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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/05/2020 TO 25/05/2020

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
2020/05/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	2025	06/08/2020		Bond Future	137.4691	137.4691	137.5110	137.5110	0.030	0.0000	0.0000	4,976
2020/05/25	2025	05/11/2020		Bond Future	139.0111	139.0111	139.0526	139.0526	0.030	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
2020/05/25	2025	04/02/2021			Bond Future	139.1235	139.1235	139.1650	139.1650	0.030	0.0000	0.0000	0
2020/05/25	2025	06/05/2021			Bond Future	140.8832	140.8832	140.9249	140.9249	0.030	0.0000	0.0000	0
2020/05/25	2029	06/08/2020			Bond Future	99.3555	99.3555	99.7015	99.7015	0.348	0.0000	0.0000	4,982
2020/05/25	2029	05/11/2020			Bond Future	99.3336	99.3336	99.6829	99.6829	0.352	0.0000	0.0000	0
2020/05/25	2029	04/02/2021			Bond Future	100.5024	100.5024	100.8555	100.8555	0.351	0.0000	0.0000	0
2020/05/25	2029	06/05/2021			Bond Future	100.6222	100.6222	100.9795	100.9795	0.355	0.0000	0.0000	0
2020/05/25	2030	06/08/2020	9.11	Call	Bond Future	2,125.2200	2.1252	2,346.9300	2.3469	10.432	0	0	0
2020/05/25	2030	06/08/2020	10.40	Put	Bond Future	745.3500	0.7453	608.6100	0.6086	(18.346)	0	0	5,000
2020/05/25	2030	06/08/2020	11.25	Call	Bond Future	10,723.4600	10.7235	11,271.0100	11.2710	5.106	0	0	0
2020/05/25	2030	06/08/2020	10.00	Call	Bond Future	5,194.1200	5.1941	5,589.6000	5.5896	7.614	0	0	470
2020/05/25	2030	06/08/2020	10.05	Put	Bond Future	1,166.6800	1.1667	976.7100	0.9767	(16.283)	0	0	0
2020/05/25	2030	06/08/2020	10.70	Call	Bond Future	8,198.5400	8.1985	8,695.1600	8.6952	6.057	0	0	470
2020/05/25	2030	06/08/2020	9.75	Put	Bond Future	1,641.1300	1.6411	1,399.1500	1.3991	(14.745)	0	0	0
2020/05/25	2030	06/08/2020	9.42	Call	Bond Future	3,032.0200	3.0320	3,318.2900	3.3183	9.442	0	0	0
2020/05/25	2030	06/08/2020			Bond Future	9.3060	92.1530	9.2053	92.7465	(1.082)	0.0000	0.0000	109,113
2020/05/25	2030	06/08/2020	9.09	Call	Bond Future	2,073.0100	2.0730	2,290.6100	2.2906	10.497	0	0	0
2020/05/25	2030	06/08/2020	9.09	Put	Bond Future	3,352.7700	3.3528	2,976.7900	2.9768	(11.214)	0	0	0
2020/05/25	2030	06/08/2020	10.40	Call	Bond Future	6,883.3000	6.8833	7,340.1400	7.3401	6.637	0	0	0
2020/05/25	2030	06/08/2020	10.70	Put	Bond Future	472.3800	0.4724	375.4200	0.3754	(20.526)	0	0	0
2020/05/25	2030	06/08/2020	9.05	Put	Bond Future	3,490.2900	3.4903	3,106.1300	3.1061	(11.007)	0	0	0
2020/05/25	2030	06/08/2020	9.05	Call	Bond Future	1,971.0300	1.9710	2,180.4500	2.1804	10.625	0	0	450
2020/05/25	2030	06/08/2020	8.36	Put	Bond Future	6,472.3500	6.4724	5,967.0000	5.9670	(7.808)	0	0	0
2020/05/25	2030	06/08/2020	8.36	Call	Bond Future	692.4900	0.6925	780.7200	0.7807	12.741	0	0	800
2020/05/25	2030	06/08/2020	8.86	Put	Bond Future	4,192.4300	4.1924	3,770.5200	3.7705	(10.064)	0	0	0
2020/05/25	2030	06/08/2020	8.86	Call	Bond Future	1,524.5100	1.5245	1,696.1800	1.6962	11.261	0	0	800
2020/05/25	2030	06/08/2020	9.11	Put	Bond Future	3,285.5300	3.2855	2,913.6600	2.9137	(11.318)	0	0	0
2020/05/25	2030	06/08/2020	11.25	Put	Bond Future	185.6000	0.1856	139.5700	0.1396	(24.801)	0	0	0
2020/05/25	2030	06/08/2020	10.21	Put	Bond Future	967.9100	0.9679	802.4000	0.8024	(17.100)	0	0	0
2020/05/25	2030	06/08/2020	10.00	Put	Bond Future	1,236.0200	1.2360	1,037.9200	1.0379	(16.027)	0	0	0
2020/05/25	2030	06/08/2020	10.75	Call	Bond Future	8,423.2600	8.4233	8,925.6800	8.9257	5.965	0	0	0
2020/05/25	2030	06/08/2020	10.05	Call	Bond Future	5,401.2300	5.4012	5,804.8400	5.8048	7.473	0	0	0
2020/05/25	2030	06/08/2020	9.75	Call	Bond Future	4,199.6100	4.1996	4,551.2100	4.5512	8.372	0	0	450
2020/05/25	2030	06/08/2020	9.42	Put	Bond Future	2,366.2200	2.3662	2,058.9100	2.0589	(12.987)	0	0	800
2020/05/25	2030	06/08/2020	9.10	Call	Bond Future	2,099.1000	2.0991	2,318.7600	2.3188	10.464	0	0	0
2020/05/25	2030	06/08/2020	9.10	Put	Bond Future	3,319.1100	3.3191	2,945.1900	2.9452	(11.266)	0	0	0
2020/05/25	2030	06/08/2020	11.47	Call	Bond Future	11,750.6700	11.7507	12,311.4900	12.3115	4.773	0	0	0
2020/05/25	2030	06/08/2020	11.47	Put	Bond Future	123.1900	0.1232	90.4300	0.0904	(26.593)	0	0	650
2020/05/25	2030	06/08/2020	10.21	Call	Bond Future	6,079.4400	6.0794	6,507.5100	6.5075	7.041	0	0	650
2020/05/25	2030	06/08/2020	10.87	Call	Bond Future	8,967.6300	8.9676	9,482.9600	9.4830	5.747	0	0	0
2020/05/25	2030	06/08/2020	10.87	Put	Bond Future	358.7800	0.3588	280.5300	0.2805	(21.810)	0	0	650
2020/05/25	2030	06/08/2020	10.75	Put	Bond Future	436.2100	0.4362	345.0500	0.3451	(20.898)	0	0	0
2020/05/25	2030	06/08/2020	9.20	Put	Bond Future	2,994.6700	2.9947	2,641.4800	2.6415	(11.794)	0	0	0
2020/05/25	2030	06/08/2020	9.20	Call	Bond Future	2,369.4100	2.3694	2,609.8000	2.6098	10.146	0	0	323
2020/05/25	2030	06/08/2020	8.50	Put	Bond Future	5,766.1500	5.7662	5,280.9100	5.2809	(8.415)	0	0	0
2020/05/25	2030	06/08/2020	8.50	Call	Bond Future	870.8800	0.8709	979.2200	0.9792	12.440	0	0	323
2020/05/25	2030	05/11/2020	8.10	Put	Bond Future	9,403.3200	9.4033	8,907.4800	8.9075	(5.273)	0	0	0

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2020/05/25	2030	05/11/2020	8.73	Call	Bond Future	1,963.9700		1.9640	2,141.5100	2.1415	9.040	0	0	3,000
2020/05/25	2030	05/11/2020	10.06	Put	Bond Future	2,536.4200		2.5364	2,298.2500	2.2982	(9.390)	0	0	1,000
2020/05/25	2030	05/11/2020	9.39	Put	Bond Future	4,127.9100		4.1279	3,798.9500	3.7989	(7.969)	0	0	0
2020/05/25	2030	05/11/2020	9.38	Call	Bond Future	3,523.5700		3.5236	3,792.6300	3.7926	7.636	0	0	0
2020/05/25	2030	05/11/2020			Bond Future	9.4908		93.1657	9.3860	93.7651	(1.104)	0.0000	0.0000	0
2020/05/25	2030	05/11/2020	8.85	Put	Bond Future	5,959.3300		5.9593	5,553.8000	5.5538	(6.805)	0	0	0
2020/05/25	2030	05/11/2020	8.85	Call	Bond Future	2,212.2300		2.2122	2,406.1500	2.4062	8.766	0	0	3,000
2020/05/25	2030	05/11/2020	9.61	Call	Bond Future	4,195.1100		4.1951	4,496.7400	4.4967	7.190	0	0	0
2020/05/25	2030	05/11/2020	9.61	Put	Bond Future	3,519.5000		3.5195	3,221.6800	3.2217	(8.462)	0	0	3,000
2020/05/25	2030	05/11/2020	8.34	Put	Bond Future	8,187.5800		8.1876	7,717.1900	7.7172	(5.745)	0	0	0
2020/05/25	2030	05/11/2020	8.34	Call	Bond Future	1,313.9600		1.3140	1,443.0200	1.4430	9.822	0	0	1,000
2020/05/25	2030	05/11/2020	9.04	Put	Bond Future	5,259.1700		5.2592	4,880.2400	4.8802	(7.205)	0	0	0
2020/05/25	2030	05/11/2020	9.04	Call	Bond Future	2,643.7100		2.6437	2,864.2300	2.8642	8.341	0	0	1,000
2020/05/25	2030	05/11/2020	8.36	Put	Bond Future	8,090.3100		8.0903	7,622.1900	7.6222	(5.786)	0	0	0
2020/05/25	2030	05/11/2020	9.86	Put	Bond Future	2,931.3400		2.9313	2,667.6200	2.6676	(8.997)	0	0	14,160
2020/05/25	2030	05/11/2020	8.10	Call	Bond Future	1,012.2200		1.0122	1,115.8300	1.1158	10.236	0	0	3,000
2020/05/25	2030	05/11/2020	8.73	Put	Bond Future	6,434.9500		6.4350	6,013.0400	6.0130	(6.557)	0	0	0
2020/05/25	2030	05/11/2020	9.23	Put	Bond Future	4,621.3000		4.6213	4,269.4500	4.2694	(7.614)	0	0	0
2020/05/25	2030	05/11/2020	10.06	Call	Bond Future	5,704.1900		5.7042	6,065.4700	6.0655	6.334	0	0	0
2020/05/25	2030	05/11/2020	10.37	Put	Bond Future	2,031.2900		2.0313	1,829.1100	1.8291	(9.953)	0	0	15,758
2020/05/25	2030	05/11/2020	9.39	Call	Bond Future	3,551.4400		3.5514	3,821.9300	3.8219	7.616	0	0	0
2020/05/25	2030	05/11/2020	9.38	Put	Bond Future	4,157.4900		4.1575	3,827.1000	3.8271	(7.947)	0	0	0
2020/05/25	2030	05/11/2020	8.36	Call	Bond Future	1,341.7900		1.3418	1,473.1200	1.4731	9.788	0	0	14,160
2020/05/25	2030	05/11/2020	8.86	Put	Bond Future	5,920.7800		5.9208	5,516.6200	5.5166	(6.826)	0	0	0
2020/05/25	2030	05/11/2020	8.86	Call	Bond Future	2,233.6800		2.2337	2,428.9700	2.4290	8.743	0	0	14,160
2020/05/25	2030	05/11/2020	9.86	Call	Bond Future	5,002.7500		5.0027	5,338.4800	5.3385	6.711	0	0	0
2020/05/25	2030	05/11/2020	9.23	Call	Bond Future	3,119.9700		3.1200	3,367.5700	3.3676	7.936	0	0	3,000
2020/05/25	2030	05/11/2020	10.47	Call	Bond Future	7,251.3300		7.2513	7,659.2700	7.6593	5.626	0	0	0
2020/05/25	2030	05/11/2020	10.47	Put	Bond Future	1,890.9100		1.8909	1,699.4000	1.6994	(10.128)	0	0	3,000
2020/05/25	2030	05/11/2020	8.53	Put	Bond Future	7,292.8300		7.2928	6,844.9400	6.8449	(6.142)	0	0	0
2020/05/25	2030	05/11/2020	8.53	Call	Bond Future	1,599.3800		1.5994	1,750.9400	1.7509	9.476	0	0	15,758
2020/05/25	2030	05/11/2020	9.03	Put	Bond Future	5,294.6000		5.2946	4,914.2600	4.9143	(7.184)	0	0	0
2020/05/25	2030	05/11/2020	9.03	Call	Bond Future	2,620.0200		2.6200	2,839.1300	2.8391	8.363	0	0	15,758
2020/05/25	2030	05/11/2020	10.37	Call	Bond Future	6,863.6200		6.8636	7,260.8900	7.2609	5.788	0	0	0
2020/05/25	2030	05/11/2020	9.40	Call	Bond Future	3,579.4200		3.5794	3,851.3400	3.8513	7.597	0	0	0
2020/05/25	2030	05/11/2020	9.40	Put	Bond Future	4,098.4900		4.0985	3,770.9600	3.7710	(7.991)	0	0	0
2020/05/25	2030	04/02/2021	9.12	Call	Bond Future	3,060.2100		3.0602	3,290.7000	3.2907	7.532	0	0	1,000
2020/05/25	2030	04/02/2021	8.36	Call	Bond Future	1,663.8800		1.6639	1,809.6600	1.8097	8.761	0	0	800
2020/05/25	2030	04/02/2021	9.16	Call	Bond Future	3,153.7900		3.1538	3,389.0800	3.3891	7.461	0	0	0
2020/05/25	2030	04/02/2021	9.15	Put	Bond Future	6,151.4400		6.1514	5,779.4900	5.7795	(6.047)	0	0	0
