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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/02/2020 TO 20/02/2020

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
2020/02/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	2025	07/05/2020		Bond Future	138.8667	138.8667	138.8575	138.8575	(0.007)	0.0000	0.0000	2,047
2020/02/20	2025	06/08/2020		Bond Future	139.8904	139.8904	139.8810	139.8810	(0.007)	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
2020/02/20	2025	05/11/2020			Bond Future	142.3770	142.3770	142.3676	142.3676	(0.007)	0.0000	0.0000	0
2020/02/20	2025	04/02/2021			Bond Future	143.4441	143.4441	143.4346	143.4346	(0.007)	0.0000	0.0000	0
2020/02/20	2029	07/05/2020			Bond Future	102.1930	102.1930	102.1866	102.1866	(0.006)	0.0000	0.0000	3,795
2020/02/20	2029	06/08/2020			Bond Future	104.0502	104.0502	104.0438	104.0438	(0.006)	0.0000	0.0000	0
2020/02/20	2029	05/11/2020			Bond Future	104.7615	104.7615	104.7550	104.7550	(0.006)	0.0000	0.0000	0
2020/02/20	2029	04/02/2021			Bond Future	106.6667	106.6667	106.6602	106.6602	(0.006)	0.0000	0.0000	0
2020/02/20	2030	07/05/2020	8.79	Call	Bond Future	1,087.8500	1.0878	1,147.0300	1.1470	5.440	0	0	0
2020/02/20	2030	07/05/2020	8.78	Put	Bond Future	2,053.7100	2.0537	1,947.9000	1.9479	(5.152)	0	0	0
2020/02/20	2030	07/05/2020	8.85	Put	Bond Future	1,808.1100	1.8081	1,709.5700	1.7096	(5.450)	0	0	0
2020/02/20	2030	07/05/2020	8.45	Put	Bond Future	3,487.4600	3.4875	3,351.3900	3.3514	(3.902)	0	0	0
2020/02/20	2030	07/05/2020	9.19	Put	Bond Future	909.1400	0.9091	845.4800	0.8455	(7.002)	0	0	7,750
2020/02/20	2030	07/05/2020			Bond Future	8.9401	96.1988	8.9135	96.3627	(0.298)	0.0000	0.0000	75,848
2020/02/20	2030	07/05/2020	8.80	Call	Bond Future	1,114.2300	1.1142	1,174.4500	1.1744	5.405	0	0	0
2020/02/20	2030	07/05/2020	8.80	Put	Bond Future	1,981.2800	1.9813	1,877.5400	1.8775	(5.236)	0	0	0
2020/02/20	2030	07/05/2020	8.45	Call	Bond Future	408.0600	0.4081	435.9500	0.4359	6.835	0	0	5,000
2020/02/20	2030	07/05/2020	9.19	Call	Bond Future	2,430.2800	2.4303	2,530.5800	2.5306	4.127	0	0	0
2020/02/20	2030	07/05/2020	8.79	Put	Bond Future	2,017.1900	2.0172	1,912.4100	1.9124	(5.194)	0	0	0
2020/02/20	2030	07/05/2020	8.78	Call	Bond Future	1,062.0300	1.0620	1,120.1800	1.1202	5.475	0	0	0
2020/02/20	2030	07/05/2020	8.85	Call	Bond Future	1,251.7200	1.2517	1,317.1400	1.3171	5.226	0	0	5,000
2020/02/20	2030	06/08/2020	9.42	Call	Bond Future	3,770.2500	3.7702	3,876.6700	3.8767	2.823	0	0	0
2020/02/20	2030	06/08/2020	9.11	Call	Bond Future	2,615.4400	2.6154	2,702.0200	2.7020	3.310	0	0	0
2020/02/20	2030	06/08/2020			Bond Future	9.0097	93.9142	8.9820	94.0811	(0.307)	0.0000	0.0000	200
2020/02/20	2030	06/08/2020	8.36	Put	Bond Future	4,773.0800	4.7731	4,642.3600	4.6424	(2.739)	0	0	0
2020/02/20	2030	06/08/2020	8.36	Call	Bond Future	754.4700	0.7545	790.6400	0.7906	4.794	0	0	800
2020/02/20	2030	06/08/2020	8.86	Put	Bond Future	2,753.6800	2.7537	2,655.9700	2.6560	(3.548)	0	0	0
2020/02/20	2030	06/08/2020	8.86	Call	Bond Future	1,847.0100	1.8470	1,916.1900	1.9162	3.746	0	0	800
2020/02/20	2030	06/08/2020	9.09	Call	Bond Future	2,548.6700	2.5487	2,633.8800	2.6339	3.343	0	0	0
2020/02/20	2030	06/08/2020	9.09	Put	Bond Future	2,067.1800	2.0672	1,985.5000	1.9855	(3.951)	0	0	0
2020/02/20	2030	06/08/2020	9.42	Put	Bond Future	1,343.2000	1.3432	1,282.7300	1.2827	(4.502)	0	0	800
2020/02/20	2030	06/08/2020	9.11	Put	Bond Future	2,014.5000	2.0145	1,934.1900	1.9342	(3.987)	0	0	0
2020/02/20	2030	06/08/2020	9.10	Call	Bond Future	2,581.9500	2.5819	2,667.8500	2.6679	3.327	0	0	0
2020/02/20	2030	06/08/2020	9.10	Put	Bond Future	2,040.7100	2.0407	1,959.7200	1.9597	(3.969)	0	0	0
2020/02/20	2030	05/11/2020	8.10	Put	Bond Future	6,638.3600	6.6384	6,497.9300	6.4979	(2.115)	0	0	0
2020/02/20	2030	05/11/2020	8.73	Call	Bond Future	1,795.7200	1.7957	1,858.3300	1.8583	3.487	0	0	3,000
2020/02/20	2030	05/11/2020	10.06	Put	Bond Future	987.5000	0.9875	947.0600	0.9471	(4.095)	0	0	1,000
2020/02/20	2030	05/11/2020	9.39	Put	Bond Future	1,993.7300	1.9937	1,924.1200	1.9241	(3.491)	0	0	0
2020/02/20	2030	05/11/2020	9.38	Call	Bond Future	3,776.3000	3.7763	3,875.9900	3.8760	2.640	0	0	0
2020/02/20	2030	05/11/2020			Bond Future	9.0772	95.5615	9.0484	95.7313	(0.317)	0.0000	0.0000	0
2020/02/20	2030	05/11/2020	9.61	Call	Bond Future	4,661.5200	4.6615	4,772.5700	4.7726	2.382	0	0	0
2020/02/20	2030	05/11/2020	9.61	Put	Bond Future	1,590.1300	1.5901	1,531.3600	1.5314	(3.696)	0	0	3,000
2020/02/20	2030	05/11/2020	8.85	Put	Bond Future	3,451.4400	3.4514	3,351.2400	3.3512	(2.903)	0	0	0
2020/02/20	2030	05/11/2020	8.85	Call	Bond Future	2,100.1200	2.1001	2,169.7400	2.1697	3.315	0	0	3,000
2020/02/20	2030	05/11/2020	8.34	Put	Bond Future	5,470.4500	5.4704	5,341.5800	5.3416	(2.356)	0	0	0
2020/02/20	2030	05/11/2020	8.34	Call	Bond Future	992.6100	0.9926	1,033.5600	1.0336	4.125	0	0	1,000
2020/02/20	2030	05/11/2020	9.04	Put	Bond Future	2,858.1000	2.8581	2,769.0200	2.7690	(3.117)	0	0	0
2020/02/20	2030	05/11/2020	9.04	Call	Bond Future	2,638.4200	2.6384	2,719.1600	2.7192	3.060	0	0	1,000

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2020/02/20	2030	05/11/2020	9.86	Put	Bond Future	1,232.4000	1.2324	1,184.3100	1.1843	(3.902)	0	0	14,160
2020/02/20	2030	05/11/2020	8.36	Put	Bond Future	5,379.4000	5.3794	5,251.5700	5.2516	(2.376)	0	0	0
2020/02/20	2030	05/11/2020	8.10	Call	Bond Future	643.0400	0.6430	672.4300	0.6724	4.570	0	0	3,000
2020/02/20	2030	05/11/2020	8.73	Put	Bond Future	3,870.9200	3.8709	3,763.7100	3.7637	(2.770)	0	0	0
2020/02/20	2030	05/11/2020	9.23	Put	Bond Future	2,350.0600	2.3501	2,271.8100	2.2718	(3.330)	0	0	0
2020/02/20	2030	05/11/2020	10.06	Call	Bond Future	6,551.0500	6.5511	6,680.4300	6.6804	1.975	0	0	0
2020/02/20	2030	05/11/2020	10.37	Put	Bond Future	643.6800	0.6437	614.4300	0.6144	(4.544)	0	0	16,000
2020/02/20	2030	05/11/2020	9.39	Call	Bond Future	3,813.0400	3.8130	3,913.2500	3.9132	2.628	0	0	0
2020/02/20	2030	05/11/2020	9.38	Put	Bond Future	2,014.4400	2.0144	1,944.3100	1.9443	(3.481)	0	0	0
2020/02/20	2030	05/11/2020	9.86	Call	Bond Future	5,699.5900	5.6996	5,821.3200	5.8213	2.136	0	0	0
2020/02/20	2030	05/11/2020	8.36	Call	Bond Future	1,026.6600	1.0267	1,068.6500	1.0686	4.090	0	0	14,160
2020/02/20	2030	05/11/2020	8.86	Put	Bond Future	3,417.9100	3.4179	3,318.2900	3.3183	(2.915)	0	0	0
2020/02/20	2030	05/11/2020	8.86	Call	Bond Future	2,126.5900	2.1266	2,196.7900	2.1968	3.301	0	0	14,160
2020/02/20	2030	05/11/2020	9.23	Call	Bond Future	3,244.5100	3.2445	3,336.0800	3.3361	2.822	0	0	3,000
2020/02/20	2030	05/11/2020	10.47	Call	Bond Future	8,312.6700	8.3127	8,456.3700	8.4564	1.729	0	0	0
2020/02/20	2030	05/11/2020	10.47	Put	Bond Future	556.4700	0.5565	530.3500	0.5303	(4.694)	0	0	3,000
2020/02/20	2030	05/11/2020	8.53	Put	Bond Future	4,645.6100	4.6456	4,526.9900	4.5270	(2.553)	0	0	0
2020/02/20	2030	05/11/2020	8.53	Call	Bond Future	1,347.9400	1.3479	1,399.1400	1.3991	3.798	0	0	16,000
2020/02/20	2030	05/11/2020	9.03	Put	Bond Future	2,887.1100	2.8871	2,797.4500	2.7975	(3.106)	0	0	0
2020/02/20	2030	05/11/2020	9.03	Call	Bond Future	2,608.3100	2.6083	2,688.4700	2.6885	3.073	0	0	16,000
2020/02/20	2030	05/11/2020	10.37	Call	Bond Future	7,871.7900	7.8718	8,012.3600	8.0124	1.786	0	0	0
2020/02/20	2030	05/11/2020	9.40	Call	Bond Future	3,849.9300	3.8499	3,950.6600	3.9507	2.616	0	0	0
2020/02/20	2030	05/11/2020	9.40	Put	Bond Future	1,973.2200	1.9732	1,904.1300	1.9041	(3.501)	0	0	0
2020/02/20	2030	04/02/2021	8.36	Call	Bond Future	1,288.9200	1.2889	1,335.3200	1.3353	3.600	0	0	800
2020/02/20	2030	04/02/2021	9.16	Call	Bond Future	3,224.8400	3.2248	3,311.1100	3.3111	2.675	0	0	0
2020/02/20	2030	04/02/2021	9.15	Put	Bond Future	3,181.1500	3.1812	3,093.9200	3.0939	(2.742)	0	0	0
2020/02/20	2030	04/02/2021			Bond Future	9.1476	93.2704	9.1176	93.4434	(0.328)	0.0000	0.0000	0
2020/02/20	2030	04/02/2021	9.17	Call	Bond Future	3,255.0800	3.2551	3,341.8500	3.3419	2.666	0	0	0
2020/02/20	2030	04/02/2021	9.17	Put	Bond Future	3,126.4200	3.1264	3,040.1900	3.0402	(2.758)	0	0	0
2020/02/20	2030	04/02/2021	8.36	Put	Bond Future	5,972.0700	5.9721	5,845.4700	5.8455	(2.120)	0	0	0
2020/02/20	2030	04/02/2021	9.16	Put	Bond Future	3,153.6900	3.1537	3,066.9600	3.0670	(2.750)	0	0	0
2020/02/20	2030	04/02/2021	9.15	Call	Bond Future	3,194.7400	3.1947	3,280.5100	3.2805	2.685	0	0	0
2020/02/20	2030	04/02/2021	8.86	Put	Bond Future	4,059.1500	4.0592	3,957.3000	3.9573	(2.509)	0	0	0
2020/02/20	2030	04/02/2021	8.86	Call	Bond Future	2,383.2100	2.3832	2,454.3600	2.4544	2.985	0	0	800
2020/02/20	2030	04/02/2021	10.20	Call	Bond Future	7,084.7800	7.0848	7,213.9600	7.2140	1.823	0	0	0
2020/02/20	2030	04/02/2021	10.20	Put	Bond Future	1,271.7500	1.2717	1,227.9300	1.2279	(3.446)	0	0	800
2020/02/20	2032	07/05/2020	9.19	Call	Bond Future	1,164.8300	1.1648	1,285.2000	1.2852	10.334	0	0	0
2020/02/20	2032	07/05/2020	9.20	Call	Bond Future	1,193.6800	1.1937	1,316.0200	1.3160	10.249	0	0	7,500
2020/02/20	2032	07/05/2020			Bond Future	9.3652	93.0346	9.3180	93.3516	(0.504)	0.0000	0.0000	84,906
