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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/02/2020 TO 25/02/2020

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
2020/02/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	2025	07/05/2020		Bond Future	138.6789	138.6789	138.4817	138.4817	(0.142)	0.0000	0.0000	2,047
2020/02/25	2025	06/08/2020		Bond Future	139.6991	139.6991	139.5108	139.5108	(0.135)	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
2020/02/25	2025	05/11/2020			Bond Future	142.1827	142.1827	142.0149	142.0149	(0.118)	0.0000	0.0000	0
2020/02/25	2025	04/02/2021			Bond Future	143.2466	143.2466	143.1106	143.1106	(0.095)	0.0000	0.0000	0
2020/02/25	2029	07/05/2020			Bond Future	101.9648	101.9648	101.9196	101.9196	(0.044)	0.0000	0.0000	3,784
2020/02/25	2029	06/08/2020			Bond Future	103.8178	103.8178	103.7810	103.7810	(0.035)	0.0000	0.0000	0
2020/02/25	2029	05/11/2020			Bond Future	104.5252	104.5252	104.5054	104.5054	(0.019)	0.0000	0.0000	0
2020/02/25	2029	04/02/2021			Bond Future	106.4265	106.4265	106.4319	106.4319	0.005	0.0000	0.0000	0
2020/02/25	2030	07/05/2020	8.79	Call	Bond Future	1,181.6600	1.1817	1,291.8100	1.2918	9.322	0	0	0
2020/02/25	2030	07/05/2020	8.78	Put	Bond Future	1,812.6600	1.8127	1,658.1300	1.6581	(8.525)	0	0	0
2020/02/25	2030	07/05/2020	8.85	Put	Bond Future	1,581.3700	1.5814	1,439.2000	1.4392	(8.990)	0	0	0
2020/02/25	2030	07/05/2020	8.45	Put	Bond Future	3,191.7700	3.1918	2,983.3200	2.9833	(6.531)	0	0	0
2020/02/25	2030	07/05/2020	9.19	Put	Bond Future	755.8500	0.7558	670.0700	0.6701	(11.349)	0	0	7,750
2020/02/25	2030	07/05/2020			Bond Future	8.8861	96.5316	8.8437	96.7945	(0.478)	0.0000	0.0000	74,155
2020/02/25	2030	07/05/2020	8.80	Call	Bond Future	1,210.0600	1.2101	1,321.9700	1.3220	9.248	0	0	0
2020/02/25	2030	07/05/2020	8.80	Put	Bond Future	1,744.2500	1.7443	1,593.2500	1.5932	(8.657)	0	0	0
2020/02/25	2030	07/05/2020	8.45	Call	Bond Future	445.2300	0.4452	499.6900	0.4997	12.232	0	0	5,000
2020/02/25	2030	07/05/2020	9.19	Call	Bond Future	2,609.8500	2.6099	2,786.9800	2.7870	6.787	0	0	0
2020/02/25	2030	07/05/2020	8.79	Put	Bond Future	1,778.1400	1.7781	1,625.3800	1.6254	(8.591)	0	0	0
2020/02/25	2030	07/05/2020	8.78	Call	Bond Future	1,153.8400	1.1538	1,262.2200	1.2622	9.393	0	0	0
2020/02/25	2030	07/05/2020	8.85	Call	Bond Future	1,357.8400	1.3578	1,478.5800	1.4786	8.892	0	0	5,000
2020/02/25	2030	06/08/2020	9.42	Call	Bond Future	3,969.3500	3.9694	4,156.8900	4.1569	4.725	0	0	0
2020/02/25	2030	06/08/2020	9.11	Call	Bond Future	2,772.9900	2.7730	2,928.3400	2.9283	5.602	0	0	0
2020/02/25	2030	06/08/2020			Bond Future	8.9536	94.2530	8.9079	94.5293	(0.509)	0.0000	0.0000	200
2020/02/25	2030	06/08/2020	8.36	Put	Bond Future	4,493.5500	4.4936	4,285.7100	4.2857	(4.625)	0	0	0
2020/02/25	2030	06/08/2020	8.36	Call	Bond Future	813.7000	0.8137	882.1500	0.8822	8.412	0	0	800
2020/02/25	2030	06/08/2020	8.86	Put	Bond Future	2,537.1900	2.5372	2,387.0600	2.3871	(5.917)	0	0	0
2020/02/25	2030	06/08/2020	8.86	Call	Bond Future	1,969.2800	1.9693	2,095.4400	2.0954	6.406	0	0	800
2020/02/25	2030	06/08/2020	9.09	Call	Bond Future	2,703.4000	2.7034	2,856.4800	2.8565	5.662	0	0	0
2020/02/25	2030	06/08/2020	9.09	Put	Bond Future	1,883.1500	1.8831	1,759.9400	1.7599	(6.543)	0	0	0
2020/02/25	2030	06/08/2020	9.42	Put	Bond Future	1,203.5400	1.2035	1,114.7900	1.1148	(7.374)	0	0	800
2020/02/25	2030	06/08/2020	9.11	Put	Bond Future	1,833.2900	1.8333	1,712.3500	1.7124	(6.597)	0	0	0
2020/02/25	2030	06/08/2020	9.10	Call	Bond Future	2,738.0900	2.7381	2,892.3000	2.8923	5.632	0	0	0
2020/02/25	2030	06/08/2020	9.10	Put	Bond Future	1,858.0900	1.8581	1,736.0100	1.7360	(6.570)	0	0	0
2020/02/25	2030	05/11/2020	8.10	Put	Bond Future	6,343.8700	6.3439	6,104.8100	6.1048	(3.768)	0	0	0
2020/02/25	2030	05/11/2020	8.73	Call	Bond Future	1,909.4700	1.9095	2,029.5000	2.0295	6.286	0	0	3,000
2020/02/25	2030	05/11/2020	10.06	Put	Bond Future	894.1400	0.8941	831.8000	0.8318	(6.972)	0	0	1,000
2020/02/25	2030	05/11/2020	9.39	Put	Bond Future	1,838.5800	1.8386	1,727.3300	1.7273	(6.051)	0	0	0
2020/02/25	2030	05/11/2020	9.38	Call	Bond Future	3,965.0200	3.9650	4,150.3700	4.1504	4.675	0	0	0
2020/02/25	2030	05/11/2020			Bond Future	9.0188	95.9064	8.9687	96.2039	(0.556)	0.0000	0.0000	0
2020/02/25	2030	05/11/2020	9.61	Call	Bond Future	4,873.9300	4.8739	5,078.6000	5.0786	4.199	0	0	0
2020/02/25	2030	05/11/2020	9.61	Put	Bond Future	1,457.5800	1.4576	1,364.7600	1.3648	(6.368)	0	0	3,000
2020/02/25	2030	05/11/2020	8.85	Put	Bond Future	3,234.0900	3.2341	3,069.2400	3.0692	(5.097)	0	0	0
2020/02/25	2030	05/11/2020	8.85	Call	Bond Future	2,227.7300	2.2277	2,360.3700	2.3604	5.954	0	0	3,000
2020/02/25	2030	05/11/2020	8.34	Put	Bond Future	5,197.4900	5.1975	4,980.2300	4.9802	(4.180)	0	0	0
2020/02/25	2030	05/11/2020	8.34	Call	Bond Future	1,064.6100	1.0646	1,144.8400	1.1448	7.536	0	0	1,000
2020/02/25	2030	05/11/2020	9.04	Put	Bond Future	2,663.0600	2.6631	2,517.9400	2.5179	(5.449)	0	0	0
2020/02/25	2030	05/11/2020	9.04	Call	Bond Future	2,788.3400	2.7883	2,940.7100	2.9407	5.465	0	0	1,000

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2020/02/25	2030	05/11/2020	9.86	Put	Bond Future	1,122.4500	1.1225	1,047.4900	1.0475	(6.678)	0	0	14,160
2020/02/25	2030	05/11/2020	8.36	Put	Bond Future	5,108.4000	5.1084	4,893.0900	4.8931	(4.215)	0	0	0
2020/02/25	2030	05/11/2020	8.10	Call	Bond Future	693.5100	0.6935	751.9400	0.7519	8.425	0	0	3,000
2020/02/25	2030	05/11/2020	8.73	Put	Bond Future	3,639.7100	3.6397	3,462.2500	3.4623	(4.876)	0	0	0
2020/02/25	2030	05/11/2020	9.23	Put	Bond Future	2,177.1200	2.1771	2,050.9900	2.0510	(5.793)	0	0	0
2020/02/25	2030	05/11/2020	10.06	Call	Bond Future	6,802.6500	6.8026	7,037.8000	7.0378	3.457	0	0	0
2020/02/25	2030	05/11/2020	10.37	Put	Bond Future	575.3200	0.5753	531.1200	0.5311	(7.683)	0	0	16,000
2020/02/25	2030	05/11/2020	9.39	Call	Bond Future	4,002.8500	4.0029	4,189.0900	4.1891	4.653	0	0	0
2020/02/25	2030	05/11/2020	9.38	Put	Bond Future	1,858.2000	1.8582	1,746.0600	1.7461	(6.035)	0	0	0
2020/02/25	2030	05/11/2020	9.86	Call	Bond Future	5,934.6000	5.9346	6,157.1300	6.1571	3.750	0	0	0
2020/02/25	2030	05/11/2020	8.36	Call	Bond Future	1,100.6200	1.1006	1,182.8000	1.1828	7.467	0	0	14,160
2020/02/25	2030	05/11/2020	8.86	Put	Bond Future	3,201.7300	3.2017	3,037.9300	3.0379	(5.116)	0	0	0
2020/02/25	2030	05/11/2020	8.86	Call	Bond Future	2,255.3700	2.2554	2,389.0600	2.3891	5.928	0	0	14,160
2020/02/25	2030	05/11/2020	9.23	Call	Bond Future	3,416.5300	3.4165	3,587.8900	3.5879	5.016	0	0	3,000
2020/02/25	2030	05/11/2020	10.47	Call	Bond Future	8,596.3500	8.5963	8,854.6300	8.8546	3.005	0	0	0
2020/02/25	2030	05/11/2020	10.47	Put	Bond Future	495.1900	0.4952	455.9800	0.4560	(7.918)	0	0	3,000
2020/02/25	2030	05/11/2020	8.53	Put	Bond Future	4,392.1900	4.3922	4,193.9200	4.1939	(4.514)	0	0	0
2020/02/25	2030	05/11/2020	8.53	Call	Bond Future	1,439.4800	1.4395	1,538.7000	1.5387	6.893	0	0	16,000
2020/02/25	2030	05/11/2020	9.03	Put	Bond Future	2,690.9000	2.6909	2,544.7500	2.5447	(5.431)	0	0	0
2020/02/25	2030	05/11/2020	9.03	Call	Bond Future	2,757.0600	2.7571	2,908.4000	2.9084	5.489	0	0	16,000
2020/02/25	2030	05/11/2020	10.37	Call	Bond Future	8,148.3900	8.1484	8,401.6800	8.4017	3.108	0	0	0
2020/02/25	2030	05/11/2020	9.40	Call	Bond Future	4,040.8100	4.0408	4,227.9500	4.2280	4.631	0	0	0
2020/02/25	2030	05/11/2020	9.40	Put	Bond Future	1,819.1400	1.8191	1,708.7900	1.7088	(6.066)	0	0	0
2020/02/25	2030	04/02/2021	8.36	Call	Bond Future	1,373.3000	1.3733	1,469.9700	1.4700	7.039	0	0	800
2020/02/25	2030	04/02/2021	9.16	Call	Bond Future	3,388.0500	3.3881	3,561.8700	3.5619	5.130	0	0	0
2020/02/25	2030	04/02/2021	9.15	Put	Bond Future	2,991.9700	2.9920	2,838.2600	2.8383	(5.137)	0	0	0
2020/02/25	2030	04/02/2021			Bond Future	9.0868	93.6218	9.0305	93.9484	(0.620)	0.0000	0.0000	0
2020/02/25	2030	04/02/2021	9.17	Call	Bond Future	3,419.3000	3.4193	3,594.0500	3.5940	5.111	0	0	0
2020/02/25	2030	04/02/2021	9.17	Put	Bond Future	2,939.2600	2.9393	2,787.4200	2.7874	(5.166)	0	0	0
2020/02/25	2030	04/02/2021	8.36	Put	Bond Future	5,705.0700	5.7051	5,475.1500	5.4751	(4.030)	0	0	0
2020/02/25	2030	04/02/2021	9.16	Put	Bond Future	2,965.5200	2.9655	2,812.7500	2.8127	(5.152)	0	0	0
2020/02/25	2030	04/02/2021	9.15	Call	Bond Future	3,356.9400	3.3569	3,529.8200	3.5298	5.150	0	0	0
2020/02/25	2030	04/02/2021	8.86	Put	Bond Future	3,840.5900	3.8406	3,659.0100	3.6590	(4.728)	0	0	0
2020/02/25	2030	04/02/2021	8.86	Call	Bond Future	2,516.0300	2.5160	2,661.0400	2.6610	5.763	0	0	800
2020/02/25	2030	04/02/2021	10.20	Call	Bond Future	7,337.1000	7.3371	7,589.6600	7.5897	3.442	0	0	0
2020/02/25	2030	04/02/2021	10.20	Put	Bond Future	1,172.6900	1.1727	1,098.6600	1.0987	(6.313)	0	0	800
2020/02/25	2032	07/05/2020	9.19	Call	Bond Future	1,306.7600	1.3068	1,409.1900	1.4092	7.838	0	0	0
2020/02/25	2032	07/05/2020	9.54	Put	Bond Future	0.0000	0.0000	906.7500	0.9067	100.000	0	0	3,000
2020/02/25	2032	07/05/2020	8.82	Call	Bond Future	0.0000	0.0000	481.1000	0.4811	100.000	0	0	3,000
2020/02/25	2032	07/05/2020	9.20	Call	Bond Future	1,338.3800	1.3384	1,442.4400	1.4424	7.775	0	0	7,500
