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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/05/2020 TO 28/05/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	2025	06/08/2020		Bond Future	137.9546	137.9546	137.5148	137.5148	(0.319)	0.0000	0.0000	4,976
2020/05/28	2025	05/11/2020		Bond Future	139.5631	139.5631	139.1171	139.1171	(0.320)	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
2020/05/28	2025	04/02/2021			Bond Future	139.7477	139.7477	139.2958	139.2958	(0.323)	0.0000	0.0000	0
2020/05/28	2025	06/05/2021			Bond Future	141.4661	141.4661	141.0084	141.0084	(0.324)	0.0000	0.0000	0
2020/05/28	2029	06/08/2020			Bond Future	99.8496	99.8496	99.8610	99.8610	0.011	0.0000	0.0000	4,982
2020/05/28	2029	05/11/2020			Bond Future	99.8770	99.8770	99.8880	99.8880	0.011	0.0000	0.0000	0
2020/05/28	2029	04/02/2021			Bond Future	101.0994	101.0994	101.1101	101.1101	0.011	0.0000	0.0000	0
2020/05/28	2029	06/05/2021			Bond Future	101.1915	101.1915	101.2022	101.2022	0.011	0.0000	0.0000	0
2020/05/28	2030	06/08/2020	9.11	Call	Bond Future	2,561.0400	2.5610	2,660.9700	2.6610	3.902	0	0	0
2020/05/28	2030	06/08/2020	9.95	Put	Bond Future	950.8300	0.9508	885.3700	0.8854	(6.885)	0	0	5,850
2020/05/28	2030	06/08/2020	10.40	Put	Bond Future	511.7700	0.5118	470.6300	0.4706	(8.039)	0	0	0
2020/05/28	2030	06/08/2020	11.25	Call	Bond Future	11,746.8500	11.7468	11,963.4000	11.9634	1.843	0	0	0
2020/05/28	2030	06/08/2020	10.00	Call	Bond Future	5,950.1800	5.9502	6,116.3700	6.1164	2.793	0	0	470
2020/05/28	2030	06/08/2020	10.05	Put	Bond Future	838.1300	0.8381	778.5300	0.7785	(7.111)	0	0	0
2020/05/28	2030	06/08/2020	10.70	Call	Bond Future	9,134.1600	9.1342	9,334.9100	9.3349	2.198	0	0	470
2020/05/28	2030	06/08/2020	9.75	Put	Bond Future	1,218.4800	1.2185	1,140.1200	1.1401	(6.431)	0	0	0
2020/05/28	2030	06/08/2020	9.42	Call	Bond Future	3,588.5200	3.5885	3,714.1200	3.7141	3.500	0	0	0
2020/05/28	2030	06/08/2020			Bond Future	9.1202	93.2522	9.0820	93.4809	(0.420)	0.0000	0.0000	107,259
2020/05/28	2030	06/08/2020	9.09	Call	Bond Future	2,501.0700	2.5011	2,599.3300	2.5993	3.929	0	0	0
2020/05/28	2030	06/08/2020	9.09	Put	Bond Future	2,681.6000	2.6816	2,551.1900	2.5512	(4.863)	0	0	0
2020/05/28	2030	06/08/2020	10.40	Call	Bond Future	7,748.9500	7.7489	7,936.4800	7.9365	2.420	0	0	0
2020/05/28	2030	06/08/2020	10.70	Put	Bond Future	308.7700	0.3088	280.8500	0.2809	(9.042)	0	0	0
2020/05/28	2030	06/08/2020	9.05	Put	Bond Future	2,803.6600	2.8037	2,669.9000	2.6699	(4.771)	0	0	0
2020/05/28	2030	06/08/2020	9.05	Call	Bond Future	2,383.6300	2.3836	2,478.5400	2.4785	3.982	0	0	450
2020/05/28	2030	06/08/2020	8.36	Put	Bond Future	5,552.2600	5.5523	5,366.3200	5.3663	(3.349)	0	0	0
2020/05/28	2030	06/08/2020	8.36	Call	Bond Future	871.6300	0.8716	914.3600	0.9144	4.902	0	0	800
2020/05/28	2030	06/08/2020	8.86	Put	Bond Future	3,434.0200	3.4340	3,284.5600	3.2846	(4.352)	0	0	0
2020/05/28	2030	06/08/2020	8.86	Call	Bond Future	1,865.3300	1.8653	1,944.5400	1.9445	4.246	0	0	800
2020/05/28	2030	06/08/2020	9.11	Put	Bond Future	2,622.1200	2.6221	2,493.3800	2.4934	(4.910)	0	0	0
2020/05/28	2030	06/08/2020	9.95	Call	Bond Future	5,730.5600	5.7306	5,893.7700	5.8938	2.848	0	0	0
2020/05/28	2030	06/08/2020	11.25	Put	Bond Future	109.7600	0.1098	97.6400	0.0976	(11.042)	0	0	0
2020/05/28	2030	06/08/2020	10.21	Put	Bond Future	683.1600	0.6832	632.1000	0.6321	(7.474)	0	0	0
2020/05/28	2030	06/08/2020	10.00	Put	Bond Future	892.8500	0.8928	830.3700	0.8304	(6.998)	0	0	0
2020/05/28	2030	06/08/2020	10.75	Call	Bond Future	9,368.9800	9.3690	9,571.6000	9.5716	2.163	0	0	0
2020/05/28	2030	06/08/2020	10.05	Call	Bond Future	6,171.9100	6.1719	6,340.9800	6.3410	2.739	0	0	0
2020/05/28	2030	06/08/2020	9.75	Call	Bond Future	4,876.1900	4.8762	5,026.5000	5.0265	3.083	0	0	450
2020/05/28	2030	06/08/2020	9.42	Put	Bond Future	1,823.4900	1.8235	1,720.4200	1.7204	(5.652)	0	0	800
2020/05/28	2030	06/08/2020	9.10	Call	Bond Future	2,531.0400	2.5310	2,630.1300	2.6301	3.915	0	0	0
2020/05/28	2030	06/08/2020	9.10	Put	Bond Future	2,651.8200	2.6518	2,522.2400	2.5222	(4.886)	0	0	0
2020/05/28	2030	06/08/2020	11.47	Call	Bond Future	12,796.4500	12.7964	13,016.8300	13.0168	1.722	0	0	0
2020/05/28	2030	06/08/2020	11.47	Put	Bond Future	69.7400	0.0697	61.4500	0.0614	(11.887)	0	0	650
2020/05/28	2030	06/08/2020	10.21	Call	Bond Future	6,893.9200	6.8939	7,071.5300	7.0715	2.576	0	0	650
2020/05/28	2030	06/08/2020	10.87	Call	Bond Future	9,935.7600	9.9358	10,142.4800	10.1425	2.081	0	0	0
2020/05/28	2030	06/08/2020	10.87	Put	Bond Future	227.6800	0.2277	205.7300	0.2057	(9.641)	0	0	650
2020/05/28	2030	06/08/2020	10.75	Put	Bond Future	282.7000	0.2827	256.6500	0.2566	(9.215)	0	0	0
2020/05/28	2030	06/08/2020	9.20	Put	Bond Future	2,366.3400	2.3663	2,245.1500	2.2451	(5.121)	0	0	0
2020/05/28	2030	06/08/2020	9.20	Call	Bond Future	2,840.3100	2.8403	2,947.7900	2.9478	3.784	0	0	323
2020/05/28	2030	06/08/2020	8.50	Put	Bond Future	4,885.4800	4.8855	4,708.6100	4.7086	(3.620)	0	0	0

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2020/05/28	2030	06/08/2020	8.50	Call	Bond Future	1,089.4400	1.0894	1,141.2400	1.1412	4.755	0	0	323
2020/05/28	2030	05/11/2020	8.10	Put	Bond Future	8,464.4500	8.4645	8,280.8400	8.2808	(2.169)	0	0	0
2020/05/28	2030	05/11/2020	8.73	Call	Bond Future	2,324.6800	2.3247	2,402.5300	2.4025	3.349	0	0	3,000
2020/05/28	2030	05/11/2020	10.06	Put	Bond Future	2,099.3500	2.0994	2,018.1100	2.0181	(3.870)	0	0	1,000
2020/05/28	2030	05/11/2020	9.39	Put	Bond Future	3,517.1900	3.5172	3,401.5300	3.4015	(3.288)	0	0	0
2020/05/28	2030	05/11/2020	9.38	Call	Bond Future	4,062.6700	4.0627	4,176.9600	4.1770	2.813	0	0	0
2020/05/28	2030	05/11/2020			Bond Future	9.2901	94.3182	9.2503	94.5488	(0.428)	0.0000	0.0000	0
2020/05/28	2030	05/11/2020	8.85	Put	Bond Future	5,199.6400	5.1996	5,053.6400	5.0536	(2.808)	0	0	0
2020/05/28	2030	05/11/2020	8.85	Call	Bond Future	2,605.1100	2.6051	2,689.6200	2.6896	3.244	0	0	3,000
2020/05/28	2030	05/11/2020	9.61	Call	Bond Future	4,796.9200	4.7969	4,923.7900	4.9238	2.645	0	0	0
2020/05/28	2030	05/11/2020	9.61	Put	Bond Future	2,968.7400	2.9687	2,865.1000	2.8651	(3.491)	0	0	3,000
2020/05/28	2030	05/11/2020	8.34	Put	Bond Future	7,299.6600	7.2997	7,126.8800	7.1269	(2.367)	0	0	0
2020/05/28	2030	05/11/2020	8.34	Call	Bond Future	1,578.6100	1.5786	1,636.3400	1.6363	3.657	0	0	1,000
2020/05/28	2030	05/11/2020	9.04	Put	Bond Future	4,551.5300	4.5515	4,416.2100	4.4162	(2.973)	0	0	0
2020/05/28	2030	05/11/2020	9.04	Call	Bond Future	3,088.6400	3.0886	3,183.8300	3.1838	3.082	0	0	1,000
2020/05/28	2030	05/11/2020	8.36	Put	Bond Future	7,206.9100	7.2069	7,035.0900	7.0351	(2.384)	0	0	0
2020/05/28	2030	05/11/2020	9.86	Put	Bond Future	2,445.7500	2.4457	2,355.0200	2.3550	(3.710)	0	0	14,160
2020/05/28	2030	05/11/2020	8.10	Call	Bond Future	1,225.9200	1.2259	1,272.8200	1.2728	3.826	0	0	3,000
2020/05/28	2030	05/11/2020	8.73	Put	Bond Future	5,643.0900	5.6431	5,490.4300	5.4904	(2.705)	0	0	0
2020/05/28	2030	05/11/2020	9.23	Put	Bond Future	3,966.3300	3.9663	3,841.7200	3.8417	(3.142)	0	0	0
2020/05/28	2030	05/11/2020	10.06	Call	Bond Future	6,419.6900	6.4197	6,568.9600	6.5690	2.325	0	0	0
2020/05/28	2030	05/11/2020	10.37	Put	Bond Future	1,662.1400	1.6621	1,594.0600	1.5941	(4.096)	0	0	15,758
2020/05/28	2030	05/11/2020	9.39	Call	Bond Future	4,093.2900	4.0933	4,208.1400	4.2081	2.806	0	0	0
2020/05/28	2030	05/11/2020	9.38	Put	Bond Future	3,544.0200	3.5440	3,427.8000	3.4278	(3.279)	0	0	0
2020/05/28	2030	05/11/2020	8.36	Call	Bond Future	1,610.9600	1.6110	1,669.6500	1.6697	3.643	0	0	14,160
2020/05/28	2030	05/11/2020	8.86	Put	Bond Future	5,163.8000	5.1638	5,018.3500	5.0183	(2.817)	0	0	0
2020/05/28	2030	05/11/2020	8.86	Call	Bond Future	2,629.2700	2.6293	2,714.3300	2.7143	3.235	0	0	14,160
2020/05/28	2030	05/11/2020	9.86	Call	Bond Future	5,669.7300	5.6697	5,809.5100	5.8095	2.465	0	0	0
2020/05/28	2030	05/11/2020	9.23	Call	Bond Future	3,617.5700	3.6176	3,723.4700	3.7235	2.927	0	0	3,000
2020/05/28	2030	05/11/2020	10.47	Call	Bond Future	8,054.7800	8.0548	8,221.0600	8.2211	2.064	0	0	0
2020/05/28	2030	05/11/2020	10.47	Put	Bond Future	1,541.7900	1.5418	1,477.5600	1.4776	(4.166)	0	0	3,000
2020/05/28	2030	05/11/2020	8.53	Put	Bond Future	6,449.6400	6.4496	6,286.2900	6.2863	(2.533)	0	0	0
2020/05/28	2030	05/11/2020	8.53	Call	Bond Future	1,908.7600	1.9088	1,975.9200	1.9759	3.519	0	0	15,758
2020/05/28	2030	05/11/2020	9.03	Put	Bond Future	4,584.2000	4.5842	4,448.3200	4.4483	(2.964)	0	0	0
2020/05/28	2030	05/11/2020	9.03	Call	Bond Future	3,062.1900	3.0622	3,156.8200	3.1568	3.090	0	0	15,758
2020/05/28	2030	05/11/2020	10.37	Call	Bond Future	7,647.0400	7.6470	7,809.4700	7.8095	2.124	0	0	0
2020/05/28	2030	05/11/2020	9.40	Call	Bond Future	4,124.0300	4.1240	4,239.4300	4.2394	2.798	0	0	0
2020/05/28	2030	05/11/2020	9.40	Put	Bond Future	3,490.5300	3.4905	3,375.4200	3.3754	(3.298)	0	0	0
2020/05/28	2030	04/02/2021	9.12	Call	Bond Future	3,541.1200	3.5411	3,639.0500	3.6390	2.766	0	0	1,000
2020/05/28	2030	04/02/2021	8.36	Call	Bond Future	1,972.1000	1.9721	2,035.8100	2.0358	3.231	0	0	800
2020/05/28	2030	04/02/2021	9.16	Call	Bond Future	3,644.4000	3.6444	3,744.2200	3.7442	2.739	0	0	0
