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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/05/2020 TO 29/05/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	2025	06/08/2020		Bond Future	137.5148	137.5148	138.0444	138.0444	0.385	0.0000	0.0000	4,976
2020/05/29	2025	05/11/2020		Bond Future	139.1171	139.1171	139.6518	139.6518	0.384	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
2020/05/29	2025	04/02/2021			Bond Future	139.2958	139.2958	139.8366	139.8366	0.388	0.0000	0.0000	0
2020/05/29	2025	06/05/2021			Bond Future	141.0084	141.0084	141.5556	141.5556	0.388	0.0000	0.0000	0
2020/05/29	2029	06/08/2020			Bond Future	99.8610	99.8610	100.5058	100.5058	0.646	0.0000	0.0000	4,982
2020/05/29	2029	05/11/2020			Bond Future	99.8880	99.8880	100.5394	100.5394	0.652	0.0000	0.0000	0
2020/05/29	2029	04/02/2021			Bond Future	101.1101	101.1101	101.7693	101.7693	0.652	0.0000	0.0000	0
2020/05/29	2029	06/05/2021			Bond Future	101.2022	101.2022	101.8693	101.8693	0.659	0.0000	0.0000	0
2020/05/29	2030	06/08/2020	9.11	Call	Bond Future	2,660.9700	2.6610	2,616.8600	2.6169	(1.658)	0	0	0
2020/05/29	2030	06/08/2020	9.95	Put	Bond Future	885.3700	0.8854	690.3200	0.6903	(22.030)	0	0	5,850
2020/05/29	2030	06/08/2020	10.40	Put	Bond Future	470.6300	0.4706	312.9500	0.3130	(33.504)	0	0	0
2020/05/29	2030	06/08/2020	11.25	Call	Bond Future	11,963.4000	11.9634	12,237.9200	12.2379	2.295	0	0	0
2020/05/29	2030	06/08/2020	10.00	Call	Bond Future	6,116.3700	6.1164	6,251.2000	6.2512	2.204	0	0	470
2020/05/29	2030	06/08/2020	10.05	Put	Bond Future	778.5300	0.7785	590.5000	0.5905	(24.152)	0	0	0
2020/05/29	2030	06/08/2020	10.70	Call	Bond Future	9,334.9100	9.3349	9,548.0900	9.5481	2.284	0	0	470
2020/05/29	2030	06/08/2020	9.75	Put	Bond Future	1,140.1200	1.1401	913.4900	0.9135	(19.878)	0	0	0
2020/05/29	2030	06/08/2020	9.42	Call	Bond Future	3,714.1200	3.7141	3,739.5700	3.7396	0.685	0	0	0
2020/05/29	2030	06/08/2020			Bond Future	9.0820	93.4809	9.0282	93.8031	(0.592)	0.0000	0.0000	107,199
2020/05/29	2030	06/08/2020	9.09	Call	Bond Future	2,599.3300	2.5993	2,551.6300	2.5516	(1.835)	0	0	0
2020/05/29	2030	06/08/2020	9.09	Put	Bond Future	2,551.1900	2.5512	2,181.2600	2.1813	(14.500)	0	0	0
2020/05/29	2030	06/08/2020	10.40	Call	Bond Future	7,936.4800	7.9365	8,101.0300	8.1010	2.073	0	0	0
2020/05/29	2030	06/08/2020	10.70	Put	Bond Future	280.8500	0.2809	171.8000	0.1718	(38.829)	0	0	0
2020/05/29	2030	06/08/2020	9.05	Put	Bond Future	2,669.9000	2.6699	2,293.0100	2.2930	(14.116)	0	0	0
2020/05/29	2030	06/08/2020	9.05	Call	Bond Future	2,478.5400	2.4785	2,423.8800	2.4239	(2.205)	0	0	450
2020/05/29	2030	06/08/2020	8.36	Put	Bond Future	5,366.3200	5.3663	4,935.2400	4.9352	(8.033)	0	0	0
2020/05/29	2030	06/08/2020	8.36	Call	Bond Future	914.3600	0.9144	805.5100	0.8055	(11.905)	0	0	800
2020/05/29	2030	06/08/2020	8.86	Put	Bond Future	3,284.5600	3.2846	2,888.1300	2.8881	(12.070)	0	0	0
2020/05/29	2030	06/08/2020	8.86	Call	Bond Future	1,944.5400	1.9445	1,870.3400	1.8703	(3.816)	0	0	800
2020/05/29	2030	06/08/2020	9.11	Put	Bond Future	2,493.3800	2.4934	2,127.0400	2.1270	(14.693)	0	0	0
2020/05/29	2030	06/08/2020	9.95	Call	Bond Future	5,893.7700	5.8938	6,020.9500	6.0210	2.158	0	0	0
2020/05/29	2030	06/08/2020	11.25	Put	Bond Future	97.6400	0.0976	49.9300	0.0499	(48.863)	0	0	0
2020/05/29	2030	06/08/2020	10.21	Put	Bond Future	632.1000	0.6321	445.5200	0.4455	(29.517)	0	0	0
2020/05/29	2030	06/08/2020	10.00	Put	Bond Future	830.3700	0.8304	642.9700	0.6430	(22.568)	0	0	0
2020/05/29	2030	06/08/2020	10.75	Call	Bond Future	9,571.6000	9.5716	9,791.8600	9.7919	2.301	0	0	0
2020/05/29	2030	06/08/2020	10.05	Call	Bond Future	6,340.9800	6.3410	6,475.1800	6.4752	2.116	0	0	0
2020/05/29	2030	06/08/2020	9.75	Call	Bond Future	5,026.5000	5.0265	5,122.1000	5.1221	1.902	0	0	450
2020/05/29	2030	06/08/2020	9.42	Put	Bond Future	1,720.4200	1.7204	1,423.6400	1.4236	(17.250)	0	0	800
2020/05/29	2030	06/08/2020	9.10	Call	Bond Future	2,630.1300	2.6301	2,584.1400	2.5841	(1.749)	0	0	0
2020/05/29	2030	06/08/2020	9.10	Put	Bond Future	2,522.2400	2.5222	2,154.0200	2.1540	(14.599)	0	0	0
2020/05/29	2030	06/08/2020	11.47	Call	Bond Future	13,016.8300	13.0168	13,306.5800	13.3066	2.226	0	0	0
2020/05/29	2030	06/08/2020	11.47	Put	Bond Future	61.4500	0.0614	28.9700	0.0290	(52.856)	0	0	650
2020/05/29	2030	06/08/2020	10.21	Call	Bond Future	7,071.5300	7.0715	7,207.1800	7.2072	1.918	0	0	650
2020/05/29	2030	06/08/2020	10.87	Call	Bond Future	10,142.4800	10.1425	10,378.4900	10.3785	2.327	0	0	0
2020/05/29	2030	06/08/2020	10.87	Put	Bond Future	205.7300	0.2057	119.5100	0.1195	(41.909)	0	0	650
2020/05/29	2030	06/08/2020	10.75	Put	Bond Future	256.6500	0.2566	154.6800	0.1547	(39.731)	0	0	0
2020/05/29	2030	06/08/2020	9.20	Put	Bond Future	2,245.1500	2.2451	1,895.4900	1.8955	(15.574)	0	0	0
2020/05/29	2030	06/08/2020	9.20	Call	Bond Future	2,947.7900	2.9478	2,920.3600	2.9204	(0.931)	0	0	323
2020/05/29	2030	06/08/2020	8.50	Put	Bond Future	4,708.6100	4.7086	4,287.6500	4.2876	(8.940)	0	0	0

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2020/05/29	2030	06/08/2020	8.50	Call	Bond Future	1,141.2400	1.1412	1,042.5100	1.0425	(8.651)	0	0	323
2020/05/29	2030	05/11/2020	8.10	Put	Bond Future	8,280.8400	8.2808	7,771.6000	7.7716	(6.150)	0	0	0
2020/05/29	2030	05/11/2020	8.73	Call	Bond Future	2,402.5300	2.4025	2,252.8100	2.2528	(6.232)	0	0	3,000
2020/05/29	2030	05/11/2020	10.06	Put	Bond Future	2,018.1100	2.0181	1,709.3000	1.7093	(15.302)	0	0	1,000
2020/05/29	2030	05/11/2020	9.39	Put	Bond Future	3,401.5300	3.4015	2,974.5800	2.9746	(12.552)	0	0	0
2020/05/29	2030	05/11/2020	9.38	Call	Bond Future	4,176.9600	4.1770	4,073.8500	4.0738	(2.469)	0	0	0
2020/05/29	2030	05/11/2020			Bond Future	9.2503	94.5488	9.1945	94.8739	(0.604)	0.0000	0.0000	0
2020/05/29	2030	05/11/2020	8.85	Put	Bond Future	5,053.6400	5.0536	4,584.5400	4.5845	(9.282)	0	0	0
2020/05/29	2030	05/11/2020	8.85	Call	Bond Future	2,689.6200	2.6896	2,545.6800	2.5457	(5.352)	0	0	3,000
2020/05/29	2030	05/11/2020	9.61	Call	Bond Future	4,923.7900	4.9238	4,860.2600	4.8603	(1.290)	0	0	0
2020/05/29	2030	05/11/2020	9.61	Put	Bond Future	2,865.1000	2.8651	2,476.4100	2.4764	(13.566)	0	0	3,000
2020/05/29	2030	05/11/2020	8.34	Put	Bond Future	7,126.8800	7.1269	6,617.5600	6.6176	(7.146)	0	0	0
2020/05/29	2030	05/11/2020	8.34	Call	Bond Future	1,636.3400	1.6363	1,452.1800	1.4522	(11.254)	0	0	1,000
2020/05/29	2030	05/11/2020	9.04	Put	Bond Future	4,416.2100	4.4162	3,957.7000	3.9577	(10.382)	0	0	0
2020/05/29	2030	05/11/2020	9.04	Call	Bond Future	3,183.8300	3.1838	3,050.4800	3.0505	(4.188)	0	0	1,000
2020/05/29	2030	05/11/2020	8.36	Put	Bond Future	7,035.0900	7.0351	6,527.8500	6.5278	(7.210)	0	0	0
2020/05/29	2030	05/11/2020	9.86	Put	Bond Future	2,355.0200	2.3550	2,014.3200	2.0143	(14.467)	0	0	14,160
2020/05/29	2030	05/11/2020	8.10	Call	Bond Future	1,272.8200	1.2728	1,088.7400	1.0887	(14.462)	0	0	3,000
2020/05/29	2030	05/11/2020	8.73	Put	Bond Future	5,490.4300	5.4904	5,015.5500	5.0156	(8.649)	0	0	0
2020/05/29	2030	05/11/2020	9.23	Put	Bond Future	3,841.7200	3.8417	3,394.7600	3.3948	(11.634)	0	0	0
2020/05/29	2030	05/11/2020	10.06	Call	Bond Future	6,568.9600	6.5690	6,585.3100	6.5853	0.249	0	0	0
2020/05/29	2030	05/11/2020	10.37	Put	Bond Future	1,594.0600	1.5941	1,291.8300	1.2918	(18.960)	0	0	15,758
2020/05/29	2030	05/11/2020	9.39	Call	Bond Future	4,208.1400	4.2081	4,106.3500	4.1063	(2.419)	0	0	0
2020/05/29	2030	05/11/2020	9.38	Put	Bond Future	3,427.8000	3.4278	2,999.5300	2.9995	(12.494)	0	0	0
2020/05/29	2030	05/11/2020	8.36	Call	Bond Future	1,669.6500	1.6697	1,487.5700	1.4876	(10.905)	0	0	14,160
2020/05/29	2030	05/11/2020	8.86	Put	Bond Future	5,018.3500	5.0183	4,549.9800	4.5500	(9.333)	0	0	0
2020/05/29	2030	05/11/2020	8.86	Call	Bond Future	2,714.3300	2.7143	2,571.1200	2.5711	(5.276)	0	0	14,160
2020/05/29	2030	05/11/2020	9.86	Call	Bond Future	5,809.5100	5.8095	5,793.9700	5.7940	(0.267)	0	0	0
2020/05/29	2030	05/11/2020	9.23	Call	Bond Future	3,723.4700	3.7235	3,601.6700	3.6017	(3.271)	0	0	3,000
2020/05/29	2030	05/11/2020	10.47	Call	Bond Future	8,221.0600	8.2211	8,231.0000	8.2310	0.121	0	0	0
2020/05/29	2030	05/11/2020	10.47	Put	Bond Future	1,477.5600	1.4776	1,162.3400	1.1623	(21.334)	0	0	3,000
2020/05/29	2030	05/11/2020	8.53	Put	Bond Future	6,286.2900	6.2863	5,796.2800	5.7963	(7.795)	0	0	0
2020/05/29	2030	05/11/2020	8.53	Call	Bond Future	1,975.9200	1.9759	1,811.0700	1.8111	(8.343)	0	0	15,758
2020/05/29	2030	05/11/2020	9.03	Put	Bond Future	4,448.3200	4.4483	3,989.1000	3.9891	(10.323)	0	0	0
2020/05/29	2030	05/11/2020	9.03	Call	Bond Future	3,156.8200	3.1568	3,022.7600	3.0228	(4.247)	0	0	15,758
2020/05/29	2030	05/11/2020	10.37	Call	Bond Future	7,809.4700	7.8095	7,832.4000	7.8324	0.294	0	0	0
2020/05/29	2030	05/11/2020	9.40	Call	Bond Future	4,239.4300	4.2394	4,138.9600	4.1390	(2.370)	0	0	0
2020/05/29	2030	05/11/2020	9.40	Put	Bond Future	3,375.4200	3.3754	2,949.7900	2.9498	(12.610)	0	0	0
2020/05/29	2030	04/02/2021	9.12	Call	Bond Future	3,639.0500	3.6390	3,360.5900	3.3606	(7.652)	0	0	1,000
2020/05/29	2030	04/02/2021	8.36	Call	Bond Future	2,035.8100	2.0358	1,713.1000	1.7131	(15.852)	0	0	800
2020/05/29	2030	04/02/2021	9.16	Call	Bond Future	3,744.2200	3.7442	3,467.5400	3.4675	(7.390)	0	0	0
