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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/05/2020 TO 20/05/2020

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
2020/05/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	2025	06/08/2020		Bond Future	137.7315	137.7315	137.5467	137.5467	(0.134)	0.0000	0.0000	5,493
2020/05/20	2025	05/11/2020		Bond Future	139.4600	139.4600	139.2703	139.2703	(0.136)	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
2020/05/20	2025	04/02/2021			Bond Future	139.7262	139.7262	139.5333	139.5333	(0.138)	0.0000	0.0000	0
2020/05/20	2025	06/05/2021			Bond Future	141.5163	141.5163	141.3208	141.3208	(0.138)	0.0000	0.0000	0
2020/05/20	2029	06/08/2020			Bond Future	99.0843	99.0843	99.0946	99.0946	0.010	0.0000	0.0000	4,982
2020/05/20	2029	05/11/2020			Bond Future	99.1906	99.1906	99.1993	99.1993	0.009	0.0000	0.0000	0
2020/05/20	2029	04/02/2021			Bond Future	100.4635	100.4635	100.4718	100.4718	0.008	0.0000	0.0000	0
2020/05/20	2029	06/05/2021			Bond Future	100.5994	100.5994	100.6076	100.6076	0.008	0.0000	0.0000	0
2020/05/20	2030	06/08/2020	9.11	Call	Bond Future	2,022.0200	2.0220	2,669.1800	2.6692	32.006	0	0	0
2020/05/20	2030	06/08/2020	10.40	Put	Bond Future	811.9700	0.8120	593.7600	0.5938	(26.874)	0	0	5,000
2020/05/20	2030	06/08/2020	11.25	Call	Bond Future	10,501.1900	10.5012	11,745.9400	11.7459	11.853	0	0	0
2020/05/20	2030	06/08/2020	10.00	Call	Bond Future	4,994.7000	4.9947	6,024.7000	6.0247	20.622	0	0	470
2020/05/20	2030	06/08/2020	10.05	Put	Bond Future	1,220.1400	1.2201	942.3000	0.9423	(22.771)	0	0	0
2020/05/20	2030	06/08/2020	10.70	Call	Bond Future	8,007.2700	8.0073	9,163.1500	9.1632	14.435	0	0	470
2020/05/20	2030	06/08/2020	9.75	Put	Bond Future	1,718.2600	1.7183	1,338.4900	1.3385	(22.102)	0	0	0
2020/05/20	2030	06/08/2020	9.42	Call	Bond Future	2,901.2300	2.9012	3,689.9500	3.6900	27.186	0	0	0
2020/05/20	2030	06/08/2020			Bond Future	9.3496	91.8977	9.1257	93.2198	(2.395)	0.0000	0.0000	111,216
2020/05/20	2030	06/08/2020	9.09	Call	Bond Future	1,971.0400	1.9710	2,609.3400	2.6093	32.384	0	0	0
2020/05/20	2030	06/08/2020	9.09	Put	Bond Future	3,506.0400	3.5060	2,822.3000	2.8223	(19.502)	0	0	0
2020/05/20	2030	06/08/2020	10.40	Call	Bond Future	6,694.6800	6.6947	7,798.5100	7.7985	16.488	0	0	0
2020/05/20	2030	06/08/2020	10.70	Put	Bond Future	536.3500	0.5363	370.1900	0.3702	(30.980)	0	0	0
2020/05/20	2030	06/08/2020	9.05	Put	Bond Future	3,645.8500	3.6458	2,944.5200	2.9445	(19.236)	0	0	0
2020/05/20	2030	06/08/2020	9.05	Call	Bond Future	1,871.3500	1.8713	2,492.0600	2.4921	33.169	0	0	450
2020/05/20	2030	06/08/2020	8.36	Put	Bond Future	6,708.0700	6.7081	5,672.0100	5.6720	(15.445)	0	0	0
2020/05/20	2030	06/08/2020	8.36	Call	Bond Future	672.9700	0.6730	958.9500	0.9589	42.495	0	0	800
2020/05/20	2030	06/08/2020	8.86	Put	Bond Future	4,366.3000	4.3663	3,573.1900	3.5732	(18.164)	0	0	0
2020/05/20	2030	06/08/2020	8.86	Call	Bond Future	1,443.1400	1.4431	1,972.0700	1.9721	36.651	0	0	800
2020/05/20	2030	06/08/2020	9.11	Put	Bond Future	3,437.5700	3.4376	2,762.6900	2.7627	(19.632)	0	0	0
2020/05/20	2030	06/08/2020	11.25	Put	Bond Future	218.5700	0.2186	141.2800	0.1413	(35.362)	0	0	0
2020/05/20	2030	06/08/2020	10.21	Put	Bond Future	1,014.4700	1.0145	778.2600	0.7783	(23.284)	0	0	0
2020/05/20	2030	06/08/2020	10.00	Put	Bond Future	1,291.8400	1.2918	999.8000	0.9998	(22.607)	0	0	0
2020/05/20	2030	06/08/2020	10.75	Call	Bond Future	8,228.6300	8.2286	9,394.7800	9.3948	14.172	0	0	0
2020/05/20	2030	06/08/2020	10.05	Call	Bond Future	5,199.4500	5.1995	6,243.6500	6.2437	20.083	0	0	0
2020/05/20	2030	06/08/2020	9.75	Call	Bond Future	4,021.5000	4.0215	4,963.7700	4.9638	23.431	0	0	450
2020/05/20	2030	06/08/2020	9.42	Put	Bond Future	2,490.6700	2.4907	1,957.3500	1.9574	(21.413)	0	0	800
2020/05/20	2030	06/08/2020	9.10	Call	Bond Future	1,996.4400	1.9964	2,639.2600	2.6393	32.198	0	0	0
2020/05/20	2030	06/08/2020	9.10	Put	Bond Future	3,471.6900	3.4717	2,792.4700	2.7925	(19.565)	0	0	0
2020/05/20	2030	06/08/2020	11.47	Call	Bond Future	11,519.6900	11.5197	12,787.0100	12.7870	11.001	0	0	0
2020/05/20	2030	06/08/2020	11.47	Put	Bond Future	147.4500	0.1474	92.7300	0.0927	(37.111)	0	0	650
2020/05/20	2030	06/08/2020	10.21	Call	Bond Future	5,870.7600	5.8708	6,956.5900	6.9566	18.496	0	0	650
2020/05/20	2030	06/08/2020	10.87	Call	Bond Future	8,765.3400	8.7653	9,954.2600	9.9543	13.564	0	0	0
2020/05/20	2030	06/08/2020	10.87	Put	Bond Future	411.7300	0.4117	278.6100	0.2786	(32.332)	0	0	650
2020/05/20	2030	06/08/2020	10.75	Put	Bond Future	496.8200	0.4968	340.9300	0.3409	(31.378)	0	0	0
2020/05/20	2030	06/08/2020	9.20	Put	Bond Future	3,141.2900	3.1413	2,505.8300	2.5058	(20.229)	0	0	0
2020/05/20	2030	06/08/2020	9.20	Call	Bond Future	2,260.7900	2.2608	2,947.3700	2.9474	30.369	0	0	323
2020/05/20	2030	06/08/2020	8.50	Put	Bond Future	5,993.2900	5.9933	5,012.0200	5.0120	(16.373)	0	0	0
2020/05/20	2030	06/08/2020	8.50	Call	Bond Future	842.7800	0.8428	1,183.5500	1.1836	40.434	0	0	323
2020/05/20	2030	05/11/2020	8.10	Put	Bond Future	9,523.7500	9.5238	8,489.0200	8.4890	(10.865)	0	0	0

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2020/05/20	2030	05/11/2020	8.73	Call	Bond Future	1,907.4900		1.9075	2,418.7100	2.4187	26.801	0	0	3,000
2020/05/20	2030	05/11/2020	10.06	Put	Bond Future	2,527.4500		2.5275	2,159.5700	2.1596	(14.555)	0	0	1,000
2020/05/20	2030	05/11/2020	9.39	Put	Bond Future	4,165.0600		4.1651	3,576.1700	3.5762	(14.139)	0	0	0
2020/05/20	2030	05/11/2020	9.38	Call	Bond Future	3,425.4900		3.4255	4,169.9100	4.1699	21.732	0	0	0
2020/05/20	2030	05/11/2020			Bond Future	9.5146		93.0301	9.2817	94.3666	(2.448)	0.0000	0.0000	0
2020/05/20	2030	05/11/2020	8.85	Put	Bond Future	6,025.0900		6.0251	5,248.7200	5.2487	(12.886)	0	0	0
2020/05/20	2030	05/11/2020	8.85	Call	Bond Future	2,142.4500		2.1425	2,702.5500	2.7025	26.143	0	0	3,000
2020/05/20	2030	05/11/2020	9.61	Call	Bond Future	4,089.2100		4.0892	4,905.7200	4.9057	19.967	0	0	0
2020/05/20	2030	05/11/2020	9.61	Put	Bond Future	3,549.1400		3.5491	3,029.1800	3.0292	(14.650)	0	0	3,000
2020/05/20	2030	05/11/2020	8.34	Put	Bond Future	8,303.3300		8.3033	7,332.8000	7.3328	(11.688)	0	0	0
2020/05/20	2030	05/11/2020	8.34	Call	Bond Future	1,294.1700		1.2942	1,660.1100	1.6601	28.276	0	0	1,000
2020/05/20	2030	05/11/2020	9.04	Put	Bond Future	5,307.6600		5.3077	4,605.1500	4.6051	(13.236)	0	0	0
2020/05/20	2030	05/11/2020	9.04	Call	Bond Future	2,556.6600		2.5567	3,190.6200	3.1906	24.796	0	0	1,000
2020/05/20	2030	05/11/2020	8.36	Put	Bond Future	8,205.6300		8.2056	7,240.7300	7.2407	(11.759)	0	0	0
2020/05/20	2030	05/11/2020	9.86	Put	Bond Future	2,940.9600		2.9410	2,506.5100	2.5065	(14.772)	0	0	14,160
2020/05/20	2030	05/11/2020	8.10	Call	Bond Future	997.1100		0.9971	1,298.8500	1.2988	30.261	0	0	3,000
2020/05/20	2030	05/11/2020	8.73	Put	Bond Future	6,514.0100		6.5140	5,688.7600	5.6888	(12.669)	0	0	0
2020/05/20	2030	05/11/2020	9.23	Put	Bond Future	4,661.1500		4.6612	4,023.3700	4.0234	(13.683)	0	0	0
2020/05/20	2030	05/11/2020	10.06	Call	Bond Future	5,559.6800		5.5597	6,528.2700	6.5283	17.422	0	0	0
2020/05/20	2030	05/11/2020	10.37	Put	Bond Future	2,008.7500		2.0088	1,720.3100	1.7203	(14.359)	0	0	15,758
2020/05/20	2030	05/11/2020	9.39	Call	Bond Future	3,453.0500		3.4531	4,200.6300	4.2006	21.650	0	0	0
2020/05/20	2030	05/11/2020	9.38	Put	Bond Future	4,194.9500		4.1950	3,602.9000	3.6029	(14.113)	0	0	0
2020/05/20	2030	05/11/2020	8.36	Call	Bond Future	1,321.5700		1.3216	1,693.1400	1.6931	28.116	0	0	14,160
2020/05/20	2030	05/11/2020	8.86	Put	Bond Future	5,985.7000		5.9857	5,213.1400	5.2131	(12.907)	0	0	0
2020/05/20	2030	05/11/2020	8.86	Call	Bond Future	2,163.0600		2.1631	2,726.9700	2.7270	26.070	0	0	14,160
2020/05/20	2030	05/11/2020	9.86	Call	Bond Future	4,876.8300		4.8768	5,778.8500	5.7788	18.496	0	0	0
2020/05/20	2030	05/11/2020	9.23	Call	Bond Future	3,024.2800		3.0243	3,722.9700	3.7230	23.103	0	0	3,000
2020/05/20	2030	05/11/2020	10.47	Call	Bond Future	7,091.4400		7.0914	8,160.3600	8.1604	15.073	0	0	0
2020/05/20	2030	05/11/2020	10.47	Put	Bond Future	1,866.5600		1.8666	1,599.0100	1.5990	(14.334)	0	0	3,000
2020/05/20	2030	05/11/2020	8.53	Put	Bond Future	7,400.8400		7.4008	6,489.0300	6.4890	(12.320)	0	0	0
2020/05/20	2030	05/11/2020	8.53	Call	Bond Future	1,571.8500		1.5719	1,996.5100	1.9965	27.017	0	0	15,758
2020/05/20	2030	05/11/2020	9.03	Put	Bond Future	5,343.2100		5.3432	4,637.6200	4.6376	(13.205)	0	0	0
2020/05/20	2030	05/11/2020	9.03	Call	Bond Future	2,533.0900		2.5331	3,163.9700	3.1640	24.906	0	0	15,758
2020/05/20	2030	05/11/2020	10.37	Call	Bond Future	6,705.5400		6.7055	7,753.5700	7.7536	15.629	0	0	0
2020/05/20	2030	05/11/2020	9.40	Call	Bond Future	3,480.9700		3.4810	4,231.4600	4.2315	21.560	0	0	0
2020/05/20	2030	05/11/2020	9.40	Put	Bond Future	4,135.5800		4.1356	3,549.6000	3.5496	(14.169)	0	0	0
2020/05/20	2030	04/02/2021	9.12	Call	Bond Future	2,964.3300		2.9643	3,648.9800	3.6490	23.096	0	0	1,000
2020/05/20	2030	04/02/2021	8.36	Call	Bond Future	1,586.9800		1.5870	2,056.4300	2.0564	29.581	0	0	800
2020/05/20	2030	04/02/2021	9.16	Call	Bond Future	3,056.6800		3.0567	3,753.3600	3.7534	22.792	0	0	0
2020/05/20	2030	04/02/2021	9.15	Put	Bond Future	6,092.9900		6.0930	5,434.0000	5.4340	(10.816)	0	0	0