2020/05/28	2030	04/02/2021	9.15	Put	Bond Future	5,429.4500	5.4295	5,295.8000	5.2958	(2.462)	0	0	0
2020/05/28	2030	04/02/2021			Bond Future	9.4685	91.4459	9.4271	91.6789	(0.438)	0.0000	0.0000	0
2020/05/28	2030	04/02/2021	8.37	Put	Bond Future	8,434.5700	8.4346	8,265.7000	8.2657	(2.002)	0	0	0
2020/05/28	2030	04/02/2021	8.37	Call	Bond Future	1,988.2300	1.9882	2,052.3600	2.0524	3.225	0	0	1,000
2020/05/28	2030	04/02/2021	9.17	Call	Bond Future	3,670.3800	3.6704	3,770.6800	3.7707	2.733	0	0	0
2020/05/28	2030	04/02/2021	9.17	Put	Bond Future	5,366.2500	5.3663	5,233.5500	5.2336	(2.473)	0	0	0
2020/05/28	2030	04/02/2021	9.12	Put	Bond Future	5,525.0200	5.5250	5,389.9500	5.3900	(2.445)	0	0	0

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2020/05/28	2030	04/02/2021	8.36	Put	Bond Future	8,479.7800	8.4798	8,310.4900	8.3105	(1.996)	0	0	0
2020/05/28	2030	04/02/2021	9.16	Put	Bond Future	5,397.7800	5.3978	5,264.6000	5.2646	(2.467)	0	0	0
2020/05/28	2030	04/02/2021	9.15	Call	Bond Future	3,618.5100	3.6185	3,717.8600	3.7179	2.746	0	0	0
2020/05/28	2030	04/02/2021	8.86	Put	Bond Future	6,414.5500	6.4146	6,267.2200	6.2672	(2.297)	0	0	0
2020/05/28	2030	04/02/2021	8.86	Call	Bond Future	2,914.0800	2.9141	2,999.7500	2.9998	2.940	0	0	800
2020/05/28	2030	04/02/2021	10.20	Call	Bond Future	6,833.2600	6.8333	6,979.4400	6.9794	2.139	0	0	0
2020/05/28	2030	04/02/2021	10.20	Put	Bond Future	2,844.7600	2.8448	2,757.9400	2.7579	(3.052)	0	0	1,800
2020/05/28	2030	06/05/2021	10.04	Put	Bond Future	4,354.3500	4.3544	4,250.7600	4.2508	(2.379)	0	0	700
2020/05/28	2030	06/05/2021	9.15	Call	Bond Future	3,943.6500	3.9437	4,041.2300	4.0412	2.474	0	0	700
2020/05/28	2030	06/05/2021	11.69	Call	Bond Future	11,976.0100	11.9760	12,158.6100	12.1586	1.525	0	0	0
2020/05/28	2030	06/05/2021	11.70	Put	Bond Future	1,746.5400	1.7465	1,693.7600	1.6938	(3.022)	0	0	0
2020/05/28	2030	06/05/2021			Bond Future	9.6596	92.5502	9.6164	92.7858	(0.448)	0.0000	0.0000	0
2020/05/28	2030	06/05/2021	10.74	Call	Bond Future	8,708.3900	8.7084	8,863.9500	8.8639	1.786	0	0	0
2020/05/28	2030	06/05/2021	10.74	Put	Bond Future	3,072.3000	3.0723	2,992.2200	2.9922	(2.607)	0	0	700
2020/05/28	2030	06/05/2021	10.04	Call	Bond Future	6,392.8200	6.3928	6,524.8700	6.5249	2.066	0	0	0
2020/05/28	2030	06/05/2021	9.15	Put	Bond Future	6,771.4400	6.7714	6,633.3800	6.6334	(2.039)	0	0	0
2020/05/28	2030	06/05/2021	11.69	Put	Bond Future	1,758.1000	1.7581	1,705.0600	1.7051	(3.017)	0	0	0
2020/05/28	2030	06/05/2021	11.70	Call	Bond Future	12,010.9300	12.0109	12,193.7900	12.1938	1.522	0	0	0
2020/05/28	2030	06/05/2021	11.71	Call	Bond Future	12,045.8800	12.0459	12,229.0000	12.2290	1.520	0	0	0
2020/05/28	2030	06/05/2021	11.71	Put	Bond Future	1,735.0500	1.7350	1,682.5300	1.6825	(3.027)	0	0	0
2020/05/28	2032	06/08/2020	9.46	Put	Bond Future	4,357.9300	4.3579	4,351.0600	4.3511	(0.158)	0	0	0
2020/05/28	2032	06/08/2020	9.45	Call	Bond Future	1,700.9100	1.7009	1,675.2700	1.6753	(1.507)	0	0	0
2020/05/28	2032	06/08/2020	8.79	Put	Bond Future	7,802.1200	7.8021	7,805.2100	7.8052	0.040	0	0	0
2020/05/28	2032	06/08/2020	9.29	Put	Bond Future	5,122.2100	5.1222	5,117.6400	5.1176	(0.089)	0	0	0
2020/05/28	2032	06/08/2020			Bond Future	9.8696	91.9408	9.8726	91.9219	0.030	0.0000	0.0000	95,210
2020/05/28	2032	06/08/2020	9.91	Call	Bond Future	3,018.9100	3.0189	2,988.5100	2.9885	(1.007)	0	0	0
2020/05/28	2032	06/08/2020	9.91	Put	Bond Future	2,764.9500	2.7650	2,753.4500	2.7535	(0.416)	0	0	800
2020/05/28	2032	06/08/2020	9.46	Call	Bond Future	1,723.7000	1.7237	1,697.9300	1.6979	(1.495)	0	0	0
2020/05/28	2032	06/08/2020	9.45	Put	Bond Future	4,400.7700	4.4008	4,394.0300	4.3940	(0.153)	0	0	0
2020/05/28	2032	06/08/2020	8.79	Call	Bond Future	624.9900	0.6250	609.1800	0.6092	(2.530)	0	0	800
2020/05/28	2032	06/08/2020	9.29	Call	Bond Future	1,363.4300	1.3634	1,339.9600	1.3400	(1.721)	0	0	800
2020/05/28	2032	06/08/2020	9.47	Call	Bond Future	1,746.6900	1.7467	1,720.8000	1.7208	(1.482)	0	0	0
2020/05/28	2032	06/08/2020	9.47	Put	Bond Future	4,315.3500	4.3154	4,308.3600	4.3084	(0.162)	0	0	0
2020/05/28	2032	05/11/2020	9.61	Put	Bond Future	5,767.3200	5.7673	5,766.1900	5.7662	(0.020)	0	0	0
2020/05/28	2032	05/11/2020	10.99	Call	Bond Future	7,652.5200	7.6525	7,626.5000	7.6265	(0.340)	0	0	0
2020/05/28	2032	05/11/2020	9.44	Put	Bond Future	6,455.1100	6.4551	6,455.1400	6.4551	0.000	0	0	0
2020/05/28	2032	05/11/2020	11.08	Call	Bond Future	8,022.5600	8.0226	7,996.4600	7.9965	(0.325)	0	0	0
2020/05/28	2032	05/11/2020	9.77	Put	Bond Future	5,180.2700	5.1803	5,178.0900	5.1781	(0.042)	0	0	0
2020/05/28	2032	05/11/2020			Bond Future	10.0533	88.8446	10.0565	88.8249	0.032	0.0000	0.0000	0
2020/05/28	2032	05/11/2020	10.99	Put	Bond Future	2,159.3700	2.1594	2,153.1400	2.1531	(0.289)	0	0	3,000
2020/05/28	2032	05/11/2020	9.76	Call	Bond Future	3,391.8100	3.3918	3,369.9100	3.3699	(0.646)	0	0	0
2020/05/28	2032	05/11/2020	9.76	Put	Bond Future	5,215.0900	5.2151	5,212.9800	5.2130	(0.040)	0	0	0
2020/05/28	2032	05/11/2020	9.11	Call	Bond Future	1,927.0200	1.9270	1,909.6600	1.9097	(0.901)	0	0	3,000
2020/05/28	2032	05/11/2020	9.61	Call	Bond Future	2,991.6200	2.9916	2,970.7000	2.9707	(0.699)	0	0	3,000
2020/05/28	2032	05/11/2020	9.44	Call	Bond Future	2,583.2900	2.5833	2,563.5300	2.5635	(0.765)	0	0	1,000
2020/05/28	2032	05/11/2020	11.08	Put	Bond Future	2,026.8200	2.0268	2,020.5100	2.0205	(0.311)	0	0	1,000
2020/05/28	2032	05/11/2020	9.77	Call	Bond Future	3,419.9900	3.4200	3,398.0200	3.3980	(0.642)	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
2020/05/28	2032	05/11/2020	9.11	Put	Bond Future	7,978.5000	7.9785	7,980.9300	7.9809	0.030	0	0	0
2020/05/28	2032	05/11/2020	8.94	Put	Bond Future	8,840.3100	8.8403	8,844.0700	8.8441	0.043	0	0	0
2020/05/28	2032	05/11/2020	8.94	Call	Bond Future	1,638.5800	1.6386	1,622.5500	1.6225	(0.978)	0	0	1,000
2020/05/28	2032	05/11/2020	9.75	Call	Bond Future	3,363.7600	3.3638	3,341.9200	3.3419	(0.649)	0	0	0
2020/05/28	2032	05/11/2020	9.75	Put	Bond Future	5,250.1100	5.2501	5,248.0600	5.2481	(0.039)	0	0	0
2020/05/28	2032	04/02/2021	9.29	Call	Bond Future	2,657.5500	2.6575	2,641.5300	2.6415	(0.603)	0	0	800
2020/05/28	2032	04/02/2021	10.82	Put	Bond Future	3,585.9900	3.5860	3,583.7900	3.5838	(0.061)	0	0	800
2020/05/28	2032	04/02/2021	9.63	Call	Bond Future	3,369.0200	3.3690	3,351.2200	3.3512	(0.528)	0	0	0
2020/05/28	2032	04/02/2021			Bond Future	10.2427	89.9120	10.2461	89.8917	0.033	0.0000	0.0000	0
2020/05/28	2032	04/02/2021	8.79	Put	Bond Future	11,080.8500	11.0809	11,088.0100	11.0880	0.065	0	0	0
2020/05/28	2032	04/02/2021	8.79	Call	Bond Future	1,805.4200	1.8054	1,792.2600	1.7923	(0.729)	0	0	800
2020/05/28	2032	04/02/2021	9.61	Call	Bond Future	3,324.1600	3.3242	3,306.4600	3.3065	(0.532)	0	0	0
2020/05/28	2032	04/02/2021	9.61	Put	Bond Future	7,207.8200	7.2078	7,210.4400	7.2104	0.036	0	0	0
2020/05/28	2032	04/02/2021	9.29	Put	Bond Future	8,595.5900	8.5956	8,599.8900	8.5999	0.050	0	0	0
2020/05/28	2032	04/02/2021	10.82	Call	Bond Future	6,934.8400	6.9348	6,912.3200	6.9123	(0.325)	0	0	0
2020/05/28	2032	04/02/2021	9.63	Put	Bond Future	7,126.3400	7.1263	7,128.8600	7.1289	0.035	0	0	0
2020/05/28	2032	04/02/2021	9.62	Call	Bond Future	3,346.5400	3.3465	3,328.7900	3.3288	(0.530)	0	0	0
2020/05/28	2032	04/02/2021	9.62	Put	Bond Future	7,167.0000	7.1670	7,169.5700	7.1696	0.036	0	0	0
2020/05/28	2032	06/05/2021	12.12	Put	Bond Future	2,679.4400	2.6794	2,677.0600	2.6771	(0.089)	0	0	0
2020/05/28	2032	06/05/2021			Bond Future	10.4410	86.8501	10.4446	86.8294	0.034	0.0000	0.0000	0
2020/05/28	2032	06/05/2021	12.11	Call	Bond Future	11,655.5100	11.6555	11,632.4200	11.6324	(0.198)	0	0	0
2020/05/28	2032	06/05/2021	12.11	Put	Bond Future	2,695.0100	2.6950	2,692.6400	2.6926	(0.088)	0	0	0
2020/05/28	2032	06/05/2021	12.12	Call	Bond Future	11,689.6400	11.6896	11,666.5400	11.6665	(0.198)	0	0	0
2020/05/28	2032	06/05/2021	12.10	Call	Bond Future	11,621.4000	11.6214	11,598.3200	11.5983	(0.199)	0	0	0
2020/05/28	2032	06/05/2021	12.10	Put	Bond Future	2,710.6600	2.7107	2,708.3000	2.7083	(0.087)	0	0	0
2020/05/28	2033	06/08/2020			Bond Future	96.4699	96.4699	96.4816	96.4816	0.012	0.0000	0.0000	12,178
2020/05/28	2033	05/11/2020			Bond Future	96.3830	96.3830	96.3940	96.3940	0.011	0.0000	0.0000	0
2020/05/28	2033	04/02/2021			Bond Future	97.5625	97.5625	97.5734	97.5734	0.011	0.0000	0.0000	0
2020/05/28	2033	06/05/2021			Bond Future	97.5334	97.5334	97.5443	97.5443	0.011	0.0000	0.0000	0
2020/05/28	2037	06/08/2020	9.88	Put	Bond Future	6,583.0400	6.5830	7,063.6400	7.0636	7.301	0	0	0
2020/05/28	2037	06/08/2020			Bond Future	10.6320	83.8594	10.7329	83.1852	0.949	0.0000	0.0000	87,969
2020/05/28	2037	06/08/2020	9.87	Call	Bond Future	1,267.3400	1.2673	1,075.6800	1.0757	(15.123)	0	0	0
2020/05/28	2037	06/08/2020	9.87	Put	Bond Future	6,638.9300	6.6389	7,121.5400	7.1215	7.269	0	0	0
2020/05/28	2037	06/08/2020	9.88	Call	Bond Future	1,285.2700	1.2853	1,091.6000	1.0916	(15.068)	0	0	0
2020/05/28	2037	06/08/2020	9.86	Call	Bond Future	1,249.5900	1.2496	1,059.9300	1.0599	(15.178)	0	0	0
2020/05/28	2037	06/08/2020	9.86	Put	Bond Future	6,695.0800	6.6951	7,179.6900	7.1797	7.238	0	0	0
