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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/06/2020 TO 01/06/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	2025	06/08/2020		Bond Future	138.0444	138.0444	138.1803	138.1803	0.098	0.0000	0.0000	4,976
2020/06/01	2025	05/11/2020		Bond Future	139.6518	139.6518	139.7882	139.7882	0.098	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/01	2025	04/02/2021			Bond Future	139.8366	139.8366	139.9743	139.9743	0.098	0.0000	0.0000	0
2020/06/01	2025	06/05/2021			Bond Future	141.5556	141.5556	141.6948	141.6948	0.098	0.0000	0.0000	0
2020/06/01	2029	06/08/2020			Bond Future	100.5058	100.5058	100.0418	100.0418	(0.462)	0.0000	0.0000	4,982
2020/06/01	2029	05/11/2020			Bond Future	100.5394	100.5394	100.0693	100.0693	(0.468)	0.0000	0.0000	0
2020/06/01	2029	04/02/2021			Bond Future	101.7693	101.7693	101.2931	101.2931	(0.468)	0.0000	0.0000	0
2020/06/01	2029	06/05/2021			Bond Future	101.8693	101.8693	101.3871	101.3871	(0.473)	0.0000	0.0000	0
2020/06/01	2030	06/08/2020	9.11	Call	Bond Future	2,616.8600	2.6169	3,000.0200	3.0000	14.642	0	0	0
2020/06/01	2030	06/08/2020	9.95	Put	Bond Future	690.3200	0.6903	524.4200	0.5244	(24.032)	0	0	5,850
2020/06/01	2030	06/08/2020	10.40	Put	Bond Future	312.9500	0.3130	223.9500	0.2239	(28.439)	0	0	0
2020/06/01	2030	06/08/2020	11.25	Call	Bond Future	12,237.9200	12.2379	12,979.9300	12.9799	6.063	0	0	0
2020/06/01	2030	06/08/2020	10.00	Call	Bond Future	6,251.2000	6.2512	6,855.1700	6.8552	9.662	0	0	470
2020/06/01	2030	06/08/2020	10.05	Put	Bond Future	590.5000	0.5905	443.5700	0.4436	(24.882)	0	0	0
2020/06/01	2030	06/08/2020	10.70	Call	Bond Future	9,548.0900	9.5481	10,254.5700	10.2546	7.399	0	0	470
2020/06/01	2030	06/08/2020	9.75	Put	Bond Future	913.4900	0.9135	707.1600	0.7072	(22.587)	0	0	0
2020/06/01	2030	06/08/2020	9.42	Call	Bond Future	3,739.5700	3.7396	4,213.2400	4.2132	12.666	0	0	0
2020/06/01	2030	06/08/2020			Bond Future	9.0282	93.8031	8.9023	94.5639	(1.395)	0.0000	0.0000	108,319
2020/06/01	2030	06/08/2020	9.09	Call	Bond Future	2,551.6300	2.5516	2,928.6200	2.9286	14.774	0	0	0
2020/06/01	2030	06/08/2020	9.09	Put	Bond Future	2,181.2600	2.1813	1,797.4700	1.7975	(17.595)	0	0	0
2020/06/01	2030	06/08/2020	10.40	Call	Bond Future	8,101.0300	8.1010	8,772.8100	8.7728	8.293	0	0	0
2020/06/01	2030	06/08/2020	10.70	Put	Bond Future	171.8000	0.1718	117.5000	0.1175	(31.607)	0	0	0
2020/06/01	2030	06/08/2020	9.05	Put	Bond Future	2,293.0100	2.2930	1,896.8300	1.8968	(17.278)	0	0	0
2020/06/01	2030	06/08/2020	9.05	Call	Bond Future	2,423.8800	2.4239	2,788.4800	2.7885	15.042	0	0	450
2020/06/01	2030	06/08/2020	8.36	Put	Bond Future	4,935.2400	4.9352	4,336.0500	4.3361	(12.141)	0	0	0
2020/06/01	2030	06/08/2020	8.36	Call	Bond Future	805.5100	0.8055	967.1000	0.9671	20.061	0	0	800
2020/06/01	2030	06/08/2020	8.86	Put	Bond Future	2,888.1300	2.8881	2,432.7100	2.4327	(15.769)	0	0	0
2020/06/01	2030	06/08/2020	8.86	Call	Bond Future	1,870.3400	1.8703	2,175.7000	2.1757	16.326	0	0	800
2020/06/01	2030	06/08/2020	9.11	Put	Bond Future	2,127.0400	2.1270	1,749.4200	1.7494	(17.753)	0	0	0
2020/06/01	2030	06/08/2020	9.95	Call	Bond Future	6,020.9500	6.0210	6,615.8300	6.6158	9.880	0	0	0
2020/06/01	2030	06/08/2020	11.25	Put	Bond Future	49.9300	0.0499	31.1600	0.0312	(37.593)	0	0	0
2020/06/01	2030	06/08/2020	10.21	Put	Bond Future	445.5200	0.4455	327.5200	0.3275	(26.486)	0	0	0
2020/06/01	2030	06/08/2020	10.00	Put	Bond Future	642.9700	0.6430	486.1600	0.4862	(24.388)	0	0	0
2020/06/01	2030	06/08/2020	10.75	Call	Bond Future	9,791.8600	9.7919	10,502.9200	10.5029	7.262	0	0	0
2020/06/01	2030	06/08/2020	10.05	Call	Bond Future	6,475.1800	6.4752	7,089.0300	7.0890	9.480	0	0	0
2020/06/01	2030	06/08/2020	9.75	Call	Bond Future	5,122.1000	5.1221	5,676.5500	5.6765	10.825	0	0	450
2020/06/01	2030	06/08/2020	9.42	Put	Bond Future	1,423.6400	1.4236	1,136.5300	1.1365	(20.167)	0	0	800
2020/06/01	2030	06/08/2020	9.10	Call	Bond Future	2,584.1400	2.5841	2,964.2200	2.9642	14.708	0	0	0
2020/06/01	2030	06/08/2020	9.10	Put	Bond Future	2,154.0200	2.1540	1,773.3200	1.7733	(17.674)	0	0	0
2020/06/01	2030	06/08/2020	11.47	Call	Bond Future	13,306.5800	13.3066	14,055.7600	14.0558	5.630	0	0	0
2020/06/01	2030	06/08/2020	11.47	Put	Bond Future	28.9700	0.0290	17.3700	0.0174	(40.041)	0	0	650
2020/06/01	2030	06/08/2020	10.21	Call	Bond Future	7,207.1800	7.2072	7,849.9600	7.8500	8.919	0	0	650
2020/06/01	2030	06/08/2020	10.87	Call	Bond Future	10,378.4900	10.3785	11,099.3000	11.0993	6.945	0	0	0
2020/06/01	2030	06/08/2020	10.87	Put	Bond Future	119.5100	0.1195	79.5400	0.0795	(33.445)	0	0	650
2020/06/01	2030	06/08/2020	10.75	Put	Bond Future	154.6800	0.1547	104.9600	0.1050	(32.144)	0	0	0
2020/06/01	2030	06/08/2020	9.20	Put	Bond Future	1,895.4900	1.8955	1,545.3000	1.5453	(18.475)	0	0	0
2020/06/01	2030	06/08/2020	9.20	Call	Bond Future	2,920.3600	2.9204	3,330.9500	3.3310	14.060	0	0	323
2020/06/01	2030	06/08/2020	8.50	Put	Bond Future	4,287.6500	4.2876	3,725.2300	3.7252	(13.117)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/01	2030	06/08/2020	8.50	Call	Bond Future	1,042.5100	1.0425	1,240.8700	1.2409	19.027	0	0	323
2020/06/01	2030	05/11/2020	8.10	Put	Bond Future	7,771.6000	7.7716	7,167.2200	7.1672	(7.777)	0	0	0
2020/06/01	2030	05/11/2020	8.73	Call	Bond Future	2,252.8100	2.2528	2,535.8800	2.5359	12.565	0	0	3,000
2020/06/01	2030	05/11/2020	10.06	Put	Bond Future	1,709.3000	1.7093	1,476.2700	1.4763	(13.633)	0	0	1,000
2020/06/01	2030	05/11/2020	9.39	Put	Bond Future	2,974.5800	2.9746	2,624.2300	2.6242	(11.778)	0	0	0
2020/06/01	2030	05/11/2020	9.38	Call	Bond Future	4,073.8500	4.0738	4,490.2900	4.4903	10.222	0	0	0
2020/06/01	2030	05/11/2020			Bond Future	9.1945	94.8739	9.0635	95.6427	(1.425)	0.0000	0.0000	0
2020/06/01	2030	05/11/2020	8.85	Put	Bond Future	4,584.5400	4.5845	4,123.5800	4.1236	(10.055)	0	0	0
2020/06/01	2030	05/11/2020	8.85	Call	Bond Future	2,545.6800	2.5457	2,853.4900	2.8535	12.091	0	0	3,000
2020/06/01	2030	05/11/2020	9.61	Call	Bond Future	4,860.2600	4.8603	5,320.8300	5.3208	9.476	0	0	0
2020/06/01	2030	05/11/2020	9.61	Put	Bond Future	2,476.4100	2.4764	2,168.2100	2.1682	(12.445)	0	0	3,000
2020/06/01	2030	05/11/2020	8.34	Put	Bond Future	6,617.5600	6.6176	6,054.8800	6.0549	(8.503)	0	0	0
2020/06/01	2030	05/11/2020	8.34	Call	Bond Future	1,452.1800	1.4522	1,658.2700	1.6583	14.192	0	0	1,000
