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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/05/2020 TO 21/05/2020

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
2020/05/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	2025	06/08/2020		Bond Future	137.5467	137.5467	137.7690	137.7690	0.162	0.0000	0.0000	5,493
2020/05/21	2025	05/11/2020		Bond Future	139.2703	139.2703	139.4946	139.4946	0.161	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
2020/05/21	2025	04/02/2021			Bond Future	139.5333	139.5333	139.7602	139.7602	0.163	0.0000	0.0000	0
2020/05/21	2025	06/05/2021			Bond Future	141.3208	141.3208	141.5506	141.5506	0.163	0.0000	0.0000	0
2020/05/21	2029	06/08/2020			Bond Future	99.0946	99.0946	99.2813	99.2813	0.188	0.0000	0.0000	4,982
2020/05/21	2029	05/11/2020			Bond Future	99.1993	99.1993	99.3877	99.3877	0.190	0.0000	0.0000	0
2020/05/21	2029	04/02/2021			Bond Future	100.4718	100.4718	100.6624	100.6624	0.190	0.0000	0.0000	0
2020/05/21	2029	06/05/2021			Bond Future	100.6076	100.6076	100.8006	100.8006	0.192	0.0000	0.0000	0
2020/05/21	2030	06/08/2020	9.11	Call	Bond Future	2,669.1800	2.6692	3,036.4200	3.0364	13.759	0	0	0
2020/05/21	2030	06/08/2020	10.40	Put	Bond Future	593.7600	0.5938	483.9500	0.4840	(18.494)	0	0	5,000
2020/05/21	2030	06/08/2020	11.25	Call	Bond Future	11,745.9400	11.7459	12,438.3400	12.4383	5.895	0	0	0
2020/05/21	2030	06/08/2020	10.00	Call	Bond Future	6,024.7000	6.0247	6,582.5900	6.5826	9.260	0	0	470
2020/05/21	2030	06/08/2020	10.05	Put	Bond Future	942.3000	0.9423	782.6000	0.7826	(16.948)	0	0	0
2020/05/21	2030	06/08/2020	10.70	Call	Bond Future	9,163.1500	9.1632	9,813.8800	9.8139	7.102	0	0	470
2020/05/21	2030	06/08/2020	9.75	Put	Bond Future	1,338.4900	1.3385	1,126.6900	1.1267	(15.824)	0	0	0
2020/05/21	2030	06/08/2020	9.42	Call	Bond Future	3,689.9500	3.6900	4,133.1700	4.1332	12.012	0	0	0
2020/05/21	2030	06/08/2020			Bond Future	9.1257	93.2198	9.0046	93.9453	(1.327)	0.0000	0.0000	110,879
2020/05/21	2030	06/08/2020	9.09	Call	Bond Future	2,609.3400	2.6093	2,971.5100	2.9715	13.880	0	0	0
2020/05/21	2030	06/08/2020	9.09	Put	Bond Future	2,822.3000	2.8223	2,458.9600	2.4590	(12.874)	0	0	0
2020/05/21	2030	06/08/2020	10.40	Call	Bond Future	7,798.5100	7.7985	8,414.2100	8.4142	7.895	0	0	0
2020/05/21	2030	06/08/2020	10.70	Put	Bond Future	370.1900	0.3702	295.4100	0.2954	(20.200)	0	0	0
2020/05/21	2030	06/08/2020	9.05	Put	Bond Future	2,944.5200	2.9445	2,570.9900	2.5710	(12.686)	0	0	0
2020/05/21	2030	06/08/2020	9.05	Call	Bond Future	2,492.0600	2.4921	2,844.0400	2.8440	14.124	0	0	450
2020/05/21	2030	06/08/2020	8.36	Put	Bond Future	5,672.0100	5.6720	5,128.4900	5.1285	(9.582)	0	0	0
2020/05/21	2030	06/08/2020	8.36	Call	Bond Future	958.9500	0.9589	1,140.9400	1.1409	18.978	0	0	800
2020/05/21	2030	06/08/2020	8.86	Put	Bond Future	3,573.1900	3.5732	3,150.8500	3.1508	(11.820)	0	0	0
2020/05/21	2030	06/08/2020	8.86	Call	Bond Future	1,972.0700	1.9721	2,275.2400	2.2752	15.373	0	0	800
2020/05/21	2030	06/08/2020	9.11	Put	Bond Future	2,762.6900	2.7627	2,404.4200	2.4044	(12.968)	0	0	0
2020/05/21	2030	06/08/2020	11.25	Put	Bond Future	141.2800	0.1413	108.1700	0.1082	(23.436)	0	0	0
2020/05/21	2030	06/08/2020	10.21	Put	Bond Future	778.2600	0.7783	641.9000	0.6419	(17.521)	0	0	0
2020/05/21	2030	06/08/2020	10.00	Put	Bond Future	999.8000	0.9998	832.1800	0.8322	(16.765)	0	0	0
2020/05/21	2030	06/08/2020	10.75	Call	Bond Future	9,394.7800	9.3948	10,050.4300	10.0504	6.979	0	0	0
2020/05/21	2030	06/08/2020	10.05	Call	Bond Future	6,243.6500	6.2437	6,809.4600	6.8095	9.062	0	0	0
2020/05/21	2030	06/08/2020	9.75	Call	Bond Future	4,963.7700	4.9638	5,477.4800	5.4775	10.349	0	0	450
2020/05/21	2030	06/08/2020	9.42	Put	Bond Future	1,957.3500	1.9574	1,675.0600	1.6751	(14.422)	0	0	800
2020/05/21	2030	06/08/2020	9.10	Call	Bond Future	2,639.2600	2.6393	3,003.9600	3.0040	13.818	0	0	0
2020/05/21	2030	06/08/2020	9.10	Put	Bond Future	2,792.4700	2.7925	2,431.6600	2.4317	(12.921)	0	0	0
2020/05/21	2030	06/08/2020	11.47	Call	Bond Future	12,787.0100	12.7870	13,489.5700	13.4896	5.494	0	0	0
2020/05/21	2030	06/08/2020	11.47	Put	Bond Future	92.7300	0.0927	69.7800	0.0698	(24.749)	0	0	650
2020/05/21	2030	06/08/2020	10.21	Call	Bond Future	6,956.5900	6.9566	7,545.7400	7.5457	8.469	0	0	650
2020/05/21	2030	06/08/2020	10.87	Call	Bond Future	9,954.2600	9.9543	10,620.7400	10.6207	6.695	0	0	0
2020/05/21	2030	06/08/2020	10.87	Put	Bond Future	278.6100	0.2786	219.5800	0.2196	(21.187)	0	0	650
2020/05/21	2030	06/08/2020	10.75	Put	Bond Future	340.9300	0.3409	271.0700	0.2711	(20.491)	0	0	0
2020/05/21	2030	06/08/2020	9.20	Put	Bond Future	2,505.8300	2.5058	2,170.2400	2.1702	(13.392)	0	0	0
2020/05/21	2030	06/08/2020	9.20	Call	Bond Future	2,947.3700	2.9474	3,337.2900	3.3373	13.229	0	0	323
2020/05/21	2030	06/08/2020	8.50	Put	Bond Future	5,012.0200	5.0120	4,499.8000	4.4998	(10.220)	0	0	0
2020/05/21	2030	06/08/2020	8.50	Call	Bond Future	1,183.5500	1.1836	1,396.8400	1.3968	18.021	0	0	323
2020/05/21	2030	05/11/2020	8.10	Put	Bond Future	8,489.0200	8.4890	7,935.0400	7.9350	(6.526)	0	0	0

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2020/05/21	2030	05/11/2020	8.73	Call	Bond Future	2,418.7100	2.4187	2,701.8500	2.7019	11.706	0	0	3,000
2020/05/21	2030	05/11/2020	10.06	Put	Bond Future	2,159.5700	2.1596	1,930.2100	1.9302	(10.621)	0	0	1,000
2020/05/21	2030	05/11/2020	9.39	Put	Bond Future	3,576.1700	3.5762	3,242.5200	3.2425	(9.330)	0	0	0
2020/05/21	2030	05/11/2020	9.38	Call	Bond Future	4,169.9100	4.1699	4,568.4400	4.5684	9.557	0	0	0
2020/05/21	2030	05/11/2020			Bond Future	9.2817	94.3666	9.1557	95.1005	(1.358)	0.0000	0.0000	0
2020/05/21	2030	05/11/2020	8.85	Put	Bond Future	5,248.7200	5.2487	4,819.4700	4.8195	(8.178)	0	0	0
2020/05/21	2030	05/11/2020	8.85	Call	Bond Future	2,702.5500	2.7025	3,007.2000	3.0072	11.273	0	0	3,000
2020/05/21	2030	05/11/2020	9.61	Call	Bond Future	4,905.7200	4.9057	5,342.8100	5.3428	8.910	0	0	0
2020/05/21	2030	05/11/2020	9.61	Put	Bond Future	3,029.1800	3.0292	2,732.3700	2.7324	(9.798)	0	0	3,000
2020/05/21	2030	05/11/2020	8.34	Put	Bond Future	7,332.8000	7.3328	6,815.6100	6.8156	(7.053)	0	0	0
2020/05/21	2030	05/11/2020	8.34	Call	Bond Future	1,660.1100	1.6601	1,876.8200	1.8768	13.054	0	0	1,000
2020/05/21	2030	05/11/2020	9.04	Put	Bond Future	4,605.1500	4.6051	4,210.0200	4.2100	(8.580)	0	0	0
2020/05/21	2030	05/11/2020	9.04	Call	Bond Future	3,190.6200	3.1906	3,529.3900	3.5294	10.618	0	0	1,000
2020/05/21	2030	05/11/2020	8.36	Put	Bond Future	7,240.7300	7.2407	6,726.7500	6.7267	(7.098)	0	0	0
2020/05/21	2030	05/11/2020	9.86	Put	Bond Future	2,506.5100	2.5065	2,248.7300	2.2487	(10.284)	0	0	14,160
2020/05/21	2030	05/11/2020	8.10	Call	Bond Future	1,298.8500	1.2988	1,478.7700	1.4788	13.852	0	0	3,000
2020/05/21	2030	05/11/2020	8.73	Put	Bond Future	5,688.7600	5.6888	5,238.0000	5.2380	(7.924)	0	0	0
2020/05/21	2030	05/11/2020	9.23	Put	Bond Future	4,023.3700	4.0234	3,661.9500	3.6619	(8.983)	0	0	0
2020/05/21	2030	05/11/2020	10.06	Call	Bond Future	6,528.2700	6.5283	7,032.8100	7.0328	7.729	0	0	0
2020/05/21	2030	05/11/2020	10.37	Put	Bond Future	1,720.3100	1.7203	1,529.8200	1.5298	(11.073)	0	0	15,758
2020/05/21	2030	05/11/2020	9.39	Call	Bond Future	4,200.6300	4.2006	4,600.8800	4.6009	9.528	0	0	0
2020/05/21	2030	05/11/2020	9.38	Put	Bond Future	3,602.9000	3.6029	3,267.5300	3.2675	(9.308)	0	0	0
2020/05/21	2030	05/11/2020	8.36	Call	Bond Future	1,693.1400	1.6931	1,913.0600	1.9131	12.989	0	0	14,160
2020/05/21	2030	05/11/2020	8.86	Put	Bond Future	5,213.1400	5.2131	4,785.6800	4.7857	(8.200)	0	0	0
2020/05/21	2030	05/11/2020	8.86	Call	Bond Future	2,726.9700	2.7270	3,033.4100	3.0334	11.237	0	0	14,160
2020/05/21	2030	05/11/2020	9.86	Call	Bond Future	5,778.8500	5.7788	6,254.9700	6.2550	8.239	0	0	0
2020/05/21	2030	05/11/2020	9.23	Call	Bond Future	3,722.9700	3.7230	4,095.4500	4.0955	10.005	0	0	3,000
2020/05/21	2030	05/11/2020	10.47	Call	Bond Future	8,160.3600	8.1604	8,715.0400	8.7150	6.797	0	0	0
2020/05/21	2030	05/11/2020	10.47	Put	Bond Future	1,599.0100	1.5990	1,419.7900	1.4198	(11.208)	0	0	3,000
2020/05/21	2030	05/11/2020	8.53	Put	Bond Future	6,489.0300	6.4890	6,003.2100	6.0032	(7.487)	0	0	0
2020/05/21	2030	05/11/2020	8.53	Call	Bond Future	1,996.5100	1.9965	2,244.5900	2.2446	12.426	0	0	15,758
2020/05/21	2030	05/11/2020	9.03	Put	Bond Future	4,637.6200	4.6376	4,240.7000	4.2407	(8.559)	0	0	0
2020/05/21	2030	05/11/2020	9.03	Call	Bond Future	3,163.9700	3.1640	3,500.9500	3.5010	10.651	0	0	15,758
2020/05/21	2030	05/11/2020	10.37	Call	Bond Future	7,753.5700	7.7536	8,296.9800	8.2970	7.009	0	0	0
2020/05/21	2030	05/11/2020	9.40	Call	Bond Future	4,231.4600	4.2315	4,633.4200	4.6334	9.499	0	0	0
2020/05/21	2030	05/11/2020	9.40	Put	Bond Future	3,549.6000	3.5496	3,217.6600	3.2177	(9.351)	0	0	0
2020/05/21	2030	04/02/2021	9.12	Call	Bond Future	3,648.9800	3.6490	3,990.6400	3.9906	9.363	0	0	1,000
2020/05/21	2030	04/02/2021	8.36	Call	Bond Future	2,056.4300	2.0564	2,286.8600	2.2869	11.205	0	0	800
2020/05/21	2030	04/02/2021	9.16	Call	Bond Future	3,753.3600	3.7534	4,101.0600	4.1011	9.264	0	0	0
2020/05/21	2030	04/02/2021	9.15	Put	Bond Future	5,434.0000	5.4340	5,037.3200	5.0373	(7.300)	0	0	0