2020/05/29	2030	04/02/2021	9.15	Put	Bond Future	5,295.8000	5.2958	4,689.8700	4.6899	(11.442)	0	0	0
2020/05/29	2030	04/02/2021			Bond Future	9.4271	91.6789	9.3688	92.0076	(0.618)	0.0000	0.0000	0
2020/05/29	2030	04/02/2021	8.37	Put	Bond Future	8,265.7000	8.2657	7,613.7100	7.6137	(7.888)	0	0	0
2020/05/29	2030	04/02/2021	8.37	Call	Bond Future	2,052.3600	2.0524	1,729.0800	1.7291	(15.752)	0	0	1,000
2020/05/29	2030	04/02/2021	9.17	Call	Bond Future	3,770.6800	3.7707	3,494.2500	3.4943	(7.331)	0	0	0
2020/05/29	2030	04/02/2021	9.17	Put	Bond Future	5,233.5500	5.2336	4,628.4100	4.6284	(11.563)	0	0	0
2020/05/29	2030	04/02/2021	9.12	Put	Bond Future	5,389.9500	5.3900	4,782.7800	4.7828	(11.265)	0	0	0

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2020/05/29	2030	04/02/2021	8.36	Put	Bond Future	8,310.4900	8.3105	7,659.0700	7.6591	(7.839)	0	0	0
2020/05/29	2030	04/02/2021	9.16	Put	Bond Future	5,264.6000	5.2646	4,659.2100	4.6592	(11.499)	0	0	0
2020/05/29	2030	04/02/2021	9.15	Call	Bond Future	3,717.8600	3.7179	3,440.6400	3.4406	(7.456)	0	0	0
2020/05/29	2030	04/02/2021	8.86	Put	Bond Future	6,267.2200	6.2672	5,647.9800	5.6480	(9.881)	0	0	0
2020/05/29	2030	04/02/2021	8.86	Call	Bond Future	2,999.7500	2.9998	2,709.2200	2.7092	(9.685)	0	0	800
2020/05/29	2030	04/02/2021	10.20	Call	Bond Future	6,979.4400	6.9794	6,847.2900	6.8473	(1.893)	0	0	0
2020/05/29	2030	04/02/2021	10.20	Put	Bond Future	2,757.9400	2.7579	2,297.0800	2.2971	(16.710)	0	0	1,800
2020/05/29	2030	06/05/2021	10.04	Put	Bond Future	4,250.7600	4.2508	3,718.2800	3.7183	(12.527)	0	0	700
2020/05/29	2030	06/05/2021	9.15	Call	Bond Future	4,041.2300	4.0412	3,753.9000	3.7539	(7.110)	0	0	700
2020/05/29	2030	06/05/2021	11.69	Call	Bond Future	12,158.6100	12.1586	12,048.2100	12.0482	(0.908)	0	0	0
2020/05/29	2030	06/05/2021	11.70	Put	Bond Future	1,693.7600	1.6938	1,252.4300	1.2524	(26.056)	0	0	0
2020/05/29	2030	06/05/2021			Bond Future	9.6164	92.7858	9.5556	93.1184	(0.632)	0.0000	0.0000	0
2020/05/29	2030	06/05/2021	10.74	Call	Bond Future	8,863.9500	8.8639	8,702.2600	8.7023	(1.824)	0	0	0
2020/05/29	2030	06/05/2021	10.74	Put	Bond Future	2,992.2200	2.9922	2,497.9400	2.4979	(16.519)	0	0	700
2020/05/29	2030	06/05/2021	10.04	Call	Bond Future	6,524.8700	6.5249	6,324.9800	6.3250	(3.064)	0	0	0
2020/05/29	2030	06/05/2021	9.15	Put	Bond Future	6,633.3800	6.6334	6,013.4600	6.0135	(9.345)	0	0	0
2020/05/29	2030	06/05/2021	11.69	Put	Bond Future	1,705.0600	1.7051	1,262.0700	1.2621	(25.981)	0	0	0
2020/05/29	2030	06/05/2021	11.70	Call	Bond Future	12,193.7900	12.1938	12,085.0500	12.0851	(0.892)	0	0	0
2020/05/29	2030	06/05/2021	11.71	Call	Bond Future	12,229.0000	12.2290	12,121.9100	12.1219	(0.876)	0	0	0
2020/05/29	2030	06/05/2021	11.71	Put	Bond Future	1,682.5300	1.6825	1,242.8500	1.2428	(26.132)	0	0	0
2020/05/29	2032	06/08/2020	9.46	Put	Bond Future	4,351.0600	4.3511	4,062.1600	4.0622	(6.640)	0	0	0
2020/05/29	2032	06/08/2020	9.45	Call	Bond Future	1,675.2700	1.6753	1,496.2500	1.4963	(10.686)	0	0	0
2020/05/29	2032	06/08/2020	8.79	Put	Bond Future	7,805.2100	7.8052	7,524.6000	7.5246	(3.595)	0	0	0
2020/05/29	2032	06/08/2020	9.29	Put	Bond Future	5,117.6400	5.1176	4,809.7600	4.8098	(6.016)	0	0	0
2020/05/29	2032	06/08/2020			Bond Future	9.8726	91.9219	9.8550	92.0331	(0.179)	0.0000	0.0000	94,671
2020/05/29	2032	06/08/2020	9.91	Call	Bond Future	2,988.5100	2.9885	2,817.8000	2.8178	(5.712)	0	0	0
2020/05/29	2032	06/08/2020	9.91	Put	Bond Future	2,753.4500	2.7535	2,471.5500	2.4716	(10.238)	0	0	800
2020/05/29	2032	06/08/2020	9.46	Call	Bond Future	1,697.9300	1.6979	1,520.2200	1.5202	(10.466)	0	0	0
2020/05/29	2032	06/08/2020	9.45	Put	Bond Future	4,394.0300	4.3940	4,103.8200	4.1038	(6.605)	0	0	0
2020/05/29	2032	06/08/2020	8.79	Call	Bond Future	609.1800	0.6092	439.7600	0.4398	(27.811)	0	0	800
2020/05/29	2032	06/08/2020	9.29	Call	Bond Future	1,339.9600	1.3400	1,143.2700	1.1433	(14.679)	0	0	800
2020/05/29	2032	06/08/2020	9.47	Call	Bond Future	1,720.8000	1.7208	1,544.4300	1.5444	(10.249)	0	0	0
2020/05/29	2032	06/08/2020	9.47	Put	Bond Future	4,308.3600	4.3084	4,020.8000	4.0208	(6.674)	0	0	0
2020/05/29	2032	05/11/2020	9.61	Put	Bond Future	5,766.1900	5.7662	5,369.4800	5.3695	(6.880)	0	0	0
2020/05/29	2032	05/11/2020	10.99	Call	Bond Future	7,626.5000	7.6265	7,492.4900	7.4925	(1.757)	0	0	0
2020/05/29	2032	05/11/2020	9.44	Put	Bond Future	6,455.1400	6.4551	6,042.6300	6.0426	(6.390)	0	0	0
2020/05/29	2032	05/11/2020	11.08	Call	Bond Future	7,996.4600	7.9965	7,844.6800	7.8447	(1.898)	0	0	0
2020/05/29	2032	05/11/2020	9.77	Put	Bond Future	5,178.0900	5.1781	4,788.6300	4.7886	(7.521)	0	0	0
2020/05/29	2032	05/11/2020			Bond Future	10.0565	88.8249	10.0383	88.9366	(0.181)	0.0000	0.0000	0
2020/05/29	2032	05/11/2020	10.99	Put	Bond Future	2,153.1400	2.1531	1,907.3900	1.9074	(11.414)	0	0	3,000
2020/05/29	2032	05/11/2020	9.76	Call	Bond Future	3,369.9100	3.3699	3,092.3900	3.0924	(8.235)	0	0	0
2020/05/29	2032	05/11/2020	9.76	Put	Bond Future	5,212.9800	5.2130	4,823.7200	4.8237	(7.467)	0	0	0
2020/05/29	2032	05/11/2020	9.11	Call	Bond Future	1,909.6600	1.9097	1,565.1200	1.5651	(18.042)	0	0	3,000
2020/05/29	2032	05/11/2020	9.61	Call	Bond Future	2,970.7000	2.9707	2,685.7300	2.6857	(9.593)	0	0	3,000
2020/05/29	2032	05/11/2020	9.44	Call	Bond Future	2,563.5300	2.5635	2,262.7600	2.2628	(11.733)	0	0	1,000
2020/05/29	2032	05/11/2020	11.08	Put	Bond Future	2,020.5100	2.0205	1,756.9900	1.7570	(13.042)	0	0	1,000
2020/05/29	2032	05/11/2020	9.77	Call	Bond Future	3,398.0200	3.3980	3,120.3000	3.1203	(8.173)	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
2020/05/29	2032	05/11/2020	9.11	Put	Bond Future	7,980.9300	7.9809	7,524.6500	7.5247	(5.717)	0	0	0
2020/05/29	2032	05/11/2020	8.94	Put	Bond Future	8,844.0700	8.8441	8,389.2700	8.3893	(5.142)	0	0	0
2020/05/29	2032	05/11/2020	8.94	Call	Bond Future	1,622.5500	1.6225	1,279.4900	1.2795	(21.143)	0	0	1,000
2020/05/29	2032	05/11/2020	9.75	Call	Bond Future	3,341.9200	3.3419	3,064.8500	3.0649	(8.291)	0	0	0
2020/05/29	2032	05/11/2020	9.75	Put	Bond Future	5,248.0600	5.2481	4,859.2500	4.8593	(7.409)	0	0	0
2020/05/29	2032	04/02/2021	9.29	Call	Bond Future	2,641.5300	2.6415	2,122.9600	2.1230	(19.631)	0	0	800
2020/05/29	2032	04/02/2021	10.82	Put	Bond Future	3,583.7900	3.5838	3,117.5400	3.1175	(13.010)	0	0	800
2020/05/29	2032	04/02/2021	9.63	Call	Bond Future	3,351.2200	3.3512	2,886.4500	2.8864	(13.869)	0	0	0
2020/05/29	2032	04/02/2021			Bond Future	10.2461	89.8917	10.2271	90.0045	(0.185)	0.0000	0.0000	0
2020/05/29	2032	04/02/2021	8.79	Put	Bond Future	11,088.0100	11.0880	10,516.8900	10.5169	(5.151)	0	0	0
2020/05/29	2032	04/02/2021	8.79	Call	Bond Future	1,792.2600	1.7923	1,333.9300	1.3339	(25.573)	0	0	800
2020/05/29	2032	04/02/2021	9.61	Call	Bond Future	3,306.4600	3.3065	2,837.4100	2.8374	(14.186)	0	0	0
2020/05/29	2032	04/02/2021	9.61	Put	Bond Future	7,210.4400	7.2104	6,628.6000	6.6286	(8.069)	0	0	0
2020/05/29	2032	04/02/2021	9.29	Put	Bond Future	8,599.8900	8.5999	7,968.5300	7.9685	(7.341)	0	0	0
2020/05/29	2032	04/02/2021	10.82	Call	Bond Future	6,912.3200	6.9123	6,558.8600	6.5589	(5.113)	0	0	0
2020/05/29	2032	04/02/2021	9.63	Put	Bond Future	7,128.8600	7.1289	6,551.3000	6.5513	(8.102)	0	0	0
2020/05/29	2032	04/02/2021	9.62	Call	Bond Future	3,328.7900	3.3288	2,861.8700	2.8619	(14.027)	0	0	0
2020/05/29	2032	04/02/2021	9.62	Put	Bond Future	7,169.5700	7.1696	6,589.8600	6.5899	(8.086)	0	0	0
2020/05/29	2032	06/05/2021	12.12	Put	Bond Future	2,677.0600	2.6771	2,068.9100	2.0689	(22.717)	0	0	0
2020/05/29	2032	06/05/2021			Bond Future	10.4446	86.8294	10.4249	86.9434	(0.189)	0.0000	0.0000	0
2020/05/29	2032	06/05/2021	12.11	Call	Bond Future	11,632.4200	11.6324	11,136.6900	11.1367	(4.262)	0	0	0
2020/05/29	2032	06/05/2021	12.11	Put	Bond Future	2,692.6400	2.6926	2,082.8800	2.0829	(22.645)	0	0	0
2020/05/29	2032	06/05/2021	12.12	Call	Bond Future	11,666.5400	11.6665	11,172.4200	11.1724	(4.235)	0	0	0
2020/05/29	2032	06/05/2021	12.10	Call	Bond Future	11,598.3200	11.5983	11,100.9700	11.1010	(4.288)	0	0	0
2020/05/29	2032	06/05/2021	12.10	Put	Bond Future	2,708.3000	2.7083	2,096.9200	2.0969	(22.574)	0	0	0
2020/05/29	2033	06/08/2020			Bond Future	96.4816	96.4816	96.7022	96.7022	0.229	0.0000	0.0000	12,178
2020/05/29	2033	05/11/2020			Bond Future	96.3940	96.3940	96.6166	96.6166	0.231	0.0000	0.0000	0
2020/05/29	2033	04/02/2021			Bond Future	97.5734	97.5734	97.7983	97.7983	0.230	0.0000	0.0000	0
2020/05/29	2033	06/05/2021			Bond Future	97.5443	97.5443	97.7718	97.7718	0.233	0.0000	0.0000	0
2020/05/29	2037	06/08/2020	9.88	Put	Bond Future	7,063.6400	7.0636	7,060.2600	7.0603	(0.048)	0	0	0
2020/05/29	2037	06/08/2020			Bond Future	10.7329	83.1852	10.7925	82.7908	0.555	0.0000	0.0000	87,969
2020/05/29	2037	06/08/2020	9.87	Call	Bond Future	1,075.6800	1.0757	681.2600	0.6813	(36.667)	0	0	0
2020/05/29	2037	06/08/2020	9.87	Put	Bond Future	7,121.5400	7.1215	7,121.5200	7.1215	0.000	0	0	0
2020/05/29	2037	06/08/2020	9.88	Call	Bond Future	1,091.6000	1.0916	693.8200	0.6938	(36.440)	0	0	0
2020/05/29	2037	06/08/2020	9.86	Call	Bond Future	1,059.9300	1.0599	668.8800	0.6689	(36.894)	0	0	0
2020/05/29	2037	06/08/2020	9.86	Put	Bond Future	7,179.6900	7.1797	7,183.0400	7.1830	0.047	0	0	0
