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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/05/2020 TO 15/05/2020

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
2020/05/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	2025	06/08/2020		Bond Future	136.8001	136.8001	136.7792	136.7792	(0.015)	0.0000	0.0000	5,204
2020/05/15	2025	05/11/2020		Bond Future	138.5267	138.5267	138.5049	138.5049	(0.016)	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
2020/05/15	2025	04/02/2021			Bond Future	138.7675	138.7675	138.7453	138.7453	(0.016)	0.0000	0.0000	0
2020/05/15	2025	06/05/2021			Bond Future	140.5823	140.5823	140.5597	140.5597	(0.016)	0.0000	0.0000	0
2020/05/15	2029	06/08/2020			Bond Future	98.5932	98.5932	98.6224	98.6224	0.030	0.0000	0.0000	4,982
2020/05/15	2029	05/11/2020			Bond Future	98.7004	98.7004	98.7296	98.7296	0.030	0.0000	0.0000	0
2020/05/15	2029	04/02/2021			Bond Future	99.9573	99.9573	99.9868	99.9868	0.030	0.0000	0.0000	0
2020/05/15	2029	06/05/2021			Bond Future	100.1132	100.1132	100.1430	100.1430	0.030	0.0000	0.0000	0
2020/05/15	2030	06/08/2020	9.11	Call	Bond Future	1,130.9000	1.1309	1,223.8500	1.2239	8.219	0	0	0
2020/05/15	2030	06/08/2020	10.40	Put	Bond Future	1,569.4300	1.5694	1,442.2700	1.4423	(8.102)	0	0	5,000
2020/05/15	2030	06/08/2020	11.25	Call	Bond Future	8,081.3000	8.0813	8,389.5000	8.3895	3.814	0	0	0
2020/05/15	2030	06/08/2020	10.00	Call	Bond Future	3,317.2500	3.3173	3,512.5300	3.5125	5.887	0	0	470
2020/05/15	2030	06/08/2020	10.05	Put	Bond Future	2,226.0500	2.2260	2,062.6400	2.0626	(7.341)	0	0	0
2020/05/15	2030	06/08/2020	10.70	Call	Bond Future	5,854.7500	5.8548	6,120.1800	6.1202	4.534	0	0	470
2020/05/15	2030	06/08/2020	9.75	Put	Bond Future	2,973.4300	2.9734	2,775.4500	2.7755	(6.658)	0	0	0
2020/05/15	2030	06/08/2020	9.42	Call	Bond Future	1,731.5400	1.7315	1,858.8600	1.8589	7.353	0	0	0
2020/05/15	2030	06/08/2020			Bond Future	9.8244	89.1750	9.7598	89.5393	(0.658)	0.0000	0.0000	109,612
2020/05/15	2030	06/08/2020	9.09	Call	Bond Future	1,097.4000	1.0974	1,188.2500	1.1883	8.279	0	0	0
2020/05/15	2030	06/08/2020	9.09	Put	Bond Future	5,355.1000	5.3551	5,081.6800	5.0817	(5.106)	0	0	0
2020/05/15	2030	06/08/2020	10.40	Call	Bond Future	4,729.4400	4.7294	4,966.5500	4.9665	5.013	0	0	0
2020/05/15	2030	06/08/2020	10.70	Put	Bond Future	1,106.5300	1.1065	1,007.6900	1.0077	(8.932)	0	0	0
2020/05/15	2030	06/08/2020	9.05	Put	Bond Future	5,529.5900	5.5296	5,252.0400	5.2520	(5.019)	0	0	0
2020/05/15	2030	06/08/2020	9.05	Call	Bond Future	1,032.3900	1.0324	1,119.1100	1.1191	8.400	0	0	450
2020/05/15	2030	06/08/2020	8.36	Put	Bond Future	9,077.3200	9.0773	8,745.9100	8.7459	(3.651)	0	0	0
2020/05/15	2030	06/08/2020	8.36	Call	Bond Future	319.5200	0.3195	352.3800	0.3524	10.284	0	0	800
2020/05/15	2030	06/08/2020	8.86	Put	Bond Future	6,407.6200	6.4076	6,111.7400	6.1117	(4.618)	0	0	0
2020/05/15	2030	06/08/2020	8.86	Call	Bond Future	761.7600	0.7618	830.1500	0.8302	8.978	0	0	800
2020/05/15	2030	06/08/2020	9.11	Put	Bond Future	5,269.1500	5.2691	4,997.8300	4.9978	(5.149)	0	0	0
2020/05/15	2030	06/08/2020	11.25	Put	Bond Future	521.3800	0.5214	465.3100	0.4653	(10.754)	0	0	0
2020/05/15	2030	06/08/2020	10.21	Put	Bond Future	1,900.8400	1.9008	1,754.6400	1.7546	(7.691)	0	0	0
2020/05/15	2030	06/08/2020	10.00	Put	Bond Future	2,337.0900	2.3371	2,168.1000	2.1681	(7.231)	0	0	0
2020/05/15	2030	06/08/2020	10.75	Call	Bond Future	6,047.0800	6.0471	6,316.9900	6.3170	4.463	0	0	0
2020/05/15	2030	06/08/2020	10.05	Call	Bond Future	3,482.6600	3.4827	3,683.5200	3.6835	5.767	0	0	0
2020/05/15	2030	06/08/2020	9.75	Call	Bond Future	2,553.9700	2.5540	2,720.2600	2.7203	6.511	0	0	450
2020/05/15	2030	06/08/2020	9.42	Put	Bond Future	4,043.6800	4.0437	3,806.7300	3.8067	(5.860)	0	0	800
2020/05/15	2030	06/08/2020	9.10	Call	Bond Future	1,114.0700	1.1141	1,205.9600	1.2060	8.248	0	0	0
2020/05/15	2030	06/08/2020	9.10	Put	Bond Future	5,312.0200	5.3120	5,039.6400	5.0396	(5.128)	0	0	0
2020/05/15	2030	06/08/2020	11.47	Call	Bond Future	9,023.7500	9.0238	9,344.8800	9.3449	3.559	0	0	0
2020/05/15	2030	06/08/2020	11.47	Put	Bond Future	374.2100	0.3742	331.0700	0.3311	(11.528)	0	0	650
2020/05/15	2030	06/08/2020	10.21	Call	Bond Future	4,034.4300	4.0344	4,252.5000	4.2525	5.405	0	0	650
2020/05/15	2030	06/08/2020	10.87	Call	Bond Future	6,517.9700	6.5180	6,798.1700	6.7982	4.299	0	0	0
2020/05/15	2030	06/08/2020	10.87	Put	Bond Future	887.0600	0.8871	802.9900	0.8030	(9.477)	0	0	650
2020/05/15	2030	06/08/2020	10.75	Put	Bond Future	1,037.9700	1.0380	943.6100	0.9436	(9.091)	0	0	0
2020/05/15	2030	06/08/2020	9.20	Put	Bond Future	4,893.1900	4.8932	4,631.5100	4.6315	(5.348)	0	0	0
2020/05/15	2030	06/08/2020	9.20	Call	Bond Future	1,289.9900	1.2900	1,392.5800	1.3926	7.953	0	0	323
2020/05/15	2030	06/08/2020	8.50	Put	Bond Future	8,284.7300	8.2847	7,961.4100	7.9614	(3.903)	0	0	0
2020/05/15	2030	06/08/2020	8.50	Call	Bond Future	411.5200	0.4115	452.4700	0.4525	9.951	0	0	323
2020/05/15	2030	05/11/2020	8.10	Put	Bond Future	11,852.2400	11.8522	11,528.2000	11.5282	(2.734)	0	0	0

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2020/05/15	2030	05/11/2020	8.73	Call	Bond Future	1,179.9200	1.1799	1,259.9700	1.2600	6.784	0	0	3,000
2020/05/15	2030	05/11/2020	10.06	Put	Bond Future	3,713.6900	3.7137	3,533.4500	3.5335	(4.853)	0	0	1,000
2020/05/15	2030	05/11/2020	9.39	Put	Bond Future	5,776.1800	5.7762	5,539.3800	5.5394	(4.100)	0	0	0
2020/05/15	2030	05/11/2020	9.38	Call	Bond Future	2,293.0600	2.2931	2,423.7400	2.4237	5.699	0	0	0
2020/05/15	2030	05/11/2020			Bond Future	10.0082	90.2801	9.9409	90.6484	(0.672)	0.0000	0.0000	0
2020/05/15	2030	05/11/2020	8.85	Put	Bond Future	7,977.4600	7.9775	7,697.7000	7.6977	(3.507)	0	0	0
2020/05/15	2030	05/11/2020	8.85	Call	Bond Future	1,344.7800	1.3448	1,433.3400	1.4333	6.585	0	0	3,000
2020/05/15	2030	05/11/2020	9.61	Call	Bond Future	2,807.7200	2.8077	2,957.8300	2.9578	5.346	0	0	0
2020/05/15	2030	05/11/2020	9.61	Put	Bond Future	5,017.6900	5.0177	4,799.4800	4.7995	(4.349)	0	0	3,000
2020/05/15	2030	05/11/2020	8.34	Put	Bond Future	10,526.5100	10.5265	10,214.5300	10.2145	(2.964)	0	0	0
2020/05/15	2030	05/11/2020	8.34	Call	Bond Future	767.3100	0.7673	823.6500	0.8236	7.343	0	0	1,000
2020/05/15	2030	05/11/2020	9.04	Put	Bond Future	7,143.6400	7.1436	6,878.2600	6.8783	(3.715)	0	0	0
2020/05/15	2030	05/11/2020	9.04	Call	Bond Future	1,642.6000	1.6426	1,745.5400	1.7455	6.267	0	0	1,000
2020/05/15	2030	05/11/2020	8.36	Put	Bond Future	10,419.3900	10.4194	10,108.5100	10.1085	(2.984)	0	0	0
2020/05/15	2030	05/11/2020	9.86	Put	Bond Future	4,250.1100	4.2501	4,053.1600	4.0532	(4.634)	0	0	14,160
2020/05/15	2030	05/11/2020	8.10	Call	Bond Future	575.5600	0.5756	619.8400	0.6198	7.693	0	0	3,000
2020/05/15	2030	05/11/2020	8.73	Put	Bond Future	8,536.4800	8.5365	8,248.2100	8.2482	(3.377)	0	0	0
2020/05/15	2030	05/11/2020	9.23	Put	Bond Future	6,375.9100	6.3759	6,125.8100	6.1258	(3.923)	0	0	0
2020/05/15	2030	05/11/2020	10.06	Call	Bond Future	3,995.8800	3.9959	4,183.9600	4.1840	4.707	0	0	0
2020/05/15	2030	05/11/2020	10.37	Put	Bond Future	3,018.3500	3.0183	2,862.7400	2.8627	(5.155)	0	0	15,947
2020/05/15	2030	05/11/2020	9.39	Call	Bond Future	2,314.1300	2.3141	2,445.6500	2.4456	5.683	0	0	0
2020/05/15	2030	05/11/2020	9.38	Put	Bond Future	5,812.5600	5.8126	5,574.9200	5.5749	(4.088)	0	0	0
2020/05/15	2030	05/11/2020	8.36	Call	Bond Future	785.2900	0.7853	842.7300	0.8427	7.314	0	0	14,160
2020/05/15	2030	05/11/2020	8.86	Put	Bond Future	7,932.0800	7.9321	7,653.0600	7.6531	(3.518)	0	0	0
2020/05/15	2030	05/11/2020	8.86	Call	Bond Future	1,359.4000	1.3594	1,448.7000	1.4487	6.569	0	0	14,160
2020/05/15	2030	05/11/2020	9.86	Call	Bond Future	3,435.9400	3.4359	3,607.3100	3.6073	4.988	0	0	0
2020/05/15	2030	05/11/2020	9.23	Call	Bond Future	1,989.0000	1.9890	2,107.2200	2.1072	5.944	0	0	3,000
2020/05/15	2030	05/11/2020	10.47	Call	Bond Future	5,298.2100	5.2982	5,518.4000	5.5184	4.156	0	0	0
2020/05/15	2030	05/11/2020	10.47	Put	Bond Future	2,823.3700	2.8234	2,675.2400	2.6752	(5.247)	0	0	3,000
2020/05/15	2030	05/11/2020	8.53	Put	Bond Future	9,530.6000	9.5306	9,229.5500	9.2296	(3.159)	0	0	0
2020/05/15	2030	05/11/2020	8.53	Call	Bond Future	951.5700	0.9516	1,018.8400	1.0188	7.069	0	0	15,947
2020/05/15	2030	05/11/2020	9.03	Put	Bond Future	7,185.5100	7.1855	6,919.3400	6.9193	(3.704)	0	0	0
2020/05/15	2030	05/11/2020	9.03	Call	Bond Future	1,625.3500	1.6253	1,727.5000	1.7275	6.285	0	0	15,947
2020/05/15	2030	05/11/2020	10.37	Call	Bond Future	4,965.1000	4.9651	5,177.8100	5.1778	4.284	0	0	0
2020/05/15	2030	05/11/2020	9.40	Call	Bond Future	2,335.5500	2.3356	2,467.9100	2.4679	5.667	0	0	0
2020/05/15	2030	05/11/2020	9.40	Put	Bond Future	5,740.2000	5.7402	5,504.2400	5.5042	(4.111)	0	0	0
2020/05/15	2030	04/02/2021	9.12	Call	Bond Future	1,998.4700	1.9985	2,109.9900	2.1100	5.580	0	0	1,000
2020/05/15	2030	04/02/2021	8.36	Call	Bond Future	996.7700	0.9968	1,062.1200	1.0621	6.556	0	0	800
2020/05/15	2030	04/02/2021	9.16	Call	Bond Future	2,068.8300	2.0688	2,183.1500	2.1831	5.526	0	0	0
2020/05/15	2030	04/02/2021	9.15	Put	Bond Future	7,904.2500	7.9042	7,645.0200	7.6450	(3.280)	0	0	0
