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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/02/2020 TO 26/02/2020

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
2020/02/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	2025	07/05/2020		Bond Future	138.4817	138.4817	138.2074	138.2074	(0.198)	0.0000	0.0000	2,047
2020/02/26	2025	06/08/2020		Bond Future	139.5108	139.5108	139.2311	139.2311	(0.200)	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
2020/02/26	2025	05/11/2020			Bond Future	142.0149	142.0149	141.7306	141.7306	(0.200)	0.0000	0.0000	0
2020/02/26	2025	04/02/2021			Bond Future	143.1106	143.1106	142.8213	142.8213	(0.202)	0.0000	0.0000	0
2020/02/26	2029	07/05/2020			Bond Future	101.9196	101.9196	101.9064	101.9064	(0.013)	0.0000	0.0000	3,806
2020/02/26	2029	06/08/2020			Bond Future	103.7810	103.7810	103.7674	103.7674	(0.013)	0.0000	0.0000	0
2020/02/26	2029	05/11/2020			Bond Future	104.5054	104.5054	104.4918	104.4918	(0.013)	0.0000	0.0000	0
2020/02/26	2029	04/02/2021			Bond Future	106.4319	106.4319	106.4182	106.4182	(0.013)	0.0000	0.0000	0
2020/02/26	2030	07/05/2020	8.79	Call	Bond Future	1,291.8100	1.2918	1,614.1300	1.6141	24.951	0	0	0
2020/02/26	2030	07/05/2020	8.78	Put	Bond Future	1,658.1300	1.6581	1,320.0700	1.3201	(20.388)	0	0	0
2020/02/26	2030	07/05/2020	8.85	Put	Bond Future	1,439.2000	1.4392	1,132.2800	1.1323	(21.326)	0	0	0
2020/02/26	2030	07/05/2020	8.45	Put	Bond Future	2,983.3200	2.9833	2,500.5200	2.5005	(16.183)	0	0	0
2020/02/26	2030	07/05/2020	9.19	Put	Bond Future	670.0700	0.6701	497.0700	0.4971	(25.818)	0	0	7,750
2020/02/26	2030	07/05/2020			Bond Future	8.8437	96.7945	8.7384	97.4505	(1.190)	0.0000	0.0000	75,267
2020/02/26	2030	07/05/2020	8.80	Call	Bond Future	1,321.9700	1.3220	1,648.7600	1.6488	24.720	0	0	0
2020/02/26	2030	07/05/2020	8.80	Put	Bond Future	1,593.2500	1.5932	1,264.1400	1.2641	(20.657)	0	0	0
2020/02/26	2030	07/05/2020	8.45	Call	Bond Future	499.6900	0.4997	672.7900	0.6728	34.641	0	0	5,000
2020/02/26	2030	07/05/2020	9.19	Call	Bond Future	2,786.9800	2.7870	3,269.8800	3.2699	17.327	0	0	0
2020/02/26	2030	07/05/2020	8.79	Put	Bond Future	1,625.3800	1.6254	1,291.8000	1.2918	(20.523)	0	0	0
2020/02/26	2030	07/05/2020	8.78	Call	Bond Future	1,262.2200	1.2622	1,580.0600	1.5801	25.181	0	0	0
2020/02/26	2030	07/05/2020	8.85	Call	Bond Future	1,478.5800	1.4786	1,827.5600	1.8276	23.602	0	0	5,000
2020/02/26	2030	06/08/2020	9.42	Call	Bond Future	4,156.8900	4.1569	4,637.4600	4.6375	11.561	0	0	0
2020/02/26	2030	06/08/2020	9.11	Call	Bond Future	2,928.3400	2.9283	3,334.7400	3.3347	13.878	0	0	0
2020/02/26	2030	06/08/2020			Bond Future	8.9079	94.5293	8.7985	95.1968	(1.229)	0.0000	0.0000	200
2020/02/26	2030	06/08/2020	8.36	Put	Bond Future	4,285.7100	4.2857	3,810.3100	3.8103	(11.093)	0	0	0
2020/02/26	2030	06/08/2020	8.36	Call	Bond Future	882.1500	0.8822	1,074.3000	1.0743	21.782	0	0	800
2020/02/26	2030	06/08/2020	8.86	Put	Bond Future	2,387.0600	2.3871	2,056.2700	2.0563	(13.858)	0	0	0
2020/02/26	2030	06/08/2020	8.86	Call	Bond Future	2,095.4400	2.0954	2,432.2000	2.4322	16.071	0	0	800
2020/02/26	2030	06/08/2020	9.09	Call	Bond Future	2,856.4800	2.8565	3,257.5500	3.2575	14.041	0	0	0
2020/02/26	2030	06/08/2020	9.09	Put	Bond Future	1,759.9400	1.7599	1,493.4600	1.4935	(15.141)	0	0	0
2020/02/26	2030	06/08/2020	9.42	Put	Bond Future	1,114.7900	1.1148	927.8100	0.9278	(16.773)	0	0	800
2020/02/26	2030	06/08/2020	9.11	Put	Bond Future	1,712.3500	1.7124	1,451.2000	1.4512	(15.251)	0	0	0
2020/02/26	2030	06/08/2020	9.10	Call	Bond Future	2,892.3000	2.8923	3,296.0500	3.2961	13.959	0	0	0
2020/02/26	2030	06/08/2020	9.10	Put	Bond Future	1,736.0100	1.7360	1,472.2100	1.4722	(15.196)	0	0	0
2020/02/26	2030	05/11/2020	8.10	Put	Bond Future	6,104.8100	6.1048	5,578.3100	5.5783	(8.624)	0	0	0
2020/02/26	2030	05/11/2020	8.73	Call	Bond Future	2,029.5000	2.0295	2,329.5700	2.3296	14.785	0	0	3,000
2020/02/26	2030	05/11/2020	10.06	Put	Bond Future	831.8000	0.8318	706.8100	0.7068	(15.026)	0	0	1,000
2020/02/26	2030	05/11/2020	9.39	Put	Bond Future	1,727.3300	1.7273	1,497.3500	1.4974	(13.314)	0	0	0
2020/02/26	2030	05/11/2020	9.38	Call	Bond Future	4,150.3700	4.1504	4,597.9400	4.5979	10.784	0	0	0
2020/02/26	2030	05/11/2020			Bond Future	8.9687	96.2039	8.8549	96.8834	(1.269)	0.0000	0.0000	0
2020/02/26	2030	05/11/2020	9.61	Call	Bond Future	5,078.6000	5.0786	5,568.2300	5.5682	9.641	0	0	0
2020/02/26	2030	05/11/2020	9.61	Put	Bond Future	1,364.7600	1.3648	1,174.8700	1.1749	(13.914)	0	0	3,000
2020/02/26	2030	05/11/2020	8.85	Put	Bond Future	3,069.2400	3.0692	2,718.9000	2.7189	(11.415)	0	0	0
2020/02/26	2030	05/11/2020	8.85	Call	Bond Future	2,360.3700	2.3604	2,689.5500	2.6895	13.946	0	0	3,000
2020/02/26	2030	05/11/2020	8.34	Put	Bond Future	4,980.2300	4.9802	4,506.8000	4.5068	(9.506)	0	0	0
2020/02/26	2030	05/11/2020	8.34	Call	Bond Future	1,144.8400	1.1448	1,350.9300	1.3509	18.002	0	0	1,000
2020/02/26	2030	05/11/2020	9.04	Put	Bond Future	2,517.9400	2.5179	2,212.5500	2.2125	(12.129)	0	0	0
2020/02/26	2030	05/11/2020	9.04	Call	Bond Future	2,940.7100	2.9407	3,314.8400	3.3148	12.722	0	0	1,000

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2020/02/26	2030	05/11/2020	9.86	Put	Bond Future	1,047.4900		1.0475	895.8000	0.8958	(14.481)	0	0	14,160
2020/02/26	2030	05/11/2020	8.36	Put	Bond Future	4,893.0900		4.8931	4,424.3200	4.4243	(9.580)	0	0	0
2020/02/26	2030	05/11/2020	8.10	Call	Bond Future	751.9400		0.7519	904.9600	0.9050	20.350	0	0	3,000
2020/02/26	2030	05/11/2020	8.73	Put	Bond Future	3,462.2500		3.4623	3,082.8000	3.0828	(10.960)	0	0	0
2020/02/26	2030	05/11/2020	9.23	Put	Bond Future	2,050.9900		2.0510	1,788.1500	1.7881	(12.815)	0	0	0
2020/02/26	2030	05/11/2020	10.06	Call	Bond Future	7,037.8000		7.0378	7,592.3300	7.5923	7.879	0	0	0
2020/02/26	2030	05/11/2020	10.37	Put	Bond Future	531.1200		0.5311	444.0500	0.4441	(16.394)	0	0	16,000
2020/02/26	2030	05/11/2020	9.39	Call	Bond Future	4,189.0900		4.1891	4,638.6300	4.6386	10.731	0	0	0
2020/02/26	2030	05/11/2020	9.38	Put	Bond Future	1,746.0600		1.7461	1,514.1100	1.5141	(13.284)	0	0	0
2020/02/26	2030	05/11/2020	9.86	Call	Bond Future	6,157.1300		6.1571	6,684.9600	6.6850	8.573	0	0	0
2020/02/26	2030	05/11/2020	8.36	Call	Bond Future	1,182.8000		1.1828	1,393.5500	1.3935	17.818	0	0	14,160
2020/02/26	2030	05/11/2020	8.86	Put	Bond Future	3,037.9300		3.0379	2,689.9900	2.6900	(11.453)	0	0	0
2020/02/26	2030	05/11/2020	8.86	Call	Bond Future	2,389.0600		2.3891	2,720.6400	2.7206	13.879	0	0	14,160
2020/02/26	2030	05/11/2020	9.23	Call	Bond Future	3,587.8900		3.5879	4,004.5700	4.0046	11.614	0	0	3,000
2020/02/26	2030	05/11/2020	10.47	Call	Bond Future	8,854.6300		8.8546	9,457.3600	9.4574	6.807	0	0	0
2020/02/26	2030	05/11/2020	10.47	Put	Bond Future	455.9800		0.4560	379.1900	0.3792	(16.841)	0	0	3,000
2020/02/26	2030	05/11/2020	8.53	Put	Bond Future	4,193.9200		4.1939	3,765.7400	3.7657	(10.210)	0	0	0
2020/02/26	2030	05/11/2020	8.53	Call	Bond Future	1,538.7000		1.5387	1,790.0400	1.7900	16.335	0	0	16,000
2020/02/26	2030	05/11/2020	9.03	Put	Bond Future	2,544.7500		2.5447	2,237.0400	2.2370	(12.092)	0	0	0
2020/02/26	2030	05/11/2020	9.03	Call	Bond Future	2,908.4000		2.9084	3,280.2100	3.2802	12.784	0	0	16,000
2020/02/26	2030	05/11/2020	10.37	Call	Bond Future	8,401.6800		8.4017	8,994.1300	8.9941	7.052	0	0	0
2020/02/26	2030	05/11/2020	9.40	Call	Bond Future	4,227.9500		4.2280	4,679.4400	4.6794	10.679	0	0	0
2020/02/26	2030	05/11/2020	9.40	Put	Bond Future	1,708.7900		1.7088	1,480.7600	1.4808	(13.345)	0	0	0
2020/02/26	2030	04/02/2021	8.36	Call	Bond Future	1,469.9700		1.4700	1,695.4800	1.6955	15.341	0	0	800
2020/02/26	2030	04/02/2021	9.16	Call	Bond Future	3,561.8700		3.5619	3,952.7000	3.9527	10.973	0	0	0
2020/02/26	2030	04/02/2021	9.15	Put	Bond Future	2,838.2600		2.8383	2,535.1300	2.5351	(10.680)	0	0	0
2020/02/26	2030	04/02/2021			Bond Future	9.0305		93.9484	8.9120	94.6404	(1.312)	0.0000	0.0000	0
2020/02/26	2030	04/02/2021	9.17	Call	Bond Future	3,594.0500		3.5940	3,986.8400	3.9868	10.929	0	0	0
2020/02/26	2030	04/02/2021	9.17	Put	Bond Future	2,787.4200		2.7874	2,488.2100	2.4882	(10.734)	0	0	0
2020/02/26	2030	04/02/2021	8.36	Put	Bond Future	5,475.1500		5.4751	5,008.6600	5.0087	(8.520)	0	0	0
2020/02/26	2030	04/02/2021	9.16	Put	Bond Future	2,812.7500		2.8127	2,511.5800	2.5116	(10.707)	0	0	0
2020/02/26	2030	04/02/2021	9.15	Call	Bond Future	3,529.8200		3.5298	3,918.6900	3.9187	11.017	0	0	0
2020/02/26	2030	04/02/2021	8.86	Put	Bond Future	3,659.0100		3.6590	3,297.1000	3.2971	(9.891)	0	0	0
2020/02/26	2030	04/02/2021	8.86	Call	Bond Future	2,661.0400		2.6610	2,991.1300	2.9911	12.405	0	0	800
2020/02/26	2030	04/02/2021	10.20	Call	Bond Future	7,589.6600		7.5897	8,140.6900	8.1407	7.260	0	0	0
2020/02/26	2030	04/02/2021	10.20	Put	Bond Future	1,098.6600		1.0987	957.6900	0.9577	(12.831)	0	0	800
2020/02/26	2032	07/05/2020	9.19	Call	Bond Future	1,409.1900		1.4092	1,735.8300	1.7358	23.179	0	0	0
2020/02/26	2032	07/05/2020	9.54	Put	Bond Future	906.7500		0.9067	698.1900	0.6982	(23.001)	0	0	3,000
2020/02/26	2032	07/05/2020	8.82	Call	Bond Future	481.1000		0.4811	642.8800	0.6429	33.627	0	0	3,000
2020/02/26	2032	07/05/2020	9.20	Call	Bond Future	1,442.4400		1.4424	1,773.6000	1.7736	22.958	0	0	7,500
