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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/02/2020 TO 13/02/2020

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
2020/02/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	2025	07/05/2020		Bond Future	138.7070	138.7070	138.6658	138.6658	(0.030)	0.0000	0.0000	2,037
2020/02/13	2025	06/08/2020		Bond Future	139.7528	139.7528	139.7107	139.7107	(0.030)	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
2020/02/13	2025	05/11/2020			Bond Future	142.2628	142.2628	142.2200	142.2200	(0.030)	0.0000	0.0000	0
2020/02/13	2025	04/02/2021			Bond Future	143.2984	143.2984	143.2550	143.2550	(0.030)	0.0000	0.0000	0
2020/02/13	2029	07/05/2020			Bond Future	101.8189	101.8189	101.8128	101.8128	(0.006)	0.0000	0.0000	3,765
2020/02/13	2029	06/08/2020			Bond Future	103.6878	103.6878	103.6814	103.6814	(0.006)	0.0000	0.0000	0
2020/02/13	2029	05/11/2020			Bond Future	104.4116	104.4116	104.4052	104.4052	(0.006)	0.0000	0.0000	0
2020/02/13	2030	07/05/2020	8.79	Call	Bond Future	1,161.1500	1.1611	1,114.7100	1.1147	(3.999)	0	0	0
2020/02/13	2030	07/05/2020	8.78	Put	Bond Future	2,095.5200	2.0955	2,140.4100	2.1404	2.142	0	0	0
2020/02/13	2030	07/05/2020	8.85	Put	Bond Future	0.0000	0.0000	1,893.2900	1.8933	100.000	0	0	0
2020/02/13	2030	07/05/2020	8.45	Put	Bond Future	0.0000	0.0000	3,569.5600	3.5696	100.000	0	0	0
2020/02/13	2030	07/05/2020	9.19	Put	Bond Future	958.1100	0.9581	980.6700	0.9807	2.355	0	0	7,750
2020/02/13	2030	07/05/2020			Bond Future	8.9351	96.2296	8.9498	96.1389	0.165	0.0000	0.0000	76,335
2020/02/13	2030	07/05/2020	8.80	Call	Bond Future	1,187.8300	1.1878	1,140.7800	1.1408	(3.961)	0	0	0
2020/02/13	2030	07/05/2020	8.80	Put	Bond Future	2,024.0500	2.0241	2,067.7200	2.0677	2.158	0	0	0
2020/02/13	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	430.2700	0.4303	100.000	0	0	5,000
2020/02/13	2030	07/05/2020	9.19	Call	Bond Future	2,510.0800	2.5101	2,441.9200	2.4419	(2.715)	0	0	0
2020/02/13	2030	07/05/2020	8.79	Put	Bond Future	2,059.6600	2.0597	2,103.9400	2.1039	2.150	0	0	0
2020/02/13	2030	07/05/2020	8.78	Call	Bond Future	1,134.6700	1.1347	1,088.8400	1.0888	(4.039)	0	0	0
2020/02/13	2030	07/05/2020	8.85	Call	Bond Future	0.0000	0.0000	1,277.0100	1.2770	100.000	0	0	5,000
2020/02/13	2030	06/08/2020	9.11	Call	Bond Future	2,680.6600	2.6807	2,622.8500	2.6229	(2.157)	0	0	0
2020/02/13	2030	06/08/2020			Bond Future	9.0016	93.9630	9.0170	93.8705	0.171	0.0000	0.0000	200
2020/02/13	2030	06/08/2020	9.09	Call	Bond Future	2,613.5100	2.6135	2,556.4400	2.5564	(2.184)	0	0	0
2020/02/13	2030	06/08/2020	9.09	Put	Bond Future	2,083.2600	2.0833	2,118.6900	2.1187	1.701	0	0	0
2020/02/13	2030	06/08/2020	9.11	Put	Bond Future	2,030.9600	2.0310	2,065.6500	2.0656	1.708	0	0	0
2020/02/13	2030	06/08/2020	9.10	Call	Bond Future	2,646.9800	2.6470	2,589.5400	2.5895	(2.170)	0	0	0
2020/02/13	2030	06/08/2020	9.10	Put	Bond Future	2,056.9800	2.0570	2,092.0400	2.0920	1.704	0	0	0
2020/02/13	2030	05/11/2020	8.10	Put	Bond Future	6,563.6000	6.5636	6,636.9000	6.6369	1.117	0	0	0
2020/02/13	2030	05/11/2020	8.73	Call	Bond Future	1,793.8500	1.7938	1,752.1000	1.7521	(2.327)	0	0	3,000
2020/02/13	2030	05/11/2020	10.06	Put	Bond Future	955.4600	0.9555	971.3900	0.9714	1.667	0	0	1,000
2020/02/13	2030	05/11/2020	9.39	Put	Bond Future	1,942.0500	1.9421	1,972.9300	1.9729	1.590	0	0	0
2020/02/13	2030	05/11/2020	9.38	Call	Bond Future	3,791.4400	3.7914	3,728.5500	3.7286	(1.659)	0	0	0
2020/02/13	2030	05/11/2020			Bond Future	9.0658	95.6286	9.0818	95.5345	0.176	0.0000	0.0000	0
2020/02/13	2030	05/11/2020	9.61	Call	Bond Future	4,682.3500	4.6824	4,613.3900	4.6134	(1.473)	0	0	0
2020/02/13	2030	05/11/2020	9.61	Put	Bond Future	1,543.8200	1.5438	1,568.9200	1.5689	1.626	0	0	3,000
2020/02/13	2030	05/11/2020	8.85	Put	Bond Future	3,384.9300	3.3849	3,433.0700	3.4331	1.422	0	0	0
2020/02/13	2030	05/11/2020	8.85	Call	Bond Future	2,100.7500	2.1007	2,054.8300	2.0548	(2.186)	0	0	3,000
2020/02/13	2030	05/11/2020	8.34	Put	Bond Future	5,397.5400	5.3975	5,463.3000	5.4633	1.218	0	0	0
2020/02/13	2030	05/11/2020	8.34	Call	Bond Future	986.8400	0.9868	958.5400	0.9585	(2.868)	0	0	1,000
2020/02/13	2030	05/11/2020	9.04	Put	Bond Future	2,796.2400	2.7962	2,837.9400	2.8379	1.491	0	0	0
2020/02/13	2030	05/11/2020	9.04	Call	Bond Future	2,643.7000	2.6437	2,591.3400	2.5913	(1.981)	0	0	1,000
2020/02/13	2030	05/11/2020	9.86	Put	Bond Future	0.0000	0.0000	1,213.0300	1.2130	100.000	0	0	14,160
2020/02/13	2030	05/11/2020	8.36	Put	Bond Future	0.0000	0.0000	5,371.7700	5.3718	100.000	0	0	0
2020/02/13	2030	05/11/2020	8.10	Call	Bond Future	635.4200	0.6354	614.6600	0.6147	(3.267)	0	0	3,000
2020/02/13	2030	05/11/2020	8.73	Put	Bond Future	3,801.9100	3.8019	3,854.2200	3.8542	1.376	0	0	0
2020/02/13	2030	05/11/2020	9.23	Put	Bond Future	2,293.4900	2.2935	2,329.1100	2.3291	1.553	0	0	0
2020/02/13	2030	05/11/2020	10.06	Call	Bond Future	6,586.1500	6.5862	6,508.0200	6.5080	(1.186)	0	0	0
2020/02/13	2030	05/11/2020	10.37	Put	Bond Future	619.1400	0.6191	630.0700	0.6301	1.765	0	0	16,000

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2020/02/13	2030	05/11/2020	9.39	Call	Bond Future	3,828.5000	3.8285	3,765.3200	3.7653	(1.650)	0	0	0
2020/02/13	2030	05/11/2020	9.38	Put	Bond Future	1,962.4400	1.9624	1,993.6100	1.9936	1.588	0	0	0
2020/02/13	2030	05/11/2020	9.86	Call	Bond Future	0.0000	0.0000	5,653.3000	5.6533	100.000	0	0	0
2020/02/13	2030	05/11/2020	8.36	Call	Bond Future	0.0000	0.0000	992.1100	0.9921	100.000	0	0	14,160
2020/02/13	2030	05/11/2020	8.86	Put	Bond Future	0.0000	0.0000	3,399.4200	3.3994	100.000	0	0	0
2020/02/13	2030	05/11/2020	8.86	Call	Bond Future	0.0000	0.0000	2,081.1800	2.0812	100.000	0	0	14,160
2020/02/13	2030	05/11/2020	9.23	Call	Bond Future	3,255.0800	3.2551	3,196.6400	3.1966	(1.795)	0	0	3,000
2020/02/13	2030	05/11/2020	10.47	Call	Bond Future	8,357.5000	8.3575	8,273.0300	8.2730	(1.011)	0	0	0
2020/02/13	2030	05/11/2020	10.47	Put	Bond Future	534.1600	0.5342	543.7500	0.5438	1.795	0	0	3,000
2020/02/13	2030	05/11/2020	8.53	Put	Bond Future	4,573.2400	4.5732	4,632.5300	4.6325	1.296	0	0	0
2020/02/13	2030	05/11/2020	8.53	Call	Bond Future	1,342.7100	1.3427	1,307.9400	1.3079	(2.590)	0	0	16,000
2020/02/13	2030	05/11/2020	9.03	Put	Bond Future	2,824.9900	2.8250	2,867.0200	2.8670	1.488	0	0	0
2020/02/13	2030	05/11/2020	9.03	Call	Bond Future	2,613.3300	2.6133	2,561.3000	2.5613	(1.991)	0	0	16,000
2020/02/13	2030	05/11/2020	10.37	Call	Bond Future	7,914.3900	7.9144	7,831.2600	7.8313	(1.050)	0	0	0
2020/02/13	2030	05/11/2020	9.40	Call	Bond Future	3,865.6900	3.8657	3,802.2300	3.8022	(1.642)	0	0	0
2020/02/13	2030	05/11/2020	9.40	Put	Bond Future	1,921.8400	1.9218	1,952.4400	1.9524	1.592	0	0	0
2020/02/13	2032	07/05/2020	9.19	Call	Bond Future	1,204.7900	1.2048	1,169.9500	1.1700	(2.892)	0	0	0
2020/02/13	2032	07/05/2020	9.20	Call	Bond Future	1,233.5700	1.2336	1,198.2900	1.1983	(2.860)	0	0	7,500
2020/02/13	2032	07/05/2020			Bond Future	9.3763	92.9602	9.3858	92.8970	0.101	0.0000	0.0000	84,916
2020/02/13	2032	07/05/2020	9.17	Call	Bond Future	1,148.4200	1.1484	1,114.4700	1.1145	(2.956)	0	0	0
2020/02/13	2032	07/05/2020	9.17	Put	Bond Future	2,542.3600	2.5424	2,571.5700	2.5716	1.149	0	0	0