2020/05/25	2030	04/02/2021			Bond Future	9.6860		90.2357	9.5766	90.8417	(1.129)	0.0000	0.0000	0
2020/05/25	2030	04/02/2021	8.37	Put	Bond Future	9,334.4900		9.3345	8,875.2200	8.8752	(4.920)	0	0	0
2020/05/25	2030	04/02/2021	8.37	Call	Bond Future	1,677.9700		1.6780	1,824.7500	1.8247	8.747	0	0	1,000
2020/05/25	2030	04/02/2021	9.17	Call	Bond Future	3,177.3500		3.1774	3,413.8500	3.4138	7.443	0	0	0
2020/05/25	2030	04/02/2021	9.17	Put	Bond Future	6,083.4000		6.0834	5,713.8500	5.7138	(6.075)	0	0	0
2020/05/25	2030	04/02/2021	9.12	Put	Bond Future	6,254.2900		6.2543	5,878.7300	5.8787	(6.005)	0	0	0
2020/05/25	2030	04/02/2021	8.36	Put	Bond Future	9,381.7400		9.3817	8,921.4700	8.9215	(4.906)	0	0	0
2020/05/25	2030	04/02/2021	9.16	Put	Bond Future	6,117.3500		6.1174	5,746.5900	5.7466	(6.061)	0	0	0

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2020/05/25	2030	04/02/2021	9.15	Call	Bond Future	3,130.3200		3.1303	3,364.4200	3.3644	7.478	0	0	0
2020/05/25	2030	04/02/2021	8.86	Put	Bond Future	7,206.3300		7.2063	6,799.9200	6.7999	(5.640)	0	0	0
2020/05/25	2030	04/02/2021	8.86	Call	Bond Future	2,495.6800		2.4957	2,695.3200	2.6953	7.999	0	0	800
2020/05/25	2030	04/02/2021	10.20	Call	Bond Future	6,101.1300		6.1011	6,457.4700	6.4575	5.841	0	0	0
2020/05/25	2030	04/02/2021	10.20	Put	Bond Future	3,322.8100		3.3228	3,073.1000	3.0731	(7.515)	0	0	1,800
2020/05/25	2030	06/05/2021	10.04	Put	Bond Future	4,902.1100		4.9021	4,611.6200	4.6116	(5.926)	0	0	700
2020/05/25	2030	06/05/2021	9.15	Call	Bond Future	3,474.6000		3.4746	3,707.9800	3.7080	6.717	0	0	700
2020/05/25	2030	06/05/2021	11.69	Call	Bond Future	11,071.9300		11.0719	11,530.9600	11.5310	4.146	0	0	0
2020/05/25	2030	06/05/2021	11.70	Put	Bond Future	2,031.8200		2.0318	1,878.3600	1.8784	(7.553)	0	0	0
2020/05/25	2030	06/05/2021			Bond Future	9.8804		91.3595	9.7663	91.9727	(1.156)	0.0000	0.0000	0
2020/05/25	2030	06/05/2021	10.74	Call	Bond Future	7,944.5800		7.9446	8,330.0700	8.3301	4.852	0	0	0
2020/05/25	2030	06/05/2021	10.74	Put	Bond Future	3,499.1900		3.4992	3,271.4800	3.2715	(6.508)	0	0	700
2020/05/25	2030	06/05/2021	10.04	Call	Bond Future	5,749.8800		5.7499	6,072.5900	6.0726	5.612	0	0	0
2020/05/25	2030	06/05/2021	9.15	Put	Bond Future	7,493.0900		7.4931	7,113.2700	7.1133	(5.069)	0	0	0
2020/05/25	2030	06/05/2021	11.69	Put	Bond Future	2,044.7200		2.0447	1,890.5500	1.8906	(7.540)	0	0	0
2020/05/25	2030	06/05/2021	11.70	Call	Bond Future	11,105.5100		11.1055	11,565.2500	11.5653	4.140	0	0	0
2020/05/25	2030	06/05/2021	11.71	Call	Bond Future	11,139.1100		11.1391	11,599.5600	11.5996	4.134	0	0	0
2020/05/25	2030	06/05/2021	11.71	Put	Bond Future	2,018.9800		2.0190	1,866.2300	1.8662	(7.566)	0	0	0
2020/05/25	2032	06/08/2020	9.46	Put	Bond Future	5,294.6900		5.2947	4,778.6200	4.7786	(9.747)	0	0	0
2020/05/25	2032	06/08/2020	9.45	Call	Bond Future	1,356.6000		1.3566	1,527.1700	1.5272	12.573	0	0	0
2020/05/25	2032	06/08/2020	8.79	Put	Bond Future	8,946.0500		8.9461	8,325.2000	8.3252	(6.940)	0	0	0
2020/05/25	2032	06/08/2020	9.29	Put	Bond Future	6,122.0200		6.1220	5,573.6600	5.5737	(8.957)	0	0	0
2020/05/25	2032	06/08/2020			Bond Future	10.0755		90.6559	9.9647	91.3445	(1.100)	0.0000	0.0000	97,572
2020/05/25	2032	06/08/2020	9.91	Call	Bond Future	2,482.1200		2.4821	2,753.0600	2.7531	10.916	0	0	0
2020/05/25	2032	06/08/2020	9.91	Put	Bond Future	3,513.1000		3.5131	3,095.4000	3.0954	(11.890)	0	0	800
2020/05/25	2032	06/08/2020	9.46	Call	Bond Future	1,375.5200		1.3755	1,548.0900	1.5481	12.546	0	0	0
2020/05/25	2032	06/08/2020	9.45	Put	Bond Future	5,341.4000		5.3414	4,823.3300	4.8233	(9.699)	0	0	0
2020/05/25	2032	06/08/2020	8.79	Call	Bond Future	483.9800		0.4840	551.7700	0.5518	14.007	0	0	800
2020/05/25	2032	06/08/2020	9.29	Call	Bond Future	1,078.3000		1.0783	1,218.5800	1.2186	13.009	0	0	800
2020/05/25	2032	06/08/2020	9.47	Call	Bond Future	1,394.6200		1.3946	1,569.1900	1.5692	12.517	0	0	0
2020/05/25	2032	06/08/2020	9.47	Put	Bond Future	5,248.2200		5.2482	4,734.1500	4.7342	(9.795)	0	0	0
2020/05/25	2032	05/11/2020	9.61	Put	Bond Future	6,637.1300		6.6371	6,172.9100	6.1729	(6.994)	0	0	0
2020/05/25	2032	05/11/2020	10.99	Call	Bond Future	6,785.9200		6.7859	7,223.7600	7.2238	6.452	0	0	0
2020/05/25	2032	05/11/2020	9.44	Put	Bond Future	7,374.7500		7.3748	6,885.2000	6.8852	(6.638)	0	0	0
2020/05/25	2032	05/11/2020	11.08	Call	Bond Future	7,134.6400		7.1346	7,583.7700	7.5838	6.295	0	0	0
2020/05/25	2032	05/11/2020	9.77	Put	Bond Future	6,001.7500		6.0017	5,562.2200	5.5622	(7.323)	0	0	0
2020/05/25	2032	05/11/2020			Bond Future	10.2740		87.5058	10.1588	88.2014	(1.122)	0.0000	0.0000	0
2020/05/25	2032	05/11/2020	10.99	Put	Bond Future	2,631.6500		2.6317	2,373.9000	2.3739	(9.794)	0	0	3,000
2020/05/25	2032	05/11/2020	9.76	Call	Bond Future	2,877.4600		2.8775	3,131.9600	3.1320	8.845	0	0	0
2020/05/25	2032	05/11/2020	9.76	Put	Bond Future	6,039.6200		6.0396	5,598.5300	5.5985	(7.303)	0	0	0
2020/05/25	2032	05/11/2020	9.11	Call	Bond Future	1,596.8400		1.5968	1,757.9500	1.7579	10.089	0	0	3,000
2020/05/25	2032	05/11/2020	9.61	Call	Bond Future	2,522.5500		2.5225	2,753.9200	2.7539	9.172	0	0	3,000
2020/05/25	2032	05/11/2020	9.44	Call	Bond Future	2,164.0500		2.1641	2,370.0900	2.3701	9.521	0	0	1,000
2020/05/25	2032	05/11/2020	11.08	Put	Bond Future	2,477.7800		2.4778	2,231.3200	2.2313	(9.947)	0	0	1,000
2020/05/25	2032	05/11/2020	9.77	Call	Bond Future	2,902.5900		2.9026	3,158.6500	3.1587	8.822	0	0	0
2020/05/25	2032	05/11/2020	9.11	Put	Bond Future	8,987.2000		8.9872	8,452.7200	8.4527	(5.947)	0	0	0
2020/05/25	2032	05/11/2020	8.94	Put	Bond Future	9,890.8500		9.8909	9,335.4300	9.3354	(5.615)	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
2020/05/25	2032	05/11/2020	8.94	Call	Bond Future	1,350.2400	1.3502	1,490.4100	1.4904	10.381	0	0	1,000
2020/05/25	2032	05/11/2020	9.75	Call	Bond Future	2,852.4600	2.8525	3,105.4000	3.1054	8.867	0	0	0
2020/05/25	2032	05/11/2020	9.75	Put	Bond Future	6,077.6900	6.0777	5,635.0400	5.6350	(7.283)	0	0	0
2020/05/25	2032	04/02/2021	9.29	Call	Bond Future	2,245.5100	2.2455	2,442.5100	2.4425	8.773	0	0	800
2020/05/25	2032	04/02/2021	10.82	Put	Bond Future	4,178.7900	4.1788	3,868.1600	3.8682	(7.433)	0	0	800
2020/05/25	2032	04/02/2021	9.63	Call	Bond Future	2,873.0400	2.8730	3,111.4500	3.1114	8.298	0	0	0
2020/05/25	2032	04/02/2021			Bond Future	10.4796	88.5157	10.3596	89.2191	(1.145)	0.0000	0.0000	0
2020/05/25	2032	04/02/2021	8.79	Put	Bond Future	12,176.2400	12.1762	11,615.5600	11.6156	(4.605)	0	0	0
2020/05/25	2032	04/02/2021	8.79	Call	Bond Future	1,504.4800	1.5045	1,647.1700	1.6472	9.484	0	0	800
2020/05/25	2032	04/02/2021	9.61	Call	Bond Future	2,833.2600	2.8333	3,069.1600	3.0692	8.326	0	0	0
2020/05/25	2032	04/02/2021	9.61	Put	Bond Future	8,113.2500	8.1133	7,645.7800	7.6458	(5.762)	0	0	0
2020/05/25	2032	04/02/2021	9.29	Put	Bond Future	9,579.8800	9.5799	9,073.5100	9.0735	(5.286)	0	0	0
2020/05/25	2032	04/02/2021	10.82	Call	Bond Future	6,131.3100	6.1313	6,524.0500	6.5240	6.405	0	0	0
2020/05/25	2032	04/02/2021	9.63	Put	Bond Future	8,026.6900	8.0267	7,561.7300	7.5617	(5.793)	0	0	0
2020/05/25	2032	04/02/2021	9.62	Call	Bond Future	2,853.1100	2.8531	3,090.2600	3.0903	8.312	0	0	0
2020/05/25	2032	04/02/2021	9.62	Put	Bond Future	8,069.9000	8.0699	7,603.6800	7.6037	(5.777)	0	0	0
2020/05/25	2032	06/05/2021	12.12	Put	Bond Future	3,081.9100	3.0819	2,866.1200	2.8661	(7.002)	0	0	0
2020/05/25	2032	06/05/2021			Bond Future	10.6822	85.4692	10.5572	86.1809	(1.170)	0.0000	0.0000	0
2020/05/25	2032	06/05/2021	12.11	Call	Bond Future	10,678.6800	10.6787	11,173.7600	11.1738	4.636	0	0	0
2020/05/25	2032	06/05/2021	12.11	Put	Bond Future	3,099.0900	3.0991	2,882.4600	2.8825	(6.990)	0	0	0
2020/05/25	2032	06/05/2021	12.12	Call	Bond Future	10,711.2000	10.7112	11,207.1200	11.2071	4.630	0	0	0
2020/05/25	2032	06/05/2021	12.10	Call	Bond Future	10,646.1900	10.6462	11,140.4200	11.1404	4.642	0	0	0
2020/05/25	2032	06/05/2021	12.10	Put	Bond Future	3,116.3600	3.1164	2,898.8800	2.8989	(6.979)	0	0	0
2020/05/25	2033	06/08/2020			Bond Future	95.9818	95.9818	96.0122	96.0122	0.032	0.0000	0.0000	12,178
2020/05/25	2033	05/11/2020			Bond Future	95.8471	95.8471	95.8773	95.8773	0.032	0.0000	0.0000	0
2020/05/25	2033	04/02/2021			Bond Future	96.9748	96.9748	97.0052	97.0052	0.031	0.0000	0.0000	0
2020/05/25	2033	06/05/2021			Bond Future	96.9725	96.9725	97.0028	97.0028	0.031	0.0000	0.0000	0
2020/05/25	2037	06/08/2020	9.88	Put	Bond Future	8,327.5700	8.3276	7,579.6900	7.5797	(8.981)	0	0	0
2020/05/25	2037	06/08/2020			Bond Future	10.9620	81.6851	10.8251	82.5763	(1.248)	0.0000	0.0000	89,094
2020/05/25	2037	06/08/2020	9.87	Call	Bond Future	842.7200	0.8427	984.1800	0.9842	16.786	0	0	0
2020/05/25	2037	06/08/2020	9.87	Put	Bond Future	8,388.6600	8.3887	7,638.8900	7.6389	(8.938)	0	0	0
2020/05/25	2037	06/08/2020	9.88	Call	Bond Future	855.4500	0.8555	998.8000	0.9988	16.757	0	0	0
2020/05/25	2037	06/08/2020	9.86	Call	Bond Future	830.1300	0.8301	969.7300	0.9697	16.817	0	0	0
2020/05/25	2037	06/08/2020	9.86	Put	Bond Future	8,449.9700	8.4500	7,698.3400	7.6983	(8.895)	0	0	0
2020/05/25	2037	05/11/2020	10.18	Call	Bond Future	2,264.9200	2.2649	2,526.4400	2.5264	11.547	0	0	0