2020/05/29	2037	05/11/2020	10.18	Call	Bond Future	2,718.2300	2.7182	2,062.7200	2.0627	(24.115)	0	0	0
2020/05/29	2037	05/11/2020	10.17	Put	Bond Future	7,754.0500	7.7540	7,497.4200	7.4974	(3.310)	0	0	0
2020/05/29	2037	05/11/2020			Bond Future	10.9169	84.1357	10.9789	83.7362	0.568	0.0000	0.0000	0
2020/05/29	2037	05/11/2020	10.19	Call	Bond Future	2,740.5400	2.7405	2,085.7100	2.0857	(23.894)	0	0	0
2020/05/29	2037	05/11/2020	10.19	Put	Bond Future	7,657.0400	7.6570	7,401.7500	7.4017	(3.334)	0	0	0
2020/05/29	2037	05/11/2020	10.17	Call	Bond Future	2,696.0400	2.6960	2,039.8700	2.0399	(24.338)	0	0	0
2020/05/29	2037	05/11/2020	10.18	Put	Bond Future	7,705.4400	7.7054	7,449.4700	7.4495	(3.322)	0	0	0
2020/05/29	2037	04/02/2021	13.73	Call	Bond Future	15,412.2300	15.4122	14,636.2100	14.6362	(5.035)	0	0	0
2020/05/29	2037	04/02/2021	10.85	Call	Bond Future	4,842.2000	4.8422	4,074.8300	4.0748	(15.848)	0	0	0
2020/05/29	2037	04/02/2021	10.35	Call	Bond Future	3,560.9800	3.5610	2,745.5800	2.7456	(22.898)	0	0	0

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2020/05/29	2037	04/02/2021	10.28	Put	Bond Future	8,894.3500	8.8943	8,475.6900	8.4757	(4.707)	0	0	0
2020/05/29	2037	04/02/2021	10.27	Call	Bond Future	3,380.8300	3.3808	2,556.5600	2.5566	(24.381)	0	0	0
2020/05/29	2037	04/02/2021			Bond Future	11.1098	80.8907	11.1744	80.4861	0.581	0.0000	0.0000	0
2020/05/29	2037	04/02/2021	11.97	Put	Bond Future	3,497.1500	3.4971	3,217.3600	3.2174	(8.001)	0	0	0
2020/05/29	2037	04/02/2021	11.97	Call	Bond Future	8,645.9300	8.6459	7,961.5500	7.9615	(7.916)	0	0	300
2020/05/29	2037	04/02/2021	9.65	Put	Bond Future	12,221.5400	12.2215	11,882.8400	11.8828	(2.771)	0	0	0
2020/05/29	2037	04/02/2021	9.65	Call	Bond Future	2,178.4100	2.1784	1,435.1200	1.4351	(34.121)	0	0	72
2020/05/29	2037	04/02/2021	11.90	Call	Bond Future	8,387.5800	8.3876	7,688.3500	7.6884	(8.336)	0	0	0
2020/05/29	2037	04/02/2021	13.73	Put	Bond Future	1,200.4100	1.2004	828.9800	0.8290	(30.942)	0	0	300
2020/05/29	2037	04/02/2021	10.85	Put	Bond Future	6,503.3900	6.5034	6,140.6100	6.1406	(5.578)	0	0	72
2020/05/29	2037	04/02/2021	10.35	Put	Bond Future	8,567.6700	8.5677	8,156.8600	8.1569	(4.795)	0	0	72
2020/05/29	2037	04/02/2021	10.28	Call	Bond Future	3,403.0300	3.4030	2,579.7800	2.5798	(24.192)	0	0	0
2020/05/29	2037	04/02/2021	10.27	Put	Bond Future	8,941.7200	8.9417	8,522.0400	8.5220	(4.694)	0	0	0
2020/05/29	2037	04/02/2021	11.90	Put	Bond Future	3,638.6600	3.6387	3,344.0200	3.3440	(8.097)	0	0	240
2020/05/29	2037	04/02/2021	10.48	Put	Bond Future	7,983.3100	7.9833	7,590.6800	7.5907	(4.918)	0	0	0
2020/05/29	2037	04/02/2021	10.48	Call	Bond Future	3,865.8600	3.8659	3,068.6400	3.0686	(20.622)	0	0	240
2020/05/29	2037	04/02/2021	10.29	Call	Bond Future	3,425.3300	3.4253	2,603.1200	2.6031	(24.004)	0	0	0
2020/05/29	2037	04/02/2021	10.29	Put	Bond Future	8,847.1700	8.8472	8,429.5500	8.4296	(4.720)	0	0	0
2020/05/29	2037	06/05/2021	12.42	Call	Bond Future	10,412.8100	10.4128	9,553.1200	9.5531	(8.256)	0	0	0
2020/05/29	2037	06/05/2021			Bond Future	11.3118	81.8678	11.3790	81.4582	0.594	0.0000	0.0000	0
2020/05/29	2037	06/05/2021	12.42	Put	Bond Future	4,045.3700	4.0454	3,595.2700	3.5953	(11.126)	0	0	0
2020/05/29	2037	06/05/2021	12.43	Call	Bond Future	10,449.3700	10.4494	9,586.2100	9.5862	(8.260)	0	0	0
2020/05/29	2037	06/05/2021	12.44	Put	Bond Future	4,010.6200	4.0106	3,553.8900	3.5539	(11.388)	0	0	0
2020/05/29	2037	06/05/2021	12.43	Put	Bond Future	4,028.1000	4.0281	3,574.5300	3.5745	(11.260)	0	0	0
2020/05/29	2037	06/05/2021	12.44	Call	Bond Future	10,485.6700	10.4857	9,619.3500	9.6193	(8.262)	0	0	0
2020/05/29	2038	06/08/2020			Bond Future	106.9413	106.9413	107.1759	107.1759	0.219	0.0000	0.0000	10,496
2020/05/29	2038	05/11/2020			Bond Future	108.1877	108.1877	108.4242	108.4242	0.219	0.0000	0.0000	0
2020/05/29	2038	04/02/2021			Bond Future	107.7976	107.7976	108.0367	108.0367	0.222	0.0000	0.0000	0
2020/05/29	2038	06/05/2021			Bond Future	109.1232	109.1232	109.3652	109.3652	0.222	0.0000	0.0000	0
2020/05/29	2040	06/08/2020	10.03	Call	Bond Future	1,013.4400	1.0134	547.7800	0.5478	(45.948)	0	0	0
2020/05/29	2040	06/08/2020	10.04	Call	Bond Future	1,029.1900	1.0292	558.9800	0.5590	(45.687)	0	0	0
2020/05/29	2040	06/08/2020	10.02	Put	Bond Future	7,825.1200	7.8251	8,135.5300	8.1355	3.967	0	0	0
2020/05/29	2040	06/08/2020	10.85	Call	Bond Future	3,006.2200	3.0062	2,330.3000	2.3303	(22.484)	0	0	0
2020/05/29	2040	06/08/2020	11.26	Put	Bond Future	2,383.1700	2.3832	2,366.2600	2.3663	(0.710)	0	0	517
2020/05/29	2040	06/08/2020			Bond Future	10.9379	84.7974	11.0491	84.0259	1.017	0.0000	0.0000	50,982
2020/05/29	2040	06/08/2020	10.04	Put	Bond Future	7,698.4700	7.6985	7,999.7800	7.9998	3.914	0	0	0
2020/05/29	2040	06/08/2020	10.02	Call	Bond Future	997.8600	0.9979	536.7500	0.5367	(46.210)	0	0	0
2020/05/29	2040	06/08/2020	10.03	Put	Bond Future	7,761.6600	7.7617	8,067.5200	8.0675	3.941	0	0	0
2020/05/29	2040	06/08/2020	10.85	Put	Bond Future	3,624.3300	3.6243	3,719.9300	3.7199	2.638	0	0	12,538
2020/05/29	2040	06/08/2020	11.26	Call	Bond Future	4,586.4600	4.5865	3,798.0300	3.7980	(17.190)	0	0	0
2020/05/29	2040	06/08/2020	9.57	Put	Bond Future	10,962.4500	10.9624	11,467.7600	11.4678	4.609	0	0	0
2020/05/29	2040	06/08/2020	10.79	Put	Bond Future	3,844.3300	3.8443	3,961.5200	3.9615	3.048	0	0	800
2020/05/29	2040	06/08/2020	9.57	Call	Bond Future	463.6300	0.4636	197.4200	0.1974	(57.419)	0	0	800
2020/05/29	2040	06/08/2020	10.07	Put	Bond Future	7,510.6400	7.5106	7,798.2800	7.7983	3.830	0	0	0
2020/05/29	2040	06/08/2020	10.07	Call	Bond Future	1,077.5200	1.0775	593.6400	0.5936	(44.907)	0	0	800
2020/05/29	2040	06/08/2020	10.79	Call	Bond Future	2,800.2600	2.8003	2,145.9300	2.1459	(23.367)	0	0	0

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2020/05/29	2040	05/11/2020	11.00	Put	Bond Future	5,403.7200	5.4037	5,384.0300	5.3840	(0.364)	0	0	0
2020/05/29	2040	05/11/2020	10.23	Call	Bond Future	2,475.8700	2.4759	1,705.2700	1.7053	(31.124)	0	0	2,000
2020/05/29	2040	05/11/2020	11.70	Put	Bond Future	3,379.2400	3.3792	3,315.2800	3.3153	(1.893)	0	0	2,000
2020/05/29	2040	05/11/2020	9.50	Call	Bond Future	1,216.1900	1.2162	660.3000	0.6603	(45.707)	0	0	2,000
2020/05/29	2040	05/11/2020	10.00	Call	Bond Future	2,012.1400	2.0121	1,255.2300	1.2552	(37.617)	0	0	2,230
2020/05/29	2040	05/11/2020	10.30	Call	Bond Future	2,629.7000	2.6297	1,859.3000	1.8593	(29.296)	0	0	0
2020/05/29	2040	05/11/2020			Bond Future	11.1221	85.7665	11.2378	84.9855	1.040	0.0000	0.0000	0
2020/05/29	2040	05/11/2020	9.73	Put	Bond Future	11,954.5400	11.9545	12,086.9600	12.0870	1.108	0	0	0
2020/05/29	2040	05/11/2020	9.73	Call	Bond Future	1,547.4800	1.5475	898.8700	0.8989	(41.914)	0	0	2,000
2020/05/29	2040	05/11/2020	10.23	Put	Bond Future	8,919.2500	8.9192	8,929.6800	8.9297	0.117	0	0	0
2020/05/29	2040	05/11/2020	10.30	Put	Bond Future	8,539.2600	8.5393	8,549.8900	8.5499	0.124	0	0	0
2020/05/29	2040	05/11/2020	11.00	Call	Bond Future	4,566.2100	4.5662	3,765.4900	3.7655	(17.536)	0	0	2,230
2020/05/29	2040	05/11/2020	11.70	Call	Bond Future	7,166.0000	7.1660	6,321.0100	6.3210	(11.792)	0	0	0
2020/05/29	2040	05/11/2020	9.50	Put	Bond Future	13,539.2200	13.5392	13,764.3600	13.7644	1.663	0	0	0
2020/05/29	2040	05/11/2020	10.00	Put	Bond Future	10,245.4500	10.2455	10,269.5700	10.2696	0.235	0	0	0
2020/05/29	2040	05/11/2020	10.31	Call	Bond Future	2,652.1600	2.6522	1,882.0600	1.8821	(29.037)	0	0	0
2020/05/29	2040	05/11/2020	10.32	Put	Bond Future	8,432.7100	8.4327	8,443.9600	8.4440	0.133	0	0	0
2020/05/29	2040	05/11/2020	11.50	Call	Bond Future	6,388.7100	6.3887	5,523.8200	5.5238	(13.538)	0	0	0
2020/05/29	2040	05/11/2020	11.50	Put	Bond Future	3,880.3300	3.8803	3,796.4700	3.7965	(2.161)	0	0	2,000
2020/05/29	2040	05/11/2020	10.31	Put	Bond Future	8,485.8700	8.4859	8,496.8000	8.4968	0.129	0	0	0
2020/05/29	2040	05/11/2020	10.32	Call	Bond Future	2,674.7500	2.6748	1,904.9700	1.9050	(28.780)	0	0	0
2020/05/29	2040	04/02/2021	9.49	Call	Bond Future	1,662.0500	1.6621	921.2800	0.9213	(44.570)	0	0	500
2020/05/29	2040	04/02/2021	9.57	Put	Bond Future	14,761.5200	14.7615	14,779.5300	14.7795	0.122	0	0	0
2020/05/29	2040	04/02/2021	10.07	Put	Bond Future	11,589.3200	11.5893	11,413.7300	11.4137	(1.515)	0	0	0
2020/05/29	2040	04/02/2021	10.42	Put	Bond Future	9,664.4200	9.6644	9,423.8500	9.4238	(2.489)	0	0	0
2020/05/29	2040	04/02/2021			Bond Future	11.3153	82.2908	11.4358	81.5001	1.065	0.0000	0.0000	0
2020/05/29	2040	04/02/2021	10.07	Call	Bond Future	2,640.0500	2.6400	1,673.7700	1.6738	(36.601)	0	0	800
2020/05/29	2040	04/02/2021	11.74	Call	Bond Future	7,390.9600	7.3910	6,322.1300	6.3221	(14.461)	0	0	0
2020/05/29	2040	04/02/2021	11.74	Put	Bond Future	4,657.7200	4.6577	4,379.5800	4.3796	(5.972)	0	0	800
2020/05/29	2040	04/02/2021	10.41	Call	Bond Future	3,358.5400	3.3585	2,326.9600	2.3270	(30.715)	0	0	0
2020/05/29	2040	04/02/2021	10.41	Put	Bond Future	9,716.1000	9.7161	9,475.2100	9.4752	(2.479)	0	0	0
2020/05/29	2040	04/02/2021	9.49	Put	Bond Future	15,315.7200	15.3157	15,365.6400	15.3656	0.326	0	0	0
2020/05/29	2040	04/02/2021	9.57	Call	Bond Future	1,778.9400	1.7789	1,006.2600	1.0063	(43.435)	0	0	800
2020/05/29	2040	04/02/2021	10.42	Call	Bond Future	3,381.3200	3.3813	2,350.0600	2.3501	(30.499)	0	0	0
