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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/05/2020 TO 22/05/2020

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
2020/05/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	2025	06/08/2020		Bond Future	137.7690	137.7690	137.4691	137.4691	(0.218)	0.0000	0.0000	4,976
2020/05/22	2025	05/11/2020		Bond Future	139.4946	139.4946	139.0111	139.0111	(0.347)	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
2020/05/22	2025	04/02/2021			Bond Future	139.7602	139.7602	139.1235	139.1235	(0.456)	0.0000	0.0000	0
2020/05/22	2025	06/05/2021			Bond Future	141.5506	141.5506	140.8832	140.8832	(0.471)	0.0000	0.0000	0
2020/05/22	2029	06/08/2020			Bond Future	99.2813	99.2813	99.3555	99.3555	0.075	0.0000	0.0000	4,982
2020/05/22	2029	05/11/2020			Bond Future	99.3877	99.3877	99.3336	99.3336	(0.054)	0.0000	0.0000	0
2020/05/22	2029	04/02/2021			Bond Future	100.6624	100.6624	100.5024	100.5024	(0.159)	0.0000	0.0000	0
2020/05/22	2029	06/05/2021			Bond Future	100.8006	100.8006	100.6222	100.6222	(0.177)	0.0000	0.0000	0
2020/05/22	2030	06/08/2020	9.11	Call	Bond Future	3,036.4200	3.0364	2,125.2200	2.1252	(30.009)	0	0	0
2020/05/22	2030	06/08/2020	10.40	Put	Bond Future	483.9500	0.4840	745.3500	0.7453	54.014	0	0	5,000
2020/05/22	2030	06/08/2020	11.25	Call	Bond Future	12,438.3400	12.4383	10,723.4600	10.7235	(13.787)	0	0	0
2020/05/22	2030	06/08/2020	10.00	Call	Bond Future	6,582.5900	6.5826	5,194.1200	5.1941	(21.093)	0	0	470
2020/05/22	2030	06/08/2020	10.05	Put	Bond Future	782.6000	0.7826	1,166.6800	1.1667	49.077	0	0	0
2020/05/22	2030	06/08/2020	10.70	Call	Bond Future	9,813.8800	9.8139	8,198.5400	8.1985	(16.460)	0	0	470
2020/05/22	2030	06/08/2020	9.75	Put	Bond Future	1,126.6900	1.1267	1,641.1300	1.6411	45.659	0	0	0
2020/05/22	2030	06/08/2020	9.42	Call	Bond Future	4,133.1700	4.1332	3,032.0200	3.0320	(26.642)	0	0	0
2020/05/22	2030	06/08/2020			Bond Future	9.0046	93.9453	9.3060	92.1530	3.348	0.0000	0.0000	110,379
2020/05/22	2030	06/08/2020	9.09	Call	Bond Future	2,971.5100	2.9715	2,073.0100	2.0730	(30.237)	0	0	0
2020/05/22	2030	06/08/2020	9.09	Put	Bond Future	2,458.9600	2.4590	3,352.7700	3.3528	36.349	0	0	0
2020/05/22	2030	06/08/2020	10.40	Call	Bond Future	8,414.2100	8.4142	6,883.3000	6.8833	(18.194)	0	0	0
2020/05/22	2030	06/08/2020	10.70	Put	Bond Future	295.4100	0.2954	472.3800	0.4724	59.907	0	0	0
2020/05/22	2030	06/08/2020	9.05	Put	Bond Future	2,570.9900	2.5710	3,490.2900	3.4903	35.757	0	0	0
2020/05/22	2030	06/08/2020	9.05	Call	Bond Future	2,844.0400	2.8440	1,971.0300	1.9710	(30.696)	0	0	450
2020/05/22	2030	06/08/2020	8.36	Put	Bond Future	5,128.4900	5.1285	6,472.3500	6.4724	26.204	0	0	0
2020/05/22	2030	06/08/2020	8.36	Call	Bond Future	1,140.9400	1.1409	692.4900	0.6925	(39.305)	0	0	800
2020/05/22	2030	06/08/2020	8.86	Put	Bond Future	3,150.8500	3.1508	4,192.4300	4.1924	33.057	0	0	0
2020/05/22	2030	06/08/2020	8.86	Call	Bond Future	2,275.2400	2.2752	1,524.5100	1.5245	(32.996)	0	0	800
2020/05/22	2030	06/08/2020	9.11	Put	Bond Future	2,404.4200	2.4044	3,285.5300	3.2855	36.645	0	0	0
2020/05/22	2030	06/08/2020	11.25	Put	Bond Future	108.1700	0.1082	185.6000	0.1856	71.582	0	0	0
2020/05/22	2030	06/08/2020	10.21	Put	Bond Future	641.9000	0.6419	967.9100	0.9679	50.788	0	0	0
2020/05/22	2030	06/08/2020	10.00	Put	Bond Future	832.1800	0.8322	1,236.0200	1.2360	48.528	0	0	0
2020/05/22	2030	06/08/2020	10.75	Call	Bond Future	10,050.4300	10.0504	8,423.2600	8.4233	(16.190)	0	0	0
2020/05/22	2030	06/08/2020	10.05	Call	Bond Future	6,809.4600	6.8095	5,401.2300	5.4012	(20.680)	0	0	0
2020/05/22	2030	06/08/2020	9.75	Call	Bond Future	5,477.4800	5.4775	4,199.6100	4.1996	(23.330)	0	0	450
2020/05/22	2030	06/08/2020	9.42	Put	Bond Future	1,675.0600	1.6751	2,366.2200	2.3662	41.262	0	0	800
2020/05/22	2030	06/08/2020	9.10	Call	Bond Future	3,003.9600	3.0040	2,099.1000	2.0991	(30.122)	0	0	0
2020/05/22	2030	06/08/2020	9.10	Put	Bond Future	2,431.6600	2.4317	3,319.1100	3.3191	36.496	0	0	0
2020/05/22	2030	06/08/2020	11.47	Call	Bond Future	13,489.5700	13.4896	11,750.6700	11.7507	(12.891)	0	0	0
2020/05/22	2030	06/08/2020	11.47	Put	Bond Future	69.7800	0.0698	123.1900	0.1232	76.541	0	0	650
2020/05/22	2030	06/08/2020	10.21	Call	Bond Future	7,545.7400	7.5457	6,079.4400	6.0794	(19.432)	0	0	650
2020/05/22	2030	06/08/2020	10.87	Call	Bond Future	10,620.7400	10.6207	8,967.6300	8.9676	(15.565)	0	0	0
2020/05/22	2030	06/08/2020	10.87	Put	Bond Future	219.5800	0.2196	358.7800	0.3588	63.394	0	0	650
2020/05/22	2030	06/08/2020	10.75	Put	Bond Future	271.0700	0.2711	436.2100	0.4362	60.922	0	0	0
2020/05/22	2030	06/08/2020	9.20	Put	Bond Future	2,170.2400	2.1702	2,994.6700	2.9947	37.988	0	0	0
2020/05/22	2030	06/08/2020	9.20	Call	Bond Future	3,337.2900	3.3373	2,369.4100	2.3694	(29.002)	0	0	323
2020/05/22	2030	06/08/2020	8.50	Put	Bond Future	4,499.8000	4.4998	5,766.1500	5.7662	28.142	0	0	0
2020/05/22	2030	06/08/2020	8.50	Call	Bond Future	1,396.8400	1.3968	870.8800	0.8709	(37.654)	0	0	323
2020/05/22	2030	05/11/2020	8.10	Put	Bond Future	7,935.0400	7.9350	9,403.3200	9.4033	18.504	0	0	0

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2020/05/22	2030	05/11/2020	8.73	Call	Bond Future	2,701.8500	2.7019	1,963.9700	1.9640	(27.310)	0	0	3,000
2020/05/22	2030	05/11/2020	10.06	Put	Bond Future	1,930.2100	1.9302	2,536.4200	2.5364	31.406	0	0	1,000
2020/05/22	2030	05/11/2020	9.39	Put	Bond Future	3,242.5200	3.2425	4,127.9100	4.1279	27.306	0	0	0
2020/05/22	2030	05/11/2020	9.38	Call	Bond Future	4,568.4400	4.5684	3,523.5700	3.5236	(22.871)	0	0	0
2020/05/22	2030	05/11/2020			Bond Future	9.1557	95.1005	9.4908	93.1657	3.660	0.0000	0.0000	0
2020/05/22	2030	05/11/2020	8.85	Put	Bond Future	4,819.4700	4.8195	5,959.3300	5.9593	23.651	0	0	0
2020/05/22	2030	05/11/2020	8.85	Call	Bond Future	3,007.2000	3.0072	2,212.2300	2.2122	(26.436)	0	0	3,000
2020/05/22	2030	05/11/2020	9.61	Call	Bond Future	5,342.8100	5.3428	4,195.1100	4.1951	(21.481)	0	0	0
2020/05/22	2030	05/11/2020	9.61	Put	Bond Future	2,732.3700	2.7324	3,519.5000	3.5195	28.808	0	0	3,000
2020/05/22	2030	05/11/2020	8.34	Put	Bond Future	6,815.6100	6.8156	8,187.5800	8.1876	20.130	0	0	0
2020/05/22	2030	05/11/2020	8.34	Call	Bond Future	1,876.8200	1.8768	1,313.9600	1.3140	(29.990)	0	0	1,000
2020/05/22	2030	05/11/2020	9.04	Put	Bond Future	4,210.0200	4.2100	5,259.1700	5.2592	24.920	0	0	0
2020/05/22	2030	05/11/2020	9.04	Call	Bond Future	3,529.3900	3.5294	2,643.7100	2.6437	(25.094)	0	0	1,000
2020/05/22	2030	05/11/2020	8.36	Put	Bond Future	6,726.7500	6.7267	8,090.3100	8.0903	20.271	0	0	0
2020/05/22	2030	05/11/2020	9.86	Put	Bond Future	2,248.7300	2.2487	2,931.3400	2.9313	30.355	0	0	14,160
2020/05/22	2030	05/11/2020	8.10	Call	Bond Future	1,478.7700	1.4788	1,012.2200	1.0122	(31.550)	0	0	3,000
2020/05/22	2030	05/11/2020	8.73	Put	Bond Future	5,238.0000	5.2380	6,434.9500	6.4350	22.851	0	0	0
2020/05/22	2030	05/11/2020	9.23	Put	Bond Future	3,661.9500	3.6619	4,621.3000	4.6213	26.198	0	0	0
2020/05/22	2030	05/11/2020	10.06	Call	Bond Future	7,032.8100	7.0328	5,704.1900	5.7042	(18.892)	0	0	0
2020/05/22	2030	05/11/2020	10.37	Put	Bond Future	1,529.8200	1.5298	2,031.2900	2.0313	32.780	0	0	15,758
2020/05/22	2030	05/11/2020	9.39	Call	Bond Future	4,600.8800	4.6009	3,551.4400	3.5514	(22.810)	0	0	0
2020/05/22	2030	05/11/2020	9.38	Put	Bond Future	3,267.5300	3.2675	4,157.4900	4.1575	27.236	0	0	0
2020/05/22	2030	05/11/2020	8.36	Call	Bond Future	1,913.0600	1.9131	1,341.7900	1.3418	(29.862)	0	0	14,160
2020/05/22	2030	05/11/2020	8.86	Put	Bond Future	4,785.6800	4.7857	5,920.7800	5.9208	23.719	0	0	0
2020/05/22	2030	05/11/2020	8.86	Call	Bond Future	3,033.4100	3.0334	2,233.6800	2.2337	(26.364)	0	0	14,160
2020/05/22	2030	05/11/2020	9.86	Call	Bond Future	6,254.9700	6.2550	5,002.7500	5.0027	(20.020)	0	0	0
2020/05/22	2030	05/11/2020	9.23	Call	Bond Future	4,095.4500	4.0955	3,119.9700	3.1200	(23.819)	0	0	3,000
2020/05/22	2030	05/11/2020	10.47	Call	Bond Future	8,715.0400	8.7150	7,251.3300	7.2513	(16.795)	0	0	0
2020/05/22	2030	05/11/2020	10.47	Put	Bond Future	1,419.7900	1.4198	1,890.9100	1.8909	33.182	0	0	3,000
2020/05/22	2030	05/11/2020	8.53	Put	Bond Future	6,003.2100	6.0032	7,292.8300	7.2928	21.482	0	0	0
2020/05/22	2030	05/11/2020	8.53	Call	Bond Future	2,244.5900	2.2446	1,599.3800	1.5994	(28.745)	0	0	15,758
2020/05/22	2030	05/11/2020	9.03	Put	Bond Future	4,240.7000	4.2407	5,294.6000	5.2946	24.852	0	0	0
2020/05/22	2030	05/11/2020	9.03	Call	Bond Future	3,500.9500	3.5010	2,620.0200	2.6200	(25.163)	0	0	15,758
2020/05/22	2030	05/11/2020	10.37	Call	Bond Future	8,296.9800	8.2970	6,863.6200	6.8636	(17.276)	0	0	0
2020/05/22	2030	05/11/2020	9.40	Call	Bond Future	4,633.4200	4.6334	3,579.4200	3.5794	(22.748)	0	0	0
2020/05/22	2030	05/11/2020	9.40	Put	Bond Future	3,217.6600	3.2177	4,098.4900	4.0985	27.375	0	0	0
2020/05/22	2030	04/02/2021	9.12	Call	Bond Future	3,990.6400	3.9906	3,060.2100	3.0602	(23.315)	0	0	1,000
2020/05/22	2030	04/02/2021	8.36	Call	Bond Future	2,286.8600	2.2869	1,663.8800	1.6639	(27.242)	0	0	800
2020/05/22	2030	04/02/2021	9.16	Call	Bond Future	4,101.0600	4.1011	3,153.7900	3.1538	(23.098)	0	0	0
2020/05/22	2030	04/02/2021	9.15	Put	Bond Future	5,037.3200	5.0373	6,151.4400	6.1514	22.117	0	0	0