2020/05/20	2030	04/02/2021			Bond Future	9.6930		90.1972	9.4500	91.5500	(2.507)	0.0000	0.0000	0
2020/05/20	2030	04/02/2021	8.37	Put	Bond Future	9,295.8100		9.2958	8,415.1000	8.4151	(9.474)	0	0	0
2020/05/20	2030	04/02/2021	8.37	Call	Bond Future	1,600.7900		1.6008	2,072.9000	2.0729	29.492	0	0	1,000
2020/05/20	2030	04/02/2021	9.17	Call	Bond Future	3,080.0800		3.0801	3,779.6100	3.7796	22.711	0	0	0
2020/05/20	2030	04/02/2021	9.17	Put	Bond Future	6,024.6300		6.0246	5,371.3400	5.3713	(10.844)	0	0	0
2020/05/20	2030	04/02/2021	9.12	Put	Bond Future	6,196.9100		6.1969	5,528.7400	5.5287	(10.782)	0	0	0
2020/05/20	2030	04/02/2021	8.36	Put	Bond Future	9,343.3400		9.3433	8,459.9700	8.4600	(9.455)	0	0	0
2020/05/20	2030	04/02/2021	9.16	Put	Bond Future	6,058.7400		6.0587	5,402.6000	5.4026	(10.830)	0	0	0

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2020/05/20	2030	04/02/2021	9.15	Call	Bond Future	3,033.3700	3.0334	3,727.2000	3.7272	22.873	0	0	0
2020/05/20	2030	04/02/2021	8.86	Put	Bond Future	7,155.0800	7.1551	6,410.5500	6.4105	(10.406)	0	0	0
2020/05/20	2030	04/02/2021	8.86	Call	Bond Future	2,405.9300	2.4059	3,014.2200	3.0142	25.283	0	0	800
2020/05/20	2030	04/02/2021	10.20	Call	Bond Future	6,001.3400	6.0013	6,960.9900	6.9610	15.991	0	0	0
2020/05/20	2030	04/02/2021	10.20	Put	Bond Future	3,261.5200	3.2615	2,868.3500	2.8683	(12.055)	0	0	1,800
2020/05/20	2030	06/05/2021	10.04	Put	Bond Future	4,806.4200	4.8064	4,345.3200	4.3453	(9.593)	0	0	700
2020/05/20	2030	06/05/2021	9.15	Call	Bond Future	3,354.2800	3.3543	4,063.0400	4.0630	21.130	0	0	700
2020/05/20	2030	06/05/2021	11.69	Call	Bond Future	10,974.7800	10.9748	12,138.1300	12.1381	10.600	0	0	0
2020/05/20	2030	06/05/2021	11.70	Put	Bond Future	1,961.9500	1.9619	1,756.8400	1.7568	(10.454)	0	0	0
2020/05/20	2030	06/05/2021			Bond Future	9.8855	91.3324	9.6317	92.7021	(2.567)	0.0000	0.0000	0
2020/05/20	2030	06/05/2021	10.74	Call	Bond Future	7,833.0500	7.8330	8,863.3500	8.8634	13.153	0	0	0
2020/05/20	2030	06/05/2021	10.74	Put	Bond Future	3,414.7600	3.4148	3,075.4000	3.0754	(9.938)	0	0	700
2020/05/20	2030	06/05/2021	10.04	Call	Bond Future	5,627.0900	5.6271	6,535.6500	6.5357	16.146	0	0	0
2020/05/20	2030	06/05/2021	9.15	Put	Bond Future	7,399.8700	7.3999	6,738.9700	6.7390	(8.931)	0	0	0
2020/05/20	2030	06/05/2021	11.69	Put	Bond Future	1,974.6700	1.9747	1,768.3600	1.7684	(10.448)	0	0	0
2020/05/20	2030	06/05/2021	11.70	Call	Bond Future	11,008.5400	11.0085	12,173.0900	12.1731	10.579	0	0	0
2020/05/20	2030	06/05/2021	11.71	Call	Bond Future	11,042.3200	11.0423	12,208.0700	12.2081	10.557	0	0	0
2020/05/20	2030	06/05/2021	11.71	Put	Bond Future	1,949.2900	1.9493	1,745.3800	1.7454	(10.461)	0	0	0
2020/05/20	2032	06/08/2020	9.46	Put	Bond Future	6,220.7200	6.2207	5,122.9800	5.1230	(17.647)	0	0	0
2020/05/20	2032	06/08/2020	9.45	Call	Bond Future	962.4100	0.9624	1,485.4000	1.4854	54.342	0	0	0
2020/05/20	2032	06/08/2020	8.79	Put	Bond Future	10,095.7900	10.0958	8,709.2200	8.7092	(13.734)	0	0	0
2020/05/20	2032	06/08/2020	9.29	Put	Bond Future	7,113.7200	7.1137	5,932.0300	5.9320	(16.611)	0	0	0
2020/05/20	2032	06/08/2020			Bond Future	10.2921	89.3317	10.0268	90.9575	(2.578)	0.0000	0.0000	99,330
2020/05/20	2032	06/08/2020	9.91	Call	Bond Future	1,890.6600	1.8907	2,662.3000	2.6623	40.813	0	0	0
2020/05/20	2032	06/08/2020	9.91	Put	Bond Future	4,245.8300	4.2458	3,391.6800	3.3917	(20.117)	0	0	800
2020/05/20	2032	06/08/2020	9.46	Call	Bond Future	977.3600	0.9774	1,505.4100	1.5054	54.028	0	0	0
2020/05/20	2032	06/08/2020	9.45	Put	Bond Future	6,271.4000	6.2714	5,168.6000	5.1686	(17.585)	0	0	0
2020/05/20	2032	06/08/2020	8.79	Call	Bond Future	309.5300	0.3095	548.7500	0.5488	77.285	0	0	800
2020/05/20	2032	06/08/2020	9.29	Call	Bond Future	745.8100	0.7458	1,189.9100	1.1899	59.546	0	0	800
2020/05/20	2032	06/08/2020	9.47	Call	Bond Future	992.3400	0.9923	1,525.6100	1.5256	53.739	0	0	0
2020/05/20	2032	06/08/2020	9.47	Put	Bond Future	6,170.1300	6.1701	5,077.6100	5.0776	(17.707)	0	0	0
2020/05/20	2032	05/11/2020	9.61	Put	Bond Future	7,377.0700	7.3771	6,399.7300	6.3997	(13.248)	0	0	0
2020/05/20	2032	05/11/2020	10.99	Call	Bond Future	5,981.2600	5.9813	7,095.7800	7.0958	18.634	0	0	0
2020/05/20	2032	05/11/2020	9.44	Put	Bond Future	8,146.0800	8.1461	7,120.3400	7.1203	(12.592)	0	0	0
2020/05/20	2032	05/11/2020	11.08	Call	Bond Future	6,312.2600	6.3123	7,450.7400	7.4507	18.036	0	0	0
2020/05/20	2032	05/11/2020	9.77	Put	Bond Future	6,703.7200	6.7037	5,780.6400	5.7806	(13.770)	0	0	0
2020/05/20	2032	05/11/2020			Bond Future	10.4797	86.2836	10.2040	87.9277	(2.631)	0.0000	0.0000	0
2020/05/20	2032	05/11/2020	10.99	Put	Bond Future	3,049.1600	3.0492	2,519.5500	2.5196	(17.369)	0	0	3,000
2020/05/20	2032	05/11/2020	9.76	Call	Bond Future	2,360.3800	2.3604	3,077.2900	3.0773	30.373	0	0	0
2020/05/20	2032	05/11/2020	9.76	Put	Bond Future	6,744.7100	6.7447	5,817.4900	5.8175	(13.747)	0	0	0
2020/05/20	2032	05/11/2020	9.11	Call	Bond Future	1,206.1800	1.2062	1,733.3900	1.7334	43.709	0	0	3,000
2020/05/20	2032	05/11/2020	9.61	Call	Bond Future	2,040.3200	2.0403	2,707.1100	2.7071	32.681	0	0	3,000
2020/05/20	2032	05/11/2020	9.44	Call	Bond Future	1,713.2100	1.7132	2,331.6000	2.3316	36.095	0	0	1,000
2020/05/20	2032	05/11/2020	11.08	Put	Bond Future	2,877.5700	2.8776	2,371.9200	2.3719	(17.572)	0	0	1,000
2020/05/20	2032	05/11/2020	9.77	Call	Bond Future	2,382.3900	2.3824	3,103.4400	3.1034	30.266	0	0	0
2020/05/20	2032	05/11/2020	9.11	Put	Bond Future	9,818.7100	9.8187	8,701.7900	8.7018	(11.375)	0	0	0
2020/05/20	2032	05/11/2020	8.94	Put	Bond Future	10,767.0600	10.7671	9,590.3800	9.5904	(10.929)	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
2020/05/20	2032	05/11/2020	8.94	Call	Bond Future	1,004.2800	1.0043	1,471.7300	1.4717	46.546	0	0	1,000
2020/05/20	2032	05/11/2020	9.75	Call	Bond Future	2,338.2500	2.3382	3,051.2600	3.0513	30.493	0	0	0
2020/05/20	2032	05/11/2020	9.75	Put	Bond Future	6,785.6500	6.7857	5,854.5300	5.8545	(13.722)	0	0	0
2020/05/20	2032	04/02/2021	9.29	Call	Bond Future	1,723.7600	1.7238	2,426.0600	2.4261	40.742	0	0	800
2020/05/20	2032	04/02/2021	10.82	Put	Bond Future	4,514.9600	4.5150	3,988.7600	3.9888	(11.655)	0	0	800
2020/05/20	2032	04/02/2021	9.63	Call	Bond Future	2,291.9100	2.2919	3,086.4100	3.0864	34.665	0	0	0
2020/05/20	2032	04/02/2021			Bond Future	10.6779	87.3710	10.3908	89.0354	(2.688)	0.0000	0.0000	0
2020/05/20	2032	04/02/2021	8.79	Put	Bond Future	12,921.0600	12.9211	11,792.3000	11.7923	(8.736)	0	0	0
2020/05/20	2032	04/02/2021	8.79	Call	Bond Future	1,104.6500	1.1047	1,640.2500	1.6403	48.486	0	0	800
2020/05/20	2032	04/02/2021	9.61	Call	Bond Future	2,252.8100	2.2528	3,044.6700	3.0447	35.150	0	0	0
2020/05/20	2032	04/02/2021	9.61	Put	Bond Future	8,677.4500	8.6775	7,804.9500	7.8050	(10.055)	0	0	0
2020/05/20	2032	04/02/2021	9.29	Put	Bond Future	10,202.7800	10.2028	9,240.7200	9.2407	(9.429)	0	0	0
2020/05/20	2032	04/02/2021	10.82	Call	Bond Future	5,322.8300	5.3228	6,460.9900	6.4610	21.383	0	0	0
2020/05/20	2032	04/02/2021	9.63	Put	Bond Future	8,590.2100	8.5902	7,720.3500	7.7203	(10.126)	0	0	0
2020/05/20	2032	04/02/2021	9.62	Call	Bond Future	2,272.3100	2.2723	3,065.5000	3.0655	34.907	0	0	0
2020/05/20	2032	04/02/2021	9.62	Put	Bond Future	8,633.7500	8.6338	7,762.5800	7.7626	(10.090)	0	0	0
2020/05/20	2032	06/05/2021	12.12	Put	Bond Future	3,162.3800	3.1624	2,950.5200	2.9505	(6.699)	0	0	0
2020/05/20	2032	06/05/2021			Bond Future	10.8867	84.3222	10.5876	86.0073	(2.748)	0.0000	0.0000	0
2020/05/20	2032	06/05/2021	12.11	Call	Bond Future	9,612.9700	9.6130	11,084.8200	11.0848	15.311	0	0	0
2020/05/20	2032	06/05/2021	12.11	Put	Bond Future	3,180.4300	3.1804	2,967.1300	2.9671	(6.707)	0	0	0
2020/05/20	2032	06/05/2021	12.12	Call	Bond Future	9,644.6200	9.6446	11,117.9100	11.1179	15.276	0	0	0
2020/05/20	2032	06/05/2021	12.10	Call	Bond Future	9,581.3400	9.5813	11,051.7600	11.0518	15.347	0	0	0
2020/05/20	2032	06/05/2021	12.10	Put	Bond Future	3,198.5600	3.1986	2,983.8300	2.9838	(6.713)	0	0	0
2020/05/20	2033	06/08/2020			Bond Future	95.9450	95.9450	96.0324	96.0324	0.091	0.0000	0.0000	11,474
2020/05/20	2033	05/11/2020			Bond Future	95.9364	95.9364	96.0232	96.0232	0.090	0.0000	0.0000	0
2020/05/20	2033	04/02/2021			Bond Future	97.1674	97.1674	97.2549	97.2549	0.090	0.0000	0.0000	0
2020/05/20	2033	06/05/2021			Bond Future	97.1832	97.1832	97.2715	97.2715	0.091	0.0000	0.0000	0
2020/05/20	2037	06/08/2020	9.88	Put	Bond Future	10,243.8800	10.2439	8,838.8600	8.8389	(13.716)	0	0	0
2020/05/20	2037	06/08/2020			Bond Future	11.3365	79.3200	11.0549	81.0880	(2.484)	0.0000	0.0000	87,470
2020/05/20	2037	06/08/2020	9.87	Call	Bond Future	399.4000	0.3994	758.0400	0.7580	89.795	0	0	0
2020/05/20	2037	06/08/2020	9.87	Put	Bond Future	10,310.4700	10.3105	8,901.0900	8.9011	(13.669)	0	0	0
2020/05/20	2037	06/08/2020	9.88	Call	Bond Future	406.6300	0.4066	769.6300	0.7696	89.270	0	0	0
2020/05/20	2037	06/08/2020	9.86	Call	Bond Future	392.2800	0.3923	746.5900	0.7466	90.321	0	0	0
2020/05/20	2037	06/08/2020	9.86	Put	Bond Future	10,377.2500	10.3772	8,963.5400	8.9635	(13.623)	0	0	0
2020/05/20	2037	05/11/2020	10.18	Call	Bond Future	1,421.6600	1.4217	2,133.8100	2.1338	50.093	0	0	0
