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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/06/2020 TO 04/06/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	2025	06/08/2020		Bond Future	138.2889	138.2889	138.3034	138.3034	0.010	0.0000	0.0000	4,976
2020/06/04	2025	05/11/2020		Bond Future	139.8468	139.8468	139.8607	139.8607	0.010	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
2020/06/04	2025	04/02/2021			Bond Future	140.0039	140.0039	140.0175	140.0175	0.010	0.0000	0.0000	0
2020/06/04	2025	06/05/2021			Bond Future	141.7339	141.7339	141.7473	141.7473	0.009	0.0000	0.0000	0
2020/06/04	2029	06/08/2020			Bond Future	100.0806	100.0806	100.1711	100.1711	0.090	0.0000	0.0000	4,982
2020/06/04	2029	05/11/2020			Bond Future	100.0716	100.0716	100.1626	100.1626	0.091	0.0000	0.0000	0
2020/06/04	2029	04/02/2021			Bond Future	101.2743	101.2743	101.3659	101.3659	0.091	0.0000	0.0000	0
2020/06/04	2029	06/05/2021			Bond Future	101.3746	101.3746	101.4671	101.4671	0.091	0.0000	0.0000	0
2020/06/04	2030	06/08/2020	9.11	Call	Bond Future	3,501.4500	3.5014	3,288.5900	3.2886	(6.079)	0	0	0
2020/06/04	2030	06/08/2020	9.95	Put	Bond Future	363.5200	0.3635	390.2900	0.3903	7.364	0	0	5,850
2020/06/04	2030	06/08/2020	10.40	Put	Bond Future	139.3200	0.1393	150.3700	0.1504	7.931	0	0	0
2020/06/04	2030	06/08/2020	11.25	Call	Bond Future	13,825.1100	13.8251	13,522.8500	13.5229	(2.186)	0	0	0
2020/06/04	2030	06/08/2020	10.00	Call	Bond Future	7,558.6200	7.5586	7,279.4800	7.2795	(3.693)	0	0	470
2020/06/04	2030	06/08/2020	10.05	Put	Bond Future	297.1600	0.2972	319.4600	0.3195	7.504	0	0	0
2020/06/04	2030	06/08/2020	10.70	Call	Bond Future	11,065.9100	11.0659	10,767.9200	10.7679	(2.693)	0	0	470
2020/06/04	2030	06/08/2020	9.75	Put	Bond Future	533.5400	0.5335	571.2300	0.5712	7.064	0	0	0
2020/06/04	2030	06/08/2020	9.42	Call	Bond Future	4,822.6900	4.8227	4,579.7700	4.5798	(5.037)	0	0	0
2020/06/04	2030	06/08/2020			Bond Future	8.7613	95.4245	8.8109	95.1209	0.565	0.0000	0.0000	106,878
2020/06/04	2030	06/08/2020	9.09	Call	Bond Future	3,421.9900	3.4220	3,211.3600	3.2114	(6.155)	0	0	0
2020/06/04	2030	06/08/2020	9.09	Put	Bond Future	1,430.1700	1.4302	1,523.1300	1.5231	6.500	0	0	0
2020/06/04	2030	06/08/2020	10.40	Call	Bond Future	9,548.8500	9.5488	9,256.3100	9.2563	(3.064)	0	0	0
2020/06/04	2030	06/08/2020	10.70	Put	Bond Future	68.1700	0.0682	73.7700	0.0738	8.215	0	0	0
2020/06/04	2030	06/08/2020	9.05	Put	Bond Future	1,512.9000	1.5129	1,610.4200	1.6104	6.446	0	0	0
2020/06/04	2030	06/08/2020	9.05	Call	Bond Future	3,265.2200	3.2652	3,059.1500	3.0592	(6.311)	0	0	450
2020/06/04	2030	06/08/2020	8.36	Put	Bond Future	3,695.1300	3.6951	3,884.3400	3.8843	5.121	0	0	0
2020/06/04	2030	06/08/2020	8.36	Call	Bond Future	1,186.8500	1.1869	1,072.4700	1.0725	(9.637)	0	0	800
2020/06/04	2030	06/08/2020	8.86	Put	Bond Future	1,972.4900	1.9725	2,093.3700	2.0934	6.128	0	0	0
2020/06/04	2030	06/08/2020	8.86	Call	Bond Future	2,576.1500	2.5762	2,393.4400	2.3934	(7.092)	0	0	800
2020/06/04	2030	06/08/2020	9.11	Put	Bond Future	1,390.1800	1.3902	1,480.9100	1.4809	6.526	0	0	0
2020/06/04	2030	06/08/2020	9.95	Call	Bond Future	7,315.6000	7.3156	7,038.7800	7.0388	(3.784)	0	0	0
2020/06/04	2030	06/08/2020	11.25	Put	Bond Future	15.6700	0.0157	17.0000	0.0170	8.488	0	0	0
2020/06/04	2030	06/08/2020	10.21	Put	Bond Future	212.3200	0.2123	228.6900	0.2287	7.710	0	0	0
2020/06/04	2030	06/08/2020	10.00	Put	Bond Future	328.9400	0.3289	353.3900	0.3534	7.433	0	0	0
2020/06/04	2030	06/08/2020	10.75	Call	Bond Future	11,318.7900	11.3188	11,020.1600	11.0202	(2.638)	0	0	0
2020/06/04	2030	06/08/2020	10.05	Call	Bond Future	7,803.2900	7.8033	7,522.0000	7.5220	(3.605)	0	0	0
2020/06/04	2030	06/08/2020	9.75	Call	Bond Future	6,363.6000	6.3636	6,097.7000	6.0977	(4.178)	0	0	450
2020/06/04	2030	06/08/2020	9.42	Put	Bond Future	885.3100	0.8853	945.9800	0.9460	6.853	0	0	800
2020/06/04	2030	06/08/2020	9.10	Call	Bond Future	3,461.6300	3.4616	3,249.8800	3.2499	(6.117)	0	0	0
2020/06/04	2030	06/08/2020	9.10	Put	Bond Future	1,410.0600	1.4101	1,501.9000	1.5019	6.513	0	0	0
2020/06/04	2030	06/08/2020	11.47	Call	Bond Future	14,907.2700	14.9073	14,604.3800	14.6044	(2.032)	0	0	0
2020/06/04	2030	06/08/2020	11.47	Put	Bond Future	8.2100	0.0082	8.9100	0.0089	8.526	0	0	650
2020/06/04	2030	06/08/2020	10.21	Call	Bond Future	8,595.4300	8.5954	8,308.2100	8.3082	(3.342)	0	0	650
2020/06/04	2030	06/08/2020	10.87	Call	Bond Future	11,924.6800	11.9247	11,624.7800	11.6248	(2.515)	0	0	0
2020/06/04	2030	06/08/2020	10.87	Put	Bond Future	44.2500	0.0442	47.9400	0.0479	8.339	0	0	650
2020/06/04	2030	06/08/2020	10.75	Put	Bond Future	60.1600	0.0602	65.1200	0.0651	8.245	0	0	0
2020/06/04	2030	06/08/2020	9.20	Put	Bond Future	1,221.9900	1.2220	1,303.1100	1.3031	6.638	0	0	2,500
2020/06/04	2030	06/08/2020	9.20	Call	Bond Future	3,868.3100	3.8683	3,645.8400	3.6458	(5.751)	0	0	323
2020/06/04	2030	06/08/2020	8.50	Put	Bond Future	3,139.3600	3.1394	3,309.1000	3.3091	5.407	0	0	0

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2020/06/04	2030	06/08/2020	8.50	Call	Bond Future	1,515.6700	1.5157	1,381.8200	1.3818	(8.831)	0	0	323
2020/06/04	2030	05/11/2020	8.10	Put	Bond Future	6,484.5000	6.4845	6,696.9600	6.6970	3.276	0	0	0
2020/06/04	2030	05/11/2020	8.73	Call	Bond Future	2,853.1300	2.8531	2,702.0500	2.7020	(5.295)	0	0	3,000
2020/06/04	2030	05/11/2020	10.06	Put	Bond Future	1,247.8600	1.2479	1,308.3800	1.3084	4.850	0	0	1,000
2020/06/04	2030	05/11/2020	9.39	Put	Bond Future	2,270.8000	2.2708	2,372.5700	2.3726	4.482	0	0	0
2020/06/04	2030	05/11/2020	9.38	Call	Bond Future	4,968.3500	4.9683	4,763.3300	4.7633	(4.127)	0	0	0
2020/06/04	2030	05/11/2020			Bond Future	8.9228	96.4773	8.9744	96.1697	0.579	0.0000	0.0000	0
2020/06/04	2030	05/11/2020	8.85	Put	Bond Future	3,631.8100	3.6318	3,777.6600	3.7777	4.016	0	0	0
2020/06/04	2030	05/11/2020	8.85	Call	Bond Future	3,196.3000	3.1963	3,034.6200	3.0346	(5.058)	0	0	3,000
2020/06/04	2030	05/11/2020	9.61	Call	Bond Future	5,860.6600	5.8607	5,639.5900	5.6396	(3.772)	0	0	0
2020/06/04	2030	05/11/2020	9.61	Put	Bond Future	1,873.4600	1.8735	1,959.9200	1.9599	4.615	0	0	3,000
2020/06/04	2030	05/11/2020	8.34	Put	Bond Future	5,442.5000	5.4425	5,634.0300	5.6340	3.519	0	0	0
2020/06/04	2030	05/11/2020	8.34	Call	Bond Future	1,880.4700	1.8805	1,764.4700	1.7645	(6.169)	0	0	1,000
2020/06/04	2030	05/11/2020	9.04	Put	Bond Future	3,086.3200	3.0863	3,215.8600	3.2159	4.197	0	0	0
2020/06/04	2030	05/11/2020	9.04	Call	Bond Future	3,782.4500	3.7825	3,604.4600	3.6045	(4.706)	0	0	1,000
2020/06/04	2030	05/11/2020	8.36	Put	Bond Future	5,361.6300	5.3616	5,551.3800	5.5514	3.539	0	0	0
2020/06/04	2030	05/11/2020	9.86	Put	Bond Future	1,506.1000	1.5061	1,577.3800	1.5774	4.733	0	0	14,160
2020/06/04	2030	05/11/2020	8.10	Call	Bond Future	1,404.9900	1.4050	1,309.9200	1.3099	(6.767)	0	0	3,000
2020/06/04	2030	05/11/2020	8.73	Put	Bond Future	4,012.5200	4.0125	4,168.9700	4.1690	3.899	0	0	0
2020/06/04	2030	05/11/2020	9.23	Put	Bond Future	2,611.3000	2.6113	2,725.3000	2.7253	4.366	0	0	0
2020/06/04	2030	05/11/2020	10.06	Call	Bond Future	7,727.2200	7.7272	7,480.2100	7.4802	(3.197)	0	0	0
2020/06/04	2030	05/11/2020	10.37	Put	Bond Future	878.1000	0.8781	923.4400	0.9234	5.163	0	0	15,758
2020/06/04	2030	05/11/2020	9.39	Call	Bond Future	5,005.9200	5.0059	4,800.1600	4.8002	(4.110)	0	0	0
2020/06/04	2030	05/11/2020	9.38	Put	Bond Future	2,290.6800	2.2907	2,393.1900	2.3932	4.475	0	0	0
2020/06/04	2030	05/11/2020	8.36	Call	Bond Future	1,924.7000	1.9247	1,806.9200	1.8069	(6.119)	0	0	14,160
2020/06/04	2030	05/11/2020	8.86	Put	Bond Future	3,601.3800	3.6014	3,746.3500	3.7463	4.025	0	0	0
2020/06/04	2030	05/11/2020	8.86	Call	Bond Future	3,225.8700	3.2259	3,063.3100	3.0633	(5.039)	0	0	14,160
2020/06/04	2030	05/11/2020	9.86	Call	Bond Future	6,889.1000	6.8891	6,652.8500	6.6528	(3.429)	0	0	0
2020/06/04	2030	05/11/2020	9.23	Call	Bond Future	4,421.5600	4.4216	4,228.0300	4.2280	(4.377)	0	0	3,000
2020/06/04	2030	05/11/2020	10.47	Call	Bond Future	9,452.0300	9.4520	9,185.5600	9.1856	(2.819)	0	0	0
2020/06/04	2030	05/11/2020	10.47	Put	Bond Future	780.0200	0.7800	821.0800	0.8211	5.264	0	0	3,000
2020/06/04	2030	05/11/2020	8.53	Put	Bond Future	4,707.6300	4.7076	4,882.0500	4.8820	3.705	0	0	0
2020/06/04	2030	05/11/2020	8.53	Call	Bond Future	2,325.7700	2.3258	2,192.6600	2.1927	(5.723)	0	0	15,758
2020/06/04	2030	05/11/2020	9.03	Put	Bond Future	3,113.1100	3.1131	3,243.4900	3.2435	4.188	0	0	0
2020/06/04	2030	05/11/2020	9.03	Call	Bond Future	3,750.1200	3.7501	3,572.9700	3.5730	(4.724)	0	0	15,758
2020/06/04	2030	05/11/2020	10.37	Call	Bond Future	9,022.0200	9.0220	8,759.8300	8.7598	(2.906)	0	0	0
2020/06/04	2030	05/11/2020	9.40	Call	Bond Future	5,043.5900	5.0436	4,837.0900	4.8371	(4.094)	0	0	0
2020/06/04	2030	05/11/2020	9.40	Put	Bond Future	2,251.0700	2.2511	2,352.1000	2.3521	4.488	0	0	0
2020/06/04	2030	04/02/2021	9.12	Call	Bond Future	3,999.1400	3.9991	3,828.6300	3.8286	(4.264)	0	0	1,000
2020/06/04	2030	04/02/2021	8.36	Call	Bond Future	2,054.7100	2.0547	1,942.3800	1.9424	(5.467)	0	0	800
2020/06/04	2030	04/02/2021	9.16	Call	Bond Future	4,119.9700	4.1200	3,946.5400	3.9465	(4.209)	0	0	0
2020/06/04	2030	04/02/2021	9.15	Put	Bond Future	3,737.0300	3.7370	3,875.8400	3.8758	3.714	0	0	0
2020/06/04	2030	04/02/2021			Bond Future	9.0889	93.6095	9.1429	93.2979	0.594	0.0000	0.0000	0
2020/06/04	2030	04/02/2021	8.37	Put	Bond Future	6,358.1300	6.3581	6,556.5600	6.5566	3.121	0	0	0
2020/06/04	2030	04/02/2021	8.37	Call	Bond Future	2,075.3800	2.0754	1,962.2900	1.9623	(5.449)	0	0	1,000
2020/06/04	2030	04/02/2021	9.17	Call	Bond Future	4,150.6900	4.1507	3,976.5200	3.9765	(4.196)	0	0	0
2020/06/04	2030	04/02/2021	9.17	Put	Bond Future	3,682.9700	3.6830	3,820.3200	3.8203	3.729	0	0	0
2020/06/04	2030	04/02/2021	9.12	Put	Bond Future	3,819.4500	3.8194	3,960.4600	3.9605	3.692	0	0	0