2020/05/22	2030	04/02/2021			Bond Future	9.3185	92.2929	9.6860	90.2357	3.943	0.0000	0.0000	0
2020/05/22	2030	04/02/2021	8.37	Put	Bond Future	7,904.0200	7.9040	9,334.4900	9.3345	18.098	0	0	0
2020/05/22	2030	04/02/2021	8.37	Call	Bond Future	2,304.6900	2.3047	1,677.9700	1.6780	(27.193)	0	0	1,000
2020/05/22	2030	04/02/2021	9.17	Call	Bond Future	4,128.8200	4.1288	3,177.3500	3.1774	(23.045)	0	0	0
2020/05/22	2030	04/02/2021	9.17	Put	Bond Future	4,977.6800	4.9777	6,083.4000	6.0834	22.214	0	0	0
2020/05/22	2030	04/02/2021	9.12	Put	Bond Future	5,127.5300	5.1275	6,254.2900	6.2543	21.975	0	0	0
2020/05/22	2030	04/02/2021	8.36	Put	Bond Future	7,947.5300	7.9475	9,381.7400	9.3817	18.046	0	0	0
2020/05/22	2030	04/02/2021	9.16	Put	Bond Future	5,007.4300	5.0074	6,117.3500	6.1174	22.165	0	0	0

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2020/05/22	2030	04/02/2021	9.15	Call	Bond Future	4,073.3900	4.0734	3,130.3200	3.1303	(23.152)	0	0	0
2020/05/22	2030	04/02/2021	8.86	Put	Bond Future	5,969.9700	5.9700	7,206.3300	7.2063	20.710	0	0	0
2020/05/22	2030	04/02/2021	8.86	Call	Bond Future	3,316.5100	3.3165	2,495.6800	2.4957	(24.750)	0	0	800
2020/05/22	2030	04/02/2021	10.20	Call	Bond Future	7,452.8000	7.4528	6,101.1300	6.1011	(18.136)	0	0	0
2020/05/22	2030	04/02/2021	10.20	Put	Bond Future	2,617.2900	2.6173	3,322.8100	3.3228	26.956	0	0	1,800
2020/05/22	2030	06/05/2021	10.04	Put	Bond Future	4,039.9200	4.0399	4,902.1100	4.9021	21.342	0	0	700
2020/05/22	2030	06/05/2021	9.15	Call	Bond Future	4,401.0400	4.4010	3,474.6000	3.4746	(21.050)	0	0	700
2020/05/22	2030	06/05/2021	11.69	Call	Bond Future	12,738.4400	12.7384	11,071.9300	11.0719	(13.083)	0	0	0
2020/05/22	2030	06/05/2021	11.70	Put	Bond Future	1,605.7000	1.6057	2,031.8200	2.0318	26.538	0	0	0
2020/05/22	2030	06/05/2021			Bond Future	9.4945	93.4543	9.8804	91.3595	4.065	0.0000	0.0000	0
2020/05/22	2030	06/05/2021	10.74	Call	Bond Future	9,382.5500	9.3825	7,944.5800	7.9446	(15.326)	0	0	0
2020/05/22	2030	06/05/2021	10.74	Put	Bond Future	2,842.4000	2.8424	3,499.1900	3.4992	23.107	0	0	700
2020/05/22	2030	06/05/2021	10.04	Call	Bond Future	6,982.4500	6.9825	5,749.8800	5.7499	(17.652)	0	0	0
2020/05/22	2030	06/05/2021	9.15	Put	Bond Future	6,324.7700	6.3248	7,493.0900	7.4931	18.472	0	0	0
2020/05/22	2030	06/05/2021	11.69	Put	Bond Future	1,616.4700	1.6165	2,044.7200	2.0447	26.493	0	0	0
2020/05/22	2030	06/05/2021	11.70	Call	Bond Future	12,774.1500	12.7741	11,105.5100	11.1055	(13.063)	0	0	0
2020/05/22	2030	06/05/2021	11.71	Call	Bond Future	12,809.8900	12.8099	11,139.1100	11.1391	(13.043)	0	0	0
2020/05/22	2030	06/05/2021	11.71	Put	Bond Future	1,595.0000	1.5950	2,018.9800	2.0190	26.582	0	0	0
2020/05/22	2032	06/08/2020	9.46	Put	Bond Future	4,208.1200	4.2081	5,294.6900	5.2947	25.821	0	0	0
2020/05/22	2032	06/08/2020	9.45	Call	Bond Future	1,974.3700	1.9744	1,356.6000	1.3566	(31.289)	0	0	0
2020/05/22	2032	06/08/2020	8.79	Put	Bond Future	7,533.5200	7.5335	8,946.0500	8.9461	18.750	0	0	0
2020/05/22	2032	06/08/2020	9.29	Put	Bond Future	4,941.8400	4.9418	6,122.0200	6.1220	23.881	0	0	0
2020/05/22	2032	06/08/2020			Bond Future	9.8024	92.3658	10.0755	90.6559	2.786	0.0000	0.0000	97,572
2020/05/22	2032	06/08/2020	9.91	Call	Bond Future	3,368.3200	3.3683	2,482.1200	2.4821	(26.310)	0	0	0
2020/05/22	2032	06/08/2020	9.91	Put	Bond Future	2,689.3300	2.6893	3,513.1000	3.5131	30.631	0	0	800
2020/05/22	2032	06/08/2020	9.46	Call	Bond Future	1,998.9200	1.9989	1,375.5200	1.3755	(31.187)	0	0	0
2020/05/22	2032	06/08/2020	9.45	Put	Bond Future	4,249.2000	4.2492	5,341.4000	5.3414	25.704	0	0	0
2020/05/22	2032	06/08/2020	8.79	Call	Bond Future	781.4200	0.7814	483.9800	0.4840	(38.064)	0	0	800
2020/05/22	2032	06/08/2020	9.29	Call	Bond Future	1,608.0900	1.6081	1,078.3000	1.0783	(32.945)	0	0	800
2020/05/22	2032	06/08/2020	9.47	Call	Bond Future	2,023.6800	2.0237	1,394.6200	1.3946	(31.085)	0	0	0
2020/05/22	2032	06/08/2020	9.47	Put	Bond Future	4,167.3100	4.1673	5,248.2200	5.2482	25.938	0	0	0
2020/05/22	2032	05/11/2020	9.61	Put	Bond Future	5,553.4400	5.5534	6,637.1300	6.6371	19.514	0	0	0
2020/05/22	2032	05/11/2020	10.99	Call	Bond Future	8,088.5100	8.0885	6,785.9200	6.7859	(16.104)	0	0	0
2020/05/22	2032	05/11/2020	9.44	Put	Bond Future	6,219.0100	6.2190	7,374.7500	7.3748	18.584	0	0	0
2020/05/22	2032	05/11/2020	11.08	Call	Bond Future	8,464.5700	8.4646	7,134.6400	7.1346	(15.712)	0	0	0
2020/05/22	2032	05/11/2020	9.77	Put	Bond Future	4,987.0000	4.9870	6,001.7500	6.0017	20.348	0	0	0
2020/05/22	2032	05/11/2020			Bond Future	9.9707	89.3528	10.2740	87.5058	3.042	0.0000	0.0000	0
2020/05/22	2032	05/11/2020	10.99	Put	Bond Future	2,087.1800	2.0872	2,631.6500	2.6317	26.086	0	0	3,000
2020/05/22	2032	05/11/2020	9.76	Call	Bond Future	3,705.4500	3.7055	2,877.4600	2.8775	(22.345)	0	0	0
2020/05/22	2032	05/11/2020	9.76	Put	Bond Future	5,020.5500	5.0206	6,039.6200	6.0396	20.298	0	0	0
2020/05/22	2032	05/11/2020	9.11	Call	Bond Future	2,156.8200	2.1568	1,596.8400	1.5968	(25.963)	0	0	3,000
2020/05/22	2032	05/11/2020	9.61	Call	Bond Future	3,285.9200	3.2859	2,522.5500	2.5225	(23.232)	0	0	3,000
2020/05/22	2032	05/11/2020	9.44	Call	Bond Future	2,855.3700	2.8554	2,164.0500	2.1641	(24.211)	0	0	1,000
2020/05/22	2032	05/11/2020	11.08	Put	Bond Future	1,960.6500	1.9606	2,477.7800	2.4778	26.375	0	0	1,000
2020/05/22	2032	05/11/2020	9.77	Call	Bond Future	3,734.9000	3.7349	2,902.5900	2.9026	(22.285)	0	0	0
2020/05/22	2032	05/11/2020	9.11	Put	Bond Future	7,700.1200	7.7001	8,987.2000	8.9872	16.715	0	0	0
2020/05/22	2032	05/11/2020	8.94	Put	Bond Future	8,540.3800	8.5404	9,890.8500	9.8909	15.813	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
2020/05/22	2032	05/11/2020	8.94	Call	Bond Future	1,846.8300	1.8468	1,350.2400	1.3502	(26.889)	0	0	1,000
2020/05/22	2032	05/11/2020	9.75	Call	Bond Future	3,676.1100	3.6761	2,852.4600	2.8525	(22.405)	0	0	0
2020/05/22	2032	05/11/2020	9.75	Put	Bond Future	5,054.2800	5.0543	6,077.6900	6.0777	20.248	0	0	0
2020/05/22	2032	04/02/2021	9.29	Call	Bond Future	2,913.1400	2.9131	2,245.5100	2.2455	(22.918)	0	0	800
2020/05/22	2032	04/02/2021	10.82	Put	Bond Future	3,439.0300	3.4390	4,178.7900	4.1788	21.511	0	0	800
2020/05/22	2032	04/02/2021	9.63	Call	Bond Future	3,663.3400	3.6633	2,873.0400	2.8730	(21.573)	0	0	0
2020/05/22	2032	04/02/2021			Bond Future	10.1480	90.4783	10.4796	88.5157	3.267	0.0000	0.0000	0
2020/05/22	2032	04/02/2021	8.79	Put	Bond Future	10,714.5000	10.7145	12,176.2400	12.1762	13.643	0	0	0
2020/05/22	2032	04/02/2021	8.79	Call	Bond Future	2,005.3400	2.0053	1,504.4800	1.5045	(24.976)	0	0	800
2020/05/22	2032	04/02/2021	9.61	Call	Bond Future	3,616.2100	3.6162	2,833.2600	2.8333	(21.651)	0	0	0
2020/05/22	2032	04/02/2021	9.61	Put	Bond Future	6,933.6000	6.9336	8,113.2500	8.1133	17.014	0	0	0
2020/05/22	2032	04/02/2021	9.29	Put	Bond Future	8,284.9100	8.2849	9,579.8800	9.5799	15.630	0	0	0
2020/05/22	2032	04/02/2021	10.82	Call	Bond Future	7,354.1500	7.3541	6,131.3100	6.1313	(16.628)	0	0	0
2020/05/22	2032	04/02/2021	9.63	Put	Bond Future	6,854.3900	6.8544	8,026.6900	8.0267	17.103	0	0	0
2020/05/22	2032	04/02/2021	9.62	Call	Bond Future	3,639.7300	3.6397	2,853.1100	2.8531	(21.612)	0	0	0
2020/05/22	2032	04/02/2021	9.62	Put	Bond Future	6,893.9200	6.8939	8,069.9000	8.0699	17.058	0	0	0
2020/05/22	2032	06/05/2021	12.12	Put	Bond Future	2,573.1600	2.5732	3,081.9100	3.0819	19.771	0	0	0
2020/05/22	2032	06/05/2021			Bond Future	10.3347	87.4683	10.6822	85.4692	3.363	0.0000	0.0000	0
2020/05/22	2032	06/05/2021	12.11	Call	Bond Future	12,166.8700	12.1669	10,678.6800	10.6787	(12.231)	0	0	0
2020/05/22	2032	06/05/2021	12.11	Put	Bond Future	2,588.1800	2.5882	3,099.0900	3.0991	19.740	0	0	0
2020/05/22	2032	06/05/2021	12.12	Call	Bond Future	12,201.5500	12.2015	10,711.2000	10.7112	(12.214)	0	0	0
2020/05/22	2032	06/05/2021	12.10	Call	Bond Future	12,132.2100	12.1322	10,646.1900	10.6462	(12.249)	0	0	0
2020/05/22	2032	06/05/2021	12.10	Put	Bond Future	2,603.2800	2.6033	3,116.3600	3.1164	19.709	0	0	0
2020/05/22	2033	06/08/2020			Bond Future	96.0615	96.0615	95.9818	95.9818	(0.083)	0.0000	0.0000	12,178
2020/05/22	2033	05/11/2020			Bond Future	96.0522	96.0522	95.8471	95.8471	(0.214)	0.0000	0.0000	0
2020/05/22	2033	04/02/2021			Bond Future	97.2839	97.2839	96.9748	96.9748	(0.318)	0.0000	0.0000	0
2020/05/22	2033	06/05/2021			Bond Future	97.3009	97.3009	96.9725	96.9725	(0.338)	0.0000	0.0000	0
2020/05/22	2037	06/08/2020	9.88	Put	Bond Future	7,028.7200	7.0287	8,327.5700	8.3276	18.479	0	0	0
2020/05/22	2037	06/08/2020			Bond Future	10.7010	83.3977	10.9620	81.6851	2.439	0.0000	0.0000	89,094
2020/05/22	2037	06/08/2020	9.87	Call	Bond Future	1,252.0200	1.2520	842.7200	0.8427	(32.691)	0	0	0
2020/05/22	2037	06/08/2020	9.87	Put	Bond Future	7,085.3400	7.0853	8,388.6600	8.3887	18.395	0	0	0
2020/05/22	2037	06/08/2020	9.88	Call	Bond Future	1,269.2200	1.2692	855.4500	0.8555	(32.600)	0	0	0
2020/05/22	2037	06/08/2020	9.86	Call	Bond Future	1,234.9900	1.2350	830.1300	0.8301	(32.782)	0	0	0
2020/05/22	2037	06/08/2020	9.86	Put	Bond Future	7,142.2100	7.1422	8,449.9700	8.4500	18.310	0	0	0
2020/05/22	2037	05/11/2020	10.18	Call	Bond Future	2,920.6600	2.9207	2,264.9200	2.2649	(22.452)	0	0	0