2020/05/25	2037	05/11/2020	10.17	Put	Bond Future	8,856.4600	8.8565	8,215.7800	8.2158	(7.234)	0	0	0
2020/05/25	2037	05/11/2020			Bond Future	11.1604	82.5831	11.0184	83.4835	(1.273)	0.0000	0.0000	0
2020/05/25	2037	05/11/2020	10.19	Call	Bond Future	2,284.1800	2.2842	2,547.4500	2.5475	11.526	0	0	0
2020/05/25	2037	05/11/2020	10.19	Put	Bond Future	8,753.3600	8.7534	8,116.1800	8.1162	(7.279)	0	0	0
2020/05/25	2037	05/11/2020	10.17	Call	Bond Future	2,245.7700	2.2458	2,505.5400	2.5055	11.567	0	0	0
2020/05/25	2037	05/11/2020	10.18	Put	Bond Future	8,804.8100	8.8048	8,165.8800	8.1659	(7.257)	0	0	0
2020/05/25	2037	04/02/2021	13.73	Call	Bond Future	14,087.8600	14.0879	14,834.1400	14.8341	5.297	0	0	0
2020/05/25	2037	04/02/2021	10.85	Call	Bond Future	4,158.3500	4.1583	4,540.9400	4.5409	9.201	0	0	0
2020/05/25	2037	04/02/2021	10.35	Call	Bond Future	3,018.6300	3.0186	3,321.7100	3.3217	10.040	0	0	0
2020/05/25	2037	04/02/2021	10.28	Put	Bond Future	9,980.8600	9.9809	9,362.7000	9.3627	(6.193)	0	0	0
2020/05/25	2037	04/02/2021	10.27	Call	Bond Future	2,860.2300	2.8602	3,151.1200	3.1511	10.170	0	0	0

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2020/05/25	2037	04/02/2021			Bond Future	11.3695	79.2809	11.2217	80.1915	(1.301)	0.0000	0.0000	0
2020/05/25	2037	04/02/2021	11.97	Put	Bond Future	4,118.8400	4.1188	3,763.1400	3.7631	(8.636)	0	0	0
2020/05/25	2037	04/02/2021	11.97	Call	Bond Future	7,657.8200	7.6578	8,212.6800	8.2127	7.246	0	0	300
2020/05/25	2037	04/02/2021	9.65	Put	Bond Future	13,467.2900	13.4673	12,759.9700	12.7600	(5.252)	0	0	0
2020/05/25	2037	04/02/2021	9.65	Call	Bond Future	1,814.3600	1.8144	2,017.6000	2.0176	11.202	0	0	72
2020/05/25	2037	04/02/2021	11.90	Call	Bond Future	7,416.6400	7.4166	7,961.7500	7.9617	7.350	0	0	0
2020/05/25	2037	04/02/2021	13.73	Put	Bond Future	1,485.8400	1.4858	1,321.5600	1.3216	(11.056)	0	0	300
2020/05/25	2037	04/02/2021	10.85	Put	Bond Future	7,429.3400	7.4293	6,901.3700	6.9014	(7.107)	0	0	72
2020/05/25	2037	04/02/2021	10.35	Put	Bond Future	9,635.1200	9.6351	9,027.6400	9.0276	(6.305)	0	0	72
2020/05/25	2037	04/02/2021	10.28	Call	Bond Future	2,879.7400	2.8797	3,172.1400	3.1721	10.154	0	0	0
2020/05/25	2037	04/02/2021	10.27	Put	Bond Future	10,030.9200	10.0309	9,411.2500	9.4113	(6.178)	0	0	0
2020/05/25	2037	04/02/2021	11.90	Put	Bond Future	4,277.5200	4.2775	3,912.0700	3.9121	(8.544)	0	0	240
2020/05/25	2037	04/02/2021	10.48	Put	Bond Future	9,014.8300	9.0148	8,427.5100	8.4275	(6.515)	0	0	0
2020/05/25	2037	04/02/2021	10.48	Call	Bond Future	3,287.5800	3.2876	3,610.8200	3.6108	9.832	0	0	240
2020/05/25	2037	04/02/2021	10.29	Call	Bond Future	2,899.3200	2.8993	3,193.2400	3.1932	10.138	0	0	0
2020/05/25	2037	04/02/2021	10.29	Put	Bond Future	9,930.9600	9.9310	9,314.3200	9.3143	(6.209)	0	0	0
2020/05/25	2037	06/05/2021	12.42	Call	Bond Future	9,398.9000	9.3989	9,980.9100	9.9809	6.192	0	0	0
2020/05/25	2037	06/05/2021			Bond Future	11.5770	80.2692	11.4231	81.1907	(1.329)	0.0000	0.0000	0
2020/05/25	2037	06/05/2021	12.42	Put	Bond Future	4,630.1200	4.6301	4,290.6100	4.2906	(7.333)	0	0	0
2020/05/25	2037	06/05/2021	12.43	Call	Bond Future	9,433.5900	9.4336	10,016.6900	10.0167	6.181	0	0	0
2020/05/25	2037	06/05/2021	12.44	Put	Bond Future	4,591.6400	4.5916	4,254.3000	4.2543	(7.347)	0	0	0
2020/05/25	2037	06/05/2021	12.43	Put	Bond Future	4,610.9800	4.6110	4,272.5600	4.2726	(7.339)	0	0	0
2020/05/25	2037	06/05/2021	12.44	Call	Bond Future	9,468.0300	9.4680	10,052.2100	10.0522	6.170	0	0	0
2020/05/25	2038	06/08/2020			Bond Future	105.7763	105.7763	106.9822	106.9822	1.140	0.0000	0.0000	10,496
2020/05/25	2038	05/11/2020			Bond Future	106.9631	106.9631	108.1818	108.1818	1.139	0.0000	0.0000	0
2020/05/25	2038	04/02/2021			Bond Future	106.5081	106.5081	107.7409	107.7409	1.157	0.0000	0.0000	0
2020/05/25	2038	06/05/2021			Bond Future	107.8560	107.8560	109.1039	109.1039	1.157	0.0000	0.0000	0
2020/05/25	2040	06/08/2020	10.03	Call	Bond Future	708.1900	0.7082	859.8300	0.8598	21.412	0	0	0
2020/05/25	2040	06/08/2020	10.04	Call	Bond Future	719.6700	0.7197	873.4500	0.8734	21.368	0	0	0
2020/05/25	2040	06/08/2020	10.02	Put	Bond Future	9,555.4200	9.5554	8,634.1700	8.6342	(9.641)	0	0	0
2020/05/25	2040	06/08/2020	10.85	Call	Bond Future	2,241.4800	2.2415	2,626.5700	2.6266	17.180	0	0	0
2020/05/25	2040	06/08/2020	11.26	Put	Bond Future	3,384.5100	3.3845	2,837.1200	2.8371	(16.173)	0	0	517
2020/05/25	2040	06/08/2020			Bond Future	11.2344	82.7661	11.0766	83.8368	(1.404)	0.0000	0.0000	51,316
2020/05/25	2040	06/08/2020	10.04	Put	Bond Future	9,420.2600	9.4203	8,503.2700	8.5033	(9.734)	0	0	0
2020/05/25	2040	06/08/2020	10.02	Call	Bond Future	696.8500	0.6969	846.3700	0.8464	21.457	0	0	0
2020/05/25	2040	06/08/2020	10.03	Put	Bond Future	9,487.7200	9.4877	8,568.5900	8.5686	(9.688)	0	0	0
2020/05/25	2040	06/08/2020	10.85	Put	Bond Future	4,890.9000	4.8909	4,205.2200	4.2052	(14.020)	0	0	12,538
2020/05/25	2040	06/08/2020	11.26	Call	Bond Future	3,556.4900	3.5565	4,079.8700	4.0799	14.716	0	0	0
2020/05/25	2040	06/08/2020	9.57	Put	Bond Future	12,845.3200	12.8453	11,848.0500	11.8481	(7.764)	0	0	0
2020/05/25	2040	06/08/2020	10.79	Put	Bond Future	5,150.1700	5.1502	4,444.1900	4.4442	(13.708)	0	0	800
2020/05/25	2040	06/08/2020	9.57	Call	Bond Future	315.1900	0.3152	388.6900	0.3887	23.319	0	0	800
2020/05/25	2040	06/08/2020	10.07	Put	Bond Future	9,219.3800	9.2194	8,308.9300	8.3089	(9.875)	0	0	0
2020/05/25	2040	06/08/2020	10.07	Call	Bond Future	754.9500	0.7550	915.2700	0.9153	21.236	0	0	800
2020/05/25	2040	06/08/2020	10.79	Call	Bond Future	2,074.7900	2.0748	2,439.5800	2.4396	17.582	0	0	0
2020/05/25	2040	05/11/2020	11.00	Put	Bond Future	6,603.2300	6.6032	5,967.5000	5.9675	(9.628)	0	0	0
2020/05/25	2040	05/11/2020	10.23	Call	Bond Future	1,920.2500	1.9203	2,195.8900	2.1959	14.354	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
2020/05/25	2040	05/11/2020	11.70	Put	Bond Future	4,274.7600	4.2748	3,796.4000	3.7964	(11.190)	0	0	2,000
2020/05/25	2040	05/11/2020	9.50	Call	Bond Future	912.7200	0.9127	1,062.0200	1.0620	16.358	0	0	2,000
2020/05/25	2040	05/11/2020	10.00	Call	Bond Future	1,544.5700	1.5446	1,775.9200	1.7759	14.978	0	0	2,230
2020/05/25	2040	05/11/2020	10.30	Call	Bond Future	2,045.9400	2.0459	2,335.7800	2.3358	14.167	0	0	0
2020/05/25	2040	05/11/2020			Bond Future	11.4357	83.6760	11.2718	84.7580	(1.433)	0.0000	0.0000	0
2020/05/25	2040	05/11/2020	9.73	Put	Bond Future	13,671.0100	13.6710	12,773.5200	12.7735	(6.565)	0	0	0
2020/05/25	2040	05/11/2020	9.73	Call	Bond Future	1,173.4900	1.1735	1,357.9700	1.3580	15.721	0	0	2,000
2020/05/25	2040	05/11/2020	10.23	Put	Bond Future	10,454.0900	10.4541	9,647.7600	9.6478	(7.713)	0	0	0
2020/05/25	2040	05/11/2020	10.30	Put	Bond Future	10,045.9600	10.0460	9,253.8300	9.2538	(7.885)	0	0	0
2020/05/25	2040	05/11/2020	11.00	Call	Bond Future	3,675.2600	3.6753	4,121.5000	4.1215	12.142	0	0	2,230
2020/05/25	2040	05/11/2020	11.70	Call	Bond Future	5,971.0600	5.9711	6,574.6700	6.5747	10.109	0	0	0
2020/05/25	2040	05/11/2020	9.50	Put	Bond Future	15,326.2100	15.3262	14,393.5400	14.3935	(6.085)	0	0	0
2020/05/25	2040	05/11/2020	10.00	Put	Bond Future	11,868.3400	11.8683	11,017.7200	11.0177	(7.167)	0	0	0
2020/05/25	2040	05/11/2020	10.31	Call	Bond Future	2,064.3300	2.0643	2,356.2300	2.3562	14.140	0	0	0
2020/05/25	2040	05/11/2020	10.32	Put	Bond Future	9,931.2600	9.9313	9,143.2400	9.1432	(7.935)	0	0	0
2020/05/25	2040	05/11/2020	11.50	Call	Bond Future	5,276.8600	5.2769	5,837.2800	5.8373	10.620	0	0	0
2020/05/25	2040	05/11/2020	11.50	Put	Bond Future	4,858.9400	4.8589	4,337.3900	4.3374	(10.734)	0	0	2,000
2020/05/25	2040	05/11/2020	10.31	Put	Bond Future	9,988.5000	9.9885	9,198.4300	9.1984	(7.910)	0	0	0
2020/05/25	2040	05/11/2020	10.32	Call	Bond Future	2,082.8400	2.0828	2,376.7900	2.3768	14.113	0	0	0
2020/05/25	2040	04/02/2021	9.49	Call	Bond Future	1,282.7900	1.2828	1,466.3900	1.4664	14.313	0	0	500
2020/05/25	2040	04/02/2021	9.57	Put	Bond Future	16,514.3200	16.5143	15,614.8100	15.6148	(5.447)	0	0	0
2020/05/25	2040	04/02/2021	10.07	Put	Bond Future	13,186.0900	13.1861	12,363.6200	12.3636	(6.237)	0	0	0
2020/05/25	2040	04/02/2021	10.42	Put	Bond Future	11,138.5100	11.1385	10,377.0100	10.3770	(6.837)	0	0	0
2020/05/25	2040	04/02/2021			Bond Future	11.6481	80.1362	11.4773	81.2304	(1.466)	0.0000	0.0000	0
2020/05/25	2040	04/02/2021	10.07	Call	Bond Future	2,082.2600	2.0823	2,353.9600	2.3540	13.048	0	0	800
2020/05/25	2040	04/02/2021	11.74	Call	Bond Future	6,208.7900	6.2088	6,794.6400	6.7946	9.436	0	0	0
2020/05/25	2040	04/02/2021	11.74	Put	Bond Future	5,630.1100	5.6301	5,121.7900	5.1218	(9.029)	0	0	800
2020/05/25	2040	04/02/2021	10.41	Call	Bond Future	2,681.7000	2.6817	3,012.5600	3.0126	12.338	0	0	0
2020/05/25	2040	04/02/2021	10.41	Put	Bond Future	11,193.8200	11.1938	10,430.5100	10.4305	(6.819)	0	0	0
2020/05/25	2040	04/02/2021	9.49	Put	Bond Future	17,091.0200	17.0910	16,180.4500	16.1805	(5.328)	0	0	0
2020/05/25	2040	04/02/2021	9.57	Call	Bond Future	1,377.1800	1.3772	1,571.8400	1.5718	14.135	0	0	800
2020/05/25	2040	04/02/2021	10.42	Call	Bond Future	2,700.8500	2.7008	3,033.5200	3.0335	12.317	0	0	0
2020/05/25	2040	04/02/2021	10.24	Put	Bond Future	12,162.7200	12.1627	11,369.2400	11.3692	(6.524)	0	0	0