2020/05/15	2030	04/02/2021			Bond Future	10.2102	87.4036	10.1399	87.7764	(0.688)	0.0000	0.0000	0
2020/05/15	2030	04/02/2021	8.37	Put	Bond Future	11,494.9300	11.4949	11,187.9300	11.1879	(2.671)	0	0	0
2020/05/15	2030	04/02/2021	8.37	Call	Bond Future	1,006.3100	1.0063	1,072.1600	1.0722	6.544	0	0	1,000
2020/05/15	2030	04/02/2021	9.17	Call	Bond Future	2,086.7300	2.0867	2,201.7400	2.2017	5.511	0	0	0
2020/05/15	2030	04/02/2021	9.17	Put	Bond Future	7,824.8800	7.8249	7,567.0400	7.5670	(3.295)	0	0	0
2020/05/15	2030	04/02/2021	9.12	Put	Bond Future	8,024.6500	8.0247	7,763.3200	7.7633	(3.257)	0	0	0
2020/05/15	2030	04/02/2021	8.36	Put	Bond Future	11,546.7300	11.5467	11,239.2300	11.2392	(2.663)	0	0	0
2020/05/15	2030	04/02/2021	9.16	Put	Bond Future	7,864.4900	7.8645	7,605.9600	7.6060	(3.287)	0	0	0

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2020/05/15	2030	04/02/2021	9.15	Call	Bond Future	2,051.0300		2.0510	2,164.6500	2.1647	5.540	0	0	0
2020/05/15	2030	04/02/2021	8.86	Put	Bond Future	9,122.7000		9.1227	8,843.8200	8.8438	(3.057)	0	0	0
2020/05/15	2030	04/02/2021	8.86	Call	Bond Future	1,579.9500		1.5800	1,673.9200	1.6739	5.948	0	0	800
2020/05/15	2030	04/02/2021	10.20	Call	Bond Future	4,444.2600		4.4443	4,633.5500	4.6336	4.259	0	0	0
2020/05/15	2030	04/02/2021	10.20	Put	Bond Future	4,498.0400		4.4980	4,314.4800	4.3145	(4.081)	0	0	1,800
2020/05/15	2030	06/05/2021	10.04	Put	Bond Future	6,214.9400		6.2149	6,009.0000	6.0090	(3.314)	0	0	700
2020/05/15	2030	06/05/2021	9.15	Call	Bond Future	2,374.4900		2.3745	2,491.1000	2.4911	4.911	0	0	700
2020/05/15	2030	06/05/2021	11.69	Call	Bond Future	8,925.3400		8.9253	9,187.8700	9.1879	2.941	0	0	0
2020/05/15	2030	06/05/2021	11.70	Put	Bond Future	2,714.1500		2.7142	2,599.5600	2.5996	(4.222)	0	0	0
2020/05/15	2030	06/05/2021			Bond Future	10.4214		88.5274	10.3480	88.9050	(0.705)	0.0000	0.0000	0
2020/05/15	2030	06/05/2021	10.74	Call	Bond Future	6,135.1500		6.1351	6,348.2100	6.3482	3.473	0	0	0
2020/05/15	2030	06/05/2021	10.74	Put	Bond Future	4,521.8900		4.5219	4,357.3500	4.3574	(3.639)	0	0	700
2020/05/15	2030	06/05/2021	10.04	Call	Bond Future	4,230.5800		4.2306	4,402.2400	4.4022	4.058	0	0	0
2020/05/15	2030	06/05/2021	9.15	Put	Bond Future	9,225.1100		9.2251	8,964.1200	8.9641	(2.829)	0	0	0
2020/05/15	2030	06/05/2021	11.69	Put	Bond Future	2,730.2600		2.7303	2,615.1900	2.6152	(4.215)	0	0	0
2020/05/15	2030	06/05/2021	11.70	Call	Bond Future	8,955.7100		8.9557	9,218.7200	9.2187	2.937	0	0	0
2020/05/15	2030	06/05/2021	11.71	Call	Bond Future	8,986.1100		8.9861	9,249.6000	9.2496	2.932	0	0	0
2020/05/15	2030	06/05/2021	11.71	Put	Bond Future	2,698.1100		2.6981	2,584.0000	2.5840	(4.229)	0	0	0
2020/05/15	2032	06/08/2020	9.46	Put	Bond Future	7,535.4900		7.5355	7,563.2600	7.5633	0.369	0	0	0
2020/05/15	2032	06/08/2020	9.45	Call	Bond Future	686.2900		0.6863	666.3500	0.6664	(2.905)	0	0	0
2020/05/15	2032	06/08/2020	8.79	Put	Bond Future	11,590.9700		11.5910	11,630.0500	11.6301	0.337	0	0	0
2020/05/15	2032	06/08/2020	9.29	Put	Bond Future	8,487.1300		8.4871	8,518.2800	8.5183	0.367	0	0	0
2020/05/15	2032	06/08/2020			Bond Future	10.5591		87.7371	10.5672	87.6892	0.077	0.0000	0.0000	99,302
2020/05/15	2032	06/08/2020	9.91	Call	Bond Future	1,414.3200		1.4143	1,383.9600	1.3840	(2.147)	0	0	0
2020/05/15	2032	06/08/2020	9.91	Put	Bond Future	5,364.0600		5.3641	5,381.6200	5.3816	0.327	0	0	800
2020/05/15	2032	06/08/2020	9.46	Call	Bond Future	697.5600		0.6976	677.4100	0.6774	(2.889)	0	0	0
2020/05/15	2032	06/08/2020	9.45	Put	Bond Future	7,589.8500		7.5899	7,617.8300	7.6178	0.369	0	0	0
2020/05/15	2032	06/08/2020	8.79	Call	Bond Future	210.1400		0.2101	201.3000	0.2013	(4.207)	0	0	800
2020/05/15	2032	06/08/2020	9.29	Call	Bond Future	524.6500		0.5247	507.8800	0.5079	(3.196)	0	0	800
2020/05/15	2032	06/08/2020	9.47	Call	Bond Future	708.8400		0.7088	688.4900	0.6885	(2.871)	0	0	0
2020/05/15	2032	06/08/2020	9.47	Put	Bond Future	7,481.2000		7.4812	7,508.7700	7.5088	0.369	0	0	0
2020/05/15	2032	05/11/2020	9.61	Put	Bond Future	8,553.9600		8.5540	8,579.9100	8.5799	0.303	0	0	0
2020/05/15	2032	05/11/2020	10.99	Call	Bond Future	5,074.9700		5.0750	5,034.5000	5.0345	(0.797)	0	0	0
2020/05/15	2032	05/11/2020	9.44	Put	Bond Future	9,377.6500		9.3776	9,406.0200	9.4060	0.303	0	0	0
2020/05/15	2032	05/11/2020	11.08	Call	Bond Future	5,377.8900		5.3779	5,336.5700	5.3366	(0.768)	0	0	0
2020/05/15	2032	05/11/2020	9.77	Put	Bond Future	7,826.8700		7.8269	7,850.5100	7.8505	0.302	0	0	0
2020/05/15	2032	05/11/2020			Bond Future	10.7565		84.6755	10.7651	84.6265	0.079	0.0000	0.0000	0
2020/05/15	2032	05/11/2020	10.99	Put	Bond Future	3,750.9800		3.7510	3,759.4600	3.7595	0.226	0	0	3,000
2020/05/15	2032	05/11/2020	9.76	Call	Bond Future	1,878.8000		1.8788	1,853.6400	1.8536	(1.339)	0	0	0
2020/05/15	2032	05/11/2020	9.76	Put	Bond Future	7,871.2400		7.8712	7,895.0300	7.8950	0.302	0	0	0
2020/05/15	2032	05/11/2020	9.11	Call	Bond Future	923.5600		0.9236	907.3200	0.9073	(1.758)	0	0	3,000
2020/05/15	2032	05/11/2020	9.61	Call	Bond Future	1,609.1000		1.6091	1,586.1000	1.5861	(1.429)	0	0	3,000
2020/05/15	2032	05/11/2020	9.44	Call	Bond Future	1,336.6700		1.3367	1,316.0900	1.3161	(1.540)	0	0	1,000
2020/05/15	2032	05/11/2020	11.08	Put	Bond Future	3,551.3100		3.5513	3,558.9400	3.5589	0.215	0	0	1,000
2020/05/15	2032	05/11/2020	9.77	Call	Bond Future	1,897.4300		1.8974	1,872.1200	1.8721	(1.334)	0	0	0
2020/05/15	2032	05/11/2020	9.11	Put	Bond Future	11,144.2000		11.1442	11,176.9100	11.1769	0.294	0	0	0
2020/05/15	2032	05/11/2020	8.94	Put	Bond Future	12,133.6300		12.1336	12,168.3100	12.1683	0.286	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
2020/05/15	2032	05/11/2020	8.94	Call	Bond Future	762.7400	0.7627	748.4700	0.7485	(1.871)	0	0	1,000
2020/05/15	2032	05/11/2020	9.75	Call	Bond Future	1,860.0800	1.8601	1,835.0600	1.8351	(1.345)	0	0	0
2020/05/15	2032	05/11/2020	9.75	Put	Bond Future	7,915.5900	7.9156	7,939.5200	7.9395	0.302	0	0	0
2020/05/15	2032	04/02/2021	9.29	Call	Bond Future	1,362.3800	1.3624	1,345.0900	1.3451	(1.269)	0	0	800
2020/05/15	2032	04/02/2021	10.82	Put	Bond Future	5,334.0900	5.3341	5,349.6800	5.3497	0.292	0	0	800
2020/05/15	2032	04/02/2021	9.63	Call	Bond Future	1,838.7500	1.8388	1,817.8200	1.8178	(1.138)	0	0	0
2020/05/15	2032	04/02/2021			Bond Future	10.9679	85.7341	10.9768	85.6844	0.081	0.0000	0.0000	0
2020/05/15	2032	04/02/2021	8.79	Put	Bond Future	14,309.2000	14.3092	14,346.2600	14.3463	0.259	0	0	0
2020/05/15	2032	04/02/2021	8.79	Call	Bond Future	855.8000	0.8558	843.2100	0.8432	(1.471)	0	0	800
2020/05/15	2032	04/02/2021	9.61	Call	Bond Future	1,805.5100	1.8055	1,784.8100	1.7848	(1.146)	0	0	0
2020/05/15	2032	04/02/2021	9.61	Put	Bond Future	9,867.1400	9.8671	9,896.0900	9.8961	0.293	0	0	0
2020/05/15	2032	04/02/2021	9.29	Put	Bond Future	11,478.3900	11.4784	11,510.7500	11.5108	0.282	0	0	0
2020/05/15	2032	04/02/2021	10.82	Call	Bond Future	4,504.9700	4.5050	4,470.9100	4.4709	(0.756)	0	0	0
2020/05/15	2032	04/02/2021	9.63	Put	Bond Future	9,774.0400	9.7740	9,802.7600	9.8028	0.294	0	0	0
2020/05/15	2032	04/02/2021	9.62	Call	Bond Future	1,822.0900	1.8221	1,801.2600	1.8013	(1.143)	0	0	0
2020/05/15	2032	04/02/2021	9.62	Put	Bond Future	9,820.5200	9.8205	9,849.3400	9.8493	0.293	0	0	0
2020/05/15	2032	06/05/2021	12.12	Put	Bond Future	3,717.8500	3.7179	3,727.1100	3.7271	0.249	0	0	0
2020/05/15	2032	06/05/2021			Bond Future	11.1850	82.6873	11.1943	82.6369	0.083	0.0000	0.0000	0
2020/05/15	2032	06/05/2021	12.11	Call	Bond Future	8,535.6900	8.5357	8,494.6300	8.4946	(0.481)	0	0	0
2020/05/15	2032	06/05/2021	12.11	Put	Bond Future	3,738.0100	3.7380	3,747.3200	3.7473	0.249	0	0	0
2020/05/15	2032	06/05/2021	12.12	Call	Bond Future	8,565.2300	8.5652	8,524.1200	8.5241	(0.480)	0	0	0
2020/05/15	2032	06/05/2021	12.10	Call	Bond Future	8,506.1800	8.5062	8,465.1800	8.4652	(0.482)	0	0	0
2020/05/15	2032	06/05/2021	12.10	Put	Bond Future	3,758.2600	3.7583	3,767.6300	3.7676	0.249	0	0	0
2020/05/15	2033	06/08/2020			Bond Future	95.4703	95.4703	95.4990	95.4990	0.030	0.0000	0.0000	11,410
2020/05/15	2033	05/11/2020			Bond Future	95.4625	95.4625	95.4912	95.4912	0.030	0.0000	0.0000	0
2020/05/15	2033	04/02/2021			Bond Future	96.6782	96.6782	96.7072	96.7072	0.030	0.0000	0.0000	0
2020/05/15	2033	06/05/2021			Bond Future	96.7130	96.7130	96.7423	96.7423	0.030	0.0000	0.0000	0
2020/05/15	2037	06/08/2020	9.88	Put	Bond Future	10,702.1800	10.7022	11,218.7000	11.2187	4.826	0	0	0
2020/05/15	2037	06/08/2020			Bond Future	11.4125	78.8532	11.5088	78.2676	0.844	0.0000	0.0000	87,963
2020/05/15	2037	06/08/2020	9.87	Call	Bond Future	391.2700	0.3913	323.1200	0.3231	(17.418)	0	0	0
2020/05/15	2037	06/08/2020	9.87	Put	Bond Future	10,769.0900	10.7691	11,286.5900	11.2866	4.805	0	0	0
2020/05/15	2037	06/08/2020	9.88	Call	Bond Future	398.1800	0.3982	329.0500	0.3291	(17.361)	0	0	0
2020/05/15	2037	06/08/2020	9.86	Call	Bond Future	384.4500	0.3845	317.2800	0.3173	(17.472)	0	0	0
2020/05/15	2037	06/08/2020	9.86	Put	Bond Future	10,836.1700	10.8362	11,354.6500	11.3546	4.785	0	0	0
2020/05/15	2037	05/11/2020	10.18	Call	Bond Future	1,360.3500	1.3603	1,219.9700	1.2200	(10.319)	0	0	0
