put	Bond Future	1,773.5100	1.7735	1,812.6600	1.8127	2.207	0	0	0
2020/02/24	2030	07/05/2020	8.85	Put	Bond Future	1,548.5000	1.5485	1,581.3700	1.5814	2.123	0	0	0
2020/02/24	2030	07/05/2020	8.45	Put	Bond Future	3,119.0700	3.1191	3,191.7700	3.1918	2.331	0	0	0
2020/02/24	2030	07/05/2020	9.19	Put	Bond Future	745.8500	0.7458	755.8500	0.7558	1.341	0	0	7,750
2020/02/24	2030	07/05/2020			Bond Future	8.8662	96.6546	8.8861	96.5316	0.224	0.0000	0.0000	73,595
2020/02/24	2030	07/05/2020	8.80	Call	Bond Future	1,295.7300	1.2957	1,210.0600	1.2101	(6.612)	0	0	0
2020/02/24	2030	07/05/2020	8.80	Put	Bond Future	1,706.9400	1.7069	1,744.2500	1.7443	2.186	0	0	0
2020/02/24	2030	07/05/2020	8.45	Call	Bond Future	495.5100	0.4955	445.2300	0.4452	(10.147)	0	0	5,000
2020/02/24	2030	07/05/2020	9.19	Call	Bond Future	2,722.8300	2.7228	2,609.8500	2.6099	(4.149)	0	0	0
2020/02/24	2030	07/05/2020	8.79	Put	Bond Future	1,739.9100	1.7399	1,778.1400	1.7781	2.197	0	0	0
2020/02/24	2030	07/05/2020	8.78	Call	Bond Future	1,237.6700	1.2377	1,153.8400	1.1538	(6.773)	0	0	0
2020/02/24	2030	07/05/2020	8.85	Call	Bond Future	1,447.9500	1.4479	1,357.8400	1.3578	(6.223)	0	0	5,000
2020/02/24	2030	06/08/2020	9.42	Call	Bond Future	4,075.4000	4.0754	3,969.3500	3.9694	(2.602)	0	0	0
2020/02/24	2030	06/08/2020	9.11	Call	Bond Future	2,866.1600	2.8662	2,772.9900	2.7730	(3.251)	0	0	0
2020/02/24	2030	06/08/2020			Bond Future	8.9329	94.3782	8.9536	94.2530	0.232	0.0000	0.0000	200
2020/02/24	2030	06/08/2020	8.36	Put	Bond Future	4,417.3300	4.4173	4,493.5500	4.4936	1.725	0	0	0
2020/02/24	2030	06/08/2020	8.36	Call	Bond Future	862.6800	0.8627	813.7000	0.8137	(5.678)	0	0	800
2020/02/24	2030	06/08/2020	8.86	Put	Bond Future	2,491.9400	2.4919	2,537.1900	2.5372	1.816	0	0	0
2020/02/24	2030	06/08/2020	8.86	Call	Bond Future	2,049.2300	2.0492	1,969.2800	1.9693	(3.901)	0	0	800
2020/02/24	2030	06/08/2020	9.09	Call	Bond Future	2,795.6000	2.7956	2,703.4000	2.7034	(3.298)	0	0	0
2020/02/24	2030	06/08/2020	9.09	Put	Bond Future	1,850.1500	1.8501	1,883.1500	1.8831	1.784	0	0	0
2020/02/24	2030	06/08/2020	9.42	Put	Bond Future	1,184.3900	1.1844	1,203.5400	1.2035	1.617	0	0	800
2020/02/24	2030	06/08/2020	9.11	Put	Bond Future	1,801.2600	1.8013	1,833.2900	1.8333	1.778	0	0	0
2020/02/24	2030	06/08/2020	9.10	Call	Bond Future	2,830.7700	2.8308	2,738.0900	2.7381	(3.274)	0	0	0
2020/02/24	2030	06/08/2020	9.10	Put	Bond Future	1,825.5700	1.8256	1,858.0900	1.8581	1.781	0	0	0
2020/02/24	2030	05/11/2020	8.10	Put	Bond Future	6,253.3300	6.2533	6,343.8700	6.3439	1.448	0	0	0
2020/02/24	2030	05/11/2020	8.73	Call	Bond Future	1,977.7200	1.9777	1,909.4700	1.9095	(3.451)	0	0	3,000
2020/02/24	2030	05/11/2020	10.06	Put	Bond Future	881.2900	0.8813	894.1400	0.8941	1.458	0	0	1,000
2020/02/24	2030	05/11/2020	9.39	Put	Bond Future	1,808.1200	1.8081	1,838.5800	1.8386	1.685	0	0	0
2020/02/24	2030	05/11/2020	9.38	Call	Bond Future	4,061.4800	4.0615	3,965.0200	3.9650	(2.375)	0	0	0
2020/02/24	2030	05/11/2020			Bond Future	8.9973	96.0337	9.0188	95.9064	0.239	0.0000	0.0000	0
2020/02/24	2030	05/11/2020	9.61	Call	Bond Future	4,977.8300	4.9778	4,873.9300	4.8739	(2.087)	0	0	0
2020/02/24	2030	05/11/2020	9.61	Put	Bond Future	1,434.2100	1.4342	1,457.5800	1.4576	1.629	0	0	3,000
2020/02/24	2030	05/11/2020	8.85	Put	Bond Future	3,180.9000	3.1809	3,234.0900	3.2341	1.672	0	0	0
2020/02/24	2030	05/11/2020	8.85	Call	Bond Future	2,301.8100	2.3018	2,227.7300	2.2277	(3.218)	0	0	3,000
2020/02/24	2030	05/11/2020	8.34	Put	Bond Future	5,118.6900	5.1187	5,197.4900	5.1975	1.539	0	0	0
2020/02/24	2030	05/11/2020	8.34	Call	Bond Future	1,113.0800	1.1131	1,064.6100	1.0646	(4.355)	0	0	1,000
2020/02/24	2030	05/11/2020	9.04	Put	Bond Future	2,618.6100	2.6186	2,663.0600	2.6631	1.697	0	0	0
2020/02/24	2030	05/11/2020	9.04	Call	Bond Future	2,871.1600	2.8712	2,788.3400	2.7883	(2.885)	0	0	1,000

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2020/02/24	2030	05/11/2020	9.86	Put	Bond Future	1,105.5200		1.1055	1,122.4500	1.1225	1.531	0	0	14,160
2020/02/24	2030	05/11/2020	8.36	Put	Bond Future	5,030.6200		5.0306	5,108.4000	5.1084	1.546	0	0	0
2020/02/24	2030	05/11/2020	8.10	Call	Bond Future	730.2400		0.7302	693.5100	0.6935	(5.030)	0	0	3,000
2020/02/24	2030	05/11/2020	8.73	Put	Bond Future	3,580.6900		3.5807	3,639.7100	3.6397	1.648	0	0	0
2020/02/24	2030	05/11/2020	9.23	Put	Bond Future	2,140.6500		2.1406	2,177.1200	2.1771	1.704	0	0	0
2020/02/24	2030	05/11/2020	10.06	Call	Bond Future	6,917.0700		6.9171	6,802.6500	6.8026	(1.654)	0	0	0
2020/02/24	2030	05/11/2020	10.37	Put	Bond Future	567.4300		0.5674	575.3200	0.5753	1.390	0	0	16,000
2020/02/24	2030	05/11/2020	9.39	Call	Bond Future	4,099.6600		4.0997	4,002.8500	4.0029	(2.361)	0	0	0
2020/02/24	2030	05/11/2020	9.38	Put	Bond Future	1,827.3900		1.8274	1,858.2000	1.8582	1.686	0	0	0
2020/02/24	2030	05/11/2020	9.86	Call	Bond Future	6,044.9400		6.0449	5,934.6000	5.9346	(1.825)	0	0	0
2020/02/24	2030	05/11/2020	8.36	Call	Bond Future	1,150.1100		1.1501	1,100.6200	1.1006	(4.303)	0	0	14,160
2020/02/24	2030	05/11/2020	8.86	Put	Bond Future	3,149.0200		3.1490	3,201.7300	3.2017	1.674	0	0	0
2020/02/24	2030	05/11/2020	8.86	Call	Bond Future	2,329.9300		2.3299	2,255.3700	2.2554	(3.200)	0	0	14,160
2020/02/24	2030	05/11/2020	9.23	Call	Bond Future	3,507.3300		3.5073	3,416.5300	3.4165	(2.589)	0	0	3,000
2020/02/24	2030	05/11/2020	10.47	Call	Bond Future	8,716.9700		8.7170	8,596.3500	8.5963	(1.384)	0	0	0
2020/02/24	2030	05/11/2020	10.47	Put	Bond Future	488.5400		0.4885	495.1900	0.4952	1.361	0	0	3,000
2020/02/24	2030	05/11/2020	8.53	Put	Bond Future	4,323.0900		4.3231	4,392.1900	4.3922	1.598	0	0	0
2020/02/24	2030	05/11/2020	8.53	Call	Bond Future	1,497.6500		1.4976	1,439.4800	1.4395	(3.884)	0	0	16,000
2020/02/24	2030	05/11/2020	9.03	Put	Bond Future	2,646.0000		2.6460	2,690.9000	2.6909	1.697	0	0	0
2020/02/24	2030	05/11/2020	9.03	Call	Bond Future	2,839.4300		2.8394	2,757.0600	2.7571	(2.901)	0	0	16,000
2020/02/24	2030	05/11/2020	10.37	Call	Bond Future	8,267.7700		8.2678	8,148.3900	8.1484	(1.444)	0	0	0
2020/02/24	2030	05/11/2020	9.40	Call	Bond Future	4,137.9800		4.1380	4,040.8100	4.0408	(2.348)	0	0	0
2020/02/24	2030	05/11/2020	9.40	Put	Bond Future	1,789.0400		1.7890	1,819.1400	1.8191	1.682	0	0	0
2020/02/24	2030	04/02/2021	8.36	Call	Bond Future	1,423.9800		1.4240	1,373.3000	1.3733	(3.559)	0	0	800
2020/02/24	2030	04/02/2021	9.16	Call	Bond Future	3,471.8300		3.4718	3,388.0500	3.3881	(2.413)	0	0	0
2020/02/24	2030	04/02/2021	9.15	Put	Bond Future	2,945.9100		2.9459	2,991.9700	2.9920	1.564	0	0	0
2020/02/24	2030	04/02/2021			Bond Future	9.0644		93.7513	9.0868	93.6218	0.247	0.0000	0.0000	0
2020/02/24	2030	04/02/2021	9.17	Call	Bond Future	3,503.4500		3.5035	3,419.3000	3.4193	(2.402)	0	0	0
2020/02/24	2030	04/02/2021	9.17	Put	Bond Future	2,893.9400		2.8939	2,939.2600	2.9393	1.566	0	0	0
2020/02/24	2030	04/02/2021	8.36	Put	Bond Future	5,626.2800		5.6263	5,705.0700	5.7051	1.400	0	0	0
2020/02/24	2030	04/02/2021	9.16	Put	Bond Future	2,919.8300		2.9198	2,965.5200	2.9655	1.565	0	0	0
2020/02/24	2030	04/02/2021	9.15	Call	Bond Future	3,440.3500		3.4404	3,356.9400	3.3569	(2.424)	0	0	0
2020/02/24	2030	04/02/2021	8.86	Put	Bond Future	3,783.1400		3.7831	3,840.5900	3.8406	1.519	0	0	0
2020/02/24	2030	04/02/2021	8.86	Call	Bond Future	2,588.0500		2.5881	2,516.0300	2.5160	(2.783)	0	0	800
2020/02/24	2030	04/02/2021	10.20	Call	Bond Future	7,449.4900		7.4495	7,337.1000	7.3371	(1.509)	0	0	0
2020/02/24	2030	04/02/2021	10.20	Put	Bond Future	1,155.6100		1.1556	1,172.6900	1.1727	1.478	0	0	800
2020/02/24	2032	07/05/2020	9.19	Call	Bond Future	1,399.2300		1.3992	1,306.7600	1.3068	(6.609)	0	0	0
2020/02/24	2032	07/05/2020	9.20	Call	Bond Future	1,431.8500		1.4319	1,338.3800	1.3384	(6.528)	0	0	7,500
2020/02/24	2032	07/05/2020			Bond Future	9.2759		93.6350	9.2957	93.5018	0.213	0.0000	0.0000	84,073
2020/02/24	2032	07/05/2020	9.17	Call	Bond Future	1,335.2400		1.3352	1,244.8000	1.2448	(6.773)	0	0	0
2020/02/24	2032	07/05/2020	9.17	Put	Bond Future	2,054.3400		2.0543	2,097.1500	2.0972	2.084	0	0	0
2020/02/24	2032	07/05/2020	9.00	Put	Bond Future	2,749.1200		2.7491	2,810.4500	2.8105	2.231	0	0	0
2020/02/24	2032	07/05/2020	9.00	Call	Bond Future	859.7800		0.8598	787.8600	0.7879	(8.365)	0	0	7,500
2020/02/24	2032	07/05/2020	9.50	Put	Bond Future	1,075.3500		1.0753	1,090.9300	1.0909	1.449	0	0	0
2020/02/24	2032	07/05/2020	9.50	Call	Bond Future	2,572.0700		2.5721	2,454.4000	2.4544	(4.575)	0	0	7,500
2020/02/24	2032	07/05/2020	9.30	Put	Bond Future	1,614.0600		1.6141	1,644.5400	1.6445	1.888	0	0	0
2020/02/24	2032	07/05/2020	9.30	Call	Bond Future	1,776.5600		1.7766	1,673.7900	1.6738	(5.785)	0	0	7,500

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2020/02/24	2032 07/05/2020	9.19	Put	Bond Future	1,981.9500	1.9819	2,022.7300	2.0227	2.058	0	0	0
2020/02/24	2032 07/05/2020	9.20	Put	Bond Future	1,946.4800	1.9465	1,986.2600	1.9863	2.044	0	0	0