2020/05/29	2040	04/02/2021	10.24	Put	Bond Future	10,624.3600	10.6244	10,387.9800	10.3880	(2.225)	0	0	0
2020/05/29	2040	04/02/2021	10.24	Call	Bond Future	2,985.6800	2.9857	1,958.6100	1.9586	(34.400)	0	0	500
2020/05/29	2040	04/02/2021	11.57	Call	Bond Future	6,776.5500	6.7765	5,705.1800	5.7052	(15.810)	0	0	0
2020/05/29	2040	04/02/2021	11.57	Put	Bond Future	5,119.4200	5.1194	4,838.7400	4.8387	(5.483)	0	0	500
2020/05/29	2040	04/02/2021	10.40	Call	Bond Future	3,335.8600	3.3359	2,303.9900	2.3040	(30.933)	0	0	0
2020/05/29	2040	04/02/2021	10.40	Put	Bond Future	9,767.9800	9.7680	9,526.8000	9.5268	(2.469)	0	0	0
2020/05/29	2040	06/05/2021	12.44	Put	Bond Future	4,567.9700	4.5680	4,222.1100	4.2221	(7.571)	0	0	0
2020/05/29	2040	06/05/2021			Bond Future	11.5171	83.2849	11.6426	82.4845	1.090	0.0000	0.0000	0
2020/05/29	2040	06/05/2021	12.43	Call	Bond Future	10,130.1800	10.1302	8,982.3100	8.9823	(11.331)	0	0	0
2020/05/29	2040	06/05/2021	12.43	Put	Bond Future	4,588.9600	4.5890	4,241.4700	4.2415	(7.572)	0	0	0
2020/05/29	2040	06/05/2021	12.44	Call	Bond Future	10,166.4300	10.1664	9,020.1900	9.0202	(11.275)	0	0	0
2020/05/29	2040	06/05/2021	12.42	Call	Bond Future	10,093.9600	10.0940	8,944.1700	8.9442	(11.391)	0	0	0
2020/05/29	2040	06/05/2021	12.42	Put	Bond Future	4,610.0400	4.6100	4,260.6300	4.2606	(7.579)	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
2020/05/29	2044	06/08/2020	9.88	Call	Bond Future	720.2100	0.7202	354.8800	0.3549	(50.725)	0	0	0
2020/05/29	2044	06/08/2020	9.98	Call	Bond Future	851.0600	0.8511	440.5000	0.4405	(48.241)	0	0	602
2020/05/29	2044	06/08/2020	11.09	Put	Bond Future	2,979.7700	2.9798	3,101.2600	3.1013	4.077	0	0	602
2020/05/29	2044	06/08/2020	9.01	Call	Bond Future	121.7300	0.1217	34.3400	0.0343	(71.790)	0	0	140
2020/05/29	2044	06/08/2020	9.66	Call	Bond Future	486.2700	0.4863	212.8600	0.2129	(56.226)	0	0	140
2020/05/29	2044	06/08/2020			Bond Future	10.9976	81.4981	11.1089	80.7232	1.012	0.0000	0.0000	79,422
2020/05/29	2044	06/08/2020	9.86	Call	Bond Future	695.9600	0.6960	339.4600	0.3395	(51.224)	0	0	0
2020/05/29	2044	06/08/2020	9.86	Put	Bond Future	9,395.5700	9.3956	9,813.9400	9.8139	4.453	0	0	0
2020/05/29	2044	06/08/2020	9.36	Put	Bond Future	13,293.8300	13.2938	13,898.1200	13.8981	4.546	0	0	0
2020/05/29	2044	06/08/2020	9.36	Call	Bond Future	268.0600	0.2681	97.4800	0.0975	(63.635)	0	0	602
2020/05/29	2044	06/08/2020	9.98	Put	Bond Future	8,560.9600	8.5610	8,925.2700	8.9253	4.255	0	0	0
2020/05/29	2044	06/08/2020	9.88	Put	Bond Future	9,253.6100	9.2536	9,663.1500	9.6632	4.426	0	0	0
2020/05/29	2044	06/08/2020	11.09	Call	Bond Future	3,623.8500	3.6238	2,970.4700	2.9705	(18.030)	0	0	0
2020/05/29	2044	06/08/2020	9.01	Put	Bond Future	16,382.2800	16.3823	17,069.7600	17.0698	4.196	0	0	0
2020/05/29	2044	06/08/2020	9.66	Put	Bond Future	10,876.3900	10.8764	11,377.8500	11.3779	4.611	0	0	0
2020/05/29	2044	06/08/2020	9.87	Call	Bond Future	708.0100	0.7080	347.1000	0.3471	(50.975)	0	0	0
2020/05/29	2044	06/08/2020	9.87	Put	Bond Future	9,324.4500	9.3245	9,738.4100	9.7384	4.440	0	0	0
2020/05/29	2044	06/08/2020	10.93	Call	Bond Future	3,047.1900	3.0472	2,430.2900	2.4303	(20.245)	0	0	0
2020/05/29	2044	06/08/2020	10.93	Put	Bond Future	3,523.8600	3.5239	3,681.8300	3.6818	4.483	0	0	140
2020/05/29	2044	05/11/2020	11.06	Put	Bond Future	5,415.3800	5.4154	5,338.7700	5.3388	(1.415)	0	0	525
2020/05/29	2044	05/11/2020	11.43	Call	Bond Future	5,949.6200	5.9496	5,015.8600	5.0159	(15.694)	0	0	0
2020/05/29	2044	05/11/2020	9.72	Put	Bond Future	12,532.7900	12.5328	12,700.7200	12.7007	1.340	0	0	0
2020/05/29	2044	05/11/2020	9.97	Call	Bond Future	1,854.5500	1.8546	1,136.3400	1.1363	(38.727)	0	0	568
2020/05/29	2044	05/11/2020	9.29	Put	Bond Future	15,753.4900	15.7535	16,092.5200	16.0925	2.152	0	0	0
2020/05/29	2044	05/11/2020	9.96	Put	Bond Future	10,928.7200	10.9287	10,998.9100	10.9989	0.642	0	0	0
2020/05/29	2044	05/11/2020	10.36	Call	Bond Future	2,647.5500	2.6475	1,817.1300	1.8171	(31.366)	0	0	0
2020/05/29	2044	05/11/2020			Bond Future	11.1754	82.4295	11.2913	81.6451	1.036	0.0000	0.0000	0
2020/05/29	2044	05/11/2020	9.72	Call	Bond Future	1,440.9000	1.4409	824.4600	0.8245	(42.782)	0	0	1,815
2020/05/29	2044	05/11/2020	9.97	Put	Bond Future	10,864.9100	10.8649	10,931.0700	10.9311	0.609	0	0	0
2020/05/29	2044	05/11/2020	9.96	Call	Bond Future	1,836.6100	1.8366	1,122.4300	1.1224	(38.886)	0	0	0
2020/05/29	2044	05/11/2020	11.38	Call	Bond Future	5,763.2100	5.7632	4,837.0600	4.8371	(16.070)	0	0	0
2020/05/29	2044	05/11/2020	11.38	Put	Bond Future	4,386.5800	4.3866	4,244.8000	4.2448	(3.232)	0	0	568
2020/05/29	2044	05/11/2020	10.34	Call	Bond Future	2,602.4100	2.6024	1,772.1000	1.7721	(31.905)	0	0	0
2020/05/29	2044	05/11/2020	10.34	Put	Bond Future	8,673.1700	8.6732	8,627.2300	8.6272	(0.530)	0	0	0
2020/05/29	2044	05/11/2020	11.06	Call	Bond Future	4,620.2600	4.6203	3,759.2800	3.7593	(18.635)	0	0	0
2020/05/29	2044	05/11/2020	10.04	Put	Bond Future	10,424.9900	10.4250	10,463.1300	10.4631	0.366	0	0	0
2020/05/29	2044	05/11/2020	11.17	Put	Bond Future	5,040.1100	5.0401	4,937.3600	4.9374	(2.039)	0	0	1,815
2020/05/29	2044	05/11/2020	11.43	Put	Bond Future	4,242.6500	4.2426	4,093.2600	4.0933	(3.521)	0	0	1,815
2020/05/29	2044	05/11/2020	8.87	Put	Bond Future	19,320.1400	19.3201	19,805.9600	19.8060	2.515	0	0	0
2020/05/29	2044	05/11/2020	9.29	Call	Bond Future	889.4000	0.8894	444.0600	0.4441	(50.072)	0	0	568
2020/05/29	2044	05/11/2020	10.36	Put	Bond Future	8,564.0300	8.5640	8,517.9800	8.5180	(0.538)	0	0	0
2020/05/29	2044	05/11/2020	10.04	Call	Bond Future	1,983.4300	1.9834	1,237.2000	1.2372	(37.623)	0	0	525
2020/05/29	2044	05/11/2020	9.34	Put	Bond Future	15,356.3300	15.3563	15,676.2400	15.6762	2.083	0	0	0
2020/05/29	2044	05/11/2020	9.34	Call	Bond Future	943.8400	0.9438	479.3800	0.4794	(49.210)	0	0	525
2020/05/29	2044	05/11/2020	11.17	Call	Bond Future	5,002.9400	5.0029	4,115.8200	4.1158	(17.732)	0	0	0
2020/05/29	2044	05/11/2020	8.87	Call	Bond Future	520.4300	0.5204	221.8800	0.2219	(57.366)	0	0	1,815
2020/05/29	2044	05/11/2020	10.02	Put	Bond Future	10,549.4800	10.5495	10,595.5900	10.5956	0.437	0	0	0
2020/05/29	2044	05/11/2020	10.02	Call	Bond Future	1,946.0200	1.9460	1,207.7600	1.2078	(37.937)	0	0	1,815



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2020/05/29	2044	05/11/2020	10.35	Call	Bond Future	2,624.9200	2.6249	1,794.4400	1.7944	(31.638)	0	0	0
2020/05/29	2044	05/11/2020	10.35	Put	Bond Future	8,618.4800	8.6185	8,572.3700	8.5724	(0.535)	0	0	0
2020/05/29	2044	04/02/2021	10.04	Put	Bond Future	12,164.1300	12.1641	12,029.2900	12.0293	(1.109)	0	0	0
2020/05/29	2044	04/02/2021	10.37	Call	Bond Future	3,165.1500	3.1651	2,155.6600	2.1557	(31.894)	0	0	0
2020/05/29	2044	04/02/2021	10.35	Put	Bond Future	10,357.2000	10.3572	10,142.0200	10.1420	(2.078)	0	0	0
2020/05/29	2044	04/02/2021			Bond Future	11.3618	79.0389	11.4825	78.2448	1.062	0.0000	0.0000	0
2020/05/29	2044	04/02/2021	10.37	Put	Bond Future	10,247.5800	10.2476	10,032.1400	10.0321	(2.102)	0	0	0
2020/05/29	2044	04/02/2021	10.35	Call	Bond Future	3,121.0600	3.1211	2,111.8300	2.1118	(32.336)	0	0	0
2020/05/29	2044	04/02/2021	10.04	Call	Bond Future	2,485.7600	2.4858	1,556.8700	1.5569	(37.368)	0	0	0
2020/05/29	2044	04/02/2021	10.84	Call	Bond Future	4,307.8100	4.3078	3,325.1100	3.3251	(22.812)	0	0	0
2020/05/29	2044	04/02/2021	10.36	Put	Bond Future	10,302.2900	10.3023	10,086.9600	10.0870	(2.090)	0	0	0
2020/05/29	2044	04/02/2021	10.84	Put	Bond Future	7,905.9200	7.9059	7,717.2700	7.7173	(2.386)	0	0	405
2020/05/29	2044	04/02/2021	10.29	Call	Bond Future	2,991.0400	2.9910	1,983.4000	1.9834	(33.689)	0	0	0
2020/05/29	2044	04/02/2021	10.29	Put	Bond Future	10,691.0800	10.6911	10,477.4900	10.4775	(1.998)	0	0	405
2020/05/29	2044	04/02/2021	9.66	Put	Bond Future	14,661.3700	14.6614	14,675.6800	14.6757	0.098	0	0	0
2020/05/29	2044	04/02/2021	9.66	Call	Bond Future	1,829.5100	1.8295	1,049.7700	1.0498	(42.620)	0	0	405
2020/05/29	2044	04/02/2021	10.36	Call	Bond Future	3,143.0600	3.1431	2,133.6800	2.1337	(32.115)	0	0	0
2020/05/29	2044	06/05/2021	12.43	Put	Bond Future	4,686.5300	4.6865	4,361.3200	4.3613	(6.939)	0	0	0
2020/05/29	2044	06/05/2021	12.44	Call	Bond Future	10,026.2900	10.0263	8,898.8000	8.8988	(11.245)	0	0	0
2020/05/29	2044	06/05/2021			Bond Future	11.5563	79.9937	11.6820	79.1899	1.088	0.0000	0.0000	0
2020/05/29	2044	06/05/2021	12.45	Call	Bond Future	10,061.9300	10.0619	8,936.2400	8.9362	(11.188)	0	0	0
2020/05/29	2044	06/05/2021	12.45	Put	Bond Future	4,644.0500	4.6440	4,322.1500	4.3221	(6.931)	0	0	0
2020/05/29	2044	06/05/2021	12.43	Call	Bond Future	9,990.3900	9.9904	8,861.3900	8.8614	(11.301)	0	0	0
2020/05/29	2044	06/05/2021	12.44	Put	Bond Future	4,665.3800	4.6654	4,341.6800	4.3417	(6.938)	0	0	0
2020/05/29	2046	06/08/2020			Bond Future	96.6418	96.6418	97.6462	97.6462	1.039	0.0000	0.0000	15,257
2020/05/29	2046	05/11/2020			Bond Future	95.9820	95.9820	96.9974	96.9974	1.058	0.0000	0.0000	0
2020/05/29	2046	04/02/2021			Bond Future	97.1567	97.1567	98.1842	98.1842	1.058	0.0000	0.0000	0
2020/05/29	2046	06/05/2021			Bond Future	96.5428	96.5428	97.5828	97.5828	1.077	0.0000	0.0000	0
2020/05/29	2050	06/08/2020			Bond Future	98.3096	98.3096	98.8775	98.8775	0.578	0.0000	0.0000	15,749