2020/05/25	2040	04/02/2021	10.24	Call	Bond Future	2,369.4800	2.3695	2,670.1700	2.6702	12.690	0	0	500
2020/05/25	2040	04/02/2021	11.57	Call	Bond Future	5,656.5400	5.6565	6,210.7000	6.2107	9.797	0	0	0
2020/05/25	2040	04/02/2021	11.57	Put	Bond Future	6,153.9700	6.1540	5,613.9600	5.6140	(8.775)	0	0	500
2020/05/25	2040	04/02/2021	10.40	Call	Bond Future	2,662.6400	2.6626	2,991.6900	2.9917	12.358	0	0	0
2020/05/25	2040	04/02/2021	10.40	Put	Bond Future	11,249.3200	11.2493	10,484.2000	10.4842	(6.801)	0	0	0
2020/05/25	2040	06/05/2021	12.44	Put	Bond Future	5,393.3200	5.3933	4,956.9000	4.9569	(8.092)	0	0	0
2020/05/25	2040	06/05/2021			Bond Future	11.8588	81.1353	11.6809	82.2427	(1.500)	0.0000	0.0000	0
2020/05/25	2040	06/05/2021	12.43	Call	Bond Future	8,808.7000	8.8087	9,478.2900	9.4783	7.601	0	0	0
2020/05/25	2040	06/05/2021	12.43	Put	Bond Future	5,416.9900	5.4170	4,979.1800	4.9792	(8.082)	0	0	0
2020/05/25	2040	06/05/2021	12.44	Call	Bond Future	8,842.2700	8.8423	9,513.2500	9.5133	7.588	0	0	0
2020/05/25	2040	06/05/2021	12.42	Call	Bond Future	8,775.1700	8.7752	9,443.3600	9.4434	7.615	0	0	0
2020/05/25	2040	06/05/2021	12.42	Put	Bond Future	5,440.7600	5.4408	5,001.5500	5.0015	(8.073)	0	0	0
2020/05/25	2044	06/08/2020	9.88	Call	Bond Future	505.9700	0.5060	618.6100	0.6186	22.262	0	0	0
2020/05/25	2044	06/08/2020	9.98	Call	Bond Future	601.2700	0.6013	732.5600	0.7326	21.835	0	0	602

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/25	2044	06/08/2020	11.09	Put	Bond Future	4,088.3700	4.0884	3,467.0900	3.4671	(15.196)	0	0	602
2020/05/25	2044	06/08/2020	9.01	Call	Bond Future	82.5700	0.0826	103.4500	0.1035	25.288	0	0	140
2020/05/25	2044	06/08/2020	9.66	Call	Bond Future	337.7500	0.3377	415.9700	0.4160	23.159	0	0	140
2020/05/25	2044	06/08/2020			Bond Future	11.2832	79.5354	11.1255	80.6089	(1.398)	0.0000	0.0000	79,450
2020/05/25	2044	06/08/2020	9.86	Call	Bond Future	488.4000	0.4884	597.5500	0.5976	22.348	0	0	0
2020/05/25	2044	06/08/2020	9.86	Put	Bond Future	11,150.7000	11.1507	10,186.2900	10.1863	(8.649)	0	0	0
2020/05/25	2044	06/08/2020	9.36	Put	Bond Future	15,172.2500	15.1722	14,143.2500	14.1433	(6.782)	0	0	0
2020/05/25	2044	06/08/2020	9.36	Call	Bond Future	183.7900	0.1838	228.3500	0.2284	24.245	0	0	602
2020/05/25	2044	06/08/2020	9.98	Put	Bond Future	10,273.8600	10.2739	9,331.5900	9.3316	(9.172)	0	0	0
2020/05/25	2044	06/08/2020	9.88	Put	Bond Future	11,002.0600	11.0021	10,041.1400	10.0411	(8.734)	0	0	0
2020/05/25	2044	06/08/2020	11.09	Call	Bond Future	2,769.7600	2.7698	3,222.0400	3.2220	16.329	0	0	0
2020/05/25	2044	06/08/2020	9.01	Put	Bond Future	18,305.8100	18.3058	17,253.1300	17.2531	(5.751)	0	0	0
2020/05/25	2044	06/08/2020	9.66	Put	Bond Future	12,690.5600	12.6906	11,695.2200	11.6952	(7.843)	0	0	0
2020/05/25	2044	06/08/2020	9.87	Call	Bond Future	497.1200	0.4971	608.0100	0.6080	22.306	0	0	0
2020/05/25	2044	06/08/2020	9.87	Put	Bond Future	11,076.2500	11.0763	10,113.5800	10.1136	(8.691)	0	0	0
2020/05/25	2044	06/08/2020	10.93	Call	Bond Future	2,295.8900	2.2959	2,692.7600	2.6928	17.286	0	0	0
2020/05/25	2044	06/08/2020	10.93	Put	Bond Future	4,735.2500	4.7352	4,058.5600	4.0586	(14.290)	0	0	140
2020/05/25	2044	05/11/2020	11.06	Put	Bond Future	6,569.4600	6.5695	5,937.7800	5.9378	(9.615)	0	0	525
2020/05/25	2044	05/11/2020	11.43	Call	Bond Future	4,925.0300	4.9250	5,463.3700	5.4634	10.931	0	0	0
2020/05/25	2044	05/11/2020	9.72	Put	Bond Future	14,213.5100	14.2135	13,304.1200	13.3041	(6.398)	0	0	0
2020/05/25	2044	05/11/2020	9.97	Call	Bond Future	1,433.6500	1.4337	1,651.8500	1.6519	15.220	0	0	568
2020/05/25	2044	05/11/2020	9.29	Put	Bond Future	17,551.4400	17.5514	16,581.0600	16.5811	(5.529)	0	0	0
2020/05/25	2044	05/11/2020	9.96	Put	Bond Future	12,530.9900	12.5310	11,662.5800	11.6626	(6.930)	0	0	0
2020/05/25	2044	05/11/2020	10.36	Call	Bond Future	2,081.1700	2.0812	2,375.6900	2.3757	14.152	0	0	0
2020/05/25	2044	05/11/2020			Bond Future	11.4777	80.4098	11.3137	81.4946	(1.429)	0.0000	0.0000	0
2020/05/25	2044	05/11/2020	9.72	Call	Bond Future	1,101.9100	1.1019	1,277.3200	1.2773	15.919	0	0	1,815
2020/05/25	2044	05/11/2020	9.97	Put	Bond Future	12,463.7200	12.4637	11,597.1200	11.5971	(6.953)	0	0	0
2020/05/25	2044	05/11/2020	9.96	Call	Bond Future	1,419.1700	1.4192	1,635.5600	1.6356	15.248	0	0	0
2020/05/25	2044	05/11/2020	11.38	Call	Bond Future	4,759.5600	4.7596	5,286.6600	5.2867	11.075	0	0	0
2020/05/25	2044	05/11/2020	11.38	Put	Bond Future	5,402.6400	5.4026	4,844.9400	4.8449	(10.323)	0	0	568
2020/05/25	2044	05/11/2020	10.34	Call	Bond Future	2,043.9500	2.0440	2,334.3000	2.3343	14.205	0	0	0
2020/05/25	2044	05/11/2020	10.34	Put	Bond Future	10,134.4200	10.1344	9,339.9700	9.3400	(7.839)	0	0	0
2020/05/25	2044	05/11/2020	11.06	Call	Bond Future	3,754.6300	3.7546	4,207.7500	4.2077	12.068	0	0	0
2020/05/25	2044	05/11/2020	10.04	Put	Bond Future	11,999.1800	11.9992	11,145.4700	11.1455	(7.115)	0	0	0
2020/05/25	2044	05/11/2020	11.17	Put	Bond Future	6,146.0500	6.1461	5,540.1300	5.5401	(9.859)	0	0	1,815
2020/05/25	2044	05/11/2020	11.43	Put	Bond Future	5,237.7700	5.2378	4,691.3100	4.6913	(10.433)	0	0	1,815
2020/05/25	2044	05/11/2020	8.87	Put	Bond Future	21,203.1800	21.2032	20,188.7300	20.1887	(4.784)	0	0	0
2020/05/25	2044	05/11/2020	9.29	Call	Bond Future	667.6400	0.6676	782.0600	0.7821	17.138	0	0	568
2020/05/25	2044	05/11/2020	10.36	Put	Bond Future	10,017.3600	10.0174	9,227.0800	9.2271	(7.889)	0	0	0
2020/05/25	2044	05/11/2020	10.04	Call	Bond Future	1,537.9100	1.5379	1,769.0000	1.7690	15.026	0	0	525
2020/05/25	2044	05/11/2020	9.34	Put	Bond Future	17,142.2400	17.1422	16,178.1100	16.1781	(5.624)	0	0	0
2020/05/25	2044	05/11/2020	9.34	Call	Bond Future	710.0400	0.7100	830.7100	0.8307	16.995	0	0	525
2020/05/25	2044	05/11/2020	11.17	Call	Bond Future	4,089.1700	4.0892	4,568.0500	4.5681	11.711	0	0	0
2020/05/25	2044	05/11/2020	8.87	Call	Bond Future	383.7600	0.3838	454.1100	0.4541	18.332	0	0	1,815
2020/05/25	2044	05/11/2020	10.02	Put	Bond Future	12,130.7700	12.1308	11,273.3400	11.2733	(7.068)	0	0	0
2020/05/25	2044	05/11/2020	10.02	Call	Bond Future	1,507.6000	1.5076	1,734.9700	1.7350	15.082	0	0	1,815
2020/05/25	2044	05/11/2020	10.35	Call	Bond Future	2,062.5100	2.0625	2,354.9400	2.3549	14.178	0	0	0
2020/05/25	2044	05/11/2020	10.35	Put	Bond Future	10,075.7800	10.0758	9,283.4100	9.2834	(7.864)	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
2020/05/25	2044	04/02/2021	10.04	Put	Bond Future	13,732.3000	13.7323	12,896.5100	12.8965	(6.086)	0	0	0
2020/05/25	2044	04/02/2021	10.37	Call	Bond Future	2,540.9400	2.5409	2,859.5400	2.8595	12.539	0	0	0
2020/05/25	2044	04/02/2021	10.35	Put	Bond Future	11,821.3300	11.8213	11,039.3000	11.0393	(6.615)	0	0	0
2020/05/25	2044	04/02/2021			Bond Future	11.6827	76.9575	11.5117	78.0545	(1.463)	0.0000	0.0000	0
2020/05/25	2044	04/02/2021	10.37	Put	Bond Future	11,704.7500	11.7047	10,926.3200	10.9263	(6.651)	0	0	0
2020/05/25	2044	04/02/2021	10.35	Call	Bond Future	2,503.8100	2.5038	2,818.8100	2.8188	12.581	0	0	0
2020/05/25	2044	04/02/2021	10.04	Call	Bond Future	1,972.5500	1.9725	2,233.7900	2.2338	13.244	0	0	0
2020/05/25	2044	04/02/2021	10.84	Call	Bond Future	3,513.5700	3.5136	3,920.4900	3.9205	11.581	0	0	0
2020/05/25	2044	04/02/2021	10.36	Put	Bond Future	11,762.9400	11.7629	10,982.7100	10.9827	(6.633)	0	0	0
2020/05/25	2044	04/02/2021	10.84	Put	Bond Future	9,193.0600	9.1931	8,502.9500	8.5029	(7.507)	0	0	405
2020/05/25	2044	04/02/2021	10.29	Call	Bond Future	2,394.5000	2.3945	2,698.7900	2.6988	12.708	0	0	0
2020/05/25	2044	04/02/2021	10.29	Put	Bond Future	12,175.9200	12.1759	11,383.1800	11.3832	(6.511)	0	0	405
2020/05/25	2044	04/02/2021	9.66	Put	Bond Future	16,345.2600	16.3453	15,449.9300	15.4499	(5.478)	0	0	0
2020/05/25	2044	04/02/2021	9.66	Call	Bond Future	1,432.0200	1.4320	1,633.7200	1.6337	14.085	0	0	405
2020/05/25	2044	04/02/2021	10.36	Call	Bond Future	2,522.3300	2.5223	2,839.1300	2.8391	12.560	0	0	0
2020/05/25	2044	06/05/2021	12.43	Put	Bond Future	5,494.2000	5.4942	5,053.1500	5.0531	(8.028)	0	0	0
2020/05/25	2044	06/05/2021	12.44	Call	Bond Future	8,754.6600	8.7547	9,425.3700	9.4254	7.661	0	0	0
2020/05/25	2044	06/05/2021			Bond Future	11.8858	77.9170	11.7077	79.0273	(1.498)	0.0000	0.0000	0
2020/05/25	2044	06/05/2021	12.45	Call	Bond Future	8,787.7200	8.7877	9,459.8200	9.4598	7.648	0	0	0
2020/05/25	2044	06/05/2021	12.45	Put	Bond Future	5,446.5600	5.4466	5,008.2900	5.0083	(8.047)	0	0	0
2020/05/25	2044	06/05/2021	12.43	Call	Bond Future	8,721.3400	8.7213	9,390.6600	9.3907	7.675	0	0	0
2020/05/25	2044	06/05/2021	12.44	Put	Bond Future	5,470.4700	5.4705	5,030.8100	5.0308	(8.037)	0	0	0
2020/05/25	2046	06/08/2020			Bond Future	95.3916	95.3916	96.6458	96.6458	1.315	0.0000	0.0000	15,257
2020/05/25	2046	05/11/2020			Bond Future	94.6761	94.6761	95.9440	95.9440	1.339	0.0000	0.0000	0
2020/05/25	2046	04/02/2021			Bond Future	95.7905	95.7905	97.0729	97.0729	1.339	0.0000	0.0000	0
2020/05/25	2046	06/05/2021			Bond Future	95.1937	95.1937	96.4920	96.4920	1.364	0.0000	0.0000	0
2020/05/25	2050	06/08/2020			Bond Future	96.2935	96.2935	96.8662	96.8662	0.595	0.0000	0.0000	15,749
2020/05/25	2050	05/11/2020			Bond Future	97.3736	97.3736	97.9521	97.9521	0.594	0.0000	0.0000	0