2020/02/13	2032	07/05/2020	9.00	Put	Bond Future	3,297.2600	3.2973	3,334.2500	3.3343	1.122	0	0	0
2020/02/13	2032	07/05/2020	9.00	Call	Bond Future	733.0800	0.7331	706.9100	0.7069	(3.570)	0	0	7,500
2020/02/13	2032	07/05/2020	9.50	Put	Bond Future	1,430.4900	1.4305	1,446.5600	1.4466	1.123	0	0	0
2020/02/13	2032	07/05/2020	9.50	Call	Bond Future	2,252.3700	2.2524	2,205.2800	2.2053	(2.091)	0	0	7,500
2020/02/13	2032	07/05/2020	9.30	Put	Bond Future	2,051.1600	2.0512	2,074.7600	2.0748	1.151	0	0	0
2020/02/13	2032	07/05/2020	9.30	Call	Bond Future	1,538.8200	1.5388	1,499.2600	1.4993	(2.571)	0	0	7,500
2020/02/13	2032	07/05/2020	9.19	Put	Bond Future	2,462.3500	2.4624	2,490.6700	2.4907	1.150	0	0	0
2020/02/13	2032	07/05/2020	9.20	Put	Bond Future	2,423.0400	2.4230	2,450.9200	2.4509	1.151	0	0	0
2020/02/13	2032	07/05/2020	9.18	Call	Bond Future	1,176.4100	1.1764	1,142.0200	1.1420	(2.923)	0	0	0
2020/02/13	2032	07/05/2020	9.18	Put	Bond Future	2,502.1200	2.5021	2,530.8900	2.5309	1.150	0	0	0
2020/02/13	2032	06/08/2020	9.46	Put	Bond Future	2,645.0300	2.6450	2,668.5900	2.6686	0.891	0	0	0
2020/02/13	2032	06/08/2020	9.45	Call	Bond Future	2,679.5600	2.6796	2,638.9200	2.6389	(1.517)	0	0	0
2020/02/13	2032	06/08/2020			Bond Future	9.4495	94.6440	9.4593	94.5795	0.104	0.0000	0.0000	300
2020/02/13	2032	06/08/2020	9.46	Call	Bond Future	2,713.9500	2.7139	2,673.0500	2.6731	(1.507)	0	0	0
2020/02/13	2032	06/08/2020	9.45	Put	Bond Future	2,676.2700	2.6763	2,700.0900	2.7001	0.890	0	0	0
2020/02/13	2032	06/08/2020	9.47	Call	Bond Future	2,748.5500	2.7486	2,707.4000	2.7074	(1.497)	0	0	0
2020/02/13	2032	06/08/2020	9.47	Put	Bond Future	2,614.0600	2.6141	2,637.3700	2.6374	0.892	0	0	0
2020/02/13	2032	05/11/2020	9.61	Put	Bond Future	2,897.9200	2.8979	2,921.9500	2.9219	0.829	0	0	0
2020/02/13	2032	05/11/2020	10.99	Call	Bond Future	9,442.7500	9.4427	9,382.5900	9.3826	(0.637)	0	0	0
2020/02/13	2032	05/11/2020	9.44	Put	Bond Future	3,422.3200	3.4223	3,450.0300	3.4500	0.810	0	0	0
2020/02/13	2032	05/11/2020	11.08	Call	Bond Future	9,869.8600	9.8699	9,809.0700	9.8091	(0.616)	0	0	0
2020/02/13	2032	05/11/2020	9.77	Put	Bond Future	2,467.7600	2.4678	2,488.5700	2.4886	0.843	0	0	0
2020/02/13	2032	05/11/2020			Bond Future	9.5254	92.1634	9.5356	92.0979	0.107	0.0000	0.0000	0
2020/02/13	2032	05/11/2020	10.99	Put	Bond Future	630.8500	0.6309	636.1700	0.6362	0.843	0	0	3,000
2020/02/13	2032	05/11/2020	9.76	Call	Bond Future	3,987.3700	3.9874	3,942.8900	3.9429	(1.116)	0	0	0
2020/02/13	2032	05/11/2020	9.76	Put	Bond Future	2,491.9000	2.4919	2,512.9000	2.5129	0.843	0	0	0

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2020/02/13	2032	05/11/2020	9.11	Call	Bond Future	1,911.2900	1.9113	1,881.2500	1.8813	(1.572)	0	0	3,000
2020/02/13	2032	05/11/2020	9.61	Call	Bond Future	3,440.9700	3.4410	3,399.5200	3.3995	(1.205)	0	0	3,000
2020/02/13	2032	05/11/2020	9.44	Call	Bond Future	2,869.2500	2.8693	2,831.4800	2.8315	(1.316)	0	0	1,000
2020/02/13	2032	05/11/2020	11.08	Put	Bond Future	555.3700	0.5554	560.0600	0.5601	0.844	0	0	1,000
2020/02/13	2032	05/11/2020	9.77	Call	Bond Future	4,026.2300	4.0262	3,981.5600	3.9816	(1.109)	0	0	0
2020/02/13	2032	05/11/2020	9.11	Put	Bond Future	4,644.0200	4.6440	4,679.4600	4.6795	0.763	0	0	0
2020/02/13	2032	05/11/2020	8.94	Put	Bond Future	5,382.6300	5.3826	5,422.2100	5.4222	0.735	0	0	0
2020/02/13	2032	05/11/2020	8.94	Call	Bond Future	1,499.6500	1.4997	1,473.7500	1.4738	(1.727)	0	0	1,000
2020/02/13	2032	05/11/2020	9.75	Call	Bond Future	3,948.9600	3.9490	3,904.6700	3.9047	(1.122)	0	0	0
2020/02/13	2032	05/11/2020	9.75	Put	Bond Future	2,516.5600	2.5166	2,537.7500	2.5378	0.842	0	0	0
2020/02/13	2033	07/05/2020			Bond Future	101.0211	101.0211	101.1281	101.1281	0.106	0.0000	0.0000	6,960
2020/02/13	2033	06/08/2020			Bond Future	102.8753	102.8753	102.9840	102.9840	0.106	0.0000	0.0000	0
2020/02/13	2033	05/11/2020			Bond Future	103.5065	103.5065	103.6174	103.6174	0.107	0.0000	0.0000	0
2020/02/13	2037	07/05/2020	9.60	Put	Bond Future	3,859.3800	3.8594	3,925.5100	3.9255	1.713	0	0	0
2020/02/13	2037	07/05/2020	9.59	Call	Bond Future	836.6000	0.8366	797.6500	0.7977	(4.656)	0	0	0
2020/02/13	2037	07/05/2020	9.70	Put	Bond Future	3,352.9500	3.3530	3,412.1700	3.4122	1.766	0	0	0
2020/02/13	2037	07/05/2020			Bond Future	10.0003	90.2888	10.0148	90.1830	0.145	0.0000	0.0000	68,413
2020/02/13	2037	07/05/2020	9.60	Call	Bond Future	860.0300	0.8600	820.3900	0.8204	(4.609)	0	0	0
2020/02/13	2037	07/05/2020	9.59	Put	Bond Future	3,912.8300	3.9128	3,979.6500	3.9796	1.708	0	0	0
2020/02/13	2037	07/05/2020	9.70	Call	Bond Future	1,117.1400	1.1171	1,070.5900	1.0706	(4.167)	0	0	7,500
2020/02/13	2037	07/05/2020	9.61	Call	Bond Future	883.8700	0.8839	843.5500	0.8436	(4.562)	0	0	0
2020/02/13	2037	07/05/2020	9.61	Put	Bond Future	3,806.4300	3.8064	3,871.8800	3.8719	1.719	0	0	0
2020/02/13	2037	07/05/2020	10.00	Put	Bond Future	2,102.2400	2.1022	2,141.9500	2.1419	1.889	0	0	0
2020/02/13	2037	07/05/2020	10.00	Call	Bond Future	2,100.2600	2.1003	2,034.2000	2.0342	(3.145)	0	0	7,500
2020/02/13	2037	06/08/2020	9.88	Put	Bond Future	3,920.3400	3.9203	3,972.1900	3.9722	1.323	0	0	0
2020/02/13	2037	06/08/2020			Bond Future	10.0850	87.6640	10.1000	87.5561	0.149	0.0000	0.0000	300
2020/02/13	2037	06/08/2020	9.87	Call	Bond Future	2,394.3300	2.3943	2,338.7600	2.3388	(2.321)	0	0	0
2020/02/13	2037	06/08/2020	9.87	Put	Bond Future	3,961.3700	3.9614	4,013.6500	4.0137	1.320	0	0	0
2020/02/13	2037	06/08/2020	9.88	Call	Bond Future	2,427.1200	2.4271	2,371.1200	2.3711	(2.307)	0	0	0
2020/02/13	2037	06/08/2020	9.86	Call	Bond Future	2,362.0300	2.3620	2,306.8800	2.3069	(2.335)	0	0	0
2020/02/13	2037	06/08/2020	9.86	Put	Bond Future	4,002.9700	4.0030	4,055.6700	4.0557	1.317	0	0	0
2020/02/13	2037	05/11/2020	10.18	Call	Bond Future	3,685.9200	3.6859	3,621.8500	3.6219	(1.738)	0	0	0
2020/02/13	2037	05/11/2020	10.17	Put	Bond Future	3,624.5900	3.6246	3,670.5300	3.6705	1.267	0	0	0
2020/02/13	2037	05/11/2020			Bond Future	10.1666	89.2179	10.1821	89.1082	0.152	0.0000	0.0000	0
2020/02/13	2037	05/11/2020	10.19	Call	Bond Future	3,722.9700	3.7230	3,658.5600	3.6586	(1.730)	0	0	0
2020/02/13	2037	05/11/2020	10.19	Put	Bond Future	3,557.3000	3.5573	3,602.5600	3.6026	1.272	0	0	0
2020/02/13	2037	05/11/2020	10.17	Call	Bond Future	3,648.7500	3.6488	3,585.0200	3.5850	(1.747)	0	0	0
2020/02/13	2037	05/11/2020	10.18	Put	Bond Future	3,590.9600	3.5910	3,636.5600	3.6366	1.270	0	0	0
2020/02/13	2038	07/05/2020			Bond Future	116.9484	116.9484	116.9420	116.9420	(0.005)	0.0000	0.0000	10,867
2020/02/13	2038	06/08/2020			Bond Future	117.4073	117.4073	117.4008	117.4008	(0.006)	0.0000	0.0000	0
2020/02/13	2038	05/11/2020			Bond Future	119.5159	119.5159	119.5093	119.5093	(0.006)	0.0000	0.0000	0
2020/02/13	2040	07/05/2020	9.74	Call	Bond Future	887.8000	0.8878	846.0100	0.8460	(4.707)	0	0	0
2020/02/13	2040	07/05/2020	9.75	Put	Bond Future	4,009.9100	4.0099	4,080.4200	4.0804	1.758	0	0	0
2020/02/13	2040	07/05/2020	9.85	Put	Bond Future	3,470.4500	3.4705	3,533.3900	3.5334	1.814	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
2020/02/13	2040	07/05/2020			Bond Future	10.1357	92.8840	10.1502	92.7709	0.143	0.0000	0.0000	48,402
2020/02/13	2040	07/05/2020	9.74	Put	Bond Future	4,066.5500	4.0665	4,137.8200	4.1378	1.753	0	0	0