2020/05/22	2037	05/11/2020	10.17	Put	Bond Future	7,667.9700	7.6680	8,856.4600	8.8565	15.499	0	0	0
2020/05/22	2037	05/11/2020			Bond Future	10.8726	84.4235	11.1604	82.5831	2.647	0.0000	0.0000	0
2020/05/22	2037	05/11/2020	10.19	Call	Bond Future	2,943.7600	2.9438	2,284.1800	2.2842	(22.406)	0	0	0
2020/05/22	2037	05/11/2020	10.19	Put	Bond Future	7,572.5400	7.5725	8,753.3600	8.7534	15.593	0	0	0
2020/05/22	2037	05/11/2020	10.17	Call	Bond Future	2,897.6800	2.8977	2,245.7700	2.2458	(22.498)	0	0	0
2020/05/22	2037	05/11/2020	10.18	Put	Bond Future	7,620.1500	7.6201	8,804.8100	8.8048	15.546	0	0	0
2020/05/22	2037	04/02/2021	13.73	Call	Bond Future	15,753.8600	15.7539	14,087.8600	14.0879	(10.575)	0	0	0
2020/05/22	2037	04/02/2021	10.85	Call	Bond Future	5,087.2800	5.0873	4,158.3500	4.1583	(18.260)	0	0	0
2020/05/22	2037	04/02/2021	10.35	Call	Bond Future	3,772.4300	3.7724	3,018.6300	3.0186	(19.982)	0	0	0
2020/05/22	2037	04/02/2021	10.28	Put	Bond Future	8,760.3400	8.7603	9,980.8600	9.9809	13.932	0	0	0
2020/05/22	2037	04/02/2021	10.27	Call	Bond Future	3,586.6800	3.5867	2,860.2300	2.8602	(20.254)	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	
2020/05/22	2037	04/02/2021			Bond Future		11.0559	81.2313	11.3695	79.2809	0.0000	0.0000	0	
2020/05/22	2037	04/02/2021	11.97	Put	Bond Future	3,460.6900		3.4607	4,118.8400	4.1188	19.018	0	0	
2020/05/22	2037	04/02/2021	11.97	Call	Bond Future	8,950.0400		8.9500	7,657.8200	7.6578	(14.438)	0	300	
2020/05/22	2037	04/02/2021	9.65	Put	Bond Future	12,042.1200		12.0421	13,467.2900	13.4673	11.835	0	0	
2020/05/22	2037	04/02/2021	9.65	Call	Bond Future	2,339.5600		2.3396	1,814.3600	1.8144	(22.449)	0	72	
2020/05/22	2037	04/02/2021	11.90	Call	Bond Future	8,688.9400		8.6889	7,416.6400	7.4166	(14.643)	0	0	
2020/05/22	2037	04/02/2021	13.73	Put	Bond Future	1,201.4700		1.2015	1,485.8400	1.4858	23.669	0	300	
2020/05/22	2037	04/02/2021	10.85	Put	Bond Future	6,407.9000		6.4079	7,429.3400	7.4293	15.940	0	72	
2020/05/22	2037	04/02/2021	10.35	Put	Bond Future	8,438.5500		8.4386	9,635.1200	9.6351	14.180	0	72	
2020/05/22	2037	04/02/2021	10.28	Call	Bond Future	3,609.5900		3.6096	2,879.7400	2.8797	(20.220)	0	0	
2020/05/22	2037	04/02/2021	10.27	Put	Bond Future	8,807.0000		8.8070	10,030.9200	10.0309	13.897	0	0	
2020/05/22	2037	04/02/2021	11.90	Put	Bond Future	3,599.4500		3.5994	4,277.5200	4.2775	18.838	0	240	
2020/05/22	2037	04/02/2021	10.48	Put	Bond Future	7,863.1300		7.8631	9,014.8300	9.0148	14.647	0	0	
2020/05/22	2037	04/02/2021	10.48	Call	Bond Future	4,086.2500		4.0863	3,287.5800	3.2876	(19.545)	0	240	
2020/05/22	2037	04/02/2021	10.29	Call	Bond Future	3,632.5900		3.6326	2,899.3200	2.8993	(20.186)	0	0	
2020/05/22	2037	04/02/2021	10.29	Put	Bond Future	8,713.8600		8.7139	9,930.9600	9.9310	13.967	0	0	
2020/05/22	2037	06/05/2021	12.42	Call	Bond Future	10,742.0400		10.7420	9,398.9000	9.3989	(12.504)	0	0	
2020/05/22	2037	06/05/2021			Bond Future		11.2491	82.2535	11.5770	80.2692	2.915	0.0000	0.0000	0
2020/05/22	2037	06/05/2021	12.42	Put	Bond Future	3,988.8700		3.9889	4,630.1200	4.6301	16.076	0	0	
2020/05/22	2037	06/05/2021	12.43	Call	Bond Future	10,778.9700		10.7790	9,433.5900	9.4336	(12.482)	0	0	
2020/05/22	2037	06/05/2021	12.44	Put	Bond Future	3,954.8600		3.9549	4,591.6400	4.5916	16.101	0	0	
2020/05/22	2037	06/05/2021	12.43	Put	Bond Future	3,971.9700		3.9720	4,610.9800	4.6110	16.088	0	0	
2020/05/22	2037	06/05/2021	12.44	Call	Bond Future	10,815.6400		10.8156	9,468.0300	9.4680	(12.460)	0	0	
2020/05/22	2038	06/08/2020			Bond Future		106.0102	106.0102	105.7763	105.7763	(0.221)	0.0000	0.0000	10,496
2020/05/22	2038	05/11/2020			Bond Future		107.3382	107.3382	106.9631	106.9631	(0.350)	0.0000	0.0000	0
2020/05/22	2038	04/02/2021			Bond Future		107.0012	107.0012	106.5081	106.5081	(0.461)	0.0000	0.0000	0
2020/05/22	2038	06/05/2021			Bond Future		108.3720	108.3720	107.8560	107.8560	(0.476)	0.0000	0.0000	0
2020/05/22	2040	06/08/2020	10.03	Call	Bond Future	996.4100		0.9964	708.1900	0.7082	(28.926)	0	0	
2020/05/22	2040	06/08/2020	10.04	Call	Bond Future	1,011.3600		1.0114	719.6700	0.7197	(28.841)	0	0	
2020/05/22	2040	06/08/2020	10.02	Put	Bond Future	8,415.9900		8.4160	9,555.4200	9.5554	13.539	0	0	
2020/05/22	2040	06/08/2020	10.85	Call	Bond Future	2,876.8100		2.8768	2,241.4800	2.2415	(22.085)	0	0	
2020/05/22	2040	06/08/2020	11.26	Put	Bond Future	2,781.8200		2.7818	3,384.5100	3.3845	21.665	0	517	
2020/05/22	2040	06/08/2020			Bond Future		11.0253	84.1903	11.2344	82.7661	1.896	0.0000	0.0000	51,316
2020/05/22	2040	06/08/2020	10.04	Put	Bond Future	8,287.7500		8.2877	9,420.2600	9.4203	13.665	0	0	
2020/05/22	2040	06/08/2020	10.02	Call	Bond Future	981.6200		0.9816	696.8500	0.6969	(29.010)	0	0	
2020/05/22	2040	06/08/2020	10.03	Put	Bond Future	8,351.7400		8.3517	9,487.7200	9.4877	13.602	0	0	
2020/05/22	2040	06/08/2020	10.85	Put	Bond Future	4,102.0300		4.1020	4,890.9000	4.8909	19.231	0	12,538	
2020/05/22	2040	06/08/2020	11.26	Call	Bond Future	4,378.0000		4.3780	3,556.4900	3.5565	(18.765)	0	0	
2020/05/22	2040	06/08/2020	9.57	Put	Bond Future	11,575.7600		11.5758	12,845.3200	12.8453	10.967	0	0	
2020/05/22	2040	06/08/2020	10.79	Put	Bond Future	4,332.7800		4.3328	5,150.1700	5.1502	18.865	0	800	
2020/05/22	2040	06/08/2020	9.57	Call	Bond Future	469.8300		0.4698	315.1900	0.3152	(32.914)	0	800	
2020/05/22	2040	06/08/2020	10.07	Put	Bond Future	8,097.4300		8.0974	9,219.3800	9.2194	13.856	0	0	
2020/05/22	2040	06/08/2020	10.07	Call	Bond Future	1,057.2000		1.0572	754.9500	0.7550	(28.590)	0	800	
2020/05/22	2040	06/08/2020	10.79	Call	Bond Future	2,681.6000		2.6816	2,074.7900	2.0748	(22.629)	0	0	
2020/05/22	2040	05/11/2020	11.00	Put	Bond Future	5,783.3700		5.7834	6,603.2300	6.6032	14.176	0	0	
2020/05/22	2040	05/11/2020	10.23	Call	Bond Future	2,394.3400		2.3943	1,920.2500	1.9203	(19.800)	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
2020/05/22	2040	05/11/2020	11.70	Put	Bond Future	3,679.4100	3.6794	4,274.7600	4.2748	16.181	0	0	2,000
2020/05/22	2040	05/11/2020	9.50	Call	Bond Future	1,184.9200	1.1849	912.7200	0.9127	(22.972)	0	0	2,000
2020/05/22	2040	05/11/2020	10.00	Call	Bond Future	1,949.4300	1.9494	1,544.5700	1.5446	(20.768)	0	0	2,230
2020/05/22	2040	05/11/2020	10.30	Call	Bond Future	2,541.9200	2.5419	2,045.9400	2.0459	(19.512)	0	0	0
2020/05/22	2040	05/11/2020			Bond Future	11.2020	85.2259	11.4357	83.6760	2.087	0.0000	0.0000	0
2020/05/22	2040	05/11/2020	9.73	Put	Bond Future	12,450.9800	12.4510	13,671.0100	13.6710	9.799	0	0	0
2020/05/22	2040	05/11/2020	9.73	Call	Bond Future	1,503.3500	1.5034	1,173.4900	1.1735	(21.942)	0	0	2,000
2020/05/22	2040	05/11/2020	10.23	Put	Bond Future	9,378.2900	9.3783	10,454.0900	10.4541	11.471	0	0	0
2020/05/22	2040	05/11/2020	10.30	Put	Bond Future	8,992.0500	8.9921	10,045.9600	10.0460	11.720	0	0	0
2020/05/22	2040	05/11/2020	11.00	Call	Bond Future	4,405.2900	4.4053	3,675.2600	3.6753	(16.572)	0	0	2,230
2020/05/22	2040	05/11/2020	11.70	Call	Bond Future	6,925.6000	6.9256	5,971.0600	5.9711	(13.783)	0	0	0
2020/05/22	2040	05/11/2020	9.50	Put	Bond Future	14,048.5200	14.0485	15,326.2100	15.3262	9.095	0	0	0
2020/05/22	2040	05/11/2020	10.00	Put	Bond Future	10,723.3100	10.7233	11,868.3400	11.8683	10.678	0	0	0
2020/05/22	2040	05/11/2020	10.31	Call	Bond Future	2,563.4700	2.5635	2,064.3300	2.0643	(19.471)	0	0	0
2020/05/22	2040	05/11/2020	10.32	Put	Bond Future	8,883.6700	8.8837	9,931.2600	9.9313	11.792	0	0	0
2020/05/22	2040	05/11/2020	11.50	Call	Bond Future	6,171.0900	6.1711	5,276.8600	5.2769	(14.491)	0	0	0
2020/05/22	2040	05/11/2020	11.50	Put	Bond Future	4,203.2800	4.2033	4,858.9400	4.8589	15.599	0	0	2,000
2020/05/22	2040	05/11/2020	10.31	Put	Bond Future	8,937.7500	8.9377	9,988.5000	9.9885	11.756	0	0	0
2020/05/22	2040	05/11/2020	10.32	Call	Bond Future	2,585.1400	2.5851	2,082.8400	2.0828	(19.430)	0	0	0
2020/05/22	2040	04/02/2021	9.49	Call	Bond Future	1,613.7500	1.6138	1,282.7900	1.2828	(20.509)	0	0	500
2020/05/22	2040	04/02/2021	9.57	Put	Bond Future	15,206.4700	15.2065	16,514.3200	16.5143	8.601	0	0	0
2020/05/22	2040	04/02/2021	10.07	Put	Bond Future	12,004.7200	12.0047	13,186.0900	13.1861	9.841	0	0	0
2020/05/22	2040	04/02/2021	10.42	Put	Bond Future	10,054.7800	10.0548	11,138.5100	11.1385	10.778	0	0	0
2020/05/22	2040	04/02/2021			Bond Future	11.3909	81.7935	11.6481	80.1362	2.259	0.0000	0.0000	0
2020/05/22	2040	04/02/2021	10.07	Call	Bond Future	2,558.1900	2.5582	2,082.2600	2.0823	(18.604)	0	0	800
2020/05/22	2040	04/02/2021	11.74	Call	Bond Future	7,171.8100	7.1718	6,208.7900	6.2088	(13.428)	0	0	0
2020/05/22	2040	04/02/2021	11.74	Put	Bond Future	4,935.8300	4.9358	5,630.1100	5.6301	14.066	0	0	800
2020/05/22	2040	04/02/2021	10.41	Call	Bond Future	3,252.4000	3.2524	2,681.7000	2.6817	(17.547)	0	0	0
2020/05/22	2040	04/02/2021	10.41	Put	Bond Future	10,107.2200	10.1072	11,193.8200	11.1938	10.751	0	0	0
2020/05/22	2040	04/02/2021	9.49	Put	Bond Future	15,764.6800	15.7647	17,091.0200	17.0910	8.413	0	0	0
2020/05/22	2040	04/02/2021	9.57	Call	Bond Future	1,726.6300	1.7266	1,377.1800	1.3772	(20.239)	0	0	800
2020/05/22	2040	04/02/2021	10.42	Call	Bond Future	3,274.4200	3.2744	2,700.8500	2.7008	(17.517)	0	0	0
2020/05/22	2040	04/02/2021	10.24	Put	Bond Future	11,028.0200	11.0280	12,162.7200	12.1627	10.289	0	0	0