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2020/06/04	2030	04/02/2021	8.36	Put	Bond Future	6,398.8000	6.3988	6,597.9900	6.5980	3.113	0	0	0
2020/06/04	2030	04/02/2021	9.16	Put	Bond Future	3,709.7600	3.7098	3,847.8500	3.8479	3.722	0	0	0
2020/06/04	2030	04/02/2021	9.15	Call	Bond Future	4,089.6800	4.0897	3,916.9700	3.9170	(4.223)	0	0	0
2020/06/04	2030	04/02/2021	8.86	Put	Bond Future	4,592.1800	4.5922	4,752.7600	4.7528	3.497	0	0	0
2020/06/04	2030	04/02/2021	8.86	Call	Bond Future	3,255.3000	3.2553	3,104.3600	3.1044	(4.637)	0	0	800
2020/06/04	2030	04/02/2021	10.20	Call	Bond Future	7,890.8900	7.8909	7,653.6100	7.6536	(3.007)	0	0	0
2020/06/04	2030	04/02/2021	10.20	Put	Bond Future	1,738.8000	1.7388	1,813.0400	1.8130	4.270	0	0	1,800
2020/06/04	2030	06/05/2021	10.04	Put	Bond Future	2,975.6700	2.9757	3,077.2000	3.0772	3.412	0	0	0
2020/06/04	2030	06/05/2021	9.15	Call	Bond Future	4,341.4800	4.3415	4,177.6600	4.1777	(3.773)	0	0	0
2020/06/04	2030	06/05/2021	11.69	Call	Bond Future	13,277.6900	13.2777	12,999.9300	12.9999	(2.092)	0	0	0
2020/06/04	2030	06/05/2021	11.70	Put	Bond Future	856.3600	0.8564	893.8500	0.8939	4.378	0	0	0
2020/06/04	2030	06/05/2021			Bond Future	9.2621	94.7462	9.3185	94.4307	0.609	0.0000	0.0000	0
2020/06/04	2030	06/05/2021	10.74	Call	Bond Future	9,688.9000	9.6889	9,443.3500	9.4434	(2.534)	0	0	0
2020/06/04	2030	06/05/2021	10.74	Put	Bond Future	1,856.7900	1.8568	1,926.7600	1.9268	3.768	0	0	0
2020/06/04	2030	06/05/2021	7.97	Call	Bond Future	1,754.3500	1.7544	1,664.2900	1.6643	(5.134)	0	0	700
2020/06/04	2030	06/05/2021	9.92	Call	Bond Future	6,781.4100	6.7814	6,573.4100	6.5734	(3.067)	0	0	0
2020/06/04	2030	06/05/2021	10.04	Call	Bond Future	7,210.1600	7.2102	6,996.1700	6.9962	(2.968)	0	0	0
2020/06/04	2030	06/05/2021	9.15	Put	Bond Future	4,973.2500	4.9732	5,124.9500	5.1250	3.050	0	0	0
2020/06/04	2030	06/05/2021	11.69	Put	Bond Future	863.7600	0.8638	901.5200	0.9015	4.372	0	0	0
2020/06/04	2030	06/05/2021	11.70	Call	Bond Future	13,316.7700	13.3168	13,038.7400	13.0387	(2.088)	0	0	0
2020/06/04	2030	06/05/2021	7.97	Put	Bond Future	9,384.7900	9.3848	9,610.2500	9.6102	2.402	0	0	0
2020/06/04	2030	06/05/2021	9.92	Put	Bond Future	3,183.5200	3.1835	3,291.0400	3.2910	3.377	0	0	700
2020/06/04	2030	06/05/2021	9.22	Call	Bond Future	4,538.7700	4.5388	4,370.6300	4.3706	(3.705)	0	0	0
2020/06/04	2030	06/05/2021	9.22	Put	Bond Future	4,775.4200	4.7754	4,922.8000	4.9228	3.086	0	0	700
2020/06/04	2030	06/05/2021	11.71	Call	Bond Future	13,355.8600	13.3559	13,077.5600	13.0776	(2.084)	0	0	0
2020/06/04	2030	06/05/2021	11.71	Put	Bond Future	849.0100	0.8490	886.2300	0.8862	4.384	0	0	0
2020/06/04	2032	06/08/2020	9.46	Put	Bond Future	3,183.6300	3.1836	3,405.7500	3.4057	6.977	0	0	0
2020/06/04	2032	06/08/2020	9.45	Call	Bond Future	1,887.8900	1.8879	1,696.4300	1.6964	(10.141)	0	0	0
2020/06/04	2032	06/08/2020	8.79	Put	Bond Future	6,385.9500	6.3860	6,717.9300	6.7179	5.199	0	0	0
2020/06/04	2032	06/08/2020	9.29	Put	Bond Future	3,850.8800	3.8509	4,103.6600	4.1037	6.564	0	0	0
2020/06/04	2032	06/08/2020			Bond Future	9.6550	93.3082	9.7197	92.8928	0.671	0.0000	0.0000	92,900
2020/06/04	2032	06/08/2020	9.91	Call	Bond Future	3,435.1600	3.4352	3,165.9000	3.1659	(7.838)	0	0	0
2020/06/04	2032	06/08/2020	9.91	Put	Bond Future	1,813.8400	1.8138	1,959.9600	1.9600	8.056	0	0	800
2020/06/04	2032	06/08/2020	9.46	Call	Bond Future	1,916.7600	1.9168	1,723.5000	1.7235	(10.083)	0	0	0
2020/06/04	2032	06/08/2020	9.45	Put	Bond Future	3,220.3900	3.2204	3,444.3100	3.4443	6.953	0	0	0
2020/06/04	2032	06/08/2020	8.79	Call	Bond Future	576.1800	0.5762	492.7800	0.4928	(14.475)	0	0	800
2020/06/04	2032	06/08/2020	9.29	Call	Bond Future	1,459.4600	1.4595	1,296.8600	1.2969	(11.141)	0	0	800
2020/06/04	2032	06/08/2020	9.47	Call	Bond Future	1,945.8800	1.9459	1,750.8300	1.7508	(10.024)	0	0	0
2020/06/04	2032	06/08/2020	9.47	Put	Bond Future	3,147.1800	3.1472	3,367.5100	3.3675	7.001	0	0	0
2020/06/04	2032	05/11/2020	9.61	Put	Bond Future	4,575.2000	4.5752	4,793.2300	4.7932	4.765	0	0	0
2020/06/04	2032	05/11/2020	10.99	Call	Bond Future	8,352.3000	8.3523	8,021.2900	8.0213	(3.963)	0	0	0
2020/06/04	2032	05/11/2020	9.44	Put	Bond Future	5,193.9400	5.1939	5,431.6300	5.4316	4.576	0	0	0
2020/06/04	2032	05/11/2020	11.08	Call	Bond Future	8,726.8200	8.7268	8,389.6600	8.3897	(3.863)	0	0	0
2020/06/04	2032	05/11/2020	9.77	Put	Bond Future	4,045.8100	4.0458	4,245.6800	4.2457	4.940	0	0	0
2020/06/04	2032	05/11/2020			Bond Future	9.8359	90.1913	9.9033	89.7709	0.685	0.0000	0.0000	0
2020/06/04	2032	05/11/2020	10.99	Put	Bond Future	1,512.4700	1.5125	1,601.9100	1.6019	5.914	0	0	3,000
2020/06/04	2032	05/11/2020	9.76	Call	Bond Future	3,601.0900	3.6011	3,381.6400	3.3816	(6.094)	0	0	0

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2020/06/04	2032	05/11/2020	9.76	Put	Bond Future	4,077.6900	4.0777	4,278.6900	4.2787	4.929	0	0	0
2020/06/04	2032	05/11/2020	9.11	Call	Bond Future	1,868.1900	1.8682	1,723.6500	1.7237	(7.737)	0	0	3,000
2020/06/04	2032	05/11/2020	9.61	Call	Bond Future	3,146.1800	3.1462	2,943.7600	2.9438	(6.434)	0	0	3,000
2020/06/04	2032	05/11/2020	9.44	Call	Bond Future	2,668.8000	2.6688	2,486.0400	2.4860	(6.848)	0	0	1,000
2020/06/04	2032	05/11/2020	11.08	Put	Bond Future	1,384.4000	1.3844	1,467.6900	1.4677	6.016	0	0	1,000
2020/06/04	2032	05/11/2020	9.77	Call	Bond Future	3,632.2100	3.6322	3,411.6300	3.4116	(6.073)	0	0	0
2020/06/04	2032	05/11/2020	9.11	Put	Bond Future	6,572.9900	6.5730	6,848.9000	6.8489	4.198	0	0	0
2020/06/04	2032	05/11/2020	8.94	Put	Bond Future	7,389.9100	7.3899	7,684.4500	7.6845	3.986	0	0	0
2020/06/04	2032	05/11/2020	8.94	Call	Bond Future	1,534.8600	1.5349	1,408.9500	1.4090	(8.203)	0	0	1,000
2020/06/04	2032	05/11/2020	9.75	Call	Bond Future	3,570.1000	3.5701	3,351.7700	3.3518	(6.116)	0	0	0
2020/06/04	2032	05/11/2020	9.75	Put	Bond Future	4,109.7700	4.1098	4,311.8900	4.3119	4.918	0	0	0
2020/06/04	2032	04/02/2021	9.29	Call	Bond Future	2,482.6500	2.4826	2,324.2100	2.3242	(6.382)	0	0	800
2020/06/04	2032	04/02/2021	10.82	Put	Bond Future	2,660.2800	2.6603	2,790.2900	2.7903	4.887	0	0	800
2020/06/04	2032	04/02/2021	9.63	Call	Bond Future	3,339.0600	3.3391	3,147.1600	3.1472	(5.747)	0	0	0
2020/06/04	2032	04/02/2021			Bond Future	10.0196	91.2549	10.0898	90.8291	0.701	0.0000	0.0000	0
2020/06/04	2032	04/02/2021	8.79	Put	Bond Future	9,461.3300	9.4613	9,774.7600	9.7748	3.313	0	0	0
2020/06/04	2032	04/02/2021	8.79	Call	Bond Future	1,528.8000	1.5288	1,416.4100	1.4164	(7.352)	0	0	800
2020/06/04	2032	04/02/2021	9.61	Call	Bond Future	3,284.9400	3.2849	3,094.9900	3.0950	(5.782)	0	0	0
2020/06/04	2032	04/02/2021	9.61	Put	Bond Future	5,825.7000	5.8257	6,061.5700	6.0616	4.049	0	0	0
2020/06/04	2032	04/02/2021	9.29	Put	Bond Future	7,077.7900	7.0778	7,345.1700	7.3452	3.778	0	0	0
2020/06/04	2032	04/02/2021	10.82	Call	Bond Future	7,352.0300	7.3520	7,056.2200	7.0562	(4.024)	0	0	0
2020/06/04	2032	04/02/2021	9.63	Put	Bond Future	5,753.4800	5.7535	5,987.4000	5.9874	4.066	0	0	0
2020/06/04	2032	04/02/2021	9.62	Call	Bond Future	3,312.0900	3.3121	3,121.1600	3.1212	(5.765)	0	0	0
2020/06/04	2032	04/02/2021	9.62	Put	Bond Future	5,789.6500	5.7897	6,024.5400	6.0245	4.057	0	0	0
2020/06/04	2032	06/05/2021	12.12	Put	Bond Future	1,674.2000	1.6742	1,754.5400	1.7545	4.799	0	0	0
2020/06/04	2032	06/05/2021			Bond Future	10.2077	88.2151	10.2808	87.7840	0.717	0.0000	0.0000	0
2020/06/04	2032	06/05/2021	12.11	Call	Bond Future	12,011.8100	12.0118	11,661.4500	11.6614	(2.917)	0	0	0
2020/06/04	2032	06/05/2021	12.11	Put	Bond Future	1,686.3300	1.6863	1,767.1300	1.7671	4.791	0	0	0
2020/06/04	2032	06/05/2021	12.12	Call	Bond Future	12,049.3800	12.0494	11,698.5600	11.6986	(2.912)	0	0	0
2020/06/04	2032	06/05/2021	12.10	Call	Bond Future	11,974.2700	11.9743	11,624.3700	11.6244	(2.922)	0	0	0
2020/06/04	2032	06/05/2021	12.10	Put	Bond Future	1,698.5500	1.6985	1,779.8100	1.7798	4.784	0	0	0
2020/06/04	2033	06/08/2020			Bond Future	96.8582	96.8582	96.8699	96.8699	0.012	0.0000	0.0000	12,178
2020/06/04	2033	05/11/2020			Bond Future	96.7380	96.7380	96.7493	96.7493	0.012	0.0000	0.0000	0
2020/06/04	2033	04/02/2021			Bond Future	97.9005	97.9005	97.9115	97.9115	0.011	0.0000	0.0000	0
2020/06/04	2033	06/05/2021			Bond Future	97.8814	97.8814	97.8924	97.8924	0.011	0.0000	0.0000	0
2020/06/04	2037	06/08/2020	9.88	Put	Bond Future	6,123.3900	6.1234	6,122.2900	6.1223	(0.018)	0	0	0
2020/06/04	2037	06/08/2020			Bond Future	10.6226	83.9232	10.6255	83.9036	0.027	0.0000	0.0000	87,059
2020/06/04	2037	06/08/2020	9.87	Call	Bond Future	873.8500	0.8739	853.3400	0.8533	(2.347)	0	0	0
2020/06/04	2037	06/08/2020	9.87	Put	Bond Future	6,181.6600	6.1817	6,180.7400	6.1807	(0.015)	0	0	0
2020/06/04	2037	06/08/2020	9.88	Call	Bond Future	889.4000	0.8894	868.7100	0.8687	(2.326)	0	0	0
2020/06/04	2037	06/08/2020	9.86	Call	Bond Future	858.5100	0.8585	838.1800	0.8382	(2.368)	0	0	0
2020/06/04	2037	06/08/2020	9.86	Put	Bond Future	6,240.2200	6.2402	6,239.4800	6.2395	(0.012)	0	0	0
2020/06/04	2037	05/11/2020	10.18	Call	Bond Future	2,438.7600	2.4388	2,418.7200	2.4187	(0.822)	0	0	0
2020/06/04	2037	05/11/2020	10.17	Put	Bond Future	6,757.6000	6.7576	6,757.9700	6.7580	0.005	0	0	0
2020/06/04	2037	05/11/2020			Bond Future	10.8074	84.8493	10.8105	84.8290	0.029	0.0000	0.0000	0
2020/06/04	2037	05/11/2020	10.19	Call	Bond Future	2,464.5000	2.4645	2,444.3800	2.4444	(0.816)	0	0	0

