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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/05/2020 TO 18/05/2020

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
2020/05/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	2025	06/08/2020		Bond Future	136.7792	136.7792	136.8188	136.8188	0.029	0.0000	0.0000	5,204
2020/05/18	2025	05/11/2020		Bond Future	138.5049	138.5049	138.5444	138.5444	0.029	0.0000	0.0000	0

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2020/05/18	AL7T	06/05/2021		Index Future	814.0200	814.0200	834.0690	834.0690	2.463	0.0000	0.0000	0
2020/05/18	ALBI	06/08/2020		Index Future	689.2730	689.2730	701.8860	701.8860	1.830	0.0000	0.0000	208
2020/05/18	ALBI	05/11/2020		Index Future	697.8890	697.8890	710.6500	710.6500	1.829	0.0000	0.0000	0
2020/05/18	ALBI	04/02/2021		Index Future	706.6090	706.6090	719.5280	719.5280	1.828	0.0000	0.0000	0
2020/05/18	ALBI	06/05/2021		Index Future	715.6840	715.6840	728.7660	728.7660	1.828	0.0000	0.0000	0
2020/05/18	C002	31/03/2032		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	C007	31/01/2037		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	C023	28/02/2023		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	C025	31/01/2025		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	C030	31/01/2030		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	C035	28/02/2035		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	C038	31/01/2038		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	C040	31/01/2040		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	C044	31/01/2044		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	C048	28/02/2048		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	C050	31/12/2050		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	C070	01/08/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	C186	21/12/2026		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	C197	07/12/2023		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	C202	07/12/2033		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	C208	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	C209	31/03/2036		Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/05/18	C210	31/03/2028		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	C212	31/01/2022		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	C213	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/05/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/18	ES33	06/08/2020			Bond Future	12.3679	71.8599	12.1416	72.9805	(1.830)	0.0000	0.0000	350
2020/05/18	ES33	05/11/2020			Bond Future	12.6238	68.9711	12.3878	70.1052	(1.869)	0.0000	0.0000	0
2020/05/18	ES33	04/02/2021			Bond Future	12.9010	69.8333	12.6545	70.9815	(1.911)	0.0000	0.0000	0
2020/05/18	ES33	06/05/2021			Bond Future	13.1810	66.9509	12.9234	68.1138	(1.954)	0.0000	0.0000	0
2020/05/18	ES42	06/08/2020			Bond Future	12.7702	71.3384	12.5643	72.4500	(1.612)	0.0000	0.0000	4,919
2020/05/18	ES42	05/11/2020			Bond Future	13.0207	67.9619	12.8052	69.0870	(1.655)	0.0000	0.0000	0
2020/05/18	ES42	04/02/2021			Bond Future	13.2831	68.8118	13.0574	69.9507	(1.699)	0.0000	0.0000	0
2020/05/18	ES42	06/05/2021			Bond Future	13.5590	65.4367	13.3221	66.5903	(1.747)	0.0000	0.0000	0
2020/05/18	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/18	GOVI	06/08/2020	728.12	Put	GOVI	463,620.0000	46.3620	337,030.0000	33.7030	(27.305)	0	0	0
2020/05/18	GOVI	06/08/2020			GOVI	681.7580	681.7580	694.4170	694.4170	1.857	0.0000	0.0000	1,042
2020/05/18	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/18	GOVI	06/08/2020	728.14	Put	GOVI	463,820.0000	46.3820	337,230.0000	33.7230	(27.293)	0	0	0
2020/05/18	GOVI	06/08/2020	728.13	Put	GOVI	463,720.0000	46.3720	337,130.0000	33.7130	(27.299)	0	0	0
2020/05/18	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/18	GOVI	05/11/2020	737.84	Put	GOVI	475,600.0000	47.5600	347,530.0000	34.7530	(26.928)	0	0	0
2020/05/18	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/18	GOVI	05/11/2020			GOVI	690.2800	690.2800	703.0870	703.0870	1.855	0.0000	0.0000	0
2020/05/18	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/18	GOVI	05/11/2020	737.83	Put	GOVI	475,500.0000	47.5500	347,430.0000	34.7430	(26.934)	0	0	0
2020/05/18	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/18	GOVI	05/11/2020	737.85	Put	GOVI	475,700.0000	47.5700	347,630.0000	34.7630	(26.922)	0	0	0
2020/05/18	GOVI	04/02/2021	750.96	Put	GOVI	520,550.0000	52.0550	390,890.0000	39.0890	(24.908)	0	0	0

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2020/05/18	R248	04/02/2021	10.47	Put	Bond Future	12,685.9500	12.6860	11,739.2000	11.7392	(7.463)	0	0	0
2020/05/18	R248	04/02/2021			Bond Future	12.0888	77.4387	11.8884	78.6661	(1.658)	0.0000	0.0000	0
2020/05/18	R248	04/02/2021	10.46	Put	Bond Future	12,749.1100	12.7491	11,800.3800	11.8004	(7.442)	0	0	0
2020/05/18	R248	04/02/2021	10.47	Call	Bond Future	1,608.3400	1.6083	1,889.0600	1.8891	17.454	0	0	0
2020/05/18	R248	04/02/2021	10.48	Call	Bond Future	1,622.7800	1.6228	1,905.4800	1.9055	17.421	0	0	0
2020/05/18	R248	04/02/2021	10.48	Put	Bond Future	12,623.0000	12.6230	11,678.2300	11.6782	(7.485)	0	0	0
2020/05/18	R248	06/05/2021	12.36	Call	Bond Future	6,723.0500	6.7230	7,401.4600	7.4015	10.091	0	0	0
2020/05/18	R248	06/05/2021			Bond Future	12.2968	74.0150	12.0876	75.2581	(1.702)	0.0000	0.0000	0
2020/05/18	R248	06/05/2021	12.34	Call	Bond Future	6,659.7300	6.6597	7,334.6400	7.3346	10.134	0	0	0
2020/05/18	R248	06/05/2021	12.34	Put	Bond Future	6,407.6900	6.4077	5,839.4900	5.8395	(8.867)	0	0	0
2020/05/18	R248	06/05/2021	12.36	Put	Bond Future	6,354.9200	6.3549	5,790.2200	5.7902	(8.886)	0	0	0
2020/05/18	R248	06/05/2021	12.35	Call	Bond Future	6,691.5100	6.6915	7,368.1800	7.3682	10.112	0	0	0
2020/05/18	R248	06/05/2021	12.35	Put	Bond Future	6,381.3800	6.3814	5,814.9400	5.8149	(8.876)	0	0	0

Total

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