2020/05/22	2040	04/02/2021	10.24	Call	Bond Future	2,892.0800	2.8921	2,369.4800	2.3695	(18.070)	0	0	500
2020/05/22	2040	04/02/2021	11.57	Call	Bond Future	6,572.0300	6.5720	5,656.5400	5.6565	(13.930)	0	0	0
2020/05/22	2040	04/02/2021	11.57	Put	Bond Future	5,412.1600	5.4122	6,153.9700	6.1540	13.706	0	0	500
2020/05/22	2040	04/02/2021	10.40	Call	Bond Future	3,230.4700	3.2305	2,662.6400	2.6626	(17.577)	0	0	0
2020/05/22	2040	04/02/2021	10.40	Put	Bond Future	10,159.8500	10.1599	11,249.3200	11.2493	10.723	0	0	0
2020/05/22	2040	06/05/2021	12.44	Put	Bond Future	4,792.4800	4.7925	5,393.3200	5.3933	12.537	0	0	0
2020/05/22	2040	06/05/2021			Bond Future	11.5893	82.8228	11.8588	81.1353	2.325	0.0000	0.0000	0
2020/05/22	2040	06/05/2021	12.43	Call	Bond Future	9,893.3000	9.8933	8,808.7000	8.8087	(10.963)	0	0	0
2020/05/22	2040	06/05/2021	12.43	Put	Bond Future	4,814.0800	4.8141	5,416.9900	5.4170	12.524	0	0	0
2020/05/22	2040	06/05/2021	12.44	Call	Bond Future	9,928.9400	9.9289	8,842.2700	8.8423	(10.944)	0	0	0
2020/05/22	2040	06/05/2021	12.42	Call	Bond Future	9,857.7000	9.8577	8,775.1700	8.7752	(10.982)	0	0	0
2020/05/22	2040	06/05/2021	12.42	Put	Bond Future	4,835.7800	4.8358	5,440.7600	5.4408	12.510	0	0	0
2020/05/22	2044	06/08/2020	9.88	Call	Bond Future	723.1500	0.7231	505.9700	0.5060	(30.032)	0	0	0
2020/05/22	2044	06/08/2020	9.98	Call	Bond Future	848.9800	0.8490	601.2700	0.6013	(29.177)	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
2020/05/22	2044	06/08/2020	11.09	Put	Bond Future	3,404.8200	3.4048	4,088.3700	4.0884	20.076	0	0	602
2020/05/22	2044	06/08/2020	9.01	Call	Bond Future	132.9000	0.1329	82.5700	0.0826	(37.871)	0	0	140
2020/05/22	2044	06/08/2020	9.66	Call	Bond Future	496.3500	0.4963	337.7500	0.3377	(31.953)	0	0	140
2020/05/22	2044	06/08/2020			Bond Future	11.0798	80.9248	11.2832	79.5354	1.836	0.0000	0.0000	79,218
2020/05/22	2044	06/08/2020	9.86	Call	Bond Future	699.7700	0.6998	488.4000	0.4884	(30.206)	0	0	0
2020/05/22	2044	06/08/2020	9.86	Put	Bond Future	9,972.5800	9.9726	11,150.7000	11.1507	11.814	0	0	0
2020/05/22	2044	06/08/2020	9.36	Put	Bond Future	13,880.1800	13.8802	15,172.2500	15.1722	9.309	0	0	0
2020/05/22	2044	06/08/2020	9.36	Call	Bond Future	281.2100	0.2812	183.7900	0.1838	(34.643)	0	0	602
2020/05/22	2044	06/08/2020	9.98	Put	Bond Future	9,132.0800	9.1321	10,273.8600	10.2739	12.503	0	0	0
2020/05/22	2044	06/08/2020	9.88	Put	Bond Future	9,829.7500	9.8298	11,002.0600	11.0021	11.926	0	0	0
2020/05/22	2044	06/08/2020	11.09	Call	Bond Future	3,475.7000	3.4757	2,769.7600	2.7698	(20.311)	0	0	0
2020/05/22	2044	06/08/2020	9.01	Put	Bond Future	16,966.6500	16.9666	18,305.8100	18.3058	7.893	0	0	0
2020/05/22	2044	06/08/2020	9.66	Put	Bond Future	11,459.6700	11.4597	12,690.5600	12.6906	10.741	0	0	0
2020/05/22	2044	06/08/2020	9.87	Call	Bond Future	711.3900	0.7114	497.1200	0.4971	(30.120)	0	0	0
2020/05/22	2044	06/08/2020	9.87	Put	Bond Future	9,901.0300	9.9010	11,076.2500	11.0763	11.870	0	0	0
2020/05/22	2044	06/08/2020	10.93	Call	Bond Future	2,928.4700	2.9285	2,295.8900	2.2959	(21.601)	0	0	0
2020/05/22	2044	06/08/2020	10.93	Put	Bond Future	3,978.3400	3.9783	4,735.2500	4.7352	19.026	0	0	140
2020/05/22	2044	05/11/2020	11.06	Put	Bond Future	5,778.1200	5.7781	6,569.4600	6.5695	13.695	0	0	525
2020/05/22	2044	05/11/2020	11.43	Call	Bond Future	5,763.7900	5.7638	4,925.0300	4.9250	(14.552)	0	0	0
2020/05/22	2044	05/11/2020	9.72	Put	Bond Future	13,008.9000	13.0089	14,213.5100	14.2135	9.260	0	0	0
2020/05/22	2044	05/11/2020	9.97	Call	Bond Future	1,806.5600	1.8066	1,433.6500	1.4337	(20.642)	0	0	568
2020/05/22	2044	05/11/2020	9.29	Put	Bond Future	16,248.1800	16.2482	17,551.4400	17.5514	8.021	0	0	0
2020/05/22	2044	05/11/2020	9.96	Put	Bond Future	11,390.5200	11.3905	12,530.9900	12.5310	10.012	0	0	0
2020/05/22	2044	05/11/2020	10.36	Call	Bond Future	2,569.8900	2.5699	2,081.1700	2.0812	(19.017)	0	0	0
2020/05/22	2044	05/11/2020			Bond Future	11.2504	81.9204	11.4777	80.4098	2.020	0.0000	0.0000	0
2020/05/22	2044	05/11/2020	9.72	Call	Bond Future	1,407.8800	1.4079	1,101.9100	1.1019	(21.733)	0	0	1,815
2020/05/22	2044	05/11/2020	9.97	Put	Bond Future	11,326.0500	11.3261	12,463.7200	12.4637	10.045	0	0	0
2020/05/22	2044	05/11/2020	9.96	Call	Bond Future	1,789.2800	1.7893	1,419.1700	1.4192	(20.685)	0	0	0
2020/05/22	2044	05/11/2020	11.38	Call	Bond Future	5,582.7600	5.5828	4,759.5600	4.7596	(14.745)	0	0	0
2020/05/22	2044	05/11/2020	11.38	Put	Bond Future	4,715.2600	4.7153	5,402.6400	5.4026	14.578	0	0	568
2020/05/22	2044	05/11/2020	10.34	Call	Bond Future	2,526.4600	2.5265	2,043.9500	2.0440	(19.098)	0	0	0
2020/05/22	2044	05/11/2020	10.34	Put	Bond Future	9,106.3500	9.1063	10,134.4200	10.1344	11.290	0	0	0
2020/05/22	2044	05/11/2020	11.06	Call	Bond Future	4,473.8700	4.4739	3,754.6300	3.7546	(16.076)	0	0	0
2020/05/22	2044	05/11/2020	10.04	Put	Bond Future	10,881.3700	10.8814	11,999.1800	11.9992	10.273	0	0	0
2020/05/22	2044	05/11/2020	11.17	Put	Bond Future	5,391.2200	5.3912	6,146.0500	6.1461	14.001	0	0	1,815
2020/05/22	2044	05/11/2020	11.43	Put	Bond Future	4,565.9500	4.5660	5,237.7700	5.2378	14.714	0	0	1,815
2020/05/22	2044	05/11/2020	8.87	Put	Bond Future	19,825.3800	19.8254	21,203.1800	21.2032	6.950	0	0	0
2020/05/22	2044	05/11/2020	9.29	Call	Bond Future	874.9600	0.8750	667.6400	0.6676	(23.695)	0	0	568
2020/05/22	2044	05/11/2020	10.36	Put	Bond Future	8,995.5000	8.9955	10,017.3600	10.0174	11.360	0	0	0
2020/05/22	2044	05/11/2020	10.04	Call	Bond Future	1,930.6800	1.9307	1,537.9100	1.5379	(20.344)	0	0	525
2020/05/22	2044	05/11/2020	9.34	Put	Bond Future	15,849.3000	15.8493	17,142.2400	17.1422	8.158	0	0	0
2020/05/22	2044	05/11/2020	9.34	Call	Bond Future	927.6800	0.9277	710.0400	0.7100	(23.461)	0	0	525
2020/05/22	2044	05/11/2020	11.17	Call	Bond Future	4,844.9200	4.8449	4,089.1700	4.0892	(15.599)	0	0	0
2020/05/22	2044	05/11/2020	8.87	Call	Bond Future	516.5400	0.5165	383.7600	0.3838	(25.706)	0	0	1,815
2020/05/22	2044	05/11/2020	10.02	Put	Bond Future	11,007.2400	11.0072	12,130.7700	12.1308	10.207	0	0	0
2020/05/22	2044	05/11/2020	10.02	Call	Bond Future	1,894.6500	1.8947	1,507.6000	1.5076	(20.429)	0	0	1,815
2020/05/22	2044	05/11/2020	10.35	Call	Bond Future	2,548.1200	2.5481	2,062.5100	2.0625	(19.058)	0	0	0
2020/05/22	2044	05/11/2020	10.35	Put	Bond Future	9,050.8100	9.0508	10,075.7800	10.0758	11.325	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
2020/05/22	2044	04/02/2021	10.04	Put	Bond Future	12,563.6000	12.5636	13,732.3000	13.7323	9.302	0	0	0
2020/05/22	2044	04/02/2021	10.37	Call	Bond Future	3,075.8000	3.0758	2,540.9400	2.5409	(17.389)	0	0	0
2020/05/22	2044	04/02/2021	10.35	Put	Bond Future	10,736.6300	10.7366	11,821.3300	11.8213	10.103	0	0	0
2020/05/22	2044	04/02/2021			Bond Future	11.4326	78.5715	11.6827	76.9575	2.187	0.0000	0.0000	0
2020/05/22	2044	04/02/2021	10.37	Put	Bond Future	10,625.6200	10.6256	11,704.7500	11.7047	10.156	0	0	0
2020/05/22	2044	04/02/2021	10.35	Call	Bond Future	3,033.1000	3.0331	2,503.8100	2.5038	(17.450)	0	0	0
2020/05/22	2044	04/02/2021	10.04	Call	Bond Future	2,417.8400	2.4178	1,972.5500	1.9725	(18.417)	0	0	0
2020/05/22	2044	04/02/2021	10.84	Call	Bond Future	4,183.2400	4.1832	3,513.5700	3.5136	(16.008)	0	0	0
2020/05/22	2044	04/02/2021	10.36	Put	Bond Future	10,681.0200	10.6810	11,762.9400	11.7629	10.129	0	0	0
2020/05/22	2044	04/02/2021	10.84	Put	Bond Future	8,248.7400	8.2487	9,193.0600	9.1931	11.448	0	0	405
2020/05/22	2044	04/02/2021	10.29	Call	Bond Future	2,907.1600	2.9072	2,394.5000	2.3945	(17.634)	0	0	0
2020/05/22	2044	04/02/2021	10.29	Put	Bond Future	11,074.5900	11.0746	12,175.9200	12.1759	9.945	0	0	405
2020/05/22	2044	04/02/2021	9.66	Put	Bond Future	15,081.6000	15.0816	16,345.2600	16.3453	8.379	0	0	0
2020/05/22	2044	04/02/2021	9.66	Call	Bond Future	1,782.3500	1.7824	1,432.0200	1.4320	(19.656)	0	0	405
2020/05/22	2044	04/02/2021	10.36	Call	Bond Future	3,054.4000	3.0544	2,522.3300	2.5223	(17.420)	0	0	0
2020/05/22	2044	06/05/2021	12.43	Put	Bond Future	4,903.5500	4.9036	5,494.2000	5.4942	12.045	0	0	0
2020/05/22	2044	06/05/2021	12.44	Call	Bond Future	9,809.3400	9.8093	8,754.6600	8.7547	(10.752)	0	0	0
2020/05/22	2044	06/05/2021			Bond Future	11.6238	79.5603	11.8858	77.9170	2.254	0.0000	0.0000	0
2020/05/22	2044	06/05/2021	12.45	Call	Bond Future	9,844.4000	9.8444	8,787.7200	8.7877	(10.734)	0	0	0
2020/05/22	2044	06/05/2021	12.45	Put	Bond Future	4,859.9200	4.8599	5,446.5600	5.4466	12.071	0	0	0
2020/05/22	2044	06/05/2021	12.43	Call	Bond Future	9,774.0100	9.7740	8,721.3400	8.7213	(10.770)	0	0	0
2020/05/22	2044	06/05/2021	12.44	Put	Bond Future	4,881.8300	4.8818	5,470.4700	5.4705	12.058	0	0	0
2020/05/22	2046	06/08/2020			Bond Future	95.2278	95.2278	95.3916	95.3916	0.172	0.0000	0.0000	15,257
2020/05/22	2046	05/11/2020			Bond Future	94.6339	94.6339	94.6761	94.6761	0.045	0.0000	0.0000	0
2020/05/22	2046	04/02/2021			Bond Future	95.8477	95.8477	95.7905	95.7905	(0.060)	0.0000	0.0000	0
2020/05/22	2046	06/05/2021			Bond Future	95.2668	95.2668	95.1937	95.1937	(0.077)	0.0000	0.0000	0
2020/05/22	2050	06/08/2020			Bond Future	96.6432	96.6432	96.2935	96.2935	(0.362)	0.0000	0.0000	15,749