2020/05/20	2037	05/11/2020	10.17	Put	Bond Future	10,303.6300	10.3036	9,223.3300	9.2233	(10.485)	0	0	0
2020/05/20	2037	05/11/2020			Bond Future	11.5323	80.2977	11.2399	82.0860	(2.535)	0.0000	0.0000	0
2020/05/20	2037	05/11/2020	10.19	Call	Bond Future	1,435.8200	1.4358	2,152.1500	2.1522	49.890	0	0	0
2020/05/20	2037	05/11/2020	10.19	Put	Bond Future	10,190.3500	10.1903	9,118.4000	9.1184	(10.519)	0	0	0
2020/05/20	2037	05/11/2020	10.17	Call	Bond Future	1,407.5900	1.4076	2,115.5700	2.1156	50.297	0	0	0
2020/05/20	2037	05/11/2020	10.18	Put	Bond Future	10,246.9000	10.2469	9,170.7700	9.1708	(10.502)	0	0	0
2020/05/20	2037	04/02/2021	13.73	Call	Bond Future	12,010.5300	12.0105	13,756.3700	13.7564	14.536	0	0	0
2020/05/20	2037	04/02/2021	10.85	Call	Bond Future	2,961.3800	2.9614	3,997.3500	3.9974	34.983	0	0	0
2020/05/20	2037	04/02/2021	10.35	Call	Bond Future	1,979.7800	1.9798	2,892.8700	2.8929	46.121	0	0	0
2020/05/20	2037	04/02/2021	10.28	Put	Bond Future	11,200.4200	11.2004	10,276.1900	10.2762	(8.252)	0	0	0
2020/05/20	2037	04/02/2021	10.27	Call	Bond Future	1,857.6200	1.8576	2,739.8300	2.7398	47.491	0	0	0

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2020/05/20	2037	04/02/2021			Bond Future	11.7424	77.0542	11.4380	78.8645	(2.592)	0.0000	0.0000	0
2020/05/20	2037	04/02/2021	11.97	Put	Bond Future	4,739.5600	4.7396	4,295.4500	4.2955	(9.370)	0	0	0
2020/05/20	2037	04/02/2021	11.97	Call	Bond Future	6,051.8300	6.0518	7,418.0300	7.4180	22.575	0	0	300
2020/05/20	2037	04/02/2021	9.65	Put	Bond Future	14,963.6000	14.9636	13,801.1600	13.8012	(7.768)	0	0	0
2020/05/20	2037	04/02/2021	9.65	Call	Bond Future	1,083.9600	1.0840	1,731.8300	1.7318	59.769	0	0	72
2020/05/20	2037	04/02/2021	11.90	Call	Bond Future	5,825.6000	5.8256	7,181.3900	7.1814	23.273	0	0	0
2020/05/20	2037	04/02/2021	13.73	Put	Bond Future	1,635.2200	1.6352	1,570.7500	1.5707	(3.943)	0	0	300
2020/05/20	2037	04/02/2021	10.85	Put	Bond Future	8,459.0800	8.4591	7,684.7400	7.6847	(9.154)	0	0	72
2020/05/20	2037	04/02/2021	10.35	Put	Bond Future	10,822.9800	10.8230	9,925.7600	9.9258	(8.290)	0	0	72
2020/05/20	2037	04/02/2021	10.28	Call	Bond Future	1,872.5900	1.8726	2,758.6700	2.7587	47.318	0	0	0
2020/05/20	2037	04/02/2021	10.27	Put	Bond Future	11,255.0200	11.2550	10,326.9200	10.3269	(8.246)	0	0	0
2020/05/20	2037	04/02/2021	11.90	Put	Bond Future	4,913.1900	4.9132	4,458.6700	4.4587	(9.251)	0	0	240
2020/05/20	2037	04/02/2021	10.48	Put	Bond Future	10,143.7200	10.1437	9,296.6200	9.2966	(8.351)	0	0	0
2020/05/20	2037	04/02/2021	10.48	Call	Bond Future	2,189.7600	2.1898	3,152.9700	3.1530	43.987	0	0	240
2020/05/20	2037	04/02/2021	10.29	Call	Bond Future	1,887.6600	1.8877	2,777.5900	2.7776	47.145	0	0	0
2020/05/20	2037	04/02/2021	10.29	Put	Bond Future	11,146.0100	11.1460	10,225.6300	10.2256	(8.257)	0	0	0
2020/05/20	2037	06/05/2021	12.42	Call	Bond Future	7,791.9500	7.7920	9,150.6200	9.1506	17.437	0	0	0
2020/05/20	2037	06/05/2021			Bond Future	11.9637	78.0241	11.6467	79.8570	(2.650)	0.0000	0.0000	0
2020/05/20	2037	06/05/2021	12.42	Put	Bond Future	5,268.2500	5.2683	4,793.9800	4.7940	(9.002)	0	0	0
2020/05/20	2037	06/05/2021	12.43	Call	Bond Future	7,825.0000	7.8250	9,184.8200	9.1848	17.378	0	0	0
2020/05/20	2037	06/05/2021	12.44	Put	Bond Future	5,226.7800	5.2268	4,754.5000	4.7545	(9.036)	0	0	0
2020/05/20	2037	06/05/2021	12.43	Put	Bond Future	5,247.4700	5.2475	4,774.3500	4.7744	(9.016)	0	0	0
2020/05/20	2037	06/05/2021	12.44	Call	Bond Future	7,858.0900	7.8581	9,218.7500	9.2188	17.315	0	0	0
2020/05/20	2038	06/08/2020			Bond Future	105.8767	105.8767	105.8313	105.8313	(0.043)	0.0000	0.0000	10,496
2020/05/20	2038	05/11/2020			Bond Future	107.2057	107.2057	107.1576	107.1576	(0.045)	0.0000	0.0000	0
2020/05/20	2038	04/02/2021			Bond Future	106.8677	106.8677	106.8183	106.8183	(0.046)	0.0000	0.0000	0
2020/05/20	2038	06/05/2021			Bond Future	108.2368	108.2368	108.1869	108.1869	(0.046)	0.0000	0.0000	0
2020/05/20	2040	06/08/2020	10.03	Call	Bond Future	284.9600	0.2850	639.3600	0.6394	124.368	0	0	0
2020/05/20	2040	06/08/2020	10.04	Call	Bond Future	290.7100	0.2907	649.8100	0.6498	123.525	0	0	0
2020/05/20	2040	06/08/2020	10.02	Put	Bond Future	11,665.9900	11.6660	10,077.5600	10.0776	(13.616)	0	0	0
2020/05/20	2040	06/08/2020	10.85	Call	Bond Future	1,306.9300	1.3069	2,056.1300	2.0561	57.325	0	0	0
2020/05/20	2040	06/08/2020	11.26	Put	Bond Future	4,633.7000	4.6337	3,715.5400	3.7155	(19.815)	0	0	517
2020/05/20	2040	06/08/2020			Bond Future	11.6203	80.2380	11.3227	82.1761	(2.561)	0.0000	0.0000	52,293
2020/05/20	2040	06/08/2020	10.04	Put	Bond Future	11,519.4200	11.5194	9,940.3600	9.9404	(13.708)	0	0	0
2020/05/20	2040	06/08/2020	10.02	Call	Bond Future	279.3000	0.2793	629.0300	0.6290	125.217	0	0	0
2020/05/20	2040	06/08/2020	10.03	Put	Bond Future	11,592.6100	11.5926	10,008.8500	10.0088	(13.662)	0	0	0
2020/05/20	2040	06/08/2020	10.85	Put	Bond Future	6,484.4700	6.4845	5,295.5100	5.2955	(18.336)	0	0	12,538
2020/05/20	2040	06/08/2020	11.26	Call	Bond Future	2,277.5600	2.2776	3,297.5600	3.2976	44.785	0	0	0
2020/05/20	2040	06/08/2020	9.57	Put	Bond Future	15,162.6500	15.1627	13,403.0200	13.4030	(11.605)	0	0	0
2020/05/20	2040	06/08/2020	10.79	Put	Bond Future	6,791.4200	6.7914	5,565.3200	5.5653	(18.054)	0	0	800
2020/05/20	2040	06/08/2020	9.57	Call	Bond Future	104.4000	0.1044	282.9300	0.2829	171.006	0	0	800
2020/05/20	2040	06/08/2020	10.07	Put	Bond Future	11,301.0800	11.3011	9,736.3600	9.7364	(13.846)	0	0	0
2020/05/20	2040	06/08/2020	10.07	Call	Bond Future	308.5300	0.3085	681.9700	0.6820	121.038	0	0	800
2020/05/20	2040	06/08/2020	10.79	Call	Bond Future	1,187.9200	1.1879	1,899.9800	1.9000	59.942	0	0	0
2020/05/20	2040	05/11/2020	11.00	Put	Bond Future	7,940.4700	7.9405	6,910.9000	6.9109	(12.966)	0	0	0
2020/05/20	2040	05/11/2020	10.23	Call	Bond Future	1,081.7500	1.0817	1,812.3900	1.8124	67.542	0	0	2,000

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2020/05/20	2040	05/11/2020	11.70	Put	Bond Future	5,251.3300	5.2513	4,512.0500	4.5120	(14.078)	0	0	2,000
2020/05/20	2040	05/11/2020	9.50	Call	Bond Future	439.1300	0.4391	856.4400	0.8564	95.031	0	0	2,000
2020/05/20	2040	05/11/2020	10.00	Call	Bond Future	830.9800	0.8310	1,455.0700	1.4551	75.103	0	0	2,230
2020/05/20	2040	05/11/2020	10.30	Call	Bond Future	1,181.2300	1.1812	1,932.1400	1.9321	63.570	0	0	0
2020/05/20	2040	05/11/2020			Bond Future	11.8202	81.2271	11.5109	83.1875	(2.617)	0.0000	0.0000	0
2020/05/20	2040	05/11/2020	9.73	Put	Bond Future	15,542.0500	15.5420	14,089.1300	14.0891	(9.348)	0	0	0
2020/05/20	2040	05/11/2020	9.73	Call	Bond Future	595.5900	0.5956	1,103.1000	1.1031	85.211	0	0	2,000
2020/05/20	2040	05/11/2020	10.23	Put	Bond Future	12,064.5300	12.0645	10,834.7400	10.8347	(10.193)	0	0	0
2020/05/20	2040	05/11/2020	10.30	Put	Bond Future	11,630.1900	11.6302	10,420.6700	10.4207	(10.400)	0	0	0
2020/05/20	2040	05/11/2020	11.00	Call	Bond Future	2,563.5600	2.5636	3,494.4200	3.4944	36.311	0	0	2,230
2020/05/20	2040	05/11/2020	11.70	Call	Bond Future	4,498.6900	4.4987	5,719.8400	5.7198	27.145	0	0	0
2020/05/20	2040	05/11/2020	9.50	Put	Bond Future	17,301.5600	17.3016	15,758.4400	15.7584	(8.919)	0	0	0
2020/05/20	2040	05/11/2020	10.00	Put	Bond Future	13,603.6900	13.6037	12,267.3500	12.2673	(9.823)	0	0	0
2020/05/20	2040	05/11/2020	10.31	Call	Bond Future	1,196.7100	1.1967	1,949.6700	1.9497	62.919	0	0	0
2020/05/20	2040	05/11/2020	10.32	Put	Bond Future	11,509.6800	11.5097	10,304.2500	10.3042	(10.473)	0	0	0
2020/05/20	2040	05/11/2020	11.50	Call	Bond Future	3,875.4100	3.8754	5,045.2200	5.0452	30.185	0	0	0
2020/05/20	2040	05/11/2020	11.50	Put	Bond Future	5,906.4300	5.9064	5,115.8100	5.1158	(13.386)	0	0	2,000
2020/05/20	2040	05/11/2020	10.31	Put	Bond Future	11,569.8200	11.5698	10,362.3500	10.3623	(10.436)	0	0	0
2020/05/20	2040	05/11/2020	10.32	Call	Bond Future	1,212.3200	1.2123	1,967.3200	1.9673	62.277	0	0	0
2020/05/20	2040	04/02/2021	9.49	Call	Bond Future	658.2200	0.6582	1,225.5000	1.2255	86.184	0	0	500
2020/05/20	2040	04/02/2021	9.57	Put	Bond Future	18,246.2200	18.2462	16,859.9200	16.8599	(7.598)	0	0	0
2020/05/20	2040	04/02/2021	10.07	Put	Bond Future	14,683.9000	14.6839	13,505.6200	13.5056	(8.024)	0	0	0
2020/05/20	2040	04/02/2021	10.42	Put	Bond Future	12,460.5400	12.4605	11,436.9300	11.4369	(8.215)	0	0	0
2020/05/20	2040	04/02/2021			Bond Future	12.0350	77.7450	11.7126	79.7297	(2.679)	0.0000	0.0000	0
2020/05/20	2040	04/02/2021	10.07	Call	Bond Future	1,188.8600	1.1889	1,995.2200	1.9952	67.826	0	0	800
2020/05/20	2040	04/02/2021	11.74	Call	Bond Future	4,650.0300	4.6500	6,009.1200	6.0091	29.228	0	0	0
2020/05/20	2040	04/02/2021	11.74	Put	Bond Future	6,462.5600	6.4626	5,837.0100	5.8370	(9.680)	0	0	800
2020/05/20	2040	04/02/2021	10.41	Call	Bond Future	1,617.6100	1.6176	2,574.1800	2.5742	59.135	0	0	0
2020/05/20	2040	04/02/2021	10.41	Put	Bond Future	12,520.9400	12.5209	11,492.8700	11.4929	(8.211)	0	0	0
2020/05/20	2040	04/02/2021	9.49	Put	Bond Future	18,857.6600	18.8577	17,440.3000	17.4403	(7.516)	0	0	0
2020/05/20	2040	04/02/2021	9.57	Call	Bond Future	717.8700	0.7179	1,316.2100	1.3162	83.349	0	0	800
2020/05/20	2040	04/02/2021	10.42	Call	Bond Future	1,631.6700	1.6317	2,592.7000	2.5927	58.899	0	0	0
2020/05/20	2040	04/02/2021	10.24	Put	Bond Future	13,575.9300	13.5759	12,472.2700	12.4723	(8.130)	0	0	0
