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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/02/2020 TO 28/02/2020

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
2020/02/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	2025	07/05/2020		Bond Future	138.4608	138.4608	137.6971	137.6971	(0.552)	0.0000	0.0000	2,047
2020/02/28	2025	06/08/2020		Bond Future	139.4892	139.4892	138.7115	138.7115	(0.557)	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
2020/02/28	2025	05/11/2020			Bond Future	141.9932	141.9932	141.2017	141.2017	(0.557)	0.0000	0.0000	0
2020/02/28	2025	04/02/2021			Bond Future	143.0889	143.0889	142.2828	142.2828	(0.563)	0.0000	0.0000	0
2020/02/28	2029	07/05/2020			Bond Future	101.9892	101.9892	101.4892	101.4892	(0.490)	0.0000	0.0000	3,806
2020/02/28	2029	06/08/2020			Bond Future	103.8517	103.8517	103.3425	103.3425	(0.490)	0.0000	0.0000	0
2020/02/28	2029	05/11/2020			Bond Future	104.5776	104.5776	104.0595	104.0595	(0.495)	0.0000	0.0000	0
2020/02/28	2029	04/02/2021			Bond Future	106.5057	106.5057	105.9781	105.9781	(0.495)	0.0000	0.0000	0
2020/02/28	2030	07/05/2020	8.79	Call	Bond Future	1,373.0400	1.3730	629.9500	0.6299	(54.120)	0	0	0
2020/02/28	2030	07/05/2020	8.78	Put	Bond Future	1,527.4800	1.5275	2,719.7900	2.7198	78.057	0	0	0
2020/02/28	2030	07/05/2020	8.85	Put	Bond Future	1,318.4800	1.3185	2,422.3600	2.4224	83.724	0	0	5,820
2020/02/28	2030	07/05/2020	8.45	Put	Bond Future	2,810.7400	2.8107	4,388.6500	4.3887	56.139	0	0	0
2020/02/28	2030	07/05/2020	9.19	Put	Bond Future	595.9200	0.5959	1,297.3300	1.2973	117.702	0	0	0
2020/02/28	2030	07/05/2020			Bond Future	8.8098	97.0050	9.1230	95.0820	3.556	0.0000	0.0000	75,961
2020/02/28	2030	07/05/2020	8.80	Call	Bond Future	1,404.6100	1.4046	648.8200	0.6488	(53.808)	0	0	0
2020/02/28	2030	07/05/2020	8.80	Put	Bond Future	1,465.4200	1.4654	2,632.6800	2.6327	79.654	0	0	0
2020/02/28	2030	07/05/2020	8.45	Call	Bond Future	537.5800	0.5376	192.4400	0.1924	(64.203)	0	0	5,000
2020/02/28	2030	07/05/2020	9.19	Call	Bond Future	2,923.3000	2.9233	1,701.6600	1.7017	(41.790)	0	0	0
2020/02/28	2030	07/05/2020	8.79	Put	Bond Future	1,496.1400	1.4961	2,676.1000	2.6761	78.867	0	0	0
2020/02/28	2030	07/05/2020	8.78	Call	Bond Future	1,342.0400	1.3420	611.3000	0.6113	(54.450)	0	0	0
2020/02/28	2030	07/05/2020	8.90	Call	Bond Future	1,741.8600	1.7419	859.0800	0.8591	(50.680)	0	0	0
2020/02/28	2030	07/05/2020	8.85	Call	Bond Future	1,568.3300	1.5683	749.1600	0.7492	(52.232)	0	0	5,000
2020/02/28	2030	07/05/2020	8.90	Put	Bond Future	1,182.6800	1.1827	2,222.9500	2.2229	87.959	0	0	5,820
2020/02/28	2030	06/08/2020	9.42	Call	Bond Future	4,297.8400	4.2978	2,999.7200	2.9997	(30.204)	0	0	0
2020/02/28	2030	06/08/2020	9.11	Call	Bond Future	3,043.9500	3.0439	1,963.1200	1.9631	(35.507)	0	0	0
2020/02/28	2030	06/08/2020			Bond Future	8.8727	94.7432	9.1988	92.7855	3.675	0.0000	0.0000	200
2020/02/28	2030	06/08/2020	8.36	Put	Bond Future	4,120.8500	4.1208	5,613.7400	5.6137	36.228	0	0	0
2020/02/28	2030	06/08/2020	8.36	Call	Bond Future	931.2500	0.9313	466.3700	0.4664	(49.920)	0	0	800
2020/02/28	2030	06/08/2020	8.86	Put	Bond Future	2,266.0300	2.2660	3,342.0900	3.3421	47.487	0	0	0
2020/02/28	2030	06/08/2020	8.86	Call	Bond Future	2,188.3700	2.1884	1,306.6600	1.3067	(40.291)	0	0	800
2020/02/28	2030	06/08/2020	9.09	Call	Bond Future	2,970.3200	2.9703	1,903.9800	1.9040	(35.900)	0	0	0
2020/02/28	2030	06/08/2020	9.09	Put	Bond Future	1,659.8200	1.6598	2,551.2500	2.5513	53.706	0	0	0
2020/02/28	2030	06/08/2020	9.42	Put	Bond Future	1,041.7800	1.0418	1,701.4300	1.7014	63.320	0	0	800
2020/02/28	2030	06/08/2020	9.11	Put	Bond Future	1,614.0000	1.6140	2,490.9400	2.4909	54.333	0	0	0
2020/02/28	2030	06/08/2020	9.10	Call	Bond Future	3,007.0300	3.0070	1,933.4300	1.9334	(35.703)	0	0	0
2020/02/28	2030	06/08/2020	9.10	Put	Bond Future	1,636.7800	1.6368	2,520.9500	2.5209	54.019	0	0	0
2020/02/28	2030	05/11/2020	8.10	Put	Bond Future	5,927.2700	5.9273	7,510.9400	7.5109	26.718	0	0	0
2020/02/28	2030	05/11/2020	8.73	Call	Bond Future	2,114.0600	2.1141	1,266.0000	1.2660	(40.115)	0	0	3,000
2020/02/28	2030	05/11/2020	10.06	Put	Bond Future	783.2000	0.7832	1,138.9600	1.1390	45.424	0	0	1,000
2020/02/28	2030	05/11/2020	9.39	Put	Bond Future	1,642.3500	1.6424	2,324.9600	2.3250	41.563	0	0	0
2020/02/28	2030	05/11/2020	9.38	Call	Bond Future	4,282.7300	4.2827	2,979.0300	2.9790	(30.441)	0	0	0
2020/02/28	2030	05/11/2020			Bond Future	8.9321	96.4219	9.2709	94.4295	3.794	0.0000	0.0000	0
2020/02/28	2030	05/11/2020	9.61	Call	Bond Future	5,225.2400	5.2252	3,789.3900	3.7894	(27.479)	0	0	0
2020/02/28	2030	05/11/2020	9.61	Put	Bond Future	1,293.3900	1.2934	1,849.9600	1.8500	43.032	0	0	3,000
2020/02/28	2030	05/11/2020	8.85	Put	Bond Future	2,944.9500	2.9450	4,000.8700	4.0009	35.855	0	0	0
2020/02/28	2030	05/11/2020	8.85	Call	Bond Future	2,454.0900	2.4541	1,517.5900	1.5176	(38.161)	0	0	3,000
2020/02/28	2030	05/11/2020	8.34	Put	Bond Future	4,818.1700	4.8182	6,245.9500	6.2460	29.633	0	0	0
2020/02/28	2030	05/11/2020	8.34	Call	Bond Future	1,200.7900	1.2008	636.1500	0.6362	(47.022)	0	0	1,000

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2020/02/28	2030	05/11/2020	9.04	Put	Bond Future	2,408.0600	2.4081	3,325.8900	3.3259	38.115	0	0	0
2020/02/28	2030	05/11/2020	9.04	Call	Bond Future	3,048.8400	3.0488	1,974.2500	1.9743	(35.246)	0	0	1,000
2020/02/28	2030	05/11/2020	9.86	Put	Bond Future	989.3800	0.9894	1,426.2300	1.4262	44.154	0	0	14,160
2020/02/28	2030	05/11/2020	8.36	Put	Bond Future	4,732.4100	4.7324	6,146.3900	6.1464	29.879	0	0	0
2020/02/28	2030	05/11/2020	8.10	Call	Bond Future	792.4100	0.7924	383.6600	0.3837	(51.583)	0	0	3,000
2020/02/28	2030	05/11/2020	8.73	Put	Bond Future	3,328.8000	3.3288	4,473.1600	4.4732	34.378	0	0	0
2020/02/28	2030	05/11/2020	9.23	Put	Bond Future	1,955.0600	1.9551	2,739.8800	2.7399	40.143	0	0	0
2020/02/28	2030	05/11/2020	10.06	Call	Bond Future	7,207.2100	7.2072	5,570.5500	5.5705	(22.709)	0	0	0
2020/02/28	2030	05/11/2020	10.37	Put	Bond Future	496.5000	0.4965	740.6900	0.7407	49.182	0	0	16,000
2020/02/28	2030	05/11/2020	9.39	Call	Bond Future	4,322.1200	4.3221	3,012.3100	3.0123	(30.305)	0	0	0
2020/02/28	2030	05/11/2020	9.38	Put	Bond Future	1,660.4100	1.6604	2,349.1300	2.3491	41.479	0	0	0
2020/02/28	2030	05/11/2020	9.86	Call	Bond Future	6,317.0300	6.3170	4,761.4600	4.7615	(24.625)	0	0	0
2020/02/28	2030	05/11/2020	8.36	Call	Bond Future	1,240.1300	1.2401	661.6900	0.6617	(46.643)	0	0	14,160
2020/02/28	2030	05/11/2020	8.86	Put	Bond Future	2,914.4100	2.9144	3,963.0000	3.9630	35.979	0	0	0
2020/02/28	2030	05/11/2020	8.86	Call	Bond Future	2,483.5500	2.4835	1,539.7200	1.5397	(38.003)	0	0	14,160
2020/02/28	2030	05/11/2020	9.23	Call	Bond Future	3,709.9700	3.7100	2,502.3700	2.5024	(32.550)	0	0	3,000
2020/02/28	2030	05/11/2020	10.47	Call	Bond Future	9,041.8800	9.0419	7,263.6800	7.2637	(19.666)	0	0	0
2020/02/28	2030	05/11/2020	10.47	Put	Bond Future	425.2200	0.4252	639.4400	0.6394	50.379	0	0	3,000
2020/02/28	2030	05/11/2020	8.53	Put	Bond Future	4,045.4500	4.0455	5,336.8500	5.3368	31.922	0	0	0
2020/02/28	2030	05/11/2020	8.53	Call	Bond Future	1,608.2400	1.6082	907.2200	0.9072	(43.589)	0	0	16,000
2020/02/28	2030	05/11/2020	9.03	Put	Bond Future	2,434.1200	2.4341	3,359.0600	3.3591	37.999	0	0	0
2020/02/28	2030	05/11/2020	9.03	Call	Bond Future	3,015.7800	3.0158	1,948.3000	1.9483	(35.396)	0	0	16,000
2020/02/28	2030	05/11/2020	10.37	Call	Bond Future	8,585.0700	8.5851	6,836.8400	6.8368	(20.364)	0	0	0
2020/02/28	2030	05/11/2020	9.40	Call	Bond Future	4,361.6400	4.3616	3,045.7600	3.0458	(30.169)	0	0	0
2020/02/28	2030	05/11/2020	9.40	Put	Bond Future	1,624.4700	1.6245	2,301.0100	2.3010	41.647	0	0	0
2020/02/28	2030	04/02/2021	8.36	Call	Bond Future	1,533.2800	1.5333	929.5500	0.9295	(39.375)	0	0	800
2020/02/28	2030	04/02/2021	9.16	Call	Bond Future	3,677.0800	3.6771	2,579.0100	2.5790	(29.863)	0	0	0
2020/02/28	2030	04/02/2021	9.15	Put	Bond Future	2,730.6900	2.7307	3,667.2100	3.6672	34.296	0	0	0
2020/02/28	2030	04/02/2021			Bond Future	8.9923	94.1705	9.3451	92.1419	3.923	0.0000	0.0000	0
2020/02/28	2030	04/02/2021	9.17	Call	Bond Future	3,709.9000	3.7099	2,605.9000	2.6059	(29.758)	0	0	0
2020/02/28	2030	04/02/2021	9.17	Put	Bond Future	2,681.1300	2.6811	3,605.7700	3.6058	34.487	0	0	0
2020/02/28	2030	04/02/2021	8.36	Put	Bond Future	5,316.3200	5.3163	6,741.2300	6.7412	26.803	0	0	0
2020/02/28	2030	04/02/2021	9.16	Put	Bond Future	2,705.8200	2.7058	3,636.3900	3.6364	34.391	0	0	0
2020/02/28	2030	04/02/2021	9.15	Call	Bond Future	3,644.3900	3.6444	2,552.2700	2.5523	(29.967)	0	0	0
2020/02/28	2030	04/02/2021	8.86	Put	Bond Future	3,532.5800	3.5326	4,648.3700	4.6484	31.586	0	0	0
2020/02/28	2030	04/02/2021	8.86	Call	Bond Future	2,756.7500	2.7568	1,843.9000	1.8439	(33.113)	0	0	800
2020/02/28	2030	04/02/2021	10.20	Call	Bond Future	7,758.7700	7.7588	6,127.7800	6.1278	(21.021)	0	0	0
2020/02/28	2030	04/02/2021	10.20	Put	Bond Future	1,045.6300	1.0456	1,443.2800	1.4433	38.030	0	0	800
2020/02/28	2032	07/05/2020	9.19	Call	Bond Future	1,496.1900	1.4962	702.4600	0.7025	(53.050)	0	0	0
2020/02/28	2032	07/05/2020	9.54	Put	Bond Future	814.2700	0.8143	1,618.1200	1.6181	98.720	0	0	3,000