2020/02/26	2032	07/05/2020			Bond Future	9.2584		93.7534	9.1583	94.4341	(1.081)	0.0000	0.0000	84,122
2020/02/26	2032	07/05/2020	9.17	Call	Bond Future	1,343.9600		1.3440	1,661.5300	1.6615	23.629	0	0	3,000
2020/02/26	2032	07/05/2020	9.17	Put	Bond Future	1,944.6900		1.9447	1,581.5600	1.5816	(18.673)	0	0	0
2020/02/26	2032	07/05/2020	9.54	Call	Bond Future	2,785.5100		2.7855	3,257.6500	3.2576	16.950	0	0	0
2020/02/26	2032	07/05/2020	9.00	Put	Bond Future	2,630.8500		2.6308	2,190.0600	2.1901	(16.755)	0	0	0
2020/02/26	2032	07/05/2020	9.00	Call	Bond Future	859.8800		0.8599	1,099.7900	1.0998	27.900	0	0	7,500
2020/02/26	2032	07/05/2020	9.50	Put	Bond Future	991.1100		0.9911	767.7500	0.7678	(22.536)	0	0	0

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2020/02/26	2032	07/05/2020	9.50	Call	Bond Future	2,606.2000	2.6062	3,063.5400	3.0635	17.548	0	0	7,500
2020/02/26	2032	07/05/2020	9.30	Put	Bond Future	1,513.3000	1.5133	1,208.1400	1.2081	(20.165)	0	0	0
2020/02/26	2032	07/05/2020	9.30	Call	Bond Future	1,794.1700	1.7942	2,169.7100	2.1697	20.931	0	0	7,500
2020/02/26	2032	07/05/2020	9.19	Put	Bond Future	1,873.5400	1.8735	1,519.4800	1.5195	(18.898)	0	0	0
2020/02/26	2032	07/05/2020	8.82	Put	Bond Future	3,513.0300	3.5130	2,994.1100	2.9941	(14.771)	0	0	0
2020/02/26	2032	07/05/2020	9.20	Put	Bond Future	1,838.7000	1.8387	1,489.1600	1.4892	(19.010)	0	0	0
2020/02/26	2032	07/05/2020	9.18	Call	Bond Future	1,376.3600	1.3764	1,698.4700	1.6985	23.403	0	0	0
2020/02/26	2032	07/05/2020	9.18	Put	Bond Future	1,908.8600	1.9089	1,550.2700	1.5503	(18.786)	0	0	0
2020/02/26	2032	06/08/2020	8.79	Put	Bond Future	4,728.7700	4.7288	4,241.7300	4.2417	(10.300)	0	0	0
2020/02/26	2032	06/08/2020	9.29	Put	Bond Future	2,697.5200	2.6975	2,356.3400	2.3563	(12.648)	0	0	0
2020/02/26	2032	06/08/2020	9.46	Put	Bond Future	2,180.6500	2.1806	1,886.9600	1.8870	(13.468)	0	0	0
2020/02/26	2032	06/08/2020	9.45	Call	Bond Future	3,010.8000	3.0108	3,407.2100	3.4072	13.166	0	0	0
2020/02/26	2032	06/08/2020			Bond Future	9.3286	95.4427	9.2249	96.1356	(1.112)	0.0000	0.0000	300
2020/02/26	2032	06/08/2020	9.91	Call	Bond Future	4,959.9100	4.9599	5,466.7000	5.4667	10.218	0	0	0
2020/02/26	2032	06/08/2020	9.91	Put	Bond Future	1,204.0200	1.2040	1,018.0000	1.0180	(15.450)	0	0	800
2020/02/26	2032	06/08/2020	8.79	Call	Bond Future	1,053.5700	1.0536	1,259.3400	1.2593	19.531	0	0	800
2020/02/26	2032	06/08/2020	9.29	Call	Bond Future	2,440.6700	2.4407	2,792.3000	2.7923	14.407	0	0	800
2020/02/26	2032	06/08/2020	9.46	Call	Bond Future	3,048.3500	3.0483	3,447.4700	3.4475	13.093	0	0	0
2020/02/26	2032	06/08/2020	9.45	Put	Bond Future	2,208.7300	2.2087	1,912.3300	1.9123	(13.419)	0	0	0
2020/02/26	2032	06/08/2020	9.47	Call	Bond Future	3,086.1100	3.0861	3,487.9400	3.4879	13.021	0	0	0
2020/02/26	2032	06/08/2020	9.47	Put	Bond Future	2,152.8400	2.1528	1,861.8600	1.8619	(13.516)	0	0	0
2020/02/26	2032	05/11/2020	9.61	Put	Bond Future	2,488.4300	2.4884	2,202.2300	2.2022	(11.501)	0	0	0
2020/02/26	2032	05/11/2020	10.99	Call	Bond Future	10,121.9000	10.1219	10,749.8100	10.7498	6.203	0	0	0
2020/02/26	2032	05/11/2020	9.44	Put	Bond Future	2,968.1000	2.9681	2,643.1600	2.6432	(10.948)	0	0	0
2020/02/26	2032	05/11/2020	11.08	Call	Bond Future	10,561.5600	10.5616	11,197.6700	11.1977	6.023	0	0	0
2020/02/26	2032	05/11/2020	9.77	Put	Bond Future	2,099.1200	2.0991	1,847.1300	1.8471	(12.005)	0	0	0
2020/02/26	2032	05/11/2020			Bond Future	9.4003	92.9753	9.2927	93.6806	(1.144)	0.0000	0.0000	0
2020/02/26	2032	05/11/2020	10.99	Put	Bond Future	498.1000	0.4981	420.7500	0.4208	(15.529)	0	0	3,000
2020/02/26	2032	05/11/2020	9.76	Call	Bond Future	4,428.1700	4.4282	4,879.4000	4.8794	10.190	0	0	0
2020/02/26	2032	05/11/2020	9.76	Put	Bond Future	2,120.8000	2.1208	1,866.7700	1.8668	(11.978)	0	0	0
2020/02/26	2032	05/11/2020	9.11	Call	Bond Future	2,183.1000	2.1831	2,483.8100	2.4838	13.774	0	0	3,000
2020/02/26	2032	05/11/2020	9.61	Call	Bond Future	3,843.3800	3.8434	4,262.4400	4.2624	10.903	0	0	3,000
2020/02/26	2032	05/11/2020	9.44	Call	Bond Future	3,226.9300	3.2269	3,607.2500	3.6073	11.786	0	0	1,000
2020/02/26	2032	05/11/2020	11.08	Put	Bond Future	435.1700	0.4352	366.0200	0.3660	(15.890)	0	0	1,000
2020/02/26	2032	05/11/2020	9.77	Call	Bond Future	4,469.4900	4.4695	4,922.7600	4.9228	10.141	0	0	0
2020/02/26	2032	05/11/2020	9.11	Put	Bond Future	4,103.9300	4.1039	3,699.3800	3.6994	(9.858)	0	0	0
2020/02/26	2032	05/11/2020	8.94	Put	Bond Future	4,799.8300	4.7998	4,353.4400	4.3534	(9.300)	0	0	0
2020/02/26	2032	05/11/2020	8.94	Call	Bond Future	1,728.7500	1.7288	1,987.6200	1.9876	14.974	0	0	1,000
2020/02/26	2032	05/11/2020	9.75	Call	Bond Future	4,387.2800	4.3873	4,836.4500	4.8364	10.238	0	0	0
2020/02/26	2032	05/11/2020	9.75	Put	Bond Future	2,142.9800	2.1430	1,886.8900	1.8869	(11.950)	0	0	0
2020/02/26	2032	04/02/2021	10.82	Put	Bond Future	1,093.9400	1.0939	962.5500	0.9625	(12.011)	0	0	800
2020/02/26	2032	04/02/2021	9.29	Call	Bond Future	3,032.3500	3.0324	3,373.7100	3.3737	11.257	0	0	800
2020/02/26	2032	04/02/2021	9.63	Call	Bond Future	4,154.9700	4.1550	4,565.0100	4.5650	9.869	0	0	0
2020/02/26	2032	04/02/2021			Bond Future	9.4729	94.6681	9.3614	95.3864	(1.177)	0.0000	0.0000	0
2020/02/26	2032	04/02/2021	8.79	Put	Bond Future	6,234.5500	6.2346	5,752.7000	5.7527	(7.729)	0	0	0
2020/02/26	2032	04/02/2021	8.79	Call	Bond Future	1,715.1600	1.7152	1,951.5900	1.9516	13.785	0	0	800
2020/02/26	2032	04/02/2021	9.61	Call	Bond Future	4,084.3400	4.0843	4,490.4900	4.4905	9.944	0	0	0
2020/02/26	2032	04/02/2021	9.61	Put	Bond Future	3,211.9600	3.2120	2,899.8300	2.8998	(9.718)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/26	2032	04/02/2021	10.82	Call	Bond Future	9,198.8300		9.1988	9,785.7200	9.7857	6.380	0	0	0
2020/02/26	2032	04/02/2021	9.29	Put	Bond Future	4,214.3500		4.2144	3,837.4300	3.8374	(8.944)	0	0	0
2020/02/26	2032	04/02/2021	9.63	Put	Bond Future	3,156.2500		3.1563	2,848.0100	2.8480	(9.766)	0	0	0
2020/02/26	2032	04/02/2021	9.62	Call	Bond Future	4,119.7700		4.1198	4,527.8700	4.5279	9.906	0	0	0
2020/02/26	2032	04/02/2021	9.62	Put	Bond Future	3,184.1900		3.1842	2,874.0100	2.8740	(9.741)	0	0	0
2020/02/26	2033	07/05/2020			Bond Future	101.3001		101.3001	101.2314	101.2314	(0.068)	0.0000	0.0000	6,960
2020/02/26	2033	06/08/2020			Bond Future	103.1501		103.1501	103.0801	103.0801	(0.068)	0.0000	0.0000	0
2020/02/26	2033	05/11/2020			Bond Future	103.7853		103.7853	103.7142	103.7142	(0.069)	0.0000	0.0000	0
2020/02/26	2033	04/02/2021			Bond Future	105.6985		105.6985	105.6262	105.6262	(0.068)	0.0000	0.0000	0
2020/02/26	2037	07/05/2020	9.60	Put	Bond Future	2,994.8100		2.9948	2,539.7500	2.5397	(15.195)	0	0	0
2020/02/26	2037	07/05/2020	9.59	Call	Bond Future	1,030.8600		1.0309	1,282.5800	1.2826	24.418	0	0	0
2020/02/26	2037	07/05/2020	9.70	Put	Bond Future	2,539.9900		2.5400	2,130.0400	2.1300	(16.140)	0	0	0
2020/02/26	2037	07/05/2020			Bond Future	9.8560		91.3525	9.7610	92.0638	(0.964)	0.0000	0.0000	69,152
2020/02/26	2037	07/05/2020	9.60	Call	Bond Future	1,059.1800		1.0592	1,315.3800	1.3154	24.189	0	0	0
2020/02/26	2037	07/05/2020	9.59	Put	Bond Future	3,043.3700		3.0434	2,583.8300	2.5838	(15.100)	0	0	0
2020/02/26	2037	07/05/2020	9.70	Call	Bond Future	1,367.9000		1.3679	1,669.2100	1.6692	22.027	0	0	7,500
2020/02/26	2037	07/05/2020	9.61	Call	Bond Future	1,087.9700		1.0880	1,348.6600	1.3487	23.961	0	0	0
2020/02/26	2037	07/05/2020	9.61	Put	Bond Future	2,946.8100		2.9468	2,496.2400	2.4962	(15.290)	0	0	0
2020/02/26	2037	07/05/2020	10.00	Put	Bond Future	1,465.0800		1.4651	1,184.8700	1.1849	(19.126)	0	0	0
2020/02/26	2037	07/05/2020	10.00	Call	Bond Future	2,526.8200		2.5268	2,957.8700	2.9579	17.059	0	0	7,500
2020/02/26	2037	06/08/2020	9.88	Put	Bond Future	3,162.3900		3.1624	2,801.1900	2.8012	(11.422)	0	0	0
2020/02/26	2037	06/08/2020			Bond Future	9.9369		88.7386	9.8387	89.4625	(0.988)	0.0000	0.0000	300
2020/02/26	2037	06/08/2020	9.87	Call	Bond Future	2,706.6300		2.7066	3,066.3400	3.0663	13.290	0	0	0
2020/02/26	2037	06/08/2020	9.87	Put	Bond Future	3,199.0200		3.1990	2,834.9300	2.8349	(11.381)	0	0	0
2020/02/26	2037	06/08/2020	9.88	Call	Bond Future	2,743.8200		2.7438	3,106.4200	3.1064	13.215	0	0	0
2020/02/26	2037	06/08/2020	9.86	Call	Bond Future	2,669.7000		2.6697	3,026.5200	3.0265	13.366	0	0	0
2020/02/26	2037	06/08/2020	9.86	Put	Bond Future	3,235.9900		3.2360	2,869.0100	2.8690	(11.341)	0	0	0
2020/02/26	2037	05/11/2020	10.18	Call	Bond Future	4,207.3600		4.2074	4,633.8200	4.6338	10.136	0	0	0
2020/02/26	2037	05/11/2020	10.17	Put	Bond Future	3,049.9400		3.0499	2,737.3200	2.7373	(10.250)	0	0	0
2020/02/26	2037	05/11/2020			Bond Future	10.0138		90.3106	9.9124	91.0474	(1.013)	0.0000	0.0000	0
2020/02/26	2037	05/11/2020	10.19	Call	Bond Future	4,247.8000		4.2478	4,676.5100	4.6765	10.093	0	0	0
2020/02/26	2037	05/11/2020	10.19	Put	Bond Future	2,989.4300		2.9894	2,681.3200	2.6813	(10.307)	0	0	0
2020/02/26	2037	05/11/2020	10.17	Call	Bond Future	4,166.8000		4.1668	4,591.0000	4.5910	10.180	0	0	0
2020/02/26	2037	05/11/2020	10.18	Put	Bond Future	3,019.7000		3.0197	2,709.3400	2.7093	(10.278)	0	0	0
2020/02/26	2037	04/02/2021	10.27	Call	Bond Future	4,929.8800		4.9299	5,362.0500	5.3621	8.766	0	0	0