2020/05/21	2030	04/02/2021			Bond Future	9.4500	91.5500	9.3185	92.2929	(1.391)	0.0000	0.0000	0
2020/05/21	2030	04/02/2021	8.37	Put	Bond Future	8,415.1000	8.4151	7,904.0200	7.9040	(6.073)	0	0	0
2020/05/21	2030	04/02/2021	8.37	Call	Bond Future	2,072.9000	2.0729	2,304.6900	2.3047	11.182	0	0	1,000
2020/05/21	2030	04/02/2021	9.17	Call	Bond Future	3,779.6100	3.7796	4,128.8200	4.1288	9.239	0	0	0
2020/05/21	2030	04/02/2021	9.17	Put	Bond Future	5,371.3400	5.3713	4,977.6800	4.9777	(7.329)	0	0	0
2020/05/21	2030	04/02/2021	9.12	Put	Bond Future	5,528.7400	5.5287	5,127.5300	5.1275	(7.257)	0	0	0
2020/05/21	2030	04/02/2021	8.36	Put	Bond Future	8,459.9700	8.4600	7,947.5300	7.9475	(6.057)	0	0	0
2020/05/21	2030	04/02/2021	9.16	Put	Bond Future	5,402.6000	5.4026	5,007.4300	5.0074	(7.314)	0	0	0

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2020/05/21	2030	04/02/2021	9.15	Call	Bond Future	3,727.2000	3.7272	4,073.3900	4.0734	9.288	0	0	0
2020/05/21	2030	04/02/2021	8.86	Put	Bond Future	6,410.5500	6.4105	5,969.9700	5.9700	(6.873)	0	0	0
2020/05/21	2030	04/02/2021	8.86	Call	Bond Future	3,014.2200	3.0142	3,316.5100	3.3165	10.029	0	0	800
2020/05/21	2030	04/02/2021	10.20	Call	Bond Future	6,960.9900	6.9610	7,452.8000	7.4528	7.065	0	0	0
2020/05/21	2030	04/02/2021	10.20	Put	Bond Future	2,868.3500	2.8683	2,617.2900	2.6173	(8.753)	0	0	1,800
2020/05/21	2030	06/05/2021	10.04	Put	Bond Future	4,345.3200	4.3453	4,039.9200	4.0399	(7.028)	0	0	700
2020/05/21	2030	06/05/2021	9.15	Call	Bond Future	4,063.0400	4.0630	4,401.0400	4.4010	8.319	0	0	700
2020/05/21	2030	06/05/2021	11.69	Call	Bond Future	12,138.1300	12.1381	12,738.4400	12.7384	4.946	0	0	0
2020/05/21	2030	06/05/2021	11.70	Put	Bond Future	1,756.8400	1.7568	1,605.7000	1.6057	(8.603)	0	0	0
2020/05/21	2030	06/05/2021			Bond Future	9.6317	92.7021	9.4945	93.4543	(1.425)	0.0000	0.0000	0
2020/05/21	2030	06/05/2021	10.74	Call	Bond Future	8,863.3500	8.8634	9,382.5500	9.3825	5.858	0	0	0
2020/05/21	2030	06/05/2021	10.74	Put	Bond Future	3,075.4000	3.0754	2,842.4000	2.8424	(7.576)	0	0	700
2020/05/21	2030	06/05/2021	10.04	Call	Bond Future	6,535.6500	6.5357	6,982.4500	6.9825	6.836	0	0	0
2020/05/21	2030	06/05/2021	9.15	Put	Bond Future	6,738.9700	6.7390	6,324.7700	6.3248	(6.146)	0	0	0
2020/05/21	2030	06/05/2021	11.69	Put	Bond Future	1,768.3600	1.7684	1,616.4700	1.6165	(8.589)	0	0	0
2020/05/21	2030	06/05/2021	11.70	Call	Bond Future	12,173.0900	12.1731	12,774.1500	12.7741	4.938	0	0	0
2020/05/21	2030	06/05/2021	11.71	Call	Bond Future	12,208.0700	12.2081	12,809.8900	12.8099	4.930	0	0	0
2020/05/21	2030	06/05/2021	11.71	Put	Bond Future	1,745.3800	1.7454	1,595.0000	1.5950	(8.616)	0	0	0
2020/05/21	2032	06/08/2020	9.46	Put	Bond Future	5,122.9800	5.1230	4,208.1200	4.2081	(17.858)	0	0	0
2020/05/21	2032	06/08/2020	9.45	Call	Bond Future	1,485.4000	1.4854	1,974.3700	1.9744	32.918	0	0	0
2020/05/21	2032	06/08/2020	8.79	Put	Bond Future	8,709.2200	8.7092	7,533.5200	7.5335	(13.499)	0	0	0
2020/05/21	2032	06/08/2020	9.29	Put	Bond Future	5,932.0300	5.9320	4,941.8400	4.9418	(16.692)	0	0	0
2020/05/21	2032	06/08/2020			Bond Future	10.0268	90.9575	9.8024	92.3658	(2.238)	0.0000	0.0000	97,816
2020/05/21	2032	06/08/2020	9.91	Call	Bond Future	2,662.3000	2.6623	3,368.3200	3.3683	26.519	0	0	0
2020/05/21	2032	06/08/2020	9.91	Put	Bond Future	3,391.6800	3.3917	2,689.3300	2.6893	(20.708)	0	0	800
2020/05/21	2032	06/08/2020	9.46	Call	Bond Future	1,505.4100	1.5054	1,998.9200	1.9989	32.782	0	0	0
2020/05/21	2032	06/08/2020	9.45	Put	Bond Future	5,168.6000	5.1686	4,249.2000	4.2492	(17.788)	0	0	0
2020/05/21	2032	06/08/2020	8.79	Call	Bond Future	548.7500	0.5488	781.4200	0.7814	42.400	0	0	800
2020/05/21	2032	06/08/2020	9.29	Call	Bond Future	1,189.9100	1.1899	1,608.0900	1.6081	35.144	0	0	800
2020/05/21	2032	06/08/2020	9.47	Call	Bond Future	1,525.6100	1.5256	2,023.6800	2.0237	32.647	0	0	0
2020/05/21	2032	06/08/2020	9.47	Put	Bond Future	5,077.6100	5.0776	4,167.3100	4.1673	(17.928)	0	0	0
2020/05/21	2032	05/11/2020	9.61	Put	Bond Future	6,399.7300	6.3997	5,553.4400	5.5534	(13.224)	0	0	0
2020/05/21	2032	05/11/2020	10.99	Call	Bond Future	7,095.7800	7.0958	8,088.5100	8.0885	13.990	0	0	0
2020/05/21	2032	05/11/2020	9.44	Put	Bond Future	7,120.3400	7.1203	6,219.0100	6.2190	(12.659)	0	0	0
2020/05/21	2032	05/11/2020	11.08	Call	Bond Future	7,450.7400	7.4507	8,464.5700	8.4646	13.607	0	0	0
2020/05/21	2032	05/11/2020	9.77	Put	Bond Future	5,780.6400	5.7806	4,987.0000	4.9870	(13.729)	0	0	0
2020/05/21	2032	05/11/2020			Bond Future	10.2040	87.9277	9.9707	89.3528	(2.286)	0.0000	0.0000	0
2020/05/21	2032	05/11/2020	10.99	Put	Bond Future	2,519.5500	2.5196	2,087.1800	2.0872	(17.161)	0	0	3,000
2020/05/21	2032	05/11/2020	9.76	Call	Bond Future	3,077.2900	3.0773	3,705.4500	3.7055	20.413	0	0	0
2020/05/21	2032	05/11/2020	9.76	Put	Bond Future	5,817.4900	5.8175	5,020.5500	5.0206	(13.699)	0	0	0
2020/05/21	2032	05/11/2020	9.11	Call	Bond Future	1,733.3900	1.7334	2,156.8200	2.1568	24.428	0	0	3,000
2020/05/21	2032	05/11/2020	9.61	Call	Bond Future	2,707.1100	2.7071	3,285.9200	3.2859	21.381	0	0	3,000
2020/05/21	2032	05/11/2020	9.44	Call	Bond Future	2,331.6000	2.3316	2,855.3700	2.8554	22.464	0	0	1,000
2020/05/21	2032	05/11/2020	11.08	Put	Bond Future	2,371.9200	2.3719	1,960.6500	1.9606	(17.339)	0	0	1,000
2020/05/21	2032	05/11/2020	9.77	Call	Bond Future	3,103.4400	3.1034	3,734.9000	3.7349	20.347	0	0	0
2020/05/21	2032	05/11/2020	9.11	Put	Bond Future	8,701.7900	8.7018	7,700.1200	7.7001	(11.511)	0	0	0
2020/05/21	2032	05/11/2020	8.94	Put	Bond Future	9,590.3800	9.5904	8,540.3800	8.5404	(10.948)	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
2020/05/21	2032	05/11/2020	8.94	Call	Bond Future	1,471.7300	1.4717	1,846.8300	1.8468	25.487	0	0	1,000
2020/05/21	2032	05/11/2020	9.75	Call	Bond Future	3,051.2600	3.0513	3,676.1100	3.6761	20.478	0	0	0
2020/05/21	2032	05/11/2020	9.75	Put	Bond Future	5,854.5300	5.8545	5,054.2800	5.0543	(13.669)	0	0	0
2020/05/21	2032	04/02/2021	9.29	Call	Bond Future	2,426.0600	2.4261	2,913.1400	2.9131	20.077	0	0	800
2020/05/21	2032	04/02/2021	10.82	Put	Bond Future	3,988.7600	3.9888	3,439.0300	3.4390	(13.782)	0	0	800
2020/05/21	2032	04/02/2021	9.63	Call	Bond Future	3,086.4100	3.0864	3,663.3400	3.6633	18.693	0	0	0
2020/05/21	2032	04/02/2021			Bond Future	10.3908	89.0354	10.1480	90.4783	(2.336)	0.0000	0.0000	0
2020/05/21	2032	04/02/2021	8.79	Put	Bond Future	11,792.3000	11.7923	10,714.5000	10.7145	(9.140)	0	0	0
2020/05/21	2032	04/02/2021	8.79	Call	Bond Future	1,640.2500	1.6403	2,005.3400	2.0053	22.258	0	0	800
2020/05/21	2032	04/02/2021	9.61	Call	Bond Future	3,044.6700	3.0447	3,616.2100	3.6162	18.772	0	0	0
2020/05/21	2032	04/02/2021	9.61	Put	Bond Future	7,804.9500	7.8050	6,933.6000	6.9336	(11.164)	0	0	0
2020/05/21	2032	04/02/2021	9.29	Put	Bond Future	9,240.7200	9.2407	8,284.9100	8.2849	(10.343)	0	0	0
2020/05/21	2032	04/02/2021	10.82	Call	Bond Future	6,460.9900	6.4610	7,354.1500	7.3541	13.824	0	0	0
2020/05/21	2032	04/02/2021	9.63	Put	Bond Future	7,720.3500	7.7203	6,854.3900	6.8544	(11.217)	0	0	0
2020/05/21	2032	04/02/2021	9.62	Call	Bond Future	3,065.5000	3.0655	3,639.7300	3.6397	18.732	0	0	0
2020/05/21	2032	04/02/2021	9.62	Put	Bond Future	7,762.5800	7.7626	6,893.9200	6.8939	(11.190)	0	0	0
2020/05/21	2032	06/05/2021	12.12	Put	Bond Future	2,950.5200	2.9505	2,573.1600	2.5732	(12.790)	0	0	0
2020/05/21	2032	06/05/2021			Bond Future	10.5876	86.0073	10.3347	87.4683	(2.389)	0.0000	0.0000	0
2020/05/21	2032	06/05/2021	12.11	Call	Bond Future	11,084.8200	11.0848	12,166.8700	12.1669	9.762	0	0	0
2020/05/21	2032	06/05/2021	12.11	Put	Bond Future	2,967.1300	2.9671	2,588.1800	2.5882	(12.772)	0	0	0
2020/05/21	2032	06/05/2021	12.12	Call	Bond Future	11,117.9100	11.1179	12,201.5500	12.2015	9.747	0	0	0
2020/05/21	2032	06/05/2021	12.10	Call	Bond Future	11,051.7600	11.0518	12,132.2100	12.1322	9.776	0	0	0
2020/05/21	2032	06/05/2021	12.10	Put	Bond Future	2,983.8300	2.9838	2,603.2800	2.6033	(12.754)	0	0	0
2020/05/21	2033	06/08/2020			Bond Future	96.0324	96.0324	96.0615	96.0615	0.030	0.0000	0.0000	11,474
2020/05/21	2033	05/11/2020			Bond Future	96.0232	96.0232	96.0522	96.0522	0.030	0.0000	0.0000	0
2020/05/21	2033	04/02/2021			Bond Future	97.2549	97.2549	97.2839	97.2839	0.030	0.0000	0.0000	0
2020/05/21	2033	06/05/2021			Bond Future	97.2715	97.2715	97.3009	97.3009	0.030	0.0000	0.0000	0
2020/05/21	2037	06/08/2020	9.88	Put	Bond Future	8,838.8600	8.8389	7,028.7200	7.0287	(20.479)	0	0	0
2020/05/21	2037	06/08/2020			Bond Future	11.0549	81.0880	10.7010	83.3977	(3.202)	0.0000	0.0000	88,925
2020/05/21	2037	06/08/2020	9.87	Call	Bond Future	758.0400	0.7580	1,252.0200	1.2520	65.165	0	0	0
2020/05/21	2037	06/08/2020	9.87	Put	Bond Future	8,901.0900	8.9011	7,085.3400	7.0853	(20.399)	0	0	0
2020/05/21	2037	06/08/2020	9.88	Call	Bond Future	769.6300	0.7696	1,269.2200	1.2692	64.913	0	0	0
2020/05/21	2037	06/08/2020	9.86	Call	Bond Future	746.5900	0.7466	1,234.9900	1.2350	65.417	0	0	0
2020/05/21	2037	06/08/2020	9.86	Put	Bond Future	8,963.5400	8.9635	7,142.2100	7.1422	(20.319)	0	0	0
2020/05/21	2037	05/11/2020	10.18	Call	Bond Future	2,133.8100	2.1338	2,920.6600	2.9207	36.875	0	0	0
2020/05/21	2037	05/11/2020	10.17	Put	Bond Future	9,223.3300	9.2233	7,667.9700	7.6680	(16.863)	0	0	0