2020/05/22	2050	05/11/2020			Bond Future	97.8537	97.8537	97.3736	97.3736	(0.491)	0.0000	0.0000	0
2020/05/22	2050	04/02/2021			Bond Future	97.1984	97.1984	96.6101	96.6101	(0.605)	0.0000	0.0000	0
2020/05/22	2050	06/05/2021			Bond Future	98.4435	98.4435	97.8326	97.8326	(0.621)	0.0000	0.0000	0
2020/05/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	AL37	06/08/2020			Index Future	740.4510	740.4510	725.1880	725.1880	(2.061)	0.0000	0.0000	0
2020/05/22	AL37	05/11/2020			Index Future	749.6350	749.6350	733.2230	733.2230	(2.189)	0.0000	0.0000	0
2020/05/22	AL37	04/02/2021			Index Future	759.0680	759.0680	741.6720	741.6720	(2.292)	0.0000	0.0000	0
2020/05/22	AL37	06/05/2021			Index Future	768.6150	768.6150	750.8710	750.8710	(2.309)	0.0000	0.0000	0
2020/05/22	AL7T	06/08/2020			Index Future	823.0030	823.0030	807.3100	807.3100	(1.907)	0.0000	0.0000	0
2020/05/22	AL7T	05/11/2020			Index Future	833.2110	833.2110	816.2550	816.2550	(2.035)	0.0000	0.0000	0
2020/05/22	AL7T	04/02/2021			Index Future	843.6960	843.6960	825.6610	825.6610	(2.138)	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
2020/05/22	AL7T	06/05/2021			Index Future	854.3070	854.3070	835.9020	835.9020	(2.154)	0.0000	0.0000	0
2020/05/22	ALBI	06/08/2020			Index Future	719.5910	719.5910	706.4970	706.4970	(1.820)	0.0000	0.0000	211
2020/05/22	ALBI	05/11/2020			Index Future	728.5160	728.5160	714.3250	714.3250	(1.948)	0.0000	0.0000	0
2020/05/22	ALBI	04/02/2021			Index Future	737.6840	737.6840	722.5560	722.5560	(2.051)	0.0000	0.0000	0
2020/05/22	ALBI	06/05/2021			Index Future	746.9620	746.9620	731.5180	731.5180	(2.068)	0.0000	0.0000	0
2020/05/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/05/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	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
2020/05/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/22	ES33	06/08/2020			Bond Future	11.5567	76.0020	11.8034	74.7050	2.135	0.0000	0.0000	350
2020/05/22	ES33	05/11/2020			Bond Future	11.7797	73.1577	12.0554	71.7501	2.341	0.0000	0.0000	0
2020/05/22	ES33	04/02/2021			Bond Future	12.0183	74.0791	12.3215	72.5782	2.523	0.0000	0.0000	0
2020/05/22	ES33	06/05/2021			Bond Future	12.2635	71.2317	12.5817	69.7030	2.594	0.0000	0.0000	0
2020/05/22	ES42	06/08/2020			Bond Future	12.1029	75.0564	12.3278	73.7654	1.859	0.0000	0.0000	4,919
2020/05/22	ES42	05/11/2020			Bond Future	12.3240	71.7191	12.5765	70.3168	2.049	0.0000	0.0000	0
2020/05/22	ES42	04/02/2021			Bond Future	12.5529	72.6229	12.8308	71.1291	2.214	0.0000	0.0000	0
2020/05/22	ES42	06/05/2021			Bond Future	12.7972	69.2773	13.0901	67.7551	2.289	0.0000	0.0000	0
2020/05/22	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/22	GOVI	06/08/2020	728.12	Put	GOVI	165,500.0000	16.5500	294,890.0000	29.4890	78.181	0	0	0
2020/05/22	GOVI	06/08/2020			GOVI	711.5700	711.5700	698.6310	698.6310	(1.818)	0.0000	0.0000	1,043
2020/05/22	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/22	GOVI	06/08/2020	728.14	Put	GOVI	165,700.0000	16.5700	295,090.0000	29.5090	78.087	0	0	0
2020/05/22	GOVI	06/08/2020	728.13	Put	GOVI	165,600.0000	16.5600	294,990.0000	29.4990	78.134	0	0	0
2020/05/22	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/22	GOVI	05/11/2020	737.84	Put	GOVI	174,440.0000	17.4440	314,690.0000	31.4690	80.400	0	0	0
2020/05/22	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/22	GOVI	05/11/2020			GOVI	720.3960	720.3960	706.3710	706.3710	(1.947)	0.0000	0.0000	0
2020/05/22	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/22	GOVI	05/11/2020	737.83	Put	GOVI	174,340.0000	17.4340	314,590.0000	31.4590	80.446	0	0	0
2020/05/22	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/22	GOVI	05/11/2020	737.85	Put	GOVI	174,540.0000	17.4540	314,790.0000	31.4790	80.354	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
2020/05/22	GOVI	04/02/2021	750.96	Put	GOVI	214,980.0000	21.4980	364,490.0000	36.4490	69.546	0	0	0
2020/05/22	GOVI	04/02/2021			GOVI	729.4620	729.4620	714.5110	714.5110	(2.050)	0.0000	0.0000	0
2020/05/22	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/22	GOVI	04/02/2021	750.95	Put	GOVI	214,880.0000	21.4880	364,390.0000	36.4390	69.578	0	0	0
2020/05/22	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/22	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/22	GOVI	04/02/2021	750.94	Put	GOVI	214,780.0000	21.4780	364,290.0000	36.4290	69.611	0	0	0
2020/05/22	GOVI	06/05/2021	678.67	Call	GOVI	599,660.0000	59.9660	447,030.0000	44.7030	(25.453)	0	0	0
2020/05/22	GOVI	06/05/2021			GOVI	738.6360	738.6360	723.3730	723.3730	(2.066)	0.0000	0.0000	0
2020/05/22	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/22	GOVI	06/05/2021	678.68	Call	GOVI	599,560.0000	59.9560	446,930.0000	44.6930	(25.457)	0	0	0
2020/05/22	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/22	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/22	GOVI	06/05/2021	678.69	Call	GOVI	599,460.0000	59.9460	446,830.0000	44.6830	(25.461)	0	0	0
2020/05/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/05/22	IGOV	06/08/2020			Index Future	253.5320	253.5320	253.3530	253.3530	(0.071)	0.0000	0.0000	1,132
2020/05/22	IGOV	05/11/2020			Index Future	256.7380	256.7380	256.2220	256.2220	(0.201)	0.0000	0.0000	47
2020/05/22	IGOV	04/02/2021			Index Future	260.0300	260.0300	259.2360	259.2360	(0.305)	0.0000	0.0000	0
2020/05/22	IGOV	06/05/2021			Index Future	263.3610	263.3610	262.5120	262.5120	(0.322)	0.0000	0.0000	0
2020/05/22	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/05/22	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/05/22	IS05	17/12/2020			Interest Rate Swap	94.0800	94.0800	94.1000	94.1000	0.021	0.0000	0.0000	0
2020/05/22	IS05	16/03/2021			Interest Rate Swap	92.3700	92.3700	92.4100	92.4100	0.043	0.0000	0.0000	0
2020/05/22	IS05	15/06/2021			Interest Rate Swap	90.6600	90.6600	90.6900	90.6900	0.033	0.0000	0.0000	0
2020/05/22	IS05	21/09/2021			Interest Rate Swap	89.7400	89.7400	89.8000	89.8000	0.067	0.0000	0.0000	0
2020/05/22	IS05	21/12/2021			Interest Rate Swap	91.1500	91.1500	91.2400	91.2400	0.099	0.0000	0.0000	51
2020/05/22	IS05	15/03/2022			Interest Rate Swap	90.7200	90.7200	90.8300	90.8300	0.121	0.0000	0.0000	0
2020/05/22	IS05	21/06/2022			Interest Rate Swap	91.0100	91.0100	91.1500	91.1500	0.154	0.0000	0.0000	0
2020/05/22	IS05	20/09/2022			Interest Rate Swap	94.2500	94.2500	94.4600	94.4600	0.223	0.0000	0.0000	0
2020/05/22	IS05	20/12/2022			Interest Rate Swap	94.8300	94.8300	95.1400	95.1400	0.327	0.0000	0.0000	0
2020/05/22	IS05	22/03/2023			Interest Rate Swap	87.3300	87.3300	87.7400	87.7400	0.469	0.0000	0.0000	0
2020/05/22	IS05	20/06/2023			Interest Rate Swap	92.9600	92.9600	93.4400	93.4400	0.516	0.0000	0.0000	0
2020/05/22	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/05/22	IS10	17/12/2025			Interest Rate Swap	82.0100	82.0100	82.5800	82.5800	0.695	0.0000	0.0000	0
2020/05/22	IS10	16/03/2026			Interest Rate Swap	78.7600	78.7600	79.2700	79.2700	0.648	0.0000	0.0000	0
2020/05/22	IS10	15/06/2026			Interest Rate Swap	77.3700	77.3700	77.8400	77.8400	0.607	0.0000	0.0000	0
2020/05/22	IS10	21/09/2026			Interest Rate Swap	79.5300	79.5300	80.0200	80.0200	0.616	0.0000	0.0000	0
2020/05/22	IS10	21/12/2026			Interest Rate Swap	83.6600	83.6600	84.1800	84.1800	0.622	0.0000	0.0000	0
2020/05/22	IS10	15/03/2027			Interest Rate Swap	82.3400	82.3400	82.8800	82.8800	0.656	0.0000	0.0000	0
2020/05/22	IS10	21/06/2027			Interest Rate Swap	84.5500	84.5500	85.0700	85.0700	0.615	0.0000	0.0000	0
2020/05/22	IS10	20/09/2027			Interest Rate Swap	90.4800	90.4800	90.9300	90.9300	0.497	0.0000	0.0000	0
2020/05/22	IS10	20/12/2027			Interest Rate Swap	91.0600	91.0600	91.4200	91.4200	0.395	0.0000	0.0000	0
2020/05/22	IS10	22/03/2028			Interest Rate Swap	84.3400	84.3400	84.6300	84.6300	0.344	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
2020/05/22	IS10	20/06/2028			Interest Rate Swap	92.2500	92.2500	92.4700	92.4700	0.238	0.0000	0.0000	0
2020/05/22	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/05/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/05/22	R023	06/08/2020	7.26	Call	Bond Future	5,329.2500	5.3292	4,006.0200	4.0060	(24.830)	0	0	0
2020/05/22	R023	06/08/2020			Bond Future	5.0256	109.9206	5.5724	108.5851	10.879	0.0000	0.0000	26,995
2020/05/22	R023	06/08/2020	7.26	Put	Bond Future	2.0600	0.0021	14.3500	0.0144	596.602	0	0	0
2020/05/22	R023	06/08/2020	7.27	Call	Bond Future	5,352.2500	5.3523	4,028.6400	4.0286	(24.730)	0	0	0
2020/05/22	R023	06/08/2020	7.28	Put	Bond Future	1.9000	0.0019	13.4300	0.0134	606.842	0	0	0
2020/05/22	R023	06/08/2020	7.27	Put	Bond Future	1.9800	0.0020	13.8900	0.0139	601.515	0	0	0
2020/05/22	R023	06/08/2020	7.28	Call	Bond Future	5,375.2400	5.3752	4,051.2500	4.0513	(24.631)	0	0	0
2020/05/22	R023	05/11/2020	7.46	Put	Bond Future	16.1500	0.0162	69.3300	0.0693	329.288	0	0	0
2020/05/22	R023	05/11/2020	7.47	Put	Bond Future	15.7700	0.0158	67.9600	0.0680	330.945	0	0	0
2020/05/22	R023	05/11/2020			Bond Future	5.0288	107.3593	5.7026	105.8693	13.399	0.0000	0.0000	0
2020/05/22	R023	05/11/2020	7.46	Call	Bond Future	5,268.6700	5.2687	3,831.9100	3.8319	(27.270)	0	0	0
2020/05/22	R023	05/11/2020	7.47	Call	Bond Future	5,289.2100	5.2892	3,851.4600	3.8515	(27.183)	0	0	0