2020/02/20	2032	07/05/2020	9.17	Call	Bond Future	1,108.3800	1.1084	1,224.8000	1.2248	10.504	0	0	0
2020/02/20	2032	07/05/2020	9.17	Put	Bond Future	2,427.8500	2.4278	2,227.3000	2.2273	(8.260)	0	0	0
2020/02/20	2032	07/05/2020	9.00	Put	Bond Future	3,184.8000	3.1848	2,951.8200	2.9518	(7.315)	0	0	0
2020/02/20	2032	07/05/2020	9.00	Call	Bond Future	695.0900	0.6951	779.0800	0.7791	12.083	0	0	7,500
2020/02/20	2032	07/05/2020	9.50	Put	Bond Future	1,326.5300	1.3265	1,190.4500	1.1905	(10.258)	0	0	0
2020/02/20	2032	07/05/2020	9.50	Call	Bond Future	2,222.8800	2.2229	2,403.7700	2.4038	8.138	0	0	7,500
2020/02/20	2032	07/05/2020	9.30	Put	Bond Future	1,938.5400	1.9385	1,763.7300	1.7637	(9.018)	0	0	0
2020/02/20	2032	07/05/2020	9.30	Call	Bond Future	1,500.6700	1.5007	1,642.8300	1.6428	9.473	0	0	7,500

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2020/02/20	2032	07/05/2020	9.19	Put	Bond Future	2,347.9200		2.3479	2,151.3200	2.1513	(8.373)	0	0	0
2020/02/20	2032	07/05/2020	9.20	Put	Bond Future	2,308.6800		2.3087	2,114.0500	2.1141	(8.430)	0	0	0
2020/02/20	2032	07/05/2020	9.18	Call	Bond Future	1,136.4000		1.1364	1,254.7900	1.2548	10.418	0	0	0
2020/02/20	2032	07/05/2020	9.18	Put	Bond Future	2,387.6400		2.3876	2,189.0600	2.1891	(8.317)	0	0	0
2020/02/20	2032	06/08/2020	8.79	Put	Bond Future	5,306.3000		5.3063	5,061.3900	5.0614	(4.615)	0	0	0
2020/02/20	2032	06/08/2020	9.29	Put	Bond Future	3,132.4600		3.1325	2,951.4300	2.9514	(5.779)	0	0	0
2020/02/20	2032	06/08/2020	9.46	Put	Bond Future	2,565.0800		2.5651	2,406.0800	2.4061	(6.199)	0	0	0
2020/02/20	2032	06/08/2020	9.45	Call	Bond Future	2,658.1400		2.6581	2,820.5000	2.8205	6.108	0	0	0
2020/02/20	2032	06/08/2020			Bond Future	9.4406		94.7027	9.3916	95.0253	(0.519)	0.0000	0.0000	300
2020/02/20	2032	06/08/2020	9.91	Call	Bond Future	4,481.3100		4.4813	4,697.6800	4.6977	4.828	0	0	0
2020/02/20	2032	06/08/2020	9.91	Put	Bond Future	1,465.4700		1.4655	1,359.2000	1.3592	(7.252)	0	0	800
2020/02/20	2032	06/08/2020	8.79	Call	Bond Future	891.0500		0.8911	968.7800	0.9688	8.723	0	0	800
2020/02/20	2032	06/08/2020	9.29	Call	Bond Future	2,135.5600		2.1356	2,277.1700	2.2772	6.631	0	0	800
2020/02/20	2032	06/08/2020	9.46	Call	Bond Future	2,692.7300		2.6927	2,856.3700	2.8564	6.077	0	0	0
2020/02/20	2032	06/08/2020	9.45	Put	Bond Future	2,596.1200		2.5961	2,435.8400	2.4358	(6.174)	0	0	0
2020/02/20	2032	06/08/2020	9.47	Call	Bond Future	2,727.5500		2.7275	2,892.4600	2.8925	6.046	0	0	0
2020/02/20	2032	06/08/2020	9.47	Put	Bond Future	2,534.3300		2.5343	2,376.6000	2.3766	(6.224)	0	0	0
2020/02/20	2032	05/11/2020	9.61	Put	Bond Future	2,858.5700		2.8586	2,706.3500	2.7063	(5.325)	0	0	0
2020/02/20	2032	05/11/2020	10.99	Call	Bond Future	9,467.9000		9.4679	9,750.3400	9.7503	2.983	0	0	0
2020/02/20	2032	05/11/2020	9.44	Put	Bond Future	3,381.0300		3.3810	3,210.5700	3.2106	(5.042)	0	0	0
2020/02/20	2032	05/11/2020	11.08	Call	Bond Future	9,896.3800		9.8964	10,183.3300	10.1833	2.900	0	0	0
2020/02/20	2032	05/11/2020	9.77	Put	Bond Future	2,430.4500		2.4304	2,294.7000	2.2947	(5.585)	0	0	0
2020/02/20	2032	05/11/2020			Bond Future	9.5188		92.2059	9.4680	92.5344	(0.533)	0.0000	0.0000	0
2020/02/20	2032	05/11/2020	10.99	Put	Bond Future	613.4400		0.6134	567.4700	0.5675	(7.494)	0	0	3,000
2020/02/20	2032	05/11/2020	9.76	Call	Bond Future	3,992.4900		3.9925	4,184.1600	4.1842	4.801	0	0	0
2020/02/20	2032	05/11/2020	9.76	Put	Bond Future	2,454.4600		2.4545	2,317.7200	2.3177	(5.571)	0	0	0
2020/02/20	2032	05/11/2020	9.11	Call	Bond Future	1,911.3000		1.9113	2,032.8100	2.0328	6.357	0	0	3,000
2020/02/20	2032	05/11/2020	9.61	Call	Bond Future	3,444.1800		3.4442	3,620.3700	3.6204	5.116	0	0	3,000
2020/02/20	2032	05/11/2020	9.44	Call	Bond Future	2,870.5200		2.8705	3,028.4700	3.0285	5.502	0	0	1,000
2020/02/20	2032	05/11/2020	11.08	Put	Bond Future	539.3300		0.5393	497.8700	0.4979	(7.687)	0	0	1,000
2020/02/20	2032	05/11/2020	9.77	Call	Bond Future	4,031.4800		4.0315	4,224.1400	4.2241	4.779	0	0	0
2020/02/20	2032	05/11/2020	9.11	Put	Bond Future	4,601.4700		4.6015	4,394.5700	4.3946	(4.496)	0	0	0
2020/02/20	2032	05/11/2020	8.94	Put	Bond Future	5,339.9900		5.3400	5,114.5400	5.1145	(4.222)	0	0	0
2020/02/20	2032	05/11/2020	8.94	Call	Bond Future	1,499.5700		1.4996	1,602.5300	1.6025	6.866	0	0	1,000
2020/02/20	2032	05/11/2020	9.75	Call	Bond Future	3,953.9600		3.9540	4,144.6300	4.1446	4.822	0	0	0
2020/02/20	2032	05/11/2020	9.75	Put	Bond Future	2,479.0000		2.4790	2,341.2600	2.3413	(5.556)	0	0	0
2020/02/20	2032	04/02/2021	10.82	Put	Bond Future	1,278.7300		1.2787	1,205.6900	1.2057	(5.712)	0	0	800
2020/02/20	2032	04/02/2021	9.29	Call	Bond Future	2,700.6800		2.7007	2,842.3900	2.8424	5.247	0	0	800
2020/02/20	2032	04/02/2021	9.63	Call	Bond Future	3,746.4500		3.7464	3,920.1400	3.9201	4.636	0	0	0
2020/02/20	2032	04/02/2021			Bond Future	9.5996		93.8615	9.5469	94.1958	(0.549)	0.0000	0.0000	0
2020/02/20	2032	04/02/2021	8.79	Put	Bond Future	6,821.1600		6.8212	6,581.6100	6.5816	(3.512)	0	0	0
2020/02/20	2032	04/02/2021	8.79	Call	Bond Future	1,495.1900		1.4952	1,589.9700	1.5900	6.339	0	0	800
2020/02/20	2032	04/02/2021	9.61	Call	Bond Future	3,680.2700		3.6803	3,852.1100	3.8521	4.669	0	0	0
2020/02/20	2032	04/02/2021	9.61	Put	Bond Future	3,614.4700		3.6145	3,451.9800	3.4520	(4.496)	0	0	0
2020/02/20	2032	04/02/2021	10.82	Call	Bond Future	8,577.0400		8.5770	8,838.3300	8.8383	3.046	0	0	0
2020/02/20	2032	04/02/2021	9.29	Put	Bond Future	4,689.2600		4.6893	4,496.6400	4.4966	(4.108)	0	0	0
2020/02/20	2032	04/02/2021	9.63	Put	Bond Future	3,554.3100		3.5543	3,393.6700	3.3937	(4.520)	0	0	0
2020/02/20	2032	04/02/2021	9.62	Call	Bond Future	3,713.4700		3.7135	3,886.2400	3.8862	4.653	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/20	2032	04/02/2021	9.62	Put	Bond Future	3,584.4700	3.5845	3,422.9100	3.4229	(4.507)	0	0	0
2020/02/20	2033	07/05/2020			Bond Future	101.2632	101.2632	101.3142	101.3142	0.050	0.0000	0.0000	6,960
2020/02/20	2033	06/08/2020			Bond Future	103.1035	103.1035	103.1555	103.1555	0.050	0.0000	0.0000	0
2020/02/20	2033	05/11/2020			Bond Future	103.7200	103.7200	103.7730	103.7730	0.051	0.0000	0.0000	0
2020/02/20	2033	04/02/2021			Bond Future	105.6063	105.6063	105.6603	105.6603	0.051	0.0000	0.0000	0
2020/02/20	2037	07/05/2020	9.60	Put	Bond Future	3,758.3600	3.7584	3,450.1100	3.4501	(8.202)	0	0	0
2020/02/20	2037	07/05/2020	9.59	Call	Bond Future	784.2500	0.7842	895.7500	0.8958	14.217	0	0	0
2020/02/20	2037	07/05/2020	9.70	Put	Bond Future	3,247.7500	3.2477	2,963.2900	2.9633	(8.759)	0	0	0
2020/02/20	2037	07/05/2020			Bond Future	9.9937	90.3370	9.9362	90.7590	(0.575)	0.0000	0.0000	69,109
2020/02/20	2037	07/05/2020	9.60	Call	Bond Future	807.1800	0.8072	921.0000	0.9210	14.101	0	0	0
2020/02/20	2037	07/05/2020	9.59	Put	Bond Future	3,812.3100	3.8123	3,501.7400	3.5017	(8.147)	0	0	0
2020/02/20	2037	07/05/2020	9.70	Call	Bond Future	1,060.1100	1.0601	1,197.7200	1.1977	12.981	0	0	7,500
2020/02/20	2037	07/05/2020	9.61	Call	Bond Future	830.5400	0.8305	946.6800	0.9467	13.984	0	0	0
2020/02/20	2037	07/05/2020	9.61	Put	Bond Future	3,704.9300	3.7049	3,399.0000	3.3990	(8.257)	0	0	0
2020/02/20	2037	07/05/2020	10.00	Put	Bond Future	1,995.4200	1.9954	1,784.6700	1.7847	(10.562)	0	0	0
2020/02/20	2037	07/05/2020	10.00	Call	Bond Future	2,041.6100	2.0416	2,252.9300	2.2529	10.351	0	0	7,500
2020/02/20	2037	06/08/2020	9.88	Put	Bond Future	3,771.4100	3.7714	3,526.6500	3.5267	(6.490)	0	0	0
2020/02/20	2037	06/08/2020			Bond Future	10.0804	87.6967	10.0210	88.1263	(0.590)	0.0000	0.0000	300
2020/02/20	2037	06/08/2020	9.87	Call	Bond Future	2,277.7900	2.2778	2,460.9400	2.4609	8.041	0	0	0
2020/02/20	2037	06/08/2020	9.87	Put	Bond Future	3,812.1000	3.8121	3,565.6500	3.5656	(6.465)	0	0	0
2020/02/20	2037	06/08/2020	9.88	Call	Bond Future	2,310.9200	2.3109	2,495.7600	2.4958	7.999	0	0	0
2020/02/20	2037	06/08/2020	9.86	Call	Bond Future	2,244.9200	2.2449	2,426.3800	2.4264	8.083	0	0	0
2020/02/20	2037	06/08/2020	9.86	Put	Bond Future	3,853.1300	3.8531	3,604.9900	3.6050	(6.440)	0	0	0
2020/02/20	2037	05/11/2020	10.18	Call	Bond Future	3,658.8100	3.6588	3,885.6700	3.8857	6.200	0	0	0
2020/02/20	2037	05/11/2020	10.17	Put	Bond Future	3,580.5700	3.5806	3,368.8200	3.3688	(5.914)	0	0	0
2020/02/20	2037	05/11/2020			Bond Future	10.1642	89.2348	10.1028	89.6720	(0.605)	0.0000	0.0000	0
2020/02/20	2037	05/11/2020	10.19	Call	Bond Future	3,695.8900	3.6959	3,924.1200	3.9241	6.175	0	0	0
2020/02/20	2037	05/11/2020	10.19	Put	Bond Future	3,513.3500	3.5133	3,304.3300	3.3043	(5.949)	0	0	0
2020/02/20	2037	05/11/2020	10.17	Call	Bond Future	3,621.6000	3.6216	3,847.1000	3.8471	6.227	0	0	0
2020/02/20	2037	05/11/2020	10.18	Put	Bond Future	3,546.9800	3.5470	3,336.5900	3.3366	(5.932)	0	0	0
2020/02/20	2037	04/02/2021	10.27	Call	Bond Future	4,351.9200	4.3519	4,585.2000	4.5852	5.360	0	0	0
2020/02/20	2037	04/02/2021	10.28	Put	Bond Future	4,190.5200	4.1905	3,979.7500	3.9798	(5.030)	0	0	0
2020/02/20	2037	04/02/2021			Bond Future	10.2516	86.5796	10.1881	87.0248	(0.620)	0.0000	0.0000	0
2020/02/20	2037	04/02/2021	10.27	Put	Bond Future	4,223.9100	4.2239	4,011.9900	4.0120	(5.017)	0	0	0