2020/05/21	2037	05/11/2020			Bond Future	11.2399	82.0860	10.8726	84.4235	(3.268)	0.0000	0.0000	0
2020/05/21	2037	05/11/2020	10.19	Call	Bond Future	2,152.1500	2.1522	2,943.7600	2.9438	36.782	0	0	0
2020/05/21	2037	05/11/2020	10.19	Put	Bond Future	9,118.4000	9.1184	7,572.5400	7.5725	(16.953)	0	0	0
2020/05/21	2037	05/11/2020	10.17	Call	Bond Future	2,115.5700	2.1156	2,897.6800	2.8977	36.969	0	0	0
2020/05/21	2037	05/11/2020	10.18	Put	Bond Future	9,170.7700	9.1708	7,620.1500	7.6201	(16.908)	0	0	0
2020/05/21	2037	04/02/2021	13.73	Call	Bond Future	13,756.3700	13.7564	15,753.8600	15.7539	14.520	0	0	0
2020/05/21	2037	04/02/2021	10.85	Call	Bond Future	3,997.3500	3.9974	5,087.2800	5.0873	27.266	0	0	0
2020/05/21	2037	04/02/2021	10.35	Call	Bond Future	2,892.8700	2.8929	3,772.4300	3.7724	30.404	0	0	0
2020/05/21	2037	04/02/2021	10.28	Put	Bond Future	10,276.1900	10.2762	8,760.3400	8.7603	(14.751)	0	0	0
2020/05/21	2037	04/02/2021	10.27	Call	Bond Future	2,739.8300	2.7398	3,586.6800	3.5867	30.909	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/21	2037	04/02/2021			Bond Future	11.4380		78.8645	11.0559	81.2313	(3.341)	0.0000	0.0000	0
2020/05/21	2037	04/02/2021	11.97	Put	Bond Future	4,295.4500		4.2955	3,460.6900	3.4607	(19.434)	0	0	0
2020/05/21	2037	04/02/2021	11.97	Call	Bond Future	7,418.0300		7.4180	8,950.0400	8.9500	20.653	0	0	300
2020/05/21	2037	04/02/2021	9.65	Put	Bond Future	13,801.1600		13.8012	12,042.1200	12.0421	(12.746)	0	0	0
2020/05/21	2037	04/02/2021	9.65	Call	Bond Future	1,731.8300		1.7318	2,339.5600	2.3396	35.092	0	0	72
2020/05/21	2037	04/02/2021	11.90	Call	Bond Future	7,181.3900		7.1814	8,688.9400	8.6889	20.992	0	0	0
2020/05/21	2037	04/02/2021	13.73	Put	Bond Future	1,570.7500		1.5707	1,201.4700	1.2015	(23.510)	0	0	300
2020/05/21	2037	04/02/2021	10.85	Put	Bond Future	7,684.7400		7.6847	6,407.9000	6.4079	(16.615)	0	0	72
2020/05/21	2037	04/02/2021	10.35	Put	Bond Future	9,925.7600		9.9258	8,438.5500	8.4386	(14.983)	0	0	72
2020/05/21	2037	04/02/2021	10.28	Call	Bond Future	2,758.6700		2.7587	3,609.5900	3.6096	30.845	0	0	0
2020/05/21	2037	04/02/2021	10.27	Put	Bond Future	10,326.9200		10.3269	8,807.0000	8.8070	(14.718)	0	0	0
2020/05/21	2037	04/02/2021	11.90	Put	Bond Future	4,458.6700		4.4587	3,599.4500	3.5994	(19.271)	0	0	240
2020/05/21	2037	04/02/2021	10.48	Put	Bond Future	9,296.6200		9.2966	7,863.1300	7.8631	(15.419)	0	0	0
2020/05/21	2037	04/02/2021	10.48	Call	Bond Future	3,152.9700		3.1530	4,086.2500	4.0863	29.600	0	0	240
2020/05/21	2037	04/02/2021	10.29	Call	Bond Future	2,777.5900		2.7776	3,632.5900	3.6326	30.782	0	0	0
2020/05/21	2037	04/02/2021	10.29	Put	Bond Future	10,225.6300		10.2256	8,713.8600	8.7139	(14.784)	0	0	0
2020/05/21	2037	06/05/2021	12.42	Call	Bond Future	9,150.6200		9.1506	10,742.0400	10.7420	17.391	0	0	0
2020/05/21	2037	06/05/2021			Bond Future	11.6467		79.8570	11.2491	82.2535	(3.414)	0.0000	0.0000	0
2020/05/21	2037	06/05/2021	12.42	Put	Bond Future	4,793.9800		4.7940	3,988.8700	3.9889	(16.794)	0	0	0
2020/05/21	2037	06/05/2021	12.43	Call	Bond Future	9,184.8200		9.1848	10,778.9700	10.7790	17.356	0	0	0
2020/05/21	2037	06/05/2021	12.44	Put	Bond Future	4,754.5000		4.7545	3,954.8600	3.9549	(16.819)	0	0	0
2020/05/21	2037	06/05/2021	12.43	Put	Bond Future	4,774.3500		4.7744	3,971.9700	3.9720	(16.806)	0	0	0
2020/05/21	2037	06/05/2021	12.44	Call	Bond Future	9,218.7500		9.2188	10,815.6400	10.8156	17.322	0	0	0
2020/05/21	2038	06/08/2020			Bond Future	105.8313		105.8313	106.0102	106.0102	0.169	0.0000	0.0000	10,496
2020/05/21	2038	05/11/2020			Bond Future	107.1576		107.1576	107.3382	107.3382	0.169	0.0000	0.0000	0
2020/05/21	2038	04/02/2021			Bond Future	106.8183		106.8183	107.0012	107.0012	0.171	0.0000	0.0000	0
2020/05/21	2038	06/05/2021			Bond Future	108.1869		108.1869	108.3720	108.3720	0.171	0.0000	0.0000	0
2020/05/21	2040	06/08/2020	10.03	Call	Bond Future	639.3600		0.6394	996.4100	0.9964	55.845	0	0	0
2020/05/21	2040	06/08/2020	10.04	Call	Bond Future	649.8100		0.6498	1,011.3600	1.0114	55.639	0	0	0
2020/05/21	2040	06/08/2020	10.02	Put	Bond Future	10,077.5600		10.0776	8,415.9900	8.4160	(16.488)	0	0	0
2020/05/21	2040	06/08/2020	10.85	Call	Bond Future	2,056.1300		2.0561	2,876.8100	2.8768	39.914	0	0	0
2020/05/21	2040	06/08/2020	11.26	Put	Bond Future	3,715.5400		3.7155	2,781.8200	2.7818	(25.130)	0	0	517
2020/05/21	2040	06/08/2020			Bond Future	11.3227		82.1761	11.0253	84.1903	(2.626)	0.0000	0.0000	51,472
2020/05/21	2040	06/08/2020	10.04	Put	Bond Future	9,940.3600		9.9404	8,287.7500	8.2877	(16.625)	0	0	0
2020/05/21	2040	06/08/2020	10.02	Call	Bond Future	629.0300		0.6290	981.6200	0.9816	56.053	0	0	0
2020/05/21	2040	06/08/2020	10.03	Put	Bond Future	10,008.8500		10.0088	8,351.7400	8.3517	(16.556)	0	0	0
2020/05/21	2040	06/08/2020	10.85	Put	Bond Future	5,295.5100		5.2955	4,102.0300	4.1020	(22.538)	0	0	12,538
2020/05/21	2040	06/08/2020	11.26	Call	Bond Future	3,297.5600		3.2976	4,378.0000	4.3780	32.765	0	0	0
2020/05/21	2040	06/08/2020	9.57	Put	Bond Future	13,403.0200		13.4030	11,575.7600	11.5758	(13.633)	0	0	0
2020/05/21	2040	06/08/2020	10.79	Put	Bond Future	5,565.3200		5.5653	4,332.7800	4.3328	(22.147)	0	0	800
2020/05/21	2040	06/08/2020	9.57	Call	Bond Future	282.9300		0.2829	469.8300	0.4698	66.059	0	0	800
2020/05/21	2040	06/08/2020	10.07	Put	Bond Future	9,736.3600		9.7364	8,097.4300	8.0974	(16.833)	0	0	0
2020/05/21	2040	06/08/2020	10.07	Call	Bond Future	681.9700		0.6820	1,057.2000	1.0572	55.021	0	0	800
2020/05/21	2040	06/08/2020	10.79	Call	Bond Future	1,899.9800		1.9000	2,681.6000	2.6816	41.138	0	0	0
2020/05/21	2040	05/11/2020	11.00	Put	Bond Future	6,910.9000		6.9109	5,783.3700	5.7834	(16.315)	0	0	0
2020/05/21	2040	05/11/2020	10.23	Call	Bond Future	1,812.3900		1.8124	2,394.3400	2.3943	32.110	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
2020/05/21	2040	05/11/2020	11.70	Put	Bond Future	4,512.0500	4.5120	3,679.4100	3.6794	(18.454)	0	0	2,000
2020/05/21	2040	05/11/2020	9.50	Call	Bond Future	856.4400	0.8564	1,184.9200	1.1849	38.354	0	0	2,000
2020/05/21	2040	05/11/2020	10.00	Call	Bond Future	1,455.0700	1.4551	1,949.4300	1.9494	33.975	0	0	2,230
2020/05/21	2040	05/11/2020	10.30	Call	Bond Future	1,932.1400	1.9321	2,541.9200	2.5419	31.560	0	0	0
2020/05/21	2040	05/11/2020			Bond Future	11.5109	83.1875	11.2020	85.2259	(2.684)	0.0000	0.0000	0
2020/05/21	2040	05/11/2020	9.73	Put	Bond Future	14,089.1300	14.0891	12,450.9800	12.4510	(11.627)	0	0	0
2020/05/21	2040	05/11/2020	9.73	Call	Bond Future	1,103.1000	1.1031	1,503.3500	1.5034	36.284	0	0	2,000
2020/05/21	2040	05/11/2020	10.23	Put	Bond Future	10,834.7400	10.8347	9,378.2900	9.3783	(13.442)	0	0	0
2020/05/21	2040	05/11/2020	10.30	Put	Bond Future	10,420.6700	10.4207	8,992.0500	8.9921	(13.709)	0	0	0
2020/05/21	2040	05/11/2020	11.00	Call	Bond Future	3,494.4200	3.4944	4,405.2900	4.4053	26.066	0	0	2,230
2020/05/21	2040	05/11/2020	11.70	Call	Bond Future	5,719.8400	5.7198	6,925.6000	6.9256	21.080	0	0	0
2020/05/21	2040	05/11/2020	9.50	Put	Bond Future	15,758.4400	15.7584	14,048.5200	14.0485	(10.851)	0	0	0
2020/05/21	2040	05/11/2020	10.00	Put	Bond Future	12,267.3500	12.2673	10,723.3100	10.7233	(12.587)	0	0	0
2020/05/21	2040	05/11/2020	10.31	Call	Bond Future	1,949.6700	1.9497	2,563.4700	2.5635	31.482	0	0	0
2020/05/21	2040	05/11/2020	10.32	Put	Bond Future	10,304.2500	10.3042	8,883.6700	8.8837	(13.786)	0	0	0
2020/05/21	2040	05/11/2020	11.50	Call	Bond Future	5,045.2200	5.0452	6,171.0900	6.1711	22.316	0	0	0
2020/05/21	2040	05/11/2020	11.50	Put	Bond Future	5,115.8100	5.1158	4,203.2800	4.2033	(17.837)	0	0	2,000
2020/05/21	2040	05/11/2020	10.31	Put	Bond Future	10,362.3500	10.3623	8,937.7500	8.9377	(13.748)	0	0	0
2020/05/21	2040	05/11/2020	10.32	Call	Bond Future	1,967.3200	1.9673	2,585.1400	2.5851	31.404	0	0	0
2020/05/21	2040	04/02/2021	9.49	Call	Bond Future	1,225.5000	1.2255	1,613.7500	1.6138	31.681	0	0	500
2020/05/21	2040	04/02/2021	9.57	Put	Bond Future	16,859.9200	16.8599	15,206.4700	15.2065	(9.807)	0	0	0
2020/05/21	2040	04/02/2021	10.07	Put	Bond Future	13,505.6200	13.5056	12,004.7200	12.0047	(11.113)	0	0	0
2020/05/21	2040	04/02/2021	10.42	Put	Bond Future	11,436.9300	11.4369	10,054.7800	10.0548	(12.085)	0	0	0
2020/05/21	2040	04/02/2021			Bond Future	11.7126	79.7297	11.3909	81.7935	(2.747)	0.0000	0.0000	0
2020/05/21	2040	04/02/2021	10.07	Call	Bond Future	1,995.2200	1.9952	2,558.1900	2.5582	28.216	0	0	800
2020/05/21	2040	04/02/2021	11.74	Call	Bond Future	6,009.1200	6.0091	7,171.8100	7.1718	19.349	0	0	0
2020/05/21	2040	04/02/2021	11.74	Put	Bond Future	5,837.0100	5.8370	4,935.8300	4.9358	(15.439)	0	0	800
2020/05/21	2040	04/02/2021	10.41	Call	Bond Future	2,574.1800	2.5742	3,252.4000	3.2524	26.347	0	0	0
2020/05/21	2040	04/02/2021	10.41	Put	Bond Future	11,492.8700	11.4929	10,107.2200	10.1072	(12.057)	0	0	0
2020/05/21	2040	04/02/2021	9.49	Put	Bond Future	17,440.3000	17.4403	15,764.6800	15.7647	(9.608)	0	0	0
2020/05/21	2040	04/02/2021	9.57	Call	Bond Future	1,316.2100	1.3162	1,726.6300	1.7266	31.182	0	0	800
2020/05/21	2040	04/02/2021	10.42	Call	Bond Future	2,592.7000	2.5927	3,274.4200	3.2744	26.294	0	0	0
2020/05/21	2040	04/02/2021	10.24	Put	Bond Future	12,472.2700	12.4723	11,028.0200	11.0280	(11.580)	0	0	0