2020/02/24	2032 07/05/2020	9.18	Call	Bond Future	1,367.0300	1.3670	1,275.5700	1.2756	(6.690)	0	0	0
2020/02/24	2032 07/05/2020	9.18	Put	Bond Future	2,017.9000	2.0179	2,059.6900	2.0597	2.071	0	0	0
2020/02/24	2032 06/08/2020	8.79	Put	Bond Future	4,846.0900	4.8461	4,925.5500	4.9256	1.640	0	0	0
2020/02/24	2032 06/08/2020	9.29	Put	Bond Future	2,794.0300	2.7940	2,840.4800	2.8405	1.662	0	0	0
2020/02/24	2032 06/08/2020	9.46	Put	Bond Future	2,268.3900	2.2684	2,305.3400	2.3053	1.629	0	0	0
2020/02/24	2032 06/08/2020	9.45	Call	Bond Future	2,970.1600	2.9702	2,871.9300	2.8719	(3.307)	0	0	0
2020/02/24	2032 06/08/2020			Bond Future	9.3480	95.3138	9.3685	95.1781	0.219	0.0000	0.0000	300
2020/02/24	2032 06/08/2020	9.91	Call	Bond Future	4,895.0700	4.8951	4,777.0400	4.7770	(2.411)	0	0	0
2020/02/24	2032 06/08/2020	9.91	Put	Bond Future	1,268.1000	1.2681	1,285.7700	1.2858	1.393	0	0	800
2020/02/24	2032 06/08/2020	8.79	Call	Bond Future	1,041.9700	1.0420	985.7300	0.9857	(5.397)	0	0	800
2020/02/24	2032 06/08/2020	9.29	Call	Bond Future	2,408.2600	2.4083	2,319.0100	2.3190	(3.706)	0	0	800
2020/02/24	2032 06/08/2020	9.46	Call	Bond Future	3,007.1700	3.0072	2,908.4200	2.9084	(3.284)	0	0	0
2020/02/24	2032 06/08/2020	9.45	Put	Bond Future	2,297.0100	2.2970	2,334.4800	2.3345	1.631	0	0	0
2020/02/24	2032 06/08/2020	9.47	Call	Bond Future	3,044.4000	3.0444	2,945.1300	2.9451	(3.261)	0	0	0
2020/02/24	2032 06/08/2020	9.47	Put	Bond Future	2,240.0500	2.2400	2,276.4800	2.2765	1.626	0	0	0
2020/02/24	2032 05/11/2020	9.61	Put	Bond Future	2,574.2000	2.5742	2,614.8100	2.6148	1.578	0	0	0
2020/02/24	2032 05/11/2020	10.99	Call	Bond Future	10,004.8800	10.0049	9,873.1400	9.8731	(1.317)	0	0	0
2020/02/24	2032 05/11/2020	9.44	Put	Bond Future	3,062.1500	3.0621	3,110.3600	3.1104	1.574	0	0	0
2020/02/24	2032 05/11/2020	11.08	Call	Bond Future	10,441.7600	10.4418	10,309.1000	10.3091	(1.270)	0	0	0
2020/02/24	2032 05/11/2020	9.77	Put	Bond Future	2,177.1500	2.1772	2,211.2800	2.2113	1.568	0	0	0
2020/02/24	2032 05/11/2020			Bond Future	9.4229	92.8280	9.4441	92.6900	0.225	0.0000	0.0000	0
2020/02/24	2032 05/11/2020	10.99	Put	Bond Future	528.4000	0.5284	534.6200	0.5346	1.177	0	0	3,000
2020/02/24	2032 05/11/2020	9.76	Call	Bond Future	4,359.3400	4.3593	4,255.9000	4.2559	(2.373)	0	0	0
2020/02/24	2032 05/11/2020	9.76	Put	Bond Future	2,199.2900	2.1993	2,233.8100	2.2338	1.570	0	0	0
2020/02/24	2032 05/11/2020	9.11	Call	Bond Future	2,145.3100	2.1453	2,072.1000	2.0721	(3.413)	0	0	3,000
2020/02/24	2032 05/11/2020	9.61	Call	Bond Future	3,781.8300	3.7818	3,684.4800	3.6845	(2.574)	0	0	3,000
2020/02/24	2032 05/11/2020	9.44	Call	Bond Future	3,173.6600	3.1737	3,083.9100	3.0839	(2.828)	0	0	1,000
2020/02/24	2032 05/11/2020	11.08	Put	Bond Future	462.6900	0.4627	467.9900	0.4680	1.145	0	0	1,000
2020/02/24	2032 05/11/2020	9.77	Call	Bond Future	4,400.2000	4.4002	4,296.3700	4.2964	(2.360)	0	0	0
2020/02/24	2032 05/11/2020	9.11	Put	Bond Future	4,213.4600	4.2135	4,278.2100	4.2782	1.537	0	0	0
2020/02/24	2032 05/11/2020	8.94	Put	Bond Future	4,916.6700	4.9167	4,990.5800	4.9906	1.503	0	0	0
2020/02/24	2032 05/11/2020	8.94	Call	Bond Future	1,698.2700	1.6983	1,634.2200	1.6342	(3.771)	0	0	1,000
2020/02/24	2032 05/11/2020	9.75	Call	Bond Future	4,318.9200	4.3189	4,215.8700	4.2159	(2.386)	0	0	0
2020/02/24	2032 05/11/2020	9.75	Put	Bond Future	2,221.9400	2.2219	2,256.8500	2.2569	1.571	0	0	0
2020/02/24	2032 04/02/2021	10.82	Put	Bond Future	1,142.7300	1.1427	1,157.9500	1.1580	1.332	0	0	800
2020/02/24	2032 04/02/2021	9.29	Call	Bond Future	2,972.6800	2.9727	2,893.3400	2.8933	(2.669)	0	0	800
2020/02/24	2032 04/02/2021	9.63	Call	Bond Future	4,079.0000	4.0790	3,985.8500	3.9858	(2.284)	0	0	0
2020/02/24	2032 04/02/2021			Bond Future	9.5000	94.4948	9.5220	94.3545	0.231	0.0000	0.0000	0
2020/02/24	2032 04/02/2021	8.79	Put	Bond Future	6,370.5400	6.3705	6,454.0200	6.4540	1.310	0	0	0
2020/02/24	2032 04/02/2021	8.79	Call	Bond Future	1,677.9000	1.6779	1,621.0300	1.6210	(3.389)	0	0	800
2020/02/24	2032 04/02/2021	9.61	Call	Bond Future	4,009.3400	4.0093	3,916.9500	3.9169	(2.304)	0	0	0
2020/02/24	2032 04/02/2021	9.61	Put	Bond Future	3,310.2100	3.3102	3,358.1700	3.3582	1.449	0	0	0
2020/02/24	2032 04/02/2021	10.82	Call	Bond Future	9,074.3700	9.0744	8,949.2400	8.9492	(1.379)	0	0	0
2020/02/24	2032 04/02/2021	9.29	Put	Bond Future	4,327.9300	4.3279	4,388.9400	4.3889	1.410	0	0	0
2020/02/24	2032 04/02/2021	9.63	Put	Bond Future	3,253.5300	3.2535	3,300.7300	3.3007	1.451	0	0	0
2020/02/24	2032 04/02/2021	9.62	Call	Bond Future	4,044.2800	4.0443	3,951.5100	3.9515	(2.294)	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
2020/02/24	2032	04/02/2021	9.62	Put	Bond Future	3,281.9500	3.2819	3,329.5300	3.3295	1.450	0	0	0
2020/02/24	2033	07/05/2020			Bond Future	101.3086	101.3086	101.3030	101.3030	(0.005)	0.0000	0.0000	6,960
2020/02/24	2033	06/08/2020			Bond Future	103.1497	103.1497	103.1440	103.1440	(0.006)	0.0000	0.0000	0
2020/02/24	2033	05/11/2020			Bond Future	103.7673	103.7673	103.7615	103.7615	(0.006)	0.0000	0.0000	0
2020/02/24	2033	04/02/2021			Bond Future	105.6545	105.6545	105.6489	105.6489	(0.005)	0.0000	0.0000	0
2020/02/24	2037	07/05/2020	9.60	Put	Bond Future	3,177.3400	3.1773	3,163.6000	3.1636	(0.432)	0	0	0
2020/02/24	2037	07/05/2020	9.59	Call	Bond Future	1,007.4200	1.0074	962.9700	0.9630	(4.412)	0	0	0
2020/02/24	2037	07/05/2020	9.70	Put	Bond Future	2,713.0500	2.7131	2,694.6800	2.6947	(0.677)	0	0	0
2020/02/24	2037	07/05/2020			Bond Future	9.8838	91.1457	9.8881	91.1145	0.043	0.0000	0.0000	69,076
2020/02/24	2037	07/05/2020	9.60	Call	Bond Future	1,034.8700	1.0349	989.9200	0.9899	(4.344)	0	0	0
2020/02/24	2037	07/05/2020	9.59	Put	Bond Future	3,226.7700	3.2268	3,213.5300	3.2135	(0.410)	0	0	0
2020/02/24	2037	07/05/2020	9.70	Call	Bond Future	1,334.1200	1.3341	1,284.5400	1.2845	(3.716)	0	0	7,500
2020/02/24	2037	07/05/2020	9.61	Call	Bond Future	1,062.7600	1.0628	1,017.3200	1.0173	(4.276)	0	0	0
2020/02/24	2037	07/05/2020	9.61	Put	Bond Future	3,128.4400	3.1284	3,114.2100	3.1142	(0.455)	0	0	0
2020/02/24	2037	07/05/2020	10.00	Put	Bond Future	1,602.8200	1.6028	1,576.6800	1.5767	(1.631)	0	0	0
2020/02/24	2037	07/05/2020	10.00	Call	Bond Future	2,457.7200	2.4577	2,400.3700	2.4004	(2.333)	0	0	7,500
2020/02/24	2037	06/08/2020	9.88	Put	Bond Future	3,310.1700	3.3102	3,299.8500	3.2999	(0.312)	0	0	0
2020/02/24	2037	06/08/2020			Bond Future	9.9669	88.5198	9.9712	88.4881	0.044	0.0000	0.0000	300
2020/02/24	2037	06/08/2020	9.87	Call	Bond Future	2,636.4100	2.6364	2,594.5200	2.5945	(1.589)	0	0	0
2020/02/24	2037	06/08/2020	9.87	Put	Bond Future	3,347.6300	3.3476	3,337.4800	3.3375	(0.303)	0	0	0
2020/02/24	2037	06/08/2020	9.88	Call	Bond Future	2,672.7700	2.6728	2,630.7100	2.6307	(1.574)	0	0	0
2020/02/24	2037	06/08/2020	9.86	Call	Bond Future	2,600.3000	2.6003	2,558.5800	2.5586	(1.604)	0	0	0
2020/02/24	2037	06/08/2020	9.86	Put	Bond Future	3,385.4200	3.3854	3,375.4400	3.3754	(0.295)	0	0	0
2020/02/24	2037	05/11/2020	10.18	Call	Bond Future	4,100.2600	4.1003	4,061.2500	4.0613	(0.951)	0	0	0
2020/02/24	2037	05/11/2020	10.17	Put	Bond Future	3,181.6000	3.1816	3,174.9700	3.1750	(0.208)	0	0	0
2020/02/24	2037	05/11/2020			Bond Future	10.0469	90.0726	10.0514	90.0403	0.045	0.0000	0.0000	0
2020/02/24	2037	05/11/2020	10.19	Call	Bond Future	4,139.9400	4.1399	4,100.8500	4.1008	(0.944)	0	0	0
2020/02/24	2037	05/11/2020	10.19	Put	Bond Future	3,119.5900	3.1196	3,112.7800	3.1128	(0.218)	0	0	0
2020/02/24	2037	05/11/2020	10.17	Call	Bond Future	4,060.4400	4.0604	4,021.5300	4.0215	(0.958)	0	0	0
2020/02/24	2037	05/11/2020	10.18	Put	Bond Future	3,150.6200	3.1506	3,143.8900	3.1439	(0.214)	0	0	0
2020/02/24	2037	04/02/2021	10.27	Call	Bond Future	4,804.7200	4.8047	4,767.9500	4.7680	(0.765)	0	0	0
2020/02/24	2037	04/02/2021	10.28	Put	Bond Future	3,792.5300	3.7925	3,788.4600	3.7885	(0.107)	0	0	0
2020/02/24	2037	04/02/2021			Bond Future	10.1303	87.4326	10.1349	87.3998	0.046	0.0000	0.0000	0
2020/02/24	2037	04/02/2021	10.27	Put	Bond Future	3,823.7300	3.8237	3,819.7300	3.8197	(0.105)	0	0	0
2020/02/24	2037	04/02/2021	10.28	Call	Bond Future	4,843.0900	4.8431	4,806.2500	4.8063	(0.761)	0	0	0
2020/02/24	2037	04/02/2021	10.29	Call	Bond Future	4,881.6000	4.8816	4,844.6800	4.8447	(0.756)	0	0	0
2020/02/24	2037	04/02/2021	10.29	Put	Bond Future	3,761.5600	3.7616	3,757.4100	3.7574	(0.110)	0	0	0
2020/02/24	2038	07/05/2020			Bond Future	117.8814	117.8814	117.7920	117.7920	(0.076)	0.0000	0.0000	10,867
2020/02/24	2038	06/08/2020			Bond Future	118.3362	118.3362	118.2451	118.2451	(0.077)	0.0000	0.0000	0
2020/02/24	2038	05/11/2020			Bond Future	120.4398	120.4398	120.3473	120.3473	(0.077)	0.0000	0.0000	0
2020/02/24	2038	04/02/2021			Bond Future	120.9177	120.9177	120.8235	120.8235	(0.078)	0.0000	0.0000	0
2020/02/24	2040	07/05/2020	9.74	Call	Bond Future	1,089.4300	1.0894	1,015.1300	1.0151	(6.820)	0	0	0
2020/02/24	2040	07/05/2020	9.75	Put	Bond Future	3,258.1300	3.2581	3,297.6500	3.2976	1.213	0	0	0