2020/02/20	2037	04/02/2021	10.28	Call	Bond Future	4,388.1000	4.3881	4,622.5300	4.6225	5.342	0	0	0
2020/02/20	2037	04/02/2021	10.29	Call	Bond Future	4,424.4200	4.4244	4,659.9800	4.6600	5.324	0	0	0
2020/02/20	2037	04/02/2021	10.29	Put	Bond Future	4,157.3600	4.1574	3,947.7200	3.9477	(5.043)	0	0	0
2020/02/20	2038	07/05/2020			Bond Future	118.0607	118.0607	118.0542	118.0542	(0.006)	0.0000	0.0000	10,867
2020/02/20	2038	06/08/2020			Bond Future	118.5187	118.5187	118.5120	118.5120	(0.006)	0.0000	0.0000	0
2020/02/20	2038	05/11/2020			Bond Future	120.6254	120.6254	120.6187	120.6187	(0.006)	0.0000	0.0000	0
2020/02/20	2038	04/02/2021			Bond Future	121.1066	121.1066	121.0999	121.0999	(0.006)	0.0000	0.0000	0
2020/02/20	2040	07/05/2020	9.74	Call	Bond Future	800.0900	0.8001	954.1300	0.9541	19.253	0	0	0
2020/02/20	2040	07/05/2020	9.75	Put	Bond Future	3,989.6200	3.9896	3,574.8400	3.5748	(10.396)	0	0	0
2020/02/20	2040	07/05/2020	9.85	Put	Bond Future	3,438.0900	3.4381	3,056.6300	3.0566	(11.095)	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
2020/02/20	2040	07/05/2020			Bond Future	10.1445	92.8153	10.0716	93.3874	(0.719)	0.0000	0.0000	48,848
2020/02/20	2040	07/05/2020	9.74	Put	Bond Future	4,047.5000	4.0475	3,629.4400	3.6294	(10.329)	0	0	0
2020/02/20	2040	07/05/2020	9.75	Call	Bond Future	824.6900	0.8247	982.0100	0.9820	19.076	0	0	0
2020/02/20	2040	07/05/2020	10.00	Put	Bond Future	2,717.8300	2.7178	2,387.8900	2.3879	(12.140)	0	0	0
2020/02/20	2040	07/05/2020	10.00	Call	Bond Future	1,578.3900	1.5784	1,820.5500	1.8206	15.342	0	0	2,640
2020/02/20	2040	07/05/2020	9.50	Put	Bond Future	5,604.2000	5.6042	5,115.2300	5.1152	(8.725)	0	0	0
2020/02/20	2040	07/05/2020	9.50	Call	Bond Future	342.3500	0.3423	425.4800	0.4255	24.282	0	0	2,640
2020/02/20	2040	07/05/2020	9.73	Call	Bond Future	775.8200	0.7758	926.6000	0.9266	19.435	0	0	0
2020/02/20	2040	07/05/2020	9.85	Call	Bond Future	1,091.7600	1.0918	1,282.4000	1.2824	17.462	0	0	7,500
2020/02/20	2040	07/05/2020	9.73	Put	Bond Future	4,105.8300	4.1058	3,684.5100	3.6845	(10.262)	0	0	0
2020/02/20	2040	07/05/2020	10.15	Put	Bond Future	2,104.5500	2.1046	1,825.4300	1.8254	(13.263)	0	0	0
2020/02/20	2040	07/05/2020	10.15	Call	Bond Future	2,147.3100	2.1473	2,440.2900	2.4403	13.644	0	0	7,500
2020/02/20	2040	06/08/2020	10.03	Call	Bond Future	2,512.8100	2.5128	2,768.2000	2.7682	10.164	0	0	0
2020/02/20	2040	06/08/2020	10.04	Call	Bond Future	2,548.1200	2.5481	2,805.7700	2.8058	10.111	0	0	0
2020/02/20	2040	06/08/2020	10.02	Put	Bond Future	4,133.8000	4.1338	3,804.5600	3.8046	(7.965)	0	0	0
2020/02/20	2040	06/08/2020			Bond Future	10.2324	89.9689	10.1570	90.5512	(0.737)	0.0000	0.0000	600
2020/02/20	2040	06/08/2020	10.04	Put	Bond Future	4,045.9300	4.0459	3,721.2100	3.7212	(8.026)	0	0	0
2020/02/20	2040	06/08/2020	10.02	Call	Bond Future	2,478.0100	2.4780	2,731.1400	2.7311	10.215	0	0	0
2020/02/20	2040	06/08/2020	10.79	Put	Bond Future	1,726.0700	1.7261	1,551.0200	1.5510	(10.142)	0	0	800
2020/02/20	2040	06/08/2020	9.57	Put	Bond Future	6,484.6600	6.4847	6,054.4100	6.0544	(6.635)	0	0	0
2020/02/20	2040	06/08/2020	10.03	Put	Bond Future	4,089.5600	4.0896	3,762.5800	3.7626	(7.995)	0	0	0
2020/02/20	2040	06/08/2020	10.79	Call	Bond Future	5,853.4700	5.8535	6,260.7900	6.2608	6.959	0	0	0
2020/02/20	2040	06/08/2020	9.57	Call	Bond Future	1,157.3100	1.1573	1,309.4300	1.3094	13.144	0	0	800
2020/02/20	2040	06/08/2020	10.07	Put	Bond Future	3,916.7700	3.9168	3,598.7800	3.5988	(8.119)	0	0	0
2020/02/20	2040	06/08/2020	10.07	Call	Bond Future	2,655.1200	2.6551	2,919.5000	2.9195	9.957	0	0	800
2020/02/20	2040	05/11/2020	10.23	Call	Bond Future	3,555.0200	3.5550	3,847.4800	3.8475	8.227	0	0	2,000
2020/02/20	2040	05/11/2020	11.70	Put	Bond Future	966.1100	0.9661	870.0700	0.8701	(9.941)	0	0	2,000
2020/02/20	2040	05/11/2020	10.00	Call	Bond Future	2,740.7700	2.7408	2,989.4700	2.9895	9.074	0	0	2,000
2020/02/20	2040	05/11/2020	9.50	Call	Bond Future	1,340.7000	1.3407	1,494.1400	1.4941	11.445	0	0	2,000
2020/02/20	2040	05/11/2020	10.30	Call	Bond Future	3,823.5800	3.8236	4,129.0100	4.1290	7.988	0	0	0
2020/02/20	2040	05/11/2020			Bond Future	10.3170	91.5468	10.2392	92.1394	(0.755)	0.0000	0.0000	0
2020/02/20	2040	05/11/2020	10.23	Put	Bond Future	4,218.1000	4.2181	3,917.9200	3.9179	(7.116)	0	0	0
2020/02/20	2040	05/11/2020	9.73	Put	Bond Future	6,545.5800	6.5456	6,149.5900	6.1496	(6.050)	0	0	0
2020/02/20	2040	05/11/2020	9.73	Call	Bond Future	1,918.8200	1.9188	2,115.4700	2.1155	10.248	0	0	2,000
2020/02/20	2040	05/11/2020	10.30	Put	Bond Future	3,952.8400	3.9528	3,665.6300	3.6656	(7.266)	0	0	0
2020/02/20	2040	05/11/2020	11.70	Call	Bond Future	10,533.1700	10.5332	11,029.7700	11.0298	4.715	0	0	0
2020/02/20	2040	05/11/2020	10.00	Put	Bond Future	5,193.7800	5.1938	4,849.8400	4.8498	(6.622)	0	0	0
2020/02/20	2040	05/11/2020	9.50	Put	Bond Future	7,883.4300	7.8834	7,444.2300	7.4442	(5.571)	0	0	0
2020/02/20	2040	05/11/2020	10.31	Call	Bond Future	3,862.6900	3.8627	4,169.9500	4.1700	7.955	0	0	0
2020/02/20	2040	05/11/2020	10.32	Put	Bond Future	3,879.6500	3.8796	3,596.1000	3.5961	(7.309)	0	0	0
2020/02/20	2040	05/11/2020	11.50	Call	Bond Future	9,522.6100	9.5226	9,998.9200	9.9989	5.002	0	0	0
2020/02/20	2040	05/11/2020	11.50	Put	Bond Future	1,233.9300	1.2339	1,117.6000	1.1176	(9.428)	0	0	2,000
2020/02/20	2040	05/11/2020	10.31	Put	Bond Future	3,916.1000	3.9161	3,630.7200	3.6307	(7.287)	0	0	0
2020/02/20	2040	05/11/2020	10.32	Call	Bond Future	3,901.9900	3.9020	4,211.0800	4.2111	7.921	0	0	0
2020/02/20	2040	04/02/2021	9.57	Put	Bond Future	8,501.5500	8.5015	8,078.5400	8.0785	(4.976)	0	0	0
2020/02/20	2040	04/02/2021	10.07	Put	Bond Future	5,910.4700	5.9105	5,569.8700	5.5699	(5.763)	0	0	0
2020/02/20	2040	04/02/2021	10.42	Put	Bond Future	4,503.1700	4.5032	4,219.1100	4.2191	(6.308)	0	0	0
2020/02/20	2040	04/02/2021			Bond Future	10.4054	88.6827	10.3249	89.2860	(0.774)	0.0000	0.0000	0

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2020/02/20	2040	04/02/2021	11.74	Call	Bond Future	10,645.5800	10.6456	11,126.4400	11.1264	4.517	0	0	0
2020/02/20	2040	04/02/2021	11.74	Put	Bond Future	1,520.4200	1.5204	1,397.9600	1.3980	(8.054)	0	0	800
2020/02/20	2040	04/02/2021	10.07	Call	Bond Future	3,353.1200	3.3531	3,615.8400	3.6158	7.835	0	0	800
2020/02/20	2040	04/02/2021	10.41	Call	Bond Future	4,573.3700	4.5734	4,891.0700	4.8911	6.947	0	0	0
2020/02/20	2040	04/02/2021	10.41	Put	Bond Future	4,539.0100	4.5390	4,253.3900	4.2534	(6.293)	0	0	0
2020/02/20	2040	04/02/2021	9.57	Call	Bond Future	1,910.8900	1.9109	2,091.2000	2.0912	9.436	0	0	800
2020/02/20	2040	04/02/2021	10.42	Call	Bond Future	4,611.9900	4.6120	4,931.2500	4.9313	6.922	0	0	0
2020/02/20	2040	04/02/2021	10.40	Call	Bond Future	4,535.2500	4.5352	4,851.3700	4.8514	6.970	0	0	0
2020/02/20	2040	04/02/2021	10.40	Put	Bond Future	4,575.4500	4.5755	4,288.2500	4.2882	(6.277)	0	0	0
2020/02/20	2044	07/05/2020	9.81	Call	Bond Future	888.4700	0.8885	1,027.1800	1.0272	15.612	0	0	0
2020/02/20	2044	07/05/2020	9.79	Put	Bond Future	4,125.8600	4.1259	3,760.3400	3.7603	(8.859)	0	0	0
2020/02/20	2044	07/05/2020	9.45	Put	Bond Future	6,476.0500	6.4761	6,030.0100	6.0300	(6.888)	0	0	0
2020/02/20	2044	07/05/2020	9.97	Put	Bond Future	3,148.3000	3.1483	2,834.8700	2.8349	(9.956)	0	0	0
2020/02/20	2044	07/05/2020	9.33	Call	Bond Future	146.0000	0.1460	180.5500	0.1805	23.664	0	0	100
2020/02/20	2044	07/05/2020	9.98	Call	Bond Future	1,391.1300	1.3911	1,579.3000	1.5793	13.526	0	0	100
2020/02/20	2044	07/05/2020	9.26	Call	Bond Future	105.3800	0.1054	131.6700	0.1317	24.948	0	0	556
2020/02/20	2044	07/05/2020			Bond Future	10.1919	89.6159	10.1294	90.1145	(0.614)	0.0000	0.0000	78,081
2020/02/20	2044	07/05/2020	9.81	Put	Bond Future	4,007.8700	4.0079	3,647.9500	3.6480	(8.980)	0	0	0
2020/02/20	2044	07/05/2020	9.79	Call	Bond Future	838.0300	0.8380	971.1400	0.9711	15.884	0	0	0
2020/02/20	2044	07/05/2020	10.81	Call	Bond Future	5,369.9500	5.3700	5,764.2400	5.7642	7.343	0	0	0
2020/02/20	2044	07/05/2020	10.81	Put	Bond Future	689.7800	0.6898	585.4400	0.5854	(15.127)	0	0	129
2020/02/20	2044	07/05/2020	9.33	Put	Bond Future	7,455.7200	7.4557	6,991.6400	6.9916	(6.224)	0	0	0
2020/02/20	2044	07/05/2020	9.80	Put	Bond Future	4,066.5000	4.0665	3,703.7700	3.7038	(8.920)	0	0	0
2020/02/20	2044	07/05/2020	9.45	Call	Bond Future	243.4500	0.2434	296.0400	0.2960	21.602	0	0	129
2020/02/20	2044	07/05/2020	9.97	Call	Bond Future	1,357.9100	1.3579	1,543.1100	1.5431	13.639	0	0	129
2020/02/20	2044	07/05/2020	9.98	Put	Bond Future	3,099.5300	3.0995	2,789.0700	2.7891	(10.016)	0	0	0
2020/02/20	2044	07/05/2020	11.09	Call	Bond Future	7,069.7000	7.0697	7,501.4800	7.5015	6.107	0	0	0
2020/02/20	2044	07/05/2020	9.26	Put	Bond Future	8,052.8400	8.0528	7,580.5000	7.5805	(5.866)	0	0	0
2020/02/20	2044	07/05/2020	9.91	Put	Bond Future	3,452.9800	3.4530	3,121.8600	3.1219	(9.589)	0	0	0
2020/02/20	2044	07/05/2020	9.80	Call	Bond Future	862.9500	0.8630	998.8500	0.9989	15.748	0	0	0
2020/02/20	2044	07/05/2020	11.09	Put	Bond Future	407.3800	0.4074	340.5300	0.3405	(16.410)	0	0	100
2020/02/20	2044	07/05/2020	9.91	Call	Bond Future	1,168.0400	1.1680	1,335.5500	1.3356	14.341	0	0	556