2020/05/21	2040	04/02/2021	10.24	Call	Bond Future	2,272.4600	2.2725	2,892.0800	2.8921	27.266	0	0	500
2020/05/21	2040	04/02/2021	11.57	Call	Bond Future	5,468.6600	5.4687	6,572.0300	6.5720	20.176	0	0	0
2020/05/21	2040	04/02/2021	11.57	Put	Bond Future	6,372.6600	6.3727	5,412.1600	5.4122	(15.072)	0	0	500
2020/05/21	2040	04/02/2021	10.40	Call	Bond Future	2,555.7500	2.5557	3,230.4700	3.2305	26.400	0	0	0
2020/05/21	2040	04/02/2021	10.40	Put	Bond Future	11,549.0000	11.5490	10,159.8500	10.1599	(12.028)	0	0	0
2020/05/21	2040	06/05/2021	12.44	Put	Bond Future	5,567.2100	5.5672	4,792.4800	4.7925	(13.916)	0	0	0
2020/05/21	2040	06/05/2021			Bond Future	11.9244	80.7331	11.5893	82.8228	(2.810)	0.0000	0.0000	0
2020/05/21	2040	06/05/2021	12.43	Call	Bond Future	8,580.8300	8.5808	9,893.3000	9.8933	15.295	0	0	0
2020/05/21	2040	06/05/2021	12.43	Put	Bond Future	5,591.3900	5.5914	4,814.0800	4.8141	(13.902)	0	0	0
2020/05/21	2040	06/05/2021	12.44	Call	Bond Future	8,613.8900	8.6139	9,928.9400	9.9289	15.267	0	0	0
2020/05/21	2040	06/05/2021	12.42	Call	Bond Future	8,547.8200	8.5478	9,857.7000	9.8577	15.324	0	0	0
2020/05/21	2040	06/05/2021	12.42	Put	Bond Future	5,615.6800	5.6157	4,835.7800	4.8358	(13.888)	0	0	0
2020/05/21	2044	06/08/2020	9.88	Call	Bond Future	455.2900	0.4553	723.1500	0.7231	58.833	0	0	0
2020/05/21	2044	06/08/2020	9.98	Call	Bond Future	541.7800	0.5418	848.9800	0.8490	56.702	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
2020/05/21	2044 06/08/2020	11.09	Put	Bond Future	4,460.7300		4.4607	3,404.8200	3.4048	(23.671)	0	0	602
2020/05/21	2044 06/08/2020	9.01	Call	Bond Future	73.7900		0.0738	132.9000	0.1329	80.106	0	0	140
2020/05/21	2044 06/08/2020	9.66	Call	Bond Future	303.1300		0.3031	496.3500	0.4963	63.742	0	0	140
2020/05/21	2044 06/08/2020			Bond Future	11.3720		78.9416	11.0798	80.9248	(2.570)	0.0000	0.0000	79,247
2020/05/21	2044 06/08/2020	9.86	Call	Bond Future	439.3700		0.4394	699.7700	0.6998	59.267	0	0	0
2020/05/21	2044 06/08/2020	9.86	Put	Bond Future	11,695.4700		11.6955	9,972.5800	9.9726	(14.731)	0	0	0
2020/05/21	2044 06/08/2020	9.36	Put	Bond Future	15,746.7600		15.7468	13,880.1800	13.8802	(11.854)	0	0	0
2020/05/21	2044 06/08/2020	9.36	Call	Bond Future	164.5000		0.1645	281.2100	0.2812	70.948	0	0	602
2020/05/21	2044 06/08/2020	9.98	Put	Bond Future	10,808.1700		10.8082	9,132.0800	9.1321	(15.508)	0	0	0
2020/05/21	2044 06/08/2020	9.88	Put	Bond Future	11,545.1800		11.5452	9,829.7500	9.8298	(14.858)	0	0	0
2020/05/21	2044 06/08/2020	11.09	Call	Bond Future	2,548.3200		2.5483	3,475.7000	3.4757	36.392	0	0	0
2020/05/21	2044 06/08/2020	9.01	Put	Bond Future	18,890.8300		18.8908	16,966.6500	16.9666	(10.186)	0	0	0
2020/05/21	2044 06/08/2020	9.66	Put	Bond Future	13,249.7400		13.2497	11,459.6700	11.4597	(13.510)	0	0	0
2020/05/21	2044 06/08/2020	9.87	Call	Bond Future	447.2800		0.4473	711.3900	0.7114	59.048	0	0	0
2020/05/21	2044 06/08/2020	9.87	Put	Bond Future	11,620.2100		11.6202	9,901.0300	9.9010	(14.795)	0	0	0
2020/05/21	2044 06/08/2020	10.93	Call	Bond Future	2,103.7000		2.1037	2,928.4700	2.9285	39.206	0	0	0
2020/05/21	2044 06/08/2020	10.93	Put	Bond Future	5,136.8600		5.1369	3,978.3400	3.9783	(22.553)	0	0	140
2020/05/21	2044 05/11/2020	11.06	Put	Bond Future	6,879.3000		6.8793	5,778.1200	5.7781	(16.007)	0	0	525
2020/05/21	2044 05/11/2020	11.43	Call	Bond Future	4,699.9100		4.6999	5,763.7900	5.7638	22.636	0	0	0
2020/05/21	2044 05/11/2020	9.72	Put	Bond Future	14,642.2000		14.6422	13,008.9000	13.0089	(11.155)	0	0	0
2020/05/21	2044 05/11/2020	9.97	Call	Bond Future	1,348.1100		1.3481	1,806.5600	1.8066	34.007	0	0	568
2020/05/21	2044 05/11/2020	9.29	Put	Bond Future	18,004.7600		18.0048	16,248.1800	16.2482	(9.756)	0	0	0
2020/05/21	2044 05/11/2020	9.96	Put	Bond Future	12,942.7800		12.9428	11,390.5200	11.3905	(11.993)	0	0	0
2020/05/21	2044 05/11/2020	10.36	Call	Bond Future	1,963.5100		1.9635	2,569.8900	2.5699	30.882	0	0	0
2020/05/21	2044 05/11/2020			Bond Future	11.5540		79.9132	11.2504	81.9204	(2.628)	0.0000	0.0000	0
2020/05/21	2044 05/11/2020	9.72	Call	Bond Future	1,034.0200		1.0340	1,407.8800	1.4079	36.156	0	0	1,815
2020/05/21	2044 05/11/2020	9.97	Put	Bond Future	12,874.7600		12.8748	11,326.0500	11.3261	(12.029)	0	0	0
2020/05/21	2044 05/11/2020	9.96	Call	Bond Future	1,334.3800		1.3344	1,789.2800	1.7893	34.091	0	0	0
2020/05/21	2044 05/11/2020	11.38	Call	Bond Future	4,539.5500		4.5395	5,582.7600	5.5828	22.980	0	0	0
2020/05/21	2044 05/11/2020	11.38	Put	Bond Future	5,679.2100		5.6792	4,715.2600	4.7153	(16.973)	0	0	568
2020/05/21	2044 05/11/2020	10.34	Call	Bond Future	1,928.0600		1.9281	2,526.4600	2.5265	31.036	0	0	0
2020/05/21	2044 05/11/2020	10.34	Put	Bond Future	10,515.1100		10.5151	9,106.3500	9.1063	(13.397)	0	0	0
2020/05/21	2044 05/11/2020	11.06	Call	Bond Future	3,567.8900		3.5679	4,473.8700	4.4739	25.393	0	0	0
2020/05/21	2044 05/11/2020	10.04	Put	Bond Future	12,404.8600		12.4049	10,881.3700	10.8814	(12.281)	0	0	0
2020/05/21	2044 05/11/2020	11.17	Put	Bond Future	6,444.3700		6.4444	5,391.2200	5.3912	(16.342)	0	0	1,815
2020/05/21	2044 05/11/2020	11.43	Put	Bond Future	5,509.2300		5.5092	4,565.9500	4.5660	(17.122)	0	0	1,815
2020/05/21	2044 05/11/2020	8.87	Put	Bond Future	21,673.8000		21.6738	19,825.3800	19.8254	(8.528)	0	0	0
2020/05/21	2044 05/11/2020	9.29	Call	Bond Future	624.3800		0.6244	874.9600	0.8750	40.133	0	0	568
2020/05/21	2044 05/11/2020	10.36	Put	Bond Future	10,396.2800		10.3963	8,995.5000	8.9955	(13.474)	0	0	0
2020/05/21	2044 05/11/2020	10.04	Call	Bond Future	1,447.0100		1.4470	1,930.6800	1.9307	33.425	0	0	525
2020/05/21	2044 05/11/2020	9.34	Put	Bond Future	17,593.0600		17.5931	15,849.3000	15.8493	(9.912)	0	0	0
2020/05/21	2044 05/11/2020	9.34	Call	Bond Future	664.2800		0.6643	927.6800	0.9277	39.652	0	0	525
2020/05/21	2044 05/11/2020	11.17	Call	Bond Future	3,890.9100		3.8909	4,844.9200	4.8449	24.519	0	0	0
2020/05/21	2044 05/11/2020	8.87	Call	Bond Future	357.8000		0.3578	516.5400	0.5165	44.366	0	0	1,815
2020/05/21	2044 05/11/2020	10.02	Put	Bond Future	12,538.0000		12.5380	11,007.2400	11.0072	(12.209)	0	0	0
2020/05/21	2044 05/11/2020	10.02	Call	Bond Future	1,418.2500		1.4182	1,894.6500	1.8947	33.591	0	0	1,815
2020/05/21	2044 05/11/2020	10.35	Call	Bond Future	1,945.7300		1.9457	2,548.1200	2.5481	30.960	0	0	0
2020/05/21	2044 05/11/2020	10.35	Put	Bond Future	10,455.5800		10.4556	9,050.8100	9.0508	(13.436)	0	0	0

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2020/05/21	2044	04/02/2021	10.04	Put	Bond Future	14,064.5000		14.0645	12,563.6000	12.5636	(10.672)	0	0	0
2020/05/21	2044	04/02/2021	10.37	Call	Bond Future	2,434.5600		2.4346	3,075.8000	3.0758	26.339	0	0	0
2020/05/21	2044	04/02/2021	10.35	Put	Bond Future	12,134.4700		12.1345	10,736.6300	10.7366	(11.520)	0	0	0
2020/05/21	2044	04/02/2021			Bond Future	11.7489		76.5393	11.4326	78.5715	(2.692)	0.0000	0.0000	0
2020/05/21	2044	04/02/2021	10.37	Put	Bond Future	12,016.6000		12.0166	10,625.6200	10.6256	(11.575)	0	0	0
2020/05/21	2044	04/02/2021	10.35	Call	Bond Future	2,398.7200		2.3987	3,033.1000	3.0331	26.447	0	0	0
2020/05/21	2044	04/02/2021	10.04	Call	Bond Future	1,886.5200		1.8865	2,417.8400	2.4178	28.164	0	0	0
2020/05/21	2044	04/02/2021	10.84	Call	Bond Future	3,375.2300		3.3752	4,183.2400	4.1832	23.939	0	0	0
2020/05/21	2044	04/02/2021	10.36	Put	Bond Future	12,075.4400		12.0754	10,681.0200	10.6810	(11.548)	0	0	0
2020/05/21	2044	04/02/2021	10.84	Put	Bond Future	9,472.9500		9.4729	8,248.7400	8.2487	(12.923)	0	0	405
2020/05/21	2044	04/02/2021	10.29	Call	Bond Future	2,293.2400		2.2932	2,907.1600	2.9072	26.771	0	0	0
2020/05/21	2044	04/02/2021	10.29	Put	Bond Future	12,492.8900		12.4929	11,074.5900	11.0746	(11.353)	0	0	405
2020/05/21	2044	04/02/2021	9.66	Put	Bond Future	16,698.1700		16.6982	15,081.6000	15.0816	(9.681)	0	0	0
2020/05/21	2044	04/02/2021	9.66	Call	Bond Future	1,366.7000		1.3667	1,782.3500	1.7824	30.413	0	0	405
2020/05/21	2044	04/02/2021	10.36	Call	Bond Future	2,416.6000		2.4166	3,054.4000	3.0544	26.392	0	0	0
2020/05/21	2044	06/05/2021	12.43	Put	Bond Future	5,674.1800		5.6742	4,903.5500	4.9036	(13.581)	0	0	0
2020/05/21	2044	06/05/2021	12.44	Call	Bond Future	8,519.6500		8.5197	9,809.3400	9.8093	15.138	0	0	0
2020/05/21	2044	06/05/2021			Bond Future	11.9534		77.5025	11.6238	79.5603	(2.758)	0.0000	0.0000	0
2020/05/21	2044	06/05/2021	12.45	Call	Bond Future	8,552.1700		8.5522	9,844.4000	9.8444	15.110	0	0	0
2020/05/21	2044	06/05/2021	12.45	Put	Bond Future	5,625.4700		5.6255	4,859.9200	4.8599	(13.609)	0	0	0
2020/05/21	2044	06/05/2021	12.43	Call	Bond Future	8,486.8600		8.4869	9,774.0100	9.7740	15.166	0	0	0
2020/05/21	2044	06/05/2021	12.44	Put	Bond Future	5,649.9200		5.6499	4,881.8300	4.8818	(13.595)	0	0	0
2020/05/21	2046	06/08/2020			Bond Future	95.6838		95.6838	95.2278	95.2278	(0.477)	0.0000	0.0000	15,257
2020/05/21	2046	05/11/2020			Bond Future	95.0962		95.0962	94.6339	94.6339	(0.486)	0.0000	0.0000	0
2020/05/21	2046	04/02/2021			Bond Future	96.3161		96.3161	95.8477	95.8477	(0.486)	0.0000	0.0000	0
2020/05/21	2046	06/05/2021			Bond Future	95.7412		95.7412	95.2668	95.2668	(0.495)	0.0000	0.0000	0
2020/05/21	2050	06/08/2020			Bond Future	95.8057		95.8057	96.6432	96.6432	0.874	0.0000	0.0000	15,749