2020/05/15	2037	05/11/2020	10.17	Put	Bond Future	10,710.0900	10.7101	11,164.0200	11.1640	4.238	0	0	0
2020/05/15	2037	05/11/2020			Bond Future	11.6103	79.8306	11.7105	79.2373	0.863	0.0000	0.0000	0
2020/05/15	2037	05/11/2020	10.19	Call	Bond Future	1,373.8700	1.3739	1,232.4200	1.2324	(10.296)	0	0	0
2020/05/15	2037	05/11/2020	10.19	Put	Bond Future	10,595.5300	10.5955	11,047.3300	11.0473	4.264	0	0	0
2020/05/15	2037	05/11/2020	10.17	Call	Bond Future	1,346.9200	1.3469	1,207.6000	1.2076	(10.344)	0	0	0
2020/05/15	2037	05/11/2020	10.18	Put	Bond Future	10,652.7200	10.6527	11,105.5900	11.1056	4.251	0	0	0
2020/05/15	2037	04/02/2021	13.73	Call	Bond Future	11,661.3700	11.6614	11,177.6600	11.1777	(4.148)	0	0	0
2020/05/15	2037	04/02/2021	10.85	Call	Bond Future	2,832.2200	2.8322	2,614.2600	2.6143	(7.696)	0	0	0
2020/05/15	2037	04/02/2021	10.35	Call	Bond Future	1,888.0400	1.8880	1,724.4700	1.7245	(8.663)	0	0	0
2020/05/15	2037	04/02/2021	10.28	Put	Bond Future	11,594.2500	11.5942	12,038.2600	12.0383	3.830	0	0	0
2020/05/15	2037	04/02/2021	10.27	Call	Bond Future	1,771.1500	1.7712	1,615.3400	1.6153	(8.797)	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
2020/05/15	2037	04/02/2021			Bond Future	11.8251	76.5733	11.9296	75.9725	0.883	0.0000	0.0000	0
2020/05/15	2037	04/02/2021	11.97	Put	Bond Future	4,998.7900	4.9988	5,258.4300	5.2584	5.194	0	0	0
2020/05/15	2037	04/02/2021	11.97	Call	Bond Future	5,830.1200	5.8301	5,488.9800	5.4890	(5.851)	0	0	300
2020/05/15	2037	04/02/2021	9.65	Put	Bond Future	15,392.8200	15.3928	15,891.5300	15.8915	3.240	0	0	0
2020/05/15	2037	04/02/2021	9.65	Call	Bond Future	1,032.2400	1.0322	930.1700	0.9302	(9.888)	0	0	72
2020/05/15	2037	04/02/2021	11.90	Call	Bond Future	5,609.5300	5.6095	5,275.5500	5.2755	(5.954)	0	0	0
2020/05/15	2037	04/02/2021	13.73	Put	Bond Future	1,767.0000	1.7670	1,884.0700	1.8841	6.625	0	0	300
2020/05/15	2037	04/02/2021	10.85	Put	Bond Future	8,810.8600	8.8109	9,193.6800	9.1937	4.345	0	0	72
2020/05/15	2037	04/02/2021	10.35	Put	Bond Future	11,212.1800	11.2122	11,649.3900	11.6494	3.899	0	0	72
2020/05/15	2037	04/02/2021	10.28	Call	Bond Future	1,785.4800	1.7855	1,628.7100	1.6287	(8.780)	0	0	0
2020/05/15	2037	04/02/2021	10.27	Put	Bond Future	11,649.4900	11.6495	12,094.4600	12.0945	3.820	0	0	0
2020/05/15	2037	04/02/2021	11.90	Put	Bond Future	5,178.0600	5.1781	5,444.8600	5.4449	5.153	0	0	240
2020/05/15	2037	04/02/2021	10.48	Put	Bond Future	10,523.9900	10.5240	10,948.2700	10.9483	4.032	0	0	0
2020/05/15	2037	04/02/2021	10.48	Call	Bond Future	2,089.0900	2.0891	1,912.5900	1.9126	(8.449)	0	0	240
2020/05/15	2037	04/02/2021	10.29	Call	Bond Future	1,799.8900	1.7999	1,642.1500	1.6422	(8.764)	0	0	0
2020/05/15	2037	04/02/2021	10.29	Put	Bond Future	11,539.1800	11.5392	11,982.2200	11.9822	3.839	0	0	0
2020/05/15	2037	06/05/2021	12.42	Call	Bond Future	7,558.4300	7.5584	7,193.5500	7.1936	(4.827)	0	0	0
2020/05/15	2037	06/05/2021			Bond Future	12.0462	77.5580	12.1551	76.9494	0.904	0.0000	0.0000	0
2020/05/15	2037	06/05/2021	12.42	Put	Bond Future	5,500.7900	5.5008	5,744.4900	5.7445	4.430	0	0	0
2020/05/15	2037	06/05/2021	12.43	Call	Bond Future	7,590.8700	7.5909	7,225.2000	7.2252	(4.817)	0	0	0
2020/05/15	2037	06/05/2021	12.44	Put	Bond Future	5,458.1100	5.4581	5,700.2200	5.7002	4.436	0	0	0
2020/05/15	2037	06/05/2021	12.43	Put	Bond Future	5,479.4000	5.4794	5,722.3100	5.7223	4.433	0	0	0
2020/05/15	2037	06/05/2021	12.44	Call	Bond Future	7,623.3600	7.6234	7,256.8900	7.2569	(4.807)	0	0	0
2020/05/15	2038	06/08/2020			Bond Future	106.5393	106.5393	106.4256	106.4256	(0.107)	0.0000	0.0000	11,161
2020/05/15	2038	05/11/2020			Bond Future	107.8841	107.8841	107.7685	107.7685	(0.107)	0.0000	0.0000	0
2020/05/15	2038	04/02/2021			Bond Future	107.5444	107.5444	107.4271	107.4271	(0.109)	0.0000	0.0000	0
2020/05/15	2038	06/05/2021			Bond Future	108.9510	108.9510	108.8322	108.8322	(0.109)	0.0000	0.0000	0
2020/05/15	2040	06/08/2020	10.03	Call	Bond Future	362.8600	0.3629	277.0400	0.2770	(23.651)	0	0	0
2020/05/15	2040	06/08/2020	10.04	Call	Bond Future	369.7100	0.3697	282.5300	0.2825	(23.581)	0	0	0
2020/05/15	2040	06/08/2020	10.02	Put	Bond Future	11,331.5000	11.3315	12,094.8600	12.0949	6.737	0	0	0
2020/05/15	2040	06/08/2020	10.85	Call	Bond Future	1,512.1000	1.5121	1,253.3100	1.2533	(17.115)	0	0	0
2020/05/15	2040	06/08/2020	11.26	Put	Bond Future	4,495.4500	4.4955	4,974.7900	4.9748	10.663	0	0	517
2020/05/15	2040	06/08/2020			Bond Future	11.5561	80.6493	11.6889	79.8014	1.149	0.0000	0.0000	52,317
2020/05/15	2040	06/08/2020	10.04	Put	Bond Future	11,187.1200	11.1871	11,947.7800	11.9478	6.799	0	0	0
2020/05/15	2040	06/08/2020	10.02	Call	Bond Future	356.1100	0.3561	271.6300	0.2716	(23.723)	0	0	0
2020/05/15	2040	06/08/2020	10.03	Put	Bond Future	11,259.2100	11.2592	12,021.2300	12.0212	6.768	0	0	0
2020/05/15	2040	06/08/2020	10.85	Put	Bond Future	6,278.3400	6.2783	6,867.3900	6.8674	9.382	0	0	12,538
2020/05/15	2040	06/08/2020	11.26	Call	Bond Future	2,550.6100	2.5506	2,182.1100	2.1821	(14.448)	0	0	0
2020/05/15	2040	06/08/2020	9.57	Put	Bond Future	14,788.7400	14.7887	15,598.2600	15.5983	5.474	0	0	0
2020/05/15	2040	06/08/2020	10.79	Put	Bond Future	6,574.6100	6.5746	7,179.5100	7.1795	9.201	0	0	800
2020/05/15	2040	06/08/2020	9.57	Call	Bond Future	141.7900	0.1418	103.4700	0.1035	(27.026)	0	0	800
2020/05/15	2040	06/08/2020	10.07	Put	Bond Future	10,972.1500	10.9721	11,728.6400	11.7286	6.895	0	0	0
2020/05/15	2040	06/08/2020	10.07	Call	Bond Future	390.9000	0.3909	299.5500	0.2995	(23.369)	0	0	800
2020/05/15	2040	06/08/2020	10.79	Call	Bond Future	1,382.4100	1.3824	1,139.4700	1.1395	(17.574)	0	0	0
2020/05/15	2040	05/11/2020	11.00	Put	Bond Future	7,734.6300	7.7346	8,275.6200	8.2756	6.994	0	0	0
2020/05/15	2040	05/11/2020	10.23	Call	Bond Future	1,209.9300	1.2099	1,034.3000	1.0343	(14.516)	0	0	2,000

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
2020/05/15	2040	05/11/2020	11.70	Put	Bond Future	5,116.6000	5.1166	5,526.9600	5.5270	8.020	0	0	2,000
2020/05/15	2040	05/11/2020	9.50	Call	Bond Future	506.9900	0.5070	420.7100	0.4207	(17.018)	0	0	2,000
2020/05/15	2040	05/11/2020	10.00	Call	Bond Future	938.0800	0.9381	794.7700	0.7948	(15.277)	0	0	2,230
2020/05/15	2040	05/11/2020	10.30	Call	Bond Future	1,316.9700	1.3170	1,129.7200	1.1297	(14.218)	0	0	0
2020/05/15	2040	05/11/2020			Bond Future	11.7526	81.6489	11.8909	80.7902	1.176	0.0000	0.0000	0
2020/05/15	2040	05/11/2020	9.73	Put	Bond Future	15,204.9000	15.2049	15,953.3400	15.9533	4.922	0	0	0
2020/05/15	2040	05/11/2020	9.73	Call	Bond Future	680.2800	0.6803	570.0500	0.5701	(16.204)	0	0	2,000
2020/05/15	2040	05/11/2020	10.23	Put	Bond Future	11,770.8700	11.7709	12,453.9100	12.4539	5.803	0	0	0
2020/05/15	2040	05/11/2020	10.30	Put	Bond Future	11,344.0900	11.3441	12,015.5100	12.0155	5.919	0	0	0
2020/05/15	2040	05/11/2020	11.00	Call	Bond Future	2,779.5600	2.7796	2,461.8800	2.4619	(11.429)	0	0	2,230
2020/05/15	2040	05/11/2020	11.70	Call	Bond Future	4,785.8000	4.7858	4,337.4900	4.3375	(9.368)	0	0	0
2020/05/15	2040	05/11/2020	9.50	Put	Bond Future	16,947.5800	16.9476	17,719.9700	17.7200	4.558	0	0	0
2020/05/15	2040	05/11/2020	10.00	Put	Bond Future	13,288.9500	13.2889	14,004.3100	14.0043	5.383	0	0	0
2020/05/15	2040	05/11/2020	10.31	Call	Bond Future	1,333.5900	1.3336	1,144.5900	1.1446	(14.172)	0	0	0
2020/05/15	2040	05/11/2020	10.32	Put	Bond Future	11,225.8500	11.2259	11,893.7700	11.8938	5.950	0	0	0
2020/05/15	2040	05/11/2020	11.50	Call	Bond Future	4,143.3000	4.1433	3,731.5800	3.7316	(9.937)	0	0	0
2020/05/15	2040	05/11/2020	11.50	Put	Bond Future	5,752.4800	5.7525	6,199.4300	6.1994	7.770	0	0	2,000
2020/05/15	2040	05/11/2020	10.31	Put	Bond Future	11,284.8600	11.2849	11,954.5300	11.9545	5.934	0	0	0
2020/05/15	2040	05/11/2020	10.32	Call	Bond Future	1,350.3300	1.3503	1,159.5800	1.1596	(14.126)	0	0	0
2020/05/15	2040	04/02/2021	9.49	Call	Bond Future	731.9000	0.7319	626.3200	0.6263	(14.425)	0	0	500
2020/05/15	2040	04/02/2021	9.57	Put	Bond Future	17,905.7800	17.9058	18,662.0300	18.6620	4.223	0	0	0
2020/05/15	2040	04/02/2021	10.07	Put	Bond Future	14,377.6400	14.3776	15,078.3200	15.0783	4.873	0	0	0
2020/05/15	2040	04/02/2021	10.42	Put	Bond Future	12,181.4700	12.1815	12,835.8500	12.8359	5.372	0	0	0
2020/05/15	2040	04/02/2021			Bond Future	11.9658	78.1640	12.1101	77.2945	1.206	0.0000	0.0000	0
2020/05/15	2040	04/02/2021	10.07	Call	Bond Future	1,301.6000	1.3016	1,132.7800	1.1328	(12.970)	0	0	800
2020/05/15	2040	04/02/2021	11.74	Call	Bond Future	4,907.1300	4.9071	4,476.7700	4.4768	(8.770)	0	0	0
2020/05/15	2040	04/02/2021	11.74	Put	Bond Future	6,300.6600	6.3007	6,739.8000	6.7398	6.970	0	0	800
2020/05/15	2040	04/02/2021	10.41	Call	Bond Future	1,756.7400	1.7567	1,543.0200	1.5430	(12.166)	0	0	0
2020/05/15	2040	04/02/2021	10.41	Put	Bond Future	12,241.0700	12.2411	12,896.8500	12.8968	5.357	0	0	0
2020/05/15	2040	04/02/2021	9.49	Put	Bond Future	18,512.3400	18.5123	19,276.2600	19.2763	4.127	0	0	0
2020/05/15	2040	04/02/2021	9.57	Call	Bond Future	796.4300	0.7964	683.1800	0.6832	(14.220)	0	0	800
2020/05/15	2040	04/02/2021	10.42	Call	Bond Future	1,771.6000	1.7716	1,556.4800	1.5565	(12.143)	0	0	0
2020/05/15	2040	04/02/2021	10.24	Put	Bond Future	13,282.6000	13.2826	13,961.4900	13.9615	5.111	0	0	0
