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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/05/2020 TO 13/05/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	2025	06/08/2020		Bond Future	136.6111	136.6111	136.6998	136.6998	0.065	0.0000	0.0000	3,096
2020/05/13	2025	05/11/2020		Bond Future	138.3377	138.3377	138.4258	138.4258	0.064	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/13	2025	04/02/2021			Bond Future	138.5766	138.5766	138.6654	138.6654	0.064	0.0000	0.0000	0
2020/05/13	2025	06/05/2021			Bond Future	140.3893	140.3893	140.4790	140.4790	0.064	0.0000	0.0000	0
2020/05/13	2029	06/08/2020			Bond Future	99.6962	99.6962	99.7839	99.7839	0.088	0.0000	0.0000	4,982
2020/05/13	2029	05/11/2020			Bond Future	99.8191	99.8191	99.9066	99.9066	0.088	0.0000	0.0000	0
2020/05/13	2029	04/02/2021			Bond Future	101.0905	101.0905	101.1790	101.1790	0.088	0.0000	0.0000	0
2020/05/13	2029	06/05/2021			Bond Future	101.2615	101.2615	101.3509	101.3509	0.088	0.0000	0.0000	0
2020/05/13	2030	06/08/2020	9.11	Call	Bond Future	1,595.4800	1.5955	1,586.6400	1.5866	(0.554)	0	0	0
2020/05/13	2030	06/08/2020	10.40	Put	Bond Future	832.9600	0.8330	1,192.8300	1.1928	43.204	0	0	5,000
2020/05/13	2030	06/08/2020	11.25	Call	Bond Future	9,760.7100	9.7607	9,306.8000	9.3068	(4.650)	0	0	0
2020/05/13	2030	06/08/2020	10.00	Call	Bond Future	4,303.3900	4.3034	4,171.1500	4.1712	(3.073)	0	0	470
2020/05/13	2030	06/08/2020	10.05	Put	Bond Future	1,298.2200	1.2982	1,723.0900	1.7231	32.727	0	0	0
2020/05/13	2030	06/08/2020	10.70	Call	Bond Future	7,261.5000	7.2615	6,948.2700	6.9483	(4.314)	0	0	470
2020/05/13	2030	06/08/2020	9.75	Put	Bond Future	1,880.2700	1.8803	2,343.6600	2.3437	24.645	0	0	0
2020/05/13	2030	06/08/2020	9.42	Call	Bond Future	2,364.0600	2.3641	2,328.1900	2.3282	(1.517)	0	0	0
2020/05/13	2030	06/08/2020			Bond Future	9.4840	91.1161	9.5819	90.5519	1.033	0.0000	0.0000	119,463
2020/05/13	2030	06/08/2020	9.09	Call	Bond Future	1,553.4700	1.5535	1,544.2700	1.5443	(0.592)	0	0	0
2020/05/13	2030	06/08/2020	9.09	Put	Bond Future	3,870.0700	3.8701	4,425.0700	4.4251	14.341	0	0	0
2020/05/13	2030	06/08/2020	10.40	Call	Bond Future	5,934.0700	5.9341	5,729.7400	5.7297	(3.443)	0	0	0
2020/05/13	2030	06/08/2020	10.70	Put	Bond Future	572.1800	0.5722	823.1500	0.8231	43.862	0	0	0
2020/05/13	2030	06/08/2020	9.05	Put	Bond Future	4,027.6300	4.0276	4,581.9600	4.5820	13.763	0	0	0
2020/05/13	2030	06/08/2020	9.05	Call	Bond Future	1,471.5300	1.4715	1,461.6600	1.4617	(0.671)	0	0	450
2020/05/13	2030	06/08/2020	8.36	Put	Bond Future	7,316.6500	7.3166	7,884.1500	7.8841	7.756	0	0	0
2020/05/13	2030	06/08/2020	8.36	Call	Bond Future	499.9500	0.4999	503.2500	0.5033	0.660	0	0	800
2020/05/13	2030	06/08/2020	8.86	Put	Bond Future	4,829.9300	4.8299	5,380.0700	5.3801	11.390	0	0	0
2020/05/13	2030	06/08/2020	8.86	Call	Bond Future	1,125.1700	1.1252	1,111.1100	1.1111	(1.250)	0	0	800
2020/05/13	2030	06/08/2020	9.11	Put	Bond Future	3,792.6300	3.7926	4,347.9900	4.3480	14.643	0	0	0
2020/05/13	2030	06/08/2020	11.25	Put	Bond Future	259.6900	0.2597	369.9800	0.3700	42.470	0	0	0
2020/05/13	2030	06/08/2020	10.21	Put	Bond Future	1,057.9400	1.0579	1,458.7400	1.4587	37.885	0	0	0
2020/05/13	2030	06/08/2020	10.00	Put	Bond Future	1,382.1300	1.3821	1,814.0900	1.8141	31.253	0	0	0
2020/05/13	2030	06/08/2020	10.75	Call	Bond Future	7,487.6100	7.4876	7,154.9100	7.1549	(4.443)	0	0	0
2020/05/13	2030	06/08/2020	10.05	Call	Bond Future	4,495.9300	4.4959	4,356.6000	4.3566	(3.099)	0	0	0
2020/05/13	2030	06/08/2020	9.75	Call	Bond Future	3,401.9100	3.4019	3,301.1000	3.3011	(2.963)	0	0	450
2020/05/13	2030	06/08/2020	9.42	Put	Bond Future	2,735.1000	2.7351	3,263.4300	3.2634	19.317	0	0	800
2020/05/13	2030	06/08/2020	9.10	Call	Bond Future	1,574.3800	1.5744	1,565.3700	1.5654	(0.572)	0	0	0
2020/05/13	2030	06/08/2020	9.10	Put	Bond Future	3,831.2300	3.8312	4,386.4200	4.3864	14.491	0	0	0
2020/05/13	2030	06/08/2020	11.47	Call	Bond Future	10,766.8000	10.7668	10,286.9100	10.2869	(4.457)	0	0	0
2020/05/13	2030	06/08/2020	11.47	Put	Bond Future	176.1600	0.1762	260.4700	0.2605	47.860	0	0	650
2020/05/13	2030	06/08/2020	10.21	Call	Bond Future	5,132.6300	5.1326	4,969.2300	4.9692	(3.184)	0	0	650
2020/05/13	2030	06/08/2020	10.87	Call	Bond Future	8,034.9800	8.0350	7,658.2600	7.6583	(4.688)	0	0	0
2020/05/13	2030	06/08/2020	10.87	Put	Bond Future	462.9700	0.4630	650.4500	0.6505	40.495	0	0	650
2020/05/13	2030	06/08/2020	10.75	Put	Bond Future	537.4000	0.5374	768.9000	0.7689	43.078	0	0	0
2020/05/13	2030	06/08/2020	9.20	Put	Bond Future	3,456.3200	3.4563	4,012.4400	4.0124	16.090	0	0	0
2020/05/13	2030	06/08/2020	9.20	Call	Bond Future	1,794.2200	1.7942	1,786.1400	1.7861	(0.450)	0	0	323
2020/05/13	2030	06/08/2020	8.50	Put	Bond Future	6,569.8400	6.5698	7,130.8700	7.1309	8.539	0	0	0
2020/05/13	2030	06/08/2020	8.50	Call	Bond Future	637.7300	0.6377	634.5600	0.6346	(0.497)	0	0	323
2020/05/13	2030	05/11/2020	8.10	Put	Bond Future	10,043.1200	10.0431	10,672.0400	10.6720	6.262	0	0	0

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2020/05/13	2030	05/11/2020	8.73	Call	Bond Future	1,505.1600		1.5052	1,547.9900	1.5480	2.846	0	0	3,000
2020/05/13	2030	05/11/2020	10.06	Put	Bond Future	2,541.0400		2.5410	3,112.9300	3.1129	22.506	0	0	1,000
2020/05/13	2030	05/11/2020	9.39	Put	Bond Future	4,313.3400		4.3133	4,958.8300	4.9588	14.965	0	0	0
2020/05/13	2030	05/11/2020	9.38	Call	Bond Future	2,793.1600		2.7932	2,866.7400	2.8667	2.634	0	0	0
2020/05/13	2030	05/11/2020			Bond Future	9.6532		92.2469	9.7555	91.6744	1.060	0.0000	0.0000	0
2020/05/13	2030	05/11/2020	8.85	Put	Bond Future	6,367.2500		6.3673	6,986.6800	6.9867	9.728	0	0	0
2020/05/13	2030	05/11/2020	8.85	Call	Bond Future	1,701.4200		1.7014	1,748.3200	1.7483	2.757	0	0	3,000
2020/05/13	2030	05/11/2020	9.61	Call	Bond Future	3,401.9600		3.4020	3,457.2800	3.4573	1.626	0	0	0
2020/05/13	2030	05/11/2020	9.61	Put	Bond Future	3,645.0800		3.6451	4,272.9300	4.2729	17.225	0	0	3,000
2020/05/13	2030	05/11/2020	8.34	Put	Bond Future	8,771.7400		8.7717	9,399.3200	9.3993	7.155	0	0	0
2020/05/13	2030	05/11/2020	8.34	Call	Bond Future	979.3900		0.9794	1,034.4400	1.0344	5.621	0	0	1,000
2020/05/13	2030	05/11/2020	9.04	Put	Bond Future	5,581.7200		5.5817	6,211.8700	6.2119	11.290	0	0	0
2020/05/13	2030	05/11/2020	9.04	Call	Bond Future	2,047.5300		2.0475	2,105.1500	2.1051	2.814	0	0	1,000
2020/05/13	2030	05/11/2020	8.36	Put	Bond Future	8,669.6700		8.6697	9,296.9500	9.2970	7.235	0	0	0
2020/05/13	2030	05/11/2020	9.86	Put	Bond Future	2,991.7500		2.9918	3,586.5600	3.5866	19.882	0	0	14,160
2020/05/13	2030	05/11/2020	8.10	Call	Bond Future	733.2900		0.7333	789.6800	0.7897	7.690	0	0	3,000
2020/05/13	2030	05/11/2020	8.73	Put	Bond Future	6,894.8700		6.8949	7,510.2300	7.5102	8.925	0	0	0
2020/05/13	2030	05/11/2020	9.23	Put	Bond Future	4,858.2800		4.8583	5,505.8000	5.5058	13.328	0	0	0
2020/05/13	2030	05/11/2020	10.06	Call	Bond Future	4,790.0800		4.7901	4,789.4400	4.7894	(0.013)	0	0	0
2020/05/13	2030	05/11/2020	10.37	Put	Bond Future	1,956.2300		1.9562	2,508.3500	2.5084	28.224	0	0	15,947
2020/05/13	2030	05/11/2020	9.39	Call	Bond Future	2,818.1400		2.8181	2,891.1000	2.8911	2.589	0	0	0
2020/05/13	2030	05/11/2020	9.38	Put	Bond Future	4,345.8100		4.3458	4,991.9200	4.9919	14.867	0	0	0
2020/05/13	2030	05/11/2020	8.36	Call	Bond Future	1,002.4200		1.0024	1,057.1700	1.0572	5.462	0	0	14,160
2020/05/13	2030	05/11/2020	8.86	Put	Bond Future	6,324.3800		6.3244	6,944.3300	6.9443	9.803	0	0	0
2020/05/13	2030	05/11/2020	8.86	Call	Bond Future	1,718.5500		1.7185	1,765.9700	1.7660	2.759	0	0	14,160
2020/05/13	2030	05/11/2020	9.86	Call	Bond Future	4,144.4300		4.1444	4,166.7100	4.1667	0.538	0	0	0
2020/05/13	2030	05/11/2020	9.23	Call	Bond Future	2,438.2200		2.4382	2,513.2100	2.5132	3.076	0	0	3,000
2020/05/13	2030	05/11/2020	10.47	Call	Bond Future	6,237.7300		6.2377	6,209.6900	6.2097	(0.450)	0	0	0
2020/05/13	2030	05/11/2020	10.47	Put	Bond Future	1,796.0400		1.7960	2,340.5300	2.3405	30.316	0	0	3,000
2020/05/13	2030	05/11/2020	8.53	Put	Bond Future	7,827.0600		7.8271	8,450.4100	8.4504	7.964	0	0	0
2020/05/13	2030	05/11/2020	8.53	Call	Bond Future	1,214.8800		1.2149	1,265.7000	1.2657	4.183	0	0	15,947
2020/05/13	2030	05/11/2020	9.03	Put	Bond Future	5,621.5200		5.6215	6,250.5200	6.2505	11.189	0	0	0
2020/05/13	2030	05/11/2020	9.03	Call	Bond Future	2,028.2100		2.0282	2,084.6800	2.0847	2.784	0	0	15,947
2020/05/13	2030	05/11/2020	10.37	Call	Bond Future	5,869.8300		5.8698	5,849.4200	5.8494	(0.348)	0	0	0
2020/05/13	2030	05/11/2020	9.40	Call	Bond Future	2,843.0000		2.8430	2,915.8400	2.9158	2.562	0	0	0
2020/05/13	2030	05/11/2020	9.40	Put	Bond Future	4,280.8000		4.2808	4,926.1700	4.9262	15.076	0	0	0
2020/05/13	2030	04/02/2021	9.12	Call	Bond Future	2,417.9700		2.4180	2,480.5500	2.4806	2.588	0	0	1,000
2020/05/13	2030	04/02/2021	8.36	Call	Bond Future	1,254.9200		1.2549	1,290.2500	1.2903	2.815	0	0	800
2020/05/13	2030	04/02/2021	9.16	Call	Bond Future	2,494.4000		2.4944	2,562.0400	2.5620	2.712	0	0	0
2020/05/13	2030	04/02/2021	9.15	Put	Bond Future	6,336.6500		6.3366	6,982.8300	6.9828	10.198	0	0	0