2020/02/24	2040	07/05/2020	9.85	Put	Bond Future	2,767.3300	2.7673	2,796.7400	2.7967	1.063	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
2020/02/24	2040	07/05/2020			Bond Future	10.0142	93.8421	10.0286	93.7272	0.144	0.0000	0.0000	47,815
2020/02/24	2040	07/05/2020	9.74	Put	Bond Future	3,310.0400	3.3100	3,350.6300	3.3506	1.226	0	0	0
2020/02/24	2040	07/05/2020	9.75	Call	Bond Future	1,120.0000	1.1200	1,044.6300	1.0446	(6.729)	0	0	0
2020/02/24	2040	07/05/2020	10.00	Put	Bond Future	2,140.2300	2.1402	2,156.4300	2.1564	0.757	0	0	0
2020/02/24	2040	07/05/2020	10.00	Call	Bond Future	2,027.5900	2.0276	1,928.9000	1.9289	(4.867)	0	0	2,640
2020/02/24	2040	07/05/2020	9.50	Put	Bond Future	4,736.0400	4.7360	4,803.5800	4.8036	1.426	0	0	0
2020/02/24	2040	07/05/2020	9.50	Call	Bond Future	500.9900	0.5010	453.6400	0.4536	(9.451)	0	0	2,640
2020/02/24	2040	07/05/2020	9.73	Call	Bond Future	1,059.1900	1.0592	985.9800	0.9860	(6.912)	0	0	0
2020/02/24	2040	07/05/2020	9.85	Call	Bond Future	1,447.8000	1.4478	1,362.3200	1.3623	(5.904)	0	0	7,500
2020/02/24	2040	07/05/2020	9.73	Put	Bond Future	3,362.4000	3.3624	3,404.0800	3.4041	1.240	0	0	0
2020/02/24	2040	07/05/2020	10.15	Put	Bond Future	1,618.2200	1.6182	1,624.3400	1.6243	0.378	0	0	0
2020/02/24	2040	07/05/2020	10.15	Call	Bond Future	2,687.7800	2.6878	2,579.0100	2.5790	(4.047)	0	0	7,500
2020/02/24	2040	06/08/2020	10.03	Call	Bond Future	2,980.9100	2.9809	2,894.6000	2.8946	(2.895)	0	0	0
2020/02/24	2040	06/08/2020	10.04	Call	Bond Future	3,020.2700	3.0203	2,933.4700	2.9335	(2.874)	0	0	0
2020/02/24	2040	06/08/2020	10.02	Put	Bond Future	3,552.6100	3.5526	3,583.8400	3.5838	0.879	0	0	0
2020/02/24	2040	06/08/2020			Bond Future	10.0976	91.0141	10.1126	90.8970	0.148	0.0000	0.0000	600
2020/02/24	2040	06/08/2020	10.04	Put	Bond Future	3,472.8500	3.4729	3,503.0900	3.5031	0.871	0	0	0
2020/02/24	2040	06/08/2020	10.02	Call	Bond Future	2,942.0500	2.9420	2,856.2400	2.8562	(2.917)	0	0	0
2020/02/24	2040	06/08/2020	10.79	Put	Bond Future	1,419.7800	1.4198	1,424.3900	1.4244	0.325	0	0	800
2020/02/24	2040	06/08/2020	9.57	Put	Bond Future	5,721.0000	5.7210	5,778.4200	5.7784	1.004	0	0	0
2020/02/24	2040	06/08/2020	10.03	Put	Bond Future	3,512.4300	3.5124	3,543.1600	3.5432	0.875	0	0	0
2020/02/24	2040	06/08/2020	10.79	Call	Bond Future	6,592.4100	6.5924	6,479.9800	6.4800	(1.705)	0	0	0
2020/02/24	2040	06/08/2020	9.57	Call	Bond Future	1,438.8800	1.4389	1,379.2600	1.3793	(4.144)	0	0	800
2020/02/24	2040	06/08/2020	10.07	Put	Bond Future	3,355.8000	3.3558	3,384.5800	3.3846	0.858	0	0	0
2020/02/24	2040	06/08/2020	10.07	Call	Bond Future	3,139.3800	3.1394	3,051.1200	3.0511	(2.811)	0	0	800
2020/02/24	2040	05/11/2020	10.23	Call	Bond Future	4,088.5800	4.0886	4,002.3500	4.0024	(2.109)	0	0	2,000
2020/02/24	2040	05/11/2020	11.70	Put	Bond Future	798.4500	0.7984	800.8300	0.8008	0.298	0	0	2,000
2020/02/24	2040	05/11/2020	10.00	Call	Bond Future	3,195.8100	3.1958	3,118.8600	3.1189	(2.408)	0	0	2,000
2020/02/24	2040	05/11/2020	9.50	Call	Bond Future	1,623.7100	1.6237	1,570.5100	1.5705	(3.276)	0	0	2,000
2020/02/24	2040	05/11/2020	10.30	Call	Bond Future	4,380.3700	4.3804	4,291.5600	4.2916	(2.027)	0	0	0
2020/02/24	2040	05/11/2020			Bond Future	10.1779	92.6105	10.1933	92.4915	0.152	0.0000	0.0000	0
2020/02/24	2040	05/11/2020	10.23	Put	Bond Future	3,687.9800	3.6880	3,720.6800	3.7207	0.887	0	0	0
2020/02/24	2040	05/11/2020	9.73	Put	Bond Future	5,843.1400	5.8431	5,897.4600	5.8975	0.930	0	0	0
2020/02/24	2040	05/11/2020	9.73	Call	Bond Future	2,280.0600	2.2801	2,215.4500	2.2154	(2.834)	0	0	2,000
2020/02/24	2040	05/11/2020	10.30	Put	Bond Future	3,445.9500	3.4460	3,476.0700	3.4761	0.874	0	0	0
2020/02/24	2040	05/11/2020	11.70	Call	Bond Future	11,429.1900	11.4292	11,312.6400	11,3126	(1.020)	0	0	0
2020/02/24	2040	05/11/2020	10.00	Put	Bond Future	4,585.1400	4.5851	4,627.1200	4.6271	0.916	0	0	0
2020/02/24	2040	05/11/2020	9.50	Put	Bond Future	7,102.7600	7.1028	7,168.4900	7.1685	0.925	0	0	0
2020/02/24	2040	05/11/2020	10.31	Call	Bond Future	4,422.7700	4.4228	4,333.6000	4.3336	(2.016)	0	0	0
2020/02/24	2040	05/11/2020	10.32	Put	Bond Future	3,379.3200	3.3793	3,408.7400	3.4087	0.871	0	0	0
2020/02/24	2040	05/11/2020	11.50	Call	Bond Future	10,382.8000	10.3828	10,267.9300	10,2679	(1.106)	0	0	0
2020/02/24	2040	05/11/2020	11.50	Put	Bond Future	1,030.4400	1.0304	1,034.5000	1.0345	0.394	0	0	2,000
2020/02/24	2040	05/11/2020	10.31	Put	Bond Future	3,412.5000	3.4125	3,442.2600	3.4423	0.872	0	0	0
2020/02/24	2040	05/11/2020	10.32	Call	Bond Future	4,465.3400	4.4653	4,375.8300	4.3758	(2.005)	0	0	0
2020/02/24	2040	04/02/2021	9.57	Put	Bond Future	7,749.3900	7.7494	7,813.4300	7.8134	0.826	0	0	0
2020/02/24	2040	04/02/2021	10.07	Put	Bond Future	5,306.8600	5.3069	5,351.5700	5.3516	0.842	0	0	0
2020/02/24	2040	04/02/2021	10.42	Put	Bond Future	4,000.9000	4.0009	4,034.0100	4.0340	0.828	0	0	0
2020/02/24	2040	04/02/2021			Bond Future	10.2615	89.7656	10.2775	89.6446	0.155	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
2020/02/24	2040	04/02/2021	11.74	Call	Bond Future	11,513.5100	11.5135	11,399.8200	11.3998	(0.987)	0	0	0
2020/02/24	2040	04/02/2021	11.74	Put	Bond Future	1,305.4500	1.3054	1,312.7800	1.3128	0.561	0	0	800
2020/02/24	2040	04/02/2021	10.07	Call	Bond Future	3,832.4100	3.8324	3,756.1000	3.7561	(1.991)	0	0	800
2020/02/24	2040	04/02/2021	10.41	Call	Bond Future	5,151.2000	5.1512	5,063.6000	5.0636	(1.701)	0	0	0
2020/02/24	2040	04/02/2021	10.41	Put	Bond Future	4,033.9400	4.0339	4,067.3600	4.0674	0.828	0	0	0
2020/02/24	2040	04/02/2021	9.57	Call	Bond Future	2,241.6300	2.2416	2,184.6500	2.1847	(2.542)	0	0	800
2020/02/24	2040	04/02/2021	10.42	Call	Bond Future	5,192.6200	5.1926	5,104.7100	5.1047	(1.693)	0	0	0
2020/02/24	2040	04/02/2021	10.40	Call	Bond Future	5,110.2700	5.1103	5,022.9700	5.0230	(1.708)	0	0	0
2020/02/24	2040	04/02/2021	10.40	Put	Bond Future	4,067.5700	4.0676	4,101.2900	4.1013	0.829	0	0	0
2020/02/24	2044	07/05/2020	9.81	Call	Bond Future	1,168.8100	1.1688	1,105.0800	1.1051	(5.453)	0	0	0
2020/02/24	2044	07/05/2020	9.79	Put	Bond Future	3,435.1000	3.4351	3,448.5300	3.4485	0.391	0	0	0
2020/02/24	2044	07/05/2020	9.45	Put	Bond Future	5,624.9300	5.6249	5,668.3200	5.6683	0.771	0	0	0
2020/02/24	2044	07/05/2020	9.97	Put	Bond Future	2,559.4000	2.5594	2,559.6300	2.5596	0.009	0	0	0
2020/02/24	2044	07/05/2020	9.33	Call	Bond Future	218.2100	0.2182	194.9200	0.1949	(10.673)	0	0	100
2020/02/24	2044	07/05/2020	9.98	Call	Bond Future	1,768.0700	1.7681	1,692.1200	1.6921	(4.296)	0	0	100
2020/02/24	2044	07/05/2020	9.26	Call	Bond Future	160.6000	0.1606	141.8600	0.1419	(11.669)	0	0	556
2020/02/24	2044	07/05/2020			Bond Future	10.0720	90.5760	10.0813	90.5004	0.093	0.0000	0.0000	77,923
2020/02/24	2044	07/05/2020	9.81	Put	Bond Future	3,328.1200	3.3281	3,339.9400	3.3399	0.355	0	0	0
2020/02/24	2044	07/05/2020	9.79	Call	Bond Future	1,107.3600	1.1074	1,045.2400	1.0452	(5.610)	0	0	0
2020/02/24	2044	07/05/2020	10.81	Call	Bond Future	6,139.3800	6.1394	6,047.3000	6.0473	(1.500)	0	0	0
2020/02/24	2044	07/05/2020	10.81	Put	Bond Future	499.1200	0.4991	482.5900	0.4826	(3.312)	0	0	129
2020/02/24	2044	07/05/2020	9.33	Put	Bond Future	6,567.8400	6.5678	6,620.1000	6.6201	0.796	0	0	0
2020/02/24	2044	07/05/2020	9.80	Put	Bond Future	3,381.2200	3.3812	3,393.8500	3.3938	0.374	0	0	0
2020/02/24	2044	07/05/2020	9.45	Call	Bond Future	352.4200	0.3524	320.2600	0.3203	(9.125)	0	0	129
2020/02/24	2044	07/05/2020	9.97	Call	Bond Future	1,729.1000	1.7291	1,653.7800	1.6538	(4.356)	0	0	129
2020/02/24	2044	07/05/2020	9.98	Put	Bond Future	2,516.3800	2.5164	2,515.9800	2.5160	(0.016)	0	0	0
2020/02/24	2044	07/05/2020	11.09	Call	Bond Future	7,908.4900	7.9085	7,819.1900	7.8192	(1.129)	0	0	0
2020/02/24	2044	07/05/2020	9.26	Put	Bond Future	7,147.9700	7.1480	7,204.7800	7.2048	0.795	0	0	0
2020/02/24	2044	07/05/2020	9.91	Put	Bond Future	2,829.6200	2.8296	2,833.8900	2.8339	0.151	0	0	0
2020/02/24	2044	07/05/2020	9.80	Call	Bond Future	1,137.7600	1.1378	1,074.8400	1.0748	(5.530)	0	0	0
2020/02/24	2044	07/05/2020	11.09	Put	Bond Future	286.0800	0.2861	272.3300	0.2723	(4.806)	0	0	100
2020/02/24	2044	07/05/2020	9.91	Call	Bond Future	1,504.7700	1.5048	1,433.4900	1.4335	(4.737)	0	0	556
2020/02/24	2044	07/05/2020	11.02	Call	Bond Future	7,463.0200	7.4630	7,372.9300	7.3729	(1.207)	0	0	0
2020/02/24	2044	07/05/2020	11.02	Put	Bond Future	328.4800	0.3285	313.9400	0.3139	(4.426)	0	0	556
2020/02/24	2044	06/08/2020	9.98	Call	Bond Future	2,649.4200	2.6494	2,585.5300	2.5855	(2.411)	0	0	602
2020/02/24	2044	06/08/2020	11.09	Put	Bond Future	1,116.2600	1.1163	1,108.1500	1.1081	(0.727)	0	0	602
2020/02/24	2044	06/08/2020	9.01	Call	Bond Future	381.9300	0.3819	361.1600	0.3612	(5.438)	0	0	140
2020/02/24	2044	06/08/2020	9.66	Call	Bond Future	1,585.6800	1.5857	1,535.5400	1.5355	(3.162)	0	0	140
2020/02/24	2044	06/08/2020	9.88	Call	Bond Future	2,287.4200	2.2874	2,227.4800	2.2275	(2.620)	0	0	0