2020/05/21	2050	05/11/2020			Bond Future	97.0062		97.0062	97.8537	97.8537	0.874	0.0000	0.0000	0
2020/05/21	2050	04/02/2021			Bond Future	96.3402		96.3402	97.1984	97.1984	0.891	0.0000	0.0000	0
2020/05/21	2050	06/05/2021			Bond Future	97.5744		97.5744	98.4435	98.4435	0.891	0.0000	0.0000	0
2020/05/21	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	AL37	06/08/2020			Index Future	741.4500		741.4500	740.4510	740.4510	(0.135)	0.0000	0.0000	0
2020/05/21	AL37	05/11/2020			Index Future	750.6510		750.6510	749.6350	749.6350	(0.135)	0.0000	0.0000	0
2020/05/21	AL37	04/02/2021			Index Future	760.0990		760.0990	759.0680	759.0680	(0.136)	0.0000	0.0000	0
2020/05/21	AL37	06/05/2021			Index Future	769.6590		769.6590	768.6150	768.6150	(0.136)	0.0000	0.0000	0
2020/05/21	AL7T	06/08/2020			Index Future	814.2210		814.2210	823.0030	823.0030	1.079	0.0000	0.0000	0
2020/05/21	AL7T	05/11/2020			Index Future	824.3250		824.3250	833.2110	833.2110	1.078	0.0000	0.0000	0
2020/05/21	AL7T	04/02/2021			Index Future	834.7000		834.7000	843.6960	843.6960	1.078	0.0000	0.0000	0

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2020/05/21	AL7T	06/05/2021			Index Future	845.1980	845.1980	854.3070	854.3070	1.078	0.0000	0.0000	0
2020/05/21	ALBI	06/08/2020			Index Future	709.6510	709.6510	719.5910	719.5910	1.401	0.0000	0.0000	211
2020/05/21	ALBI	05/11/2020			Index Future	718.4580	718.4580	728.5160	728.5160	1.400	0.0000	0.0000	0
2020/05/21	ALBI	04/02/2021			Index Future	727.5000	727.5000	737.6840	737.6840	1.400	0.0000	0.0000	0
2020/05/21	ALBI	06/05/2021			Index Future	736.6500	736.6500	746.9620	746.9620	1.400	0.0000	0.0000	0
2020/05/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/05/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/21	ES33	06/08/2020			Bond Future	11.9012	74.2000	11.5567	76.0020	(2.895)	0.0000	0.0000	350
2020/05/21	ES33	05/11/2020			Bond Future	12.1384	71.3341	11.7797	73.1577	(2.955)	0.0000	0.0000	0
2020/05/21	ES33	04/02/2021			Bond Future	12.3926	72.2327	12.0183	74.0791	(3.020)	0.0000	0.0000	0
2020/05/21	ES33	06/05/2021			Bond Future	12.6540	69.3621	12.2635	71.2317	(3.086)	0.0000	0.0000	0
2020/05/21	ES42	06/08/2020			Bond Future	12.4013	73.3521	12.1029	75.0564	(2.407)	0.0000	0.0000	4,919
2020/05/21	ES42	05/11/2020			Bond Future	12.6358	69.9943	12.3240	71.7191	(2.468)	0.0000	0.0000	0
2020/05/21	ES42	04/02/2021			Bond Future	12.8788	70.8765	12.5529	72.6229	(2.530)	0.0000	0.0000	0
2020/05/21	ES42	06/05/2021			Bond Future	13.1386	67.5090	12.7972	69.2773	(2.598)	0.0000	0.0000	0
2020/05/21	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/21	GOVI	06/08/2020	728.12	Put	GOVI	260,630.0000	26.0630	165,500.0000	16.5500	(36.500)	0	0	0
2020/05/21	GOVI	06/08/2020			GOVI	702.0570	702.0570	711.5700	711.5700	1.355	0.0000	0.0000	1,043
2020/05/21	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/21	GOVI	06/08/2020	728.14	Put	GOVI	260,830.0000	26.0830	165,700.0000	16.5700	(36.472)	0	0	0
2020/05/21	GOVI	06/08/2020	728.13	Put	GOVI	260,730.0000	26.0730	165,600.0000	16.5600	(36.486)	0	0	0
2020/05/21	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/21	GOVI	05/11/2020	737.84	Put	GOVI	270,710.0000	27.0710	174,440.0000	17.4440	(35.562)	0	0	0
2020/05/21	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/21	GOVI	05/11/2020			GOVI	710.7690	710.7690	720.3960	720.3960	1.354	0.0000	0.0000	0
2020/05/21	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/21	GOVI	05/11/2020	737.83	Put	GOVI	270,610.0000	27.0610	174,340.0000	17.4340	(35.575)	0	0	0
2020/05/21	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/21	GOVI	05/11/2020	737.85	Put	GOVI	270,810.0000	27.0810	174,540.0000	17.4540	(35.549)	0	0	0
2020/05/21	GOVI	04/02/2021	750.96	Put	GOVI	312,450.0000	31.2450	214,980.0000	21.4980	(31.195)	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
2020/05/21	GOVI	04/02/2021			GOVI	719.7150	719.7150	729.4620	729.4620	1.354	0.0000	0.0000	0
2020/05/21	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/21	GOVI	04/02/2021	750.95	Put	GOVI	312,350.0000	31.2350	214,880.0000	21.4880	(31.205)	0	0	0
2020/05/21	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/21	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/21	GOVI	04/02/2021	750.94	Put	GOVI	312,250.0000	31.2250	214,780.0000	21.4780	(31.215)	0	0	0
2020/05/21	GOVI	06/05/2021	678.67	Call	GOVI	500,970.0000	50.0970	599,660.0000	59.9660	19.700	0	0	0
2020/05/21	GOVI	06/05/2021			GOVI	728.7670	728.7670	738.6360	738.6360	1.354	0.0000	0.0000	0
2020/05/21	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/21	GOVI	06/05/2021	678.68	Call	GOVI	500,870.0000	50.0870	599,560.0000	59.9560	19.704	0	0	0
2020/05/21	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/21	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/21	GOVI	06/05/2021	678.69	Call	GOVI	500,770.0000	50.0770	599,460.0000	59.9460	19.708	0	0	0
2020/05/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/05/21	IGOV	06/08/2020			Index Future	253.3040	253.3040	253.5320	253.5320	0.090	0.0000	0.0000	1,106
2020/05/21	IGOV	05/11/2020			Index Future	256.5090	256.5090	256.7380	256.7380	0.089	0.0000	0.0000	47
2020/05/21	IGOV	04/02/2021			Index Future	259.7980	259.7980	260.0300	260.0300	0.089	0.0000	0.0000	0
2020/05/21	IGOV	06/05/2021			Index Future	263.1260	263.1260	263.3610	263.3610	0.089	0.0000	0.0000	0
2020/05/21	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/05/21	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/05/21	IS05	17/12/2020			Interest Rate Swap	94.0200	94.0200	94.0800	94.0800	0.064	0.0000	0.0000	0
2020/05/21	IS05	16/03/2021			Interest Rate Swap	92.2800	92.2800	92.3700	92.3700	0.098	0.0000	0.0000	0
2020/05/21	IS05	15/06/2021			Interest Rate Swap	90.5600	90.5600	90.6600	90.6600	0.110	0.0000	0.0000	0
2020/05/21	IS05	21/09/2021			Interest Rate Swap	89.5800	89.5800	89.7400	89.7400	0.179	0.0000	0.0000	0
2020/05/21	IS05	21/12/2021			Interest Rate Swap	90.9600	90.9600	91.1500	91.1500	0.209	0.0000	0.0000	51
2020/05/21	IS05	15/03/2022			Interest Rate Swap	90.5200	90.5200	90.7200	90.7200	0.221	0.0000	0.0000	0
2020/05/21	IS05	21/06/2022			Interest Rate Swap	90.7700	90.7700	91.0100	91.0100	0.264	0.0000	0.0000	0
2020/05/21	IS05	20/09/2022			Interest Rate Swap	94.0200	94.0200	94.2500	94.2500	0.245	0.0000	0.0000	0
2020/05/21	IS05	20/12/2022			Interest Rate Swap	94.6100	94.6100	94.8300	94.8300	0.233	0.0000	0.0000	0
2020/05/21	IS05	22/03/2023			Interest Rate Swap	87.1300	87.1300	87.3300	87.3300	0.230	0.0000	0.0000	0
2020/05/21	IS05	20/06/2023			Interest Rate Swap	92.7700	92.7700	92.9600	92.9600	0.205	0.0000	0.0000	0
2020/05/21	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/05/21	IS10	17/12/2025			Interest Rate Swap	82.1000	82.1000	82.0100	82.0100	(0.110)	0.0000	0.0000	0
2020/05/21	IS10	16/03/2026			Interest Rate Swap	78.8600	78.8600	78.7600	78.7600	(0.127)	0.0000	0.0000	0
2020/05/21	IS10	15/06/2026			Interest Rate Swap	77.5400	77.5400	77.3700	77.3700	(0.219)	0.0000	0.0000	0
2020/05/21	IS10	21/09/2026			Interest Rate Swap	79.8400	79.8400	79.5300	79.5300	(0.388)	0.0000	0.0000	0
2020/05/21	IS10	21/12/2026			Interest Rate Swap	84.1300	84.1300	83.6600	83.6600	(0.559)	0.0000	0.0000	0
2020/05/21	IS10	15/03/2027			Interest Rate Swap	82.9300	82.9300	82.3400	82.3400	(0.711)	0.0000	0.0000	0
2020/05/21	IS10	21/06/2027			Interest Rate Swap	85.2100	85.2100	84.5500	84.5500	(0.775)	0.0000	0.0000	0
2020/05/21	IS10	20/09/2027			Interest Rate Swap	91.1300	91.1300	90.4800	90.4800	(0.713)	0.0000	0.0000	0
2020/05/21	IS10	20/12/2027			Interest Rate Swap	91.6700	91.6700	91.0600	91.0600	(0.665)	0.0000	0.0000	0
2020/05/21	IS10	22/03/2028			Interest Rate Swap	84.9000	84.9000	84.3400	84.3400	(0.660)	0.0000	0.0000	0
2020/05/21	IS10	20/06/2028			Interest Rate Swap	92.8000	92.8000	92.2500	92.2500	(0.593)	0.0000	0.0000	0

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2020/05/21	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/05/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/05/21	R023	06/08/2020	7.26	Call	Bond Future	5,758.7900	5.7588	5,329.2500	5.3292	(7.459)	0	0	0
2020/05/21	R023	06/08/2020			Bond Future	4.8512	110.3511	5.0256	109.9206	3.595	0.0000	0.0000	26,995
2020/05/21	R023	06/08/2020	7.26	Put	Bond Future	1.0800	0.0011	2.0600	0.0021	90.741	0	0	0
2020/05/21	R023	06/08/2020	7.27	Call	Bond Future	5,781.8300	5.7818	5,352.2500	5.3523	(7.430)	0	0	0
2020/05/21	R023	06/08/2020	7.28	Put	Bond Future	1.0000	0.0010	1.9000	0.0019	90.000	0	0	0
2020/05/21	R023	06/08/2020	7.27	Put	Bond Future	1.0400	0.0010	1.9800	0.0020	90.385	0	0	0
2020/05/21	R023	06/08/2020	7.28	Call	Bond Future	5,804.8600	5.8049	5,375.2400	5.3752	(7.401)	0	0	0
2020/05/21	R023	05/11/2020	7.46	Put	Bond Future	10.2300	0.0102	16.1500	0.0162	57.869	0	0	0
2020/05/21	R023	05/11/2020	7.47	Put	Bond Future	9.9800	0.0100	15.7700	0.0158	58.016	0	0	0
2020/05/21	R023	05/11/2020			Bond Future	4.8337	107.7957	5.0288	107.3593	4.037	0.0000	0.0000	0
2020/05/21	R023	05/11/2020	7.46	Call	Bond Future	5,699.2200	5.6992	5,268.6700	5.2687	(7.555)	0	0	0
2020/05/21	R023	05/11/2020	7.47	Call	Bond Future	5,719.8900	5.7199	5,289.2100	5.2892	(7.530)	0	0	0