2020/05/29	2050	05/11/2020			Bond Future	99.4550	99.4550	100.0288	100.0288	0.577	0.0000	0.0000	0
2020/05/29	2050	04/02/2021			Bond Future	98.7621	98.7621	99.3425	99.3425	0.588	0.0000	0.0000	0
2020/05/29	2050	06/05/2021			Bond Future	99.9765	99.9765	100.5640	100.5640	0.588	0.0000	0.0000	0
2020/05/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	AL37	06/08/2020			Index Future	725.4630	725.4630	726.8770	726.8770	0.195	0.0000	0.0000	0
2020/05/29	AL37	05/11/2020			Index Future	733.8190	733.8190	735.2430	735.2430	0.194	0.0000	0.0000	0
2020/05/29	AL37	04/02/2021			Index Future	742.6180	742.6180	744.0580	744.0580	0.194	0.0000	0.0000	0
2020/05/29	AL37	06/05/2021			Index Future	751.5720	751.5720	753.0280	753.0280	0.194	0.0000	0.0000	0
2020/05/29	AL7T	06/08/2020			Index Future	818.2500	818.2500	820.1650	820.1650	0.234	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/29	AL7T	05/11/2020			Index Future	827.6740	827.6740	829.6050	829.6050	0.233	0.0000	0.0000	0
2020/05/29	AL7T	04/02/2021			Index Future	837.5990	837.5990	839.5510	839.5510	0.233	0.0000	0.0000	0
2020/05/29	AL7T	06/05/2021			Index Future	847.6970	847.6970	849.6720	849.6720	0.233	0.0000	0.0000	0
2020/05/29	ALBI	06/08/2020			Index Future	716.2930	716.2930	714.5350	714.5350	(0.245)	0.0000	0.0000	211
2020/05/29	ALBI	05/11/2020			Index Future	724.5430	724.5430	722.7600	722.7600	(0.246)	0.0000	0.0000	0
2020/05/29	ALBI	04/02/2021			Index Future	733.2310	733.2310	731.4240	731.4240	(0.246)	0.0000	0.0000	0
2020/05/29	ALBI	06/05/2021			Index Future	742.0710	742.0710	740.2420	740.2420	(0.246)	0.0000	0.0000	0
2020/05/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/05/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/29	ES33	06/08/2020			Bond Future	11.5556	76.0076	11.6097	75.7204	0.468	0.0000	0.0000	350
2020/05/29	ES33	05/11/2020			Bond Future	11.7910	73.0990	11.8474	72.8081	0.479	0.0000	0.0000	0
2020/05/29	ES33	04/02/2021			Bond Future	12.0386	73.9770	12.0976	73.6822	0.490	0.0000	0.0000	0
2020/05/29	ES33	06/05/2021			Bond Future	12.2922	71.0919	12.3537	70.7935	0.500	0.0000	0.0000	0
2020/05/29	ES42	06/08/2020			Bond Future	12.0183	75.5525	12.1346	74.8721	0.968	0.0000	0.0000	4,919
2020/05/29	ES42	05/11/2020			Bond Future	12.2471	72.1559	12.3687	71.4673	0.993	0.0000	0.0000	0
2020/05/29	ES42	04/02/2021			Bond Future	12.4801	73.0234	12.6073	72.3262	1.019	0.0000	0.0000	0
2020/05/29	ES42	06/05/2021			Bond Future	12.7279	69.6459	12.8611	68.9402	1.046	0.0000	0.0000	0
2020/05/29	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/29	GOVI	06/08/2020	728.12	Put	GOVI	199,760.0000	19.9760	215,460.0000	21.5460	7.859	0	0	0
2020/05/29	GOVI	06/08/2020			GOVI	708.1440	708.1440	706.5740	706.5740	(0.222)	0.0000	0.0000	1,044
2020/05/29	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/29	GOVI	06/08/2020	728.14	Put	GOVI	199,960.0000	19.9960	215,660.0000	21.5660	7.852	0	0	0
2020/05/29	GOVI	06/08/2020	728.13	Put	GOVI	199,860.0000	19.9860	215,560.0000	21.5560	7.855	0	0	0
2020/05/29	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/29	GOVI	05/11/2020	737.84	Put	GOVI	215,410.0000	21.5410	231,330.0000	23.1330	7.391	0	0	0
2020/05/29	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/29	GOVI	05/11/2020			GOVI	716.2990	716.2990	714.7070	714.7070	(0.222)	0.0000	0.0000	0
2020/05/29	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/29	GOVI	05/11/2020	737.83	Put	GOVI	215,310.0000	21.5310	231,230.0000	23.1230	7.394	0	0	0
2020/05/29	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/29	GOVI	05/11/2020	737.85	Put	GOVI	215,510.0000		21.5510	231,430.0000	23.1430	7.387	0	0	0
2020/05/29	GOVI	04/02/2021	750.96	Put	GOVI	260,710.0000		26.0710	276,850.0000	27.6850	6.191	0	0	0
2020/05/29	GOVI	04/02/2021			GOVI	724.8890		724.8890	723.2750	723.2750	(0.223)	0.0000	0.0000	0
2020/05/29	GOVI	04/02/2021	750.95	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/29	GOVI	04/02/2021	750.95	Put	GOVI	260,610.0000		26.0610	276,750.0000	27.6750	6.193	0	0	0
2020/05/29	GOVI	04/02/2021	750.96	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/29	GOVI	04/02/2021	750.94	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/29	GOVI	04/02/2021	750.94	Put	GOVI	260,510.0000		26.0510	276,650.0000	27.6650	6.196	0	0	0
2020/05/29	GOVI	06/05/2021	678.67	Call	GOVI	549,590.0000		54.9590	533,240.0000	53.3240	(2.975)	0	0	0
2020/05/29	GOVI	06/05/2021			GOVI	733.6290		733.6290	731.9940	731.9940	(0.223)	0.0000	0.0000	0
2020/05/29	GOVI	06/05/2021	678.67	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/29	GOVI	06/05/2021	678.68	Call	GOVI	549,490.0000		54.9490	533,140.0000	53.3140	(2.975)	0	0	0
2020/05/29	GOVI	06/05/2021	678.69	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/29	GOVI	06/05/2021	678.68	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/29	GOVI	06/05/2021	678.69	Call	GOVI	549,390.0000		54.9390	533,040.0000	53.3040	(2.976)	0	0	0
2020/05/29	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/05/29	IGOV	06/08/2020			Index Future	254.7480		254.7480	255.7930	255.7930	0.410	0.0000	0.0000	1,132
2020/05/29	IGOV	05/11/2020			Index Future	257.7440		257.7440	258.8000	258.8000	0.410	0.0000	0.0000	47
2020/05/29	IGOV	04/02/2021			Index Future	260.8960		260.8960	261.9650	261.9650	0.410	0.0000	0.0000	0
2020/05/29	IGOV	06/05/2021			Index Future	264.1030		264.1030	265.1840	265.1840	0.409	0.0000	0.0000	0
2020/05/29	IS02	22/06/2020			Interest Rate Swap	101.7600		101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/05/29	IS02	21/09/2020			Interest Rate Swap	98.7600		98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/05/29	IS05	17/12/2020			Interest Rate Swap	94.0900		94.0900	94.0800	94.0800	(0.011)	0.0000	0.0000	0
2020/05/29	IS05	16/03/2021			Interest Rate Swap	92.3800		92.3800	92.3700	92.3700	(0.011)	0.0000	0.0000	0
2020/05/29	IS05	15/06/2021			Interest Rate Swap	90.6400		90.6400	90.6300	90.6300	(0.011)	0.0000	0.0000	0
2020/05/29	IS05	21/09/2021			Interest Rate Swap	89.7400		89.7400	89.7100	89.7100	(0.033)	0.0000	0.0000	0
2020/05/29	IS05	21/12/2021			Interest Rate Swap	91.1600		91.1600	91.1300	91.1300	(0.033)	0.0000	0.0000	51
2020/05/29	IS05	15/03/2022			Interest Rate Swap	90.7500		90.7500	90.7100	90.7100	(0.044)	0.0000	0.0000	0
2020/05/29	IS05	21/06/2022			Interest Rate Swap	91.0600		91.0600	91.0000	91.0000	(0.066)	0.0000	0.0000	0
2020/05/29	IS05	20/09/2022			Interest Rate Swap	94.3800		94.3800	94.3100	94.3100	(0.074)	0.0000	0.0000	0
2020/05/29	IS05	20/12/2022			Interest Rate Swap	95.0600		95.0600	94.9800	94.9800	(0.084)	0.0000	0.0000	0
2020/05/29	IS05	22/03/2023			Interest Rate Swap	87.6500		87.6500	87.5700	87.5700	(0.091)	0.0000	0.0000	0
2020/05/29	IS05	20/06/2023			Interest Rate Swap	93.3500		93.3500	93.2700	93.2700	(0.086)	0.0000	0.0000	0
2020/05/29	IS05	19/09/2023			Interest Rate Swap	94.8800		94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/05/29	IS10	17/12/2025			Interest Rate Swap	82.4900		82.4900	82.5900	82.5900	0.121	0.0000	0.0000	0
2020/05/29	IS10	16/03/2026			Interest Rate Swap	79.1600		79.1600	79.2600	79.2600	0.126	0.0000	0.0000	0
2020/05/29	IS10	15/06/2026			Interest Rate Swap	77.7100		77.7100	77.8000	77.8000	0.116	0.0000	0.0000	0
2020/05/29	IS10	21/09/2026			Interest Rate Swap	79.8600		79.8600	79.9300	79.9300	0.088	0.0000	0.0000	0
2020/05/29	IS10	21/12/2026			Interest Rate Swap	83.9800		83.9800	84.0400	84.0400	0.071	0.0000	0.0000	0
2020/05/29	IS10	15/03/2027			Interest Rate Swap	82.6400		82.6400	82.6800	82.6800	0.048	0.0000	0.0000	0
2020/05/29	IS10	21/06/2027			Interest Rate Swap	84.7900		84.7900	84.8100	84.8100	0.024	0.0000	0.0000	0
2020/05/29	IS10	20/09/2027			Interest Rate Swap	90.5800		90.5800	90.5900	90.5900	0.011	0.0000	0.0000	0
2020/05/29	IS10	20/12/2027			Interest Rate Swap	91.0100		91.0100	91.0000	91.0000	(0.011)	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
2020/05/29	IS10	22/03/2028			Interest Rate Swap	84.1400		84.1200		(0.024)	0.0000	0.0000	0
2020/05/29	IS10	20/06/2028			Interest Rate Swap	91.9300		91.9100		(0.022)	0.0000	0.0000	0
2020/05/29	IS10	19/09/2028			Interest Rate Swap	92.0200		92.0200		0.000	0.0000	0.0000	0
2020/05/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/05/29	R023	06/08/2020	7.26	Call	Bond Future	4,338.0700	4.3381	4,615.4400	4.6154	6.394	0	0	0
2020/05/29	R023	06/08/2020			Bond Future	5.4324	108.9250	5.3173	109.2055	(2.119)	0.0000	0.0000	26,870
2020/05/29	R023	06/08/2020	7.26	Put	Bond Future	6.5200	0.0065	3.3100	0.0033	(49.233)	0	0	0
2020/05/29	R023	06/08/2020	7.27	Call	Bond Future	4,360.9100	4.3609	4,638.3800	4.6384	6.363	0	0	0
2020/05/29	R023	06/08/2020	7.28	Put	Bond Future	6.0500	0.0061	3.0500	0.0031	(49.587)	0	0	0
2020/05/29	R023	06/08/2020	7.27	Put	Bond Future	6.2800	0.0063	3.1700	0.0032	(49.522)	0	0	0
2020/05/29	R023	06/08/2020	7.28	Call	Bond Future	4,383.7500	4.3838	4,661.3300	4.6613	6.332	0	0	0
2020/05/29	R023	05/11/2020	7.46	Put	Bond Future	43.9900	0.0440	31.5900	0.0316	(28.188)	0	0	0
2020/05/29	R023	05/11/2020	7.47	Put	Bond Future	43.0500	0.0430	30.8800	0.0309	(28.269)	0	0	0
2020/05/29	R023	05/11/2020			Bond Future	5.5252	106.2590	5.3969	106.5419	(2.322)	0.0000	0.0000	0
2020/05/29	R023	05/11/2020	7.46	Call	Bond Future	4,196.2200	4.1962	4,466.7800	4.4668	6.448	0	0	0