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2020/06/04	2037	05/11/2020	10.19	Put	Bond Future	6,667.4200	6.6674	6,667.6200	6.6676	0.003	0	0	0
2020/06/04	2037	05/11/2020	10.17	Call	Bond Future	2,413.1700	2.4132	2,393.2200	2.3932	(0.827)	0	0	0
2020/06/04	2037	05/11/2020	10.18	Put	Bond Future	6,712.3900	6.7124	6,712.6700	6.7127	0.004	0	0	0
2020/06/04	2037	04/02/2021	13.73	Call	Bond Future	15,610.9800	15.6110	15,587.3100	15.5873	(0.152)	0	0	0
2020/06/04	2037	04/02/2021	10.85	Call	Bond Future	4,585.7000	4.5857	4,565.0400	4.5650	(0.451)	0	0	0
2020/06/04	2037	04/02/2021	10.35	Call	Bond Future	3,140.1700	3.1402	3,122.3900	3.1224	(0.566)	0	0	0
2020/06/04	2037	04/02/2021	10.28	Put	Bond Future	7,745.9100	7.7459	7,749.4500	7.7495	0.046	0	0	0
2020/06/04	2037	04/02/2021	10.27	Call	Bond Future	2,932.7500	2.9327	2,915.5000	2.9155	(0.588)	0	0	0
2020/06/04	2037	04/02/2021			Bond Future	10.9988	81.5944	11.0021	81.5735	0.030	0.0000	0.0000	0
2020/06/04	2037	04/02/2021	11.97	Put	Bond Future	2,842.5200	2.8425	2,839.0900	2.8391	(0.121)	0	0	0
2020/06/04	2037	04/02/2021	11.97	Call	Bond Future	8,694.9800	8.6950	8,670.6900	8.6707	(0.279)	0	0	300
2020/06/04	2037	04/02/2021	9.65	Put	Bond Future	11,020.5500	11.0206	11,028.3900	11.0284	0.071	0	0	0
2020/06/04	2037	04/02/2021	9.65	Call	Bond Future	1,681.1000	1.6811	1,668.0800	1.6681	(0.774)	0	0	72
2020/06/04	2037	04/02/2021	11.90	Call	Bond Future	8,410.0900	8.4101	8,385.9300	8.3859	(0.287)	0	0	0
2020/06/04	2037	04/02/2021	13.73	Put	Bond Future	695.4800	0.6955	692.6700	0.6927	(0.404)	0	0	300
2020/06/04	2037	04/02/2021	10.85	Put	Bond Future	5,543.2100	5.5432	5,543.4100	5.5434	0.004	0	0	72
2020/06/04	2037	04/02/2021	10.35	Put	Bond Future	7,443.1800	7.4432	7,446.2600	7.4463	0.041	0	0	72
2020/06/04	2037	04/02/2021	10.28	Call	Bond Future	2,958.2700	2.9583	2,940.9500	2.9410	(0.585)	0	0	0
2020/06/04	2037	04/02/2021	10.27	Put	Bond Future	7,789.9600	7.7900	7,793.5700	7.7936	0.046	0	0	0
2020/06/04	2037	04/02/2021	11.90	Put	Bond Future	2,957.4900	2.9575	2,954.1900	2.9542	(0.112)	0	0	240
2020/06/04	2037	04/02/2021	10.48	Put	Bond Future	6,907.0200	6.9070	6,909.2700	6.9093	0.033	0	0	0
2020/06/04	2037	04/02/2021	10.48	Call	Bond Future	3,493.2500	3.4932	3,474.6400	3.4746	(0.533)	0	0	240
2020/06/04	2037	04/02/2021	10.29	Call	Bond Future	2,983.9000	2.9839	2,966.5200	2.9665	(0.582)	0	0	0
2020/06/04	2037	04/02/2021	10.29	Put	Bond Future	7,702.0600	7.7021	7,705.5400	7.7055	0.045	0	0	0
2020/06/04	2037	06/05/2021	12.42	Call	Bond Future	10,311.2900	10.3113	10,287.9900	10.2880	(0.226)	0	0	0
2020/06/04	2037	06/05/2021			Bond Future	11.1954	82.5857	11.1988	82.5644	0.031	0.0000	0.0000	0
2020/06/04	2037	06/05/2021	12.42	Put	Bond Future	3,225.9400	3.2259	3,223.9300	3.2239	(0.062)	0	0	0
2020/06/04	2037	06/05/2021	12.43	Call	Bond Future	10,345.8700	10.3459	10,322.5600	10.3226	(0.225)	0	0	0
2020/06/04	2037	06/05/2021	12.44	Put	Bond Future	3,187.5300	3.1875	3,185.5000	3.1855	(0.064)	0	0	0
2020/06/04	2037	06/05/2021	12.43	Put	Bond Future	3,206.6900	3.2067	3,204.6700	3.2047	(0.063)	0	0	0
2020/06/04	2037	06/05/2021	12.44	Call	Bond Future	10,380.4900	10.3805	10,357.1700	10.3572	(0.225)	0	0	0
2020/06/04	2038	06/08/2020			Bond Future	107.6802	107.6802	107.3984	107.3984	(0.262)	0.0000	0.0000	10,496
2020/06/04	2038	05/11/2020			Bond Future	108.8935	108.8935	108.6078	108.6078	(0.262)	0.0000	0.0000	0
2020/06/04	2038	04/02/2021			Bond Future	108.4885	108.4885	108.1990	108.1990	(0.267)	0.0000	0.0000	0
2020/06/04	2038	06/05/2021			Bond Future	109.8293	109.8293	109.5360	109.5360	(0.267)	0.0000	0.0000	0
2020/06/04	2040	06/08/2020	10.03	Call	Bond Future	838.4600	0.8385	825.8900	0.8259	(1.499)	0	0	0
2020/06/04	2040	06/08/2020	10.04	Call	Bond Future	854.1900	0.8542	841.5400	0.8415	(1.481)	0	0	0
2020/06/04	2040	06/08/2020	10.02	Put	Bond Future	6,726.1400	6.7261	6,697.8600	6.6979	(0.420)	0	0	0
2020/06/04	2040	06/08/2020	10.85	Call	Bond Future	3,109.4700	3.1095	3,094.7700	3.0948	(0.473)	0	0	0
2020/06/04	2040	06/08/2020	11.26	Put	Bond Future	1,698.1000	1.6981	1,671.4200	1.6714	(1.571)	0	0	517
2020/06/04	2040	06/08/2020			Bond Future	10.8069	85.7214	10.8046	85.7371	(0.021)	0.0000	0.0000	50,962
2020/06/04	2040	06/08/2020	10.04	Put	Bond Future	6,599.5100	6.5995	6,571.0700	6.5711	(0.431)	0	0	0
2020/06/04	2040	06/08/2020	10.02	Call	Bond Future	822.8400	0.8228	810.3500	0.8103	(1.518)	0	0	0
2020/06/04	2040	06/08/2020	10.03	Put	Bond Future	6,662.7200	6.6627	6,634.3600	6.6344	(0.426)	0	0	0
2020/06/04	2040	06/08/2020	10.85	Put	Bond Future	2,803.6200	2.8036	2,773.1300	2.7731	(1.088)	0	0	12,538
2020/06/04	2040	06/08/2020	11.26	Call	Bond Future	4,825.3500	4.8254	4,814.4600	4.8145	(0.226)	0	0	0

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2020/06/04	2040	06/08/2020	9.57	Put	Bond Future	9,898.7900	9.8988	9,874.9900	9.8750	(0.240)	0	0	0
2020/06/04	2040	06/08/2020	10.79	Put	Bond Future	3,006.9400	3.0069	2,976.1300	2.9761	(1.025)	0	0	800
2020/06/04	2040	06/08/2020	9.57	Call	Bond Future	323.9300	0.3239	315.9200	0.3159	(2.473)	0	0	800
2020/06/04	2040	06/08/2020	10.07	Put	Bond Future	6,412.0700	6.4121	6,383.3700	6.3834	(0.448)	0	0	0
2020/06/04	2040	06/08/2020	10.07	Call	Bond Future	902.9100	0.9029	890.0000	0.8900	(1.430)	0	0	800
2020/06/04	2040	06/08/2020	10.79	Call	Bond Future	2,886.8300	2.8868	2,871.8100	2.8718	(0.520)	0	0	0
2020/06/04	2040	05/11/2020	11.00	Put	Bond Future	4,564.2000	4.5642	4,542.1000	4.5421	(0.484)	0	0	0
2020/06/04	2040	05/11/2020	10.23	Call	Bond Future	2,237.3900	2.2374	2,229.7600	2.2298	(0.341)	0	0	2,000
2020/06/04	2040	05/11/2020	11.70	Put	Bond Future	2,750.5300	2.7505	2,731.4800	2.7315	(0.693)	0	0	2,000
2020/06/04	2040	05/11/2020	9.50	Call	Bond Future	929.9000	0.9299	923.7800	0.9238	(0.658)	0	0	2,000
2020/06/04	2040	05/11/2020	10.00	Call	Bond Future	1,691.0800	1.6911	1,683.8400	1.6838	(0.428)	0	0	2,230
2020/06/04	2040	05/11/2020	10.30	Call	Bond Future	2,421.7900	2.4218	2,414.1000	2.4141	(0.318)	0	0	0
2020/06/04	2040	05/11/2020			Bond Future	10.9908	86.6674	10.9886	86.6828	(0.020)	0.0000	0.0000	0
2020/06/04	2040	05/11/2020	9.73	Put	Bond Future	10,745.7800	10.7458	10,723.5900	10.7236	(0.206)	0	0	0
2020/06/04	2040	05/11/2020	9.73	Call	Bond Future	1,239.6000	1.2396	1,232.8500	1.2328	(0.545)	0	0	2,000
2020/06/04	2040	05/11/2020	10.23	Put	Bond Future	7,779.8900	7.7799	7,756.8200	7.7568	(0.297)	0	0	0
2020/06/04	2040	05/11/2020	10.30	Put	Bond Future	7,430.4700	7.4305	7,407.3400	7.4073	(0.311)	0	0	0
2020/06/04	2040	05/11/2020	11.00	Call	Bond Future	4,627.5700	4.6276	4,620.9100	4.6209	(0.144)	0	0	2,230
2020/06/04	2040	05/11/2020	11.70	Call	Bond Future	7,438.1700	7.4382	7,434.5600	7.4346	(0.049)	0	0	0
2020/06/04	2040	05/11/2020	9.50	Put	Bond Future	12,352.0500	12.3520	12,330.4900	12.3305	(0.175)	0	0	0
2020/06/04	2040	05/11/2020	10.00	Put	Bond Future	9,023.5100	9.0235	9,000.8300	9.0008	(0.251)	0	0	0
2020/06/04	2040	05/11/2020	10.31	Call	Bond Future	2,448.8500	2.4488	2,441.1500	2.4412	(0.314)	0	0	0
2020/06/04	2040	05/11/2020	10.32	Put	Bond Future	7,333.3600	7.3334	7,310.2100	7.3102	(0.316)	0	0	0
2020/06/04	2040	05/11/2020	11.50	Call	Bond Future	6,576.9500	6.5770	6,572.3900	6.5724	(0.069)	0	0	0
2020/06/04	2040	05/11/2020	11.50	Put	Bond Future	3,167.6900	3.1677	3,147.6900	3.1477	(0.631)	0	0	2,000
2020/06/04	2040	05/11/2020	10.31	Put	Bond Future	7,381.6800	7.3817	7,358.5400	7.3585	(0.313)	0	0	0
2020/06/04	2040	05/11/2020	10.32	Call	Bond Future	2,476.2800	2.4763	2,468.5700	2.4686	(0.311)	0	0	0
2020/06/04	2040	04/02/2021	9.49	Call	Bond Future	1,241.6000	1.2416	1,237.5700	1.2376	(0.325)	0	0	500
2020/06/04	2040	04/02/2021	9.57	Put	Bond Future	13,438.2400	13.4382	13,418.7900	13.4188	(0.145)	0	0	0
2020/06/04	2040	04/02/2021	10.07	Put	Bond Future	10,225.2100	10.2252	10,205.5800	10.2056	(0.192)	0	0	0
2020/06/04	2040	04/02/2021	10.42	Put	Bond Future	8,357.6200	8.3576	8,338.1900	8.3382	(0.232)	0	0	0
2020/06/04	2040	04/02/2021			Bond Future	11.1815	83.1835	11.1792	83.1989	(0.020)	0.0000	0.0000	0
2020/06/04	2040	04/02/2021	10.07	Call	Bond Future	2,168.6800	2.1687	2,164.3900	2.1644	(0.198)	0	0	800
2020/06/04	2040	04/02/2021	11.74	Call	Bond Future	7,394.4700	7.3945	7,393.7000	7.3937	(0.010)	0	0	0
2020/06/04	2040	04/02/2021	11.74	Put	Bond Future	3,768.4900	3.7685	3,752.3800	3.7524	(0.427)	0	0	800
2020/06/04	2040	04/02/2021	10.41	Call	Bond Future	2,940.6900	2.9407	2,936.5900	2.9366	(0.139)	0	0	0
2020/06/04	2040	04/02/2021	10.41	Put	Bond Future	8,405.5100	8.4055	8,386.0700	8.3861	(0.231)	0	0	0
2020/06/04	2040	04/02/2021	9.49	Put	Bond Future	14,002.5300	14.0025	13,983.1600	13.9832	(0.138)	0	0	0
2020/06/04	2040	04/02/2021	9.57	Call	Bond Future	1,348.4000	1.3484	1,344.2900	1.3443	(0.305)	0	0	800
2020/06/04	2040	04/02/2021	10.42	Call	Bond Future	2,967.2600	2.9673	2,963.1700	2.9632	(0.138)	0	0	0
2020/06/04	2040	04/02/2021	10.24	Put	Bond Future	9,256.7900	9.2568	9,237.2600	9.2373	(0.211)	0	0	0
2020/06/04	2040	04/02/2021	10.24	Call	Bond Future	2,510.8500	2.5109	2,506.6600	2.5067	(0.167)	0	0	500
2020/06/04	2040	04/02/2021	11.57	Call	Bond Future	6,726.5800	6.7266	6,725.2200	6.7252	(0.020)	0	0	0
2020/06/04	2040	04/02/2021	11.57	Put	Bond Future	4,176.7100	4.1767	4,160.0100	4.1600	(0.400)	0	0	500
2020/06/04	2040	04/02/2021	10.40	Call	Bond Future	2,913.9900	2.9140	2,909.8800	2.9099	(0.141)	0	0	0
2020/06/04	2040	04/02/2021	10.40	Put	Bond Future	8,453.3700	8.4534	8,433.9200	8.4339	(0.230)	0	0	0
2020/06/04	2040	06/05/2021	12.44	Put	Bond Future	3,707.8900	3.7079	3,694.4100	3.6944	(0.364)	0	0	0
2020/06/04	2040	06/05/2021			Bond Future	11.3769	84.1944	11.3746	84.2096	(0.020)	0.0000	0.0000	0