2020/02/25	2032	07/05/2020			Bond Future	9.2957	93.5018	9.2584	93.7534	(0.401)	0.0000	0.0000	84,120
2020/02/25	2032	07/05/2020	9.17	Call	Bond Future	1,244.8000	1.2448	1,343.9600	1.3440	7.966	0	0	3,000
2020/02/25	2032	07/05/2020	9.17	Put	Bond Future	2,097.1500	2.0972	1,944.6900	1.9447	(7.270)	0	0	0
2020/02/25	2032	07/05/2020	9.54	Call	Bond Future	0.0000	0.0000	2,785.5100	2.7855	100.000	0	0	0
2020/02/25	2032	07/05/2020	9.00	Put	Bond Future	2,810.4500	2.8105	2,630.8500	2.6308	(6.390)	0	0	0
2020/02/25	2032	07/05/2020	9.00	Call	Bond Future	787.8600	0.7879	859.8800	0.8599	9.141	0	0	7,500
2020/02/25	2032	07/05/2020	9.50	Put	Bond Future	1,090.9300	1.0909	991.1100	0.9911	(9.150)	0	0	0

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2020/02/25	2032	07/05/2020	9.50	Call	Bond Future	2,454.4000	2.4544	2,606.2000	2.6062	6.185	0	0	7,500
2020/02/25	2032	07/05/2020	9.30	Put	Bond Future	1,644.5400	1.6445	1,513.3000	1.5133	(7.980)	0	0	0
2020/02/25	2032	07/05/2020	9.30	Call	Bond Future	1,673.7900	1.6738	1,794.1700	1.7942	7.192	0	0	7,500
2020/02/25	2032	07/05/2020	9.19	Put	Bond Future	2,022.7300	2.0227	1,873.5400	1.8735	(7.376)	0	0	0
2020/02/25	2032	07/05/2020	8.82	Put	Bond Future	0.0000	0.0000	3,513.0300	3.5130	100.000	0	0	0
2020/02/25	2032	07/05/2020	9.20	Put	Bond Future	1,986.2600	1.9863	1,838.7000	1.8387	(7.429)	0	0	0
2020/02/25	2032	07/05/2020	9.18	Call	Bond Future	1,275.5700	1.2756	1,376.3600	1.3764	7.902	0	0	0
2020/02/25	2032	07/05/2020	9.18	Put	Bond Future	2,059.6900	2.0597	1,908.8600	1.9089	(7.323)	0	0	0
2020/02/25	2032	06/08/2020	8.79	Put	Bond Future	4,925.5500	4.9256	4,728.7700	4.7288	(3.995)	0	0	0
2020/02/25	2032	06/08/2020	9.29	Put	Bond Future	2,840.4800	2.8405	2,697.5200	2.6975	(5.033)	0	0	0
2020/02/25	2032	06/08/2020	9.46	Put	Bond Future	2,305.3400	2.3053	2,180.6500	2.1806	(5.409)	0	0	0
2020/02/25	2032	06/08/2020	9.45	Call	Bond Future	2,871.9300	2.8719	3,010.8000	3.0108	4.835	0	0	0
2020/02/25	2032	06/08/2020			Bond Future	9.3685	95.1781	9.3286	95.4427	(0.426)	0.0000	0.0000	300
2020/02/25	2032	06/08/2020	9.91	Call	Bond Future	4,777.0400	4.7770	4,959.9100	4.9599	3.828	0	0	0
2020/02/25	2032	06/08/2020	9.91	Put	Bond Future	1,285.7700	1.2858	1,204.0200	1.2040	(6.358)	0	0	800
2020/02/25	2032	06/08/2020	8.79	Call	Bond Future	985.7300	0.9857	1,053.5700	1.0536	6.882	0	0	800
2020/02/25	2032	06/08/2020	9.29	Call	Bond Future	2,319.0100	2.3190	2,440.6700	2.4407	5.246	0	0	800
2020/02/25	2032	06/08/2020	9.46	Call	Bond Future	2,908.4200	2.9084	3,048.3500	3.0483	4.811	0	0	0
2020/02/25	2032	06/08/2020	9.45	Put	Bond Future	2,334.4800	2.3345	2,208.7300	2.2087	(5.387)	0	0	0
2020/02/25	2032	06/08/2020	9.47	Call	Bond Future	2,945.1300	2.9451	3,086.1100	3.0861	4.787	0	0	0
2020/02/25	2032	06/08/2020	9.47	Put	Bond Future	2,276.4800	2.2765	2,152.8400	2.1528	(5.431)	0	0	0
2020/02/25	2032	05/11/2020	9.61	Put	Bond Future	2,614.8100	2.6148	2,488.4300	2.4884	(4.833)	0	0	0
2020/02/25	2032	05/11/2020	10.99	Call	Bond Future	9,873.1400	9.8731	10,121.9000	10.1219	2.520	0	0	0
2020/02/25	2032	05/11/2020	9.44	Put	Bond Future	3,110.3600	3.1104	2,968.1000	2.9681	(4.574)	0	0	0
2020/02/25	2032	05/11/2020	11.08	Call	Bond Future	10,309.1000	10.3091	10,561.5600	10.5616	2.449	0	0	0
2020/02/25	2032	05/11/2020	9.77	Put	Bond Future	2,211.2800	2.2113	2,099.1200	2.0991	(5.072)	0	0	0
2020/02/25	2032	05/11/2020			Bond Future	9.4441	92.6900	9.4003	92.9753	(0.464)	0.0000	0.0000	0
2020/02/25	2032	05/11/2020	10.99	Put	Bond Future	534.6200	0.5346	498.1000	0.4981	(6.831)	0	0	3,000
2020/02/25	2032	05/11/2020	9.76	Call	Bond Future	4,255.9000	4.2559	4,428.1700	4.4282	4.048	0	0	0
2020/02/25	2032	05/11/2020	9.76	Put	Bond Future	2,233.8100	2.2338	2,120.8000	2.1208	(5.059)	0	0	0
2020/02/25	2032	05/11/2020	9.11	Call	Bond Future	2,072.1000	2.0721	2,183.1000	2.1831	5.357	0	0	3,000
2020/02/25	2032	05/11/2020	9.61	Call	Bond Future	3,684.4800	3.6845	3,843.3800	3.8434	4.313	0	0	3,000
2020/02/25	2032	05/11/2020	9.44	Call	Bond Future	3,083.9100	3.0839	3,226.9300	3.2269	4.638	0	0	1,000
2020/02/25	2032	05/11/2020	11.08	Put	Bond Future	467.9900	0.4680	435.1700	0.4352	(7.013)	0	0	1,000
2020/02/25	2032	05/11/2020	9.77	Call	Bond Future	4,296.3700	4.2964	4,469.4900	4.4695	4.029	0	0	0
2020/02/25	2032	05/11/2020	9.11	Put	Bond Future	4,278.2100	4.2782	4,103.9300	4.1039	(4.074)	0	0	0
2020/02/25	2032	05/11/2020	8.94	Put	Bond Future	4,990.5800	4.9906	4,799.8300	4.7998	(3.822)	0	0	0
2020/02/25	2032	05/11/2020	8.94	Call	Bond Future	1,634.2200	1.6342	1,728.7500	1.7288	5.784	0	0	1,000
2020/02/25	2032	05/11/2020	9.75	Call	Bond Future	4,215.8700	4.2159	4,387.2800	4.3873	4.066	0	0	0
2020/02/25	2032	05/11/2020	9.75	Put	Bond Future	2,256.8500	2.2569	2,142.9800	2.1430	(5.046)	0	0	0
2020/02/25	2032	04/02/2021	10.82	Put	Bond Future	1,157.9500	1.1580	1,093.9400	1.0939	(5.528)	0	0	800
2020/02/25	2032	04/02/2021	9.29	Call	Bond Future	2,893.3400	2.8933	3,032.3500	3.0324	4.804	0	0	800
2020/02/25	2032	04/02/2021	9.63	Call	Bond Future	3,985.8500	3.9858	4,154.9700	4.1550	4.243	0	0	0
2020/02/25	2032	04/02/2021			Bond Future	9.5220	94.3545	9.4729	94.6681	(0.515)	0.0000	0.0000	0
2020/02/25	2032	04/02/2021	8.79	Put	Bond Future	6,454.0200	6.4540	6,234.5500	6.2346	(3.401)	0	0	0
2020/02/25	2032	04/02/2021	8.79	Call	Bond Future	1,621.0300	1.6210	1,715.1600	1.7152	5.807	0	0	800
2020/02/25	2032	04/02/2021	9.61	Call	Bond Future	3,916.9500	3.9169	4,084.3400	4.0843	4.273	0	0	0
2020/02/25	2032	04/02/2021	9.61	Put	Bond Future	3,358.1700	3.3582	3,211.9600	3.2120	(4.354)	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
2020/02/25	2032	04/02/2021	10.82	Call	Bond Future	8,949.2400	8.9492	9,198.8300	9.1988	2.789	0	0	0
2020/02/25	2032	04/02/2021	9.29	Put	Bond Future	4,388.9400	4.3889	4,214.3500	4.2144	(3.978)	0	0	0
2020/02/25	2032	04/02/2021	9.63	Put	Bond Future	3,300.7300	3.3007	3,156.2500	3.1563	(4.377)	0	0	0
2020/02/25	2032	04/02/2021	9.62	Call	Bond Future	3,951.5100	3.9515	4,119.7700	4.1198	4.258	0	0	0
2020/02/25	2032	04/02/2021	9.62	Put	Bond Future	3,329.5300	3.3295	3,184.1900	3.1842	(4.365)	0	0	0
2020/02/25	2033	07/05/2020			Bond Future	101.3030	101.3030	101.3001	101.3001	(0.003)	0.0000	0.0000	6,960
2020/02/25	2033	06/08/2020			Bond Future	103.1440	103.1440	103.1501	103.1501	0.006	0.0000	0.0000	0
2020/02/25	2033	05/11/2020			Bond Future	103.7615	103.7615	103.7853	103.7853	0.023	0.0000	0.0000	0
2020/02/25	2033	04/02/2021			Bond Future	105.6489	105.6489	105.6985	105.6985	0.047	0.0000	0.0000	0
2020/02/25	2037	07/05/2020	9.60	Put	Bond Future	3,163.6000	3.1636	2,994.8100	2.9948	(5.335)	0	0	0
2020/02/25	2037	07/05/2020	9.59	Call	Bond Future	962.9700	0.9630	1,030.8600	1.0309	7.050	0	0	0
2020/02/25	2037	07/05/2020	9.70	Put	Bond Future	2,694.6800	2.6947	2,539.9900	2.5400	(5.741)	0	0	0
2020/02/25	2037	07/05/2020			Bond Future	9.8881	91.1145	9.8560	91.3525	(0.324)	0.0000	0.0000	69,222
2020/02/25	2037	07/05/2020	9.60	Call	Bond Future	989.9200	0.9899	1,059.1800	1.0592	6.997	0	0	0
2020/02/25	2037	07/05/2020	9.59	Put	Bond Future	3,213.5300	3.2135	3,043.3700	3.0434	(5.295)	0	0	0
2020/02/25	2037	07/05/2020	9.70	Call	Bond Future	1,284.5400	1.2845	1,367.9000	1.3679	6.489	0	0	7,500
2020/02/25	2037	07/05/2020	9.61	Call	Bond Future	1,017.3200	1.0173	1,087.9700	1.0880	6.945	0	0	0
2020/02/25	2037	07/05/2020	9.61	Put	Bond Future	3,114.2100	3.1142	2,946.8100	2.9468	(5.375)	0	0	0
2020/02/25	2037	07/05/2020	10.00	Put	Bond Future	1,576.6800	1.5767	1,465.0800	1.4651	(7.078)	0	0	0
2020/02/25	2037	07/05/2020	10.00	Call	Bond Future	2,400.3700	2.4004	2,526.8200	2.5268	5.268	0	0	7,500
2020/02/25	2037	06/08/2020	9.88	Put	Bond Future	3,299.8500	3.2999	3,162.3900	3.1624	(4.166)	0	0	0
2020/02/25	2037	06/08/2020			Bond Future	9.9712	88.4881	9.9369	88.7386	(0.344)	0.0000	0.0000	300
2020/02/25	2037	06/08/2020	9.87	Call	Bond Future	2,594.5200	2.5945	2,706.6300	2.7066	4.321	0	0	0
2020/02/25	2037	06/08/2020	9.87	Put	Bond Future	3,337.4800	3.3375	3,199.0200	3.1990	(4.149)	0	0	0
2020/02/25	2037	06/08/2020	9.88	Call	Bond Future	2,630.7100	2.6307	2,743.8200	2.7438	4.300	0	0	0
2020/02/25	2037	06/08/2020	9.86	Call	Bond Future	2,558.5800	2.5586	2,669.7000	2.6697	4.343	0	0	0
2020/02/25	2037	06/08/2020	9.86	Put	Bond Future	3,375.4400	3.3754	3,235.9900	3.2360	(4.131)	0	0	0
2020/02/25	2037	05/11/2020	10.18	Call	Bond Future	4,061.2500	4.0613	4,207.3600	4.2074	3.598	0	0	0
2020/02/25	2037	05/11/2020	10.17	Put	Bond Future	3,174.9700	3.1750	3,049.9400	3.0499	(3.938)	0	0	0
2020/02/25	2037	05/11/2020			Bond Future	10.0514	90.0403	10.0138	90.3106	(0.373)	0.0000	0.0000	0
2020/02/25	2037	05/11/2020	10.19	Call	Bond Future	4,100.8500	4.1008	4,247.8000	4.2478	3.583	0	0	0
2020/02/25	2037	05/11/2020	10.19	Put	Bond Future	3,112.7800	3.1128	2,989.4300	2.9894	(3.963)	0	0	0
2020/02/25	2037	05/11/2020	10.17	Call	Bond Future	4,021.5300	4.0215	4,166.8000	4.1668	3.612	0	0	0
2020/02/25	2037	05/11/2020	10.18	Put	Bond Future	3,143.8900	3.1439	3,019.7000	3.0197	(3.950)	0	0	0
2020/02/25	2037	04/02/2021	10.27	Call	Bond Future	4,767.9500	4.7680	4,929.8800	4.9299	3.396	0	0	0