2020/02/26	2037	04/02/2021	10.28	Put	Bond Future	3,653.7100		3.6537	3,337.3600	3.3374	(8.658)	0	0	0
2020/02/26	2037	04/02/2021			Bond Future	10.0930		87.6973	9.9881	88.4477	(1.039)	0.0000	0.0000	0
2020/02/26	2037	04/02/2021	10.27	Put	Bond Future	3,684.2200		3.6842	3,365.9700	3.3660	(8.638)	0	0	0
2020/02/26	2037	04/02/2021	10.28	Call	Bond Future	4,968.9400		4.9689	5,403.0100	5.4030	8.736	0	0	0
2020/02/26	2037	04/02/2021	10.29	Call	Bond Future	5,008.1300		5.0081	5,444.0900	5.4441	8.705	0	0	0
2020/02/26	2037	04/02/2021	10.29	Put	Bond Future	3,623.4200		3.6234	3,308.9600	3.3090	(8.679)	0	0	0
2020/02/26	2038	07/05/2020			Bond Future	117.7888		117.7888	117.7755	117.7755	(0.011)	0.0000	0.0000	10,867
2020/02/26	2038	06/08/2020			Bond Future	118.2524		118.2524	118.2387	118.2387	(0.012)	0.0000	0.0000	0
2020/02/26	2038	05/11/2020			Bond Future	120.3748		120.3748	120.3611	120.3611	(0.011)	0.0000	0.0000	0
2020/02/26	2038	04/02/2021			Bond Future	120.8813		120.8813	120.8676	120.8676	(0.011)	0.0000	0.0000	0

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2020/02/26	2040	07/05/2020	9.74	Call	Bond Future	1,060.5900	1.0606	1,327.5500	1.3275	25.171	0	0	0
2020/02/26	2040	07/05/2020	9.75	Put	Bond Future	3,171.0200	3.1710	2,682.0100	2.6820	(15.421)	0	0	0
2020/02/26	2040	07/05/2020	9.85	Put	Bond Future	2,680.3100	2.6803	2,240.6300	2.2406	(16.404)	0	0	0
2020/02/26	2040	07/05/2020			Bond Future	10.0068	93.9003	9.9118	94.6612	(0.950)	0.0000	0.0000	47,815
2020/02/26	2040	07/05/2020	9.74	Put	Bond Future	3,223.0000	3.2230	2,729.0600	2.7291	(15.325)	0	0	0
2020/02/26	2040	07/05/2020	9.75	Call	Bond Future	1,091.0900	1.0911	1,362.9800	1.3630	24.919	0	0	0
2020/02/26	2040	07/05/2020	10.00	Put	Bond Future	2,055.8400	2.0558	1,688.8800	1.6889	(17.850)	0	0	0
2020/02/26	2040	07/05/2020	10.00	Call	Bond Future	2,001.4000	2.0014	2,395.3400	2.3953	19.683	0	0	2,640
2020/02/26	2040	07/05/2020	9.50	Put	Bond Future	4,654.5800	4.6546	4,048.5300	4.0485	(13.021)	0	0	0
2020/02/26	2040	07/05/2020	9.50	Call	Bond Future	477.7300	0.4777	632.5800	0.6326	32.414	0	0	2,640
2020/02/26	2040	07/05/2020	9.73	Call	Bond Future	1,030.4500	1.0305	1,292.4800	1.2925	25.429	0	0	0
2020/02/26	2040	07/05/2020	9.85	Call	Bond Future	1,418.9800	1.4190	1,740.2000	1.7402	22.637	0	0	7,500
2020/02/26	2040	07/05/2020	9.73	Put	Bond Future	3,275.4600	3.2755	2,776.5900	2.7766	(15.231)	0	0	0
2020/02/26	2040	07/05/2020	10.15	Put	Bond Future	1,539.5700	1.5396	1,241.0500	1.2411	(19.390)	0	0	0
2020/02/26	2040	07/05/2020	10.15	Call	Bond Future	2,667.3300	2.6673	3,129.7100	3.1297	17.335	0	0	7,500
2020/02/26	2040	06/08/2020	10.03	Call	Bond Future	2,975.3000	2.9753	3,363.3000	3.3633	13.041	0	0	0
2020/02/26	2040	06/08/2020	10.04	Call	Bond Future	3,014.8800	3.0149	3,405.9200	3.4059	12.970	0	0	0
2020/02/26	2040	06/08/2020	10.02	Put	Bond Future	3,479.1900	3.4792	3,089.6700	3.0897	(11.196)	0	0	0
2020/02/26	2040	06/08/2020			Bond Future	10.0890	91.0817	9.9908	91.8562	(0.973)	0.0000	0.0000	600
2020/02/26	2040	06/08/2020	10.04	Put	Bond Future	3,399.8700	3.3999	3,016.4300	3.0164	(11.278)	0	0	0
2020/02/26	2040	06/08/2020	10.02	Call	Bond Future	2,936.2200	2.9362	3,321.1800	3.3212	13.111	0	0	0
2020/02/26	2040	06/08/2020	10.79	Put	Bond Future	1,368.7600	1.3688	1,176.7300	1.1767	(14.029)	0	0	800
2020/02/26	2040	06/08/2020	9.57	Put	Bond Future	5,641.7500	5.6417	5,110.9500	5.1110	(9.408)	0	0	0
2020/02/26	2040	06/08/2020	10.03	Put	Bond Future	3,439.2300	3.4392	3,052.7500	3.0527	(11.237)	0	0	0
2020/02/26	2040	06/08/2020	10.79	Call	Bond Future	6,608.9800	6.6090	7,191.4300	7.1914	8.813	0	0	0
2020/02/26	2040	06/08/2020	9.57	Call	Bond Future	1,427.2200	1.4272	1,670.9000	1.6709	17.074	0	0	800
2020/02/26	2040	06/08/2020	10.07	Put	Bond Future	3,283.5100	3.2835	2,909.1200	2.9091	(11.402)	0	0	0
2020/02/26	2040	06/08/2020	10.07	Call	Bond Future	3,134.6800	3.1347	3,534.7700	3.5348	12.763	0	0	800
2020/02/26	2040	05/11/2020	10.23	Call	Bond Future	4,104.0200	4.1040	4,535.4700	4.5355	10.513	0	0	2,000
2020/02/26	2040	05/11/2020	11.70	Put	Bond Future	768.5400	0.7685	664.9400	0.6649	(13.480)	0	0	2,000
2020/02/26	2040	05/11/2020	10.00	Call	Bond Future	3,205.4900	3.2055	3,578.5000	3.5785	11.637	0	0	2,000
2020/02/26	2040	05/11/2020	9.50	Call	Bond Future	1,624.2900	1.6243	1,864.7600	1.8648	14.805	0	0	2,000
2020/02/26	2040	05/11/2020	10.30	Call	Bond Future	4,397.6900	4.3977	4,846.2400	4.8462	10.200	0	0	0
2020/02/26	2040	05/11/2020			Bond Future	10.1669	92.6951	10.0656	93.4835	(0.997)	0.0000	0.0000	0
2020/02/26	2040	05/11/2020	10.23	Put	Bond Future	3,618.7900	3.6188	3,261.8200	3.2618	(9.864)	0	0	0
2020/02/26	2040	05/11/2020	9.73	Put	Bond Future	5,762.6000	5.7626	5,275.7000	5.2757	(8.449)	0	0	0
2020/02/26	2040	05/11/2020	9.73	Call	Bond Future	2,284.1500	2.2841	2,585.6700	2.5857	13.201	0	0	2,000
2020/02/26	2040	05/11/2020	10.30	Put	Bond Future	3,378.6400	3.3786	3,038.7700	3.0388	(10.059)	0	0	0
2020/02/26	2040	05/11/2020	11.70	Call	Bond Future	11,483.9100	11.4839	12,168.7300	12.1687	5.963	0	0	0
2020/02/26	2040	05/11/2020	10.00	Put	Bond Future	4,510.1900	4.5102	4,094.7800	4.0948	(9.210)	0	0	0
2020/02/26	2040	05/11/2020	9.50	Put	Bond Future	7,018.7100	7.0187	6,470.7600	6.4708	(7.807)	0	0	0
2020/02/26	2040	05/11/2020	10.31	Call	Bond Future	4,440.3600	4.4404	4,891.3200	4.8913	10.156	0	0	0
2020/02/26	2040	05/11/2020	10.32	Put	Bond Future	3,312.5700	3.3126	2,977.5000	2.9775	(10.115)	0	0	0
2020/02/26	2040	05/11/2020	11.50	Call	Bond Future	10,432.2100	10.4322	11,093.1000	11.0931	6.335	0	0	0
2020/02/26	2040	05/11/2020	11.50	Put	Bond Future	995.2200	0.9952	867.6900	0.8677	(12.814)	0	0	2,000
2020/02/26	2040	05/11/2020	10.31	Put	Bond Future	3,345.4600	3.3455	3,008.0000	3.0080	(10.087)	0	0	0
2020/02/26	2040	05/11/2020	10.32	Call	Bond Future	4,483.2200	4.4832	4,936.5700	4.9366	10.112	0	0	0

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2020/02/26	2040	04/02/2021	9.57	Put	Bond Future	7,653.9800	7.6540	7,125.6100	7.1256	(6.903)	0	0	0
2020/02/26	2040	04/02/2021	10.07	Put	Bond Future	5,223.7400	5.2237	4,808.5300	4.8085	(7.949)	0	0	0
2020/02/26	2040	04/02/2021	10.42	Put	Bond Future	3,927.7300	3.9277	3,587.4200	3.5874	(8.664)	0	0	0
2020/02/26	2040	04/02/2021			Bond Future	10.2472	89.8748	10.1425	90.6776	(1.022)	0.0000	0.0000	0
2020/02/26	2040	04/02/2021	11.74	Call	Bond Future	11,584.5500	11.5845	12,249.3600	12.2494	5.739	0	0	0
2020/02/26	2040	04/02/2021	11.74	Put	Bond Future	1,267.3300	1.2673	1,129.2800	1.1293	(10.893)	0	0	800
2020/02/26	2040	04/02/2021	10.07	Call	Bond Future	3,858.4500	3.8585	4,246.1000	4.2461	10.047	0	0	800
2020/02/26	2040	04/02/2021	10.41	Call	Bond Future	5,186.9000	5.1869	5,647.4000	5.6474	8.878	0	0	0
2020/02/26	2040	04/02/2021	10.41	Put	Bond Future	3,960.4800	3.9605	3,618.1200	3.6181	(8.644)	0	0	0
2020/02/26	2040	04/02/2021	9.57	Call	Bond Future	2,255.3800	2.2554	2,529.8700	2.5299	12.170	0	0	800
2020/02/26	2040	04/02/2021	10.42	Call	Bond Future	5,228.6100	5.2286	5,691.1600	5.6912	8.847	0	0	0
2020/02/26	2040	04/02/2021	10.40	Call	Bond Future	5,145.6700	5.1457	5,604.1100	5.6041	8.909	0	0	0
2020/02/26	2040	04/02/2021	10.40	Put	Bond Future	3,993.8100	3.9938	3,649.3900	3.6494	(8.624)	0	0	0
2020/02/26	2044	07/05/2020	9.81	Call	Bond Future	1,138.5600	1.1386	1,400.1300	1.4001	22.974	0	0	0
2020/02/26	2044	07/05/2020	9.79	Put	Bond Future	3,346.4800	3.3465	2,867.8800	2.8679	(14.302)	0	0	0
2020/02/26	2044	07/05/2020	9.45	Put	Bond Future	5,545.9400	5.5459	4,924.6700	4.9247	(11.202)	0	0	0
2020/02/26	2044	07/05/2020	9.97	Put	Bond Future	2,471.4100	2.4714	2,076.9900	2.0770	(15.959)	0	0	0
2020/02/26	2044	07/05/2020	9.33	Call	Bond Future	202.2500	0.2023	276.4800	0.2765	36.702	0	0	100
2020/02/26	2044	07/05/2020	9.98	Call	Bond Future	1,738.7700	1.7388	2,079.8300	2.0798	19.615	0	0	100
2020/02/26	2044	07/05/2020	9.26	Call	Bond Future	147.2700	0.1473	204.7500	0.2048	39.030	0	0	556
2020/02/26	2044	07/05/2020			Bond Future	10.0648	90.6345	9.9750	91.3653	(0.892)	0.0000	0.0000	77,912
2020/02/26	2044	07/05/2020	9.81	Put	Bond Future	3,239.3500	3.2394	2,770.0700	2.7701	(14.487)	0	0	0
2020/02/26	2044	07/05/2020	9.79	Call	Bond Future	1,077.2600	1.0773	1,329.5100	1.3295	23.416	0	0	0
2020/02/26	2044	07/05/2020	10.81	Call	Bond Future	6,151.7800	6.1518	6,776.9700	6.7770	10.163	0	0	0
2020/02/26	2044	07/05/2020	10.81	Put	Bond Future	453.0000	0.4530	347.3400	0.3473	(23.325)	0	0	129
2020/02/26	2044	07/05/2020	9.33	Put	Bond Future	6,493.3600	6.4934	5,836.7400	5.8367	(10.112)	0	0	0
2020/02/26	2044	07/05/2020	9.80	Put	Bond Future	3,292.5200	3.2925	2,818.5800	2.8186	(14.394)	0	0	0
2020/02/26	2044	07/05/2020	9.45	Call	Bond Future	331.9500	0.3320	441.5300	0.4415	33.011	0	0	129
2020/02/26	2044	07/05/2020	9.97	Call	Bond Future	1,699.6300	1.6996	2,036.0600	2.0361	19.794	0	0	129
2020/02/26	2044	07/05/2020	9.98	Put	Bond Future	2,428.5600	2.4286	2,038.7700	2.0388	(16.050)	0	0	0
2020/02/26	2044	07/05/2020	11.09	Call	Bond Future	7,934.3000	7.9343	8,601.8300	8.6018	8.413	0	0	0
2020/02/26	2044	07/05/2020	9.26	Put	Bond Future	7,076.1200	7.0761	6,402.7500	6.4027	(9.516)	0	0	0
2020/02/26	2044	07/05/2020	9.91	Put	Bond Future	2,740.9300	2.7409	2,318.5200	2.3185	(15.411)	0	0	0