2020/05/13	2030	04/02/2021			Bond Future	9.8393		89.3953	9.9461	88.8154	1.086	0.0000	0.0000	0
2020/05/13	2030	04/02/2021	8.37	Put	Bond Future	9,763.7600		9.7638	10,378.7000	10.3787	6.298	0	0	0
2020/05/13	2030	04/02/2021	8.37	Call	Bond Future	1,266.8500		1.2669	1,301.9200	1.3019	2.768	0	0	1,000
2020/05/13	2030	04/02/2021	9.17	Call	Bond Future	2,513.7500		2.5138	2,582.7300	2.5827	2.744	0	0	0
2020/05/13	2030	04/02/2021	9.17	Put	Bond Future	6,260.1900		6.2602	6,909.0400	6.9090	10.365	0	0	0
2020/05/13	2030	04/02/2021	9.12	Put	Bond Future	6,452.4400		6.4524	7,094.8900	7.0949	9.957	0	0	0
2020/05/13	2030	04/02/2021	8.36	Put	Bond Future	9,813.1700		9.8132	10,428.3700	10.4284	6.269	0	0	0
2020/05/13	2030	04/02/2021	9.16	Put	Bond Future	6,298.3500		6.2984	6,945.8600	6.9459	10.281	0	0	0

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2020/05/13	2030	04/02/2021	9.15	Call	Bond Future	2,475.1400	2.4751	2,541.4500	2.5415	2.679	0	0	0
2020/05/13	2030	04/02/2021	8.86	Put	Bond Future	7,510.3600	7.5104	8,122.2600	8.1223	8.147	0	0	0
2020/05/13	2030	04/02/2021	8.86	Call	Bond Future	1,959.3200	1.9593	1,991.3500	1.9913	1.635	0	0	800
2020/05/13	2030	04/02/2021	10.20	Call	Bond Future	5,220.0200	5.2200	5,227.0400	5.2270	0.134	0	0	0
2020/05/13	2030	04/02/2021	10.20	Put	Bond Future	3,282.0900	3.2821	3,868.9800	3.8690	17.882	0	0	1,800
2020/05/13	2030	06/05/2021	10.04	Put	Bond Future	4,836.2100	4.8362	5,492.7200	5.4927	13.575	0	0	700
2020/05/13	2030	06/05/2021	9.15	Call	Bond Future	2,808.8200	2.8088	2,868.6500	2.8687	2.130	0	0	700
2020/05/13	2030	06/05/2021	11.69	Call	Bond Future	10,230.3400	10.2303	9,968.8500	9.9688	(2.556)	0	0	0
2020/05/13	2030	06/05/2021	11.70	Put	Bond Future	2,004.3300	2.0043	2,329.2800	2.3293	16.212	0	0	0
2020/05/13	2030	06/05/2021			Bond Future	10.0337	90.5451	10.1454	89.9575	1.113	0.0000	0.0000	0
2020/05/13	2030	06/05/2021	10.74	Call	Bond Future	6,958.5800	6.9586	6,998.7300	6.9987	0.577	0	0	0
2020/05/13	2030	06/05/2021	10.74	Put	Bond Future	3,327.6300	3.3276	3,955.3700	3.9554	18.864	0	0	700
2020/05/13	2030	06/05/2021	10.04	Call	Bond Future	4,869.5400	4.8695	4,938.4600	4.9385	1.415	0	0	0
2020/05/13	2030	06/05/2021	9.15	Put	Bond Future	7,641.7500	7.6417	8,289.1700	8.2892	8.472	0	0	0
2020/05/13	2030	06/05/2021	11.69	Put	Bond Future	2,017.5700	2.0176	2,343.6700	2.3437	16.163	0	0	0
2020/05/13	2030	06/05/2021	11.70	Call	Bond Future	10,263.5800	10.2636	10,000.9400	10.0009	(2.559)	0	0	0
2020/05/13	2030	06/05/2021	11.71	Call	Bond Future	10,296.8600	10.2969	10,033.0700	10.0331	(2.562)	0	0	0
2020/05/13	2030	06/05/2021	11.71	Put	Bond Future	1,991.1700	1.9912	2,314.9700	2.3150	16.262	0	0	0
2020/05/13	2032	06/08/2020	9.46	Put	Bond Future	5,662.3800	5.6624	6,323.1600	6.3232	11.670	0	0	0
2020/05/13	2032	06/08/2020	9.45	Call	Bond Future	1,033.1900	1.0332	1,037.9800	1.0380	0.464	0	0	0
2020/05/13	2032	06/08/2020	8.79	Put	Bond Future	9,486.2100	9.4862	10,165.5700	10.1656	7.162	0	0	0
2020/05/13	2032	06/08/2020	9.29	Put	Bond Future	6,542.5000	6.5425	7,208.1800	7.2082	10.175	0	0	0
2020/05/13	2032	06/08/2020			Bond Future	10.1885	89.9616	10.2965	89.3052	1.060	0.0000	0.0000	98,712
2020/05/13	2032	06/08/2020	9.91	Call	Bond Future	1,996.5600	1.9966	1,983.6900	1.9837	(0.645)	0	0	0
2020/05/13	2032	06/08/2020	9.91	Put	Bond Future	3,721.8400	3.7218	4,365.2900	4.3653	17.288	0	0	800
2020/05/13	2032	06/08/2020	9.46	Call	Bond Future	1,048.9100	1.0489	1,053.3700	1.0534	0.425	0	0	0
2020/05/13	2032	06/08/2020	9.45	Put	Bond Future	5,712.2900	5.7123	6,373.4000	6.3734	11.573	0	0	0
2020/05/13	2032	06/08/2020	8.79	Call	Bond Future	329.8400	0.3298	352.8800	0.3529	6.985	0	0	800
2020/05/13	2032	06/08/2020	9.29	Call	Bond Future	804.4800	0.8045	813.8400	0.8138	1.163	0	0	800
2020/05/13	2032	06/08/2020	9.47	Call	Bond Future	1,064.8100	1.0648	1,068.7900	1.0688	0.374	0	0	0
2020/05/13	2032	06/08/2020	9.47	Put	Bond Future	5,612.7100	5.6127	6,273.0100	6.2730	11.764	0	0	0
2020/05/13	2032	05/11/2020	9.61	Put	Bond Future	6,660.6000	6.6606	7,454.8600	7.4549	11.925	0	0	0
2020/05/13	2032	05/11/2020	10.99	Call	Bond Future	6,000.1700	6.0002	6,042.0800	6.0421	0.698	0	0	0
2020/05/13	2032	05/11/2020	9.44	Put	Bond Future	7,453.2000	7.4532	8,220.7100	8.2207	10.298	0	0	0
2020/05/13	2032	05/11/2020	11.08	Call	Bond Future	6,343.7800	6.3438	6,372.2000	6.3722	0.448	0	0	0
2020/05/13	2032	05/11/2020	9.77	Put	Bond Future	5,966.8400	5.9668	6,783.9700	6.7840	13.695	0	0	0
2020/05/13	2032	05/11/2020			Bond Future	10.3706	86.9291	10.4831	86.2634	1.085	0.0000	0.0000	0
2020/05/13	2032	05/11/2020	10.99	Put	Bond Future	2,422.5400	2.4225	3,130.1600	3.1302	29.210	0	0	3,000
2020/05/13	2032	05/11/2020	9.76	Call	Bond Future	2,268.3800	2.2684	2,420.3100	2.4203	6.698	0	0	0
2020/05/13	2032	05/11/2020	9.76	Put	Bond Future	6,007.1800	6.0072	6,824.8200	6.8248	13.611	0	0	0
2020/05/13	2032	05/11/2020	9.11	Call	Bond Future	1,173.6800	1.1737	1,253.8600	1.2539	6.832	0	0	3,000
2020/05/13	2032	05/11/2020	9.61	Call	Bond Future	1,969.3800	1.9694	2,097.9300	2.0979	6.527	0	0	3,000
2020/05/13	2032	05/11/2020	9.44	Call	Bond Future	1,665.8600	1.6659	1,767.6600	1.7677	6.111	0	0	1,000
2020/05/13	2032	05/11/2020	11.08	Put	Bond Future	2,263.5600	2.2636	2,957.6900	2.9577	30.665	0	0	1,000
2020/05/13	2032	05/11/2020	9.77	Call	Bond Future	2,291.0400	2.2910	2,442.4600	2.4425	6.609	0	0	0
2020/05/13	2032	05/11/2020	9.11	Put	Bond Future	9,140.6800	9.1407	9,886.5700	9.8866	8.160	0	0	0
2020/05/13	2032	05/11/2020	8.94	Put	Bond Future	10,083.9500	10.0839	10,831.3400	10.8313	7.412	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/13	2032	05/11/2020	8.94	Call	Bond Future	966.7000	0.9667	1,048.3800	1.0484	8.449	0	0	1,000
2020/05/13	2032	05/11/2020	9.75	Call	Bond Future	2,246.0800	2.2461	2,398.0500	2.3981	6.766	0	0	0
2020/05/13	2032	05/11/2020	9.75	Put	Bond Future	6,047.9500	6.0479	6,865.6300	6.8656	13.520	0	0	0
2020/05/13	2032	04/02/2021	9.29	Call	Bond Future	1,694.3600	1.6944	1,759.1900	1.7592	3.826	0	0	800
2020/05/13	2032	04/02/2021	10.82	Put	Bond Future	3,862.3200	3.8623	4,583.8600	4.5839	18.682	0	0	800
2020/05/13	2032	04/02/2021	9.63	Call	Bond Future	2,255.8200	2.2558	2,330.2100	2.3302	3.298	0	0	0
2020/05/13	2032	04/02/2021			Bond Future	10.5657	88.0162	10.6830	87.3419	1.110	0.0000	0.0000	0
2020/05/13	2032	04/02/2021	8.79	Put	Bond Future	12,231.9900	12.2320	12,980.2300	12.9802	6.117	0	0	0
2020/05/13	2032	04/02/2021	8.79	Call	Bond Future	1,060.7200	1.0607	1,134.6500	1.1347	6.970	0	0	800
2020/05/13	2032	04/02/2021	9.61	Call	Bond Future	2,219.6900	2.2197	2,290.9500	2.2909	3.210	0	0	0
2020/05/13	2032	04/02/2021	9.61	Put	Bond Future	7,999.1900	7.9992	8,744.7600	8.7448	9.321	0	0	0
2020/05/13	2032	04/02/2021	9.29	Put	Bond Future	9,528.2400	9.5282	10,267.3800	10.2674	7.757	0	0	0
2020/05/13	2032	04/02/2021	10.82	Call	Bond Future	5,315.3300	5.3153	5,362.5600	5.3626	0.889	0	0	0
2020/05/13	2032	04/02/2021	9.63	Put	Bond Future	7,908.9800	7.9090	8,657.6800	8.6577	9.466	0	0	0
2020/05/13	2032	04/02/2021	9.62	Call	Bond Future	2,237.7000	2.2377	2,310.5300	2.3105	3.255	0	0	0
2020/05/13	2032	04/02/2021	9.62	Put	Bond Future	7,954.0000	7.9540	8,701.1400	8.7011	9.393	0	0	0
2020/05/13	2032	06/05/2021	12.12	Put	Bond Future	2,680.0000	2.6800	3,209.1100	3.2091	19.743	0	0	0
2020/05/13	2032	06/05/2021			Bond Future	10.7656	84.9991	10.8879	84.3158	1.136	0.0000	0.0000	0
2020/05/13	2032	06/05/2021	12.11	Call	Bond Future	9,801.8200	9.8018	9,653.4600	9.6535	(1.514)	0	0	0
2020/05/13	2032	06/05/2021	12.11	Put	Bond Future	2,692.4000	2.6924	3,227.2500	3.2273	19.865	0	0	0
2020/05/13	2032	06/05/2021	12.12	Call	Bond Future	9,839.1200	9.8391	9,685.0200	9.6850	(1.566)	0	0	0
2020/05/13	2032	06/05/2021	12.10	Call	Bond Future	9,764.8100	9.7648	9,621.9300	9.6219	(1.463)	0	0	0
2020/05/13	2032	06/05/2021	12.10	Put	Bond Future	2,705.1500	2.7051	3,245.4800	3.2455	19.974	0	0	0
2020/05/13	2033	06/08/2020			Bond Future	97.6631	97.6631	96.5354	96.5354	(1.155)	0.0000	0.0000	11,410
2020/05/13	2033	05/11/2020			Bond Future	97.6849	97.6849	96.5415	96.5415	(1.170)	0.0000	0.0000	0
2020/05/13	2033	04/02/2021			Bond Future	98.9291	98.9291	97.7710	97.7710	(1.171)	0.0000	0.0000	0
2020/05/13	2033	06/05/2021			Bond Future	98.9938	98.9938	97.8202	97.8202	(1.186)	0.0000	0.0000	0
2020/05/13	2037	06/08/2020	9.88	Put	Bond Future	8,565.5300	8.5655	9,382.5800	9.3826	9.539	0	0	0
2020/05/13	2037	06/08/2020			Bond Future	11.0371	81.2022	11.1655	80.3867	1.163	0.0000	0.0000	87,863
2020/05/13	2037	06/08/2020	9.87	Call	Bond Future	600.1200	0.6001	602.3100	0.6023	0.365	0	0	0
2020/05/13	2037	06/08/2020	9.87	Put	Bond Future	8,628.9800	8.6290	9,446.6100	9.4466	9.475	0	0	0
2020/05/13	2037	06/08/2020	9.88	Call	Bond Future	610.4900	0.6105	612.1000	0.6121	0.264	0	0	0
2020/05/13	2037	06/08/2020	9.86	Call	Bond Future	589.8900	0.5899	592.6300	0.5926	0.464	0	0	0
2020/05/13	2037	06/08/2020	9.86	Put	Bond Future	8,692.6500	8.6926	9,510.8300	9.5108	9.412	0	0	0
2020/05/13	2037	05/11/2020	10.18	Call	Bond Future	1,708.6000	1.7086	1,762.1200	1.7621	3.132	0	0	0