2020/02/25	2037	04/02/2021	10.28	Put	Bond Future	3,788.4600	3.7885	3,653.7100	3.6537	(3.557)	0	0	0
2020/02/25	2037	04/02/2021			Bond Future	10.1349	87.3998	10.0930	87.6973	(0.414)	0.0000	0.0000	0
2020/02/25	2037	04/02/2021	10.27	Put	Bond Future	3,819.7300	3.8197	3,684.2200	3.6842	(3.548)	0	0	0
2020/02/25	2037	04/02/2021	10.28	Call	Bond Future	4,806.2500	4.8063	4,968.9400	4.9689	3.385	0	0	0
2020/02/25	2037	04/02/2021	10.29	Call	Bond Future	4,844.6800	4.8447	5,008.1300	5.0081	3.374	0	0	0
2020/02/25	2037	04/02/2021	10.29	Put	Bond Future	3,757.4100	3.7574	3,623.4200	3.6234	(3.566)	0	0	0
2020/02/25	2038	07/05/2020			Bond Future	117.7920	117.7920	117.7888	117.7888	(0.003)	0.0000	0.0000	10,867
2020/02/25	2038	06/08/2020			Bond Future	118.2451	118.2451	118.2524	118.2524	0.006	0.0000	0.0000	0
2020/02/25	2038	05/11/2020			Bond Future	120.3473	120.3473	120.3748	120.3748	0.023	0.0000	0.0000	0
2020/02/25	2038	04/02/2021			Bond Future	120.8235	120.8235	120.8813	120.8813	0.048	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
2020/02/25	2040	07/05/2020	9.74	Call	Bond Future	1,015.1300	1.0151	1,060.5900	1.0606	4.478	0	0	0
2020/02/25	2040	07/05/2020	9.75	Put	Bond Future	3,297.6500	3.2976	3,171.0200	3.1710	(3.840)	0	0	0
2020/02/25	2040	07/05/2020	9.85	Put	Bond Future	2,796.7400	2.7967	2,680.3100	2.6803	(4.163)	0	0	0
2020/02/25	2040	07/05/2020			Bond Future	10.0286	93.7272	10.0068	93.9003	(0.217)	0.0000	0.0000	47,815
2020/02/25	2040	07/05/2020	9.74	Put	Bond Future	3,350.6300	3.3506	3,223.0000	3.2230	(3.809)	0	0	0
2020/02/25	2040	07/05/2020	9.75	Call	Bond Future	1,044.6300	1.0446	1,091.0900	1.0911	4.448	0	0	0
2020/02/25	2040	07/05/2020	10.00	Put	Bond Future	2,156.4300	2.1564	2,055.8400	2.0558	(4.665)	0	0	0
2020/02/25	2040	07/05/2020	10.00	Call	Bond Future	1,928.9000	1.9289	2,001.4000	2.0014	3.759	0	0	2,640
2020/02/25	2040	07/05/2020	9.50	Put	Bond Future	4,803.5800	4.8036	4,654.5800	4.6546	(3.102)	0	0	0
2020/02/25	2040	07/05/2020	9.50	Call	Bond Future	453.6400	0.4536	477.7300	0.4777	5.310	0	0	2,640
2020/02/25	2040	07/05/2020	9.73	Call	Bond Future	985.9800	0.9860	1,030.4500	1.0305	4.510	0	0	0
2020/02/25	2040	07/05/2020	9.85	Call	Bond Future	1,362.3200	1.3623	1,418.9800	1.4190	4.159	0	0	7,500
2020/02/25	2040	07/05/2020	9.73	Put	Bond Future	3,404.0800	3.4041	3,275.4600	3.2755	(3.778)	0	0	0
2020/02/25	2040	07/05/2020	10.15	Put	Bond Future	1,624.3400	1.6243	1,539.5700	1.5396	(5.219)	0	0	0
2020/02/25	2040	07/05/2020	10.15	Call	Bond Future	2,579.0100	2.5790	2,667.3300	2.6673	3.425	0	0	7,500
2020/02/25	2040	06/08/2020	10.03	Call	Bond Future	2,894.6000	2.8946	2,975.3000	2.9753	2.788	0	0	0
2020/02/25	2040	06/08/2020	10.04	Call	Bond Future	2,933.4700	2.9335	3,014.8800	3.0149	2.775	0	0	0
2020/02/25	2040	06/08/2020	10.02	Put	Bond Future	3,583.8400	3.5838	3,479.1900	3.4792	(2.920)	0	0	0
2020/02/25	2040	06/08/2020			Bond Future	10.1126	90.8970	10.0890	91.0817	(0.233)	0.0000	0.0000	600
2020/02/25	2040	06/08/2020	10.04	Put	Bond Future	3,503.0900	3.5031	3,399.8700	3.3999	(2.947)	0	0	0
2020/02/25	2040	06/08/2020	10.02	Call	Bond Future	2,856.2400	2.8562	2,936.2200	2.9362	2.800	0	0	0
2020/02/25	2040	06/08/2020	10.79	Put	Bond Future	1,424.3900	1.4244	1,368.7600	1.3688	(3.906)	0	0	800
2020/02/25	2040	06/08/2020	9.57	Put	Bond Future	5,778.4200	5.7784	5,641.7500	5.6417	(2.365)	0	0	0
2020/02/25	2040	06/08/2020	10.03	Put	Bond Future	3,543.1600	3.5432	3,439.2300	3.4392	(2.933)	0	0	0
2020/02/25	2040	06/08/2020	10.79	Call	Bond Future	6,479.9800	6.4800	6,608.9800	6.6090	1.991	0	0	0
2020/02/25	2040	06/08/2020	9.57	Call	Bond Future	1,379.2600	1.3793	1,427.2200	1.4272	3.477	0	0	800
2020/02/25	2040	06/08/2020	10.07	Put	Bond Future	3,384.5800	3.3846	3,283.5100	3.2835	(2.986)	0	0	0
2020/02/25	2040	06/08/2020	10.07	Call	Bond Future	3,051.1200	3.0511	3,134.6800	3.1347	2.739	0	0	800
2020/02/25	2040	05/11/2020	10.23	Call	Bond Future	4,002.3500	4.0024	4,104.0200	4.1040	2.540	0	0	2,000
2020/02/25	2040	05/11/2020	11.70	Put	Bond Future	800.8300	0.8008	768.5400	0.7685	(4.032)	0	0	2,000
2020/02/25	2040	05/11/2020	10.00	Call	Bond Future	3,118.8600	3.1189	3,205.4900	3.2055	2.778	0	0	2,000
2020/02/25	2040	05/11/2020	9.50	Call	Bond Future	1,570.5100	1.5705	1,624.2900	1.6243	3.424	0	0	2,000
2020/02/25	2040	05/11/2020	10.30	Call	Bond Future	4,291.5600	4.2916	4,397.6900	4.3977	2.473	0	0	0
2020/02/25	2040	05/11/2020			Bond Future	10.1933	92.4915	10.1669	92.6951	(0.259)	0.0000	0.0000	0
2020/02/25	2040	05/11/2020	10.23	Put	Bond Future	3,720.6800	3.7207	3,618.7900	3.6188	(2.738)	0	0	0
2020/02/25	2040	05/11/2020	9.73	Put	Bond Future	5,897.4600	5.8975	5,762.6000	5.7626	(2.287)	0	0	0
2020/02/25	2040	05/11/2020	9.73	Call	Bond Future	2,215.4500	2.2154	2,284.1500	2.2841	3.101	0	0	2,000
2020/02/25	2040	05/11/2020	10.30	Put	Bond Future	3,476.0700	3.4761	3,378.6400	3.3786	(2.803)	0	0	0
2020/02/25	2040	05/11/2020	11.70	Call	Bond Future	11,312.6400	11.3126	11,483.9100	11.4839	1.514	0	0	0
2020/02/25	2040	05/11/2020	10.00	Put	Bond Future	4,627.1200	4.6271	4,510.1900	4.5102	(2.527)	0	0	0
2020/02/25	2040	05/11/2020	9.50	Put	Bond Future	7,168.4900	7.1685	7,018.7100	7.0187	(2.089)	0	0	0
2020/02/25	2040	05/11/2020	10.31	Call	Bond Future	4,333.6000	4.3336	4,440.3600	4.4404	2.464	0	0	0
2020/02/25	2040	05/11/2020	10.32	Put	Bond Future	3,408.7400	3.4087	3,312.5700	3.3126	(2.821)	0	0	0
2020/02/25	2040	05/11/2020	11.50	Call	Bond Future	10,267.9300	10.2679	10,432.2100	10.4322	1.600	0	0	0
2020/02/25	2040	05/11/2020	11.50	Put	Bond Future	1,034.5000	1.0345	995.2200	0.9952	(3.797)	0	0	2,000
2020/02/25	2040	05/11/2020	10.31	Put	Bond Future	3,442.2600	3.4423	3,345.4600	3.3455	(2.812)	0	0	0
2020/02/25	2040	05/11/2020	10.32	Call	Bond Future	4,375.8300	4.3758	4,483.2200	4.4832	2.454	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
2020/02/25	2040	04/02/2021	9.57	Put	Bond Future	7,813.4300	7.8134	7,653.9800	7.6540	(2.041)	0	0	0
2020/02/25	2040	04/02/2021	10.07	Put	Bond Future	5,351.5700	5.3516	5,223.7400	5.2237	(2.389)	0	0	0
2020/02/25	2040	04/02/2021	10.42	Put	Bond Future	4,034.0100	4.0340	3,927.7300	3.9277	(2.635)	0	0	0
2020/02/25	2040	04/02/2021			Bond Future	10.2775	89.6446	10.2472	89.8748	(0.295)	0.0000	0.0000	0
2020/02/25	2040	04/02/2021	11.74	Call	Bond Future	11,399.8200	11.3998	11,584.5500	11.5845	1.620	0	0	0
2020/02/25	2040	04/02/2021	11.74	Put	Bond Future	1,312.7800	1.3128	1,267.3300	1.2673	(3.462)	0	0	800
2020/02/25	2040	04/02/2021	10.07	Call	Bond Future	3,756.1000	3.7561	3,858.4500	3.8585	2.725	0	0	800
2020/02/25	2040	04/02/2021	10.41	Call	Bond Future	5,063.6000	5.0636	5,186.9000	5.1869	2.435	0	0	0
2020/02/25	2040	04/02/2021	10.41	Put	Bond Future	4,067.3600	4.0674	3,960.4800	3.9605	(2.628)	0	0	0
2020/02/25	2040	04/02/2021	9.57	Call	Bond Future	2,184.6500	2.1847	2,255.3800	2.2554	3.238	0	0	800
2020/02/25	2040	04/02/2021	10.42	Call	Bond Future	5,104.7100	5.1047	5,228.6100	5.2286	2.427	0	0	0
2020/02/25	2040	04/02/2021	10.40	Call	Bond Future	5,022.9700	5.0230	5,145.6700	5.1457	2.443	0	0	0
2020/02/25	2040	04/02/2021	10.40	Put	Bond Future	4,101.2900	4.1013	3,993.8100	3.9938	(2.621)	0	0	0
2020/02/25	2044	07/05/2020	9.81	Call	Bond Future	1,105.0800	1.1051	1,138.5600	1.1386	3.030	0	0	0
2020/02/25	2044	07/05/2020	9.79	Put	Bond Future	3,448.5300	3.4485	3,346.4800	3.3465	(2.959)	0	0	0
2020/02/25	2044	07/05/2020	9.45	Put	Bond Future	5,668.3200	5.6683	5,545.9400	5.5459	(2.159)	0	0	0
2020/02/25	2044	07/05/2020	9.97	Put	Bond Future	2,559.6300	2.5596	2,471.4100	2.4714	(3.447)	0	0	0
2020/02/25	2044	07/05/2020	9.33	Call	Bond Future	194.9200	0.1949	202.2500	0.2023	3.761	0	0	100
2020/02/25	2044	07/05/2020	9.98	Call	Bond Future	1,692.1200	1.6921	1,738.7700	1.7388	2.757	0	0	100
2020/02/25	2044	07/05/2020	9.26	Call	Bond Future	141.8600	0.1419	147.2700	0.1473	3.814	0	0	556
2020/02/25	2044	07/05/2020			Bond Future	10.0813	90.5004	10.0648	90.6345	(0.165)	0.0000	0.0000	77,912
2020/02/25	2044	07/05/2020	9.81	Put	Bond Future	3,339.9400	3.3399	3,239.3500	3.2394	(3.012)	0	0	0
2020/02/25	2044	07/05/2020	9.79	Call	Bond Future	1,045.2400	1.0452	1,077.2600	1.0773	3.063	0	0	0
2020/02/25	2044	07/05/2020	10.81	Call	Bond Future	6,047.3000	6.0473	6,151.7800	6.1518	1.728	0	0	0
2020/02/25	2044	07/05/2020	10.81	Put	Bond Future	482.5900	0.4826	453.0000	0.4530	(6.131)	0	0	129
2020/02/25	2044	07/05/2020	9.33	Put	Bond Future	6,620.1000	6.6201	6,493.3600	6.4934	(1.914)	0	0	0
2020/02/25	2044	07/05/2020	9.80	Put	Bond Future	3,393.8500	3.3938	3,292.5200	3.2925	(2.986)	0	0	0
2020/02/25	2044	07/05/2020	9.45	Call	Bond Future	320.2600	0.3203	331.9500	0.3320	3.650	0	0	129
2020/02/25	2044	07/05/2020	9.97	Call	Bond Future	1,653.7800	1.6538	1,699.6300	1.6996	2.772	0	0	129
2020/02/25	2044	07/05/2020	9.98	Put	Bond Future	2,515.9800	2.5160	2,428.5600	2.4286	(3.475)	0	0	0
2020/02/25	2044	07/05/2020	11.09	Call	Bond Future	7,819.1900	7.8192	7,934.3000	7.9343	1.472	0	0	0
2020/02/25	2044	07/05/2020	9.26	Put	Bond Future	7,204.7800	7.2048	7,076.1200	7.0761	(1.786)	0	0	0
2020/02/25	2044	07/05/2020	9.91	Put	Bond Future	2,833.8900	2.8339	2,740.9300	2.7409	(3.280)	0	0	0