2020/05/28	2037	05/11/2020	10.18	Call	Bond Future	2,989.2000	2.9892	2,718.2300	2.7182	(9.065)	0	0	0
2020/05/28	2037	05/11/2020	10.17	Put	Bond Future	7,340.8800	7.3409	7,754.0500	7.7540	5.628	0	0	0
2020/05/28	2037	05/11/2020			Bond Future	10.8121	84.8184	10.9169	84.1357	0.970	0.0000	0.0000	0
2020/05/28	2037	05/11/2020	10.19	Call	Bond Future	3,013.0000	3.0130	2,740.5400	2.7405	(9.043)	0	0	0
2020/05/28	2037	05/11/2020	10.19	Put	Bond Future	7,246.8600	7.2469	7,657.0400	7.6570	5.660	0	0	0
2020/05/28	2037	05/11/2020	10.17	Call	Bond Future	2,965.5100	2.9655	2,696.0400	2.6960	(9.087)	0	0	0
2020/05/28	2037	05/11/2020	10.18	Put	Bond Future	7,293.7700	7.2938	7,705.4400	7.7054	5.644	0	0	0
2020/05/28	2037	04/02/2021	13.73	Call	Bond Future	16,018.0800	16.0181	15,412.2300	15.4122	(3.782)	0	0	0
2020/05/28	2037	04/02/2021	10.85	Call	Bond Future	5,197.1800	5.1972	4,842.2000	4.8422	(6.830)	0	0	0
2020/05/28	2037	04/02/2021	10.35	Call	Bond Future	3,852.3900	3.8524	3,560.9800	3.5610	(7.564)	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
2020/05/28	2037	04/02/2021	10.28	Put	Bond Future	8,485.8500	8.4859	8,894.3500	8.8943	4.814	0	0	0
2020/05/28	2037	04/02/2021	10.27	Call	Bond Future	3,662.1800	3.6622	3,380.8300	3.3808	(7.683)	0	0	0
2020/05/28	2037	04/02/2021			Bond Future	11.0008	81.5818	11.1098	80.8907	0.992	0.0000	0.0000	0
2020/05/28	2037	04/02/2021	11.97	Put	Bond Future	3,288.0300	3.2880	3,497.1500	3.4971	6.360	0	0	0
2020/05/28	2037	04/02/2021	11.97	Call	Bond Future	9,127.9200	9.1279	8,645.9300	8.6459	(5.280)	0	0	300
2020/05/28	2037	04/02/2021	9.65	Put	Bond Future	11,736.7800	11.7368	12,221.5400	12.2215	4.130	0	0	0
2020/05/28	2037	04/02/2021	9.65	Call	Bond Future	2,384.7600	2.3848	2,178.4100	2.1784	(8.653)	0	0	72
2020/05/28	2037	04/02/2021	11.90	Call	Bond Future	8,862.7600	8.8628	8,387.5800	8.3876	(5.362)	0	0	0
2020/05/28	2037	04/02/2021	13.73	Put	Bond Future	1,115.1500	1.1152	1,200.4100	1.2004	7.646	0	0	300
2020/05/28	2037	04/02/2021	10.85	Put	Bond Future	6,167.2600	6.1673	6,503.3900	6.5034	5.450	0	0	72
2020/05/28	2037	04/02/2021	10.35	Put	Bond Future	8,167.9700	8.1680	8,567.6700	8.5677	4.894	0	0	72
2020/05/28	2037	04/02/2021	10.28	Call	Bond Future	3,685.6400	3.6856	3,403.0300	3.4030	(7.668)	0	0	0
2020/05/28	2037	04/02/2021	10.27	Put	Bond Future	8,531.9600	8.5320	8,941.7200	8.9417	4.803	0	0	0
2020/05/28	2037	04/02/2021	11.90	Put	Bond Future	3,422.7300	3.4227	3,638.6600	3.6387	6.309	0	0	240
2020/05/28	2037	04/02/2021	10.48	Put	Bond Future	7,600.0300	7.6000	7,983.3100	7.9833	5.043	0	0	0
2020/05/28	2037	04/02/2021	10.48	Call	Bond Future	4,173.6900	4.1737	3,865.8600	3.8659	(7.375)	0	0	240
2020/05/28	2037	04/02/2021	10.29	Call	Bond Future	3,709.1900	3.7092	3,425.3300	3.4253	(7.653)	0	0	0
2020/05/28	2037	04/02/2021	10.29	Put	Bond Future	8,439.9200	8.4399	8,847.1700	8.8472	4.825	0	0	0
2020/05/28	2037	06/05/2021	12.42	Call	Bond Future	10,906.2400	10.9062	10,412.8100	10.4128	(4.524)	0	0	0
2020/05/28	2037	06/05/2021			Bond Future	11.1984	82.5674	11.3118	81.8678	1.013	0.0000	0.0000	0
2020/05/28	2037	06/05/2021	12.42	Put	Bond Future	3,839.2600	3.8393	4,045.3700	4.0454	5.368	0	0	0
2020/05/28	2037	06/05/2021	12.43	Call	Bond Future	10,943.5600	10.9436	10,449.3700	10.4494	(4.516)	0	0	0
2020/05/28	2037	06/05/2021	12.44	Put	Bond Future	3,806.0300	3.8060	4,010.6200	4.0106	5.375	0	0	0
2020/05/28	2037	06/05/2021	12.43	Put	Bond Future	3,822.7500	3.8227	4,028.1000	4.0281	5.372	0	0	0
2020/05/28	2037	06/05/2021	12.44	Call	Bond Future	10,980.6200	10.9806	10,485.6700	10.4857	(4.507)	0	0	0
2020/05/28	2038	06/08/2020			Bond Future	106.8541	106.8541	106.9413	106.9413	0.082	0.0000	0.0000	10,496
2020/05/28	2038	05/11/2020			Bond Future	108.1002	108.1002	108.1877	108.1877	0.081	0.0000	0.0000	0
2020/05/28	2038	04/02/2021			Bond Future	107.7095	107.7095	107.7976	107.7976	0.082	0.0000	0.0000	0
2020/05/28	2038	06/05/2021			Bond Future	109.0341	109.0341	109.1232	109.1232	0.082	0.0000	0.0000	0
2020/05/28	2040	06/08/2020	10.03	Call	Bond Future	1,220.9400	1.2209	1,013.4400	1.0134	(16.995)	0	0	0
2020/05/28	2040	06/08/2020	10.04	Call	Bond Future	1,239.0000	1.2390	1,029.1900	1.0292	(16.934)	0	0	0
2020/05/28	2040	06/08/2020	10.02	Put	Bond Future	7,246.7800	7.2468	7,825.1200	7.8251	7.981	0	0	0
2020/05/28	2040	06/08/2020	10.85	Call	Bond Future	3,428.3200	3.4283	3,006.2200	3.0062	(12.312)	0	0	0
2020/05/28	2040	06/08/2020	11.26	Put	Bond Future	2,123.2100	2.1232	2,383.1700	2.3832	12.244	0	0	517
2020/05/28	2040	06/08/2020			Bond Future	10.8266	85.5809	10.9379	84.7974	1.028	0.0000	0.0000	50,982
2020/05/28	2040	06/08/2020	10.04	Put	Bond Future	7,124.7400	7.1247	7,698.4700	7.6985	8.053	0	0	0
2020/05/28	2040	06/08/2020	10.02	Call	Bond Future	1,203.0600	1.2031	997.8600	0.9979	(17.057)	0	0	0
2020/05/28	2040	06/08/2020	10.03	Put	Bond Future	7,185.6200	7.1856	7,761.6600	7.7617	8.017	0	0	0
2020/05/28	2040	06/08/2020	10.85	Put	Bond Future	3,262.8900	3.2629	3,624.3300	3.6243	11.077	0	0	12,538
2020/05/28	2040	06/08/2020	11.26	Call	Bond Future	5,110.0400	5.1100	4,586.4600	4.5865	(10.246)	0	0	0
2020/05/28	2040	06/08/2020	9.57	Put	Bond Future	10,294.4500	10.2944	10,962.4500	10.9624	6.489	0	0	0
2020/05/28	2040	06/08/2020	10.79	Put	Bond Future	3,466.6400	3.4666	3,844.3300	3.8443	10.895	0	0	800
2020/05/28	2040	06/08/2020	9.57	Call	Bond Future	579.1700	0.5792	463.6300	0.4636	(19.949)	0	0	800
2020/05/28	2040	06/08/2020	10.07	Put	Bond Future	6,943.9300	6.9439	7,510.6400	7.5106	8.161	0	0	0
2020/05/28	2040	06/08/2020	10.07	Call	Bond Future	1,294.3500	1.2944	1,077.5200	1.0775	(16.752)	0	0	800
2020/05/28	2040	06/08/2020	10.79	Call	Bond Future	3,206.1100	3.2061	2,800.2600	2.8003	(12.659)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/28	2040	05/11/2020	11.00	Put	Bond Future	5,034.3600		5.0344	5,403.7200	5.4037	7.337	0	0	0
2020/05/28	2040	05/11/2020	10.23	Call	Bond Future	2,762.2400		2.7622	2,475.8700	2.4759	(10.367)	0	0	2,000
2020/05/28	2040	05/11/2020	11.70	Put	Bond Future	3,122.1000		3.1221	3,379.2400	3.3792	8.236	0	0	2,000
2020/05/28	2040	05/11/2020	9.50	Call	Bond Future	1,386.8500		1.3869	1,216.1900	1.2162	(12.306)	0	0	2,000
2020/05/28	2040	05/11/2020	10.00	Call	Bond Future	2,259.5700		2.2596	2,012.1400	2.0121	(10.950)	0	0	2,230
2020/05/28	2040	05/11/2020	10.30	Call	Bond Future	2,928.2300		2.9282	2,629.7000	2.6297	(10.195)	0	0	0
2020/05/28	2040	05/11/2020			Bond Future	11.0064		86.5596	11.1221	85.7665	1.051	0.0000	0.0000	0
2020/05/28	2040	05/11/2020	9.73	Put	Bond Future	11,365.8000		11.3658	11,954.5400	11.9545	5.180	0	0	0
2020/05/28	2040	05/11/2020	9.73	Call	Bond Future	1,751.8800		1.7519	1,547.4800	1.5475	(11.667)	0	0	2,000
2020/05/28	2040	05/11/2020	10.23	Put	Bond Future	8,412.4800		8.4125	8,919.2500	8.9192	6.024	0	0	0
2020/05/28	2040	05/11/2020	10.30	Put	Bond Future	8,044.6500		8.0447	8,539.2600	8.5393	6.148	0	0	0
2020/05/28	2040	05/11/2020	11.00	Call	Bond Future	4,989.9900		4.9900	4,566.2100	4.5662	(8.493)	0	0	2,230
2020/05/28	2040	05/11/2020	11.70	Call	Bond Future	7,702.0000		7.7020	7,166.0000	7.1660	(6.959)	0	0	0
2020/05/28	2040	05/11/2020	9.50	Put	Bond Future	12,916.7400		12.9167	13,539.2200	13.5392	4.819	0	0	0
2020/05/28	2040	05/11/2020	10.00	Put	Bond Future	9,699.7400		9.6997	10,245.4500	10.2455	5.626	0	0	0
2020/05/28	2040	05/11/2020	10.31	Call	Bond Future	2,952.4400		2.9524	2,652.1600	2.6522	(10.171)	0	0	0
2020/05/28	2040	05/11/2020	10.32	Put	Bond Future	7,941.6000		7.9416	8,432.7100	8.4327	6.184	0	0	0
2020/05/28	2040	05/11/2020	11.50	Call	Bond Future	6,895.1800		6.8952	6,388.7100	6.3887	(7.345)	0	0	0
2020/05/28	2040	05/11/2020	11.50	Put	Bond Future	3,593.6600		3.5937	3,880.3300	3.8803	7.977	0	0	2,000
2020/05/28	2040	05/11/2020	10.31	Put	Bond Future	7,993.0100		7.9930	8,485.8700	8.4859	6.166	0	0	0
2020/05/28	2040	05/11/2020	10.32	Call	Bond Future	2,976.7800		2.9768	2,674.7500	2.6748	(10.146)	0	0	0
2020/05/28	2040	04/02/2021	9.49	Call	Bond Future	1,852.1000		1.8521	1,662.0500	1.6621	(10.261)	0	0	500
2020/05/28	2040	04/02/2021	9.57	Put	Bond Future	14,158.5900		14.1586	14,761.5200	14.7615	4.258	0	0	0
2020/05/28	2040	04/02/2021	10.07	Put	Bond Future	11,053.5200		11.0535	11,589.3200	11.5893	4.847	0	0	0
2020/05/28	2040	04/02/2021	10.42	Put	Bond Future	9,179.1800		9.1792	9,664.4200	9.6644	5.286	0	0	0
2020/05/28	2040	04/02/2021			Bond Future	11.1948		83.0938	11.3153	82.2908	1.076	0.0000	0.0000	0
2020/05/28	2040	04/02/2021	10.07	Call	Bond Future	2,907.2100		2.9072	2,640.0500	2.6400	(9.190)	0	0	800
2020/05/28	2040	04/02/2021	11.74	Call	Bond Future	7,899.2100		7.8992	7,390.9600	7.3910	(6.434)	0	0	0
2020/05/28	2040	04/02/2021	11.74	Put	Bond Future	4,363.0100		4.3630	4,657.7200	4.6577	6.755	0	0	800
2020/05/28	2040	04/02/2021	10.41	Call	Bond Future	3,674.7900		3.6748	3,358.5400	3.3585	(8.606)	0	0	0
2020/05/28	2040	04/02/2021	10.41	Put	Bond Future	9,229.3900		9.2294	9,716.1000	9.7161	5.273	0	0	0
2020/05/28	2040	04/02/2021	9.49	Put	Bond Future	14,702.8100		14.7028	15,315.7200	15.3157	4.169	0	0	0
2020/05/28	2040	04/02/2021	9.57	Call	Bond Future	1,978.9700		1.9790	1,778.9400	1.7789	(10.108)	0	0	800