2020/05/13	2037	05/11/2020	10.17	Put	Bond Future	8,675.1600	8.6752	9,556.1000	9.5561	10.155	0	0	0
2020/05/13	2037	05/11/2020			Bond Future	11.2200	82.2102	11.3536	81.3834	1.190	0.0000	0.0000	0
2020/05/13	2037	05/11/2020	10.19	Call	Bond Future	1,725.7300	1.7257	1,778.5700	1.7786	3.062	0	0	0
2020/05/13	2037	05/11/2020	10.19	Put	Bond Future	8,567.7900	8.5678	9,447.3800	9.4474	10.266	0	0	0
2020/05/13	2037	05/11/2020	10.17	Call	Bond Future	1,691.5900	1.6916	1,745.7800	1.7458	3.203	0	0	0
2020/05/13	2037	05/11/2020	10.18	Put	Bond Future	8,621.3700	8.6214	9,501.6400	9.5016	10.210	0	0	0
2020/05/13	2037	04/02/2021	13.73	Call	Bond Future	13,453.6200	13.4536	12,946.9000	12.9469	(3.766)	0	0	0
2020/05/13	2037	04/02/2021	10.85	Call	Bond Future	3,395.5700	3.3956	3,439.2700	3.4393	1.287	0	0	0
2020/05/13	2037	04/02/2021	10.35	Call	Bond Future	2,328.5400	2.3285	2,350.4100	2.3504	0.939	0	0	0
2020/05/13	2037	04/02/2021	10.28	Put	Bond Future	9,601.3300	9.6013	10,465.8900	10.4659	9.005	0	0	0
2020/05/13	2037	04/02/2021	10.27	Call	Bond Future	2,184.4600	2.1845	2,212.5000	2.2125	1.284	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
2020/05/13	2037	04/02/2021			Bond Future	11.4185	78.9828	11.5576	78.1456	1.218	0.0000	0.0000	0
2020/05/13	2037	04/02/2021	11.97	Put	Bond Future	3,621.5400	3.6215	4,351.9000	4.3519	20.167	0	0	0
2020/05/13	2037	04/02/2021	11.97	Call	Bond Future	6,862.4500	6.8625	6,755.5500	6.7555	(1.558)	0	0	300
2020/05/13	2037	04/02/2021	9.65	Put	Bond Future	13,219.6900	13.2197	14,114.5200	14.1145	6.769	0	0	0
2020/05/13	2037	04/02/2021	9.65	Call	Bond Future	1,268.6900	1.2687	1,326.2600	1.3263	4.538	0	0	72
2020/05/13	2037	04/02/2021	11.90	Call	Bond Future	6,618.4200	6.6184	6,516.8000	6.5168	(1.535)	0	0	0
2020/05/13	2037	04/02/2021	13.73	Put	Bond Future	1,149.6700	1.1497	1,480.2100	1.4802	28.751	0	0	300
2020/05/13	2037	04/02/2021	10.85	Put	Bond Future	6,964.6300	6.9646	7,845.5900	7.8456	12.649	0	0	72
2020/05/13	2037	04/02/2021	10.35	Put	Bond Future	9,243.1000	9.2431	10,102.2300	10.1022	9.295	0	0	72
2020/05/13	2037	04/02/2021	10.28	Call	Bond Future	2,202.1400	2.2021	2,229.4400	2.2294	1.240	0	0	0
2020/05/13	2037	04/02/2021	10.27	Put	Bond Future	9,653.2200	9.6532	10,518.5200	10.5185	8.964	0	0	0
2020/05/13	2037	04/02/2021	11.90	Put	Bond Future	3,777.3700	3.7774	4,513.0100	4.5130	19.475	0	0	240
2020/05/13	2037	04/02/2021	10.48	Put	Bond Future	8,601.1100	8.6011	9,448.9900	9.4490	9.858	0	0	0
2020/05/13	2037	04/02/2021	10.48	Call	Bond Future	2,575.7900	2.5758	2,586.4100	2.5864	0.412	0	0	240
2020/05/13	2037	04/02/2021	10.29	Call	Bond Future	2,219.9100	2.2199	2,246.4600	2.2465	1.196	0	0	0
2020/05/13	2037	04/02/2021	10.29	Put	Bond Future	9,549.6200	9.5496	10,413.4300	10.4134	9.045	0	0	0
2020/05/13	2037	06/05/2021	12.42	Call	Bond Future	8,495.2100	8.4952	8,539.6400	8.5396	0.523	0	0	0
2020/05/13	2037	06/05/2021			Bond Future	11.6226	79.9989	11.7674	79.1506	1.246	0.0000	0.0000	0
2020/05/13	2037	06/05/2021	12.42	Put	Bond Future	3,996.7400	3.9967	4,889.3800	4.8894	22.334	0	0	0
2020/05/13	2037	06/05/2021	12.43	Call	Bond Future	8,530.5900	8.5306	8,574.0900	8.5741	0.510	0	0	0
2020/05/13	2037	06/05/2021	12.44	Put	Bond Future	3,959.6300	3.9596	4,850.7100	4.8507	22.504	0	0	0
2020/05/13	2037	06/05/2021	12.43	Put	Bond Future	3,978.2900	3.9783	4,870.0000	4.8700	22.414	0	0	0
2020/05/13	2037	06/05/2021	12.44	Call	Bond Future	8,565.7100	8.5657	8,608.5800	8.6086	0.500	0	0	0
2020/05/13	2038	06/08/2020			Bond Future	108.3366	108.3366	107.9128	107.9128	(0.391)	0.0000	0.0000	11,161
2020/05/13	2038	05/11/2020			Bond Future	109.7060	109.7060	109.2754	109.2754	(0.393)	0.0000	0.0000	0
2020/05/13	2038	04/02/2021			Bond Future	109.3898	109.3898	108.9534	108.9534	(0.399)	0.0000	0.0000	0
2020/05/13	2038	06/05/2021			Bond Future	110.8209	110.8209	110.3785	110.3785	(0.399)	0.0000	0.0000	0
2020/05/13	2040	06/08/2020	10.03	Call	Bond Future	592.6700	0.5927	592.0200	0.5920	(0.110)	0	0	0
2020/05/13	2040	06/08/2020	10.04	Call	Bond Future	603.4600	0.6035	602.2100	0.6022	(0.207)	0	0	0
2020/05/13	2040	06/08/2020	10.02	Put	Bond Future	9,006.3900	9.0064	9,800.7900	9.8008	8.820	0	0	0
2020/05/13	2040	06/08/2020	10.85	Call	Bond Future	2,148.2400	2.1482	2,132.7100	2.1327	(0.723)	0	0	0
2020/05/13	2040	06/08/2020	11.26	Put	Bond Future	2,927.3000	2.9273	3,588.4800	3.5885	22.587	0	0	517
2020/05/13	2040	06/08/2020			Bond Future	11.1700	83.2003	11.2882	82.4058	1.058	0.0000	0.0000	52,528
2020/05/13	2040	06/08/2020	10.04	Put	Bond Future	8,869.8400	8.8698	9,663.0600	9.6631	8.943	0	0	0
2020/05/13	2040	06/08/2020	10.02	Call	Bond Future	582.0300	0.5820	581.9600	0.5820	(0.012)	0	0	0
2020/05/13	2040	06/08/2020	10.03	Put	Bond Future	8,937.9900	8.9380	9,731.8100	9.7318	8.881	0	0	0
2020/05/13	2040	06/08/2020	10.85	Put	Bond Future	4,363.4500	4.3635	5,142.3900	5.1424	17.851	0	0	12,538
2020/05/13	2040	06/08/2020	11.26	Call	Bond Future	3,533.4900	3.5335	3,400.2000	3.4002	(3.772)	0	0	0
2020/05/13	2040	06/08/2020	9.57	Put	Bond Future	12,333.4200	12.3334	13,140.8300	13.1408	6.547	0	0	0
2020/05/13	2040	06/08/2020	10.79	Put	Bond Future	4,614.0900	4.6141	5,404.7900	5.4048	17.137	0	0	800
2020/05/13	2040	06/08/2020	9.57	Call	Bond Future	237.5000	0.2375	250.4400	0.2504	5.448	0	0	800
2020/05/13	2040	06/08/2020	10.07	Put	Bond Future	8,666.9600	8.6670	9,458.3000	9.4583	9.131	0	0	0
2020/05/13	2040	06/08/2020	10.07	Call	Bond Future	636.7400	0.6367	633.6100	0.6336	(0.492)	0	0	800
2020/05/13	2040	06/08/2020	10.79	Call	Bond Future	1,972.9200	1.9729	1,969.1500	1.9691	(0.191)	0	0	0
2020/05/13	2040	05/11/2020	11.00	Put	Bond Future	5,705.9300	5.7059	6,677.0200	6.6770	17.019	0	0	0
2020/05/13	2040	05/11/2020	10.23	Call	Bond Future	1,572.0900	1.5721	1,627.6800	1.6277	3.536	0	0	2,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/13	2040	05/11/2020	11.70	Put	Bond Future	3,479.7400	3.4797	4,326.6000	4.3266	24.337	0	0	2,000
2020/05/13	2040	05/11/2020	9.50	Call	Bond Future	653.1300	0.6531	720.6700	0.7207	10.341	0	0	2,000
2020/05/13	2040	05/11/2020	10.00	Call	Bond Future	1,217.9700	1.2180	1,283.1100	1.2831	5.348	0	0	2,230
2020/05/13	2040	05/11/2020	10.30	Call	Bond Future	1,692.8200	1.6928	1,760.2800	1.7603	3.985	0	0	0
2020/05/13	2040	05/11/2020			Bond Future	11.3509	84.2332	11.4739	83.4276	1.083	0.0000	0.0000	0
2020/05/13	2040	05/11/2020	9.73	Put	Bond Future	12,820.9100	12.8209	13,695.5300	13.6955	6.822	0	0	0
2020/05/13	2040	05/11/2020	9.73	Call	Bond Future	880.5200	0.8805	949.6400	0.9496	7.850	0	0	2,000
2020/05/13	2040	05/11/2020	10.23	Put	Bond Future	9,548.8000	9.5488	10,409.8900	10.4099	9.018	0	0	0
2020/05/13	2040	05/11/2020	10.30	Put	Bond Future	9,135.7100	9.1357	10,008.6700	10.0087	9.555	0	0	0
2020/05/13	2040	05/11/2020	11.00	Call	Bond Future	3,335.0900	3.3351	3,500.6800	3.5007	4.965	0	0	2,230
2020/05/13	2040	05/11/2020	11.70	Call	Bond Future	5,733.1700	5.7332	5,774.5300	5.7745	0.721	0	0	0
2020/05/13	2040	05/11/2020	9.50	Put	Bond Future	14,509.4900	14.5095	15,382.5300	15.3825	6.017	0	0	0
2020/05/13	2040	05/11/2020	10.00	Put	Bond Future	10,984.6100	10.9846	11,855.2500	11.8553	7.926	0	0	0
2020/05/13	2040	05/11/2020	10.31	Call	Bond Future	1,710.5800	1.7106	1,780.7000	1.7807	4.099	0	0	0
2020/05/13	2040	05/11/2020	10.32	Put	Bond Future	9,019.7500	9.0198	9,898.0600	9.8981	9.738	0	0	0
2020/05/13	2040	05/11/2020	11.50	Call	Bond Future	5,002.7500	5.0027	5,058.4000	5.0584	1.112	0	0	0
2020/05/13	2040	05/11/2020	11.50	Put	Bond Future	4,027.7000	4.0277	4,888.8500	4.8888	21.381	0	0	2,000
2020/05/13	2040	05/11/2020	10.31	Put	Bond Future	9,077.6200	9.0776	9,953.2400	9.9532	9.646	0	0	0
2020/05/13	2040	05/11/2020	10.32	Call	Bond Future	1,728.4600	1.7285	1,801.2700	1.8013	4.212	0	0	0
2020/05/13	2040	04/02/2021	9.49	Call	Bond Future	931.2400	0.9312	986.0300	0.9860	5.884	0	0	500
2020/05/13	2040	04/02/2021	9.57	Put	Bond Future	15,506.4100	15.5064	16,376.4100	16.3764	5.611	0	0	0
2020/05/13	2040	04/02/2021	10.07	Put	Bond Future	12,116.8200	12.1168	12,973.4600	12.9735	7.070	0	0	0
2020/05/13	2040	04/02/2021	10.42	Put	Bond Future	10,044.0300	10.0440	10,879.4900	10.8795	8.318	0	0	0
2020/05/13	2040	04/02/2021			Bond Future	11.5470	80.7808	11.6752	79.9650	1.110	0.0000	0.0000	0
2020/05/13	2040	04/02/2021	10.07	Call	Bond Future	1,657.5700	1.6576	1,698.4300	1.6984	2.465	0	0	800
2020/05/13	2040	04/02/2021	11.74	Call	Bond Future	5,848.7700	5.8488	5,856.6700	5.8567	0.135	0	0	0
2020/05/13	2040	04/02/2021	11.74	Put	Bond Future	4,625.5100	4.6255	5,449.1900	5.4492	17.807	0	0	800
2020/05/13	2040	04/02/2021	10.41	Call	Bond Future	2,232.2700	2.2323	2,252.7000	2.2527	0.915	0	0	0
2020/05/13	2040	04/02/2021	10.41	Put	Bond Future	10,099.8100	10.0998	10,936.0200	10.9360	8.279	0	0	0
2020/05/13	2040	04/02/2021	9.49	Put	Bond Future	16,094.8900	16.0949	16,965.4600	16.9655	5.409	0	0	0
2020/05/13	2040	04/02/2021	9.57	Call	Bond Future	1,013.8500	1.0139	1,068.0700	1.0681	5.348	0	0	800
2020/05/13	2040	04/02/2021	10.42	Call	Bond Future	2,250.9500	2.2509	2,270.6300	2.2706	0.874	0	0	0
2020/05/13	2040	04/02/2021	10.24	Put	Bond Future	11,079.0400	11.0790	11,926.7100	11.9267	7.651	0	0	0