2020/02/13	2040	07/05/2020	9.75	Call	Bond Future	913.6400	0.9136	871.0900	0.8711	(4.657)	0	0	0
2020/02/13	2040	07/05/2020	10.00	Put	Bond Future	2,765.3800	2.7654	2,817.2100	2.8172	1.874	0	0	0
2020/02/13	2040	07/05/2020	10.00	Call	Bond Future	1,694.6000	1.6946	1,633.3700	1.6334	(3.613)	0	0	2,640
2020/02/13	2040	07/05/2020	9.50	Put	Bond Future	5,592.4500	5.5925	5,681.1000	5.6811	1.585	0	0	0
2020/02/13	2040	07/05/2020	9.50	Call	Bond Future	399.2600	0.3993	374.8500	0.3748	(6.114)	0	0	2,640
2020/02/13	2040	07/05/2020	9.73	Call	Bond Future	862.2600	0.8623	821.2300	0.8212	(4.758)	0	0	0
2020/02/13	2040	07/05/2020	9.85	Call	Bond Future	1,192.7800	1.1928	1,142.6600	1.1427	(4.202)	0	0	7,500
2020/02/13	2040	07/05/2020	9.73	Put	Bond Future	4,123.6100	4.1236	4,195.6400	4.1956	1.747	0	0	0
2020/02/13	2040	07/05/2020	10.15	Put	Bond Future	2,160.0800	2.1601	2,201.7600	2.2018	1.930	0	0	0
2020/02/13	2040	07/05/2020	10.15	Call	Bond Future	2,271.5000	2.2715	2,200.1200	2.2001	(3.142)	0	0	7,500
2020/02/13	2040	06/08/2020	10.03	Call	Bond Future	2,608.8900	2.6089	2,548.5100	2.5485	(2.314)	0	0	0
2020/02/13	2040	06/08/2020	10.04	Call	Bond Future	2,644.4300	2.6444	2,583.5900	2.5836	(2.301)	0	0	0
2020/02/13	2040	06/08/2020	10.02	Put	Bond Future	4,142.6400	4.1426	4,198.0600	4.1981	1.338	0	0	0
2020/02/13	2040	06/08/2020			Bond Future	10.2211	90.0556	10.2361	89.9403	0.147	0.0000	0.0000	600
2020/02/13	2040	06/08/2020	10.04	Put	Bond Future	4,055.4900	4.0555	4,109.9800	4.1100	1.344	0	0	0
2020/02/13	2040	06/08/2020	10.02	Call	Bond Future	2,573.6000	2.5736	2,513.6900	2.5137	(2.328)	0	0	0
2020/02/13	2040	06/08/2020	10.03	Put	Bond Future	4,098.8900	4.0989	4,153.8400	4.1538	1.341	0	0	0
2020/02/13	2040	05/11/2020	10.23	Call	Bond Future	3,649.5000	3.6495	3,583.9900	3.5840	(1.795)	0	0	2,000
2020/02/13	2040	05/11/2020	11.70	Put	Bond Future	978.8300	0.9788	992.7500	0.9928	1.422	0	0	2,000
2020/02/13	2040	05/11/2020	10.00	Call	Bond Future	2,825.7600	2.8258	2,769.1400	2.7691	(2.004)	0	0	2,000
2020/02/13	2040	05/11/2020	9.50	Call	Bond Future	1,399.8800	1.3999	1,363.5500	1.3635	(2.595)	0	0	2,000
2020/02/13	2040	05/11/2020	10.30	Call	Bond Future	3,920.6000	3.9206	3,852.5000	3.8525	(1.737)	0	0	0
2020/02/13	2040	05/11/2020			Bond Future	10.3032	91.6518	10.3187	91.5346	0.150	0.0000	0.0000	0
2020/02/13	2040	05/11/2020	10.23	Put	Bond Future	4,207.5300	4.2075	4,259.2600	4.2593	1.229	0	0	0
2020/02/13	2040	05/11/2020	9.73	Put	Bond Future	6,512.3100	6.5123	6,583.8500	6.5838	1.099	0	0	0
2020/02/13	2040	05/11/2020	9.73	Call	Bond Future	1,990.6000	1.9906	1,944.9000	1.9449	(2.296)	0	0	2,000
2020/02/13	2040	05/11/2020	10.30	Put	Bond Future	3,944.8100	3.9448	3,993.9500	3.9939	1.246	0	0	0
2020/02/13	2040	05/11/2020	11.70	Call	Bond Future	10,650.9400	10.6509	10,547.6200	10.5476	(0.970)	0	0	0
2020/02/13	2040	05/11/2020	10.00	Put	Bond Future	5,173.7200	5.1737	5,234.3400	5.2343	1.172	0	0	0
2020/02/13	2040	05/11/2020	9.50	Put	Bond Future	7,837.5600	7.8376	7,918.4700	7.9185	1.032	0	0	0
2020/02/13	2040	05/11/2020	10.31	Call	Bond Future	3,960.0600	3.9601	3,891.6000	3.8916	(1.729)	0	0	0
2020/02/13	2040	05/11/2020	10.32	Put	Bond Future	3,872.3200	3.8723	3,920.7300	3.9207	1.250	0	0	0
2020/02/13	2040	05/11/2020	11.50	Call	Bond Future	9,640.6200	9.6406	9,540.6200	9.5406	(1.037)	0	0	0
2020/02/13	2040	05/11/2020	11.50	Put	Bond Future	1,246.8900	1.2469	1,264.1300	1.2641	1.383	0	0	2,000
2020/02/13	2040	05/11/2020	10.31	Put	Bond Future	3,908.4200	3.9084	3,957.2000	3.9572	1.248	0	0	0
2020/02/13	2040	05/11/2020	10.32	Call	Bond Future	3,999.7100	3.9997	3,930.8800	3.9309	(1.721)	0	0	0
2020/02/13	2044	07/05/2020	9.81	Call	Bond Future	911.3300	0.9113	868.8600	0.8689	(4.660)	0	0	0
2020/02/13	2044	07/05/2020	9.79	Put	Bond Future	4,322.3800	4.3224	4,395.9100	4.3959	1.701	0	0	0
2020/02/13	2044	07/05/2020	9.45	Put	Bond Future	6,667.9600	6.6680	6,764.5700	6.7646	1.449	0	0	0
2020/02/13	2044	07/05/2020	9.97	Put	Bond Future	3,339.7000	3.3397	3,399.6500	3.3996	1.795	0	0	0
2020/02/13	2044	07/05/2020	9.33	Call	Bond Future	160.3700	0.1604	148.0800	0.1481	(7.664)	0	0	100
2020/02/13	2044	07/05/2020	9.98	Call	Bond Future	1,408.6600	1.4087	1,353.3700	1.3534	(3.925)	0	0	100
2020/02/13	2044	07/05/2020	9.26	Call	Bond Future	117.3200	0.1173	107.7100	0.1077	(8.191)	0	0	556
2020/02/13	2044	07/05/2020			Bond Future	10.2138	89.4425	10.2283	89.3280	0.142	0.0000	0.0000	76,644
2020/02/13	2044	07/05/2020	9.81	Put	Bond Future	4,204.1300	4.2041	4,276.1600	4.2762	1.713	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
2020/02/13	2044	07/05/2020	9.79	Call	Bond Future	861.1500	0.8611	820.1800	0.8202	(4.758)	0	0	0
2020/02/13	2044	07/05/2020	10.81	Call	Bond Future	5,304.2500	5.3042	5,204.0900	5.2041	(1.888)	0	0	0
2020/02/13	2044	07/05/2020	10.81	Put	Bond Future	797.4800	0.7975	811.8200	0.8118	1.798	0	0	129
2020/02/13	2044	07/05/2020	9.33	Put	Bond Future	7,643.4900	7.6435	7,745.7000	7.7457	1.337	0	0	0
2020/02/13	2044	07/05/2020	9.80	Put	Bond Future	4,262.8900	4.2629	4,335.6800	4.3357	1.708	0	0	0
2020/02/13	2044	07/05/2020	9.45	Call	Bond Future	261.9600	0.2620	244.0700	0.2441	(6.829)	0	0	129
2020/02/13	2044	07/05/2020	9.97	Call	Bond Future	1,375.9100	1.3759	1,321.3600	1.3214	(3.965)	0	0	129
2020/02/13	2044	07/05/2020	9.98	Put	Bond Future	3,290.4600	3.2905	3,349.6700	3.3497	1.799	0	0	0
2020/02/13	2044	07/05/2020	11.09	Call	Bond Future	6,975.7700	6.9758	6,869.0000	6.8690	(1.531)	0	0	0
2020/02/13	2044	07/05/2020	9.26	Put	Bond Future	8,238.1800	8.2382	8,343.0700	8.3431	1.273	0	0	0
2020/02/13	2044	07/05/2020	9.91	Put	Bond Future	3,646.7800	3.6468	3,711.2400	3.7112	1.768	0	0	0
2020/02/13	2044	07/05/2020	9.80	Call	Bond Future	885.9400	0.8859	844.2300	0.8442	(4.708)	0	0	0
2020/02/13	2044	07/05/2020	11.09	Put	Bond Future	486.8500	0.4869	494.5800	0.4946	1.588	0	0	100
2020/02/13	2044	07/05/2020	9.91	Call	Bond Future	1,188.4400	1.1884	1,138.4000	1.1384	(4.211)	0	0	556
2020/02/13	2044	07/05/2020	11.02	Call	Bond Future	6,551.8100	6.5518	6,446.3800	6.4464	(1.609)	0	0	0
2020/02/13	2044	07/05/2020	11.02	Put	Bond Future	550.7600	0.5508	559.8300	0.5598	1.647	0	0	556
2020/02/13	2044	06/08/2020	9.98	Call	Bond Future	2,242.8000	2.2428	2,187.3400	2.1873	(2.473)	0	0	602
2020/02/13	2044	06/08/2020	11.09	Put	Bond Future	1,435.5300	1.4355	1,455.7500	1.4557	1.409	0	0	602
2020/02/13	2044	06/08/2020	9.01	Call	Bond Future	299.9300	0.2999	286.2900	0.2863	(4.548)	0	0	140
2020/02/13	2044	06/08/2020	9.66	Call	Bond Future	1,308.2900	1.3083	1,268.5900	1.2686	(3.034)	0	0	140
2020/02/13	2044	06/08/2020	9.88	Call	Bond Future	1,921.8300	1.9218	1,871.2500	1.8713	(2.632)	0	0	0
2020/02/13	2044	06/08/2020			Bond Future	10.2972	86.6771	10.3122	86.5604	0.146	0.0000	0.0000	500
2020/02/13	2044	06/08/2020	9.36	Put	Bond Future	8,531.5900	8.5316	8,622.7600	8.6228	1.069	0	0	0
2020/02/13	2044	06/08/2020	9.36	Call	Bond Future	684.8400	0.6848	659.3200	0.6593	(3.726)	0	0	602
2020/02/13	2044	06/08/2020	9.98	Put	Bond Future	4,773.6800	4.7737	4,834.9100	4.8349	1.283	0	0	0
2020/02/13	2044	06/08/2020	9.86	Call	Bond Future	1,860.9200	1.8609	1,811.3200	1.8113	(2.665)	0	0	0
2020/02/13	2044	06/08/2020	9.86	Put	Bond Future	5,381.5100	5.3815	5,448.6000	5.4486	1.247	0	0	0