2020/05/25	2050	04/02/2021			Bond Future	96.6101	96.6101	97.1951	97.1951	0.605	0.0000	0.0000	0
2020/05/25	2050	06/05/2021			Bond Future	97.8326	97.8326	98.4247	98.4247	0.605	0.0000	0.0000	0
2020/05/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	AL37	06/08/2020			Index Future	725.1880	725.1880	727.5970	727.5970	0.332	0.0000	0.0000	0
2020/05/25	AL37	05/11/2020			Index Future	733.2230	733.2230	735.6450	735.6450	0.330	0.0000	0.0000	0
2020/05/25	AL37	04/02/2021			Index Future	741.6720	741.6720	744.1150	744.1150	0.329	0.0000	0.0000	0
2020/05/25	AL37	06/05/2021			Index Future	750.8710	750.8710	753.3370	753.3370	0.328	0.0000	0.0000	0
2020/05/25	AL7T	06/08/2020			Index Future	807.3100	807.3100	812.9100	812.9100	0.694	0.0000	0.0000	0
2020/05/25	AL7T	05/11/2020			Index Future	816.2550	816.2550	821.9010	821.9010	0.692	0.0000	0.0000	0
2020/05/25	AL7T	04/02/2021			Index Future	825.6610	825.6610	831.3650	831.3650	0.691	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
2020/05/25	AL7T	06/05/2021			Index Future	835.9020	835.9020	841.6680	841.6680	0.690	0.0000	0.0000	0
2020/05/25	ALBI	06/08/2020			Index Future	706.4970	706.4970	712.2800	712.2800	0.819	0.0000	0.0000	211
2020/05/25	ALBI	05/11/2020			Index Future	714.3250	714.3250	720.1580	720.1580	0.817	0.0000	0.0000	0
2020/05/25	ALBI	04/02/2021			Index Future	722.5560	722.5560	728.4500	728.4500	0.816	0.0000	0.0000	0
2020/05/25	ALBI	06/05/2021			Index Future	731.5180	731.5180	737.4770	737.4770	0.815	0.0000	0.0000	0
2020/05/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/05/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	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
2020/05/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/25	ES33	06/08/2020			Bond Future	11.8034	74.7050	11.6659	75.4235	(1.165)	0.0000	0.0000	350
2020/05/25	ES33	05/11/2020			Bond Future	12.0554	71.7501	11.9122	72.4760	(1.188)	0.0000	0.0000	0
2020/05/25	ES33	04/02/2021			Bond Future	12.3215	72.5782	12.1720	73.3123	(1.213)	0.0000	0.0000	0
2020/05/25	ES33	06/05/2021			Bond Future	12.5817	69.7030	12.4258	70.4459	(1.239)	0.0000	0.0000	0
2020/05/25	ES42	06/08/2020			Bond Future	12.3278	73.7654	12.1694	74.6707	(1.285)	0.0000	0.0000	4,919
2020/05/25	ES42	05/11/2020			Bond Future	12.5765	70.3168	12.4108	71.2315	(1.317)	0.0000	0.0000	0
2020/05/25	ES42	04/02/2021			Bond Future	12.8308	71.1291	12.6575	72.0541	(1.351)	0.0000	0.0000	0
2020/05/25	ES42	06/05/2021			Bond Future	13.0901	67.7551	12.9086	68.6913	(1.387)	0.0000	0.0000	0
2020/05/25	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/25	GOVI	06/08/2020	728.12	Put	GOVI	294,890.0000	29.4890	238,640.0000	23.8640	(19.075)	0	0	0
2020/05/25	GOVI	06/08/2020			GOVI	698.6310	698.6310	704.2560	704.2560	0.805	0.0000	0.0000	1,042
2020/05/25	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/25	GOVI	06/08/2020	728.14	Put	GOVI	295,090.0000	29.5090	238,840.0000	23.8840	(19.062)	0	0	0
2020/05/25	GOVI	06/08/2020	728.13	Put	GOVI	294,990.0000	29.4990	238,740.0000	23.8740	(19.068)	0	0	0
2020/05/25	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/25	GOVI	05/11/2020	737.84	Put	GOVI	314,690.0000	31.4690	257,950.0000	25.7950	(18.030)	0	0	0
2020/05/25	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/25	GOVI	05/11/2020			GOVI	706.3710	706.3710	712.0450	712.0450	0.803	0.0000	0.0000	0
2020/05/25	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/25	GOVI	05/11/2020	737.83	Put	GOVI	314,590.0000	31.4590	257,850.0000	25.7850	(18.036)	0	0	0
2020/05/25	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/25	GOVI	05/11/2020	737.85	Put	GOVI	314,790.0000	31.4790	258,050.0000	25.8050	(18.025)	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
2020/05/25	GOVI	04/02/2021	750.96	Put	GOVI	364,490.0000	36.4490	307,160.0000	30.7160	(15.729)	0	0	0
2020/05/25	GOVI	04/02/2021			GOVI	714.5110	714.5110	720.2440	720.2440	0.802	0.0000	0.0000	0
2020/05/25	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/25	GOVI	04/02/2021	750.95	Put	GOVI	364,390.0000	36.4390	307,060.0000	30.7060	(15.733)	0	0	0
2020/05/25	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/25	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/25	GOVI	04/02/2021	750.94	Put	GOVI	364,290.0000	36.4290	306,960.0000	30.6960	(15.737)	0	0	0
2020/05/25	GOVI	06/05/2021	678.67	Call	GOVI	447,030.0000	44.7030	504,990.0000	50.4990	12.966	0	0	0
2020/05/25	GOVI	06/05/2021			GOVI	723.3730	723.3730	729.1690	729.1690	0.801	0.0000	0.0000	0
2020/05/25	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/25	GOVI	06/05/2021	678.68	Call	GOVI	446,930.0000	44.6930	504,890.0000	50.4890	12.968	0	0	0
2020/05/25	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/25	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/25	GOVI	06/05/2021	678.69	Call	GOVI	446,830.0000	44.6830	504,790.0000	50.4790	12.971	0	0	0
2020/05/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/05/25	IGOV	06/08/2020			Index Future	253.3530	253.3530	254.2380	254.2380	0.349	0.0000	0.0000	1,132
2020/05/25	IGOV	05/11/2020			Index Future	256.2220	256.2220	257.1130	257.1130	0.348	0.0000	0.0000	47
2020/05/25	IGOV	04/02/2021			Index Future	259.2360	259.2360	260.1340	260.1340	0.346	0.0000	0.0000	0
2020/05/25	IGOV	06/05/2021			Index Future	262.5120	262.5120	263.4190	263.4190	0.346	0.0000	0.0000	0
2020/05/25	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/05/25	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/05/25	IS05	17/12/2020			Interest Rate Swap	94.1000	94.1000	94.1000	94.1000	0.000	0.0000	0.0000	0
2020/05/25	IS05	16/03/2021			Interest Rate Swap	92.4100	92.4100	92.4100	92.4100	0.000	0.0000	0.0000	0
2020/05/25	IS05	15/06/2021			Interest Rate Swap	90.6900	90.6900	90.6800	90.6800	(0.011)	0.0000	0.0000	0
2020/05/25	IS05	21/09/2021			Interest Rate Swap	89.8000	89.8000	89.7900	89.7900	(0.011)	0.0000	0.0000	0
2020/05/25	IS05	21/12/2021			Interest Rate Swap	91.2400	91.2400	91.2200	91.2200	(0.022)	0.0000	0.0000	51
2020/05/25	IS05	15/03/2022			Interest Rate Swap	90.8300	90.8300	90.8100	90.8100	(0.022)	0.0000	0.0000	0
2020/05/25	IS05	21/06/2022			Interest Rate Swap	91.1500	91.1500	91.1200	91.1200	(0.033)	0.0000	0.0000	0
2020/05/25	IS05	20/09/2022			Interest Rate Swap	94.4600	94.4600	94.4400	94.4400	(0.021)	0.0000	0.0000	0
2020/05/25	IS05	20/12/2022			Interest Rate Swap	95.1400	95.1400	95.1200	95.1200	(0.021)	0.0000	0.0000	0
2020/05/25	IS05	22/03/2023			Interest Rate Swap	87.7400	87.7400	87.7300	87.7300	(0.011)	0.0000	0.0000	0
2020/05/25	IS05	20/06/2023			Interest Rate Swap	93.4400	93.4400	93.4300	93.4300	(0.011)	0.0000	0.0000	0
2020/05/25	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/05/25	IS10	17/12/2025			Interest Rate Swap	82.5800	82.5800	82.5600	82.5600	(0.024)	0.0000	0.0000	0
2020/05/25	IS10	16/03/2026			Interest Rate Swap	79.2700	79.2700	79.2700	79.2700	0.000	0.0000	0.0000	0
2020/05/25	IS10	15/06/2026			Interest Rate Swap	77.8400	77.8400	77.8600	77.8600	0.026	0.0000	0.0000	0
2020/05/25	IS10	21/09/2026			Interest Rate Swap	80.0200	80.0200	80.0500	80.0500	0.037	0.0000	0.0000	0
2020/05/25	IS10	21/12/2026			Interest Rate Swap	84.1800	84.1800	84.2100	84.2100	0.036	0.0000	0.0000	0
2020/05/25	IS10	15/03/2027			Interest Rate Swap	82.8800	82.8800	82.9100	82.9100	0.036	0.0000	0.0000	0
2020/05/25	IS10	21/06/2027			Interest Rate Swap	85.0700	85.0700	85.0800	85.0800	0.012	0.0000	0.0000	0
2020/05/25	IS10	20/09/2027			Interest Rate Swap	90.9300	90.9300	90.9000	90.9000	(0.033)	0.0000	0.0000	0
2020/05/25	IS10	20/12/2027			Interest Rate Swap	91.4200	91.4200	91.3500	91.3500	(0.077)	0.0000	0.0000	0
2020/05/25	IS10	22/03/2028			Interest Rate Swap	84.6300	84.6300	84.5100	84.5100	(0.142)	0.0000	0.0000	0

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2020/05/25	IS10	20/06/2028			Interest Rate Swap	92.4700	92.4700	92.3200	92.3200	(0.162)	0.0000	0.0000	0
2020/05/25	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/05/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/05/25	R023	06/08/2020	7.26	Call	Bond Future	4,006.0200	4.0060	4,060.1600	4.0602	1.351	0	0	0
2020/05/25	R023	06/08/2020			Bond Future	5.5724	108.5851	5.5489	108.6420	(0.421)	0.0000	0.0000	26,995
2020/05/25	R023	06/08/2020	7.26	Put	Bond Future	14.3500	0.0144	11.5700	0.0116	(19.373)	0	0	0
2020/05/25	R023	06/08/2020	7.27	Call	Bond Future	4,028.6400	4.0286	4,082.8500	4.0829	1.346	0	0	0
2020/05/25	R023	06/08/2020	7.28	Put	Bond Future	13.4300	0.0134	10.8000	0.0108	(19.583)	0	0	0
2020/05/25	R023	06/08/2020	7.27	Put	Bond Future	13.8900	0.0139	11.1800	0.0112	(19.510)	0	0	0
2020/05/25	R023	06/08/2020	7.28	Call	Bond Future	4,051.2500	4.0513	4,105.5400	4.1055	1.340	0	0	0
2020/05/25	R023	05/11/2020	7.46	Put	Bond Future	69.3300	0.0693	63.1500	0.0632	(8.914)	0	0	0
2020/05/25	R023	05/11/2020	7.47	Put	Bond Future	67.9600	0.0680	61.8800	0.0619	(8.946)	0	0	0
2020/05/25	R023	05/11/2020			Bond Future	5.7026	105.8693	5.6767	105.9262	(0.455)	0.0000	0.0000	0
2020/05/25	R023	05/11/2020	7.46	Call	Bond Future	3,831.9100	3.8319	3,882.6000	3.8826	1.323	0	0	0
2020/05/25	R023	05/11/2020	7.47	Call	Bond Future	3,851.4600	3.8515	3,902.2500	3.9023	1.319	0	0	0
2020/05/25	R023	05/11/2020	7.45	Call	Bond Future	3,812.3900	3.8124	3,862.9800	3.8630	1.327	0	0	0