2020/02/28	2032	07/05/2020	8.82	Call	Bond Future	518.2000	0.5182	186.1400	0.1861	(64.080)	0	0	3,000
2020/02/28	2032	07/05/2020	9.20	Call	Bond Future	1,530.9400	1.5309	723.1000	0.7231	(52.768)	0	0	7,500
2020/02/28	2032	07/05/2020			Bond Future	9.2243	93.9847	9.5316	91.9299	3.332	0.0000	0.0000	84,004
2020/02/28	2032	07/05/2020	9.17	Call	Bond Future	1,427.9700	1.4280	662.4900	0.6625	(53.606)	0	0	3,000
2020/02/28	2032	07/05/2020	9.17	Put	Bond Future	1,797.4000	1.7974	3,086.7000	3.0867	71.731	0	0	0
2020/02/28	2032	07/05/2020	9.54	Call	Bond Future	2,924.3300	2.9243	1,673.4000	1.6734	(42.777)	0	0	0
2020/02/28	2032	07/05/2020	9.00	Put	Bond Future	2,459.1300	2.4591	3,978.0700	3.9781	61.767	0	0	0

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2020/02/28	2032	07/05/2020	9.00	Call	Bond Future	919.4600		0.9195	383.6200	0.3836	(58.278)	0	0	7,500
2020/02/28	2032	07/05/2020	9.50	Put	Bond Future	893.0200		0.8930	1,742.4600	1.7425	95.120	0	0	0
2020/02/28	2032	07/05/2020	9.50	Call	Bond Future	2,739.4100		2.7394	1,534.0700	1.5341	(44.000)	0	0	7,500
2020/02/28	2032	07/05/2020	9.30	Put	Bond Future	1,385.5800		1.3856	2,494.5600	2.4946	80.037	0	0	0
2020/02/28	2032	07/05/2020	9.30	Call	Bond Future	1,897.7500		1.8978	951.9500	0.9519	(49.838)	0	0	7,500
2020/02/28	2032	07/05/2020	9.19	Put	Bond Future	1,729.2400		1.7292	2,990.2900	2.9903	72.925	0	0	0
2020/02/28	2032	07/05/2020	8.82	Put	Bond Future	3,318.8300		3.3188	5,041.5500	5.0415	51.907	0	0	0
2020/02/28	2032	07/05/2020	9.20	Put	Bond Future	1,695.9000		1.6959	2,942.8400	2.9428	73.527	0	0	0
2020/02/28	2032	07/05/2020	9.18	Call	Bond Future	1,461.8700		1.4619	682.3500	0.6823	(53.323)	0	0	0
2020/02/28	2032	07/05/2020	9.18	Put	Bond Future	1,763.0700		1.7631	3,038.3300	3.0383	72.332	0	0	0
2020/02/28	2032	06/08/2020	8.79	Put	Bond Future	4,549.6300		4.5496	6,107.9600	6.1080	34.252	0	0	0
2020/02/28	2032	06/08/2020	9.29	Put	Bond Future	2,565.2500		2.5652	3,668.1300	3.6681	42.993	0	0	0
2020/02/28	2032	06/08/2020	9.46	Put	Bond Future	2,064.6500		2.0647	3,020.5300	3.0205	46.297	0	0	0
2020/02/28	2032	06/08/2020	9.45	Call	Bond Future	3,129.0400		3.1290	2,001.4500	2.0015	(36.036)	0	0	0
2020/02/28	2032	06/08/2020			Bond Future	9.2933		95.6779	9.6119	93.5861	3.429	0.0000	0.0000	300
2020/02/28	2032	06/08/2020	9.91	Call	Bond Future	5,117.8700		5.1179	3,665.0000	3.6650	(28.388)	0	0	0
2020/02/28	2032	06/08/2020	9.91	Put	Bond Future	1,126.8000		1.1268	1,765.7400	1.7657	56.704	0	0	800
2020/02/28	2032	06/08/2020	8.79	Call	Bond Future	1,109.6100		1.1096	576.1300	0.5761	(48.078)	0	0	800
2020/02/28	2032	06/08/2020	9.29	Call	Bond Future	2,543.5800		2.5436	1,554.6500	1.5547	(38.879)	0	0	800
2020/02/28	2032	06/08/2020	9.46	Call	Bond Future	3,167.5300		3.1675	2,031.6000	2.0316	(35.862)	0	0	0
2020/02/28	2032	06/08/2020	9.45	Put	Bond Future	2,091.7900		2.0918	3,056.0100	3.0560	46.095	0	0	0
2020/02/28	2032	06/08/2020	9.47	Call	Bond Future	3,206.2400		3.2062	2,061.7500	2.0618	(35.696)	0	0	0
2020/02/28	2032	06/08/2020	9.47	Put	Bond Future	2,037.7900		2.0378	2,985.1100	2.9851	46.488	0	0	0
2020/02/28	2032	05/11/2020	9.61	Put	Bond Future	2,378.4300		2.3784	3,278.7900	3.2788	37.855	0	0	0
2020/02/28	2032	05/11/2020	10.99	Call	Bond Future	10,328.7300		10.3287	8,390.5200	8.3905	(18.765)	0	0	0
2020/02/28	2032	05/11/2020	9.44	Put	Bond Future	2,844.7200		2.8447	3,856.2300	3.8562	35.557	0	0	0
2020/02/28	2032	05/11/2020	11.08	Call	Bond Future	10,771.6900		10.7717	8,811.2300	8.8112	(18.200)	0	0	0
2020/02/28	2032	05/11/2020	9.77	Put	Bond Future	2,001.1300		2.0011	2,807.5400	2.8075	40.298	0	0	0
2020/02/28	2032	05/11/2020			Bond Future	9.3636		93.2149	9.6939	91.0861	3.527	0.0000	0.0000	0
2020/02/28	2032	05/11/2020	10.99	Put	Bond Future	465.2900		0.4653	655.8900	0.6559	40.964	0	0	3,000
2020/02/28	2032	05/11/2020	9.76	Call	Bond Future	4,569.1000		4.5691	3,252.9100	3.2529	(28.806)	0	0	0
2020/02/28	2032	05/11/2020	9.76	Put	Bond Future	2,022.0900		2.0221	2,834.7100	2.8347	40.187	0	0	0
2020/02/28	2032	05/11/2020	9.11	Call	Bond Future	2,272.6600		2.2727	1,406.6300	1.4066	(38.106)	0	0	3,000
2020/02/28	2032	05/11/2020	9.61	Call	Bond Future	3,973.0200		3.9730	2,744.5700	2.7446	(30.920)	0	0	3,000
2020/02/28	2032	05/11/2020	9.44	Call	Bond Future	3,343.1900		3.3432	2,225.8900	2.2259	(33.420)	0	0	1,000
2020/02/28	2032	05/11/2020	11.08	Put	Bond Future	405.6600		0.4057	574.0100	0.5740	41.500	0	0	1,000
2020/02/28	2032	05/11/2020	9.77	Call	Bond Future	4,611.1400		4.6111	3,288.7400	3.2887	(28.678)	0	0	0
2020/02/28	2032	05/11/2020	9.11	Put	Bond Future	3,953.8500		3.9538	5,216.6300	5.2166	31.938	0	0	0
2020/02/28	2032	05/11/2020	8.94	Put	Bond Future	4,636.1500		4.6362	6,031.1700	6.0312	30.090	0	0	0
2020/02/28	2032	05/11/2020	8.94	Call	Bond Future	1,804.7100		1.8047	1,070.9200	1.0709	(40.660)	0	0	1,000
2020/02/28	2032	05/11/2020	9.75	Call	Bond Future	4,527.4800		4.5275	3,217.5600	3.2176	(28.933)	0	0	0
2020/02/28	2032	05/11/2020	9.75	Put	Bond Future	2,043.5400		2.0435	2,862.4300	2.8624	40.072	0	0	0
2020/02/28	2032	04/02/2021	10.82	Put	Bond Future	1,041.3000		1.0413	1,358.9100	1.3589	30.501	0	0	800
2020/02/28	2032	04/02/2021	9.29	Call	Bond Future	3,137.2200		3.1372	2,106.3400	2.1063	(32.860)	0	0	800
2020/02/28	2032	04/02/2021	9.63	Call	Bond Future	4,283.2100		4.2832	3,033.9700	3.0340	(29.166)	0	0	0
2020/02/28	2032	04/02/2021			Bond Future	9.4349		94.9123	9.7775	92.7447	3.632	0.0000	0.0000	0
2020/02/28	2032	04/02/2021	8.79	Put	Bond Future	6,060.8000		6.0608	7,528.6400	7.5286	24.219	0	0	0
2020/02/28	2032	04/02/2021	8.79	Call	Bond Future	1,785.5900		1.7856	1,085.8500	1.0858	(39.188)	0	0	800

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
2020/02/28	2032	04/02/2021	9.61	Call	Bond Future	4,211.2400	4.2112	2,974.1900	2.9742	(29.375)	0	0	0
2020/02/28	2032	04/02/2021	9.61	Put	Bond Future	3,094.6800	3.0947	4,025.2100	4.0252	30.069	0	0	0
2020/02/28	2032	04/02/2021	10.82	Call	Bond Future	9,390.3700	9.3904	7,540.4000	7.5404	(19.701)	0	0	0
2020/02/28	2032	04/02/2021	9.29	Put	Bond Future	4,075.0400	4.0750	5,211.7400	5.2117	27.894	0	0	0
2020/02/28	2032	04/02/2021	9.63	Put	Bond Future	3,040.3100	3.0403	3,958.6500	3.9587	30.205	0	0	0
2020/02/28	2032	04/02/2021	9.62	Call	Bond Future	4,247.3400	4.2473	3,004.1800	3.0042	(29.269)	0	0	0
2020/02/28	2032	04/02/2021	9.62	Put	Bond Future	3,067.5800	3.0676	3,992.0000	3.9920	30.135	0	0	0
2020/02/28	2033	07/05/2020			Bond Future	101.2875	101.2875	101.0615	101.0615	(0.223)	0.0000	0.0000	6,960
2020/02/28	2033	06/08/2020			Bond Future	103.1372	103.1372	102.9068	102.9068	(0.223)	0.0000	0.0000	0
2020/02/28	2033	05/11/2020			Bond Future	103.7724	103.7724	103.5380	103.5380	(0.226)	0.0000	0.0000	0
2020/02/28	2033	04/02/2021			Bond Future	105.6856	105.6856	105.4470	105.4470	(0.226)	0.0000	0.0000	0
2020/02/28	2037	07/05/2020	9.60	Put	Bond Future	2,854.6100	2.8546	4,333.9300	4.3339	51.822	0	0	0
2020/02/28	2037	07/05/2020	9.59	Call	Bond Future	1,069.6700	1.0697	501.1300	0.5011	(53.151)	0	0	0
2020/02/28	2037	07/05/2020	9.70	Put	Bond Future	2,409.6700	2.4097	3,756.1500	3.7562	55.878	0	0	0
2020/02/28	2037	07/05/2020			Bond Future	9.8318	91.5325	10.1129	89.4718	2.858	0.0000	0.0000	70,348
2020/02/28	2037	07/05/2020	9.60	Call	Bond Future	1,098.9300	1.0989	517.6200	0.5176	(52.898)	0	0	0
2020/02/28	2037	07/05/2020	9.59	Put	Bond Future	2,902.2300	2.9022	4,394.3200	4.3943	51.412	0	0	0
2020/02/28	2037	07/05/2020	9.70	Call	Bond Future	1,417.5300	1.4175	703.3800	0.7034	(50.380)	0	0	7,500
2020/02/28	2037	07/05/2020	9.61	Call	Bond Future	1,128.6700	1.1287	534.3700	0.5344	(52.655)	0	0	0
2020/02/28	2037	07/05/2020	9.61	Put	Bond Future	2,807.5600	2.8076	4,273.8900	4.2739	52.228	0	0	0
2020/02/28	2037	07/05/2020	10.00	Put	Bond Future	1,367.3100	1.3673	2,328.6600	2.3287	70.310	0	0	0
2020/02/28	2037	07/05/2020	10.00	Call	Bond Future	2,609.0000	2.6090	1,509.7200	1.5097	(42.134)	0	0	7,500
2020/02/28	2037	06/08/2020	9.88	Put	Bond Future	3,052.6500	3.0526	4,136.4800	4.1365	35.505	0	0	0
2020/02/28	2037	06/08/2020			Bond Future	9.9120	88.9215	10.2027	86.8237	2.933	0.0000	0.0000	300
2020/02/28	2037	06/08/2020	9.87	Call	Bond Future	2,779.0000	2.7790	1,774.2500	1.7743	(36.155)	0	0	0
2020/02/28	2037	06/08/2020	9.87	Put	Bond Future	3,088.5600	3.0886	4,181.5700	4.1816	35.389	0	0	0
2020/02/28	2037	06/08/2020	9.88	Call	Bond Future	2,816.9100	2.8169	1,802.9800	1.8030	(35.994)	0	0	0
2020/02/28	2037	06/08/2020	9.86	Call	Bond Future	2,741.3500	2.7413	1,746.0100	1.7460	(36.308)	0	0	0
2020/02/28	2037	06/08/2020	9.86	Put	Bond Future	3,124.8100	3.1248	4,227.2300	4.2272	35.280	0	0	0
2020/02/28	2037	05/11/2020	10.18	Call	Bond Future	4,300.7600	4.3008	3,044.0200	3.0440	(29.221)	0	0	0
2020/02/28	2037	05/11/2020	10.17	Put	Bond Future	2,956.4600	2.9565	3,841.4000	3.8414	29.932	0	0	0
2020/02/28	2037	05/11/2020			Bond Future	9.9881	90.4969	10.2883	88.3620	3.005	0.0000	0.0000	0
2020/02/28	2037	05/11/2020	10.19	Call	Bond Future	4,341.7900	4.3418	3,078.2600	3.0783	(29.102)	0	0	0
2020/02/28	2037	05/11/2020	10.19	Put	Bond Future	2,897.1300	2.8971	3,768.4700	3.7685	30.076	0	0	0
2020/02/28	2037	05/11/2020	10.17	Call	Bond Future	4,259.6100	4.2596	3,009.6800	3.0097	(29.344)	0	0	0
2020/02/28	2037	05/11/2020	10.18	Put	Bond Future	2,926.8100	2.9268	3,804.9400	3.8049	30.003	0	0	0