2020/05/22	R023	05/11/2020	7.45	Call	Bond Future	5,248.1500	5.2482	3,812.3900	3.8124	(27.357)	0	0	0
2020/05/22	R023	05/11/2020	7.45	Put	Bond Future	16.5400	0.0165	70.7200	0.0707	327.570	0	0	0
2020/05/22	R023	04/02/2021	6.34	Call	Bond Future	2,796.5200	2.7965	1,576.2400	1.5762	(43.636)	0	0	0
2020/05/22	R023	04/02/2021	6.32	Put	Bond Future	228.6000	0.2286	636.4600	0.6365	178.416	0	0	0
2020/05/22	R023	04/02/2021			Bond Future	5.0273	108.7110	5.8487	107.0905	16.340	0.0000	0.0000	0
2020/05/22	R023	04/02/2021	6.34	Put	Bond Future	222.1800	0.2222	622.4400	0.6224	180.151	0	0	0
2020/05/22	R023	04/02/2021	6.32	Call	Bond Future	2,764.3300	2.7643	1,551.6500	1.5516	(43.869)	0	0	0
2020/05/22	R023	04/02/2021	6.33	Put	Bond Future	225.3700	0.2254	629.4200	0.6294	179.283	0	0	0
2020/05/22	R023	04/02/2021	6.33	Call	Bond Future	2,780.4100	2.7804	1,563.9200	1.5639	(43.752)	0	0	0
2020/05/22	R023	06/05/2021	7.58	Call	Bond Future	4,436.0800	4.4361	2,926.4100	2.9264	(34.032)	0	0	0
2020/05/22	R023	06/05/2021			Bond Future	5.0163	106.1652	5.9673	104.5100	18.959	0.0000	0.0000	0
2020/05/22	R023	06/05/2021	7.56	Call	Bond Future	4,404.4700	4.4045	2,898.1900	2.8982	(34.199)	0	0	0
2020/05/22	R023	06/05/2021	7.56	Put	Bond Future	53.3800	0.0534	202.4000	0.2024	279.168	0	0	0
2020/05/22	R023	06/05/2021	7.58	Put	Bond Future	51.7300	0.0517	197.3600	0.1974	281.519	0	0	0
2020/05/22	R023	06/05/2021	7.57	Call	Bond Future	4,420.2700	4.4203	2,912.2800	2.9123	(34.115)	0	0	0
2020/05/22	R023	06/05/2021	7.57	Put	Bond Future	52.5500	0.0525	199.8600	0.1999	280.324	0	0	0
2020/05/22	R035	06/08/2020	9.92	Put	Bond Future	5,131.7600	5.1318	6,379.6600	6.3797	24.317	0	0	0
2020/05/22	R035	06/08/2020	10.45	Put	Bond Future	3,053.6400	3.0536	3,973.1200	3.9731	30.111	0	0	500
2020/05/22	R035	06/08/2020	9.67	Call	Bond Future	1,350.1600	1.3502	879.4400	0.8794	(34.864)	0	0	500
2020/05/22	R035	06/08/2020	9.00	Put	Bond Future	10,673.6100	10.6736	12,336.4000	12.3364	15.579	0	0	0
2020/05/22	R035	06/08/2020			Bond Future	10.3855	92.7602	10.6626	90.9036	2.668	0.0000	0.0000	104,602
2020/05/22	R035	06/08/2020	9.92	Call	Bond Future	1,879.6100	1.8796	1,270.9000	1.2709	(32.385)	0	0	0
2020/05/22	R035	06/08/2020	9.09	Put	Bond Future	10,040.6400	10.0406	11,674.9400	11.6749	16.277	0	0	0
2020/05/22	R035	06/08/2020	9.09	Call	Bond Future	544.7200	0.5447	322.4100	0.3224	(40.812)	0	0	500
2020/05/22	R035	06/08/2020	9.67	Put	Bond Future	6,421.0800	6.4211	7,806.9700	7.8070	21.583	0	0	0
2020/05/22	R035	06/08/2020	9.00	Call	Bond Future	464.2600	0.4643	270.4400	0.2704	(41.748)	0	0	24,761
2020/05/22	R035	06/08/2020	9.93	Call	Bond Future	1,903.3200	1.9033	1,288.7900	1.2888	(32.287)	0	0	0
2020/05/22	R035	06/08/2020	9.91	Put	Bond Future	5,180.0200	5.1800	6,433.7100	6.4337	24.202	0	0	0
2020/05/22	R035	06/08/2020	10.45	Call	Bond Future	3,491.0900	3.4911	2,553.9600	2.5540	(26.843)	0	0	0
2020/05/22	R035	06/08/2020	9.93	Put	Bond Future	5,083.7800	5.0838	6,325.8600	6.3259	24.432	0	0	0

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2020/05/22	R035	06/08/2020	9.91	Call	Bond Future	1,856.1100	1.8561	1,253.1900	1.2532	(32.483)	0	0	0
2020/05/22	R035	06/08/2020	8.75	Put	Bond Future	12,519.8100	12.5198	14,248.0400	14.2480	13.804	0	0	0
2020/05/22	R035	06/08/2020	8.75	Call	Bond Future	289.3900	0.2894	161.0100	0.1610	(44.362)	0	0	3,000
2020/05/22	R035	05/11/2020	10.34	Put	Bond Future	5,533.8800	5.5339	6,629.8800	6.6299	19.805	0	0	0
2020/05/22	R035	05/11/2020			Bond Future	10.5597	89.4205	10.8654	87.4267	2.895	0.0000	0.0000	0
2020/05/22	R035	05/11/2020	10.33	Call	Bond Future	4,027.1300	4.0271	3,133.9900	3.1340	(22.178)	0	0	0
2020/05/22	R035	05/11/2020	10.33	Put	Bond Future	5,570.4100	5.5704	6,671.0000	6.6710	19.758	0	0	0
2020/05/22	R035	05/11/2020	10.34	Call	Bond Future	4,058.6000	4.0586	3,160.8700	3.1609	(22.119)	0	0	0
2020/05/22	R035	05/11/2020	10.32	Call	Bond Future	3,995.7900	3.9958	3,107.2400	3.1072	(22.237)	0	0	0
2020/05/22	R035	05/11/2020	10.32	Put	Bond Future	5,607.1500	5.6072	6,712.3300	6.7123	19.710	0	0	0
2020/05/22	R035	04/02/2021	11.14	Put	Bond Future	4,485.4500	4.4855	5,378.9500	5.3789	19.920	0	0	650
2020/05/22	R035	04/02/2021	10.04	Put	Bond Future	8,352.6700	8.3527	9,674.0000	9.6740	15.819	0	0	0
2020/05/22	R035	04/02/2021	10.14	Put	Bond Future	7,901.6500	7.9016	9,184.5400	9.1845	16.236	0	0	650
2020/05/22	R035	04/02/2021	10.05	Call	Bond Future	3,636.1300	3.6361	2,842.5600	2.8426	(21.825)	0	0	0
2020/05/22	R035	04/02/2021			Bond Future	10.7464	90.5466	11.0795	88.4355	3.099	0.0000	0.0000	0
2020/05/22	R035	04/02/2021	10.06	Call	Bond Future	3,660.0600	3.6601	2,862.6500	2.8626	(21.787)	0	0	0
2020/05/22	R035	04/02/2021	10.06	Put	Bond Future	8,261.0900	8.2611	9,574.7600	9.5748	15.902	0	0	0
2020/05/22	R035	04/02/2021	10.14	Call	Bond Future	3,854.9200	3.8549	3,026.7300	3.0267	(21.484)	0	0	0
2020/05/22	R035	04/02/2021	11.14	Call	Bond Future	6,972.1200	6.9721	5,754.5400	5.7545	(17.464)	0	0	0
2020/05/22	R035	04/02/2021	10.04	Call	Bond Future	3,612.3000	3.6123	2,822.5500	2.8225	(21.863)	0	0	0
2020/05/22	R035	04/02/2021	10.05	Put	Bond Future	8,306.7900	8.3068	9,624.3000	9.6243	15.861	0	0	0
2020/05/22	R035	06/05/2021	10.24	Put	Bond Future	9,242.8900	9.2429	10,511.2800	10.5113	13.723	0	0	0
2020/05/22	R035	06/05/2021	12.35	Put	Bond Future	3,423.1500	3.4231	4,056.4700	4.0565	18.501	0	0	0
2020/05/22	R035	06/05/2021	12.37	Call	Bond Future	11,758.1100	11.7581	10,238.7100	10.2387	(12.922)	0	0	0
2020/05/22	R035	06/05/2021			Bond Future	10.9347	87.2043	11.2829	85.0562	3.184	0.0000	0.0000	0
2020/05/22	R035	06/05/2021	12.35	Call	Bond Future	11,679.5300	11.6795	10,164.7500	10.1648	(12.970)	0	0	0
2020/05/22	R035	06/05/2021	12.37	Put	Bond Future	3,393.6800	3.3937	4,022.3800	4.0224	18.526	0	0	0
2020/05/22	R035	06/05/2021	10.24	Call	Bond Future	4,708.8700	4.7089	3,829.1600	3.8292	(18.682)	0	0	793
2020/05/22	R035	06/05/2021	12.36	Put	Bond Future	3,408.5300	3.4085	4,039.5300	4.0395	18.512	0	0	0
2020/05/22	R035	06/05/2021	12.02	Call	Bond Future	10,403.7700	10.4038	8,970.2600	8.9703	(13.779)	0	0	0
2020/05/22	R035	06/05/2021	12.02	Put	Bond Future	3,963.3700	3.9634	4,677.9600	4.6780	18.030	0	0	793
2020/05/22	R035	06/05/2021	11.32	Call	Bond Future	7,904.3400	7.9043	6,671.7100	6.6717	(15.594)	0	0	0
2020/05/22	R035	06/05/2021	11.32	Put	Bond Future	5,532.2400	5.5322	6,447.7100	6.4477	16.548	0	0	793
2020/05/22	R035	06/05/2021	12.36	Call	Bond Future	11,718.9600	11.7190	10,201.8600	10.2019	(12.946)	0	0	0
2020/05/22	R186	06/08/2020	8.38	Put	Bond Future	477.8100	0.4778	1,021.3200	1.0213	113.750	0	0	0
2020/05/22	R186	06/08/2020	9.00	Call	Bond Future	8,718.9900	8.7190	6,405.6100	6.4056	(26.533)	0	0	900
2020/05/22	R186	06/08/2020	8.00	Call	Bond Future	4,297.2000	4.2972	2,600.0700	2.6001	(39.494)	0	0	900
2020/05/22	R186	06/08/2020	8.25	Call	Bond Future	5,341.1100	5.3411	3,442.5500	3.4425	(35.546)	0	0	0
2020/05/22	R186	06/08/2020			Bond Future	7.3604	117.1882	7.8280	114.6561	6.353	0.0000	0.0000	81,319
2020/05/22	R186	06/08/2020	8.37	Call	Bond Future	5,864.8800	5.8649	3,882.8800	3.8829	(33.794)	0	0	0
2020/05/22	R186	06/08/2020	8.37	Put	Bond Future	485.3100	0.4853	1,035.3900	1.0354	113.346	0	0	0
2020/05/22	R186	06/08/2020	9.00	Put	Bond Future	142.9200	0.1429	361.6200	0.3616	153.023	0	0	0
2020/05/22	R186	06/08/2020	8.38	Call	Bond Future	5,909.0600	5.9091	3,920.4900	3.9205	(33.653)	0	0	0
2020/05/22	R186	06/08/2020	8.00	Put	Bond Future	851.6300	0.8516	1,686.5800	1.6866	98.041	0	0	0
2020/05/22	R186	06/08/2020	8.25	Put	Bond Future	584.1100	0.5841	1,217.6300	1.2176	108.459	0	0	0
2020/05/22	R186	06/08/2020	8.36	Call	Bond Future	5,820.7800	5.8208	3,845.4100	3.8454	(33.937)	0	0	0
2020/05/22	R186	06/08/2020	8.36	Put	Bond Future	492.9200	0.4929	1,049.6300	1.0496	112.941	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
2020/05/22	R186	05/11/2020	8.00	Put	Bond Future	1,842.5500	1.8425	2,968.1700	2.9682	61.090	0	0	0
2020/05/22	R186	05/11/2020	8.65	Call	Bond Future	6,934.1200	6.9341	4,937.7800	4.9378	(28.790)	0	0	0
2020/05/22	R186	05/11/2020	8.64	Put	Bond Future	1,011.1000	1.0111	1,733.2900	1.7333	71.426	0	0	0
2020/05/22	R186	05/11/2020			Bond Future	7.4856	118.6281	8.0084	115.9149	6.984	0.0000	0.0000	0
2020/05/22	R186	05/11/2020	7.00	Put	Bond Future	4,405.7800	4.4058	6,283.1600	6.2832	42.612	0	0	0
2020/05/22	R186	05/11/2020	7.00	Call	Bond Future	1,810.9400	1.8109	975.1100	0.9751	(46.154)	0	0	1,200
2020/05/22	R186	05/11/2020	8.66	Call	Bond Future	6,974.0100	6.9740	4,972.3900	4.9724	(28.701)	0	0	0
2020/05/22	R186	05/11/2020	8.66	Put	Bond Future	992.3200	0.9923	1,703.9100	1.7039	71.710	0	0	0
2020/05/22	R186	05/11/2020	8.00	Call	Bond Future	4,512.7100	4.5127	2,925.1200	2.9251	(35.180)	0	0	1,200
2020/05/22	R186	05/11/2020	7.84	Put	Bond Future	2,142.6600	2.1427	3,385.6600	3.3857	58.012	0	0	0
2020/05/22	R186	05/11/2020	9.26	Put	Bond Future	486.1800	0.4862	906.9100	0.9069	86.538	0	0	3,500
2020/05/22	R186	05/11/2020	8.65	Put	Bond Future	1,001.6700	1.0017	1,718.5400	1.7185	71.567	0	0	0
2020/05/22	R186	05/11/2020	8.64	Call	Bond Future	6,894.2800	6.8943	4,903.2600	4.9033	(28.879)	0	0	0
2020/05/22	R186	05/11/2020	7.84	Call	Bond Future	3,990.8200	3.9908	2,520.6100	2.5206	(36.840)	0	0	3,500