2020/02/20	2044	07/05/2020	11.02	Call	Bond Future	6,638.9100	6.6389	7,062.7200	7.0627	6.384	0	0	0
2020/02/20	2044	07/05/2020	11.02	Put	Bond Future	464.4600	0.4645	389.6400	0.3896	(16.109)	0	0	556
2020/02/20	2044	06/08/2020	9.98	Call	Bond Future	2,249.8800	2.2499	2,452.2100	2.4522	8.993	0	0	602
2020/02/20	2044	06/08/2020	11.09	Put	Bond Future	1,346.4200	1.3464	1,223.1300	1.2231	(9.157)	0	0	602
2020/02/20	2044	06/08/2020	9.01	Call	Bond Future	292.7300	0.2927	336.7400	0.3367	15.034	0	0	140
2020/02/20	2044	06/08/2020	9.66	Call	Bond Future	1,307.1100	1.3071	1,447.1500	1.4472	10.714	0	0	140
2020/02/20	2044	06/08/2020	9.88	Call	Bond Future	1,926.0000	1.9260	2,108.6500	2.1087	9.483	0	0	0
2020/02/20	2044	06/08/2020			Bond Future	10.2767	86.8374	10.2120	87.3450	(0.629)	0.0000	0.0000	500
2020/02/20	2044	06/08/2020	9.36	Put	Bond Future	8,365.0500	8.3650	7,944.4300	7.9444	(5.028)	0	0	0
2020/02/20	2044	06/08/2020	9.36	Call	Bond Future	678.6100	0.6786	765.5600	0.7656	12.813	0	0	602
2020/02/20	2044	06/08/2020	9.98	Put	Bond Future	4,620.4500	4.6205	4,315.2100	4.3152	(6.606)	0	0	0
2020/02/20	2044	06/08/2020	9.86	Call	Bond Future	1,864.6100	1.8646	2,043.3300	2.0433	9.585	0	0	0
2020/02/20	2044	06/08/2020	9.86	Put	Bond Future	5,224.8900	5.2249	4,896.0400	4.8960	(6.294)	0	0	0
2020/02/20	2044	06/08/2020	11.09	Call	Bond Future	7,329.8300	7.3298	7,714.1100	7.7141	5.243	0	0	0
2020/02/20	2044	06/08/2020	9.01	Put	Bond Future	11,213.9500	11.2139	10,750.3900	10.7504	(4.134)	0	0	0

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2020/02/20	2044	06/08/2020	9.66	Put	Bond Future	6,357.9000	6.3579	5,990.3700	5.9904	(5.781)	0	0	0
2020/02/20	2044	06/08/2020	9.88	Put	Bond Future	5,120.0700	5.1201	4,795.1500	4.7951	(6.346)	0	0	0
2020/02/20	2044	06/08/2020	10.93	Call	Bond Future	6,466.3300	6.4663	6,831.4000	6.8314	5.646	0	0	0
2020/02/20	2044	06/08/2020	10.93	Put	Bond Future	1,603.6700	1.6037	1,461.1700	1.4612	(8.886)	0	0	140
2020/02/20	2044	06/08/2020	9.87	Call	Bond Future	1,895.0500	1.8950	2,075.7400	2.0757	9.535	0	0	0
2020/02/20	2044	06/08/2020	9.87	Put	Bond Future	5,172.1600	5.1722	4,845.2800	4.8453	(6.320)	0	0	0
2020/02/20	2044	05/11/2020	11.06	Put	Bond Future	1,982.3700	1.9824	1,832.3500	1.8324	(7.568)	0	0	525
2020/02/20	2044	05/11/2020	11.43	Call	Bond Future	9,055.2000	9.0552	9,458.7200	9.4587	4.456	0	0	0
2020/02/20	2044	05/11/2020	9.72	Put	Bond Future	6,898.4500	6.8985	6,541.0600	6.5411	(5.181)	0	0	0
2020/02/20	2044	05/11/2020	9.97	Call	Bond Future	2,485.2800	2.4853	2,687.4700	2.6875	8.136	0	0	568
2020/02/20	2044	05/11/2020	9.29	Put	Bond Future	9,792.8300	9.7928	9,370.5900	9.3706	(4.312)	0	0	0
2020/02/20	2044	05/11/2020	9.96	Put	Bond Future	5,613.7400	5.6137	5,297.6300	5.2976	(5.631)	0	0	0
2020/02/20	2044	05/11/2020	10.36	Call	Bond Future	3,906.4700	3.9065	4,174.3600	4.1744	6.858	0	0	0
2020/02/20	2044	05/11/2020			Bond Future	10.3581	88.3603	10.2914	88.8769	(0.644)	0.0000	0.0000	0
2020/02/20	2044	05/11/2020	9.72	Call	Bond Future	1,737.3700	1.7374	1,896.5500	1.8966	9.162	0	0	1,815
2020/02/20	2044	05/11/2020	9.97	Put	Bond Future	5,564.8300	5.5648	5,250.4500	5.2504	(5.649)	0	0	0
2020/02/20	2044	05/11/2020	9.96	Call	Bond Future	2,452.4400	2.4524	2,652.9000	2.6529	8.174	0	0	0
2020/02/20	2044	05/11/2020	11.38	Call	Bond Future	8,788.9200	8.7889	9,188.0300	9.1880	4.541	0	0	0
2020/02/20	2044	05/11/2020	11.38	Put	Bond Future	1,481.4800	1.4815	1,364.0200	1.3640	(7.929)	0	0	568
2020/02/20	2044	05/11/2020	10.34	Call	Bond Future	3,827.1900	3.8272	4,091.8200	4.0918	6.914	0	0	0
2020/02/20	2044	05/11/2020	10.34	Put	Bond Future	3,967.1400	3.9671	3,715.2000	3.7152	(6.351)	0	0	0
2020/02/20	2044	05/11/2020	11.06	Call	Bond Future	7,118.0600	7.1181	7,484.6100	7.4846	5.150	0	0	0
2020/02/20	2044	05/11/2020	10.04	Put	Bond Future	5,229.6100	5.2296	4,927.2700	4.9273	(5.781)	0	0	0
2020/02/20	2044	05/11/2020	11.17	Put	Bond Future	1,790.6000	1.7906	1,652.6800	1.6527	(7.702)	0	0	1,815
2020/02/20	2044	05/11/2020	11.43	Put	Bond Future	1,417.4200	1.4174	1,304.3700	1.3044	(7.976)	0	0	1,815
2020/02/20	2044	05/11/2020	8.87	Put	Bond Future	13,268.0100	13.2680	12,801.6900	12.8017	(3.515)	0	0	0
2020/02/20	2044	05/11/2020	9.29	Call	Bond Future	859.5500	0.8595	953.8800	0.9539	10.974	0	0	568
2020/02/20	2044	05/11/2020	10.36	Put	Bond Future	3,892.1400	3.8921	3,643.4600	3.6435	(6.389)	0	0	0
2020/02/20	2044	05/11/2020	10.04	Call	Bond Future	2,718.8600	2.7189	2,933.0900	2.9331	7.879	0	0	525
2020/02/20	2044	05/11/2020	9.34	Put	Bond Future	9,415.3400	9.4153	8,999.5100	8.9995	(4.417)	0	0	0
2020/02/20	2044	05/11/2020	9.34	Call	Bond Future	933.6600	0.9337	1,034.4000	1.0344	10.790	0	0	525
2020/02/20	2044	05/11/2020	11.17	Call	Bond Future	7,684.2400	7.6842	8,062.8900	8.0629	4.928	0	0	0
2020/02/20	2044	05/11/2020	8.87	Call	Bond Future	399.1100	0.3991	449.3600	0.4494	12.591	0	0	1,815
2020/02/20	2044	05/11/2020	10.02	Put	Bond Future	5,324.0700	5.3241	5,018.3000	5.0183	(5.743)	0	0	0
2020/02/20	2044	05/11/2020	10.02	Call	Bond Future	2,651.4200	2.6514	2,862.2200	2.8622	7.950	0	0	1,815
2020/02/20	2044	05/11/2020	10.35	Call	Bond Future	3,866.7400	3.8667	4,133.0000	4.1330	6.886	0	0	0
2020/02/20	2044	05/11/2020	10.35	Put	Bond Future	3,929.4900	3.9295	3,679.1800	3.6792	(6.370)	0	0	0
2020/02/20	2044	04/02/2021	10.04	Put	Bond Future	6,361.6500	6.3616	6,054.0800	6.0541	(4.835)	0	0	0
2020/02/20	2044	04/02/2021	10.37	Call	Bond Future	4,376.4400	4.3764	4,641.7600	4.6418	6.062	0	0	0
2020/02/20	2044	04/02/2021	10.35	Put	Bond Future	5,011.8600	5.0119	4,748.4400	4.7484	(5.256)	0	0	0
2020/02/20	2044	04/02/2021			Bond Future	10.4430	85.5642	10.3741	86.0901	(0.660)	0.0000	0.0000	0
2020/02/20	2044	04/02/2021	10.37	Put	Bond Future	4,933.5600	4.9336	4,672.9100	4.6729	(5.283)	0	0	0
2020/02/20	2044	04/02/2021	10.35	Call	Bond Future	4,301.0300	4.3010	4,563.5800	4.5636	6.104	0	0	0
2020/02/20	2044	04/02/2021	10.04	Call	Bond Future	3,208.5900	3.2086	3,426.9900	3.4270	6.807	0	0	0
2020/02/20	2044	04/02/2021	10.84	Call	Bond Future	6,312.3200	6.3123	6,638.8700	6.6389	5.173	0	0	0
2020/02/20	2044	04/02/2021	10.36	Put	Bond Future	4,972.5800	4.9726	4,710.5400	4.7105	(5.270)	0	0	0
2020/02/20	2044	04/02/2021	10.84	Put	Bond Future	3,385.1200	3.3851	3,185.7000	3.1857	(5.891)	0	0	405
2020/02/20	2044	04/02/2021	10.29	Call	Bond Future	4,078.7400	4.0787	4,332.9000	4.3329	6.231	0	0	0

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2020/02/20	2044	04/02/2021	10.29	Put	Bond Future	5,253.4700	5.2535	4,981.6600	4.9817	(5.174)	0	0	405
2020/02/20	2044	04/02/2021	9.66	Put	Bond Future	8,395.3500	8.3953	8,032.9700	8.0330	(4.316)	0	0	0
2020/02/20	2044	04/02/2021	9.66	Call	Bond Future	2,088.8000	2.0888	2,252.3900	2.2524	7.832	0	0	405
2020/02/20	2044	04/02/2021	10.36	Call	Bond Future	4,338.6600	4.3387	4,602.5900	4.6026	6.083	0	0	0
2020/02/20	2046	07/05/2020			Bond Future	108.0229	108.0229	108.0168	108.0168	(0.006)	0.0000	0.0000	14,000
2020/02/20	2046	06/08/2020			Bond Future	109.9861	109.9861	109.9800	109.9800	(0.006)	0.0000	0.0000	0
2020/02/20	2046	05/11/2020			Bond Future	110.1524	110.1524	110.1463	110.1463	(0.006)	0.0000	0.0000	0
2020/02/20	2046	04/02/2021			Bond Future	112.1555	112.1555	112.1493	112.1493	(0.006)	0.0000	0.0000	0
2020/02/20	2050	07/05/2020			Bond Future	111.9754	111.9754	112.4086	112.4086	0.387	0.0000	0.0000	11,773
2020/02/20	2050	06/08/2020			Bond Future	112.1375	112.1375	112.5787	112.5787	0.393	0.0000	0.0000	0
2020/02/20	2050	05/11/2020			Bond Future	114.1308	114.1308	114.5798	114.5798	0.393	0.0000	0.0000	0
2020/02/20	2050	04/02/2021			Bond Future	114.2935	114.2935	114.7509	114.7509	0.400	0.0000	0.0000	0
2020/02/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	AL37	07/05/2020			Index Future	705.1290	705.1290	706.3940	706.3940	0.179	0.0000	0.0000	0
2020/02/20	AL37	06/08/2020			Index Future	717.6370	717.6370	718.9230	718.9230	0.179	0.0000	0.0000	0
2020/02/20	AL37	05/11/2020			Index Future	730.3660	730.3660	731.6770	731.6770	0.179	0.0000	0.0000	0
2020/02/20	AL37	04/02/2021			Index Future	743.4860	743.4860	744.8210	744.8210	0.180	0.0000	0.0000	0
2020/02/20	AL7T	07/05/2020			Index Future	813.4390	813.4390	815.1690	815.1690	0.213	0.0000	0.0000	0
2020/02/20	AL7T	06/08/2020			Index Future	827.8670	827.8670	829.6280	829.6280	0.213	0.0000	0.0000	0
2020/02/20	AL7T	05/11/2020			Index Future	842.5520	842.5520	844.3450	844.3450	0.213	0.0000	0.0000	0
2020/02/20	AL7T	04/02/2021			Index Future	857.6870	857.6870	859.5130	859.5130	0.213	0.0000	0.0000	0
2020/02/20	ALBI	07/05/2020			Index Future	720.8900	720.8900	723.5440	723.5440	0.368	0.0000	0.0000	211
2020/02/20	ALBI	06/08/2020			Index Future	733.6770	733.6770	736.3780	736.3780	0.368	0.0000	0.0000	0
2020/02/20	ALBI	05/11/2020			Index Future	746.6910	746.6910	749.4410	749.4410	0.368	0.0000	0.0000	0
2020/02/20	ALBI	04/02/2021			Index Future	760.1050	760.1050	762.9040	762.9040	0.368	0.0000	0.0000	0
2020/02/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/02/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/02/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	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