2020/05/20	2040	04/02/2021	10.24	Call	Bond Future	1,391.4800	1.3915	2,272.4600	2.2725	63.312	0	0	500
2020/05/20	2040	04/02/2021	11.57	Call	Bond Future	4,173.2900	4.1733	5,468.6600	5.4687	31.040	0	0	0
2020/05/20	2040	04/02/2021	11.57	Put	Bond Future	7,061.9300	7.0619	6,372.6600	6.3727	(9.760)	0	0	500
2020/05/20	2040	04/02/2021	10.40	Call	Bond Future	1,603.6400	1.6036	2,555.7500	2.5557	59.372	0	0	0
2020/05/20	2040	04/02/2021	10.40	Put	Bond Future	12,581.5300	12.5815	11,549.0000	11.5490	(8.207)	0	0	0
2020/05/20	2040	06/05/2021	12.44	Put	Bond Future	6,029.5800	6.0296	5,567.2100	5.5672	(7.668)	0	0	0
2020/05/20	2040	06/05/2021			Bond Future	12.2607	78.7236	11.9244	80.7331	(2.743)	0.0000	0.0000	0
2020/05/20	2040	06/05/2021	12.43	Call	Bond Future	7,034.6000	7.0346	8,580.8300	8.5808	21.980	0	0	0
2020/05/20	2040	06/05/2021	12.43	Put	Bond Future	6,054.6300	6.0546	5,591.3900	5.5914	(7.651)	0	0	0
2020/05/20	2040	06/05/2021	12.44	Call	Bond Future	7,066.7900	7.0668	8,613.8900	8.6139	21.893	0	0	0
2020/05/20	2040	06/05/2021	12.42	Call	Bond Future	7,002.1500	7.0022	8,547.8200	8.5478	22.074	0	0	0
2020/05/20	2040	06/05/2021	12.42	Put	Bond Future	6,079.4800	6.0795	5,615.6800	5.6157	(7.629)	0	0	0
2020/05/20	2044	06/08/2020	9.88	Call	Bond Future	184.7200	0.1847	455.2900	0.4553	146.476	0	0	0
2020/05/20	2044	06/08/2020	9.98	Call	Bond Future	229.2000	0.2292	541.7800	0.5418	136.379	0	0	602

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
2020/05/20	2044	06/08/2020	11.09	Put	Bond Future	5,565.4800	5.5655	4,460.7300	4.4607	(19.850)	0	0	602
2020/05/20	2044	06/08/2020	9.01	Call	Bond Future	19.3300	0.0193	73.7900	0.0738	281.738	0	0	140
2020/05/20	2044	06/08/2020	9.66	Call	Bond Future	111.5200	0.1115	303.1300	0.3031	171.817	0	0	140
2020/05/20	2044	06/08/2020			Bond Future	11.6643	77.0399	11.3720	78.9416	(2.506)	0.0000	0.0000	79,247
2020/05/20	2044	06/08/2020	9.86	Call	Bond Future	176.7500	0.1768	439.3700	0.4394	148.583	0	0	0
2020/05/20	2044	06/08/2020	9.86	Put	Bond Future	13,334.4600	13.3345	11,695.4700	11.6955	(12.291)	0	0	0
2020/05/20	2044	06/08/2020	9.36	Put	Bond Future	17,536.1200	17.5361	15,746.7600	15.7468	(10.204)	0	0	0
2020/05/20	2044	06/08/2020	9.36	Call	Bond Future	52.2500	0.0522	164.5000	0.1645	214.833	0	0	602
2020/05/20	2044	06/08/2020	9.98	Put	Bond Future	12,397.2000	12.3972	10,808.1700	10.8082	(12.818)	0	0	0
2020/05/20	2044	06/08/2020	9.88	Put	Bond Future	13,176.2200	13.1762	11,545.1800	11.5452	(12.379)	0	0	0
2020/05/20	2044	06/08/2020	11.09	Call	Bond Future	1,751.4600	1.7515	2,548.3200	2.5483	45.497	0	0	0
2020/05/20	2044	06/08/2020	9.01	Put	Bond Future	20,737.9800	20.7380	18,890.8300	18.8908	(8.907)	0	0	0
2020/05/20	2044	06/08/2020	9.66	Put	Bond Future	14,959.7400	14.9597	13,249.7400	13.2497	(11.431)	0	0	0
2020/05/20	2044	06/08/2020	9.87	Call	Bond Future	180.7000	0.1807	447.2800	0.4473	147.526	0	0	0
2020/05/20	2044	06/08/2020	9.87	Put	Bond Future	13,255.2400	13.2552	11,620.2100	11.6202	(12.335)	0	0	0
2020/05/20	2044	06/08/2020	10.93	Call	Bond Future	1,395.1200	1.3951	2,103.7000	2.1037	50.790	0	0	0
2020/05/20	2044	06/08/2020	10.93	Put	Bond Future	6,329.8900	6.3299	5,136.8600	5.1369	(18.848)	0	0	140
2020/05/20	2044	05/11/2020	11.06	Put	Bond Future	7,862.3000	7.8623	6,879.3000	6.8793	(12.503)	0	0	525
2020/05/20	2044	05/11/2020	11.43	Call	Bond Future	3,583.7300	3.5837	4,699.9100	4.6999	31.146	0	0	0
2020/05/20	2044	05/11/2020	9.72	Put	Bond Future	16,078.9800	16.0790	14,642.2000	14.6422	(8.936)	0	0	0
2020/05/20	2044	05/11/2020	9.97	Call	Bond Future	753.9600	0.7540	1,348.1100	1.3481	78.804	0	0	568
2020/05/20	2044	05/11/2020	9.29	Put	Bond Future	19,601.1300	19.6011	18,004.7600	18.0048	(8.144)	0	0	0
2020/05/20	2044	05/11/2020	9.96	Put	Bond Future	14,276.6800	14.2767	12,942.7800	12.9428	(9.343)	0	0	0
2020/05/20	2044	05/11/2020	10.36	Call	Bond Future	1,216.6100	1.2166	1,963.5100	1.9635	61.392	0	0	0
2020/05/20	2044	05/11/2020			Bond Future	11.8580	77.9896	11.5540	79.9132	(2.563)	0.0000	0.0000	0
2020/05/20	2044	05/11/2020	9.72	Call	Bond Future	547.2200	0.5472	1,034.0200	1.0340	88.959	0	0	1,815
2020/05/20	2044	05/11/2020	9.97	Put	Bond Future	14,204.1900	14.2042	12,874.7600	12.8748	(9.359)	0	0	0
2020/05/20	2044	05/11/2020	9.96	Call	Bond Future	744.7000	0.7447	1,334.3800	1.3344	79.184	0	0	0
2020/05/20	2044	05/11/2020	11.38	Call	Bond Future	3,445.6400	3.4456	4,539.5500	4.5395	31.748	0	0	0
2020/05/20	2044	05/11/2020	11.38	Put	Bond Future	6,508.8800	6.5089	5,679.2100	5.6792	(12.747)	0	0	568
2020/05/20	2044	05/11/2020	10.34	Call	Bond Future	1,185.1100	1.1851	1,928.0600	1.9281	62.690	0	0	0
2020/05/20	2044	05/11/2020	10.34	Put	Bond Future	11,695.7400	11.6957	10,515.1100	10.5151	(10.095)	0	0	0
2020/05/20	2044	05/11/2020	11.06	Call	Bond Future	2,627.3100	2.6273	3,567.8900	3.5679	35.800	0	0	0
2020/05/20	2044	05/11/2020	10.04	Put	Bond Future	13,702.6500	13.7027	12,404.8600	12.4049	(9.471)	0	0	0
2020/05/20	2044	05/11/2020	11.17	Put	Bond Future	7,372.2800	7.3723	6,444.3700	6.4444	(12.586)	0	0	1,815
2020/05/20	2044	05/11/2020	11.43	Put	Bond Future	6,316.6300	6.3166	5,509.2300	5.5092	(12.782)	0	0	1,815
2020/05/20	2044	05/11/2020	8.87	Put	Bond Future	23,390.8800	23.3909	21,673.8000	21.6738	(7.341)	0	0	0
2020/05/20	2044	05/11/2020	9.29	Call	Bond Future	297.1700	0.2972	624.3800	0.6244	110.109	0	0	568
2020/05/20	2044	05/11/2020	10.36	Put	Bond Future	11,572.9600	11.5730	10,396.2800	10.3963	(10.167)	0	0	0
2020/05/20	2044	05/11/2020	10.04	Call	Bond Future	821.2200	0.8212	1,447.0100	1.4470	76.202	0	0	525
2020/05/20	2044	05/11/2020	9.34	Put	Bond Future	19,172.6900	19.1727	17,593.0600	17.5931	(8.239)	0	0	0
2020/05/20	2044	05/11/2020	9.34	Call	Bond Future	320.3300	0.3203	664.2800	0.6643	107.374	0	0	525
2020/05/20	2044	05/11/2020	11.17	Call	Bond Future	2,895.2400	2.8952	3,890.9100	3.8909	34.390	0	0	0
2020/05/20	2044	05/11/2020	8.87	Call	Bond Future	151.3000	0.1513	357.8000	0.3578	136.484	0	0	1,815
2020/05/20	2044	05/11/2020	10.02	Put	Bond Future	13,844.8900	13.8449	12,538.0000	12.5380	(9.440)	0	0	0
2020/05/20	2044	05/11/2020	10.02	Call	Bond Future	801.5600	0.8016	1,418.2500	1.4182	76.936	0	0	1,815
2020/05/20	2044	05/11/2020	10.35	Call	Bond Future	1,200.8000	1.2008	1,945.7300	1.9457	62.036	0	0	0
2020/05/20	2044	05/11/2020	10.35	Put	Bond Future	11,634.2300	11.6342	10,455.5800	10.4556	(10.131)	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
2020/05/20	2044	04/02/2021	10.04	Put	Bond Future	15,230.8000	15.2308	14,064.5000	14.0645	(7.658)	0	0	0
2020/05/20	2044	04/02/2021	10.37	Call	Bond Future	1,506.7800	1.5068	2,434.5600	2.4346	61.574	0	0	0
2020/05/20	2044	04/02/2021	10.35	Put	Bond Future	13,162.9500	13.1630	12,134.4700	12.1345	(7.813)	0	0	0
2020/05/20	2044	04/02/2021			Bond Future	12.0659	74.5920	11.7489	76.5393	(2.627)	0.0000	0.0000	0
2020/05/20	2044	04/02/2021	10.37	Put	Bond Future	13,036.0900	13.0361	12,016.6000	12.0166	(7.821)	0	0	0
2020/05/20	2044	04/02/2021	10.35	Call	Bond Future	1,479.9300	1.4799	2,398.7200	2.3987	62.083	0	0	0
2020/05/20	2044	04/02/2021	10.04	Call	Bond Future	1,105.5500	1.1056	1,886.5200	1.8865	70.641	0	0	0
2020/05/20	2044	04/02/2021	10.84	Call	Bond Future	2,341.2900	2.3413	3,375.2300	3.3752	44.161	0	0	0
2020/05/20	2044	04/02/2021	10.36	Put	Bond Future	13,099.4300	13.0994	12,075.4400	12.0754	(7.817)	0	0	0
2020/05/20	2044	04/02/2021	10.84	Put	Bond Future	10,386.2800	10.3863	9,472.9500	9.4729	(8.794)	0	0	405
2020/05/20	2044	04/02/2021	10.29	Call	Bond Future	1,401.3800	1.4014	2,293.2400	2.2932	63.642	0	0	0
2020/05/20	2044	04/02/2021	10.29	Put	Bond Future	13,548.3000	13.5483	12,492.8900	12.4929	(7.790)	0	0	405
2020/05/20	2044	04/02/2021	9.66	Put	Bond Future	18,025.4000	18.0254	16,698.1700	16.6982	(7.363)	0	0	0
2020/05/20	2044	04/02/2021	9.66	Call	Bond Future	746.6600	0.7467	1,366.7000	1.3667	83.042	0	0	405
2020/05/20	2044	04/02/2021	10.36	Call	Bond Future	1,493.3200	1.4933	2,416.6000	2.4166	61.827	0	0	0
2020/05/20	2044	06/05/2021	12.43	Put	Bond Future	6,113.0200	6.1130	5,674.1800	5.6742	(7.179)	0	0	0
2020/05/20	2044	06/05/2021	12.44	Call	Bond Future	6,985.9800	6.9860	8,519.6500	8.5197	21.954	0	0	0
2020/05/20	2044	06/05/2021			Bond Future	12.2842	75.5309	11.9534	77.5025	(2.693)	0.0000	0.0000	0
2020/05/20	2044	06/05/2021	12.45	Call	Bond Future	7,017.9400	7.0179	8,552.1700	8.5522	21.862	0	0	0
2020/05/20	2044	06/05/2021	12.45	Put	Bond Future	6,062.8800	6.0629	5,625.4700	5.6255	(7.215)	0	0	0
2020/05/20	2044	06/05/2021	12.43	Call	Bond Future	6,954.0600	6.9541	8,486.8600	8.4869	22.042	0	0	0
2020/05/20	2044	06/05/2021	12.44	Put	Bond Future	6,087.8900	6.0879	5,649.9200	5.6499	(7.194)	0	0	0
2020/05/20	2046	06/08/2020			Bond Future	96.0833	96.0833	95.6838	95.6838	(0.416)	0.0000	0.0000	15,257
2020/05/20	2046	05/11/2020			Bond Future	95.5027	95.5027	95.0962	95.0962	(0.426)	0.0000	0.0000	0
2020/05/20	2046	04/02/2021			Bond Future	96.7283	96.7283	96.3161	96.3161	(0.426)	0.0000	0.0000	0
2020/05/20	2046	06/05/2021			Bond Future	96.1587	96.1587	95.7412	95.7412	(0.434)	0.0000	0.0000	0
2020/05/20	2050	06/08/2020			Bond Future	96.5210	96.5210	95.8057	95.8057	(0.741)	0.0000	0.0000	15,749
2020/05/20	2050	05/11/2020			Bond Future	97.7324	97.7324	97.0062	97.0062	(0.743)	0.0000	0.0000	0