2020/02/13	2044	06/08/2020	11.09	Call	Bond Future	7,258.6300	7.2586	7,162.1600	7.1622	(1.329)	0	0	0
2020/02/13	2044	06/08/2020	9.01	Put	Bond Future	11,381.4600	11.3815	11,484.5100	11.4845	0.905	0	0	0
2020/02/13	2044	06/08/2020	9.66	Put	Bond Future	6,519.3900	6.5194	6,596.3800	6.5964	1.181	0	0	0
2020/02/13	2044	06/08/2020	9.88	Put	Bond Future	5,276.2100	5.2762	5,342.3200	5.3423	1.253	0	0	0
2020/02/13	2044	06/08/2020	10.93	Call	Bond Future	6,404.5800	6.4046	6,312.1100	6.3121	(1.444)	0	0	0
2020/02/13	2044	06/08/2020	10.93	Put	Bond Future	1,702.2300	1.7022	1,726.4500	1.7265	1.423	0	0	140
2020/02/13	2044	06/08/2020	9.87	Call	Bond Future	1,891.2300	1.8912	1,841.1400	1.8411	(2.649)	0	0	0
2020/02/13	2044	06/08/2020	9.87	Put	Bond Future	5,328.6500	5.3287	5,395.2500	5.3952	1.250	0	0	0
2020/02/13	2044	05/11/2020	11.06	Put	Bond Future	2,062.1700	2.0622	2,090.2700	2.0903	1.363	0	0	525
2020/02/13	2044	05/11/2020	11.43	Call	Bond Future	8,974.2900	8.9743	8,875.7300	8.8757	(1.098)	0	0	0
2020/02/13	2044	05/11/2020	9.72	Put	Bond Future	7,034.6700	7.0347	7,111.1200	7.1111	1.087	0	0	0
2020/02/13	2044	05/11/2020	9.97	Call	Bond Future	2,464.8000	2.4648	2,411.9500	2.4119	(2.144)	0	0	568
2020/02/13	2044	05/11/2020	9.29	Put	Bond Future	9,936.5300	9.9365	10,029.3700	10.0294	0.934	0	0	0
2020/02/13	2044	05/11/2020	9.96	Put	Bond Future	5,740.7900	5.7408	5,807.0700	5.8071	1.155	0	0	0
2020/02/13	2044	05/11/2020	10.36	Call	Bond Future	3,871.6600	3.8717	3,803.2100	3.8032	(1.768)	0	0	0
2020/02/13	2044	05/11/2020			Bond Future	10.3772	88.2134	10.3927	88.0947	0.149	0.0000	0.0000	0
2020/02/13	2044	05/11/2020	9.72	Call	Bond Future	1,726.7100	1.7267	1,684.4400	1.6844	(2.448)	0	0	1,815
2020/02/13	2044	05/11/2020	9.97	Put	Bond Future	5,691.2300	5.6912	5,757.1000	5.7571	1.157	0	0	0
2020/02/13	2044	05/11/2020	9.96	Call	Bond Future	2,432.6100	2.4326	2,380.1700	2.3802	(2.156)	0	0	0
2020/02/13	2044	05/11/2020	11.38	Call	Bond Future	8,709.7400	8.7097	8,612.1100	8.6121	(1.121)	0	0	0
2020/02/13	2044	05/11/2020	11.38	Put	Bond Future	1,549.1800	1.5492	1,570.2700	1.5703	1.361	0	0	568

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
2020/02/13	2044	05/11/2020	10.34	Call	Bond Future	3,792.6400	3.7926	3,724.9400	3.7249	(1.785)	0	0	0
2020/02/13	2044	05/11/2020	10.34	Put	Bond Future	4,079.4700	4.0795	4,130.4900	4.1305	1.251	0	0	0
2020/02/13	2044	05/11/2020	11.06	Call	Bond Future	7,050.9800	7.0510	6,960.3600	6.9604	(1.285)	0	0	0
2020/02/13	2044	05/11/2020	10.04	Put	Bond Future	5,353.1800	5.3532	5,416.1400	5.4161	1.176	0	0	0
2020/02/13	2044	05/11/2020	11.17	Put	Bond Future	1,866.0600	1.8661	1,891.5300	1.8915	1.365	0	0	1,815
2020/02/13	2044	05/11/2020	11.43	Put	Bond Future	1,483.3900	1.4834	1,503.5500	1.5035	1.359	0	0	1,815
2020/02/13	2044	05/11/2020	8.87	Put	Bond Future	13,415.9600	13.4160	13,520.3100	13.5203	0.778	0	0	0
2020/02/13	2044	05/11/2020	9.29	Call	Bond Future	856.3700	0.8564	830.4900	0.8305	(3.022)	0	0	568
2020/02/13	2044	05/11/2020	10.36	Put	Bond Future	4,004.2100	4.0042	4,054.4800	4.0545	1.255	0	0	0
2020/02/13	2044	05/11/2020	10.04	Call	Bond Future	2,695.5500	2.6956	2,639.7900	2.6398	(2.069)	0	0	525
2020/02/13	2044	05/11/2020	9.34	Put	Bond Future	9,558.1900	9.5582	9,649.3900	9.6494	0.954	0	0	0
2020/02/13	2044	05/11/2020	9.34	Call	Bond Future	929.6300	0.9296	902.1100	0.9021	(2.960)	0	0	525
2020/02/13	2044	05/11/2020	11.17	Call	Bond Future	7,612.8200	7.6128	7,519.5700	7.5196	(1.225)	0	0	0
2020/02/13	2044	05/11/2020	8.87	Call	Bond Future	400.1800	0.4002	385.8100	0.3858	(3.591)	0	0	1,815
2020/02/13	2044	05/11/2020	10.02	Put	Bond Future	5,448.3800	5.4484	5,512.1700	5.5122	1.171	0	0	0
2020/02/13	2044	05/11/2020	10.02	Call	Bond Future	2,628.8500	2.6288	2,573.9200	2.5739	(2.090)	0	0	1,815
2020/02/13	2044	05/11/2020	10.35	Call	Bond Future	3,832.0600	3.8321	3,763.9800	3.7640	(1.777)	0	0	0
2020/02/13	2044	05/11/2020	10.35	Put	Bond Future	4,041.6900	4.0417	4,092.3300	4.0923	1.253	0	0	0
2020/02/13	2044	04/02/2021	10.04	Put	Bond Future	6,490.6500	6.4907	6,555.4800	6.5555	0.999	0	0	0
2020/02/13	2044	04/02/2021	10.37	Call	Bond Future	4,323.8800	4.3239	4,256.9500	4.2569	(1.548)	0	0	0
2020/02/13	2044	04/02/2021	10.35	Put	Bond Future	5,128.3800	5.1284	5,182.8000	5.1828	1.061	0	0	0
2020/02/13	2044	04/02/2021			Bond Future	10.4652	85.3959	10.4812	85.2752	0.153	0.0000	0.0000	0
2020/02/13	2044	04/02/2021	10.37	Put	Bond Future	5,049.2500	5.0493	5,103.0100	5.1030	1.065	0	0	0
2020/02/13	2044	04/02/2021	10.35	Call	Bond Future	4,249.3000	4.2493	4,183.0300	4.1830	(1.560)	0	0	0
2020/02/13	2044	04/02/2021	10.04	Call	Bond Future	3,169.3400	3.1693	3,113.4800	3.1135	(1.763)	0	0	0
2020/02/13	2044	04/02/2021	10.84	Call	Bond Future	6,240.0600	6.2401	6,159.1400	6.1591	(1.297)	0	0	0
2020/02/13	2044	04/02/2021	10.36	Put	Bond Future	5,088.6900	5.0887	5,142.7800	5.1428	1.063	0	0	0
2020/02/13	2044	04/02/2021	10.84	Put	Bond Future	3,481.1100	3.4811	3,520.8800	3.5209	1.142	0	0	405
2020/02/13	2044	04/02/2021	10.29	Call	Bond Future	4,029.5000	4.0295	3,965.1800	3.9652	(1.596)	0	0	0
2020/02/13	2044	04/02/2021	10.29	Put	Bond Future	5,372.4800	5.3725	5,428.8500	5.4288	1.049	0	0	405
2020/02/13	2044	04/02/2021	9.66	Put	Bond Future	8,540.9200	8.5409	8,619.0200	8.6190	0.914	0	0	0
2020/02/13	2044	04/02/2021	9.66	Call	Bond Future	2,066.1200	2.0661	2,023.5300	2.0235	(2.061)	0	0	405
2020/02/13	2044	04/02/2021	10.36	Call	Bond Future	4,286.5200	4.2865	4,219.9200	4.2199	(1.554)	0	0	0
2020/02/13	2046	07/05/2020			Bond Future	107.1018	107.1018	107.0961	107.0961	(0.005)	0.0000	0.0000	14,000
2020/02/13	2046	06/08/2020			Bond Future	109.0678	109.0678	109.0618	109.0618	(0.006)	0.0000	0.0000	0
2020/02/13	2046	05/11/2020			Bond Future	109.2377	109.2377	109.2317	109.2317	(0.006)	0.0000	0.0000	0
2020/02/13	2050	07/05/2020			Bond Future	111.1460	111.1460	111.4666	111.4666	0.288	0.0000	0.0000	11,773
2020/02/13	2050	06/08/2020			Bond Future	111.3132	111.3132	111.6393	111.6393	0.293	0.0000	0.0000	0
2020/02/13	2050	05/11/2020			Bond Future	113.3124	113.3124	113.6444	113.6444	0.293	0.0000	0.0000	0
2020/02/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	8657	21/12/2026			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
2020/02/13	AL37	07/05/2020			Index Future	704.8750	704.8750	704.6230	704.6230	(0.036)	0.0000	0.0000	0
2020/02/13	AL37	06/08/2020			Index Future	717.5040	717.5040	717.2480	717.2480	(0.036)	0.0000	0.0000	0
2020/02/13	AL7T	07/05/2020			Index Future	813.4740	813.4740	812.8030	812.8030	(0.082)	0.0000	0.0000	0
2020/02/13	AL7T	06/08/2020			Index Future	828.0500	828.0500	827.3660	827.3660	(0.083)	0.0000	0.0000	0
2020/02/13	ALBI	07/05/2020			Index Future	720.6050	720.6050	719.9590	719.9590	(0.090)	0.0000	0.0000	211
2020/02/13	ALBI	06/08/2020			Index Future	733.5170	733.5170	732.8590	732.8590	(0.090)	0.0000	0.0000	0
2020/02/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/02/13	C210	31/03/2028			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
2020/02/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/13	ES33	07/05/2020			Bond Future	11.0065	76.9293	11.0206	76.8497	0.128	0.0000	0.0000	350