2020/02/28	2037	04/02/2021	10.27	Call	Bond Future	5,026.5700	5.0266	3,705.3800	3.7054	(26.284)	0	0	0
2020/02/28	2037	04/02/2021	10.28	Put	Bond Future	3,560.9900	3.5610	4,409.2000	4.4092	23.819	0	0	0
2020/02/28	2037	04/02/2021			Bond Future	10.0663	87.8872	10.3767	85.7134	3.084	0.0000	0.0000	0
2020/02/28	2037	04/02/2021	10.27	Put	Bond Future	3,591.0100	3.5910	4,443.5600	4.4436	23.741	0	0	0
2020/02/28	2037	04/02/2021	10.28	Call	Bond Future	5,066.1200	5.0661	3,740.5900	3.7406	(26.165)	0	0	0
2020/02/28	2037	04/02/2021	10.29	Call	Bond Future	5,105.8000	5.1058	3,775.6200	3.7756	(26.052)	0	0	0
2020/02/28	2037	04/02/2021	10.29	Put	Bond Future	3,531.1900	3.5312	4,374.7500	4.3748	23.889	0	0	0
2020/02/28	2038	07/05/2020			Bond Future	117.7754	117.7754	116.8686	116.8686	(0.770)	0.0000	0.0000	10,887
2020/02/28	2038	06/08/2020			Bond Future	118.2386	118.2386	117.3153	117.3153	(0.781)	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
2020/02/28	2038	05/11/2020			Bond Future	120.3611	120.3611	119.4214	119.4214	(0.781)	0.0000	0.0000	0
2020/02/28	2038	04/02/2021			Bond Future	120.8676	120.8676	119.9106	119.9106	(0.792)	0.0000	0.0000	0
2020/02/28	2040	07/05/2020	9.74	Call	Bond Future	1,175.6800	1.1757	614.0000	0.6140	(47.775)	0	0	0
2020/02/28	2040	07/05/2020	9.75	Put	Bond Future	2,890.9600	2.8910	4,247.2800	4.2473	46.916	0	0	0
2020/02/28	2040	07/05/2020	9.85	Put	Bond Future	2,424.6600	2.4247	3,650.8300	3.6508	50.571	0	0	0
2020/02/28	2040	07/05/2020			Bond Future	9.9570	94.2978	10.2021	92.3676	2.461	0.0000	0.0000	47,815
2020/02/28	2040	07/05/2020	9.74	Put	Bond Future	2,940.5400	2.9405	4,309.0600	4.3091	46.540	0	0	0
2020/02/28	2040	07/05/2020	9.75	Call	Bond Future	1,208.5800	1.2086	634.7000	0.6347	(47.484)	0	0	0
2020/02/28	2040	07/05/2020	10.00	Put	Bond Future	1,837.4700	1.8375	2,862.4600	2.8625	55.783	0	0	0
2020/02/28	2040	07/05/2020	10.00	Call	Bond Future	2,180.5800	2.1806	1,275.3700	1.2754	(41.512)	0	0	2,640
2020/02/28	2040	07/05/2020	9.50	Put	Bond Future	4,319.7200	4.3197	5,954.5800	5.9546	37.846	0	0	0
2020/02/28	2040	07/05/2020	9.50	Call	Bond Future	540.4200	0.5404	245.0800	0.2451	(54.650)	0	0	2,640
2020/02/28	2040	07/05/2020	9.73	Call	Bond Future	1,143.1500	1.1431	593.7500	0.5938	(48.060)	0	0	0
2020/02/28	2040	07/05/2020	9.85	Call	Bond Future	1,560.8800	1.5609	856.8500	0.8569	(45.105)	0	0	7,500
2020/02/28	2040	07/05/2020	9.73	Put	Bond Future	2,990.6100	2.9906	4,371.4100	4.3714	46.171	0	0	0
2020/02/28	2040	07/05/2020	10.15	Put	Bond Future	1,357.8300	1.3578	2,202.9900	2.2030	62.243	0	0	0
2020/02/28	2040	07/05/2020	10.15	Call	Bond Future	2,883.1400	2.8831	1,798.1000	1.7981	(37.634)	0	0	7,500
2020/02/28	2040	06/08/2020	10.03	Call	Bond Future	3,159.6100	3.1596	2,152.8400	2.1528	(31.864)	0	0	0
2020/02/28	2040	06/08/2020	10.04	Call	Bond Future	3,200.7700	3.2008	2,185.9700	2.1860	(31.705)	0	0	0
2020/02/28	2040	06/08/2020	10.02	Put	Bond Future	3,257.5200	3.2575	4,223.7600	4.2238	29.662	0	0	0
2020/02/28	2040	06/08/2020			Bond Future	10.0375	91.4861	10.2909	89.5211	2.524	0.0000	0.0000	600
2020/02/28	2040	06/08/2020	10.04	Put	Bond Future	3,181.3600	3.1814	4,131.5300	4.1315	29.867	0	0	0
2020/02/28	2040	06/08/2020	10.02	Call	Bond Future	3,118.9500	3.1189	2,120.2200	2.1202	(32.021)	0	0	0
2020/02/28	2040	06/08/2020	10.79	Put	Bond Future	1,253.5000	1.2535	1,743.0400	1.7430	39.054	0	0	800
2020/02/28	2040	06/08/2020	9.57	Put	Bond Future	5,348.6900	5.3487	6,712.2900	6.7123	25.494	0	0	0
2020/02/28	2040	06/08/2020	10.03	Put	Bond Future	3,219.1400	3.2191	4,177.3400	4.1773	29.766	0	0	0
2020/02/28	2040	06/08/2020	10.79	Call	Bond Future	6,898.1200	6.8981	5,422.6900	5.4227	(21.389)	0	0	0
2020/02/28	2040	06/08/2020	9.57	Call	Bond Future	1,538.5600	1.5386	937.1900	0.9372	(39.087)	0	0	800
2020/02/28	2040	06/08/2020	10.07	Put	Bond Future	3,069.7200	3.0697	3,995.9600	3.9960	30.173	0	0	0
2020/02/28	2040	06/08/2020	10.07	Call	Bond Future	3,325.2900	3.3253	2,286.5600	2.2866	(31.237)	0	0	800
2020/02/28	2040	05/11/2020	10.23	Call	Bond Future	4,315.0500	4.3150	3,157.5800	3.1576	(26.824)	0	0	2,000
2020/02/28	2040	05/11/2020	11.70	Put	Bond Future	706.3300	0.7063	869.3100	0.8693	23.074	0	0	2,000
2020/02/28	2040	05/11/2020	10.00	Call	Bond Future	3,386.0300	3.3860	2,382.7500	2.3828	(29.630)	0	0	2,000
2020/02/28	2040	05/11/2020	9.50	Call	Bond Future	1,737.5800	1.7376	1,109.7600	1.1098	(36.132)	0	0	2,000
2020/02/28	2040	05/11/2020	10.30	Call	Bond Future	4,617.7400	4.6177	3,421.1000	3.4211	(25.914)	0	0	0
2020/02/28	2040	05/11/2020			Bond Future	10.1138	93.1070	10.3753	91.1072	2.585	0.0000	0.0000	0
2020/02/28	2040	05/11/2020	10.23	Put	Bond Future	3,417.9300	3.4179	4,260.2000	4.2602	24.643	0	0	0
2020/02/28	2040	05/11/2020	9.73	Put	Bond Future	5,494.6400	5.4946	6,693.9600	6.6940	21.827	0	0	0
2020/02/28	2040	05/11/2020	9.73	Call	Bond Future	2,428.0800	2.4281	1,627.6600	1.6277	(32.965)	0	0	2,000
2020/02/28	2040	05/11/2020	10.30	Put	Bond Future	3,186.8000	3.1868	3,989.9000	3.9899	25.201	0	0	0
2020/02/28	2040	05/11/2020	11.70	Call	Bond Future	11,833.5900	11.8336	9,996.8300	9.9968	(15.522)	0	0	0
2020/02/28	2040	05/11/2020	10.00	Put	Bond Future	4,278.8400	4.2788	5,275.3000	5.2753	23.288	0	0	0
2020/02/28	2040	05/11/2020	9.50	Put	Bond Future	6,720.1100	6.7201	8,092.0300	8.0920	20.415	0	0	0
2020/02/28	2040	05/11/2020	10.31	Call	Bond Future	4,661.6900	4.6617	3,459.9800	3.4600	(25.778)	0	0	0
2020/02/28	2040	05/11/2020	10.32	Put	Bond Future	3,123.2700	3.1233	3,915.9600	3.9160	25.380	0	0	0
2020/02/28	2040	05/11/2020	11.50	Call	Bond Future	10,768.1500	10.7682	8,979.2200	8.9792	(16.613)	0	0	0
2020/02/28	2040	05/11/2020	11.50	Put	Bond Future	919.2700	0.9193	1,130.0800	1.1301	22.932	0	0	2,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/28	2040	05/11/2020	10.31	Put	Bond Future	3,154.9000	3.1549	3,952.9300	3.9529	25.295	0	0	0
2020/02/28	2040	05/11/2020	10.32	Call	Bond Future	4,705.8100	4.7058	3,498.7600	3.4988	(25.650)	0	0	0
2020/02/28	2040	04/02/2021	9.57	Put	Bond Future	7,366.5800	7.3666	8,629.9600	8.6300	17.150	0	0	0
2020/02/28	2040	04/02/2021	10.07	Put	Bond Future	4,994.3100	4.9943	5,945.6900	5.9457	19.049	0	0	0
2020/02/28	2040	04/02/2021	10.42	Put	Bond Future	3,737.5300	3.7375	4,487.4400	4.4874	20.064	0	0	0
2020/02/28	2040	04/02/2021			Bond Future	10.1923	90.2943	10.4626	88.2581	2.652	0.0000	0.0000	0
2020/02/28	2040	04/02/2021	11.74	Call	Bond Future	11,923.5100	11.9235	10,095.0200	10.0950	(15.335)	0	0	0
2020/02/28	2040	04/02/2021	11.74	Put	Bond Future	1,186.7800	1.1868	1,394.4800	1.3945	17.501	0	0	800
2020/02/28	2040	04/02/2021	10.07	Call	Bond Future	4,048.5300	4.0485	2,963.7200	2.9637	(26.795)	0	0	800
2020/02/28	2040	04/02/2021	10.41	Call	Bond Future	5,415.1200	5.4151	4,134.1200	4.1341	(23.656)	0	0	0
2020/02/28	2040	04/02/2021	10.41	Put	Bond Future	3,769.1900	3.7692	4,524.3800	4.5244	20.036	0	0	0
2020/02/28	2040	04/02/2021	9.57	Call	Bond Future	2,387.4900	2.3875	1,614.6800	1.6147	(32.369)	0	0	800
2020/02/28	2040	04/02/2021	10.42	Call	Bond Future	5,457.9200	5.4579	4,171.6400	4.1716	(23.567)	0	0	0
2020/02/28	2040	04/02/2021	10.40	Call	Bond Future	5,372.8100	5.3728	4,097.1100	4.0971	(23.744)	0	0	0
2020/02/28	2040	04/02/2021	10.40	Put	Bond Future	3,801.4400	3.8014	4,561.9300	4.5619	20.005	0	0	0
2020/02/28	2044	07/05/2020	9.81	Call	Bond Future	1,227.4100	1.2274	627.3400	0.6273	(48.889)	0	0	0
2020/02/28	2044	07/05/2020	9.79	Put	Bond Future	3,111.9800	3.1120	4,574.3000	4.5743	46.990	0	0	0
2020/02/28	2044	07/05/2020	9.45	Put	Bond Future	5,258.8500	5.2588	7,077.5000	7.0775	34.583	0	0	0
2020/02/28	2044	07/05/2020	9.97	Put	Bond Future	2,271.3700	2.2714	3,489.6600	3.4897	53.637	0	0	0
2020/02/28	2044	07/05/2020	9.33	Call	Bond Future	223.1000	0.2231	78.1800	0.0782	(64.957)	0	0	100
2020/02/28	2044	07/05/2020	9.98	Call	Bond Future	1,860.3400	1.8603	1,028.3600	1.0284	(44.722)	0	0	100
2020/02/28	2044	07/05/2020	9.26	Call	Bond Future	162.8500	0.1629	51.9000	0.0519	(68.130)	0	0	556
2020/02/28	2044	07/05/2020			Bond Future	10.0253	90.9542	10.2805	88.9179	2.546	0.0000	0.0000	77,626
2020/02/28	2044	07/05/2020	9.81	Put	Bond Future	3,008.5500	3.0086	4,444.7400	4.4447	47.737	0	0	0
2020/02/28	2044	07/05/2020	9.79	Call	Bond Future	1,162.4100	1.1624	588.4700	0.5885	(49.375)	0	0	0
2020/02/28	2044	07/05/2020	10.81	Call	Bond Future	6,408.8100	6.4088	4,751.4800	4.7515	(25.860)	0	0	0
2020/02/28	2044	07/05/2020	10.81	Put	Bond Future	390.3800	0.3904	769.3100	0.7693	97.067	0	0	129
2020/02/28	2044	07/05/2020	9.33	Put	Bond Future	6,194.5600	6.1946	8,085.9000	8.0859	30.532	0	0	0
2020/02/28	2044	07/05/2020	9.80	Put	Bond Future	3,059.8600	3.0599	4,509.2500	4.5093	47.368	0	0	0
2020/02/28	2044	07/05/2020	9.45	Call	Bond Future	364.5100	0.3645	146.9000	0.1469	(59.699)	0	0	129
2020/02/28	2044	07/05/2020	9.97	Call	Bond Future	1,819.2400	1.8192	1,001.2700	1.0013	(44.962)	0	0	129
2020/02/28	2044	07/05/2020	9.98	Put	Bond Future	2,230.4800	2.2305	3,434.7600	3.4348	53.992	0	0	0
2020/02/28	2044	07/05/2020	11.09	Call	Bond Future	8,214.6700	8.2147	6,388.9300	6.3889	(22.225)	0	0	0
2020/02/28	2044	07/05/2020	9.26	Put	Bond Future	6,772.0500	6.7721	8,697.3600	8.6974	28.430	0	0	0