2020/05/22	R186	05/11/2020	8.34	Put	Bond Future	1,339.8200	1.3398	2,236.0900	2.2361	66.895	0	0	0
2020/05/22	R186	05/11/2020	8.34	Call	Bond Future	5,731.6700	5.7317	3,914.7300	3.9147	(31.700)	0	0	3,500
2020/05/22	R186	05/11/2020	9.26	Call	Bond Future	9,371.0300	9.3710	7,078.5500	7.0786	(24.463)	0	0	0
2020/05/22	R186	04/02/2021	8.15	Call	Bond Future	4,999.4100	4.9994	3,361.2500	3.3613	(32.767)	0	0	0
2020/05/22	R186	04/02/2021			Bond Future	7.6205	114.8358	8.1980	111.9693	7.578	0.0000	0.0000	0
2020/05/22	R186	04/02/2021	8.15	Put	Bond Future	2,367.7200	2.3677	3,596.0800	3.5961	51.879	0	0	0
2020/05/22	R186	04/02/2021	8.16	Call	Bond Future	5,031.4800	5.0315	3,387.1200	3.3871	(32.681)	0	0	0
2020/05/22	R186	04/02/2021	8.17	Put	Bond Future	2,334.0600	2.3341	3,550.0500	3.5500	52.098	0	0	0
2020/05/22	R186	04/02/2021	8.16	Put	Bond Future	2,350.8400	2.3508	3,573.0000	3.5730	51.988	0	0	0
2020/05/22	R186	04/02/2021	8.17	Call	Bond Future	5,063.6300	5.0636	3,413.1000	3.4131	(32.596)	0	0	0
2020/05/22	R186	06/05/2021	10.76	Put	Bond Future	469.1000	0.4691	798.3600	0.7984	70.190	0	0	0
2020/05/22	R186	06/05/2021	10.77	Call	Bond Future	13,817.8200	13.8178	11,226.6100	11.2266	(18.753)	0	0	0
2020/05/22	R186	06/05/2021			Bond Future	7.7698	116.2806	8.3855	113.3625	7.924	0.0000	0.0000	0
2020/05/22	R186	06/05/2021	10.78	Call	Bond Future	13,854.5700	13.8546	11,261.0000	11.2610	(18.720)	0	0	0
2020/05/22	R186	06/05/2021	10.78	Put	Bond Future	460.5000	0.4605	785.0400	0.7850	70.476	0	0	0
2020/05/22	R186	06/05/2021	10.76	Call	Bond Future	13,781.0900	13.7811	11,192.2400	11.1922	(18.786)	0	0	0
2020/05/22	R186	06/05/2021	10.77	Put	Bond Future	464.7800	0.4648	791.6800	0.7917	70.334	0	0	0
2020/05/22	R197	06/08/2020			Bond Future	306.9580	306.9580	306.8886	306.8886	(0.023)	0.0000	0.0000	2,549
2020/05/22	R197	05/11/2020			Bond Future	310.8019	310.8019	310.3303	310.3303	(0.152)	0.0000	0.0000	0
2020/05/22	R197	04/02/2021			Bond Future	306.8468	306.8468	306.0474	306.0474	(0.261)	0.0000	0.0000	0
2020/05/22	R197	06/05/2021			Bond Future	310.7779	310.7779	309.9205	309.9205	(0.276)	0.0000	0.0000	0
2020/05/22	R202	06/08/2020			Bond Future	213.2155	213.2155	213.0395	213.0395	(0.083)	0.0000	0.0000	7,635
2020/05/22	R202	05/11/2020			Bond Future	215.8854	215.8854	215.4286	215.4286	(0.212)	0.0000	0.0000	0
2020/05/22	R202	04/02/2021			Bond Future	214.4360	214.4360	213.7487	213.7487	(0.321)	0.0000	0.0000	0
2020/05/22	R202	06/05/2021			Bond Future	217.1831	217.1831	216.4529	216.4529	(0.336)	0.0000	0.0000	0
2020/05/22	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/22	R208	06/08/2020			Bond Future	3.0713	104.7582	3.3965	104.5513	10.588	0.0000	0.0000	23,391
2020/05/22	R208	06/08/2020	5.56	Call	Bond Future	1,564.7300	1.5647	1,357.8200	1.3578	(13.223)	0	0	0
2020/05/22	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/22	R208	06/08/2020	5.57	Call	Bond Future	1,570.9300	1.5709	1,364.0200	1.3640	(13.171)	0	0	0
2020/05/22	R208	06/08/2020	5.55	Call	Bond Future	1,558.5300	1.5585	1,351.6200	1.3516	(13.276)	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
2020/05/22	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/22	R208	05/11/2020	4.78	Call	Bond Future	1,150.6500	1.1506	806.4300	0.8064	(29.915)	0	0	0
2020/05/22	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/22	R208	05/11/2020			Bond Future	1.8247	102.6514	2.7018	102.3072	48.067	0.0000	0.0000	0
2020/05/22	R208	05/11/2020	4.79	Call	Bond Future	1,154.5000	1.1545	810.2800	0.8103	(29.816)	0	0	0
2020/05/22	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/22	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/22	R208	05/11/2020	4.77	Call	Bond Future	1,146.8000	1.1468	802.5800	0.8026	(30.016)	0	0	0
2020/05/22	R209	06/08/2020	5.56	Call	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2020/05/22	R209	06/08/2020	5.55	Put	Bond Future	39,177.6600	39.1777	40,568.2700	40.5683	3.549	0	0	0
2020/05/22	R209	06/08/2020			Bond Future	10.4329	70.3556	10.6768	68.9649	2.338	0.0000	0.0000	63,760
2020/05/22	R209	06/08/2020	5.57	Call	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2020/05/22	R209	06/08/2020	5.57	Put	Bond Future	38,960.8500	38.9609	40,351.4600	40.3515	3.569	0	0	0
2020/05/22	R209	06/08/2020	5.56	Put	Bond Future	39,069.1800	39.0692	40,459.7900	40.4598	3.559	0	0	0
2020/05/22	R209	06/08/2020	5.55	Call	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2020/05/22	R209	05/11/2020	10.02	Call	Bond Future	3,050.9200	3.0509	2,456.1100	2.4561	(19.496)	0	0	0
2020/05/22	R209	05/11/2020			Bond Future	10.5910	68.0777	10.8597	66.5816	2.537	0.0000	0.0000	0
2020/05/22	R209	05/11/2020	10.00	Call	Bond Future	3,008.2100	3.0082	2,419.4100	2.4194	(19.573)	0	0	0
2020/05/22	R209	05/11/2020	10.00	Put	Bond Future	6,476.0600	6.4761	7,383.3200	7.3833	14.009	0	0	0
2020/05/22	R209	05/11/2020	10.02	Put	Bond Future	6,397.2600	6.3973	7,298.5100	7.2985	14.088	0	0	0
2020/05/22	R209	05/11/2020	10.01	Call	Bond Future	3,029.5200	3.0295	2,437.7200	2.4377	(19.534)	0	0	0
2020/05/22	R209	05/11/2020	10.01	Put	Bond Future	6,436.5800	6.4366	7,340.8400	7.3408	14.049	0	0	0
2020/05/22	R209	04/02/2021	10.12	Put	Bond Future	7,341.8700	7.3419	8,275.9500	8.2760	12.723	0	0	0
2020/05/22	R209	04/02/2021			Bond Future	10.7560	68.9352	11.0477	67.3501	2.712	0.0000	0.0000	0
2020/05/22	R209	04/02/2021	10.11	Call	Bond Future	3,665.2100	3.6652	3,016.9100	3.0169	(17.688)	0	0	0
2020/05/22	R209	04/02/2021	10.11	Put	Bond Future	7,380.3800	7.3804	8,317.1500	8.3172	12.693	0	0	0
2020/05/22	R209	04/02/2021	10.12	Call	Bond Future	3,686.4500	3.6864	3,035.4600	3.0355	(17.659)	0	0	0
2020/05/22	R209	04/02/2021	10.10	Call	Bond Future	3,644.0400	3.6440	2,998.4200	2.9984	(17.717)	0	0	0
2020/05/22	R209	04/02/2021	10.10	Put	Bond Future	7,419.0300	7.4190	8,358.4800	8.3585	12.663	0	0	0
2020/05/22	R209	06/05/2021	12.23	Put	Bond Future	3,582.2600	3.5823	4,079.0700	4.0791	13.869	0	0	0
2020/05/22	R209	06/05/2021	12.22	Call	Bond Future	10,070.2700	10.0703	8,954.6800	8.9547	(11.078)	0	0	0
2020/05/22	R209	06/05/2021			Bond Future	10.9280	66.6598	11.2322	65.0457	2.784	0.0000	0.0000	0
2020/05/22	R209	06/05/2021	12.23	Call	Bond Future	10,102.9500	10.1029	8,985.7100	8.9857	(11.059)	0	0	0
2020/05/22	R209	06/05/2021	12.22	Put	Bond Future	3,595.9800	3.5960	4,094.4400	4.0944	13.862	0	0	0
2020/05/22	R209	06/05/2021	12.24	Call	Bond Future	10,135.6500	10.1357	9,016.7500	9.0167	(11.039)	0	0	0
2020/05/22	R209	06/05/2021	12.24	Put	Bond Future	3,568.6000	3.5686	4,063.7500	4.0638	13.875	0	0	0
2020/05/22	R210	06/08/2020			Bond Future	185.4239	185.4239	186.1690	186.1690	0.402	0.0000	0.0000	1,929
2020/05/22	R210	05/11/2020			Bond Future	185.0380	185.0380	185.5506	185.5506	0.277	0.0000	0.0000	0
2020/05/22	R210	04/02/2021			Bond Future	187.4113	187.4113	187.7341	187.7341	0.172	0.0000	0.0000	0
2020/05/22	R210	06/05/2021			Bond Future	187.0700	187.0700	187.3668	187.3668	0.159	0.0000	0.0000	0
2020/05/22	R212	06/08/2020			Bond Future	166.2838	166.2838	165.8618	165.8618	(0.254)	0.0000	0.0000	6,744
2020/05/22	R212	05/11/2020			Bond Future	168.3667	168.3667	167.7226	167.7226	(0.383)	0.0000	0.0000	0
2020/05/22	R212	04/02/2021			Bond Future	168.2049	168.2049	167.3752	167.3752	(0.493)	0.0000	0.0000	0
2020/05/22	R212	06/05/2021			Bond Future	170.3597	170.3597	169.4928	169.4928	(0.509)	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
2020/05/22	R213	06/08/2020	9.31	Call	Bond Future	2,490.4500	2.4904	1,705.1500	1.7051	(31.532)	0	0	0
2020/05/22	R213	06/08/2020			Bond Future	9.4210	87.1638	9.7305	85.3687	3.286	0.0000	0.0000	14,246
2020/05/22	R213	06/08/2020	9.29	Call	Bond Future	2,434.5000	2.4345	1,661.3400	1.6613	(31.758)	0	0	0
2020/05/22	R213	06/08/2020	9.29	Put	Bond Future	3,209.6800	3.2097	4,231.6500	4.2317	31.840	0	0	0
2020/05/22	R213	06/08/2020	9.31	Put	Bond Future	3,146.6700	3.1467	4,156.5000	4.1565	32.092	0	0	0
2020/05/22	R213	06/08/2020	9.30	Call	Bond Future	2,462.3900	2.4624	1,683.1600	1.6832	(31.645)	0	0	0
2020/05/22	R213	06/08/2020	9.30	Put	Bond Future	3,178.0600	3.1781	4,193.9600	4.1940	31.966	0	0	0
2020/05/22	R213	05/11/2020	9.60	Put	Bond Future	3,958.9000	3.9589	4,928.3600	4.9284	24.488	0	0	0
2020/05/22	R213	05/11/2020	9.59	Call	Bond Future	4,054.8300	4.0548	3,103.4400	3.1034	(23.463)	0	0	0
2020/05/22	R213	05/11/2020			Bond Future	9.5781	84.7016	9.9192	82.7763	3.561	0.0000	0.0000	0
2020/05/22	R213	05/11/2020	9.60	Call	Bond Future	4,084.1300	4.0841	3,128.3300	3.1283	(23.403)	0	0	0
2020/05/22	R213	05/11/2020	9.59	Put	Bond Future	3,986.8300	3.9868	4,960.7000	4.9607	24.427	0	0	0
2020/05/22	R213	05/11/2020	9.61	Call	Bond Future	4,113.5400	4.1135	3,153.3200	3.1533	(23.343)	0	0	0
2020/05/22	R213	05/11/2020	9.61	Put	Bond Future	3,931.1300	3.9311	4,896.1700	4.8962	24.549	0	0	0
2020/05/22	R213	04/02/2021	9.40	Call	Bond Future	3,804.1200	3.8041	2,926.7500	2.9268	(23.064)	0	0	0
2020/05/22	R213	04/02/2021	9.39	Put	Bond Future	5,801.9300	5.8019	6,965.3300	6.9653	20.052	0	0	0
2020/05/22	R213	04/02/2021			Bond Future	9.7471	85.7681	10.1184	83.7313	3.809	0.0000	0.0000	0
2020/05/22	R213	04/02/2021	9.41	Call	Bond Future	3,829.3100	3.8293	2,948.0000	2.9480	(23.015)	0	0	0