2020/06/01	2030	05/11/2020	9.04	Put	Bond Future	3,957.7000	3.9577	3,536.1300	3.5361	(10.652)	0	0	0
2020/06/01	2030	05/11/2020	9.04	Call	Bond Future	3,050.4800	3.0505	3,397.6800	3.3977	11.382	0	0	1,000
2020/06/01	2030	05/11/2020	8.36	Put	Bond Future	6,527.8500	6.5278	5,968.9100	5.9689	(8.562)	0	0	0
2020/06/01	2030	05/11/2020	9.86	Put	Bond Future	2,014.3200	2.0143	1,749.8400	1.7498	(13.130)	0	0	14,160
2020/06/01	2030	05/11/2020	8.10	Call	Bond Future	1,088.7400	1.0887	1,253.1300	1.2531	15.099	0	0	3,000
2020/06/01	2030	05/11/2020	8.73	Put	Bond Future	5,015.5500	5.0156	4,529.8500	4.5299	(9.684)	0	0	0
2020/06/01	2030	05/11/2020	9.23	Put	Bond Future	3,394.7600	3.3948	3,012.2500	3.0123	(11.268)	0	0	0
2020/06/01	2030	05/11/2020	10.06	Call	Bond Future	6,585.3100	6.5853	7,121.0500	7.1211	8.135	0	0	0
2020/06/01	2030	05/11/2020	10.37	Put	Bond Future	1,291.8300	1.2918	1,103.7600	1.1038	(14.558)	0	0	15,758
2020/06/01	2030	05/11/2020	9.39	Call	Bond Future	4,106.3500	4.1063	4,524.7700	4.5248	10.190	0	0	0
2020/06/01	2030	05/11/2020	9.38	Put	Bond Future	2,999.5300	2.9995	2,647.2000	2.6472	(11.746)	0	0	0
2020/06/01	2030	05/11/2020	8.36	Call	Bond Future	1,487.5700	1.4876	1,697.4000	1.6974	14.106	0	0	14,160
2020/06/01	2030	05/11/2020	8.86	Put	Bond Future	4,549.9800	4.5500	4,091.1000	4.0911	(10.085)	0	0	0
2020/06/01	2030	05/11/2020	8.86	Call	Bond Future	2,571.1200	2.5711	2,881.0100	2.8810	12.053	0	0	14,160
2020/06/01	2030	05/11/2020	9.86	Call	Bond Future	5,793.9700	5.7940	6,298.2600	6.2983	8.704	0	0	0
2020/06/01	2030	05/11/2020	9.23	Call	Bond Future	3,601.6700	3.6017	3,987.9300	3.9879	10.724	0	0	3,000
2020/06/01	2030	05/11/2020	10.47	Call	Bond Future	8,231.0000	8.2310	8,825.9400	8.8259	7.228	0	0	0
2020/06/01	2030	05/11/2020	10.47	Put	Bond Future	1,162.3400	1.1623	988.5100	0.9885	(14.955)	0	0	3,000
2020/06/01	2030	05/11/2020	8.53	Put	Bond Future	5,796.2800	5.7963	5,270.1400	5.2701	(9.077)	0	0	0
2020/06/01	2030	05/11/2020	8.53	Call	Bond Future	1,811.0700	1.8111	2,053.7000	2.0537	13.397	0	0	15,758
2020/06/01	2030	05/11/2020	9.03	Put	Bond Future	3,989.1000	3.9891	3,565.4700	3.5655	(10.620)	0	0	0
2020/06/01	2030	05/11/2020	9.03	Call	Bond Future	3,022.7600	3.0228	3,367.9000	3.3679	11.418	0	0	15,758
2020/06/01	2030	05/11/2020	10.37	Call	Bond Future	7,832.4000	7.8324	8,413.1000	8.4131	7.414	0	0	0
2020/06/01	2030	05/11/2020	9.40	Call	Bond Future	4,138.9600	4.1390	4,559.3700	4.5594	10.157	0	0	0
2020/06/01	2030	05/11/2020	9.40	Put	Bond Future	2,949.7900	2.9498	2,601.4300	2.6014	(11.810)	0	0	0
2020/06/01	2030	04/02/2021	9.12	Call	Bond Future	3,360.5900	3.3606	3,710.4900	3.7105	10.412	0	0	1,000
2020/06/01	2030	04/02/2021	8.36	Call	Bond Future	1,713.1000	1.7131	1,932.1000	1.9321	12.784	0	0	800
2020/06/01	2030	04/02/2021	9.16	Call	Bond Future	3,467.5400	3.4675	3,824.5100	3.8245	10.295	0	0	0
2020/06/01	2030	04/02/2021	9.15	Put	Bond Future	4,689.8700	4.6899	4,267.4500	4.2675	(9.007)	0	0	0
2020/06/01	2030	04/02/2021			Bond Future	9.3688	92.0076	9.2322	92.7852	(1.459)	0.0000	0.0000	0
2020/06/01	2030	04/02/2021	8.37	Put	Bond Future	7,613.7100	7.6137	7,056.6500	7.0566	(7.317)	0	0	0
2020/06/01	2030	04/02/2021	8.37	Call	Bond Future	1,729.0800	1.7291	1,949.6400	1.9496	12.756	0	0	1,000
2020/06/01	2030	04/02/2021	9.17	Call	Bond Future	3,494.2500	3.4943	3,852.9800	3.8530	10.266	0	0	0
2020/06/01	2030	04/02/2021	9.17	Put	Bond Future	4,628.4100	4.6284	4,209.5200	4.2095	(9.050)	0	0	0
2020/06/01	2030	04/02/2021	9.12	Put	Bond Future	4,782.7800	4.7828	4,355.0600	4.3551	(8.943)	0	0	0

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2020/06/01	2030	04/02/2021	8.36	Put	Bond Future	7,659.0700	7.6591	7,100.4500	7.1004	(7.294)	0	0	0
2020/06/01	2030	04/02/2021	9.16	Put	Bond Future	4,659.2100	4.6592	4,238.5600	4.2386	(9.028)	0	0	0
2020/06/01	2030	04/02/2021	9.15	Call	Bond Future	3,440.6400	3.4406	3,795.8400	3.7958	10.324	0	0	0
2020/06/01	2030	04/02/2021	8.86	Put	Bond Future	5,647.9800	5.6480	5,174.1800	5.1742	(8.389)	0	0	0
2020/06/01	2030	04/02/2021	8.86	Call	Bond Future	2,709.2200	2.7092	3,013.0400	3.0130	11.214	0	0	800
2020/06/01	2030	04/02/2021	10.20	Call	Bond Future	6,847.2900	6.8473	7,370.4700	7.3705	7.641	0	0	0
2020/06/01	2030	04/02/2021	10.20	Put	Bond Future	2,297.0800	2.2971	2,042.6400	2.0426	(11.077)	0	0	1,800
2020/06/01	2030	06/05/2021	10.04	Put	Bond Future	3,718.2800	3.7183	3,399.7900	3.3998	(8.566)	0	0	700
2020/06/01	2030	06/05/2021	9.15	Call	Bond Future	3,753.9000	3.7539	4,097.8500	4.0979	9.162	0	0	700
2020/06/01	2030	06/05/2021	11.69	Call	Bond Future	12,048.2100	12.0482	12,693.2400	12.6932	5.354	0	0	0
2020/06/01	2030	06/05/2021	11.70	Put	Bond Future	1,252.4300	1.2524	1,111.4500	1.1114	(11.257)	0	0	0
2020/06/01	2030	06/05/2021			Bond Future	9.5556	93.1184	9.4129	93.9053	(1.493)	0.0000	0.0000	0
2020/06/01	2030	06/05/2021	10.74	Call	Bond Future	8,702.2600	8.7023	9,253.0000	9.2530	6.329	0	0	0
2020/06/01	2030	06/05/2021	10.74	Put	Bond Future	2,497.9400	2.4979	2,261.8300	2.2618	(9.452)	0	0	700
2020/06/01	2030	06/05/2021	10.04	Call	Bond Future	6,324.9800	6.3250	6,793.3400	6.7933	7.405	0	0	0
2020/06/01	2030	06/05/2021	9.15	Put	Bond Future	6,013.4600	6.0135	5,570.5600	5.5706	(7.365)	0	0	0
2020/06/01	2030	06/05/2021	11.69	Put	Bond Future	1,262.0700	1.2621	1,120.2500	1.1203	(11.237)	0	0	0
2020/06/01	2030	06/05/2021	11.70	Call	Bond Future	12,085.0500	12.0851	12,730.9200	12.7309	5.344	0	0	0
2020/06/01	2030	06/05/2021	11.71	Call	Bond Future	12,121.9100	12.1219	12,768.6200	12.7686	5.335	0	0	0
2020/06/01	2030	06/05/2021	11.71	Put	Bond Future	1,242.8500	1.2428	1,102.7100	1.1027	(11.276)	0	0	0
2020/06/01	2032	06/08/2020	9.46	Put	Bond Future	4,062.1600	4.0622	3,515.2200	3.5152	(13.464)	0	0	0
2020/06/01	2032	06/08/2020	9.45	Call	Bond Future	1,496.2500	1.4963	1,745.3200	1.7453	16.646	0	0	0
2020/06/01	2032	06/08/2020	8.79	Put	Bond Future	7,524.6000	7.5246	6,816.9600	6.8170	(9.404)	0	0	0
2020/06/01	2032	06/08/2020	9.29	Put	Bond Future	4,809.7600	4.8098	4,214.1800	4.2142	(12.383)	0	0	0
2020/06/01	2032	06/08/2020			Bond Future	9.8550	92.0331	9.7292	92.8321	(1.277)	0.0000	0.0000	94,664
2020/06/01	2032	06/08/2020	9.91	Call	Bond Future	2,817.8000	2.8178	3,206.9600	3.2070	13.811	0	0	0
2020/06/01	2032	06/08/2020	9.91	Put	Bond Future	2,471.5500	2.4716	2,061.7500	2.0618	(16.581)	0	0	800