2020/02/13	ES33	06/08/2020			Bond Future	11.1305	78.3227	11.1451	78.2415	0.131	0.0000	0.0000	0
2020/02/13	ES33	05/11/2020			Bond Future	11.2604	75.9197	11.2755	75.8371	0.134	0.0000	0.0000	0
2020/02/13	ES42	07/05/2020			Bond Future	11.3506	77.4958	11.3647	77.4045	0.124	0.0000	0.0000	4,919
2020/02/13	ES42	06/08/2020			Bond Future	11.4717	78.8997	11.4864	78.8066	0.128	0.0000	0.0000	0
2020/02/13	ES42	05/11/2020			Bond Future	11.5972	76.0350	11.6124	75.9403	0.131	0.0000	0.0000	0
2020/02/13	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/13	GOVI	07/05/2020			GOVI	712.6010	712.6010	711.9620	711.9620	(0.090)	0.0000	0.0000	1,177
2020/02/13	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/13	GOVI	07/05/2020	720.00	Put	GOVI	73,990.0000	7.3990	80,380.0000	8.0380	8.636	0	0	0
2020/02/13	GOVI	07/05/2020	719.98	Put	GOVI	73,790.0000	7.3790	80,180.0000	8.0180	8.660	0	0	0
2020/02/13	GOVI	07/05/2020	719.99	Put	GOVI	73,890.0000	7.3890	80,280.0000	8.0280	8.648	0	0	0
2020/02/13	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/13	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/13	GOVI	06/08/2020	728.12	Put	GOVI	27,510.0000	2.7510	34,020.0000	3.4020	23.664	0	0	0
2020/02/13	GOVI	06/08/2020			GOVI	725.3690	725.3690	724.7180	724.7180	(0.090)	0.0000	0.0000	0
2020/02/13	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/13	GOVI	06/08/2020	728.14	Put	GOVI	27,710.0000	2.7710	34,220.0000	3.4220	23.493	0	0	0
2020/02/13	GOVI	06/08/2020	728.13	Put	GOVI	27,610.0000	2.7610	34,120.0000	3.4120	23.578	0	0	0
2020/02/13	GOVI	06/08/2020	728.12	Call	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/02/13	IGOV	07/05/2020			Index Future	263.2560	263.2560	263.3370	263.3370	0.031	0.0000	0.0000	1,009
2020/02/13	IGOV	06/08/2020			Index Future	268.0360	268.0360	268.1190	268.1190	0.031	0.0000	0.0000	0
2020/02/13	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/02/13	IS02	22/06/2020			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2020/02/13	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/02/13	IS05	17/12/2020			Interest Rate Swap	95.3300	95.3300	95.3200	95.3200	(0.010)	0.0000	0.0000	0
2020/02/13	IS05	16/03/2021			Interest Rate Swap	94.2300	94.2300	94.2200	94.2200	(0.011)	0.0000	0.0000	0
2020/02/13	IS05	15/06/2021			Interest Rate Swap	93.0700	93.0700	93.0500	93.0500	(0.021)	0.0000	0.0000	0
2020/02/13	IS05	21/09/2021			Interest Rate Swap	92.8600	92.8600	92.8400	92.8400	(0.022)	0.0000	0.0000	0
2020/02/13	IS05	21/12/2021			Interest Rate Swap	94.7300	94.7300	94.7000	94.7000	(0.032)	0.0000	0.0000	51
2020/02/13	IS05	15/03/2022			Interest Rate Swap	94.5600	94.5600	94.5200	94.5200	(0.042)	0.0000	0.0000	0
2020/02/13	IS05	21/06/2022			Interest Rate Swap	95.4100	95.4100	95.3700	95.3700	(0.042)	0.0000	0.0000	0
2020/02/13	IS05	20/09/2022			Interest Rate Swap	99.0600	99.0600	99.0200	99.0200	(0.040)	0.0000	0.0000	0
2020/02/13	IS05	20/12/2022			Interest Rate Swap	100.0300	100.0300	99.9900	99.9900	(0.040)	0.0000	0.0000	0
2020/02/13	IS05	22/03/2023			Interest Rate Swap	93.0100	93.0100	92.9800	92.9800	(0.032)	0.0000	0.0000	0
2020/02/13	IS05	20/06/2023			Interest Rate Swap	98.8700	98.8700	98.8400	98.8400	(0.030)	0.0000	0.0000	0
2020/02/13	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/02/13	IS10	17/12/2025			Interest Rate Swap	88.7200	88.7200	88.7100	88.7100	(0.011)	0.0000	0.0000	0
2020/02/13	IS10	16/03/2026			Interest Rate Swap	85.4700	85.4700	85.4500	85.4500	(0.023)	0.0000	0.0000	0
2020/02/13	IS10	15/06/2026			Interest Rate Swap	84.0300	84.0300	84.0000	84.0000	(0.036)	0.0000	0.0000	0
2020/02/13	IS10	21/09/2026			Interest Rate Swap	86.1300	86.1300	86.1000	86.1000	(0.035)	0.0000	0.0000	0
2020/02/13	IS10	21/12/2026			Interest Rate Swap	89.9600	89.9600	89.9300	89.9300	(0.033)	0.0000	0.0000	0
2020/02/13	IS10	15/03/2027			Interest Rate Swap	88.4000	88.4000	88.3600	88.3600	(0.045)	0.0000	0.0000	0
2020/02/13	IS10	21/06/2027			Interest Rate Swap	90.4800	90.4800	90.4200	90.4200	(0.066)	0.0000	0.0000	0
2020/02/13	IS10	20/09/2027			Interest Rate Swap	96.0500	96.0500	95.9600	95.9600	(0.094)	0.0000	0.0000	0
2020/02/13	IS10	20/12/2027			Interest Rate Swap	96.3800	96.3800	96.2800	96.2800	(0.104)	0.0000	0.0000	0
2020/02/13	IS10	22/03/2028			Interest Rate Swap	89.6400	89.6400	89.5300	89.5300	(0.123)	0.0000	0.0000	0
2020/02/13	IS10	20/06/2028			Interest Rate Swap	97.0700	97.0700	96.9800	96.9800	(0.093)	0.0000	0.0000	0
2020/02/13	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/02/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/02/13	R023	07/05/2020	6.91	Put	Bond Future	196.1900	0.1962	197.6900	0.1977	0.765	0	0	0
2020/02/13	R023	07/05/2020			Bond Future	6.5916	104.4532	6.5975	104.4381	0.089	0.0000	0.0000	67,970
2020/02/13	R023	07/05/2020	6.90	Call	Bond Future	988.9600	0.9890	975.4100	0.9754	(1.370)	0	0	0
2020/02/13	R023	07/05/2020	6.90	Put	Bond Future	201.1000	0.2011	202.6700	0.2027	0.781	0	0	0
2020/02/13	R023	07/05/2020	6.91	Call	Bond Future	1,009.4800	1.0095	995.8600	0.9959	(1.349)	0	0	0
2020/02/13	R023	07/05/2020	6.89	Call	Bond Future	968.5700	0.9686	955.0900	0.9551	(1.392)	0	0	0
2020/02/13	R023	07/05/2020	6.89	Put	Bond Future	206.1300	0.2061	207.7700	0.2078	0.796	0	0	0
2020/02/13	R023	06/08/2020	7.26	Call	Bond Future	1,931.7300	1.9317	1,917.4700	1.9175	(0.738)	0	0	0
2020/02/13	R023	06/08/2020			Bond Future	6.5094	106.3450	6.5160	106.3294	0.102	0.0000	0.0000	0

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2020/02/13	R023	06/08/2020	7.26	Put	Bond Future	180.1700	0.1802	181.5000	0.1815	0.738	0	0	0
2020/02/13	R023	06/08/2020	7.27	Call	Bond Future	1,952.0300	1.9520	1,937.7400	1.9377	(0.732)	0	0	0
2020/02/13	R023	06/08/2020	7.28	Put	Bond Future	174.8400	0.1748	176.1200	0.1761	0.732	0	0	0
2020/02/13	R023	06/08/2020	7.27	Put	Bond Future	177.3900	0.1774	178.6900	0.1787	0.733	0	0	0
2020/02/13	R023	06/08/2020	7.28	Call	Bond Future	1,972.5500	1.9725	1,958.2400	1.9582	(0.725)	0	0	0
2020/02/13	R023	05/11/2020	7.46	Put	Bond Future	166.4200	0.1664	167.8400	0.1678	0.853	0	0	0
2020/02/13	R023	05/11/2020	7.47	Put	Bond Future	164.2600	0.1643	165.6500	0.1657	0.846	0	0	0
2020/02/13	R023	05/11/2020			Bond Future	6.4252	104.3009	6.4325	104.2852	0.114	0.0000	0.0000	0
2020/02/13	R023	05/11/2020	7.46	Call	Bond Future	2,360.6300	2.3606	2,346.3000	2.3463	(0.607)	0	0	0
2020/02/13	R023	05/11/2020	7.47	Call	Bond Future	2,379.3900	2.3794	2,365.0300	2.3650	(0.604)	0	0	0
2020/02/13	R023	05/11/2020	7.45	Call	Bond Future	2,341.7000	2.3417	2,327.3900	2.3274	(0.611)	0	0	0
2020/02/13	R023	05/11/2020	7.45	Put	Bond Future	168.4000	0.1684	169.8400	0.1698	0.855	0	0	0
2020/02/13	R035	07/05/2020	9.48	Put	Bond Future	3,379.5100	3.3795	3,463.2400	3.4632	2.478	0	0	0
2020/02/13	R035	07/05/2020	9.47	Call	Bond Future	1,040.7900	1.0408	985.0800	0.9851	(5.353)	0	0	0
2020/02/13	R035	07/05/2020	9.85	Call	Bond Future	2,310.7400	2.3107	2,222.8000	2.2228	(3.806)	0	0	7,500
2020/02/13	R035	07/05/2020	10.57	Put	Bond Future	510.5900	0.5106	524.9300	0.5249	2.809	0	0	3,530
2020/02/13	R035	07/05/2020	9.75	Call	Bond Future	1,923.6600	1.9237	1,843.7300	1.8437	(4.155)	0	0	5,000
2020/02/13	R035	07/05/2020	10.75	Put	Bond Future	366.0900	0.3661	375.9500	0.3759	2.693	0	0	5,000