2020/05/21	R023	05/11/2020	7.45	Call	Bond Future	5,678.5600	5.6786	5,248.1500	5.2482	(7.580)	0	0	0
2020/05/21	R023	05/11/2020	7.45	Put	Bond Future	10.4800	0.0105	16.5400	0.0165	57.824	0	0	0
2020/05/21	R023	04/02/2021	6.34	Call	Bond Future	3,178.0500	3.1781	2,796.5200	2.7965	(12.005)	0	0	0
2020/05/21	R023	04/02/2021	6.32	Put	Bond Future	166.4700	0.1665	228.6000	0.2286	37.322	0	0	0
2020/05/21	R023	04/02/2021			Bond Future	4.8060	109.1532	5.0273	108.7110	4.605	0.0000	0.0000	0
2020/05/21	R023	04/02/2021	6.34	Put	Bond Future	161.5100	0.1615	222.1800	0.2222	37.564	0	0	0
2020/05/21	R023	04/02/2021	6.32	Call	Bond Future	3,144.4000	3.1444	2,764.3300	2.7643	(12.087)	0	0	0
2020/05/21	R023	04/02/2021	6.33	Put	Bond Future	163.9700	0.1640	225.3700	0.2254	37.446	0	0	0
2020/05/21	R023	04/02/2021	6.33	Call	Bond Future	3,161.2100	3.1612	2,780.4100	2.7804	(12.046)	0	0	0
2020/05/21	R023	06/05/2021	7.58	Call	Bond Future	4,866.7200	4.8667	4,436.0800	4.4361	(8.849)	0	0	0
2020/05/21	R023	06/05/2021			Bond Future	4.7624	106.6130	5.0163	106.1652	5.331	0.0000	0.0000	0
2020/05/21	R023	06/05/2021	7.56	Call	Bond Future	4,834.6200	4.8346	4,404.4700	4.4045	(8.897)	0	0	0
2020/05/21	R023	06/05/2021	7.56	Put	Bond Future	35.7400	0.0357	53.3800	0.0534	49.356	0	0	0
2020/05/21	R023	06/05/2021	7.58	Put	Bond Future	34.5800	0.0346	51.7300	0.0517	49.595	0	0	0
2020/05/21	R023	06/05/2021	7.57	Call	Bond Future	4,850.6700	4.8507	4,420.2700	4.4203	(8.873)	0	0	0
2020/05/21	R023	06/05/2021	7.57	Put	Bond Future	35.1600	0.0352	52.5500	0.0525	49.460	0	0	0
2020/05/21	R035	06/08/2020	9.92	Put	Bond Future	6,781.6900	6.7817	5,131.7600	5.1318	(24.329)	0	0	0
2020/05/21	R035	06/08/2020	10.45	Put	Bond Future	4,297.9300	4.2979	3,053.6400	3.0536	(28.951)	0	0	500
2020/05/21	R035	06/08/2020	9.67	Call	Bond Future	807.0600	0.8071	1,350.1600	1.3502	67.294	0	0	500
2020/05/21	R035	06/08/2020	9.00	Put	Bond Future	12,815.5600	12.8156	10,673.6100	10.6736	(16.714)	0	0	0
2020/05/21	R035	06/08/2020			Bond Future	10.7391	90.4008	10.3855	92.7602	(3.293)	0.0000	0.0000	107,162
2020/05/21	R035	06/08/2020	9.92	Call	Bond Future	1,170.0700	1.1701	1,879.6100	1.8796	60.641	0	0	0
2020/05/21	R035	06/08/2020	9.09	Put	Bond Future	12,149.6900	12.1497	10,040.6400	10.0406	(17.359)	0	0	0
2020/05/21	R035	06/08/2020	9.09	Call	Bond Future	294.3000	0.2943	544.7200	0.5447	85.090	0	0	500
2020/05/21	R035	06/08/2020	9.67	Put	Bond Future	8,237.4500	8.2375	6,421.0800	6.4211	(22.050)	0	0	0
2020/05/21	R035	06/08/2020	9.00	Call	Bond Future	246.7400	0.2467	464.2600	0.4643	88.158	0	0	24,761
2020/05/21	R035	06/08/2020	9.93	Call	Bond Future	1,186.7000	1.1867	1,903.3200	1.9033	60.388	0	0	0
2020/05/21	R035	06/08/2020	9.91	Put	Bond Future	6,836.9800	6.8370	5,180.0200	5.1800	(24.235)	0	0	0
2020/05/21	R035	06/08/2020	10.45	Call	Bond Future	2,375.9100	2.3759	3,491.0900	3.4911	46.937	0	0	0
2020/05/21	R035	06/08/2020	9.93	Put	Bond Future	6,726.6300	6.7266	5,083.7800	5.0838	(24.423)	0	0	0
2020/05/21	R035	06/08/2020	9.91	Call	Bond Future	1,153.6000	1.1536	1,856.1100	1.8561	60.897	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/21	R035	06/08/2020	8.75	Put	Bond Future	14,736.6700		14.7367	12,519.8100	12.5198	(15.043)	0	0	0
2020/05/21	R035	06/08/2020	8.75	Call	Bond Future	146.7800		0.1468	289.3900	0.2894	97.159	0	0	3,000
2020/05/21	R035	05/11/2020	10.34	Put	Bond Future	6,891.6700		6.8917	5,533.8800	5.5339	(19.702)	0	0	0
2020/05/21	R035	05/11/2020			Bond Future	10.9271		87.0326	10.5597	89.4205	(3.362)	0.0000	0.0000	0
2020/05/21	R035	05/11/2020	10.33	Call	Bond Future	3,002.4700		3.0025	4,027.1300	4.0271	34.127	0	0	0
2020/05/21	R035	05/11/2020	10.33	Put	Bond Future	6,933.6400		6.9336	5,570.4100	5.5704	(19.661)	0	0	0
2020/05/21	R035	05/11/2020	10.34	Call	Bond Future	3,028.5000		3.0285	4,058.6000	4.0586	34.014	0	0	0
2020/05/21	R035	05/11/2020	10.32	Call	Bond Future	2,976.5500		2.9765	3,995.7900	3.9958	34.242	0	0	0
2020/05/21	R035	05/11/2020	10.32	Put	Bond Future	6,975.8000		6.9758	5,607.1500	5.6072	(19.620)	0	0	0
2020/05/21	R035	04/02/2021	11.14	Put	Bond Future	5,542.1500		5.5422	4,485.4500	4.4855	(19.067)	0	0	650
2020/05/21	R035	04/02/2021	10.04	Put	Bond Future	9,896.5600		9.8966	8,352.6700	8.3527	(15.600)	0	0	0
2020/05/21	R035	04/02/2021	10.14	Put	Bond Future	9,402.0800		9.4021	7,901.6500	7.9016	(15.958)	0	0	650
2020/05/21	R035	04/02/2021	10.05	Call	Bond Future	2,757.8900		2.7579	3,636.1300	3.6361	31.845	0	0	0
2020/05/21	R035	04/02/2021			Bond Future	11.1289		88.1288	10.7464	90.5466	(3.437)	0.0000	0.0000	0
2020/05/21	R035	04/02/2021	10.06	Call	Bond Future	2,777.4900		2.7775	3,660.0600	3.6601	31.776	0	0	0
2020/05/21	R035	04/02/2021	10.06	Put	Bond Future	9,796.3300		9.7963	8,261.0900	8.2611	(15.672)	0	0	0
2020/05/21	R035	04/02/2021	10.14	Call	Bond Future	2,937.5400		2.9375	3,854.9200	3.8549	31.230	0	0	0
2020/05/21	R035	04/02/2021	11.14	Call	Bond Future	5,611.0100		5.6110	6,972.1200	6.9721	24.258	0	0	0
2020/05/21	R035	04/02/2021	10.04	Call	Bond Future	2,738.3800		2.7384	3,612.3000	3.6123	31.914	0	0	0
2020/05/21	R035	04/02/2021	10.05	Put	Bond Future	9,846.3600		9.8464	8,306.7900	8.3068	(15.636)	0	0	0
2020/05/21	R035	06/05/2021	10.24	Put	Bond Future	10,715.7700		10.7158	9,242.8900	9.2429	(13.745)	0	0	0
2020/05/21	R035	06/05/2021	12.35	Put	Bond Future	4,171.3600		4.1714	3,423.1500	3.4231	(17.937)	0	0	0
2020/05/21	R035	06/05/2021	12.37	Call	Bond Future	10,052.8900		10.0529	11,758.1100	11.7581	16.962	0	0	0
2020/05/21	R035	06/05/2021			Bond Future	11.3326		84.7562	10.9347	87.2043	(3.511)	0.0000	0.0000	0
2020/05/21	R035	06/05/2021	12.35	Call	Bond Future	9,979.6400		9.9796	11,679.5300	11.6795	17.034	0	0	0
2020/05/21	R035	06/05/2021	12.37	Put	Bond Future	4,136.5600		4.1366	3,393.6800	3.3937	(17.959)	0	0	0
2020/05/21	R035	06/05/2021	10.24	Call	Bond Future	3,733.6500		3.7337	4,708.8700	4.7089	26.120	0	0	793
2020/05/21	R035	06/05/2021	12.36	Put	Bond Future	4,154.0700		4.1541	3,408.5300	3.4085	(17.947)	0	0	0
2020/05/21	R035	06/05/2021	12.02	Call	Bond Future	8,797.4600		8.7975	10,403.7700	10.4038	18.259	0	0	0
2020/05/21	R035	06/05/2021	12.02	Put	Bond Future	4,805.1600		4.8052	3,963.3700	3.9634	(17.518)	0	0	793
2020/05/21	R035	06/05/2021	11.32	Call	Bond Future	6,528.2700		6.5283	7,904.3400	7.9043	21.079	0	0	0
2020/05/21	R035	06/05/2021	11.32	Put	Bond Future	6,604.2700		6.6043	5,532.2400	5.5322	(16.232)	0	0	793
2020/05/21	R035	06/05/2021	12.36	Call	Bond Future	10,016.4000		10.0164	11,718.9600	11.7190	16.998	0	0	0
2020/05/21	R186	06/08/2020	8.38	Put	Bond Future	461.2100		0.4612	477.8100	0.4778	3.599	0	0	0
2020/05/21	R186	06/08/2020	9.00	Call	Bond Future	8,877.7800		8.8778	8,718.9900	8.7190	(1.789)	0	0	900
2020/05/21	R186	06/08/2020	8.00	Call	Bond Future	4,431.3500		4.4313	4,297.2000	4.2972	(3.027)	0	0	900
2020/05/21	R186	06/08/2020	8.25	Call	Bond Future	5,484.5100		5.4845	5,341.1100	5.3411	(2.615)	0	0	0
2020/05/21	R186	06/08/2020			Bond Future	7.3307		117.3520	7.3604	117.1882	0.407	0.0000	0.0000	77,036
2020/05/21	R186	06/08/2020	8.37	Call	Bond Future	6,011.8000		6.0118	5,864.8800	5.8649	(2.444)	0	0	0
2020/05/21	R186	06/08/2020	8.37	Put	Bond Future	468.4400		0.4684	485.3100	0.4853	3.601	0	0	0
2020/05/21	R186	06/08/2020	9.00	Put	Bond Future	137.9200		0.1379	142.9200	0.1429	3.625	0	0	0
2020/05/21	R186	06/08/2020	8.38	Call	Bond Future	6,056.2500		6.0563	5,909.0600	5.9091	(2.430)	0	0	0
2020/05/21	R186	06/08/2020	8.00	Put	Bond Future	821.9900		0.8220	851.6300	0.8516	3.606	0	0	0
2020/05/21	R186	06/08/2020	8.25	Put	Bond Future	563.7200		0.5637	584.1100	0.5841	3.617	0	0	0
2020/05/21	R186	06/08/2020	8.36	Call	Bond Future	5,967.4300		5.9674	5,820.7800	5.8208	(2.458)	0	0	0
2020/05/21	R186	06/08/2020	8.36	Put	Bond Future	475.7800		0.4758	492.9200	0.4929	3.603	0	0	0
2020/05/21	R186	05/11/2020	8.00	Put	Bond Future	1,793.3900		1.7934	1,842.5500	1.8425	2.741	0	0	0

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2020/05/21	R186	05/11/2020	8.65	Call	Bond Future	7,072.4500	7.0725	6,934.1200	6.9341	(1.956)	0	0	0
2020/05/21	R186	05/11/2020	8.64	Put	Bond Future	982.6400	0.9826	1,011.1000	1.0111	2.896	0	0	0
2020/05/21	R186	05/11/2020			Bond Future	7.4540	118.7946	7.4856	118.6281	0.424	0.0000	0.0000	0
2020/05/21	R186	05/11/2020	7.00	Put	Bond Future	4,310.3800	4.3104	4,405.7800	4.4058	2.213	0	0	0
2020/05/21	R186	05/11/2020	7.00	Call	Bond Future	1,882.0800	1.8821	1,810.9400	1.8109	(3.780)	0	0	1,200
2020/05/21	R186	05/11/2020	8.66	Call	Bond Future	7,112.5900	7.1126	6,974.0100	6.9740	(1.948)	0	0	0
2020/05/21	R186	05/11/2020	8.66	Put	Bond Future	964.3600	0.9644	992.3200	0.9923	2.899	0	0	0
2020/05/21	R186	05/11/2020	8.00	Call	Bond Future	4,630.0900	4.6301	4,512.7100	4.5127	(2.535)	0	0	1,200
2020/05/21	R186	05/11/2020	7.84	Put	Bond Future	2,086.9600	2.0870	2,142.6600	2.1427	2.669	0	0	0
2020/05/21	R186	05/11/2020	9.26	Put	Bond Future	471.3500	0.4713	486.1800	0.4862	3.146	0	0	3,500
2020/05/21	R186	05/11/2020	8.65	Put	Bond Future	973.4600	0.9735	1,001.6700	1.0017	2.898	0	0	0
2020/05/21	R186	05/11/2020	8.64	Call	Bond Future	7,032.3600	7.0324	6,894.2800	6.8943	(1.963)	0	0	0
2020/05/21	R186	05/11/2020	7.84	Call	Bond Future	4,101.6600	4.1017	3,990.8200	3.9908	(2.702)	0	0	3,500