2020/02/25	2044	07/05/2020	9.80	Call	Bond Future	1,074.8400	1.0748	1,107.5800	1.1076	3.046	0	0	0
2020/02/25	2044	07/05/2020	11.09	Put	Bond Future	272.3300	0.2723	253.3700	0.2534	(6.962)	0	0	100
2020/02/25	2044	07/05/2020	9.91	Call	Bond Future	1,433.4900	1.4335	1,474.6000	1.4746	2.868	0	0	556
2020/02/25	2044	07/05/2020	11.02	Call	Bond Future	7,372.9300	7.3729	7,485.7800	7.4858	1.531	0	0	0
2020/02/25	2044	07/05/2020	11.02	Put	Bond Future	313.9400	0.3139	292.7200	0.2927	(6.759)	0	0	556
2020/02/25	2044	06/08/2020	9.98	Call	Bond Future	2,585.5300	2.5855	2,640.8400	2.6408	2.139	0	0	602
2020/02/25	2044	06/08/2020	11.09	Put	Bond Future	1,108.1500	1.1081	1,071.1700	1.0712	(3.337)	0	0	602
2020/02/25	2044	06/08/2020	9.01	Call	Bond Future	361.1600	0.3612	372.5500	0.3726	3.154	0	0	140
2020/02/25	2044	06/08/2020	9.66	Call	Bond Future	1,535.5400	1.5355	1,573.3700	1.5734	2.464	0	0	140
2020/02/25	2044	06/08/2020	9.88	Call	Bond Future	2,227.4800	2.2275	2,277.2400	2.2772	2.234	0	0	0
2020/02/25	2044	06/08/2020			Bond Future	10.1624	87.7376	10.1442	87.8823	(0.179)	0.0000	0.0000	500
2020/02/25	2044	06/08/2020	9.36	Put	Bond Future	7,604.0700	7.6041	7,482.6400	7.4826	(1.597)	0	0	0
2020/02/25	2044	06/08/2020	9.36	Call	Bond Future	817.9000	0.8179	841.1000	0.8411	2.837	0	0	602
2020/02/25	2044	06/08/2020	9.98	Put	Bond Future	4,055.8300	4.0558	3,966.5100	3.9665	(2.202)	0	0	0

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2020/02/25	2044	06/08/2020	9.86	Call	Bond Future	2,159.3100	2.1593	2,207.9600	2.2080	2.253	0	0	0
2020/02/25	2044	06/08/2020	9.86	Put	Bond Future	4,619.3200	4.6193	4,523.3400	4.5233	(2.078)	0	0	0
2020/02/25	2044	06/08/2020	11.09	Call	Bond Future	7,991.8300	7.9918	8,099.4800	8.0995	1.347	0	0	0
2020/02/25	2044	06/08/2020	9.01	Put	Bond Future	10,382.1100	10.3821	10,248.8700	10.2489	(1.283)	0	0	0
2020/02/25	2044	06/08/2020	9.66	Put	Bond Future	5,686.0600	5.6861	5,579.2600	5.5793	(1.878)	0	0	0
2020/02/25	2044	06/08/2020	9.88	Put	Bond Future	4,521.2800	4.5213	4,426.4100	4.4264	(2.098)	0	0	0
2020/02/25	2044	06/08/2020	10.93	Call	Bond Future	7,093.0700	7.0931	7,195.1700	7.1952	1.439	0	0	0
2020/02/25	2044	06/08/2020	10.93	Put	Bond Future	1,330.1400	1.3301	1,287.6100	1.2876	(3.197)	0	0	140
2020/02/25	2044	06/08/2020	9.87	Call	Bond Future	2,193.1400	2.1931	2,242.3400	2.2423	2.243	0	0	0
2020/02/25	2044	06/08/2020	9.87	Put	Bond Future	4,569.9800	4.5700	4,474.5500	4.4745	(2.088)	0	0	0
2020/02/25	2044	05/11/2020	11.06	Put	Bond Future	1,701.0500	1.7010	1,653.4900	1.6535	(2.796)	0	0	525
2020/02/25	2044	05/11/2020	11.43	Call	Bond Future	9,757.3100	9.7573	9,883.6300	9.8836	1.295	0	0	0
2020/02/25	2044	05/11/2020	9.72	Put	Bond Future	6,249.9900	6.2500	6,137.4200	6.1374	(1.801)	0	0	0
2020/02/25	2044	05/11/2020	9.97	Call	Bond Future	2,827.9000	2.8279	2,891.1300	2.8911	2.236	0	0	568
2020/02/25	2044	05/11/2020	9.29	Put	Bond Future	9,032.7700	9.0328	8,899.7800	8.8998	(1.472)	0	0	0
2020/02/25	2044	05/11/2020	9.96	Put	Bond Future	5,036.9500	5.0369	4,937.2800	4.9373	(1.979)	0	0	0
2020/02/25	2044	05/11/2020	10.36	Call	Bond Future	4,364.7500	4.3648	4,448.6000	4.4486	1.921	0	0	0
2020/02/25	2044	05/11/2020			Bond Future	10.2403	89.2767	10.2196	89.4391	(0.202)	0.0000	0.0000	0
2020/02/25	2044	05/11/2020	9.72	Call	Bond Future	2,005.3100	2.0053	2,055.1000	2.0551	2.483	0	0	1,815
2020/02/25	2044	05/11/2020	9.97	Put	Bond Future	4,991.0500	4.9911	4,891.9200	4.8919	(1.986)	0	0	0
2020/02/25	2044	05/11/2020	9.96	Call	Bond Future	2,792.0500	2.7920	2,854.7400	2.8547	2.245	0	0	0
2020/02/25	2044	05/11/2020	11.38	Call	Bond Future	9,483.0200	9.4830	9,607.9600	9.6080	1.318	0	0	0
2020/02/25	2044	05/11/2020	11.38	Put	Bond Future	1,259.1800	1.2592	1,221.7600	1.2218	(2.972)	0	0	568
2020/02/25	2044	05/11/2020	10.34	Call	Bond Future	4,279.6900	4.2797	4,362.5200	4.3625	1.935	0	0	0
2020/02/25	2044	05/11/2020	10.34	Put	Bond Future	3,503.2400	3.5032	3,423.7100	3.4237	(2.270)	0	0	0
2020/02/25	2044	05/11/2020	11.06	Call	Bond Future	7,753.1400	7.7531	7,867.9400	7.8679	1.481	0	0	0
2020/02/25	2044	05/11/2020	10.04	Put	Bond Future	4,676.9000	4.6769	4,581.5500	4.5815	(2.039)	0	0	0
2020/02/25	2044	05/11/2020	11.17	Put	Bond Future	1,531.1400	1.5311	1,487.3500	1.4874	(2.860)	0	0	1,815
2020/02/25	2044	05/11/2020	11.43	Put	Bond Future	1,203.1300	1.2031	1,167.0900	1.1671	(2.996)	0	0	1,815
2020/02/25	2044	05/11/2020	8.87	Put	Bond Future	12,433.1700	12.4332	12,286.2500	12.2863	(1.182)	0	0	0
2020/02/25	2044	05/11/2020	9.29	Call	Bond Future	1,015.8900	1.0159	1,045.2600	1.0453	2.891	0	0	568
2020/02/25	2044	05/11/2020	10.36	Put	Bond Future	3,434.0200	3.4340	3,355.5100	3.3555	(2.286)	0	0	0
2020/02/25	2044	05/11/2020	10.04	Call	Bond Future	3,082.5500	3.0825	3,149.5600	3.1496	2.174	0	0	525
2020/02/25	2044	05/11/2020	9.34	Put	Bond Future	8,666.2800	8.6663	8,535.3300	8.5353	(1.511)	0	0	0
2020/02/25	2044	05/11/2020	9.34	Call	Bond Future	1,101.0000	1.1010	1,132.4100	1.1324	2.853	0	0	525
2020/02/25	2044	05/11/2020	11.17	Call	Bond Future	8,341.1800	8.3412	8,459.7500	8.4598	1.422	0	0	0
2020/02/25	2044	05/11/2020	8.87	Call	Bond Future	480.6700	0.4807	496.1100	0.4961	3.212	0	0	1,815
2020/02/25	2044	05/11/2020	10.02	Put	Bond Future	4,765.3500	4.7654	4,668.9200	4.6689	(2.024)	0	0	0
2020/02/25	2044	05/11/2020	10.02	Call	Bond Future	3,009.1000	3.0091	3,075.0300	3.0750	2.191	0	0	1,815
2020/02/25	2044	05/11/2020	10.35	Call	Bond Future	4,322.1400	4.3221	4,405.4700	4.4055	1.928	0	0	0
2020/02/25	2044	05/11/2020	10.35	Put	Bond Future	3,468.4900	3.4685	3,389.4600	3.3895	(2.279)	0	0	0
2020/02/25	2044	04/02/2021	10.04	Put	Bond Future	5,801.4100	5.8014	5,692.3900	5.6924	(1.879)	0	0	0
2020/02/25	2044	04/02/2021	10.37	Call	Bond Future	4,832.0400	4.8320	4,927.0400	4.9270	1.966	0	0	0
2020/02/25	2044	04/02/2021	10.35	Put	Bond Future	4,529.4100	4.5294	4,436.0900	4.4361	(2.060)	0	0	0
2020/02/25	2044	04/02/2021			Bond Future	10.3212	86.4973	10.2970	86.6846	(0.234)	0.0000	0.0000	0
2020/02/25	2044	04/02/2021	10.37	Put	Bond Future	4,456.0200	4.4560	4,363.6900	4.3637	(2.072)	0	0	0
2020/02/25	2044	04/02/2021	10.35	Call	Bond Future	4,751.7200	4.7517	4,845.7300	4.8457	1.978	0	0	0
2020/02/25	2044	04/02/2021	10.04	Call	Bond Future	3,581.4900	3.5815	3,659.8000	3.6598	2.187	0	0	0

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2020/02/25	2044	04/02/2021	10.84	Call	Bond Future	6,876.9600	6.8770	6,993.6900	6.9937	1.697	0	0	0
2020/02/25	2044	04/02/2021	10.36	Put	Bond Future	4,492.5900	4.4926	4,399.7600	4.3998	(2.066)	0	0	0
2020/02/25	2044	04/02/2021	10.84	Put	Bond Future	3,016.6200	3.0166	2,946.0200	2.9460	(2.340)	0	0	405
2020/02/25	2044	04/02/2021	10.29	Call	Bond Future	4,514.5900	4.5146	4,605.6200	4.6056	2.016	0	0	0
2020/02/25	2044	04/02/2021	10.29	Put	Bond Future	4,756.1800	4.7562	4,659.8800	4.6599	(2.025)	0	0	405
2020/02/25	2044	04/02/2021	9.66	Put	Bond Future	7,739.4500	7.7395	7,610.9000	7.6109	(1.661)	0	0	0
2020/02/25	2044	04/02/2021	9.66	Call	Bond Future	2,366.0400	2.3660	2,424.8200	2.4248	2.484	0	0	405
2020/02/25	2044	04/02/2021	10.36	Call	Bond Future	4,791.8100	4.7918	4,886.3100	4.8863	1.972	0	0	0
2020/02/25	2046	07/05/2020			Bond Future	108.0047	108.0047	108.0016	108.0016	(0.003)	0.0000	0.0000	14,000
2020/02/25	2046	06/08/2020			Bond Future	109.9675	109.9675	109.9740	109.9740	0.006	0.0000	0.0000	0
2020/02/25	2046	05/11/2020			Bond Future	110.1340	110.1340	110.1592	110.1592	0.023	0.0000	0.0000	0
2020/02/25	2046	04/02/2021			Bond Future	112.1369	112.1369	112.1899	112.1899	0.047	0.0000	0.0000	0
2020/02/25	2050	07/05/2020			Bond Future	111.9570	111.9570	111.9539	111.9539	(0.003)	0.0000	0.0000	11,773
2020/02/25	2050	06/08/2020			Bond Future	112.1188	112.1188	112.1257	112.1257	0.006	0.0000	0.0000	0
2020/02/25	2050	05/11/2020			Bond Future	114.1120	114.1120	114.1384	114.1384	0.023	0.0000	0.0000	0
2020/02/25	2050	04/02/2021			Bond Future	114.2748	114.2748	114.3293	114.3293	0.048	0.0000	0.0000	0
2020/02/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	AL37	07/05/2020			Index Future	707.6240	707.6240	708.9030	708.9030	0.181	0.0000	0.0000	0
2020/02/25	AL37	06/08/2020			Index Future	720.1740	720.1740	721.5380	721.5380	0.189	0.0000	0.0000	0
2020/02/25	AL37	05/11/2020			Index Future	732.9520	732.9520	734.4640	734.4640	0.206	0.0000	0.0000	0
2020/02/25	AL37	04/02/2021			Index Future	746.1220	746.1220	747.8400	747.8400	0.230	0.0000	0.0000	0
2020/02/25	AL7T	07/05/2020			Index Future	816.7220	816.7220	818.8850	818.8850	0.265	0.0000	0.0000	0
2020/02/25	AL7T	06/08/2020			Index Future	831.2070	831.2070	833.4810	833.4810	0.274	0.0000	0.0000	0
2020/02/25	AL7T	05/11/2020			Index Future	845.9550	845.9550	848.4120	848.4120	0.290	0.0000	0.0000	0
2020/02/25	AL7T	04/02/2021			Index Future	861.1550	861.1550	863.8630	863.8630	0.314	0.0000	0.0000	0
2020/02/25	ALBI	07/05/2020			Index Future	725.6290	725.6290	727.1240	727.1240	0.206	0.0000	0.0000	209
2020/02/25	ALBI	06/08/2020			Index Future	738.4990	738.4990	740.0850	740.0850	0.215	0.0000	0.0000	0
2020/02/25	ALBI	05/11/2020			Index Future	751.6020	751.6020	753.3420	753.3420	0.232	0.0000	0.0000	0