2020/05/15	2040	04/02/2021	10.24	Call	Bond Future	1,517.1500	1.5172	1,326.5400	1.3265	(12.564)	0	0	500
2020/05/15	2040	04/02/2021	11.57	Call	Bond Future	4,416.5600	4.4166	4,013.4600	4.0135	(9.127)	0	0	0
2020/05/15	2040	04/02/2021	11.57	Put	Bond Future	6,886.2000	6.8862	7,352.6000	7.3526	6.773	0	0	500
2020/05/15	2040	04/02/2021	10.40	Call	Bond Future	1,741.9700	1.7420	1,529.6400	1.5296	(12.189)	0	0	0
2020/05/15	2040	04/02/2021	10.40	Put	Bond Future	12,300.8600	12.3009	12,958.0300	12.9580	5.342	0	0	0
2020/05/15	2040	06/05/2021	12.44	Put	Bond Future	5,884.8700	5.8849	6,257.0900	6.2571	6.325	0	0	0
2020/05/15	2040	06/05/2021			Bond Future	12.1849	79.1693	12.3354	78.2885	1.235	0.0000	0.0000	0
2020/05/15	2040	06/05/2021	12.43	Call	Bond Future	7,334.9500	7.3350	6,827.6400	6.8276	(6.916)	0	0	0
2020/05/15	2040	06/05/2021	12.43	Put	Bond Future	5,909.3000	5.9093	6,282.7400	6.2827	6.320	0	0	0
2020/05/15	2040	06/05/2021	12.44	Call	Bond Future	7,367.7600	7.3678	6,859.2300	6.8592	(6.902)	0	0	0
2020/05/15	2040	06/05/2021	12.42	Call	Bond Future	7,301.8700	7.3019	6,795.8000	6.7958	(6.931)	0	0	0
2020/05/15	2040	06/05/2021	12.42	Put	Bond Future	5,933.5200	5.9335	6,308.2000	6.3082	6.315	0	0	0
2020/05/15	2044	06/08/2020	9.88	Call	Bond Future	249.3100	0.2493	184.8100	0.1848	(25.871)	0	0	0
2020/05/15	2044	06/08/2020	9.98	Call	Bond Future	304.8100	0.3048	228.2600	0.2283	(25.114)	0	0	602

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
2020/05/15	2044	06/08/2020	11.09	Put	Bond Future	5,331.0200		5.3310	5,884.6800	5.8847	10.386	0	0	602
2020/05/15	2044	06/08/2020	9.01	Call	Bond Future	30.4800		0.0305	20.4700	0.0205	(32.841)	0	0	140
2020/05/15	2044	06/08/2020	9.66	Call	Bond Future	155.8100		0.1558	112.8600	0.1129	(27.566)	0	0	140
2020/05/15	2044	06/08/2020			Bond Future	11.5844		77.5514	11.7226	76.6702	1.192	0.0000	0.0000	79,377
2020/05/15	2044	06/08/2020	9.86	Call	Bond Future	239.2600		0.2393	177.0000	0.1770	(26.022)	0	0	0
2020/05/15	2044	06/08/2020	9.86	Put	Bond Future	12,885.5000		12.8855	13,704.4400	13.7044	6.356	0	0	0
2020/05/15	2044	06/08/2020	9.36	Put	Bond Future	17,049.3000		17.0493	17,907.4700	17.9075	5.033	0	0	0
2020/05/15	2044	06/08/2020	9.36	Call	Bond Future	76.9000		0.0769	53.8700	0.0539	(29.948)	0	0	602
2020/05/15	2044	06/08/2020	9.98	Put	Bond Future	11,961.3400		11.9613	12,765.9900	12.7660	6.727	0	0	0
2020/05/15	2044	06/08/2020	9.88	Put	Bond Future	12,729.3400		12.7293	13,546.0400	13.5460	6.416	0	0	0
2020/05/15	2044	06/08/2020	11.09	Call	Bond Future	2,028.4700		2.0285	1,700.9300	1.7009	(16.147)	0	0	0
2020/05/15	2044	06/08/2020	9.01	Put	Bond Future	20,237.6600		20.2377	21,108.8500	21.1089	4.305	0	0	0
2020/05/15	2044	06/08/2020	9.66	Put	Bond Future	14,492.5600		14.4926	15,330.8100	15.3308	5.784	0	0	0
2020/05/15	2044	06/08/2020	9.87	Call	Bond Future	244.2500		0.2443	180.8700	0.1809	(25.949)	0	0	0
2020/05/15	2044	06/08/2020	9.87	Put	Bond Future	12,807.3200		12.8073	13,625.1400	13.6251	6.386	0	0	0
2020/05/15	2044	06/08/2020	10.93	Call	Bond Future	1,639.8700		1.6399	1,356.8400	1.3568	(17.259)	0	0	0
2020/05/15	2044	06/08/2020	10.93	Put	Bond Future	6,063.1700		6.0632	6,661.3400	6.6613	9.866	0	0	140
2020/05/15	2044	05/11/2020	11.06	Put	Bond Future	7,596.6600		7.5967	8,151.2800	8.1513	7.301	0	0	525
2020/05/15	2044	05/11/2020	11.43	Call	Bond Future	3,888.1700		3.8882	3,477.6500	3.4776	(10.558)	0	0	0
2020/05/15	2044	05/11/2020	9.72	Put	Bond Future	15,648.1600		15.6482	16,432.0400	16.4320	5.009	0	0	0
2020/05/15	2044	05/11/2020	9.97	Call	Bond Future	870.1700		0.8702	730.3800	0.7304	(16.065)	0	0	568
2020/05/15	2044	05/11/2020	9.29	Put	Bond Future	19,136.4400		19.1364	19,962.6900	19.9627	4.318	0	0	0
2020/05/15	2044	05/11/2020	9.96	Put	Bond Future	13,868.8500		13.8688	14,622.7900	14.6228	5.436	0	0	0
2020/05/15	2044	05/11/2020	10.36	Call	Bond Future	1,377.8700		1.3779	1,177.3200	1.1773	(14.555)	0	0	0
2020/05/15	2044	05/11/2020			Bond Future	11.7740		78.5127	11.9179	77.6203	1.222	0.0000	0.0000	0
2020/05/15	2044	05/11/2020	9.72	Call	Bond Future	639.4300		0.6394	530.9200	0.5309	(16.970)	0	0	1,815
2020/05/15	2044	05/11/2020	9.97	Put	Bond Future	13,797.3700		13.7974	14,549.9700	14.5500	5.455	0	0	0
2020/05/15	2044	05/11/2020	9.96	Call	Bond Future	859.9000		0.8599	721.4500	0.7214	(16.101)	0	0	0
2020/05/15	2044	05/11/2020	11.38	Call	Bond Future	3,743.9400		3.7439	3,343.1400	3.3431	(10.705)	0	0	0
2020/05/15	2044	05/11/2020	11.38	Put	Bond Future	6,284.1500		6.2841	6,775.7400	6.7757	7.823	0	0	568
2020/05/15	2044	05/11/2020	10.34	Call	Bond Future	1,343.6500		1.3437	1,146.8000	1.1468	(14.650)	0	0	0
2020/05/15	2044	05/11/2020	10.34	Put	Bond Future	11,331.2500		11.3313	12,026.7900	12.0268	6.138	0	0	0
2020/05/15	2044	05/11/2020	11.06	Call	Bond Future	2,884.7000		2.8847	2,546.9300	2.5469	(11.709)	0	0	0
2020/05/15	2044	05/11/2020	10.04	Put	Bond Future	13,303.0700		13.3031	14,046.0500	14.0461	5.585	0	0	0
2020/05/15	2044	05/11/2020	11.17	Put	Bond Future	7,120.9700		7.1210	7,653.8300	7.6538	7.483	0	0	1,815
2020/05/15	2044	05/11/2020	11.43	Put	Bond Future	6,098.0400		6.0980	6,579.9100	6.5799	7.902	0	0	1,815
2020/05/15	2044	05/11/2020	8.87	Put	Bond Future	22,902.3000		22.9023	23,757.0000	23.7570	3.732	0	0	0
2020/05/15	2044	05/11/2020	9.29	Call	Bond Future	355.5100		0.3555	289.3700	0.2894	(18.604)	0	0	568
2020/05/15	2044	05/11/2020	10.36	Put	Bond Future	11,211.1900		11.2112	11,903.0300	11.9030	6.171	0	0	0
2020/05/15	2044	05/11/2020	10.04	Call	Bond Future	944.6700		0.9447	795.2600	0.7953	(15.816)	0	0	525
2020/05/15	2044	05/11/2020	9.34	Put	Bond Future	18,711.4400		18.7114	19,533.4900	19.5335	4.393	0	0	0
2020/05/15	2044	05/11/2020	9.34	Call	Bond Future	382.1100		0.3821	311.7700	0.3118	(18.408)	0	0	525
2020/05/15	2044	05/11/2020	11.17	Call	Bond Future	3,166.9600		3.1670	2,807.4300	2.8074	(11.353)	0	0	0
2020/05/15	2044	05/11/2020	8.87	Call	Bond Future	185.7500		0.1857	148.0600	0.1481	(20.291)	0	0	1,815
2020/05/15	2044	05/11/2020	10.02	Put	Bond Future	13,443.2200		13.4432	14,188.9900	14.1890	5.548	0	0	0
2020/05/15	2044	05/11/2020	10.02	Call	Bond Future	922.9200		0.9229	776.3000	0.7763	(15.887)	0	0	1,815
2020/05/15	2044	05/11/2020	10.35	Call	Bond Future	1,360.7000		1.3607	1,162.0000	1.1620	(14.603)	0	0	0
2020/05/15	2044	05/11/2020	10.35	Put	Bond Future	11,271.1000		11.2711	11,964.7900	11.9648	6.155	0	0	0



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2020/05/15	2044	04/02/2021	10.04	Put	Bond Future	14,835.7700	14.8358	15,571.6600	15.5717	4.960	0	0	0
2020/05/15	2044	04/02/2021	10.37	Call	Bond Future	1,664.1900	1.6642	1,451.3300	1.4513	(12.791)	0	0	0
2020/05/15	2044	04/02/2021	10.35	Put	Bond Future	12,796.6900	12.7967	13,490.3900	13.4904	5.421	0	0	0
2020/05/15	2044	04/02/2021			Bond Future	11.9796	75.1137	12.1298	74.2100	1.254	0.0000	0.0000	0
2020/05/15	2044	04/02/2021	10.37	Put	Bond Future	12,671.7700	12.6718	13,362.5900	13.3626	5.452	0	0	0
2020/05/15	2044	04/02/2021	10.35	Call	Bond Future	1,635.4000	1.6354	1,425.4200	1.4254	(12.840)	0	0	0
2020/05/15	2044	04/02/2021	10.04	Call	Bond Future	1,232.2500	1.2322	1,064.4600	1.0645	(13.617)	0	0	0
2020/05/15	2044	04/02/2021	10.84	Call	Bond Future	2,550.3700	2.5504	2,259.8500	2.2599	(11.391)	0	0	0
2020/05/15	2044	04/02/2021	10.36	Put	Bond Future	12,734.1300	12.7341	13,426.3900	13.4264	5.436	0	0	0
2020/05/15	2044	04/02/2021	10.84	Put	Bond Future	10,073.6300	10.0736	10,686.7900	10.6868	6.087	0	0	405
2020/05/15	2044	04/02/2021	10.29	Call	Bond Future	1,551.0900	1.5511	1,349.6500	1.3497	(12.987)	0	0	0
2020/05/15	2044	04/02/2021	10.29	Put	Bond Future	13,176.2800	13.1763	13,878.5200	13.8785	5.330	0	0	405
2020/05/15	2044	04/02/2021	9.66	Put	Bond Future	17,598.8800	17.5989	18,379.5100	18.3795	4.436	0	0	0
2020/05/15	2044	04/02/2021	9.66	Call	Bond Future	841.8700	0.8419	718.8200	0.7188	(14.616)	0	0	405
2020/05/15	2044	04/02/2021	10.36	Call	Bond Future	1,649.7500	1.6497	1,438.3300	1.4383	(12.815)	0	0	0
2020/05/15	2044	06/05/2021	12.43	Put	Bond Future	5,923.1300	5.9231	6,311.2100	6.3112	6.552	0	0	0
2020/05/15	2044	06/05/2021	12.44	Call	Bond Future	7,345.7500	7.3458	6,817.2400	6.8172	(7.195)	0	0	0
2020/05/15	2044	06/05/2021			Bond Future	12.1905	76.0798	12.3473	75.1644	1.286	0.0000	0.0000	0
2020/05/15	2044	06/05/2021	12.45	Call	Bond Future	7,378.4700	7.3785	6,848.6900	6.8487	(7.180)	0	0	0
2020/05/15	2044	06/05/2021	12.45	Put	Bond Future	5,874.5100	5.8745	6,260.0600	6.2601	6.563	0	0	0
2020/05/15	2044	06/05/2021	12.43	Call	Bond Future	7,313.0700	7.3131	6,785.8200	6.7858	(7.210)	0	0	0
2020/05/15	2044	06/05/2021	12.44	Put	Bond Future	5,898.7600	5.8988	6,285.5800	6.2856	6.558	0	0	0
2020/05/15	2046	06/08/2020			Bond Future	95.8587	95.8587	95.4007	95.4007	(0.478)	0.0000	0.0000	15,257
2020/05/15	2046	05/11/2020			Bond Future	95.2819	95.2819	94.8176	94.8176	(0.487)	0.0000	0.0000	0
2020/05/15	2046	04/02/2021			Bond Future	96.4954	96.4954	96.0252	96.0252	(0.487)	0.0000	0.0000	0
2020/05/15	2046	06/05/2021			Bond Future	95.9483	95.9483	95.4718	95.4718	(0.497)	0.0000	0.0000	0
2020/05/15	2050	06/08/2020			Bond Future	97.2733	97.2733	96.5779	96.5779	(0.715)	0.0000	0.0000	15,749