2020/05/21	R186	05/11/2020	8.34	Put	Bond Future	1,302.7600	1.3028	1,339.8200	1.3398	2.845	0	0	0
2020/05/21	R186	05/11/2020	8.34	Call	Bond Future	5,861.1500	5.8612	5,731.6700	5.7317	(2.209)	0	0	3,500
2020/05/21	R186	05/11/2020	9.26	Call	Bond Future	9,522.7400	9.5227	9,371.0300	9.3710	(1.593)	0	0	0
2020/05/21	R186	04/02/2021	8.15	Call	Bond Future	5,113.1500	5.1131	4,999.4100	4.9994	(2.224)	0	0	0
2020/05/21	R186	04/02/2021			Bond Future	7.5871	115.0046	7.6205	114.8358	0.441	0.0000	0.0000	0
2020/05/21	R186	04/02/2021	8.15	Put	Bond Future	2,312.6200	2.3126	2,367.7200	2.3677	2.383	0	0	0
2020/05/21	R186	04/02/2021	8.16	Call	Bond Future	5,145.5500	5.1455	5,031.4800	5.0315	(2.217)	0	0	0
2020/05/21	R186	04/02/2021	8.17	Put	Bond Future	2,279.6300	2.2796	2,334.0600	2.3341	2.388	0	0	0
2020/05/21	R186	04/02/2021	8.16	Put	Bond Future	2,296.0700	2.2961	2,350.8400	2.3508	2.385	0	0	0
2020/05/21	R186	04/02/2021	8.17	Call	Bond Future	5,178.0400	5.1780	5,063.6300	5.0636	(2.210)	0	0	0
2020/05/21	R186	06/05/2021	10.76	Put	Bond Future	456.4900	0.4565	469.1000	0.4691	2.762	0	0	0
2020/05/21	R186	06/05/2021	10.77	Call	Bond Future	13,976.3400	13.9763	13,817.8200	13.8178	(1.134)	0	0	0
2020/05/21	R186	06/05/2021			Bond Future	7.7344	116.4517	7.7698	116.2806	0.458	0.0000	0.0000	0
2020/05/21	R186	06/05/2021	10.78	Call	Bond Future	14,013.1900	14.0132	13,854.5700	13.8546	(1.132)	0	0	0
2020/05/21	R186	06/05/2021	10.78	Put	Bond Future	448.0900	0.4481	460.5000	0.4605	2.770	0	0	0
2020/05/21	R186	06/05/2021	10.76	Call	Bond Future	13,939.5100	13.9395	13,781.0900	13.7811	(1.136)	0	0	0
2020/05/21	R186	06/05/2021	10.77	Put	Bond Future	452.2700	0.4523	464.7800	0.4648	2.766	0	0	0
2020/05/21	R197	06/08/2020			Bond Future	307.3733	307.3733	306.9580	306.9580	(0.135)	0.0000	0.0000	2,549
2020/05/21	R197	05/11/2020			Bond Future	311.2244	311.2244	310.8019	310.8019	(0.136)	0.0000	0.0000	0
2020/05/21	R197	04/02/2021			Bond Future	307.2752	307.2752	306.8468	306.8468	(0.139)	0.0000	0.0000	0
2020/05/21	R197	06/05/2021			Bond Future	311.2118	311.2118	310.7779	310.7779	(0.139)	0.0000	0.0000	0
2020/05/21	R202	06/08/2020			Bond Future	213.1491	213.1491	213.2155	213.2155	0.031	0.0000	0.0000	7,635
2020/05/21	R202	05/11/2020			Bond Future	215.8196	215.8196	215.8854	215.8854	0.030	0.0000	0.0000	0
2020/05/21	R202	04/02/2021			Bond Future	214.3697	214.3697	214.4360	214.4360	0.031	0.0000	0.0000	0
2020/05/21	R202	06/05/2021			Bond Future	217.1161	217.1161	217.1831	217.1831	0.031	0.0000	0.0000	0
2020/05/21	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/21	R208	06/08/2020			Bond Future	3.0935	104.7440	3.0713	104.7582	(0.718)	0.0000	0.0000	23,391
2020/05/21	R208	06/08/2020	5.56	Call	Bond Future	1,550.5800	1.5506	1,564.7300	1.5647	0.913	0	0	0
2020/05/21	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/21	R208	06/08/2020	5.57	Call	Bond Future	1,556.7800	1.5568	1,570.9300	1.5709	0.909	0	0	0
2020/05/21	R208	06/08/2020	5.55	Call	Bond Future	1,544.3800	1.5444	1,558.5300	1.5585	0.916	0	0	0
2020/05/21	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/05/21	R208	05/11/2020	4.78	Call	Bond Future	1,136.9600		1.1370	1,150.6500	1.1506	1.204	0	0	0
2020/05/21	R208	05/11/2020	4.77	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/21	R208	05/11/2020			Bond Future	1.8595		102.6377	1.8247	102.6514	(1.870)	0.0000	0.0000	0
2020/05/21	R208	05/11/2020	4.79	Call	Bond Future	1,140.8100		1.1408	1,154.5000	1.1545	1.200	0	0	0
2020/05/21	R208	05/11/2020	4.79	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/21	R208	05/11/2020	4.78	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/21	R208	05/11/2020	4.77	Call	Bond Future	1,133.1100		1.1331	1,146.8000	1.1468	1.208	0	0	0
2020/05/21	R209	06/08/2020	5.56	Call	Bond Future	0.0300		0.0000	0.0800	0.0001	166.667	0	0	0
2020/05/21	R209	06/08/2020	5.55	Put	Bond Future	41,116.7900		41.1168	39,177.6600	39.1777	(4.716)	0	0	0
2020/05/21	R209	06/08/2020			Bond Future	10.7751		68.4164	10.4329	70.3556	(3.176)	0.0000	0.0000	63,775
2020/05/21	R209	06/08/2020	5.57	Call	Bond Future	0.0300		0.0000	0.0800	0.0001	166.667	0	0	0
2020/05/21	R209	06/08/2020	5.57	Put	Bond Future	40,899.9800		40.9000	38,960.8500	38.9609	(4.741)	0	0	0
2020/05/21	R209	06/08/2020	5.56	Put	Bond Future	41,008.3100		41.0083	39,069.1800	39.0692	(4.729)	0	0	0
2020/05/21	R209	06/08/2020	5.55	Call	Bond Future	0.0300		0.0000	0.0800	0.0001	166.667	0	0	0
2020/05/21	R209	05/11/2020	10.02	Call	Bond Future	2,314.2800		2.3143	3,050.9200	3.0509	31.830	0	0	0
2020/05/21	R209	05/11/2020			Bond Future	10.9453		66.1151	10.5910	68.0777	(3.238)	0.0000	0.0000	0
2020/05/21	R209	05/11/2020	10.00	Call	Bond Future	2,279.2900		2.2793	3,008.2100	3.0082	31.980	0	0	0
2020/05/21	R209	05/11/2020	10.00	Put	Bond Future	7,709.7600		7.7098	6,476.0600	6.4761	(16.002)	0	0	0
2020/05/21	R209	05/11/2020	10.02	Put	Bond Future	7,623.2400		7.6232	6,397.2600	6.3973	(16.082)	0	0	0
2020/05/21	R209	05/11/2020	10.01	Call	Bond Future	2,296.7400		2.2967	3,029.5200	3.0295	31.905	0	0	0
2020/05/21	R209	05/11/2020	10.01	Put	Bond Future	7,666.4200		7.6664	6,436.5800	6.4366	(16.042)	0	0	0
2020/05/21	R209	04/02/2021	10.12	Put	Bond Future	8,545.8300		8.5458	7,341.8700	7.3419	(14.088)	0	0	0
2020/05/21	R209	04/02/2021			Bond Future	11.1234		66.9480	10.7560	68.9352	(3.302)	0.0000	0.0000	0
2020/05/21	R209	04/02/2021	10.11	Call	Bond Future	2,885.3300		2.8853	3,665.2100	3.6652	27.029	0	0	0
2020/05/21	R209	04/02/2021	10.11	Put	Bond Future	8,587.6700		8.5877	7,380.3800	7.3804	(14.058)	0	0	0
2020/05/21	R209	04/02/2021	10.12	Call	Bond Future	2,903.2400		2.9032	3,686.4500	3.6864	26.977	0	0	0
2020/05/21	R209	04/02/2021	10.10	Call	Bond Future	2,867.4800		2.8675	3,644.0400	3.6440	27.082	0	0	0
2020/05/21	R209	04/02/2021	10.10	Put	Bond Future	8,629.6400		8.6296	7,419.0300	7.4190	(14.029)	0	0	0
2020/05/21	R209	06/05/2021	12.23	Put	Bond Future	4,229.3500		4.2294	3,582.2600	3.5823	(15.300)	0	0	0
2020/05/21	R209	06/05/2021	12.22	Call	Bond Future	8,707.3000		8.7073	10,070.2700	10.0703	15.653	0	0	0
2020/05/21	R209	06/05/2021			Bond Future	11.3090		64.6476	10.9280	66.6598	(3.369)	0.0000	0.0000	0
2020/05/21	R209	06/05/2021	12.23	Call	Bond Future	8,737.8900		8.7379	10,102.9500	10.1029	15.622	0	0	0
2020/05/21	R209	06/05/2021	12.22	Put	Bond Future	4,245.1600		4.2452	3,595.9800	3.5960	(15.292)	0	0	0
2020/05/21	R209	06/05/2021	12.24	Call	Bond Future	8,768.5000		8.7685	10,135.6500	10.1357	15.592	0	0	0
2020/05/21	R209	06/05/2021	12.24	Put	Bond Future	4,213.6000		4.2136	3,568.6000	3.5686	(15.308)	0	0	0
2020/05/21	R210	06/08/2020			Bond Future	185.3692		185.3692	185.4239	185.4239	0.030	0.0000	0.0000	1,929
2020/05/21	R210	05/11/2020			Bond Future	184.9837		184.9837	185.0380	185.0380	0.029	0.0000	0.0000	0
2020/05/21	R210	04/02/2021			Bond Future	187.3567		187.3567	187.4113	187.4113	0.029	0.0000	0.0000	0
2020/05/21	R210	06/05/2021			Bond Future	187.0147		187.0147	187.0700	187.0700	0.030	0.0000	0.0000	0
2020/05/21	R212	06/08/2020			Bond Future	166.0918		166.0918	166.2838	166.2838	0.116	0.0000	0.0000	6,744
2020/05/21	R212	05/11/2020			Bond Future	168.1734		168.1734	168.3667	168.3667	0.115	0.0000	0.0000	0
2020/05/21	R212	04/02/2021			Bond Future	168.0094		168.0094	168.2049	168.2049	0.116	0.0000	0.0000	0
2020/05/21	R212	06/05/2021			Bond Future	170.1618		170.1618	170.3597	170.3597	0.116	0.0000	0.0000	0
2020/05/21	R213	06/08/2020	9.31	Call	Bond Future	2,004.8400		2.0048	2,490.4500	2.4904	24.222	0	0	0

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2020/05/21	R213	06/08/2020			Bond Future	9.6141	86.0381	9.4210	87.1638	(2.008)	0.0000	0.0000	14,265
2020/05/21	R213	06/08/2020	9.29	Call	Bond Future	1,956.3900	1.9564	2,434.5000	2.4345	24.438	0	0	0
2020/05/21	R213	06/08/2020	9.29	Put	Bond Future	3,857.3200	3.8573	3,209.6800	3.2097	(16.790)	0	0	0
2020/05/21	R213	06/08/2020	9.31	Put	Bond Future	3,786.8100	3.7868	3,146.6700	3.1467	(16.904)	0	0	0
2020/05/21	R213	06/08/2020	9.30	Call	Bond Future	1,980.5300	1.9805	2,462.3900	2.4624	24.330	0	0	0
2020/05/21	R213	06/08/2020	9.30	Put	Bond Future	3,821.9500	3.8219	3,178.0600	3.1781	(16.847)	0	0	0
2020/05/21	R213	05/11/2020	9.60	Put	Bond Future	4,533.2800	4.5333	3,958.9000	3.9589	(12.670)	0	0	0
2020/05/21	R213	05/11/2020	9.59	Call	Bond Future	3,492.6900	3.4927	4,054.8300	4.0548	16.095	0	0	0
2020/05/21	R213	05/11/2020			Bond Future	9.7787	83.5625	9.5781	84.7016	(2.051)	0.0000	0.0000	0
2020/05/21	R213	05/11/2020	9.60	Call	Bond Future	3,519.4100	3.5194	4,084.1300	4.0841	16.046	0	0	0
2020/05/21	R213	05/11/2020	9.59	Put	Bond Future	4,563.7900	4.5638	3,986.8300	3.9868	(12.642)	0	0	0
2020/05/21	R213	05/11/2020	9.61	Call	Bond Future	3,546.2200	3.5462	4,113.5400	4.1135	15.998	0	0	0
2020/05/21	R213	05/11/2020	9.61	Put	Bond Future	4,502.9100	4.5029	3,931.1300	3.9311	(12.698)	0	0	0
2020/05/21	R213	04/02/2021	9.40	Call	Bond Future	3,303.6400	3.3036	3,804.1200	3.8041	15.149	0	0	0
2020/05/21	R213	04/02/2021	9.39	Put	Bond Future	6,456.9000	6.4569	5,801.9300	5.8019	(10.144)	0	0	0
2020/05/21	R213	04/02/2021			Bond Future	9.9558	84.6149	9.7471	85.7681	(2.097)	0.0000	0.0000	0
2020/05/21	R213	04/02/2021	9.41	Call	Bond Future	3,326.6100	3.3266	3,829.3100	3.8293	15.111	0	0	0