2020/05/28	2040	04/02/2021	10.42	Call	Bond Future	3,699.0400		3.6990	3,381.3200	3.3813	(8.589)	0	0	0
2020/05/28	2040	04/02/2021	10.24	Put	Bond Future	10,112.8600		10.1129	10,624.3600	10.6244	5.058	0	0	0
2020/05/28	2040	04/02/2021	10.24	Call	Bond Future	3,277.1400		3.2771	2,985.6800	2.9857	(8.894)	0	0	500
2020/05/28	2040	04/02/2021	11.57	Call	Bond Future	7,262.4600		7.2625	6,776.5500	6.7765	(6.691)	0	0	0
2020/05/28	2040	04/02/2021	11.57	Put	Bond Future	4,802.3700		4.8024	5,119.4200	5.1194	6.602	0	0	500
2020/05/28	2040	04/02/2021	10.40	Call	Bond Future	3,650.6300		3.6506	3,335.8600	3.3359	(8.622)	0	0	0
2020/05/28	2040	04/02/2021	10.40	Put	Bond Future	9,279.7900		9.2798	9,767.9800	9.7680	5.261	0	0	0
2020/05/28	2040	06/05/2021	12.44	Put	Bond Future	4,312.1300		4.3121	4,567.9700	4.5680	5.933	0	0	0
2020/05/28	2040	06/05/2021			Bond Future	11.3917		84.0976	11.5171	83.2849	1.101	0.0000	0.0000	0
2020/05/28	2040	06/05/2021	12.43	Call	Bond Future	10,686.1700		10.6862	10,130.1800	10.1302	(5.203)	0	0	0
2020/05/28	2040	06/05/2021	12.43	Put	Bond Future	4,332.1700		4.3322	4,588.9600	4.5890	5.928	0	0	0
2020/05/28	2040	06/05/2021	12.44	Call	Bond Future	10,723.3700		10.7234	10,166.4300	10.1664	(5.194)	0	0	0
2020/05/28	2040	06/05/2021	12.42	Call	Bond Future	10,649.0000		10.6490	10,093.9600	10.0940	(5.212)	0	0	0
2020/05/28	2040	06/05/2021	12.42	Put	Bond Future	4,352.3000		4.3523	4,610.0400	4.6100	5.922	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
2020/05/28	2044	06/08/2020	9.88	Call	Bond Future	867.7400	0.8677	720.2100	0.7202	(17.002)	0	0	0
2020/05/28	2044	06/08/2020	9.98	Call	Bond Future	1,017.9900	1.0180	851.0600	0.8511	(16.398)	0	0	602
2020/05/28	2044	06/08/2020	11.09	Put	Bond Future	2,694.4000	2.6944	2,979.7700	2.9798	10.591	0	0	602
2020/05/28	2044	06/08/2020	9.01	Call	Bond Future	157.7600	0.1578	121.7300	0.1217	(22.838)	0	0	140
2020/05/28	2044	06/08/2020	9.66	Call	Bond Future	595.7800	0.5958	486.2700	0.4863	(18.381)	0	0	140
2020/05/28	2044	06/08/2020			Bond Future	10.8965	82.2127	10.9976	81.4981	0.928	0.0000	0.0000	79,422
2020/05/28	2044	06/08/2020	9.86	Call	Bond Future	839.7700	0.8398	695.9600	0.6960	(17.125)	0	0	0
2020/05/28	2044	06/08/2020	9.86	Put	Bond Future	8,824.7700	8.8248	9,395.5700	9.3956	6.468	0	0	0
2020/05/28	2044	06/08/2020	9.36	Put	Bond Future	12,647.8000	12.6478	13,293.8300	13.2938	5.108	0	0	0
2020/05/28	2044	06/08/2020	9.36	Call	Bond Future	336.6400	0.3366	268.0600	0.2681	(20.372)	0	0	602
2020/05/28	2044	06/08/2020	9.98	Put	Bond Future	8,013.2800	8.0133	8,560.9600	8.5610	6.835	0	0	0
2020/05/28	2044	06/08/2020	9.88	Put	Bond Future	8,686.5300	8.6865	9,253.6100	9.2536	6.528	0	0	0
2020/05/28	2044	06/08/2020	11.09	Call	Bond Future	4,053.0900	4.0531	3,623.8500	3.6238	(10.590)	0	0	0
2020/05/28	2044	06/08/2020	9.01	Put	Bond Future	15,703.7000	15.7037	16,382.2800	16.3823	4.321	0	0	0
2020/05/28	2044	06/08/2020	9.66	Put	Bond Future	10,271.2900	10.2713	10,876.3900	10.8764	5.891	0	0	0
2020/05/28	2044	06/08/2020	9.87	Call	Bond Future	853.6700	0.8537	708.0100	0.7080	(17.063)	0	0	0
2020/05/28	2044	06/08/2020	9.87	Put	Bond Future	8,755.5000	8.7555	9,324.4500	9.3245	6.498	0	0	0
2020/05/28	2044	06/08/2020	10.93	Call	Bond Future	3,438.1200	3.4381	3,047.1900	3.0472	(11.370)	0	0	0
2020/05/28	2044	06/08/2020	10.93	Put	Bond Future	3,200.1800	3.2002	3,523.8600	3.5239	10.114	0	0	140
2020/05/28	2044	05/11/2020	11.06	Put	Bond Future	5,081.2200	5.0812	5,415.3800	5.4154	6.576	0	0	525
2020/05/28	2044	05/11/2020	11.43	Call	Bond Future	6,395.4500	6.3954	5,949.6200	5.9496	(6.971)	0	0	0
2020/05/28	2044	05/11/2020	9.72	Put	Bond Future	11,986.5800	11.9866	12,532.7900	12.5328	4.557	0	0	0
2020/05/28	2044	05/11/2020	9.97	Call	Bond Future	2,067.7600	2.0678	1,854.5500	1.8546	(10.311)	0	0	568
2020/05/28	2044	05/11/2020	9.29	Put	Bond Future	15,152.7500	15.1528	15,753.4900	15.7535	3.965	0	0	0
2020/05/28	2044	05/11/2020	9.96	Put	Bond Future	10,417.0800	10.4171	10,928.7200	10.9287	4.912	0	0	0
2020/05/28	2044	05/11/2020	10.36	Call	Bond Future	2,921.5900	2.9216	2,647.5500	2.6475	(9.380)	0	0	0
2020/05/28	2044	05/11/2020			Bond Future	11.0703	83.1528	11.1754	82.4295	0.949	0.0000	0.0000	0
2020/05/28	2044	05/11/2020	9.72	Call	Bond Future	1,618.0400	1.6180	1,440.9000	1.4409	(10.948)	0	0	1,815
2020/05/28	2044	05/11/2020	9.97	Put	Bond Future	10,354.7700	10.3548	10,864.9100	10.8649	4.927	0	0	0
2020/05/28	2044	05/11/2020	9.96	Call	Bond Future	2,048.3200	2.0483	1,836.6100	1.8366	(10.336)	0	0	0
2020/05/28	2044	05/11/2020	11.38	Call	Bond Future	6,201.7500	6.2017	5,763.2100	5.7632	(7.071)	0	0	0
2020/05/28	2044	05/11/2020	11.38	Put	Bond Future	4,101.7700	4.1018	4,386.5800	4.3866	6.944	0	0	568
2020/05/28	2044	05/11/2020	10.34	Call	Bond Future	2,873.2400	2.8732	2,602.4100	2.6024	(9.426)	0	0	0
2020/05/28	2044	05/11/2020	10.34	Put	Bond Future	8,220.6500	8.2207	8,673.1700	8.6732	5.505	0	0	0
2020/05/28	2044	05/11/2020	11.06	Call	Bond Future	5,009.4500	5.0094	4,620.2600	4.6203	(7.769)	0	0	0
2020/05/28	2044	05/11/2020	10.04	Put	Bond Future	9,925.4200	9.9254	10,424.9900	10.4250	5.033	0	0	0
2020/05/28	2044	05/11/2020	11.17	Put	Bond Future	4,723.4200	4.7234	5,040.1100	5.0401	6.705	0	0	1,815
2020/05/28	2044	05/11/2020	11.43	Put	Bond Future	3,965.1300	3.9651	4,242.6500	4.2426	6.999	0	0	1,815
2020/05/28	2044	05/11/2020	8.87	Put	Bond Future	18,676.9300	18.6769	19,320.1400	19.3201	3.444	0	0	0
2020/05/28	2044	05/11/2020	9.29	Call	Bond Future	1,012.0100	1.0120	889.4000	0.8894	(12.115)	0	0	568
2020/05/28	2044	05/11/2020	10.36	Put	Bond Future	8,114.7200	8.1147	8,564.0300	8.5640	5.537	0	0	0
2020/05/28	2044	05/11/2020	10.04	Call	Bond Future	2,207.2100	2.2072	1,983.4300	1.9834	(10.139)	0	0	525
2020/05/28	2044	05/11/2020	9.34	Put	Bond Future	14,761.3800	14.7614	15,356.3300	15.3563	4.030	0	0	0
2020/05/28	2044	05/11/2020	9.34	Call	Bond Future	1,072.2400	1.0722	943.8400	0.9438	(11.975)	0	0	525
2020/05/28	2044	05/11/2020	11.17	Call	Bond Future	5,409.6000	5.4096	5,002.9400	5.0029	(7.517)	0	0	0
2020/05/28	2044	05/11/2020	8.87	Call	Bond Future	600.5700	0.6006	520.4300	0.5204	(13.344)	0	0	1,815
2020/05/28	2044	05/11/2020	10.02	Put	Bond Future	10,046.8600	10.0469	10,549.4800	10.5495	5.003	0	0	0
2020/05/28	2044	05/11/2020	10.02	Call	Bond Future	2,166.7500	2.1668	1,946.0200	1.9460	(10.187)	0	0	1,815

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
2020/05/28	2044	05/11/2020	10.35	Call	Bond Future	2,897.3500	2.8974	2,624.9200	2.6249	(9.403)	0	0	0
2020/05/28	2044	05/11/2020	10.35	Put	Bond Future	8,167.5600	8.1676	8,618.4800	8.6185	5.521	0	0	0
2020/05/28	2044	04/02/2021	10.04	Put	Bond Future	11,665.6700	11.6657	12,164.1300	12.1641	4.273	0	0	0
2020/05/28	2044	04/02/2021	10.37	Call	Bond Future	3,442.5600	3.4426	3,165.1500	3.1651	(8.058)	0	0	0
2020/05/28	2044	04/02/2021	10.35	Put	Bond Future	9,899.6300	9.8996	10,357.2000	10.3572	4.622	0	0	0
2020/05/28	2044	04/02/2021			Bond Future	11.2524	79.7711	11.3618	79.0389	0.973	0.0000	0.0000	0
2020/05/28	2044	04/02/2021	10.37	Put	Bond Future	9,792.7000	9.7927	10,247.5800	10.2476	4.645	0	0	0
2020/05/28	2044	04/02/2021	10.35	Call	Bond Future	3,395.7800	3.3958	3,121.0600	3.1211	(8.090)	0	0	0
2020/05/28	2044	04/02/2021	10.04	Call	Bond Future	2,719.5900	2.7196	2,485.7600	2.4858	(8.598)	0	0	0
2020/05/28	2044	04/02/2021	10.84	Call	Bond Future	4,649.2900	4.6493	4,307.8100	4.3078	(7.345)	0	0	0
2020/05/28	2044	04/02/2021	10.36	Put	Bond Future	9,846.0700	9.8461	10,302.2900	10.3023	4.634	0	0	0
2020/05/28	2044	04/02/2021	10.84	Put	Bond Future	7,515.1100	7.5151	7,905.9200	7.9059	5.200	0	0	405
2020/05/28	2044	04/02/2021	10.29	Call	Bond Future	3,257.7200	3.2577	2,991.0400	2.9910	(8.186)	0	0	0
2020/05/28	2044	04/02/2021	10.29	Put	Bond Future	10,225.4700	10.2255	10,691.0800	10.6911	4.553	0	0	405
2020/05/28	2044	04/02/2021	9.66	Put	Bond Future	14,115.7600	14.1158	14,661.3700	14.6614	3.865	0	0	0
2020/05/28	2044	04/02/2021	9.66	Call	Bond Future	2,016.1900	2.0162	1,829.5100	1.8295	(9.259)	0	0	405
2020/05/28	2044	04/02/2021	10.36	Call	Bond Future	3,419.1300	3.4191	3,143.0600	3.1431	(8.074)	0	0	0
2020/05/28	2044	06/05/2021	12.43	Put	Bond Future	4,450.2500	4.4502	4,686.5300	4.6865	5.309	0	0	0
2020/05/28	2044	06/05/2021	12.44	Call	Bond Future	10,532.1000	10.5321	10,026.2900	10.0263	(4.803)	0	0	0
2020/05/28	2044	06/05/2021			Bond Future	11.4423	80.7349	11.5563	79.9937	0.996	0.0000	0.0000	0
2020/05/28	2044	06/05/2021	12.45	Call	Bond Future	10,568.6100	10.5686	10,061.9300	10.0619	(4.794)	0	0	0
2020/05/28	2044	06/05/2021	12.45	Put	Bond Future	4,409.5100	4.4095	4,644.0500	4.6440	5.319	0	0	0
2020/05/28	2044	06/05/2021	12.43	Call	Bond Future	10,495.3300	10.4953	9,990.3900	9.9904	(4.811)	0	0	0
2020/05/28	2044	06/05/2021	12.44	Put	Bond Future	4,429.9700	4.4300	4,665.3800	4.6654	5.314	0	0	0
2020/05/28	2046	06/08/2020			Bond Future	96.6295	96.6295	96.6418	96.6418	0.013	0.0000	0.0000	15,257
2020/05/28	2046	05/11/2020			Bond Future	95.9704	95.9704	95.9820	95.9820	0.012	0.0000	0.0000	0
2020/05/28	2046	04/02/2021			Bond Future	97.1451	97.1451	97.1567	97.1567	0.012	0.0000	0.0000	0
2020/05/28	2046	06/05/2021			Bond Future	96.5314	96.5314	96.5428	96.5428	0.012	0.0000	0.0000	0