2020/05/15	2050	05/11/2020			Bond Future	98.5011	98.5011	97.7965	97.7965	(0.715)	0.0000	0.0000	0
2020/05/15	2050	04/02/2021			Bond Future	97.8450	97.8450	97.1314	97.1314	(0.729)	0.0000	0.0000	0
2020/05/15	2050	06/05/2021			Bond Future	99.1249	99.1249	98.4018	98.4018	(0.729)	0.0000	0.0000	0
2020/05/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	AL37	06/08/2020			Index Future	722.8820	722.8820	721.7360	721.7360	(0.159)	0.0000	0.0000	0
2020/05/15	AL37	05/11/2020			Index Future	731.9210	731.9210	730.7570	730.7570	(0.159)	0.0000	0.0000	0
2020/05/15	AL37	04/02/2021			Index Future	741.0670	741.0670	739.8880	739.8880	(0.159)	0.0000	0.0000	0
2020/05/15	AL37	06/05/2021			Index Future	750.5850	750.5850	749.3900	749.3900	(0.159)	0.0000	0.0000	0
2020/05/15	AL7T	06/08/2020			Index Future	799.3850	799.3850	783.9800	783.9800	(1.927)	0.0000	0.0000	0
2020/05/15	AL7T	05/11/2020			Index Future	809.3800	809.3800	793.7800	793.7800	(1.927)	0.0000	0.0000	0
2020/05/15	AL7T	04/02/2021			Index Future	819.4940	819.4940	803.6980	803.6980	(1.928)	0.0000	0.0000	0

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2020/05/15	AL7T	06/05/2021			Index Future	830.0190	830.0190	814.0200	814.0200	(1.928)	0.0000	0.0000	0
2020/05/15	ALBI	06/08/2020			Index Future	705.2530	705.2530	689.2730	689.2730	(2.266)	0.0000	0.0000	208
2020/05/15	ALBI	05/11/2020			Index Future	714.0710	714.0710	697.8890	697.8890	(2.266)	0.0000	0.0000	0
2020/05/15	ALBI	04/02/2021			Index Future	722.9940	722.9940	706.6090	706.6090	(2.266)	0.0000	0.0000	0
2020/05/15	ALBI	06/05/2021			Index Future	732.2800	732.2800	715.6840	715.6840	(2.266)	0.0000	0.0000	0
2020/05/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/05/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	C212	31/01/2022			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
2020/05/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/15	ES33	06/08/2020			Bond Future	12.2875	72.2550	12.3679	71.8599	0.654	0.0000	0.0000	350
2020/05/15	ES33	05/11/2020			Bond Future	12.5399	69.3713	12.6238	68.9711	0.669	0.0000	0.0000	0
2020/05/15	ES33	04/02/2021			Bond Future	12.8133	70.2386	12.9010	69.8333	0.685	0.0000	0.0000	0
2020/05/15	ES33	06/05/2021			Bond Future	13.0893	67.3615	13.1810	66.9509	0.700	0.0000	0.0000	0
2020/05/15	ES42	06/08/2020			Bond Future	12.6374	72.0519	12.7702	71.3384	1.051	0.0000	0.0000	4,919
2020/05/15	ES42	05/11/2020			Bond Future	12.8815	68.6846	13.0207	67.9619	1.080	0.0000	0.0000	0
2020/05/15	ES42	04/02/2021			Bond Future	13.1373	69.5434	13.2831	68.8118	1.109	0.0000	0.0000	0
2020/05/15	ES42	06/05/2021			Bond Future	13.4060	66.1778	13.5590	65.4367	1.141	0.0000	0.0000	0
2020/05/15	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/15	GOVI	06/08/2020	728.12	Put	GOVI	308,230.0000	30.8230	463,620.0000	46.3620	50.414	0	0	0
2020/05/15	GOVI	06/08/2020			GOVI	697.2970	697.2970	681.7580	681.7580	(2.228)	0.0000	0.0000	1,043
2020/05/15	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/15	GOVI	06/08/2020	728.14	Put	GOVI	308,430.0000	30.8430	463,820.0000	46.3820	50.381	0	0	0
2020/05/15	GOVI	06/08/2020	728.13	Put	GOVI	308,330.0000	30.8330	463,720.0000	46.3720	50.397	0	0	0
2020/05/15	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/15	GOVI	05/11/2020	737.84	Put	GOVI	318,240.0000	31.8240	475,600.0000	47.5600	49.447	0	0	0
2020/05/15	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/15	GOVI	05/11/2020			GOVI	706.0160	706.0160	690.2800	690.2800	(2.229)	0.0000	0.0000	0
2020/05/15	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/15	GOVI	05/11/2020	737.83	Put	GOVI	318,140.0000	31.8140	475,500.0000	47.5500	49.463	0	0	0
2020/05/15	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/15	GOVI	05/11/2020	737.85	Put	GOVI	318,340.0000	31.8340	475,700.0000	47.5700	49.431	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
2020/05/15	GOVI	04/02/2021	750.96	Put	GOVI	361,220.0000	36.1220	520,550.0000	52.0550	44.109	0	0	0
2020/05/15	GOVI	04/02/2021			GOVI	714.8380	714.8380	698.9050	698.9050	(2.229)	0.0000	0.0000	0
2020/05/15	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/15	GOVI	04/02/2021	750.95	Put	GOVI	361,120.0000	36.1120	520,450.0000	52.0450	44.121	0	0	0
2020/05/15	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/15	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/15	GOVI	04/02/2021	750.94	Put	GOVI	361,020.0000	36.1020	520,350.0000	52.0350	44.133	0	0	0
2020/05/15	GOVI	06/05/2021	678.67	Call	GOVI	453,490.0000	45.3490	292,100.0000	29.2100	(35.588)	0	0	0
2020/05/15	GOVI	06/05/2021			GOVI	724.0190	724.0190	707.8800	707.8800	(2.229)	0.0000	0.0000	0
2020/05/15	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/15	GOVI	06/05/2021	678.68	Call	GOVI	453,390.0000	45.3390	292,000.0000	29.2000	(35.596)	0	0	0
2020/05/15	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/15	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/15	GOVI	06/05/2021	678.69	Call	GOVI	453,290.0000	45.3290	291,900.0000	29.1900	(35.604)	0	0	0
2020/05/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/05/15	IGOV	06/08/2020			Index Future	253.4350	253.4350	253.0290	253.0290	(0.160)	0.0000	0.0000	1,106
2020/05/15	IGOV	05/11/2020			Index Future	256.6660	256.6660	256.2530	256.2530	(0.161)	0.0000	0.0000	47
2020/05/15	IGOV	04/02/2021			Index Future	259.9340	259.9340	259.5160	259.5160	(0.161)	0.0000	0.0000	0
2020/05/15	IGOV	06/05/2021			Index Future	263.3330	263.3330	262.9090	262.9090	(0.161)	0.0000	0.0000	0
2020/05/15	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/05/15	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/05/15	IS05	17/12/2020			Interest Rate Swap	94.0100	94.0100	94.0100	94.0100	0.000	0.0000	0.0000	0
2020/05/15	IS05	16/03/2021			Interest Rate Swap	92.2800	92.2800	92.2800	92.2800	0.000	0.0000	0.0000	0
2020/05/15	IS05	15/06/2021			Interest Rate Swap	90.5900	90.5900	90.6100	90.6100	0.022	0.0000	0.0000	0
2020/05/15	IS05	21/09/2021			Interest Rate Swap	89.6700	89.6700	89.6800	89.6800	0.011	0.0000	0.0000	0
2020/05/15	IS05	21/12/2021			Interest Rate Swap	91.1100	91.1100	91.1300	91.1300	0.022	0.0000	0.0000	51
2020/05/15	IS05	15/03/2022			Interest Rate Swap	90.7200	90.7200	90.7500	90.7500	0.033	0.0000	0.0000	0
2020/05/15	IS05	21/06/2022			Interest Rate Swap	91.0300	91.0300	91.0700	91.0700	0.044	0.0000	0.0000	0
2020/05/15	IS05	20/09/2022			Interest Rate Swap	94.3400	94.3400	94.3900	94.3900	0.053	0.0000	0.0000	0
2020/05/15	IS05	20/12/2022			Interest Rate Swap	95.0200	95.0200	95.0600	95.0600	0.042	0.0000	0.0000	0
2020/05/15	IS05	22/03/2023			Interest Rate Swap	87.6300	87.6300	87.6600	87.6600	0.034	0.0000	0.0000	0
2020/05/15	IS05	20/06/2023			Interest Rate Swap	93.3700	93.3700	93.3700	93.3700	0.000	0.0000	0.0000	0
2020/05/15	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/05/15	IS10	17/12/2025			Interest Rate Swap	83.5300	83.5300	83.4700	83.4700	(0.072)	0.0000	0.0000	0
2020/05/15	IS10	16/03/2026			Interest Rate Swap	80.3400	80.3400	80.2700	80.2700	(0.087)	0.0000	0.0000	0
2020/05/15	IS10	15/06/2026			Interest Rate Swap	79.0200	79.0200	79.0000	79.0000	(0.025)	0.0000	0.0000	0
2020/05/15	IS10	21/09/2026			Interest Rate Swap	81.2900	81.2900	81.3600	81.3600	0.086	0.0000	0.0000	0
2020/05/15	IS10	21/12/2026			Interest Rate Swap	85.5200	85.5200	85.7000	85.7000	0.210	0.0000	0.0000	0
2020/05/15	IS10	15/03/2027			Interest Rate Swap	84.3000	84.3000	84.5700	84.5700	0.320	0.0000	0.0000	0
2020/05/15	IS10	21/06/2027			Interest Rate Swap	86.5200	86.5200	86.8600	86.8600	0.393	0.0000	0.0000	0
2020/05/15	IS10	20/09/2027			Interest Rate Swap	92.3700	92.3700	92.7600	92.7600	0.422	0.0000	0.0000	0
2020/05/15	IS10	20/12/2027			Interest Rate Swap	92.8600	92.8600	93.2900	93.2900	0.463	0.0000	0.0000	0
2020/05/15	IS10	22/03/2028			Interest Rate Swap	86.1000	86.1000	86.5500	86.5500	0.523	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
2020/05/15	IS10	20/06/2028			Interest Rate Swap	93.9300	93.9300	94.3900	94.3900	0.490	0.0000	0.0000	0
2020/05/15	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/05/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/05/15	R023	06/08/2020	7.26	Call	Bond Future	4,937.6300	4.9376	5,448.9300	5.4489	10.355	0	0	0
2020/05/15	R023	06/08/2020			Bond Future	5.1866	109.5251	4.9773	110.0397	(4.036)	0.0000	0.0000	27,356
2020/05/15	R023	06/08/2020	7.26	Put	Bond Future	5.9200	0.0059	2.6400	0.0026	(55.405)	0	0	0
2020/05/15	R023	06/08/2020	7.27	Call	Bond Future	4,960.5100	4.9605	5,471.9200	5.4719	10.310	0	0	0
2020/05/15	R023	06/08/2020	7.28	Put	Bond Future	5.5300	0.0055	2.4500	0.0025	(55.696)	0	0	0
2020/05/15	R023	06/08/2020	7.27	Put	Bond Future	5.7200	0.0057	2.5500	0.0026	(55.420)	0	0	0
2020/05/15	R023	06/08/2020	7.28	Call	Bond Future	4,983.3900	4.9834	5,494.8900	5.4949	10.264	0	0	0
2020/05/15	R023	05/11/2020	7.46	Put	Bond Future	30.4200	0.0304	17.7700	0.0178	(41.584)	0	0	0
2020/05/15	R023	05/11/2020	7.47	Put	Bond Future	29.7700	0.0298	17.3700	0.0174	(41.653)	0	0	0
2020/05/15	R023	05/11/2020			Bond Future	5.2041	106.9690	4.9705	107.4895	(4.490)	0.0000	0.0000	0
2020/05/15	R023	05/11/2020	7.46	Call	Bond Future	4,892.6800	4.8927	5,400.4900	5.4005	10.379	0	0	0