2020/02/25	ALBI	04/02/2021			Index Future	765.1070	765.1070	767.0620	767.0620	0.256	0.0000	0.0000	0
2020/02/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/02/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/02/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	C442	25/04/2042			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
2020/02/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/25	ES33	07/05/2020			Bond Future	10.8942	77.5708	10.8512	77.8183	(0.395)	0.0000	0.0000	350
2020/02/25	ES33	06/08/2020			Bond Future	11.0165	78.9615	10.9707	79.2205	(0.416)	0.0000	0.0000	0
2020/02/25	ES33	05/11/2020			Bond Future	11.1446	76.5559	11.0947	76.8326	(0.448)	0.0000	0.0000	0
2020/02/25	ES33	04/02/2021			Bond Future	11.2804	77.9307	11.2251	78.2314	(0.491)	0.0000	0.0000	0
2020/02/25	ES42	07/05/2020			Bond Future	11.2441	78.1909	11.2218	78.3378	(0.198)	0.0000	0.0000	4,919
2020/02/25	ES42	06/08/2020			Bond Future	11.3636	79.5928	11.3393	79.7494	(0.213)	0.0000	0.0000	0
2020/02/25	ES42	05/11/2020			Bond Future	11.4873	76.7260	11.4601	76.8989	(0.237)	0.0000	0.0000	0
2020/02/25	ES42	04/02/2021			Bond Future	11.6141	78.1035	11.5828	78.2988	(0.270)	0.0000	0.0000	0
2020/02/25	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/25	GOVI	07/05/2020			GOVI	717.5540	717.5540	718.9970	718.9970	0.201	0.0000	0.0000	1,175
2020/02/25	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/25	GOVI	07/05/2020	720.00	Put	GOVI	24,460.0000	2.4460	10,030.0000	1.0030	(58.994)	0	0	0
2020/02/25	GOVI	07/05/2020	719.98	Put	GOVI	24,260.0000	2.4260	9,830.0000	0.9830	(59.481)	0	0	0
2020/02/25	GOVI	07/05/2020	719.99	Put	GOVI	24,360.0000	2.4360	9,930.0000	0.9930	(59.236)	0	0	0
2020/02/25	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/25	GOVI	06/08/2020	728.13	Call	GOVI	21,510.0000	2.1510	36,820.0000	3.6820	71.176	0	0	0
2020/02/25	GOVI	06/08/2020	728.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/25	GOVI	06/08/2020			GOVI	730.2810	730.2810	731.8120	731.8120	0.210	0.0000	0.0000	0
2020/02/25	GOVI	06/08/2020	728.14	Call	GOVI	21,410.0000	2.1410	36,720.0000	3.6720	71.509	0	0	0
2020/02/25	GOVI	06/08/2020	728.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/25	GOVI	06/08/2020	728.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/25	GOVI	06/08/2020	728.12	Call	GOVI	21,610.0000	2.1610	36,920.0000	3.6920	70.847	0	0	0
2020/02/25	GOVI	05/11/2020	737.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/25	GOVI	05/11/2020	737.83	Call	GOVI	54,080.0000	5.4080	70,920.0000	7.0920	31.139	0	0	0
2020/02/25	GOVI	05/11/2020			GOVI	743.2380	743.2380	744.9220	744.9220	0.227	0.0000	0.0000	0
2020/02/25	GOVI	05/11/2020	737.84	Call	GOVI	53,980.0000	5.3980	70,820.0000	7.0820	31.197	0	0	0
2020/02/25	GOVI	05/11/2020	737.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/25	GOVI	05/11/2020	737.85	Call	GOVI	53,880.0000	5.3880	70,720.0000	7.0720	31.255	0	0	0
2020/02/25	GOVI	05/11/2020	737.85	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/25	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/25	GOVI	04/02/2021			GOVI	756.5920	756.5920	758.4880	758.4880	0.251	0.0000	0.0000	0
2020/02/25	GOVI	04/02/2021	750.95	Call	GOVI	56,420.0000	5.6420	75,380.0000	7.5380	33.605	0	0	0
2020/02/25	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/25	GOVI	04/02/2021	750.96	Call	GOVI	56,320.0000	5.6320	75,280.0000	7.5280	33.665	0	0	0
2020/02/25	GOVI	04/02/2021	750.94	Call	GOVI	56,520.0000	5.6520	75,480.0000	7.5480	33.546	0	0	0
2020/02/25	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/02/25	IGOV	07/05/2020			Index Future	263.9290	263.9290	263.8750	263.8750	(0.020)	0.0000	0.0000	1,009
2020/02/25	IGOV	06/08/2020			Index Future	268.6730	268.6730	268.6420	268.6420	(0.012)	0.0000	0.0000	0
2020/02/25	IGOV	05/11/2020			Index Future	273.5030	273.5030	273.5170	273.5170	0.005	0.0000	0.0000	0
2020/02/25	IGOV	04/02/2021			Index Future	278.4790	278.4790	278.5600	278.5600	0.029	0.0000	0.0000	0
2020/02/25	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/02/25	IS02	22/06/2020			Interest Rate Swap	101.9800	101.9800	101.9800	101.9800	0.000	0.0000	0.0000	0
2020/02/25	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/02/25	IS05	17/12/2020			Interest Rate Swap	95.2300	95.2300	95.2300	95.2300	0.000	0.0000	0.0000	0
2020/02/25	IS05	16/03/2021			Interest Rate Swap	94.0900	94.0900	94.0900	94.0900	0.000	0.0000	0.0000	0
2020/02/25	IS05	15/06/2021			Interest Rate Swap	92.8800	92.8800	92.8800	92.8800	0.000	0.0000	0.0000	0
2020/02/25	IS05	21/09/2021			Interest Rate Swap	92.6300	92.6300	92.6200	92.6200	(0.011)	0.0000	0.0000	0
2020/02/25	IS05	21/12/2021			Interest Rate Swap	94.4600	94.4600	94.4500	94.4500	(0.011)	0.0000	0.0000	51
2020/02/25	IS05	15/03/2022			Interest Rate Swap	94.2500	94.2500	94.2300	94.2300	(0.021)	0.0000	0.0000	0
2020/02/25	IS05	21/06/2022			Interest Rate Swap	95.0600	95.0600	95.0400	95.0400	(0.021)	0.0000	0.0000	0
2020/02/25	IS05	20/09/2022			Interest Rate Swap	98.6800	98.6800	98.6400	98.6400	(0.041)	0.0000	0.0000	0
2020/02/25	IS05	20/12/2022			Interest Rate Swap	99.6200	99.6200	99.5700	99.5700	(0.050)	0.0000	0.0000	0
2020/02/25	IS05	22/03/2023			Interest Rate Swap	92.5800	92.5800	92.5100	92.5100	(0.076)	0.0000	0.0000	0
2020/02/25	IS05	20/06/2023			Interest Rate Swap	98.4200	98.4200	98.3400	98.3400	(0.081)	0.0000	0.0000	0
2020/02/25	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/02/25	IS10	17/12/2025			Interest Rate Swap	88.1000	88.1000	87.9400	87.9400	(0.182)	0.0000	0.0000	0
2020/02/25	IS10	16/03/2026			Interest Rate Swap	84.8200	84.8200	84.6500	84.6500	(0.200)	0.0000	0.0000	0
2020/02/25	IS10	15/06/2026			Interest Rate Swap	83.3400	83.3400	83.1700	83.1700	(0.204)	0.0000	0.0000	0
2020/02/25	IS10	21/09/2026			Interest Rate Swap	85.4200	85.4200	85.2500	85.2500	(0.199)	0.0000	0.0000	0
2020/02/25	IS10	21/12/2026			Interest Rate Swap	89.2300	89.2300	89.0700	89.0700	(0.179)	0.0000	0.0000	0
2020/02/25	IS10	15/03/2027			Interest Rate Swap	87.6400	87.6400	87.4700	87.4700	(0.194)	0.0000	0.0000	0
2020/02/25	IS10	21/06/2027			Interest Rate Swap	89.6900	89.6900	89.5400	89.5400	(0.167)	0.0000	0.0000	0
2020/02/25	IS10	20/09/2027			Interest Rate Swap	95.2400	95.2400	95.0900	95.0900	(0.157)	0.0000	0.0000	0
2020/02/25	IS10	20/12/2027			Interest Rate Swap	95.5500	95.5500	95.4000	95.4000	(0.157)	0.0000	0.0000	0
2020/02/25	IS10	22/03/2028			Interest Rate Swap	88.7600	88.7600	88.6100	88.6100	(0.169)	0.0000	0.0000	0
2020/02/25	IS10	20/06/2028			Interest Rate Swap	96.1900	96.1900	96.0400	96.0400	(0.156)	0.0000	0.0000	0
2020/02/25	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/02/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/02/25	R023	07/05/2020	6.91	Put	Bond Future	71.3800	0.0714	61.3900	0.0614	(13.996)	0	0	0
2020/02/25	R023	07/05/2020			Bond Future	6.4064	104.9298	6.3789	105.0010	(0.430)	0.0000	0.0000	67,917
2020/02/25	R023	07/05/2020	6.90	Call	Bond Future	1,338.1200	1.3381	1,399.0600	1.3991	4.554	0	0	0
2020/02/25	R023	07/05/2020	6.90	Put	Bond Future	73.6100	0.0736	63.3400	0.0633	(13.952)	0	0	0
2020/02/25	R023	07/05/2020	6.91	Call	Bond Future	1,361.3200	1.3613	1,422.5400	1.4225	4.497	0	0	0
2020/02/25	R023	07/05/2020	6.89	Call	Bond Future	1,314.9900	1.3150	1,375.6500	1.3756	4.613	0	0	0
2020/02/25	R023	07/05/2020	6.89	Put	Bond Future	75.9000	0.0759	65.3500	0.0654	(13.900)	0	0	0

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2020/02/25	R023	06/08/2020	7.26	Call	Bond Future	2,302.7700		2.3028	2,375.9100	2.3759	3.176	0	0	0
2020/02/25	R023	06/08/2020			Bond Future	6.3123		106.8110	6.2778	106.8930	(0.547)	0.0000	0.0000	0
2020/02/25	R023	06/08/2020	7.26	Put	Bond Future	85.1400		0.0851	76.3000	0.0763	(10.383)	0	0	0
2020/02/25	R023	06/08/2020	7.27	Call	Bond Future	2,324.3500		2.3244	2,397.6400	2.3976	3.153	0	0	0
2020/02/25	R023	06/08/2020	7.28	Put	Bond Future	82.3000		0.0823	73.7400	0.0737	(10.401)	0	0	0
2020/02/25	R023	06/08/2020	7.27	Put	Bond Future	83.6400		0.0836	74.9500	0.0750	(10.390)	0	0	0
2020/02/25	R023	06/08/2020	7.28	Call	Bond Future	2,346.0800		2.3461	2,419.5000	2.4195	3.129	0	0	0
2020/02/25	R023	05/11/2020	7.46	Put	Bond Future	97.0300		0.0970	86.8800	0.0869	(10.461)	0	0	0
2020/02/25	R023	05/11/2020	7.47	Put	Bond Future	95.8300		0.0958	85.8000	0.0858	(10.466)	0	0	0
2020/02/25	R023	05/11/2020			Bond Future	6.2140		104.7563	6.1672	104.8576	(0.753)	0.0000	0.0000	0
2020/02/25	R023	05/11/2020	7.46	Call	Bond Future	2,746.6100		2.7466	2,837.7200	2.8377	3.317	0	0	0
2020/02/25	R023	05/11/2020	7.47	Call	Bond Future	2,766.3300		2.7663	2,857.5600	2.8576	3.298	0	0	0
2020/02/25	R023	05/11/2020	7.45	Call	Bond Future	2,726.9200		2.7269	2,817.9100	2.8179	3.337	0	0	0
2020/02/25	R023	05/11/2020	7.45	Put	Bond Future	98.2500		0.0982	87.9800	0.0880	(10.453)	0	0	0
2020/02/25	R023	04/02/2021	6.34	Call	Bond Future	1,001.9700		1.0020	1,081.7100	1.0817	7.958	0	0	0
2020/02/25	R023	04/02/2021	6.32	Put	Bond Future	514.2100		0.5142	463.9000	0.4639	(9.784)	0	0	0