2020/02/24	2044	06/08/2020			Bond Future	10.1527	87.8147	10.1624	87.7376	0.095	0.0000	0.0000	500
2020/02/24	2044	06/08/2020	9.36	Put	Bond Future	7,562.3000	7.5623	7,604.0700	7.6041	0.552	0	0	0
2020/02/24	2044	06/08/2020	9.36	Call	Bond Future	853.1300	0.8531	817.9000	0.8179	(4.129)	0	0	602
2020/02/24	2044	06/08/2020	9.98	Put	Bond Future	4,042.7200	4.0427	4,055.8300	4.0558	0.324	0	0	0
2020/02/24	2044	06/08/2020	9.86	Call	Bond Future	2,218.4200	2.2184	2,159.3100	2.1593	(2.665)	0	0	0
2020/02/24	2044	06/08/2020	9.86	Put	Bond Future	4,601.4300	4.6014	4,619.3200	4.6193	0.389	0	0	0
2020/02/24	2044	06/08/2020	11.09	Call	Bond Future	8,076.9400	8.0769	7,991.8300	7.9918	(1.054)	0	0	0
2020/02/24	2044	06/08/2020	9.01	Put	Bond Future	10,325.8800	10.3259	10,382.1100	10.3821	0.545	0	0	0

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2020/02/24	2044	06/08/2020	9.66	Put	Bond Future	5,659.2000	5.6592	5,686.0600	5.6861	0.475	0	0	0
2020/02/24	2044	06/08/2020	9.88	Put	Bond Future	4,504.2200	4.5042	4,521.2800	4.5213	0.379	0	0	0
2020/02/24	2044	06/08/2020	10.93	Call	Bond Future	7,177.1800	7.1772	7,093.0700	7.0931	(1.172)	0	0	0
2020/02/24	2044	06/08/2020	10.93	Put	Bond Future	1,337.2500	1.3372	1,330.1400	1.3301	(0.532)	0	0	140
2020/02/24	2044	06/08/2020	9.87	Call	Bond Future	2,252.6700	2.2527	2,193.1400	2.1931	(2.643)	0	0	0
2020/02/24	2044	06/08/2020	9.87	Put	Bond Future	4,552.5100	4.5525	4,569.9800	4.5700	0.384	0	0	0
2020/02/24	2044	05/11/2020	11.06	Put	Bond Future	1,700.8000	1.7008	1,701.0500	1.7010	0.015	0	0	525
2020/02/24	2044	05/11/2020	11.43	Call	Bond Future	9,838.1600	9.8382	9,757.3100	9.7573	(0.822)	0	0	0
2020/02/24	2044	05/11/2020	9.72	Put	Bond Future	6,218.7900	6.2188	6,249.9900	6.2500	0.502	0	0	0
2020/02/24	2044	05/11/2020	9.97	Call	Bond Future	2,883.5900	2.8836	2,827.9000	2.8279	(1.931)	0	0	568
2020/02/24	2044	05/11/2020	9.29	Put	Bond Future	8,986.3500	8.9863	9,032.7700	9.0328	0.517	0	0	0
2020/02/24	2044	05/11/2020	9.96	Put	Bond Future	5,014.0600	5.0141	5,036.9500	5.0369	0.457	0	0	0
2020/02/24	2044	05/11/2020	10.36	Call	Bond Future	4,431.3100	4.4313	4,364.7500	4.3648	(1.502)	0	0	0
2020/02/24	2044	05/11/2020			Bond Future	10.2303	89.3550	10.2403	89.2767	0.097	0.0000	0.0000	0
2020/02/24	2044	05/11/2020	9.72	Call	Bond Future	2,052.3600	2.0524	2,005.3100	2.0053	(2.292)	0	0	1,815
2020/02/24	2044	05/11/2020	9.97	Put	Bond Future	4,968.4900	4.9685	4,991.0500	4.9911	0.454	0	0	0
2020/02/24	2044	05/11/2020	9.96	Call	Bond Future	2,847.4100	2.8474	2,792.0500	2.7920	(1.944)	0	0	0
2020/02/24	2044	05/11/2020	11.38	Call	Bond Future	9,563.5800	9.5636	9,483.0200	9.4830	(0.842)	0	0	0
2020/02/24	2044	05/11/2020	11.38	Put	Bond Future	1,261.4900	1.2615	1,259.1800	1.2592	(0.183)	0	0	568
2020/02/24	2044	05/11/2020	10.34	Call	Bond Future	4,345.7800	4.3458	4,279.6900	4.2797	(1.521)	0	0	0
2020/02/24	2044	05/11/2020	10.34	Put	Bond Future	3,491.0800	3.4911	3,503.2400	3.5032	0.348	0	0	0
2020/02/24	2044	05/11/2020	11.06	Call	Bond Future	7,831.1400	7.8311	7,753.1400	7.7531	(0.996)	0	0	0
2020/02/24	2044	05/11/2020	10.04	Put	Bond Future	4,656.5400	4.6565	4,676.9000	4.6769	0.437	0	0	0
2020/02/24	2044	05/11/2020	11.17	Put	Bond Future	1,531.9300	1.5319	1,531.1400	1.5311	(0.052)	0	0	1,815
2020/02/24	2044	05/11/2020	11.43	Put	Bond Future	1,205.7300	1.2057	1,203.1300	1.2031	(0.216)	0	0	1,815
2020/02/24	2044	05/11/2020	8.87	Put	Bond Future	12,374.3200	12.3743	12,433.1700	12.4332	0.476	0	0	0
2020/02/24	2044	05/11/2020	9.29	Call	Bond Future	1,047.7200	1.0477	1,015.8900	1.0159	(3.038)	0	0	568
2020/02/24	2044	05/11/2020	10.36	Put	Bond Future	3,422.3300	3.4223	3,434.0200	3.4340	0.342	0	0	0
2020/02/24	2044	05/11/2020	10.04	Call	Bond Future	3,140.4400	3.1404	3,082.5500	3.0825	(1.843)	0	0	525
2020/02/24	2044	05/11/2020	9.34	Put	Bond Future	8,621.4800	8.6215	8,666.2800	8.6663	0.520	0	0	0
2020/02/24	2044	05/11/2020	9.34	Call	Bond Future	1,134.4500	1.1344	1,101.0000	1.1010	(2.949)	0	0	525
2020/02/24	2044	05/11/2020	11.17	Call	Bond Future	8,420.2200	8.4202	8,341.1800	8.3412	(0.939)	0	0	0
2020/02/24	2044	05/11/2020	8.87	Call	Bond Future	500.0700	0.5001	480.6700	0.4807	(3.879)	0	0	1,815
2020/02/24	2044	05/11/2020	10.02	Put	Bond Future	4,744.3800	4.7444	4,765.3500	4.7654	0.442	0	0	0
2020/02/24	2044	05/11/2020	10.02	Call	Bond Future	3,066.3800	3.0664	3,009.1000	3.0091	(1.868)	0	0	1,815
2020/02/24	2044	05/11/2020	10.35	Call	Bond Future	4,388.4600	4.3885	4,322.1400	4.3221	(1.511)	0	0	0
2020/02/24	2044	05/11/2020	10.35	Put	Bond Future	3,456.5600	3.4566	3,468.4900	3.4685	0.345	0	0	0
2020/02/24	2044	04/02/2021	10.04	Put	Bond Future	5,777.3300	5.7773	5,801.4100	5.8014	0.417	0	0	0
2020/02/24	2044	04/02/2021	10.37	Call	Bond Future	4,895.1100	4.8951	4,832.0400	4.8320	(1.288)	0	0	0
2020/02/24	2044	04/02/2021	10.35	Put	Bond Future	4,512.5400	4.5125	4,529.4100	4.5294	0.374	0	0	0
2020/02/24	2044	04/02/2021			Bond Future	10.3109	86.5768	10.3212	86.4973	0.100	0.0000	0.0000	0
2020/02/24	2044	04/02/2021	10.37	Put	Bond Future	4,439.5600	4.4396	4,456.0200	4.4560	0.371	0	0	0
2020/02/24	2044	04/02/2021	10.35	Call	Bond Future	4,814.3800	4.8144	4,751.7200	4.7517	(1.302)	0	0	0
2020/02/24	2044	04/02/2021	10.04	Call	Bond Future	3,636.9400	3.6369	3,581.4900	3.5815	(1.525)	0	0	0
2020/02/24	2044	04/02/2021	10.84	Call	Bond Future	6,948.3000	6.9483	6,876.9600	6.8770	(1.027)	0	0	0
2020/02/24	2044	04/02/2021	10.36	Put	Bond Future	4,475.9200	4.4759	4,492.5900	4.4926	0.372	0	0	0
2020/02/24	2044	04/02/2021	10.84	Put	Bond Future	3,008.4300	3.0084	3,016.6200	3.0166	0.272	0	0	405
2020/02/24	2044	04/02/2021	10.29	Call	Bond Future	4,575.9600	4.5760	4,514.5900	4.5146	(1.341)	0	0	0

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2020/02/24	2044	04/02/2021	10.29	Put	Bond Future	4,738.0200	4.7380	4,756.1800	4.7562	0.383	0	0	405
2020/02/24	2044	04/02/2021	9.66	Put	Bond Future	7,704.9600	7.7050	7,739.4500	7.7395	0.448	0	0	0
2020/02/24	2044	04/02/2021	9.66	Call	Bond Future	2,411.0800	2.4111	2,366.0400	2.3660	(1.868)	0	0	405
2020/02/24	2044	04/02/2021	10.36	Call	Bond Future	4,854.6700	4.8547	4,791.8100	4.7918	(1.295)	0	0	0
2020/02/24	2046	07/05/2020			Bond Future	108.2046	108.2046	108.0047	108.0047	(0.185)	0.0000	0.0000	14,000
2020/02/24	2046	06/08/2020			Bond Future	110.1712	110.1712	109.9675	109.9675	(0.185)	0.0000	0.0000	0
2020/02/24	2046	05/11/2020			Bond Future	110.3410	110.3410	110.1340	110.1340	(0.188)	0.0000	0.0000	0
2020/02/24	2046	04/02/2021			Bond Future	112.3479	112.3479	112.1369	112.1369	(0.188)	0.0000	0.0000	0
2020/02/24	2050	07/05/2020			Bond Future	112.4023	112.4023	111.9570	111.9570	(0.396)	0.0000	0.0000	11,773
2020/02/24	2050	06/08/2020			Bond Future	112.5724	112.5724	112.1188	112.1188	(0.403)	0.0000	0.0000	0
2020/02/24	2050	05/11/2020			Bond Future	114.5734	114.5734	114.1120	114.1120	(0.403)	0.0000	0.0000	0
2020/02/24	2050	04/02/2021			Bond Future	114.7445	114.7445	114.2748	114.2748	(0.409)	0.0000	0.0000	0
2020/02/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	AL37	07/05/2020			Index Future	707.6190	707.6190	707.6240	707.6240	0.001	0.0000	0.0000	0
2020/02/24	AL37	06/08/2020			Index Future	720.1690	720.1690	720.1740	720.1740	0.001	0.0000	0.0000	0
2020/02/24	AL37	05/11/2020			Index Future	732.9450	732.9450	732.9520	732.9520	0.001	0.0000	0.0000	0
2020/02/24	AL37	04/02/2021			Index Future	746.1130	746.1130	746.1220	746.1220	0.001	0.0000	0.0000	0
2020/02/24	AL7T	07/05/2020			Index Future	817.5710	817.5710	816.7220	816.7220	(0.104)	0.0000	0.0000	0
2020/02/24	AL7T	06/08/2020			Index Future	832.0720	832.0720	831.2070	831.2070	(0.104)	0.0000	0.0000	0
2020/02/24	AL7T	05/11/2020			Index Future	846.8330	846.8330	845.9550	845.9550	(0.104)	0.0000	0.0000	0
2020/02/24	AL7T	04/02/2021			Index Future	862.0470	862.0470	861.1550	861.1550	(0.103)	0.0000	0.0000	0
2020/02/24	ALBI	07/05/2020			Index Future	726.0690	726.0690	725.6290	725.6290	(0.061)	0.0000	0.0000	209
2020/02/24	ALBI	06/08/2020			Index Future	738.9470	738.9470	738.4990	738.4990	(0.061)	0.0000	0.0000	0
2020/02/24	ALBI	05/11/2020			Index Future	752.0570	752.0570	751.6020	751.6020	(0.061)	0.0000	0.0000	0
2020/02/24	ALBI	04/02/2021			Index Future	765.5670	765.5670	765.1070	765.1070	(0.060)	0.0000	0.0000	0
2020/02/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	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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2020/02/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/02/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/24	ES33	07/05/2020			Bond Future	10.8905	77.5922	10.8942	77.5708	0.034	0.0000	0.0000	350
2020/02/24	ES33	06/08/2020			Bond Future	11.0126	78.9834	11.0165	78.9615	0.035	0.0000	0.0000	0
2020/02/24	ES33	05/11/2020			Bond Future	11.1406	76.5780	11.1446	76.5559	0.036	0.0000	0.0000	0
2020/02/24	ES33	04/02/2021			Bond Future	11.2763	77.9531	11.2804	77.9307	0.037	0.0000	0.0000	0