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2020/06/04	2040	06/05/2021	12.43	Call	Bond Future	10,175.9300	10.1759	10,177.6700	10.1777	0.017	0	0	0
2020/06/04	2040	06/05/2021	12.43	Put	Bond Future	3,725.2000	3.7252	3,711.6900	3.7117	(0.363)	0	0	0
2020/06/04	2040	06/05/2021	12.44	Call	Bond Future	10,215.8600	10.2159	10,217.6300	10.2176	0.017	0	0	0
2020/06/04	2040	06/05/2021	12.42	Call	Bond Future	10,135.7300	10.1357	10,137.4500	10.1375	0.017	0	0	0
2020/06/04	2040	06/05/2021	12.42	Put	Bond Future	3,742.3000	3.7423	3,728.7700	3.7288	(0.362)	0	0	0
2020/06/04	2044	06/08/2020	9.88	Call	Bond Future	548.8000	0.5488	549.5900	0.5496	0.144	0	0	0
2020/06/04	2044	06/08/2020	9.98	Call	Bond Future	671.5700	0.6716	673.3600	0.6734	0.267	0	0	602
2020/06/04	2044	06/08/2020	11.09	Put	Bond Future	2,327.0500	2.3271	2,268.2600	2.2683	(2.526)	0	0	602
2020/06/04	2044	06/08/2020	9.01	Call	Bond Future	60.3400	0.0603	59.3900	0.0594	(1.574)	0	0	140
2020/06/04	2044	06/08/2020	9.66	Call	Bond Future	339.8100	0.3398	339.2000	0.3392	(0.180)	0	0	140
2020/06/04	2044	06/08/2020			Bond Future	10.8772	82.3504	10.8648	82.4393	(0.114)	0.0000	0.0000	78,934
2020/06/04	2044	06/08/2020	9.86	Call	Bond Future	526.4700	0.5265	527.0800	0.5271	0.116	0	0	0
2020/06/04	2044	06/08/2020	9.86	Put	Bond Future	8,373.7400	8.3737	8,285.4800	8.2855	(1.054)	0	0	0
2020/06/04	2044	06/08/2020	9.36	Put	Bond Future	12,336.0700	12.3361	12,246.0000	12.2460	(0.730)	0	0	0
2020/06/04	2044	06/08/2020	9.36	Call	Bond Future	162.6400	0.1626	161.4400	0.1614	(0.738)	0	0	602
2020/06/04	2044	06/08/2020	9.98	Put	Bond Future	7,529.1300	7.5291	7,442.0500	7.4421	(1.157)	0	0	0
2020/06/04	2044	06/08/2020	9.88	Put	Bond Future	8,229.8600	8.2299	8,141.7800	8.1418	(1.070)	0	0	0
2020/06/04	2044	06/08/2020	11.09	Call	Bond Future	3,823.4700	3.8235	3,853.5500	3.8536	0.787	0	0	0
2020/06/04	2044	06/08/2020	9.01	Put	Bond Future	15,468.5500	15.4686	15,378.7300	15.3787	(0.581)	0	0	0
2020/06/04	2044	06/08/2020	9.66	Put	Bond Future	9,877.5900	9.8776	9,788.1100	9.7881	(0.906)	0	0	0
2020/06/04	2044	06/08/2020	9.87	Call	Bond Future	537.5400	0.5375	538.2400	0.5382	0.130	0	0	0
2020/06/04	2044	06/08/2020	9.87	Put	Bond Future	8,301.6400	8.3016	8,213.4700	8.2135	(1.062)	0	0	0
2020/06/04	2044	06/08/2020	10.93	Call	Bond Future	3,188.7300	3.1887	3,213.3000	3.2133	0.771	0	0	0
2020/06/04	2044	06/08/2020	10.93	Put	Bond Future	2,813.0600	2.8131	2,748.7600	2.7488	(2.286)	0	0	140
2020/06/04	2044	05/11/2020	11.06	Put	Bond Future	4,559.8300	4.5598	4,503.0500	4.5031	(1.245)	0	0	525
2020/06/04	2044	05/11/2020	11.43	Call	Bond Future	5,989.1100	5.9891	6,029.6400	6.0296	0.677	0	0	0
2020/06/04	2044	05/11/2020	9.72	Put	Bond Future	11,394.8900	11.3949	11,313.7600	11.3138	(0.712)	0	0	0
2020/06/04	2044	05/11/2020	9.97	Call	Bond Future	1,527.4000	1.5274	1,539.0300	1.5390	0.761	0	0	568
2020/06/04	2044	05/11/2020	9.29	Put	Bond Future	14,669.7400	14.6697	14,584.4400	14.5844	(0.581)	0	0	0
2020/06/04	2044	05/11/2020	9.96	Put	Bond Future	9,772.4500	9.7725	9,694.5200	9.6945	(0.797)	0	0	0
2020/06/04	2044	05/11/2020	10.36	Call	Bond Future	2,358.1800	2.3582	2,376.4500	2.3765	0.775	0	0	0
2020/06/04	2044	05/11/2020			Bond Future	11.0550	83.2592	11.0422	83.3486	(0.116)	0.0000	0.0000	0
2020/06/04	2044	05/11/2020	9.72	Call	Bond Future	1,132.6500	1.1327	1,140.9300	1.1409	0.731	0	0	1,815
2020/06/04	2044	05/11/2020	9.97	Put	Bond Future	9,708.1100	9.7081	9,630.3300	9.6303	(0.801)	0	0	0
2020/06/04	2044	05/11/2020	9.96	Call	Bond Future	1,509.9900	1.5100	1,521.4700	1.5215	0.760	0	0	0
2020/06/04	2044	05/11/2020	11.38	Call	Bond Future	5,792.4800	5.7925	5,831.9600	5.8320	0.682	0	0	0
2020/06/04	2044	05/11/2020	11.38	Put	Bond Future	3,586.2000	3.5862	3,536.2700	3.5363	(1.392)	0	0	568
2020/06/04	2044	05/11/2020	10.34	Call	Bond Future	2,304.7000	2.3047	2,322.5900	2.3226	0.776	0	0	0
2020/06/04	2044	05/11/2020	10.34	Put	Bond Future	7,545.8100	7.5458	7,474.2900	7.4743	(0.948)	0	0	0
2020/06/04	2044	05/11/2020	11.06	Call	Bond Future	4,594.3600	4.5944	4,626.9900	4.6270	0.710	0	0	0
2020/06/04	2044	05/11/2020	10.04	Put	Bond Future	9,265.1100	9.2651	9,188.4000	9.1884	(0.828)	0	0	0
2020/06/04	2044	05/11/2020	11.17	Put	Bond Future	4,200.9300	4.2009	4,146.5200	4.1465	(1.295)	0	0	1,815
2020/06/04	2044	05/11/2020	11.43	Put	Bond Future	3,452.4900	3.4525	3,403.6100	3.4036	(1.416)	0	0	1,815
2020/06/04	2044	05/11/2020	8.87	Put	Bond Future	18,301.5300	18.3015	18,213.8500	18.2138	(0.479)	0	0	0
2020/06/04	2044	05/11/2020	9.29	Call	Bond Future	635.3000	0.6353	639.4100	0.6394	0.647	0	0	568
2020/06/04	2044	05/11/2020	10.36	Put	Bond Future	7,445.0100	7.4450	7,373.8700	7.3739	(0.956)	0	0	0
2020/06/04	2044	05/11/2020	10.04	Call	Bond Future	1,653.2000	1.6532	1,665.9000	1.6659	0.768	0	0	525