2020/05/13	2040	04/02/2021	10.24	Call	Bond Future	1,930.3800	1.9304	1,962.2700	1.9623	1.652	0	0	500
2020/05/13	2040	04/02/2021	11.57	Call	Bond Future	5,271.3600	5.2714	5,310.4600	5.3105	0.742	0	0	0
2020/05/13	2040	04/02/2021	11.57	Put	Bond Future	5,124.2100	5.1242	5,979.0900	5.9791	16.683	0	0	500
2020/05/13	2040	04/02/2021	10.40	Call	Bond Future	2,213.6900	2.2137	2,234.8700	2.2349	0.957	0	0	0
2020/05/13	2040	04/02/2021	10.40	Put	Bond Future	10,155.7900	10.1558	10,992.7500	10.9928	8.241	0	0	0
2020/05/13	2040	06/05/2021	12.44	Put	Bond Future	4,299.0200	4.2990	5,161.2900	5.1613	20.057	0	0	0
2020/05/13	2040	06/05/2021			Bond Future	11.7484	81.8200	11.8819	80.9935	1.137	0.0000	0.0000	0
2020/05/13	2040	06/05/2021	12.43	Call	Bond Future	8,397.4500	8.3975	8,433.2100	8.4332	0.426	0	0	0
2020/05/13	2040	06/05/2021	12.43	Put	Bond Future	4,321.0600	4.3211	5,183.2900	5.1833	19.954	0	0	0
2020/05/13	2040	06/05/2021	12.44	Call	Bond Future	8,432.6500	8.4326	8,468.4500	8.4685	0.425	0	0	0
2020/05/13	2040	06/05/2021	12.42	Call	Bond Future	8,361.9900	8.3620	8,397.6900	8.3977	0.427	0	0	0
2020/05/13	2040	06/05/2021	12.42	Put	Bond Future	4,342.9000	4.3429	5,205.0700	5.2051	19.852	0	0	0
2020/05/13	2044	06/08/2020	9.88	Call	Bond Future	435.5300	0.4355	421.0000	0.4210	(3.336)	0	0	0
2020/05/13	2044	06/08/2020	9.98	Call	Bond Future	527.5200	0.5275	505.9000	0.5059	(4.098)	0	0	602

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/13	2044	06/08/2020	11.09	Put	Bond Future	3,477.0000		3.4770	4,313.3900	4.3134	24.055	0	0	602
2020/05/13	2044	06/08/2020	9.01	Call	Bond Future	56.6500		0.0567	60.7900	0.0608	7.308	0	0	140
2020/05/13	2044	06/08/2020	9.66	Call	Bond Future	277.4900		0.2775	273.6800	0.2737	(1.373)	0	0	140
2020/05/13	2044	06/08/2020			Bond Future	11.1875		80.1840	11.3163	79.3129	1.152	0.0000	0.0000	83,794
2020/05/13	2044	06/08/2020	9.86	Call	Bond Future	418.7500		0.4188	405.4500	0.4055	(3.176)	0	0	0
2020/05/13	2044	06/08/2020	9.86	Put	Bond Future	10,432.4000		10.4324	11,290.1800	11.2902	8.222	0	0	0
2020/05/13	2044	06/08/2020	9.36	Put	Bond Future	14,479.9100		14.4799	15,353.8500	15.3538	6.036	0	0	0
2020/05/13	2044	06/08/2020	9.36	Call	Bond Future	140.1000		0.1401	142.9600	0.1430	2.041	0	0	602
2020/05/13	2044	06/08/2020	9.98	Put	Bond Future	9,551.4600		9.5515	10,400.9200	10.4009	8.894	0	0	0
2020/05/13	2044	06/08/2020	9.88	Put	Bond Future	10,282.9700		10.2830	11,139.5200	11.1395	8.330	0	0	0
2020/05/13	2044	06/08/2020	11.09	Call	Bond Future	2,807.0400		2.8070	2,772.3500	2.7724	(1.236)	0	0	0
2020/05/13	2044	06/08/2020	9.01	Put	Bond Future	17,631.2400		17.6312	18,506.4600	18.5065	4.964	0	0	0
2020/05/13	2044	06/08/2020	9.66	Put	Bond Future	11,981.6500		11.9816	12,848.9200	12.8489	7.238	0	0	0
2020/05/13	2044	06/08/2020	9.87	Call	Bond Future	427.0800		0.4271	413.1700	0.4132	(3.257)	0	0	0
2020/05/13	2044	06/08/2020	9.87	Put	Bond Future	10,357.5600		10.3576	11,214.7300	11.2147	8.276	0	0	0
2020/05/13	2044	06/08/2020	10.93	Call	Bond Future	2,292.0100		2.2920	2,293.3400	2.2933	0.058	0	0	0
2020/05/13	2044	06/08/2020	10.93	Put	Bond Future	4,082.7200		4.0827	4,955.1300	4.9551	21.368	0	0	140
2020/05/13	2044	05/11/2020	11.06	Put	Bond Future	5,565.2900		5.5653	6,553.3000	6.5533	17.753	0	0	525
2020/05/13	2044	05/11/2020	11.43	Call	Bond Future	4,755.9200		4.7559	4,773.6100	4.7736	0.372	0	0	0
2020/05/13	2044	05/11/2020	9.72	Put	Bond Future	13,198.2500		13.1983	14,122.2600	14.1223	7.001	0	0	0
2020/05/13	2044	05/11/2020	9.97	Call	Bond Future	1,165.0400		1.1650	1,197.5500	1.1975	2.790	0	0	568
2020/05/13	2044	05/11/2020	9.29	Put	Bond Future	16,588.0300		16.5880	17,514.1000	17.5141	5.583	0	0	0
2020/05/13	2044	05/11/2020	9.96	Put	Bond Future	11,493.5200		11.4935	12,409.4900	12.4095	7.969	0	0	0
2020/05/13	2044	05/11/2020	10.36	Call	Bond Future	1,794.5600		1.7946	1,836.4800	1.8365	2.336	0	0	0
2020/05/13	2044	05/11/2020			Bond Future	11.3609		81.1794	11.4950	80.2964	1.180	0.0000	0.0000	0
2020/05/13	2044	05/11/2020	9.72	Call	Bond Future	856.2800		0.8563	897.3000	0.8973	4.790	0	0	1,815
2020/05/13	2044	05/11/2020	9.97	Put	Bond Future	11,425.4800		11.4255	12,340.9800	12.3410	8.013	0	0	0
2020/05/13	2044	05/11/2020	9.96	Call	Bond Future	1,151.3300		1.1513	1,184.3100	1.1843	2.865	0	0	0
2020/05/13	2044	05/11/2020	11.38	Call	Bond Future	4,581.0900		4.5811	4,610.1800	4.6102	0.635	0	0	0
2020/05/13	2044	05/11/2020	11.38	Put	Bond Future	4,454.5400		4.4545	5,366.6200	5.3666	20.475	0	0	568
2020/05/13	2044	05/11/2020	10.34	Call	Bond Future	1,757.6300		1.7576	1,794.4800	1.7945	2.097	0	0	0
2020/05/13	2044	05/11/2020	10.34	Put	Bond Future	9,078.4700		9.0785	9,998.3100	9.9983	10.132	0	0	0
2020/05/13	2044	05/11/2020	11.06	Call	Bond Future	3,520.0900		3.5201	3,625.1100	3.6251	2.983	0	0	0
2020/05/13	2044	05/11/2020	10.04	Put	Bond Future	10,955.9300		10.9559	11,867.8500	11.8679	8.324	0	0	0
2020/05/13	2044	05/11/2020	11.17	Put	Bond Future	5,160.1500		5.1601	6,121.2800	6.1213	18.626	0	0	1,815
2020/05/13	2044	05/11/2020	11.43	Put	Bond Future	4,299.0300		4.2990	5,199.7100	5.1997	20.951	0	0	1,815
2020/05/13	2044	05/11/2020	8.87	Put	Bond Future	20,294.5100		20.2945	21,213.1400	21.2131	4.526	0	0	0
2020/05/13	2044	05/11/2020	9.29	Call	Bond Future	473.8600		0.4739	516.9400	0.5169	9.091	0	0	568
2020/05/13	2044	05/11/2020	10.36	Put	Bond Future	8,961.1200		8.9611	9,886.0300	9.8860	10.321	0	0	0
2020/05/13	2044	05/11/2020	10.04	Call	Bond Future	1,264.2900		1.2643	1,293.2200	1.2932	2.288	0	0	525
2020/05/13	2044	05/11/2020	9.34	Put	Bond Future	16,172.3400		16.1723	17,098.8100	17.0988	5.729	0	0	0
2020/05/13	2044	05/11/2020	9.34	Call	Bond Future	509.7700		0.5098	553.2500	0.5533	8.529	0	0	525
2020/05/13	2044	05/11/2020	11.17	Call	Bond Future	3,872.9000		3.8729	3,951.0400	3.9510	2.018	0	0	0
2020/05/13	2044	05/11/2020	8.87	Call	Bond Future	244.7200		0.2447	280.3600	0.2804	14.564	0	0	1,815
2020/05/13	2044	05/11/2020	10.02	Put	Bond Future	11,088.8800		11.0889	12,001.8700	12.0019	8.233	0	0	0
2020/05/13	2044	05/11/2020	10.02	Call	Bond Future	1,235.3400		1.2353	1,265.3400	1.2653	2.428	0	0	1,815
2020/05/13	2044	05/11/2020	10.35	Call	Bond Future	1,776.0300		1.7760	1,815.4100	1.8154	2.217	0	0	0
2020/05/13	2044	05/11/2020	10.35	Put	Bond Future	9,019.6700		9.0197	9,942.0400	9.9420	10.226	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
2020/05/13	2044	04/02/2021	10.04	Put	Bond Future	12,514.6600	12.5147	13,412.4500	13.4124	7.174	0	0	0
2020/05/13	2044	04/02/2021	10.37	Call	Bond Future	2,165.7100	2.1657	2,143.4600	2.1435	(1.027)	0	0	0
2020/05/13	2044	04/02/2021	10.35	Put	Bond Future	10,589.9200	10.5899	11,463.7200	11.4637	8.251	0	0	0
2020/05/13	2044	04/02/2021			Bond Future	11.5488	77.8140	11.6886	76.9198	1.210	0.0000	0.0000	0
2020/05/13	2044	04/02/2021	10.37	Put	Bond Future	10,472.9600	10.4730	11,344.9200	11.3449	8.326	0	0	0
2020/05/13	2044	04/02/2021	10.35	Call	Bond Future	2,128.9600	2.1290	2,108.5500	2.1085	(0.959)	0	0	0
2020/05/13	2044	04/02/2021	10.04	Call	Bond Future	1,611.4700	1.6115	1,615.0500	1.6150	0.222	0	0	0
2020/05/13	2044	04/02/2021	10.84	Call	Bond Future	3,148.7700	3.1488	3,190.6700	3.1907	1.331	0	0	0
2020/05/13	2044	04/02/2021	10.36	Put	Bond Future	10,531.3300	10.5313	11,404.2200	11.4042	8.289	0	0	0
2020/05/13	2044	04/02/2021	10.84	Put	Bond Future	7,971.7000	7.9717	8,907.8100	8.9078	11.743	0	0	405
2020/05/13	2044	04/02/2021	10.29	Call	Bond Future	2,021.1900	2.0212	2,006.0800	2.0061	(0.748)	0	0	0
2020/05/13	2044	04/02/2021	10.29	Put	Bond Future	10,946.0500	10.9461	11,825.1500	11.8252	8.031	0	0	405
2020/05/13	2044	04/02/2021	9.66	Put	Bond Future	15,161.6700	15.1617	16,078.0300	16.0780	6.044	0	0	0
2020/05/13	2044	04/02/2021	9.66	Call	Bond Future	1,104.9900	1.1050	1,127.1400	1.1271	2.005	0	0	405
2020/05/13	2044	04/02/2021	10.36	Call	Bond Future	2,147.2800	2.1473	2,125.9600	2.1260	(0.993)	0	0	0
2020/05/13	2044	06/05/2021	12.43	Put	Bond Future	4,328.3200	4.3283	5,196.6700	5.1967	20.062	0	0	0
2020/05/13	2044	06/05/2021	12.44	Call	Bond Future	8,489.1400	8.4891	8,451.1100	8.4511	(0.448)	0	0	0
2020/05/13	2044	06/05/2021			Bond Future	11.7414	78.8152	11.8870	77.9092	1.241	0.0000	0.0000	0
2020/05/13	2044	06/05/2021	12.45	Call	Bond Future	8,524.4000	8.5244	8,486.2600	8.4863	(0.447)	0	0	0
2020/05/13	2044	06/05/2021	12.45	Put	Bond Future	4,285.0700	4.2851	5,152.9200	5.1529	20.253	0	0	0
2020/05/13	2044	06/05/2021	12.43	Call	Bond Future	8,453.6300	8.4536	8,415.9900	8.4160	(0.445)	0	0	0
2020/05/13	2044	06/05/2021	12.44	Put	Bond Future	4,306.7800	4.3068	5,174.7400	5.1747	20.153	0	0	0
2020/05/13	2046	06/08/2020			Bond Future	98.0582	98.0582	97.1450	97.1450	(0.931)	0.0000	0.0000	15,257
2020/05/13	2046	05/11/2020			Bond Future	97.5111	97.5111	96.5850	96.5850	(0.950)	0.0000	0.0000	0
2020/05/13	2046	04/02/2021			Bond Future	98.7532	98.7532	97.8151	97.8151	(0.950)	0.0000	0.0000	0
2020/05/13	2046	06/05/2021			Bond Future	98.2359	98.2359	97.2855	97.2855	(0.968)	0.0000	0.0000	0
2020/05/13	2050	06/08/2020			Bond Future	98.9972	98.9972	98.3450	98.3450	(0.659)	0.0000	0.0000	15,749