2020/02/24	ES42	07/05/2020			Bond Future	11.2300	78.2837	11.2441	78.1909	0.126	0.0000	0.0000	4,919
2020/02/24	ES42	06/08/2020			Bond Future	11.3489	79.6873	11.3636	79.5928	0.129	0.0000	0.0000	0
2020/02/24	ES42	05/11/2020			Bond Future	11.4722	76.8221	11.4873	76.7260	0.132	0.0000	0.0000	0
2020/02/24	ES42	04/02/2021			Bond Future	11.5984	78.2012	11.6141	78.1035	0.135	0.0000	0.0000	0
2020/02/24	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/24	GOVI	07/05/2020			GOVI	718.0190	718.0190	717.5540	717.5540	(0.065)	0.0000	0.0000	1,175
2020/02/24	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/24	GOVI	07/05/2020	720.00	Put	GOVI	19,810.0000	1.9810	24,460.0000	2.4460	23.473	0	0	0
2020/02/24	GOVI	07/05/2020	719.98	Put	GOVI	19,610.0000	1.9610	24,260.0000	2.4260	23.712	0	0	0
2020/02/24	GOVI	07/05/2020	719.99	Put	GOVI	19,710.0000	1.9710	24,360.0000	2.4360	23.592	0	0	0
2020/02/24	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/24	GOVI	06/08/2020	728.13	Call	GOVI	26,250.0000	2.6250	21,510.0000	2.1510	(18.057)	0	0	0
2020/02/24	GOVI	06/08/2020	728.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/24	GOVI	06/08/2020			GOVI	730.7550	730.7550	730.2810	730.2810	(0.065)	0.0000	0.0000	0
2020/02/24	GOVI	06/08/2020	728.14	Call	GOVI	26,150.0000	2.6150	21,410.0000	2.1410	(18.126)	0	0	0
2020/02/24	GOVI	06/08/2020	728.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/24	GOVI	06/08/2020	728.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/24	GOVI	06/08/2020	728.12	Call	GOVI	26,350.0000	2.6350	21,610.0000	2.1610	(17.989)	0	0	0
2020/02/24	GOVI	05/11/2020	737.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/24	GOVI	05/11/2020	737.83	Call	GOVI	58,880.0000	5.8880	54,080.0000	5.4080	(8.152)	0	0	0
2020/02/24	GOVI	05/11/2020			GOVI	743.7180	743.7180	743.2380	743.2380	(0.065)	0.0000	0.0000	0
2020/02/24	GOVI	05/11/2020	737.84	Call	GOVI	58,780.0000	5.8780	53,980.0000	5.3980	(8.166)	0	0	0
2020/02/24	GOVI	05/11/2020	737.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/24	GOVI	05/11/2020	737.85	Call	GOVI	58,680.0000	5.8680	53,880.0000	5.3880	(8.180)	0	0	0
2020/02/24	GOVI	05/11/2020	737.85	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/24	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/24	GOVI	04/02/2021			GOVI	757.0790	757.0790	756.5920	756.5920	(0.064)	0.0000	0.0000	0
2020/02/24	GOVI	04/02/2021	750.95	Call	GOVI	61,290.0000	6.1290	56,420.0000	5.6420	(7.946)	0	0	0
2020/02/24	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/24	GOVI	04/02/2021	750.96	Call	GOVI	61,190.0000	6.1190	56,320.0000	5.6320	(7.959)	0	0	0
2020/02/24	GOVI	04/02/2021	750.94	Call	GOVI	61,390.0000	6.1390	56,520.0000	5.6520	(7.933)	0	0	0
2020/02/24	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/02/24	IGOV	07/05/2020			Index Future	264.2340	264.2340	263.9290	263.9290	(0.115)	0.0000	0.0000	1,009

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2020/02/24	IGOV	06/08/2020			Index Future	268.9840	268.9840	268.6730	268.6730	(0.116)	0.0000	0.0000	0
2020/02/24	IGOV	05/11/2020			Index Future	273.8190	273.8190	273.5030	273.5030	(0.115)	0.0000	0.0000	0
2020/02/24	IGOV	04/02/2021			Index Future	278.8000	278.8000	278.4790	278.4790	(0.115)	0.0000	0.0000	0
2020/02/24	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/02/24	IS02	22/06/2020			Interest Rate Swap	101.9800	101.9800	101.9800	101.9800	0.000	0.0000	0.0000	0
2020/02/24	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/02/24	IS05	17/12/2020			Interest Rate Swap	95.2300	95.2300	95.2300	95.2300	0.000	0.0000	0.0000	0
2020/02/24	IS05	16/03/2021			Interest Rate Swap	94.1300	94.1300	94.0900	94.0900	(0.042)	0.0000	0.0000	0
2020/02/24	IS05	15/06/2021			Interest Rate Swap	92.9200	92.9200	92.8800	92.8800	(0.043)	0.0000	0.0000	0
2020/02/24	IS05	21/09/2021			Interest Rate Swap	92.6700	92.6700	92.6300	92.6300	(0.043)	0.0000	0.0000	0
2020/02/24	IS05	21/12/2021			Interest Rate Swap	94.5000	94.5000	94.4600	94.4600	(0.042)	0.0000	0.0000	51
2020/02/24	IS05	15/03/2022			Interest Rate Swap	94.2900	94.2900	94.2500	94.2500	(0.042)	0.0000	0.0000	0
2020/02/24	IS05	21/06/2022			Interest Rate Swap	95.1100	95.1100	95.0600	95.0600	(0.053)	0.0000	0.0000	0
2020/02/24	IS05	20/09/2022			Interest Rate Swap	98.7300	98.7300	98.6800	98.6800	(0.051)	0.0000	0.0000	0
2020/02/24	IS05	20/12/2022			Interest Rate Swap	99.6800	99.6800	99.6200	99.6200	(0.060)	0.0000	0.0000	0
2020/02/24	IS05	22/03/2023			Interest Rate Swap	92.6400	92.6400	92.5800	92.5800	(0.065)	0.0000	0.0000	0
2020/02/24	IS05	20/06/2023			Interest Rate Swap	98.4700	98.4700	98.4200	98.4200	(0.051)	0.0000	0.0000	0
2020/02/24	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/02/24	IS10	17/12/2025			Interest Rate Swap	88.1300	88.1300	88.1000	88.1000	(0.034)	0.0000	0.0000	0
2020/02/24	IS10	16/03/2026			Interest Rate Swap	84.8500	84.8500	84.8200	84.8200	(0.035)	0.0000	0.0000	0
2020/02/24	IS10	15/06/2026			Interest Rate Swap	83.3800	83.3800	83.3400	83.3400	(0.048)	0.0000	0.0000	0
2020/02/24	IS10	21/09/2026			Interest Rate Swap	85.4800	85.4800	85.4200	85.4200	(0.070)	0.0000	0.0000	0
2020/02/24	IS10	21/12/2026			Interest Rate Swap	89.3100	89.3100	89.2300	89.2300	(0.090)	0.0000	0.0000	0
2020/02/24	IS10	15/03/2027			Interest Rate Swap	87.7200	87.7200	87.6400	87.6400	(0.091)	0.0000	0.0000	0
2020/02/24	IS10	21/06/2027			Interest Rate Swap	89.7900	89.7900	89.6900	89.6900	(0.111)	0.0000	0.0000	0
2020/02/24	IS10	20/09/2027			Interest Rate Swap	95.3400	95.3400	95.2400	95.2400	(0.105)	0.0000	0.0000	0
2020/02/24	IS10	20/12/2027			Interest Rate Swap	95.6500	95.6500	95.5500	95.5500	(0.105)	0.0000	0.0000	0
2020/02/24	IS10	22/03/2028			Interest Rate Swap	88.8700	88.8700	88.7600	88.7600	(0.124)	0.0000	0.0000	0
2020/02/24	IS10	20/06/2028			Interest Rate Swap	96.3000	96.3000	96.1900	96.1900	(0.114)	0.0000	0.0000	0
2020/02/24	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/02/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/02/24	R023	07/05/2020	6.91	Put	Bond Future	74.2600	0.0743	71.3800	0.0714	(3.878)	0	0	0
2020/02/24	R023	07/05/2020			Bond Future	6.4005	104.9451	6.4064	104.9298	0.092	0.0000	0.0000	67,917
2020/02/24	R023	07/05/2020	6.90	Call	Bond Future	1,356.2500	1.3563	1,338.1200	1.3381	(1.337)	0	0	0
2020/02/24	R023	07/05/2020	6.90	Put	Bond Future	76.5000	0.0765	73.6100	0.0736	(3.778)	0	0	0
2020/02/24	R023	07/05/2020	6.91	Call	Bond Future	1,379.4400	1.3794	1,361.3200	1.3613	(1.314)	0	0	0
2020/02/24	R023	07/05/2020	6.89	Call	Bond Future	1,333.1400	1.3331	1,314.9900	1.3150	(1.361)	0	0	0
2020/02/24	R023	07/05/2020	6.89	Put	Bond Future	78.8100	0.0788	75.9000	0.0759	(3.692)	0	0	0
2020/02/24	R023	06/08/2020	7.26	Call	Bond Future	2,319.6100	2.3196	2,302.7700	2.3028	(0.726)	0	0	0
2020/02/24	R023	06/08/2020			Bond Future	6.3058	106.8266	6.3123	106.8110	0.104	0.0000	0.0000	0
2020/02/24	R023	06/08/2020	7.26	Put	Bond Future	86.4100	0.0864	85.1400	0.0851	(1.470)	0	0	0
2020/02/24	R023	06/08/2020	7.27	Call	Bond Future	2,341.1900	2.3412	2,324.3500	2.3244	(0.719)	0	0	0
2020/02/24	R023	06/08/2020	7.28	Put	Bond Future	83.5700	0.0836	82.3000	0.0823	(1.520)	0	0	0

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2020/02/24	R023	06/08/2020	7.27	Put	Bond Future	84.9100	0.0849	83.6400	0.0836	(1.496)	0	0	0
2020/02/24	R023	06/08/2020	7.28	Call	Bond Future	2,362.9200	2.3629	2,346.0800	2.3461	(0.713)	0	0	0
2020/02/24	R023	05/11/2020	7.46	Put	Bond Future	97.6100	0.0976	97.0300	0.0970	(0.594)	0	0	0
2020/02/24	R023	05/11/2020	7.47	Put	Bond Future	96.4100	0.0964	95.8300	0.0958	(0.602)	0	0	0
2020/02/24	R023	05/11/2020			Bond Future	6.2067	104.7720	6.2140	104.7563	0.117	0.0000	0.0000	0
2020/02/24	R023	05/11/2020	7.46	Call	Bond Future	2,762.9100	2.7629	2,746.6100	2.7466	(0.590)	0	0	0
2020/02/24	R023	05/11/2020	7.47	Call	Bond Future	2,782.6300	2.7826	2,766.3300	2.7663	(0.586)	0	0	0
2020/02/24	R023	05/11/2020	7.45	Call	Bond Future	2,743.2100	2.7432	2,726.9200	2.7269	(0.594)	0	0	0
2020/02/24	R023	05/11/2020	7.45	Put	Bond Future	98.8200	0.0988	98.2500	0.0982	(0.577)	0	0	0
2020/02/24	R023	04/02/2021	6.34	Call	Bond Future	1,014.7600	1.0148	1,001.9700	1.0020	(1.260)	0	0	0
2020/02/24	R023	04/02/2021	6.32	Put	Bond Future	510.9500	0.5109	514.2100	0.5142	0.638	0	0	0
2020/02/24	R023	04/02/2021			Bond Future	6.0729	106.6538	6.0812	106.6378	0.135	0.0000	0.0000	0
2020/02/24	R023	04/02/2021	6.34	Put	Bond Future	497.6800	0.4977	500.8200	0.5008	0.631	0	0	0
2020/02/24	R023	04/02/2021	6.32	Call	Bond Future	989.4200	0.9894	976.7500	0.9767	(1.281)	0	0	0
2020/02/24	R023	04/02/2021	6.33	Put	Bond Future	504.0800	0.5041	507.2800	0.5073	0.635	0	0	0
2020/02/24	R023	04/02/2021	6.33	Call	Bond Future	1,001.8600	1.0019	989.1300	0.9891	(1.271)	0	0	0
2020/02/24	R035	07/05/2020	9.48	Put	Bond Future	2,803.2600	2.8033	2,810.1900	2.8102	0.247	0	0	0