2020/05/25	R023	05/11/2020	7.45	Put	Bond Future	70.7200	0.0707	64.4400	0.0644	(8.880)	0	0	0
2020/05/25	R023	04/02/2021	6.34	Call	Bond Future	1,576.2400	1.5762	1,607.9900	1.6080	2.014	0	0	0
2020/05/25	R023	04/02/2021	6.32	Put	Bond Future	636.4600	0.6365	610.6900	0.6107	(4.049)	0	0	0
2020/05/25	R023	04/02/2021			Bond Future	5.8487	107.0905	5.8195	107.1476	(0.500)	0.0000	0.0000	0
2020/05/25	R023	04/02/2021	6.34	Put	Bond Future	622.4400	0.6224	597.0200	0.5970	(4.084)	0	0	0
2020/05/25	R023	04/02/2021	6.32	Call	Bond Future	1,551.6500	1.5516	1,583.0500	1.5831	2.024	0	0	0
2020/05/25	R023	04/02/2021	6.33	Put	Bond Future	629.4200	0.6294	603.8300	0.6038	(4.066)	0	0	0
2020/05/25	R023	04/02/2021	6.33	Call	Bond Future	1,563.9200	1.5639	1,595.5000	1.5955	2.019	0	0	0
2020/05/25	R023	06/05/2021	7.58	Call	Bond Future	2,926.4100	2.9264	2,973.2200	2.9732	1.600	0	0	0
2020/05/25	R023	06/05/2021			Bond Future	5.9673	104.5100	5.9339	104.5674	(0.559)	0.0000	0.0000	0
2020/05/25	R023	06/05/2021	7.56	Call	Bond Future	2,898.1900	2.8982	2,944.8000	2.9448	1.608	0	0	0
2020/05/25	R023	06/05/2021	7.56	Put	Bond Future	202.4000	0.2024	191.5300	0.1915	(5.371)	0	0	0
2020/05/25	R023	06/05/2021	7.58	Put	Bond Future	197.3600	0.1974	186.6900	0.1867	(5.406)	0	0	0
2020/05/25	R023	06/05/2021	7.57	Call	Bond Future	2,912.2800	2.9123	2,959.0000	2.9590	1.604	0	0	0
2020/05/25	R023	06/05/2021	7.57	Put	Bond Future	199.8600	0.1999	189.1000	0.1891	(5.384)	0	0	0
2020/05/25	R035	06/08/2020	9.92	Put	Bond Future	6,379.6600	6.3797	5,708.0400	5.7080	(10.528)	0	0	0
2020/05/25	R035	06/08/2020	10.45	Put	Bond Future	3,973.1200	3.9731	3,444.8800	3.4449	(13.295)	0	0	500
2020/05/25	R035	06/08/2020	9.67	Call	Bond Future	879.4400	0.8794	1,027.0100	1.0270	16.780	0	0	500
2020/05/25	R035	06/08/2020	9.00	Put	Bond Future	12,336.4000	12.3364	11,512.7700	11.5128	(6.676)	0	0	0
2020/05/25	R035	06/08/2020			Bond Future	10.6626	90.9036	10.5311	91.7777	(1.234)	0.0000	0.0000	104,602
2020/05/25	R035	06/08/2020	9.92	Call	Bond Future	1,270.9000	1.2709	1,473.3200	1.4733	15.927	0	0	0
2020/05/25	R035	06/08/2020	9.09	Put	Bond Future	11,674.9400	11.6749	10,860.3500	10.8604	(6.977)	0	0	0
2020/05/25	R035	06/08/2020	9.09	Call	Bond Future	322.4100	0.3224	381.8600	0.3819	18.439	0	0	500
2020/05/25	R035	06/08/2020	9.67	Put	Bond Future	7,806.9700	7.8070	7,080.5000	7.0805	(9.305)	0	0	0
2020/05/25	R035	06/08/2020	9.00	Call	Bond Future	270.4400	0.2704	320.8500	0.3209	18.640	0	0	24,761
2020/05/25	R035	06/08/2020	9.93	Call	Bond Future	1,288.7900	1.2888	1,493.6100	1.4936	15.892	0	0	0
2020/05/25	R035	06/08/2020	9.91	Put	Bond Future	6,433.7100	6.4337	5,759.7100	5.7597	(10.476)	0	0	0
2020/05/25	R035	06/08/2020	10.45	Call	Bond Future	2,553.9600	2.5540	2,899.7600	2.8998	13.540	0	0	0
2020/05/25	R035	06/08/2020	9.93	Put	Bond Future	6,325.8600	6.3259	5,656.6400	5.6566	(10.579)	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
2020/05/25	R035	06/08/2020	9.91	Call	Bond Future	1,253.1900	1.2532	1,453.2300	1.4532	15.962	0	0	0
2020/05/25	R035	06/08/2020	8.75	Put	Bond Future	14,248.0400	14.2480	13,404.7900	13.4048	(5.918)	0	0	0
2020/05/25	R035	06/08/2020	8.75	Call	Bond Future	161.0100	0.1610	191.8000	0.1918	19.123	0	0	3,000
2020/05/25	R035	05/11/2020	10.34	Put	Bond Future	6,629.8800	6.6299	6,080.1600	6.0802	(8.292)	0	0	0
2020/05/25	R035	05/11/2020			Bond Future	10.8654	87.4267	10.7288	88.3098	(1.258)	0.0000	0.0000	0
2020/05/25	R035	05/11/2020	10.33	Call	Bond Future	3,133.9900	3.1340	3,465.3700	3.4654	10.574	0	0	0
2020/05/25	R035	05/11/2020	10.33	Put	Bond Future	6,671.0000	6.6710	6,119.3300	6.1193	(8.270)	0	0	0
2020/05/25	R035	05/11/2020	10.34	Call	Bond Future	3,160.8700	3.1609	3,494.2000	3.4942	10.546	0	0	0
2020/05/25	R035	05/11/2020	10.32	Call	Bond Future	3,107.2400	3.1072	3,436.6500	3.4367	10.601	0	0	0
2020/05/25	R035	05/11/2020	10.32	Put	Bond Future	6,712.3300	6.7123	6,158.6900	6.1587	(8.248)	0	0	0
2020/05/25	R035	04/02/2021	11.14	Put	Bond Future	5,378.9500	5.3789	4,949.0000	4.9490	(7.993)	0	0	650
2020/05/25	R035	04/02/2021	10.04	Put	Bond Future	9,674.0000	9.6740	9,065.8700	9.0659	(6.286)	0	0	0
2020/05/25	R035	04/02/2021	10.14	Put	Bond Future	9,184.5400	9.1845	8,591.9200	8.5919	(6.452)	0	0	650
2020/05/25	R035	04/02/2021	10.05	Call	Bond Future	2,842.5600	2.8426	3,128.8800	3.1289	10.073	0	0	0
2020/05/25	R035	04/02/2021			Bond Future	11.0795	88.4355	10.9371	89.3284	(1.285)	0.0000	0.0000	0
2020/05/25	R035	04/02/2021	10.06	Call	Bond Future	2,862.6500	2.8626	3,150.5200	3.1505	10.056	0	0	0
2020/05/25	R035	04/02/2021	10.06	Put	Bond Future	9,574.7600	9.5748	8,969.7100	8.9697	(6.319)	0	0	0
2020/05/25	R035	04/02/2021	10.14	Call	Bond Future	3,026.7300	3.0267	3,327.0300	3.3270	9.922	0	0	0
2020/05/25	R035	04/02/2021	11.14	Call	Bond Future	5,754.5400	5.7545	6,217.5100	6.2175	8.045	0	0	0
2020/05/25	R035	04/02/2021	10.04	Call	Bond Future	2,822.5500	2.8225	3,107.3400	3.1073	10.090	0	0	0
2020/05/25	R035	04/02/2021	10.05	Put	Bond Future	9,624.3000	9.6243	9,017.7000	9.0177	(6.303)	0	0	0
2020/05/25	R035	06/05/2021	10.24	Put	Bond Future	10,511.2800	10.5113	9,933.3900	9.9334	(5.498)	0	0	0
2020/05/25	R035	06/05/2021	12.35	Put	Bond Future	4,056.4700	4.0565	3,748.9600	3.7490	(7.581)	0	0	0
2020/05/25	R035	06/05/2021	12.37	Call	Bond Future	10,238.7100	10.2387	10,836.9100	10.8369	5.843	0	0	0
2020/05/25	R035	06/05/2021			Bond Future	11.2829	85.0562	11.1349	85.9599	(1.312)	0.0000	0.0000	0
2020/05/25	R035	06/05/2021	12.35	Call	Bond Future	10,164.7500	10.1648	10,760.9000	10.7609	5.865	0	0	0
2020/05/25	R035	06/05/2021	12.37	Put	Bond Future	4,022.3800	4.0224	3,716.9200	3.7169	(7.594)	0	0	0
2020/05/25	R035	06/05/2021	10.24	Call	Bond Future	3,829.1600	3.8292	4,154.9300	4.1549	8.508	0	0	793
2020/05/25	R035	06/05/2021	12.36	Put	Bond Future	4,039.5300	4.0395	3,733.0500	3.7331	(7.587)	0	0	0
2020/05/25	R035	06/05/2021	12.02	Call	Bond Future	8,970.2600	8.9703	9,530.5100	9.5305	6.246	0	0	0
2020/05/25	R035	06/05/2021	12.02	Put	Bond Future	4,677.9600	4.6780	4,334.5500	4.3345	(7.341)	0	0	793
2020/05/25	R035	06/05/2021	11.32	Call	Bond Future	6,671.7100	6.6717	7,144.8200	7.1448	7.091	0	0	0
2020/05/25	R035	06/05/2021	11.32	Put	Bond Future	6,447.7100	6.4477	6,017.1600	6.0172	(6.678)	0	0	793
2020/05/25	R035	06/05/2021	12.36	Call	Bond Future	10,201.8600	10.2019	10,799.0400	10.7990	5.854	0	0	0
2020/05/25	R186	06/08/2020	8.38	Put	Bond Future	1,021.3200	1.0213	881.1800	0.8812	(13.721)	0	0	0
2020/05/25	R186	06/08/2020	9.00	Call	Bond Future	6,405.6100	6.4056	6,714.6300	6.7146	4.824	0	0	900
2020/05/25	R186	06/08/2020	8.00	Call	Bond Future	2,600.0700	2.6001	2,781.1900	2.7812	6.966	0	0	900
2020/05/25	R186	06/08/2020	8.25	Call	Bond Future	3,442.5500	3.4425	3,660.2100	3.6602	6.323	0	0	0
2020/05/25	R186	06/08/2020			Bond Future	7.8280	114.6561	7.7579	115.0316	(0.896)	0.0000	0.0000	81,167
2020/05/25	R186	06/08/2020	8.37	Call	Bond Future	3,882.8800	3.8829	4,116.9000	4.1169	6.027	0	0	0
2020/05/25	R186	06/08/2020	8.37	Put	Bond Future	1,035.3900	1.0354	893.9300	0.8939	(13.662)	0	0	0
2020/05/25	R186	06/08/2020	9.00	Put	Bond Future	361.6200	0.3616	295.1600	0.2952	(18.378)	0	0	0
2020/05/25	R186	06/08/2020	8.38	Call	Bond Future	3,920.4900	3.9205	4,155.8300	4.1558	6.003	0	0	0
2020/05/25	R186	06/08/2020	8.00	Put	Bond Future	1,686.5800	1.6866	1,492.2200	1.4922	(11.524)	0	0	0
2020/05/25	R186	06/08/2020	8.25	Put	Bond Future	1,217.6300	1.2176	1,059.8100	1.0598	(12.961)	0	0	0
2020/05/25	R186	06/08/2020	8.36	Call	Bond Future	3,845.4100	3.8454	4,078.1000	4.0781	6.051	0	0	0
2020/05/25	R186	06/08/2020	8.36	Put	Bond Future	1,049.6300	1.0496	906.8400	0.9068	(13.604)	0	0	0

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2020/05/25	R186	05/11/2020	8.00	Put	Bond Future	2,968.1700	2.9682	2,759.9500	2.7600	(7.015)	0	0	0
2020/05/25	R186	05/11/2020	8.65	Call	Bond Future	4,937.7800	4.9378	5,171.8900	5.1719	4.741	0	0	0
2020/05/25	R186	05/11/2020	8.64	Put	Bond Future	1,733.2900	1.7333	1,587.6700	1.5877	(8.401)	0	0	0
2020/05/25	R186	05/11/2020			Bond Future	8.0084	115.9149	7.9345	116.2937	(0.924)	0.0000	0.0000	0
2020/05/25	R186	05/11/2020	7.00	Put	Bond Future	6,283.1600	6.2832	5,978.1500	5.9782	(4.854)	0	0	0
2020/05/25	R186	05/11/2020	7.00	Call	Bond Future	975.1100	0.9751	1,048.9400	1.0489	7.571	0	0	1,200
2020/05/25	R186	05/11/2020	8.66	Call	Bond Future	4,972.3900	4.9724	5,207.3700	5.2074	4.726	0	0	0
2020/05/25	R186	05/11/2020	8.66	Put	Bond Future	1,703.9100	1.7039	1,560.0500	1.5600	(8.443)	0	0	0
2020/05/25	R186	05/11/2020	8.00	Call	Bond Future	2,925.1200	2.9251	3,095.7400	3.0957	5.833	0	0	1,200
2020/05/25	R186	05/11/2020	7.84	Put	Bond Future	3,385.6600	3.3857	3,160.7100	3.1607	(6.644)	0	0	0
2020/05/25	R186	05/11/2020	9.26	Put	Bond Future	906.9100	0.9069	814.5700	0.8146	(10.182)	0	0	3,500
2020/05/25	R186	05/11/2020	8.65	Put	Bond Future	1,718.5400	1.7185	1,573.8100	1.5738	(8.422)	0	0	0
2020/05/25	R186	05/11/2020	8.64	Call	Bond Future	4,903.2600	4.9033	5,136.4800	5.1365	4.756	0	0	0
2020/05/25	R186	05/11/2020	7.84	Call	Bond Future	2,520.6100	2.5206	2,674.5000	2.6745	6.105	0	0	3,500
2020/05/25	R186	05/11/2020	8.34	Put	Bond Future	2,236.0900	2.2361	2,062.4400	2.0624	(7.766)	0	0	0