2020/02/20	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/20	ES33	07/05/2020			Bond Future	11.0067		76.9282	10.9434	77.2888	(0.575)	0.0000	0.0000	350
2020/02/20	ES33	06/08/2020			Bond Future	11.1333		78.3074	11.0676	78.6745	(0.590)	0.0000	0.0000	0
2020/02/20	ES33	05/11/2020			Bond Future	11.2658		75.8901	11.1976	76.2636	(0.605)	0.0000	0.0000	0
2020/02/20	ES33	04/02/2021			Bond Future	11.4064		77.2527	11.3355	77.6330	(0.621)	0.0000	0.0000	0
2020/02/20	ES42	07/05/2020			Bond Future	11.3461		77.5248	11.2880	77.9029	(0.512)	0.0000	0.0000	4,919
2020/02/20	ES42	06/08/2020			Bond Future	11.4693		78.9148	11.4091	79.2997	(0.525)	0.0000	0.0000	0
2020/02/20	ES42	05/11/2020			Bond Future	11.5971		76.0358	11.5346	76.4275	(0.539)	0.0000	0.0000	0
2020/02/20	ES42	04/02/2021			Bond Future	11.7280		77.4007	11.6631	77.7995	(0.553)	0.0000	0.0000	0
2020/02/20	GOVI	07/05/2020	719.98	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/20	GOVI	07/05/2020			GOVI	712.9640		712.9640	715.5450	715.5450	0.362	0.0000	0.0000	1,177
2020/02/20	GOVI	07/05/2020	719.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/20	GOVI	07/05/2020	720.00	Put	GOVI	70,360.0000		7.0360	44,550.0000	4.4550	(36.683)	0	0	0
2020/02/20	GOVI	07/05/2020	719.98	Put	GOVI	70,160.0000		7.0160	44,350.0000	4.4350	(36.787)	0	0	0
2020/02/20	GOVI	07/05/2020	719.99	Put	GOVI	70,260.0000		7.0260	44,450.0000	4.4450	(36.735)	0	0	0
2020/02/20	GOVI	07/05/2020	720.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/20	GOVI	06/08/2020	728.13	Call	GOVI	0.0000		0.0000	1,060.0000	0.1060	100.000	0	0	0
2020/02/20	GOVI	06/08/2020	728.12	Put	GOVI	25,100.0000		2.5100	0.0000	0.0000	(100.000)	0	0	0
2020/02/20	GOVI	06/08/2020			GOVI	725.6100		725.6100	728.2360	728.2360	0.362	0.0000	0.0000	0
2020/02/20	GOVI	06/08/2020	728.14	Call	GOVI	0.0000		0.0000	960.0000	0.0960	100.000	0	0	0
2020/02/20	GOVI	06/08/2020	728.14	Put	GOVI	25,300.0000		2.5300	0.0000	0.0000	(100.000)	0	0	0
2020/02/20	GOVI	06/08/2020	728.13	Put	GOVI	25,200.0000		2.5200	0.0000	0.0000	(100.000)	0	0	0
2020/02/20	GOVI	06/08/2020	728.12	Call	GOVI	0.0000		0.0000	1,160.0000	0.1160	100.000	0	0	0
2020/02/20	GOVI	05/11/2020	737.84	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/20	GOVI	05/11/2020	737.83	Call	GOVI	6,510.0000		0.6510	33,250.0000	3.3250	410.753	0	0	0
2020/02/20	GOVI	05/11/2020			GOVI	738.4810		738.4810	741.1550	741.1550	0.362	0.0000	0.0000	0
2020/02/20	GOVI	05/11/2020	737.84	Call	GOVI	6,410.0000		0.6410	33,150.0000	3.3150	417.161	0	0	0
2020/02/20	GOVI	05/11/2020	737.83	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/20	GOVI	05/11/2020	737.85	Call	GOVI	6,310.0000		0.6310	33,050.0000	3.3050	423.772	0	0	0
2020/02/20	GOVI	05/11/2020	737.85	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/20	GOVI	04/02/2021	750.96	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/20	GOVI	04/02/2021			GOVI	751.7470		751.7470	754.4690	754.4690	0.362	0.0000	0.0000	0
2020/02/20	GOVI	04/02/2021	750.95	Call	GOVI	7,970.0000		0.7970	35,190.0000	3.5190	341.531	0	0	0
2020/02/20	GOVI	04/02/2021	750.95	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/20	GOVI	04/02/2021	750.96	Call	GOVI	7,870.0000		0.7870	35,090.0000	3.5090	345.870	0	0	0
2020/02/20	GOVI	04/02/2021	750.94	Call	GOVI	8,070.0000		0.8070	35,290.0000	3.5290	337.299	0	0	0
2020/02/20	GOVI	04/02/2021	750.94	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/20	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/02/20	IGOV	07/05/2020			Index Future	264.1390		264.1390	264.2080	264.2080	0.026	0.0000	0.0000	1,009

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2020/02/20	IGOV	06/08/2020			Index Future	268.8880	268.8880	268.9590	268.9590	0.026	0.0000	0.0000	0
2020/02/20	IGOV	05/11/2020			Index Future	273.7200	273.7200	273.7920	273.7920	0.026	0.0000	0.0000	0
2020/02/20	IGOV	04/02/2021			Index Future	278.6990	278.6990	278.7730	278.7730	0.027	0.0000	0.0000	0
2020/02/20	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/02/20	IS02	22/06/2020			Interest Rate Swap	102.0100	102.0100	101.9800	101.9800	(0.029)	0.0000	0.0000	0
2020/02/20	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/02/20	IS05	17/12/2020			Interest Rate Swap	95.2800	95.2800	95.2400	95.2400	(0.042)	0.0000	0.0000	0
2020/02/20	IS05	16/03/2021			Interest Rate Swap	94.1800	94.1800	94.1500	94.1500	(0.032)	0.0000	0.0000	0
2020/02/20	IS05	15/06/2021			Interest Rate Swap	92.9800	92.9800	92.9500	92.9500	(0.032)	0.0000	0.0000	0
2020/02/20	IS05	21/09/2021			Interest Rate Swap	92.7500	92.7500	92.7200	92.7200	(0.032)	0.0000	0.0000	0
2020/02/20	IS05	21/12/2021			Interest Rate Swap	94.6000	94.6000	94.5600	94.5600	(0.042)	0.0000	0.0000	51
2020/02/20	IS05	15/03/2022			Interest Rate Swap	94.4000	94.4000	94.3600	94.3600	(0.042)	0.0000	0.0000	0
2020/02/20	IS05	21/06/2022			Interest Rate Swap	95.2400	95.2400	95.2000	95.2000	(0.042)	0.0000	0.0000	0
2020/02/20	IS05	20/09/2022			Interest Rate Swap	98.8700	98.8700	98.8200	98.8200	(0.051)	0.0000	0.0000	0
2020/02/20	IS05	20/12/2022			Interest Rate Swap	99.8400	99.8400	99.7700	99.7700	(0.070)	0.0000	0.0000	0
2020/02/20	IS05	22/03/2023			Interest Rate Swap	92.8100	92.8100	92.7400	92.7400	(0.075)	0.0000	0.0000	0
2020/02/20	IS05	20/06/2023			Interest Rate Swap	98.6600	98.6600	98.5900	98.5900	(0.071)	0.0000	0.0000	0
2020/02/20	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/02/20	IS10	17/12/2025			Interest Rate Swap	88.5100	88.5100	88.3800	88.3800	(0.147)	0.0000	0.0000	0
2020/02/20	IS10	16/03/2026			Interest Rate Swap	85.2400	85.2400	85.1100	85.1100	(0.153)	0.0000	0.0000	0
2020/02/20	IS10	15/06/2026			Interest Rate Swap	83.7800	83.7800	83.6500	83.6500	(0.155)	0.0000	0.0000	0
2020/02/20	IS10	21/09/2026			Interest Rate Swap	85.8700	85.8700	85.7500	85.7500	(0.140)	0.0000	0.0000	0
2020/02/20	IS10	21/12/2026			Interest Rate Swap	89.6900	89.6900	89.5800	89.5800	(0.123)	0.0000	0.0000	0
2020/02/20	IS10	15/03/2027			Interest Rate Swap	88.1200	88.1200	88.0000	88.0000	(0.136)	0.0000	0.0000	0
2020/02/20	IS10	21/06/2027			Interest Rate Swap	90.1900	90.1900	90.0800	90.0800	(0.122)	0.0000	0.0000	0
2020/02/20	IS10	20/09/2027			Interest Rate Swap	95.7500	95.7500	95.6500	95.6500	(0.104)	0.0000	0.0000	0
2020/02/20	IS10	20/12/2027			Interest Rate Swap	96.0700	96.0700	95.9800	95.9800	(0.094)	0.0000	0.0000	0
2020/02/20	IS10	22/03/2028			Interest Rate Swap	89.3200	89.3200	89.2100	89.2100	(0.123)	0.0000	0.0000	0
2020/02/20	IS10	20/06/2028			Interest Rate Swap	96.7600	96.7600	96.6400	96.6400	(0.124)	0.0000	0.0000	0
2020/02/20	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/02/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/02/20	R023	07/05/2020	6.91	Put	Bond Future	140.5200	0.1405	99.9400	0.0999	(28.878)	0	0	0
2020/02/20	R023	07/05/2020			Bond Future	6.5457	104.5711	6.4649	104.7790	(1.234)	0.0000	0.0000	67,970
2020/02/20	R023	07/05/2020	6.90	Call	Bond Future	1,050.2700	1.0503	1,216.5200	1.2165	15.829	0	0	0
2020/02/20	R023	07/05/2020	6.90	Put	Bond Future	144.4800	0.1445	102.8700	0.1029	(28.800)	0	0	0
2020/02/20	R023	07/05/2020	6.91	Call	Bond Future	1,071.7400	1.0717	1,239.0200	1.2390	15.608	0	0	0
2020/02/20	R023	07/05/2020	6.89	Call	Bond Future	1,028.9200	1.0289	1,194.1200	1.1941	16.056	0	0	0
2020/02/20	R023	07/05/2020	6.89	Put	Bond Future	148.5500	0.1486	105.8900	0.1059	(28.718)	0	0	0
2020/02/20	R023	06/08/2020	7.26	Call	Bond Future	1,987.8800	1.9879	2,170.2400	2.1702	9.174	0	0	0
2020/02/20	R023	06/08/2020			Bond Future	6.4665	106.4460	6.3771	106.6576	(1.384)	0.0000	0.0000	0
2020/02/20	R023	06/08/2020	7.26	Put	Bond Future	135.2800	0.1353	106.0800	0.1061	(21.585)	0	0	0
2020/02/20	R023	06/08/2020	7.27	Call	Bond Future	2,008.6800	2.0087	2,191.5100	2.1915	9.102	0	0	0
2020/02/20	R023	06/08/2020	7.28	Put	Bond Future	130.9300	0.1309	102.6300	0.1026	(21.615)	0	0	0

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2020/02/20	R023	06/08/2020	7.27	Put	Bond Future	133.0000	0.1330	104.2700	0.1043	(21.602)	0	0	0
2020/02/20	R023	06/08/2020	7.28	Call	Bond Future	2,029.6800	2.0297	2,212.9400	2.2129	9.029	0	0	0
2020/02/20	R023	05/11/2020	7.46	Put	Bond Future	143.9000	0.1439	116.4700	0.1165	(19.062)	0	0	0
2020/02/20	R023	05/11/2020	7.47	Put	Bond Future	142.1500	0.1421	115.0400	0.1150	(19.071)	0	0	0
2020/02/20	R023	05/11/2020			Bond Future	6.3863	104.3845	6.2864	104.5999	(1.565)	0.0000	0.0000	0
2020/02/20	R023	05/11/2020	7.46	Call	Bond Future	2,421.7100	2.4217	2,609.6500	2.6096	7.761	0	0	0
2020/02/20	R023	05/11/2020	7.47	Call	Bond Future	2,440.8800	2.4409	2,629.1400	2.6291	7.713	0	0	0
2020/02/20	R023	05/11/2020	7.45	Call	Bond Future	2,402.5700	2.4026	2,590.1800	2.5902	7.809	0	0	0
2020/02/20	R023	05/11/2020	7.45	Put	Bond Future	145.6700	0.1457	117.9100	0.1179	(19.057)	0	0	0
2020/02/20	R023	04/02/2021	6.34	Call	Bond Future	790.7500	0.7908	911.2300	0.9112	15.236	0	0	0
2020/02/20	R023	04/02/2021	6.32	Put	Bond Future	684.7900	0.6848	584.1100	0.5841	(14.702)	0	0	0