2020/02/26	2044	07/05/2020	9.80	Call	Bond Future	1,107.5800	1.1076	1,364.4900	1.3645	23.196	0	0	0
2020/02/26	2044	07/05/2020	11.09	Put	Bond Future	253.3700	0.2534	190.0500	0.1900	(24.991)	0	0	100
2020/02/26	2044	07/05/2020	9.91	Call	Bond Future	1,474.6000	1.4746	1,783.0400	1.7830	20.917	0	0	556
2020/02/26	2044	07/05/2020	11.02	Call	Bond Future	7,485.7800	7.4858	8,144.6000	8.1446	8.801	0	0	0
2020/02/26	2044	07/05/2020	11.02	Put	Bond Future	292.7200	0.2927	220.6900	0.2207	(24.607)	0	0	556
2020/02/26	2044	06/08/2020	9.98	Call	Bond Future	2,640.8400	2.6408	2,981.9700	2.9820	12.917	0	0	602
2020/02/26	2044	06/08/2020	11.09	Put	Bond Future	1,071.1700	1.0712	924.3300	0.9243	(13.708)	0	0	602
2020/02/26	2044	06/08/2020	9.01	Call	Bond Future	372.5500	0.3726	456.1200	0.4561	22.432	0	0	140
2020/02/26	2044	06/08/2020	9.66	Call	Bond Future	1,573.3700	1.5734	1,818.0100	1.8180	15.549	0	0	140
2020/02/26	2044	06/08/2020	9.88	Call	Bond Future	2,277.2400	2.2772	2,588.3700	2.5884	13.663	0	0	0
2020/02/26	2044	06/08/2020			Bond Future	10.1442	87.8823	10.0516	88.6262	(0.914)	0.0000	0.0000	500
2020/02/26	2044	06/08/2020	9.36	Put	Bond Future	7,482.6400	7.4826	6,896.9200	6.8969	(7.828)	0	0	0
2020/02/26	2044	06/08/2020	9.36	Call	Bond Future	841.1000	0.8411	999.3300	0.9993	18.812	0	0	602
2020/02/26	2044	06/08/2020	9.98	Put	Bond Future	3,966.5100	3.9665	3,563.6900	3.5637	(10.156)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/26	2044	06/08/2020	9.86	Call	Bond Future	2,207.9600	2.2080	2,513.0600	2.5131	13.818	0	0	0
2020/02/26	2044	06/08/2020	9.86	Put	Bond Future	4,523.3400	4.5233	4,084.4900	4.0845	(9.702)	0	0	0
2020/02/26	2044	06/08/2020	11.09	Call	Bond Future	8,099.4800	8.0995	8,696.5900	8.6966	7.372	0	0	0
2020/02/26	2044	06/08/2020	9.01	Put	Bond Future	10,248.8700	10.2489	9,588.4900	9.5885	(6.443)	0	0	0
2020/02/26	2044	06/08/2020	9.66	Put	Bond Future	5,579.2600	5.5793	5,079.9500	5.0800	(8.949)	0	0	0
2020/02/26	2044	06/08/2020	9.88	Put	Bond Future	4,426.4100	4.4264	3,993.5900	3.9936	(9.778)	0	0	0
2020/02/26	2044	06/08/2020	10.93	Call	Bond Future	7,195.1700	7.1952	7,767.1800	7.7672	7.950	0	0	0
2020/02/26	2044	06/08/2020	10.93	Put	Bond Future	1,287.6100	1.2876	1,115.6700	1.1157	(13.353)	0	0	140
2020/02/26	2044	06/08/2020	9.87	Call	Bond Future	2,242.3400	2.2423	2,550.4600	2.5505	13.741	0	0	0
2020/02/26	2044	06/08/2020	9.87	Put	Bond Future	4,474.5500	4.4745	4,038.7200	4.0387	(9.740)	0	0	0
2020/02/26	2044	05/11/2020	11.06	Put	Bond Future	1,653.4900	1.6535	1,466.5500	1.4666	(11.306)	0	0	525
2020/02/26	2044	05/11/2020	11.43	Call	Bond Future	9,883.6300	9.8836	10,502.7100	10.5027	6.264	0	0	0
2020/02/26	2044	05/11/2020	9.72	Put	Bond Future	6,137.4200	6.1374	5,650.5500	5.6505	(7.933)	0	0	0
2020/02/26	2044	05/11/2020	9.97	Call	Bond Future	2,891.1300	2.8911	3,227.1200	3.2271	11.621	0	0	568
2020/02/26	2044	05/11/2020	9.29	Put	Bond Future	8,899.7800	8.8998	8,309.1300	8.3091	(6.637)	0	0	0
2020/02/26	2044	05/11/2020	9.96	Put	Bond Future	4,937.2800	4.9373	4,513.4100	4.5134	(8.585)	0	0	0
2020/02/26	2044	05/11/2020	10.36	Call	Bond Future	4,448.6000	4.4486	4,881.3800	4.8814	9.728	0	0	0
2020/02/26	2044	05/11/2020			Bond Future	10.2196	89.4391	10.1240	90.1963	(0.935)	0.0000	0.0000	0
2020/02/26	2044	05/11/2020	9.72	Call	Bond Future	2,055.1000	2.0551	2,325.4800	2.3255	13.157	0	0	1,815
2020/02/26	2044	05/11/2020	9.97	Put	Bond Future	4,891.9200	4.8919	4,470.6600	4.4707	(8.611)	0	0	0
2020/02/26	2044	05/11/2020	9.96	Call	Bond Future	2,854.7400	2.8547	3,188.1200	3.1881	11.678	0	0	0
2020/02/26	2044	05/11/2020	11.38	Call	Bond Future	9,607.9600	9.6080	10,221.3200	10.2213	6.384	0	0	0
2020/02/26	2044	05/11/2020	11.38	Put	Bond Future	1,221.7600	1.2218	1,077.8700	1.0779	(11.777)	0	0	568
2020/02/26	2044	05/11/2020	10.34	Call	Bond Future	4,362.5200	4.3625	4,790.5900	4.7906	9.812	0	0	0
2020/02/26	2044	05/11/2020	10.34	Put	Bond Future	3,423.7100	3.4237	3,094.5300	3.0945	(9.615)	0	0	0
2020/02/26	2044	05/11/2020	11.06	Call	Bond Future	7,867.9400	7.8679	8,438.2500	8.4383	7.249	0	0	0
2020/02/26	2044	05/11/2020	10.04	Put	Bond Future	4,581.5500	4.5815	4,178.3400	4.1783	(8.801)	0	0	0
2020/02/26	2044	05/11/2020	11.17	Put	Bond Future	1,487.3500	1.4874	1,316.5300	1.3165	(11.485)	0	0	1,815
2020/02/26	2044	05/11/2020	11.43	Put	Bond Future	1,167.0900	1.1671	1,028.9200	1.0289	(11.839)	0	0	1,815
2020/02/26	2044	05/11/2020	8.87	Put	Bond Future	12,286.2500	12.2863	11,620.8800	11.6209	(5.416)	0	0	0
2020/02/26	2044	05/11/2020	9.29	Call	Bond Future	1,045.2600	1.0453	1,211.8600	1.2119	15.939	0	0	568
2020/02/26	2044	05/11/2020	10.36	Put	Bond Future	3,355.5100	3.3555	3,031.0400	3.0310	(9.670)	0	0	0
2020/02/26	2044	05/11/2020	10.04	Call	Bond Future	3,149.5600	3.1496	3,503.6000	3.5036	11.241	0	0	525
2020/02/26	2044	05/11/2020	9.34	Put	Bond Future	8,535.3300	8.5353	7,955.2800	7.9553	(6.796)	0	0	0
2020/02/26	2044	05/11/2020	9.34	Call	Bond Future	1,132.4100	1.1324	1,309.6100	1.3096	15.648	0	0	525
2020/02/26	2044	05/11/2020	11.17	Call	Bond Future	8,459.7500	8.4598	9,046.1800	9.0462	6.932	0	0	0
2020/02/26	2044	05/11/2020	8.87	Call	Bond Future	496.1100	0.4961	587.9900	0.5880	18.520	0	0	1,815
2020/02/26	2044	05/11/2020	10.02	Put	Bond Future	4,668.9200	4.6689	4,260.5800	4.2606	(8.746)	0	0	0
2020/02/26	2044	05/11/2020	10.02	Call	Bond Future	3,075.0300	3.0750	3,423.9400	3.4239	11.347	0	0	1,815
2020/02/26	2044	05/11/2020	10.35	Call	Bond Future	4,405.4700	4.4055	4,835.9000	4.8359	9.770	0	0	0
2020/02/26	2044	05/11/2020	10.35	Put	Bond Future	3,389.4600	3.3895	3,062.6400	3.0626	(9.642)	0	0	0
2020/02/26	2044	04/02/2021	10.04	Put	Bond Future	5,692.3900	5.6924	5,276.6600	5.2767	(7.303)	0	0	0
2020/02/26	2044	04/02/2021	10.37	Call	Bond Future	4,927.0400	4.9270	5,351.4600	5.3515	8.614	0	0	0
2020/02/26	2044	04/02/2021	10.35	Put	Bond Future	4,436.0900	4.4361	4,085.3200	4.0853	(7.907)	0	0	0
2020/02/26	2044	04/02/2021			Bond Future	10.2970	86.6846	10.1983	87.4558	(0.958)	0.0000	0.0000	0
2020/02/26	2044	04/02/2021	10.37	Put	Bond Future	4,363.6900	4.3637	4,016.9500	4.0169	(7.946)	0	0	0
2020/02/26	2044	04/02/2021	10.35	Call	Bond Future	4,845.7300	4.8457	5,266.1200	5.2661	8.675	0	0	0
2020/02/26	2044	04/02/2021	10.04	Call	Bond Future	3,659.8000	3.6598	4,015.2300	4.0152	9.712	0	0	0

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2020/02/26	2044	04/02/2021	10.84	Call	Bond Future	6,993.6900	6.9937	7,505.5200	7.5055	7.318	0	0	0
2020/02/26	2044	04/02/2021	10.36	Put	Bond Future	4,399.7600	4.3998	4,051.0100	4.0510	(7.927)	0	0	0
2020/02/26	2044	04/02/2021	10.84	Put	Bond Future	2,946.0200	2.9460	2,686.6900	2.6867	(8.803)	0	0	405
2020/02/26	2044	04/02/2021	10.29	Call	Bond Future	4,605.6200	4.6056	5,013.7800	5.0138	8.862	0	0	0
2020/02/26	2044	04/02/2021	10.29	Put	Bond Future	4,659.8800	4.6599	4,296.8800	4.2969	(7.790)	0	0	405
2020/02/26	2044	04/02/2021	9.66	Put	Bond Future	7,610.9000	7.6109	7,112.1800	7.1122	(6.553)	0	0	0
2020/02/26	2044	04/02/2021	9.66	Call	Bond Future	2,424.8200	2.4248	2,697.2600	2.6973	11.235	0	0	405
2020/02/26	2044	04/02/2021	10.36	Call	Bond Future	4,886.3100	4.8863	5,308.7200	5.3087	8.645	0	0	0
2020/02/26	2046	07/05/2020			Bond Future	108.0016	108.0016	107.6030	107.6030	(0.369)	0.0000	0.0000	14,000
2020/02/26	2046	06/08/2020			Bond Future	109.9740	109.9740	109.5682	109.5682	(0.369)	0.0000	0.0000	0
2020/02/26	2046	05/11/2020			Bond Future	110.1592	110.1592	109.7463	109.7463	(0.375)	0.0000	0.0000	0
2020/02/26	2046	04/02/2021			Bond Future	112.1899	112.1899	111.7695	111.7695	(0.375)	0.0000	0.0000	0
2020/02/26	2050	07/05/2020			Bond Future	111.9539	111.9539	111.9416	111.9416	(0.011)	0.0000	0.0000	11,818
2020/02/26	2050	06/08/2020			Bond Future	112.1257	112.1257	112.1131	112.1131	(0.011)	0.0000	0.0000	0
2020/02/26	2050	05/11/2020			Bond Future	114.1384	114.1384	114.1255	114.1255	(0.011)	0.0000	0.0000	0
2020/02/26	2050	04/02/2021			Bond Future	114.3293	114.3293	114.3166	114.3166	(0.011)	0.0000	0.0000	0
2020/02/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	AL37	07/05/2020			Index Future	708.9030	708.9030	712.1740	712.1740	0.461	0.0000	0.0000	0
2020/02/26	AL37	06/08/2020			Index Future	721.5380	721.5380	724.8670	724.8670	0.461	0.0000	0.0000	0
2020/02/26	AL37	05/11/2020			Index Future	734.4640	734.4640	737.8520	737.8520	0.461	0.0000	0.0000	0
2020/02/26	AL37	04/02/2021			Index Future	747.8400	747.8400	751.2900	751.2900	0.461	0.0000	0.0000	0
2020/02/26	AL7T	07/05/2020			Index Future	818.8850	818.8850	824.5390	824.5390	0.690	0.0000	0.0000	0
2020/02/26	AL7T	06/08/2020			Index Future	833.4810	833.4810	839.2360	839.2360	0.690	0.0000	0.0000	0
2020/02/26	AL7T	05/11/2020			Index Future	848.4120	848.4120	854.2700	854.2700	0.690	0.0000	0.0000	0
2020/02/26	AL7T	04/02/2021			Index Future	863.8630	863.8630	869.8280	869.8280	0.691	0.0000	0.0000	0
2020/02/26	ALBI	07/05/2020			Index Future	727.1240	727.1240	732.0360	732.0360	0.676	0.0000	0.0000	209
2020/02/26	ALBI	06/08/2020			Index Future	740.0850	740.0850	745.0830	745.0830	0.675	0.0000	0.0000	0
2020/02/26	ALBI	05/11/2020			Index Future	753.3420	753.3420	758.4310	758.4310	0.676	0.0000	0.0000	0