2020/05/29	R023	05/11/2020	7.47	Call	Bond Future	4,216.2000	4.2162	4,486.9900	4.4870	6.423	0	0	0
2020/05/29	R023	05/11/2020	7.45	Call	Bond Future	4,176.2600	4.1763	4,446.5900	4.4466	6.473	0	0	0
2020/05/29	R023	05/11/2020	7.45	Put	Bond Future	44.9400	0.0449	32.3100	0.0323	(28.104)	0	0	0
2020/05/29	R023	04/02/2021	6.34	Call	Bond Future	1,867.5000	1.8675	2,071.0400	2.0710	10.899	0	0	0
2020/05/29	R023	04/02/2021	6.32	Put	Bond Future	481.3300	0.4813	394.2300	0.3942	(18.096)	0	0	0
2020/05/29	R023	04/02/2021			Bond Future	5.6221	107.5344	5.4767	107.8204	(2.586)	0.0000	0.0000	0
2020/05/29	R023	04/02/2021	6.34	Put	Bond Future	469.7800	0.4698	387.3300	0.3873	(17.551)	0	0	0
2020/05/29	R023	04/02/2021	6.32	Call	Bond Future	1,840.4400	1.8404	2,039.3300	2.0393	10.807	0	0	0
2020/05/29	R023	04/02/2021	6.33	Put	Bond Future	475.5300	0.4755	390.9100	0.3909	(17.795)	0	0	0
2020/05/29	R023	04/02/2021	6.33	Call	Bond Future	1,853.9500	1.8540	2,055.3200	2.0553	10.862	0	0	0
2020/05/29	R023	06/05/2021	7.58	Call	Bond Future	3,280.2600	3.2803	3,560.6900	3.5607	8.549	0	0	0
2020/05/29	R023	06/05/2021			Bond Future	5.7296	104.9205	5.5628	105.2098	(2.911)	0.0000	0.0000	0
2020/05/29	R023	06/05/2021	7.56	Call	Bond Future	3,250.8600	3.2509	3,530.9500	3.5310	8.616	0	0	0
2020/05/29	R023	06/05/2021	7.56	Put	Bond Future	144.5300	0.1445	135.3300	0.1353	(6.365)	0	0	0
2020/05/29	R023	06/05/2021	7.58	Put	Bond Future	140.6700	0.1407	131.8100	0.1318	(6.298)	0	0	0
2020/05/29	R023	06/05/2021	7.57	Call	Bond Future	3,265.5500	3.2656	3,545.8100	3.5458	8.582	0	0	0
2020/05/29	R023	06/05/2021	7.57	Put	Bond Future	142.5900	0.1426	133.5600	0.1336	(6.333)	0	0	0
2020/05/29	R035	06/08/2020	9.92	Put	Bond Future	5,324.6200	5.3246	5,280.0600	5.2801	(0.837)	0	0	0
2020/05/29	R035	06/08/2020	10.45	Put	Bond Future	3,140.3900	3.1404	3,051.8800	3.0519	(2.818)	0	0	500
2020/05/29	R035	06/08/2020	9.67	Call	Bond Future	1,093.4000	1.0934	720.7700	0.7208	(34.080)	0	0	500
2020/05/29	R035	06/08/2020	9.00	Put	Bond Future	11,052.0800	11.0521	11,247.5900	11.2476	1.769	0	0	0
2020/05/29	R035	06/08/2020			Bond Future	10.4598	92.2568	10.5143	91.8902	0.521	0.0000	0.0000	102,320
2020/05/29	R035	06/08/2020	9.92	Call	Bond Future	1,568.9900	1.5690	1,157.8400	1.1578	(26.205)	0	0	0
2020/05/29	R035	06/08/2020	9.09	Put	Bond Future	10,403.7600	10.4038	10,575.5400	10.5755	1.651	0	0	0
2020/05/29	R035	06/08/2020	9.09	Call	Bond Future	404.3600	0.4044	209.5500	0.2095	(48.177)	0	0	500
2020/05/29	R035	06/08/2020	9.67	Put	Bond Future	6,667.8000	6.6678	6,661.7600	6.6618	(0.091)	0	0	0
2020/05/29	R035	06/08/2020	9.00	Call	Bond Future	339.2500	0.3392	168.1700	0.1682	(50.429)	0	0	24,761
2020/05/29	R035	06/08/2020	9.93	Call	Bond Future	1,590.5800	1.5906	1,179.0800	1.1791	(25.871)	0	0	0
2020/05/29	R035	06/08/2020	9.91	Put	Bond Future	5,375.0000	5.3750	5,330.9600	5.3310	(0.819)	0	0	0
2020/05/29	R035	06/08/2020	10.45	Call	Bond Future	3,074.3600	3.0744	2,619.2600	2.6193	(14.803)	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
2020/05/29	R035	06/08/2020	9.93	Put	Bond Future	5,274.5200	5.2745	5,229.6100	5.2296	(0.851)	0	0	0
2020/05/29	R035	06/08/2020	9.91	Call	Bond Future	1,547.6100	1.5476	1,136.9800	1.1370	(26.533)	0	0	0
2020/05/29	R035	06/08/2020	8.75	Put	Bond Future	12,935.6200	12.9356	13,187.9200	13.1879	1.950	0	0	0
2020/05/29	R035	06/08/2020	8.75	Call	Bond Future	201.7200	0.2017	87.4300	0.0874	(56.658)	0	0	3,000
2020/05/29	R035	05/11/2020	10.34	Put	Bond Future	5,748.4400	5.7484	5,529.2400	5.5292	(3.813)	0	0	0
2020/05/29	R035	05/11/2020			Bond Future	10.6487	88.8333	10.7054	88.4619	0.533	0.0000	0.0000	0
2020/05/29	R035	05/11/2020	10.33	Call	Bond Future	3,656.0200	3.6560	3,066.2700	3.0663	(16.131)	0	0	0
2020/05/29	R035	05/11/2020	10.33	Put	Bond Future	5,786.4400	5.7864	5,568.0900	5.5681	(3.773)	0	0	0
2020/05/29	R035	05/11/2020	10.34	Call	Bond Future	3,686.0200	3.6860	3,095.4200	3.0954	(16.023)	0	0	0
2020/05/29	R035	05/11/2020	10.32	Call	Bond Future	3,626.1500	3.6262	3,037.4800	3.0375	(16.234)	0	0	0
2020/05/29	R035	05/11/2020	10.32	Put	Bond Future	5,824.6500	5.8247	5,607.3800	5.6074	(3.730)	0	0	0
2020/05/29	R035	04/02/2021	11.14	Put	Bond Future	4,673.7000	4.6737	4,316.4000	4.3164	(7.645)	0	0	650
2020/05/29	R035	04/02/2021	10.04	Put	Bond Future	8,675.9900	8.6760	8,291.4700	8.2915	(4.432)	0	0	0
2020/05/29	R035	04/02/2021	10.14	Put	Bond Future	8,212.0800	8.2121	7,839.6100	7.8396	(4.536)	0	0	650
2020/05/29	R035	04/02/2021	10.05	Call	Bond Future	3,311.5300	3.3115	2,551.9600	2.5520	(22.937)	0	0	0
2020/05/29	R035	04/02/2021			Bond Future	10.8471	89.9000	10.9063	89.5238	0.545	0.0000	0.0000	0
2020/05/29	R035	04/02/2021	10.06	Call	Bond Future	3,334.1600	3.3342	2,575.7600	2.5758	(22.746)	0	0	0
2020/05/29	R035	04/02/2021	10.06	Put	Bond Future	8,581.8200	8.5818	8,199.6100	8.1996	(4.454)	0	0	0
2020/05/29	R035	04/02/2021	10.14	Call	Bond Future	3,518.7200	3.5187	2,770.0600	2.7701	(21.276)	0	0	0
2020/05/29	R035	04/02/2021	11.14	Call	Bond Future	6,513.7400	6.5137	5,780.2500	5.7802	(11.261)	0	0	0
2020/05/29	R035	04/02/2021	10.04	Call	Bond Future	3,288.9900	3.2890	2,528.2800	2.5283	(23.129)	0	0	0
2020/05/29	R035	04/02/2021	10.05	Put	Bond Future	8,628.8200	8.6288	8,245.4400	8.2454	(4.443)	0	0	0
2020/05/29	R035	06/05/2021	10.24	Put	Bond Future	9,582.1200	9.5821	9,039.4400	9.0394	(5.663)	0	0	0
2020/05/29	R035	06/05/2021	12.35	Put	Bond Future	3,561.0800	3.5611	3,064.2400	3.0642	(13.952)	0	0	0
2020/05/29	R035	06/05/2021	12.37	Call	Bond Future	11,196.2000	11.1962	10,311.6700	10.3117	(7.900)	0	0	0
2020/05/29	R035	06/05/2021			Bond Future	11.0465	86.5058	11.1081	86.1249	0.557	0.0000	0.0000	0
2020/05/29	R035	06/05/2021	12.35	Call	Bond Future	11,118.9500	11.1189	10,241.2100	10.2412	(7.894)	0	0	0
2020/05/29	R035	06/05/2021	12.37	Put	Bond Future	3,530.2800	3.5303	3,026.6500	3.0267	(14.266)	0	0	0
2020/05/29	R035	06/05/2021	10.24	Call	Bond Future	4,349.5900	4.3496	3,426.0100	3.4260	(21.234)	0	0	793
2020/05/29	R035	06/05/2021	12.36	Put	Bond Future	3,545.7900	3.5458	3,045.4000	3.0454	(14.112)	0	0	0
2020/05/29	R035	06/05/2021	12.02	Call	Bond Future	9,866.9800	9.8670	9,102.3900	9.1024	(7.749)	0	0	0
2020/05/29	R035	06/05/2021	12.02	Put	Bond Future	4,125.0900	4.1251	3,741.4000	3.7414	(9.301)	0	0	793
2020/05/29	R035	06/05/2021	11.32	Call	Bond Future	7,428.6700	7.4287	6,557.2300	6.5572	(11.731)	0	0	0
2020/05/29	R035	06/05/2021	11.32	Put	Bond Future	5,755.0800	5.7551	5,264.5400	5.2645	(8.524)	0	0	793
2020/05/29	R035	06/05/2021	12.36	Call	Bond Future	11,157.7100	11.1577	10,276.4200	10.2764	(7.898)	0	0	0
2020/05/29	R186	06/08/2020	8.38	Put	Bond Future	934.1300	0.9341	771.7900	0.7718	(17.379)	0	0	0
2020/05/29	R186	06/08/2020	9.00	Call	Bond Future	6,397.2300	6.3972	6,573.8100	6.5738	2.760	0	0	900
2020/05/29	R186	06/08/2020	8.00	Call	Bond Future	2,540.8600	2.5409	2,563.4400	2.5634	0.889	0	0	900
2020/05/29	R186	06/08/2020	8.25	Call	Bond Future	3,391.8800	3.3919	3,445.4400	3.4454	1.579	0	0	0
2020/05/29	R186	06/08/2020			Bond Future	7.8201	114.6983	7.7763	114.9327	(0.560)	0.0000	0.0000	80,278
2020/05/29	R186	06/08/2020	8.37	Call	Bond Future	3,837.4300	3.8374	3,908.0900	3.9081	1.841	0	0	0
2020/05/29	R186	06/08/2020	8.37	Put	Bond Future	947.7400	0.9477	784.0500	0.7841	(17.272)	0	0	0
2020/05/29	R186	06/08/2020	9.00	Put	Bond Future	311.0400	0.3110	253.2700	0.2533	(18.573)	0	0	0
2020/05/29	R186	06/08/2020	8.38	Call	Bond Future	3,875.5000	3.8755	3,947.5100	3.9475	1.858	0	0	0
2020/05/29	R186	06/08/2020	8.00	Put	Bond Future	1,585.1700	1.5852	1,373.4000	1.3734	(13.359)	0	0	0
2020/05/29	R186	06/08/2020	8.25	Put	Bond Future	1,124.7600	1.1248	943.9700	0.9440	(16.074)	0	0	0
2020/05/29	R186	06/08/2020	8.36	Call	Bond Future	3,799.5000	3.7995	3,868.6500	3.8687	1.820	0	0	0

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2020/05/29	R186	06/08/2020	8.36	Put	Bond Future	961.5200	0.9615	796.3200	0.7963	(17.181)	0	0	0
2020/05/29	R186	05/11/2020	8.00	Put	Bond Future	2,869.7900	2.8698	2,625.3200	2.6253	(8.519)	0	0	0
2020/05/29	R186	05/11/2020	8.65	Call	Bond Future	4,949.7500	4.9498	4,978.2800	4.9783	0.576	0	0	0
2020/05/29	R186	05/11/2020	8.64	Put	Bond Future	1,652.6400	1.6526	1,444.0900	1.4441	(12.619)	0	0	0
2020/05/29	R186	05/11/2020			Bond Future	7.9904	116.0072	7.9443	116.2433	(0.577)	0.0000	0.0000	0
2020/05/29	R186	05/11/2020	7.00	Put	Bond Future	6,173.1300	6.1731	5,917.7400	5.9177	(4.137)	0	0	0
2020/05/29	R186	05/11/2020	7.00	Call	Bond Future	957.3900	0.9574	938.1400	0.9381	(2.011)	0	0	1,200
2020/05/29	R186	05/11/2020	8.66	Call	Bond Future	4,984.6600	4.9847	5,013.8800	5.0139	0.586	0	0	0
2020/05/29	R186	05/11/2020	8.66	Put	Bond Future	1,623.8700	1.6239	1,416.9500	1.4169	(12.742)	0	0	0
2020/05/29	R186	05/11/2020	8.00	Call	Bond Future	2,919.0500	2.9190	2,910.7200	2.9107	(0.285)	0	0	1,200
2020/05/29	R186	05/11/2020	7.84	Put	Bond Future	3,283.6900	3.2837	3,034.2200	3.0342	(7.597)	0	0	0
2020/05/29	R186	05/11/2020	9.26	Put	Bond Future	849.3000	0.8493	751.6700	0.7517	(11.495)	0	0	3,500
2020/05/29	R186	05/11/2020	8.65	Put	Bond Future	1,638.2000	1.6382	1,430.5900	1.4306	(12.673)	0	0	0
2020/05/29	R186	05/11/2020	8.64	Call	Bond Future	4,914.9200	4.9149	4,942.5100	4.9425	0.561	0	0	0