2020/02/20	R023	04/02/2021			Bond Future	6.2766	106.2591	6.1633	106.4785	(1.805)	0.0000	0.0000	0
2020/02/20	R023	04/02/2021	6.34	Put	Bond Future	668.3000	0.6683	569.4300	0.5694	(14.794)	0	0	0
2020/02/20	R023	04/02/2021	6.32	Call	Bond Future	768.6300	0.7686	887.3000	0.8873	15.439	0	0	0
2020/02/20	R023	04/02/2021	6.33	Put	Bond Future	676.2900	0.6763	576.5300	0.5765	(14.751)	0	0	0
2020/02/20	R023	04/02/2021	6.33	Call	Bond Future	779.4400	0.7794	899.0300	0.8990	15.343	0	0	0
2020/02/20	R035	07/05/2020	9.48	Put	Bond Future	3,351.3800	3.3514	3,035.4200	3.0354	(9.428)	0	0	0
2020/02/20	R035	07/05/2020	9.47	Call	Bond Future	952.1600	0.9522	1,094.0900	1.0941	14.906	0	0	0
2020/02/20	R035	07/05/2020	9.85	Call	Bond Future	2,197.7000	2.1977	2,442.3000	2.4423	11.130	0	0	7,500
2020/02/20	R035	07/05/2020	10.57	Put	Bond Future	465.1000	0.4651	390.5700	0.3906	(16.025)	0	0	3,530
2020/02/20	R035	07/05/2020	9.75	Call	Bond Future	1,814.0900	1.8141	2,031.8600	2.0319	12.004	0	0	5,000
2020/02/20	R035	07/05/2020	10.75	Put	Bond Future	326.9200	0.3269	271.8000	0.2718	(16.860)	0	0	5,000
2020/02/20	R035	07/05/2020			Bond Future	9.7981	94.6155	9.7354	95.0761	(0.639)	0.0000	0.0000	118,150
2020/02/20	R035	07/05/2020	9.11	Put	Bond Future	5,533.6500	5.5337	5,131.8800	5.1319	(7.260)	0	0	0
2020/02/20	R035	07/05/2020	9.11	Call	Bond Future	287.2800	0.2873	346.0500	0.3460	20.457	0	0	5,000
2020/02/20	R035	07/05/2020	9.48	Call	Bond Future	978.0000	0.9780	1,122.5800	1.1226	14.783	0	0	0
2020/02/20	R035	07/05/2020	9.47	Put	Bond Future	3,401.5800	3.4016	3,082.9700	3.0830	(9.367)	0	0	0
2020/02/20	R035	07/05/2020	9.85	Put	Bond Future	1,818.4900	1.8185	1,602.5500	1.6025	(11.875)	0	0	0
2020/02/20	R035	07/05/2020	9.78	Put	Bond Future	2,057.7200	2.0577	1,823.0600	1.8231	(11.404)	0	0	0
2020/02/20	R035	07/05/2020	10.57	Call	Bond Future	5,877.1700	5.8772	6,263.1800	6.2632	6.568	0	0	0
2020/02/20	R035	07/05/2020	9.75	Put	Bond Future	2,167.2900	2.1673	1,924.5200	1.9245	(11.202)	0	0	0
2020/02/20	R035	07/05/2020	10.75	Call	Bond Future	6,934.0700	6.9341	7,339.4900	7.3395	5.847	0	0	0
2020/02/20	R035	07/05/2020	9.49	Call	Bond Future	1,004.4300	1.0044	1,151.6700	1.1517	14.659	0	0	0
2020/02/20	R035	07/05/2020	9.49	Put	Bond Future	3,301.8600	3.3019	2,988.5600	2.9886	(9.489)	0	0	0
2020/02/20	R035	07/05/2020	9.55	Put	Bond Future	3,010.6600	3.0107	2,713.3600	2.7134	(9.875)	0	0	0
2020/02/20	R035	07/05/2020	9.55	Call	Bond Future	1,167.0900	1.1671	1,330.3300	1.3303	13.987	0	0	7,500
2020/02/20	R035	07/05/2020	9.78	Call	Bond Future	1,925.1300	1.9251	2,151.0100	2.1510	11.733	0	0	3,530
2020/02/20	R035	07/05/2020	9.18	Put	Bond Future	5,071.8600	5.0719	4,683.8800	4.6839	(7.650)	0	0	0
2020/02/20	R035	07/05/2020	9.18	Call	Bond Future	378.5400	0.3785	451.1000	0.4511	19.168	0	0	3,530
2020/02/20	R035	06/08/2020	9.67	Call	Bond Future	2,243.6600	2.2437	2,444.0700	2.4441	8.932	0	0	500
2020/02/20	R035	06/08/2020	10.45	Put	Bond Future	1,499.1500	1.4991	1,360.4300	1.3604	(9.253)	0	0	500
2020/02/20	R035	06/08/2020	9.00	Put	Bond Future	7,271.6000	7.2716	6,884.2100	6.8842	(5.327)	0	0	0
2020/02/20	R035	06/08/2020	9.92	Put	Bond Future	2,838.2200	2.8382	2,615.5300	2.6155	(7.846)	0	0	0
2020/02/20	R035	06/08/2020			Bond Future	9.8783	96.3119	9.8135	96.7807	(0.656)	0.0000	0.0000	410
2020/02/20	R035	06/08/2020	9.09	Put	Bond Future	6,706.4400	6.7064	6,333.2000	6.3332	(5.565)	0	0	0
2020/02/20	R035	06/08/2020	9.09	Call	Bond Future	762.1700	0.7622	857.7600	0.8578	12.542	0	0	500
2020/02/20	R035	06/08/2020	9.67	Put	Bond Future	3,762.9300	3.7629	3,494.5100	3.4945	(7.133)	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
2020/02/20	R035	06/08/2020	9.00	Call	Bond Future	613.9000	0.6139	695.3400	0.6953	13.266	0	0	24,761
2020/02/20	R035	06/08/2020	9.92	Call	Bond Future	3,137.7200	3.1377	3,383.8600	3.3839	7.845	0	0	0
2020/02/20	R035	06/08/2020	10.45	Call	Bond Future	5,488.2500	5.4883	5,818.3600	5.8184	6.015	0	0	0
2020/02/20	R035	06/08/2020	9.93	Call	Bond Future	3,176.3300	3.1763	3,424.2600	3.4243	7.806	0	0	0
2020/02/20	R035	06/08/2020	9.91	Put	Bond Future	2,871.6000	2.8716	2,647.1200	2.6471	(7.817)	0	0	0
2020/02/20	R035	06/08/2020	8.75	Put	Bond Future	9,034.2800	9.0343	8,617.5200	8.6175	(4.613)	0	0	0
2020/02/20	R035	06/08/2020	8.75	Call	Bond Future	355.5100	0.3555	407.5800	0.4076	14.647	0	0	3,000
2020/02/20	R035	06/08/2020	9.93	Put	Bond Future	2,805.1400	2.8051	2,584.2400	2.5842	(7.875)	0	0	0
2020/02/20	R035	06/08/2020	9.91	Call	Bond Future	3,099.3400	3.0993	3,343.6900	3.3437	7.884	0	0	0
2020/02/20	R035	05/11/2020	10.34	Put	Bond Future	2,451.8700	2.4519	2,274.3900	2.2744	(7.239)	0	0	0
2020/02/20	R035	05/11/2020			Bond Future	9.9645	93.5023	9.8974	93.9794	(0.673)	0.0000	0.0000	0
2020/02/20	R035	05/11/2020	10.33	Call	Bond Future	5,014.1800	5.0142	5,312.5100	5.3125	5.950	0	0	0
2020/02/20	R035	05/11/2020	10.33	Put	Bond Future	2,475.6700	2.4757	2,296.8600	2.2969	(7.223)	0	0	0
2020/02/20	R035	05/11/2020	10.34	Call	Bond Future	5,058.3800	5.0584	5,358.0400	5.3580	5.924	0	0	0
2020/02/20	R035	05/11/2020	10.32	Call	Bond Future	4,970.4100	4.9704	5,267.4100	5.2674	5.975	0	0	0
2020/02/20	R035	05/11/2020	10.32	Put	Bond Future	2,499.9800	2.5000	2,319.8400	2.3198	(7.206)	0	0	0
2020/02/20	R035	04/02/2021	10.04	Put	Bond Future	4,260.6200	4.2606	4,024.9500	4.0250	(5.531)	0	0	0
2020/02/20	R035	04/02/2021	10.14	Put	Bond Future	3,931.4500	3.9314	3,708.4700	3.7085	(5.672)	0	0	650
2020/02/20	R035	04/02/2021	11.14	Put	Bond Future	1,740.7100	1.7407	1,621.8000	1.6218	(6.831)	0	0	650
2020/02/20	R035	04/02/2021	10.05	Call	Bond Future	4,190.6300	4.1906	4,442.0400	4.4420	5.999	0	0	0
2020/02/20	R035	04/02/2021			Bond Future	10.0552	95.1813	9.9857	95.6671	(0.691)	0.0000	0.0000	0
2020/02/20	R035	04/02/2021	10.14	Call	Bond Future	4,519.3700	4.5194	4,782.1900	4.7822	5.815	0	0	0
2020/02/20	R035	04/02/2021	10.06	Call	Bond Future	4,226.5000	4.2265	4,479.1900	4.4792	5.979	0	0	0
2020/02/20	R035	04/02/2021	10.06	Put	Bond Future	4,192.8800	4.1929	3,959.7700	3.9598	(5.560)	0	0	0
2020/02/20	R035	04/02/2021	10.04	Call	Bond Future	4,154.9000	4.1549	4,405.0300	4.4050	6.020	0	0	0
2020/02/20	R035	04/02/2021	11.14	Call	Bond Future	8,862.0300	8.8620	9,228.9200	9.2289	4.140	0	0	0
2020/02/20	R035	04/02/2021	10.05	Put	Bond Future	4,226.6400	4.2266	3,992.2500	3.9923	(5.546)	0	0	0
2020/02/20	R186	07/05/2020	8.09	Put	Bond Future	1,021.1500	1.0211	927.2400	0.9272	(9.196)	0	0	0
2020/02/20	R186	07/05/2020	7.90	Put	Bond Future	1,534.8500	1.5349	1,413.6400	1.4136	(7.897)	0	0	2,500
2020/02/20	R186	07/05/2020	8.28	Put	Bond Future	651.9000	0.6519	583.3100	0.5833	(10.522)	0	0	0
2020/02/20	R186	07/05/2020	8.93	Call	Bond Future	4,996.0000	4.9960	5,181.0800	5.1811	3.705	0	0	0
2020/02/20	R186	07/05/2020			Bond Future	8.0103	116.6711	7.9732	116.8735	(0.463)	0.0000	0.0000	85,113
2020/02/20	R186	07/05/2020	8.08	Call	Bond Future	1,423.7300	1.4237	1,530.8400	1.5308	7.523	0	0	0
2020/02/20	R186	07/05/2020	8.08	Put	Bond Future	1,044.2300	1.0442	948.9000	0.9489	(9.129)	0	0	0
2020/02/20	R186	07/05/2020	8.50	Call	Bond Future	3,006.6000	3.0066	3,164.0800	3.1641	5.238	0	0	0
2020/02/20	R186	07/05/2020	8.50	Put	Bond Future	375.7700	0.3758	330.8100	0.3308	(11.965)	0	0	23,172
2020/02/20	R186	07/05/2020	8.09	Call	Bond Future	1,454.9400	1.4549	1,563.4700	1.5635	7.459	0	0	0
2020/02/20	R186	07/05/2020	7.90	Call	Bond Future	931.5100	0.9315	1,012.7400	1.0127	8.720	0	0	0
2020/02/20	R186	07/05/2020	8.28	Call	Bond Future	2,110.7300	2.1107	2,244.5800	2.2446	6.341	0	0	0
2020/02/20	R186	07/05/2020	8.93	Put	Bond Future	119.6900	0.1197	102.3300	0.1023	(14.504)	0	0	0
2020/02/20	R186	07/05/2020	8.07	Call	Bond Future	1,393.0900	1.3931	1,498.7900	1.4988	7.587	0	0	0
2020/02/20	R186	07/05/2020	8.07	Put	Bond Future	1,067.9000	1.0679	971.1600	0.9712	(9.059)	0	0	0
2020/02/20	R186	07/05/2020	7.60	Put	Bond Future	2,649.0900	2.6491	2,488.7600	2.4888	(6.052)	0	0	0
2020/02/20	R186	07/05/2020	7.60	Call	Bond Future	383.2000	0.3832	425.3100	0.4253	10.989	0	0	0
2020/02/20	R186	06/08/2020	8.25	Call	Bond Future	2,369.4400	2.3694	2,489.2000	2.4892	5.054	0	0	0
2020/02/20	R186	06/08/2020	8.38	Put	Bond Future	1,108.1000	1.1081	1,033.0700	1.0331	(6.771)	0	0	0
2020/02/20	R186	06/08/2020			Bond Future	8.0536	113.4598	8.0145	113.6658	(0.485)	0.0000	0.0000	1,870

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/20	R186	06/08/2020	8.37	Call	Bond Future	2,775.8100	2.7758	2,906.0100	2.9060	4.691	0	0	0
2020/02/20	R186	06/08/2020	8.37	Put	Bond Future	1,124.6900	1.1247	1,048.8200	1.0488	(6.746)	0	0	0
2020/02/20	R186	06/08/2020	8.25	Put	Bond Future	1,340.8900	1.3409	1,254.5800	1.2546	(6.437)	0	0	3,150
2020/02/20	R186	06/08/2020	8.38	Call	Bond Future	2,810.9000	2.8109	2,941.9400	2.9419	4.662	0	0	0
2020/02/20	R186	06/08/2020	8.36	Call	Bond Future	2,740.9000	2.7409	2,870.2600	2.8703	4.720	0	0	0
2020/02/20	R186	06/08/2020	8.36	Put	Bond Future	1,141.4900	1.1415	1,064.7800	1.0648	(6.720)	0	0	0
2020/02/20	R186	05/11/2020	8.64	Put	Bond Future	1,092.5400	1.0925	1,026.8700	1.0269	(6.011)	0	0	0
2020/02/20	R186	05/11/2020	8.65	Call	Bond Future	3,833.5900	3.8336	3,978.3300	3.9783	3.776	0	0	0