2020/05/22	R213	04/02/2021	9.41	Put	Bond Future	5,737.2200	5.7372	6,892.7500	6.8927	20.141	0	0	0
2020/05/22	R213	04/02/2021	9.40	Put	Bond Future	5,769.5000	5.7695	6,928.9700	6.9290	20.097	0	0	0
2020/05/22	R213	04/02/2021	9.39	Call	Bond Future	3,779.0200	3.7790	2,905.5800	2.9056	(23.113)	0	0	0
2020/05/22	R213	06/05/2021	11.91	Put	Bond Future	2,071.6100	2.0716	2,556.7900	2.5568	23.420	0	0	0
2020/05/22	R213	06/05/2021			Bond Future	9.9189	83.3125	10.3074	81.2393	3.916	0.0000	0.0000	0
2020/05/22	R213	06/05/2021	11.90	Call	Bond Future	11,970.3900	11.9704	10,384.5700	10.3846	(13.248)	0	0	0
2020/05/22	R213	06/05/2021	11.90	Put	Bond Future	2,084.1800	2.0842	2,571.5300	2.5715	23.383	0	0	0
2020/05/22	R213	06/05/2021	11.91	Call	Bond Future	12,003.6000	12.0036	10,415.6100	10.4156	(13.229)	0	0	0
2020/05/22	R213	06/05/2021	11.89	Call	Bond Future	11,937.2100	11.9372	10,353.5600	10.3536	(13.267)	0	0	0
2020/05/22	R213	06/05/2021	11.89	Put	Bond Future	2,096.8200	2.0968	2,586.3400	2.5863	23.346	0	0	0
2020/05/22	R214	06/08/2020	9.98	Put	Bond Future	6,705.3300	6.7053	7,635.6200	7.6356	13.874	0	0	0
2020/05/22	R214	06/08/2020	9.97	Call	Bond Future	1,302.7400	1.3027	967.5500	0.9675	(25.730)	0	0	0
2020/05/22	R214	06/08/2020			Bond Future	10.8539	67.3644	11.0769	66.0958	2.055	0.0000	0.0000	22,111
2020/05/22	R214	06/08/2020	9.98	Call	Bond Future	1,318.5300	1.3185	980.1900	0.9802	(25.660)	0	0	0
2020/05/22	R214	06/08/2020	9.97	Put	Bond Future	6,755.2600	6.7553	7,688.7000	7.6887	13.818	0	0	0
2020/05/22	R214	06/08/2020	9.99	Call	Bond Future	1,334.4400	1.3344	992.9400	0.9929	(25.591)	0	0	0
2020/05/22	R214	06/08/2020	9.99	Put	Bond Future	6,655.6200	6.6556	7,582.7500	7.5827	13.930	0	0	0
2020/05/22	R214	05/11/2020	10.26	Put	Bond Future	7,297.6000	7.2976	8,157.7900	8.1578	11.787	0	0	0
2020/05/22	R214	05/11/2020			Bond Future	11.0151	64.9114	11.2615	63.5440	2.237	0.0000	0.0000	0
2020/05/22	R214	05/11/2020	10.25	Call	Bond Future	2,774.7000	2.7747	2,270.2200	2.2702	(18.181)	0	0	0
2020/05/22	R214	05/11/2020	10.25	Put	Bond Future	7,340.5200	7.3405	8,203.3800	8.2034	11.755	0	0	0
2020/05/22	R214	05/11/2020	10.26	Call	Bond Future	2,794.7700	2.7948	2,287.6200	2.2876	(18.146)	0	0	0
2020/05/22	R214	05/11/2020	10.24	Call	Bond Future	2,754.7200	2.7547	2,252.8900	2.2529	(18.217)	0	0	0
2020/05/22	R214	05/11/2020	10.24	Put	Bond Future	7,383.6300	7.3836	8,249.1400	8.2491	11.722	0	0	0
2020/05/22	R214	04/02/2021	10.33	Call	Bond Future	3,367.9200	3.3679	2,812.2500	2.8123	(16.499)	0	0	0
2020/05/22	R214	04/02/2021			Bond Future	11.1866	65.7288	11.4552	64.2772	2.401	0.0000	0.0000	0
2020/05/22	R214	04/02/2021	10.31	Call	Bond Future	3,328.0500	3.3281	2,777.1800	2.7772	(16.552)	0	0	0
2020/05/22	R214	04/02/2021	10.31	Put	Bond Future	8,468.3400	8.4683	9,369.0800	9.3691	10.637	0	0	0
2020/05/22	R214	04/02/2021	10.33	Put	Bond Future	8,383.5900	8.3836	9,279.5300	9.2795	10.687	0	0	0

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2020/05/22	R214	04/02/2021	10.32	Call	Bond Future	3,347.9500	3.3480	2,794.6800	2.7947	(16.526)	0	0	0
2020/05/22	R214	04/02/2021	10.32	Put	Bond Future	8,425.8900	8.4259	9,324.2300	9.3242	10.662	0	0	0
2020/05/22	R214	06/05/2021	12.26	Call	Bond Future	8,886.1100	8.8861	7,924.7400	7.9247	(10.819)	0	0	0
2020/05/22	R214	06/05/2021	12.25	Put	Bond Future	4,347.8300	4.3478	4,865.5900	4.8656	11.908	0	0	0
2020/05/22	R214	06/05/2021			Bond Future	11.3585	63.2736	11.6388	61.7961	2.468	0.0000	0.0000	0
2020/05/22	R214	06/05/2021	12.27	Call	Bond Future	8,916.6100	8.9166	7,953.5900	7.9536	(10.800)	0	0	0
2020/05/22	R214	06/05/2021	12.27	Put	Bond Future	4,313.8800	4.3139	4,828.3300	4.8283	11.925	0	0	0
2020/05/22	R214	06/05/2021	12.26	Put	Bond Future	4,330.8200	4.3308	4,846.9200	4.8469	11.917	0	0	0
2020/05/22	R214	06/05/2021	12.25	Call	Bond Future	8,855.6100	8.8556	7,895.9000	7.8959	(10.837)	0	0	0
2020/05/22	R248	06/08/2020	10.20	Call	Bond Future	1,200.3600	1.2004	867.7800	0.8678	(27.707)	0	0	0
2020/05/22	R248	06/08/2020	11.80	Call	Bond Future	6,637.3900	6.6374	5,612.7300	5.6127	(15.438)	0	0	470
2020/05/22	R248	06/08/2020	12.75	Call	Bond Future	11,252.0900	11.2521	10,004.6900	10.0047	(11.086)	0	0	814
2020/05/22	R248	06/08/2020	10.35	Call	Bond Future	1,487.6500	1.4876	1,094.4300	1.0944	(26.432)	0	0	640
2020/05/22	R248	06/08/2020	11.85	Put	Bond Future	1,479.0800	1.4791	1,855.1000	1.8551	25.423	0	0	0
2020/05/22	R248	06/08/2020	9.00	Put	Bond Future	17,263.4900	17.2635	18,634.4400	18.6344	7.941	0	0	0
2020/05/22	R248	06/08/2020			Bond Future	11.0409	84.2401	11.2440	82.8229	1.840	0.0000	0.0000	83,216
2020/05/22	R248	06/08/2020	10.18	Call	Bond Future	1,165.2300	1.1652	840.3700	0.8404	(27.879)	0	0	0
2020/05/22	R248	06/08/2020	10.18	Put	Bond Future	7,704.5100	7.7045	8,796.8800	8.7969	14.178	0	0	0
2020/05/22	R248	06/08/2020	10.35	Put	Bond Future	6,662.8500	6.6628	7,686.8600	7.6869	15.369	0	0	0
2020/05/22	R248	06/08/2020	11.85	Call	Bond Future	6,868.6700	6.8687	5,827.4600	5.8275	(15.159)	0	0	0
2020/05/22	R248	06/08/2020	11.15	Put	Bond Future	3,074.9800	3.0750	3,728.5900	3.7286	21.256	0	0	0
2020/05/22	R248	06/08/2020	11.15	Call	Bond Future	3,842.0300	3.8420	3,078.4100	3.0784	(19.875)	0	0	0
2020/05/22	R248	06/08/2020	10.85	Put	Bond Future	4,148.4000	4.1484	4,944.7700	4.9448	19.197	0	0	0
2020/05/22	R248	06/08/2020	10.85	Call	Bond Future	2,775.1500	2.7751	2,154.2900	2.1543	(22.372)	0	0	640
2020/05/22	R248	06/08/2020	9.25	Put	Bond Future	14,930.8900	14.9309	16,270.7100	16.2707	8.973	0	0	0
2020/05/22	R248	06/08/2020	9.25	Call	Bond Future	212.3400	0.2123	134.9300	0.1349	(36.456)	0	0	20,640
2020/05/22	R248	06/08/2020	10.20	Put	Bond Future	7,577.2000	7.5772	8,661.8500	8.6618	14.315	0	0	0
2020/05/22	R248	06/08/2020	11.80	Put	Bond Future	1,561.7900	1.5618	1,954.3600	1.9544	25.136	0	0	0
2020/05/22	R248	06/08/2020	12.75	Put	Bond Future	593.9300	0.5939	763.7600	0.7638	28.594	0	0	0
2020/05/22	R248	06/08/2020	9.00	Call	Bond Future	118.9800	0.1190	72.7000	0.0727	(38.897)	0	0	3,000
2020/05/22	R248	06/08/2020	10.19	Call	Bond Future	1,182.7000	1.1827	853.9900	0.8540	(27.793)	0	0	0
2020/05/22	R248	06/08/2020	10.19	Put	Bond Future	7,640.7000	7.6407	8,729.2200	8.7292	14.246	0	0	0
2020/05/22	R248	06/08/2020	12.25	Put	Bond Future	969.4500	0.9694	1,233.7800	1.2338	27.266	0	0	0
2020/05/22	R248	06/08/2020	12.25	Call	Bond Future	8,787.6900	8.7877	7,634.7900	7.6348	(13.119)	0	0	814
2020/05/22	R248	06/08/2020	11.10	Put	Bond Future	3,230.6000	3.2306	3,907.4800	3.9075	20.952	0	0	0
2020/05/22	R248	06/08/2020	11.10	Call	Bond Future	3,647.9100	3.6479	2,907.5600	2.9076	(20.295)	0	0	470
2020/05/22	R248	05/11/2020	10.02	Put	Bond Future	10,967.1800	10.9672	12,106.9400	12.1069	10.392	0	0	0
2020/05/22	R248	05/11/2020	10.03	Call	Bond Future	1,950.4600	1.9505	1,548.7900	1.5488	(20.594)	0	0	0
2020/05/22	R248	05/11/2020			Bond Future	11.2102	80.8588	11.4371	79.3204	2.024	0.0000	0.0000	0
2020/05/22	R248	05/11/2020	11.00	Put	Bond Future	5,884.3000	5.8843	6,698.3500	6.6984	13.834	0	0	0
2020/05/22	R248	05/11/2020	11.00	Call	Bond Future	4,410.3200	4.4103	3,685.9400	3.6859	(16.425)	0	0	800
2020/05/22	R248	05/11/2020	10.00	Put	Bond Future	11,097.3100	11.0973	12,243.0300	12.2430	10.324	0	0	0
2020/05/22	R248	05/11/2020	10.00	Call	Bond Future	1,894.8100	1.8948	1,502.1000	1.5021	(20.726)	0	0	800
2020/05/22	R248	05/11/2020	10.04	Call	Bond Future	1,969.2400	1.9692	1,564.5700	1.5646	(20.550)	0	0	0
2020/05/22	R248	05/11/2020	10.04	Put	Bond Future	10,838.0600	10.8381	11,971.8200	11.9718	10.461	0	0	0
2020/05/22	R248	05/11/2020	10.02	Call	Bond Future	1,931.7900	1.9318	1,533.1200	1.5331	(20.637)	0	0	0
2020/05/22	R248	05/11/2020	10.03	Put	Bond Future	10,902.4900	10.9025	12,039.2500	12.0392	10.427	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
2020/05/22	R248	04/02/2021	10.46	Call	Bond Future	3,311.7200	3.3117	2,739.6100	2.7396	(17.275)	0	0	0
2020/05/22	R248	04/02/2021	10.47	Put	Bond Future	9,974.0100	9.9740	11,040.3400	11.0403	10.691	0	0	0
2020/05/22	R248	04/02/2021			Bond Future	11.3910	81.8772	11.6405	80.2358	2.191	0.0000	0.0000	0
2020/05/22	R248	04/02/2021	10.46	Put	Bond Future	10,028.3400	10.0283	11,097.6300	11.0976	10.663	0	0	0
2020/05/22	R248	04/02/2021	10.47	Call	Bond Future	3,334.9100	3.3349	2,759.8400	2.7598	(17.244)	0	0	0
2020/05/22	R248	04/02/2021	10.48	Call	Bond Future	3,358.2000	3.3582	2,780.1600	2.7802	(17.213)	0	0	0
2020/05/22	R248	04/02/2021	10.48	Put	Bond Future	9,919.9100	9.9199	10,983.2700	10.9833	10.719	0	0	0
2020/05/22	R248	06/05/2021	12.36	Call	Bond Future	9,762.0200	9.7620	8,692.1500	8.6922	(10.960)	0	0	0
2020/05/22	R248	06/05/2021			Bond Future	11.5724	78.4891	11.8339	76.8178	2.260	0.0000	0.0000	0
2020/05/22	R248	06/05/2021	12.34	Call	Bond Future	9,691.2700	9.6913	8,625.5600	8.6256	(10.997)	0	0	0
2020/05/22	R248	06/05/2021	12.34	Put	Bond Future	4,965.1700	4.9652	5,570.7300	5.5707	12.196	0	0	0
2020/05/22	R248	06/05/2021	12.36	Put	Bond Future	4,919.8300	4.9198	5,521.2300	5.5212	12.224	0	0	0
2020/05/22	R248	06/05/2021	12.35	Call	Bond Future	9,726.6400	9.7266	8,658.8400	8.6588	(10.978)	0	0	0
2020/05/22	R248	06/05/2021	12.35	Put	Bond Future	4,942.4500	4.9425	5,545.9200	5.5459	12.210	0	0	0

Total

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