2020/02/26	ALBI	04/02/2021			Index Future	767.0620	767.0620	772.2430	772.2430	0.675	0.0000	0.0000	0
2020/02/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	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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2020/02/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/02/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	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
2020/02/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/26	ES33	07/05/2020			Bond Future	10.8512	77.8183	10.7442	78.4394	(0.986)	0.0000	0.0000	350
2020/02/26	ES33	06/08/2020			Bond Future	10.9707	79.2205	10.8597	79.8526	(1.011)	0.0000	0.0000	0
2020/02/26	ES33	05/11/2020			Bond Future	11.0947	76.8326	10.9796	77.4760	(1.037)	0.0000	0.0000	0
2020/02/26	ES33	04/02/2021			Bond Future	11.2251	78.2314	11.1056	78.8867	(1.065)	0.0000	0.0000	0
2020/02/26	ES42	07/05/2020			Bond Future	11.2218	78.3378	11.1149	79.0479	(0.952)	0.0000	0.0000	4,919
2020/02/26	ES42	06/08/2020			Bond Future	11.3393	79.7494	11.2287	80.4722	(0.976)	0.0000	0.0000	0
2020/02/26	ES42	05/11/2020			Bond Future	11.4601	76.8989	11.3454	77.6346	(1.001)	0.0000	0.0000	0
2020/02/26	ES42	04/02/2021			Bond Future	11.5828	78.2988	11.4638	79.0480	(1.027)	0.0000	0.0000	0
2020/02/26	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	38,220.0000	3.8220	100.000	0	0	0
2020/02/26	GOVI	07/05/2020			GOVI	718.9970	718.9970	723.8020	723.8020	0.668	0.0000	0.0000	1,175
2020/02/26	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	38,120.0000	3.8120	100.000	0	0	0
2020/02/26	GOVI	07/05/2020	720.00	Put	GOVI	10,030.0000	1.0030	0.0000	0.0000	(100.000)	0	0	0
2020/02/26	GOVI	07/05/2020	719.98	Put	GOVI	9,830.0000	0.9830	0.0000	0.0000	(100.000)	0	0	0
2020/02/26	GOVI	07/05/2020	719.99	Put	GOVI	9,930.0000	0.9930	0.0000	0.0000	(100.000)	0	0	0
2020/02/26	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	38,020.0000	3.8020	100.000	0	0	0
2020/02/26	GOVI	06/08/2020	728.13	Call	GOVI	36,820.0000	3.6820	85,730.0000	8.5730	132.835	0	0	0
2020/02/26	GOVI	06/08/2020	728.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/26	GOVI	06/08/2020			GOVI	731.8120	731.8120	736.7030	736.7030	0.668	0.0000	0.0000	0
2020/02/26	GOVI	06/08/2020	728.14	Call	GOVI	36,720.0000	3.6720	85,630.0000	8.5630	133.197	0	0	0
2020/02/26	GOVI	06/08/2020	728.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/26	GOVI	06/08/2020	728.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/26	GOVI	06/08/2020	728.12	Call	GOVI	36,920.0000	3.6920	85,830.0000	8.5830	132.476	0	0	0
2020/02/26	GOVI	05/11/2020	737.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/26	GOVI	05/11/2020	737.83	Call	GOVI	70,920.0000	7.0920	120,700.0000	12.0700	70.192	0	0	0
2020/02/26	GOVI	05/11/2020			GOVI	744.9220	744.9220	749.9000	749.9000	0.668	0.0000	0.0000	0
2020/02/26	GOVI	05/11/2020	737.84	Call	GOVI	70,820.0000	7.0820	120,600.0000	12.0600	70.291	0	0	0
2020/02/26	GOVI	05/11/2020	737.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/26	GOVI	05/11/2020	737.85	Call	GOVI	70,720.0000	7.0720	120,500.0000	12.0500	70.390	0	0	0
2020/02/26	GOVI	05/11/2020	737.85	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/26	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/26	GOVI	04/02/2021			GOVI	758.4880	758.4880	763.5580	763.5580	0.668	0.0000	0.0000	0
2020/02/26	GOVI	04/02/2021	750.95	Call	GOVI	75,380.0000	7.5380	126,080.0000	12.6080	67.259	0	0	0
2020/02/26	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/26	GOVI	04/02/2021	750.96	Call	GOVI	75,280.0000	7.5280	125,980.0000	12.5980	67.349	0	0	0
2020/02/26	GOVI	04/02/2021	750.94	Call	GOVI	75,480.0000	7.5480	126,180.0000	12.6180	67.170	0	0	0
2020/02/26	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/02/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/02/26	IGOV	07/05/2020			Index Future	263.8750	263.8750	263.7580	263.7580	(0.044)	0.0000	0.0000	1,009
2020/02/26	IGOV	06/08/2020			Index Future	268.6420	268.6420	268.5230	268.5230	(0.044)	0.0000	0.0000	0
2020/02/26	IGOV	05/11/2020			Index Future	273.5170	273.5170	273.3960	273.3960	(0.044)	0.0000	0.0000	0
2020/02/26	IGOV	04/02/2021			Index Future	278.5600	278.5600	278.4370	278.4370	(0.044)	0.0000	0.0000	0
2020/02/26	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/02/26	IS02	22/06/2020			Interest Rate Swap	101.9800	101.9800	101.9800	101.9800	0.000	0.0000	0.0000	0
2020/02/26	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/02/26	IS05	17/12/2020			Interest Rate Swap	95.2300	95.2300	95.2000	95.2000	(0.032)	0.0000	0.0000	0
2020/02/26	IS05	16/03/2021			Interest Rate Swap	94.0900	94.0900	94.0400	94.0400	(0.053)	0.0000	0.0000	0
2020/02/26	IS05	15/06/2021			Interest Rate Swap	92.8800	92.8800	92.8000	92.8000	(0.086)	0.0000	0.0000	0
2020/02/26	IS05	21/09/2021			Interest Rate Swap	92.6200	92.6200	92.5300	92.5300	(0.097)	0.0000	0.0000	0
2020/02/26	IS05	21/12/2021			Interest Rate Swap	94.4500	94.4500	94.3200	94.3200	(0.138)	0.0000	0.0000	51
2020/02/26	IS05	15/03/2022			Interest Rate Swap	94.2300	94.2300	94.0800	94.0800	(0.159)	0.0000	0.0000	0
2020/02/26	IS05	21/06/2022			Interest Rate Swap	95.0400	95.0400	94.8800	94.8800	(0.168)	0.0000	0.0000	0
2020/02/26	IS05	20/09/2022			Interest Rate Swap	98.6400	98.6400	98.4700	98.4700	(0.172)	0.0000	0.0000	0
2020/02/26	IS05	20/12/2022			Interest Rate Swap	99.5700	99.5700	99.4000	99.4000	(0.171)	0.0000	0.0000	0
2020/02/26	IS05	22/03/2023			Interest Rate Swap	92.5100	92.5100	92.3300	92.3300	(0.195)	0.0000	0.0000	0
2020/02/26	IS05	20/06/2023			Interest Rate Swap	98.3400	98.3400	98.1400	98.1400	(0.203)	0.0000	0.0000	0
2020/02/26	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/02/26	IS10	17/12/2025			Interest Rate Swap	87.9400	87.9400	87.5700	87.5700	(0.421)	0.0000	0.0000	0
2020/02/26	IS10	16/03/2026			Interest Rate Swap	84.6500	84.6500	84.2600	84.2600	(0.461)	0.0000	0.0000	0
2020/02/26	IS10	15/06/2026			Interest Rate Swap	83.1700	83.1700	82.7700	82.7700	(0.481)	0.0000	0.0000	0
2020/02/26	IS10	21/09/2026			Interest Rate Swap	85.2500	85.2500	84.8500	84.8500	(0.469)	0.0000	0.0000	0
2020/02/26	IS10	21/12/2026			Interest Rate Swap	89.0700	89.0700	88.6700	88.6700	(0.449)	0.0000	0.0000	0
2020/02/26	IS10	15/03/2027			Interest Rate Swap	87.4700	87.4700	87.0700	87.0700	(0.457)	0.0000	0.0000	0
2020/02/26	IS10	21/06/2027			Interest Rate Swap	89.5400	89.5400	89.1200	89.1200	(0.469)	0.0000	0.0000	0
2020/02/26	IS10	20/09/2027			Interest Rate Swap	95.0900	95.0900	94.6700	94.6700	(0.442)	0.0000	0.0000	0
2020/02/26	IS10	20/12/2027			Interest Rate Swap	95.4000	95.4000	94.9700	94.9700	(0.451)	0.0000	0.0000	0
2020/02/26	IS10	22/03/2028			Interest Rate Swap	88.6100	88.6100	88.1500	88.1500	(0.519)	0.0000	0.0000	0
2020/02/26	IS10	20/06/2028			Interest Rate Swap	96.0400	96.0400	95.5900	95.5900	(0.469)	0.0000	0.0000	0
2020/02/26	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/02/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/02/26	R023	07/05/2020	6.91	Put	Bond Future	61.3900	0.0614	33.5800	0.0336	(45.301)	0	0	0
2020/02/26	R023	07/05/2020			Bond Future	6.3789	105.0010	6.2627	105.3017	(1.821)	0.0000	0.0000	67,917
2020/02/26	R023	07/05/2020	6.90	Call	Bond Future	1,399.0600	1.3991	1,671.0700	1.6711	19.442	0	0	0
2020/02/26	R023	07/05/2020	6.90	Put	Bond Future	63.3400	0.0633	34.6900	0.0347	(45.232)	0	0	0
2020/02/26	R023	07/05/2020	6.91	Call	Bond Future	1,422.5400	1.4225	1,695.3900	1.6954	19.180	0	0	0
2020/02/26	R023	07/05/2020	6.89	Call	Bond Future	1,375.6500	1.3756	1,646.7900	1.6468	19.710	0	0	0
2020/02/26	R023	07/05/2020	6.89	Put	Bond Future	65.3500	0.0654	35.8300	0.0358	(45.172)	0	0	0

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2020/02/26	R023	06/08/2020	7.26	Call	Bond Future	2,375.9100		2.3759	2,656.9100	2.6569	11.827	0	0	0
2020/02/26	R023	06/08/2020			Bond Future	6.2778		106.8930	6.1492	107.1989	(2.048)	0.0000	0.0000	0
2020/02/26	R023	06/08/2020	7.26	Put	Bond Future	76.3000		0.0763	51.4300	0.0514	(32.595)	0	0	0
2020/02/26	R023	06/08/2020	7.27	Call	Bond Future	2,397.6400		2.3976	2,679.0700	2.6791	11.738	0	0	0
2020/02/26	R023	06/08/2020	7.28	Put	Bond Future	73.7400		0.0737	49.6900	0.0497	(32.615)	0	0	0
2020/02/26	R023	06/08/2020	7.27	Put	Bond Future	74.9500		0.0750	50.5100	0.0505	(32.608)	0	0	0
2020/02/26	R023	06/08/2020	7.28	Call	Bond Future	2,419.5000		2.4195	2,701.3200	2.7013	11.648	0	0	0
2020/02/26	R023	05/11/2020	7.46	Put	Bond Future	86.8800		0.0869	62.0600	0.0621	(28.568)	0	0	0
2020/02/26	R023	05/11/2020	7.47	Put	Bond Future	85.8000		0.0858	61.2900	0.0613	(28.566)	0	0	0
2020/02/26	R023	05/11/2020			Bond Future	6.1672		104.8576	6.0235	105.1691	(2.329)	0.0000	0.0000	0
2020/02/26	R023	05/11/2020	7.46	Call	Bond Future	2,837.7200		2.8377	3,124.3700	3.1244	10.101	0	0	0
2020/02/26	R023	05/11/2020	7.47	Call	Bond Future	2,857.5600		2.8576	3,144.5200	3.1445	10.042	0	0	0
2020/02/26	R023	05/11/2020	7.45	Call	Bond Future	2,817.9100		2.8179	3,104.2400	3.1042	10.161	0	0	0
2020/02/26	R023	05/11/2020	7.45	Put	Bond Future	87.9800		0.0880	62.8400	0.0628	(28.575)	0	0	0
2020/02/26	R023	04/02/2021	6.34	Call	Bond Future	1,081.7100		1.0817	1,293.7000	1.2937	19.598	0	0	0