2020/06/01	2032	06/08/2020	9.46	Call	Bond Future	1,520.2200	1.5202	1,772.2400	1.7722	16.578	0	0	0
2020/06/01	2032	06/08/2020	9.45	Put	Bond Future	4,103.8200	4.1038	3,553.9300	3.5539	(13.399)	0	0	0
2020/06/01	2032	06/08/2020	8.79	Call	Bond Future	439.7600	0.4398	531.0800	0.5311	20.766	0	0	800
2020/06/01	2032	06/08/2020	9.29	Call	Bond Future	1,143.2700	1.1433	1,346.6500	1.3466	17.789	0	0	800
2020/06/01	2032	06/08/2020	9.47	Call	Bond Future	1,544.4300	1.5444	1,799.4000	1.7994	16.509	0	0	0
2020/06/01	2032	06/08/2020	9.47	Put	Bond Future	4,020.8000	4.0208	3,476.8100	3.4768	(13.529)	0	0	0
2020/06/01	2032	05/11/2020	9.61	Put	Bond Future	5,369.4800	5.3695	4,872.1800	4.8722	(9.262)	0	0	0
2020/06/01	2032	05/11/2020	10.99	Call	Bond Future	7,492.4900	7.4925	8,056.8200	8.0568	7.532	0	0	0
2020/06/01	2032	05/11/2020	9.44	Put	Bond Future	6,042.6300	6.0426	5,510.6400	5.5106	(8.804)	0	0	0
2020/06/01	2032	05/11/2020	11.08	Call	Bond Future	7,844.6800	7.8447	8,422.9900	8.4230	7.372	0	0	0
2020/06/01	2032	05/11/2020	9.77	Put	Bond Future	4,788.6300	4.7886	4,324.2300	4.3242	(9.698)	0	0	0
2020/06/01	2032	05/11/2020			Bond Future	10.0383	88.9366	9.9076	89.7440	(1.302)	0.0000	0.0000	0
2020/06/01	2032	05/11/2020	10.99	Put	Bond Future	1,907.3900	1.9074	1,664.3600	1.6644	(12.741)	0	0	3,000
2020/06/01	2032	05/11/2020	9.76	Call	Bond Future	3,092.3900	3.0924	3,433.3000	3.4333	11.024	0	0	0
2020/06/01	2032	05/11/2020	9.76	Put	Bond Future	4,823.7200	4.8237	4,357.2700	4.3573	(9.670)	0	0	0
2020/06/01	2032	05/11/2020	9.11	Call	Bond Future	1,565.1200	1.5651	1,775.8700	1.7759	13.465	0	0	3,000
2020/06/01	2032	05/11/2020	9.61	Call	Bond Future	2,685.7300	2.6857	2,995.7900	2.9958	11.545	0	0	3,000
2020/06/01	2032	05/11/2020	9.44	Call	Bond Future	2,262.7600	2.2628	2,538.1300	2.5381	12.170	0	0	1,000
2020/06/01	2032	05/11/2020	11.08	Put	Bond Future	1,756.9900	1.7570	1,527.9400	1.5279	(13.036)	0	0	1,000
2020/06/01	2032	05/11/2020	9.77	Call	Bond Future	3,120.3000	3.1203	3,463.2600	3.4633	10.991	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/01	2032	05/11/2020	9.11	Put	Bond Future	7,524.6500	7.5247	6,928.0400	6.9280	(7.929)	0	0	0
2020/06/01	2032	05/11/2020	8.94	Put	Bond Future	8,389.2700	8.3893	7,762.3100	7.7623	(7.473)	0	0	0
2020/06/01	2032	05/11/2020	8.94	Call	Bond Future	1,279.4900	1.2795	1,459.8900	1.4599	14.099	0	0	1,000
2020/06/01	2032	05/11/2020	9.75	Call	Bond Future	3,064.8500	3.0649	3,403.7000	3.4037	11.056	0	0	0
2020/06/01	2032	05/11/2020	9.75	Put	Bond Future	4,859.2500	4.8593	4,390.7400	4.3907	(9.642)	0	0	0
2020/06/01	2032	04/02/2021	9.29	Call	Bond Future	2,122.9600	2.1230	2,372.3800	2.3724	11.749	0	0	800
2020/06/01	2032	04/02/2021	10.82	Put	Bond Future	3,117.5400	3.1175	2,808.8600	2.8089	(9.901)	0	0	800
2020/06/01	2032	04/02/2021	9.63	Call	Bond Future	2,886.4500	2.8864	3,195.1100	3.1951	10.693	0	0	0
2020/06/01	2032	04/02/2021			Bond Future	10.2271	90.0045	10.0911	90.8212	(1.330)	0.0000	0.0000	0
2020/06/01	2032	04/02/2021	8.79	Put	Bond Future	10,516.8900	10.5169	9,873.8400	9.8738	(6.114)	0	0	0
2020/06/01	2032	04/02/2021	8.79	Call	Bond Future	1,333.9300	1.3339	1,507.5700	1.5076	13.017	0	0	800
2020/06/01	2032	04/02/2021	9.61	Call	Bond Future	2,837.4100	2.8374	3,142.5400	3.1425	10.754	0	0	0
2020/06/01	2032	04/02/2021	9.61	Put	Bond Future	6,628.6000	6.6286	6,117.0400	6.1170	(7.717)	0	0	0
2020/06/01	2032	04/02/2021	9.29	Put	Bond Future	7,968.5300	7.9685	7,401.2600	7.4013	(7.119)	0	0	0
2020/06/01	2032	04/02/2021	10.82	Call	Bond Future	6,558.8600	6.5589	7,066.8700	7.0669	7.745	0	0	0
2020/06/01	2032	04/02/2021	9.63	Put	Bond Future	6,551.3000	6.5513	6,043.2700	6.0433	(7.755)	0	0	0
2020/06/01	2032	04/02/2021	9.62	Call	Bond Future	2,861.8700	2.8619	3,168.7700	3.1688	10.724	0	0	0
2020/06/01	2032	04/02/2021	9.62	Put	Bond Future	6,589.8600	6.5899	6,080.0700	6.0801	(7.736)	0	0	0
2020/06/01	2032	06/05/2021	12.12	Put	Bond Future	2,068.9100	2.0689	1,869.6900	1.8697	(9.629)	0	0	0
2020/06/01	2032	06/05/2021			Bond Future	10.4249	86.9434	10.2832	87.7699	(1.359)	0.0000	0.0000	0
2020/06/01	2032	06/05/2021	12.11	Call	Bond Future	11,136.6900	11.1367	11,762.8800	11.7629	5.623	0	0	0
2020/06/01	2032	06/05/2021	12.11	Put	Bond Future	2,082.8800	2.0829	1,882.6600	1.8827	(9.613)	0	0	0
2020/06/01	2032	06/05/2021	12.12	Call	Bond Future	11,172.4200	11.1724	11,799.6100	11.7996	5.614	0	0	0
2020/06/01	2032	06/05/2021	12.10	Call	Bond Future	11,100.9700	11.1010	11,726.1700	11.7262	5.632	0	0	0
2020/06/01	2032	06/05/2021	12.10	Put	Bond Future	2,096.9200	2.0969	1,895.7100	1.8957	(9.596)	0	0	0
2020/06/01	2033	06/08/2020			Bond Future	96.7022	96.7022	96.7138	96.7138	0.012	0.0000	0.0000	12,178
2020/06/01	2033	05/11/2020			Bond Future	96.6166	96.6166	96.6276	96.6276	0.011	0.0000	0.0000	0
2020/06/01	2033	04/02/2021			Bond Future	97.7983	97.7983	97.8092	97.8092	0.011	0.0000	0.0000	0
2020/06/01	2033	06/05/2021			Bond Future	97.7718	97.7718	97.7827	97.7827	0.011	0.0000	0.0000	0
2020/06/01	2037	06/08/2020	9.88	Put	Bond Future	7,060.2600	7.0603	6,624.2900	6.6243	(6.175)	0	0	0
2020/06/01	2037	06/08/2020			Bond Future	10.7925	82.7908	10.7181	83.2838	(0.690)	0.0000	0.0000	87,777
2020/06/01	2037	06/08/2020	9.87	Call	Bond Future	681.2600	0.6813	737.2200	0.7372	8.214	0	0	0
2020/06/01	2037	06/08/2020	9.87	Put	Bond Future	7,121.5200	7.1215	6,684.5000	6.6845	(6.137)	0	0	0
2020/06/01	2037	06/08/2020	9.88	Call	Bond Future	693.8200	0.6938	750.8300	0.7508	8.217	0	0	0
2020/06/01	2037	06/08/2020	9.86	Call	Bond Future	668.8800	0.6689	723.8000	0.7238	8.211	0	0	0
2020/06/01	2037	06/08/2020	9.86	Put	Bond Future	7,183.0400	7.1830	6,744.9800	6.7450	(6.099)	0	0	0
2020/06/01	2037	05/11/2020	10.18	Call	Bond Future	2,062.7200	2.0627	2,194.2700	2.1943	6.378	0	0	0
2020/06/01	2037	05/11/2020	10.17	Put	Bond Future	7,497.4200	7.4974	7,129.8800	7.1299	(4.902)	0	0	0
2020/06/01	2037	05/11/2020			Bond Future	10.9789	83.7362	10.9017	84.2342	(0.703)	0.0000	0.0000	0
2020/06/01	2037	05/11/2020	10.19	Call	Bond Future	2,085.7100	2.0857	2,218.3900	2.2184	6.361	0	0	0
2020/06/01	2037	05/11/2020	10.19	Put	Bond Future	7,401.7500	7.4017	7,036.4500	7.0364	(4.935)	0	0	0
2020/06/01	2037	05/11/2020	10.17	Call	Bond Future	2,039.8700	2.0399	2,170.3100	2.1703	6.395	0	0	0
2020/06/01	2037	05/11/2020	10.18	Put	Bond Future	7,449.4700	7.4495	7,083.0400	7.0830	(4.919)	0	0	0