2020/05/13	2050	05/11/2020			Bond Future	100.2486	100.2486	99.5867	99.5867	(0.660)	0.0000	0.0000	0
2020/05/13	2050	04/02/2021			Bond Future	99.6151	99.6151	98.9446	98.9446	(0.673)	0.0000	0.0000	0
2020/05/13	2050	06/05/2021			Bond Future	100.9184	100.9184	100.2390	100.2390	(0.673)	0.0000	0.0000	0
2020/05/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	AL37	06/08/2020			Index Future	723.0640	723.0640	722.9730	722.9730	(0.013)	0.0000	0.0000	0
2020/05/13	AL37	05/11/2020			Index Future	732.1110	732.1110	732.0160	732.0160	(0.013)	0.0000	0.0000	0
2020/05/13	AL37	04/02/2021			Index Future	741.2610	741.2610	741.1640	741.1640	(0.013)	0.0000	0.0000	0
2020/05/13	AL37	06/05/2021			Index Future	750.7830	750.7830	750.6840	750.6840	(0.013)	0.0000	0.0000	0
2020/05/13	AL7T	06/08/2020			Index Future	799.5850	799.5850	799.4850	799.4850	(0.013)	0.0000	0.0000	0
2020/05/13	AL7T	05/11/2020			Index Future	809.5910	809.5910	809.4850	809.4850	(0.013)	0.0000	0.0000	0
2020/05/13	AL7T	04/02/2021			Index Future	819.7090	819.7090	819.6010	819.6010	(0.013)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/13	AL7T	06/05/2021			Index Future	830.2380	830.2380	830.1280	830.1280	(0.013)	0.0000	0.0000	0
2020/05/13	ALBI	06/08/2020			Index Future	705.4300	705.4300	705.3420	705.3420	(0.012)	0.0000	0.0000	208
2020/05/13	ALBI	05/11/2020			Index Future	714.2570	714.2570	714.1640	714.1640	(0.013)	0.0000	0.0000	0
2020/05/13	ALBI	04/02/2021			Index Future	723.1840	723.1840	723.0890	723.0890	(0.013)	0.0000	0.0000	0
2020/05/13	ALBI	06/05/2021			Index Future	732.4730	732.4730	732.3770	732.3770	(0.013)	0.0000	0.0000	0
2020/05/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/05/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/13	ES33	06/08/2020			Bond Future	11.9133	74.1377	12.0354	73.5154	1.025	0.0000	0.0000	350
2020/05/13	ES33	05/11/2020			Bond Future	12.1495	71.2786	12.2770	70.6476	1.049	0.0000	0.0000	0
2020/05/13	ES33	04/02/2021			Bond Future	12.4056	72.1700	12.5386	71.5309	1.073	0.0000	0.0000	0
2020/05/13	ES33	06/05/2021			Bond Future	12.6634	69.3180	12.8024	68.6705	1.097	0.0000	0.0000	0
2020/05/13	ES42	06/08/2020			Bond Future	12.2516	74.1986	12.3795	73.4746	1.044	0.0000	0.0000	4,919
2020/05/13	ES42	05/11/2020			Bond Future	12.4778	70.8592	12.6116	70.1252	1.073	0.0000	0.0000	0
2020/05/13	ES42	04/02/2021			Bond Future	12.7148	71.7455	12.8548	71.0021	1.101	0.0000	0.0000	0
2020/05/13	ES42	06/05/2021			Bond Future	12.9630	68.4085	13.1097	67.6553	1.132	0.0000	0.0000	0
2020/05/13	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/13	GOVI	06/08/2020	728.12	Put	GOVI	306,480.0000	30.6480	307,350.0000	30.7350	0.284	0	0	0
2020/05/13	GOVI	06/08/2020			GOVI	697.4720	697.4720	697.3850	697.3850	(0.012)	0.0000	0.0000	1,041
2020/05/13	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/13	GOVI	06/08/2020	728.14	Put	GOVI	306,680.0000	30.6680	307,550.0000	30.7550	0.284	0	0	0
2020/05/13	GOVI	06/08/2020	728.13	Put	GOVI	306,580.0000	30.6580	307,450.0000	30.7450	0.284	0	0	0
2020/05/13	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/13	GOVI	05/11/2020	737.84	Put	GOVI	316,400.0000	31.6400	317,320.0000	31.7320	0.291	0	0	0
2020/05/13	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/13	GOVI	05/11/2020			GOVI	706.2000	706.2000	706.1080	706.1080	(0.013)	0.0000	0.0000	0
2020/05/13	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/13	GOVI	05/11/2020	737.83	Put	GOVI	316,300.0000	31.6300	317,220.0000	31.7220	0.291	0	0	0
2020/05/13	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/13	GOVI	05/11/2020	737.85	Put	GOVI	316,500.0000	31.6500	317,420.0000	31.7420	0.291	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/13	GOVI	04/02/2021	750.96	Put	GOVI	359,350.0000	35.9350	360,280.0000	36.0280	0.259	0	0	0
2020/05/13	GOVI	04/02/2021			GOVI	715.0250	715.0250	714.9320	714.9320	(0.013)	0.0000	0.0000	0
2020/05/13	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/13	GOVI	04/02/2021	750.95	Put	GOVI	359,250.0000	35.9250	360,180.0000	36.0180	0.259	0	0	0
2020/05/13	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/13	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/13	GOVI	04/02/2021	750.94	Put	GOVI	359,150.0000	35.9150	360,080.0000	36.0080	0.259	0	0	0
2020/05/13	GOVI	06/05/2021	678.67	Call	GOVI	455,400.0000	45.5400	454,450.0000	45.4450	(0.209)	0	0	0
2020/05/13	GOVI	06/05/2021			GOVI	724.2100	724.2100	724.1150	724.1150	(0.013)	0.0000	0.0000	0
2020/05/13	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/13	GOVI	06/05/2021	678.68	Call	GOVI	455,300.0000	45.5300	454,350.0000	45.4350	(0.209)	0	0	0
2020/05/13	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/13	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/13	GOVI	06/05/2021	678.69	Call	GOVI	455,200.0000	45.5200	454,250.0000	45.4250	(0.209)	0	0	0
2020/05/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/05/13	IGOV	06/08/2020			Index Future	256.7790	256.7790	254.7430	254.7430	(0.793)	0.0000	0.0000	587
2020/05/13	IGOV	05/11/2020			Index Future	260.0540	260.0540	257.9920	257.9920	(0.793)	0.0000	0.0000	47
2020/05/13	IGOV	04/02/2021			Index Future	263.3660	263.3660	261.2770	261.2770	(0.793)	0.0000	0.0000	0
2020/05/13	IGOV	06/05/2021			Index Future	266.8100	266.8100	264.6940	264.6940	(0.793)	0.0000	0.0000	0
2020/05/13	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/05/13	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/05/13	IS05	17/12/2020			Interest Rate Swap	94.0100	94.0100	93.9900	93.9900	(0.021)	0.0000	0.0000	0
2020/05/13	IS05	16/03/2021			Interest Rate Swap	92.2700	92.2700	92.2500	92.2500	(0.022)	0.0000	0.0000	0
2020/05/13	IS05	15/06/2021			Interest Rate Swap	90.5800	90.5800	90.5500	90.5500	(0.033)	0.0000	0.0000	0
2020/05/13	IS05	21/09/2021			Interest Rate Swap	89.6600	89.6600	89.5900	89.5900	(0.078)	0.0000	0.0000	0
2020/05/13	IS05	21/12/2021			Interest Rate Swap	91.1100	91.1100	91.0100	91.0100	(0.110)	0.0000	0.0000	51
2020/05/13	IS05	15/03/2022			Interest Rate Swap	90.7300	90.7300	90.5900	90.5900	(0.154)	0.0000	0.0000	0
2020/05/13	IS05	21/06/2022			Interest Rate Swap	91.0300	91.0300	90.8700	90.8700	(0.176)	0.0000	0.0000	0
2020/05/13	IS05	20/09/2022			Interest Rate Swap	94.3500	94.3500	94.1700	94.1700	(0.191)	0.0000	0.0000	0
2020/05/13	IS05	20/12/2022			Interest Rate Swap	95.0400	95.0400	94.8300	94.8300	(0.221)	0.0000	0.0000	0
2020/05/13	IS05	22/03/2023			Interest Rate Swap	87.6700	87.6700	87.4300	87.4300	(0.274)	0.0000	0.0000	0
2020/05/13	IS05	20/06/2023			Interest Rate Swap	93.4200	93.4200	93.1500	93.1500	(0.289)	0.0000	0.0000	0
2020/05/13	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/05/13	IS10	17/12/2025			Interest Rate Swap	83.5900	83.5900	83.0100	83.0100	(0.694)	0.0000	0.0000	0
2020/05/13	IS10	16/03/2026			Interest Rate Swap	80.4100	80.4100	79.7900	79.7900	(0.771)	0.0000	0.0000	0
2020/05/13	IS10	15/06/2026			Interest Rate Swap	79.0900	79.0900	78.4300	78.4300	(0.834)	0.0000	0.0000	0
2020/05/13	IS10	21/09/2026			Interest Rate Swap	81.3500	81.3500	80.6300	80.6300	(0.885)	0.0000	0.0000	0
2020/05/13	IS10	21/12/2026			Interest Rate Swap	85.5600	85.5600	84.8000	84.8000	(0.888)	0.0000	0.0000	0
2020/05/13	IS10	15/03/2027			Interest Rate Swap	84.3300	84.3300	83.5000	83.5000	(0.984)	0.0000	0.0000	0
2020/05/13	IS10	21/06/2027			Interest Rate Swap	86.5600	86.5600	85.6800	85.6800	(1.017)	0.0000	0.0000	0
2020/05/13	IS10	20/09/2027			Interest Rate Swap	92.4500	92.4500	91.5100	91.5100	(1.017)	0.0000	0.0000	0
2020/05/13	IS10	20/12/2027			Interest Rate Swap	92.9900	92.9900	91.9900	91.9900	(1.075)	0.0000	0.0000	0
2020/05/13	IS10	22/03/2028			Interest Rate Swap	86.2600	86.2600	85.1900	85.1900	(1.240)	0.0000	0.0000	0

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2020/05/13	IS10	20/06/2028			Interest Rate Swap	94.1000	94.1000	93.0100	93.0100	(1.158)	0.0000	0.0000	0
2020/05/13	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/05/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/05/13	R023	06/08/2020	7.26	Call	Bond Future	4,756.8400	4.7568	4,683.2300	4.6832	(1.547)	0	0	0
2020/05/13	R023	06/08/2020			Bond Future	5.2606	109.3442	5.2918	109.2678	0.594	0.0000	0.0000	27,356
2020/05/13	R023	06/08/2020	7.26	Put	Bond Future	6.0800	0.0061	8.8500	0.0089	45.559	0	0	0
2020/05/13	R023	06/08/2020	7.27	Call	Bond Future	4,779.7100	4.7797	4,706.0200	4.7060	(1.542)	0	0	0
2020/05/13	R023	06/08/2020	7.28	Put	Bond Future	5.6600	0.0057	8.2900	0.0083	46.466	0	0	0
2020/05/13	R023	06/08/2020	7.27	Put	Bond Future	5.8700	0.0059	8.5600	0.0086	45.826	0	0	0
2020/05/13	R023	06/08/2020	7.28	Call	Bond Future	4,802.5700	4.8026	4,728.8200	4.7288	(1.536)	0	0	0
2020/05/13	R023	05/11/2020	7.46	Put	Bond Future	31.3200	0.0313	39.5900	0.0396	26.405	0	0	0
2020/05/13	R023	05/11/2020	7.47	Put	Bond Future	30.6500	0.0306	38.7800	0.0388	26.525	0	0	0
2020/05/13	R023	05/11/2020			Bond Future	5.2858	106.7878	5.3214	106.7090	0.673	0.0000	0.0000	0
2020/05/13	R023	05/11/2020	7.46	Call	Bond Future	4,712.3900	4.7124	4,641.8400	4.6418	(1.497)	0	0	0
2020/05/13	R023	05/11/2020	7.47	Call	Bond Future	4,732.6400	4.7326	4,661.9500	4.6619	(1.494)	0	0	0