2020/02/28	2044	07/05/2020	9.91	Put	Bond Future	2,529.1700	2.5292	3,830.5300	3.8305	51.454	0	0	0
2020/02/28	2044	07/05/2020	9.80	Call	Bond Future	1,194.5700	1.1946	607.7000	0.6077	(49.128)	0	0	0
2020/02/28	2044	07/05/2020	11.09	Put	Bond Future	214.0900	0.2141	424.6100	0.4246	98.332	0	0	100
2020/02/28	2044	07/05/2020	9.91	Call	Bond Future	1,582.4900	1.5825	847.5900	0.8476	(46.439)	0	0	556
2020/02/28	2044	07/05/2020	11.02	Call	Bond Future	7,761.2400	7.7612	5,981.3000	5.9813	(22.934)	0	0	0
2020/02/28	2044	07/05/2020	11.02	Put	Bond Future	248.5300	0.2485	504.8500	0.5048	103.134	0	0	556
2020/02/28	2044	06/08/2020	9.98	Call	Bond Future	2,771.1000	2.7711	1,817.9100	1.8179	(34.398)	0	0	602
2020/02/28	2044	06/08/2020	11.09	Put	Bond Future	992.8700	0.9929	1,376.1400	1.3761	38.602	0	0	602
2020/02/28	2044	06/08/2020	9.01	Call	Bond Future	400.4500	0.4005	162.5800	0.1626	(59.401)	0	0	140
2020/02/28	2044	06/08/2020	9.66	Call	Bond Future	1,663.4600	1.6635	1,006.9700	1.0070	(39.465)	0	0	140
2020/02/28	2044	06/08/2020	9.88	Call	Bond Future	2,394.7900	2.3948	1,534.4500	1.5344	(35.925)	0	0	0
2020/02/28	2044	06/08/2020			Bond Future	10.1036	88.2075	10.3672	86.1345	2.610	0.0000	0.0000	500
2020/02/28	2044	06/08/2020	9.36	Put	Bond Future	7,213.3300	7.2133	8,880.7200	8.8807	23.115	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
2020/02/28	2044	06/08/2020	9.36	Call	Bond Future	897.0500	0.8970	491.4100	0.4914	(45.219)	0	0	602
2020/02/28	2044	06/08/2020	9.98	Put	Bond Future	3,771.5100	3.7715	4,891.3500	4.8913	29.692	0	0	0
2020/02/28	2044	06/08/2020	9.86	Call	Bond Future	2,322.9800	2.3230	1,481.3100	1.4813	(36.232)	0	0	0
2020/02/28	2044	06/08/2020	9.86	Put	Bond Future	4,313.1000	4.3131	5,544.4600	5.5445	28.549	0	0	0
2020/02/28	2044	06/08/2020	11.09	Call	Bond Future	8,346.4400	8.3464	6,656.6800	6.6567	(20.245)	0	0	0
2020/02/28	2044	06/08/2020	9.01	Put	Bond Future	9,951.5100	9.9515	11,786.6700	11.7867	18.441	0	0	0
2020/02/28	2044	06/08/2020	9.66	Put	Bond Future	5,344.0900	5.3441	6,760.6300	6.7606	26.507	0	0	0
2020/02/28	2044	06/08/2020	9.88	Put	Bond Future	4,218.7000	4.2187	5,431.3900	5.4314	28.746	0	0	0
2020/02/28	2044	06/08/2020	10.93	Call	Bond Future	7,429.9900	7.4300	5,849.9400	5.8499	(21.266)	0	0	0
2020/02/28	2044	06/08/2020	10.93	Put	Bond Future	1,197.1700	1.1972	1,690.1500	1.6901	41.179	0	0	140
2020/02/28	2044	06/08/2020	9.87	Call	Bond Future	2,358.6300	2.3586	1,507.8400	1.5078	(36.071)	0	0	0
2020/02/28	2044	06/08/2020	9.87	Put	Bond Future	4,265.5800	4.2656	5,487.8200	5.4878	28.654	0	0	0
2020/02/28	2044	05/11/2020	11.06	Put	Bond Future	1,559.5300	1.5595	2,067.1800	2.0672	32.551	0	0	525
2020/02/28	2044	05/11/2020	11.43	Call	Bond Future	10,143.9100	10.1439	8,334.0500	8.3340	(17.842)	0	0	0
2020/02/28	2044	05/11/2020	9.72	Put	Bond Future	5,910.9800	5.9110	7,261.6200	7.2616	22.850	0	0	0
2020/02/28	2044	05/11/2020	9.97	Call	Bond Future	3,023.6000	3.0236	2,063.7000	2.0637	(31.747)	0	0	568
2020/02/28	2044	05/11/2020	9.29	Put	Bond Future	8,630.8500	8.6309	10,231.2700	10.2313	18.543	0	0	0
2020/02/28	2044	05/11/2020	9.96	Put	Bond Future	4,737.4200	4.7374	5,895.3800	5.8954	24.443	0	0	0
2020/02/28	2044	05/11/2020	10.36	Call	Bond Future	4,623.2300	4.6232	3,368.6400	3.3686	(27.137)	0	0	0
2020/02/28	2044	05/11/2020			Bond Future	10.1776	89.7703	10.4496	87.6606	2.672	0.0000	0.0000	0
2020/02/28	2044	05/11/2020	9.72	Call	Bond Future	2,159.8700	2.1599	1,400.7900	1.4008	(35.145)	0	0	1,815
2020/02/28	2044	05/11/2020	9.97	Put	Bond Future	4,693.1800	4.6932	5,843.0000	5.8430	24.500	0	0	0
2020/02/28	2044	05/11/2020	9.96	Call	Bond Future	2,986.0900	2.9861	2,034.3300	2.0343	(31.873)	0	0	0
2020/02/28	2044	05/11/2020	11.38	Call	Bond Future	9,865.5100	9.8655	8,091.2300	8.0912	(17.985)	0	0	0
2020/02/28	2044	05/11/2020	11.38	Put	Bond Future	1,148.1000	1.1481	1,483.5400	1.4835	29.217	0	0	568
2020/02/28	2044	05/11/2020	10.34	Call	Bond Future	4,535.0600	4.5351	3,293.4000	3.2934	(27.379)	0	0	0
2020/02/28	2044	05/11/2020	10.34	Put	Bond Future	3,265.0400	3.2650	4,133.1000	4.1331	26.587	0	0	0
2020/02/28	2044	05/11/2020	11.06	Call	Bond Future	8,105.1900	8.1052	6,503.1200	6.5031	(19.766)	0	0	0
2020/02/28	2044	05/11/2020	10.04	Put	Bond Future	4,390.5500	4.3906	5,484.2300	5.4842	24.910	0	0	0
2020/02/28	2044	05/11/2020	11.17	Put	Bond Future	1,400.9500	1.4009	1,865.6700	1.8657	33.172	0	0	1,815
2020/02/28	2044	05/11/2020	11.43	Put	Bond Future	1,096.1600	1.0962	1,396.0200	1.3960	27.355	0	0	1,815
2020/02/28	2044	05/11/2020	8.87	Put	Bond Future	11,988.0000	11.9880	13,812.5400	13.8125	15.220	0	0	0
2020/02/28	2044	05/11/2020	9.29	Call	Bond Future	1,107.5400	1.1075	598.2400	0.5982	(45.985)	0	0	568
2020/02/28	2044	05/11/2020	10.36	Put	Bond Future	3,198.9300	3.1989	4,054.0600	4.0541	26.732	0	0	0
2020/02/28	2044	05/11/2020	10.04	Call	Bond Future	3,289.7700	3.2898	2,273.7300	2.2737	(30.885)	0	0	525
2020/02/28	2044	05/11/2020	9.34	Put	Bond Future	8,270.6700	8.2707	9,851.2700	9.8513	19.111	0	0	0
2020/02/28	2044	05/11/2020	9.34	Call	Bond Future	1,198.9600	1.1990	669.8400	0.6698	(44.132)	0	0	525
2020/02/28	2044	05/11/2020	11.17	Call	Bond Future	8,704.5600	8.7046	7,059.5600	7.0596	(18.898)	0	0	0
2020/02/28	2044	05/11/2020	8.87	Call	Bond Future	529.0700	0.5291	243.8900	0.2439	(53.902)	0	0	1,815
2020/02/28	2044	05/11/2020	10.02	Put	Bond Future	4,475.7100	4.4757	5,585.4300	5.5854	24.794	0	0	0
2020/02/28	2044	05/11/2020	10.02	Call	Bond Future	3,213.0300	3.2130	2,213.0300	2.2130	(31.123)	0	0	1,815
2020/02/28	2044	05/11/2020	10.35	Call	Bond Future	4,579.0600	4.5791	3,330.9200	3.3309	(27.258)	0	0	0
2020/02/28	2044	05/11/2020	10.35	Put	Bond Future	3,231.8400	3.2318	4,093.4200	4.0934	26.659	0	0	0
2020/02/28	2044	04/02/2021	10.04	Put	Bond Future	5,497.6400	5.4976	6,569.3200	6.5693	19.493	0	0	0
2020/02/28	2044	04/02/2021	10.37	Call	Bond Future	5,099.7800	5.0998	3,818.7800	3.8188	(25.119)	0	0	0
2020/02/28	2044	04/02/2021	10.35	Put	Bond Future	4,269.6400	4.2696	5,148.3300	5.1483	20.580	0	0	0
2020/02/28	2044	04/02/2021			Bond Future	10.2536	87.0220	10.5345	84.8739	2.739	0.0000	0.0000	0
2020/02/28	2044	04/02/2021	10.37	Put	Bond Future	4,199.0200	4.1990	5,066.1300	5.0661	20.650	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
2020/02/28	2044	04/02/2021	10.35	Call	Bond Future	5,016.6900	5.0167	3,747.2700	3.7473	(25.304)	0	0	0
2020/02/28	2044	04/02/2021	10.04	Call	Bond Future	3,802.4600	3.8025	2,726.0300	2.7260	(28.309)	0	0	0
2020/02/28	2044	04/02/2021	10.84	Call	Bond Future	7,205.4800	7.2055	5,712.5600	5.7126	(20.719)	0	0	0
2020/02/28	2044	04/02/2021	10.36	Put	Bond Future	4,234.2000	4.2342	5,107.0900	5.1071	20.615	0	0	0
2020/02/28	2044	04/02/2021	10.84	Put	Bond Future	2,820.4000	2.8204	3,475.5900	3.4756	23.230	0	0	405
2020/02/28	2044	04/02/2021	10.29	Call	Bond Future	4,771.2100	4.7712	3,536.3300	3.5363	(25.882)	0	0	0
2020/02/28	2044	04/02/2021	10.29	Put	Bond Future	4,488.0600	4.4881	5,401.2900	5.4013	20.348	0	0	405
2020/02/28	2044	04/02/2021	9.66	Put	Bond Future	7,380.8300	7.3808	8,705.7400	8.7057	17.951	0	0	0
2020/02/28	2044	04/02/2021	9.66	Call	Bond Future	2,532.1600	2.5322	1,708.9600	1.7090	(32.510)	0	0	405
2020/02/28	2044	04/02/2021	10.36	Call	Bond Future	5,058.1600	5.0582	3,782.9400	3.7829	(25.211)	0	0	0
2020/02/28	2046	07/05/2020			Bond Future	107.6030	107.6030	107.1229	107.1229	(0.446)	0.0000	0.0000	14,000
2020/02/28	2046	06/08/2020			Bond Future	109.5680	109.5680	109.0790	109.0790	(0.446)	0.0000	0.0000	0
2020/02/28	2046	05/11/2020			Bond Future	109.7461	109.7461	109.2486	109.2486	(0.453)	0.0000	0.0000	0
2020/02/28	2046	04/02/2021			Bond Future	111.7695	111.7695	111.2627	111.2627	(0.453)	0.0000	0.0000	0
2020/02/28	2050	07/05/2020			Bond Future	111.9416	111.9416	109.9952	109.9952	(1.739)	0.0000	0.0000	12,736
2020/02/28	2050	06/08/2020			Bond Future	112.1129	112.1129	110.1309	110.1309	(1.768)	0.0000	0.0000	0
2020/02/28	2050	05/11/2020			Bond Future	114.1255	114.1255	112.1081	112.1081	(1.768)	0.0000	0.0000	0
2020/02/28	2050	04/02/2021			Bond Future	114.3166	114.3166	112.2619	112.2619	(1.797)	0.0000	0.0000	0
2020/02/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	AL37	07/05/2020			Index Future	710.3440	710.3440	700.7990	700.7990	(1.344)	0.0000	0.0000	0
2020/02/28	AL37	06/08/2020			Index Future	723.0040	723.0040	713.2890	713.2890	(1.344)	0.0000	0.0000	0
2020/02/28	AL37	05/11/2020			Index Future	735.9570	735.9570	726.0680	726.0680	(1.344)	0.0000	0.0000	0
2020/02/28	AL37	04/02/2021			Index Future	749.3600	749.3600	739.2920	739.2920	(1.344)	0.0000	0.0000	0
2020/02/28	AL7T	07/05/2020			Index Future	820.5480	820.5480	804.0870	804.0870	(2.006)	0.0000	0.0000	0
2020/02/28	AL7T	06/08/2020			Index Future	835.1730	835.1730	818.4180	818.4180	(2.006)	0.0000	0.0000	0
2020/02/28	AL7T	05/11/2020			Index Future	850.1350	850.1350	833.0800	833.0800	(2.006)	0.0000	0.0000	0
2020/02/28	AL7T	04/02/2021			Index Future	865.6180	865.6180	848.2530	848.2530	(2.006)	0.0000	0.0000	0
2020/02/28	ALBI	07/05/2020			Index Future	728.9710	728.9710	715.6200	715.6200	(1.831)	0.0000	0.0000	206
2020/02/28	ALBI	06/08/2020			Index Future	741.9630	741.9630	728.3740	728.3740	(1.831)	0.0000	0.0000	0
2020/02/28	ALBI	05/11/2020			Index Future	755.2550	755.2550	741.4230	741.4230	(1.831)	0.0000	0.0000	0