2020/06/01	2037	04/02/2021	13.73	Call	Bond Future	14,636.2100	14.6362	15,068.0300	15.0680	2.950	0	0	0
2020/06/01	2037	04/02/2021	10.85	Call	Bond Future	4,074.8300	4.0748	4,283.4300	4.2834	5.119	0	0	0
2020/06/01	2037	04/02/2021	10.35	Call	Bond Future	2,745.5800	2.7456	2,903.3700	2.9034	5.747	0	0	0

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2020/06/01	2037	04/02/2021	10.28	Put	Bond Future	8,475.6900	8.4757	8,122.9000	8.1229	(4.162)	0	0	0
2020/06/01	2037	04/02/2021	10.27	Call	Bond Future	2,556.5600	2.5566	2,706.3500	2.7063	5.859	0	0	0
2020/06/01	2037	04/02/2021			Bond Future	11.1744	80.4861	11.0941	80.9897	(0.718)	0.0000	0.0000	0
2020/06/01	2037	04/02/2021	11.97	Put	Bond Future	3,217.3600	3.2174	3,026.2300	3.0262	(5.941)	0	0	0
2020/06/01	2037	04/02/2021	11.97	Call	Bond Future	7,961.5500	7.9615	8,274.0000	8.2740	3.924	0	0	300
2020/06/01	2037	04/02/2021	9.65	Put	Bond Future	11,882.8400	11.8828	11,473.7200	11.4737	(3.443)	0	0	0
2020/06/01	2037	04/02/2021	9.65	Call	Bond Future	1,435.1200	1.4351	1,529.5800	1.5296	6.582	0	0	72
2020/06/01	2037	04/02/2021	11.90	Call	Bond Future	7,688.3500	7.6884	7,995.2400	7.9952	3.992	0	0	0
2020/06/01	2037	04/02/2021	13.73	Put	Bond Future	828.9800	0.8290	757.2200	0.7572	(8.656)	0	0	300
2020/06/01	2037	04/02/2021	10.85	Put	Bond Future	6,140.6100	6.1406	5,845.6300	5.8456	(4.804)	0	0	72
2020/06/01	2037	04/02/2021	10.35	Put	Bond Future	8,156.8600	8.1569	7,811.0700	7.8111	(4.239)	0	0	72
2020/06/01	2037	04/02/2021	10.28	Call	Bond Future	2,579.7800	2.5798	2,730.5700	2.7306	5.845	0	0	0
2020/06/01	2037	04/02/2021	10.27	Put	Bond Future	8,522.0400	8.5220	8,168.2500	8.1683	(4.151)	0	0	0
2020/06/01	2037	04/02/2021	11.90	Put	Bond Future	3,344.0200	3.3440	3,147.3300	3.1473	(5.882)	0	0	240
2020/06/01	2037	04/02/2021	10.48	Put	Bond Future	7,590.6800	7.5907	7,258.0300	7.2580	(4.382)	0	0	0
2020/06/01	2037	04/02/2021	10.48	Call	Bond Future	3,068.6400	3.0686	3,239.5700	3.2396	5.570	0	0	240
2020/06/01	2037	04/02/2021	10.29	Call	Bond Future	2,603.1200	2.6031	2,754.9000	2.7549	5.831	0	0	0
2020/06/01	2037	04/02/2021	10.29	Put	Bond Future	8,429.5500	8.4296	8,077.7500	8.0777	(4.173)	0	0	0
2020/06/01	2037	06/05/2021	12.42	Call	Bond Future	9,553.1200	9.5531	9,881.1200	9.8811	3.433	0	0	0
2020/06/01	2037	06/05/2021			Bond Future	11.3790	81.4582	11.2955	81.9677	(0.733)	0.0000	0.0000	0
2020/06/01	2037	06/05/2021	12.42	Put	Bond Future	3,595.2700	3.5953	3,413.7700	3.4138	(5.048)	0	0	0
2020/06/01	2037	06/05/2021	12.43	Call	Bond Future	9,586.2100	9.5862	9,914.9100	9.9149	3.429	0	0	0
2020/06/01	2037	06/05/2021	12.44	Put	Bond Future	3,553.8900	3.5539	3,373.7800	3.3738	(5.068)	0	0	0
2020/06/01	2037	06/05/2021	12.43	Put	Bond Future	3,574.5300	3.5745	3,393.7300	3.3937	(5.058)	0	0	0
2020/06/01	2037	06/05/2021	12.44	Call	Bond Future	9,619.3500	9.6193	9,948.7400	9.9487	3.424	0	0	0
2020/06/01	2038	06/08/2020			Bond Future	107.1759	107.1759	107.6330	107.6330	0.426	0.0000	0.0000	10,496
2020/06/01	2038	05/11/2020			Bond Future	108.4242	108.4242	108.8857	108.8857	0.426	0.0000	0.0000	0
2020/06/01	2038	04/02/2021			Bond Future	108.0367	108.0367	108.5036	108.5036	0.432	0.0000	0.0000	0
2020/06/01	2038	06/05/2021			Bond Future	109.3652	109.3652	109.8376	109.8376	0.432	0.0000	0.0000	0
2020/06/01	2040	06/08/2020	10.03	Call	Bond Future	547.7800	0.5478	632.2900	0.6323	15.428	0	0	0
2020/06/01	2040	06/08/2020	10.04	Call	Bond Future	558.9800	0.5590	645.0800	0.6451	15.403	0	0	0
2020/06/01	2040	06/08/2020	10.02	Put	Bond Future	8,135.5300	8.1355	7,487.3200	7.4873	(7.968)	0	0	0
2020/06/01	2040	06/08/2020	10.85	Call	Bond Future	2,330.3000	2.3303	2,603.4300	2.6034	11.721	0	0	0
2020/06/01	2040	06/08/2020	11.26	Put	Bond Future	2,366.2600	2.3663	2,017.6400	2.0176	(14.733)	0	0	517
2020/06/01	2040	06/08/2020			Bond Future	11.0491	84.0259	10.9437	84.7570	(0.954)	0.0000	0.0000	50,943
2020/06/01	2040	06/08/2020	10.04	Put	Bond Future	7,999.7800	7.9998	7,354.7300	7.3547	(8.063)	0	0	0
2020/06/01	2040	06/08/2020	10.02	Call	Bond Future	536.7500	0.5367	619.6900	0.6197	15.452	0	0	0
2020/06/01	2040	06/08/2020	10.03	Put	Bond Future	8,067.5200	8.0675	7,420.8800	7.4209	(8.015)	0	0	0
2020/06/01	2040	06/08/2020	10.85	Put	Bond Future	3,719.9300	3.7199	3,261.9100	3.2619	(12.313)	0	0	12,538
2020/06/01	2040	06/08/2020	11.26	Call	Bond Future	3,798.0300	3.7980	4,180.5600	4.1806	10.072	0	0	0
2020/06/01	2040	06/08/2020	9.57	Put	Bond Future	11,467.7600	11.4678	10,768.5500	10.7686	(6.097)	0	0	0
2020/06/01	2040	06/08/2020	10.79	Put	Bond Future	3,961.5200	3.9615	3,487.4000	3.4874	(11.968)	0	0	800
2020/06/01	2040	06/08/2020	9.57	Call	Bond Future	197.4200	0.1974	229.3600	0.2294	16.179	0	0	800
2020/06/01	2040	06/08/2020	10.07	Put	Bond Future	7,798.2800	7.7983	7,158.1000	7.1581	(8.209)	0	0	0
2020/06/01	2040	06/08/2020	10.07	Call	Bond Future	593.6400	0.5936	684.6100	0.6846	15.324	0	0	800
2020/06/01	2040	06/08/2020	10.79	Call	Bond Future	2,145.9300	2.1459	2,402.9600	2.4030	11.978	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/01	2040	05/11/2020	11.00	Put	Bond Future	5,384.0300	5.3840	4,959.1300	4.9591	(7.892)	0	0	0
2020/06/01	2040	05/11/2020	10.23	Call	Bond Future	1,705.2700	1.7053	1,883.7700	1.8838	10.468	0	0	2,000
2020/06/01	2040	05/11/2020	11.70	Put	Bond Future	3,315.2800	3.3153	3,007.2600	3.0073	(9.291)	0	0	2,000
2020/06/01	2040	05/11/2020	9.50	Call	Bond Future	660.3000	0.6603	741.6100	0.7416	12.314	0	0	2,000
2020/06/01	2040	05/11/2020	10.00	Call	Bond Future	1,255.2300	1.2552	1,396.7000	1.3967	11.270	0	0	2,230
2020/06/01	2040	05/11/2020	10.30	Call	Bond Future	1,859.3000	1.8593	2,049.6200	2.0496	10.236	0	0	0
2020/06/01	2040	05/11/2020			Bond Future	11.2378	84.9855	11.1283	85.7243	(0.974)	0.0000	0.0000	0
2020/06/01	2040	05/11/2020	9.73	Put	Bond Future	12,086.9600	12.0870	11,454.5200	11.4545	(5.232)	0	0	0
2020/06/01	2040	05/11/2020	9.73	Call	Bond Future	898.8700	0.8989	1,005.2900	1.0053	11.839	0	0	2,000
2020/06/01	2040	05/11/2020	10.23	Put	Bond Future	8,929.6800	8.9297	8,369.3200	8.3693	(6.275)	0	0	0
2020/06/01	2040	05/11/2020	10.30	Put	Bond Future	8,549.8900	8.5499	8,001.3500	8.0013	(6.416)	0	0	0
2020/06/01	2040	05/11/2020	11.00	Call	Bond Future	3,765.4900	3.7655	4,079.4500	4.0794	8.338	0	0	2,230