2020/02/26	R023	04/02/2021	6.32	Put	Bond Future	463.9000		0.4639	356.2600	0.3563	(23.203)	0	0	0
2020/02/26	R023	04/02/2021			Bond Future	6.0148		106.7669	5.8520	107.0842	(2.707)	0.0000	0.0000	0
2020/02/26	R023	04/02/2021	6.34	Put	Bond Future	451.5200		0.4515	346.2100	0.3462	(23.323)	0	0	0
2020/02/26	R023	04/02/2021	6.32	Call	Bond Future	1,055.4800		1.0555	1,265.1400	1.2651	19.864	0	0	0
2020/02/26	R023	04/02/2021	6.33	Put	Bond Future	457.4800		0.4575	351.0200	0.3510	(23.271)	0	0	0
2020/02/26	R023	04/02/2021	6.33	Call	Bond Future	1,068.3700		1.0684	1,279.2100	1.2792	19.735	0	0	0
2020/02/26	R035	07/05/2020	9.48	Put	Bond Future	2,674.2200		2.6742	2,249.3800	2.2494	(15.887)	0	0	0
2020/02/26	R035	07/05/2020	9.47	Call	Bond Future	1,210.1900		1.2102	1,489.5100	1.4895	23.081	0	0	0
2020/02/26	R035	07/05/2020	9.85	Call	Bond Future	2,664.4300		2.6644	3,108.6300	3.1086	16.671	0	0	7,500
2020/02/26	R035	07/05/2020	10.57	Put	Bond Future	294.7600		0.2948	219.4900	0.2195	(25.536)	0	0	3,530
2020/02/26	R035	07/05/2020	9.75	Call	Bond Future	2,225.1500		2.2251	2,628.4000	2.6284	18.122	0	0	5,000
2020/02/26	R035	07/05/2020	10.75	Put	Bond Future	199.7900		0.1998	146.5800	0.1466	(26.633)	0	0	5,000
2020/02/26	R035	07/05/2020			Bond Future	9.6707		95.5559	9.5758	96.2646	(0.980)	0.0000	0.0000	118,227
2020/02/26	R035	07/05/2020	9.11	Put	Bond Future	4,693.4700		4.6935	4,112.4600	4.1125	(12.379)	0	0	0
2020/02/26	R035	07/05/2020	9.11	Call	Bond Future	387.4900		0.3875	515.1600	0.5152	32.948	0	0	5,000
2020/02/26	R035	07/05/2020	9.48	Call	Bond Future	1,241.2300		1.2412	1,525.0700	1.5251	22.868	0	0	0
2020/02/26	R035	07/05/2020	9.47	Put	Bond Future	2,719.2200		2.7192	2,289.8600	2.2899	(15.790)	0	0	0
2020/02/26	R035	07/05/2020	9.85	Put	Bond Future	1,344.8300		1.3448	1,080.3500	1.0803	(19.666)	0	0	0
2020/02/26	R035	07/05/2020	9.78	Put	Bond Future	1,545.1700		1.5452	1,252.3000	1.2523	(18.954)	0	0	0
2020/02/26	R035	07/05/2020	10.57	Call	Bond Future	6,647.2200		6.6472	7,280.6300	7.2806	9.529	0	0	0
2020/02/26	R035	07/05/2020	9.75	Put	Bond Future	1,637.9600		1.6380	1,332.5300	1.3325	(18.647)	0	0	0
2020/02/26	R035	07/05/2020	10.75	Call	Bond Future	7,747.3300		7.7473	8,402.8000	8.4028	8.461	0	0	0
2020/02/26	R035	07/05/2020	9.49	Call	Bond Future	1,272.8800		1.2729	1,561.2500	1.5613	22.655	0	0	0
2020/02/26	R035	07/05/2020	9.49	Put	Bond Future	2,629.9200		2.6299	2,209.6100	2.2096	(15.982)	0	0	0
2020/02/26	R035	07/05/2020	9.55	Put	Bond Future	2,370.5600		2.3706	1,977.2800	1.9773	(16.590)	0	0	0
2020/02/26	R035	07/05/2020	9.55	Call	Bond Future	1,467.3800		1.4674	1,782.7800	1.7828	21.494	0	0	7,500
2020/02/26	R035	07/05/2020	9.78	Call	Bond Future	2,352.9700		2.3530	2,768.7800	2.7688	17.672	0	0	3,530
2020/02/26	R035	07/05/2020	9.18	Put	Bond Future	4,256.9600		4.2570	3,702.5700	3.7026	(13.023)	0	0	0
2020/02/26	R035	07/05/2020	9.18	Call	Bond Future	504.0300		0.5040	658.3200	0.6583	30.611	0	0	3,530
2020/02/26	R035	06/08/2020	9.67	Call	Bond Future	2,634.4500		2.6344	2,989.3100	2.9893	13.470	0	0	500
2020/02/26	R035	06/08/2020	10.45	Put	Bond Future	1,194.0900		1.1941	1,019.7700	1.0198	(14.599)	0	0	500
2020/02/26	R035	06/08/2020	9.00	Put	Bond Future	6,459.6500		6.4597	5,895.9700	5.8960	(8.726)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/26	R035	06/08/2020	9.92	Put	Bond Future	2,357.3100		2.3573	2,061.2400	2.0612	(12.560)	0	0	0
2020/02/26	R035	06/08/2020			Bond Future	9.7453		97.2776	9.6473	97.9990	(1.006)	0.0000	0.0000	410
2020/02/26	R035	06/08/2020	9.09	Put	Bond Future	5,922.1000		5.9221	5,383.1900	5.3832	(9.100)	0	0	0
2020/02/26	R035	06/08/2020	9.09	Call	Bond Future	943.5400		0.9435	1,125.9900	1.1260	19.337	0	0	500
2020/02/26	R035	06/08/2020	9.67	Put	Bond Future	3,188.0100		3.1880	2,821.5100	2.8215	(11.496)	0	0	0
2020/02/26	R035	06/08/2020	9.00	Call	Bond Future	767.6600		0.7677	925.3400	0.9253	20.540	0	0	24,761
2020/02/26	R035	06/08/2020	9.92	Call	Bond Future	3,622.5200		3.6225	4,047.8100	4.0478	11.740	0	0	0
2020/02/26	R035	06/08/2020	10.45	Call	Bond Future	6,148.9000		6.1489	6,695.9400	6.6959	8.897	0	0	0
2020/02/26	R035	06/08/2020	9.93	Call	Bond Future	3,664.8300		3.6648	4,092.8000	4.0928	11.678	0	0	0
2020/02/26	R035	06/08/2020	9.91	Put	Bond Future	2,386.9900		2.3870	2,088.2200	2.0882	(12.517)	0	0	0
2020/02/26	R035	06/08/2020	8.75	Put	Bond Future	8,164.8300		8.1648	7,547.2500	7.5473	(7.564)	0	0	0
2020/02/26	R035	06/08/2020	8.75	Call	Bond Future	451.7700		0.4518	555.5500	0.5555	22.972	0	0	3,000
2020/02/26	R035	06/08/2020	9.93	Put	Bond Future	2,327.9300		2.3279	2,034.5400	2.0345	(12.603)	0	0	0
2020/02/26	R035	06/08/2020	9.91	Call	Bond Future	3,580.4400		3.5804	4,003.0300	4.0030	11.803	0	0	0
2020/02/26	R035	05/11/2020	10.34	Put	Bond Future	2,065.5700		2.0656	1,830.0100	1.8300	(11.404)	0	0	0
2020/02/26	R035	05/11/2020			Bond Future	9.8246		94.5015	9.7232	95.2357	(1.032)	0.0000	0.0000	0
2020/02/26	R035	05/11/2020	10.33	Call	Bond Future	5,624.2800		5.6243	6,121.0800	6.1211	8.833	0	0	0
2020/02/26	R035	05/11/2020	10.33	Put	Bond Future	2,086.5800		2.0866	1,849.1100	1.8491	(11.381)	0	0	0
2020/02/26	R035	05/11/2020	10.34	Call	Bond Future	5,671.2700		5.6713	6,169.9800	6.1700	8.794	0	0	0
2020/02/26	R035	05/11/2020	10.32	Call	Bond Future	5,577.7000		5.5777	6,072.5700	6.0726	8.872	0	0	0
2020/02/26	R035	05/11/2020	10.32	Put	Bond Future	2,108.0800		2.1081	1,868.6800	1.8687	(11.356)	0	0	0
2020/02/26	R035	04/02/2021	10.04	Put	Bond Future	3,743.2600		3.7433	3,416.4700	3.4165	(8.730)	0	0	0
2020/02/26	R035	04/02/2021	10.14	Put	Bond Future	3,441.2900		3.4413	3,133.7200	3.1337	(8.938)	0	0	650
2020/02/26	R035	04/02/2021	11.14	Put	Bond Future	1,475.1200		1.4751	1,318.7000	1.3187	(10.604)	0	0	650
2020/02/26	R035	04/02/2021	10.05	Call	Bond Future	4,716.8000		4.7168	5,139.7400	5.1397	8.967	0	0	0
2020/02/26	R035	04/02/2021			Bond Future	9.9069		96.2220	9.8019	96.9698	(1.060)	0.0000	0.0000	0
2020/02/26	R035	04/02/2021	10.14	Call	Bond Future	5,070.0000		5.0700	5,510.2100	5.5102	8.683	0	0	0
2020/02/26	R035	04/02/2021	10.06	Call	Bond Future	4,755.4100		4.7554	5,180.3000	5.1803	8.935	0	0	0
2020/02/26	R035	04/02/2021	10.06	Put	Bond Future	3,681.0000		3.6810	3,358.1100	3.3581	(8.772)	0	0	0
2020/02/26	R035	04/02/2021	10.04	Call	Bond Future	4,678.3300		4.6783	5,099.3200	5.0993	8.999	0	0	0
2020/02/26	R035	04/02/2021	11.14	Call	Bond Future	9,637.2300		9.6372	10,228.5900	10.2286	6.136	0	0	0
2020/02/26	R035	04/02/2021	10.05	Put	Bond Future	3,712.0200		3.7120	3,387.1800	3.3872	(8.751)	0	0	0
2020/02/26	R186	07/05/2020	8.09	Put	Bond Future	709.9800		0.7100	512.0900	0.5121	(27.873)	0	0	0
2020/02/26	R186	07/05/2020	7.90	Put	Bond Future	1,131.6000		1.1316	852.5500	0.8525	(24.660)	0	0	2,500
2020/02/26	R186	07/05/2020	8.28	Put	Bond Future	425.8500		0.4259	294.2800	0.2943	(30.896)	0	0	0
2020/02/26	R186	07/05/2020	8.93	Call	Bond Future	5,611.0300		5.6110	6,196.5500	6.1965	10.435	0	0	0
2020/02/26	R186	07/05/2020			Bond Future	7.8876		117.3423	7.7770	117.9523	(1.403)	0.0000	0.0000	85,315
2020/02/26	R186	07/05/2020	8.08	Call	Bond Future	1,778.9800		1.7790	2,187.1300	2.1871	22.943	0	0	0
2020/02/26	R186	07/05/2020	8.08	Put	Bond Future	728.3100		0.7283	526.4800	0.5265	(27.712)	0	0	0
2020/02/26	R186	07/05/2020	8.50	Call	Bond Future	3,530.5200		3.5305	4,063.0800	4.0631	15.084	0	0	0
2020/02/26	R186	07/05/2020	8.50	Put	Bond Future	228.5200		0.2285	151.1000	0.1511	(33.879)	0	0	23,172
2020/02/26	R186	07/05/2020	8.09	Call	Bond Future	1,814.9400		1.8149	2,227.0300	2.2270	22.705	0	0	0
2020/02/26	R186	07/05/2020	7.90	Call	Bond Future	1,199.4300		1.1994	1,530.3600	1.5304	27.591	0	0	0
2020/02/26	R186	07/05/2020	8.28	Call	Bond Future	2,555.8500		2.5559	3,034.2600	3.0343	18.718	0	0	0
2020/02/26	R186	07/05/2020	8.93	Put	Bond Future	63.5500		0.0636	39.0900	0.0391	(38.489)	0	0	0
2020/02/26	R186	07/05/2020	8.07	Call	Bond Future	1,743.5600		1.7436	2,147.7200	2.1477	23.180	0	0	0
2020/02/26	R186	07/05/2020	8.07	Put	Bond Future	747.2000		0.7472	541.3800	0.5414	(27.546)	0	0	0

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2020/02/26	R186	07/05/2020	7.60	Put	Bond Future	2,114.3200	2.1143	1,698.9500	1.6990	(19.646)	0	0	0
2020/02/26	R186	07/05/2020	7.60	Call	Bond Future	519.6000	0.5196	714.2100	0.7142	37.454	0	0	0
2020/02/26	R186	06/08/2020	8.25	Call	Bond Future	2,773.7200	2.7737	3,192.3600	3.1924	15.093	0	0	0
2020/02/26	R186	06/08/2020	8.38	Put	Bond Future	856.7100	0.8567	685.3100	0.6853	(20.007)	0	0	0
2020/02/26	R186	06/08/2020			Bond Future	7.9225	114.1533	7.8060	114.7740	(1.470)	0.0000	0.0000	1,870
2020/02/26	R186	06/08/2020	8.37	Call	Bond Future	3,215.1400	3.2151	3,662.2200	3.6622	13.905	0	0	0
2020/02/26	R186	06/08/2020	8.37	Put	Bond Future	870.5000	0.8705	696.8600	0.6969	(19.947)	0	0	0
2020/02/26	R186	06/08/2020	8.25	Put	Bond Future	1,051.6500	1.0517	849.5700	0.8496	(19.216)	0	0	3,150
2020/02/26	R186	06/08/2020	8.38	Call	Bond Future	3,253.0300	3.2530	3,702.3500	3.7024	13.812	0	0	0
2020/02/26	R186	06/08/2020	8.36	Call	Bond Future	3,177.4100	3.1774	3,622.2300	3.6222	13.999	0	0	0
2020/02/26	R186	06/08/2020	8.36	Put	Bond Future	884.4800	0.8845	708.5800	0.7086	(19.887)	0	0	0
2020/02/26	R186	05/11/2020	8.64	Put	Bond Future	868.5600	0.8686	714.8800	0.7149	(17.694)	0	0	0