2020/05/13	R023	05/11/2020	7.45	Call	Bond Future	4,692.1700	4.6922	4,621.7600	4.6218	(1.501)	0	0	0
2020/05/13	R023	05/11/2020	7.45	Put	Bond Future	32.0100	0.0320	40.4200	0.0404	26.273	0	0	0
2020/05/13	R023	04/02/2021	6.34	Call	Bond Future	2,322.0600	2.3221	2,311.5800	2.3116	(0.451)	0	0	0
2020/05/13	R023	04/02/2021	6.32	Put	Bond Future	342.1300	0.3421	415.1200	0.4151	21.334	0	0	0
2020/05/13	R023	04/02/2021			Bond Future	5.3235	108.1230	5.3640	108.0429	0.761	0.0000	0.0000	0
2020/05/13	R023	04/02/2021	6.34	Put	Bond Future	335.7700	0.3358	405.3700	0.4054	20.728	0	0	0
2020/05/13	R023	04/02/2021	6.32	Call	Bond Future	2,289.8100	2.2898	2,282.7200	2.2827	(0.310)	0	0	0
2020/05/13	R023	04/02/2021	6.33	Put	Bond Future	338.7900	0.3388	410.2200	0.4102	21.084	0	0	0
2020/05/13	R023	04/02/2021	6.33	Call	Bond Future	2,305.7800	2.3058	2,297.1300	2.2971	(0.375)	0	0	0
2020/05/13	R023	06/05/2021	7.58	Call	Bond Future	3,919.0800	3.9191	3,856.9100	3.8569	(1.586)	0	0	0
2020/05/13	R023	06/05/2021			Bond Future	5.3395	105.5988	5.3861	105.5174	0.873	0.0000	0.0000	0
2020/05/13	R023	06/05/2021	7.56	Call	Bond Future	3,888.6200	3.8886	3,826.8200	3.8268	(1.589)	0	0	0
2020/05/13	R023	06/05/2021	7.56	Put	Bond Future	103.9900	0.1040	123.6000	0.1236	18.858	0	0	0
2020/05/13	R023	06/05/2021	7.58	Put	Bond Future	101.1900	0.1012	120.4300	0.1204	19.014	0	0	0
2020/05/13	R023	06/05/2021	7.57	Call	Bond Future	3,903.8400	3.9038	3,841.8600	3.8419	(1.588)	0	0	0
2020/05/13	R023	06/05/2021	7.57	Put	Bond Future	102.5800	0.1026	122.0100	0.1220	18.941	0	0	0
2020/05/13	R035	06/08/2020	9.92	Put	Bond Future	6,790.9200	6.7909	7,626.4400	7.6264	12.303	0	0	0
2020/05/13	R035	06/08/2020	10.45	Put	Bond Future	4,171.5700	4.1716	5,033.6000	5.0336	20.664	0	0	500
2020/05/13	R035	06/08/2020	9.67	Call	Bond Future	612.8600	0.6129	594.0900	0.5941	(3.063)	0	0	500
2020/05/13	R035	06/08/2020	9.00	Put	Bond Future	12,978.1000	12.9781	13,849.7000	13.8497	6.716	0	0	0
2020/05/13	R035	06/08/2020			Bond Future	10.7773	90.1517	10.9111	89.2872	1.241	0.0000	0.0000	104,678
2020/05/13	R035	06/08/2020	9.92	Call	Bond Future	930.1900	0.9302	901.2400	0.9012	(3.112)	0	0	0
2020/05/13	R035	06/08/2020	9.09	Put	Bond Future	12,300.2200	12.3002	13,170.8900	13.1709	7.078	0	0	0
2020/05/13	R035	06/08/2020	9.09	Call	Bond Future	195.7200	0.1957	201.9200	0.2019	3.168	0	0	500
2020/05/13	R035	06/08/2020	9.67	Put	Bond Future	8,292.3600	8.2924	9,138.0600	9.1381	10.199	0	0	0
2020/05/13	R035	06/08/2020	9.00	Call	Bond Future	160.1700	0.1602	167.3000	0.1673	4.452	0	0	24,761
2020/05/13	R035	06/08/2020	9.93	Call	Bond Future	945.0200	0.9450	915.8900	0.9159	(3.082)	0	0	0
2020/05/13	R035	06/08/2020	9.91	Put	Bond Future	6,848.0200	6.8480	7,683.8400	7.6838	12.205	0	0	0
2020/05/13	R035	06/08/2020	10.45	Call	Bond Future	2,000.4400	2.0004	1,998.0000	1.9980	(0.122)	0	0	0
2020/05/13	R035	06/08/2020	9.93	Put	Bond Future	6,734.0600	6.7341	7,569.4000	7.5694	12.405	0	0	0

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2020/05/13	R035	06/08/2020	9.91	Call	Bond Future	915.5300	0.9155	886.8800	0.8869	(3.129)	0	0	0
2020/05/13	R035	06/08/2020	8.75	Put	Bond Future	14,927.6300	14.9276	15,799.6600	15.7997	5.842	0	0	0
2020/05/13	R035	06/08/2020	8.75	Call	Bond Future	88.6300	0.0886	96.1900	0.0962	8.530	0	0	3,000
2020/05/13	R035	05/11/2020	10.34	Put	Bond Future	6,563.9800	6.5640	7,504.1500	7.5041	14.323	0	0	0
2020/05/13	R035	05/11/2020			Bond Future	10.9653	86.7897	11.1046	85.9132	1.270	0.0000	0.0000	0
2020/05/13	R035	05/11/2020	10.33	Call	Bond Future	2,435.7800	2.4358	2,497.4900	2.4975	2.533	0	0	0
2020/05/13	R035	05/11/2020	10.33	Put	Bond Future	6,609.8500	6.6099	7,548.0800	7.5481	14.194	0	0	0
2020/05/13	R035	05/11/2020	10.34	Call	Bond Future	2,457.9100	2.4579	2,521.5600	2.5216	2.590	0	0	0
2020/05/13	R035	05/11/2020	10.32	Call	Bond Future	2,413.7800	2.4138	2,473.5500	2.4735	2.476	0	0	0
2020/05/13	R035	05/11/2020	10.32	Put	Bond Future	6,655.9300	6.6559	7,592.2200	7.5922	14.067	0	0	0
2020/05/13	R035	04/02/2021	11.14	Put	Bond Future	5,002.7600	5.0028	5,876.9100	5.8769	17.473	0	0	650
2020/05/13	R035	04/02/2021	10.04	Put	Bond Future	9,550.0000	9.5500	10,423.6600	10.4237	9.148	0	0	0
2020/05/13	R035	04/02/2021	10.14	Put	Bond Future	9,038.9400	9.0389	9,903.2000	9.9032	9.562	0	0	650
2020/05/13	R035	04/02/2021	10.05	Call	Bond Future	2,155.6700	2.1557	2,140.8000	2.1408	(0.690)	0	0	0
2020/05/13	R035	04/02/2021			Bond Future	11.1700	87.8749	11.3151	86.9872	1.299	0.0000	0.0000	0
2020/05/13	R035	04/02/2021	10.06	Call	Bond Future	2,173.5800	2.1736	2,157.8000	2.1578	(0.726)	0	0	0
2020/05/13	R035	04/02/2021	10.06	Put	Bond Future	9,446.3700	9.4464	10,318.2300	10.3182	9.230	0	0	0
2020/05/13	R035	04/02/2021	10.14	Call	Bond Future	2,320.4500	2.3204	2,297.0700	2.2971	(1.008)	0	0	0
2020/05/13	R035	04/02/2021	11.14	Call	Bond Future	4,817.6700	4.8177	4,804.1800	4.8042	(0.280)	0	0	0
2020/05/13	R035	04/02/2021	10.04	Call	Bond Future	2,137.8700	2.1379	2,123.8900	2.1239	(0.654)	0	0	0
2020/05/13	R035	04/02/2021	10.05	Put	Bond Future	9,498.0900	9.4981	10,370.8600	10.3709	9.189	0	0	0
2020/05/13	R035	06/05/2021	10.24	Put	Bond Future	10,208.9600	10.2090	11,113.2400	11.1132	8.858	0	0	0
2020/05/13	R035	06/05/2021	12.35	Put	Bond Future	3,611.4600	3.6115	4,394.7800	4.3948	21.690	0	0	0
2020/05/13	R035	06/05/2021	12.37	Call	Bond Future	9,260.7200	9.2607	9,132.2600	9.1323	(1.387)	0	0	0
2020/05/13	R035	06/05/2021			Bond Future	11.3715	84.5225	11.5227	83.6232	1.329	0.0000	0.0000	0
2020/05/13	R035	06/05/2021	12.35	Call	Bond Future	9,186.0000	9.1860	9,070.0200	9.0700	(1.263)	0	0	0
2020/05/13	R035	06/05/2021	12.37	Put	Bond Future	3,578.1300	3.5781	4,348.9700	4.3490	21.543	0	0	0
2020/05/13	R035	06/05/2021	10.24	Call	Bond Future	2,993.1000	2.9931	2,998.0800	2.9981	0.166	0	0	793
2020/05/13	R035	06/05/2021	12.36	Put	Bond Future	3,594.9000	3.5949	4,371.8300	4.3718	21.612	0	0	0
2020/05/13	R035	06/05/2021	12.02	Call	Bond Future	7,982.5700	7.9826	7,953.2300	7.9532	(0.368)	0	0	0
2020/05/13	R035	06/05/2021	12.02	Put	Bond Future	4,224.0100	4.2240	5,093.9700	5.0940	20.596	0	0	793
2020/05/13	R035	06/05/2021	11.32	Call	Bond Future	5,697.0300	5.6970	5,714.7900	5.7148	0.312	0	0	0
2020/05/13	R035	06/05/2021	11.32	Put	Bond Future	6,006.7700	6.0068	6,923.8300	6.9238	15.267	0	0	793
2020/05/13	R035	06/05/2021	12.36	Call	Bond Future	9,223.4900	9.2235	9,101.1200	9.1011	(1.327)	0	0	0
2020/05/13	R186	06/08/2020	8.38	Put	Bond Future	1,041.7700	1.0418	1,337.0400	1.3370	28.343	0	0	0
2020/05/13	R186	06/08/2020	9.00	Call	Bond Future	6,088.4500	6.0885	5,874.4400	5.8744	(3.515)	0	0	900
2020/05/13	R186	06/08/2020	8.00	Call	Bond Future	2,305.8700	2.3059	2,284.7500	2.2847	(0.916)	0	0	900
2020/05/13	R186	06/08/2020	8.25	Call	Bond Future	3,101.2300	3.1012	3,033.3700	3.0334	(2.188)	0	0	0
2020/05/13	R186	06/08/2020			Bond Future	7.8981	114.2827	7.9715	113.8934	0.929	0.0000	0.0000	81,854
2020/05/13	R186	06/08/2020	8.37	Call	Bond Future	3,530.7100	3.5307	3,438.7900	3.4388	(2.603)	0	0	0
2020/05/13	R186	06/08/2020	8.37	Put	Bond Future	1,056.6900	1.0567	1,353.9900	1.3540	28.135	0	0	0
2020/05/13	R186	06/08/2020	9.00	Put	Bond Future	417.9300	0.4179	593.1400	0.5931	41.923	0	0	0
2020/05/13	R186	06/08/2020	8.38	Call	Bond Future	3,567.4700	3.5675	3,473.5200	3.4735	(2.634)	0	0	0
2020/05/13	R186	06/08/2020	8.00	Put	Bond Future	1,765.8500	1.7659	2,133.9500	2.1340	20.845	0	0	0
2020/05/13	R186	06/08/2020	8.25	Put	Bond Future	1,249.7800	1.2498	1,571.1400	1.5711	25.713	0	0	0
2020/05/13	R186	06/08/2020	8.36	Call	Bond Future	3,494.1000	3.4941	3,404.2000	3.4042	(2.573)	0	0	0
2020/05/13	R186	06/08/2020	8.36	Put	Bond Future	1,071.7900	1.0718	1,371.1100	1.3711	27.927	0	0	0

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2020/05/13	R186	05/11/2020	8.00	Put	Bond Future	2,875.2800	2.8753	3,393.2000	3.3932	18.013	0	0	0
2020/05/13	R186	05/11/2020	8.65	Call	Bond Future	4,565.4700	4.5655	4,626.3600	4.6264	1.334	0	0	0
2020/05/13	R186	05/11/2020	8.64	Put	Bond Future	1,575.8000	1.5758	2,033.8000	2.0338	29.065	0	0	0
2020/05/13	R186	05/11/2020			Bond Future	8.0505	115.7001	8.1283	115.3044	0.966	0.0000	0.0000	0
2020/05/13	R186	05/11/2020	7.00	Put	Bond Future	6,342.8200	6.3428	6,859.9900	6.8600	8.154	0	0	0
2020/05/13	R186	05/11/2020	7.00	Call	Bond Future	820.0000	0.8200	941.5300	0.9415	14.821	0	0	1,200
2020/05/13	R186	05/11/2020	8.66	Call	Bond Future	4,600.0300	4.6000	4,659.4400	4.6594	1.292	0	0	0
2020/05/13	R186	05/11/2020	8.66	Put	Bond Future	1,546.3200	1.5463	2,001.3700	2.0014	29.428	0	0	0
2020/05/13	R186	05/11/2020	8.00	Call	Bond Future	2,617.4600	2.6175	2,739.7400	2.7397	4.672	0	0	1,200
2020/05/13	R186	05/11/2020	7.84	Put	Bond Future	3,309.1900	3.3092	3,840.0600	3.8401	16.042	0	0	0
2020/05/13	R186	05/11/2020	9.26	Put	Bond Future	874.7100	0.8747	1,166.4700	1.1665	33.355	0	0	3,500
2020/05/13	R186	05/11/2020	8.65	Put	Bond Future	1,561.0000	1.5610	2,017.5300	2.0175	29.246	0	0	0
2020/05/13	R186	05/11/2020	8.64	Call	Bond Future	4,531.0000	4.5310	4,593.3600	4.5934	1.376	0	0	0