2020/05/20	2050	04/02/2021			Bond Future	97.0761	97.0761	96.3402	96.3402	(0.758)	0.0000	0.0000	0
2020/05/20	2050	06/05/2021			Bond Future	98.3199	98.3199	97.5744	97.5744	(0.758)	0.0000	0.0000	0
2020/05/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	AL37	06/08/2020			Index Future	734.6690	734.6690	741.4500	741.4500	0.923	0.0000	0.0000	0
2020/05/20	AL37	05/11/2020			Index Future	743.7900	743.7900	750.6510	750.6510	0.922	0.0000	0.0000	0
2020/05/20	AL37	04/02/2021			Index Future	753.1530	753.1530	760.0990	760.0990	0.922	0.0000	0.0000	0
2020/05/20	AL37	06/05/2021			Index Future	762.6260	762.6260	769.6590	769.6590	0.922	0.0000	0.0000	0
2020/05/20	AL7T	06/08/2020			Index Future	802.0530	802.0530	814.2210	814.2210	1.517	0.0000	0.0000	0
2020/05/20	AL7T	05/11/2020			Index Future	812.0100	812.0100	824.3250	824.3250	1.517	0.0000	0.0000	0
2020/05/20	AL7T	04/02/2021			Index Future	822.2320	822.2320	834.7000	834.7000	1.516	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
2020/05/20	AL7T	06/05/2021			Index Future	832.5740	832.5740	845.1980	845.1980	1.516	0.0000	0.0000	0
2020/05/20	ALBI	06/08/2020			Index Future	698.3920	698.3920	709.6510	709.6510	1.612	0.0000	0.0000	211
2020/05/20	ALBI	05/11/2020			Index Future	707.0620	707.0620	718.4580	718.4580	1.612	0.0000	0.0000	0
2020/05/20	ALBI	04/02/2021			Index Future	715.9630	715.9630	727.5000	727.5000	1.611	0.0000	0.0000	0
2020/05/20	ALBI	06/05/2021			Index Future	724.9680	724.9680	736.6500	736.6500	1.611	0.0000	0.0000	0
2020/05/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/05/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	C213	28/02/2031			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
2020/05/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/20	ES33	06/08/2020			Bond Future	12.1845	72.7662	11.9012	74.2000	(2.325)	0.0000	0.0000	350
2020/05/20	ES33	05/11/2020			Bond Future	12.4334	69.8840	12.1384	71.3341	(2.373)	0.0000	0.0000	0
2020/05/20	ES33	04/02/2021			Bond Future	12.7006	70.7648	12.3926	72.2327	(2.425)	0.0000	0.0000	0
2020/05/20	ES33	06/05/2021			Bond Future	12.9756	67.8758	12.6540	69.3621	(2.478)	0.0000	0.0000	0
2020/05/20	ES42	06/08/2020			Bond Future	12.7007	71.7102	12.4013	73.3521	(2.357)	0.0000	0.0000	4,919
2020/05/20	ES42	05/11/2020			Bond Future	12.9488	68.3335	12.6358	69.9943	(2.417)	0.0000	0.0000	0
2020/05/20	ES42	04/02/2021			Bond Future	13.2063	69.1952	12.8788	70.8765	(2.480)	0.0000	0.0000	0
2020/05/20	ES42	06/05/2021			Bond Future	13.4822	65.8066	13.1386	67.5090	(2.549)	0.0000	0.0000	0
2020/05/20	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/20	GOVI	06/08/2020	728.12	Put	GOVI	370,820.0000	37.0820	260,630.0000	26.0630	(29.715)	0	0	0
2020/05/20	GOVI	06/08/2020			GOVI	691.0380	691.0380	702.0570	702.0570	1.595	0.0000	0.0000	1,043
2020/05/20	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/20	GOVI	06/08/2020	728.14	Put	GOVI	371,020.0000	37.1020	260,830.0000	26.0830	(29.699)	0	0	0
2020/05/20	GOVI	06/08/2020	728.13	Put	GOVI	370,920.0000	37.0920	260,730.0000	26.0730	(29.707)	0	0	0
2020/05/20	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/20	GOVI	05/11/2020	737.84	Put	GOVI	382,220.0000	38.2220	270,710.0000	27.0710	(29.174)	0	0	0
2020/05/20	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/20	GOVI	05/11/2020			GOVI	699.6180	699.6180	710.7690	710.7690	1.594	0.0000	0.0000	0
2020/05/20	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/20	GOVI	05/11/2020	737.83	Put	GOVI	382,120.0000	38.2120	270,610.0000	27.0610	(29.182)	0	0	0
2020/05/20	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/20	GOVI	05/11/2020	737.85	Put	GOVI	382,320.0000	38.2320	270,810.0000	27.0810	(29.167)	0	0	0
2020/05/20	GOVI	04/02/2021	750.96	Put	GOVI	425,350.0000	42.5350	312,450.0000	31.2450	(26.543)	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
2020/05/20	GOVI	04/02/2021			GOVI	708.4250	708.4250	719.7150	719.7150	1.594	0.0000	0.0000	0
2020/05/20	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/20	GOVI	04/02/2021	750.95	Put	GOVI	425,250.0000	42.5250	312,350.0000	31.2350	(26.549)	0	0	0
2020/05/20	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/20	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/20	GOVI	04/02/2021	750.94	Put	GOVI	425,150.0000	42.5150	312,250.0000	31.2250	(26.555)	0	0	0
2020/05/20	GOVI	06/05/2021	678.67	Call	GOVI	386,650.0000	38.6650	500,970.0000	50.0970	29.567	0	0	0
2020/05/20	GOVI	06/05/2021			GOVI	717.3350	717.3350	728.7670	728.7670	1.594	0.0000	0.0000	0
2020/05/20	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/20	GOVI	06/05/2021	678.68	Call	GOVI	386,550.0000	38.6550	500,870.0000	50.0870	29.574	0	0	0
2020/05/20	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/20	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/20	GOVI	06/05/2021	678.69	Call	GOVI	386,450.0000	38.6450	500,770.0000	50.0770	29.582	0	0	0
2020/05/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/05/20	IGOV	06/08/2020			Index Future	253.6610	253.6610	253.3040	253.3040	(0.141)	0.0000	0.0000	1,106
2020/05/20	IGOV	05/11/2020			Index Future	256.8720	256.8720	256.5090	256.5090	(0.141)	0.0000	0.0000	47
2020/05/20	IGOV	04/02/2021			Index Future	260.1670	260.1670	259.7980	259.7980	(0.142)	0.0000	0.0000	0
2020/05/20	IGOV	06/05/2021			Index Future	263.5000	263.5000	263.1260	263.1260	(0.142)	0.0000	0.0000	0
2020/05/20	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/05/20	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/05/20	IS05	17/12/2020			Interest Rate Swap	94.0000	94.0000	94.0200	94.0200	0.021	0.0000	0.0000	0
2020/05/20	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2800	92.2800	0.043	0.0000	0.0000	0
2020/05/20	IS05	15/06/2021			Interest Rate Swap	90.5200	90.5200	90.5600	90.5600	0.044	0.0000	0.0000	0
2020/05/20	IS05	21/09/2021			Interest Rate Swap	89.5300	89.5300	89.5800	89.5800	0.056	0.0000	0.0000	0
2020/05/20	IS05	21/12/2021			Interest Rate Swap	90.9000	90.9000	90.9600	90.9600	0.066	0.0000	0.0000	51
2020/05/20	IS05	15/03/2022			Interest Rate Swap	90.4400	90.4400	90.5200	90.5200	0.088	0.0000	0.0000	0
2020/05/20	IS05	21/06/2022			Interest Rate Swap	90.6700	90.6700	90.7700	90.7700	0.110	0.0000	0.0000	0
2020/05/20	IS05	20/09/2022			Interest Rate Swap	93.9100	93.9100	94.0200	94.0200	0.117	0.0000	0.0000	0
2020/05/20	IS05	20/12/2022			Interest Rate Swap	94.5000	94.5000	94.6100	94.6100	0.116	0.0000	0.0000	0
2020/05/20	IS05	22/03/2023			Interest Rate Swap	87.0200	87.0200	87.1300	87.1300	0.126	0.0000	0.0000	0
2020/05/20	IS05	20/06/2023			Interest Rate Swap	92.6700	92.6700	92.7700	92.7700	0.108	0.0000	0.0000	0
2020/05/20	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/05/20	IS10	17/12/2025			Interest Rate Swap	82.0600	82.0600	82.1000	82.1000	0.049	0.0000	0.0000	0
2020/05/20	IS10	16/03/2026			Interest Rate Swap	78.8300	78.8300	78.8600	78.8600	0.038	0.0000	0.0000	0
2020/05/20	IS10	15/06/2026			Interest Rate Swap	77.5100	77.5100	77.5400	77.5400	0.039	0.0000	0.0000	0
2020/05/20	IS10	21/09/2026			Interest Rate Swap	79.8100	79.8100	79.8400	79.8400	0.038	0.0000	0.0000	0
2020/05/20	IS10	21/12/2026			Interest Rate Swap	84.0900	84.0900	84.1300	84.1300	0.048	0.0000	0.0000	0
2020/05/20	IS10	15/03/2027			Interest Rate Swap	82.8900	82.8900	82.9300	82.9300	0.048	0.0000	0.0000	0
2020/05/20	IS10	21/06/2027			Interest Rate Swap	85.1700	85.1700	85.2100	85.2100	0.047	0.0000	0.0000	0
2020/05/20	IS10	20/09/2027			Interest Rate Swap	91.1000	91.1000	91.1300	91.1300	0.033	0.0000	0.0000	0
2020/05/20	IS10	20/12/2027			Interest Rate Swap	91.6400	91.6400	91.6700	91.6700	0.033	0.0000	0.0000	0
2020/05/20	IS10	22/03/2028			Interest Rate Swap	84.8900	84.8900	84.9000	84.9000	0.012	0.0000	0.0000	0
2020/05/20	IS10	20/06/2028			Interest Rate Swap	92.7900	92.7900	92.8000	92.8000	0.011	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
2020/05/20	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/05/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/05/20	R023	06/08/2020	7.26	Call	Bond Future	5,608.0100	5.6080	5,758.7900	5.7588	2.689	0	0	0
2020/05/20	R023	06/08/2020			Bond Future	4.9124	110.1998	4.8512	110.3511	(1.246)	0.0000	0.0000	26,995
2020/05/20	R023	06/08/2020	7.26	Put	Bond Future	1.6100	0.0016	1.0800	0.0011	(32.919)	0	0	0
2020/05/20	R023	06/08/2020	7.27	Call	Bond Future	5,631.0300	5.6310	5,781.8300	5.7818	2.678	0	0	0
2020/05/20	R023	06/08/2020	7.28	Put	Bond Future	1.4900	0.0015	1.0000	0.0010	(32.886)	0	0	0
2020/05/20	R023	06/08/2020	7.27	Put	Bond Future	1.5500	0.0016	1.0400	0.0010	(32.903)	0	0	0
2020/05/20	R023	06/08/2020	7.28	Call	Bond Future	5,654.0400	5.6540	5,804.8600	5.8049	2.667	0	0	0
2020/05/20	R023	05/11/2020	7.46	Put	Bond Future	13.9500	0.0140	10.2300	0.0102	(26.667)	0	0	0
2020/05/20	R023	05/11/2020	7.47	Put	Bond Future	13.6200	0.0136	9.9800	0.0100	(26.725)	0	0	0
2020/05/20	R023	05/11/2020			Bond Future	4.9011	107.6445	4.8337	107.7957	(1.377)	0.0000	0.0000	0
2020/05/20	R023	05/11/2020	7.46	Call	Bond Future	5,551.7600	5.5518	5,699.2200	5.6992	2.656	0	0	0
2020/05/20	R023	05/11/2020	7.47	Call	Bond Future	5,572.3500	5.5724	5,719.8900	5.7199	2.648	0	0	0
2020/05/20	R023	05/11/2020	7.45	Call	Bond Future	5,531.1800	5.5312	5,678.5600	5.6786	2.665	0	0	0