2020/02/26	R186	05/11/2020	8.65	Call	Bond Future	4,337.3700	4.3374	4,817.3600	4.8174	11.066	0	0	0
2020/02/26	R186	05/11/2020			Bond Future	7.9575	116.1756	7.8346	116.8076	(1.544)	0.0000	0.0000	0
2020/02/26	R186	05/11/2020	8.66	Call	Bond Future	4,375.6100	4.3756	4,857.2400	4.8572	11.007	0	0	0
2020/02/26	R186	05/11/2020	8.66	Put	Bond Future	846.4300	0.8464	696.0400	0.6960	(17.768)	0	0	0
2020/02/26	R186	05/11/2020	9.26	Put	Bond Future	395.5300	0.3955	318.4700	0.3185	(19.483)	0	0	3,500
2020/02/26	R186	05/11/2020	8.64	Call	Bond Future	4,299.2300	4.2992	4,777.5700	4.7776	11.126	0	0	0
2020/02/26	R186	05/11/2020	7.84	Put	Bond Future	2,372.9100	2.3729	2,044.3500	2.0444	(13.846)	0	0	0
2020/02/26	R186	05/11/2020	8.65	Put	Bond Future	857.4300	0.8574	705.4000	0.7054	(17.731)	0	0	0
2020/02/26	R186	05/11/2020	8.34	Put	Bond Future	1,283.8500	1.2838	1,073.3700	1.0734	(16.394)	0	0	0
2020/02/26	R186	05/11/2020	8.34	Call	Bond Future	3,223.1900	3.2232	3,644.7300	3.6447	13.078	0	0	3,500
2020/02/26	R186	05/11/2020	9.26	Call	Bond Future	6,827.8700	6.8279	7,382.8300	7.3828	8.128	0	0	0
2020/02/26	R186	05/11/2020	7.84	Call	Bond Future	1,768.5600	1.7686	2,072.0200	2.0720	17.159	0	0	3,500
2020/02/26	R186	04/02/2021	8.15	Call	Bond Future	2,842.5700	2.8426	3,214.0400	3.2140	13.068	0	0	0
2020/02/26	R186	04/02/2021			Bond Future	7.9906	112.9882	7.8608	113.6318	(1.624)	0.0000	0.0000	0
2020/02/26	R186	04/02/2021	8.15	Put	Bond Future	2,058.5000	2.0585	1,786.3100	1.7863	(13.223)	0	0	0
2020/02/26	R186	04/02/2021	8.16	Call	Bond Future	2,870.8400	2.8708	3,244.3000	3.2443	13.009	0	0	0
2020/02/26	R186	04/02/2021	8.17	Put	Bond Future	2,017.7200	2.0177	1,749.5200	1.7495	(13.292)	0	0	0
2020/02/26	R186	04/02/2021	8.16	Put	Bond Future	2,037.8200	2.0378	1,767.6200	1.7676	(13.259)	0	0	0
2020/02/26	R186	04/02/2021	8.17	Call	Bond Future	2,899.6700	2.8997	3,275.1300	3.2751	12.948	0	0	0
2020/02/26	R197	07/05/2020			Bond Future	308.9936	308.9936	308.8297	308.8297	(0.053)	0.0000	0.0000	2,507
2020/02/26	R197	06/08/2020			Bond Future	306.8745	306.8745	306.7071	306.7071	(0.055)	0.0000	0.0000	0
2020/02/26	R197	05/11/2020			Bond Future	312.3824	312.3824	312.2127	312.2127	(0.054)	0.0000	0.0000	0
2020/02/26	R197	04/02/2021			Bond Future	310.1764	310.1764	310.0041	310.0041	(0.056)	0.0000	0.0000	0
2020/02/26	R202	07/05/2020			Bond Future	229.0444	229.0444	229.0176	229.0176	(0.012)	0.0000	0.0000	8,483
2020/02/26	R202	06/08/2020			Bond Future	229.1044	229.1044	229.0769	229.0769	(0.012)	0.0000	0.0000	0
2020/02/26	R202	05/11/2020			Bond Future	233.2168	233.2168	233.1889	233.1889	(0.012)	0.0000	0.0000	0
2020/02/26	R202	04/02/2021			Bond Future	233.2856	233.2856	233.2577	233.2577	(0.012)	0.0000	0.0000	0
2020/02/26	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2020/02/26	R208	07/05/2020	4.80	Put	Bond Future	1,094.1600	1.0942	995.7300	0.9957	(8.996)	0	0	0
2020/02/26	R208	07/05/2020			Bond Future	6.0693	101.3439	5.9542	101.4424	(1.896)	0.0000	0.0000	16,649
2020/02/26	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0500	0.0001	400.000	0	0	0
2020/02/26	R208	07/05/2020	4.82	Put	Bond Future	1,076.7700	1.0768	978.3500	0.9783	(9.140)	0	0	0
2020/02/26	R208	07/05/2020	4.81	Put	Bond Future	1,085.4600	1.0855	987.0300	0.9870	(9.068)	0	0	0

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2020/02/26	R208	07/05/2020	4.80	Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2020/02/26	R208	06/08/2020	5.57	Put	Bond Future	100.4600	0.1005	55.8700	0.0559	(44.386)	0	0	0
2020/02/26	R208	06/08/2020			Bond Future	5.5978	103.1700	5.4365	103.2701	(2.880)	0.0000	0.0000	0
2020/02/26	R208	06/08/2020	5.56	Call	Bond Future	80.1000	0.0801	134.4700	0.1345	67.878	0	0	0
2020/02/26	R208	06/08/2020	5.56	Put	Bond Future	103.5100	0.1035	57.8700	0.0579	(44.092)	0	0	0
2020/02/26	R208	06/08/2020	5.57	Call	Bond Future	83.2500	0.0832	138.6700	0.1387	66.571	0	0	0
2020/02/26	R208	06/08/2020	5.55	Call	Bond Future	77.2900	0.0773	130.5900	0.1306	68.961	0	0	0
2020/02/26	R208	06/08/2020	5.55	Put	Bond Future	106.9000	0.1069	60.1900	0.0602	(43.695)	0	0	0
2020/02/26	R208	05/11/2020	4.78	Call	Bond Future	128.5700	0.1286	209.0600	0.2091	62.604	0	0	0
2020/02/26	R208	05/11/2020	4.77	Put	Bond Future	34.8400	0.0348	12.7000	0.0127	(63.548)	0	0	0
2020/02/26	R208	05/11/2020			Bond Future	4.5337	101.5957	4.2696	101.6977	(5.827)	0.0000	0.0000	0
2020/02/26	R208	05/11/2020	4.79	Call	Bond Future	131.5800	0.1316	212.5800	0.2126	61.560	0	0	0
2020/02/26	R208	05/11/2020	4.79	Put	Bond Future	32.8400	0.0328	11.8400	0.0118	(63.946)	0	0	0
2020/02/26	R208	05/11/2020	4.78	Put	Bond Future	33.6800	0.0337	12.1700	0.0122	(63.866)	0	0	0
2020/02/26	R208	05/11/2020	4.77	Call	Bond Future	125.8800	0.1259	205.7400	0.2057	63.441	0	0	0
2020/02/26	R209	07/05/2020	9.47	Call	Bond Future	894.2000	0.8942	1,112.2100	1.1122	24.380	0	0	0
2020/02/26	R209	07/05/2020			Bond Future	9.7238	72.8847	9.6292	73.4889	(0.973)	9.8062	9.5815	67,905
2020/02/26	R209	07/05/2020	9.45	Call	Bond Future	847.6700	0.8477	1,058.0600	1.0581	24.820	0	0	0
2020/02/26	R209	07/05/2020	9.45	Put	Bond Future	2,616.0700	2.6161	2,222.3100	2.2223	(15.052)	0	0	0
2020/02/26	R209	07/05/2020	9.47	Put	Bond Future	2,531.3600	2.5314	2,145.2200	2.1452	(15.254)	0	0	0
2020/02/26	R209	07/05/2020	9.46	Call	Bond Future	870.7400	0.8707	1,084.9400	1.0849	24.600	0	0	0
2020/02/26	R209	07/05/2020	9.46	Put	Bond Future	2,573.4800	2.5735	2,183.5300	2.1835	(15.153)	0	0	0
2020/02/26	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/26	R209	06/08/2020	5.55	Put	Bond Future	35,335.1400	35.3351	34,720.2200	34.7202	(1.740)	0	0	0
2020/02/26	R209	06/08/2020			Bond Future	9.7949	74.1980	9.6974	74.8129	(0.996)	0.0000	0.0000	200
2020/02/26	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/26	R209	06/08/2020	5.57	Put	Bond Future	35,118.3300	35.1183	34,503.4100	34.5034	(1.751)	0	0	0
2020/02/26	R209	06/08/2020	5.56	Put	Bond Future	35,226.6600	35.2267	34,611.7400	34.6117	(1.746)	0	0	0
2020/02/26	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/26	R209	05/11/2020	10.02	Call	Bond Future	3,584.0800	3.5841	3,944.3200	3.9443	10.051	0	0	0
2020/02/26	R209	05/11/2020			Bond Future	9.8668	72.3623	9.7662	72.9883	(1.020)	0.0000	0.0000	0
2020/02/26	R209	05/11/2020	10.00	Call	Bond Future	3,515.4700	3.5155	3,871.8800	3.8719	10.138	0	0	0
2020/02/26	R209	05/11/2020	10.00	Put	Bond Future	2,698.6900	2.6987	2,429.1300	2.4291	(9.989)	0	0	0
2020/02/26	R209	05/11/2020	10.02	Put	Bond Future	2,645.7900	2.6458	2,380.0600	2.3801	(10.044)	0	0	0
2020/02/26	R209	05/11/2020	10.01	Call	Bond Future	3,549.5800	3.5496	3,907.9100	3.9079	10.095	0	0	0
2020/02/26	R209	05/11/2020	10.01	Put	Bond Future	2,672.0100	2.6720	2,404.3700	2.4044	(10.016)	0	0	0
2020/02/26	R209	04/02/2021	10.12	Put	Bond Future	3,111.5200	3.1115	2,842.2300	2.8422	(8.655)	0	0	0
2020/02/26	R209	04/02/2021			Bond Future	9.9396	73.6798	9.8358	74.3172	(1.044)	0.0000	0.0000	0
2020/02/26	R209	04/02/2021	10.11	Call	Bond Future	4,167.0300	4.1670	4,533.5600	4.5336	8.796	0	0	0
2020/02/26	R209	04/02/2021	10.11	Put	Bond Future	3,137.5700	3.1376	2,866.6500	2.8667	(8.635)	0	0	0
2020/02/26	R209	04/02/2021	10.12	Call	Bond Future	4,200.7300	4.2007	4,568.8900	4.5689	8.764	0	0	0
2020/02/26	R209	04/02/2021	10.10	Call	Bond Future	4,133.4500	4.1335	4,498.3400	4.4983	8.828	0	0	0
2020/02/26	R209	04/02/2021	10.10	Put	Bond Future	3,163.8100	3.1638	2,891.2500	2.8913	(8.615)	0	0	0
2020/02/26	R210	07/05/2020			Bond Future	188.1442	188.1442	188.3901	188.3901	0.131	0.0000	0.0000	1,935
2020/02/26	R210	06/08/2020			Bond Future	191.5803	191.5803	191.8304	191.8304	0.131	0.0000	0.0000	0
2020/02/26	R210	05/11/2020			Bond Future	192.3074	192.3074	192.5624	192.5624	0.133	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
2020/02/26	R210	04/02/2021			Bond Future	195.8524	195.8524	196.1124	196.1124	0.133	0.0000	0.0000	0
2020/02/26	R212	07/05/2020			Bond Future	165.0487	165.0487	165.1358	165.1358	0.053	0.0000	0.0000	6,719
2020/02/26	R212	06/08/2020			Bond Future	165.7774	165.7774	165.8658	165.8658	0.053	0.0000	0.0000	0
2020/02/26	R212	05/11/2020			Bond Future	168.7529	168.7529	168.8433	168.8433	0.054	0.0000	0.0000	0
2020/02/26	R212	04/02/2021			Bond Future	169.5443	169.5443	169.6366	169.6366	0.054	0.0000	0.0000	0
2020/02/26	R213	07/05/2020	9.01	Put	Bond Future	1,634.9300	1.6349	1,306.6000	1.3066	(20.082)	0	0	0
2020/02/26	R213	07/05/2020	9.00	Call	Bond Future	1,292.2800	1.2923	1,608.1900	1.6082	24.446	0	0	0
2020/02/26	R213	07/05/2020			Bond Future	9.0607	87.3720	8.9559	88.0206	(1.157)	0.0000	0.0000	18,251
2020/02/26	R213	07/05/2020	9.01	Call	Bond Future	1,321.8000	1.3218	1,642.0500	1.6421	24.228	0	0	0
2020/02/26	R213	07/05/2020	9.00	Put	Bond Future	1,667.3000	1.6673	1,334.6300	1.3346	(19.953)	0	0	0
2020/02/26	R213	07/05/2020	9.02	Call	Bond Future	1,351.8600	1.3519	1,676.4400	1.6764	24.010	0	0	0
2020/02/26	R213	07/05/2020	9.02	Put	Bond Future	1,603.1600	1.6032	1,279.1600	1.2792	(20.210)	0	0	0
2020/02/26	R213	06/08/2020	9.31	Call	Bond Future	2,909.1800	2.9092	3,306.3100	3.3063	13.651	0	0	0
2020/02/26	R213	06/08/2020			Bond Future	9.1221	88.9463	9.0135	89.6063	(1.191)	0.0000	0.0000	300