2020/06/01	2040	05/11/2020	11.70	Call	Bond Future	6,321.0100	6.3210	6,751.8500	6.7518	6.816	0	0	0
2020/06/01	2040	05/11/2020	9.50	Put	Bond Future	13,764.3600	13.7644	13,106.8100	13.1068	(4.777)	0	0	0
2020/06/01	2040	05/11/2020	10.00	Put	Bond Future	10,269.5700	10.2696	9,672.1800	9.6722	(5.817)	0	0	0
2020/06/01	2040	05/11/2020	10.31	Call	Bond Future	1,882.0600	1.8821	2,074.0900	2.0741	10.203	0	0	0
2020/06/01	2040	05/11/2020	10.32	Put	Bond Future	8,443.9600	8.4440	7,898.8400	7.8988	(6.456)	0	0	0
2020/06/01	2040	05/11/2020	11.50	Call	Bond Future	5,523.8200	5.5238	5,923.5200	5.9235	7.236	0	0	0
2020/06/01	2040	05/11/2020	11.50	Put	Bond Future	3,796.4700	3.7965	3,457.3100	3.4573	(8.934)	0	0	2,000
2020/06/01	2040	05/11/2020	10.31	Put	Bond Future	8,496.8000	8.4968	7,949.9700	7.9500	(6.436)	0	0	0
2020/06/01	2040	05/11/2020	10.32	Call	Bond Future	1,904.9700	1.9050	2,098.7100	2.0987	10.170	0	0	0
2020/06/01	2040	04/02/2021	9.49	Call	Bond Future	921.2800	0.9213	1,023.8800	1.0239	11.137	0	0	500
2020/06/01	2040	04/02/2021	9.57	Put	Bond Future	14,779.5300	14.7795	14,142.6500	14.1427	(4.309)	0	0	0
2020/06/01	2040	04/02/2021	10.07	Put	Bond Future	11,413.7300	11.4137	10,834.8600	10.8349	(5.072)	0	0	0
2020/06/01	2040	04/02/2021	10.42	Put	Bond Future	9,423.8500	9.4238	8,894.7200	8.8947	(5.615)	0	0	0
2020/06/01	2040	04/02/2021			Bond Future	11.4358	81.5001	11.3218	82.2475	(0.996)	0.0000	0.0000	0
2020/06/01	2040	04/02/2021	10.07	Call	Bond Future	1,673.7700	1.6738	1,842.3500	1.8424	10.072	0	0	800
2020/06/01	2040	04/02/2021	11.74	Call	Bond Future	6,322.1300	6.3221	6,740.3100	6.7403	6.615	0	0	0
2020/06/01	2040	04/02/2021	11.74	Put	Bond Future	4,379.5800	4.3796	4,050.3100	4.0503	(7.518)	0	0	800
2020/06/01	2040	04/02/2021	10.41	Call	Bond Future	2,326.9600	2.3270	2,543.7600	2.5438	9.317	0	0	0
2020/06/01	2040	04/02/2021	10.41	Put	Bond Future	9,475.2100	9.4752	8,944.5600	8.9446	(5.600)	0	0	0
2020/06/01	2040	04/02/2021	9.49	Put	Bond Future	15,365.6400	15.3656	14,720.7900	14.7208	(4.197)	0	0	0
2020/06/01	2040	04/02/2021	9.57	Call	Bond Future	1,006.2600	1.0063	1,116.8300	1.1168	10.988	0	0	800
2020/06/01	2040	04/02/2021	10.42	Call	Bond Future	2,350.0600	2.3501	2,568.3800	2.5684	9.290	0	0	0
2020/06/01	2040	04/02/2021	10.24	Put	Bond Future	10,387.9800	10.3880	9,831.8000	9.8318	(5.354)	0	0	0
2020/06/01	2040	04/02/2021	10.24	Call	Bond Future	1,958.6100	1.9586	2,149.8800	2.1499	9.766	0	0	500
2020/06/01	2040	04/02/2021	11.57	Call	Bond Future	5,705.1800	5.7052	6,099.4700	6.0995	6.911	0	0	0
2020/06/01	2040	04/02/2021	11.57	Put	Bond Future	4,838.7400	4.8387	4,485.5800	4.4856	(7.299)	0	0	500
2020/06/01	2040	04/02/2021	10.40	Call	Bond Future	2,303.9900	2.3040	2,519.2600	2.5193	9.343	0	0	0
2020/06/01	2040	04/02/2021	10.40	Put	Bond Future	9,526.8000	9.5268	8,994.6200	8.9946	(5.586)	0	0	0
2020/06/01	2040	06/05/2021	12.44	Put	Bond Future	4,222.1100	4.2221	3,941.9300	3.9419	(6.636)	0	0	0
2020/06/01	2040	06/05/2021			Bond Future	11.6426	82.4845	11.5240	83.2408	(1.019)	0.0000	0.0000	0
2020/06/01	2040	06/05/2021	12.43	Call	Bond Future	8,982.3100	8.9823	9,457.4300	9.4574	5.290	0	0	0
2020/06/01	2040	06/05/2021	12.43	Put	Bond Future	4,241.4700	4.2415	3,960.3000	3.9603	(6.629)	0	0	0
2020/06/01	2040	06/05/2021	12.44	Call	Bond Future	9,020.1900	9.0202	9,496.3000	9.4963	5.278	0	0	0
2020/06/01	2040	06/05/2021	12.42	Call	Bond Future	8,944.1700	8.9442	9,418.2900	9.4183	5.301	0	0	0
2020/06/01	2040	06/05/2021	12.42	Put	Bond Future	4,260.6300	4.2606	3,978.4600	3.9785	(6.623)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/01	2044	06/08/2020	9.88	Call	Bond Future	354.8800	0.3549	401.8300	0.4018	13.230	0	0	0
2020/06/01	2044	06/08/2020	9.98	Call	Bond Future	440.5000	0.4405	498.4300	0.4984	13.151	0	0	602
2020/06/01	2044	06/08/2020	11.09	Put	Bond Future	3,101.2600	3.1013	2,723.2400	2.7232	(12.189)	0	0	602
2020/06/01	2044	06/08/2020	9.01	Call	Bond Future	34.3400	0.0343	38.5500	0.0386	12.260	0	0	140
2020/06/01	2044	06/08/2020	9.66	Call	Bond Future	212.8600	0.2129	241.1300	0.2411	13.281	0	0	140
2020/06/01	2044	06/08/2020			Bond Future	11.1089	80.7232	11.0138	81.3842	(0.856)	0.0000	0.0000	79,422
2020/06/01	2044	06/08/2020	9.86	Call	Bond Future	339.4600	0.3395	384.4200	0.3844	13.245	0	0	0
2020/06/01	2044	06/08/2020	9.86	Put	Bond Future	9,813.9400	9.8139	9,197.8500	9.1978	(6.278)	0	0	0
2020/06/01	2044	06/08/2020	9.36	Put	Bond Future	13,898.1200	13.8981	13,249.8000	13.2498	(4.665)	0	0	0
2020/06/01	2044	06/08/2020	9.36	Call	Bond Future	97.4800	0.0975	110.2100	0.1102	13.059	0	0	602
2020/06/01	2044	06/08/2020	9.98	Put	Bond Future	8,925.2700	8.9253	8,322.1500	8.3222	(6.757)	0	0	0
2020/06/01	2044	06/08/2020	9.88	Put	Bond Future	9,663.1500	9.6632	9,049.0500	9.0490	(6.355)	0	0	0
2020/06/01	2044	06/08/2020	11.09	Call	Bond Future	2,970.4700	2.9705	3,253.5000	3.2535	9.528	0	0	0
2020/06/01	2044	06/08/2020	9.01	Put	Bond Future	17,069.7600	17.0698	16,412.9200	16.4129	(3.848)	0	0	0
2020/06/01	2044	06/08/2020	9.66	Put	Bond Future	11,377.8500	11.3779	10,745.0700	10.7451	(5.562)	0	0	0
2020/06/01	2044	06/08/2020	9.87	Call	Bond Future	347.1000	0.3471	393.0500	0.3930	13.238	0	0	0
2020/06/01	2044	06/08/2020	9.87	Put	Bond Future	9,738.4100	9.7384	9,123.3100	9.1233	(6.316)	0	0	0
2020/06/01	2044	06/08/2020	10.93	Call	Bond Future	2,430.2900	2.4303	2,674.7400	2.6747	10.058	0	0	0
2020/06/01	2044	06/08/2020	10.93	Put	Bond Future	3,681.8300	3.6818	3,265.2300	3.2652	(11.315)	0	0	140
2020/06/01	2044	05/11/2020	11.06	Put	Bond Future	5,338.7700	5.3388	4,951.3700	4.9514	(7.256)	0	0	525
2020/06/01	2044	05/11/2020	11.43	Call	Bond Future	5,015.8600	5.0159	5,355.1300	5.3551	6.764	0	0	0
2020/06/01	2044	05/11/2020	9.72	Put	Bond Future	12,700.7200	12.7007	12,118.8700	12.1189	(4.581)	0	0	0
2020/06/01	2044	05/11/2020	9.97	Call	Bond Future	1,136.3400	1.1363	1,250.1800	1.2502	10.018	0	0	568
2020/06/01	2044	05/11/2020	9.29	Put	Bond Future	16,092.5200	16.0925	15,474.0000	15.4740	(3.844)	0	0	0
2020/06/01	2044	05/11/2020	9.96	Put	Bond Future	10,998.9100	10.9989	10,443.6200	10.4436	(5.049)	0	0	0
2020/06/01	2044	05/11/2020	10.36	Call	Bond Future	1,817.1300	1.8171	1,984.3500	1.9844	9.202	0	0	0
2020/06/01	2044	05/11/2020			Bond Future	11.2913	81.6451	11.1925	82.3131	(0.874)	0.0000	0.0000	0
2020/06/01	2044	05/11/2020	9.72	Call	Bond Future	824.4600	0.8245	910.5400	0.9105	10.441	0	0	1,815