2020/05/20	R023	05/11/2020	7.45	Put	Bond Future	14.2800	0.0143	10.4800	0.0105	(26.611)	0	0	0
2020/05/20	R023	04/02/2021	6.34	Call	Bond Future	3,077.0200	3.0770	3,178.0500	3.1781	3.283	0	0	0
2020/05/20	R023	04/02/2021	6.32	Put	Bond Future	218.9000	0.2189	166.4700	0.1665	(23.952)	0	0	0
2020/05/20	R023	04/02/2021			Bond Future	4.8822	109.0007	4.8060	109.1532	(1.560)	0.0000	0.0000	0
2020/05/20	R023	04/02/2021	6.34	Put	Bond Future	212.9600	0.2130	161.5100	0.1615	(24.159)	0	0	0
2020/05/20	R023	04/02/2021	6.32	Call	Bond Future	3,044.3500	3.0444	3,144.4000	3.1444	3.286	0	0	0
2020/05/20	R023	04/02/2021	6.33	Put	Bond Future	215.9100	0.2159	163.9700	0.1640	(24.056)	0	0	0
2020/05/20	R023	04/02/2021	6.33	Call	Bond Future	3,060.6700	3.0607	3,161.2100	3.1612	3.285	0	0	0
2020/05/20	R023	06/05/2021	7.58	Call	Bond Future	4,733.0000	4.7330	4,866.7200	4.8667	2.825	0	0	0
2020/05/20	R023	06/05/2021			Bond Future	4.8497	106.4588	4.7624	106.6130	(1.800)	0.0000	0.0000	0
2020/05/20	R023	06/05/2021	7.56	Call	Bond Future	4,701.3800	4.7014	4,834.6200	4.8346	2.834	0	0	0
2020/05/20	R023	06/05/2021	7.56	Put	Bond Future	56.7300	0.0567	35.7400	0.0357	(37.000)	0	0	0
2020/05/20	R023	06/05/2021	7.58	Put	Bond Future	55.0900	0.0551	34.5800	0.0346	(37.230)	0	0	0
2020/05/20	R023	06/05/2021	7.57	Call	Bond Future	4,717.1800	4.7172	4,850.6700	4.8507	2.830	0	0	0
2020/05/20	R023	06/05/2021	7.57	Put	Bond Future	55.9000	0.0559	35.1600	0.0352	(37.102)	0	0	0
2020/05/20	R035	06/08/2020	9.92	Put	Bond Future	8,163.9000	8.1639	6,781.6900	6.7817	(16.931)	0	0	0
2020/05/20	R035	06/08/2020	10.45	Put	Bond Future	5,418.6900	5.4187	4,297.9300	4.2979	(20.683)	0	0	500
2020/05/20	R035	06/08/2020	9.67	Call	Bond Future	428.4000	0.4284	807.0600	0.8071	88.389	0	0	500
2020/05/20	R035	06/08/2020	9.00	Put	Bond Future	14,551.2900	14.5513	12,815.5600	12.8156	(11.928)	0	0	0
2020/05/20	R035	06/08/2020			Bond Future	11.0306	88.5251	10.7391	90.4008	(2.642)	0.0000	0.0000	104,859
2020/05/20	R035	06/08/2020	9.92	Call	Bond Future	676.6500	0.6767	1,170.0700	1.1701	72.921	0	0	0
2020/05/20	R035	06/08/2020	9.09	Put	Bond Future	13,862.3200	13.8623	12,149.6900	12.1497	(12.355)	0	0	0
2020/05/20	R035	06/08/2020	9.09	Call	Bond Future	131.3000	0.1313	294.3000	0.2943	124.143	0	0	500
2020/05/20	R035	06/08/2020	9.67	Put	Bond Future	9,734.4200	9.7344	8,237.4500	8.2375	(15.378)	0	0	0
2020/05/20	R035	06/08/2020	9.00	Call	Bond Future	106.8400	0.1068	246.7400	0.2467	130.943	0	0	24,761
2020/05/20	R035	06/08/2020	9.93	Call	Bond Future	688.7300	0.6887	1,186.7000	1.1867	72.303	0	0	0
2020/05/20	R035	06/08/2020	9.91	Put	Bond Future	8,223.8500	8.2238	6,836.9800	6.8370	(16.864)	0	0	0
2020/05/20	R035	06/08/2020	10.45	Call	Bond Future	1,621.0400	1.6210	2,375.9100	2.3759	46.567	0	0	0
2020/05/20	R035	06/08/2020	9.93	Put	Bond Future	8,104.2900	8.1043	6,726.6300	6.7266	(16.999)	0	0	0
2020/05/20	R035	06/08/2020	9.91	Call	Bond Future	664.8400	0.6648	1,153.6000	1.1536	73.515	0	0	0

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2020/05/20	R035	06/08/2020	8.75	Put	Bond Future	16,523.7700		16.5238	14,736.6700	14.7367	(10.815)	0	0	0
2020/05/20	R035	06/08/2020	8.75	Call	Bond Future	58.2500		0.0583	146.7800	0.1468	151.983	0	0	3,000
2020/05/20	R035	05/11/2020	10.34	Put	Bond Future	7,945.6000		7.9456	6,891.6700	6.8917	(13.264)	0	0	0
2020/05/20	R035	05/11/2020			Bond Future	11.2300		85.1355	10.9271	87.0326	(2.697)	0.0000	0.0000	0
2020/05/20	R035	05/11/2020	10.33	Call	Bond Future	2,163.2800		2.1633	3,002.4700	3.0025	38.792	0	0	0
2020/05/20	R035	05/11/2020	10.33	Put	Bond Future	7,991.5300		7.9915	6,933.6400	6.9336	(13.238)	0	0	0
2020/05/20	R035	05/11/2020	10.34	Call	Bond Future	2,185.3500		2.1853	3,028.5000	3.0285	38.582	0	0	0
2020/05/20	R035	05/11/2020	10.32	Call	Bond Future	2,141.3400		2.1413	2,976.5500	2.9765	39.004	0	0	0
2020/05/20	R035	05/11/2020	10.32	Put	Bond Future	8,037.6700		8.0377	6,975.8000	6.9758	(13.211)	0	0	0
2020/05/20	R035	04/02/2021	11.14	Put	Bond Future	6,217.5200		6.2175	5,542.1500	5.5422	(10.862)	0	0	650
2020/05/20	R035	04/02/2021	10.04	Put	Bond Future	10,938.9500		10.9389	9,896.5600	9.8966	(9.529)	0	0	0
2020/05/20	R035	04/02/2021	10.14	Put	Bond Future	10,403.7000		10.4037	9,402.0800	9.4021	(9.628)	0	0	650
2020/05/20	R035	04/02/2021	10.05	Call	Bond Future	1,875.7800		1.8758	2,757.8900	2.7579	47.026	0	0	0
2020/05/20	R035	04/02/2021			Bond Future	11.4444		86.2084	11.1289	88.1288	(2.757)	0.0000	0.0000	0
2020/05/20	R035	04/02/2021	10.06	Call	Bond Future	1,891.3100		1.8913	2,777.4900	2.7775	46.855	0	0	0
2020/05/20	R035	04/02/2021	10.06	Put	Bond Future	10,830.5800		10.8306	9,796.3300	9.7963	(9.549)	0	0	0
2020/05/20	R035	04/02/2021	10.14	Call	Bond Future	2,018.7300		2.0187	2,937.5400	2.9375	45.514	0	0	0
2020/05/20	R035	04/02/2021	11.14	Call	Bond Future	4,365.9500		4.3660	5,611.0100	5.6110	28.518	0	0	0
2020/05/20	R035	04/02/2021	10.04	Call	Bond Future	1,860.3400		1.8603	2,738.3800	2.7384	47.198	0	0	0
2020/05/20	R035	04/02/2021	10.05	Put	Bond Future	10,884.6800		10.8847	9,846.3600	9.8464	(9.539)	0	0	0
2020/05/20	R035	06/05/2021	10.24	Put	Bond Future	11,617.7300		11.6177	10,715.7700	10.7158	(7.764)	0	0	0
2020/05/20	R035	06/05/2021	12.35	Put	Bond Future	4,632.9700		4.6330	4,171.3600	4.1714	(9.964)	0	0	0
2020/05/20	R035	06/05/2021	12.37	Call	Bond Future	8,557.0000		8.5570	10,052.8900	10.0529	17.481	0	0	0
2020/05/20	R035	06/05/2021			Bond Future	11.6612		82.8117	11.3326	84.7562	(2.817)	0.0000	0.0000	0
2020/05/20	R035	06/05/2021	12.35	Call	Bond Future	8,496.7200		8.4967	9,979.6400	9.9796	17.453	0	0	0
2020/05/20	R035	06/05/2021	12.37	Put	Bond Future	4,585.2000		4.5852	4,136.5600	4.1366	(9.785)	0	0	0
2020/05/20	R035	06/05/2021	10.24	Call	Bond Future	2,691.0800		2.6911	3,733.6500	3.7337	38.742	0	0	793
2020/05/20	R035	06/05/2021	12.36	Put	Bond Future	4,609.0400		4.6090	4,154.0700	4.1541	(9.871)	0	0	0
2020/05/20	R035	06/05/2021	12.02	Call	Bond Future	7,414.0300		7.4140	8,797.4600	8.7975	18.660	0	0	0
2020/05/20	R035	06/05/2021	12.02	Put	Bond Future	5,366.2600		5.3663	4,805.1600	4.8052	(10.456)	0	0	793
2020/05/20	R035	06/05/2021	11.32	Call	Bond Future	5,259.5900		5.2596	6,528.2700	6.5283	24.121	0	0	0
2020/05/20	R035	06/05/2021	11.32	Put	Bond Future	7,280.1200		7.2801	6,604.2700	6.6043	(9.284)	0	0	793
2020/05/20	R035	06/05/2021	12.36	Call	Bond Future	8,526.8400		8.5268	10,016.4000	10.0164	17.469	0	0	0
2020/05/20	R186	06/08/2020	8.38	Put	Bond Future	645.0500		0.6450	461.2100	0.4612	(28.500)	0	0	0
2020/05/20	R186	06/08/2020	9.00	Call	Bond Future	7,842.6000		7.8426	8,877.7800	8.8778	13.199	0	0	900
2020/05/20	R186	06/08/2020	8.00	Call	Bond Future	3,604.4200		3.6044	4,431.3500	4.4313	22.942	0	0	900
2020/05/20	R186	06/08/2020	8.25	Call	Bond Future	4,559.8600		4.5599	5,484.5100	5.4845	20.278	0	0	0
2020/05/20	R186	06/08/2020			Bond Future	7.5399		116.2080	7.3307	117.3520	(2.775)	0.0000	0.0000	78,518
2020/05/20	R186	06/08/2020	8.37	Call	Bond Future	5,054.1700		5.0542	6,011.8000	6.0118	18.947	0	0	0
2020/05/20	R186	06/08/2020	8.37	Put	Bond Future	654.8700		0.6549	468.4400	0.4684	(28.468)	0	0	0
2020/05/20	R186	06/08/2020	9.00	Put	Bond Future	246.8000		0.2468	137.9200	0.1379	(44.117)	0	0	0
2020/05/20	R186	06/08/2020	8.38	Call	Bond Future	5,096.0300		5.0960	6,056.2500	6.0563	18.843	0	0	0
2020/05/20	R186	06/08/2020	8.00	Put	Bond Future	1,139.1200		1.1391	821.9900	0.8220	(27.840)	0	0	0
2020/05/20	R186	06/08/2020	8.25	Put	Bond Future	783.1300		0.7831	563.7200	0.5637	(28.017)	0	0	0
2020/05/20	R186	06/08/2020	8.36	Call	Bond Future	5,012.4200		5.0124	5,967.4300	5.9674	19.053	0	0	0
2020/05/20	R186	06/08/2020	8.36	Put	Bond Future	664.8300		0.6648	475.7800	0.4758	(28.436)	0	0	0
2020/05/20	R186	05/11/2020	8.00	Put	Bond Future	2,266.5400		2.2665	1,793.3900	1.7934	(20.875)	0	0	0

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2020/05/20	R186	05/11/2020	8.65	Call	Bond Future	6,202.0400	6.2020	7,072.4500	7.0725	14.034	0	0	0
2020/05/20	R186	05/11/2020	8.64	Put	Bond Future	1,270.2800	1.2703	982.6400	0.9826	(22.644)	0	0	0
2020/05/20	R186	05/11/2020			Bond Future	7.6744	117.6387	7.4540	118.7946	(2.872)	0.0000	0.0000	0
2020/05/20	R186	05/11/2020	7.00	Put	Bond Future	5,127.0700	5.1271	4,310.3800	4.3104	(15.929)	0	0	0
2020/05/20	R186	05/11/2020	7.00	Call	Bond Future	1,542.8500	1.5428	1,882.0800	1.8821	21.987	0	0	1,200
2020/05/20	R186	05/11/2020	8.66	Call	Bond Future	6,240.0600	6.2401	7,112.5900	7.1126	13.983	0	0	0
2020/05/20	R186	05/11/2020	8.66	Put	Bond Future	1,247.7500	1.2478	964.3600	0.9644	(22.712)	0	0	0
2020/05/20	R186	05/11/2020	8.00	Call	Bond Future	3,947.3200	3.9473	4,630.0900	4.6301	17.297	0	0	1,200
2020/05/20	R186	05/11/2020	7.84	Put	Bond Future	2,613.4100	2.6134	2,086.9600	2.0870	(20.144)	0	0	0
2020/05/20	R186	05/11/2020	9.26	Put	Bond Future	680.0600	0.6801	471.3500	0.4713	(30.690)	0	0	3,500
2020/05/20	R186	05/11/2020	8.65	Put	Bond Future	1,258.9700	1.2590	973.4600	0.9735	(22.678)	0	0	0
2020/05/20	R186	05/11/2020	8.64	Call	Bond Future	6,164.0800	6.1641	7,032.3600	7.0324	14.086	0	0	0
2020/05/20	R186	05/11/2020	7.84	Call	Bond Future	3,472.1900	3.4722	4,101.6600	4.1017	18.129	0	0	3,500