2020/02/13	R035	07/05/2020			Bond Future	9.7897	94.6770	9.8088	94.5367	0.196	0.0000	0.0000	117,634
2020/02/13	R035	07/05/2020	9.11	Put	Bond Future	5,520.2400	5.5202	5,634.8800	5.6349	2.077	0	0	0
2020/02/13	R035	07/05/2020	9.11	Call	Bond Future	335.3700	0.3354	309.6700	0.3097	(7.663)	0	0	5,000
2020/02/13	R035	07/05/2020	9.48	Call	Bond Future	1,067.6300	1.0676	1,011.0200	1.0110	(5.302)	0	0	0
2020/02/13	R035	07/05/2020	9.47	Put	Bond Future	3,428.7100	3.4287	3,513.3400	3.5133	2.468	0	0	0
2020/02/13	R035	07/05/2020	9.85	Put	Bond Future	1,870.0300	1.8700	1,922.4300	1.9224	2.802	0	0	0
2020/02/13	R035	07/05/2020	9.78	Put	Bond Future	2,107.0500	2.1071	2,165.0000	2.1650	2.750	0	0	0
2020/02/13	R035	07/05/2020	10.57	Call	Bond Future	5,984.1600	5.9842	5,858.1600	5.8582	(2.106)	0	0	0
2020/02/13	R035	07/05/2020	9.75	Put	Bond Future	2,215.3600	2.2154	2,275.7700	2.2758	2.727	0	0	0
2020/02/13	R035	07/05/2020	10.75	Call	Bond Future	7,034.7400	7.0347	6,904.2600	6.9043	(1.855)	0	0	0
2020/02/13	R035	07/05/2020	9.49	Call	Bond Future	1,095.0400	1.0950	1,037.5400	1.0375	(5.251)	0	0	0
2020/02/13	R035	07/05/2020	9.49	Put	Bond Future	3,330.9700	3.3310	3,413.8100	3.4138	2.487	0	0	0
2020/02/13	R035	07/05/2020	9.55	Put	Bond Future	3,045.1300	3.0451	3,122.6900	3.1227	2.547	0	0	0
2020/02/13	R035	07/05/2020	9.55	Call	Bond Future	1,263.0600	1.2631	1,200.2800	1.2003	(4.970)	0	0	7,500
2020/02/13	R035	07/05/2020	9.78	Call	Bond Future	2,035.9600	2.0360	1,953.5700	1.9536	(4.047)	0	0	3,530
2020/02/13	R035	07/05/2020	9.18	Put	Bond Future	5,066.5300	5.0665	5,175.8800	5.1759	2.158	0	0	0
2020/02/13	R035	07/05/2020	9.18	Call	Bond Future	434.7100	0.4347	403.7200	0.4037	(7.129)	0	0	3,530
2020/02/13	R035	06/08/2020	9.00	Put	Bond Future	7,236.7600	7.2368	7,348.9100	7.3489	1.550	0	0	0
2020/02/13	R035	06/08/2020	9.92	Put	Bond Future	2,850.6700	2.8507	2,909.0200	2.9090	2.047	0	0	0
2020/02/13	R035	06/08/2020			Bond Future	9.8673	96.3917	9.8871	96.2486	0.201	0.0000	0.0000	410
2020/02/13	R035	06/08/2020	9.00	Call	Bond Future	658.8800	0.6589	627.9700	0.6280	(4.691)	0	0	24,761
2020/02/13	R035	06/08/2020	9.92	Call	Bond Future	3,229.9900	3.2300	3,145.2800	3.1453	(2.623)	0	0	0
2020/02/13	R035	06/08/2020	9.93	Call	Bond Future	3,268.9200	3.2689	3,183.6700	3.1837	(2.608)	0	0	0
2020/02/13	R035	06/08/2020	9.91	Put	Bond Future	2,883.4600	2.8835	2,942.3500	2.9424	2.042	0	0	0
2020/02/13	R035	06/08/2020	8.75	Put	Bond Future	8,986.5700	8.9866	9,109.0800	9.1091	1.363	0	0	0
2020/02/13	R035	06/08/2020	8.75	Call	Bond Future	387.6200	0.3876	367.0700	0.3671	(5.302)	0	0	3,000
2020/02/13	R035	06/08/2020	9.93	Put	Bond Future	2,817.9100	2.8179	2,875.7200	2.8757	2.052	0	0	0
2020/02/13	R035	06/08/2020	9.91	Call	Bond Future	3,191.0200	3.1910	3,106.8500	3.1069	(2.638)	0	0	0
2020/02/13	R035	05/11/2020	10.34	Put	Bond Future	2,447.7800	2.4478	2,494.7300	2.4947	1.918	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
2020/02/13	R035	05/11/2020			Bond Future	9.9506		93.6008	9.9711	93.4554	0.206	0.0000	0.0000	0
2020/02/13	R035	05/11/2020	10.33	Call	Bond Future	5,108.4300		5.1084	5,010.2800	5.0103	(1.921)	0	0	0
2020/02/13	R035	05/11/2020	10.33	Put	Bond Future	2,471.3300		2.4713	2,518.6700	2.5187	1.916	0	0	0
2020/02/13	R035	05/11/2020	10.34	Call	Bond Future	5,152.8800		5.1529	5,054.3400	5.0543	(1.912)	0	0	0
2020/02/13	R035	05/11/2020	10.32	Call	Bond Future	5,064.4200		5.0644	4,966.6600	4.9667	(1.930)	0	0	0
2020/02/13	R035	05/11/2020	10.32	Put	Bond Future	2,495.4000		2.4954	2,543.1300	2.5431	1.913	0	0	0
2020/02/13	R035	04/02/2021	10.04	Put	Bond Future	4,248.7500		4.2488	4,314.0200	4.3140	1.536	0	0	0
2020/02/13	R035	04/02/2021	10.14	Put	Bond Future	3,921.7900		3.9218	3,983.2100	3.9832	1.566	0	0	650
2020/02/13	R035	04/02/2021	11.14	Put	Bond Future	1,742.3100		1.7423	1,773.0000	1.7730	1.761	0	0	650
2020/02/13	R035	04/02/2021	10.05	Call	Bond Future	4,259.2600		4.2593	4,176.3000	4.1763	(1.948)	0	0	0
2020/02/13	R035	04/02/2021			Bond Future	10.0437		95.2615	10.0649	95.1137	0.211	0.0000	0.0000	0
2020/02/13	R035	04/02/2021	10.14	Call	Bond Future	4,589.9800		4.5900	4,503.5600	4.5036	(1.883)	0	0	0
2020/02/13	R035	04/02/2021	10.06	Call	Bond Future	4,295.3600		4.2954	4,212.0100	4.2120	(1.940)	0	0	0
2020/02/13	R035	04/02/2021	10.06	Put	Bond Future	4,181.4700		4.1815	4,245.9600	4.2460	1.542	0	0	0
2020/02/13	R035	04/02/2021	10.04	Call	Bond Future	4,223.3000		4.2233	4,140.7300	4.1407	(1.955)	0	0	0
2020/02/13	R035	04/02/2021	11.14	Call	Bond Future	8,943.9000		8.9439	8,826.7500	8.8267	(1.310)	0	0	0
2020/02/13	R035	04/02/2021	10.05	Put	Bond Future	4,215.0000		4.2150	4,279.8800	4.2799	1.539	0	0	0
2020/02/13	R186	07/05/2020	8.09	Put	Bond Future	1,082.1500		1.0822	1,098.8200	1.0988	1.540	0	0	0
2020/02/13	R186	07/05/2020	7.90	Put	Bond Future	1,597.1500		1.5972	1,621.0700	1.6211	1.498	0	0	2,500
2020/02/13	R186	07/05/2020	8.28	Put	Bond Future	705.5300		0.7055	716.2400	0.7162	1.518	0	0	0
2020/02/13	R186	07/05/2020	8.93	Call	Bond Future	5,000.1600		5.0002	4,947.2800	4.9473	(1.058)	0	0	0
2020/02/13	R186	07/05/2020			Bond Future	8.0138		116.6517	8.0238	116.5976	0.124	0.0000	0.0000	84,893
2020/02/13	R186	07/05/2020	8.08	Call	Bond Future	1,465.7300		1.4657	1,428.6300	1.4286	(2.531)	0	0	0
2020/02/13	R186	07/05/2020	8.08	Put	Bond Future	1,105.6400		1.1056	1,122.6700	1.1227	1.540	0	0	0
2020/02/13	R186	07/05/2020	8.50	Call	Bond Future	3,030.6800		3.0307	2,982.3600	2.9824	(1.594)	0	0	0
2020/02/13	R186	07/05/2020	8.50	Put	Bond Future	419.2600		0.4193	425.0700	0.4251	1.386	0	0	23,224
2020/02/13	R186	07/05/2020	8.09	Call	Bond Future	1,496.5300		1.4965	1,459.0700	1.4591	(2.503)	0	0	0
2020/02/13	R186	07/05/2020	7.90	Call	Bond Future	974.4000		0.9744	944.1900	0.9442	(3.100)	0	0	0
2020/02/13	R186	07/05/2020	8.28	Call	Bond Future	2,144.9500		2.1450	2,101.5300	2.1015	(2.024)	0	0	0
2020/02/13	R186	07/05/2020	8.93	Put	Bond Future	143.2600		0.1433	144.5100	0.1445	0.873	0	0	0
2020/02/13	R186	07/05/2020	8.07	Call	Bond Future	1,435.2900		1.4353	1,398.5400	1.3985	(2.560)	0	0	0
2020/02/13	R186	07/05/2020	8.07	Put	Bond Future	1,129.5100		1.1295	1,146.8900	1.1469	1.539	0	0	0
2020/02/13	R186	07/05/2020	7.60	Put	Bond Future	2,701.7100		2.7017	2,737.8000	2.7378	1.336	0	0	0
2020/02/13	R186	07/05/2020	7.60	Call	Bond Future	416.4100		0.4164	398.3700	0.3984	(4.332)	0	0	0
2020/02/13	R186	06/08/2020	8.25	Call	Bond Future	2,400.1500		2.4001	2,362.2200	2.3622	(1.580)	0	0	0
2020/02/13	R186	06/08/2020	8.38	Put	Bond Future	1,137.0500		1.1370	1,151.5200	1.1515	1.273	0	0	0
2020/02/13	R186	06/08/2020			Bond Future	8.0534		113.4609	8.0639	113.4056	0.130	0.0000	0.0000	1,870
2020/02/13	R186	06/08/2020	8.37	Call	Bond Future	2,805.9400		2.8059	2,765.3700	2.7654	(1.446)	0	0	0
2020/02/13	R186	06/08/2020	8.37	Put	Bond Future	1,153.7100		1.1537	1,168.3900	1.1684	1.272	0	0	0
2020/02/13	R186	06/08/2020	8.25	Put	Bond Future	1,370.4900		1.3705	1,387.8100	1.3878	1.264	0	0	3,150
2020/02/13	R186	06/08/2020	8.38	Call	Bond Future	2,840.9600		2.8410	2,800.1800	2.8002	(1.435)	0	0	0
2020/02/13	R186	06/08/2020	8.36	Call	Bond Future	2,771.1000		2.7711	2,730.7400	2.7307	(1.456)	0	0	0
2020/02/13	R186	06/08/2020	8.36	Put	Bond Future	1,170.5800		1.1706	1,185.4700	1.1855	1.272	0	0	0