2020/02/25	R023	04/02/2021			Bond Future	6.0812		106.6378	6.0148	106.7669	(1.092)	0.0000	0.0000	0
2020/02/25	R023	04/02/2021	6.34	Put	Bond Future	500.8200		0.5008	451.5200	0.4515	(9.844)	0	0	0
2020/02/25	R023	04/02/2021	6.32	Call	Bond Future	976.7500		0.9767	1,055.4800	1.0555	8.060	0	0	0
2020/02/25	R023	04/02/2021	6.33	Put	Bond Future	507.2800		0.5073	457.4800	0.4575	(9.817)	0	0	0
2020/02/25	R023	04/02/2021	6.33	Call	Bond Future	989.1300		0.9891	1,068.3700	1.0684	8.011	0	0	0
2020/02/25	R035	07/05/2020	9.48	Put	Bond Future	2,810.1900		2.8102	2,674.2200	2.6742	(4.838)	0	0	0
2020/02/25	R035	07/05/2020	9.47	Call	Bond Future	1,147.3200		1.1473	1,210.1900	1.2102	5.480	0	0	0
2020/02/25	R035	07/05/2020	9.85	Call	Bond Future	2,555.5800		2.5556	2,664.4300	2.6644	4.259	0	0	7,500
2020/02/25	R035	07/05/2020	10.57	Put	Bond Future	324.7000		0.3247	294.7600	0.2948	(9.221)	0	0	3,530
2020/02/25	R035	07/05/2020	9.75	Call	Bond Future	2,128.2700		2.1283	2,225.1500	2.2251	4.552	0	0	5,000
2020/02/25	R035	07/05/2020	10.75	Put	Bond Future	221.6600		0.2217	199.7900	0.1998	(9.866)	0	0	5,000
2020/02/25	R035	07/05/2020			Bond Future	9.6976		95.3559	9.6707	95.5559	(0.278)	0.0000	0.0000	118,227
2020/02/25	R035	07/05/2020	9.11	Put	Bond Future	4,867.7600		4.8678	4,693.4700	4.6935	(3.580)	0	0	0
2020/02/25	R035	07/05/2020	9.11	Call	Bond Future	361.7500		0.3617	387.4900	0.3875	7.115	0	0	5,000
2020/02/25	R035	07/05/2020	9.48	Call	Bond Future	1,177.1700		1.1772	1,241.2300	1.2412	5.442	0	0	0
2020/02/25	R035	07/05/2020	9.47	Put	Bond Future	2,856.3800		2.8564	2,719.2200	2.7192	(4.802)	0	0	0
2020/02/25	R035	07/05/2020	9.85	Put	Bond Future	1,436.0100		1.4360	1,344.8300	1.3448	(6.350)	0	0	0
2020/02/25	R035	07/05/2020	9.78	Put	Bond Future	1,644.6800		1.6447	1,545.1700	1.5452	(6.050)	0	0	0
2020/02/25	R035	07/05/2020	10.57	Call	Bond Future	6,477.1300		6.4771	6,647.2200	6.6472	2.626	0	0	0
2020/02/25	R035	07/05/2020	9.75	Put	Bond Future	1,741.1100		1.7411	1,637.9600	1.6380	(5.924)	0	0	0
2020/02/25	R035	07/05/2020	10.75	Call	Bond Future	7,569.1700		7.5692	7,747.3300	7.7473	2.354	0	0	0
2020/02/25	R035	07/05/2020	9.49	Call	Bond Future	1,207.6400		1.2076	1,272.8800	1.2729	5.402	0	0	0
2020/02/25	R035	07/05/2020	9.49	Put	Bond Future	2,764.7100		2.7647	2,629.9200	2.6299	(4.875)	0	0	0
2020/02/25	R035	07/05/2020	9.55	Put	Bond Future	2,498.1600		2.4982	2,370.5600	2.3706	(5.108)	0	0	0
2020/02/25	R035	07/05/2020	9.55	Call	Bond Future	1,394.9500		1.3950	1,467.3800	1.4674	5.192	0	0	7,500
2020/02/25	R035	07/05/2020	9.78	Call	Bond Future	2,252.4500		2.2525	2,352.9700	2.3530	4.463	0	0	3,530
2020/02/25	R035	07/05/2020	9.18	Put	Bond Future	4,425.1100		4.4251	4,256.9600	4.2570	(3.800)	0	0	0
2020/02/25	R035	07/05/2020	9.18	Call	Bond Future	472.1500		0.4722	504.0300	0.5040	6.752	0	0	3,530
2020/02/25	R035	06/08/2020	9.67	Call	Bond Future	2,541.7000		2.5417	2,634.4500	2.6344	3.649	0	0	500
2020/02/25	R035	06/08/2020	10.45	Put	Bond Future	1,254.8600		1.2549	1,194.0900	1.1941	(4.843)	0	0	500
2020/02/25	R035	06/08/2020	9.00	Put	Bond Future	6,633.6700		6.6337	6,459.6500	6.4597	(2.623)	0	0	0

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2020/02/25	R035	06/08/2020	9.92	Put	Bond Future	2,455.9100	2.4559	2,357.3100	2.3573	(4.015)	0	0	0
2020/02/25	R035	06/08/2020			Bond Future	9.7744	97.0654	9.7453	97.2776	(0.297)	0.0000	0.0000	410
2020/02/25	R035	06/08/2020	9.09	Put	Bond Future	6,089.5800	6.0896	5,922.1000	5.9221	(2.750)	0	0	0
2020/02/25	R035	06/08/2020	9.09	Call	Bond Future	898.8400	0.8988	943.5400	0.9435	4.973	0	0	500
2020/02/25	R035	06/08/2020	9.67	Put	Bond Future	3,307.4400	3.3074	3,188.0100	3.1880	(3.611)	0	0	0
2020/02/25	R035	06/08/2020	9.00	Call	Bond Future	729.5000	0.7295	767.6600	0.7677	5.231	0	0	24,761
2020/02/25	R035	06/08/2020	9.92	Call	Bond Future	3,508.9400	3.5089	3,622.5200	3.6225	3.237	0	0	0
2020/02/25	R035	06/08/2020	10.45	Call	Bond Future	5,997.4900	5.9975	6,148.9000	6.1489	2.525	0	0	0
2020/02/25	R035	06/08/2020	9.93	Call	Bond Future	3,550.4300	3.5504	3,664.8300	3.6648	3.222	0	0	0
2020/02/25	R035	06/08/2020	9.91	Put	Bond Future	2,486.4000	2.4864	2,386.9900	2.3870	(3.998)	0	0	0
2020/02/25	R035	06/08/2020	8.75	Put	Bond Future	8,352.7100	8.3527	8,164.8300	8.1648	(2.249)	0	0	0
2020/02/25	R035	06/08/2020	8.75	Call	Bond Future	427.4700	0.4275	451.7700	0.4518	5.685	0	0	3,000
2020/02/25	R035	06/08/2020	9.93	Put	Bond Future	2,425.7100	2.4257	2,327.9300	2.3279	(4.031)	0	0	0
2020/02/25	R035	06/08/2020	9.91	Call	Bond Future	3,467.6700	3.4677	3,580.4400	3.5804	3.252	0	0	0
2020/02/25	R035	05/11/2020	10.34	Put	Bond Future	2,148.9800	2.1490	2,065.5700	2.0656	(3.881)	0	0	0
2020/02/25	R035	05/11/2020			Bond Future	9.8569	94.2693	9.8246	94.5015	(0.328)	0.0000	0.0000	0
2020/02/25	R035	05/11/2020	10.33	Call	Bond Future	5,476.1400	5.4761	5,624.2800	5.6243	2.705	0	0	0
2020/02/25	R035	05/11/2020	10.33	Put	Bond Future	2,170.6300	2.1706	2,086.5800	2.0866	(3.872)	0	0	0
2020/02/25	R035	05/11/2020	10.34	Call	Bond Future	5,522.4900	5.5225	5,671.2700	5.6713	2.694	0	0	0
2020/02/25	R035	05/11/2020	10.32	Call	Bond Future	5,430.2000	5.4302	5,577.7000	5.5777	2.716	0	0	0
2020/02/25	R035	05/11/2020	10.32	Put	Bond Future	2,192.7700	2.1928	2,108.0800	2.1081	(3.862)	0	0	0
2020/02/25	R035	04/02/2021	10.04	Put	Bond Future	3,865.6200	3.8656	3,743.2600	3.7433	(3.165)	0	0	0
2020/02/25	R035	04/02/2021	10.14	Put	Bond Future	3,556.8800	3.5569	3,441.2900	3.4413	(3.250)	0	0	650
2020/02/25	R035	04/02/2021	11.14	Put	Bond Future	1,536.0300	1.5360	1,475.1200	1.4751	(3.965)	0	0	650
2020/02/25	R035	04/02/2021	10.05	Call	Bond Future	4,578.6700	4.5787	4,716.8000	4.7168	3.017	0	0	0
2020/02/25	R035	04/02/2021			Bond Future	9.9437	95.9622	9.9069	96.2220	(0.370)	0.0000	0.0000	0
2020/02/25	R035	04/02/2021	10.14	Call	Bond Future	4,925.7800	4.9258	5,070.0000	5.0700	2.928	0	0	0
2020/02/25	R035	04/02/2021	10.06	Call	Bond Future	4,616.6000	4.6166	4,755.4100	4.7554	3.007	0	0	0
2020/02/25	R035	04/02/2021	10.06	Put	Bond Future	3,802.0000	3.8020	3,681.0000	3.6810	(3.183)	0	0	0
2020/02/25	R035	04/02/2021	10.04	Call	Bond Future	4,540.8800	4.5409	4,678.3300	4.6783	3.027	0	0	0
2020/02/25	R035	04/02/2021	11.14	Call	Bond Future	9,438.3300	9.4383	9,637.2300	9.6372	2.107	0	0	0
2020/02/25	R035	04/02/2021	10.05	Put	Bond Future	3,833.7000	3.8337	3,712.0200	3.7120	(3.174)	0	0	0
2020/02/25	R186	07/05/2020	8.09	Put	Bond Future	814.2900	0.8143	709.9800	0.7100	(12.810)	0	0	0
2020/02/25	R186	07/05/2020	7.90	Put	Bond Future	1,272.2800	1.2723	1,131.6000	1.1316	(11.057)	0	0	2,500
2020/02/25	R186	07/05/2020	8.28	Put	Bond Future	498.4100	0.4984	425.8500	0.4259	(14.558)	0	0	0
2020/02/25	R186	07/05/2020	8.93	Call	Bond Future	5,363.1900	5.3632	5,611.0300	5.6110	4.621	0	0	0
2020/02/25	R186	07/05/2020			Bond Future	7.9356	117.0790	7.8876	117.3423	(0.605)	0.0000	0.0000	85,255
2020/02/25	R186	07/05/2020	8.08	Call	Bond Future	1,621.8200	1.6218	1,778.9800	1.7790	9.690	0	0	0
2020/02/25	R186	07/05/2020	8.08	Put	Bond Future	834.4500	0.8344	728.3100	0.7283	(12.720)	0	0	0
2020/02/25	R186	07/05/2020	8.50	Call	Bond Future	3,312.1000	3.3121	3,530.5200	3.5305	6.595	0	0	0
2020/02/25	R186	07/05/2020	8.50	Put	Bond Future	273.4000	0.2734	228.5200	0.2285	(16.416)	0	0	23,172
2020/02/25	R186	07/05/2020	8.09	Call	Bond Future	1,655.9500	1.6559	1,814.9400	1.8149	9.601	0	0	0
2020/02/25	R186	07/05/2020	7.90	Call	Bond Future	1,076.8100	1.0768	1,199.4300	1.1994	11.387	0	0	0
2020/02/25	R186	07/05/2020	8.28	Call	Bond Future	2,365.1100	2.3651	2,555.8500	2.5559	8.065	0	0	0
2020/02/25	R186	07/05/2020	8.93	Put	Bond Future	79.0100	0.0790	63.5500	0.0636	(19.567)	0	0	0
2020/02/25	R186	07/05/2020	8.07	Call	Bond Future	1,588.2400	1.5882	1,743.5600	1.7436	9.779	0	0	0
2020/02/25	R186	07/05/2020	8.07	Put	Bond Future	855.1800	0.8552	747.2000	0.7472	(12.627)	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
2020/02/25	R186	07/05/2020	7.60	Put	Bond Future	2,310.9200	2.3109	2,114.3200	2.1143	(8.507)	0	0	0
2020/02/25	R186	07/05/2020	7.60	Call	Bond Future	452.9000	0.4529	519.6000	0.5196	14.727	0	0	0
2020/02/25	R186	06/08/2020	8.25	Call	Bond Future	2,599.0600	2.5991	2,773.7200	2.7737	6.720	0	0	0
2020/02/25	R186	06/08/2020	8.38	Put	Bond Future	945.7900	0.9458	856.7100	0.8567	(9.419)	0	0	0
2020/02/25	R186	06/08/2020			Bond Future	7.9750	113.8749	7.9225	114.1533	(0.659)	0.0000	0.0000	1,870
2020/02/25	R186	06/08/2020	8.37	Call	Bond Future	3,026.8700	3.0269	3,215.1400	3.2151	6.220	0	0	0
2020/02/25	R186	06/08/2020	8.37	Put	Bond Future	960.6500	0.9606	870.5000	0.8705	(9.384)	0	0	0
2020/02/25	R186	06/08/2020	8.25	Put	Bond Future	1,155.4100	1.1554	1,051.6500	1.0517	(8.980)	0	0	3,150
2020/02/25	R186	06/08/2020	8.38	Call	Bond Future	3,063.6900	3.0637	3,253.0300	3.2530	6.180	0	0	0
2020/02/25	R186	06/08/2020	8.36	Call	Bond Future	2,990.2300	2.9902	3,177.4100	3.1774	6.260	0	0	0
2020/02/25	R186	06/08/2020	8.36	Put	Bond Future	975.7200	0.9757	884.4800	0.8845	(9.351)	0	0	0
2020/02/25	R186	05/11/2020	8.64	Put	Bond Future	952.4200	0.9524	868.5600	0.8686	(8.805)	0	0	0
2020/02/25	R186	05/11/2020	8.65	Call	Bond Future	4,117.4600	4.1175	4,337.3700	4.3374	5.341	0	0	0