2020/06/01	2044	05/11/2020	9.97	Put	Bond Future	10,931.0700	10.9311	10,376.9800	10.3770	(5.069)	0	0	0
2020/06/01	2044	05/11/2020	9.96	Call	Bond Future	1,122.4300	1.1224	1,235.0700	1.2351	10.035	0	0	0
2020/06/01	2044	05/11/2020	11.38	Call	Bond Future	4,837.0600	4.8371	5,168.5700	5.1686	6.854	0	0	0
2020/06/01	2044	05/11/2020	11.38	Put	Bond Future	4,244.8000	4.2448	3,908.3800	3.9084	(7.925)	0	0	568
2020/06/01	2044	05/11/2020	10.34	Call	Bond Future	1,772.1000	1.7721	1,936.2100	1.9362	9.261	0	0	0
2020/06/01	2044	05/11/2020	10.34	Put	Bond Future	8,627.2300	8.6272	8,123.4100	8.1234	(5.840)	0	0	0
2020/06/01	2044	05/11/2020	11.06	Call	Bond Future	3,759.2800	3.7593	4,039.8100	4.0398	7.462	0	0	0
2020/06/01	2044	05/11/2020	10.04	Put	Bond Future	10,463.1300	10.4631	9,917.6500	9.9176	(5.213)	0	0	0
2020/06/01	2044	05/11/2020	11.17	Put	Bond Future	4,937.3600	4.9374	4,567.7100	4.5677	(7.487)	0	0	1,815
2020/06/01	2044	05/11/2020	11.43	Put	Bond Future	4,093.2600	4.0933	3,764.6000	3.7646	(8.029)	0	0	1,815
2020/06/01	2044	05/11/2020	8.87	Put	Bond Future	19,805.9600	19.8060	19,164.0300	19.1640	(3.241)	0	0	0
2020/06/01	2044	05/11/2020	9.29	Call	Bond Future	444.0600	0.4441	493.4700	0.4935	11.127	0	0	568
2020/06/01	2044	05/11/2020	10.36	Put	Bond Future	8,517.9800	8.5180	8,017.2700	8.0173	(5.878)	0	0	0
2020/06/01	2044	05/11/2020	10.04	Call	Bond Future	1,237.2000	1.2372	1,359.6500	1.3597	9.897	0	0	525
2020/06/01	2044	05/11/2020	9.34	Put	Bond Future	15,676.2400	15.6762	15,061.2800	15.0613	(3.923)	0	0	0
2020/06/01	2044	05/11/2020	9.34	Call	Bond Future	479.3800	0.4794	532.3500	0.5323	11.050	0	0	525
2020/06/01	2044	05/11/2020	11.17	Call	Bond Future	4,115.8200	4.1158	4,414.1000	4.4141	7.247	0	0	0
2020/06/01	2044	05/11/2020	8.87	Call	Bond Future	221.8800	0.2219	247.8800	0.2479	11.718	0	0	1,815
2020/06/01	2044	05/11/2020	10.02	Put	Bond Future	10,595.5900	10.5956	10,047.6100	10.0476	(5.172)	0	0	0
2020/06/01	2044	05/11/2020	10.02	Call	Bond Future	1,207.7600	1.2078	1,327.7100	1.3277	9.932	0	0	1,815



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/01	2044	05/11/2020	10.35	Call	Bond Future	1,794.4400	1.7944	1,960.1000	1.9601	9.232	0	0	0
2020/06/01	2044	05/11/2020	10.35	Put	Bond Future	8,572.3700	8.5724	8,070.1000	8.0701	(5.859)	0	0	0
2020/06/01	2044	04/02/2021	10.04	Put	Bond Future	12,029.2900	12.0293	11,494.2200	11.4942	(4.448)	0	0	0
2020/06/01	2044	04/02/2021	10.37	Call	Bond Future	2,155.6600	2.1557	2,337.2200	2.3372	8.422	0	0	0
2020/06/01	2044	04/02/2021	10.35	Put	Bond Future	10,142.0200	10.1420	9,645.2100	9.6452	(4.899)	0	0	0
2020/06/01	2044	04/02/2021			Bond Future	11.4825	78.2448	11.3797	78.9205	(0.895)	0.0000	0.0000	0
2020/06/01	2044	04/02/2021	10.37	Put	Bond Future	10,032.1400	10.0321	9,538.0500	9.5380	(4.925)	0	0	0
2020/06/01	2044	04/02/2021	10.35	Call	Bond Future	2,111.8300	2.1118	2,290.6700	2.2907	8.468	0	0	0
2020/06/01	2044	04/02/2021	10.04	Call	Bond Future	1,556.8700	1.5569	1,697.4500	1.6975	9.030	0	0	0
2020/06/01	2044	04/02/2021	10.84	Call	Bond Future	3,325.1100	3.3251	3,572.1800	3.5722	7.430	0	0	0
2020/06/01	2044	04/02/2021	10.36	Put	Bond Future	10,086.9600	10.0870	9,591.5100	9.5915	(4.912)	0	0	0
2020/06/01	2044	04/02/2021	10.84	Put	Bond Future	7,717.2700	7.7173	7,288.6900	7.2887	(5.554)	0	0	405
2020/06/01	2044	04/02/2021	10.29	Call	Bond Future	1,983.4000	1.9834	2,154.1700	2.1542	8.610	0	0	0
2020/06/01	2044	04/02/2021	10.29	Put	Bond Future	10,477.4900	10.4775	9,972.6100	9.9726	(4.819)	0	0	405
2020/06/01	2044	04/02/2021	9.66	Put	Bond Future	14,675.6800	14.6757	14,101.0500	14.1011	(3.916)	0	0	0
2020/06/01	2044	04/02/2021	9.66	Call	Bond Future	1,049.7700	1.0498	1,150.7900	1.1508	9.623	0	0	405
2020/06/01	2044	04/02/2021	10.36	Call	Bond Future	2,133.6800	2.1337	2,313.8800	2.3139	8.446	0	0	0
2020/06/01	2044	06/05/2021	12.43	Put	Bond Future	4,361.3200	4.3613	4,100.8000	4.1008	(5.973)	0	0	0
2020/06/01	2044	06/05/2021	12.44	Call	Bond Future	8,898.8000	8.8988	9,322.8200	9.3228	4.765	0	0	0
2020/06/01	2044	06/05/2021			Bond Future	11.6820	79.1899	11.5749	79.8735	(0.917)	0.0000	0.0000	0
2020/06/01	2044	06/05/2021	12.45	Call	Bond Future	8,936.2400	8.9362	9,361.1600	9.3612	4.755	0	0	0
2020/06/01	2044	06/05/2021	12.45	Put	Bond Future	4,322.1500	4.3221	4,063.4300	4.0634	(5.986)	0	0	0
2020/06/01	2044	06/05/2021	12.43	Call	Bond Future	8,861.3900	8.8614	9,284.5100	9.2845	4.775	0	0	0
2020/06/01	2044	06/05/2021	12.44	Put	Bond Future	4,341.6800	4.3417	4,082.0600	4.0821	(5.980)	0	0	0
2020/06/01	2046	06/08/2020			Bond Future	97.6462	97.6462	97.4922	97.4922	(0.158)	0.0000	0.0000	15,257
2020/06/01	2046	05/11/2020			Bond Future	96.9974	96.9974	96.8410	96.8410	(0.161)	0.0000	0.0000	0
2020/06/01	2046	04/02/2021			Bond Future	98.1842	98.1842	98.0254	98.0254	(0.162)	0.0000	0.0000	0
2020/06/01	2046	06/05/2021			Bond Future	97.5828	97.5828	97.4220	97.4220	(0.165)	0.0000	0.0000	0
2020/06/01	2050	06/08/2020			Bond Future	98.8775	98.8775	98.8901	98.8901	0.013	0.0000	0.0000	15,749
2020/06/01	2050	05/11/2020			Bond Future	100.0288	100.0288	100.0409	100.0409	0.012	0.0000	0.0000	0
2020/06/01	2050	04/02/2021			Bond Future	99.3425	99.3425	99.3543	99.3543	0.012	0.0000	0.0000	0
2020/06/01	2050	06/05/2021			Bond Future	100.5640	100.5640	100.5757	100.5757	0.012	0.0000	0.0000	0
2020/06/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	AL37	06/08/2020			Index Future	726.8770	726.8770	731.9780	731.9780	0.702	0.0000	0.0000	0
2020/06/01	AL37	05/11/2020			Index Future	735.2430	735.2430	740.3870	740.3870	0.700	0.0000	0.0000	0
2020/06/01	AL37	04/02/2021			Index Future	744.0580	744.0580	749.2550	749.2550	0.698	0.0000	0.0000	0
2020/06/01	AL37	06/05/2021			Index Future	753.0280	753.0280	758.2840	758.2840	0.698	0.0000	0.0000	0
2020/06/01	AL7T	06/08/2020			Index Future	820.1650	820.1650	827.2010	827.2010	0.858	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/01	AL7T	05/11/2020			Index Future	829.6050	829.6050	836.7040	836.7040	0.856	0.0000	0.0000	0
2020/06/01	AL7T	04/02/2021			Index Future	839.5510	839.5510	846.7260	846.7260	0.855	0.0000	0.0000	0
2020/06/01	AL7T	06/05/2021			Index Future	849.6720	849.6720	856.9300	856.9300	0.854	0.0000	0.0000	0
2020/06/01	ALBI	06/08/2020			Index Future	714.5350	714.5350	719.8540	719.8540	0.744	0.0000	0.0000	211