2020/02/24	R035	07/05/2020	9.47	Call	Bond Future	1,209.0300	1.2090	1,147.3200	1.1473	(5.104)	0	0	0
2020/02/24	R035	07/05/2020	9.85	Call	Bond Future	2,635.8500	2.6358	2,555.5800	2.5556	(3.045)	0	0	7,500
2020/02/24	R035	07/05/2020	10.57	Put	Bond Future	338.6600	0.3387	324.7000	0.3247	(4.122)	0	0	3,530
2020/02/24	R035	07/05/2020	9.75	Call	Bond Future	2,205.1000	2.2051	2,128.2700	2.1283	(3.484)	0	0	5,000
2020/02/24	R035	07/05/2020	10.75	Put	Bond Future	233.6600	0.2337	221.6600	0.2217	(5.136)	0	0	5,000
2020/02/24	R035	07/05/2020			Bond Future	9.6883	95.4252	9.6976	95.3559	0.097	0.0000	0.0000	118,027
2020/02/24	R035	07/05/2020	9.11	Put	Bond Future	4,831.9200	4.8319	4,867.7600	4.8678	0.742	0	0	0
2020/02/24	R035	07/05/2020	9.11	Call	Bond Future	395.2400	0.3952	361.7500	0.3617	(8.473)	0	0	5,000
2020/02/24	R035	07/05/2020	9.48	Call	Bond Future	1,239.5700	1.2396	1,177.1700	1.1772	(5.034)	0	0	0
2020/02/24	R035	07/05/2020	9.47	Put	Bond Future	2,848.7600	2.8488	2,856.3800	2.8564	0.267	0	0	0
2020/02/24	R035	07/05/2020	9.85	Put	Bond Future	1,446.9500	1.4469	1,436.0100	1.4360	(0.756)	0	0	0
2020/02/24	R035	07/05/2020	9.78	Put	Bond Future	1,653.3300	1.6533	1,644.6800	1.6447	(0.523)	0	0	0
2020/02/24	R035	07/05/2020	10.57	Call	Bond Future	6,560.4200	6.5604	6,477.1300	6.4771	(1.270)	0	0	0
2020/02/24	R035	07/05/2020	9.75	Put	Bond Future	1,748.6100	1.7486	1,741.1100	1.7411	(0.429)	0	0	0
2020/02/24	R035	07/05/2020	10.75	Call	Bond Future	7,650.5000	7.6505	7,569.1700	7.5692	(1.063)	0	0	0
2020/02/24	R035	07/05/2020	9.49	Call	Bond Future	1,270.7200	1.2707	1,207.6400	1.2076	(4.964)	0	0	0
2020/02/24	R035	07/05/2020	9.49	Put	Bond Future	2,758.4600	2.7585	2,764.7100	2.7647	0.227	0	0	0
2020/02/24	R035	07/05/2020	9.55	Put	Bond Future	2,495.6800	2.4957	2,498.1600	2.4982	0.099	0	0	0
2020/02/24	R035	07/05/2020	9.55	Call	Bond Future	1,461.8000	1.4618	1,394.9500	1.3950	(4.573)	0	0	7,500
2020/02/24	R035	07/05/2020	9.78	Call	Bond Future	2,330.4300	2.3304	2,252.4500	2.2525	(3.346)	0	0	3,530
2020/02/24	R035	07/05/2020	9.18	Put	Bond Future	4,395.0100	4.3950	4,425.1100	4.4251	0.685	0	0	0
2020/02/24	R035	07/05/2020	9.18	Call	Bond Future	511.3800	0.5114	472.1500	0.4722	(7.671)	0	0	3,530
2020/02/24	R035	06/08/2020	9.67	Call	Bond Future	2,601.5700	2.6016	2,541.7000	2.5417	(2.301)	0	0	500
2020/02/24	R035	06/08/2020	10.45	Put	Bond Future	1,259.8800	1.2599	1,254.8600	1.2549	(0.398)	0	0	500
2020/02/24	R035	06/08/2020	9.00	Put	Bond Future	6,594.8000	6.5948	6,633.6700	6.6337	0.589	0	0	0
2020/02/24	R035	06/08/2020	9.92	Put	Bond Future	2,452.3900	2.4524	2,455.9100	2.4559	0.144	0	0	0
2020/02/24	R035	06/08/2020			Bond Future	9.7647	97.1360	9.7744	97.0654	0.099	0.0000	0.0000	410
2020/02/24	R035	06/08/2020	9.09	Put	Bond Future	6,054.8600	6.0549	6,089.5800	6.0896	0.573	0	0	0
2020/02/24	R035	06/08/2020	9.09	Call	Bond Future	934.6700	0.9347	898.8400	0.8988	(3.833)	0	0	500
2020/02/24	R035	06/08/2020	9.67	Put	Bond Future	3,296.7600	3.2968	3,307.4400	3.3074	0.324	0	0	0

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2020/02/24	R035	06/08/2020	9.00	Call	Bond Future	761.1800	0.7612	729.5000	0.7295	(4.162)	0	0	24,761
2020/02/24	R035	06/08/2020	9.92	Call	Bond Future	3,575.9700	3.5760	3,508.9400	3.5089	(1.874)	0	0	0
2020/02/24	R035	06/08/2020	10.45	Call	Bond Future	6,073.0600	6.0731	5,997.4900	5.9975	(1.244)	0	0	0
2020/02/24	R035	06/08/2020	9.93	Call	Bond Future	3,617.7100	3.6177	3,550.4300	3.5504	(1.860)	0	0	0
2020/02/24	R035	06/08/2020	9.91	Put	Bond Future	2,482.6400	2.4826	2,486.4000	2.4864	0.151	0	0	0
2020/02/24	R035	06/08/2020	8.75	Put	Bond Future	8,304.7200	8.3047	8,352.7100	8.3527	0.578	0	0	0
2020/02/24	R035	06/08/2020	8.75	Call	Bond Future	450.0300	0.4500	427.4700	0.4275	(5.013)	0	0	3,000
2020/02/24	R035	06/08/2020	9.93	Put	Bond Future	2,422.4400	2.4224	2,425.7100	2.4257	0.135	0	0	0
2020/02/24	R035	06/08/2020	9.91	Call	Bond Future	3,534.4600	3.5345	3,467.6700	3.4677	(1.890)	0	0	0
2020/02/24	R035	05/11/2020	10.34	Put	Bond Future	2,144.5200	2.1445	2,148.9800	2.1490	0.208	0	0	0
2020/02/24	R035	05/11/2020			Bond Future	9.8469	94.3410	9.8569	94.2693	0.102	0.0000	0.0000	0
2020/02/24	R035	05/11/2020	10.33	Call	Bond Future	5,543.3100	5.5433	5,476.1400	5.4761	(1.212)	0	0	0
2020/02/24	R035	05/11/2020	10.33	Put	Bond Future	2,166.0200	2.1660	2,170.6300	2.1706	0.213	0	0	0
2020/02/24	R035	05/11/2020	10.34	Call	Bond Future	5,589.8100	5.5898	5,522.4900	5.5225	(1.204)	0	0	0
2020/02/24	R035	05/11/2020	10.32	Call	Bond Future	5,497.2100	5.4972	5,430.2000	5.4302	(1.219)	0	0	0
2020/02/24	R035	05/11/2020	10.32	Put	Bond Future	2,188.0000	2.1880	2,192.7700	2.1928	0.218	0	0	0
2020/02/24	R035	04/02/2021	10.04	Put	Bond Future	3,850.7700	3.8508	3,865.6200	3.8656	0.386	0	0	0
2020/02/24	R035	04/02/2021	10.14	Put	Bond Future	3,543.8500	3.5438	3,556.8800	3.5569	0.368	0	0	650
2020/02/24	R035	04/02/2021	11.14	Put	Bond Future	1,534.7900	1.5348	1,536.0300	1.5360	0.081	0	0	650
2020/02/24	R035	04/02/2021	10.05	Call	Bond Future	4,637.0100	4.6370	4,578.6700	4.5787	(1.258)	0	0	0
2020/02/24	R035	04/02/2021			Bond Future	9.9334	96.0352	9.9437	95.9622	0.104	0.0000	0.0000	0
2020/02/24	R035	04/02/2021	10.14	Call	Bond Future	4,985.7600	4.9858	4,925.7800	4.9258	(1.203)	0	0	0
2020/02/24	R035	04/02/2021	10.06	Call	Bond Future	4,675.1300	4.6751	4,616.6000	4.6166	(1.252)	0	0	0
2020/02/24	R035	04/02/2021	10.06	Put	Bond Future	3,787.5200	3.7875	3,802.0000	3.8020	0.382	0	0	0
2020/02/24	R035	04/02/2021	10.04	Call	Bond Future	4,599.0400	4.5990	4,540.8800	4.5409	(1.265)	0	0	0
2020/02/24	R035	04/02/2021	11.14	Call	Bond Future	9,510.1000	9.5101	9,438.3300	9.4383	(0.755)	0	0	0
2020/02/24	R035	04/02/2021	10.05	Put	Bond Future	3,819.0300	3.8190	3,833.7000	3.8337	0.384	0	0	0
2020/02/24	R186	07/05/2020	8.09	Put	Bond Future	838.5800	0.8386	814.2900	0.8143	(2.897)	0	0	0
2020/02/24	R186	07/05/2020	7.90	Put	Bond Future	1,297.4900	1.2975	1,272.2800	1.2723	(1.943)	0	0	2,500
2020/02/24	R186	07/05/2020	8.28	Put	Bond Future	519.5800	0.5196	498.4100	0.4984	(4.074)	0	0	0
2020/02/24	R186	07/05/2020	8.93	Call	Bond Future	5,368.4200	5.3684	5,363.1900	5.3632	(0.097)	0	0	0
2020/02/24	R186	07/05/2020			Bond Future	7.9361	117.0762	7.9356	117.0790	(0.006)	0.0000	0.0000	85,050
2020/02/24	R186	07/05/2020	8.08	Call	Bond Future	1,643.4800	1.6435	1,621.8200	1.6218	(1.318)	0	0	0
2020/02/24	R186	07/05/2020	8.08	Put	Bond Future	858.8500	0.8589	834.4500	0.8344	(2.841)	0	0	0
2020/02/24	R186	07/05/2020	8.50	Call	Bond Future	3,325.7300	3.3257	3,312.1000	3.3121	(0.410)	0	0	0
2020/02/24	R186	07/05/2020	8.50	Put	Bond Future	289.7700	0.2898	273.4000	0.2734	(5.649)	0	0	23,172
2020/02/24	R186	07/05/2020	8.09	Call	Bond Future	1,677.5000	1.6775	1,655.9500	1.6559	(1.285)	0	0	0
2020/02/24	R186	07/05/2020	7.90	Call	Bond Future	1,099.2800	1.0993	1,076.8100	1.0768	(2.044)	0	0	0
2020/02/24	R186	07/05/2020	8.28	Call	Bond Future	2,383.5400	2.3835	2,365.1100	2.3651	(0.773)	0	0	0
2020/02/24	R186	07/05/2020	8.93	Put	Bond Future	86.9800	0.0870	79.0100	0.0790	(9.163)	0	0	0
2020/02/24	R186	07/05/2020	8.07	Call	Bond Future	1,610.0100	1.6100	1,588.2400	1.5882	(1.352)	0	0	0
2020/02/24	R186	07/05/2020	8.07	Put	Bond Future	879.6900	0.8797	855.1800	0.8552	(2.786)	0	0	0
2020/02/24	R186	07/05/2020	7.60	Put	Bond Future	2,332.0400	2.3320	2,310.9200	2.3109	(0.906)	0	0	0
2020/02/24	R186	07/05/2020	7.60	Call	Bond Future	471.2800	0.4713	452.9000	0.4529	(3.900)	0	0	0
2020/02/24	R186	06/08/2020	8.25	Call	Bond Future	2,612.7600	2.6128	2,599.0600	2.5991	(0.524)	0	0	0
2020/02/24	R186	06/08/2020	8.38	Put	Bond Future	961.4600	0.9615	945.7900	0.9458	(1.630)	0	0	0
2020/02/24	R186	06/08/2020			Bond Future	7.9755	113.8721	7.9750	113.8749	(0.007)	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
2020/02/24	R186	06/08/2020	8.37	Call	Bond Future	3,039.8600	3.0399	3,026.8700	3.0269	(0.427)	0	0	0
2020/02/24	R186	06/08/2020	8.37	Put	Bond Future	976.3900	0.9764	960.6500	0.9606	(1.612)	0	0	0
2020/02/24	R186	06/08/2020	8.25	Put	Bond Future	1,171.8600	1.1719	1,155.4100	1.1554	(1.404)	0	0	3,150
2020/02/24	R186	06/08/2020	8.38	Call	Bond Future	3,076.6100	3.0766	3,063.6900	3.0637	(0.420)	0	0	0
2020/02/24	R186	06/08/2020	8.36	Call	Bond Future	3,003.2800	3.0033	2,990.2300	2.9902	(0.435)	0	0	0
2020/02/24	R186	06/08/2020	8.36	Put	Bond Future	991.5200	0.9915	975.7200	0.9757	(1.594)	0	0	0
2020/02/24	R186	05/11/2020	8.64	Put	Bond Future	963.9900	0.9640	952.4200	0.9524	(1.200)	0	0	0
2020/02/24	R186	05/11/2020	8.65	Call	Bond Future	4,126.0800	4.1261	4,117.4600	4.1175	(0.209)	0	0	0
2020/02/24	R186	05/11/2020			Bond Future	8.0173	115.8697	8.0167	115.8726	(0.007)	0.0000	0.0000	0
2020/02/24	R186	05/11/2020	8.66	Call	Bond Future	4,163.4200	4.1634	4,154.8500	4.1549	(0.206)	0	0	0
2020/02/24	R186	05/11/2020	8.66	Put	Bond Future	940.0600	0.9401	928.5800	0.9286	(1.221)	0	0	0
2020/02/24	R186	05/11/2020	9.26	Put	Bond Future	447.1800	0.4472	438.9000	0.4389	(1.852)	0	0	3,500