2020/05/28	2050	06/08/2020			Bond Future	97.1992	97.1992	98.3096	98.3096	1.142	0.0000	0.0000	15,749
2020/05/28	2050	05/11/2020			Bond Future	98.3323	98.3323	99.4550	99.4550	1.142	0.0000	0.0000	0
2020/05/28	2050	04/02/2021			Bond Future	97.6260	97.6260	98.7621	98.7621	1.164	0.0000	0.0000	0
2020/05/28	2050	06/05/2021			Bond Future	98.8266	98.8266	99.9765	99.9765	1.164	0.0000	0.0000	0
2020/05/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	AL37	06/08/2020			Index Future	724.0510	724.0510	725.4630	725.4630	0.195	0.0000	0.0000	0
2020/05/28	AL37	05/11/2020			Index Future	732.3960	732.3960	733.8190	733.8190	0.194	0.0000	0.0000	0
2020/05/28	AL37	04/02/2021			Index Future	741.1810	741.1810	742.6180	742.6180	0.194	0.0000	0.0000	0
2020/05/28	AL37	06/05/2021			Index Future	750.1180	750.1180	751.5720	751.5720	0.194	0.0000	0.0000	0
2020/05/28	AL7T	06/08/2020			Index Future	817.3240	817.3240	818.2500	818.2500	0.113	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/28	AL7T	05/11/2020			Index Future	826.7430	826.7430	827.6740	827.6740	0.113	0.0000	0.0000	0
2020/05/28	AL7T	04/02/2021			Index Future	836.6600	836.6600	837.5990	837.5990	0.112	0.0000	0.0000	0
2020/05/28	AL7T	06/05/2021			Index Future	846.7480	846.7480	847.6970	847.6970	0.112	0.0000	0.0000	0
2020/05/28	ALBI	06/08/2020			Index Future	718.4700	718.4700	716.2930	716.2930	(0.303)	0.0000	0.0000	211
2020/05/28	ALBI	05/11/2020			Index Future	726.7500	726.7500	724.5430	724.5430	(0.304)	0.0000	0.0000	0
2020/05/28	ALBI	04/02/2021			Index Future	735.4680	735.4680	733.2310	733.2310	(0.304)	0.0000	0.0000	0
2020/05/28	ALBI	06/05/2021			Index Future	744.3360	744.3360	742.0710	742.0710	(0.304)	0.0000	0.0000	0
2020/05/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/05/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/28	ES33	06/08/2020			Bond Future	11.4757	76.4351	11.5556	76.0076	0.697	0.0000	0.0000	350
2020/05/28	ES33	05/11/2020			Bond Future	11.7076	73.5320	11.7910	73.0990	0.712	0.0000	0.0000	0
2020/05/28	ES33	04/02/2021			Bond Future	11.9516	74.4155	12.0386	73.9770	0.728	0.0000	0.0000	0
2020/05/28	ES33	06/05/2021			Bond Future	12.2014	71.5358	12.2922	71.0919	0.744	0.0000	0.0000	0
2020/05/28	ES42	06/08/2020			Bond Future	11.9174	76.1514	12.0183	75.5525	0.846	0.0000	0.0000	4,919
2020/05/28	ES42	05/11/2020			Bond Future	12.1416	72.7622	12.2471	72.1559	0.869	0.0000	0.0000	0
2020/05/28	ES42	04/02/2021			Bond Future	12.3699	73.6371	12.4801	73.0234	0.891	0.0000	0.0000	0
2020/05/28	ES42	06/05/2021			Bond Future	12.6126	70.2672	12.7279	69.6459	0.915	0.0000	0.0000	0
2020/05/28	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/28	GOVI	06/08/2020	728.12	Put	GOVI	179,990.0000	17.9990	199,760.0000	19.9760	10.984	0	0	0
2020/05/28	GOVI	06/08/2020			GOVI	710.1210	710.1210	708.1440	708.1440	(0.278)	0.0000	0.0000	1,042
2020/05/28	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/28	GOVI	06/08/2020	728.14	Put	GOVI	180,190.0000	18.0190	199,960.0000	19.9960	10.972	0	0	0
2020/05/28	GOVI	06/08/2020	728.13	Put	GOVI	180,090.0000	18.0090	199,860.0000	19.9860	10.978	0	0	0
2020/05/28	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/28	GOVI	05/11/2020	737.84	Put	GOVI	195,350.0000	19.5350	215,410.0000	21.5410	10.269	0	0	0
2020/05/28	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/28	GOVI	05/11/2020			GOVI	718.3050	718.3050	716.2990	716.2990	(0.279)	0.0000	0.0000	0
2020/05/28	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/28	GOVI	05/11/2020	737.83	Put	GOVI	195,250.0000	19.5250	215,310.0000	21.5310	10.274	0	0	0
2020/05/28	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/28	GOVI	05/11/2020	737.85	Put	GOVI	195,450.0000	19.5450	215,510.0000	21.5510	10.263	0	0	0
2020/05/28	GOVI	04/02/2021	750.96	Put	GOVI	240,390.0000	24.0390	260,710.0000	26.0710	8.453	0	0	0
2020/05/28	GOVI	04/02/2021			GOVI	726.9210	726.9210	724.8890	724.8890	(0.280)	0.0000	0.0000	0
2020/05/28	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/28	GOVI	04/02/2021	750.95	Put	GOVI	240,290.0000	24.0290	260,610.0000	26.0610	8.456	0	0	0
2020/05/28	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/28	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/28	GOVI	04/02/2021	750.94	Put	GOVI	240,190.0000	24.0190	260,510.0000	26.0510	8.460	0	0	0
2020/05/28	GOVI	06/05/2021	678.67	Call	GOVI	570,160.0000	57.0160	549,590.0000	54.9590	(3.608)	0	0	0
2020/05/28	GOVI	06/05/2021			GOVI	735.6860	735.6860	733.6290	733.6290	(0.280)	0.0000	0.0000	0
2020/05/28	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/28	GOVI	06/05/2021	678.68	Call	GOVI	570,060.0000	57.0060	549,490.0000	54.9490	(3.608)	0	0	0
2020/05/28	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/28	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/28	GOVI	06/05/2021	678.69	Call	GOVI	569,960.0000	56.9960	549,390.0000	54.9390	(3.609)	0	0	0
2020/05/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/05/28	IGOV	06/08/2020			Index Future	254.5230	254.5230	254.7480	254.7480	0.088	0.0000	0.0000	1,132
2020/05/28	IGOV	05/11/2020			Index Future	257.5190	257.5190	257.7440	257.7440	0.087	0.0000	0.0000	47
2020/05/28	IGOV	04/02/2021			Index Future	260.6700	260.6700	260.8960	260.8960	0.087	0.0000	0.0000	0
2020/05/28	IGOV	06/05/2021			Index Future	263.8740	263.8740	264.1030	264.1030	0.087	0.0000	0.0000	0
2020/05/28	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/05/28	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/05/28	IS05	17/12/2020			Interest Rate Swap	94.1000	94.1000	94.0900	94.0900	(0.011)	0.0000	0.0000	0
2020/05/28	IS05	16/03/2021			Interest Rate Swap	92.3900	92.3900	92.3800	92.3800	(0.011)	0.0000	0.0000	0
2020/05/28	IS05	15/06/2021			Interest Rate Swap	90.6600	90.6600	90.6400	90.6400	(0.022)	0.0000	0.0000	0
2020/05/28	IS05	21/09/2021			Interest Rate Swap	89.7600	89.7600	89.7400	89.7400	(0.022)	0.0000	0.0000	0
2020/05/28	IS05	21/12/2021			Interest Rate Swap	91.2000	91.2000	91.1600	91.1600	(0.044)	0.0000	0.0000	51
2020/05/28	IS05	15/03/2022			Interest Rate Swap	90.7900	90.7900	90.7500	90.7500	(0.044)	0.0000	0.0000	0
2020/05/28	IS05	21/06/2022			Interest Rate Swap	91.1100	91.1100	91.0600	91.0600	(0.055)	0.0000	0.0000	0
2020/05/28	IS05	20/09/2022			Interest Rate Swap	94.4300	94.4300	94.3800	94.3800	(0.053)	0.0000	0.0000	0
2020/05/28	IS05	20/12/2022			Interest Rate Swap	95.1200	95.1200	95.0600	95.0600	(0.063)	0.0000	0.0000	0
2020/05/28	IS05	22/03/2023			Interest Rate Swap	87.7400	87.7400	87.6500	87.6500	(0.103)	0.0000	0.0000	0
2020/05/28	IS05	20/06/2023			Interest Rate Swap	93.4500	93.4500	93.3500	93.3500	(0.107)	0.0000	0.0000	0
2020/05/28	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/05/28	IS10	17/12/2025			Interest Rate Swap	82.7000	82.7000	82.4900	82.4900	(0.254)	0.0000	0.0000	0
2020/05/28	IS10	16/03/2026			Interest Rate Swap	79.3700	79.3700	79.1600	79.1600	(0.265)	0.0000	0.0000	0
2020/05/28	IS10	15/06/2026			Interest Rate Swap	77.9600	77.9600	77.7100	77.7100	(0.321)	0.0000	0.0000	0
2020/05/28	IS10	21/09/2026			Interest Rate Swap	80.1700	80.1700	79.8600	79.8600	(0.387)	0.0000	0.0000	0
2020/05/28	IS10	21/12/2026			Interest Rate Swap	84.3800	84.3800	83.9800	83.9800	(0.474)	0.0000	0.0000	0
2020/05/28	IS10	15/03/2027			Interest Rate Swap	83.1200	83.1200	82.6400	82.6400	(0.577)	0.0000	0.0000	0
2020/05/28	IS10	21/06/2027			Interest Rate Swap	85.3000	85.3000	84.7900	84.7900	(0.598)	0.0000	0.0000	0
2020/05/28	IS10	20/09/2027			Interest Rate Swap	91.1100	91.1100	90.5800	90.5800	(0.582)	0.0000	0.0000	0
2020/05/28	IS10	20/12/2027			Interest Rate Swap	91.5300	91.5300	91.0100	91.0100	(0.568)	0.0000	0.0000	0

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2020/05/28	IS10	22/03/2028			Interest Rate Swap	84.6600	84.6600	84.1400	84.1400	(0.614)	0.0000	0.0000	0
2020/05/28	IS10	20/06/2028			Interest Rate Swap	92.4300	92.4300	91.9300	91.9300	(0.541)	0.0000	0.0000	0
2020/05/28	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/05/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/05/28	R023	06/08/2020	7.26	Call	Bond Future	4,191.6400	4.1916	4,338.0700	4.3381	3.493	0	0	0
2020/05/28	R023	06/08/2020			Bond Future	5.4935	108.7764	5.4324	108.9250	(1.112)	0.0000	0.0000	26,870
2020/05/28	R023	06/08/2020	7.26	Put	Bond Future	8.6200	0.0086	6.5200	0.0065	(24.362)	0	0	0
2020/05/28	R023	06/08/2020	7.27	Call	Bond Future	4,214.4100	4.2144	4,360.9100	4.3609	3.476	0	0	0
2020/05/28	R023	06/08/2020	7.28	Put	Bond Future	8.0200	0.0080	6.0500	0.0061	(24.564)	0	0	0
2020/05/28	R023	06/08/2020	7.27	Put	Bond Future	8.3100	0.0083	6.2800	0.0063	(24.428)	0	0	0
2020/05/28	R023	06/08/2020	7.28	Call	Bond Future	4,237.1900	4.2372	4,383.7500	4.3838	3.459	0	0	0
2020/05/28	R023	05/11/2020	7.46	Put	Bond Future	51.6200	0.0516	43.9900	0.0440	(14.781)	0	0	0
2020/05/28	R023	05/11/2020	7.47	Put	Bond Future	50.5500	0.0505	43.0500	0.0430	(14.837)	0	0	0
2020/05/28	R023	05/11/2020			Bond Future	5.5931	106.1096	5.5252	106.2590	(1.214)	0.0000	0.0000	0
2020/05/28	R023	05/11/2020	7.46	Call	Bond Future	4,054.4400	4.0544	4,196.2200	4.1962	3.497	0	0	0
2020/05/28	R023	05/11/2020	7.47	Call	Bond Future	4,074.2900	4.0743	4,216.2000	4.2162	3.483	0	0	0