2020/02/25	R186	05/11/2020			Bond Future	8.0167	115.8726	7.9575	116.1756	(0.738)	0.0000	0.0000	0
2020/02/25	R186	05/11/2020	8.66	Call	Bond Future	4,154.8500	4.1549	4,375.6100	4.3756	5.313	0	0	0
2020/02/25	R186	05/11/2020	8.66	Put	Bond Future	928.5800	0.9286	846.4300	0.8464	(8.847)	0	0	0
2020/02/25	R186	05/11/2020	9.26	Put	Bond Future	438.9000	0.4389	395.5300	0.3955	(9.882)	0	0	3,500
2020/02/25	R186	05/11/2020	8.64	Call	Bond Future	4,080.1800	4.0802	4,299.2300	4.2992	5.369	0	0	0
2020/02/25	R186	05/11/2020	7.84	Put	Bond Future	2,543.3500	2.5434	2,372.9100	2.3729	(6.701)	0	0	0
2020/02/25	R186	05/11/2020	8.65	Put	Bond Future	940.4300	0.9404	857.4300	0.8574	(8.826)	0	0	0
2020/02/25	R186	05/11/2020	8.34	Put	Bond Future	1,396.6100	1.3966	1,283.8500	1.2838	(8.074)	0	0	0
2020/02/25	R186	05/11/2020	8.34	Call	Bond Future	3,033.0400	3.0330	3,223.1900	3.2232	6.269	0	0	3,500
2020/02/25	R186	05/11/2020	9.26	Call	Bond Future	6,568.3300	6.5683	6,827.8700	6.8279	3.951	0	0	0
2020/02/25	R186	05/11/2020	7.84	Call	Bond Future	1,636.0900	1.6361	1,768.5600	1.7686	8.097	0	0	3,500
2020/02/25	R186	04/02/2021	8.15	Call	Bond Future	2,660.6100	2.6606	2,842.5700	2.8426	6.839	0	0	0
2020/02/25	R186	04/02/2021			Bond Future	8.0589	112.6516	7.9906	112.9882	(0.847)	0.0000	0.0000	0
2020/02/25	R186	04/02/2021	8.15	Put	Bond Future	2,213.1500	2.2131	2,058.5000	2.0585	(6.988)	0	0	0
2020/02/25	R186	04/02/2021	8.16	Call	Bond Future	2,687.8100	2.6878	2,870.8400	2.8708	6.810	0	0	0
2020/02/25	R186	04/02/2021	8.17	Put	Bond Future	2,170.2400	2.1702	2,017.7200	2.0177	(7.028)	0	0	0
2020/02/25	R186	04/02/2021	8.16	Put	Bond Future	2,191.4000	2.1914	2,037.8200	2.0378	(7.008)	0	0	0
2020/02/25	R186	04/02/2021	8.17	Call	Bond Future	2,715.5800	2.7156	2,899.6700	2.8997	6.779	0	0	0
2020/02/25	R197	07/05/2020			Bond Future	309.0103	309.0103	308.9936	308.9936	(0.005)	0.0000	0.0000	2,507
2020/02/25	R197	06/08/2020			Bond Future	306.8642	306.8642	306.8745	306.8745	0.003	0.0000	0.0000	0
2020/02/25	R197	05/11/2020			Bond Future	312.3194	312.3194	312.3824	312.3824	0.020	0.0000	0.0000	0
2020/02/25	R197	04/02/2021			Bond Future	310.0363	310.0363	310.1764	310.1764	0.045	0.0000	0.0000	0
2020/02/25	R202	07/05/2020			Bond Future	229.0509	229.0509	229.0444	229.0444	(0.003)	0.0000	0.0000	8,483
2020/02/25	R202	06/08/2020			Bond Future	229.0908	229.0908	229.1044	229.1044	0.006	0.0000	0.0000	0
2020/02/25	R202	05/11/2020			Bond Future	233.1637	233.1637	233.2168	233.2168	0.023	0.0000	0.0000	0
2020/02/25	R202	04/02/2021			Bond Future	233.1747	233.1747	233.2856	233.2856	0.048	0.0000	0.0000	0
2020/02/25	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/02/25	R208	07/05/2020	4.80	Put	Bond Future	1,094.9300	1.0949	1,094.1600	1.0942	(0.070)	0	0	0
2020/02/25	R208	07/05/2020			Bond Future	6.0702	101.3431	6.0693	101.3439	(0.015)	0.0000	0.0000	16,649
2020/02/25	R208	07/05/2020	4.82	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/02/25	R208	07/05/2020	4.82	Put	Bond Future	1,077.5500	1.0775	1,076.7700	1.0768	(0.072)	0	0	0
2020/02/25	R208	07/05/2020	4.81	Put	Bond Future	1,086.2300	1.0862	1,085.4600	1.0855	(0.071)	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
2020/02/25	R208	07/05/2020	4.80	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/02/25	R208	06/08/2020	5.57	Put	Bond Future	106.1100	0.1061	100.4600	0.1005	(5.325)	0	0	0
2020/02/25	R208	06/08/2020			Bond Future	5.6138	103.1601	5.5978	103.1700	(0.287)	0.0000	0.0000	0
2020/02/25	R208	06/08/2020	5.56	Call	Bond Future	75.8700	0.0759	80.1000	0.0801	5.575	0	0	0
2020/02/25	R208	06/08/2020	5.56	Put	Bond Future	109.2600	0.1093	103.5100	0.1035	(5.263)	0	0	0
2020/02/25	R208	06/08/2020	5.57	Call	Bond Future	78.9200	0.0789	83.2500	0.0832	5.487	0	0	0
2020/02/25	R208	06/08/2020	5.55	Call	Bond Future	73.1700	0.0732	77.2900	0.0773	5.631	0	0	0
2020/02/25	R208	06/08/2020	5.55	Put	Bond Future	112.7600	0.1128	106.9000	0.1069	(5.197)	0	0	0
2020/02/25	R208	05/11/2020	4.78	Call	Bond Future	110.1000	0.1101	128.5700	0.1286	16.776	0	0	0
2020/02/25	R208	05/11/2020	4.77	Put	Bond Future	44.1400	0.0441	34.8400	0.0348	(21.069)	0	0	0
2020/02/25	R208	05/11/2020			Bond Future	4.6052	101.5681	4.5337	101.5957	(1.552)	0.0000	0.0000	0
2020/02/25	R208	05/11/2020	4.79	Call	Bond Future	112.9200	0.1129	131.5800	0.1316	16.525	0	0	0
2020/02/25	R208	05/11/2020	4.79	Put	Bond Future	41.7300	0.0417	32.8400	0.0328	(21.304)	0	0	0
2020/02/25	R208	05/11/2020	4.78	Put	Bond Future	42.7600	0.0428	33.6800	0.0337	(21.235)	0	0	0
2020/02/25	R208	05/11/2020	4.77	Call	Bond Future	107.6300	0.1076	125.8800	0.1259	16.956	0	0	0
2020/02/25	R209	07/05/2020	9.47	Call	Bond Future	835.2600	0.8353	894.2000	0.8942	7.056	0	0	0
2020/02/25	R209	07/05/2020			Bond Future	9.7558	72.6825	9.7238	72.8847	(0.327)	0.0000	0.0000	67,905
2020/02/25	R209	07/05/2020	9.45	Call	Bond Future	791.0600	0.7911	847.6700	0.8477	7.156	0	0	0
2020/02/25	R209	07/05/2020	9.45	Put	Bond Future	2,761.6200	2.7616	2,616.0700	2.6161	(5.270)	0	0	0
2020/02/25	R209	07/05/2020	9.47	Put	Bond Future	2,674.5800	2.6746	2,531.3600	2.5314	(5.355)	0	0	0
2020/02/25	R209	07/05/2020	9.46	Call	Bond Future	812.9700	0.8130	870.7400	0.8707	7.106	0	0	0
2020/02/25	R209	07/05/2020	9.46	Put	Bond Future	2,717.8700	2.7179	2,573.4800	2.5735	(5.313)	0	0	0
2020/02/25	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/25	R209	06/08/2020	5.55	Put	Bond Future	35,547.5600	35.5476	35,335.1400	35.3351	(0.598)	0	0	0
2020/02/25	R209	06/08/2020			Bond Future	9.8289	73.9856	9.7949	74.1980	(0.346)	0.0000	0.0000	200
2020/02/25	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/25	R209	06/08/2020	5.57	Put	Bond Future	35,330.7500	35.3307	35,118.3300	35.1183	(0.601)	0	0	0
2020/02/25	R209	06/08/2020	5.56	Put	Bond Future	35,439.0800	35.4391	35,226.6600	35.2267	(0.599)	0	0	0
2020/02/25	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/25	R209	05/11/2020	10.02	Call	Bond Future	3,461.2400	3.4612	3,584.0800	3.5841	3.549	0	0	0
2020/02/25	R209	05/11/2020			Bond Future	9.9039	72.1337	9.8668	72.3623	(0.374)	0.0000	0.0000	0
2020/02/25	R209	05/11/2020	10.00	Call	Bond Future	3,394.0500	3.3940	3,515.4700	3.5155	3.577	0	0	0
2020/02/25	R209	05/11/2020	10.00	Put	Bond Future	2,805.9200	2.8059	2,698.6900	2.6987	(3.822)	0	0	0
2020/02/25	R209	05/11/2020	10.02	Put	Bond Future	2,751.6000	2.7516	2,645.7900	2.6458	(3.845)	0	0	0
2020/02/25	R209	05/11/2020	10.01	Call	Bond Future	3,427.4500	3.4275	3,549.5800	3.5496	3.563	0	0	0
2020/02/25	R209	05/11/2020	10.01	Put	Bond Future	2,778.5300	2.7785	2,672.0100	2.6720	(3.834)	0	0	0
2020/02/25	R209	04/02/2021	10.12	Put	Bond Future	3,225.3800	3.2254	3,111.5200	3.1115	(3.530)	0	0	0
2020/02/25	R209	04/02/2021			Bond Future	9.9808	73.4290	9.9396	73.6798	(0.413)	0.0000	0.0000	0
2020/02/25	R209	04/02/2021	10.11	Call	Bond Future	4,030.7700	4.0308	4,167.0300	4.1670	3.380	0	0	0
2020/02/25	R209	04/02/2021	10.11	Put	Bond Future	3,252.0900	3.2521	3,137.5700	3.1376	(3.521)	0	0	0
2020/02/25	R209	04/02/2021	10.12	Call	Bond Future	4,063.8100	4.0638	4,200.7300	4.2007	3.369	0	0	0
2020/02/25	R209	04/02/2021	10.10	Call	Bond Future	3,997.8400	3.9978	4,133.4500	4.1335	3.392	0	0	0
2020/02/25	R209	04/02/2021	10.10	Put	Bond Future	3,278.9800	3.2790	3,163.8100	3.1638	(3.512)	0	0	0
2020/02/25	R210	07/05/2020			Bond Future	188.1505	188.1505	188.1442	188.1442	(0.003)	0.0000	0.0000	1,935
2020/02/25	R210	06/08/2020			Bond Future	191.5699	191.5699	191.5803	191.5803	0.005	0.0000	0.0000	0
2020/02/25	R210	05/11/2020			Bond Future	192.2642	192.2642	192.3074	192.3074	0.022	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
2020/02/25	R210	04/02/2021			Bond Future	195.7612	195.7612	195.8524	195.8524	0.047	0.0000	0.0000	0
2020/02/25	R212	07/05/2020			Bond Future	165.0587	165.0587	165.0487	165.0487	(0.006)	0.0000	0.0000	6,719
2020/02/25	R212	06/08/2020			Bond Future	165.7728	165.7728	165.7774	165.7774	0.003	0.0000	0.0000	0
2020/02/25	R212	05/11/2020			Bond Future	168.7199	168.7199	168.7529	168.7529	0.020	0.0000	0.0000	0
2020/02/25	R212	04/02/2021			Bond Future	169.4692	169.4692	169.5443	169.5443	0.044	0.0000	0.0000	0
2020/02/25	R213	07/05/2020	9.01	Put	Bond Future	1,767.9000	1.7679	1,634.9300	1.6349	(7.521)	0	0	0
2020/02/25	R213	07/05/2020	9.00	Call	Bond Future	1,198.1900	1.1982	1,292.2800	1.2923	7.853	0	0	0
2020/02/25	R213	07/05/2020			Bond Future	9.0979	87.1434	9.0607	87.3720	(0.409)	0.0000	0.0000	18,251
2020/02/25	R213	07/05/2020	9.01	Call	Bond Future	1,226.2100	1.2262	1,321.8000	1.3218	7.796	0	0	0
2020/02/25	R213	07/05/2020	9.00	Put	Bond Future	1,801.7700	1.8018	1,667.3000	1.6673	(7.463)	0	0	0
2020/02/25	R213	07/05/2020	9.02	Call	Bond Future	1,254.7700	1.2548	1,351.8600	1.3519	7.738	0	0	0
2020/02/25	R213	07/05/2020	9.02	Put	Bond Future	1,734.6300	1.7346	1,603.1600	1.6032	(7.579)	0	0	0
2020/02/25	R213	06/08/2020	9.31	Call	Bond Future	2,776.1500	2.7762	2,909.1800	2.9092	4.792	0	0	0
2020/02/25	R213	06/08/2020			Bond Future	9.1620	88.7058	9.1221	88.9463	(0.435)	0.0000	0.0000	300
2020/02/25	R213	06/08/2020	9.29	Call	Bond Future	2,707.2500	2.7073	2,838.3300	2.8383	4.842	0	0	0