2020/05/13	R186	05/11/2020	7.84	Call	Bond Future	2,229.3700	2.2294	2,364.6000	2.3646	6.066	0	0	3,500
2020/05/13	R186	05/11/2020	8.34	Put	Bond Future	2,099.0600	2.0991	2,587.5400	2.5875	23.271	0	0	0
2020/05/13	R186	05/11/2020	8.34	Call	Bond Future	3,562.9300	3.5629	3,655.7700	3.6558	2.606	0	0	3,500
2020/05/13	R186	05/11/2020	9.26	Call	Bond Future	6,831.5800	6.8316	6,727.7000	6.7277	(1.521)	0	0	0
2020/05/13	R186	04/02/2021	8.15	Call	Bond Future	3,020.8400	3.0208	3,119.6700	3.1197	3.272	0	0	0
2020/05/13	R186	04/02/2021			Bond Future	8.2202	111.8608	8.3026	111.4599	1.002	0.0000	0.0000	0
2020/05/13	R186	04/02/2021	8.15	Put	Bond Future	3,364.1300	3.3641	3,863.8700	3.8639	14.855	0	0	0
2020/05/13	R186	04/02/2021	8.16	Call	Bond Future	3,045.3700	3.0454	3,143.3000	3.1433	3.216	0	0	0
2020/05/13	R186	04/02/2021	8.17	Put	Bond Future	3,315.4200	3.3154	3,813.3500	3.8133	15.019	0	0	0
2020/05/13	R186	04/02/2021	8.16	Put	Bond Future	3,339.7100	3.3397	3,838.5500	3.8386	14.937	0	0	0
2020/05/13	R186	04/02/2021	8.17	Call	Bond Future	3,070.0100	3.0700	3,167.0300	3.1670	3.160	0	0	0
2020/05/13	R186	06/05/2021	10.76	Put	Bond Future	721.4800	0.7215	941.9000	0.9419	30.551	0	0	0
2020/05/13	R186	06/05/2021	10.77	Call	Bond Future	11,086.7100	11.0867	10,899.6200	10.8996	(1.688)	0	0	0
2020/05/13	R186	06/05/2021			Bond Future	8.3991	113.2992	8.4866	112.8928	1.041	0.0000	0.0000	0
2020/05/13	R186	06/05/2021	10.78	Call	Bond Future	11,121.4400	11.1214	10,933.2400	10.9332	(1.692)	0	0	0
2020/05/13	R186	06/05/2021	10.78	Put	Bond Future	708.8500	0.7089	927.0300	0.9270	30.779	0	0	0
2020/05/13	R186	06/05/2021	10.76	Call	Bond Future	11,051.9900	11.0520	10,866.0300	10.8660	(1.683)	0	0	0
2020/05/13	R186	06/05/2021	10.77	Put	Bond Future	715.1500	0.7152	934.4400	0.9344	30.663	0	0	0
2020/05/13	R197	06/08/2020			Bond Future	306.6523	306.6523	306.8937	306.8937	0.079	0.0000	0.0000	2,549
2020/05/13	R197	05/11/2020			Bond Future	310.5278	310.5278	310.7681	310.7681	0.077	0.0000	0.0000	0
2020/05/13	R197	04/02/2021			Bond Future	306.5421	306.5421	306.7846	306.7846	0.079	0.0000	0.0000	0
2020/05/13	R197	06/05/2021			Bond Future	310.5526	310.5526	310.7976	310.7976	0.079	0.0000	0.0000	0
2020/05/13	R202	06/08/2020			Bond Future	221.2812	221.2812	213.7596	213.7596	(3.399)	0.0000	0.0000	7,718
2020/05/13	R202	05/11/2020			Bond Future	224.0778	224.0778	216.4579	216.4579	(3.401)	0.0000	0.0000	0
2020/05/13	R202	04/02/2021			Bond Future	222.7140	222.7140	214.9967	214.9967	(3.465)	0.0000	0.0000	0
2020/05/13	R202	06/05/2021			Bond Future	225.6274	225.6274	217.8085	217.8085	(3.465)	0.0000	0.0000	0
2020/05/13	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/13	R208	06/08/2020			Bond Future	3.3726	104.5664	3.3846	104.5588	0.357	0.0000	0.0000	28,952
2020/05/13	R208	06/08/2020	5.56	Call	Bond Future	1,372.9700	1.3730	1,365.3200	1.3653	(0.557)	0	0	0
2020/05/13	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/13	R208	06/08/2020	5.57	Call	Bond Future	1,379.1700	1.3792	1,371.5200	1.3715	(0.555)	0	0	0
2020/05/13	R208	06/08/2020	5.55	Call	Bond Future	1,366.7700	1.3668	1,359.1200	1.3591	(0.560)	0	0	0

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2020/05/13	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/13	R208	05/11/2020	4.78	Call	Bond Future	968.3200	0.9683	959.1400	0.9591	(0.948)	0	0	0
2020/05/13	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/13	R208	05/11/2020			Bond Future	2.2886	102.4691	2.3120	102.4599	1.022	0.0000	0.0000	0
2020/05/13	R208	05/11/2020	4.79	Call	Bond Future	972.1700	0.9722	962.9900	0.9630	(0.944)	0	0	0
2020/05/13	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/13	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/13	R208	05/11/2020	4.77	Call	Bond Future	964.4700	0.9645	955.2900	0.9553	(0.952)	0	0	0
2020/05/13	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/05/13	R209	06/08/2020	5.55	Put	Bond Future	41,148.3200	41.1483	41,828.0800	41.8281	1.652	0	0	0
2020/05/13	R209	06/08/2020			Bond Future	10.7808	68.3848	10.9043	67.7051	1.146	0.0000	0.0000	63,963
2020/05/13	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/05/13	R209	06/08/2020	5.57	Put	Bond Future	40,931.5100	40.9315	41,611.2700	41.6113	1.661	0	0	0
2020/05/13	R209	06/08/2020	5.56	Put	Bond Future	41,039.8400	41.0398	41,719.6000	41.7196	1.656	0	0	0
2020/05/13	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/05/13	R209	05/11/2020	10.02	Call	Bond Future	1,861.4000	1.8614	1,932.3100	1.9323	3.809	0	0	0
2020/05/13	R209	05/11/2020			Bond Future	10.9499	66.0904	11.0781	65.4013	1.171	0.0000	0.0000	0
2020/05/13	R209	05/11/2020	10.00	Call	Bond Future	1,828.6300	1.8286	1,898.9800	1.8990	3.847	0	0	0
2020/05/13	R209	05/11/2020	10.00	Put	Bond Future	7,283.8100	7.2838	8,043.2600	8.0433	10.427	0	0	0
2020/05/13	R209	05/11/2020	10.02	Put	Bond Future	7,195.0700	7.1951	7,955.0800	7.9551	10.563	0	0	0
2020/05/13	R209	05/11/2020	10.01	Call	Bond Future	1,844.9700	1.8450	1,915.6800	1.9157	3.833	0	0	0
2020/05/13	R209	05/11/2020	10.01	Put	Bond Future	7,239.3600	7.2394	7,999.1700	7.9992	10.496	0	0	0
2020/05/13	R209	04/02/2021	10.12	Put	Bond Future	8,007.2800	8.0073	8,742.5100	8.7425	9.182	0	0	0
2020/05/13	R209	04/02/2021			Bond Future	11.1292	66.9168	11.2623	66.2189	1.195	0.0000	0.0000	0
2020/05/13	R209	04/02/2021	10.11	Call	Bond Future	2,316.5800	2.3166	2,354.6300	2.3546	1.643	0	0	0
2020/05/13	R209	04/02/2021	10.11	Put	Bond Future	8,050.1300	8.0501	8,786.0300	8.7860	9.141	0	0	0
2020/05/13	R209	04/02/2021	10.12	Call	Bond Future	2,333.4800	2.3335	2,370.8600	2.3709	1.602	0	0	0
2020/05/13	R209	04/02/2021	10.10	Call	Bond Future	2,299.7600	2.2998	2,338.4700	2.3385	1.683	0	0	0
2020/05/13	R209	04/02/2021	10.10	Put	Bond Future	8,093.1300	8.0931	8,829.6900	8.8297	9.101	0	0	0
2020/05/13	R209	06/05/2021	12.23	Put	Bond Future	3,474.7300	3.4747	4,244.0300	4.2440	22.140	0	0	0
2020/05/13	R209	06/05/2021	12.22	Call	Bond Future	7,938.8700	7.9389	8,001.7400	8.0017	0.792	0	0	0
2020/05/13	R209	06/05/2021			Bond Future	11.3116	64.6342	11.4497	63.9272	1.221	0.0000	0.0000	0
2020/05/13	R209	06/05/2021	12.23	Call	Bond Future	7,969.8000	7.9698	8,032.0800	8.0321	0.781	0	0	0
2020/05/13	R209	06/05/2021	12.22	Put	Bond Future	3,490.2000	3.4902	4,260.0900	4.2601	22.059	0	0	0
2020/05/13	R209	06/05/2021	12.24	Call	Bond Future	8,000.7700	8.0008	8,062.2200	8.0622	0.768	0	0	0
2020/05/13	R209	06/05/2021	12.24	Put	Bond Future	3,459.3400	3.4593	4,227.8100	4.2278	22.214	0	0	0
2020/05/13	R210	06/08/2020			Bond Future	186.5582	186.5582	186.0720	186.0720	(0.261)	0.0000	0.0000	1,929
2020/05/13	R210	05/11/2020			Bond Future	186.2077	186.2077	185.7127	185.7127	(0.266)	0.0000	0.0000	0
2020/05/13	R210	04/02/2021			Bond Future	188.5796	188.5796	188.0781	188.0781	(0.266)	0.0000	0.0000	0
2020/05/13	R210	06/05/2021			Bond Future	188.3040	188.3040	187.7953	187.7953	(0.270)	0.0000	0.0000	0
2020/05/13	R212	06/08/2020			Bond Future	165.6577	165.6577	165.5878	165.5878	(0.042)	0.0000	0.0000	6,744
2020/05/13	R212	05/11/2020			Bond Future	167.7517	167.7517	167.6787	167.6787	(0.044)	0.0000	0.0000	0
2020/05/13	R212	04/02/2021			Bond Future	167.5675	167.5675	167.4931	167.4931	(0.044)	0.0000	0.0000	0
2020/05/13	R212	06/05/2021			Bond Future	169.7596	169.7596	169.6839	169.6839	(0.045)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/13	R213	06/08/2020	9.31	Call	Bond Future	1,254.8100	1.2548	1,269.7100	1.2697	1.187	0	0	0
2020/05/13	R213	06/08/2020			Bond Future	9.9038	84.3861	9.9964	83.8669	0.936	0.0000	0.0000	14,265
2020/05/13	R213	06/08/2020	9.29	Call	Bond Future	1,220.9600	1.2210	1,235.2100	1.2352	1.167	0	0	0
2020/05/13	R213	06/08/2020	9.29	Put	Bond Future	4,773.8500	4.7738	5,307.2700	5.3073	11.174	0	0	0
2020/05/13	R213	06/08/2020	9.31	Put	Bond Future	4,688.7400	4.6887	5,222.8100	5.2228	11.390	0	0	0
2020/05/13	R213	06/08/2020	9.30	Call	Bond Future	1,237.8000	1.2378	1,252.3800	1.2524	1.178	0	0	0
2020/05/13	R213	06/08/2020	9.30	Put	Bond Future	4,731.1800	4.7312	5,264.9300	5.2649	11.282	0	0	0
2020/05/13	R213	05/11/2020	9.60	Put	Bond Future	5,103.3000	5.1033	5,780.4700	5.7805	13.269	0	0	0
2020/05/13	R213	05/11/2020	9.59	Call	Bond Future	2,404.3200	2.4043	2,554.5500	2.5546	6.248	0	0	0
2020/05/13	R213	05/11/2020			Bond Future	10.0782	81.8990	10.1748	81.3722	0.958	0.0000	0.0000	0
2020/05/13	R213	05/11/2020	9.60	Call	Bond Future	2,425.9100	2.4259	2,576.3400	2.5763	6.201	0	0	0
2020/05/13	R213	05/11/2020	9.59	Put	Bond Future	5,138.9400	5.1389	5,815.9100	5.8159	13.173	0	0	0
2020/05/13	R213	05/11/2020	9.61	Call	Bond Future	2,447.6200	2.4476	2,598.2400	2.5982	6.154	0	0	0
2020/05/13	R213	05/11/2020	9.61	Put	Bond Future	5,067.8300	5.0678	5,745.1900	5.7452	13.366	0	0	0
2020/05/13	R213	04/02/2021	9.40	Call	Bond Future	2,256.7600	2.2568	2,350.9300	2.3509	4.173	0	0	0
2020/05/13	R213	04/02/2021	9.39	Put	Bond Future	7,107.4200	7.1074	7,734.0500	7.7340	8.817	0	0	0
2020/05/13	R213	04/02/2021			Bond Future	10.2692	82.9230	10.3698	82.3894	0.980	0.0000	0.0000	0
2020/05/13	R213	04/02/2021	9.41	Call	Bond Future	2,274.2400	2.2742	2,369.7800	2.3698	4.201	0	0	0