2020/05/15	R023	05/11/2020	7.47	Call	Bond Future	4,912.9500	4.9130	5,421.0100	5.4210	10.341	0	0	0
2020/05/15	R023	05/11/2020	7.45	Call	Bond Future	4,872.4300	4.8724	5,379.9900	5.3800	10.417	0	0	0
2020/05/15	R023	05/11/2020	7.45	Put	Bond Future	31.0800	0.0311	18.1800	0.0182	(41.506)	0	0	0
2020/05/15	R023	04/02/2021	6.34	Call	Bond Future	2,513.3100	2.5133	2,940.1700	2.9402	16.984	0	0	0
2020/05/15	R023	04/02/2021	6.32	Put	Bond Future	352.5300	0.3525	250.5000	0.2505	(28.942)	0	0	0
2020/05/15	R023	04/02/2021			Bond Future	5.2310	108.3061	4.9662	108.8329	(5.063)	0.0000	0.0000	0
2020/05/15	R023	04/02/2021	6.34	Put	Bond Future	343.9200	0.3439	243.9100	0.2439	(29.079)	0	0	0
2020/05/15	R023	04/02/2021	6.32	Call	Bond Future	2,483.3100	2.4833	2,908.1500	2.9081	17.108	0	0	0
2020/05/15	R023	04/02/2021	6.33	Put	Bond Future	348.2000	0.3482	247.1900	0.2472	(29.009)	0	0	0
2020/05/15	R023	04/02/2021	6.33	Call	Bond Future	2,498.2900	2.4983	2,924.1500	2.9242	17.046	0	0	0
2020/05/15	R023	06/05/2021	7.58	Call	Bond Future	4,100.8100	4.1008	4,600.1500	4.6001	12.177	0	0	0
2020/05/15	R023	06/05/2021			Bond Future	5.2336	105.7838	4.9299	106.3174	(5.805)	0.0000	0.0000	0
2020/05/15	R023	06/05/2021	7.56	Call	Bond Future	4,070.2100	4.0702	4,568.7500	4.5688	12.249	0	0	0
2020/05/15	R023	06/05/2021	7.56	Put	Bond Future	100.5300	0.1005	65.5300	0.0655	(34.815)	0	0	0
2020/05/15	R023	06/05/2021	7.58	Put	Bond Future	97.8700	0.0979	63.6700	0.0637	(34.944)	0	0	0
2020/05/15	R023	06/05/2021	7.57	Call	Bond Future	4,085.5000	4.0855	4,584.4400	4.5844	12.212	0	0	0
2020/05/15	R023	06/05/2021	7.57	Put	Bond Future	99.1900	0.0992	64.5900	0.0646	(34.883)	0	0	0
2020/05/15	R035	06/08/2020	9.92	Put	Bond Future	8,970.4200	8.9704	9,387.9700	9.3880	4.655	0	0	0
2020/05/15	R035	06/08/2020	10.45	Put	Bond Future	6,119.6700	6.1197	6,461.3000	6.4613	5.582	0	0	500
2020/05/15	R035	06/08/2020	9.67	Call	Bond Future	369.8000	0.3698	311.9600	0.3120	(15.641)	0	0	500
2020/05/15	R035	06/08/2020	9.00	Put	Bond Future	15,435.2500	15.4353	15,918.1800	15.9182	3.129	0	0	0
2020/05/15	R035	06/08/2020			Bond Future	11.1736	87.6274	11.2543	87.1264	0.723	0.0000	0.0000	97,016
2020/05/15	R035	06/08/2020	9.92	Call	Bond Future	585.3800	0.5854	502.0000	0.5020	(14.244)	0	0	0
2020/05/15	R035	06/08/2020	9.09	Put	Bond Future	14,742.8800	14.7429	15,222.3300	15.2223	3.252	0	0	0
2020/05/15	R035	06/08/2020	9.09	Call	Bond Future	114.0700	0.1141	92.5900	0.0926	(18.831)	0	0	500
2020/05/15	R035	06/08/2020	9.67	Put	Bond Future	10,573.6100	10.5736	11,016.7000	11.0167	4.191	0	0	0
2020/05/15	R035	06/08/2020	9.00	Call	Bond Future	93.0100	0.0930	75.0100	0.0750	(19.353)	0	0	24,761
2020/05/15	R035	06/08/2020	9.93	Call	Bond Future	595.9200	0.5959	511.3700	0.5114	(14.188)	0	0	0
2020/05/15	R035	06/08/2020	9.91	Put	Bond Future	9,031.8800	9.0319	9,450.5700	9.4506	4.636	0	0	0
2020/05/15	R035	06/08/2020	10.45	Call	Bond Future	1,424.2300	1.4242	1,264.9300	1.2649	(11.185)	0	0	0
2020/05/15	R035	06/08/2020	9.93	Put	Bond Future	8,909.2700	8.9093	9,325.6500	9.3257	4.674	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
2020/05/15	R035	06/08/2020	9.91	Call	Bond Future	575.0800	0.5751	492.8400	0.4928	(14.301)	0	0	0
2020/05/15	R035	06/08/2020	8.75	Put	Bond Future	17,414.3900	17.4144	17,904.6800	17.9047	2.815	0	0	0
2020/05/15	R035	06/08/2020	8.75	Call	Bond Future	51.0800	0.0511	40.4400	0.0404	(20.830)	0	0	3,000
2020/05/15	R035	05/11/2020	10.34	Put	Bond Future	8,621.2200	8.6212	8,969.3900	8.9694	4.039	0	0	0
2020/05/15	R035	05/11/2020			Bond Future	11.3778	84.2324	11.4619	83.7249	0.739	0.0000	0.0000	0
2020/05/15	R035	05/11/2020	10.33	Call	Bond Future	1,937.5700	1.9376	1,779.4400	1.7794	(8.161)	0	0	0
2020/05/15	R035	05/11/2020	10.33	Put	Bond Future	8,668.9400	8.6689	9,018.2500	9.0183	4.029	0	0	0
2020/05/15	R035	05/11/2020	10.34	Call	Bond Future	1,957.8500	1.9578	1,798.5800	1.7986	(8.135)	0	0	0
2020/05/15	R035	05/11/2020	10.32	Call	Bond Future	1,917.4100	1.9174	1,760.4200	1.7604	(8.188)	0	0	0
2020/05/15	R035	05/11/2020	10.32	Put	Bond Future	8,716.8600	8.7169	9,067.3100	9.0673	4.020	0	0	0
2020/05/15	R035	04/02/2021	11.14	Put	Bond Future	6,764.6500	6.7647	7,043.4700	7.0435	4.122	0	0	650
2020/05/15	R035	04/02/2021	10.04	Put	Bond Future	11,664.5300	11.6645	12,049.3400	12.0493	3.299	0	0	0
2020/05/15	R035	04/02/2021	10.14	Put	Bond Future	11,115.2400	11.1152	11,491.6400	11.4916	3.386	0	0	650
2020/05/15	R035	04/02/2021	10.05	Call	Bond Future	1,676.9500	1.6769	1,547.0300	1.5470	(7.747)	0	0	0
2020/05/15	R035	04/02/2021			Bond Future	11.5999	85.2853	11.6877	84.7715	0.756	0.0000	0.0000	0
2020/05/15	R035	04/02/2021	10.06	Call	Bond Future	1,691.0900	1.6911	1,560.3400	1.5603	(7.732)	0	0	0
2020/05/15	R035	04/02/2021	10.06	Put	Bond Future	11,553.3800	11.5534	11,936.5300	11.9365	3.316	0	0	0
2020/05/15	R035	04/02/2021	10.14	Call	Bond Future	1,807.2500	1.8072	1,669.7500	1.6697	(7.608)	0	0	0
2020/05/15	R035	04/02/2021	11.14	Call	Bond Future	3,990.0600	3.9901	3,754.9800	3.7550	(5.892)	0	0	0
2020/05/15	R035	04/02/2021	10.04	Call	Bond Future	1,662.9000	1.6629	1,533.8100	1.5338	(7.763)	0	0	0
2020/05/15	R035	04/02/2021	10.05	Put	Bond Future	11,608.8700	11.6089	11,992.8500	11.9929	3.308	0	0	0
2020/05/15	R035	06/05/2021	10.24	Put	Bond Future	12,290.3600	12.2904	12,655.1900	12.6552	2.968	0	0	0
2020/05/15	R035	06/05/2021	12.35	Put	Bond Future	5,021.2500	5.0213	5,217.8000	5.2178	3.914	0	0	0
2020/05/15	R035	06/05/2021	12.37	Call	Bond Future	8,030.5400	8.0305	7,705.1300	7.7051	(4.052)	0	0	0
2020/05/15	R035	06/05/2021			Bond Future	11.8193	81.8994	11.9108	81.3789	0.774	0.0000	0.0000	0
2020/05/15	R035	06/05/2021	12.35	Call	Bond Future	7,972.7400	7.9727	7,648.6900	7.6487	(4.064)	0	0	0
2020/05/15	R035	06/05/2021	12.37	Put	Bond Future	4,971.0000	4.9710	5,166.1900	5.1662	3.927	0	0	0
2020/05/15	R035	06/05/2021	10.24	Call	Bond Future	2,451.4500	2.4515	2,295.6800	2.2957	(6.354)	0	0	793
2020/05/15	R035	06/05/2021	12.36	Put	Bond Future	4,996.0700	4.9961	5,191.9500	5.1920	3.921	0	0	0
2020/05/15	R035	06/05/2021	12.02	Call	Bond Future	6,930.8300	6.9308	6,630.0600	6.6301	(4.340)	0	0	0
2020/05/15	R035	06/05/2021	12.02	Put	Bond Future	5,795.3200	5.7953	6,015.1500	6.0151	3.793	0	0	793
2020/05/15	R035	06/05/2021	11.32	Call	Bond Future	4,870.3400	4.8703	4,624.5500	4.6245	(5.047)	0	0	0
2020/05/15	R035	06/05/2021	11.32	Put	Bond Future	7,803.1300	7.8031	8,077.9400	8.0779	3.522	0	0	793
2020/05/15	R035	06/05/2021	12.36	Call	Bond Future	8,001.6100	8.0016	7,676.8900	7.6769	(4.058)	0	0	0
2020/05/15	R186	06/08/2020	8.38	Put	Bond Future	1,438.7700	1.4388	1,249.6400	1.2496	(13.145)	0	0	0
2020/05/15	R186	06/08/2020	9.00	Call	Bond Future	5,601.2300	5.6012	6,011.0100	6.0110	7.316	0	0	900
2020/05/15	R186	06/08/2020	8.00	Call	Bond Future	2,107.2200	2.1072	2,357.2500	2.3572	11.865	0	0	900
2020/05/15	R186	06/08/2020	8.25	Call	Bond Future	2,825.9900	2.8260	3,123.9400	3.1239	10.543	0	0	0
2020/05/15	R186	06/08/2020			Bond Future	8.0327	113.5702	7.9362	114.0805	(1.201)	0.0000	0.0000	81,468
2020/05/15	R186	06/08/2020	8.37	Call	Bond Future	3,218.2700	3.2183	3,537.7200	3.5377	9.926	0	0	0
2020/05/15	R186	06/08/2020	8.37	Put	Bond Future	1,456.7600	1.4568	1,265.9000	1.2659	(13.102)	0	0	0
2020/05/15	R186	06/08/2020	9.00	Put	Bond Future	643.2200	0.6432	542.6900	0.5427	(15.629)	0	0	0
2020/05/15	R186	06/08/2020	8.38	Call	Bond Future	3,251.9600	3.2520	3,573.1400	3.5731	9.877	0	0	0
2020/05/15	R186	06/08/2020	8.00	Put	Bond Future	2,279.7100	2.2797	2,019.4300	2.0194	(11.417)	0	0	0
2020/05/15	R186	06/08/2020	8.25	Put	Bond Future	1,687.0500	1.6871	1,474.6900	1.4747	(12.588)	0	0	0
2020/05/15	R186	06/08/2020	8.36	Call	Bond Future	3,184.7500	3.1848	3,502.4400	3.5024	9.975	0	0	0
2020/05/15	R186	06/08/2020	8.36	Put	Bond Future	1,474.9500	1.4750	1,282.3300	1.2823	(13.059)	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
2020/05/15	R186	05/11/2020	8.00	Put	Bond Future	3,558.1700	3.5582	3,278.7000	3.2787	(7.854)	0	0	0
2020/05/15	R186	05/11/2020	8.65	Call	Bond Future	4,409.6600	4.4097	4,731.2500	4.7313	7.293	0	0	0
2020/05/15	R186	05/11/2020	8.64	Put	Bond Future	2,145.7500	2.1457	1,949.9900	1.9500	(9.123)	0	0	0
2020/05/15	R186	05/11/2020			Bond Future	8.1930	114.9766	8.0912	115.4927	(1.242)	0.0000	0.0000	0
2020/05/15	R186	05/11/2020	7.00	Put	Bond Future	7,109.5400	7.1095	6,702.2500	6.7023	(5.729)	0	0	0
2020/05/15	R186	05/11/2020	7.00	Call	Bond Future	863.1800	0.8632	972.0500	0.9720	12.613	0	0	1,200
2020/05/15	R186	05/11/2020	8.66	Call	Bond Future	4,442.0100	4.4420	4,764.7800	4.7648	7.266	0	0	0
2020/05/15	R186	05/11/2020	8.66	Put	Bond Future	2,111.8400	2.1118	1,918.4500	1.9184	(9.157)	0	0	0
2020/05/15	R186	05/11/2020	8.00	Call	Bond Future	2,576.8100	2.5768	2,813.5000	2.8135	9.185	0	0	1,200
2020/05/15	R186	05/11/2020	7.84	Put	Bond Future	4,019.2700	4.0193	3,717.7400	3.7177	(7.502)	0	0	0
2020/05/15	R186	05/11/2020	9.26	Put	Bond Future	1,237.7400	1.2377	1,108.9900	1.1090	(10.402)	0	0	3,500
2020/05/15	R186	05/11/2020	8.65	Put	Bond Future	2,128.7300	2.1287	1,934.1600	1.9342	(9.140)	0	0	0
2020/05/15	R186	05/11/2020	8.64	Call	Bond Future	4,377.4100	4.3774	4,697.8100	4.6978	7.319	0	0	0