2020/06/01	ALBI	05/11/2020			Index Future	722.7600	722.7600	728.1230	728.1230	0.742	0.0000	0.0000	0
2020/06/01	ALBI	04/02/2021			Index Future	731.4240	731.4240	736.8450	736.8450	0.741	0.0000	0.0000	0
2020/06/01	ALBI	06/05/2021			Index Future	740.2420	740.2420	745.7250	745.7250	0.741	0.0000	0.0000	0
2020/06/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/06/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	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
2020/06/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/01	ES33	06/08/2020			Bond Future	11.6097	75.7204	11.5090	76.2567	(0.868)	0.0000	0.0000	350
2020/06/01	ES33	05/11/2020			Bond Future	11.8474	72.8081	11.7426	73.3499	(0.885)	0.0000	0.0000	0
2020/06/01	ES33	04/02/2021			Bond Future	12.0976	73.6822	11.9883	74.2303	(0.903)	0.0000	0.0000	0
2020/06/01	ES33	06/05/2021			Bond Future	12.3537	70.7935	12.2397	71.3481	(0.923)	0.0000	0.0000	0
2020/06/01	ES42	06/08/2020			Bond Future	12.1346	74.8721	12.0234	75.5223	(0.916)	0.0000	0.0000	4,919
2020/06/01	ES42	05/11/2020			Bond Future	12.3687	71.4673	12.2526	72.1242	(0.938)	0.0000	0.0000	0
2020/06/01	ES42	04/02/2021			Bond Future	12.6073	72.3262	12.4860	72.9907	(0.962)	0.0000	0.0000	0
2020/06/01	ES42	06/05/2021			Bond Future	12.8611	68.9402	12.7341	69.6127	(0.987)	0.0000	0.0000	0
2020/06/01	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/01	GOVI	06/08/2020	728.12	Put	GOVI	215,460.0000	21.5460	163,140.0000	16.3140	(24.283)	0	0	0
2020/06/01	GOVI	06/08/2020			GOVI	706.5740	706.5740	711.8060	711.8060	0.740	0.0000	0.0000	1,033
2020/06/01	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/01	GOVI	06/08/2020	728.14	Put	GOVI	215,660.0000	21.5660	163,340.0000	16.3340	(24.260)	0	0	0
2020/06/01	GOVI	06/08/2020	728.13	Put	GOVI	215,560.0000	21.5560	163,240.0000	16.3240	(24.272)	0	0	0
2020/06/01	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/01	GOVI	05/11/2020	737.84	Put	GOVI	231,330.0000	23.1330	178,570.0000	17.8570	(22.807)	0	0	0
2020/06/01	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/01	GOVI	05/11/2020			GOVI	714.7070	714.7070	719.9830	719.9830	0.738	0.0000	0.0000	0
2020/06/01	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/01	GOVI	05/11/2020	737.83	Put	GOVI	231,230.0000	23.1230	178,470.0000	17.8470	(22.817)	0	0	0
2020/06/01	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/01	GOVI	05/11/2020	737.85	Put	GOVI	231,430.0000	23.1430	178,670.0000	17.8670	(22.797)	0	0	0
2020/06/01	GOVI	04/02/2021	750.96	Put	GOVI	276,850.0000	27.6850	223,530.0000	22.3530	(19.260)	0	0	0
2020/06/01	GOVI	04/02/2021			GOVI	723.2750	723.2750	728.6070	728.6070	0.737	0.0000	0.0000	0
2020/06/01	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/01	GOVI	04/02/2021	750.95	Put	GOVI	276,750.0000	27.6750	223,430.0000	22.3430	(19.266)	0	0	0
2020/06/01	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/01	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/01	GOVI	04/02/2021	750.94	Put	GOVI	276,650.0000	27.6650	223,330.0000	22.3330	(19.273)	0	0	0
2020/06/01	GOVI	06/05/2021	678.67	Call	GOVI	533,240.0000	53.3240	587,170.0000	58.7170	10.114	0	0	0
2020/06/01	GOVI	06/05/2021			GOVI	731.9940	731.9940	737.3870	737.3870	0.737	0.0000	0.0000	0
2020/06/01	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/01	GOVI	06/05/2021	678.68	Call	GOVI	533,140.0000	53.3140	587,070.0000	58.7070	10.116	0	0	0
2020/06/01	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/01	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/01	GOVI	06/05/2021	678.69	Call	GOVI	533,040.0000	53.3040	586,970.0000	58.6970	10.117	0	0	0
2020/06/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/06/01	IGOV	06/08/2020			Index Future	255.7930	255.7930	255.9040	255.9040	0.043	0.0000	0.0000	1,132
2020/06/01	IGOV	05/11/2020			Index Future	258.8000	258.8000	258.9070	258.9070	0.041	0.0000	0.0000	47
2020/06/01	IGOV	04/02/2021			Index Future	261.9650	261.9650	262.0700	262.0700	0.040	0.0000	0.0000	0
2020/06/01	IGOV	06/05/2021			Index Future	265.1840	265.1840	265.2900	265.2900	0.040	0.0000	0.0000	0
2020/06/01	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/06/01	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/06/01	IS05	17/12/2020			Interest Rate Swap	94.0800	94.0800	94.0700	94.0700	(0.011)	0.0000	0.0000	0
2020/06/01	IS05	16/03/2021			Interest Rate Swap	92.3700	92.3700	92.3500	92.3500	(0.022)	0.0000	0.0000	0
2020/06/01	IS05	15/06/2021			Interest Rate Swap	90.6300	90.6300	90.5900	90.5900	(0.044)	0.0000	0.0000	0
2020/06/01	IS05	21/09/2021			Interest Rate Swap	89.7100	89.7100	89.6600	89.6600	(0.056)	0.0000	0.0000	0
2020/06/01	IS05	21/12/2021			Interest Rate Swap	91.1300	91.1300	91.0600	91.0600	(0.077)	0.0000	0.0000	51
2020/06/01	IS05	15/03/2022			Interest Rate Swap	90.7100	90.7100	90.6200	90.6200	(0.099)	0.0000	0.0000	0
2020/06/01	IS05	21/06/2022			Interest Rate Swap	91.0000	91.0000	90.8800	90.8800	(0.132)	0.0000	0.0000	0
2020/06/01	IS05	20/09/2022			Interest Rate Swap	94.3100	94.3100	94.1700	94.1700	(0.148)	0.0000	0.0000	0
2020/06/01	IS05	20/12/2022			Interest Rate Swap	94.9800	94.9800	94.8100	94.8100	(0.179)	0.0000	0.0000	0
2020/06/01	IS05	22/03/2023			Interest Rate Swap	87.5700	87.5700	87.3800	87.3800	(0.217)	0.0000	0.0000	0
2020/06/01	IS05	20/06/2023			Interest Rate Swap	93.2700	93.2700	93.0600	93.0600	(0.225)	0.0000	0.0000	0
2020/06/01	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/06/01	IS10	17/12/2025			Interest Rate Swap	82.5900	82.5900	82.1000	82.1000	(0.593)	0.0000	0.0000	0
2020/06/01	IS10	16/03/2026			Interest Rate Swap	79.2600	79.2600	78.7300	78.7300	(0.669)	0.0000	0.0000	0
2020/06/01	IS10	15/06/2026			Interest Rate Swap	77.8000	77.8000	77.2600	77.2600	(0.694)	0.0000	0.0000	0
2020/06/01	IS10	21/09/2026			Interest Rate Swap	79.9300	79.9300	79.4200	79.4200	(0.638)	0.0000	0.0000	0
2020/06/01	IS10	21/12/2026			Interest Rate Swap	84.0400	84.0400	83.5600	83.5600	(0.571)	0.0000	0.0000	0
2020/06/01	IS10	15/03/2027			Interest Rate Swap	82.6800	82.6800	82.2300	82.2300	(0.544)	0.0000	0.0000	0
2020/06/01	IS10	21/06/2027			Interest Rate Swap	84.8100	84.8100	84.3700	84.3700	(0.519)	0.0000	0.0000	0
2020/06/01	IS10	20/09/2027			Interest Rate Swap	90.5900	90.5900	90.1600	90.1600	(0.475)	0.0000	0.0000	0