2020/05/29	R186	05/11/2020	7.84	Call	Bond Future	2,510.9500	2.5109	2,497.6200	2.4976	(0.531)	0	0	3,500
2020/05/29	R186	05/11/2020	8.34	Put	Bond Future	2,146.5800	2.1466	1,915.2900	1.9153	(10.775)	0	0	0
2020/05/29	R186	05/11/2020	8.34	Call	Bond Future	3,917.5300	3.9175	3,922.3800	3.9224	0.124	0	0	3,500
2020/05/29	R186	05/11/2020	9.26	Call	Bond Future	7,113.2500	7.1133	7,251.7600	7.2518	1.947	0	0	0
2020/05/29	R186	04/02/2021	8.15	Call	Bond Future	3,394.9600	3.3950	3,287.9600	3.2880	(3.152)	0	0	0
2020/05/29	R186	04/02/2021			Bond Future	8.1681	112.1157	8.1194	112.3542	(0.596)	0.0000	0.0000	0
2020/05/29	R186	04/02/2021	8.15	Put	Bond Future	3,483.4000	3.4834	3,137.8800	3.1379	(9.919)	0	0	0
2020/05/29	R186	04/02/2021	8.16	Call	Bond Future	3,421.1400	3.4211	3,313.6400	3.3136	(3.142)	0	0	0
2020/05/29	R186	04/02/2021	8.17	Put	Bond Future	3,437.9800	3.4380	3,091.4700	3.0915	(10.079)	0	0	0
2020/05/29	R186	04/02/2021	8.16	Put	Bond Future	3,460.6300	3.4606	3,114.6100	3.1146	(9.999)	0	0	0
2020/05/29	R186	04/02/2021	8.17	Call	Bond Future	3,447.4200	3.4474	3,339.4300	3.3394	(3.132)	0	0	0
2020/05/29	R186	06/05/2021	10.76	Put	Bond Future	763.2100	0.7632	660.4300	0.6604	(13.467)	0	0	0
2020/05/29	R186	06/05/2021	10.77	Call	Bond Future	11,298.1400	11.2981	11,437.1800	11.4372	1.231	0	0	0
2020/05/29	R186	06/05/2021			Bond Future	8.3627	113.4690	8.3111	113.7102	(0.617)	0.0000	0.0000	0
2020/05/29	R186	06/05/2021	10.78	Call	Bond Future	11,332.7200	11.3327	11,472.3400	11.4723	1.232	0	0	0
2020/05/29	R186	06/05/2021	10.78	Put	Bond Future	750.2800	0.7503	648.6500	0.6486	(13.546)	0	0	0
2020/05/29	R186	06/05/2021	10.76	Call	Bond Future	11,263.5700	11.2636	11,402.0400	11.4020	1.229	0	0	0
2020/05/29	R186	06/05/2021	10.77	Put	Bond Future	756.7300	0.7567	654.5200	0.6545	(13.507)	0	0	0
2020/05/29	R197	06/08/2020			Bond Future	307.4203	307.4203	307.4440	307.4440	0.008	0.0000	0.0000	2,549
2020/05/29	R197	05/11/2020			Bond Future	311.0009	311.0009	311.0226	311.0226	0.007	0.0000	0.0000	0
2020/05/29	R197	04/02/2021			Bond Future	306.8687	306.8687	306.8896	306.8896	0.007	0.0000	0.0000	0
2020/05/29	R197	06/05/2021			Bond Future	310.6421	310.6421	310.6629	310.6629	0.007	0.0000	0.0000	0
2020/05/29	R202	06/08/2020			Bond Future	213.1316	213.1316	214.9567	214.9567	0.856	0.0000	0.0000	7,669
2020/05/29	R202	05/11/2020			Bond Future	215.6140	215.6140	217.4587	217.4587	0.856	0.0000	0.0000	0
2020/05/29	R202	04/02/2021			Bond Future	214.0360	214.0360	215.9026	215.9026	0.872	0.0000	0.0000	0
2020/05/29	R202	06/05/2021			Bond Future	216.6675	216.6675	218.5568	218.5568	0.872	0.0000	0.0000	0
2020/05/29	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/29	R208	06/08/2020			Bond Future	3.3689	104.5688	3.2732	104.6296	(2.839)	0.0000	0.0000	23,391
2020/05/29	R208	06/08/2020	5.56	Call	Bond Future	1,375.3400	1.3753	1,436.1400	1.4361	4.421	0	0	0
2020/05/29	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/29	R208	06/08/2020	5.57	Call	Bond Future	1,381.5400	1.3815	1,442.3400	1.4423	4.401	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
2020/05/29	R208	06/08/2020	5.55	Call	Bond Future	1,369.1400	1.3691	1,429.9400	1.4299	4.441	0	0	0
2020/05/29	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/29	R208	05/11/2020	4.78	Call	Bond Future	868.9000	0.8689	929.6200	0.9296	6.988	0	0	0
2020/05/29	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/29	R208	05/11/2020			Bond Future	2.5422	102.3697	2.3873	102.4304	(6.095)	0.0000	0.0000	0
2020/05/29	R208	05/11/2020	4.79	Call	Bond Future	872.7500	0.8728	933.4700	0.9335	6.957	0	0	0
2020/05/29	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/29	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/29	R208	05/11/2020	4.77	Call	Bond Future	865.0500	0.8650	925.7700	0.9258	7.019	0	0	0
2020/05/29	R209	06/08/2020	5.56	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/05/29	R209	06/08/2020	5.55	Put	Bond Future	39,189.5300	39.1895	39,504.0700	39.5041	0.803	0	0	0
2020/05/29	R209	06/08/2020			Bond Future	10.4350	70.3436	10.4895	70.0291	0.523	0.0000	0.0000	63,732
2020/05/29	R209	06/08/2020	5.57	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/05/29	R209	06/08/2020	5.57	Put	Bond Future	38,972.7200	38.9727	39,287.2600	39.2873	0.807	0	0	0
2020/05/29	R209	06/08/2020	5.56	Put	Bond Future	39,081.0500	39.0811	39,395.5900	39.3956	0.805	0	0	0
2020/05/29	R209	06/08/2020	5.55	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/05/29	R209	05/11/2020	10.02	Call	Bond Future	2,930.1700	2.9302	2,343.9900	2.3440	(20.005)	0	0	0
2020/05/29	R209	05/11/2020			Bond Future	10.6038	68.0054	10.6604	67.6867	0.534	0.0000	0.0000	0
2020/05/29	R209	05/11/2020	10.00	Call	Bond Future	2,887.9600	2.8880	2,300.6700	2.3007	(20.336)	0	0	0
2020/05/29	R209	05/11/2020	10.00	Put	Bond Future	6,428.1200	6.4281	6,159.5100	6.1595	(4.179)	0	0	0
2020/05/29	R209	05/11/2020	10.02	Put	Bond Future	6,348.8200	6.3488	6,081.3200	6.0813	(4.213)	0	0	0
2020/05/29	R209	05/11/2020	10.01	Call	Bond Future	2,909.0200	2.9090	2,322.1900	2.3222	(20.173)	0	0	0
2020/05/29	R209	05/11/2020	10.01	Put	Bond Future	6,388.3900	6.3884	6,120.2400	6.1202	(4.197)	0	0	0
2020/05/29	R209	04/02/2021	10.12	Put	Bond Future	7,337.4400	7.3374	6,894.4200	6.8944	(6.038)	0	0	0
2020/05/29	R209	04/02/2021			Bond Future	10.7765	68.8222	10.8352	68.4994	0.545	0.0000	0.0000	0
2020/05/29	R209	04/02/2021	10.11	Call	Bond Future	3,548.0300	3.5480	2,781.4200	2.7814	(21.607)	0	0	0
2020/05/29	R209	04/02/2021	10.11	Put	Bond Future	7,376.2000	7.3762	6,932.3100	6.9323	(6.018)	0	0	0
2020/05/29	R209	04/02/2021	10.12	Call	Bond Future	3,569.0200	3.5690	2,803.2800	2.8033	(21.455)	0	0	0
2020/05/29	R209	04/02/2021	10.10	Call	Bond Future	3,527.1100	3.5271	2,759.4200	2.7594	(21.765)	0	0	0
2020/05/29	R209	04/02/2021	10.10	Put	Bond Future	7,415.1000	7.4151	6,970.1300	6.9701	(6.001)	0	0	0
2020/05/29	R209	06/05/2021	12.23	Put	Bond Future	3,568.4300	3.5684	3,021.7300	3.0217	(15.320)	0	0	0
2020/05/29	R209	06/05/2021	12.22	Call	Bond Future	9,907.7100	9.9077	9,037.7900	9.0378	(8.780)	0	0	0
2020/05/29	R209	06/05/2021			Bond Future	10.9556	66.5110	11.0165	66.1843	0.556	0.0000	0.0000	0
2020/05/29	R209	06/05/2021	12.23	Call	Bond Future	9,940.2900	9.9403	9,066.8800	9.0669	(8.787)	0	0	0
2020/05/29	R209	06/05/2021	12.22	Put	Bond Future	3,582.2500	3.5823	3,039.0400	3.0390	(15.164)	0	0	0
2020/05/29	R209	06/05/2021	12.24	Call	Bond Future	9,972.8900	9.9729	9,096.0100	9.0960	(8.793)	0	0	0
2020/05/29	R209	06/05/2021	12.24	Put	Bond Future	3,554.6700	3.5547	3,004.5000	3.0045	(15.477)	0	0	0
2020/05/29	R210	06/08/2020			Bond Future	186.5212	186.5212	186.9293	186.9293	0.219	0.0000	0.0000	1,929
2020/05/29	R210	05/11/2020			Bond Future	185.9872	185.9872	186.3986	186.3986	0.221	0.0000	0.0000	0
2020/05/29	R210	04/02/2021			Bond Future	188.2631	188.2631	188.6789	188.6789	0.221	0.0000	0.0000	0
2020/05/29	R210	06/05/2021			Bond Future	187.8362	187.8362	188.2568	188.2568	0.224	0.0000	0.0000	0
2020/05/29	R212	06/08/2020			Bond Future	165.9988	165.9988	166.0640	166.0640	0.039	0.0000	0.0000	6,744
2020/05/29	R212	05/11/2020			Bond Future	167.9332	167.9332	167.9979	167.9979	0.039	0.0000	0.0000	0
2020/05/29	R212	04/02/2021			Bond Future	167.6669	167.6669	167.7319	167.7319	0.039	0.0000	0.0000	0
2020/05/29	R212	06/05/2021			Bond Future	169.7285	169.7285	169.7940	169.7940	0.039	0.0000	0.0000	0



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2020/05/29	R213	06/08/2020	9.31	Call	Bond Future	2,099.1400	2.0991	1,923.4800	1.9235	(8.368)	0	0	0
2020/05/29	R213	06/08/2020			Bond Future	9.5182	86.5948	9.4904	86.7570	(0.292)	0.0000	0.0000	14,229
2020/05/29	R213	06/08/2020	9.29	Call	Bond Future	2,047.5100	2.0475	1,871.6800	1.8717	(8.588)	0	0	0
2020/05/29	R213	06/08/2020	9.29	Put	Bond Future	3,391.7100	3.3917	3,053.6700	3.0537	(9.967)	0	0	0
2020/05/29	R213	06/08/2020	9.31	Put	Bond Future	3,324.3800	3.3244	2,986.5100	2.9865	(10.163)	0	0	0
2020/05/29	R213	06/08/2020	9.30	Call	Bond Future	2,073.2300	2.0732	1,897.4800	1.8975	(8.477)	0	0	0
2020/05/29	R213	06/08/2020	9.30	Put	Bond Future	3,357.9200	3.3579	3,019.9600	3.0200	(10.065)	0	0	0
2020/05/29	R213	05/11/2020	9.60	Put	Bond Future	4,189.0800	4.1891	3,782.9300	3.7829	(9.695)	0	0	0
2020/05/29	R213	05/11/2020	9.59	Call	Bond Future	3,637.3100	3.6373	3,394.1300	3.3941	(6.686)	0	0	0
2020/05/29	R213	05/11/2020			Bond Future	9.6920	84.0524	9.6632	84.2157	(0.297)	0.0000	0.0000	0
2020/05/29	R213	05/11/2020	9.60	Call	Bond Future	3,665.1000	3.6651	3,422.3200	3.4223	(6.624)	0	0	0
2020/05/29	R213	05/11/2020	9.59	Put	Bond Future	4,218.5200	4.2185	3,811.9700	3.8120	(9.637)	0	0	0
2020/05/29	R213	05/11/2020	9.61	Call	Bond Future	3,693.0000	3.6930	3,450.4200	3.4504	(6.569)	0	0	0
2020/05/29	R213	05/11/2020	9.61	Put	Bond Future	4,159.8000	4.1598	3,753.8500	3.7538	(9.759)	0	0	0
2020/05/29	R213	04/02/2021	9.40	Call	Bond Future	3,424.4700	3.4245	3,018.8400	3.0188	(11.845)	0	0	0
2020/05/29	R213	04/02/2021	9.39	Put	Bond Future	6,130.4600	6.1305	5,559.3000	5.5593	(9.317)	0	0	0
2020/05/29	R213	04/02/2021			Bond Future	9.8745	85.0614	9.8446	85.2265	(0.303)	0.0000	0.0000	0
2020/05/29	R213	04/02/2021	9.41	Call	Bond Future	3,448.2200	3.4482	3,043.0600	3.0431	(11.750)	0	0	0