2020/05/25	R186	05/11/2020	8.34	Call	Bond Future	3,914.7300	3.9147	4,119.9200	4.1199	5.241	0	0	3,500
2020/05/25	R186	05/11/2020	9.26	Call	Bond Future	7,078.5500	7.0786	7,365.0500	7.3650	4.047	0	0	0
2020/05/25	R186	04/02/2021	8.15	Call	Bond Future	3,361.2500	3.3613	3,537.5300	3.5375	5.244	0	0	0
2020/05/25	R186	04/02/2021			Bond Future	8.1980	111.9693	8.1198	112.3521	(0.954)	0.0000	0.0000	0
2020/05/25	R186	04/02/2021	8.15	Put	Bond Future	3,596.0800	3.5961	3,389.5600	3.3896	(5.743)	0	0	0
2020/05/25	R186	04/02/2021	8.16	Call	Bond Future	3,387.1200	3.3871	3,564.2500	3.5643	5.230	0	0	0
2020/05/25	R186	04/02/2021	8.17	Put	Bond Future	3,550.0500	3.5500	3,345.2300	3.3452	(5.769)	0	0	0
2020/05/25	R186	04/02/2021	8.16	Put	Bond Future	3,573.0000	3.5730	3,367.3300	3.3673	(5.756)	0	0	0
2020/05/25	R186	04/02/2021	8.17	Call	Bond Future	3,413.1000	3.4131	3,591.0800	3.5911	5.215	0	0	0
2020/05/25	R186	06/05/2021	10.76	Put	Bond Future	798.3600	0.7984	735.3700	0.7354	(7.890)	0	0	0
2020/05/25	R186	06/05/2021	10.77	Call	Bond Future	11,226.6100	11.2266	11,551.1300	11.5511	2.891	0	0	0
2020/05/25	R186	06/05/2021			Bond Future	8.3855	113.3625	8.3027	113.7496	(0.988)	0.0000	0.0000	0
2020/05/25	R186	06/05/2021	10.78	Call	Bond Future	11,261.0000	11.2610	11,585.9300	11.5859	2.885	0	0	0
2020/05/25	R186	06/05/2021	10.78	Put	Bond Future	785.0400	0.7850	722.8700	0.7229	(7.919)	0	0	0
2020/05/25	R186	06/05/2021	10.76	Call	Bond Future	11,192.2400	11.1922	11,516.3500	11.5163	2.896	0	0	0
2020/05/25	R186	06/05/2021	10.77	Put	Bond Future	791.6800	0.7917	729.1000	0.7291	(7.905)	0	0	0
2020/05/25	R197	06/08/2020			Bond Future	306.8886	306.8886	306.9869	306.9869	0.032	0.0000	0.0000	2,549
2020/05/25	R197	05/11/2020			Bond Future	310.3303	310.3303	310.4272	310.4272	0.031	0.0000	0.0000	0
2020/05/25	R197	04/02/2021			Bond Future	306.0474	306.0474	306.1441	306.1441	0.032	0.0000	0.0000	0
2020/05/25	R197	06/05/2021			Bond Future	309.9205	309.9205	310.0171	310.0171	0.031	0.0000	0.0000	0
2020/05/25	R202	06/08/2020			Bond Future	213.0395	213.0395	213.1173	213.1173	0.037	0.0000	0.0000	7,635
2020/05/25	R202	05/11/2020			Bond Future	215.4286	215.4286	215.5055	215.5055	0.036	0.0000	0.0000	0
2020/05/25	R202	04/02/2021			Bond Future	213.7487	213.7487	213.8260	213.8260	0.036	0.0000	0.0000	0
2020/05/25	R202	06/05/2021			Bond Future	216.4529	216.4529	216.5300	216.5300	0.036	0.0000	0.0000	0
2020/05/25	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/25	R208	06/08/2020			Bond Future	3.3965	104.5513	3.3984	104.5501	0.056	0.0000	0.0000	23,391
2020/05/25	R208	06/08/2020	5.56	Call	Bond Future	1,357.8200	1.3578	1,356.6200	1.3566	(0.088)	0	0	0
2020/05/25	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/25	R208	06/08/2020	5.57	Call	Bond Future	1,364.0200	1.3640	1,362.8200	1.3628	(0.088)	0	0	0
2020/05/25	R208	06/08/2020	5.55	Call	Bond Future	1,351.6200	1.3516	1,350.4200	1.3504	(0.089)	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
2020/05/25	R208	06/08/2020	5.55	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/25	R208	05/11/2020	4.78	Call	Bond Future		806.4300	0.8064	804.5200	0.8045	(0.237)	0	0	0
2020/05/25	R208	05/11/2020	4.77	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/25	R208	05/11/2020			Bond Future		2.7018	102.3072	2.7067	102.3053	0.181	0.0000	0.0000	0
2020/05/25	R208	05/11/2020	4.79	Call	Bond Future		810.2800	0.8103	808.3700	0.8084	(0.236)	0	0	0
2020/05/25	R208	05/11/2020	4.79	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/25	R208	05/11/2020	4.78	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/25	R208	05/11/2020	4.77	Call	Bond Future		802.5800	0.8026	800.6700	0.8007	(0.238)	0	0	0
2020/05/25	R209	06/08/2020	5.56	Call	Bond Future		0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2020/05/25	R209	06/08/2020	5.55	Put	Bond Future		40,568.2700	40.5683	39,797.4200	39.7974	(1.900)	0	0	0
2020/05/25	R209	06/08/2020			Bond Future		10.6768	68.9649	10.5407	69.7357	(1.275)	0.0000	0.0000	63,745
2020/05/25	R209	06/08/2020	5.57	Call	Bond Future		0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2020/05/25	R209	06/08/2020	5.57	Put	Bond Future		40,351.4600	40.3515	39,580.6100	39.5806	(1.910)	0	0	0
2020/05/25	R209	06/08/2020	5.56	Put	Bond Future		40,459.7900	40.4598	39,688.9400	39.6889	(1.905)	0	0	0
2020/05/25	R209	06/08/2020	5.55	Call	Bond Future		0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2020/05/25	R209	05/11/2020	10.02	Call	Bond Future		2,456.1100	2.4561	2,711.3800	2.7114	10.393	0	0	0
2020/05/25	R209	05/11/2020			Bond Future		10.8597	66.5816	10.7187	67.3604	(1.298)	0.0000	0.0000	0
2020/05/25	R209	05/11/2020	10.00	Call	Bond Future		2,419.4100	2.4194	2,671.7000	2.6717	10.428	0	0	0
2020/05/25	R209	05/11/2020	10.00	Put	Bond Future		7,383.3200	7.3833	6,856.8400	6.8568	(7.131)	0	0	0
2020/05/25	R209	05/11/2020	10.02	Put	Bond Future		7,298.5100	7.2985	6,775.0100	6.7750	(7.173)	0	0	0
2020/05/25	R209	05/11/2020	10.01	Call	Bond Future		2,437.7200	2.4377	2,691.4900	2.6915	10.410	0	0	0
2020/05/25	R209	05/11/2020	10.01	Put	Bond Future		7,340.8400	7.3408	6,815.8400	6.8158	(7.152)	0	0	0
2020/05/25	R209	04/02/2021	10.12	Put	Bond Future		8,275.9500	8.2760	7,768.4900	7.7685	(6.132)	0	0	0
2020/05/25	R209	04/02/2021			Bond Future		11.0477	67.3501	10.9015	68.1377	(1.323)	0.0000	0.0000	0
2020/05/25	R209	04/02/2021	10.11	Call	Bond Future		3,016.9100	3.0169	3,295.7300	3.2957	9.242	0	0	0
2020/05/25	R209	04/02/2021	10.11	Put	Bond Future		8,317.1500	8.3172	7,808.4000	7.8084	(6.117)	0	0	0
2020/05/25	R209	04/02/2021	10.12	Call	Bond Future		3,035.4600	3.0355	3,315.5700	3.3156	9.228	0	0	0
2020/05/25	R209	04/02/2021	10.10	Call	Bond Future		2,998.4200	2.9984	3,275.9500	3.2760	9.256	0	0	0
2020/05/25	R209	04/02/2021	10.10	Put	Bond Future		8,358.4800	8.3585	7,848.4400	7.8484	(6.102)	0	0	0
2020/05/25	R209	06/05/2021	12.23	Put	Bond Future		4,079.0700	4.0791	3,797.5200	3.7975	(6.902)	0	0	0
2020/05/25	R209	06/05/2021	12.22	Call	Bond Future		8,954.6800	8.9547	9,469.3800	9.4694	5.748	0	0	0
2020/05/25	R209	06/05/2021			Bond Future		11.2322	65.0457	11.0806	65.8428	(1.350)	0.0000	0.0000	0
2020/05/25	R209	06/05/2021	12.23	Call	Bond Future		8,985.7100	8.9857	9,501.2600	9.5013	5.737	0	0	0
2020/05/25	R209	06/05/2021	12.22	Put	Bond Future		4,094.4400	4.0944	3,812.0400	3.8120	(6.897)	0	0	0
2020/05/25	R209	06/05/2021	12.24	Call	Bond Future		9,016.7500	9.0167	9,533.1500	9.5332	5.727	0	0	0
2020/05/25	R209	06/05/2021	12.24	Put	Bond Future		4,063.7500	4.0638	3,783.0500	3.7831	(6.907)	0	0	0
2020/05/25	R210	06/08/2020			Bond Future		186.1690	186.1690	186.2263	186.2263	0.031	0.0000	0.0000	1,929
2020/05/25	R210	05/11/2020			Bond Future		185.5506	185.5506	185.6073	185.6073	0.031	0.0000	0.0000	0
2020/05/25	R210	04/02/2021			Bond Future		187.7341	187.7341	187.7910	187.7910	0.030	0.0000	0.0000	0
2020/05/25	R210	06/05/2021			Bond Future		187.3668	187.3668	187.4237	187.4237	0.030	0.0000	0.0000	0
2020/05/25	R212	06/08/2020			Bond Future		165.8618	165.8618	165.7700	165.7700	(0.055)	0.0000	0.0000	6,744
2020/05/25	R212	05/11/2020			Bond Future		167.7226	167.7226	167.6287	167.6287	(0.056)	0.0000	0.0000	0
2020/05/25	R212	04/02/2021			Bond Future		167.3752	167.3752	167.2797	167.2797	(0.057)	0.0000	0.0000	0
2020/05/25	R212	06/05/2021			Bond Future		169.4928	169.4928	169.3955	169.3955	(0.057)	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/25	R213	06/08/2020	9.31	Call	Bond Future	1,705.1500	1.7051	1,878.3000	1.8783	10.155	0	0	0
2020/05/25	R213	06/08/2020			Bond Future	9.7305	85.3687	9.6302	85.9449	(1.031)	0.0000	0.0000	14,246
2020/05/25	R213	06/08/2020	9.29	Call	Bond Future	1,661.3400	1.6613	1,830.9400	1.8309	10.209	0	0	0
2020/05/25	R213	06/08/2020	9.29	Put	Bond Future	4,231.6500	4.2317	3,825.0700	3.8251	(9.608)	0	0	0
2020/05/25	R213	06/08/2020	9.31	Put	Bond Future	4,156.5000	4.1565	3,753.4700	3.7535	(9.696)	0	0	0
2020/05/25	R213	06/08/2020	9.30	Call	Bond Future	1,683.1600	1.6832	1,854.5300	1.8545	10.181	0	0	0
2020/05/25	R213	06/08/2020	9.30	Put	Bond Future	4,193.9600	4.1940	3,789.1500	3.7892	(9.652)	0	0	0
2020/05/25	R213	05/11/2020	9.60	Put	Bond Future	4,928.3600	4.9284	4,580.4200	4.5804	(7.060)	0	0	0
2020/05/25	R213	05/11/2020	9.59	Call	Bond Future	3,103.4400	3.1034	3,336.1900	3.3362	7.500	0	0	0
2020/05/25	R213	05/11/2020			Bond Future	9.9192	82.7763	9.8150	83.3583	(1.051)	0.0000	0.0000	0
2020/05/25	R213	05/11/2020	9.60	Call	Bond Future	3,128.3300	3.1283	3,362.3900	3.3624	7.482	0	0	0
2020/05/25	R213	05/11/2020	9.59	Put	Bond Future	4,960.7000	4.9607	4,611.4500	4.6114	(7.040)	0	0	0
2020/05/25	R213	05/11/2020	9.61	Call	Bond Future	3,153.3200	3.1533	3,388.6900	3.3887	7.464	0	0	0
2020/05/25	R213	05/11/2020	9.61	Put	Bond Future	4,896.1700	4.8962	4,549.5400	4.5495	(7.080)	0	0	0
2020/05/25	R213	04/02/2021	9.40	Call	Bond Future	2,926.7500	2.9268	3,137.0800	3.1371	7.186	0	0	0
2020/05/25	R213	04/02/2021	9.39	Put	Bond Future	6,965.3300	6.9653	6,586.2100	6.5862	(5.443)	0	0	0
2020/05/25	R213	04/02/2021			Bond Future	10.1184	83.7313	10.0099	84.3197	(1.072)	0.0000	0.0000	0
2020/05/25	R213	04/02/2021	9.41	Call	Bond Future	2,948.0000	2.9480	3,159.4200	3.1594	7.172	0	0	0