2020/05/28	R023	05/11/2020	7.45	Call	Bond Future	4,034.6200	4.0346	4,176.2600	4.1763	3.511	0	0	0
2020/05/28	R023	05/11/2020	7.45	Put	Bond Future	52.7100	0.0527	44.9400	0.0449	(14.741)	0	0	0
2020/05/28	R023	04/02/2021	6.34	Call	Bond Future	1,763.4600	1.7635	1,867.5000	1.8675	5.900	0	0	0
2020/05/28	R023	04/02/2021	6.32	Put	Bond Future	528.9300	0.5289	481.3300	0.4813	(8.999)	0	0	0
2020/05/28	R023	04/02/2021			Bond Future	5.6989	107.3836	5.6221	107.5344	(1.349)	0.0000	0.0000	0
2020/05/28	R023	04/02/2021	6.34	Put	Bond Future	516.5700	0.5166	469.7800	0.4698	(9.058)	0	0	0
2020/05/28	R023	04/02/2021	6.32	Call	Bond Future	1,737.2100	1.7372	1,840.4400	1.8404	5.942	0	0	0
2020/05/28	R023	04/02/2021	6.33	Put	Bond Future	522.7200	0.5227	475.5300	0.4755	(9.028)	0	0	0
2020/05/28	R023	04/02/2021	6.33	Call	Bond Future	1,750.3100	1.7503	1,853.9500	1.8540	5.921	0	0	0
2020/05/28	R023	06/05/2021	7.58	Call	Bond Future	3,146.1500	3.1462	3,280.2600	3.2803	4.263	0	0	0
2020/05/28	R023	06/05/2021			Bond Future	5.8177	104.7680	5.7296	104.9205	(1.515)	0.0000	0.0000	0
2020/05/28	R023	06/05/2021	7.56	Call	Bond Future	3,117.1400	3.1171	3,250.8600	3.2509	4.290	0	0	0
2020/05/28	R023	06/05/2021	7.56	Put	Bond Future	163.3000	0.1633	144.5300	0.1445	(11.494)	0	0	0
2020/05/28	R023	06/05/2021	7.58	Put	Bond Future	159.0500	0.1590	140.6700	0.1407	(11.556)	0	0	0
2020/05/28	R023	06/05/2021	7.57	Call	Bond Future	3,131.6300	3.1316	3,265.5500	3.2656	4.276	0	0	0
2020/05/28	R023	06/05/2021	7.57	Put	Bond Future	161.1600	0.1612	142.5900	0.1426	(11.523)	0	0	0
2020/05/28	R035	06/08/2020	9.92	Put	Bond Future	4,986.5000	4.9865	5,324.6200	5.3246	6.781	0	0	0
2020/05/28	R035	06/08/2020	10.45	Put	Bond Future	2,905.1700	2.9052	3,140.3900	3.1404	8.097	0	0	500
2020/05/28	R035	06/08/2020	9.67	Call	Bond Future	1,254.4900	1.2545	1,093.4000	1.0934	(12.841)	0	0	500
2020/05/28	R035	06/08/2020	9.00	Put	Bond Future	10,574.7800	10.5748	11,052.0800	11.0521	4.514	0	0	0
2020/05/28	R035	06/08/2020			Bond Future	10.3795	92.8012	10.4598	92.2568	0.774	0.0000	0.0000	102,320
2020/05/28	R035	06/08/2020	9.92	Call	Bond Future	1,775.3300	1.7753	1,568.9900	1.5690	(11.623)	0	0	0
2020/05/28	R035	06/08/2020	9.09	Put	Bond Future	9,936.3000	9.9363	10,403.7600	10.4038	4.705	0	0	0
2020/05/28	R035	06/08/2020	9.09	Call	Bond Future	481.3600	0.4814	404.3600	0.4044	(15.996)	0	0	500
2020/05/28	R035	06/08/2020	9.67	Put	Bond Future	6,284.4300	6.2844	6,667.8000	6.6678	6.100	0	0	0
2020/05/28	R035	06/08/2020	9.00	Call	Bond Future	406.4100	0.4064	339.2500	0.3392	(16.525)	0	0	24,761
2020/05/28	R035	06/08/2020	9.93	Call	Bond Future	1,798.8000	1.7988	1,590.5800	1.5906	(11.575)	0	0	0
2020/05/28	R035	06/08/2020	9.91	Put	Bond Future	5,035.0000	5.0350	5,375.0000	5.3750	6.753	0	0	0
2020/05/28	R035	06/08/2020	10.45	Call	Bond Future	3,383.6000	3.3836	3,074.3600	3.0744	(9.139)	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
2020/05/28	R035	06/08/2020	9.93	Put	Bond Future	4,938.2800	4.9383	5,274.5200	5.2745	6.809	0	0	0
2020/05/28	R035	06/08/2020	9.91	Call	Bond Future	1,752.0700	1.7521	1,547.6100	1.5476	(11.670)	0	0	0
2020/05/28	R035	06/08/2020	8.75	Put	Bond Future	12,435.5700	12.4356	12,935.6200	12.9356	4.021	0	0	0
2020/05/28	R035	06/08/2020	8.75	Call	Bond Future	246.1300	0.2461	201.7200	0.2017	(18.043)	0	0	3,000
2020/05/28	R035	05/11/2020	10.34	Put	Bond Future	5,467.6500	5.4676	5,748.4400	5.7484	5.135	0	0	0
2020/05/28	R035	05/11/2020			Bond Future	10.5651	89.3847	10.6487	88.8333	0.791	0.0000	0.0000	0
2020/05/28	R035	05/11/2020	10.33	Call	Bond Future	3,925.3300	3.9253	3,656.0200	3.6560	(6.861)	0	0	0
2020/05/28	R035	05/11/2020	10.33	Put	Bond Future	5,504.3500	5.5043	5,786.4400	5.7864	5.125	0	0	0
2020/05/28	R035	05/11/2020	10.34	Call	Bond Future	3,956.6300	3.9566	3,686.0200	3.6860	(6.839)	0	0	0
2020/05/28	R035	05/11/2020	10.32	Call	Bond Future	3,894.1500	3.8942	3,626.1500	3.6262	(6.882)	0	0	0
2020/05/28	R035	05/11/2020	10.32	Put	Bond Future	5,541.2500	5.5413	5,824.6500	5.8247	5.114	0	0	0
2020/05/28	R035	04/02/2021	11.14	Put	Bond Future	4,456.2300	4.4562	4,673.7000	4.6737	4.880	0	0	650
2020/05/28	R035	04/02/2021	10.04	Put	Bond Future	8,343.7500	8.3438	8,675.9900	8.6760	3.982	0	0	0
2020/05/28	R035	04/02/2021	10.14	Put	Bond Future	7,890.3600	7.8904	8,212.0800	8.2121	4.077	0	0	650
2020/05/28	R035	04/02/2021	10.05	Call	Bond Future	3,538.6100	3.5386	3,311.5300	3.3115	(6.417)	0	0	0
2020/05/28	R035	04/02/2021			Bond Future	10.7601	90.4583	10.8471	89.9000	0.809	0.0000	0.0000	0
2020/05/28	R035	04/02/2021	10.06	Call	Bond Future	3,562.3000	3.5623	3,334.1600	3.3342	(6.404)	0	0	0
2020/05/28	R035	04/02/2021	10.06	Put	Bond Future	8,251.6800	8.2517	8,581.8200	8.5818	4.001	0	0	0
2020/05/28	R035	04/02/2021	10.14	Call	Bond Future	3,755.2800	3.7553	3,518.7200	3.5187	(6.299)	0	0	0
2020/05/28	R035	04/02/2021	11.14	Call	Bond Future	6,854.5500	6.8546	6,513.7400	6.5137	(4.972)	0	0	0
2020/05/28	R035	04/02/2021	10.04	Call	Bond Future	3,515.0300	3.5150	3,288.9900	3.2890	(6.431)	0	0	0
2020/05/28	R035	04/02/2021	10.05	Put	Bond Future	8,297.6200	8.2976	8,628.8200	8.6288	3.992	0	0	0
2020/05/28	R035	06/05/2021	10.24	Put	Bond Future	9,263.3900	9.2634	9,582.1200	9.5821	3.441	0	0	0
2020/05/28	R035	06/05/2021	12.35	Put	Bond Future	3,408.7600	3.4088	3,561.0800	3.5611	4.468	0	0	0
2020/05/28	R035	06/05/2021	12.37	Call	Bond Future	11,610.2300	11.6102	11,196.2000	11.1962	(3.566)	0	0	0
2020/05/28	R035	06/05/2021			Bond Future	10.9560	87.0710	11.0465	86.5058	0.827	0.0000	0.0000	0
2020/05/28	R035	06/05/2021	12.35	Call	Bond Future	11,531.8000	11.5318	11,118.9500	11.1189	(3.580)	0	0	0
2020/05/28	R035	06/05/2021	12.37	Put	Bond Future	3,379.1400	3.3791	3,530.2800	3.5303	4.473	0	0	0
2020/05/28	R035	06/05/2021	10.24	Call	Bond Future	4,596.0300	4.5960	4,349.5900	4.3496	(5.362)	0	0	793
2020/05/28	R035	06/05/2021	12.36	Put	Bond Future	3,394.0600	3.3941	3,545.7900	3.5458	4.470	0	0	0
2020/05/28	R035	06/05/2021	12.02	Call	Bond Future	10,259.0800	10.2591	9,866.9800	9.8670	(3.822)	0	0	0
2020/05/28	R035	06/05/2021	12.02	Put	Bond Future	3,952.0200	3.9520	4,125.0900	4.1251	4.379	0	0	793
2020/05/28	R035	06/05/2021	11.32	Call	Bond Future	7,768.7500	7.7688	7,428.6700	7.4287	(4.378)	0	0	0
2020/05/28	R035	06/05/2021	11.32	Put	Bond Future	5,529.9900	5.5300	5,755.0800	5.7551	4.070	0	0	793
2020/05/28	R035	06/05/2021	12.36	Call	Bond Future	11,571.1500	11.5712	11,157.7100	11.1577	(3.573)	0	0	0
2020/05/28	R186	06/08/2020	8.38	Put	Bond Future	1,014.0700	1.0141	934.1300	0.9341	(7.883)	0	0	0
2020/05/28	R186	06/08/2020	9.00	Call	Bond Future	6,199.4000	6.1994	6,397.2300	6.3972	3.191	0	0	900
2020/05/28	R186	06/08/2020	8.00	Call	Bond Future	2,420.7400	2.4207	2,540.8600	2.5409	4.962	0	0	900
2020/05/28	R186	06/08/2020	8.25	Call	Bond Future	3,248.7800	3.2488	3,391.8800	3.3919	4.405	0	0	0
2020/05/28	R186	06/08/2020			Bond Future	7.8640	114.4643	7.8201	114.6983	(0.558)	0.0000	0.0000	80,541
2020/05/28	R186	06/08/2020	8.37	Call	Bond Future	3,684.1900	3.6842	3,837.4300	3.8374	4.159	0	0	0
2020/05/28	R186	06/08/2020	8.37	Put	Bond Future	1,028.5000	1.0285	947.7400	0.9477	(7.852)	0	0	0
2020/05/28	R186	06/08/2020	9.00	Put	Bond Future	347.2100	0.3472	311.0400	0.3110	(10.417)	0	0	0
2020/05/28	R186	06/08/2020	8.38	Call	Bond Future	3,721.4400	3.7214	3,875.5000	3.8755	4.140	0	0	0
2020/05/28	R186	06/08/2020	8.00	Put	Bond Future	1,699.0500	1.6991	1,585.1700	1.5852	(6.703)	0	0	0
2020/05/28	R186	06/08/2020	8.25	Put	Bond Future	1,215.6600	1.2157	1,124.7600	1.1248	(7.477)	0	0	0
2020/05/28	R186	06/08/2020	8.36	Call	Bond Future	3,647.0800	3.6471	3,799.5000	3.7995	4.179	0	0	0

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2020/05/28	R186	06/08/2020	8.36	Put	Bond Future	1,043.1000	1.0431	961.5200	0.9615	(7.821)	0	0	0
2020/05/28	R186	05/11/2020	8.00	Put	Bond Future	2,994.5800	2.9946	2,869.7900	2.8698	(4.167)	0	0	0
2020/05/28	R186	05/11/2020	8.65	Call	Bond Future	4,798.9400	4.7989	4,949.7500	4.9498	3.143	0	0	0
2020/05/28	R186	05/11/2020	8.64	Put	Bond Future	1,738.1500	1.7381	1,652.6400	1.6526	(4.920)	0	0	0
2020/05/28	R186	05/11/2020			Bond Future	8.0365	115.7714	7.9904	116.0072	(0.574)	0.0000	0.0000	0
2020/05/28	R186	05/11/2020	7.00	Put	Bond Future	6,359.9400	6.3599	6,173.1300	6.1731	(2.937)	0	0	0
2020/05/28	R186	05/11/2020	7.00	Call	Bond Future	908.4300	0.9084	957.3900	0.9574	5.390	0	0	1,200
2020/05/28	R186	05/11/2020	8.66	Call	Bond Future	4,833.3000	4.8333	4,984.6600	4.9847	3.132	0	0	0
2020/05/28	R186	05/11/2020	8.66	Put	Bond Future	1,708.2800	1.7083	1,623.8700	1.6239	(4.941)	0	0	0
2020/05/28	R186	05/11/2020	8.00	Call	Bond Future	2,808.0700	2.8081	2,919.0500	2.9190	3.952	0	0	1,200
2020/05/28	R186	05/11/2020	7.84	Put	Bond Future	3,419.0900	3.4191	3,283.6900	3.2837	(3.960)	0	0	0
2020/05/28	R186	05/11/2020	9.26	Put	Bond Future	902.4900	0.9025	849.3000	0.8493	(5.894)	0	0	3,500
2020/05/28	R186	05/11/2020	8.65	Put	Bond Future	1,723.1600	1.7232	1,638.2000	1.6382	(4.930)	0	0	0
2020/05/28	R186	05/11/2020	8.64	Call	Bond Future	4,764.6600	4.7647	4,914.9200	4.9149	3.154	0	0	0
2020/05/28	R186	05/11/2020	7.84	Call	Bond Future	2,410.5800	2.4106	2,510.9500	2.5109	4.164	0	0	3,500