2020/02/13	R186	05/11/2020	8.64	Put	Bond Future	1,107.1700		1.1072	1,120.5900	1.1206	1.212	0	0	0
2020/02/13	R186	05/11/2020	8.65	Call	Bond Future	3,870.8500		3.8708	3,827.9300	3.8279	(1.109)	0	0	0
2020/02/13	R186	05/11/2020			Bond Future	8.0952		115.4722	8.1063	115.4160	0.136	0.0000	0.0000	0
2020/02/13	R186	05/11/2020	8.66	Call	Bond Future	3,907.3000		3.9073	3,864.2300	3.8642	(1.102)	0	0	0

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2020/02/13	R186	05/11/2020	8.66	Put	Bond Future	1,081.4600	1.0815	1,094.5700	1.0946	1.212	0	0	0
2020/02/13	R186	05/11/2020	9.26	Put	Bond Future	484.2400	0.4842	490.2900	0.4903	1.249	0	0	3,500
2020/02/13	R186	05/11/2020	8.64	Call	Bond Future	3,834.5000	3.8345	3,791.7400	3.7917	(1.115)	0	0	0
2020/02/13	R186	05/11/2020	7.84	Put	Bond Future	2,782.0600	2.7821	2,811.6600	2.8117	1.064	0	0	0
2020/02/13	R186	05/11/2020	8.65	Put	Bond Future	1,094.2500	1.0942	1,107.5100	1.1075	1.212	0	0	0
2020/02/13	R186	05/11/2020	8.34	Put	Bond Future	1,574.6500	1.5747	1,593.3100	1.5933	1.185	0	0	0
2020/02/13	R186	05/11/2020	8.34	Call	Bond Future	2,810.6500	2.8106	2,773.1300	2.7731	(1.335)	0	0	3,500
2020/02/13	R186	05/11/2020	9.26	Call	Bond Future	6,213.2400	6.2132	6,163.1100	6.1631	(0.807)	0	0	0
2020/02/13	R186	05/11/2020	7.84	Call	Bond Future	1,474.3700	1.4744	1,447.7900	1.4478	(1.803)	0	0	3,500
2020/02/13	R197	07/05/2020			Bond Future	309.1616	309.1616	309.1364	309.1364	(0.008)	0.0000	0.0000	2,507
2020/02/13	R197	06/08/2020			Bond Future	307.0737	307.0737	307.0476	307.0476	(0.008)	0.0000	0.0000	0
2020/02/13	R197	05/11/2020			Bond Future	312.5884	312.5884	312.5621	312.5621	(0.008)	0.0000	0.0000	0
2020/02/13	R202	07/05/2020			Bond Future	228.4460	228.4460	228.4333	228.4333	(0.006)	0.0000	0.0000	8,483
2020/02/13	R202	06/08/2020			Bond Future	228.5160	228.5160	228.5029	228.5029	(0.006)	0.0000	0.0000	0
2020/02/13	R202	05/11/2020			Bond Future	232.6201	232.6201	232.6068	232.6068	(0.006)	0.0000	0.0000	0
2020/02/13	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/13	R208	07/05/2020	4.80	Put	Bond Future	1,333.3200	1.3333	1,334.7000	1.3347	0.104	0	0	0
2020/02/13	R208	07/05/2020			Bond Future	6.3496	101.1047	6.3513	101.1033	0.026	0.0000	0.0000	15,983
2020/02/13	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/13	R208	07/05/2020	4.82	Put	Bond Future	1,315.9300	1.3159	1,317.3100	1.3173	0.105	0	0	0
2020/02/13	R208	07/05/2020	4.81	Put	Bond Future	1,324.6200	1.3246	1,326.0000	1.3260	0.104	0	0	0
2020/02/13	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/13	R208	06/08/2020	5.57	Put	Bond Future	269.1700	0.2692	270.3300	0.2703	0.431	0	0	0
2020/02/13	R208	06/08/2020			Bond Future	5.9762	102.9360	5.9787	102.9344	0.042	0.0000	0.0000	0
2020/02/13	R208	06/08/2020	5.56	Call	Bond Future	16.8400	0.0168	16.4700	0.0165	(2.197)	0	0	0
2020/02/13	R208	06/08/2020	5.56	Put	Bond Future	274.3300	0.2743	275.5000	0.2755	0.426	0	0	0
2020/02/13	R208	06/08/2020	5.57	Call	Bond Future	17.8800	0.0179	17.5000	0.0175	(2.125)	0	0	0
2020/02/13	R208	06/08/2020	5.55	Call	Bond Future	15.9900	0.0160	15.6400	0.0156	(2.189)	0	0	0
2020/02/13	R208	06/08/2020	5.55	Put	Bond Future	279.6800	0.2797	280.8700	0.2809	0.425	0	0	0
2020/02/13	R208	05/11/2020	4.78	Call	Bond Future	22.9200	0.0229	22.5000	0.0225	(1.832)	0	0	0
2020/02/13	R208	05/11/2020	4.77	Put	Bond Future	168.1200	0.1681	169.1900	0.1692	0.636	0	0	0
2020/02/13	R208	05/11/2020			Bond Future	5.1498	101.3586	5.1537	101.3571	0.075	0.0000	0.0000	0
2020/02/13	R208	05/11/2020	4.79	Call	Bond Future	24.0300	0.0240	23.6000	0.0236	(1.789)	0	0	0
2020/02/13	R208	05/11/2020	4.79	Put	Bond Future	162.3600	0.1624	163.4100	0.1634	0.647	0	0	0
2020/02/13	R208	05/11/2020	4.78	Put	Bond Future	165.1000	0.1651	166.1600	0.1662	0.642	0	0	0
2020/02/13	R208	05/11/2020	4.77	Call	Bond Future	22.0900	0.0221	21.6800	0.0217	(1.856)	0	0	0
2020/02/13	R209	07/05/2020	9.47	Call	Bond Future	735.5900	0.7356	701.4300	0.7014	(4.644)	0	0	0
2020/02/13	R209	07/05/2020			Bond Future	9.8619	72.0165	9.8764	71.9258	0.148	0.0000	0.0000	70,167
2020/02/13	R209	07/05/2020	9.45	Call	Bond Future	696.8600	0.6969	663.8600	0.6639	(4.736)	0	0	0
2020/02/13	R209	07/05/2020	9.45	Put	Bond Future	3,333.5100	3.3335	3,391.1700	3.3912	1.730	0	0	0
2020/02/13	R209	07/05/2020	9.47	Put	Bond Future	3,241.0000	3.2410	3,297.5000	3.2975	1.743	0	0	0
2020/02/13	R209	07/05/2020	9.46	Call	Bond Future	716.1100	0.7161	682.5300	0.6825	(4.689)	0	0	0
2020/02/13	R209	07/05/2020	9.46	Put	Bond Future	3,287.1000	3.2871	3,344.1800	3.3442	1.736	0	0	0
2020/02/13	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/02/13	R209	06/08/2020	5.55	Put	Bond Future	36,212.2700		36.2123	36,304.7000	36.3047	0.255	0	0	0
2020/02/13	R209	06/08/2020			Bond Future	9.9362		73.3209	9.9512	73.2284	0.151	0.0000	0.0000	200
2020/02/13	R209	06/08/2020	5.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/13	R209	06/08/2020	5.57	Put	Bond Future	35,995.4600		35.9955	36,087.8900	36.0879	0.257	0	0	0
2020/02/13	R209	06/08/2020	5.56	Put	Bond Future	36,103.7900		36.1038	36,196.2200	36.1962	0.256	0	0	0
2020/02/13	R209	06/08/2020	5.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/13	R209	05/11/2020	10.02	Call	Bond Future	3,120.4600		3.1205	3,065.6300	3.0656	(1.757)	0	0	0
2020/02/13	R209	05/11/2020			Bond Future	10.0124		71.4704	10.0278	71.3764	0.155	0.0000	0.0000	0
2020/02/13	R209	05/11/2020	10.00	Call	Bond Future	3,057.3200		3.0573	3,003.0800	3.0031	(1.774)	0	0	0
2020/02/13	R209	05/11/2020	10.00	Put	Bond Future	3,132.4500		3.1325	3,172.2100	3.1722	1.269	0	0	0
2020/02/13	R209	05/11/2020	10.02	Put	Bond Future	3,074.0800		3.0741	3,113.2500	3.1132	1.274	0	0	0
2020/02/13	R209	05/11/2020	10.01	Call	Bond Future	3,088.6900		3.0887	3,034.1600	3.0342	(1.765)	0	0	0
2020/02/13	R209	05/11/2020	10.01	Put	Bond Future	3,103.0300		3.1030	3,142.5000	3.1425	1.272	0	0	0
2020/02/13	R210	07/05/2020			Bond Future	188.1331		188.1331	188.1217	188.1217	(0.006)	0.0000	0.0000	1,941
2020/02/13	R210	06/08/2020			Bond Future	191.5864		191.5864	191.5744	191.5744	(0.006)	0.0000	0.0000	0
2020/02/13	R210	05/11/2020			Bond Future	192.3155		192.3155	192.3035	192.3035	(0.006)	0.0000	0.0000	0
2020/02/13	R212	07/05/2020			Bond Future	165.0199		165.0199	165.0056	165.0056	(0.009)	0.0000	0.0000	6,719
2020/02/13	R212	06/08/2020			Bond Future	165.7631		165.7631	165.7483	165.7483	(0.009)	0.0000	0.0000	0
2020/02/13	R212	05/11/2020			Bond Future	168.7401		168.7401	168.7252	168.7252	(0.009)	0.0000	0.0000	0
2020/02/13	R213	07/05/2020	9.01	Put	Bond Future	2,143.5600		2.1436	2,167.4600	2.1675	1.115	0	0	0
2020/02/13	R213	07/05/2020	9.00	Call	Bond Future	1,115.8200		1.1158	1,084.5000	1.0845	(2.807)	0	0	0
2020/02/13	R213	07/05/2020			Bond Future	9.1733		86.6829	9.1824	86.6273	0.100	0.0000	0.0000	18,827
2020/02/13	R213	07/05/2020	9.01	Call	Bond Future	1,141.3600		1.1414	1,109.6600	1.1097	(2.777)	0	0	0
2020/02/13	R213	07/05/2020	9.00	Put	Bond Future	2,179.9100		2.1799	2,204.1900	2.2042	1.114	0	0	0
2020/02/13	R213	07/05/2020	9.02	Call	Bond Future	1,167.4100		1.1674	1,135.3300	1.1353	(2.748)	0	0	0
2020/02/13	R213	07/05/2020	9.02	Put	Bond Future	2,107.7800		2.1078	2,131.3000	2.1313	1.116	0	0	0
2020/02/13	R213	06/08/2020	9.31	Call	Bond Future	2,601.2700		2.6013	2,563.8800	2.5639	(1.437)	0	0	0