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2020/06/04	2044	05/11/2020	9.34	Put	Bond Future	14,265.3100	14.2653	14,180.4000	14.1804	(0.595)	0	0	0
2020/06/04	2044	05/11/2020	9.34	Call	Bond Future	682.4700	0.6825	686.9700	0.6870	0.659	0	0	525
2020/06/04	2044	05/11/2020	11.17	Call	Bond Future	4,993.4100	4.9934	5,028.4100	5.0284	0.701	0	0	0
2020/06/04	2044	05/11/2020	8.87	Call	Bond Future	331.4700	0.3315	333.2000	0.3332	0.522	0	0	1,815
2020/06/04	2044	05/11/2020	10.02	Put	Bond Future	9,390.3700	9.3904	9,313.3400	9.3133	(0.820)	0	0	0
2020/06/04	2044	05/11/2020	10.02	Call	Bond Future	1,616.5600	1.6166	1,628.9400	1.6289	0.766	0	0	1,815
2020/06/04	2044	05/11/2020	10.35	Call	Bond Future	2,331.2600	2.3313	2,349.3300	2.3493	0.775	0	0	0
2020/06/04	2044	05/11/2020	10.35	Put	Bond Future	7,495.1700	7.4952	7,423.8300	7.4238	(0.952)	0	0	0
2020/06/04	2044	04/02/2021	10.04	Put	Bond Future	10,869.6500	10.8696	10,796.0800	10.7961	(0.677)	0	0	0
2020/06/04	2044	04/02/2021	10.37	Call	Bond Future	2,724.1400	2.7241	2,745.9400	2.7459	0.800	0	0	0
2020/06/04	2044	04/02/2021	10.35	Put	Bond Future	9,087.4600	9.0875	9,018.7700	9.0188	(0.756)	0	0	0
2020/06/04	2044	04/02/2021			Bond Future	11.2392	79.8604	11.2259	79.9505	(0.119)	0.0000	0.0000	0
2020/06/04	2044	04/02/2021	10.37	Put	Bond Future	8,985.0500	8.9850	8,916.7000	8.9167	(0.761)	0	0	0
2020/06/04	2044	04/02/2021	10.35	Call	Bond Future	2,672.8400	2.6728	2,694.3000	2.6943	0.803	0	0	0
2020/06/04	2044	04/02/2021	10.04	Call	Bond Future	2,012.8000	2.0128	2,029.3800	2.0294	0.824	0	0	0
2020/06/04	2044	04/02/2021	10.84	Call	Bond Future	4,061.7000	4.0617	4,091.8000	4.0918	0.741	0	0	0
2020/06/04	2044	04/02/2021	10.36	Put	Bond Future	9,036.2600	9.0363	8,967.7300	8.9677	(0.758)	0	0	0
2020/06/04	2044	04/02/2021	10.84	Put	Bond Future	6,838.2900	6.8383	6,778.2400	6.7782	(0.878)	0	0	405
2020/06/04	2044	04/02/2021	10.29	Call	Bond Future	2,522.3200	2.5223	2,542.7700	2.5428	0.811	0	0	0
2020/06/04	2044	04/02/2021	10.29	Put	Bond Future	9,400.8400	9.4008	9,331.1400	9.3311	(0.741)	0	0	405
2020/06/04	2044	04/02/2021	9.66	Put	Bond Future	13,402.9400	13.4029	13,324.3600	13.3244	(0.586)	0	0	0
2020/06/04	2044	04/02/2021	9.66	Call	Bond Future	1,392.6000	1.3926	1,404.1700	1.4042	0.831	0	0	405
2020/06/04	2044	04/02/2021	10.36	Call	Bond Future	2,698.5500	2.6986	2,720.1700	2.7202	0.801	0	0	0
2020/06/04	2044	06/05/2021	12.43	Put	Bond Future	3,866.9200	3.8669	3,829.4200	3.8294	(0.970)	0	0	0
2020/06/04	2044	06/05/2021	12.44	Call	Bond Future	10,047.2700	10.0473	10,100.9700	10.1010	0.534	0	0	0
2020/06/04	2044	06/05/2021			Bond Future	11.4277	80.8308	11.4138	80.9219	(0.121)	0.0000	0.0000	0
2020/06/04	2044	06/05/2021	12.45	Call	Bond Future	10,086.6700	10.0867	10,140.4800	10.1405	0.533	0	0	0
2020/06/04	2044	06/05/2021	12.45	Put	Bond Future	3,831.6800	3.8317	3,794.4100	3.7944	(0.973)	0	0	0
2020/06/04	2044	06/05/2021	12.43	Call	Bond Future	10,007.8900	10.0079	10,061.4700	10.0615	0.535	0	0	0
2020/06/04	2044	06/05/2021	12.44	Put	Bond Future	3,849.2500	3.8493	3,811.8700	3.8119	(0.971)	0	0	0
2020/06/04	2046	06/08/2020			Bond Future	97.8672	97.8672	97.6298	97.6298	(0.243)	0.0000	0.0000	15,707
2020/06/04	2046	05/11/2020			Bond Future	97.1843	97.1843	96.9436	96.9436	(0.248)	0.0000	0.0000	0
2020/06/04	2046	04/02/2021			Bond Future	98.3524	98.3524	98.1085	98.1085	(0.248)	0.0000	0.0000	0
2020/06/04	2046	06/05/2021			Bond Future	97.7594	97.7594	97.5122	97.5122	(0.253)	0.0000	0.0000	0
2020/06/04	2050	06/08/2020			Bond Future	98.5632	98.5632	98.2073	98.2073	(0.361)	0.0000	0.0000	16,399
2020/06/04	2050	05/11/2020			Bond Future	99.6734	99.6734	99.3128	99.3128	(0.362)	0.0000	0.0000	0
2020/06/04	2050	04/02/2021			Bond Future	98.9616	98.9616	98.5964	98.5964	(0.369)	0.0000	0.0000	0
2020/06/04	2050	06/05/2021			Bond Future	100.1846	100.1846	99.8148	99.8148	(0.369)	0.0000	0.0000	0
2020/06/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	AL37	06/08/2020			Index Future	741.4460	741.4460	737.9130	737.9130	(0.477)	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
2020/06/04	AL37	05/11/2020			Index Future	749.6990	749.6990	746.1220	746.1220	(0.477)	0.0000	0.0000	0
2020/06/04	AL37	04/02/2021			Index Future	758.5250	758.5250	754.9030	754.9030	(0.478)	0.0000	0.0000	0
2020/06/04	AL37	06/05/2021			Index Future	767.7150	767.7150	764.0470	764.0470	(0.478)	0.0000	0.0000	0
2020/06/04	AL7T	06/08/2020			Index Future	833.3680	833.3680	830.2970	830.2970	(0.369)	0.0000	0.0000	0
2020/06/04	AL7T	05/11/2020			Index Future	842.6440	842.6440	839.5340	839.5340	(0.369)	0.0000	0.0000	0
2020/06/04	AL7T	04/02/2021			Index Future	852.5640	852.5640	849.4150	849.4150	(0.369)	0.0000	0.0000	0
2020/06/04	AL7T	06/05/2021			Index Future	862.8930	862.8930	859.7040	859.7040	(0.370)	0.0000	0.0000	0
2020/06/04	ALBI	06/08/2020			Index Future	726.4400	726.4400	725.0680	725.0680	(0.189)	0.0000	0.0000	212
2020/06/04	ALBI	05/11/2020			Index Future	734.5260	734.5260	733.1350	733.1350	(0.189)	0.0000	0.0000	0
2020/06/04	ALBI	04/02/2021			Index Future	743.1740	743.1740	741.7630	741.7630	(0.190)	0.0000	0.0000	0
2020/06/04	ALBI	06/05/2021			Index Future	752.1780	752.1780	750.7480	750.7480	(0.190)	0.0000	0.0000	0
2020/06/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	C208	31/03/2021			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
2020/06/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/06/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/04	ES33	06/08/2020			Bond Future	11.3860	76.9193	11.4090	76.7943	0.203	0.0000	0.0000	350
2020/06/04	ES33	05/11/2020			Bond Future	11.6198	73.9920	11.6440	73.8652	0.208	0.0000	0.0000	0
2020/06/04	ES33	04/02/2021			Bond Future	11.8633	74.8645	11.8885	74.7359	0.213	0.0000	0.0000	0
2020/06/04	ES33	06/05/2021			Bond Future	12.1083	71.9952	12.1346	71.8649	0.217	0.0000	0.0000	0
2020/06/04	ES42	06/08/2020			Bond Future	11.8849	76.3458	11.8824	76.3611	(0.021)	0.0000	0.0000	4,919
2020/06/04	ES42	05/11/2020			Bond Future	12.1129	72.9290	12.1103	72.9441	(0.021)	0.0000	0.0000	0
2020/06/04	ES42	04/02/2021			Bond Future	12.3428	73.7898	12.3401	73.8047	(0.021)	0.0000	0.0000	0
2020/06/04	ES42	06/05/2021			Bond Future	12.5833	70.4265	12.5805	70.4415	(0.022)	0.0000	0.0000	0
2020/06/04	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/04	GOVI	06/08/2020	728.12	Put	GOVI	98,690.0000	9.8690	112,470.0000	11.2470	13.963	0	0	0
2020/06/04	GOVI	06/08/2020			GOVI	718.2510	718.2510	716.8730	716.8730	(0.192)	0.0000	0.0000	1,033
2020/06/04	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/04	GOVI	06/08/2020	728.14	Put	GOVI	98,890.0000	9.8890	112,670.0000	11.2670	13.935	0	0	0
2020/06/04	GOVI	06/08/2020	728.13	Put	GOVI	98,790.0000	9.8790	112,570.0000	11.2570	13.949	0	0	0
2020/06/04	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/04	GOVI	05/11/2020	737.84	Put	GOVI	115,950.0000	11.5950	129,930.0000	12.9930	12.057	0	0	0

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2020/06/04	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/04	GOVI	05/11/2020			GOVI	726.2450	726.2450	724.8470	724.8470	(0.192)	0.0000	0.0000	0
2020/06/04	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/04	GOVI	05/11/2020	737.83	Put	GOVI	115,850.0000	11.5850	129,830.0000	12.9830	12.067	0	0	0
2020/06/04	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/04	GOVI	05/11/2020	737.85	Put	GOVI	116,050.0000	11.6050	130,030.0000	13.0030	12.047	0	0	0
2020/06/04	GOVI	04/02/2021	750.96	Put	GOVI	161,650.0000	16.1650	175,810.0000	17.5810	8.760	0	0	0
2020/06/04	GOVI	04/02/2021			GOVI	734.7950	734.7950	733.3790	733.3790	(0.193)	0.0000	0.0000	0
2020/06/04	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/04	GOVI	04/02/2021	750.95	Put	GOVI	161,550.0000	16.1550	175,710.0000	17.5710	8.765	0	0	0
2020/06/04	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/04	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/04	GOVI	04/02/2021	750.94	Put	GOVI	161,450.0000	16.1450	175,610.0000	17.5610	8.771	0	0	0
2020/06/04	GOVI	06/05/2021	678.67	Call	GOVI	650,280.0000	65.0280	635,920.0000	63.5920	(2.208)	0	0	0
2020/06/04	GOVI	06/05/2021			GOVI	743.6980	743.6980	742.2620	742.2620	(0.193)	0.0000	0.0000	0
2020/06/04	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/04	GOVI	06/05/2021	678.68	Call	GOVI	650,180.0000	65.0180	635,820.0000	63.5820	(2.209)	0	0	0
2020/06/04	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/04	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/04	GOVI	06/05/2021	678.69	Call	GOVI	650,080.0000	65.0080	635,720.0000	63.5720	(2.209)	0	0	0
2020/06/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/06/04	IGOV	06/08/2020			Index Future	255.9800	255.9800	255.8530	255.8530	(0.050)	0.0000	0.0000	1,132
2020/06/04	IGOV	05/11/2020			Index Future	258.8920	258.8920	258.7620	258.7620	(0.050)	0.0000	0.0000	47
2020/06/04	IGOV	04/02/2021			Index Future	262.0020	262.0020	261.8690	261.8690	(0.051)	0.0000	0.0000	0
2020/06/04	IGOV	06/05/2021			Index Future	265.2380	265.2380	265.1030	265.1030	(0.051)	0.0000	0.0000	0
2020/06/04	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/06/04	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/06/04	IS05	17/12/2020			Interest Rate Swap	94.0500	94.0500	94.0500	94.0500	0.000	0.0000	0.0000	0
2020/06/04	IS05	16/03/2021			Interest Rate Swap	92.3000	92.3000	92.3000	92.3000	0.000	0.0000	0.0000	0
2020/06/04	IS05	15/06/2021			Interest Rate Swap	90.5000	90.5000	90.5000	90.5000	0.000	0.0000	0.0000	0
2020/06/04	IS05	21/09/2021			Interest Rate Swap	89.5300	89.5300	89.5100	89.5100	(0.022)	0.0000	0.0000	0
2020/06/04	IS05	21/12/2021			Interest Rate Swap	90.8700	90.8700	90.8400	90.8400	(0.033)	0.0000	0.0000	51
2020/06/04	IS05	15/03/2022			Interest Rate Swap	90.3700	90.3700	90.3300	90.3300	(0.044)	0.0000	0.0000	0
2020/06/04	IS05	21/06/2022			Interest Rate Swap	90.5600	90.5600	90.5100	90.5100	(0.055)	0.0000	0.0000	0
2020/06/04	IS05	20/09/2022			Interest Rate Swap	93.7900	93.7900	93.7600	93.7600	(0.032)	0.0000	0.0000	0
2020/06/04	IS05	20/12/2022			Interest Rate Swap	94.4000	94.4000	94.4100	94.4100	0.011	0.0000	0.0000	0
2020/06/04	IS05	22/03/2023			Interest Rate Swap	86.9300	86.9300	86.9800	86.9800	0.058	0.0000	0.0000	0
2020/06/04	IS05	20/06/2023			Interest Rate Swap	92.5700	92.5700	92.6700	92.6700	0.108	0.0000	0.0000	0
2020/06/04	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/06/04	IS10	17/12/2025			Interest Rate Swap	81.5300	81.5300	81.9300	81.9300	0.491	0.0000	0.0000	0
2020/06/04	IS10	16/03/2026			Interest Rate Swap	78.1800	78.1800	78.5900	78.5900	0.524	0.0000	0.0000	0
2020/06/04	IS10	15/06/2026			Interest Rate Swap	76.7100	76.7100	77.1400	77.1400	0.561	0.0000	0.0000	0
2020/06/04	IS10	21/09/2026			Interest Rate Swap	78.8600	78.8600	79.3300	79.3300	0.596	0.0000	0.0000	0