2020/05/20	R186	05/11/2020	8.34	Put	Bond Future	1,663.9700	1.6640	1,302.7600	1.3028	(21.708)	0	0	0
2020/05/20	R186	05/11/2020	8.34	Call	Bond Future	5,066.4400	5.0664	5,861.1500	5.8612	15.686	0	0	3,500
2020/05/20	R186	05/11/2020	9.26	Call	Bond Future	8,575.5300	8.5755	9,522.7400	9.5227	11.045	0	0	0
2020/05/20	R186	04/02/2021	8.15	Call	Bond Future	4,352.3700	4.3524	5,113.1500	5.1131	17.480	0	0	0
2020/05/20	R186	04/02/2021			Bond Future	7.8200	113.8349	7.5871	115.0046	(2.979)	0.0000	0.0000	0
2020/05/20	R186	04/02/2021	8.15	Put	Bond Future	2,721.6100	2.7216	2,312.6200	2.3126	(15.028)	0	0	0
2020/05/20	R186	04/02/2021	8.16	Call	Bond Future	4,381.2900	4.3813	5,145.5500	5.1455	17.444	0	0	0
2020/05/20	R186	04/02/2021	8.17	Put	Bond Future	2,681.6600	2.6817	2,279.6300	2.2796	(14.992)	0	0	0
2020/05/20	R186	04/02/2021	8.16	Put	Bond Future	2,701.5800	2.7016	2,296.0700	2.2961	(15.010)	0	0	0
2020/05/20	R186	04/02/2021	8.17	Call	Bond Future	4,410.3000	4.4103	5,178.0400	5.1780	17.408	0	0	0
2020/05/20	R186	06/05/2021	10.76	Put	Bond Future	606.8900	0.6069	456.4900	0.4565	(24.782)	0	0	0
2020/05/20	R186	06/05/2021	10.77	Call	Bond Future	12,941.4200	12.9414	13,976.3400	13.9763	7.997	0	0	0
2020/05/20	R186	06/05/2021			Bond Future	7.9813	115.2674	7.7344	116.4517	(3.094)	0.0000	0.0000	0
2020/05/20	R186	06/05/2021	10.78	Call	Bond Future	12,977.2300	12.9772	14,013.1900	14.0132	7.983	0	0	0
2020/05/20	R186	06/05/2021	10.78	Put	Bond Future	596.4100	0.5964	448.0900	0.4481	(24.869)	0	0	0
2020/05/20	R186	06/05/2021	10.76	Call	Bond Future	12,905.6300	12.9056	13,939.5100	13.9395	8.011	0	0	0
2020/05/20	R186	06/05/2021	10.77	Put	Bond Future	601.6300	0.6016	452.2700	0.4523	(24.826)	0	0	0
2020/05/20	R197	06/08/2020			Bond Future	307.1290	307.1290	307.3733	307.3733	0.080	0.0000	0.0000	2,549
2020/05/20	R197	05/11/2020			Bond Future	310.9827	310.9827	311.2244	311.2244	0.078	0.0000	0.0000	0
2020/05/20	R197	04/02/2021			Bond Future	307.0322	307.0322	307.2752	307.2752	0.079	0.0000	0.0000	0
2020/05/20	R197	06/05/2021			Bond Future	310.9661	310.9661	311.2118	311.2118	0.079	0.0000	0.0000	0
2020/05/20	R202	06/08/2020			Bond Future	212.9500	212.9500	213.1491	213.1491	0.094	0.0000	0.0000	7,635
2020/05/20	R202	05/11/2020			Bond Future	215.6220	215.6220	215.8196	215.8196	0.092	0.0000	0.0000	0
2020/05/20	R202	04/02/2021			Bond Future	214.1706	214.1706	214.3697	214.3697	0.093	0.0000	0.0000	0
2020/05/20	R202	06/05/2021			Bond Future	216.9147	216.9147	217.1161	217.1161	0.093	0.0000	0.0000	0
2020/05/20	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/20	R208	06/08/2020			Bond Future	3.0863	104.7486	3.0935	104.7440	0.232	0.0000	0.0000	23,391
2020/05/20	R208	06/08/2020	5.56	Call	Bond Future	1,555.1500	1.5551	1,550.5800	1.5506	(0.294)	0	0	0
2020/05/20	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/20	R208	06/08/2020	5.57	Call	Bond Future	1,561.3500	1.5613	1,556.7800	1.5568	(0.293)	0	0	0
2020/05/20	R208	06/08/2020	5.55	Call	Bond Future	1,548.9500	1.5490	1,544.3800	1.5444	(0.295)	0	0	0
2020/05/20	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/05/20	R208	05/11/2020	4.78	Call	Bond Future	1,143.4800		1.1435	1,136.9600	1.1370	(0.570)	0	0	0
2020/05/20	R208	05/11/2020	4.77	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/20	R208	05/11/2020			Bond Future	1.8429		102.6442	1.8595	102.6377	0.899	0.0000	0.0000	0
2020/05/20	R208	05/11/2020	4.79	Call	Bond Future	1,147.3300		1.1473	1,140.8100	1.1408	(0.568)	0	0	0
2020/05/20	R208	05/11/2020	4.79	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/20	R208	05/11/2020	4.78	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/20	R208	05/11/2020	4.77	Call	Bond Future	1,139.6300		1.1396	1,133.1100	1.1331	(0.572)	0	0	0
2020/05/20	R209	06/08/2020	5.56	Call	Bond Future	0.0000		0.0000	0.0300	0.0000	100.000	0	0	0
2020/05/20	R209	06/08/2020	5.55	Put	Bond Future	42,642.7900		42.6428	41,116.7900	41.1168	(3.579)	0	0	0
2020/05/20	R209	06/08/2020			Bond Future	11.0549		66.8903	10.7751	68.4164	(2.531)	0.0000	0.0000	63,775
2020/05/20	R209	06/08/2020	5.57	Call	Bond Future	0.0000		0.0000	0.0300	0.0000	100.000	0	0	0
2020/05/20	R209	06/08/2020	5.57	Put	Bond Future	42,425.9800		42.4260	40,899.9800	40.9000	(3.597)	0	0	0
2020/05/20	R209	06/08/2020	5.56	Put	Bond Future	42,534.3100		42.5343	41,008.3100	41.0083	(3.588)	0	0	0
2020/05/20	R209	06/08/2020	5.55	Call	Bond Future	0.0000		0.0000	0.0300	0.0000	100.000	0	0	0
2020/05/20	R209	05/11/2020	10.02	Call	Bond Future	1,623.2600		1.6233	2,314.2800	2.3143	42.570	0	0	0
2020/05/20	R209	05/11/2020			Bond Future	11.2351		64.5715	10.9453	66.1151	(2.579)	0.0000	0.0000	0
2020/05/20	R209	05/11/2020	10.00	Call	Bond Future	1,593.5400		1.5935	2,279.2900	2.2793	43.033	0	0	0
2020/05/20	R209	05/11/2020	10.00	Put	Bond Future	8,567.5500		8.5675	7,709.7600	7.7098	(10.012)	0	0	0
2020/05/20	R209	05/11/2020	10.02	Put	Bond Future	8,475.7600		8.4758	7,623.2400	7.6232	(10.058)	0	0	0
2020/05/20	R209	05/11/2020	10.01	Call	Bond Future	1,608.4300		1.6084	2,296.7400	2.2967	42.794	0	0	0
2020/05/20	R209	05/11/2020	10.01	Put	Bond Future	8,521.6500		8.5216	7,666.4200	7.6664	(10.036)	0	0	0
2020/05/20	R209	04/02/2021	10.12	Put	Bond Future	9,261.7800		9.2618	8,545.8300	8.5458	(7.730)	0	0	0
2020/05/20	R209	04/02/2021			Bond Future	11.4239		65.3854	11.1234	66.9480	(2.631)	0.0000	0.0000	0
2020/05/20	R209	04/02/2021	10.11	Call	Bond Future	2,041.8600		2.0419	2,885.3300	2.8853	41.309	0	0	0
2020/05/20	R209	04/02/2021	10.11	Put	Bond Future	9,306.7900		9.3068	8,587.6700	8.5877	(7.727)	0	0	0
2020/05/20	R209	04/02/2021	10.12	Call	Bond Future	2,056.6000		2.0566	2,903.2400	2.9032	41.167	0	0	0
2020/05/20	R209	04/02/2021	10.10	Call	Bond Future	2,027.1900		2.0272	2,867.4800	2.8675	41.451	0	0	0
2020/05/20	R209	04/02/2021	10.10	Put	Bond Future	9,351.9400		9.3519	8,629.6400	8.6296	(7.724)	0	0	0
2020/05/20	R209	06/05/2021	12.23	Put	Bond Future	4,509.7800		4.5098	4,229.3500	4.2294	(6.218)	0	0	0
2020/05/20	R209	06/05/2021	12.22	Call	Bond Future	7,406.8800		7.4069	8,707.3000	8.7073	17.557	0	0	0
2020/05/20	R209	06/05/2021			Bond Future	11.6210		63.0655	11.3090	64.6476	(2.685)	0.0000	0.0000	0
2020/05/20	R209	06/05/2021	12.23	Call	Bond Future	7,436.2200		7.4362	8,737.8900	8.7379	17.504	0	0	0
2020/05/20	R209	06/05/2021	12.22	Put	Bond Future	4,526.8400		4.5268	4,245.1600	4.2452	(6.222)	0	0	0
2020/05/20	R209	06/05/2021	12.24	Call	Bond Future	7,465.3600		7.4654	8,768.5000	8.7685	17.456	0	0	0
2020/05/20	R209	06/05/2021	12.24	Put	Bond Future	4,492.5600		4.4926	4,213.6000	4.2136	(6.209)	0	0	0
2020/05/20	R210	06/08/2020			Bond Future	185.2049		185.2049	185.3692	185.3692	0.089	0.0000	0.0000	1,929
2020/05/20	R210	05/11/2020			Bond Future	184.8207		184.8207	184.9837	184.9837	0.088	0.0000	0.0000	0
2020/05/20	R210	04/02/2021			Bond Future	187.1925		187.1925	187.3567	187.3567	0.088	0.0000	0.0000	0
2020/05/20	R210	06/05/2021			Bond Future	186.8487		186.8487	187.0147	187.0147	0.089	0.0000	0.0000	0
2020/05/20	R212	06/08/2020			Bond Future	165.9810		165.9810	166.0918	166.0918	0.067	0.0000	0.0000	6,744
2020/05/20	R212	05/11/2020			Bond Future	168.0642		168.0642	168.1734	168.1734	0.065	0.0000	0.0000	0
2020/05/20	R212	04/02/2021			Bond Future	167.8997		167.8997	168.0094	168.0094	0.065	0.0000	0.0000	0
2020/05/20	R212	06/05/2021			Bond Future	170.0509		170.0509	170.1618	170.1618	0.065	0.0000	0.0000	0
2020/05/20	R213	06/08/2020	9.31	Call	Bond Future	1,448.1700		1.4482	2,004.8400	2.0048	38.440	0	0	0

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2020/05/20	R213	06/08/2020			Bond Future	9.8476	84.7030	9.6141	86.0381	(2.371)	0.0000	0.0000	14,265
2020/05/20	R213	06/08/2020	9.29	Call	Bond Future	1,409.3400	1.4093	1,956.3900	1.9564	38.816	0	0	0
2020/05/20	R213	06/08/2020	9.29	Put	Bond Future	4,645.3000	4.6453	3,857.3200	3.8573	(16.963)	0	0	0
2020/05/20	R213	06/08/2020	9.31	Put	Bond Future	4,565.1700	4.5652	3,786.8100	3.7868	(17.050)	0	0	0
2020/05/20	R213	06/08/2020	9.30	Call	Bond Future	1,428.6700	1.4287	1,980.5300	1.9805	38.628	0	0	0
2020/05/20	R213	06/08/2020	9.30	Put	Bond Future	4,605.1200	4.6051	3,821.9500	3.8219	(17.007)	0	0	0
2020/05/20	R213	05/11/2020	9.60	Put	Bond Future	5,220.9400	5.2209	4,533.2800	4.5333	(13.171)	0	0	0
2020/05/20	R213	05/11/2020	9.59	Call	Bond Future	2,833.5900	2.8336	3,492.6900	3.4927	23.260	0	0	0
2020/05/20	R213	05/11/2020			Bond Future	10.0211	82.2126	9.7787	83.5625	(2.419)	0.0000	0.0000	0
2020/05/20	R213	05/11/2020	9.60	Call	Bond Future	2,857.1700	2.8572	3,519.4100	3.5194	23.178	0	0	0
2020/05/20	R213	05/11/2020	9.59	Put	Bond Future	5,254.5900	5.2546	4,563.7900	4.5638	(13.147)	0	0	0
2020/05/20	R213	05/11/2020	9.61	Call	Bond Future	2,880.8700	2.8809	3,546.2200	3.5462	23.095	0	0	0
2020/05/20	R213	05/11/2020	9.61	Put	Bond Future	5,187.4600	5.1875	4,502.9100	4.5029	(13.196)	0	0	0
2020/05/20	R213	04/02/2021	9.40	Call	Bond Future	2,610.7400	2.6107	3,303.6400	3.3036	26.540	0	0	0
2020/05/20	R213	04/02/2021	9.39	Put	Bond Future	7,133.2500	7.1333	6,456.9000	6.4569	(9.482)	0	0	0
2020/05/20	R213	04/02/2021			Bond Future	10.2082	83.2485	9.9558	84.6149	(2.472)	0.0000	0.0000	0
2020/05/20	R213	04/02/2021	9.41	Call	Bond Future	2,631.1400	2.6311	3,326.6100	3.3266	26.432	0	0	0
2020/05/20	R213	04/02/2021	9.41	Put	Bond Future	7,058.6900	7.0587	6,387.7500	6.3877	(9.505)	0	0	0