2020/02/20	R186	05/11/2020			Bond Future	8.0996	115.4499	8.0584	115.6597	(0.509)	0.0000	0.0000	0
2020/02/20	R186	05/11/2020	8.66	Call	Bond Future	3,869.7000	3.8697	4,015.0600	4.0151	3.756	0	0	0
2020/02/20	R186	05/11/2020	8.66	Put	Bond Future	1,066.1400	1.0661	1,001.7200	1.0017	(6.042)	0	0	0
2020/02/20	R186	05/11/2020	9.26	Put	Bond Future	515.7700	0.5158	480.5400	0.4805	(6.831)	0	0	3,500
2020/02/20	R186	05/11/2020	8.64	Call	Bond Future	3,797.5900	3.7976	3,941.7000	3.9417	3.795	0	0	0
2020/02/20	R186	05/11/2020	7.84	Put	Bond Future	2,806.7400	2.8067	2,680.2500	2.6802	(4.507)	0	0	0
2020/02/20	R186	05/11/2020	8.65	Put	Bond Future	1,079.2700	1.0793	1,014.2300	1.0142	(6.026)	0	0	0
2020/02/20	R186	05/11/2020	8.34	Put	Bond Future	1,579.4700	1.5795	1,492.9300	1.4929	(5.479)	0	0	0
2020/02/20	R186	05/11/2020	8.34	Call	Bond Future	2,793.1900	2.7932	2,916.4300	2.9164	4.412	0	0	3,500
2020/02/20	R186	05/11/2020	9.26	Call	Bond Future	6,222.4900	6.2225	6,397.0400	6.3970	2.805	0	0	0
2020/02/20	R186	05/11/2020	7.84	Call	Bond Future	1,476.7700	1.4768	1,560.0600	1.5601	5.640	0	0	3,500
2020/02/20	R186	04/02/2021	8.15	Call	Bond Future	2,451.5800	2.4516	2,558.9700	2.5590	4.380	0	0	0
2020/02/20	R186	04/02/2021			Bond Future	8.1466	112.2210	8.1030	112.4346	(0.535)	0.0000	0.0000	0
2020/02/20	R186	04/02/2021	8.15	Put	Bond Future	2,434.7300	2.4347	2,328.4600	2.3285	(4.365)	0	0	0
2020/02/20	R186	04/02/2021	8.16	Call	Bond Future	2,477.4100	2.4774	2,585.4800	2.5855	4.362	0	0	0
2020/02/20	R186	04/02/2021	8.17	Put	Bond Future	2,389.0900	2.3891	2,284.1700	2.2842	(4.392)	0	0	0
2020/02/20	R186	04/02/2021	8.16	Put	Bond Future	2,411.6100	2.4116	2,306.0200	2.3060	(4.378)	0	0	0
2020/02/20	R186	04/02/2021	8.17	Call	Bond Future	2,503.8200	2.5038	2,612.5600	2.6126	4.343	0	0	0
2020/02/20	R197	07/05/2020			Bond Future	309.2966	309.2966	309.2711	309.2711	(0.008)	0.0000	0.0000	2,507
2020/02/20	R197	06/08/2020			Bond Future	307.1558	307.1558	307.1297	307.1297	(0.008)	0.0000	0.0000	0
2020/02/20	R197	05/11/2020			Bond Future	312.6151	312.6151	312.5890	312.5890	(0.008)	0.0000	0.0000	0
2020/02/20	R197	04/02/2021			Bond Future	310.3366	310.3366	310.3102	310.3102	(0.008)	0.0000	0.0000	0
2020/02/20	R202	07/05/2020			Bond Future	229.0899	229.0899	228.8314	228.8314	(0.113)	0.0000	0.0000	8,483
2020/02/20	R202	06/08/2020			Bond Future	229.1305	229.1305	228.8673	228.8673	(0.115)	0.0000	0.0000	0
2020/02/20	R202	05/11/2020			Bond Future	233.2034	233.2034	232.9356	232.9356	(0.115)	0.0000	0.0000	0
2020/02/20	R202	04/02/2021			Bond Future	233.2147	233.2147	232.9424	232.9424	(0.117)	0.0000	0.0000	0
2020/02/20	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/02/20	R208	07/05/2020	4.80	Put	Bond Future	1,344.2700	1.3443	1,202.4100	1.2024	(10.553)	0	0	0
2020/02/20	R208	07/05/2020			Bond Future	6.3625	101.0938	6.1961	101.2356	(2.616)	0.0000	0.0000	15,984
2020/02/20	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/02/20	R208	07/05/2020	4.82	Put	Bond Future	1,326.8800	1.3269	1,185.0300	1.1850	(10.690)	0	0	0
2020/02/20	R208	07/05/2020	4.81	Put	Bond Future	1,335.5700	1.3356	1,193.7200	1.1937	(10.621)	0	0	0
2020/02/20	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/20	R208	06/08/2020	5.57	Put	Bond Future	293.9200	0.2939	176.7300	0.1767	(39.871)	0	0	0
2020/02/20	R208	06/08/2020			Bond Future	6.0241	102.9064	5.7905	103.0507	(3.879)	0.0000	0.0000	0
2020/02/20	R208	06/08/2020	5.56	Call	Bond Future	12.1900	0.0122	38.2600	0.0383	213.864	0	0	0
2020/02/20	R208	06/08/2020	5.56	Put	Bond Future	299.2900	0.2993	181.0000	0.1810	(39.524)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/20	R208	06/08/2020	5.57	Call	Bond Future	13.0200	0.0130	40.1900	0.0402	208.679	0	0	0
2020/02/20	R208	06/08/2020	5.55	Call	Bond Future	11.5400	0.0115	36.6200	0.0366	217.331	0	0	0
2020/02/20	R208	06/08/2020	5.55	Put	Bond Future	304.8400	0.3048	185.5600	0.1856	(39.129)	0	0	0
2020/02/20	R208	05/11/2020	4.78	Call	Bond Future	13.4400	0.0134	52.0300	0.0520	287.128	0	0	0
2020/02/20	R208	05/11/2020	4.77	Put	Bond Future	207.8900	0.2079	98.4800	0.0985	(52.629)	0	0	0
2020/02/20	R208	05/11/2020			Bond Future	5.2775	101.3096	4.8947	101.4566	(7.252)	0.0000	0.0000	0
2020/02/20	R208	05/11/2020	4.79	Call	Bond Future	14.2100	0.0142	53.9300	0.0539	279.521	0	0	0
2020/02/20	R208	05/11/2020	4.79	Put	Bond Future	201.5100	0.2015	94.2200	0.0942	(53.243)	0	0	0
2020/02/20	R208	05/11/2020	4.78	Put	Bond Future	204.5900	0.2046	96.1700	0.0962	(52.994)	0	0	0
2020/02/20	R208	05/11/2020	4.77	Call	Bond Future	12.8900	0.0129	50.4900	0.0505	291.699	0	0	0
2020/02/20	R209	07/05/2020	9.47	Call	Bond Future	670.7200	0.6707	776.5100	0.7765	15.773	0	0	0
2020/02/20	R209	07/05/2020			Bond Future	9.8661	71.9899	9.8036	72.3809	(0.633)	0.0000	0.0000	67,923
2020/02/20	R209	07/05/2020	9.45	Call	Bond Future	633.6600	0.6337	735.1900	0.7352	16.023	0	0	0
2020/02/20	R209	07/05/2020	9.45	Put	Bond Future	3,296.8100	3.2968	3,007.4100	3.0074	(8.778)	0	0	0
2020/02/20	R209	07/05/2020	9.47	Put	Bond Future	3,202.6300	3.2026	2,917.4900	2.9175	(8.903)	0	0	0
2020/02/20	R209	07/05/2020	9.46	Call	Bond Future	652.0200	0.6520	755.6700	0.7557	15.897	0	0	0
2020/02/20	R209	07/05/2020	9.46	Put	Bond Future	3,249.5100	3.2495	2,962.2300	2.9622	(8.841)	0	0	0
2020/02/20	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/20	R209	06/08/2020	5.55	Put	Bond Future	36,252.3900	36.2524	35,854.5300	35.8545	(1.097)	0	0	0
2020/02/20	R209	06/08/2020			Bond Future	9.9427	73.2807	9.8783	73.6786	(0.648)	0.0000	0.0000	200
2020/02/20	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/20	R209	06/08/2020	5.57	Put	Bond Future	36,035.5800	36.0356	35,637.7200	35.6377	(1.104)	0	0	0
2020/02/20	R209	06/08/2020	5.56	Put	Bond Future	36,143.9100	36.1439	35,746.0500	35.7461	(1.101)	0	0	0
2020/02/20	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/20	R209	05/11/2020	10.02	Call	Bond Future	3,104.1400	3.1041	3,313.4500	3.3135	6.743	0	0	0
2020/02/20	R209	05/11/2020			Bond Future	10.0213	71.4162	9.9548	71.8211	(0.663)	0.0000	0.0000	0
2020/02/20	R209	05/11/2020	10.00	Call	Bond Future	3,041.4100	3.0414	3,248.2000	3.2482	6.799	0	0	0
2020/02/20	R209	05/11/2020	10.00	Put	Bond Future	3,170.7500	3.1707	2,972.6000	2.9726	(6.249)	0	0	0
2020/02/20	R209	05/11/2020	10.02	Put	Bond Future	3,111.9700	3.1120	2,916.3400	2.9163	(6.286)	0	0	0
2020/02/20	R209	05/11/2020	10.01	Call	Bond Future	3,072.5800	3.0726	3,280.6300	3.2806	6.771	0	0	0
2020/02/20	R209	05/11/2020	10.01	Put	Bond Future	3,141.1300	3.1411	2,944.2400	2.9442	(6.268)	0	0	0
2020/02/20	R209	04/02/2021	10.12	Put	Bond Future	3,583.3600	3.5834	3,388.0000	3.3880	(5.452)	0	0	0
2020/02/20	R209	04/02/2021			Bond Future	10.1020	72.6985	10.0334	73.1107	(0.679)	0.0000	0.0000	0
2020/02/20	R209	04/02/2021	10.11	Call	Bond Future	3,660.1200	3.6601	3,875.9200	3.8759	5.896	0	0	0
2020/02/20	R209	04/02/2021	10.11	Put	Bond Future	3,611.9700	3.6120	3,415.5400	3.4155	(5.438)	0	0	0
2020/02/20	R209	04/02/2021	10.12	Call	Bond Future	3,691.2600	3.6913	3,908.1300	3.9081	5.875	0	0	0
2020/02/20	R209	04/02/2021	10.10	Call	Bond Future	3,629.1000	3.6291	3,843.8300	3.8438	5.917	0	0	0
2020/02/20	R209	04/02/2021	10.10	Put	Bond Future	3,640.7700	3.6408	3,443.2700	3.4433	(5.425)	0	0	0
2020/02/20	R210	07/05/2020			Bond Future	188.1854	188.1854	188.1738	188.1738	(0.006)	0.0000	0.0000	1,941
2020/02/20	R210	06/08/2020			Bond Future	191.6055	191.6055	191.5936	191.5936	(0.006)	0.0000	0.0000	0
2020/02/20	R210	05/11/2020			Bond Future	192.2999	192.2999	192.2880	192.2880	(0.006)	0.0000	0.0000	0
2020/02/20	R210	04/02/2021			Bond Future	195.7970	195.7970	195.7850	195.7850	(0.006)	0.0000	0.0000	0
2020/02/20	R212	07/05/2020			Bond Future	165.0717	165.0717	165.0571	165.0571	(0.009)	0.0000	0.0000	6,719
2020/02/20	R212	06/08/2020			Bond Future	165.7861	165.7861	165.7712	165.7712	(0.009)	0.0000	0.0000	0
2020/02/20	R212	05/11/2020			Bond Future	168.7329	168.7329	168.7179	168.7179	(0.009)	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
2020/02/20	R212	04/02/2021			Bond Future	169.4821	169.4821	169.4670	169.4670	(0.009)	0.0000	0.0000	0
2020/02/20	R213	07/05/2020	9.01	Put	Bond Future	2,058.7000	2.0587	1,900.7600	1.9008	(7.672)	0	0	0
2020/02/20	R213	07/05/2020	9.00	Call	Bond Future	1,067.4700	1.0675	1,164.4900	1.1645	9.089	0	0	0
2020/02/20	R213	07/05/2020			Bond Future	9.1673	86.7193	9.1253	86.9759	(0.458)	0.0000	0.0000	18,714
2020/02/20	R213	07/05/2020	9.01	Call	Bond Future	1,092.9300	1.0929	1,191.5500	1.1916	9.023	0	0	0
2020/02/20	R213	07/05/2020	9.00	Put	Bond Future	2,095.1300	2.0951	1,935.5900	1.9356	(7.615)	0	0	0
2020/02/20	R213	07/05/2020	9.02	Call	Bond Future	1,118.9200	1.1189	1,219.1500	1.2192	8.958	0	0	0
2020/02/20	R213	07/05/2020	9.02	Put	Bond Future	2,022.8600	2.0229	1,866.5300	1.8665	(7.728)	0	0	0
2020/02/20	R213	06/08/2020	9.31	Call	Bond Future	2,569.5300	2.5695	2,707.0400	2.7070	5.352	0	0	0
2020/02/20	R213	06/08/2020			Bond Future	9.2338	88.2742	9.1903	88.5353	(0.472)	0.0000	0.0000	300
2020/02/20	R213	06/08/2020	9.29	Call	Bond Future	2,504.1400	2.5041	2,639.5400	2.6395	5.407	0	0	0