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2020/06/04	IS10	21/12/2026			Interest Rate Swap	83.0000	83.0000	83.5100	83.5100	0.614	0.0000	0.0000	0
2020/06/04	IS10	15/03/2027			Interest Rate Swap	81.6500	81.6500	82.2000	82.2000	0.674	0.0000	0.0000	0
2020/06/04	IS10	21/06/2027			Interest Rate Swap	83.8000	83.8000	84.3800	84.3800	0.692	0.0000	0.0000	0
2020/06/04	IS10	20/09/2027			Interest Rate Swap	89.6000	89.6000	90.1800	90.1800	0.647	0.0000	0.0000	0
2020/06/04	IS10	20/12/2027			Interest Rate Swap	90.0000	90.0000	90.5900	90.5900	0.656	0.0000	0.0000	0
2020/06/04	IS10	22/03/2028			Interest Rate Swap	83.0700	83.0700	83.6800	83.6800	0.734	0.0000	0.0000	0
2020/06/04	IS10	20/06/2028			Interest Rate Swap	90.8800	90.8800	91.4800	91.4800	0.660	0.0000	0.0000	0
2020/06/04	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/06/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/06/04	R023	06/08/2020	7.26	Call	Bond Future	5,161.7200	5.1617	5,058.7700	5.0588	(1.994)	0	0	0
2020/06/04	R023	06/08/2020			Bond Future	5.0933	109.7542	5.1353	109.6511	0.824	0.0000	0.0000	26,721
2020/06/04	R023	06/08/2020	7.26	Put	Bond Future	0.9200	0.0009	1.0300	0.0010	11.957	0	0	0
2020/06/04	R023	06/08/2020	7.27	Call	Bond Future	5,184.7600	5.1848	5,081.8000	5.0818	(1.986)	0	0	0
2020/06/04	R023	06/08/2020	7.28	Put	Bond Future	0.8400	0.0008	0.9400	0.0009	11.905	0	0	0
2020/06/04	R023	06/08/2020	7.27	Put	Bond Future	0.8800	0.0009	0.9800	0.0010	11.364	0	0	0
2020/06/04	R023	06/08/2020	7.28	Call	Bond Future	5,207.7900	5.2078	5,104.8300	5.1048	(1.977)	0	0	0
2020/06/04	R023	05/11/2020	7.46	Put	Bond Future	19.1600	0.0192	21.0000	0.0210	9.603	0	0	0
2020/06/04	R023	05/11/2020	7.47	Put	Bond Future	18.7000	0.0187	20.5100	0.0205	9.679	0	0	0
2020/06/04	R023	05/11/2020			Bond Future	5.1649	107.0561	5.2121	106.9512	0.914	0.0000	0.0000	0
2020/06/04	R023	05/11/2020	7.46	Call	Bond Future	4,968.4900	4.9685	4,865.4900	4.8655	(2.073)	0	0	0
2020/06/04	R023	05/11/2020	7.47	Call	Bond Future	4,988.9500	4.9889	4,885.9200	4.8859	(2.065)	0	0	0
2020/06/04	R023	05/11/2020	7.45	Call	Bond Future	4,948.0400	4.9480	4,845.0800	4.8451	(2.081)	0	0	0
2020/06/04	R023	05/11/2020	7.45	Put	Bond Future	19.6200	0.0196	21.5000	0.0215	9.582	0	0	0
2020/06/04	R023	04/02/2021	6.34	Call	Bond Future	2,471.7700	2.4718	2,385.3600	2.3854	(3.496)	0	0	0
2020/06/04	R023	04/02/2021	6.32	Put	Bond Future	298.7400	0.2987	319.2400	0.3192	6.862	0	0	0
2020/06/04	R023	04/02/2021			Bond Future	5.2252	108.3177	5.2789	108.2112	1.028	0.0000	0.0000	0
2020/06/04	R023	04/02/2021	6.34	Put	Bond Future	290.7800	0.2908	310.8500	0.3109	6.902	0	0	0
2020/06/04	R023	04/02/2021	6.32	Call	Bond Future	2,441.1200	2.4411	2,355.1400	2.3551	(3.522)	0	0	0
2020/06/04	R023	04/02/2021	6.33	Put	Bond Future	294.7400	0.2947	315.0200	0.3150	6.881	0	0	0
2020/06/04	R023	04/02/2021	6.33	Call	Bond Future	2,456.4300	2.4564	2,370.2300	2.3702	(3.509)	0	0	0
2020/06/04	R023	06/05/2021	7.58	Call	Bond Future	4,023.6600	4.0237	3,922.8400	3.9228	(2.506)	0	0	0
2020/06/04	R023	06/05/2021			Bond Future	5.2700	105.7203	5.3317	105.6123	1.173	0.0000	0.0000	0
2020/06/04	R023	06/05/2021	7.56	Call	Bond Future	3,992.8500	3.9929	3,892.2100	3.8922	(2.521)	0	0	0
2020/06/04	R023	06/05/2021	7.56	Put	Bond Future	86.7100	0.0867	94.0800	0.0941	8.500	0	0	0
2020/06/04	R023	06/05/2021	7.58	Put	Bond Future	84.2600	0.0843	91.4500	0.0914	8.533	0	0	0
2020/06/04	R023	06/05/2021	7.57	Call	Bond Future	4,008.2500	4.0082	3,907.5200	3.9075	(2.513)	0	0	0
2020/06/04	R023	06/05/2021	7.57	Put	Bond Future	85.4800	0.0855	92.7600	0.0928	8.517	0	0	0
2020/06/04	R035	06/08/2020	9.92	Put	Bond Future	4,347.7400	4.3477	4,433.9000	4.4339	1.982	0	0	0
2020/06/04	R035	06/08/2020	10.45	Put	Bond Future	2,376.8500	2.3769	2,426.1700	2.4262	2.075	0	0	500
2020/06/04	R035	06/08/2020	9.67	Call	Bond Future	969.7900	0.9698	913.1300	0.9131	(5.843)	0	0	500
2020/06/04	R035	06/08/2020	9.00	Put	Bond Future	10,031.0800	10.0311	10,171.6300	10.1716	1.401	0	0	0
2020/06/04	R035	06/08/2020			Bond Future	10.3242	93.1788	10.3477	93.0177	0.228	0.0000	0.0000	100,924
2020/06/04	R035	06/08/2020	9.92	Call	Bond Future	1,514.1700	1.5142	1,439.2500	1.4393	(4.948)	0	0	0
2020/06/04	R035	06/08/2020	9.09	Put	Bond Future	9,374.5000	9.3745	9,511.4200	9.5114	1.461	0	0	0
2020/06/04	R035	06/08/2020	9.09	Call	Bond Future	297.1600	0.2972	273.0000	0.2730	(8.130)	0	0	500

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
2020/06/04	R035	06/08/2020	9.67	Put	Bond Future	5,622.1300	5.6221	5,726.5500	5.7265	1.857	0	0	0
2020/06/04	R035	06/08/2020	9.00	Call	Bond Future	240.3100	0.2403	219.7800	0.2198	(8.543)	0	0	24,761
2020/06/04	R035	06/08/2020	9.93	Call	Bond Future	1,540.0500	1.5400	1,464.3700	1.4644	(4.914)	0	0	0
2020/06/04	R035	06/08/2020	9.91	Put	Bond Future	4,393.8900	4.3939	4,480.8000	4.4808	1.978	0	0	0
2020/06/04	R035	06/08/2020	10.45	Call	Bond Future	3,232.8800	3.2329	3,121.1200	3.1211	(3.457)	0	0	0
2020/06/04	R035	06/08/2020	9.93	Put	Bond Future	4,301.9300	4.3019	4,387.3300	4.3873	1.985	0	0	0
2020/06/04	R035	06/08/2020	9.91	Call	Bond Future	1,488.5600	1.4886	1,414.3900	1.4144	(4.983)	0	0	0
2020/06/04	R035	06/08/2020	8.75	Put	Bond Future	11,939.3100	11.9393	12,087.9800	12.0880	1.245	0	0	0
2020/06/04	R035	06/08/2020	8.75	Call	Bond Future	127.4700	0.1275	115.0600	0.1151	(9.736)	0	0	3,000
2020/06/04	R035	05/11/2020	10.34	Put	Bond Future	4,902.5500	4.9025	4,974.2000	4.9742	1.461	0	0	0
2020/06/04	R035	05/11/2020			Bond Future	10.5131	89.7309	10.5376	89.5674	0.234	0.0000	0.0000	0
2020/06/04	R035	05/11/2020	10.33	Call	Bond Future	3,705.7300	3.7057	3,614.3500	3.6144	(2.466)	0	0	0
2020/06/04	R035	05/11/2020	10.33	Put	Bond Future	4,938.6000	4.9386	5,010.6800	5.0107	1.460	0	0	0
2020/06/04	R035	05/11/2020	10.34	Call	Bond Future	3,737.6800	3.7377	3,645.8700	3.6459	(2.456)	0	0	0
2020/06/04	R035	05/11/2020	10.32	Call	Bond Future	3,674.1500	3.6742	3,583.2000	3.5832	(2.475)	0	0	0
2020/06/04	R035	05/11/2020	10.32	Put	Bond Future	4,975.1000	4.9751	5,047.6100	5.0476	1.457	0	0	0
2020/06/04	R035	04/02/2021	11.14	Put	Bond Future	3,787.2800	3.7873	3,841.8200	3.8418	1.440	0	0	650
2020/06/04	R035	04/02/2021	10.04	Put	Bond Future	7,473.4600	7.4735	7,567.0100	7.5670	1.252	0	0	0
2020/06/04	R035	04/02/2021	10.14	Put	Bond Future	7,048.8700	7.0489	7,138.5300	7.1385	1.272	0	0	650
2020/06/04	R035	04/02/2021	10.05	Call	Bond Future	3,001.5000	3.0015	2,929.0000	2.9290	(2.415)	0	0	0
2020/06/04	R035	04/02/2021			Bond Future	10.7090	90.7886	10.7346	90.6230	0.239	0.0000	0.0000	0
2020/06/04	R035	04/02/2021	10.06	Call	Bond Future	3,028.0300	3.0280	2,955.1300	2.9551	(2.408)	0	0	0
2020/06/04	R035	04/02/2021	10.06	Put	Bond Future	7,387.0500	7.3871	7,479.8200	7.4798	1.256	0	0	0
2020/06/04	R035	04/02/2021	10.14	Call	Bond Future	3,244.1500	3.2442	3,168.1400	3.1681	(2.343)	0	0	0
2020/06/04	R035	04/02/2021	11.14	Call	Bond Future	6,515.9600	6.5160	6,404.8300	6.4048	(1.706)	0	0	0
2020/06/04	R035	04/02/2021	10.04	Call	Bond Future	2,975.1000	2.9751	2,902.9800	2.9030	(2.424)	0	0	0
2020/06/04	R035	04/02/2021	10.05	Put	Bond Future	7,430.1500	7.4301	7,523.3200	7.5233	1.254	0	0	0
2020/06/04	R035	06/05/2021	10.24	Put	Bond Future	8,250.5300	8.2505	8,340.8600	8.3409	1.095	0	0	0
2020/06/04	R035	06/05/2021	12.35	Put	Bond Future	2,699.6400	2.6996	2,735.4800	2.7355	1.328	0	0	0
2020/06/04	R035	06/05/2021	12.37	Call	Bond Future	11,236.7600	11.2368	11,104.3200	11.1043	(1.179)	0	0	0
2020/06/04	R035	06/05/2021			Bond Future	10.9018	87.4114	10.9285	87.2434	0.245	0.0000	0.0000	0
2020/06/04	R035	06/05/2021	12.35	Call	Bond Future	11,163.0300	11.1630	11,030.9600	11.0310	(1.183)	0	0	0
2020/06/04	R035	06/05/2021	12.37	Put	Bond Future	2,665.3200	2.6653	2,700.7900	2.7008	1.331	0	0	0
2020/06/04	R035	06/05/2021	10.24	Call	Bond Future	3,923.5200	3.9235	3,845.9400	3.8459	(1.977)	0	0	793
2020/06/04	R035	06/05/2021	12.36	Put	Bond Future	2,682.4400	2.6824	2,718.0900	2.7181	1.329	0	0	0
2020/06/04	R035	06/05/2021	12.02	Call	Bond Future	9,967.8200	9.9678	9,842.2500	9.8423	(1.260)	0	0	0
2020/06/04	R035	06/05/2021	12.02	Put	Bond Future	3,320.4100	3.3204	3,362.7500	3.3627	1.275	0	0	793
2020/06/04	R035	06/05/2021	11.32	Call	Bond Future	7,294.9600	7.2950	7,185.5200	7.1855	(1.500)	0	0	0
2020/06/04	R035	06/05/2021	11.32	Put	Bond Future	4,715.8500	4.7158	4,774.3200	4.7743	1.240	0	0	793
2020/06/04	R035	06/05/2021	12.36	Call	Bond Future	11,199.8800	11.1999	11,067.6200	11.0676	(1.181)	0	0	0
2020/06/04	R186	06/08/2020	8.38	Put	Bond Future	265.3500	0.2654	330.2500	0.3302	24.458	0	0	0
2020/06/04	R186	06/08/2020	9.00	Call	Bond Future	8,793.0900	8.7931	8,222.3600	8.2224	(6.491)	0	0	900
2020/06/04	R186	06/08/2020	8.00	Call	Bond Future	4,158.6700	4.1587	3,693.1800	3.6932	(11.193)	0	0	900
2020/06/04	R186	06/08/2020	8.25	Call	Bond Future	5,260.8300	5.2608	4,754.6600	4.7547	(9.621)	0	0	0
2020/06/04	R186	06/08/2020			Bond Future	7.3311	117.3495	7.4382	116.7621	1.461	0.0000	0.0000	79,203
2020/06/04	R186	06/08/2020	8.37	Call	Bond Future	5,811.5000	5.8115	5,290.1600	5.2902	(8.971)	0	0	0
2020/06/04	R186	06/08/2020	8.37	Put	Bond Future	270.6700	0.2707	336.7200	0.3367	24.402	0	0	0