2020/05/13	R213	04/02/2021	9.41	Put	Bond Future	7,027.2900	7.0273	7,656.4100	7.6564	8.953	0	0	0
2020/05/13	R213	04/02/2021	9.40	Put	Bond Future	7,067.2800	7.0673	7,695.0300	7.6950	8.882	0	0	0
2020/05/13	R213	04/02/2021	9.39	Call	Bond Future	2,239.3700	2.2394	2,332.4200	2.3324	4.155	0	0	0
2020/05/13	R213	06/05/2021	11.91	Put	Bond Future	2,390.7000	2.3907	2,821.6400	2.8216	18.026	0	0	0
2020/05/13	R213	06/05/2021			Bond Future	10.4580	80.4538	10.5629	79.9131	1.002	0.0000	0.0000	0
2020/05/13	R213	06/05/2021	11.90	Call	Bond Future	9,429.1100	9.4291	9,324.5500	9.3246	(1.109)	0	0	0
2020/05/13	R213	06/05/2021	11.90	Put	Bond Future	2,401.5800	2.4016	2,837.6900	2.8377	18.159	0	0	0
2020/05/13	R213	06/05/2021	11.91	Call	Bond Future	9,464.0100	9.4640	9,354.2800	9.3543	(1.159)	0	0	0
2020/05/13	R213	06/05/2021	11.89	Call	Bond Future	9,394.2300	9.3942	9,294.8600	9.2949	(1.058)	0	0	0
2020/05/13	R213	06/05/2021	11.89	Put	Bond Future	2,412.5200	2.4125	2,853.8200	2.8538	18.292	0	0	0
2020/05/13	R214	06/08/2020	9.98	Put	Bond Future	7,064.0300	7.0640	7,776.7800	7.7768	10.090	0	0	0
2020/05/13	R214	06/08/2020	9.97	Call	Bond Future	856.3300	0.8563	845.9000	0.8459	(1.218)	0	0	0
2020/05/13	R214	06/08/2020			Bond Future	10.9952	66.5559	11.1242	65.8320	1.173	0.0000	0.0000	22,111
2020/05/13	R214	06/08/2020	9.98	Call	Bond Future	868.7600	0.8688	857.5600	0.8576	(1.289)	0	0	0
2020/05/13	R214	06/08/2020	9.97	Put	Bond Future	7,117.3200	7.1173	7,830.8400	7.8308	10.025	0	0	0
2020/05/13	R214	06/08/2020	9.99	Call	Bond Future	881.3200	0.8813	869.3200	0.8693	(1.362)	0	0	0
2020/05/13	R214	06/08/2020	9.99	Put	Bond Future	7,010.9700	7.0110	7,722.9200	7.7229	10.155	0	0	0
2020/05/13	R214	05/11/2020	10.26	Put	Bond Future	7,291.4700	7.2915	8,078.6900	8.0787	10.796	0	0	0
2020/05/13	R214	05/11/2020			Bond Future	11.1602	64.1002	11.2942	63.3663	1.200	0.0000	0.0000	0
2020/05/13	R214	05/11/2020	10.25	Call	Bond Future	1,960.0800	1.9601	2,013.1200	2.0131	2.706	0	0	0
2020/05/13	R214	05/11/2020	10.25	Put	Bond Future	7,337.1100	7.3371	8,123.9800	8.1240	10.725	0	0	0
2020/05/13	R214	05/11/2020	10.26	Call	Bond Future	1,977.4300	1.9774	2,030.8200	2.0308	2.700	0	0	0
2020/05/13	R214	05/11/2020	10.24	Call	Bond Future	1,942.8400	1.9428	1,996.6000	1.9966	2.767	0	0	0
2020/05/13	R214	05/11/2020	10.24	Put	Bond Future	7,382.9600	7.3830	8,170.5500	8.1705	10.668	0	0	0
2020/05/13	R214	04/02/2021	10.33	Call	Bond Future	2,410.5100	2.4105	2,449.9100	2.4499	1.635	0	0	0
2020/05/13	R214	04/02/2021			Bond Future	11.3384	64.9016	11.4777	64.1585	1.228	0.0000	0.0000	0
2020/05/13	R214	04/02/2021	10.31	Call	Bond Future	2,375.5400	2.3755	2,412.6000	2.4126	1.560	0	0	0
2020/05/13	R214	04/02/2021	10.31	Put	Bond Future	8,343.0300	8.3430	9,123.2000	9.1232	9.351	0	0	0
2020/05/13	R214	04/02/2021	10.33	Put	Bond Future	8,253.3800	8.2534	9,035.8900	9.0359	9.481	0	0	0

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2020/05/13	R214	04/02/2021	10.32	Call	Bond Future	2,392.9800	2.3930	2,431.3100	2.4313	1.602	0	0	0
2020/05/13	R214	04/02/2021	10.32	Put	Bond Future	8,298.1200	8.2981	9,079.5600	9.0796	9.417	0	0	0
2020/05/13	R214	06/05/2021	12.26	Call	Bond Future	7,590.0400	7.5900	7,640.5500	7.6405	0.665	0	0	0
2020/05/13	R214	06/05/2021	12.25	Put	Bond Future	3,872.1500	3.8721	4,675.9100	4.6759	20.757	0	0	0
2020/05/13	R214	06/05/2021			Bond Future	11.5127	62.4534	11.6573	61.7005	1.256	0.0000	0.0000	0
2020/05/13	R214	06/05/2021	12.27	Call	Bond Future	7,620.6100	7.6206	7,670.4900	7.6705	0.655	0	0	0
2020/05/13	R214	06/05/2021	12.27	Put	Bond Future	3,838.0900	3.8381	4,640.8300	4.6408	20.915	0	0	0
2020/05/13	R214	06/05/2021	12.26	Put	Bond Future	3,854.9600	3.8550	4,658.3300	4.6583	20.840	0	0	0
2020/05/13	R214	06/05/2021	12.25	Call	Bond Future	7,559.7200	7.5597	7,610.6200	7.6106	0.673	0	0	0
2020/05/13	R248	06/08/2020	10.20	Call	Bond Future	780.6500	0.7806	758.5300	0.7585	(2.834)	0	0	0
2020/05/13	R248	06/08/2020	11.80	Call	Bond Future	5,797.4500	5.7975	5,568.1600	5.5682	(3.955)	0	0	470
2020/05/13	R248	06/08/2020	12.75	Call	Bond Future	10,377.7100	10.3777	9,767.6200	9.7676	(5.879)	0	0	814
2020/05/13	R248	06/08/2020	10.35	Call	Bond Future	1,007.3300	1.0073	982.7000	0.9827	(2.445)	0	0	640
2020/05/13	R248	06/08/2020	11.85	Put	Bond Future	1,489.8900	1.4899	2,104.3100	2.1043	41.239	0	0	0
2020/05/13	R248	06/08/2020	9.00	Put	Bond Future	18,048.4900	18.0485	18,909.8900	18.9099	4.773	0	0	0
2020/05/13	R248	06/08/2020			Bond Future	11.1627	83.3846	11.2867	82.5307	1.111	0.0000	0.0000	82,288
2020/05/13	R248	06/08/2020	10.18	Call	Bond Future	753.5400	0.7535	733.4100	0.7334	(2.671)	0	0	0
2020/05/13	R248	06/08/2020	10.18	Put	Bond Future	8,148.3500	8.1484	8,982.1300	8.9821	10.233	0	0	0
2020/05/13	R248	06/08/2020	10.35	Put	Bond Future	7,038.0600	7.0381	7,867.3400	7.8673	11.783	0	0	0
2020/05/13	R248	06/08/2020	11.85	Call	Bond Future	6,023.9500	6.0239	5,784.4600	5.7845	(3.976)	0	0	0
2020/05/13	R248	06/08/2020	11.15	Put	Bond Future	3,191.4000	3.1914	4,018.0800	4.0181	25.903	0	0	0
2020/05/13	R248	06/08/2020	11.15	Call	Bond Future	3,102.9200	3.1029	3,075.6900	3.0757	(0.878)	0	0	0
2020/05/13	R248	06/08/2020	10.85	Put	Bond Future	4,338.0700	4.3381	5,228.8500	5.2288	20.534	0	0	0
2020/05/13	R248	06/08/2020	10.85	Call	Bond Future	2,109.2900	2.1093	2,146.1600	2.1462	1.748	0	0	640
2020/05/13	R248	06/08/2020	9.25	Put	Bond Future	15,671.7000	15.6717	16,535.2500	16.5353	5.510	0	0	0
2020/05/13	R248	06/08/2020	9.25	Call	Bond Future	97.6200	0.0976	107.2600	0.1073	9.875	0	0	20,640
2020/05/13	R248	06/08/2020	10.20	Put	Bond Future	8,013.0200	8.0130	8,844.8100	8.8448	10.380	0	0	0
2020/05/13	R248	06/08/2020	11.80	Put	Bond Future	1,577.3800	1.5774	2,202.0000	2.2020	39.599	0	0	0
2020/05/13	R248	06/08/2020	12.75	Put	Bond Future	575.0800	0.5751	818.9000	0.8189	42.398	0	0	0
2020/05/13	R248	06/08/2020	9.00	Call	Bond Future	48.4500	0.0484	55.9400	0.0559	15.459	0	0	3,000
2020/05/13	R248	06/08/2020	10.19	Call	Bond Future	767.0100	0.7670	745.8900	0.7459	(2.754)	0	0	0
2020/05/13	R248	06/08/2020	10.19	Put	Bond Future	8,080.5400	8.0805	8,913.3300	8.9133	10.306	0	0	0
2020/05/13	R248	06/08/2020	12.25	Put	Bond Future	956.8700	0.9569	1,467.5500	1.4675	53.370	0	0	0
2020/05/13	R248	06/08/2020	12.25	Call	Bond Future	7,919.5800	7.9196	7,576.3500	7.5763	(4.334)	0	0	814
2020/05/13	R248	06/08/2020	11.10	Put	Bond Future	3,357.8000	3.3578	4,204.5600	4.2046	25.218	0	0	0
2020/05/13	R248	06/08/2020	11.10	Call	Bond Future	2,919.5800	2.9196	2,912.4300	2.9124	(0.245)	0	0	470
2020/05/13	R248	05/11/2020	10.02	Put	Bond Future	11,136.1400	11.1361	12,031.9400	12.0319	8.044	0	0	0
2020/05/13	R248	05/11/2020	10.03	Call	Bond Future	1,258.5100	1.2585	1,288.1500	1.2881	2.355	0	0	0
2020/05/13	R248	05/11/2020			Bond Future	11.3356	80.0018	11.4648	79.1361	1.140	0.0000	0.0000	0
2020/05/13	R248	05/11/2020	11.00	Put	Bond Future	5,740.3900	5.7404	6,733.9300	6.7339	17.308	0	0	0
2020/05/13	R248	05/11/2020	11.00	Call	Bond Future	3,409.3400	3.4093	3,537.2500	3.5373	3.752	0	0	800
2020/05/13	R248	05/11/2020	10.00	Put	Bond Future	11,273.9700	11.2740	12,170.8100	12.1708	7.955	0	0	0
2020/05/13	R248	05/11/2020	10.00	Call	Bond Future	1,214.4000	1.2144	1,245.6100	1.2456	2.570	0	0	800
2020/05/13	R248	05/11/2020	10.04	Call	Bond Future	1,273.4600	1.2735	1,302.5500	1.3025	2.284	0	0	0
2020/05/13	R248	05/11/2020	10.04	Put	Bond Future	10,999.3500	10.9993	11,894.0700	11.8941	8.134	0	0	0
2020/05/13	R248	05/11/2020	10.02	Call	Bond Future	1,243.6800	1.2437	1,273.8500	1.2739	2.426	0	0	0
2020/05/13	R248	05/11/2020	10.03	Put	Bond Future	11,067.6100	11.0676	11,962.8800	11.9629	8.089	0	0	0

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2020/05/13	R248	04/02/2021	10.46	Call	Bond Future	2,348.0600	2.3481	2,323.1000	2.3231	(1.063)	0	0	0
2020/05/13	R248	04/02/2021	10.47	Put	Bond Future	9,882.3000	9.8823	10,732.9500	10.7330	8.608	0	0	0
2020/05/13	R248	04/02/2021			Bond Future	11.5228	81.0021	11.6576	80.1255	1.170	0.0000	0.0000	0
2020/05/13	R248	04/02/2021	10.46	Put	Bond Future	9,939.7400	9.9397	10,791.3900	10.7914	8.568	0	0	0
2020/05/13	R248	04/02/2021	10.47	Call	Bond Future	2,368.1400	2.3681	2,342.1800	2.3422	(1.096)	0	0	0
2020/05/13	R248	04/02/2021	10.48	Call	Bond Future	2,388.3200	2.3883	2,361.3500	2.3613	(1.129)	0	0	0
2020/05/13	R248	04/02/2021	10.48	Put	Bond Future	9,825.0900	9.8251	10,674.7300	10.6747	8.648	0	0	0
2020/05/13	R248	06/05/2021	12.36	Call	Bond Future	8,377.6900	8.3777	8,333.7800	8.3338	(0.524)	0	0	0
2020/05/13	R248	06/05/2021			Bond Future	11.7064	77.6246	11.8469	76.7365	1.200	0.0000	0.0000	0
2020/05/13	R248	06/05/2021	12.34	Call	Bond Future	8,306.9700	8.3070	8,262.9400	8.2629	(0.530)	0	0	0
2020/05/13	R248	06/05/2021	12.34	Put	Bond Future	4,445.3300	4.4453	5,289.3700	5.2894	18.987	0	0	0
2020/05/13	R248	06/05/2021	12.36	Put	Bond Future	4,399.9600	4.4000	5,244.1200	5.2441	19.186	0	0	0
2020/05/13	R248	06/05/2021	12.35	Call	Bond Future	8,342.3100	8.3423	8,298.4900	8.2985	(0.525)	0	0	0
2020/05/13	R248	06/05/2021	12.35	Put	Bond Future	4,422.5800	4.4226	5,266.8300	5.2668	19.090	0	0	0

Total

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