2020/02/28	ALBI	04/02/2021			Index Future	769.0110	769.0110	754.9270	754.9270	(1.831)	0.0000	0.0000	0
2020/02/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/02/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/02/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	C333	15/09/2033			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
2020/02/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/28	ES33	07/05/2020			Bond Future	10.8096	78.0588	11.0805	76.5113	2.506	0.0000	0.0000	350
2020/02/28	ES33	06/08/2020			Bond Future	10.9276	79.4651	11.2086	77.8896	2.572	0.0000	0.0000	0
2020/02/28	ES33	05/11/2020			Bond Future	11.0500	77.0817	11.3415	75.4784	2.638	0.0000	0.0000	0
2020/02/28	ES33	04/02/2021			Bond Future	11.1786	78.4853	11.4814	76.8528	2.709	0.0000	0.0000	0
2020/02/28	ES42	07/05/2020			Bond Future	11.1702	78.6795	11.4155	77.0774	2.196	0.0000	0.0000	4,919
2020/02/28	ES42	06/08/2020			Bond Future	11.2859	80.0971	11.5402	78.4661	2.254	0.0000	0.0000	0
2020/02/28	ES42	05/11/2020			Bond Future	11.4046	77.2530	11.6684	75.5931	2.313	0.0000	0.0000	0
2020/02/28	ES42	04/02/2021			Bond Future	11.5252	78.6594	11.7988	76.9694	2.373	0.0000	0.0000	0
2020/02/28	GOVI	07/05/2020	719.98	Call	GOVI	7,970.0000	0.7970	0.0000	0.0000	(100.000)	0	0	0
2020/02/28	GOVI	07/05/2020			GOVI	720.7770	720.7770	707.4890	707.4890	(1.844)	0.0000	0.0000	1,176
2020/02/28	GOVI	07/05/2020	719.99	Call	GOVI	7,870.0000	0.7870	0.0000	0.0000	(100.000)	0	0	0
2020/02/28	GOVI	07/05/2020	720.00	Put	GOVI	0.0000	0.0000	125,110.0000	12.5110	100.000	0	0	0
2020/02/28	GOVI	07/05/2020	719.98	Put	GOVI	0.0000	0.0000	124,910.0000	12.4910	100.000	0	0	0
2020/02/28	GOVI	07/05/2020	719.99	Put	GOVI	0.0000	0.0000	125,010.0000	12.5010	100.000	0	0	0
2020/02/28	GOVI	07/05/2020	720.00	Call	GOVI	7,770.0000	0.7770	0.0000	0.0000	(100.000)	0	0	0
2020/02/28	GOVI	06/08/2020	728.13	Call	GOVI	54,930.0000	5.4930	0.0000	0.0000	(100.000)	0	0	0
2020/02/28	GOVI	06/08/2020	728.12	Put	GOVI	0.0000	0.0000	80,210.0000	8.0210	100.000	0	0	0
2020/02/28	GOVI	06/08/2020			GOVI	733.6230	733.6230	720.0990	720.0990	(1.843)	0.0000	0.0000	0
2020/02/28	GOVI	06/08/2020	728.14	Call	GOVI	54,830.0000	5.4830	0.0000	0.0000	(100.000)	0	0	0
2020/02/28	GOVI	06/08/2020	728.14	Put	GOVI	0.0000	0.0000	80,410.0000	8.0410	100.000	0	0	0
2020/02/28	GOVI	06/08/2020	728.13	Put	GOVI	0.0000	0.0000	80,310.0000	8.0310	100.000	0	0	0
2020/02/28	GOVI	06/08/2020	728.12	Call	GOVI	55,030.0000	5.5030	0.0000	0.0000	(100.000)	0	0	0
2020/02/28	GOVI	05/11/2020	737.84	Put	GOVI	0.0000	0.0000	48,410.0000	4.8410	100.000	0	0	0
2020/02/28	GOVI	05/11/2020	737.83	Call	GOVI	89,360.0000	8.9360	0.0000	0.0000	(100.000)	0	0	0
2020/02/28	GOVI	05/11/2020			GOVI	746.7660	746.7660	732.9990	732.9990	(1.844)	0.0000	0.0000	0
2020/02/28	GOVI	05/11/2020	737.84	Call	GOVI	89,260.0000	8.9260	0.0000	0.0000	(100.000)	0	0	0
2020/02/28	GOVI	05/11/2020	737.83	Put	GOVI	0.0000	0.0000	48,310.0000	4.8310	100.000	0	0	0
2020/02/28	GOVI	05/11/2020	737.85	Call	GOVI	89,160.0000	8.9160	0.0000	0.0000	(100.000)	0	0	0
2020/02/28	GOVI	05/11/2020	737.85	Put	GOVI	0.0000	0.0000	48,510.0000	4.8510	100.000	0	0	0
2020/02/28	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	46,110.0000	4.6110	100.000	0	0	0
2020/02/28	GOVI	04/02/2021			GOVI	760.3660	760.3660	746.3490	746.3490	(1.843)	0.0000	0.0000	0
2020/02/28	GOVI	04/02/2021	750.95	Call	GOVI	94,160.0000	9.4160	0.0000	0.0000	(100.000)	0	0	0
2020/02/28	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	46,010.0000	4.6010	100.000	0	0	0
2020/02/28	GOVI	04/02/2021	750.96	Call	GOVI	94,060.0000	9.4060	0.0000	0.0000	(100.000)	0	0	0

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2020/02/28	GOVI	04/02/2021	750.94	Call	GOVI	94.260.0000	9.4260	0.0000	0.0000	(100.000)	0	0	0
2020/02/28	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	45,910.0000	4.5910	100.000	0	0	0
2020/02/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/02/28	IGOV	07/05/2020			Index Future	263.8340	263.8340	262.4420	262.4420	(0.528)	0.0000	0.0000	1,009
2020/02/28	IGOV	06/08/2020			Index Future	268.6000	268.6000	267.1830	267.1830	(0.528)	0.0000	0.0000	0
2020/02/28	IGOV	05/11/2020			Index Future	273.4750	273.4750	272.0330	272.0330	(0.527)	0.0000	0.0000	0
2020/02/28	IGOV	04/02/2021			Index Future	278.5170	278.5170	277.0480	277.0480	(0.527)	0.0000	0.0000	0
2020/02/28	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/02/28	IS02	22/06/2020			Interest Rate Swap	101.9700	101.9700	101.9800	101.9800	0.010	0.0000	0.0000	0
2020/02/28	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/02/28	IS05	17/12/2020			Interest Rate Swap	95.1900	95.1900	95.2500	95.2500	0.063	0.0000	0.0000	0
2020/02/28	IS05	16/03/2021			Interest Rate Swap	94.0400	94.0400	94.1300	94.1300	0.096	0.0000	0.0000	0
2020/02/28	IS05	15/06/2021			Interest Rate Swap	92.8000	92.8000	92.9500	92.9500	0.162	0.0000	0.0000	0
2020/02/28	IS05	21/09/2021			Interest Rate Swap	92.5400	92.5400	92.7300	92.7300	0.205	0.0000	0.0000	0
2020/02/28	IS05	21/12/2021			Interest Rate Swap	94.3500	94.3500	94.5900	94.5900	0.254	0.0000	0.0000	51
2020/02/28	IS05	15/03/2022			Interest Rate Swap	94.1200	94.1200	94.4000	94.4000	0.297	0.0000	0.0000	0
2020/02/28	IS05	21/06/2022			Interest Rate Swap	94.9300	94.9300	95.2900	95.2900	0.379	0.0000	0.0000	0
2020/02/28	IS05	20/09/2022			Interest Rate Swap	98.5400	98.5400	98.9700	98.9700	0.436	0.0000	0.0000	0
2020/02/28	IS05	20/12/2022			Interest Rate Swap	99.4900	99.4900	99.9900	99.9900	0.503	0.0000	0.0000	0
2020/02/28	IS05	22/03/2023			Interest Rate Swap	92.4300	92.4300	93.0000	93.0000	0.617	0.0000	0.0000	0
2020/02/28	IS05	20/06/2023			Interest Rate Swap	98.2600	98.2600	98.8800	98.8800	0.631	0.0000	0.0000	0
2020/02/28	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/02/28	IS10	17/12/2025			Interest Rate Swap	87.8400	87.8400	88.9200	88.9200	1.230	0.0000	0.0000	0
2020/02/28	IS10	16/03/2026			Interest Rate Swap	84.5500	84.5500	85.6900	85.6900	1.348	0.0000	0.0000	0
2020/02/28	IS10	15/06/2026			Interest Rate Swap	83.0800	83.0800	84.2700	84.2700	1.432	0.0000	0.0000	0
2020/02/28	IS10	21/09/2026			Interest Rate Swap	85.1900	85.1900	86.4100	86.4100	1.432	0.0000	0.0000	0
2020/02/28	IS10	21/12/2026			Interest Rate Swap	89.0300	89.0300	90.2800	90.2800	1.404	0.0000	0.0000	0
2020/02/28	IS10	15/03/2027			Interest Rate Swap	87.4300	87.4300	88.7400	88.7400	1.498	0.0000	0.0000	0
2020/02/28	IS10	21/06/2027			Interest Rate Swap	89.4900	89.4900	90.8500	90.8500	1.520	0.0000	0.0000	0
2020/02/28	IS10	20/09/2027			Interest Rate Swap	95.0300	95.0300	96.4200	96.4200	1.463	0.0000	0.0000	0
2020/02/28	IS10	20/12/2027			Interest Rate Swap	95.3300	95.3300	96.7700	96.7700	1.511	0.0000	0.0000	0
2020/02/28	IS10	22/03/2028			Interest Rate Swap	88.5300	88.5300	90.0400	90.0400	1.706	0.0000	0.0000	0
2020/02/28	IS10	20/06/2028			Interest Rate Swap	95.9700	95.9700	97.4700	97.4700	1.563	0.0000	0.0000	0
2020/02/28	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/02/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/02/28	R023	07/05/2020	6.91	Put	Bond Future	41.9800	0.0420	141.1600	0.1412	236.255	0	0	0
2020/02/28	R023	07/05/2020			Bond Future	6.3119	105.1743	6.4897	104.7151	2.818	0.0000	0.0000	67,917
2020/02/28	R023	07/05/2020	6.90	Call	Bond Future	1,552.3600	1.5524	1,194.7100	1.1947	(23.039)	0	0	0
2020/02/28	R023	07/05/2020	6.90	Put	Bond Future	43.3600	0.0434	144.9200	0.1449	234.225	0	0	0
2020/02/28	R023	07/05/2020	6.91	Call	Bond Future	1,576.4100	1.5764	1,216.3800	1.2164	(22.839)	0	0	0

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2020/02/28	R023	07/05/2020	6.89	Call	Bond Future	1,528.3800		1.5284	1,173.1600	1.1732	(23.242)	0	0	0
2020/02/28	R023	07/05/2020	6.89	Put	Bond Future	44.8000		0.0448	148.7900	0.1488	232.121	0	0	0
2020/02/28	R023	06/08/2020	7.26	Call	Bond Future	2,535.6000		2.5356	2,140.9300	2.1409	(15.565)	0	0	0
2020/02/28	R023	06/08/2020			Bond Future	6.2037		107.0691	6.4007	106.6016	3.176	0.0000	0.0000	0
2020/02/28	R023	06/08/2020	7.26	Put	Bond Future	59.8800		0.0599	132.7700	0.1328	121.727	0	0	0
2020/02/28	R023	06/08/2020	7.27	Call	Bond Future	2,557.6000		2.5576	2,160.7600	2.1608	(15.516)	0	0	0
2020/02/28	R023	06/08/2020	7.28	Put	Bond Future	57.8500		0.0579	126.3400	0.1263	118.392	0	0	0
2020/02/28	R023	06/08/2020	7.27	Put	Bond Future	58.8000		0.0588	129.5200	0.1295	120.272	0	0	0
2020/02/28	R023	06/08/2020	7.28	Call	Bond Future	2,579.7200		2.5797	2,180.6500	2.1806	(15.470)	0	0	0
2020/02/28	R023	05/11/2020	7.46	Put	Bond Future	70.8900		0.0709	92.9000	0.0929	31.048	0	0	0
2020/02/28	R023	05/11/2020	7.47	Put	Bond Future	70.0000		0.0700	90.7600	0.0908	29.657	0	0	0
2020/02/28	R023	05/11/2020			Bond Future	6.0843		105.0371	6.3043	104.5613	3.615	0.0000	0.0000	0
2020/02/28	R023	05/11/2020	7.46	Call	Bond Future	3,001.2300		3.0012	2,547.4700	2.5475	(15.119)	0	0	0
2020/02/28	R023	05/11/2020	7.47	Call	Bond Future	3,021.2600		3.0213	2,566.2500	2.5663	(15.060)	0	0	0
2020/02/28	R023	05/11/2020	7.45	Call	Bond Future	2,981.2200		2.9812	2,528.7400	2.5287	(15.178)	0	0	0
2020/02/28	R023	05/11/2020	7.45	Put	Bond Future	71.7900		0.0718	95.0800	0.0951	32.442	0	0	0