2020/02/13	R213	06/08/2020			Bond Future	9.2374		88.2528	9.2469	88.1961	0.103	0.0000	0.0000	300
2020/02/13	R213	06/08/2020	9.29	Call	Bond Future	2,536.0500		2.5360	2,499.1100	2.4991	(1.457)	0	0	0
2020/02/13	R213	06/08/2020	9.29	Put	Bond Future	2,222.2400		2.2222	2,241.9900	2.2420	0.889	0	0	0
2020/02/13	R213	06/08/2020	9.31	Put	Bond Future	2,168.5000		2.1685	2,187.8000	2.1878	0.890	0	0	0
2020/02/13	R213	06/08/2020	9.30	Call	Bond Future	2,568.5600		2.5686	2,531.3900	2.5314	(1.447)	0	0	0
2020/02/13	R213	06/08/2020	9.30	Put	Bond Future	2,195.2400		2.1952	2,214.7600	2.2148	0.889	0	0	0
2020/02/13	R213	05/11/2020	9.60	Put	Bond Future	2,069.6400		2.0696	2,087.0100	2.0870	0.839	0	0	0
2020/02/13	R213	05/11/2020	9.59	Call	Bond Future	3,725.4800		3.7255	3,685.4300	3.6854	(1.075)	0	0	0
2020/02/13	R213	05/11/2020			Bond Future	9.3081		86.2683	9.3179	86.2107	0.105	0.0000	0.0000	0
2020/02/13	R213	05/11/2020	9.60	Call	Bond Future	3,761.5800		3.7616	3,721.3600	3.7214	(1.069)	0	0	0
2020/02/13	R213	05/11/2020	9.59	Put	Bond Future	2,090.7700		2.0908	2,108.3100	2.1083	0.839	0	0	0
2020/02/13	R213	05/11/2020	9.61	Call	Bond Future	3,797.8200		3.7978	3,757.4300	3.7574	(1.064)	0	0	0
2020/02/13	R213	05/11/2020	9.61	Put	Bond Future	2,048.7000		2.0487	2,065.9000	2.0659	0.840	0	0	0
2020/02/13	R214	07/05/2020	9.77	Put	Bond Future	3,014.0600		3.0141	3,063.6400	3.0636	1.645	0	0	0
2020/02/13	R214	07/05/2020			Bond Future	10.0644		70.4590	10.0785	70.3676	0.140	0.0000	0.0000	15,674
2020/02/13	R214	07/05/2020	9.76	Call	Bond Future	1,035.1700		1.0352	993.9300	0.9939	(3.984)	0	0	0
2020/02/13	R214	07/05/2020	9.76	Put	Bond Future	3,058.0800		3.0581	3,108.2200	3.1082	1.640	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
2020/02/13	R214	07/05/2020	9.77	Call	Bond Future	1,059.0800	1.0591	1,017.2800	1.0173	(3.947)	0	0	0
2020/02/13	R214	07/05/2020	9.31	Put	Bond Future	5,458.7000	5.4587	5,533.3000	5.5333	1.367	0	0	0
2020/02/13	R214	07/05/2020	10.66	Put	Bond Future	697.8700	0.6979	709.1500	0.7092	1.616	0	0	1,250
2020/02/13	R214	07/05/2020	9.75	Call	Bond Future	1,011.5900	1.0116	970.9300	0.9709	(4.019)	0	0	0
2020/02/13	R214	07/05/2020	9.75	Put	Bond Future	3,102.5300	3.1025	3,153.2500	3.1532	1.635	0	0	0
2020/02/13	R214	07/05/2020	9.31	Call	Bond Future	270.8000	0.2708	254.0200	0.2540	(6.196)	0	0	1,250
2020/02/13	R214	07/05/2020	9.91	Put	Bond Future	2,443.9900	2.4440	2,485.7100	2.4857	1.707	0	0	0
2020/02/13	R214	07/05/2020	9.91	Call	Bond Future	1,429.4300	1.4294	1,379.7700	1.3798	(3.474)	0	0	1,250
2020/02/13	R214	07/05/2020	10.66	Call	Bond Future	4,401.8800	4.4019	4,321.7800	4.3218	(1.820)	0	0	0
2020/02/13	R214	06/08/2020	9.98	Put	Bond Future	3,302.8700	3.3029	3,345.5600	3.3456	1.293	0	0	0
2020/02/13	R214	06/08/2020	9.97	Call	Bond Future	2,256.2400	2.2562	2,206.2300	2.2062	(2.217)	0	0	0
2020/02/13	R214	06/08/2020			Bond Future	10.1365	71.7350	10.1511	71.6419	0.143	0.0000	0.0000	300
2020/02/13	R214	06/08/2020	9.98	Call	Bond Future	2,286.6800	2.2867	2,236.2900	2.2363	(2.204)	0	0	0
2020/02/13	R214	06/08/2020	9.97	Put	Bond Future	3,338.1500	3.3381	3,381.2200	3.3812	1.290	0	0	0
2020/02/13	R214	06/08/2020	9.99	Call	Bond Future	2,317.3200	2.3173	2,266.5600	2.2666	(2.190)	0	0	0
2020/02/13	R214	06/08/2020	9.99	Put	Bond Future	3,267.8900	3.2679	3,310.2100	3.3102	1.295	0	0	0
2020/02/13	R214	05/11/2020	10.26	Put	Bond Future	3,153.7400	3.1537	3,191.5400	3.1915	1.199	0	0	0
2020/02/13	R214	05/11/2020			Bond Future	10.2130	69.7112	10.2279	69.6165	0.146	0.0000	0.0000	0
2020/02/13	R214	05/11/2020	10.25	Call	Bond Future	3,417.1000	3.4171	3,360.4800	3.3605	(1.657)	0	0	0
2020/02/13	R214	05/11/2020	10.25	Put	Bond Future	3,183.0900	3.1831	3,221.1800	3.2212	1.197	0	0	0
2020/02/13	R214	05/11/2020	10.26	Call	Bond Future	3,450.7400	3.4507	3,393.8300	3.3938	(1.649)	0	0	0
2020/02/13	R214	05/11/2020	10.24	Call	Bond Future	3,383.8200	3.3838	3,327.4900	3.3275	(1.665)	0	0	0
2020/02/13	R214	05/11/2020	10.24	Put	Bond Future	3,212.9000	3.2129	3,251.2800	3.2513	1.195	0	0	0
2020/02/13	R248	07/05/2020	9.79	Call	Bond Future	860.5800	0.8606	820.2800	0.8203	(4.683)	0	0	0
2020/02/13	R248	07/05/2020	9.77	Put	Bond Future	4,578.5600	4.5786	4,652.8000	4.6528	1.621	0	0	0
2020/02/13	R248	07/05/2020	10.20	Call	Bond Future	2,234.5900	2.2346	2,164.6000	2.1646	(3.132)	0	0	0
2020/02/13	R248	07/05/2020	9.69	Put	Bond Future	5,099.9000	5.0999	5,180.0800	5.1801	1.572	0	0	0
2020/02/13	R248	07/05/2020			Bond Future	10.2183	88.2542	10.2323	88.1411	0.137	0.0000	0.0000	91,013
2020/02/13	R248	07/05/2020	9.79	Put	Bond Future	4,453.4600	4.4535	4,526.2100	4.5262	1.634	0	0	0
2020/02/13	R248	07/05/2020	9.77	Call	Bond Future	811.6100	0.8116	772.8000	0.7728	(4.782)	0	0	0
2020/02/13	R248	07/05/2020	10.70	Call	Bond Future	4,743.0400	4.7430	4,647.4500	4.6475	(2.015)	0	0	0
2020/02/13	R248	07/05/2020	10.70	Put	Bond Future	992.2400	0.9922	1,009.7000	1.0097	1.760	0	0	300
2020/02/13	R248	07/05/2020	9.78	Put	Bond Future	4,515.7200	4.5157	4,589.2100	4.5892	1.627	0	0	0
2020/02/13	R248	07/05/2020	10.20	Put	Bond Future	2,383.2900	2.3833	2,426.3500	2.4263	1.807	0	0	300
2020/02/13	R248	07/05/2020	9.69	Call	Bond Future	630.8300	0.6308	597.9600	0.5980	(5.211)	0	0	300
2020/02/13	R248	07/05/2020	9.78	Call	Bond Future	835.8700	0.8359	796.3100	0.7963	(4.733)	0	0	0
2020/02/13	R248	06/08/2020	9.00	Put	Bond Future	11,817.9300	11.8179	11,920.3700	11.9204	0.867	0	0	0
2020/02/13	R248	06/08/2020	10.20	Call	Bond Future	3,086.5500	3.0865	3,021.2800	3.0213	(2.115)	0	0	0
2020/02/13	R248	06/08/2020			Bond Future	10.2950	89.8526	10.3094	89.7373	0.140	0.0000	0.0000	400
2020/02/13	R248	06/08/2020	9.25	Put	Bond Future	9,620.8300	9.6208	9,715.7900	9.7158	0.987	0	0	0
2020/02/13	R248	06/08/2020	9.25	Call	Bond Future	514.7700	0.5148	494.4000	0.4944	(3.957)	0	0	20,640
2020/02/13	R248	06/08/2020	10.18	Call	Bond Future	3,008.5200	3.0085	2,944.1400	2.9441	(2.140)	0	0	0
2020/02/13	R248	06/08/2020	10.18	Put	Bond Future	3,935.3100	3.9353	3,986.2600	3.9863	1.295	0	0	0
2020/02/13	R248	06/08/2020	9.00	Call	Bond Future	285.9100	0.2859	273.0200	0.2730	(4.508)	0	0	3,000
2020/02/13	R248	06/08/2020	10.20	Put	Bond Future	3,850.9000	3.8509	3,900.9600	3.9010	1.300	0	0	0
2020/02/13	R248	06/08/2020	10.19	Call	Bond Future	3,047.5400	3.0475	2,982.7100	2.9827	(2.127)	0	0	0
2020/02/13	R248	06/08/2020	10.19	Put	Bond Future	3,893.0500	3.8931	3,943.5500	3.9436	1.297	0	0	0

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2020/02/13	R248	05/11/2020	10.02	Put	Bond Future	5,561.6800	5.5617	5,624.4000	5.6244	1.128	0	0	0
2020/02/13	R248	05/11/2020	10.03	Call	Bond Future	2,710.5400	2.7105	2,655.6100	2.6556	(2.027)	0	0	0
2020/02/13	R248	05/11/2020			Bond Future	10.3760	87.0091	10.3909	86.8919	0.144	0.0000	0.0000	0
2020/02/13	R248	05/11/2020	10.04	Call	Bond Future	2,744.7300	2.7447	2,689.3800	2.6894	(2.017)	0	0	0
2020/02/13	R248	05/11/2020	10.04	Put	Bond Future	5,463.2600	5.4633	5,525.1600	5.5252	1.133	0	0	0
2020/02/13	R248	05/11/2020	10.02	Call	Bond Future	2,676.5800	2.6766	2,622.0500	2.6220	(2.037)	0	0	0
2020/02/13	R248	05/11/2020	10.03	Put	Bond Future	5,512.2800	5.5123	5,574.6000	5.5746	1.131	0	0	0

Total **1292995**