2020/02/25	R213	06/08/2020	9.29	Put	Bond Future	1,940.4700	1.9405	1,831.0300	1.8310	(5.640)	0	0	0
2020/02/25	R213	06/08/2020	9.31	Put	Bond Future	1,890.4100	1.8904	1,782.9200	1.7829	(5.686)	0	0	0
2020/02/25	R213	06/08/2020	9.30	Call	Bond Future	2,741.6000	2.7416	2,873.6600	2.8737	4.817	0	0	0
2020/02/25	R213	06/08/2020	9.30	Put	Bond Future	1,915.3100	1.9153	1,806.8500	1.8069	(5.663)	0	0	0
2020/02/25	R213	05/11/2020	9.60	Put	Bond Future	1,895.2000	1.8952	1,796.6300	1.7966	(5.201)	0	0	0
2020/02/25	R213	05/11/2020	9.59	Call	Bond Future	3,994.7300	3.9947	4,154.9900	4.1550	4.012	0	0	0
2020/02/25	R213	05/11/2020			Bond Future	9.2326	86.7135	9.1888	86.9731	(0.475)	0.0000	0.0000	0
2020/02/25	R213	05/11/2020	9.60	Call	Bond Future	4,032.3900	4.0324	4,193.4200	4.1934	3.993	0	0	0
2020/02/25	R213	05/11/2020	9.59	Put	Bond Future	1,914.7700	1.9148	1,815.4300	1.8154	(5.188)	0	0	0
2020/02/25	R213	05/11/2020	9.61	Call	Bond Future	4,070.1700	4.0702	4,231.9700	4.2320	3.975	0	0	0
2020/02/25	R213	05/11/2020	9.61	Put	Bond Future	1,875.8000	1.8758	1,778.0000	1.7780	(5.214)	0	0	0
2020/02/25	R213	04/02/2021	9.40	Call	Bond Future	3,527.3600	3.5274	3,680.2900	3.6803	4.336	0	0	0
2020/02/25	R213	04/02/2021	9.39	Put	Bond Future	3,016.2700	3.0163	2,882.6400	2.8826	(4.430)	0	0	0
2020/02/25	R213	04/02/2021			Bond Future	9.3069	88.2709	9.2577	88.5567	(0.528)	0.0000	0.0000	0
2020/02/25	R213	04/02/2021	9.41	Call	Bond Future	3,558.6600	3.5587	3,712.4000	3.7124	4.320	0	0	0
2020/02/25	R213	04/02/2021	9.41	Put	Bond Future	2,963.7500	2.9638	2,831.7300	2.8317	(4.454)	0	0	0
2020/02/25	R213	04/02/2021	9.40	Put	Bond Future	2,989.9200	2.9899	2,857.0900	2.8571	(4.443)	0	0	0
2020/02/25	R213	04/02/2021	9.39	Call	Bond Future	3,496.1800	3.4962	3,648.3100	3.6483	4.351	0	0	0
2020/02/25	R214	07/05/2020	9.77	Put	Bond Future	2,451.3800	2.4514	2,353.4600	2.3535	(3.994)	0	0	0
2020/02/25	R214	07/05/2020			Bond Future	9.9733	71.0547	9.9517	71.1973	(0.217)	0.0000	0.0000	16,772
2020/02/25	R214	07/05/2020	9.76	Call	Bond Future	1,065.2500	1.0653	1,109.1600	1.1092	4.122	0	0	0
2020/02/25	R214	07/05/2020	9.76	Put	Bond Future	2,492.4600	2.4925	2,393.7100	2.3937	(3.962)	0	0	0
2020/02/25	R214	07/05/2020	9.77	Call	Bond Future	1,092.1000	1.0921	1,136.8400	1.1368	4.097	0	0	0
2020/02/25	R214	07/05/2020	9.31	Put	Bond Future	4,856.2100	4.8562	4,727.3400	4.7273	(2.654)	0	0	0
2020/02/25	R214	07/05/2020	10.66	Put	Bond Future	422.3800	0.4224	391.7000	0.3917	(7.264)	0	0	1,250
2020/02/25	R214	07/05/2020	9.75	Call	Bond Future	1,038.7900	1.0388	1,081.8600	1.0819	4.146	0	0	0
2020/02/25	R214	07/05/2020	9.75	Put	Bond Future	2,534.0300	2.5340	2,434.4400	2.4344	(3.930)	0	0	0
2020/02/25	R214	07/05/2020	9.31	Call	Bond Future	264.0100	0.2640	277.8000	0.2778	5.223	0	0	1,250
2020/02/25	R214	07/05/2020	9.91	Put	Bond Future	1,927.4100	1.9274	1,841.4500	1.8415	(4.460)	0	0	0
2020/02/25	R214	07/05/2020	9.91	Call	Bond Future	1,508.5500	1.5085	1,565.2500	1.5653	3.759	0	0	1,250

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2020/02/25	R214	07/05/2020	10.66	Call	Bond Future	4,722.0900	4.7221	4,834.0700	4.8341	2.371	0	0	0
2020/02/25	R214	06/08/2020	9.98	Put	Bond Future	2,898.8100	2.8988	2,814.5300	2.8145	(2.907)	0	0	0
2020/02/25	R214	06/08/2020	9.97	Call	Bond Future	2,443.6000	2.4436	2,510.3000	2.5103	2.730	0	0	0
2020/02/25	R214	06/08/2020			Bond Future	10.0447	72.3286	10.0214	72.4801	(0.232)	0.0000	0.0000	300
2020/02/25	R214	06/08/2020	9.98	Call	Bond Future	2,476.1900	2.4762	2,543.4700	2.5435	2.717	0	0	0
2020/02/25	R214	06/08/2020	9.97	Put	Bond Future	2,931.9400	2.9319	2,847.0800	2.8471	(2.894)	0	0	0
2020/02/25	R214	06/08/2020	9.99	Call	Bond Future	2,508.9800	2.5090	2,576.8500	2.5769	2.705	0	0	0
2020/02/25	R214	06/08/2020	9.99	Put	Bond Future	2,865.9800	2.8660	2,782.2900	2.7823	(2.920)	0	0	0
2020/02/25	R214	05/11/2020	10.26	Put	Bond Future	2,848.5400	2.8485	2,770.6900	2.7707	(2.733)	0	0	0
2020/02/25	R214	05/11/2020			Bond Future	10.1203	70.3024	10.0945	70.4688	(0.255)	0.0000	0.0000	0
2020/02/25	R214	05/11/2020	10.25	Call	Bond Future	3,701.5900	3.7016	3,789.5500	3.7895	2.376	0	0	0
2020/02/25	R214	05/11/2020	10.25	Put	Bond Future	2,876.3500	2.8763	2,797.9800	2.7980	(2.725)	0	0	0
2020/02/25	R214	05/11/2020	10.26	Call	Bond Future	3,736.7700	3.7368	3,825.2500	3.8252	2.368	0	0	0
2020/02/25	R214	05/11/2020	10.24	Call	Bond Future	3,666.5400	3.6665	3,754.0000	3.7540	2.385	0	0	0
2020/02/25	R214	05/11/2020	10.24	Put	Bond Future	2,904.3900	2.9044	2,825.5200	2.8255	(2.716)	0	0	0
2020/02/25	R214	04/02/2021	10.33	Call	Bond Future	4,328.8600	4.3289	4,428.6800	4.4287	2.306	0	0	0
2020/02/25	R214	04/02/2021			Bond Future	10.1994	71.5650	10.1700	71.7519	(0.288)	0.0000	0.0000	0
2020/02/25	R214	04/02/2021	10.31	Call	Bond Future	4,260.6300	4.2606	4,359.4900	4.3595	2.320	0	0	0
2020/02/25	R214	04/02/2021	10.31	Put	Bond Future	3,564.7000	3.5647	3,476.7500	3.4768	(2.467)	0	0	0
2020/02/25	R214	04/02/2021	10.33	Put	Bond Future	3,508.3100	3.5083	3,421.3200	3.4213	(2.480)	0	0	0
2020/02/25	R214	04/02/2021	10.32	Call	Bond Future	4,294.6900	4.2947	4,394.0300	4.3940	2.313	0	0	0
2020/02/25	R214	04/02/2021	10.32	Put	Bond Future	3,536.4100	3.5364	3,448.9400	3.4489	(2.473)	0	0	0
2020/02/25	R248	07/05/2020	9.79	Call	Bond Future	1,033.7400	1.0337	1,065.7200	1.0657	3.094	0	0	0
2020/02/25	R248	07/05/2020	9.77	Put	Bond Future	3,698.5700	3.6986	3,591.9900	3.5920	(2.882)	0	0	0
2020/02/25	R248	07/05/2020	10.20	Call	Bond Future	2,633.6200	2.6336	2,698.9300	2.6989	2.480	0	0	0
2020/02/25	R248	07/05/2020	9.69	Put	Bond Future	4,185.1600	4.1852	4,072.9300	4.0729	(2.682)	0	0	0
2020/02/25	R248	07/05/2020			Bond Future	10.0907	89.2982	10.0742	89.4353	(0.164)	0.0000	0.0000	91,017
2020/02/25	R248	07/05/2020	9.79	Put	Bond Future	3,582.6500	3.5826	3,477.5400	3.4775	(2.934)	0	0	0
2020/02/25	R248	07/05/2020	9.77	Call	Bond Future	975.5900	0.9756	1,006.1000	1.0061	3.127	0	0	0
2020/02/25	R248	07/05/2020	10.70	Call	Bond Future	5,421.7000	5.4217	5,522.6000	5.5226	1.861	0	0	0
2020/02/25	R248	07/05/2020	10.70	Put	Bond Future	626.9300	0.6269	590.7400	0.5907	(5.773)	0	0	300
2020/02/25	R248	07/05/2020	9.78	Put	Bond Future	3,640.2900	3.6403	3,534.4400	3.5344	(2.908)	0	0	0
2020/02/25	R248	07/05/2020	10.20	Put	Bond Future	1,738.3500	1.7384	1,666.5700	1.6666	(4.129)	0	0	300
2020/02/25	R248	07/05/2020	9.69	Call	Bond Future	760.0600	0.7601	784.9200	0.7849	3.271	0	0	300
2020/02/25	R248	07/05/2020	9.78	Call	Bond Future	1,004.4100	1.0044	1,035.6500	1.0356	3.110	0	0	0
2020/02/25	R248	06/08/2020	9.00	Put	Bond Future	10,826.4800	10.8265	10,689.7600	10.6898	(1.263)	0	0	0
2020/02/25	R248	06/08/2020	10.20	Call	Bond Future	3,507.0500	3.5070	3,575.7900	3.5758	1.960	0	0	0
2020/02/25	R248	06/08/2020			Bond Future	10.1653	90.8991	10.1472	91.0467	(0.178)	0.0000	0.0000	400
2020/02/25	R248	06/08/2020	9.25	Put	Bond Future	8,672.5400	8.6725	8,543.3900	8.5434	(1.489)	0	0	0
2020/02/25	R248	06/08/2020	9.25	Call	Bond Future	613.0100	0.6130	631.4400	0.6314	3.006	0	0	20,640
2020/02/25	R248	06/08/2020	10.18	Call	Bond Future	3,421.0000	3.4210	3,488.6100	3.4886	1.976	0	0	0
2020/02/25	R248	06/08/2020	10.18	Put	Bond Future	3,301.2600	3.3013	3,221.2900	3.2213	(2.422)	0	0	0
2020/02/25	R248	06/08/2020	9.00	Call	Bond Future	340.9900	0.3410	351.8500	0.3519	3.185	0	0	3,000
2020/02/25	R248	06/08/2020	10.20	Put	Bond Future	3,224.8700	3.2249	3,146.0300	3.1460	(2.445)	0	0	0
2020/02/25	R248	06/08/2020	10.19	Call	Bond Future	3,463.9000	3.4639	3,532.0800	3.5321	1.968	0	0	0
2020/02/25	R248	06/08/2020	10.19	Put	Bond Future	3,262.8800	3.2629	3,183.4800	3.1835	(2.433)	0	0	0
2020/02/25	R248	05/11/2020	10.02	Put	Bond Future	4,881.6900	4.8817	4,783.3000	4.7833	(2.015)	0	0	0

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2020/02/25	R248	05/11/2020	10.03	Call	Bond Future	3,083.1900	3.0832	3,150.6800	3.1507	2.189	0	0	0
2020/02/25	R248	05/11/2020			Bond Future	10.2441	88.0581	10.2236	88.2234	(0.200)	0.0000	0.0000	0
2020/02/25	R248	05/11/2020	10.04	Call	Bond Future	3,121.0200	3.1210	3,189.0600	3.1891	2.180	0	0	0
2020/02/25	R248	05/11/2020	10.04	Put	Bond Future	4,790.5500	4.7906	4,693.2700	4.6933	(2.031)	0	0	0
2020/02/25	R248	05/11/2020	10.02	Call	Bond Future	3,045.5900	3.0456	3,112.5200	3.1125	2.198	0	0	0
2020/02/25	R248	05/11/2020	10.03	Put	Bond Future	4,835.9300	4.8359	4,738.1000	4.7381	(2.023)	0	0	0
2020/02/25	R248	04/02/2021	10.46	Call	Bond Future	5,274.7300	5.2747	5,375.3000	5.3753	1.907	0	0	0
2020/02/25	R248	04/02/2021	10.47	Put	Bond Future	4,194.0500	4.1940	4,104.9300	4.1049	(2.125)	0	0	0
2020/02/25	R248	04/02/2021			Bond Future	10.3266	89.6396	10.3027	89.8298	(0.232)	0.0000	0.0000	0
2020/02/25	R248	04/02/2021	10.46	Put	Bond Future	4,228.9500	4.2289	4,139.3400	4.1393	(2.119)	0	0	0
2020/02/25	R248	04/02/2021	10.47	Call	Bond Future	5,317.3500	5.3174	5,418.4100	5.4184	1.901	0	0	0
2020/02/25	R248	04/02/2021	10.48	Call	Bond Future	5,359.7500	5.3598	5,461.3000	5.4613	1.895	0	0	0
2020/02/25	R248	04/02/2021	10.48	Put	Bond Future	4,159.0600	4.1591	4,070.4300	4.0704	(2.131)	0	0	0

Total **1316208**