2020/05/28	R186	05/11/2020	8.34	Put	Bond Future	2,249.5900	2.2496	2,146.5800	2.1466	(4.579)	0	0	0
2020/05/28	R186	05/11/2020	8.34	Call	Bond Future	3,784.7700	3.7848	3,917.5300	3.9175	3.508	0	0	3,500
2020/05/28	R186	05/11/2020	9.26	Call	Bond Future	6,930.6700	6.9307	7,113.2500	7.1133	2.634	0	0	0
2020/05/28	R186	04/02/2021	8.15	Call	Bond Future	3,281.3100	3.2813	3,394.9600	3.3950	3.464	0	0	0
2020/05/28	R186	04/02/2021			Bond Future	8.2168	111.8775	8.1681	112.1157	(0.593)	0.0000	0.0000	0
2020/05/28	R186	04/02/2021	8.15	Put	Bond Future	3,607.9100	3.6079	3,483.4000	3.4834	(3.451)	0	0	0
2020/05/28	R186	04/02/2021	8.16	Call	Bond Future	3,306.9500	3.3069	3,421.1400	3.4211	3.453	0	0	0
2020/05/28	R186	04/02/2021	8.17	Put	Bond Future	3,561.4200	3.5614	3,437.9800	3.4380	(3.466)	0	0	0
2020/05/28	R186	04/02/2021	8.16	Put	Bond Future	3,584.6000	3.5846	3,460.6300	3.4606	(3.458)	0	0	0
2020/05/28	R186	04/02/2021	8.17	Call	Bond Future	3,332.7000	3.3327	3,447.4200	3.4474	3.442	0	0	0
2020/05/28	R186	06/05/2021	10.76	Put	Bond Future	800.3100	0.8003	763.2100	0.7632	(4.636)	0	0	0
2020/05/28	R186	06/05/2021	10.77	Call	Bond Future	11,094.1300	11.0941	11,298.1400	11.2981	1.839	0	0	0
2020/05/28	R186	06/05/2021			Bond Future	8.4144	113.2281	8.3627	113.4690	(0.614)	0.0000	0.0000	0
2020/05/28	R186	06/05/2021	10.78	Call	Bond Future	11,128.4700	11.1285	11,332.7200	11.3327	1.835	0	0	0
2020/05/28	R186	06/05/2021	10.78	Put	Bond Future	786.8900	0.7869	750.2800	0.7503	(4.652)	0	0	0
2020/05/28	R186	06/05/2021	10.76	Call	Bond Future	11,059.8100	11.0598	11,263.5700	11.2636	1.842	0	0	0
2020/05/28	R186	06/05/2021	10.77	Put	Bond Future	793.5800	0.7936	756.7300	0.7567	(4.644)	0	0	0
2020/05/28	R197	06/08/2020			Bond Future	307.3965	307.3965	307.4203	307.4203	0.008	0.0000	0.0000	2,549
2020/05/28	R197	05/11/2020			Bond Future	310.9791	310.9791	311.0009	311.0009	0.007	0.0000	0.0000	0
2020/05/28	R197	04/02/2021			Bond Future	306.8477	306.8477	306.8687	306.8687	0.007	0.0000	0.0000	0
2020/05/28	R197	06/05/2021			Bond Future	310.6212	310.6212	310.6421	310.6421	0.007	0.0000	0.0000	0
2020/05/28	R202	06/08/2020			Bond Future	213.5533	213.5533	213.1316	213.1316	(0.198)	0.0000	0.0000	7,669
2020/05/28	R202	05/11/2020			Bond Future	216.0422	216.0422	215.6140	215.6140	(0.198)	0.0000	0.0000	0
2020/05/28	R202	04/02/2021			Bond Future	214.4699	214.4699	214.0360	214.0360	(0.202)	0.0000	0.0000	0
2020/05/28	R202	06/05/2021			Bond Future	217.1072	217.1072	216.6675	216.6675	(0.203)	0.0000	0.0000	0
2020/05/28	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/28	R208	06/08/2020			Bond Future	3.3664	104.5704	3.3689	104.5688	0.074	0.0000	0.0000	23,391
2020/05/28	R208	06/08/2020	5.56	Call	Bond Future	1,376.9200	1.3769	1,375.3400	1.3753	(0.115)	0	0	0
2020/05/28	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/28	R208	06/08/2020	5.57	Call	Bond Future	1,383.1200	1.3831	1,381.5400	1.3815	(0.114)	0	0	0

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2020/05/28	R208	06/08/2020	5.55	Call	Bond Future	1,370.7200	1.3707	1,369.1400	1.3691	(0.115)	0	0	0
2020/05/28	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/28	R208	05/11/2020	4.78	Call	Bond Future	871.2700	0.8713	868.9000	0.8689	(0.272)	0	0	0
2020/05/28	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/28	R208	05/11/2020			Bond Future	2.5362	102.3720	2.5422	102.3697	0.239	0.0000	0.0000	0
2020/05/28	R208	05/11/2020	4.79	Call	Bond Future	875.1200	0.8751	872.7500	0.8728	(0.271)	0	0	0
2020/05/28	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/28	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/28	R208	05/11/2020	4.77	Call	Bond Future	867.4200	0.8674	865.0500	0.8650	(0.273)	0	0	0
2020/05/28	R209	06/08/2020	5.56	Call	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2020/05/28	R209	06/08/2020	5.55	Put	Bond Future	38,722.6800	38.7227	39,189.5300	39.1895	1.206	0	0	0
2020/05/28	R209	06/08/2020			Bond Future	10.3547	70.8105	10.4350	70.3436	0.775	0.0000	0.0000	63,732
2020/05/28	R209	06/08/2020	5.57	Call	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2020/05/28	R209	06/08/2020	5.57	Put	Bond Future	38,505.8700	38.5059	38,972.7200	38.9727	1.212	0	0	0
2020/05/28	R209	06/08/2020	5.56	Put	Bond Future	38,614.2000	38.6142	39,081.0500	39.0811	1.209	0	0	0
2020/05/28	R209	06/08/2020	5.55	Call	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2020/05/28	R209	05/11/2020	10.02	Call	Bond Future	3,141.2800	3.1413	2,930.1700	2.9302	(6.721)	0	0	0
2020/05/28	R209	05/11/2020			Bond Future	10.5205	68.4782	10.6038	68.0054	0.791	0.0000	0.0000	0
2020/05/28	R209	05/11/2020	10.00	Call	Bond Future	3,097.0800	3.0971	2,887.9600	2.8880	(6.752)	0	0	0
2020/05/28	R209	05/11/2020	10.00	Put	Bond Future	6,164.4500	6.1645	6,428.1200	6.4281	4.277	0	0	0
2020/05/28	R209	05/11/2020	10.02	Put	Bond Future	6,087.1400	6.0871	6,348.8200	6.3488	4.299	0	0	0
2020/05/28	R209	05/11/2020	10.01	Call	Bond Future	3,119.1300	3.1191	2,909.0200	2.9090	(6.736)	0	0	0
2020/05/28	R209	05/11/2020	10.01	Put	Bond Future	6,125.7100	6.1257	6,388.3900	6.3884	4.288	0	0	0
2020/05/28	R209	04/02/2021	10.12	Put	Bond Future	7,074.9400	7.0749	7,337.4400	7.3374	3.710	0	0	0
2020/05/28	R209	04/02/2021			Bond Future	10.6902	69.3009	10.7765	68.8222	0.808	0.0000	0.0000	0
2020/05/28	R209	04/02/2021	10.11	Call	Bond Future	3,763.3800	3.7634	3,548.0300	3.5480	(5.722)	0	0	0
2020/05/28	R209	04/02/2021	10.11	Put	Bond Future	7,112.8600	7.1129	7,376.2000	7.3762	3.702	0	0	0
2020/05/28	R209	04/02/2021	10.12	Call	Bond Future	3,785.2100	3.7852	3,569.0200	3.5690	(5.711)	0	0	0
2020/05/28	R209	04/02/2021	10.10	Call	Bond Future	3,741.6200	3.7416	3,527.1100	3.5271	(5.733)	0	0	0
2020/05/28	R209	04/02/2021	10.10	Put	Bond Future	7,150.9200	7.1509	7,415.1000	7.4151	3.694	0	0	0
2020/05/28	R209	06/05/2021	12.23	Put	Bond Future	3,434.7200	3.4347	3,568.4300	3.5684	3.893	0	0	0
2020/05/28	R209	06/05/2021	12.22	Call	Bond Future	10,258.1200	10.2581	9,907.7100	9.9077	(3.416)	0	0	0
2020/05/28	R209	06/05/2021			Bond Future	10.8661	66.9956	10.9556	66.5110	0.824	0.0000	0.0000	0
2020/05/28	R209	06/05/2021	12.23	Call	Bond Future	10,291.1700	10.2912	9,940.2900	9.9403	(3.410)	0	0	0
2020/05/28	R209	06/05/2021	12.22	Put	Bond Future	3,448.0700	3.4481	3,582.2500	3.5823	3.891	0	0	0
2020/05/28	R209	06/05/2021	12.24	Call	Bond Future	10,324.2400	10.3242	9,972.8900	9.9729	(3.403)	0	0	0
2020/05/28	R209	06/05/2021	12.24	Put	Bond Future	3,421.4300	3.4214	3,554.6700	3.5547	3.894	0	0	0
2020/05/28	R210	06/08/2020			Bond Future	186.5004	186.5004	186.5212	186.5212	0.011	0.0000	0.0000	1,929
2020/05/28	R210	05/11/2020			Bond Future	185.9675	185.9675	185.9872	185.9872	0.011	0.0000	0.0000	0
2020/05/28	R210	04/02/2021			Bond Future	188.2438	188.2438	188.2631	188.2631	0.010	0.0000	0.0000	0
2020/05/28	R210	06/05/2021			Bond Future	187.8169	187.8169	187.8362	187.8362	0.010	0.0000	0.0000	0
2020/05/28	R212	06/08/2020			Bond Future	165.9875	165.9875	165.9988	165.9988	0.007	0.0000	0.0000	6,744
2020/05/28	R212	05/11/2020			Bond Future	167.9230	167.9230	167.9332	167.9332	0.006	0.0000	0.0000	0
2020/05/28	R212	04/02/2021			Bond Future	167.6571	167.6571	167.6669	167.6669	0.006	0.0000	0.0000	0
2020/05/28	R212	06/05/2021			Bond Future	169.7188	169.7188	169.7285	169.7285	0.006	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/28	R213	06/08/2020	9.31	Call	Bond Future	2,099.3100	2.0993	2,099.1400	2.0991	(0.008)	0	0	0
2020/05/28	R213	06/08/2020			Bond Future	9.5253	86.5529	9.5182	86.5948	(0.075)	0.0000	0.0000	14,229
2020/05/28	R213	06/08/2020	9.29	Call	Bond Future	2,047.9000	2.0479	2,047.5100	2.0475	(0.019)	0	0	0
2020/05/28	R213	06/08/2020	9.29	Put	Bond Future	3,433.9500	3.4339	3,391.7100	3.3917	(1.230)	0	0	0
2020/05/28	R213	06/08/2020	9.31	Put	Bond Future	3,366.4000	3.3664	3,324.3800	3.3244	(1.248)	0	0	0
2020/05/28	R213	06/08/2020	9.30	Call	Bond Future	2,073.5100	2.0735	2,073.2300	2.0732	(0.014)	0	0	0
2020/05/28	R213	06/08/2020	9.30	Put	Bond Future	3,400.0500	3.4000	3,357.9200	3.3579	(1.239)	0	0	0
2020/05/28	R213	05/11/2020	9.60	Put	Bond Future	4,222.0000	4.2220	4,189.0800	4.1891	(0.780)	0	0	0
2020/05/28	R213	05/11/2020	9.59	Call	Bond Future	3,628.6300	3.6286	3,637.3100	3.6373	0.239	0	0	0
2020/05/28	R213	05/11/2020			Bond Future	9.6993	84.0107	9.6920	84.0524	(0.076)	0.0000	0.0000	0
2020/05/28	R213	05/11/2020	9.60	Call	Bond Future	3,656.3300	3.6563	3,665.1000	3.6651	0.240	0	0	0
2020/05/28	R213	05/11/2020	9.59	Put	Bond Future	4,251.5300	4.2515	4,218.5200	4.2185	(0.776)	0	0	0
2020/05/28	R213	05/11/2020	9.61	Call	Bond Future	3,684.1400	3.6841	3,693.0000	3.6930	0.240	0	0	0
2020/05/28	R213	05/11/2020	9.61	Put	Bond Future	4,192.6300	4.1926	4,159.8000	4.1598	(0.783)	0	0	0
2020/05/28	R213	04/02/2021	9.40	Call	Bond Future	3,415.1900	3.4152	3,424.4700	3.4245	0.272	0	0	0
2020/05/28	R213	04/02/2021	9.39	Put	Bond Future	6,163.1400	6.1631	6,130.4600	6.1305	(0.530)	0	0	0
2020/05/28	R213	04/02/2021			Bond Future	9.8821	85.0195	9.8745	85.0614	(0.077)	0.0000	0.0000	0
2020/05/28	R213	04/02/2021	9.41	Call	Bond Future	3,438.8700	3.4389	3,448.2200	3.4482	0.272	0	0	0