2020/05/15	R186	05/11/2020	7.84	Call	Bond Future	2,215.9100	2.2159	2,430.5400	2.4305	9.686	0	0	3,500
2020/05/15	R186	05/11/2020	8.34	Put	Bond Future	2,723.1400	2.7231	2,489.7300	2.4897	(8.571)	0	0	0
2020/05/15	R186	05/11/2020	8.34	Call	Bond Future	3,463.4700	3.4635	3,746.2200	3.7462	8.164	0	0	3,500
2020/05/15	R186	05/11/2020	9.26	Call	Bond Future	6,471.0700	6.4711	6,858.4800	6.8585	5.987	0	0	0
2020/05/15	R186	04/02/2021	8.15	Call	Bond Future	2,955.8400	2.9558	3,199.1600	3.1992	8.232	0	0	0
2020/05/15	R186	04/02/2021			Bond Future	8.3711	111.1278	8.2635	111.6503	(1.286)	0.0000	0.0000	0
2020/05/15	R186	04/02/2021	8.15	Put	Bond Future	4,032.1000	4.0321	3,752.9600	3.7530	(6.923)	0	0	0
2020/05/15	R186	04/02/2021	8.16	Call	Bond Future	2,978.7100	2.9787	3,223.2100	3.2232	8.208	0	0	0
2020/05/15	R186	04/02/2021	8.17	Put	Bond Future	3,980.0700	3.9801	3,703.2800	3.7033	(6.954)	0	0	0
2020/05/15	R186	04/02/2021	8.16	Put	Bond Future	4,006.0200	4.0060	3,728.0600	3.7281	(6.939)	0	0	0
2020/05/15	R186	04/02/2021	8.17	Call	Bond Future	3,001.6900	3.0017	3,247.3600	3.2474	8.184	0	0	0
2020/05/15	R186	06/05/2021	10.76	Put	Bond Future	992.5300	0.9925	904.6800	0.9047	(8.851)	0	0	0
2020/05/15	R186	06/05/2021	10.77	Call	Bond Future	10,613.4900	10.6135	11,055.2300	11.0552	4.162	0	0	0
2020/05/15	R186	06/05/2021			Bond Future	8.5593	112.5563	8.4451	113.0854	(1.334)	0.0000	0.0000	0
2020/05/15	R186	06/05/2021	10.78	Call	Bond Future	10,646.7900	10.6468	11,089.0700	11.0891	4.154	0	0	0
2020/05/15	R186	06/05/2021	10.78	Put	Bond Future	977.0100	0.9770	890.2500	0.8903	(8.880)	0	0	0
2020/05/15	R186	06/05/2021	10.76	Call	Bond Future	10,580.2300	10.5802	11,021.4200	11.0214	4.170	0	0	0
2020/05/15	R186	06/05/2021	10.77	Put	Bond Future	984.7400	0.9847	897.4400	0.8974	(8.865)	0	0	0
2020/05/15	R197	06/08/2020			Bond Future	306.9741	306.9741	307.0546	307.0546	0.026	0.0000	0.0000	2,549
2020/05/15	R197	05/11/2020			Bond Future	310.8481	310.8481	310.9281	310.9281	0.026	0.0000	0.0000	0
2020/05/15	R197	04/02/2021			Bond Future	306.8654	306.8654	306.9463	306.9463	0.026	0.0000	0.0000	0
2020/05/15	R197	06/05/2021			Bond Future	310.8791	310.8791	310.9608	310.9608	0.026	0.0000	0.0000	0
2020/05/15	R202	06/08/2020			Bond Future	213.5997	213.5997	212.8786	212.8786	(0.338)	0.0000	0.0000	7,718
2020/05/15	R202	05/11/2020			Bond Future	216.2951	216.2951	215.5640	215.5640	(0.338)	0.0000	0.0000	0
2020/05/15	R202	04/02/2021			Bond Future	214.8317	214.8317	214.0908	214.0908	(0.345)	0.0000	0.0000	0
2020/05/15	R202	06/05/2021			Bond Future	217.6413	217.6413	216.8907	216.8907	(0.345)	0.0000	0.0000	0
2020/05/15	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/15	R208	06/08/2020			Bond Future	3.3337	104.5911	3.1326	104.7191	(6.034)	0.0000	0.0000	23,391
2020/05/15	R208	06/08/2020	5.56	Call	Bond Future	1,397.6700	1.3977	1,525.6600	1.5257	9.157	0	0	0
2020/05/15	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/15	R208	06/08/2020	5.57	Call	Bond Future	1,403.8700	1.4039	1,531.8600	1.5319	9.117	0	0	0
2020/05/15	R208	06/08/2020	5.55	Call	Bond Future	1,391.4700	1.3915	1,519.4600	1.5195	9.198	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
2020/05/15	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/15	R208	05/11/2020	4.78	Call	Bond Future	991.4200	0.9914	1,120.5200	1.1205	13.022	0	0	0
2020/05/15	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/15	R208	05/11/2020			Bond Future	2.2297	102.4922	1.9013	102.6213	(14.730)	0.0000	0.0000	0
2020/05/15	R208	05/11/2020	4.79	Call	Bond Future	995.2700	0.9953	1,124.3700	1.1244	12.971	0	0	0
2020/05/15	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/15	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/15	R208	05/11/2020	4.77	Call	Bond Future	987.5700	0.9876	1,116.6700	1.1167	13.072	0	0	0
2020/05/15	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/15	R209	06/08/2020	5.55	Put	Bond Future	43,180.7600	43.1808	43,606.0400	43.6060	0.985	0	0	0
2020/05/15	R209	06/08/2020			Bond Future	11.1558	66.3524	11.2365	65.9271	0.723	0.0000	0.0000	64,045
2020/05/15	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/15	R209	06/08/2020	5.57	Put	Bond Future	42,963.9500	42.9640	43,389.2300	43.3892	0.990	0	0	0
2020/05/15	R209	06/08/2020	5.56	Put	Bond Future	43,072.2800	43.0723	43,497.5600	43.4976	0.987	0	0	0
2020/05/15	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/15	R209	05/11/2020	10.02	Call	Bond Future	1,522.9800	1.5230	1,401.2400	1.4012	(7.994)	0	0	0
2020/05/15	R209	05/11/2020			Bond Future	11.3389	64.0315	11.4227	63.6007	0.739	0.0000	0.0000	0
2020/05/15	R209	05/11/2020	10.00	Call	Bond Future	1,494.9400	1.4949	1,374.8400	1.3748	(8.034)	0	0	0
2020/05/15	R209	05/11/2020	10.00	Put	Bond Future	9,008.9700	9.0090	9,319.7200	9.3197	3.449	0	0	0
2020/05/15	R209	05/11/2020	10.02	Put	Bond Future	8,915.5000	8.9155	9,224.6100	9.2246	3.467	0	0	0
2020/05/15	R209	05/11/2020	10.01	Call	Bond Future	1,508.9900	1.5090	1,388.0700	1.3881	(8.013)	0	0	0
2020/05/15	R209	05/11/2020	10.01	Put	Bond Future	8,962.2300	8.9622	9,272.1600	9.2722	3.458	0	0	0
2020/05/15	R209	04/02/2021	10.12	Put	Bond Future	9,687.6100	9.6876	9,992.1900	9.9922	3.144	0	0	0
2020/05/15	R209	04/02/2021			Bond Future	11.5330	64.8320	11.6200	64.3957	0.754	0.0000	0.0000	0
2020/05/15	R209	04/02/2021	10.11	Call	Bond Future	1,915.1000	1.9151	1,784.1100	1.7841	(6.840)	0	0	0
2020/05/15	R209	04/02/2021	10.11	Put	Bond Future	9,733.4200	9.7334	10,038.7100	10.0387	3.137	0	0	0
2020/05/15	R209	04/02/2021	10.12	Call	Bond Future	1,929.0400	1.9290	1,797.3400	1.7973	(6.827)	0	0	0
2020/05/15	R209	04/02/2021	10.10	Call	Bond Future	1,901.2300	1.9012	1,770.9400	1.7709	(6.853)	0	0	0
2020/05/15	R209	04/02/2021	10.10	Put	Bond Future	9,779.3700	9.7794	10,085.3600	10.0854	3.129	0	0	0
2020/05/15	R209	06/05/2021	12.23	Put	Bond Future	4,757.8200	4.7578	4,924.1700	4.9242	3.496	0	0	0
2020/05/15	R209	06/05/2021	12.22	Call	Bond Future	7,112.3800	7.1124	6,837.3300	6.8373	(3.867)	0	0	0
2020/05/15	R209	06/05/2021			Bond Future	11.7309	62.5223	11.8213	62.0804	0.771	0.0000	0.0000	0
2020/05/15	R209	06/05/2021	12.23	Call	Bond Future	7,141.0600	7.1411	6,865.4600	6.8655	(3.859)	0	0	0
2020/05/15	R209	06/05/2021	12.22	Put	Bond Future	4,775.5400	4.7755	4,942.4400	4.9424	3.495	0	0	0
2020/05/15	R209	06/05/2021	12.24	Call	Bond Future	7,169.5300	7.1695	6,893.3900	6.8934	(3.852)	0	0	0
2020/05/15	R209	06/05/2021	12.24	Put	Bond Future	4,739.9300	4.7399	4,905.7400	4.9057	3.498	0	0	0
2020/05/15	R210	06/08/2020			Bond Future	184.4527	184.4527	184.5070	184.5070	0.029	0.0000	0.0000	1,929
2020/05/15	R210	05/11/2020			Bond Future	184.0722	184.0722	184.1264	184.1264	0.029	0.0000	0.0000	0
2020/05/15	R210	04/02/2021			Bond Future	186.4165	186.4165	186.4711	186.4711	0.029	0.0000	0.0000	0
2020/05/15	R210	06/05/2021			Bond Future	186.1119	186.1119	186.1671	186.1671	0.030	0.0000	0.0000	0
2020/05/15	R212	06/08/2020			Bond Future	165.6292	165.6292	165.6706	165.6706	0.025	0.0000	0.0000	6,744
2020/05/15	R212	05/11/2020			Bond Future	167.7198	167.7198	167.7610	167.7610	0.025	0.0000	0.0000	0
2020/05/15	R212	04/02/2021			Bond Future	167.5347	167.5347	167.5763	167.5763	0.025	0.0000	0.0000	0
2020/05/15	R212	06/05/2021			Bond Future	169.7258	169.7258	169.7678	169.7678	0.025	0.0000	0.0000	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
2020/05/15	R213	06/08/2020	9.31	Call	Bond Future	884.8000	0.8848	942.9800	0.9430	6.575	0	0	0
2020/05/15	R213	06/08/2020			Bond Future	10.2486	82.4762	10.1946	82.7712	(0.527)	0.0000	0.0000	14,265
2020/05/15	R213	06/08/2020	9.29	Call	Bond Future	858.2600	0.8583	915.0200	0.9150	6.613	0	0	0
2020/05/15	R213	06/08/2020	9.29	Put	Bond Future	6,321.0200	6.3210	6,082.8100	6.0828	(3.769)	0	0	0
2020/05/15	R213	06/08/2020	9.31	Put	Bond Future	6,228.6000	6.2286	5,991.8100	5.9918	(3.802)	0	0	0
2020/05/15	R213	06/08/2020	9.30	Call	Bond Future	871.4600	0.8715	928.9300	0.9289	6.595	0	0	0
2020/05/15	R213	06/08/2020	9.30	Put	Bond Future	6,274.7100	6.2747	6,037.2100	6.0372	(3.785)	0	0	0
2020/05/15	R213	05/11/2020	9.60	Put	Bond Future	6,658.5500	6.6586	6,453.6600	6.4537	(3.077)	0	0	0
2020/05/15	R213	05/11/2020	9.59	Call	Bond Future	2,027.4300	2.0274	2,120.1800	2.1202	4.575	0	0	0
2020/05/15	R213	05/11/2020			Bond Future	10.4371	79.9639	10.3810	80.2622	(0.537)	0.0000	0.0000	0
2020/05/15	R213	05/11/2020	9.60	Call	Bond Future	2,046.1000	2.0461	2,139.4600	2.1395	4.563	0	0	0
2020/05/15	R213	05/11/2020	9.59	Put	Bond Future	6,697.1100	6.6971	6,491.6100	6.4916	(3.068)	0	0	0
2020/05/15	R213	05/11/2020	9.61	Call	Bond Future	2,064.8700	2.0649	2,158.8500	2.1588	4.551	0	0	0
2020/05/15	R213	05/11/2020	9.61	Put	Bond Future	6,620.1400	6.6201	6,415.8700	6.4159	(3.086)	0	0	0
2020/05/15	R213	04/02/2021	9.40	Call	Bond Future	1,887.8700	1.8879	1,971.6300	1.9716	4.437	0	0	0
2020/05/15	R213	04/02/2021	9.39	Put	Bond Future	8,699.5800	8.6996	8,480.8700	8.4809	(2.514)	0	0	0
2020/05/15	R213	04/02/2021			Bond Future	10.6432	80.9635	10.5848	81.2654	(0.549)	0.0000	0.0000	0
2020/05/15	R213	04/02/2021	9.41	Call	Bond Future	1,904.0700	1.9041	1,988.3500	1.9884	4.426	0	0	0