2020/02/28	R023	04/02/2021	6.34	Call	Bond Future	1,200.1300		1.2001	871.2700	0.8713	(27.402)	0	0	0
2020/02/28	R023	04/02/2021	6.32	Put	Bond Future	397.9900		0.3980	556.4100	0.5564	39.805	0	0	0
2020/02/28	R023	04/02/2021			Bond Future	5.9208		106.9498	6.1700	106.4654	4.209	0.0000	0.0000	0
2020/02/28	R023	04/02/2021	6.34	Put	Bond Future	386.9900		0.3870	542.5300	0.5425	40.192	0	0	0
2020/02/28	R023	04/02/2021	6.32	Call	Bond Future	1,172.5200		1.1725	846.5400	0.8465	(27.802)	0	0	0
2020/02/28	R023	04/02/2021	6.33	Put	Bond Future	392.2700		0.3923	549.6300	0.5496	40.115	0	0	0
2020/02/28	R023	04/02/2021	6.33	Call	Bond Future	1,186.1100		1.1861	859.0700	0.8591	(27.572)	0	0	0
2020/02/28	R035	07/05/2020	9.48	Put	Bond Future	2,519.0800		2.5191	3,832.7200	3.8327	52.148	0	0	0
2020/02/28	R035	07/05/2020	9.47	Call	Bond Future	1,269.5400		1.2695	569.9900	0.5700	(55.103)	0	0	0
2020/02/28	R035	07/05/2020	9.85	Call	Bond Future	2,773.6300		2.7736	1,581.8300	1.5818	(42.969)	0	0	7,500
2020/02/28	R035	07/05/2020	10.57	Put	Bond Future	258.5000		0.2585	493.4200	0.4934	90.878	0	0	3,530
2020/02/28	R035	07/05/2020	9.75	Call	Bond Future	2,321.0800		2.3211	1,254.3100	1.2543	(45.960)	0	0	5,000
2020/02/28	R035	07/05/2020	10.75	Put	Bond Future	173.1400		0.1731	335.1900	0.3352	93.595	0	0	5,000
2020/02/28	R035	07/05/2020			Bond Future	9.6417		95.7716	9.9176	93.7456	2.862	0.0000	0.0000	118,227
2020/02/28	R035	07/05/2020	9.11	Put	Bond Future	4,499.9600		4.5000	6,244.9200	6.2449	38.777	0	0	0
2020/02/28	R035	07/05/2020	9.11	Call	Bond Future	409.7000		0.4097	128.6200	0.1286	(68.606)	0	0	5,000
2020/02/28	R035	07/05/2020	9.48	Call	Bond Future	1,301.8100		1.3018	589.4100	0.5894	(54.724)	0	0	0
2020/02/28	R035	07/05/2020	9.47	Put	Bond Future	2,562.8500		2.5629	3,889.3400	3.8893	51.758	0	0	0
2020/02/28	R035	07/05/2020	9.85	Put	Bond Future	1,238.3100		1.2383	2,072.5500	2.0725	67.369	0	0	0
2020/02/28	R035	07/05/2020	9.78	Put	Bond Future	1,429.3900		1.4294	2,350.4600	2.3505	64.438	0	0	0
2020/02/28	R035	07/05/2020	10.57	Call	Bond Future	6,826.6800		6.8267	5,035.5600	5.0356	(26.237)	0	0	0
2020/02/28	R035	07/05/2020	9.75	Put	Bond Future	1,518.1700		1.5182	2,477.4400	2.4774	63.186	0	0	0
2020/02/28	R035	07/05/2020	10.75	Call	Bond Future	7,936.4000		7.9364	6,072.4100	6.0724	(23.487)	0	0	0
2020/02/28	R035	07/05/2020	9.49	Call	Bond Future	1,334.7100		1.3347	609.1300	0.6091	(54.362)	0	0	0
2020/02/28	R035	07/05/2020	9.49	Put	Bond Future	2,476.0300		2.4760	3,776.4900	3.7765	52.522	0	0	0
2020/02/28	R035	07/05/2020	9.55	Put	Bond Future	2,224.2800		2.2243	3,446.2600	3.4463	54.938	0	0	0
2020/02/28	R035	07/05/2020	9.55	Call	Bond Future	1,536.8200		1.5368	732.7600	0.7328	(52.320)	0	0	7,500
2020/02/28	R035	07/05/2020	9.78	Call	Bond Future	2,452.9100		2.4529	1,347.9400	1.3479	(45.047)	0	0	3,530
2020/02/28	R035	07/05/2020	9.18	Put	Bond Future	4,069.3200		4.0693	5,743.4400	5.7434	41.140	0	0	0
2020/02/28	R035	07/05/2020	9.18	Call	Bond Future	532.1100		0.5321	180.1900	0.1802	(66.137)	0	0	3,530
2020/02/28	R035	06/08/2020	9.67	Call	Bond Future	2,724.2700		2.7243	1,740.2300	1.7402	(36.121)	0	0	500

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2020/02/28	R035	06/08/2020	10.45	Put	Bond Future	1,126.1400	1.1261	1,657.2400	1.6572	47.161	0	0	500
2020/02/28	R035	06/08/2020	9.00	Put	Bond Future	6,275.5100	6.2755	7,945.7600	7.9458	26.615	0	0	0
2020/02/28	R035	06/08/2020	9.92	Put	Bond Future	2,249.2600	2.2493	3,113.6100	3.1136	38.428	0	0	0
2020/02/28	R035	06/08/2020			Bond Future	9.7154	97.4971	10.0010	95.4344	2.939	0.0000	0.0000	410
2020/02/28	R035	06/08/2020	9.09	Put	Bond Future	5,744.3100	5.7443	7,345.3000	7.3453	27.871	0	0	0
2020/02/28	R035	06/08/2020	9.09	Call	Bond Future	985.2400	0.9852	523.5900	0.5236	(46.857)	0	0	500
2020/02/28	R035	06/08/2020	9.67	Put	Bond Future	3,058.3400	3.0583	4,136.9400	4.1369	35.267	0	0	0
2020/02/28	R035	06/08/2020	9.00	Call	Bond Future	803.0100	0.8030	410.6200	0.4106	(48.865)	0	0	24,761
2020/02/28	R035	06/08/2020	9.92	Call	Bond Future	3,733.9600	3.7340	2,535.6700	2.5357	(32.092)	0	0	0
2020/02/28	R035	06/08/2020	10.45	Call	Bond Future	6,300.4400	6.3004	4,768.9000	4.7689	(24.308)	0	0	0
2020/02/28	R035	06/08/2020	9.93	Call	Bond Future	3,777.1100	3.7771	2,571.0400	2.5710	(31.931)	0	0	0
2020/02/28	R035	06/08/2020	9.91	Put	Bond Future	2,278.0900	2.2781	3,150.5100	3.1505	38.296	0	0	0
2020/02/28	R035	06/08/2020	8.75	Put	Bond Future	7,967.2300	7.9672	9,744.6500	9.7447	22.309	0	0	0
2020/02/28	R035	06/08/2020	8.75	Call	Bond Future	473.6600	0.4737	188.4400	0.1884	(60.216)	0	0	3,000
2020/02/28	R035	06/08/2020	9.93	Put	Bond Future	2,220.7200	2.2207	3,077.2900	3.0773	38.572	0	0	0
2020/02/28	R035	06/08/2020	9.91	Call	Bond Future	3,691.0300	3.6910	2,500.8100	2.5008	(32.246)	0	0	0
2020/02/28	R035	05/11/2020	10.34	Put	Bond Future	1,980.6700	1.9807	2,650.9800	2.6510	33.843	0	0	0
2020/02/28	R035	05/11/2020			Bond Future	9.7936	94.7250	10.0890	92.6259	3.016	0.0000	0.0000	0
2020/02/28	R035	05/11/2020	10.33	Call	Bond Future	5,762.2700	5.7623	4,338.5900	4.3386	(24.707)	0	0	0
2020/02/28	R035	05/11/2020	10.33	Put	Bond Future	2,001.0700	2.0011	2,676.4800	2.6765	33.752	0	0	0
2020/02/28	R035	05/11/2020	10.34	Call	Bond Future	5,809.8700	5.8099	4,381.0900	4.3811	(24.592)	0	0	0
2020/02/28	R035	05/11/2020	10.32	Call	Bond Future	5,715.0700	5.7151	4,296.5500	4.2965	(24.821)	0	0	0
2020/02/28	R035	05/11/2020	10.32	Put	Bond Future	2,021.9500	2.0219	2,702.5200	2.7025	33.659	0	0	0
2020/02/28	R035	04/02/2021	10.04	Put	Bond Future	3,631.2600	3.6313	4,428.7600	4.4288	21.962	0	0	0
2020/02/28	R035	04/02/2021	10.14	Put	Bond Future	3,335.2500	3.3352	4,076.2100	4.0762	22.216	0	0	650
2020/02/28	R035	04/02/2021	11.14	Put	Bond Future	1,417.8700	1.4179	1,738.0000	1.7380	22.578	0	0	650
2020/02/28	R035	04/02/2021	10.05	Call	Bond Future	4,833.1700	4.8332	3,487.6200	3.4876	(27.840)	0	0	0
2020/02/28	R035	04/02/2021			Bond Future	9.8748	96.4498	10.1808	94.3125	3.099	0.0000	0.0000	0
2020/02/28	R035	04/02/2021	10.14	Call	Bond Future	5,191.7200	5.1917	3,795.3900	3.7954	(26.895)	0	0	0
2020/02/28	R035	04/02/2021	10.06	Call	Bond Future	4,872.3800	4.8724	3,521.1000	3.5211	(27.733)	0	0	0
2020/02/28	R035	04/02/2021	10.06	Put	Bond Future	3,570.2100	3.5702	4,356.2200	4.3562	22.016	0	0	0
2020/02/28	R035	04/02/2021	10.04	Call	Bond Future	4,794.0900	4.7941	3,454.3000	3.4543	(27.947)	0	0	0
2020/02/28	R035	04/02/2021	11.14	Call	Bond Future	9,807.7400	9.8077	7,990.5800	7.9906	(18.528)	0	0	0
2020/02/28	R035	04/02/2021	10.05	Put	Bond Future	3,600.6300	3.6006	4,392.3700	4.3924	21.989	0	0	0
2020/02/28	R186	07/05/2020	8.09	Put	Bond Future	614.9600	0.6150	1,319.5400	1.3195	114.573	0	0	0
2020/02/28	R186	07/05/2020	7.90	Put	Bond Future	1,003.1100	1.0031	1,924.0300	1.9240	91.806	0	0	2,500
2020/02/28	R186	07/05/2020	8.28	Put	Bond Future	359.9600	0.3600	871.1600	0.8712	142.016	0	0	0
2020/02/28	R186	07/05/2020	8.93	Call	Bond Future	5,836.2200	5.8362	4,322.9200	4.3229	(25.929)	0	0	0
2020/02/28	R186	07/05/2020			Bond Future	7.8442	117.5814	8.1400	115.9667	3.770	0.0000	0.0000	85,387
2020/02/28	R186	07/05/2020	8.08	Call	Bond Future	1,921.4100	1.9214	1,022.4000	1.0224	(46.789)	0	0	0
2020/02/28	R186	07/05/2020	8.08	Put	Bond Future	631.6100	0.6316	1,347.3300	1.3473	113.317	0	0	0
2020/02/28	R186	07/05/2020	8.50	Call	Bond Future	3,729.0200	3.7290	2,442.8400	2.4428	(34.491)	0	0	0
2020/02/28	R186	07/05/2020	8.50	Put	Bond Future	187.8900	0.1879	516.4400	0.5164	174.863	0	0	23,172
2020/02/28	R186	07/05/2020	8.09	Call	Bond Future	1,959.0500	1.9591	1,048.9000	1.0489	(46.459)	0	0	0
2020/02/28	R186	07/05/2020	7.90	Call	Bond Future	1,310.0700	1.3101	616.2600	0.6163	(52.960)	0	0	0
2020/02/28	R186	07/05/2020	8.28	Call	Bond Future	2,729.0900	2.7291	1,625.5600	1.6256	(40.436)	0	0	0
2020/02/28	R186	07/05/2020	8.93	Put	Bond Future	49.6100	0.0496	151.0400	0.1510	204.455	0	0	0

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2020/02/28	R186	07/05/2020	8.07	Call	Bond Future	1,884.3000	1.8843	996.1000	0.9961	(47.137)	0	0	0
2020/02/28	R186	07/05/2020	8.07	Put	Bond Future	648.8100	0.6488	1,375.3400	1.3753	111.979	0	0	0
2020/02/28	R186	07/05/2020	7.60	Put	Bond Future	1,934.5200	1.9345	3,184.1700	3.1842	64.597	0	0	0
2020/02/28	R186	07/05/2020	7.60	Call	Bond Future	578.9300	0.5789	213.8500	0.2139	(63.061)	0	0	0
2020/02/28	R186	06/08/2020	8.25	Call	Bond Future	2,925.9500	2.9260	1,875.3700	1.8754	(35.906)	0	0	0
2020/02/28	R186	06/08/2020	8.38	Put	Bond Future	778.6400	0.7786	1,281.6200	1.2816	64.597	0	0	0
2020/02/28	R186	06/08/2020			Bond Future	7.8768	114.3964	8.1884	112.7525	3.956	0.0000	0.0000	1,870
2020/02/28	R186	06/08/2020	8.37	Call	Bond Future	3,379.2100	3.3792	2,244.8600	2.2449	(33.568)	0	0	0
2020/02/28	R186	06/08/2020	8.37	Put	Bond Future	791.4800	0.7915	1,300.9700	1.3010	64.372	0	0	0
2020/02/28	R186	06/08/2020	8.25	Put	Bond Future	960.7900	0.9608	1,554.0500	1.5541	61.747	0	0	3,150
2020/02/28	R186	06/08/2020	8.38	Call	Bond Future	3,418.0500	3.4181	2,277.1900	2.2772	(33.378)	0	0	0
2020/02/28	R186	06/08/2020	8.36	Call	Bond Future	3,340.5300	3.3405	2,212.7500	2.2128	(33.761)	0	0	0
2020/02/28	R186	06/08/2020	8.36	Put	Bond Future	804.5100	0.8045	1,320.5700	1.3206	64.146	0	0	0