2020/05/25	R213	04/02/2021	9.41	Put	Bond Future	6,892.7500	6.8927	6,515.8000	6.5158	(5.469)	0	0	0
2020/05/25	R213	04/02/2021	9.40	Put	Bond Future	6,928.9700	6.9290	6,550.9300	6.5509	(5.456)	0	0	0
2020/05/25	R213	04/02/2021	9.39	Call	Bond Future	2,905.5800	2.9056	3,114.8300	3.1148	7.202	0	0	0
2020/05/25	R213	06/05/2021	11.91	Put	Bond Future	2,556.7900	2.5568	2,386.2100	2.3862	(6.672)	0	0	0
2020/05/25	R213	06/05/2021			Bond Future	10.3074	81.2393	10.1945	81.8346	(1.095)	0.0000	0.0000	0
2020/05/25	R213	06/05/2021	11.90	Call	Bond Future	10,384.5700	10.3846	10,808.6300	10.8086	4.084	0	0	0
2020/05/25	R213	06/05/2021	11.90	Put	Bond Future	2,571.5300	2.5715	2,400.2500	2.4003	(6.661)	0	0	0
2020/05/25	R213	06/05/2021	11.91	Call	Bond Future	10,415.6100	10.4156	10,840.3700	10.8404	4.078	0	0	0
2020/05/25	R213	06/05/2021	11.89	Call	Bond Future	10,353.5600	10.3536	10,776.9200	10.7769	4.089	0	0	0
2020/05/25	R213	06/05/2021	11.89	Put	Bond Future	2,586.3400	2.5863	2,414.3600	2.4144	(6.650)	0	0	0
2020/05/25	R214	06/08/2020	9.98	Put	Bond Future	7,635.6200	7.6356	6,913.2500	6.9133	(9.461)	0	0	0
2020/05/25	R214	06/08/2020	9.97	Call	Bond Future	967.5500	0.9675	1,131.8600	1.1319	16.982	0	0	0
2020/05/25	R214	06/08/2020			Bond Future	11.0769	66.0958	10.9200	66.9843	(1.417)	0.0000	0.0000	22,111
2020/05/25	R214	06/08/2020	9.98	Call	Bond Future	980.1900	0.9802	1,146.3500	1.1464	16.952	0	0	0
2020/05/25	R214	06/08/2020	9.97	Put	Bond Future	7,688.7000	7.6887	6,964.4800	6.9645	(9.419)	0	0	0
2020/05/25	R214	06/08/2020	9.99	Call	Bond Future	992.9400	0.9929	1,160.9800	1.1610	16.923	0	0	0
2020/05/25	R214	06/08/2020	9.99	Put	Bond Future	7,582.7500	7.5827	6,862.2600	6.8623	(9.502)	0	0	0
2020/05/25	R214	05/11/2020	10.26	Put	Bond Future	8,157.7900	8.1578	7,538.9600	7.5390	(7.586)	0	0	0
2020/05/25	R214	05/11/2020			Bond Future	11.2615	63.5440	11.0987	64.4419	(1.446)	0.0000	0.0000	0
2020/05/25	R214	05/11/2020	10.25	Call	Bond Future	2,270.2200	2.2702	2,547.5900	2.5476	12.218	0	0	0
2020/05/25	R214	05/11/2020	10.25	Put	Bond Future	8,203.3800	8.2034	7,582.8900	7.5829	(7.564)	0	0	0
2020/05/25	R214	05/11/2020	10.26	Call	Bond Future	2,287.6200	2.2876	2,566.6500	2.5667	12.197	0	0	0
2020/05/25	R214	05/11/2020	10.24	Call	Bond Future	2,252.8900	2.2529	2,528.6100	2.5286	12.239	0	0	0
2020/05/25	R214	05/11/2020	10.24	Put	Bond Future	8,249.1400	8.2491	7,627.0000	7.6270	(7.542)	0	0	0
2020/05/25	R214	04/02/2021	10.33	Call	Bond Future	2,812.2500	2.8123	3,117.1500	3.1171	10.842	0	0	0
2020/05/25	R214	04/02/2021			Bond Future	11.4552	64.2772	11.2860	65.1852	(1.477)	0.0000	0.0000	0
2020/05/25	R214	04/02/2021	10.31	Call	Bond Future	2,777.1800	2.7772	3,079.1900	3.0792	10.875	0	0	0
2020/05/25	R214	04/02/2021	10.31	Put	Bond Future	9,369.0800	9.3691	8,763.0900	8.7631	(6.468)	0	0	0
2020/05/25	R214	04/02/2021	10.33	Put	Bond Future	9,279.5300	9.2795	8,676.4300	8.6764	(6.499)	0	0	0

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2020/05/25	R214	04/02/2021	10.32	Call	Bond Future	2,794.6800	2.7947	3,098.1300	3.0981	10.858	0	0	0
2020/05/25	R214	04/02/2021	10.32	Put	Bond Future	9,324.2300	9.3242	8,719.6800	8.7197	(6.484)	0	0	0
2020/05/25	R214	06/05/2021	12.26	Call	Bond Future	7,924.7400	7.9247	8,485.3100	8.4853	7.074	0	0	0
2020/05/25	R214	06/05/2021	12.25	Put	Bond Future	4,865.5900	4.8656	4,506.1000	4.5061	(7.388)	0	0	0
2020/05/25	R214	06/05/2021			Bond Future	11.6388	61.7961	11.4631	62.7151	(1.509)	0.0000	0.0000	0
2020/05/25	R214	06/05/2021	12.27	Call	Bond Future	7,953.5900	7.9536	8,515.2200	8.5152	7.061	0	0	0
2020/05/25	R214	06/05/2021	12.27	Put	Bond Future	4,828.3300	4.8283	4,470.9600	4.4710	(7.402)	0	0	0
2020/05/25	R214	06/05/2021	12.26	Put	Bond Future	4,846.9200	4.8469	4,488.4900	4.4885	(7.395)	0	0	0
2020/05/25	R214	06/05/2021	12.25	Call	Bond Future	7,895.9000	7.8959	8,455.4100	8.4554	7.086	0	0	0
2020/05/25	R248	06/08/2020	10.20	Call	Bond Future	867.7800	0.8678	1,053.6900	1.0537	21.424	0	0	0
2020/05/25	R248	06/08/2020	11.80	Call	Bond Future	5,612.7300	5.6127	6,322.5500	6.3225	12.647	0	0	470
2020/05/25	R248	06/08/2020	12.75	Call	Bond Future	10,004.6900	10.0047	10,915.8600	10.9159	9.107	0	0	814
2020/05/25	R248	06/08/2020	10.35	Call	Bond Future	1,094.4300	1.0944	1,320.6700	1.3207	20.672	0	0	640
2020/05/25	R248	06/08/2020	11.85	Put	Bond Future	1,855.1000	1.8551	1,484.2700	1.4843	(19.990)	0	0	0
2020/05/25	R248	06/08/2020	9.00	Put	Bond Future	18,634.4400	18.6344	17,558.6300	17.5586	(5.773)	0	0	0
2020/05/25	R248	06/08/2020			Bond Future	11.2440	82.8229	11.0865	83.9179	(1.401)	0.0000	0.0000	83,216
2020/05/25	R248	06/08/2020	10.18	Call	Bond Future	840.3700	0.8404	1,021.2500	1.0213	21.524	0	0	0
2020/05/25	R248	06/08/2020	10.18	Put	Bond Future	8,796.8800	8.7969	7,882.7900	7.8828	(10.391)	0	0	0
2020/05/25	R248	06/08/2020	10.35	Put	Bond Future	7,686.8600	7.6869	6,818.1300	6.8181	(11.301)	0	0	0
2020/05/25	R248	06/08/2020	11.85	Call	Bond Future	5,827.4600	5.8275	6,551.6000	6.5516	12.426	0	0	0
2020/05/25	R248	06/08/2020	11.15	Put	Bond Future	3,728.5900	3.7286	3,130.2200	3.1302	(16.048)	0	0	0
2020/05/25	R248	06/08/2020	11.15	Call	Bond Future	3,078.4100	3.0784	3,575.0100	3.5750	16.132	0	0	0
2020/05/25	R248	06/08/2020	10.85	Put	Bond Future	4,944.7700	4.9448	4,238.1100	4.2381	(14.291)	0	0	0
2020/05/25	R248	06/08/2020	10.85	Call	Bond Future	2,154.2900	2.1543	2,542.6000	2.5426	18.025	0	0	640
2020/05/25	R248	06/08/2020	9.25	Put	Bond Future	16,270.7100	16.2707	15,210.2400	15.2102	(6.518)	0	0	0
2020/05/25	R248	06/08/2020	9.25	Call	Bond Future	134.9300	0.1349	169.4300	0.1694	25.569	0	0	20,640
2020/05/25	R248	06/08/2020	10.20	Put	Bond Future	8,661.8500	8.6618	7,752.7900	7.7528	(10.495)	0	0	0
2020/05/25	R248	06/08/2020	11.80	Put	Bond Future	1,954.3600	1.9544	1,569.2100	1.5692	(19.707)	0	0	0
2020/05/25	R248	06/08/2020	12.75	Put	Bond Future	763.7600	0.7638	579.9600	0.5800	(24.065)	0	0	0
2020/05/25	R248	06/08/2020	9.00	Call	Bond Future	72.7000	0.0727	91.8600	0.0919	26.355	0	0	3,000
2020/05/25	R248	06/08/2020	10.19	Call	Bond Future	853.9900	0.8540	1,037.3800	1.0374	21.474	0	0	0
2020/05/25	R248	06/08/2020	10.19	Put	Bond Future	8,729.2200	8.7292	7,817.6400	7.8176	(10.443)	0	0	0
2020/05/25	R248	06/08/2020	12.25	Put	Bond Future	1,233.7800	1.2338	962.0200	0.9620	(22.027)	0	0	0
2020/05/25	R248	06/08/2020	12.25	Call	Bond Future	7,634.7900	7.6348	8,458.0000	8.4580	10.782	0	0	814
2020/05/25	R248	06/08/2020	11.10	Put	Bond Future	3,907.4800	3.9075	3,291.1700	3.2912	(15.773)	0	0	0
2020/05/25	R248	06/08/2020	11.10	Call	Bond Future	2,907.5600	2.9076	3,386.2200	3.3862	16.463	0	0	470
2020/05/25	R248	05/11/2020	10.02	Put	Bond Future	12,106.9400	12.1069	11,235.9400	11.2359	(7.194)	0	0	0
2020/05/25	R248	05/11/2020	10.03	Call	Bond Future	1,548.7900	1.5488	1,786.1700	1.7862	15.327	0	0	0
2020/05/25	R248	05/11/2020			Bond Future	11.4371	79.3204	11.2731	80.4268	(1.434)	0.0000	0.0000	0
2020/05/25	R248	05/11/2020	11.00	Put	Bond Future	6,698.3500	6.6984	6,049.2000	6.0492	(9.691)	0	0	0
2020/05/25	R248	05/11/2020	11.00	Call	Bond Future	3,685.9400	3.6859	4,143.2100	4.1432	12.406	0	0	800
2020/05/25	R248	05/11/2020	10.00	Put	Bond Future	12,243.0300	12.2430	11,368.1500	11.3682	(7.146)	0	0	0
2020/05/25	R248	05/11/2020	10.00	Call	Bond Future	1,502.1000	1.5021	1,733.6400	1.7336	15.414	0	0	800
2020/05/25	R248	05/11/2020	10.04	Call	Bond Future	1,564.5700	1.5646	1,803.9200	1.8039	15.298	0	0	0
2020/05/25	R248	05/11/2020	10.04	Put	Bond Future	11,971.8200	11.9718	11,104.7500	11.1047	(7.243)	0	0	0
2020/05/25	R248	05/11/2020	10.02	Call	Bond Future	1,533.1200	1.5331	1,768.5400	1.7685	15.356	0	0	0
2020/05/25	R248	05/11/2020	10.03	Put	Bond Future	12,039.2500	12.0392	11,170.2100	11.1702	(7.218)	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
2020/05/25	R248	04/02/2021	10.46	Call	Bond Future	2,739.6100	2.7396	3,083.5000	3.0835	12.553	0	0	0
2020/05/25	R248	04/02/2021	10.47	Put	Bond Future	11,040.3400	11.0403	10,267.2800	10.2673	(7.002)	0	0	0
2020/05/25	R248	04/02/2021			Bond Future	11.6405	80.2358	11.4694	81.3547	(1.470)	0.0000	0.0000	0
2020/05/25	R248	04/02/2021	10.46	Put	Bond Future	11,097.6300	11.0976	10,322.6400	10.3226	(6.983)	0	0	0
2020/05/25	R248	04/02/2021	10.47	Call	Bond Future	2,759.8400	2.7598	3,105.6600	3.1057	12.530	0	0	0
2020/05/25	R248	04/02/2021	10.48	Call	Bond Future	2,780.1600	2.7802	3,127.9200	3.1279	12.509	0	0	0
2020/05/25	R248	04/02/2021	10.48	Put	Bond Future	10,983.2700	10.9833	10,212.1500	10.2122	(7.021)	0	0	0
2020/05/25	R248	06/05/2021	12.36	Call	Bond Future	8,692.1500	8.6922	9,374.9300	9.3749	7.855	0	0	0
2020/05/25	R248	06/05/2021			Bond Future	11.8339	76.8178	11.6556	77.9503	(1.507)	0.0000	0.0000	0
2020/05/25	R248	06/05/2021	12.34	Call	Bond Future	8,625.5600	8.6256	9,305.4400	9.3054	7.882	0	0	0
2020/05/25	R248	06/05/2021	12.34	Put	Bond Future	5,570.7300	5.5707	5,118.1100	5.1181	(8.125)	0	0	0
2020/05/25	R248	06/05/2021	12.36	Put	Bond Future	5,521.2300	5.5212	5,071.5100	5.0715	(8.145)	0	0	0
2020/05/25	R248	06/05/2021	12.35	Call	Bond Future	8,658.8400	8.6588	9,340.1700	9.3402	7.869	0	0	0
2020/05/25	R248	06/05/2021	12.35	Put	Bond Future	5,545.9200	5.5459	5,094.7500	5.0948	(8.135)	0	0	0

**Total**

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