2020/02/20	R213	06/08/2020	9.29	Put	Bond Future	2,168.9700	2.1690	2,043.2200	2.0432	(5.798)	0	0	0
2020/02/20	R213	06/08/2020	9.31	Put	Bond Future	2,115.4000	2.1154	1,991.7600	1.9918	(5.845)	0	0	0
2020/02/20	R213	06/08/2020	9.30	Call	Bond Future	2,536.7300	2.5367	2,673.1900	2.6732	5.379	0	0	0
2020/02/20	R213	06/08/2020	9.30	Put	Bond Future	2,142.0500	2.1421	2,017.3600	2.0174	(5.821)	0	0	0
2020/02/20	R213	05/11/2020	9.60	Put	Bond Future	2,088.0000	2.0880	1,980.8700	1.9809	(5.131)	0	0	0
2020/02/20	R213	05/11/2020	9.59	Call	Bond Future	3,749.4500	3.7494	3,907.3200	3.9073	4.210	0	0	0
2020/02/20	R213	05/11/2020			Bond Future	9.3071	86.2741	9.2620	86.5399	(0.485)	0.0000	0.0000	0
2020/02/20	R213	05/11/2020	9.60	Call	Bond Future	3,785.7600	3.7858	3,944.4300	3.9444	4.191	0	0	0
2020/02/20	R213	05/11/2020	9.59	Put	Bond Future	2,108.9200	2.1089	2,000.9900	2.0010	(5.118)	0	0	0
2020/02/20	R213	05/11/2020	9.61	Call	Bond Future	3,822.2100	3.8222	3,981.6700	3.9817	4.172	0	0	0
2020/02/20	R213	05/11/2020	9.61	Put	Bond Future	2,067.2700	2.0673	1,960.9300	1.9609	(5.144)	0	0	0
2020/02/20	R213	04/02/2021	9.40	Call	Bond Future	3,311.7900	3.3118	3,450.4700	3.4505	4.187	0	0	0
2020/02/20	R213	04/02/2021	9.39	Put	Bond Future	3,249.5200	3.2495	3,116.7600	3.1168	(4.086)	0	0	0
2020/02/20	R213	04/02/2021			Bond Future	9.3844	87.8234	9.3375	88.0941	(0.500)	0.0000	0.0000	0
2020/02/20	R213	04/02/2021	9.41	Call	Bond Future	3,341.8500	3.3419	3,481.2800	3.4813	4.172	0	0	0
2020/02/20	R213	04/02/2021	9.41	Put	Bond Future	3,194.5000	3.1945	3,063.2500	3.0632	(4.109)	0	0	0
2020/02/20	R213	04/02/2021	9.40	Put	Bond Future	3,221.9100	3.2219	3,089.9100	3.0899	(4.097)	0	0	0
2020/02/20	R213	04/02/2021	9.39	Call	Bond Future	3,281.8700	3.2819	3,419.7900	3.4198	4.202	0	0	0
2020/02/20	R214	07/05/2020	9.77	Put	Bond Future	2,922.9500	2.9230	2,669.5400	2.6695	(8.670)	0	0	0
2020/02/20	R214	07/05/2020			Bond Future	10.0733	70.4013	10.0160	70.7744	(0.568)	0.0000	0.0000	16,582
2020/02/20	R214	07/05/2020	9.76	Call	Bond Future	887.0400	0.8870	1,004.5600	1.0046	13.249	0	0	0
2020/02/20	R214	07/05/2020	9.76	Put	Bond Future	2,967.6000	2.9676	2,712.0500	2.7120	(8.611)	0	0	0
2020/02/20	R214	07/05/2020	9.77	Call	Bond Future	910.3200	0.9103	1,029.9800	1.0300	13.145	0	0	0
2020/02/20	R214	07/05/2020	9.31	Put	Bond Future	5,456.2800	5.4563	5,122.3400	5.1223	(6.120)	0	0	0
2020/02/20	R214	07/05/2020	10.66	Put	Bond Future	586.1800	0.5862	504.1100	0.5041	(14.001)	0	0	1,250
2020/02/20	R214	07/05/2020	9.75	Call	Bond Future	864.1300	0.8641	979.5200	0.9795	13.353	0	0	0
2020/02/20	R214	07/05/2020	9.75	Put	Bond Future	3,012.7200	3.0127	2,755.0400	2.7550	(8.553)	0	0	0
2020/02/20	R214	07/05/2020	9.31	Call	Bond Future	210.7300	0.2107	249.8600	0.2499	18.569	0	0	1,250
2020/02/20	R214	07/05/2020	9.91	Put	Bond Future	2,347.1100	2.3471	2,124.2800	2.1243	(9.494)	0	0	0
2020/02/20	R214	07/05/2020	9.91	Call	Bond Future	1,274.9000	1.2749	1,425.1400	1.4251	11.784	0	0	1,250
2020/02/20	R214	07/05/2020	10.66	Call	Bond Future	4,232.5400	4.2325	4,523.5400	4.5235	6.875	0	0	0
2020/02/20	R214	06/08/2020	9.98	Put	Bond Future	3,288.7200	3.2887	3,077.9900	3.0780	(6.408)	0	0	0
2020/02/20	R214	06/08/2020	9.97	Call	Bond Future	2,170.9900	2.1710	2,338.5700	2.3386	7.719	0	0	0
2020/02/20	R214	06/08/2020			Bond Future	10.1477	71.6635	10.0887	72.0433	(0.582)	0.0000	0.0000	300
2020/02/20	R214	06/08/2020	9.98	Call	Bond Future	2,201.0300	2.2010	2,370.0800	2.3701	7.680	0	0	0

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2020/02/20	R214	06/08/2020	9.97	Put	Bond Future	3,324.4000	3.3244	3,112.2000	3.1122	(6.383)	0	0	0
2020/02/20	R214	06/08/2020	9.99	Call	Bond Future	2,231.2900	2.2313	2,401.8000	2.4018	7.642	0	0	0
2020/02/20	R214	06/08/2020	9.99	Put	Bond Future	3,253.3600	3.2534	3,044.0900	3.0441	(6.432)	0	0	0
2020/02/20	R214	05/11/2020	10.26	Put	Bond Future	3,184.8500	3.1849	3,001.9300	3.0019	(5.743)	0	0	0
2020/02/20	R214	05/11/2020			Bond Future	10.2265	69.6255	10.1657	70.0120	(0.595)	0.0000	0.0000	0
2020/02/20	R214	05/11/2020	10.25	Call	Bond Future	3,363.0600	3.3631	3,565.4700	3.5655	6.019	0	0	0
2020/02/20	R214	05/11/2020	10.25	Put	Bond Future	3,214.7200	3.2147	3,030.6200	3.0306	(5.727)	0	0	0
2020/02/20	R214	05/11/2020	10.26	Call	Bond Future	3,396.1800	3.3962	3,599.7700	3.5998	5.995	0	0	0
2020/02/20	R214	05/11/2020	10.24	Call	Bond Future	3,330.0800	3.3301	3,531.3100	3.5313	6.043	0	0	0
2020/02/20	R214	05/11/2020	10.24	Put	Bond Future	3,244.8300	3.2448	3,059.5500	3.0595	(5.710)	0	0	0
2020/02/20	R214	04/02/2021	10.33	Call	Bond Future	3,979.9500	3.9800	4,187.1800	4.1872	5.207	0	0	0
2020/02/20	R214	04/02/2021			Bond Future	10.3089	70.8758	10.2462	71.2692	(0.609)	0.0000	0.0000	0
2020/02/20	R214	04/02/2021	10.31	Call	Bond Future	3,915.2000	3.9152	4,120.4400	4.1204	5.242	0	0	0
2020/02/20	R214	04/02/2021	10.31	Put	Bond Future	3,908.5200	3.9085	3,720.3100	3.7203	(4.815)	0	0	0
2020/02/20	R214	04/02/2021	10.33	Put	Bond Future	3,848.6500	3.8487	3,662.4300	3.6624	(4.839)	0	0	0
2020/02/20	R214	04/02/2021	10.32	Call	Bond Future	3,947.5200	3.9475	4,153.7500	4.1538	5.224	0	0	0
2020/02/20	R214	04/02/2021	10.32	Put	Bond Future	3,878.4900	3.8785	3,691.2700	3.6913	(4.827)	0	0	0
2020/02/20	R248	07/05/2020	9.79	Call	Bond Future	826.6900	0.8267	959.8100	0.9598	16.103	0	0	0
2020/02/20	R248	07/05/2020	9.77	Put	Bond Future	4,405.8100	4.4058	4,023.2600	4.0233	(8.683)	0	0	0
2020/02/20	R248	07/05/2020	10.20	Call	Bond Future	2,212.9700	2.2130	2,469.0700	2.4691	11.573	0	0	0
2020/02/20	R248	07/05/2020	9.69	Put	Bond Future	4,928.6200	4.9286	4,524.1100	4.5241	(8.207)	0	0	0
2020/02/20	R248	07/05/2020			Bond Future	10.2012	88.3933	10.1387	88.9033	(0.613)	0.0000	0.0000	91,020
2020/02/20	R248	07/05/2020	9.79	Put	Bond Future	4,280.4500	4.2805	3,903.5600	3.9036	(8.805)	0	0	0
2020/02/20	R248	07/05/2020	9.77	Call	Bond Future	777.9800	0.7780	905.4400	0.9054	16.383	0	0	0
2020/02/20	R248	07/05/2020	10.70	Call	Bond Future	4,768.6300	4.7686	5,150.8400	5.1508	8.015	0	0	0
2020/02/20	R248	07/05/2020	10.70	Put	Bond Future	878.7100	0.8787	750.9100	0.7509	(14.544)	0	0	300
2020/02/20	R248	07/05/2020	9.78	Put	Bond Future	4,342.8200	4.3428	3,963.1000	3.9631	(8.744)	0	0	0
2020/02/20	R248	07/05/2020	10.20	Put	Bond Future	2,222.5500	2.2225	1,968.6400	1.9686	(11.424)	0	0	300
2020/02/20	R248	07/05/2020	9.69	Call	Bond Future	598.6700	0.5987	704.1700	0.7042	17.622	0	0	300
2020/02/20	R248	07/05/2020	9.78	Call	Bond Future	802.0900	0.8021	932.3800	0.9324	16.244	0	0	0
2020/02/20	R248	06/08/2020	9.00	Put	Bond Future	11,682.0900	11.6821	11,205.1100	11.2051	(4.083)	0	0	0
2020/02/20	R248	06/08/2020	10.20	Call	Bond Future	3,087.7300	3.0877	3,337.7800	3.3378	8.098	0	0	0
2020/02/20	R248	06/08/2020			Bond Future	10.2793	89.9781	10.2148	90.4973	(0.628)	0.0000	0.0000	400
2020/02/20	R248	06/08/2020	9.25	Put	Bond Future	9,482.8000	9.4828	9,033.3400	9.0333	(4.740)	0	0	0
2020/02/20	R248	06/08/2020	9.25	Call	Bond Future	502.2600	0.5023	571.9200	0.5719	13.869	0	0	20,640
2020/02/20	R248	06/08/2020	10.18	Call	Bond Future	3,008.6700	3.0087	3,254.7600	3.2548	8.179	0	0	0
2020/02/20	R248	06/08/2020	10.18	Put	Bond Future	3,809.9400	3.8099	3,536.9100	3.5369	(7.166)	0	0	0
2020/02/20	R248	06/08/2020	9.00	Call	Bond Future	275.5900	0.2756	317.7300	0.3177	15.291	0	0	3,000
2020/02/20	R248	06/08/2020	10.20	Put	Bond Future	3,726.5600	3.7266	3,457.4900	3.4575	(7.220)	0	0	0
2020/02/20	R248	06/08/2020	10.19	Call	Bond Future	3,048.0700	3.0481	3,296.1400	3.2961	8.139	0	0	0
2020/02/20	R248	06/08/2020	10.19	Put	Bond Future	3,768.0600	3.7681	3,497.0100	3.4970	(7.193)	0	0	0
2020/02/20	R248	05/11/2020	10.02	Put	Bond Future	5,454.2100	5.4542	5,140.8300	5.1408	(5.746)	0	0	0
2020/02/20	R248	05/11/2020	10.03	Call	Bond Future	2,715.2200	2.7152	2,931.9500	2.9319	7.982	0	0	0
2020/02/20	R248	05/11/2020			Bond Future	10.3618	87.1207	10.2952	87.6491	(0.643)	0.0000	0.0000	0
2020/02/20	R248	05/11/2020	10.04	Call	Bond Future	2,749.9500	2.7500	2,968.4400	2.9684	7.945	0	0	0
2020/02/20	R248	05/11/2020	10.04	Put	Bond Future	5,356.8700	5.3569	5,047.0300	5.0470	(5.784)	0	0	0
2020/02/20	R248	05/11/2020	10.02	Call	Bond Future	2,680.7200	2.6807	2,895.6700	2.8957	8.018	0	0	0

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2020/02/20	R248	05/11/2020	10.03	Put	Bond Future	5,405.3500	5.4053	5,093.7500	5.0938	(5.765)	0	0	0
2020/02/20	R248	04/02/2021	10.46	Call	Bond Future	4,787.8700	4.7879	5,070.8800	5.0709	5.911	0	0	0
2020/02/20	R248	04/02/2021	10.47	Put	Bond Future	4,659.0900	4.6591	4,405.6500	4.4056	(5.440)	0	0	0
2020/02/20	R248	04/02/2021			Bond Future	10.4482	88.6852	10.3794	89.2230	(0.659)	0.0000	0.0000	0
2020/02/20	R248	04/02/2021	10.46	Put	Bond Future	4,696.4800	4.6965	4,441.6400	4.4416	(5.426)	0	0	0
2020/02/20	R248	04/02/2021	10.47	Call	Bond Future	4,828.0000	4.8280	5,112.4100	5.1124	5.891	0	0	0
2020/02/20	R248	04/02/2021	10.48	Call	Bond Future	4,867.9300	4.8679	5,153.7300	5.1537	5.871	0	0	0
2020/02/20	R248	04/02/2021	10.48	Put	Bond Future	4,621.6300	4.6216	4,369.5800	4.3696	(5.454)	0	0	0
Total													1310260