2020/02/28	R186	05/11/2020	8.64	Put	Bond Future	800.1100	0.8001	1,284.5500	1.2846	60.547	0	0	0
2020/02/28	R186	05/11/2020	8.65	Call	Bond Future	4,517.4100	4.5174	3,324.3600	3.3244	(26.410)	0	0	0
2020/02/28	R186	05/11/2020			Bond Future	7.9092	116.4234	8.2377	114.7504	4.154	0.0000	0.0000	0
2020/02/28	R186	05/11/2020	8.66	Call	Bond Future	4,556.3400	4.5563	3,358.4100	3.3584	(26.291)	0	0	0
2020/02/28	R186	05/11/2020	8.66	Put	Bond Future	779.3600	0.7794	1,254.3500	1.2544	60.946	0	0	0
2020/02/28	R186	05/11/2020	9.26	Put	Bond Future	359.8600	0.3599	559.0800	0.5591	55.360	0	0	3,500
2020/02/28	R186	05/11/2020	8.64	Call	Bond Future	4,478.5800	4.4786	3,290.1000	3.2901	(26.537)	0	0	0
2020/02/28	R186	05/11/2020	7.84	Put	Bond Future	2,233.9000	2.2339	3,179.6900	3.1797	42.338	0	0	0
2020/02/28	R186	05/11/2020	8.65	Put	Bond Future	789.6700	0.7897	1,269.5400	1.2695	60.768	0	0	0
2020/02/28	R186	05/11/2020	8.34	Put	Bond Future	1,191.9100	1.1919	1,825.1300	1.8251	53.126	0	0	0
2020/02/28	R186	05/11/2020	8.34	Call	Bond Future	3,379.0500	3.3790	2,339.3500	2.3394	(30.769)	0	0	3,500
2020/02/28	R186	05/11/2020	9.26	Call	Bond Future	7,040.0000	7.0400	5,566.3000	5.5663	(20.933)	0	0	0
2020/02/28	R186	05/11/2020	7.84	Call	Bond Future	1,877.3500	1.8774	1,150.2200	1.1502	(38.732)	0	0	3,500
2020/02/28	R186	04/02/2021	8.15	Call	Bond Future	2,979.5300	2.9795	2,042.6400	2.0426	(31.444)	0	0	0
2020/02/28	R186	04/02/2021			Bond Future	7.9396	113.2407	8.2867	111.5373	4.372	0.0000	0.0000	0
2020/02/28	R186	04/02/2021	8.15	Put	Bond Future	1,942.9700	1.9430	2,709.4600	2.7095	39.449	0	0	0
2020/02/28	R186	04/02/2021	8.16	Call	Bond Future	3,008.5900	3.0086	2,066.2000	2.0662	(31.323)	0	0	0
2020/02/28	R186	04/02/2021	8.17	Put	Bond Future	1,903.7800	1.9038	2,659.2900	2.6593	39.685	0	0	0
2020/02/28	R186	04/02/2021	8.16	Put	Bond Future	1,923.0800	1.9231	2,684.0700	2.6841	39.571	0	0	0
2020/02/28	R186	04/02/2021	8.17	Call	Bond Future	3,038.2200	3.0382	2,090.3500	2.0903	(31.198)	0	0	0
2020/02/28	R197	07/05/2020			Bond Future	309.5523	309.5523	309.5433	309.5433	(0.003)	0.0000	0.0000	2,507
2020/02/28	R197	06/08/2020			Bond Future	307.4429	307.4429	307.4334	307.4334	(0.003)	0.0000	0.0000	0
2020/02/28	R197	05/11/2020			Bond Future	312.9618	312.9618	312.9525	312.9525	(0.003)	0.0000	0.0000	0
2020/02/28	R197	04/02/2021			Bond Future	310.7672	310.7672	310.7578	310.7578	(0.003)	0.0000	0.0000	0
2020/02/28	R202	07/05/2020			Bond Future	228.4049	228.4049	227.4299	227.4299	(0.427)	0.0000	0.0000	8,502
2020/02/28	R202	06/08/2020			Bond Future	228.4530	228.4530	227.4597	227.4597	(0.435)	0.0000	0.0000	0
2020/02/28	R202	05/11/2020			Bond Future	232.5542	232.5542	231.5433	231.5433	(0.435)	0.0000	0.0000	0
2020/02/28	R202	04/02/2021			Bond Future	232.6113	232.6113	231.5819	231.5819	(0.443)	0.0000	0.0000	0
2020/02/28	R208	07/05/2020	4.81	Call	Bond Future	0.1300	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/02/28	R208	07/05/2020	4.80	Put	Bond Future	898.7700	0.8988	927.4500	0.9275	3.191	0	0	0
2020/02/28	R208	07/05/2020			Bond Future	5.8409	101.5394	5.8745	101.5106	0.575	0.0000	0.0000	17,142
2020/02/28	R208	07/05/2020	4.82	Call	Bond Future	0.1400	0.0001	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/28	R208	07/05/2020	4.82	Put	Bond Future	881.4100	0.8814	910.0600	0.9101	3.250	0	0	0
2020/02/28	R208	07/05/2020	4.81	Put	Bond Future	890.0900	0.8901	918.7500	0.9188	3.220	0	0	0
2020/02/28	R208	07/05/2020	4.80	Call	Bond Future	0.1100	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/02/28	R208	06/08/2020	5.57	Put	Bond Future	27.7200	0.0277	51.1300	0.0511	84.452	0	0	0
2020/02/28	R208	06/08/2020			Bond Future	5.2777	103.3688	5.3250	103.3394	0.895	0.0000	0.0000	0
2020/02/28	R208	06/08/2020	5.56	Call	Bond Future	204.1600	0.2042	198.1900	0.1982	(2.924)	0	0	0
2020/02/28	R208	06/08/2020	5.56	Put	Bond Future	28.8600	0.0289	52.2600	0.0523	81.081	0	0	0
2020/02/28	R208	06/08/2020	5.57	Call	Bond Future	209.2200	0.2092	203.2600	0.2033	(2.849)	0	0	0
2020/02/28	R208	06/08/2020	5.55	Call	Bond Future	199.3600	0.1994	193.3900	0.1934	(2.995)	0	0	0
2020/02/28	R208	06/08/2020	5.55	Put	Bond Future	30.2600	0.0303	53.6600	0.0537	77.330	0	0	0
2020/02/28	R208	05/11/2020	4.78	Call	Bond Future	300.9200	0.3009	278.1000	0.2781	(7.583)	0	0	0
2020/02/28	R208	05/11/2020	4.77	Put	Bond Future	3.7000	0.0037	10.9300	0.0109	195.405	0	0	0
2020/02/28	R208	05/11/2020			Bond Future	4.0098	101.7982	4.0868	101.7683	1.921	0.0000	0.0000	0
2020/02/28	R208	05/11/2020	4.79	Call	Bond Future	304.6800	0.3047	281.7100	0.2817	(7.539)	0	0	0
2020/02/28	R208	05/11/2020	4.79	Put	Bond Future	3.4200	0.0034	10.2800	0.0103	200.585	0	0	0
2020/02/28	R208	05/11/2020	4.78	Put	Bond Future	3.5100	0.0035	10.5200	0.0105	199.715	0	0	0
2020/02/28	R208	05/11/2020	4.77	Call	Bond Future	297.2600	0.2973	274.6600	0.2747	(7.603)	0	0	0
2020/02/28	R209	07/05/2020	9.47	Call	Bond Future	939.3900	0.9394	463.5300	0.4635	(50.656)	0	0	0
2020/02/28	R209	07/05/2020			Bond Future	9.6949	73.0685	9.9653	71.3753	2.789	0.0000	0.0000	69,065
2020/02/28	R209	07/05/2020	9.45	Call	Bond Future	890.8500	0.8908	434.2000	0.4342	(51.260)	0	0	0
2020/02/28	R209	07/05/2020	9.45	Put	Bond Future	2,475.4500	2.4754	3,711.9500	3.7119	49.951	0	0	0
2020/02/28	R209	07/05/2020	9.47	Put	Bond Future	2,392.7500	2.3928	3,610.0400	3.6100	50.874	0	0	0
2020/02/28	R209	07/05/2020	9.46	Call	Bond Future	914.9200	0.9149	448.7000	0.4487	(50.957)	0	0	0
2020/02/28	R209	07/05/2020	9.46	Put	Bond Future	2,433.8600	2.4339	3,660.7900	3.6608	50.411	0	0	0
2020/02/28	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/28	R209	06/08/2020	5.55	Put	Bond Future	35,148.2300	35.1482	36,871.9200	36.8719	4.904	0	0	0
2020/02/28	R209	06/08/2020			Bond Future	9.7651	74.3849	10.0440	72.6612	2.856	0.0000	0.0000	200
2020/02/28	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/28	R209	06/08/2020	5.57	Put	Bond Future	34,931.4200	34.9314	36,655.1100	36.6551	4.934	0	0	0
2020/02/28	R209	06/08/2020	5.56	Put	Bond Future	35,039.7500	35.0397	36,763.4400	36.7634	4.919	0	0	0
2020/02/28	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/28	R209	05/11/2020	10.02	Call	Bond Future	3,681.3300	3.6813	2,688.6800	2.6887	(26.964)	0	0	0
2020/02/28	R209	05/11/2020			Bond Future	9.8361	72.5527	10.1237	70.7985	2.924	0.0000	0.0000	0
2020/02/28	R209	05/11/2020	10.00	Call	Bond Future	3,611.5300	3.6115	2,628.1000	2.6281	(27.230)	0	0	0
2020/02/28	R209	05/11/2020	10.00	Put	Bond Future	2,604.3600	2.6044	3,375.1300	3.3751	29.595	0	0	0
2020/02/28	R209	05/11/2020	10.02	Put	Bond Future	2,552.6500	2.5526	3,314.2000	3.3142	29.834	0	0	0
2020/02/28	R209	05/11/2020	10.01	Call	Bond Future	3,646.2400	3.6462	2,658.1900	2.6582	(27.098)	0	0	0
2020/02/28	R209	05/11/2020	10.01	Put	Bond Future	2,578.2800	2.5783	3,344.4300	3.3444	29.716	0	0	0
2020/02/28	R209	04/02/2021	10.12	Put	Bond Future	3,018.8900	3.0189	3,758.1100	3.7581	24.486	0	0	0
2020/02/28	R209	04/02/2021			Bond Future	9.9079	73.8738	10.2047	72.0877	2.996	0.0000	0.0000	0
2020/02/28	R209	04/02/2021	10.11	Call	Bond Future	4,267.8800	4.2679	3,225.6900	3.2257	(24.419)	0	0	0
2020/02/28	R209	04/02/2021	10.11	Put	Bond Future	3,044.4400	3.0444	3,788.3700	3.7884	24.436	0	0	0
2020/02/28	R209	04/02/2021	10.12	Call	Bond Future	4,302.0800	4.3021	3,255.1800	3.2552	(24.335)	0	0	0
2020/02/28	R209	04/02/2021	10.10	Call	Bond Future	4,233.7900	4.2338	3,196.3200	3.1963	(24.505)	0	0	0
2020/02/28	R209	04/02/2021	10.10	Put	Bond Future	3,070.1700	3.0702	3,818.8200	3.8188	24.385	0	0	0
2020/02/28	R210	07/05/2020			Bond Future	188.3886	188.3886	187.3082	187.3082	(0.574)	0.0000	0.0000	1,935

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
2020/02/28	R210	06/08/2020			Bond Future	191.8288		191.8288	190.7285	(0.574)	0.0000	0.0000	0
2020/02/28	R210	05/11/2020			Bond Future	192.5610		192.5610	191.4411	(0.582)	0.0000	0.0000	0
2020/02/28	R210	04/02/2021			Bond Future	196.1111		196.1111	194.9706	(0.582)	0.0000	0.0000	0
2020/02/28	R212	07/05/2020			Bond Future	165.2521		165.2521	165.1851	(0.041)	0.0000	0.0000	6,719
2020/02/28	R212	06/08/2020			Bond Future	165.9842		165.9842	165.9158	(0.041)	0.0000	0.0000	0
2020/02/28	R212	05/11/2020			Bond Future	168.9638		168.9638	168.8944	(0.041)	0.0000	0.0000	0
2020/02/28	R212	04/02/2021			Bond Future	169.7594		169.7594	169.6888	(0.042)	0.0000	0.0000	0
2020/02/28	R213	07/05/2020	9.01	Put	Bond Future	1,523.7500	1.5238	2,621.8800	2.6219	72.068	0	0	0
2020/02/28	R213	07/05/2020	9.00	Call	Bond Future	1,355.5200	1.3555	657.0400	0.6570	(51.529)	0	0	0
2020/02/28	R213	07/05/2020			Bond Future	9.0323	87.5475	9.3293	85.7395	3.288	0.0000	0.0000	18,251
2020/02/28	R213	07/05/2020	9.01	Call	Bond Future	1,386.1900	1.3862	676.2700	0.6763	(51.214)	0	0	0
2020/02/28	R213	07/05/2020	9.00	Put	Bond Future	1,554.9700	1.5550	2,664.5400	2.6645	71.356	0	0	0
2020/02/28	R213	07/05/2020	9.02	Call	Bond Future	1,417.4000	1.4174	695.7300	0.6957	(50.915)	0	0	0
2020/02/28	R213	07/05/2020	9.02	Put	Bond Future	1,493.1300	1.4931	2,579.5100	2.5795	72.759	0	0	0
2020/02/28	R213	06/08/2020	9.31	Call	Bond Future	3,001.7600	3.0018	1,990.9700	1.9910	(33.673)	0	0	0
2020/02/28	R213	06/08/2020			Bond Future	9.0926	89.1248	9.4006	87.2841	3.386	0.0000	0.0000	300