2020/02/24	R186	05/11/2020	8.64	Call	Bond Future	4,088.8400	4.0888	4,080.1800	4.0802	(0.212)	0	0	0
2020/02/24	R186	05/11/2020	7.84	Put	Bond Future	2,556.8700	2.5569	2,543.3500	2.5434	(0.529)	0	0	0
2020/02/24	R186	05/11/2020	8.65	Put	Bond Future	951.9600	0.9520	940.4300	0.9404	(1.211)	0	0	0
2020/02/24	R186	05/11/2020	8.34	Put	Bond Future	1,409.5100	1.4095	1,396.6100	1.3966	(0.915)	0	0	0
2020/02/24	R186	05/11/2020	8.34	Call	Bond Future	3,043.0300	3.0430	3,033.0400	3.0330	(0.328)	0	0	3,500
2020/02/24	R186	05/11/2020	9.26	Call	Bond Future	6,573.7000	6.5737	6,568.3300	6.5683	(0.082)	0	0	0
2020/02/24	R186	05/11/2020	7.84	Call	Bond Future	1,646.7000	1.6467	1,636.0900	1.6361	(0.644)	0	0	3,500
2020/02/24	R186	04/02/2021	8.15	Call	Bond Future	2,669.4400	2.6694	2,660.6100	2.6606	(0.331)	0	0	0
2020/02/24	R186	04/02/2021			Bond Future	8.0595	112.6485	8.0589	112.6516	(0.008)	0.0000	0.0000	0
2020/02/24	R186	04/02/2021	8.15	Put	Bond Future	2,225.0400	2.2250	2,213.1500	2.2131	(0.534)	0	0	0
2020/02/24	R186	04/02/2021	8.16	Call	Bond Future	2,696.6300	2.6966	2,687.8100	2.6878	(0.327)	0	0	0
2020/02/24	R186	04/02/2021	8.17	Put	Bond Future	2,182.1100	2.1821	2,170.2400	2.1702	(0.544)	0	0	0
2020/02/24	R186	04/02/2021	8.16	Put	Bond Future	2,203.2800	2.2033	2,191.4000	2.1914	(0.539)	0	0	0
2020/02/24	R186	04/02/2021	8.17	Call	Bond Future	2,724.3900	2.7244	2,715.5800	2.7156	(0.323)	0	0	0
2020/02/24	R197	07/05/2020			Bond Future	309.1406	309.1406	309.0103	309.0103	(0.042)	0.0000	0.0000	2,507
2020/02/24	R197	06/08/2020			Bond Future	306.9968	306.9968	306.8642	306.8642	(0.043)	0.0000	0.0000	0
2020/02/24	R197	05/11/2020			Bond Future	312.4541	312.4541	312.3194	312.3194	(0.043)	0.0000	0.0000	0
2020/02/24	R197	04/02/2021			Bond Future	310.1731	310.1731	310.0363	310.0363	(0.044)	0.0000	0.0000	0
2020/02/24	R202	07/05/2020			Bond Future	229.0639	229.0639	229.0509	229.0509	(0.006)	0.0000	0.0000	8,483
2020/02/24	R202	06/08/2020			Bond Future	229.1040	229.1040	229.0908	229.0908	(0.006)	0.0000	0.0000	0
2020/02/24	R202	05/11/2020			Bond Future	233.1768	233.1768	233.1637	233.1637	(0.006)	0.0000	0.0000	0
2020/02/24	R202	04/02/2021			Bond Future	233.1879	233.1879	233.1747	233.1747	(0.006)	0.0000	0.0000	0
2020/02/24	R208	07/05/2020	4.81	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/02/24	R208	07/05/2020	4.80	Put	Bond Future	1,087.5700	1.0876	1,094.9300	1.0949	0.677	0	0	0
2020/02/24	R208	07/05/2020			Bond Future	6.0615	101.3505	6.0702	101.3431	0.142	0.0000	0.0000	16,614
2020/02/24	R208	07/05/2020	4.82	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/02/24	R208	07/05/2020	4.82	Put	Bond Future	1,070.1800	1.0702	1,077.5500	1.0775	0.689	0	0	0
2020/02/24	R208	07/05/2020	4.81	Put	Bond Future	1,078.8700	1.0789	1,086.2300	1.0862	0.682	0	0	0
2020/02/24	R208	07/05/2020	4.80	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/02/24	R208	06/08/2020	5.57	Put	Bond Future	102.8800	0.1029	106.1100	0.1061	3.140	0	0	0
2020/02/24	R208	06/08/2020			Bond Future	5.6017	103.1676	5.6138	103.1601	0.217	0.0000	0.0000	0
2020/02/24	R208	06/08/2020	5.56	Call	Bond Future	80.0800	0.0801	75.8700	0.0759	(5.257)	0	0	0
2020/02/24	R208	06/08/2020	5.56	Put	Bond Future	105.9400	0.1059	109.2600	0.1093	3.134	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
2020/02/24	R208	06/08/2020	5.57	Call	Bond Future	83.2200	0.0832	78.9200	0.0789	(5.167)	0	0	0
2020/02/24	R208	06/08/2020	5.55	Call	Bond Future	77.3000	0.0773	73.1700	0.0732	(5.343)	0	0	0
2020/02/24	R208	06/08/2020	5.55	Put	Bond Future	109.3600	0.1094	112.7600	0.1128	3.109	0	0	0
2020/02/24	R208	05/11/2020	4.78	Call	Bond Future	115.4300	0.1154	110.1000	0.1101	(4.618)	0	0	0
2020/02/24	R208	05/11/2020	4.77	Put	Bond Future	41.8500	0.0418	44.1400	0.0441	5.472	0	0	0
2020/02/24	R208	05/11/2020			Bond Future	4.5856	101.5757	4.6052	101.5681	0.428	0.0000	0.0000	0
2020/02/24	R208	05/11/2020	4.79	Call	Bond Future	118.3000	0.1183	112.9200	0.1129	(4.548)	0	0	0
2020/02/24	R208	05/11/2020	4.79	Put	Bond Future	39.5500	0.0396	41.7300	0.0417	5.512	0	0	0
2020/02/24	R208	05/11/2020	4.78	Put	Bond Future	40.5300	0.0405	42.7600	0.0428	5.502	0	0	0
2020/02/24	R208	05/11/2020	4.77	Call	Bond Future	112.9000	0.1129	107.6300	0.1076	(4.668)	0	0	0
2020/02/24	R209	07/05/2020	9.47	Call	Bond Future	873.4600	0.8735	835.2600	0.8353	(4.373)	0	0	0
2020/02/24	R209	07/05/2020			Bond Future	9.7515	72.7096	9.7558	72.6825	0.044	0.0000	0.0000	67,905
2020/02/24	R209	07/05/2020	9.45	Call	Bond Future	828.4200	0.8284	791.0600	0.7911	(4.510)	0	0	0
2020/02/24	R209	07/05/2020	9.45	Put	Bond Future	2,771.9200	2.7719	2,761.6200	2.7616	(0.372)	0	0	0
2020/02/24	R209	07/05/2020	9.47	Put	Bond Future	2,685.7200	2.6857	2,674.5800	2.6746	(0.415)	0	0	0
2020/02/24	R209	07/05/2020	9.46	Call	Bond Future	850.7500	0.8508	812.9700	0.8130	(4.441)	0	0	0
2020/02/24	R209	07/05/2020	9.46	Put	Bond Future	2,728.5900	2.7286	2,717.8700	2.7179	(0.393)	0	0	0
2020/02/24	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/24	R209	06/08/2020	5.55	Put	Bond Future	35,519.9200	35.5199	35,547.5600	35.5476	0.078	0	0	0
2020/02/24	R209	06/08/2020			Bond Future	9.8245	74.0132	9.8289	73.9856	0.045	0.0000	0.0000	200
2020/02/24	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/24	R209	06/08/2020	5.57	Put	Bond Future	35,303.1100	35.3031	35,330.7500	35.3307	0.078	0	0	0
2020/02/24	R209	06/08/2020	5.56	Put	Bond Future	35,411.4400	35.4114	35,439.0800	35.4391	0.078	0	0	0
2020/02/24	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/24	R209	05/11/2020	10.02	Call	Bond Future	3,494.9400	3.4949	3,461.2400	3.4612	(0.964)	0	0	0
2020/02/24	R209	05/11/2020			Bond Future	9.8993	72.1617	9.9039	72.1337	0.046	0.0000	0.0000	0
2020/02/24	R209	05/11/2020	10.00	Call	Bond Future	3,427.5800	3.4276	3,394.0500	3.3940	(0.978)	0	0	0
2020/02/24	R209	05/11/2020	10.00	Put	Bond Future	2,811.4400	2.8114	2,805.9200	2.8059	(0.196)	0	0	0
2020/02/24	R209	05/11/2020	10.02	Put	Bond Future	2,757.2900	2.7573	2,751.6000	2.7516	(0.206)	0	0	0
2020/02/24	R209	05/11/2020	10.01	Call	Bond Future	3,461.0600	3.4611	3,427.4500	3.4275	(0.971)	0	0	0
2020/02/24	R209	05/11/2020	10.01	Put	Bond Future	2,784.1300	2.7841	2,778.5300	2.7785	(0.201)	0	0	0
2020/02/24	R209	04/02/2021	10.12	Put	Bond Future	3,228.5400	3.2285	3,225.3800	3.2254	(0.098)	0	0	0
2020/02/24	R209	04/02/2021			Bond Future	9.9761	73.4574	9.9808	73.4290	0.047	0.0000	0.0000	0
2020/02/24	R209	04/02/2021	10.11	Call	Bond Future	4,062.2900	4.0623	4,030.7700	4.0308	(0.776)	0	0	0
2020/02/24	R209	04/02/2021	10.11	Put	Bond Future	3,255.1800	3.2552	3,252.0900	3.2521	(0.095)	0	0	0
2020/02/24	R209	04/02/2021	10.12	Call	Bond Future	4,095.4000	4.0954	4,063.8100	4.0638	(0.771)	0	0	0
2020/02/24	R209	04/02/2021	10.10	Call	Bond Future	4,029.2900	4.0293	3,997.8400	3.9978	(0.781)	0	0	0
2020/02/24	R209	04/02/2021	10.10	Put	Bond Future	3,282.0000	3.2820	3,278.9800	3.2790	(0.092)	0	0	0
2020/02/24	R210	07/05/2020			Bond Future	188.2978	188.2978	188.1505	188.1505	(0.078)	0.0000	0.0000	1,941
2020/02/24	R210	06/08/2020			Bond Future	191.7197	191.7197	191.5699	191.5699	(0.078)	0.0000	0.0000	0
2020/02/24	R210	05/11/2020			Bond Future	192.4166	192.4166	192.2642	192.2642	(0.079)	0.0000	0.0000	0
2020/02/24	R210	04/02/2021			Bond Future	195.9162	195.9162	195.7612	195.7612	(0.079)	0.0000	0.0000	0
2020/02/24	R212	07/05/2020			Bond Future	165.0272	165.0272	165.0587	165.0587	0.019	0.0000	0.0000	6,719
2020/02/24	R212	06/08/2020			Bond Future	165.7407	165.7407	165.7728	165.7728	0.019	0.0000	0.0000	0
2020/02/24	R212	05/11/2020			Bond Future	168.6870	168.6870	168.7199	168.7199	0.019	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
2020/02/24	R212	04/02/2021			Bond Future	169.4357	169.4357	169.4692	169.4692	0.020	0.0000	0.0000	0
2020/02/24	R213	07/05/2020	9.01	Put	Bond Future	1,748.8600	1.7489	1,767.9000	1.7679	1.089	0	0	0
2020/02/24	R213	07/05/2020	9.00	Call	Bond Future	1,268.3500	1.2683	1,198.1900	1.1982	(5.532)	0	0	0
2020/02/24	R213	07/05/2020			Bond Future	9.0833	87.2333	9.0979	87.1434	0.161	0.0000	0.0000	18,251
2020/02/24	R213	07/05/2020	9.01	Call	Bond Future	1,297.0500	1.2971	1,226.2100	1.2262	(5.462)	0	0	0
2020/02/24	R213	07/05/2020	9.00	Put	Bond Future	1,782.0500	1.7821	1,801.7700	1.8018	1.107	0	0	0
2020/02/24	R213	07/05/2020	9.02	Call	Bond Future	1,326.2900	1.3263	1,254.7700	1.2548	(5.392)	0	0	0
2020/02/24	R213	07/05/2020	9.02	Put	Bond Future	1,716.2700	1.7163	1,734.6300	1.7346	1.070	0	0	0
2020/02/24	R213	06/08/2020	9.31	Call	Bond Future	2,849.6500	2.8496	2,776.1500	2.7762	(2.579)	0	0	0
2020/02/24	R213	06/08/2020			Bond Future	9.1468	88.7973	9.1620	88.7058	0.166	0.0000	0.0000	300
2020/02/24	R213	06/08/2020	9.29	Call	Bond Future	2,780.0500	2.7800	2,707.2500	2.7073	(2.619)	0	0	0
2020/02/24	R213	06/08/2020	9.29	Put	Bond Future	1,921.7600	1.9218	1,940.4700	1.9405	0.974	0	0	0
2020/02/24	R213	06/08/2020	9.31	Put	Bond Future	1,872.4000	1.8724	1,890.4100	1.8904	0.962	0	0	0