2020/05/20	R213	04/02/2021	9.40	Put	Bond Future	7,095.7600	7.0958	6,422.2500	6.4223	(9.492)	0	0	0
2020/05/20	R213	04/02/2021	9.39	Call	Bond Future	2,590.7000	2.5907	3,280.7600	3.2808	26.636	0	0	0
2020/05/20	R213	06/05/2021	11.91	Put	Bond Future	2,547.3200	2.5473	2,344.6100	2.3446	(7.958)	0	0	0
2020/05/20	R213	06/05/2021			Bond Future	10.3988	80.7613	10.1361	82.1447	(2.526)	0.0000	0.0000	0
2020/05/20	R213	06/05/2021	11.90	Call	Bond Future	9,897.3500	9.8974	11,076.8800	11.0769	11.918	0	0	0
2020/05/20	R213	06/05/2021	11.90	Put	Bond Future	2,562.3000	2.5623	2,358.4000	2.3584	(7.958)	0	0	0
2020/05/20	R213	06/05/2021	11.91	Call	Bond Future	9,928.1500	9.9282	11,108.8700	11.1089	11.893	0	0	0
2020/05/20	R213	06/05/2021	11.89	Call	Bond Future	9,866.5800	9.8666	11,044.9200	11.0449	11.943	0	0	0
2020/05/20	R213	06/05/2021	11.89	Put	Bond Future	2,577.3500	2.5774	2,372.2600	2.3723	(7.957)	0	0	0
2020/05/20	R214	06/08/2020	9.98	Put	Bond Future	9,151.3300	9.1513	7,983.1900	7.9832	(12.765)	0	0	0
2020/05/20	R214	06/08/2020	9.97	Call	Bond Future	476.8300	0.4768	908.4800	0.9085	90.525	0	0	0
2020/05/20	R214	06/08/2020			Bond Future	11.4458	64.0843	11.1501	65.6884	(2.584)	0.0000	0.0000	22,111
2020/05/20	R214	06/08/2020	9.98	Call	Bond Future	484.4300	0.4844	920.3900	0.9204	89.994	0	0	0
2020/05/20	R214	06/08/2020	9.97	Put	Bond Future	9,209.4500	9.2095	8,037.0000	8.0370	(12.731)	0	0	0
2020/05/20	R214	06/08/2020	9.99	Call	Bond Future	492.1200	0.4921	932.4000	0.9324	89.466	0	0	0
2020/05/20	R214	06/08/2020	9.99	Put	Bond Future	9,093.4000	9.0934	7,929.5800	7.9296	(12.799)	0	0	0
2020/05/20	R214	05/11/2020	10.26	Put	Bond Future	9,276.7600	9.2768	8,400.9600	8.4010	(9.441)	0	0	0
2020/05/20	R214	05/11/2020			Bond Future	11.6288	61.5925	11.3221	63.2152	(2.638)	0.0000	0.0000	0
2020/05/20	R214	05/11/2020	10.25	Call	Bond Future	1,441.0300	1.4410	2,185.0900	2.1851	51.634	0	0	0
2020/05/20	R214	05/11/2020	10.25	Put	Bond Future	9,325.7100	9.3257	8,447.1100	8.4471	(9.421)	0	0	0
2020/05/20	R214	05/11/2020	10.26	Call	Bond Future	1,455.0700	1.4551	2,201.9300	2.2019	51.328	0	0	0
2020/05/20	R214	05/11/2020	10.24	Call	Bond Future	1,428.0200	1.4280	2,168.3300	2.1683	51.842	0	0	0
2020/05/20	R214	05/11/2020	10.24	Put	Bond Future	9,375.7900	9.3758	8,493.4400	8.4934	(9.411)	0	0	0
2020/05/20	R214	04/02/2021	10.33	Call	Bond Future	1,850.1400	1.8501	2,737.4300	2.7374	47.958	0	0	0
2020/05/20	R214	04/02/2021			Bond Future	11.8245	62.3687	11.5055	64.0114	(2.698)	0.0000	0.0000	0
2020/05/20	R214	04/02/2021	10.31	Call	Bond Future	1,819.3600	1.8194	2,703.1500	2.7031	48.577	0	0	0
2020/05/20	R214	04/02/2021	10.31	Put	Bond Future	10,319.8000	10.3198	9,560.8300	9.5608	(7.355)	0	0	0
2020/05/20	R214	04/02/2021	10.33	Put	Bond Future	10,225.9600	10.2260	9,470.4900	9.4705	(7.388)	0	0	0
2020/05/20	R214	04/02/2021	10.32	Call	Bond Future	1,834.8000	1.8348	2,720.2600	2.7203	48.259	0	0	0

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2020/05/20	R214	04/02/2021	10.32	Put	Bond Future	10,272.8900		10.2729	9,515.5900	9.5156	(7.372)	0	0	0
2020/05/20	R214	06/05/2021	12.26	Call	Bond Future	6,486.6000		6.4866	7,778.8600	7.7789	19.922	0	0	0
2020/05/20	R214	06/05/2021	12.25	Put	Bond Future	5,353.4500		5.3535	4,981.5300	4.9815	(6.947)	0	0	0
2020/05/20	R214	06/05/2021			Bond Future	12.0211		59.8713	11.6895	61.5346	(2.758)	0.0000	0.0000	0
2020/05/20	R214	06/05/2021	12.27	Call	Bond Future	6,514.2800		6.5143	7,807.4100	7.8074	19.851	0	0	0
2020/05/20	R214	06/05/2021	12.27	Put	Bond Future	5,313.8400		5.3138	4,943.6600	4.9437	(6.966)	0	0	0
2020/05/20	R214	06/05/2021	12.26	Put	Bond Future	5,333.6000		5.3336	4,962.5500	4.9625	(6.957)	0	0	0
2020/05/20	R214	06/05/2021	12.25	Call	Bond Future	6,458.9400		6.4589	7,750.3300	7.7503	19.994	0	0	0
2020/05/20	R248	06/08/2020	10.20	Call	Bond Future	366.7300		0.3667	769.6400	0.7696	109.866	0	0	0
2020/05/20	R248	06/08/2020	11.80	Call	Bond Future	4,011.6100		4.0116	5,203.8100	5.2038	29.719	0	0	470
2020/05/20	R248	06/08/2020	12.75	Call	Bond Future	7,777.8400		7.7778	9,462.8200	9.4628	21.664	0	0	814
2020/05/20	R248	06/08/2020	10.35	Call	Bond Future	499.2300		0.4992	974.0200	0.9740	95.104	0	0	640
2020/05/20	R248	06/08/2020	11.85	Put	Bond Future	2,831.4200		2.8314	2,113.0100	2.1130	(25.373)	0	0	0
2020/05/20	R248	06/08/2020	9.00	Put	Bond Future	21,184.6000		21.1846	19,300.8800	19.3009	(8.892)	0	0	0
2020/05/20	R248	06/08/2020			Bond Future	11.6351		80.2174	11.3432	82.1469	(2.508)	0.0000	0.0000	81,996
2020/05/20	R248	06/08/2020	10.18	Call	Bond Future	352.4400		0.3524	745.0000	0.7450	111.383	0	0	0
2020/05/20	R248	06/08/2020	10.18	Put	Bond Future	10,914.4100		10.9144	9,377.4800	9.3775	(14.082)	0	0	0
2020/05/20	R248	06/08/2020	10.35	Put	Bond Future	9,697.1200		9.6971	8,242.4200	8.2424	(15.001)	0	0	0
2020/05/20	R248	06/08/2020	11.85	Call	Bond Future	4,198.3200		4.1983	5,409.4000	5.4094	28.847	0	0	0
2020/05/20	R248	06/08/2020	11.15	Put	Bond Future	5,228.7600		5.2288	4,127.7500	4.1277	(21.057)	0	0	0
2020/05/20	R248	06/08/2020	11.15	Call	Bond Future	1,973.1200		1.9731	2,801.6000	2.8016	41.988	0	0	0
2020/05/20	R248	06/08/2020	10.85	Put	Bond Future	6,676.5500		6.6765	5,408.1500	5.4082	(18.998)	0	0	0
2020/05/20	R248	06/08/2020	10.85	Call	Bond Future	1,280.6100		1.2806	1,941.7000	1.9417	51.623	0	0	640
2020/05/20	R248	06/08/2020	9.25	Put	Bond Future	18,778.3100		18.7783	16,929.3300	16.9293	(9.846)	0	0	0
2020/05/20	R248	06/08/2020	9.25	Call	Bond Future	37.0700		0.0371	117.5800	0.1176	217.184	0	0	20,640
2020/05/20	R248	06/08/2020	10.20	Put	Bond Future	10,766.2600		10.7663	9,239.6800	9.2397	(14.179)	0	0	0
2020/05/20	R248	06/08/2020	11.80	Put	Bond Future	2,958.7000		2.9587	2,221.4100	2.2214	(24.919)	0	0	0
2020/05/20	R248	06/08/2020	12.75	Put	Bond Future	1,142.3700		1.1424	897.8600	0.8979	(21.404)	0	0	0
2020/05/20	R248	06/08/2020	9.00	Call	Bond Future	17.4000		0.0174	63.1700	0.0632	263.046	0	0	3,000
2020/05/20	R248	06/08/2020	10.19	Call	Bond Future	359.5300		0.3595	757.2400	0.7572	110.619	0	0	0
2020/05/20	R248	06/08/2020	10.19	Put	Bond Future	10,840.2200		10.8402	9,308.4400	9.3084	(14.131)	0	0	0
2020/05/20	R248	06/08/2020	12.25	Put	Bond Future	1,990.2500		1.9903	1,427.2000	1.4272	(28.290)	0	0	0
2020/05/20	R248	06/08/2020	12.25	Call	Bond Future	5,785.8000		5.7858	7,152.2400	7.1522	23.617	0	0	814
2020/05/20	R248	06/08/2020	11.10	Put	Bond Future	5,453.8400		5.4538	4,317.4500	4.3175	(20.837)	0	0	0
2020/05/20	R248	06/08/2020	11.10	Call	Bond Future	1,848.4600		1.8485	2,641.5600	2.6416	42.906	0	0	470
2020/05/20	R248	05/11/2020	10.02	Put	Bond Future	13,907.3800		13.9074	12,578.1800	12.5782	(9.558)	0	0	0
2020/05/20	R248	05/11/2020	10.03	Call	Bond Future	811.7700		0.8118	1,439.0900	1.4391	77.278	0	0	0
2020/05/20	R248	05/11/2020			Bond Future	11.8286		76.7886	11.5247	78.7404	(2.569)	0.0000	0.0000	0
2020/05/20	R248	05/11/2020	11.00	Put	Bond Future	8,086.6000		8.0866	7,059.1900	7.0592	(12.705)	0	0	0
2020/05/20	R248	05/11/2020	11.00	Call	Bond Future	2,542.3800		2.5424	3,466.7800	3.4668	36.360	0	0	800
2020/05/20	R248	05/11/2020	10.00	Put	Bond Future	14,054.7200		14.0547	12,716.1600	12.7162	(9.524)	0	0	0
2020/05/20	R248	05/11/2020	10.00	Call	Bond Future	781.9800		0.7820	1,395.2300	1.3952	78.423	0	0	800
2020/05/20	R248	05/11/2020	10.04	Call	Bond Future	821.8900		0.8219	1,453.9200	1.4539	76.900	0	0	0
2020/05/20	R248	05/11/2020	10.04	Put	Bond Future	13,760.9500		13.7610	12,441.1700	12.4412	(9.591)	0	0	0
2020/05/20	R248	05/11/2020	10.02	Call	Bond Future	801.7500		0.8017	1,424.3600	1.4244	77.656	0	0	0
2020/05/20	R248	05/11/2020	10.03	Put	Bond Future	13,834.0400		13.8340	12,509.5500	12.5095	(9.574)	0	0	0
2020/05/20	R248	04/02/2021	10.46	Call	Bond Future	1,638.7100		1.6387	2,600.4100	2.6004	58.686	0	0	0

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2020/05/20	R248	04/02/2021	10.47	Put	Bond Future	12,413.3600	12.4134	11,403.8200	11.4038	(8.133)	0	0	0
2020/05/20	R248	04/02/2021			Bond Future	12.0363	77.7564	11.7190	79.7323	(2.636)	0.0000	0.0000	0
2020/05/20	R248	04/02/2021	10.46	Put	Bond Future	12,476.1200	12.4761	11,461.9400	11.4619	(8.129)	0	0	0
2020/05/20	R248	04/02/2021	10.47	Call	Bond Future	1,653.4700	1.6535	2,619.8100	2.6198	58.443	0	0	0
2020/05/20	R248	04/02/2021	10.48	Call	Bond Future	1,668.3300	1.6683	2,639.3000	2.6393	58.200	0	0	0
2020/05/20	R248	04/02/2021	10.48	Put	Bond Future	12,350.8300	12.3508	11,345.9200	11.3459	(8.136)	0	0	0
2020/05/20	R248	06/05/2021	12.36	Call	Bond Future	6,854.2100	6.8542	8,405.6300	8.4056	22.635	0	0	0
2020/05/20	R248	06/05/2021			Bond Future	12.2454	74.3165	11.9143	76.3172	(2.704)	0.0000	0.0000	0
2020/05/20	R248	06/05/2021	12.34	Call	Bond Future	6,790.0500	6.7900	8,340.3500	8.3403	22.832	0	0	0
2020/05/20	R248	06/05/2021	12.34	Put	Bond Future	6,236.4600	6.2365	5,786.1400	5.7861	(7.221)	0	0	0
2020/05/20	R248	06/05/2021	12.36	Put	Bond Future	6,184.5300	6.1845	5,735.3300	5.7353	(7.263)	0	0	0
2020/05/20	R248	06/05/2021	12.35	Call	Bond Future	6,822.2600	6.8223	8,372.9800	8.3730	22.730	0	0	0
2020/05/20	R248	06/05/2021	12.35	Put	Bond Future	6,210.5800	6.2106	5,760.6800	5.7607	(7.244)	0	0	0

Total

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