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2020/06/04	R186	06/08/2020	9.00	Put	Bond Future	55.7600	0.0558	72.4200	0.0724	29.878	0	0	0
2020/06/04	R186	06/08/2020	8.38	Call	Bond Future	5,857.8600	5.8579	5,335.3700	5.3354	(8.919)	0	0	0
2020/06/04	R186	06/08/2020	8.00	Put	Bond Future	551.8400	0.5518	673.7400	0.6737	22.090	0	0	0
2020/06/04	R186	06/08/2020	8.25	Put	Bond Future	342.5700	0.3426	423.7900	0.4238	23.709	0	0	0
2020/06/04	R186	06/08/2020	8.36	Call	Bond Future	5,765.2100	5.7652	5,245.0300	5.2450	(9.023)	0	0	0
2020/06/04	R186	06/08/2020	8.36	Put	Bond Future	276.0900	0.2761	343.3000	0.3433	24.344	0	0	0
2020/06/04	R186	05/11/2020	8.00	Put	Bond Future	1,582.5700	1.5826	1,783.5100	1.7835	12.697	0	0	0
2020/06/04	R186	05/11/2020	8.65	Call	Bond Future	6,728.1400	6.7281	6,247.0000	6.2470	(7.151)	0	0	0
2020/06/04	R186	05/11/2020	8.64	Put	Bond Future	791.0700	0.7911	905.6800	0.9057	14.488	0	0	0
2020/06/04	R186	05/11/2020			Bond Future	7.4828	118.6430	7.5960	118.0484	1.513	0.0000	0.0000	0
2020/06/04	R186	05/11/2020	7.00	Put	Bond Future	4,116.9700	4.1170	4,501.2600	4.5013	9.334	0	0	0
2020/06/04	R186	05/11/2020	7.00	Call	Bond Future	1,537.0400	1.5370	1,326.7400	1.3267	(13.682)	0	0	1,200
2020/06/04	R186	05/11/2020	8.66	Call	Bond Future	6,767.2100	6.7672	6,284.9100	6.2849	(7.127)	0	0	0
2020/06/04	R186	05/11/2020	8.66	Put	Bond Future	770.6100	0.7706	882.9000	0.8829	14.572	0	0	0
2020/06/04	R186	05/11/2020	8.00	Call	Bond Future	4,267.6400	4.2676	3,873.9900	3.8740	(9.224)	0	0	1,200
2020/06/04	R186	05/11/2020	7.84	Put	Bond Future	1,861.4700	1.8615	2,089.0400	2.0890	12.225	0	0	0
2020/06/04	R186	05/11/2020	9.26	Put	Bond Future	328.9900	0.3290	385.3300	0.3853	17.125	0	0	3,500
2020/06/04	R186	05/11/2020	8.65	Put	Bond Future	780.7800	0.7808	894.2300	0.8942	14.530	0	0	0
2020/06/04	R186	05/11/2020	8.64	Call	Bond Future	6,689.1600	6.6892	6,209.1800	6.2092	(7.175)	0	0	0
2020/06/04	R186	05/11/2020	7.84	Call	Bond Future	3,724.5400	3.7245	3,357.5200	3.3575	(9.854)	0	0	3,500
2020/06/04	R186	05/11/2020	8.34	Put	Bond Future	1,117.8900	1.1179	1,269.4400	1.2694	13.557	0	0	0
2020/06/04	R186	05/11/2020	8.34	Call	Bond Future	5,524.6500	5.5247	5,081.6100	5.0816	(8.019)	0	0	3,500
2020/06/04	R186	05/11/2020	9.26	Call	Bond Future	9,228.7500	9.2288	8,690.5000	8.6905	(5.832)	0	0	0
2020/06/04	R186	04/02/2021	8.15	Call	Bond Future	4,517.8000	4.5178	4,133.7000	4.1337	(8.502)	0	0	0
2020/06/04	R186	04/02/2021			Bond Future	7.6360	114.7577	7.7559	114.1557	1.570	0.0000	0.0000	0
2020/06/04	R186	04/02/2021	8.15	Put	Bond Future	1,964.2100	1.9642	2,182.1200	2.1821	11.094	0	0	0
2020/06/04	R186	04/02/2021	8.16	Call	Bond Future	4,550.5100	4.5505	4,165.0100	4.1650	(8.472)	0	0	0
2020/06/04	R186	04/02/2021	8.17	Put	Bond Future	1,931.8500	1.9319	2,146.9600	2.1470	11.135	0	0	0
2020/06/04	R186	04/02/2021	8.16	Put	Bond Future	1,947.9700	1.9480	2,164.4800	2.1645	11.115	0	0	0
2020/06/04	R186	04/02/2021	8.17	Call	Bond Future	4,583.3200	4.5833	4,196.4200	4.1964	(8.441)	0	0	0
2020/06/04	R186	06/05/2021	10.76	Put	Bond Future	291.2400	0.2912	332.6200	0.3326	14.208	0	0	0
2020/06/04	R186	06/05/2021	10.77	Call	Bond Future	13,510.9700	13.5110	12,942.4000	12.9424	(4.208)	0	0	0
2020/06/04	R186	06/05/2021			Bond Future	7.7969	116.1505	7.9240	115.5410	1.630	0.0000	0.0000	0
2020/06/04	R186	06/05/2021	10.78	Call	Bond Future	13,548.8300	13.5488	12,979.8800	12.9799	(4.199)	0	0	0
2020/06/04	R186	06/05/2021	10.78	Put	Bond Future	284.8700	0.2849	325.4800	0.3255	14.256	0	0	0
2020/06/04	R186	06/05/2021	10.76	Call	Bond Future	13,473.1200	13.4731	12,904.9400	12.9049	(4.217)	0	0	0
2020/06/04	R186	06/05/2021	10.77	Put	Bond Future	288.0400	0.2880	329.0300	0.3290	14.231	0	0	0
2020/06/04	R197	06/08/2020			Bond Future	307.3447	307.3447	307.4180	307.4180	0.024	0.0000	0.0000	2,549
2020/06/04	R197	05/11/2020			Bond Future	310.8061	310.8061	310.8783	310.8783	0.023	0.0000	0.0000	0
2020/06/04	R197	04/02/2021			Bond Future	306.6050	306.6050	306.6771	306.6771	0.024	0.0000	0.0000	0
2020/06/04	R197	06/05/2021			Bond Future	310.3946	310.3946	310.4669	310.4669	0.023	0.0000	0.0000	0
2020/06/04	R202	06/08/2020			Bond Future	214.5090	214.5090	214.6480	214.6480	0.065	0.0000	0.0000	7,794
2020/06/04	R202	05/11/2020			Bond Future	216.9247	216.9247	217.0641	217.0641	0.064	0.0000	0.0000	0
2020/06/04	R202	04/02/2021			Bond Future	215.3162	215.3162	215.4565	215.4565	0.065	0.0000	0.0000	0
2020/06/04	R202	06/05/2021			Bond Future	217.9769	217.9769	218.1184	218.1184	0.065	0.0000	0.0000	0