2020/02/28	R213	06/08/2020	9.29	Call	Bond Future	2,929.4500	2.9294	1,932.2700	1.9323	(34.040)	0	0	0
2020/02/28	R213	06/08/2020	9.29	Put	Bond Future	1,743.6500	1.7437	2,587.1600	2.5872	48.376	0	0	0
2020/02/28	R213	06/08/2020	9.31	Put	Bond Future	1,697.0000	1.6970	2,526.9000	2.5269	48.904	0	0	0
2020/02/28	R213	06/08/2020	9.30	Call	Bond Future	2,965.5000	2.9655	1,961.6200	1.9616	(33.852)	0	0	0
2020/02/28	R213	06/08/2020	9.30	Put	Bond Future	1,720.1900	1.7202	2,557.0000	2.5570	48.646	0	0	0
2020/02/28	R213	05/11/2020	9.60	Put	Bond Future	1,722.8700	1.7229	2,364.6800	2.3647	37.252	0	0	0
2020/02/28	R213	05/11/2020	9.59	Call	Bond Future	4,262.6200	4.2626	3,037.0100	3.0370	(28.753)	0	0	0
2020/02/28	R213	05/11/2020			Bond Future	9.1582	87.1551	9.4774	85.2817	3.486	0.0000	0.0000	0
2020/02/28	R213	05/11/2020	9.60	Call	Bond Future	4,301.5900	4.3016	3,070.0700	3.0701	(28.629)	0	0	0
2020/02/28	R213	05/11/2020	9.59	Put	Bond Future	1,741.1300	1.7411	2,388.8500	2.3888	37.201	0	0	0
2020/02/28	R213	05/11/2020	9.61	Call	Bond Future	4,340.6800	4.3407	3,103.2900	3.1033	(28.507)	0	0	0
2020/02/28	R213	05/11/2020	9.61	Put	Bond Future	1,704.7800	1.7048	2,340.7200	2.3407	37.303	0	0	0
2020/02/28	R213	04/02/2021	9.40	Call	Bond Future	3,775.2800	3.7753	2,728.7900	2.7288	(27.720)	0	0	0
2020/02/28	R213	04/02/2021	9.39	Put	Bond Future	2,791.7300	2.7917	3,657.7100	3.6577	31.019	0	0	0
2020/02/28	R213	04/02/2021			Bond Future	9.2260	88.7421	9.5574	86.8347	3.593	0.0000	0.0000	0
2020/02/28	R213	04/02/2021	9.41	Call	Bond Future	3,807.9100	3.8079	2,756.3200	2.7563	(27.616)	0	0	0
2020/02/28	R213	04/02/2021	9.41	Put	Bond Future	2,741.8600	2.7419	3,597.6300	3.5976	31.211	0	0	0
2020/02/28	R213	04/02/2021	9.40	Put	Bond Future	2,766.7000	2.7667	3,627.5700	3.6276	31.115	0	0	0
2020/02/28	R213	04/02/2021	9.39	Call	Bond Future	3,742.7800	3.7428	2,701.4000	2.7014	(27.824)	0	0	0
2020/02/28	R214	07/05/2020	9.77	Put	Bond Future	2,178.3100	2.1783	3,236.2700	3.2363	48.568	0	0	0
2020/02/28	R214	07/05/2020			Bond Future	9.9128	71.4551	10.1574	69.8591	2.467	0.0000	0.0000	17,353
2020/02/28	R214	07/05/2020	9.76	Call	Bond Future	1,190.2700	1.1903	662.4100	0.6624	(44.348)	0	0	0
2020/02/28	R214	07/05/2020	9.76	Put	Bond Future	2,217.0200	2.2170	3,285.1400	3.2851	48.178	0	0	0
2020/02/28	R214	07/05/2020	9.77	Call	Bond Future	1,219.4900	1.2195	681.4700	0.6815	(44.118)	0	0	0
2020/02/28	R214	07/05/2020	9.31	Put	Bond Future	4,494.9000	4.4949	5,910.2500	5.9102	31.488	0	0	0
2020/02/28	R214	07/05/2020	10.66	Put	Bond Future	338.5800	0.3386	665.1200	0.6651	96.444	0	0	1,250
2020/02/28	R214	07/05/2020	9.75	Call	Bond Future	1,161.4500	1.1614	643.7000	0.6437	(44.578)	0	0	0
2020/02/28	R214	07/05/2020	9.75	Put	Bond Future	2,256.2300	2.2562	3,334.4600	3.3345	47.789	0	0	0
2020/02/28	R214	07/05/2020	9.31	Call	Bond Future	303.1600	0.3032	122.5300	0.1225	(59.582)	0	0	1,250

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2020/02/28	R214	07/05/2020	9.91	Put	Bond Future	1,688.2700	1.6883	2,600.9000	2.6009	54.057	0	0	0
2020/02/28	R214	07/05/2020	9.91	Call	Bond Future	1,669.8700	1.6699	986.5200	0.9865	(40.922)	0	0	1,250
2020/02/28	R214	07/05/2020	10.66	Call	Bond Future	5,038.7500	5.0388	3,769.3100	3.7693	(25.194)	0	0	0
2020/02/28	R214	06/08/2020	9.98	Put	Bond Future	2,669.5700	2.6696	3,495.5900	3.4956	30.942	0	0	0
2020/02/28	R214	06/08/2020	9.97	Call	Bond Future	2,626.5800	2.6266	1,834.7400	1.8347	(30.147)	0	0	0
2020/02/28	R214	06/08/2020			Bond Future	9.9813	72.7424	10.2334	71.1176	2.526	0.0000	0.0000	300
2020/02/28	R214	06/08/2020	9.98	Call	Bond Future	2,660.7700	2.6608	1,862.0300	1.8620	(30.019)	0	0	0
2020/02/28	R214	06/08/2020	9.97	Put	Bond Future	2,701.1000	2.7011	3,534.0200	3.5340	30.836	0	0	0
2020/02/28	R214	06/08/2020	9.99	Call	Bond Future	2,695.1600	2.6952	1,889.5300	1.8895	(29.892)	0	0	0
2020/02/28	R214	06/08/2020	9.99	Put	Bond Future	2,638.3400	2.6383	3,457.4700	3.4575	31.047	0	0	0
2020/02/28	R214	05/11/2020	10.26	Put	Bond Future	2,645.9100	2.6459	3,329.8100	3.3298	25.847	0	0	0
2020/02/28	R214	05/11/2020			Bond Future	10.0532	70.7358	10.3129	69.0823	2.583	0.0000	0.0000	0
2020/02/28	R214	05/11/2020	10.25	Call	Bond Future	3,931.0500	3.9311	2,965.3900	2.9654	(24.565)	0	0	0
2020/02/28	R214	05/11/2020	10.25	Put	Bond Future	2,672.4000	2.6724	3,360.2300	3.3602	25.738	0	0	0
2020/02/28	R214	05/11/2020	10.26	Call	Bond Future	3,967.5500	3.9675	2,997.9600	2.9980	(24.438)	0	0	0
2020/02/28	R214	05/11/2020	10.24	Call	Bond Future	3,894.6800	3.8947	2,934.1200	2.9341	(24.663)	0	0	0
2020/02/28	R214	05/11/2020	10.24	Put	Bond Future	2,699.1200	2.6991	3,392.0500	3.3920	25.672	0	0	0
2020/02/28	R214	04/02/2021	10.33	Call	Bond Future	4,573.4500	4.5735	3,499.2000	3.4992	(23.489)	0	0	0
2020/02/28	R214	04/02/2021			Bond Future	10.1274	72.0239	10.3953	70.3403	2.645	0.0000	0.0000	0
2020/02/28	R214	04/02/2021	10.31	Call	Bond Future	4,502.8900	4.5029	3,437.4800	3.4375	(23.661)	0	0	0
2020/02/28	R214	04/02/2021	10.31	Put	Bond Future	3,348.1200	3.3481	3,966.3000	3.9663	18.463	0	0	0
2020/02/28	R214	04/02/2021	10.33	Put	Bond Future	3,294.0600	3.2941	3,903.4000	3.9034	18.498	0	0	0
2020/02/28	R214	04/02/2021	10.32	Call	Bond Future	4,538.1200	4.5381	3,468.1400	3.4681	(23.578)	0	0	0
2020/02/28	R214	04/02/2021	10.32	Put	Bond Future	3,321.0000	3.3210	3,934.6100	3.9346	18.477	0	0	0
2020/02/28	R248	07/05/2020	9.79	Call	Bond Future	1,150.2300	1.1502	605.9100	0.6059	(47.323)	0	0	0
2020/02/28	R248	07/05/2020	9.77	Put	Bond Future	3,347.7900	3.3478	4,789.2300	4.7892	43.056	0	0	0
2020/02/28	R248	07/05/2020	10.20	Call	Bond Future	2,864.7400	2.8647	1,798.0500	1.7981	(37.235)	0	0	0
2020/02/28	R248	07/05/2020	9.69	Put	Bond Future	3,814.4200	3.8144	5,350.1400	5.3501	40.261	0	0	0
2020/02/28	R248	07/05/2020			Bond Future	10.0351	89.7603	10.2748	87.7994	2.389	0.0000	0.0000	91,425
2020/02/28	R248	07/05/2020	9.79	Put	Bond Future	3,237.0500	3.2370	4,653.6100	4.6536	43.761	0	0	0
2020/02/28	R248	07/05/2020	9.77	Call	Bond Future	1,086.9000	1.0869	567.4600	0.5675	(47.791)	0	0	0
2020/02/28	R248	07/05/2020	10.70	Call	Bond Future	5,770.6000	5.7706	4,249.8600	4.2499	(26.353)	0	0	0
2020/02/28	R248	07/05/2020	10.70	Put	Bond Future	513.7400	0.5137	953.8800	0.9539	85.674	0	0	300
2020/02/28	R248	07/05/2020	9.78	Put	Bond Future	3,292.0800	3.2921	4,721.1900	4.7212	43.411	0	0	0
2020/02/28	R248	07/05/2020	10.20	Put	Bond Future	1,507.3800	1.5074	2,401.5700	2.4016	59.321	0	0	300
2020/02/28	R248	07/05/2020	9.69	Call	Bond Future	851.4100	0.8514	426.2500	0.4263	(49.936)	0	0	300
2020/02/28	R248	07/05/2020	9.78	Call	Bond Future	1,118.2900	1.1183	586.5200	0.5865	(47.552)	0	0	0
2020/02/28	R248	06/08/2020	9.00	Put	Bond Future	10,385.6200	10.3856	12,161.6800	12.1617	17.101	0	0	0
2020/02/28	R248	06/08/2020	10.20	Call	Bond Future	3,735.9000	3.7359	2,636.3800	2.6364	(29.431)	0	0	0
2020/02/28	R248	06/08/2020			Bond Future	10.1069	91.3774	10.3543	89.3811	2.448	0.0000	0.0000	400
2020/02/28	R248	06/08/2020	9.25	Put	Bond Future	8,257.2800	8.2573	9,945.7300	9.9457	20.448	0	0	0
2020/02/28	R248	06/08/2020	9.25	Call	Bond Future	675.9600	0.6760	368.1300	0.3681	(45.540)	0	0	20,640
2020/02/28	R248	06/08/2020	10.18	Call	Bond Future	3,646.1600	3.6462	2,562.4600	2.5625	(29.722)	0	0	0
2020/02/28	R248	06/08/2020	10.18	Put	Bond Future	3,048.2100	3.0482	3,960.7900	3.9608	29.938	0	0	0
2020/02/28	R248	06/08/2020	9.00	Call	Bond Future	378.3400	0.3783	158.1200	0.1581	(58.207)	0	0	3,000
2020/02/28	R248	06/08/2020	10.20	Put	Bond Future	2,975.5100	2.9755	3,872.2700	3.8723	30.138	0	0	0
2020/02/28	R248	06/08/2020	10.19	Call	Bond Future	3,690.9100	3.6909	2,599.2800	2.5993	(29.576)	0	0	0

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2020/02/28	R248	06/08/2020	10.19	Put	Bond Future	3,011.6800	3.0117	3,916.3300	3.9163	30.038	0	0	0
2020/02/28	R248	05/11/2020	10.02	Put	Bond Future	4,586.4700	4.5865	5,652.7300	5.6527	23.248	0	0	0
2020/02/28	R248	05/11/2020	10.03	Call	Bond Future	3,291.6500	3.2917	2,318.2600	2.3183	(29.571)	0	0	0
2020/02/28	R248	05/11/2020			Bond Future	10.1821	88.5601	10.4373	86.5285	2.507	0.0000	0.0000	0
2020/02/28	R248	05/11/2020	10.04	Call	Bond Future	3,331.1600	3.3312	2,349.9700	2.3500	(29.455)	0	0	0
2020/02/28	R248	05/11/2020	10.04	Put	Bond Future	4,498.7000	4.4987	5,549.0800	5.5491	23.349	0	0	0
2020/02/28	R248	05/11/2020	10.02	Call	Bond Future	3,252.3600	3.2524	2,287.0500	2.2871	(29.680)	0	0	0
2020/02/28	R248	05/11/2020	10.03	Put	Bond Future	4,542.4000	4.5424	5,600.5800	5.6006	23.296	0	0	0
2020/02/28	R248	04/02/2021	10.46	Call	Bond Future	5,558.3400	5.5583	4,282.0100	4.2820	(22.962)	0	0	0
2020/02/28	R248	04/02/2021	10.47	Put	Bond Future	3,945.8700	3.9459	4,732.6900	4.7327	19.940	0	0	0
2020/02/28	R248	04/02/2021			Bond Future	10.2597	90.1727	10.5234	88.1042	2.570	0.0000	0.0000	0
2020/02/28	R248	04/02/2021	10.46	Put	Bond Future	3,979.3900	3.9794	4,771.6000	4.7716	19.908	0	0	0
2020/02/28	R248	04/02/2021	10.47	Call	Bond Future	5,602.3400	5.6023	4,320.6200	4.3206	(22.878)	0	0	0
2020/02/28	R248	04/02/2021	10.48	Call	Bond Future	5,646.1200	5.6461	4,359.0400	4.3590	(22.796)	0	0	0
2020/02/28	R248	04/02/2021	10.48	Put	Bond Future	3,912.2600	3.9123	4,693.7200	4.6937	19.975	0	0	0

Total

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