2020/05/15	R213	04/02/2021	9.41	Put	Bond Future	8,616.6500	8.6166	8,398.9900	8.3990	(2.526)	0	0	0
2020/05/15	R213	04/02/2021	9.40	Put	Bond Future	8,657.9200	8.6579	8,439.7400	8.4397	(2.520)	0	0	0
2020/05/15	R213	04/02/2021	9.39	Call	Bond Future	1,872.0000	1.8720	1,955.2300	1.9552	4.446	0	0	0
2020/05/15	R213	06/05/2021	11.91	Put	Bond Future	3,253.1800	3.2532	3,149.0700	3.1491	(3.200)	0	0	0
2020/05/15	R213	06/05/2021			Bond Future	10.8476	78.4688	10.7868	78.7745	(0.561)	0.0000	0.0000	0
2020/05/15	R213	06/05/2021	11.90	Call	Bond Future	8,313.4800	8.3135	8,514.6800	8.5147	2.420	0	0	0
2020/05/15	R213	06/05/2021	11.90	Put	Bond Future	3,270.9800	3.2710	3,166.4800	3.1665	(3.195)	0	0	0
2020/05/15	R213	06/05/2021	11.91	Call	Bond Future	8,341.4600	8.3415	8,543.0500	8.5430	2.417	0	0	0
2020/05/15	R213	06/05/2021	11.89	Call	Bond Future	8,285.5300	8.2855	8,486.3400	8.4863	2.424	0	0	0
2020/05/15	R213	06/05/2021	11.89	Put	Bond Future	3,288.8500	3.2888	3,183.9600	3.1840	(3.189)	0	0	0
2020/05/15	R214	06/08/2020	9.98	Put	Bond Future	8,910.1500	8.9101	9,500.9900	9.5010	6.631	0	0	0
2020/05/15	R214	06/08/2020	9.97	Call	Bond Future	579.0500	0.5791	466.8100	0.4668	(19.383)	0	0	0
2020/05/15	R214	06/08/2020			Bond Future	11.3812	64.4288	11.5139	63.7243	1.166	0.0000	0.0000	22,111
2020/05/15	R214	06/08/2020	9.98	Call	Bond Future	587.7200	0.5877	474.1200	0.4741	(19.329)	0	0	0
2020/05/15	R214	06/08/2020	9.97	Put	Bond Future	8,967.2000	8.9672	9,559.4000	9.5594	6.604	0	0	0
2020/05/15	R214	06/08/2020	9.99	Call	Bond Future	596.4800	0.5965	481.5100	0.4815	(19.275)	0	0	0
2020/05/15	R214	06/08/2020	9.99	Put	Bond Future	8,853.2900	8.8533	9,442.7600	9.4428	6.658	0	0	0
2020/05/15	R214	05/11/2020	10.26	Put	Bond Future	9,066.3900	9.0664	9,583.2800	9.5833	5.701	0	0	0
2020/05/15	R214	05/11/2020			Bond Future	11.5610	61.9454	11.6988	61.2320	1.192	0.0000	0.0000	0
2020/05/15	R214	05/11/2020	10.25	Call	Bond Future	1,582.7400	1.5827	1,387.5500	1.3875	(12.332)	0	0	0
2020/05/15	R214	05/11/2020	10.25	Put	Bond Future	9,114.4900	9.1145	9,632.7400	9.6327	5.686	0	0	0
2020/05/15	R214	05/11/2020	10.26	Call	Bond Future	1,597.6300	1.5976	1,401.0800	1.4011	(12.303)	0	0	0
2020/05/15	R214	05/11/2020	10.24	Call	Bond Future	1,568.9300	1.5689	1,375.0300	1.3750	(12.359)	0	0	0
2020/05/15	R214	05/11/2020	10.24	Put	Bond Future	9,163.7700	9.1638	9,683.3100	9.6833	5.670	0	0	0
2020/05/15	R214	04/02/2021	10.33	Call	Bond Future	1,988.9600	1.9890	1,777.1900	1.7772	(10.647)	0	0	0
2020/05/15	R214	04/02/2021			Bond Future	11.7551	62.7198	11.8986	61.9974	1.220	0.0000	0.0000	0
2020/05/15	R214	04/02/2021	10.31	Call	Bond Future	1,956.7300	1.9567	1,747.4500	1.7475	(10.695)	0	0	0
2020/05/15	R214	04/02/2021	10.31	Put	Bond Future	10,106.0300	10.1060	10,619.1600	10.6192	5.077	0	0	0
2020/05/15	R214	04/02/2021	10.33	Put	Bond Future	10,013.6400	10.0136	10,524.2800	10.5243	5.099	0	0	0

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2020/05/15	R214	04/02/2021	10.32	Call	Bond Future	1,972.9000	1.9729	1,762.3700	1.7624	(10.671)	0	0	0
2020/05/15	R214	04/02/2021	10.32	Put	Bond Future	10,059.8500	10.0599	10,571.7300	10.5717	5.088	0	0	0
2020/05/15	R214	06/05/2021	12.26	Call	Bond Future	6,745.6400	6.7456	6,312.5700	6.3126	(6.420)	0	0	0
2020/05/15	R214	06/05/2021	12.25	Put	Bond Future	5,240.0600	5.2401	5,539.6500	5.5397	5.717	0	0	0
2020/05/15	R214	06/05/2021			Bond Future	11.9456	60.2432	12.0948	59.5115	1.249	0.0000	0.0000	0
2020/05/15	R214	06/05/2021	12.27	Call	Bond Future	6,773.8000	6.7738	6,339.8000	6.3398	(6.407)	0	0	0
2020/05/15	R214	06/05/2021	12.27	Put	Bond Future	5,201.4100	5.2014	5,499.1400	5.4991	5.724	0	0	0
2020/05/15	R214	06/05/2021	12.26	Put	Bond Future	5,220.6900	5.2207	5,519.3500	5.5193	5.721	0	0	0
2020/05/15	R214	06/05/2021	12.25	Call	Bond Future	6,717.5000	6.7175	6,285.3600	6.2854	(6.433)	0	0	0
2020/05/15	R248	06/08/2020	10.20	Call	Bond Future	477.5200	0.4775	368.6900	0.3687	(22.791)	0	0	0
2020/05/15	R248	06/08/2020	11.80	Call	Bond Future	4,441.2000	4.4412	3,924.7000	3.9247	(11.630)	0	0	470
2020/05/15	R248	06/08/2020	12.75	Call	Bond Future	8,301.4800	8.3015	7,604.0200	7.6040	(8.402)	0	0	814
2020/05/15	R248	06/08/2020	10.35	Call	Bond Future	636.0400	0.6360	498.9400	0.4989	(21.555)	0	0	640
2020/05/15	R248	06/08/2020	11.85	Put	Bond Future	2,713.0500	2.7131	3,047.2700	3.0473	12.319	0	0	0
2020/05/15	R248	06/08/2020	9.00	Put	Bond Future	20,639.9200	20.6399	21,493.2900	21.4933	4.135	0	0	0
2020/05/15	R248	06/08/2020			Bond Future	11.5497	80.7728	11.6827	79.9103	1.152	0.0000	0.0000	82,328
2020/05/15	R248	06/08/2020	10.18	Call	Bond Future	460.2000	0.4602	354.6400	0.3546	(22.938)	0	0	0
2020/05/15	R248	06/08/2020	10.18	Put	Bond Future	10,466.8300	10.4668	11,223.7100	11.2237	7.231	0	0	0
2020/05/15	R248	06/08/2020	10.35	Put	Bond Future	9,278.5900	9.2786	10,003.9300	10.0039	7.817	0	0	0
2020/05/15	R248	06/08/2020	11.85	Call	Bond Future	4,635.2900	4.6353	4,107.0700	4.1071	(11.396)	0	0	0
2020/05/15	R248	06/08/2020	11.15	Put	Bond Future	4,984.7800	4.9848	5,501.3900	5.5014	10.364	0	0	0
2020/05/15	R248	06/08/2020	11.15	Call	Bond Future	2,284.4800	2.2845	1,938.6500	1.9387	(15.138)	0	0	0
2020/05/15	R248	06/08/2020	10.85	Put	Bond Future	6,367.0500	6.3671	6,966.8000	6.9668	9.420	0	0	0
2020/05/15	R248	06/08/2020	10.85	Call	Bond Future	1,526.4500	1.5265	1,263.7600	1.2638	(17.209)	0	0	640
2020/05/15	R248	06/08/2020	9.25	Put	Bond Future	18,242.5900	18.2426	19,087.9000	19.0879	4.634	0	0	0
2020/05/15	R248	06/08/2020	9.25	Call	Bond Future	56.6900	0.0567	39.5600	0.0396	(30.217)	0	0	20,640
2020/05/15	R248	06/08/2020	10.20	Put	Bond Future	10,321.7100	10.3217	11,075.3200	11.0753	7.301	0	0	0
2020/05/15	R248	06/08/2020	11.80	Put	Bond Future	2,832.9500	2.8330	3,178.8900	3.1789	12.211	0	0	0
2020/05/15	R248	06/08/2020	12.75	Put	Bond Future	1,110.6700	1.1107	1,275.6500	1.2756	14.854	0	0	0
2020/05/15	R248	06/08/2020	9.00	Call	Bond Future	28.0600	0.0281	18.9900	0.0190	(32.324)	0	0	3,000
2020/05/15	R248	06/08/2020	10.19	Call	Bond Future	468.8000	0.4688	361.6100	0.3616	(22.865)	0	0	0
2020/05/15	R248	06/08/2020	10.19	Put	Bond Future	10,394.1500	10.3941	11,149.4000	11.1494	7.266	0	0	0
2020/05/15	R248	06/08/2020	12.25	Put	Bond Future	1,920.6200	1.9206	2,171.5700	2.1716	13.066	0	0	0
2020/05/15	R248	06/08/2020	12.25	Call	Bond Future	6,271.5100	6.2715	5,660.0200	5.6600	(9.750)	0	0	814
2020/05/15	R248	06/08/2020	11.10	Put	Bond Future	5,199.4000	5.1994	5,729.8100	5.7298	10.201	0	0	0
2020/05/15	R248	06/08/2020	11.10	Call	Bond Future	2,149.3600	2.1494	1,817.3300	1.8173	(15.448)	0	0	470
2020/05/15	R248	05/11/2020	10.02	Put	Bond Future	13,468.6700	13.4687	14,197.4900	14.1975	5.411	0	0	0
2020/05/15	R248	05/11/2020	10.03	Call	Bond Future	941.7000	0.9417	795.6000	0.7956	(15.514)	0	0	0
2020/05/15	R248	05/11/2020			Bond Future	11.7388	77.3561	11.8775	76.4826	1.182	0.0000	0.0000	0
2020/05/15	R248	05/11/2020	11.00	Put	Bond Future	7,788.1700	7.7882	8,336.6600	8.3367	7.043	0	0	0
2020/05/15	R248	05/11/2020	11.00	Call	Bond Future	2,811.4400	2.8114	2,486.4200	2.4864	(11.561)	0	0	800
2020/05/15	R248	05/11/2020	10.00	Put	Bond Future	13,613.7500	13.6138	14,345.3400	14.3453	5.374	0	0	0
2020/05/15	R248	05/11/2020	10.00	Call	Bond Future	908.5000	0.9085	766.5800	0.7666	(15.621)	0	0	800
2020/05/15	R248	05/11/2020	10.04	Call	Bond Future	952.9600	0.9530	805.4500	0.8055	(15.479)	0	0	0
2020/05/15	R248	05/11/2020	10.04	Put	Bond Future	13,324.5300	13.3245	14,050.5300	14.0505	5.449	0	0	0
2020/05/15	R248	05/11/2020	10.02	Call	Bond Future	930.5300	0.9305	785.8400	0.7858	(15.549)	0	0	0
2020/05/15	R248	05/11/2020	10.03	Put	Bond Future	13,396.4800	13.3965	14,123.8900	14.1239	5.430	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
2020/05/15	R248	04/02/2021	10.46	Call	Bond Future	1,816.1500	1.8162	1,593.9800	1.5940	(12.233)	0	0	0
2020/05/15	R248	04/02/2021	10.47	Put	Bond Future	12,025.1500	12.0252	12,685.9500	12.6860	5.495	0	0	0
2020/05/15	R248	04/02/2021			Bond Future	11.9438	78.3231	12.0888	77.4387	1.214	0.0000	0.0000	0
2020/05/15	R248	04/02/2021	10.46	Put	Bond Future	12,086.8200	12.0868	12,749.1100	12.7491	5.479	0	0	0
2020/05/15	R248	04/02/2021	10.47	Call	Bond Future	1,832.0000	1.8320	1,608.3400	1.6083	(12.209)	0	0	0
2020/05/15	R248	04/02/2021	10.48	Call	Bond Future	1,847.9500	1.8479	1,622.7800	1.6228	(12.185)	0	0	0
2020/05/15	R248	04/02/2021	10.48	Put	Bond Future	11,963.7100	11.9637	12,623.0000	12.6230	5.511	0	0	0
2020/05/15	R248	06/05/2021	12.36	Call	Bond Future	7,237.3600	7.2374	6,723.0500	6.7230	(7.106)	0	0	0
2020/05/15	R248	06/05/2021			Bond Future	12.1453	74.9109	12.2968	74.0150	1.247	0.0000	0.0000	0
2020/05/15	R248	06/05/2021	12.34	Call	Bond Future	7,171.5000	7.1715	6,659.7300	6.6597	(7.136)	0	0	0
2020/05/15	R248	06/05/2021	12.34	Put	Bond Future	6,023.5500	6.0236	6,407.6900	6.4077	6.377	0	0	0
2020/05/15	R248	06/05/2021	12.36	Put	Bond Future	5,973.3200	5.9733	6,354.9200	6.3549	6.388	0	0	0
2020/05/15	R248	06/05/2021	12.35	Call	Bond Future	7,204.5600	7.2046	6,691.5100	6.6915	(7.121)	0	0	0
2020/05/15	R248	06/05/2021	12.35	Put	Bond Future	5,998.5200	5.9985	6,381.3800	6.3814	6.383	0	0	0

**Total**

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