2020/05/28	R213	04/02/2021	9.41	Put	Bond Future	6,095.4100	6.0954	6,062.8700	6.0629	(0.534)	0	0	0
2020/05/28	R213	04/02/2021	9.40	Put	Bond Future	6,129.2000	6.1292	6,096.5900	6.0966	(0.532)	0	0	0
2020/05/28	R213	04/02/2021	9.39	Call	Bond Future	3,391.6000	3.3916	3,400.8100	3.4008	0.272	0	0	0
2020/05/28	R213	06/05/2021	11.91	Put	Bond Future	2,211.3500	2.2113	2,194.9800	2.1950	(0.740)	0	0	0
2020/05/28	R213	06/05/2021			Bond Future	10.0672	82.5127	10.0593	82.5550	(0.078)	0.0000	0.0000	0
2020/05/28	R213	06/05/2021	11.90	Call	Bond Future	11,311.0800	11.3111	11,336.9200	11.3369	0.228	0	0	0
2020/05/28	R213	06/05/2021	11.90	Put	Bond Future	2,224.6500	2.2247	2,208.2100	2.2082	(0.739)	0	0	0
2020/05/28	R213	06/05/2021	11.91	Call	Bond Future	11,343.5600	11.3436	11,369.4700	11.3695	0.228	0	0	0
2020/05/28	R213	06/05/2021	11.89	Call	Bond Future	11,278.6100	11.2786	11,304.4000	11.3044	0.229	0	0	0
2020/05/28	R213	06/05/2021	11.89	Put	Bond Future	2,238.0000	2.2380	2,221.5100	2.2215	(0.737)	0	0	0
2020/05/28	R214	06/08/2020	9.98	Put	Bond Future	5,846.2700	5.8463	6,241.4000	6.2414	6.759	0	0	0
2020/05/28	R214	06/08/2020	9.97	Call	Bond Future	1,506.0000	1.5060	1,307.9400	1.3079	(13.151)	0	0	0
2020/05/28	R214	06/08/2020			Bond Future	10.6721	68.4291	10.7731	67.8342	0.946	0.0000	0.0000	22,067
2020/05/28	R214	06/08/2020	9.98	Call	Bond Future	1,524.1600	1.5242	1,324.3900	1.3244	(13.107)	0	0	0
2020/05/28	R214	06/08/2020	9.97	Put	Bond Future	5,893.8300	5.8938	6,290.6700	6.2907	6.733	0	0	0
2020/05/28	R214	06/08/2020	9.99	Call	Bond Future	1,542.4600	1.5425	1,340.9700	1.3410	(13.063)	0	0	0
2020/05/28	R214	06/08/2020	9.99	Put	Bond Future	5,798.9500	5.7989	6,192.3600	6.1924	6.784	0	0	0
2020/05/28	R214	05/11/2020	10.26	Put	Bond Future	6,605.3900	6.6054	6,949.6900	6.9497	5.212	0	0	0
2020/05/28	R214	05/11/2020			Bond Future	10.8366	65.9321	10.9413	65.3299	0.967	0.0000	0.0000	0
2020/05/28	R214	05/11/2020	10.25	Call	Bond Future	3,101.3100	3.1013	2,844.6200	2.8446	(8.277)	0	0	0
2020/05/28	R214	05/11/2020	10.25	Put	Bond Future	6,646.3700	6.6464	6,991.9100	6.9919	5.199	0	0	0
2020/05/28	R214	05/11/2020	10.26	Call	Bond Future	3,123.3200	3.1233	2,865.3900	2.8654	(8.258)	0	0	0
2020/05/28	R214	05/11/2020	10.24	Call	Bond Future	3,079.3900	3.0794	2,823.9400	2.8239	(8.295)	0	0	0
2020/05/28	R214	05/11/2020	10.24	Put	Bond Future	6,687.5400	6.6875	7,034.3200	7.0343	5.185	0	0	0
2020/05/28	R214	04/02/2021	10.33	Call	Bond Future	3,715.6800	3.7157	3,452.3000	3.4523	(7.088)	0	0	0
2020/05/28	R214	04/02/2021			Bond Future	11.0081	66.7240	11.1169	66.1143	0.988	0.0000	0.0000	0
2020/05/28	R214	04/02/2021	10.31	Call	Bond Future	3,672.5600	3.6726	3,411.2900	3.4113	(7.114)	0	0	0
2020/05/28	R214	04/02/2021	10.31	Put	Bond Future	7,817.6500	7.8176	8,166.0600	8.1661	4.457	0	0	0

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2020/05/28	R214	04/02/2021	10.33	Put	Bond Future	7,736.1500	7.7362	8,082.4500	8.0825	4.476	0	0	0
2020/05/28	R214	04/02/2021	10.32	Call	Bond Future	3,694.0800	3.6941	3,431.7500	3.4318	(7.101)	0	0	0
2020/05/28	R214	04/02/2021	10.32	Put	Bond Future	7,776.8200	7.7768	8,124.1700	8.1242	4.466	0	0	0
2020/05/28	R214	06/05/2021	12.26	Call	Bond Future	9,489.9500	9.4900	9,063.7300	9.0637	(4.491)	0	0	0
2020/05/28	R214	06/05/2021	12.25	Put	Bond Future	3,975.2600	3.9753	4,166.8600	4.1669	4.820	0	0	0
2020/05/28	R214	06/05/2021			Bond Future	11.1792	64.2489	11.2921	63.6318	1.010	0.0000	0.0000	0
2020/05/28	R214	06/05/2021	12.27	Call	Bond Future	9,521.5500	9.5215	9,094.6700	9.0947	(4.483)	0	0	0
2020/05/28	R214	06/05/2021	12.27	Put	Bond Future	3,943.5000	3.9435	4,133.7800	4.1338	4.825	0	0	0
2020/05/28	R214	06/05/2021	12.26	Put	Bond Future	3,959.3400	3.9593	4,150.2800	4.1503	4.823	0	0	0
2020/05/28	R214	06/05/2021	12.25	Call	Bond Future	9,458.3600	9.4584	9,032.8000	9.0328	(4.499)	0	0	0
2020/05/28	R248	06/08/2020	10.20	Call	Bond Future	1,476.5900	1.4766	1,250.8100	1.2508	(15.291)	0	0	0
2020/05/28	R248	06/08/2020	11.80	Call	Bond Future	7,612.9000	7.6129	7,022.0800	7.0221	(7.761)	0	0	470
2020/05/28	R248	06/08/2020	12.75	Call	Bond Future	12,468.7900	12.4688	11,788.0000	11.7880	(5.460)	0	0	814
2020/05/28	R248	06/08/2020	10.35	Call	Bond Future	1,822.0500	1.8221	1,559.2100	1.5592	(14.426)	0	0	640
2020/05/28	R248	06/08/2020	11.85	Put	Bond Future	1,045.7900	1.0458	1,181.8400	1.1818	13.009	0	0	0
2020/05/28	R248	06/08/2020	9.00	Put	Bond Future	15,865.2400	15.8652	16,564.6800	16.5647	4.409	0	0	0
2020/05/28	R248	06/08/2020			Bond Future	10.8427	85.6667	10.9439	84.9325	0.933	0.0000	0.0000	83,458
2020/05/28	R248	06/08/2020	10.18	Call	Bond Future	1,434.1500	1.4341	1,213.1600	1.2132	(15.409)	0	0	0
2020/05/28	R248	06/08/2020	10.18	Put	Bond Future	6,546.9000	6.5469	7,060.0100	7.0600	7.837	0	0	0
2020/05/28	R248	06/08/2020	10.35	Put	Bond Future	5,570.7200	5.5707	6,041.9800	6.0420	8.460	0	0	0
2020/05/28	R248	06/08/2020	11.85	Call	Bond Future	7,861.9100	7.8619	7,263.8600	7.2639	(7.607)	0	0	0
2020/05/28	R248	06/08/2020	11.15	Put	Bond Future	2,353.4100	2.3534	2,619.7600	2.6198	11.318	0	0	0
2020/05/28	R248	06/08/2020	11.15	Call	Bond Future	4,546.9900	4.5470	4,079.2400	4.0792	(10.287)	0	0	0
2020/05/28	R248	06/08/2020	10.85	Put	Bond Future	3,283.2900	3.2833	3,624.0500	3.6240	10.379	0	0	0
2020/05/28	R248	06/08/2020	10.85	Call	Bond Future	3,336.5700	3.3366	2,943.2300	2.9432	(11.789)	0	0	640
2020/05/28	R248	06/08/2020	9.25	Put	Bond Future	13,555.8900	13.5559	14,232.9100	14.2329	4.994	0	0	0
2020/05/28	R248	06/08/2020	9.25	Call	Bond Future	263.8700	0.2639	206.7900	0.2068	(21.632)	0	0	20,640
2020/05/28	R248	06/08/2020	10.20	Put	Bond Future	6,426.9000	6.4269	6,935.2200	6.9352	7.909	0	0	0
2020/05/28	R248	06/08/2020	11.80	Put	Bond Future	1,110.7700	1.1108	1,254.0500	1.2541	12.899	0	0	0
2020/05/28	R248	06/08/2020	12.75	Put	Bond Future	384.1000	0.3841	437.4100	0.4374	13.879	0	0	0
2020/05/28	R248	06/08/2020	9.00	Call	Bond Future	147.2600	0.1473	112.6000	0.1126	(23.537)	0	0	3,000
2020/05/28	R248	06/08/2020	10.19	Call	Bond Future	1,455.2600	1.4553	1,231.8900	1.2319	(15.349)	0	0	0
2020/05/28	R248	06/08/2020	10.19	Put	Bond Future	6,486.7300	6.4867	6,997.4600	6.9975	7.873	0	0	0
2020/05/28	R248	06/08/2020	12.25	Put	Bond Future	656.3500	0.6564	745.7900	0.7458	13.627	0	0	0
2020/05/28	R248	06/08/2020	12.25	Call	Bond Future	9,901.1200	9.9011	9,256.4600	9.2565	(6.511)	0	0	814
2020/05/28	R248	06/08/2020	11.10	Put	Bond Future	2,485.7200	2.4857	2,763.8100	2.7638	11.188	0	0	0
2020/05/28	R248	06/08/2020	11.10	Call	Bond Future	4,329.5600	4.3296	3,873.5500	3.8736	(10.532)	0	0	470
2020/05/28	R248	05/11/2020	10.02	Put	Bond Future	9,912.3600	9.9124	10,423.5800	10.4236	5.157	0	0	0
2020/05/28	R248	05/11/2020	10.03	Call	Bond Future	2,271.1300	2.2711	2,037.6400	2.0376	(10.281)	0	0	0
2020/05/28	R248	05/11/2020			Bond Future	11.0142	82.2318	11.1195	81.4887	0.956	0.0000	0.0000	0
2020/05/28	R248	05/11/2020	11.00	Put	Bond Future	5,114.6700	5.1147	5,458.8700	5.4589	6.730	0	0	0
2020/05/28	R248	05/11/2020	11.00	Call	Bond Future	5,013.6100	5.0136	4,614.7100	4.6147	(7.956)	0	0	800
2020/05/28	R248	05/11/2020	10.00	Put	Bond Future	10,037.3600	10.0374	10,551.7900	10.5518	5.125	0	0	0
2020/05/28	R248	05/11/2020	10.00	Call	Bond Future	2,207.7800	2.2078	1,979.1100	1.9791	(10.357)	0	0	800
2020/05/28	R248	05/11/2020	10.04	Call	Bond Future	2,292.5100	2.2925	2,057.4000	2.0574	(10.256)	0	0	0
2020/05/28	R248	05/11/2020	10.04	Put	Bond Future	9,788.4100	9.7884	10,296.4000	10.2964	5.190	0	0	0
2020/05/28	R248	05/11/2020	10.02	Call	Bond Future	2,249.8900	2.2499	2,018.0100	2.0180	(10.306)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/28	R248	05/11/2020	10.03	Put	Bond Future	9,850.2400	9.8502	10,359.8500	10.3598	5.174	0	0	0
2020/05/28	R248	04/02/2021	10.46	Call	Bond Future	3,755.4000	3.7554	3,454.0400	3.4540	(8.025)	0	0	0
2020/05/28	R248	04/02/2021	10.47	Put	Bond Future	9,077.7900	9.0778	9,527.2800	9.5273	4.952	0	0	0
2020/05/28	R248	04/02/2021			Bond Future	11.1938	83.2195	11.3036	82.4672	0.981	0.0000	0.0000	0
2020/05/28	R248	04/02/2021	10.46	Put	Bond Future	9,129.7000	9.1297	9,580.6400	9.5806	4.939	0	0	0
2020/05/28	R248	04/02/2021	10.47	Call	Bond Future	3,781.0100	3.7810	3,478.2000	3.4782	(8.009)	0	0	0
2020/05/28	R248	04/02/2021	10.48	Call	Bond Future	3,806.7100	3.8067	3,502.4700	3.5025	(7.992)	0	0	0
2020/05/28	R248	04/02/2021	10.48	Put	Bond Future	9,026.1000	9.0261	9,474.1600	9.4742	4.964	0	0	0
2020/05/28	R248	06/05/2021	12.36	Call	Bond Future	10,580.8500	10.5809	10,060.4100	10.0604	(4.919)	0	0	0
2020/05/28	R248	06/05/2021			Bond Future	11.3732	79.8080	11.4875	79.0465	1.005	0.0000	0.0000	0
2020/05/28	R248	06/05/2021	12.34	Call	Bond Future	10,506.8000	10.5068	9,988.1700	9.9882	(4.936)	0	0	0
2020/05/28	R248	06/05/2021	12.34	Put	Bond Future	4,461.7900	4.4618	4,704.6400	4.7046	5.443	0	0	0
2020/05/28	R248	06/05/2021	12.36	Put	Bond Future	4,419.7500	4.4198	4,660.7900	4.6608	5.454	0	0	0
2020/05/28	R248	06/05/2021	12.35	Call	Bond Future	10,543.8200	10.5438	10,024.2800	10.0243	(4.927)	0	0	0
2020/05/28	R248	06/05/2021	12.35	Put	Bond Future	4,440.7200	4.4407	4,682.6600	4.6827	5.448	0	0	0

Total

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