2020/02/26	R213	06/08/2020	9.29	Call	Bond Future	2,838.3300	2.8383	3,230.2700	3.2303	13.809	0	0	0
2020/02/26	R213	06/08/2020	9.29	Put	Bond Future	1,831.0300	1.8310	1,562.9200	1.5629	(14.643)	0	0	0
2020/02/26	R213	06/08/2020	9.31	Put	Bond Future	1,782.9200	1.7829	1,520.0000	1.5200	(14.747)	0	0	0
2020/02/26	R213	06/08/2020	9.30	Call	Bond Future	2,873.6600	2.8737	3,268.1900	3.2682	13.729	0	0	0
2020/02/26	R213	06/08/2020	9.30	Put	Bond Future	1,806.8500	1.8069	1,541.3300	1.5413	(14.695)	0	0	0
2020/02/26	R213	05/11/2020	9.60	Put	Bond Future	1,796.6300	1.7966	1,566.1400	1.5661	(12.829)	0	0	0
2020/02/26	R213	05/11/2020	9.59	Call	Bond Future	4,154.9900	4.1550	4,594.4800	4.5945	10.577	0	0	0
2020/02/26	R213	05/11/2020			Bond Future	9.1888	86.9731	9.0762	87.6450	(1.225)	0.0000	0.0000	0
2020/02/26	R213	05/11/2020	9.60	Call	Bond Future	4,193.4200	4.1934	4,634.8200	4.6348	10.526	0	0	0
2020/02/26	R213	05/11/2020	9.59	Put	Bond Future	1,815.4300	1.8154	1,583.0300	1.5830	(12.801)	0	0	0
2020/02/26	R213	05/11/2020	9.61	Call	Bond Future	4,231.9700	4.2320	4,675.2700	4.6753	10.475	0	0	0
2020/02/26	R213	05/11/2020	9.61	Put	Bond Future	1,778.0000	1.7780	1,549.4100	1.5494	(12.857)	0	0	0
2020/02/26	R213	04/02/2021	9.40	Call	Bond Future	3,680.2900	3.6803	4,069.0500	4.0690	10.563	0	0	0
2020/02/26	R213	04/02/2021	9.39	Put	Bond Future	2,882.6400	2.8826	2,585.1700	2.5852	(10.319)	0	0	0
2020/02/26	R213	04/02/2021			Bond Future	9.2577	88.5567	9.1408	89.2410	(1.263)	0.0000	0.0000	0
2020/02/26	R213	04/02/2021	9.41	Call	Bond Future	3,712.4000	3.7124	4,103.0400	4.1030	10.523	0	0	0
2020/02/26	R213	04/02/2021	9.41	Put	Bond Future	2,831.7300	2.8317	2,538.0300	2.5380	(10.372)	0	0	0
2020/02/26	R213	04/02/2021	9.40	Put	Bond Future	2,857.0900	2.8571	2,561.5100	2.5615	(10.345)	0	0	0
2020/02/26	R213	04/02/2021	9.39	Call	Bond Future	3,648.3100	3.6483	4,035.1800	4.0352	10.604	0	0	0
2020/02/26	R214	07/05/2020	9.77	Put	Bond Future	2,353.4600	2.3535	1,981.8000	1.9818	(15.792)	0	0	0
2020/02/26	R214	07/05/2020			Bond Future	9.9517	71.1973	9.8573	71.8252	(0.948)	0.0000	0.0000	16,772
2020/02/26	R214	07/05/2020	9.76	Call	Bond Future	1,109.1600	1.1092	1,361.4000	1.3614	22.742	0	0	0
2020/02/26	R214	07/05/2020	9.76	Put	Bond Future	2,393.7100	2.3937	2,018.0500	2.0181	(15.694)	0	0	0
2020/02/26	R214	07/05/2020	9.77	Call	Bond Future	1,136.8400	1.1368	1,393.0800	1.3931	22.540	0	0	0
2020/02/26	R214	07/05/2020	9.31	Put	Bond Future	4,727.3400	4.7273	4,193.1600	4.1932	(11.300)	0	0	0
2020/02/26	R214	07/05/2020	10.66	Put	Bond Future	391.7000	0.3917	296.8800	0.2969	(24.207)	0	0	1,250
2020/02/26	R214	07/05/2020	9.75	Call	Bond Future	1,081.8600	1.0819	1,330.1200	1.3301	22.948	0	0	0
2020/02/26	R214	07/05/2020	9.75	Put	Bond Future	2,434.4400	2.4344	2,054.8000	2.0548	(15.595)	0	0	0
2020/02/26	R214	07/05/2020	9.31	Call	Bond Future	277.8000	0.2778	371.5200	0.3715	33.737	0	0	1,250
2020/02/26	R214	07/05/2020	9.91	Put	Bond Future	1,841.4500	1.8415	1,525.3200	1.5253	(17.167)	0	0	0
2020/02/26	R214	07/05/2020	9.91	Call	Bond Future	1,565.2500	1.5653	1,877.0200	1.8770	19.918	0	0	1,250

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2020/02/26	R214	07/05/2020	10.66	Call	Bond Future	4,834.0700	4.8341	5,367.1500	5.3672	11.028	0	0	0
2020/02/26	R214	06/08/2020	9.98	Put	Bond Future	2,814.5300	2.8145	2,500.3400	2.5003	(11.163)	0	0	0
2020/02/26	R214	06/08/2020	9.97	Call	Bond Future	2,510.3000	2.5103	2,832.7100	2.8327	12.843	0	0	0
2020/02/26	R214	06/08/2020			Bond Future	10.0214	72.4801	9.9242	73.1192	(0.970)	0.0000	0.0000	300
2020/02/26	R214	06/08/2020	9.98	Call	Bond Future	2,543.4700	2.5435	2,868.3800	2.8684	12.774	0	0	0
2020/02/26	R214	06/08/2020	9.97	Put	Bond Future	2,847.0800	2.8471	2,530.3900	2.5304	(11.123)	0	0	0
2020/02/26	R214	06/08/2020	9.99	Call	Bond Future	2,576.8500	2.5769	2,904.2400	2.9042	12.705	0	0	0
2020/02/26	R214	06/08/2020	9.99	Put	Bond Future	2,782.2900	2.7823	2,470.5800	2.4706	(11.203)	0	0	0
2020/02/26	R214	05/11/2020	10.26	Put	Bond Future	2,770.6900	2.7707	2,497.3300	2.4973	(9.866)	0	0	0
2020/02/26	R214	05/11/2020			Bond Future	10.0945	70.4688	9.9943	71.1193	(0.992)	0.0000	0.0000	0
2020/02/26	R214	05/11/2020	10.25	Call	Bond Future	3,789.5500	3.7895	4,164.8100	4.1648	9.902	0	0	0
2020/02/26	R214	05/11/2020	10.25	Put	Bond Future	2,797.9800	2.7980	2,522.6900	2.5227	(9.839)	0	0	0
2020/02/26	R214	05/11/2020	10.26	Call	Bond Future	3,825.2500	3.8252	4,202.4400	4.2024	9.861	0	0	0
2020/02/26	R214	05/11/2020	10.24	Call	Bond Future	3,754.0000	3.7540	4,127.3000	4.1273	9.944	0	0	0
2020/02/26	R214	05/11/2020	10.24	Put	Bond Future	2,825.5200	2.8255	2,548.2700	2.5483	(9.812)	0	0	0
2020/02/26	R214	04/02/2021	10.33	Call	Bond Future	4,428.6800	4.4287	4,808.1100	4.8081	8.568	0	0	0
2020/02/26	R214	04/02/2021			Bond Future	10.1700	71.7519	10.0667	72.4143	(1.015)	0.0000	0.0000	0
2020/02/26	R214	04/02/2021	10.31	Call	Bond Future	4,359.4900	4.3595	4,735.6200	4.7356	8.628	0	0	0
2020/02/26	R214	04/02/2021	10.31	Put	Bond Future	3,476.7500	3.4768	3,190.4200	3.1904	(8.236)	0	0	0
2020/02/26	R214	04/02/2021	10.33	Put	Bond Future	3,421.3200	3.4213	3,138.2900	3.1383	(8.273)	0	0	0
2020/02/26	R214	04/02/2021	10.32	Call	Bond Future	4,394.0300	4.3940	4,771.8100	4.7718	8.598	0	0	0
2020/02/26	R214	04/02/2021	10.32	Put	Bond Future	3,448.9400	3.4489	3,164.2600	3.1643	(8.254)	0	0	0
2020/02/26	R248	07/05/2020	9.79	Call	Bond Future	1,065.7200	1.0657	1,318.5900	1.3186	23.728	0	0	0
2020/02/26	R248	07/05/2020	9.77	Put	Bond Future	3,591.9900	3.5920	3,088.3600	3.0884	(14.021)	0	0	0
2020/02/26	R248	07/05/2020	10.20	Call	Bond Future	2,698.9300	2.6989	3,143.7600	3.1438	16.482	0	0	0
2020/02/26	R248	07/05/2020	9.69	Put	Bond Future	4,072.9300	4.0729	3,531.7600	3.5318	(13.287)	0	0	0
2020/02/26	R248	07/05/2020			Bond Future	10.0742	89.4353	9.9847	90.1823	(0.888)	0.0000	0.0000	91,275
2020/02/26	R248	07/05/2020	9.79	Put	Bond Future	3,477.5400	3.4775	2,983.4200	2.9834	(14.209)	0	0	0
2020/02/26	R248	07/05/2020	9.77	Call	Bond Future	1,006.1000	1.0061	1,249.4600	1.2495	24.188	0	0	0
2020/02/26	R248	07/05/2020	10.70	Call	Bond Future	5,522.6000	5.5226	6,136.4700	6.1365	11.116	0	0	0
2020/02/26	R248	07/05/2020	10.70	Put	Bond Future	590.7400	0.5907	457.6200	0.4576	(22.534)	0	0	300
2020/02/26	R248	07/05/2020	9.78	Put	Bond Future	3,534.4400	3.5344	3,035.5500	3.0356	(14.115)	0	0	0
2020/02/26	R248	07/05/2020	10.20	Put	Bond Future	1,666.5700	1.6666	1,364.4100	1.3644	(18.131)	0	0	300
2020/02/26	R248	07/05/2020	9.69	Call	Bond Future	784.9200	0.7849	990.7400	0.9907	26.222	0	0	300
2020/02/26	R248	07/05/2020	9.78	Call	Bond Future	1,035.6500	1.0356	1,283.7500	1.2838	23.956	0	0	0
2020/02/26	R248	06/08/2020	9.00	Put	Bond Future	10,689.7600	10.6898	10,009.7300	10.0097	(6.362)	0	0	0
2020/02/26	R248	06/08/2020	10.20	Call	Bond Future	3,575.7900	3.5758	3,988.7200	3.9887	11.548	0	0	0
2020/02/26	R248	06/08/2020			Bond Future	10.1472	91.0467	10.0550	91.8071	(0.909)	0.0000	0.0000	400
2020/02/26	R248	06/08/2020	9.25	Put	Bond Future	8,543.3900	8.5434	7,912.2100	7.9122	(7.388)	0	0	0
2020/02/26	R248	06/08/2020	9.25	Call	Bond Future	631.4400	0.6314	760.6000	0.7606	20.455	0	0	20,640
2020/02/26	R248	06/08/2020	10.18	Call	Bond Future	3,488.6100	3.4886	3,895.7200	3.8957	11.670	0	0	0
2020/02/26	R248	06/08/2020	10.18	Put	Bond Future	3,221.2900	3.2213	2,868.0600	2.8681	(10.965)	0	0	0
2020/02/26	R248	06/08/2020	9.00	Call	Bond Future	351.8500	0.3519	432.1600	0.4322	22.825	0	0	3,000
2020/02/26	R248	06/08/2020	10.20	Put	Bond Future	3,146.0300	3.1460	2,798.6200	2.7986	(11.043)	0	0	0
2020/02/26	R248	06/08/2020	10.19	Call	Bond Future	3,532.0800	3.5321	3,942.1000	3.9421	11.608	0	0	0
2020/02/26	R248	06/08/2020	10.19	Put	Bond Future	3,183.4800	3.1835	2,833.1600	2.8332	(11.004)	0	0	0
2020/02/26	R248	05/11/2020	10.02	Put	Bond Future	4,783.3000	4.7833	4,365.0600	4.3651	(8.744)	0	0	0

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2020/02/26	R248	05/11/2020	10.03	Call	Bond Future	3,150.6800	3.1507	3,509.0700	3.5091	11.375	0	0	0
2020/02/26	R248	05/11/2020			Bond Future	10.2236	88.2234	10.1285	88.9974	(0.931)	0.0000	0.0000	0
2020/02/26	R248	05/11/2020	10.04	Call	Bond Future	3,189.0600	3.1891	3,550.0900	3.5501	11.321	0	0	0
2020/02/26	R248	05/11/2020	10.04	Put	Bond Future	4,693.2700	4.6933	4,280.3300	4.2803	(8.799)	0	0	0
2020/02/26	R248	05/11/2020	10.02	Call	Bond Future	3,112.5200	3.1125	3,468.2500	3.4682	11.429	0	0	0
2020/02/26	R248	05/11/2020	10.03	Put	Bond Future	4,738.1000	4.7381	4,322.5200	4.3225	(8.771)	0	0	0
2020/02/26	R248	04/02/2021	10.46	Call	Bond Future	5,375.3000	5.3753	5,826.1900	5.8262	8.388	0	0	0
2020/02/26	R248	04/02/2021	10.47	Put	Bond Future	4,104.9300	4.1049	3,769.5900	3.7696	(8.169)	0	0	0
2020/02/26	R248	04/02/2021			Bond Future	10.3027	89.8298	10.2044	90.6180	(0.954)	0.0000	0.0000	0
2020/02/26	R248	04/02/2021	10.46	Put	Bond Future	4,139.3400	4.1393	3,801.9800	3.8020	(8.150)	0	0	0
2020/02/26	R248	04/02/2021	10.47	Call	Bond Future	5,418.4100	5.4184	5,871.3200	5.8713	8.359	0	0	0
2020/02/26	R248	04/02/2021	10.48	Call	Bond Future	5,461.3000	5.4613	5,916.2200	5.9162	8.330	0	0	0
2020/02/26	R248	04/02/2021	10.48	Put	Bond Future	4,070.4300	4.0704	3,737.1000	3.7371	(8.189)	0	0	0

Total **1317637**