2020/05/21	R213	04/02/2021	9.41	Put	Bond Future	6,387.7500	6.3877	5,737.2200	5.7372	(10.184)	0	0	0
2020/05/21	R213	04/02/2021	9.40	Put	Bond Future	6,422.2500	6.4223	5,769.5000	5.7695	(10.164)	0	0	0
2020/05/21	R213	04/02/2021	9.39	Call	Bond Future	3,280.7600	3.2808	3,779.0200	3.7790	15.187	0	0	0
2020/05/21	R213	06/05/2021	11.91	Put	Bond Future	2,344.6100	2.3446	2,071.6100	2.0716	(11.644)	0	0	0
2020/05/21	R213	06/05/2021			Bond Future	10.1361	82.1447	9.9189	83.3125	(2.143)	0.0000	0.0000	0
2020/05/21	R213	06/05/2021	11.90	Call	Bond Future	11,076.8800	11.0769	11,970.3900	11.9704	8.066	0	0	0
2020/05/21	R213	06/05/2021	11.90	Put	Bond Future	2,358.4000	2.3584	2,084.1800	2.0842	(11.627)	0	0	0
2020/05/21	R213	06/05/2021	11.91	Call	Bond Future	11,108.8700	11.1089	12,003.6000	12.0036	8.054	0	0	0
2020/05/21	R213	06/05/2021	11.89	Call	Bond Future	11,044.9200	11.0449	11,937.2100	11.9372	8.079	0	0	0
2020/05/21	R213	06/05/2021	11.89	Put	Bond Future	2,372.2600	2.3723	2,096.8200	2.0968	(11.611)	0	0	0
2020/05/21	R214	06/08/2020	9.98	Put	Bond Future	7,983.1900	7.9832	6,705.3300	6.7053	(16.007)	0	0	0
2020/05/21	R214	06/08/2020	9.97	Call	Bond Future	908.4800	0.9085	1,302.7400	1.3027	43.398	0	0	0
2020/05/21	R214	06/08/2020			Bond Future	11.1501	65.6884	10.8539	67.3644	(2.656)	0.0000	0.0000	22,111
2020/05/21	R214	06/08/2020	9.98	Call	Bond Future	920.3900	0.9204	1,318.5300	1.3185	43.258	0	0	0
2020/05/21	R214	06/08/2020	9.97	Put	Bond Future	8,037.0000	8.0370	6,755.2600	6.7553	(15.948)	0	0	0
2020/05/21	R214	06/08/2020	9.99	Call	Bond Future	932.4000	0.9324	1,334.4400	1.3344	43.119	0	0	0
2020/05/21	R214	06/08/2020	9.99	Put	Bond Future	7,929.5800	7.9296	6,655.6200	6.6556	(16.066)	0	0	0
2020/05/21	R214	05/11/2020	10.26	Put	Bond Future	8,400.9600	8.4010	7,297.6000	7.2976	(13.134)	0	0	0
2020/05/21	R214	05/11/2020			Bond Future	11.3221	63.2152	11.0151	64.9114	(2.712)	0.0000	0.0000	0
2020/05/21	R214	05/11/2020	10.25	Call	Bond Future	2,185.0900	2.1851	2,774.7000	2.7747	26.983	0	0	0
2020/05/21	R214	05/11/2020	10.25	Put	Bond Future	8,447.1100	8.4471	7,340.5200	7.3405	(13.100)	0	0	0
2020/05/21	R214	05/11/2020	10.26	Call	Bond Future	2,201.9300	2.2019	2,794.7700	2.7948	26.924	0	0	0
2020/05/21	R214	05/11/2020	10.24	Call	Bond Future	2,168.3300	2.1683	2,754.7200	2.7547	27.043	0	0	0
2020/05/21	R214	05/11/2020	10.24	Put	Bond Future	8,493.4400	8.4934	7,383.6300	7.3836	(13.067)	0	0	0
2020/05/21	R214	04/02/2021	10.33	Call	Bond Future	2,737.4300	2.7374	3,367.9200	3.3679	23.032	0	0	0
2020/05/21	R214	04/02/2021			Bond Future	11.5055	64.0114	11.1866	65.7288	(2.772)	0.0000	0.0000	0
2020/05/21	R214	04/02/2021	10.31	Call	Bond Future	2,703.1500	2.7031	3,328.0500	3.3281	23.117	0	0	0
2020/05/21	R214	04/02/2021	10.31	Put	Bond Future	9,560.8300	9.5608	8,468.3400	8.4683	(11.427)	0	0	0
2020/05/21	R214	04/02/2021	10.33	Put	Bond Future	9,470.4900	9.4705	8,383.5900	8.3836	(11.477)	0	0	0
2020/05/21	R214	04/02/2021	10.32	Call	Bond Future	2,720.2600	2.7203	3,347.9500	3.3480	23.075	0	0	0

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2020/05/21	R214	04/02/2021	10.32	Put	Bond Future	9,515.5900	9.5156	8,425.8900	8.4259	(11.452)	0	0	0
2020/05/21	R214	06/05/2021	12.26	Call	Bond Future	7,778.8600	7.7789	8,886.1100	8.8861	14.234	0	0	0
2020/05/21	R214	06/05/2021	12.25	Put	Bond Future	4,981.5300	4.9815	4,347.8300	4.3478	(12.721)	0	0	0
2020/05/21	R214	06/05/2021			Bond Future	11.6895	61.5346	11.3585	63.2736	(2.832)	0.0000	0.0000	0
2020/05/21	R214	06/05/2021	12.27	Call	Bond Future	7,807.4100	7.8074	8,916.6100	8.9166	14.207	0	0	0
2020/05/21	R214	06/05/2021	12.27	Put	Bond Future	4,943.6600	4.9437	4,313.8800	4.3139	(12.739)	0	0	0
2020/05/21	R214	06/05/2021	12.26	Put	Bond Future	4,962.5500	4.9625	4,330.8200	4.3308	(12.730)	0	0	0
2020/05/21	R214	06/05/2021	12.25	Call	Bond Future	7,750.3300	7.7503	8,855.6100	8.8556	14.261	0	0	0
2020/05/21	R248	06/08/2020	10.20	Call	Bond Future	769.6400	0.7696	1,200.3600	1.2004	55.964	0	0	0
2020/05/21	R248	06/08/2020	11.80	Call	Bond Future	5,203.8100	5.2038	6,637.3900	6.6374	27.549	0	0	470
2020/05/21	R248	06/08/2020	12.75	Call	Bond Future	9,462.8200	9.4628	11,252.0900	11.2521	18.908	0	0	814
2020/05/21	R248	06/08/2020	10.35	Call	Bond Future	974.0200	0.9740	1,487.6500	1.4876	52.733	0	0	640
2020/05/21	R248	06/08/2020	11.85	Put	Bond Future	2,113.0100	2.1130	1,479.0800	1.4791	(30.001)	0	0	0
2020/05/21	R248	06/08/2020	9.00	Put	Bond Future	19,300.8800	19.3009	17,263.4900	17.2635	(10.556)	0	0	0
2020/05/21	R248	06/08/2020			Bond Future	11.3432	82.1469	11.0409	84.2401	(2.666)	0.0000	0.0000	83,238
2020/05/21	R248	06/08/2020	10.18	Call	Bond Future	745.0000	0.7450	1,165.2300	1.1652	56.407	0	0	0
2020/05/21	R248	06/08/2020	10.18	Put	Bond Future	9,377.4800	9.3775	7,704.5100	7.7045	(17.840)	0	0	0
2020/05/21	R248	06/08/2020	10.35	Put	Bond Future	8,242.4200	8.2424	6,662.8500	6.6628	(19.164)	0	0	0
2020/05/21	R248	06/08/2020	11.85	Call	Bond Future	5,409.4000	5.4094	6,868.6700	6.8687	26.977	0	0	0
2020/05/21	R248	06/08/2020	11.15	Put	Bond Future	4,127.7500	4.1277	3,074.9800	3.0750	(25.505)	0	0	0
2020/05/21	R248	06/08/2020	11.15	Call	Bond Future	2,801.6000	2.8016	3,842.0300	3.8420	37.137	0	0	0
2020/05/21	R248	06/08/2020	10.85	Put	Bond Future	5,408.1500	5.4082	4,148.4000	4.1484	(23.294)	0	0	0
2020/05/21	R248	06/08/2020	10.85	Call	Bond Future	1,941.7000	1.9417	2,775.1500	2.7751	42.924	0	0	640
2020/05/21	R248	06/08/2020	9.25	Put	Bond Future	16,929.3300	16.9293	14,930.8900	14.9309	(11.805)	0	0	0
2020/05/21	R248	06/08/2020	9.25	Call	Bond Future	117.5800	0.1176	212.3400	0.2123	80.592	0	0	20,640
2020/05/21	R248	06/08/2020	10.20	Put	Bond Future	9,239.6800	9.2397	7,577.2000	7.5772	(17.993)	0	0	0
2020/05/21	R248	06/08/2020	11.80	Put	Bond Future	2,221.4100	2.2214	1,561.7900	1.5618	(29.694)	0	0	0
2020/05/21	R248	06/08/2020	12.75	Put	Bond Future	897.8600	0.8979	593.9300	0.5939	(33.850)	0	0	0
2020/05/21	R248	06/08/2020	9.00	Call	Bond Future	63.1700	0.0632	118.9800	0.1190	88.349	0	0	3,000
2020/05/21	R248	06/08/2020	10.19	Call	Bond Future	757.2400	0.7572	1,182.7000	1.1827	56.186	0	0	0
2020/05/21	R248	06/08/2020	10.19	Put	Bond Future	9,308.4400	9.3084	7,640.7000	7.6407	(17.916)	0	0	0
2020/05/21	R248	06/08/2020	12.25	Put	Bond Future	1,427.2000	1.4272	969.4500	0.9694	(32.073)	0	0	0
2020/05/21	R248	06/08/2020	12.25	Call	Bond Future	7,152.2400	7.1522	8,787.6900	8.7877	22.866	0	0	814
2020/05/21	R248	06/08/2020	11.10	Put	Bond Future	4,317.4500	4.3175	3,230.6000	3.2306	(25.173)	0	0	0
2020/05/21	R248	06/08/2020	11.10	Call	Bond Future	2,641.5600	2.6416	3,647.9100	3.6479	38.097	0	0	470
2020/05/21	R248	05/11/2020	10.02	Put	Bond Future	12,578.1800	12.5782	10,967.1800	10.9672	(12.808)	0	0	0
2020/05/21	R248	05/11/2020	10.03	Call	Bond Future	1,439.0900	1.4391	1,950.4600	1.9505	35.534	0	0	0
2020/05/21	R248	05/11/2020			Bond Future	11.5247	78.7404	11.2102	80.8588	(2.729)	0.0000	0.0000	0
2020/05/21	R248	05/11/2020	11.00	Put	Bond Future	7,059.1900	7.0592	5,884.3000	5.8843	(16.643)	0	0	0
2020/05/21	R248	05/11/2020	11.00	Call	Bond Future	3,466.7800	3.4668	4,410.3200	4.4103	27.217	0	0	800
2020/05/21	R248	05/11/2020	10.00	Put	Bond Future	12,716.1600	12.7162	11,097.3100	11.0973	(12.731)	0	0	0
2020/05/21	R248	05/11/2020	10.00	Call	Bond Future	1,395.2300	1.3952	1,894.8100	1.8948	35.806	0	0	800
2020/05/21	R248	05/11/2020	10.04	Call	Bond Future	1,453.9200	1.4539	1,969.2400	1.9692	35.443	0	0	0
2020/05/21	R248	05/11/2020	10.04	Put	Bond Future	12,441.1700	12.4412	10,838.0600	10.8381	(12.886)	0	0	0
2020/05/21	R248	05/11/2020	10.02	Call	Bond Future	1,424.3600	1.4244	1,931.7900	1.9318	35.625	0	0	0
2020/05/21	R248	05/11/2020	10.03	Put	Bond Future	12,509.5500	12.5095	10,902.4900	10.9025	(12.847)	0	0	0
2020/05/21	R248	04/02/2021	10.46	Call	Bond Future	2,600.4100	2.6004	3,311.7200	3.3117	27.354	0	0	0

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2020/05/21	R248	04/02/2021	10.47	Put	Bond Future	11,403.8200	11.4038	9,974.0100	9.9740	(12.538)	0	0	0
2020/05/21	R248	04/02/2021			Bond Future	11.7190	79.7323	11.3910	81.8772	(2.799)	0.0000	0.0000	0
2020/05/21	R248	04/02/2021	10.46	Put	Bond Future	11,461.9400	11.4619	10,028.3400	10.0283	(12.507)	0	0	0
2020/05/21	R248	04/02/2021	10.47	Call	Bond Future	2,619.8100	2.6198	3,334.9100	3.3349	27.296	0	0	0
2020/05/21	R248	04/02/2021	10.48	Call	Bond Future	2,639.3000	2.6393	3,358.2000	3.3582	27.238	0	0	0
2020/05/21	R248	04/02/2021	10.48	Put	Bond Future	11,345.9200	11.3459	9,919.9100	9.9199	(12.568)	0	0	0
2020/05/21	R248	06/05/2021	12.36	Call	Bond Future	8,405.6300	8.4056	9,762.0200	9.7620	16.137	0	0	0
2020/05/21	R248	06/05/2021			Bond Future	11.9143	76.3172	11.5724	78.4891	(2.869)	0.0000	0.0000	0
2020/05/21	R248	06/05/2021	12.34	Call	Bond Future	8,340.3500	8.3403	9,691.2700	9.6913	16.197	0	0	0
2020/05/21	R248	06/05/2021	12.34	Put	Bond Future	5,786.1400	5.7861	4,965.1700	4.9652	(14.189)	0	0	0
2020/05/21	R248	06/05/2021	12.36	Put	Bond Future	5,735.3300	5.7353	4,919.8300	4.9198	(14.219)	0	0	0
2020/05/21	R248	06/05/2021	12.35	Call	Bond Future	8,372.9800	8.3730	9,726.6400	9.7266	16.167	0	0	0
2020/05/21	R248	06/05/2021	12.35	Put	Bond Future	5,760.6800	5.7607	4,942.4500	4.9425	(14.204)	0	0	0

Total **1210871**