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2020/06/04	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/04	R208	06/08/2020			Bond Future	3.3309	104.5930	3.3334	104.5913	0.077	0.0000	0.0000	23,391
2020/06/04	R208	06/08/2020	5.56	Call	Bond Future	1,399.5000	1.3995	1,397.8800	1.3979	(0.116)	0	0	0
2020/06/04	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/04	R208	06/08/2020	5.57	Call	Bond Future	1,405.7000	1.4057	1,404.0800	1.4041	(0.115)	0	0	0
2020/06/04	R208	06/08/2020	5.55	Call	Bond Future	1,393.3000	1.3933	1,391.6800	1.3917	(0.116)	0	0	0
2020/06/04	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/04	R208	05/11/2020	4.78	Call	Bond Future	853.3600	0.8534	851.1000	0.8511	(0.265)	0	0	0
2020/06/04	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/04	R208	05/11/2020			Bond Future	2.5819	102.3541	2.5877	102.3519	0.223	0.0000	0.0000	0
2020/06/04	R208	05/11/2020	4.79	Call	Bond Future	857.2100	0.8572	854.9500	0.8550	(0.264)	0	0	0
2020/06/04	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/04	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/04	R208	05/11/2020	4.77	Call	Bond Future	849.5100	0.8495	847.2500	0.8472	(0.266)	0	0	0
2020/06/04	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/04	R209	06/08/2020	5.55	Put	Bond Future	38,225.6100	38.2256	38,365.3500	38.3653	0.366	0	0	0
2020/06/04	R209	06/08/2020			Bond Future	10.2701	71.3075	10.2938	71.1678	0.231	0.0000	0.0000	63,099
2020/06/04	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/04	R209	06/08/2020	5.57	Put	Bond Future	38,008.8000	38.0088	38,148.5400	38.1485	0.368	0	0	0
2020/06/04	R209	06/08/2020	5.56	Put	Bond Future	38,117.1300	38.1171	38,256.8700	38.2569	0.367	0	0	0
2020/06/04	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/04	R209	05/11/2020	10.02	Call	Bond Future	2,779.7100	2.7797	2,707.5100	2.7075	(2.597)	0	0	0
2020/06/04	R209	05/11/2020			Bond Future	10.4377	68.9531	10.4623	68.8115	0.236	0.0000	0.0000	0
2020/06/04	R209	05/11/2020	10.00	Call	Bond Future	2,730.5700	2.7306	2,659.1100	2.6591	(2.617)	0	0	0
2020/06/04	R209	05/11/2020	10.00	Put	Bond Future	5,322.9700	5.3230	5,393.1800	5.3932	1.319	0	0	0
2020/06/04	R209	05/11/2020	10.02	Put	Bond Future	5,250.6000	5.2506	5,320.0700	5.3201	1.323	0	0	0
2020/06/04	R209	05/11/2020	10.01	Call	Bond Future	2,754.9900	2.7550	2,683.1600	2.6832	(2.607)	0	0	0
2020/06/04	R209	05/11/2020	10.01	Put	Bond Future	5,286.6000	5.2866	5,356.4400	5.3564	1.321	0	0	0
2020/06/04	R209	04/02/2021	10.12	Put	Bond Future	5,993.7100	5.9937	6,067.2000	6.0672	1.226	0	0	0
2020/06/04	R209	04/02/2021			Bond Future	10.6071	69.7662	10.6326	69.6226	0.241	0.0000	0.0000	0
2020/06/04	R209	04/02/2021	10.11	Call	Bond Future	3,145.0700	3.1451	3,075.2600	3.0753	(2.220)	0	0	0
2020/06/04	R209	04/02/2021	10.11	Put	Bond Future	6,029.1600	6.0292	6,102.9700	6.1030	1.224	0	0	0
2020/06/04	R209	04/02/2021	10.12	Call	Bond Future	3,169.3700	3.1694	3,099.2400	3.0992	(2.213)	0	0	0
2020/06/04	R209	04/02/2021	10.10	Call	Bond Future	3,120.6500	3.1206	3,051.1600	3.0512	(2.227)	0	0	0
2020/06/04	R209	04/02/2021	10.10	Put	Bond Future	6,064.5600	6.0646	6,138.6900	6.1387	1.222	0	0	0
2020/06/04	R209	06/05/2021	12.23	Put	Bond Future	2,510.7800	2.5108	2,541.7500	2.5418	1.233	0	0	0
2020/06/04	R209	06/05/2021	12.22	Call	Bond Future	9,811.7200	9.8117	9,697.3500	9.6974	(1.166)	0	0	0
2020/06/04	R209	06/05/2021			Bond Future	10.7791	67.4710	10.8056	67.3255	0.246	0.0000	0.0000	0
2020/06/04	R209	06/05/2021	12.23	Call	Bond Future	9,842.6800	9.8427	9,728.1500	9.7282	(1.164)	0	0	0
2020/06/04	R209	06/05/2021	12.22	Put	Bond Future	2,526.2200	2.5262	2,557.3500	2.5574	1.232	0	0	0
2020/06/04	R209	06/05/2021	12.24	Call	Bond Future	9,873.6600	9.8737	9,758.9900	9.7590	(1.161)	0	0	0
2020/06/04	R209	06/05/2021	12.24	Put	Bond Future	2,495.4000	2.4954	2,526.2300	2.5262	1.235	0	0	0
2020/06/04	R210	06/08/2020			Bond Future	187.2781	187.2781	187.2989	187.2989	0.011	0.0000	0.0000	1,929
2020/06/04	R210	05/11/2020			Bond Future	186.6810	186.6810	186.7010	186.7010	0.011	0.0000	0.0000	0
2020/06/04	R210	04/02/2021			Bond Future	188.9248	188.9248	188.9442	188.9442	0.010	0.0000	0.0000	0
2020/06/04	R210	06/05/2021			Bond Future	188.5176	188.5176	188.5370	188.5370	0.010	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
2020/06/04	R212	06/08/2020			Bond Future	166.0017	166.0017	166.2000	166.2000	0.119	0.0000	0.0000	6,744
2020/06/04	R212	05/11/2020			Bond Future	167.8719	167.8719	168.0715	168.0715	0.119	0.0000	0.0000	0
2020/06/04	R212	04/02/2021			Bond Future	167.5683	167.5683	167.7696	167.7696	0.120	0.0000	0.0000	0
2020/06/04	R212	06/05/2021			Bond Future	169.6392	169.6392	169.8426	169.8426	0.120	0.0000	0.0000	0
2020/06/04	R213	06/08/2020	9.31	Call	Bond Future	2,548.7300	2.5487	2,357.6700	2.3577	(7.496)	0	0	0
2020/06/04	R213	06/08/2020			Bond Future	9.2398	88.2389	9.2943	87.9132	0.591	0.0000	0.0000	17,346
2020/06/04	R213	06/08/2020	9.29	Call	Bond Future	2,484.3900	2.4844	2,295.9800	2.2960	(7.584)	0	0	0
2020/06/04	R213	06/08/2020	9.29	Put	Bond Future	2,184.5200	2.1845	2,321.7500	2.3218	6.282	0	0	0
2020/06/04	R213	06/08/2020	9.31	Put	Bond Future	2,129.9000	2.1299	2,264.4800	2.2645	6.319	0	0	0
2020/06/04	R213	06/08/2020	9.30	Call	Bond Future	2,516.4600	2.5165	2,326.7200	2.3267	(7.540)	0	0	0
2020/06/04	R213	06/08/2020	9.30	Put	Bond Future	2,157.0800	2.1571	2,292.9800	2.2930	6.300	0	0	0
2020/06/04	R213	05/11/2020	9.60	Put	Bond Future	3,018.8900	3.0189	3,151.6800	3.1517	4.399	0	0	0
2020/06/04	R213	05/11/2020	9.59	Call	Bond Future	4,092.1800	4.0922	3,896.0600	3.8961	(4.793)	0	0	0
2020/06/04	R213	05/11/2020			Bond Future	9.4084	85.6818	9.4652	85.3521	0.604	0.0000	0.0000	0
2020/06/04	R213	05/11/2020	9.60	Call	Bond Future	4,124.3400	4.1243	3,927.3900	3.9274	(4.775)	0	0	0
2020/06/04	R213	05/11/2020	9.59	Put	Bond Future	3,043.9600	3.0440	3,177.5800	3.1776	4.390	0	0	0
2020/06/04	R213	05/11/2020	9.61	Call	Bond Future	4,156.6200	4.1566	3,958.8300	3.9588	(4.758)	0	0	0
2020/06/04	R213	05/11/2020	9.61	Put	Bond Future	2,993.9900	2.9940	3,125.9400	3.1259	4.407	0	0	0
2020/06/04	R213	04/02/2021	9.40	Call	Bond Future	3,526.7900	3.5268	3,359.9700	3.3600	(4.730)	0	0	0
2020/06/04	R213	04/02/2021	9.39	Put	Bond Future	4,598.8900	4.5989	4,766.7900	4.7668	3.651	0	0	0
2020/06/04	R213	04/02/2021			Bond Future	9.5827	86.6916	9.6418	86.3577	0.618	0.0000	0.0000	0
2020/06/04	R213	04/02/2021	9.41	Call	Bond Future	3,553.9000	3.5539	3,386.3000	3.3863	(4.716)	0	0	0
2020/06/04	R213	04/02/2021	9.41	Put	Bond Future	4,538.2900	4.5383	4,704.6400	4.7046	3.665	0	0	0
2020/06/04	R213	04/02/2021	9.40	Put	Bond Future	4,568.6500	4.5687	4,735.7800	4.7358	3.658	0	0	0
2020/06/04	R213	04/02/2021	9.39	Call	Bond Future	3,499.5000	3.4995	3,333.4500	3.3335	(4.745)	0	0	0
2020/06/04	R213	06/05/2021	11.91	Put	Bond Future	1,233.8400	1.2338	1,286.2500	1.2863	4.248	0	0	0
2020/06/04	R213	06/05/2021			Bond Future	9.7546	84.2107	9.8162	83.8724	0.632	0.0000	0.0000	0
2020/06/04	R213	06/05/2021	11.90	Call	Bond Future	12,027.7500	12.0278	11,742.2600	11.7423	(2.374)	0	0	0
2020/06/04	R213	06/05/2021	11.90	Put	Bond Future	1,243.3600	1.2434	1,296.1100	1.2961	4.243	0	0	0
2020/06/04	R213	06/05/2021	11.91	Call	Bond Future	12,064.0100	12.0640	11,778.1800	11.7782	(2.369)	0	0	0
2020/06/04	R213	06/05/2021	11.89	Call	Bond Future	11,991.5200	11.9915	11,706.3600	11.7064	(2.378)	0	0	0
2020/06/04	R213	06/05/2021	11.89	Put	Bond Future	1,252.9500	1.2530	1,306.0300	1.3060	4.236	0	0	0
2020/06/04	R214	06/08/2020	9.98	Put	Bond Future	5,225.8000	5.2258	5,200.5500	5.2005	(0.483)	0	0	0
2020/06/04	R214	06/08/2020	9.97	Call	Bond Future	1,054.3400	1.0543	1,040.5900	1.0406	(1.304)	0	0	0
2020/06/04	R214	06/08/2020			Bond Future	10.6441	68.5957	10.6422	68.6072	(0.018)	0.0000	0.0000	21,224
2020/06/04	R214	06/08/2020	9.98	Call	Bond Future	1,070.3100	1.0703	1,056.5000	1.0565	(1.290)	0	0	0
2020/06/04	R214	06/08/2020	9.97	Put	Bond Future	5,275.5500	5.2755	5,250.3600	5.2504	(0.477)	0	0	0
2020/06/04	R214	06/08/2020	9.99	Call	Bond Future	1,086.4500	1.0864	1,072.5800	1.0726	(1.277)	0	0	0
2020/06/04	R214	06/08/2020	9.99	Put	Bond Future	5,176.3200	5.1763	5,151.0100	5.1510	(0.489)	0	0	0
2020/06/04	R214	05/11/2020	10.26	Put	Bond Future	5,909.0400	5.9090	5,890.0600	5.8901	(0.321)	0	0	0
2020/06/04	R214	05/11/2020			Bond Future	10.8121	66.0743	10.8102	66.0854	(0.018)	0.0000	0.0000	0
2020/06/04	R214	05/11/2020	10.25	Call	Bond Future	2,545.4600	2.5455	2,537.6300	2.5376	(0.308)	0	0	0
2020/06/04	R214	05/11/2020	10.25	Put	Bond Future	5,948.3700	5.9484	5,929.3800	5.9294	(0.319)	0	0	0
2020/06/04	R214	05/11/2020	10.26	Call	Bond Future	2,569.1200	2.5691	2,561.3000	2.5613	(0.304)	0	0	0
2020/06/04	R214	05/11/2020	10.24	Call	Bond Future	2,522.7400	2.5227	2,514.9100	2.5149	(0.310)	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
2020/06/04	R214	05/11/2020	10.24	Put	Bond Future	5,988.7400	5.9887	5,969.7500	5.9698	(0.317)	0	0	0
2020/06/04	R214	04/02/2021	10.33	Call	Bond Future	2,955.3600	2.9554	2,950.9100	2.9509	(0.151)	0	0	0
2020/06/04	R214	04/02/2021			Bond Future	10.9853	66.8531	10.9833	66.8643	(0.018)	0.0000	0.0000	0
2020/06/04	R214	04/02/2021	10.31	Call	Bond Future	2,908.8500	2.9088	2,904.3800	2.9044	(0.154)	0	0	0
2020/06/04	R214	04/02/2021	10.31	Put	Bond Future	6,924.8200	6.9248	6,909.2400	6.9092	(0.225)	0	0	0
2020/06/04	R214	04/02/2021	10.33	Put	Bond Future	6,846.7100	6.8467	6,831.1500	6.8312	(0.227)	0	0	0
2020/06/04	R214	04/02/2021	10.32	Call	Bond Future	2,932.0500	2.9320	2,927.5900	2.9276	(0.152)	0	0	0
2020/06/04	R214	04/02/2021	10.32	Put	Bond Future	6,885.6700	6.8857	6,870.1000	6.8701	(0.226)	0	0	0
2020/06/04	R214	06/05/2021	12.26	Call	Bond Future	8,951.5200	8.9515	8,951.4700	8.9515	(0.001)	0	0	0
2020/06/04	R214	06/05/2021	12.25	Put	Bond Future	3,304.3100	3.3043	3,293.1700	3.2932	(0.337)	0	0	0
2020/06/04	R214	06/05/2021			Bond Future	11.1547	64.3840	11.1528	64.3951	(0.018)	0.0000	0.0000	0
2020/06/04	R214	06/05/2021	12.27	Call	Bond Future	8,980.5300	8.9805	8,980.5100	8.9805	0.000	0	0	0
2020/06/04	R214	06/05/2021	12.27	Put	Bond Future	3,267.3600	3.2674	3,256.2800	3.2563	(0.339)	0	0	0
2020/06/04	R214	06/05/2021	12.26	Put	Bond Future	3,285.7900	3.2858	3,274.6800	3.2747	(0.338)	0	0	0
2020/06/04	R214	06/05/2021	12.25	Call	Bond Future	8,922.5300	8.9225	8,922.4500	8.9225	(0.001)	0	0	0
2020/06/04	R248	06/08/2020	10.20	Call	Bond Future	1,099.7200	1.0997	1,105.5200	1.1055	0.527	0	0	0
2020/06/04	R248	06/08/2020	11.80	Call	Bond Future	7,526.5100	7.5265	7,581.7700	7.5818	0.734	0	0	470
2020/06/04	R248	06/08/2020	12.75	Call	Bond Future	12,393.1100	12.3931	12,470.8800	12.4709	0.628	0	0	814
2020/06/04	R248	06/08/2020	10.35	Call	Bond Future	1,449.2500	1.4493	1,458.3200	1.4583	0.626	0	0	640
2020/06/04	R248	06/08/2020	11.85	Put	Bond Future	873.0400	0.8730	839.5100	0.8395	(3.841)	0	0	0
2020/06/04	R248	06/08/2020	9.00	Put	Bond Future	15,681.8900	15.6819	15,590.7900	15.5908	(0.581)	0	0	0
2020/06/04	R248	06/08/2020			Bond Future	10.8295	85.7630	10.8173	85.8531	(0.113)	0.0000	0.0000	86,488
2020/06/04	R248	06/08/2020	10.18	Call	Bond Future	1,061.0100	1.0610	1,066.4200	1.0664	0.510	0	0	0
2020/06/04	R248	06/08/2020	10.18	Put	Bond Future	6,077.4200	6.0774	5,992.6800	5.9927	(1.394)	0	0	0
2020/06/04	R248	06/08/2020	10.35	Put	Bond Future	5,101.5800	5.1016	5,020.5000	5.0205	(1.589)	0	0	0
2020/06/04	R248	06/08/2020	11.85	Call	Bond Future	7,785.5000	7.7855	7,842.1200	7.8421	0.727	0	0	0
2020/06/04	R248	06/08/2020	11.15	Put	Bond Future	2,049.5800	2.0496	1,993.9700	1.9940	(2.713)	0	0	0
2020/06/04	R248	06/08/2020	11.15	Call	Bond Future	4,339.5000	4.3395	4,374.0400	4.3740	0.796	0	0	0
2020/06/04	R248	06/08/2020	10.85	Put	Bond Future	2,947.4400	2.9474	2,881.1900	2.8812	(2.248)	0	0	0
2020/06/04	R248	06/08/2020	10.85	Call	Bond Future	3,097.0600	3.0971	3,120.9600	3.1210	0.772	0	0	640
2020/06/04	R248	06/08/2020	9.25	Put	Bond Future	13,322.8400	13.3228	13,231.4900	13.2315	(0.686)	0	0	0
2020/06/04	R248	06/08/2020	9.25	Call	Bond Future	127.1600	0.1272	125.9600	0.1260	(0.944)	0	0	20,640
2020/06/04	R248	06/08/2020	10.20	Put	Bond Future	5,953.6900	5.9537	5,869.3400	5.8693	(1.417)	0	0	0
2020/06/04	R248	06/08/2020	11.80	Put	Bond Future	928.0400	0.9280	893.1500	0.8931	(3.760)	0	0	0
2020/06/04	R248	06/08/2020	12.75	Put	Bond Future	212.0800	0.2121	199.7000	0.1997	(5.837)	0	0	0
2020/06/04	R248	06/08/2020	9.00	Call	Bond Future	60.2500	0.0603	59.3000	0.0593	(1.577)	0	0	3,000
2020/06/04	R248	06/08/2020	10.19	Call	Bond Future	1,080.1800	1.0802	1,085.7900	1.0858	0.519	0	0	0
2020/06/04	R248	06/08/2020	10.19	Put	Bond Future	6,015.3100	6.0153	5,930.7700	5.9308	(1.405)	0	0	0
2020/06/04	R248	06/08/2020	12.25	Put	Bond Future	492.1300	0.4921	469.3200	0.4693	(4.635)	0	0	0
2020/06/04	R248	06/08/2020	12.25	Call	Bond Future	9,833.2400	9.8332	9,900.5800	9.9006	0.685	0	0	814
2020/06/04	R248	06/08/2020	11.10	Put	Bond Future	2,180.2900	2.1803	2,122.8900	2.1229	(2.633)	0	0	0
2020/06/04	R248	06/08/2020	11.10	Call	Bond Future	4,120.4700	4.1205	4,153.2200	4.1532	0.795	0	0	470
2020/06/04	R248	05/11/2020	10.02	Put	Bond Future	9,298.3000	9.2983	9,220.8100	9.2208	(0.833)	0	0	0
2020/06/04	R248	05/11/2020	10.03	Call	Bond Future	1,723.3100	1.7233	1,736.6300	1.7366	0.773	0	0	0
2020/06/04	R248	05/11/2020			Bond Future	11.0051	82.2963	10.9924	82.3870	(0.115)	0.0000	0.0000	0
2020/06/04	R248	05/11/2020	11.00	Put	Bond Future	4,705.0900	4.7051	4,647.2600	4.6473	(1.229)	0	0	0
2020/06/04	R248	05/11/2020	11.00	Call	Bond Future	4,668.6000	4.6686	4,701.4000	4.7014	0.703	0	0	800

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
2020/06/04	R248	05/11/2020	10.00	Put	Bond Future	9,420.3000	9.4203	9,342.4800	9.3425	(0.826)	0	0	0
2020/06/04	R248	05/11/2020	10.00	Call	Bond Future	1,655.2900	1.6553	1,668.1000	1.6681	0.774	0	0	800
2020/06/04	R248	05/11/2020	10.04	Call	Bond Future	1,746.2200	1.7462	1,759.7100	1.7597	0.773	0	0	0
2020/06/04	R248	05/11/2020	10.04	Put	Bond Future	9,177.5500	9.1775	9,100.4100	9.1004	(0.841)	0	0	0
2020/06/04	R248	05/11/2020	10.02	Call	Bond Future	1,700.4000	1.7004	1,713.5400	1.7135	0.773	0	0	0
2020/06/04	R248	05/11/2020	10.03	Put	Bond Future	9,237.8500	9.2378	9,160.5400	9.1605	(0.837)	0	0	0
2020/06/04	R248	04/02/2021	10.46	Call	Bond Future	3,071.3700	3.0714	3,095.6900	3.0957	0.792	0	0	0
2020/06/04	R248	04/02/2021	10.47	Put	Bond Future	8,349.3800	8.3494	8,282.4000	8.2824	(0.802)	0	0	0
2020/06/04	R248	04/02/2021			Bond Future	11.1870	83.2665	11.1738	83.3580	(0.118)	0.0000	0.0000	0
2020/06/04	R248	04/02/2021	10.46	Put	Bond Future	8,398.6500	8.3987	8,331.4800	8.3315	(0.800)	0	0	0
2020/06/04	R248	04/02/2021	10.47	Call	Bond Future	3,099.6200	3.0996	3,124.1300	3.1241	0.791	0	0	0
2020/06/04	R248	04/02/2021	10.48	Call	Bond Future	3,128.2700	3.1283	3,152.9600	3.1530	0.789	0	0	0
2020/06/04	R248	04/02/2021	10.48	Put	Bond Future	8,300.6400	8.3006	8,233.8400	8.2338	(0.805)	0	0	0
2020/06/04	R248	06/05/2021	12.36	Call	Bond Future	10,062.7100	10.0627	10,117.3400	10.1173	0.543	0	0	0
2020/06/04	R248	06/05/2021			Bond Future	11.3652	79.8612	11.3515	79.9536	(0.121)	0.0000	0.0000	0
2020/06/04	R248	06/05/2021	12.34	Call	Bond Future	9,982.6900	9.9827	10,037.0800	10.0371	0.545	0	0	0
2020/06/04	R248	06/05/2021	12.34	Put	Bond Future	3,884.4300	3.8844	3,846.4800	3.8465	(0.977)	0	0	0
2020/06/04	R248	06/05/2021	12.36	Put	Bond Future	3,848.3600	3.8484	3,810.6500	3.8106	(0.980)	0	0	0
2020/06/04	R248	06/05/2021	12.35	Call	Bond Future	10,022.8300	10.0228	10,077.3400	10.0773	0.544	0	0	0
2020/06/04	R248	06/05/2021	12.35	Put	Bond Future	3,866.4800	3.8665	3,828.6500	3.8287	(0.978)	0	0	0

Total

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