2020/02/24	R213	06/08/2020	9.30	Call	Bond Future	2,814.7500	2.8148	2,741.6000	2.7416	(2.599)	0	0	0
2020/02/24	R213	06/08/2020	9.30	Put	Bond Future	1,896.9500	1.8969	1,915.3100	1.9153	0.968	0	0	0
2020/02/24	R213	05/11/2020	9.60	Put	Bond Future	1,877.2000	1.8772	1,895.2000	1.8952	0.959	0	0	0
2020/02/24	R213	05/11/2020	9.59	Call	Bond Future	4,069.5200	4.0695	3,994.7300	3.9947	(1.838)	0	0	0
2020/02/24	R213	05/11/2020			Bond Future	9.2168	86.8066	9.2326	86.7135	0.171	0.0000	0.0000	0
2020/02/24	R213	05/11/2020	9.60	Call	Bond Future	4,107.4200	4.1074	4,032.3900	4.0324	(1.827)	0	0	0
2020/02/24	R213	05/11/2020	9.59	Put	Bond Future	1,896.5300	1.8965	1,914.7700	1.9148	0.962	0	0	0
2020/02/24	R213	05/11/2020	9.61	Call	Bond Future	4,145.4500	4.1455	4,070.1700	4.0702	(1.816)	0	0	0
2020/02/24	R213	05/11/2020	9.61	Put	Bond Future	1,858.0500	1.8581	1,875.8000	1.8758	0.955	0	0	0
2020/02/24	R213	04/02/2021	9.40	Call	Bond Future	3,593.1400	3.5931	3,527.3600	3.5274	(1.831)	0	0	0
2020/02/24	R213	04/02/2021	9.39	Put	Bond Future	2,987.1600	2.9872	3,016.2700	3.0163	0.975	0	0	0
2020/02/24	R213	04/02/2021			Bond Future	9.2906	88.3656	9.3069	88.2709	0.176	0.0000	0.0000	0
2020/02/24	R213	04/02/2021	9.41	Call	Bond Future	3,624.7000	3.6247	3,558.6600	3.5587	(1.822)	0	0	0
2020/02/24	R213	04/02/2021	9.41	Put	Bond Future	2,935.1600	2.9352	2,963.7500	2.9638	0.974	0	0	0
2020/02/24	R213	04/02/2021	9.40	Put	Bond Future	2,961.0700	2.9611	2,989.9200	2.9899	0.974	0	0	0
2020/02/24	R213	04/02/2021	9.39	Call	Bond Future	3,561.7000	3.5617	3,496.1800	3.4962	(1.840)	0	0	0
2020/02/24	R214	07/05/2020	9.77	Put	Bond Future	2,425.8000	2.4258	2,451.3800	2.4514	1.054	0	0	0
2020/02/24	R214	07/05/2020			Bond Future	9.9588	71.1503	9.9733	71.0547	0.146	0.0000	0.0000	16,772
2020/02/24	R214	07/05/2020	9.76	Call	Bond Future	1,134.5200	1.1345	1,065.2500	1.0653	(6.106)	0	0	0
2020/02/24	R214	07/05/2020	9.76	Put	Bond Future	2,466.0800	2.4661	2,492.4600	2.4925	1.070	0	0	0
2020/02/24	R214	07/05/2020	9.77	Call	Bond Future	1,162.1700	1.1622	1,092.1000	1.0921	(6.029)	0	0	0
2020/02/24	R214	07/05/2020	9.31	Put	Bond Future	4,791.9700	4.7920	4,856.2100	4.8562	1.341	0	0	0
2020/02/24	R214	07/05/2020	10.66	Put	Bond Future	430.3600	0.4304	422.3800	0.4224	(1.854)	0	0	1,250
2020/02/24	R214	07/05/2020	9.75	Call	Bond Future	1,107.2500	1.1072	1,038.7900	1.0388	(6.183)	0	0	0
2020/02/24	R214	07/05/2020	9.75	Put	Bond Future	2,506.8400	2.5068	2,534.0300	2.5340	1.085	0	0	0
2020/02/24	R214	07/05/2020	9.31	Call	Bond Future	295.4200	0.2954	264.0100	0.2640	(10.632)	0	0	1,250
2020/02/24	R214	07/05/2020	9.91	Put	Bond Future	1,912.1300	1.9121	1,927.4100	1.9274	0.799	0	0	0
2020/02/24	R214	07/05/2020	9.91	Call	Bond Future	1,588.9200	1.5889	1,508.5500	1.5085	(5.058)	0	0	1,250
2020/02/24	R214	07/05/2020	10.66	Call	Bond Future	4,825.7200	4.8257	4,722.0900	4.7221	(2.147)	0	0	0
2020/02/24	R214	06/08/2020	9.98	Put	Bond Future	2,874.1600	2.8742	2,898.8100	2.8988	0.858	0	0	0
2020/02/24	R214	06/08/2020	9.97	Call	Bond Future	2,515.9100	2.5159	2,443.6000	2.4436	(2.874)	0	0	0
2020/02/24	R214	06/08/2020			Bond Future	10.0297	72.4259	10.0447	72.3286	0.149	0.0000	0.0000	300
2020/02/24	R214	06/08/2020	9.98	Call	Bond Future	2,548.9000	2.5489	2,476.1900	2.4762	(2.853)	0	0	0

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2020/02/24	R214	06/08/2020	9.97	Put	Bond Future	2,906.8900	2.9069	2,931.9400	2.9319	0.862	0	0	0
2020/02/24	R214	06/08/2020	9.99	Call	Bond Future	2,582.1000	2.5821	2,508.9800	2.5090	(2.832)	0	0	0
2020/02/24	R214	06/08/2020	9.99	Put	Bond Future	2,841.7400	2.8417	2,865.9800	2.8660	0.853	0	0	0
2020/02/24	R214	05/11/2020	10.26	Put	Bond Future	2,824.8700	2.8249	2,848.5400	2.8485	0.838	0	0	0
2020/02/24	R214	05/11/2020			Bond Future	10.1049	70.4015	10.1203	70.3024	0.152	0.0000	0.0000	0
2020/02/24	R214	05/11/2020	10.25	Call	Bond Future	3,776.6700	3.7767	3,701.5900	3.7016	(1.988)	0	0	0
2020/02/24	R214	05/11/2020	10.25	Put	Bond Future	2,852.3800	2.8524	2,876.3500	2.8763	0.840	0	0	0
2020/02/24	R214	05/11/2020	10.26	Call	Bond Future	3,812.1500	3.8121	3,736.7700	3.7368	(1.977)	0	0	0
2020/02/24	R214	05/11/2020	10.24	Call	Bond Future	3,741.3300	3.7413	3,666.5400	3.6665	(1.999)	0	0	0
2020/02/24	R214	05/11/2020	10.24	Put	Bond Future	2,880.1300	2.8801	2,904.3900	2.9044	0.842	0	0	0
2020/02/24	R214	04/02/2021	10.33	Call	Bond Future	4,402.3500	4.4024	4,328.8600	4.3289	(1.669)	0	0	0
2020/02/24	R214	04/02/2021			Bond Future	10.1835	71.6658	10.1994	71.5650	0.156	0.0000	0.0000	0
2020/02/24	R214	04/02/2021	10.31	Call	Bond Future	4,333.6100	4.3336	4,260.6300	4.2606	(1.684)	0	0	0
2020/02/24	R214	04/02/2021	10.31	Put	Bond Future	3,536.9400	3.5369	3,564.7000	3.5647	0.785	0	0	0
2020/02/24	R214	04/02/2021	10.33	Put	Bond Future	3,481.0600	3.4811	3,508.3100	3.5083	0.783	0	0	0
2020/02/24	R214	04/02/2021	10.32	Call	Bond Future	4,367.9200	4.3679	4,294.6900	4.2947	(1.677)	0	0	0
2020/02/24	R214	04/02/2021	10.32	Put	Bond Future	3,508.9000	3.5089	3,536.4100	3.5364	0.784	0	0	0
2020/02/24	R248	07/05/2020	9.79	Call	Bond Future	1,110.4400	1.1104	1,033.7400	1.0337	(6.907)	0	0	0
2020/02/24	R248	07/05/2020	9.77	Put	Bond Future	3,653.1000	3.6531	3,698.5700	3.6986	1.245	0	0	0
2020/02/24	R248	07/05/2020	10.20	Call	Bond Future	2,746.5500	2.7465	2,633.6200	2.6336	(4.112)	0	0	0
2020/02/24	R248	07/05/2020	9.69	Put	Bond Future	4,130.3900	4.1304	4,185.1600	4.1852	1.326	0	0	0
2020/02/24	R248	07/05/2020			Bond Future	10.0762	89.4181	10.0907	89.2982	0.144	0.0000	0.0000	91,017
2020/02/24	R248	07/05/2020	9.79	Put	Bond Future	3,539.4200	3.5394	3,582.6500	3.5826	1.221	0	0	0
2020/02/24	R248	07/05/2020	9.77	Call	Bond Future	1,050.0500	1.0500	975.5900	0.9756	(7.091)	0	0	0
2020/02/24	R248	07/05/2020	10.70	Call	Bond Future	5,551.0200	5.5510	5,421.7000	5.4217	(2.330)	0	0	0
2020/02/24	R248	07/05/2020	10.70	Put	Bond Future	636.3200	0.6363	626.9300	0.6269	(1.476)	0	0	300
2020/02/24	R248	07/05/2020	9.78	Put	Bond Future	3,595.9400	3.5959	3,640.2900	3.6403	1.233	0	0	0
2020/02/24	R248	07/05/2020	10.20	Put	Bond Future	1,731.3500	1.7313	1,738.3500	1.7384	0.404	0	0	300
2020/02/24	R248	07/05/2020	9.69	Call	Bond Future	825.2200	0.8252	760.0600	0.7601	(7.896)	0	0	300
2020/02/24	R248	07/05/2020	9.78	Call	Bond Future	1,079.9900	1.0800	1,004.4100	1.0044	(6.998)	0	0	0
2020/02/24	R248	06/08/2020	9.00	Put	Bond Future	10,728.9600	10.7290	10,826.4800	10.8265	0.909	0	0	0
2020/02/24	R248	06/08/2020	10.20	Call	Bond Future	3,602.9600	3.6030	3,507.0500	3.5070	(2.662)	0	0	0
2020/02/24	R248	06/08/2020			Bond Future	10.1503	91.0213	10.1653	90.8991	0.147	0.0000	0.0000	400
2020/02/24	R248	06/08/2020	9.25	Put	Bond Future	8,587.3500	8.5874	8,672.5400	8.6725	0.992	0	0	0
2020/02/24	R248	06/08/2020	9.25	Call	Bond Future	649.9700	0.6500	613.0100	0.6130	(5.686)	0	0	20,640
2020/02/24	R248	06/08/2020	10.18	Call	Bond Future	3,515.9600	3.5160	3,421.0000	3.4210	(2.701)	0	0	0
2020/02/24	R248	06/08/2020	10.18	Put	Bond Future	3,274.0700	3.2741	3,301.2600	3.3013	0.830	0	0	0
2020/02/24	R248	06/08/2020	9.00	Call	Bond Future	365.6200	0.3656	340.9900	0.3410	(6.737)	0	0	3,000
2020/02/24	R248	06/08/2020	10.20	Put	Bond Future	3,198.6300	3.1986	3,224.8700	3.2249	0.820	0	0	0
2020/02/24	R248	06/08/2020	10.19	Call	Bond Future	3,559.3400	3.5593	3,463.9000	3.4639	(2.681)	0	0	0
2020/02/24	R248	06/08/2020	10.19	Put	Bond Future	3,236.1700	3.2362	3,262.8800	3.2629	0.825	0	0	0
2020/02/24	R248	05/11/2020	10.02	Put	Bond Future	4,835.7900	4.8358	4,881.6900	4.8817	0.949	0	0	0
2020/02/24	R248	05/11/2020	10.03	Call	Bond Future	3,162.0300	3.1620	3,083.1900	3.0832	(2.493)	0	0	0
2020/02/24	R248	05/11/2020			Bond Future	10.2287	88.1824	10.2441	88.0581	0.151	0.0000	0.0000	0
2020/02/24	R248	05/11/2020	10.04	Call	Bond Future	3,200.3200	3.2003	3,121.0200	3.1210	(2.478)	0	0	0
2020/02/24	R248	05/11/2020	10.04	Put	Bond Future	4,745.5900	4.7456	4,790.5500	4.7906	0.947	0	0	0
2020/02/24	R248	05/11/2020	10.02	Call	Bond Future	3,123.9500	3.1239	3,045.5900	3.0456	(2.508)	0	0	0

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2020/02/24	R248	05/11/2020	10.03	Put	Bond Future	4,790.5100	4.7905	4,835.9300	4.8359	0.948	0	0	0
2020/02/24	R248	04/02/2021	10.46	Call	Bond Future	5,366.2900	5.3663	5,274.7300	5.2747	(1.706)	0	0	0
2020/02/24	R248	04/02/2021	10.47	Put	Bond Future	4,159.5800	4.1596	4,194.0500	4.1940	0.829	0	0	0
2020/02/24	R248	04/02/2021			Bond Future	10.3107	89.7659	10.3266	89.6396	0.154	0.0000	0.0000	0
2020/02/24	R248	04/02/2021	10.46	Put	Bond Future	4,194.1700	4.1942	4,228.9500	4.2289	0.829	0	0	0
2020/02/24	R248	04/02/2021	10.47	Call	Bond Future	5,409.2200	5.4092	5,317.3500	5.3174	(1.698)	0	0	0
2020/02/24	R248	04/02/2021	10.48	Call	Bond Future	5,451.9400	5.4519	5,359.7500	5.3598	(1.691)	0	0	0
2020/02/24	R248	04/02/2021	10.48	Put	Bond Future	4,124.9100	4.1249	4,159.0600	4.1591	0.828	0	0	0
Total												1306043	