2020/05/29	R213	04/02/2021	9.41	Put	Bond Future	6,062.8700	6.0629	5,492.6300	5.4926	(9.405)	0	0	0
2020/05/29	R213	04/02/2021	9.40	Put	Bond Future	6,096.5900	6.0966	5,525.8800	5.5259	(9.361)	0	0	0
2020/05/29	R213	04/02/2021	9.39	Call	Bond Future	3,400.8100	3.4008	2,994.7300	2.9947	(11.941)	0	0	0
2020/05/29	R213	06/05/2021	11.91	Put	Bond Future	2,194.9800	2.1950	1,689.9100	1.6899	(23.010)	0	0	0
2020/05/29	R213	06/05/2021			Bond Future	10.0593	82.5550	10.0282	82.7219	(0.309)	0.0000	0.0000	0
2020/05/29	R213	06/05/2021	11.90	Call	Bond Future	11,336.9200	11.3369	10,997.2700	10.9973	(2.996)	0	0	0
2020/05/29	R213	06/05/2021	11.90	Put	Bond Future	2,208.2100	2.2082	1,701.6400	1.7016	(22.940)	0	0	0
2020/05/29	R213	06/05/2021	11.91	Call	Bond Future	11,369.4700	11.3695	11,031.3200	11.0313	(2.974)	0	0	0
2020/05/29	R213	06/05/2021	11.89	Call	Bond Future	11,304.4000	11.3044	10,963.2400	10.9632	(3.018)	0	0	0
2020/05/29	R213	06/05/2021	11.89	Put	Bond Future	2,221.5100	2.2215	1,713.4300	1.7134	(22.871)	0	0	0
2020/05/29	R214	06/08/2020	9.98	Put	Bond Future	6,241.4000	6.2414	6,378.4600	6.3785	2.196	0	0	0
2020/05/29	R214	06/08/2020	9.97	Call	Bond Future	1,307.9400	1.3079	774.3200	0.7743	(40.799)	0	0	0
2020/05/29	R214	06/08/2020			Bond Future	10.7731	67.8342	10.8895	67.1593	1.080	0.0000	0.0000	21,544
2020/05/29	R214	06/08/2020	9.98	Call	Bond Future	1,324.3900	1.3244	786.5200	0.7865	(40.613)	0	0	0
2020/05/29	R214	06/08/2020	9.97	Put	Bond Future	6,290.6700	6.2907	6,431.9800	6.4320	2.246	0	0	0
2020/05/29	R214	06/08/2020	9.99	Call	Bond Future	1,340.9700	1.3410	798.8600	0.7989	(40.427)	0	0	0
2020/05/29	R214	06/08/2020	9.99	Put	Bond Future	6,192.3600	6.1924	6,325.1800	6.3252	2.145	0	0	0
2020/05/29	R214	05/11/2020	10.26	Put	Bond Future	6,949.6900	6.9497	6,859.0400	6.8590	(1.304)	0	0	0
2020/05/29	R214	05/11/2020			Bond Future	10.9413	65.3299	11.0621	64.6468	1.104	0.0000	0.0000	0
2020/05/29	R214	05/11/2020	10.25	Call	Bond Future	2,844.6200	2.8446	2,071.2800	2.0713	(27.186)	0	0	0
2020/05/29	R214	05/11/2020	10.25	Put	Bond Future	6,991.9100	6.9919	6,901.6300	6.9016	(1.291)	0	0	0
2020/05/29	R214	05/11/2020	10.26	Call	Bond Future	2,865.3900	2.8654	2,091.6800	2.0917	(27.002)	0	0	0
2020/05/29	R214	05/11/2020	10.24	Call	Bond Future	2,823.9400	2.8239	2,051.7800	2.0518	(27.343)	0	0	0
2020/05/29	R214	05/11/2020	10.24	Put	Bond Future	7,034.3200	7.0343	6,945.2200	6.9452	(1.267)	0	0	0
2020/05/29	R214	04/02/2021	10.33	Call	Bond Future	3,452.3000	3.4523	2,540.3700	2.5404	(26.415)	0	0	0
2020/05/29	R214	04/02/2021			Bond Future	11.1169	66.1143	11.2424	65.4228	1.129	0.0000	0.0000	0
2020/05/29	R214	04/02/2021	10.31	Call	Bond Future	3,411.2900	3.4113	2,499.2300	2.4992	(26.737)	0	0	0
2020/05/29	R214	04/02/2021	10.31	Put	Bond Future	8,166.0600	8.1661	7,945.5100	7.9455	(2.701)	0	0	0

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2020/05/29	R214	04/02/2021	10.33	Put	Bond Future	8,082.4500	8.0825	7,862.0300	7.8620	(2.727)	0	0	0
2020/05/29	R214	04/02/2021	10.32	Call	Bond Future	3,431.7500	3.4318	2,519.7500	2.5197	(26.575)	0	0	0
2020/05/29	R214	04/02/2021	10.32	Put	Bond Future	8,124.1700	8.1242	7,903.6800	7.9037	(2.714)	0	0	0
2020/05/29	R214	06/05/2021	12.26	Call	Bond Future	9,063.7300	9.0637	8,105.8100	8.1058	(10.569)	0	0	0
2020/05/29	R214	06/05/2021	12.25	Put	Bond Future	4,166.8600	4.1669	3,912.8200	3.9128	(6.097)	0	0	0
2020/05/29	R214	06/05/2021			Bond Future	11.2921	63.6318	11.4223	62.9318	1.153	0.0000	0.0000	0
2020/05/29	R214	06/05/2021	12.27	Call	Bond Future	9,094.6700	9.0947	8,132.8100	8.1328	(10.576)	0	0	0
2020/05/29	R214	06/05/2021	12.27	Put	Bond Future	4,133.7800	4.1338	3,871.8400	3.8718	(6.337)	0	0	0
2020/05/29	R214	06/05/2021	12.26	Put	Bond Future	4,150.2800	4.1503	3,892.2800	3.8923	(6.216)	0	0	0
2020/05/29	R214	06/05/2021	12.25	Call	Bond Future	9,032.8000	9.0328	8,078.8400	8.0788	(10.561)	0	0	0
2020/05/29	R248	06/08/2020	10.20	Call	Bond Future	1,250.8100	1.2508	737.8000	0.7378	(41.014)	0	0	0
2020/05/29	R248	06/08/2020	11.80	Call	Bond Future	7,022.0800	7.0221	6,250.0100	6.2500	(10.995)	0	0	470
2020/05/29	R248	06/08/2020	12.75	Call	Bond Future	11,788.0000	11.7880	10,834.3500	10.8343	(8.090)	0	0	814
2020/05/29	R248	06/08/2020	10.35	Call	Bond Future	1,559.2100	1.5592	1,000.3200	1.0003	(35.844)	0	0	640
2020/05/29	R248	06/08/2020	11.85	Put	Bond Future	1,181.8400	1.1818	1,276.1200	1.2761	7.977	0	0	0
2020/05/29	R248	06/08/2020	9.00	Put	Bond Future	16,564.6800	16.5647	17,353.5900	17.3536	4.763	0	0	0
2020/05/29	R248	06/08/2020			Bond Future	10.9439	84.9325	11.0657	84.0645	1.113	0.0000	0.0000	83,458
2020/05/29	R248	06/08/2020	10.18	Call	Bond Future	1,213.1600	1.2132	709.6800	0.7097	(41.502)	0	0	0
2020/05/29	R248	06/08/2020	10.18	Put	Bond Future	7,060.0100	7.0600	7,424.6100	7.4246	5.164	0	0	0
2020/05/29	R248	06/08/2020	10.35	Put	Bond Future	6,041.9800	6.0420	6,351.1700	6.3512	5.117	0	0	0
2020/05/29	R248	06/08/2020	11.85	Call	Bond Future	7,263.8600	7.2639	6,490.0600	6.4901	(10.653)	0	0	0
2020/05/29	R248	06/08/2020	11.15	Put	Bond Future	2,619.7600	2.6198	2,789.7300	2.7897	6.488	0	0	0
2020/05/29	R248	06/08/2020	11.15	Call	Bond Future	4,079.2400	4.0792	3,381.1300	3.3811	(17.114)	0	0	0
2020/05/29	R248	06/08/2020	10.85	Put	Bond Future	3,624.0500	3.6240	3,874.2000	3.8742	6.902	0	0	0
2020/05/29	R248	06/08/2020	10.85	Call	Bond Future	2,943.2300	2.9432	2,325.3000	2.3253	(20.995)	0	0	640
2020/05/29	R248	06/08/2020	9.25	Put	Bond Future	14,232.9100	14.2329	14,967.6900	14.9677	5.163	0	0	0
2020/05/29	R248	06/08/2020	9.25	Call	Bond Future	206.7900	0.2068	73.4900	0.0735	(64.462)	0	0	20,640
2020/05/29	R248	06/08/2020	10.20	Put	Bond Future	6,935.2200	6.9352	7,290.2900	7.2903	5.120	0	0	0
2020/05/29	R248	06/08/2020	11.80	Put	Bond Future	1,254.0500	1.2541	1,350.0600	1.3501	7.656	0	0	0
2020/05/29	R248	06/08/2020	12.75	Put	Bond Future	437.4100	0.4374	351.8400	0.3518	(19.563)	0	0	0
2020/05/29	R248	06/08/2020	9.00	Call	Bond Future	112.6000	0.1126	33.4300	0.0334	(70.311)	0	0	3,000
2020/05/29	R248	06/08/2020	10.19	Call	Bond Future	1,231.8900	1.2319	723.5900	0.7236	(41.262)	0	0	0
2020/05/29	R248	06/08/2020	10.19	Put	Bond Future	6,997.4600	6.9975	7,357.2400	7.3572	5.142	0	0	0
2020/05/29	R248	06/08/2020	12.25	Put	Bond Future	745.7900	0.7458	756.4800	0.7565	1.433	0	0	0
2020/05/29	R248	06/08/2020	12.25	Call	Bond Future	9,256.4600	9.2565	8,399.0700	8.3991	(9.263)	0	0	814
2020/05/29	R248	06/08/2020	11.10	Put	Bond Future	2,763.8100	2.7638	2,950.4200	2.9504	6.752	0	0	0
2020/05/29	R248	06/08/2020	11.10	Call	Bond Future	3,873.5500	3.8736	3,192.0800	3.1921	(17.593)	0	0	470
2020/05/29	R248	05/11/2020	10.02	Put	Bond Future	10,423.5800	10.4236	10,544.3200	10.5443	1.158	0	0	0
2020/05/29	R248	05/11/2020	10.03	Call	Bond Future	2,037.6400	2.0376	1,278.6200	1.2786	(37.250)	0	0	0
2020/05/29	R248	05/11/2020			Bond Future	11.1195	81.4887	11.2463	80.6101	1.140	0.0000	0.0000	0
2020/05/29	R248	05/11/2020	11.00	Put	Bond Future	5,458.8700	5.4589	5,517.9800	5.5180	1.083	0	0	0
2020/05/29	R248	05/11/2020	11.00	Call	Bond Future	4,614.7100	4.6147	3,795.2100	3.7952	(17.758)	0	0	800
2020/05/29	R248	05/11/2020	10.00	Put	Bond Future	10,551.7900	10.5518	10,674.9800	10.6750	1.167	0	0	0
2020/05/29	R248	05/11/2020	10.00	Call	Bond Future	1,979.1100	1.9791	1,223.6900	1.2237	(38.170)	0	0	800
2020/05/29	R248	05/11/2020	10.04	Call	Bond Future	2,057.4000	2.0574	1,297.4300	1.2974	(36.938)	0	0	0
2020/05/29	R248	05/11/2020	10.04	Put	Bond Future	10,296.4000	10.2964	10,415.0400	10.4150	1.152	0	0	0
2020/05/29	R248	05/11/2020	10.02	Call	Bond Future	2,018.0100	2.0180	1,260.1400	1.2601	(37.555)	0	0	0

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2020/05/29	R248	05/11/2020	10.03	Put	Bond Future	10,359.8500	10.3598	10,479.4400	10.4794	1.154	0	0	0
2020/05/29	R248	04/02/2021	10.46	Call	Bond Future	3,454.0400	3.4540	2,413.3300	2.4133	(30.130)	0	0	0
2020/05/29	R248	04/02/2021	10.47	Put	Bond Future	9,527.2800	9.5273	9,376.1300	9.3761	(1.586)	0	0	0
2020/05/29	R248	04/02/2021			Bond Future	11.3036	82.4672	11.4358	81.5778	1.170	0.0000	0.0000	0
2020/05/29	R248	04/02/2021	10.46	Put	Bond Future	9,580.6400	9.5806	9,429.3300	9.4293	(1.579)	0	0	0
2020/05/29	R248	04/02/2021	10.47	Call	Bond Future	3,478.2000	3.4782	2,437.6500	2.4376	(29.916)	0	0	0
2020/05/29	R248	04/02/2021	10.48	Call	Bond Future	3,502.4700	3.5025	2,462.3600	2.4624	(29.696)	0	0	0
2020/05/29	R248	04/02/2021	10.48	Put	Bond Future	9,474.1600	9.4742	9,323.4500	9.3235	(1.591)	0	0	0
2020/05/29	R248	06/05/2021	12.36	Call	Bond Future	10,060.4100	10.0604	8,828.4600	8.8285	(12.246)	0	0	0
2020/05/29	R248	06/05/2021			Bond Future	11.4875	79.0465	11.6252	78.1462	1.199	0.0000	0.0000	0
2020/05/29	R248	06/05/2021	12.34	Call	Bond Future	9,988.1700	9.9882	8,752.8100	8.7528	(12.368)	0	0	0
2020/05/29	R248	06/05/2021	12.34	Put	Bond Future	4,704.6400	4.7046	4,369.5300	4.3695	(7.123)	0	0	0
2020/05/29	R248	06/05/2021	12.36	Put	Bond Future	4,660.7900	4.6608	4,329.0900	4.3291	(7.117)	0	0	0
2020/05/29	R248	06/05/2021	12.35	Call	Bond Future	10,024.2800	10.0243	8,790.6200	8.7906	(12.307)	0	0	0
2020/05/29	R248	06/05/2021	12.35	Put	Bond Future	4,682.6600	4.6827	4,349.2500	4.3493	(7.120)	0	0	0

**Total**

**1201722**