2020/06/01	IS10	20/12/2027			Interest Rate Swap	91.0000	91.0000	90.5600	90.5600	(0.484)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/01	IS10	22/03/2028			Interest Rate Swap	84.1200	84.1200	83.6500	83.6500	(0.559)	0.0000	0.0000	0
2020/06/01	IS10	20/06/2028			Interest Rate Swap	91.9100	91.9100	91.4400	91.4400	(0.511)	0.0000	0.0000	0
2020/06/01	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/06/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/06/01	R023	06/08/2020	7.26	Call	Bond Future	4,615.4400	4.6154	4,802.2300	4.8022	4.047	0	0	0
2020/06/01	R023	06/08/2020			Bond Future	5.3173	109.2055	5.2403	109.3937	(1.448)	0.0000	0.0000	26,870
2020/06/01	R023	06/08/2020	7.26	Put	Bond Future	3.3100	0.0033	1.9400	0.0019	(41.390)	0	0	0
2020/06/01	R023	06/08/2020	7.27	Call	Bond Future	4,638.3800	4.6384	4,825.2300	4.8252	4.028	0	0	0
2020/06/01	R023	06/08/2020	7.28	Put	Bond Future	3.0500	0.0031	1.7800	0.0018	(41.639)	0	0	0
2020/06/01	R023	06/08/2020	7.27	Put	Bond Future	3.1700	0.0032	1.8600	0.0019	(41.325)	0	0	0
2020/06/01	R023	06/08/2020	7.28	Call	Bond Future	4,661.3300	4.6613	4,848.2200	4.8482	4.009	0	0	0
2020/06/01	R023	05/11/2020	7.46	Put	Bond Future	31.5900	0.0316	24.5100	0.0245	(22.412)	0	0	0
2020/06/01	R023	05/11/2020	7.47	Put	Bond Future	30.8800	0.0309	23.9400	0.0239	(22.474)	0	0	0
2020/06/01	R023	05/11/2020			Bond Future	5.3969	106.5419	5.3112	106.7314	(1.588)	0.0000	0.0000	0
2020/06/01	R023	05/11/2020	7.46	Call	Bond Future	4,466.7800	4.4668	4,649.2100	4.6492	4.084	0	0	0
2020/06/01	R023	05/11/2020	7.47	Call	Bond Future	4,486.9900	4.4870	4,669.5600	4.6696	4.069	0	0	0
2020/06/01	R023	05/11/2020	7.45	Call	Bond Future	4,446.5900	4.4466	4,628.8800	4.6289	4.100	0	0	0
2020/06/01	R023	05/11/2020	7.45	Put	Bond Future	32.3100	0.0323	25.0900	0.0251	(22.346)	0	0	0
2020/06/01	R023	04/02/2021	6.34	Call	Bond Future	2,071.0400	2.0710	2,212.1600	2.2122	6.814	0	0	0
2020/06/01	R023	04/02/2021	6.32	Put	Bond Future	394.2300	0.3942	343.1600	0.3432	(12.954)	0	0	0
2020/06/01	R023	04/02/2021			Bond Future	5.4767	107.8204	5.3797	108.0118	(1.771)	0.0000	0.0000	0
2020/06/01	R023	04/02/2021	6.34	Put	Bond Future	387.3300	0.3873	337.0500	0.3370	(12.981)	0	0	0
2020/06/01	R023	04/02/2021	6.32	Call	Bond Future	2,039.3300	2.0393	2,179.6600	2.1797	6.881	0	0	0
2020/06/01	R023	04/02/2021	6.33	Put	Bond Future	390.9100	0.3909	340.2200	0.3402	(12.967)	0	0	0
2020/06/01	R023	04/02/2021	6.33	Call	Bond Future	2,055.3200	2.0553	2,196.0300	2.1960	6.846	0	0	0
2020/06/01	R023	06/05/2021	7.58	Call	Bond Future	3,560.6900	3.5607	3,734.0900	3.7341	4.870	0	0	0
2020/06/01	R023	06/05/2021			Bond Future	5.5628	105.2098	5.4515	105.4033	(2.000)	0.0000	0.0000	0
2020/06/01	R023	06/05/2021	7.56	Call	Bond Future	3,530.9500	3.5310	3,703.9200	3.7039	4.899	0	0	0
2020/06/01	R023	06/05/2021	7.56	Put	Bond Future	135.3300	0.1353	114.7400	0.1147	(15.215)	0	0	0
2020/06/01	R023	06/05/2021	7.58	Put	Bond Future	131.8100	0.1318	111.6500	0.1116	(15.295)	0	0	0
2020/06/01	R023	06/05/2021	7.57	Call	Bond Future	3,545.8100	3.5458	3,719.0000	3.7190	4.884	0	0	0
2020/06/01	R023	06/05/2021	7.57	Put	Bond Future	133.5600	0.1336	113.1900	0.1132	(15.252)	0	0	0
2020/06/01	R035	06/08/2020	9.92	Put	Bond Future	5,280.0600	5.2801	4,804.8100	4.8048	(9.001)	0	0	0
2020/06/01	R035	06/08/2020	10.45	Put	Bond Future	3,051.8800	3.0519	2,691.8000	2.6918	(11.799)	0	0	500
2020/06/01	R035	06/08/2020	9.67	Call	Bond Future	720.7700	0.7208	806.9300	0.8069	11.954	0	0	500
2020/06/01	R035	06/08/2020	9.00	Put	Bond Future	11,247.5900	11.2476	10,662.9700	10.6630	(5.198)	0	0	0
2020/06/01	R035	06/08/2020			Bond Future	10.5143	91.8902	10.4245	92.4954	(0.854)	0.0000	0.0000	102,320
2020/06/01	R035	06/08/2020	9.92	Call	Bond Future	1,157.8400	1.1578	1,287.7900	1.2878	11.223	0	0	0
2020/06/01	R035	06/08/2020	9.09	Put	Bond Future	10,575.5400	10.5755	9,996.0900	9.9961	(5.479)	0	0	0
2020/06/01	R035	06/08/2020	9.09	Call	Bond Future	209.5500	0.2095	235.3000	0.2353	12.288	0	0	500
2020/06/01	R035	06/08/2020	9.67	Put	Bond Future	6,661.7600	6.6618	6,142.7200	6.1427	(7.791)	0	0	0
2020/06/01	R035	06/08/2020	9.00	Call	Bond Future	168.1700	0.1682	188.7500	0.1888	12.238	0	0	24,761
2020/06/01	R035	06/08/2020	9.93	Call	Bond Future	1,179.0800	1.1791	1,310.9900	1.3110	11.188	0	0	0
2020/06/01	R035	06/08/2020	9.91	Put	Bond Future	5,330.9600	5.3310	4,853.7700	4.8538	(8.951)	0	0	0
2020/06/01	R035	06/08/2020	10.45	Call	Bond Future	2,619.2600	2.6193	2,864.3800	2.8644	9.358	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/01	R035	06/08/2020	9.93	Put	Bond Future	5,229.6100	5.2296	4,756.3200	4.7563	(9.050)	0	0	0
2020/06/01	R035	06/08/2020	9.91	Call	Bond Future	1,136.9800	1.1370	1,264.9900	1.2650	11.259	0	0	0
2020/06/01	R035	06/08/2020	8.75	Put	Bond Future	13,187.9200	13.1879	12,593.1300	12.5931	(4.510)	0	0	0
2020/06/01	R035	06/08/2020	8.75	Call	Bond Future	87.4300	0.0874	97.8400	0.0978	11.907	0	0	3,000
2020/06/01	R035	05/11/2020	10.34	Put	Bond Future	5,529.2400	5.5292	5,149.7300	5.1497	(6.864)	0	0	0
2020/06/01	R035	05/11/2020			Bond Future	10.7054	88.4619	10.6122	89.0733	(0.871)	0.0000	0.0000	0
2020/06/01	R035	05/11/2020	10.33	Call	Bond Future	3,066.2700	3.0663	3,296.6400	3.2966	7.513	0	0	0
2020/06/01	R035	05/11/2020	10.33	Put	Bond Future	5,568.0900	5.5681	5,187.0600	5.1871	(6.843)	0	0	0
2020/06/01	R035	05/11/2020	10.34	Call	Bond Future	3,095.4200	3.0954	3,327.3100	3.3273	7.491	0	0	0
2020/06/01	R035	05/11/2020	10.32	Call	Bond Future	3,037.4800	3.0375	3,266.3300	3.2663	7.534	0	0	0
2020/06/01	R035	05/11/2020	10.32	Put	Bond Future	5,607.3800	5.6074	5,224.8300	5.2248	(6.822)	0	0	0
2020/06/01	R035	04/02/2021	11.14	Put	Bond Future	4,316.4000	4.3164	4,029.3000	4.0293	(6.651)	0	0	650
2020/06/01	R035	04/02/2021	10.04	Put	Bond Future	8,291.4700	8.2915	7,864.2200	7.8642	(5.153)	0	0	0
2020/06/01	R035	04/02/2021	10.14	Put	Bond Future	7,839.6100	7.8396	7,425.1700	7.4252	(5.286)	0	0	650
2020/06/01	R035	04/02/2021	10.05	Call	Bond Future	2,551.9600	2.5520	2,744.3700	2.7444	7.540	0	0	0
2020/06/01	R035	04/02/2021			Bond Future	10.9063	89.5238	10.8093	90.1422	(0.889)	0.0000	0.0000	0
2020/06/01	R035	04/02/2021	10.06	Call	Bond Future	2,575.7600	2.5758	2,769.4500	2.7694	7.520	0	0	0
2020/06/01	R035	04/02/2021	10.06	Put	Bond Future	8,199.6100	8.1996	7,774.9200	7.7749	(5.179)	0	0	0
2020/06/01	R035	04/02/2021	10.14	Call	Bond Future	2,770.0600	2.7701	2,974.0000	2.9740	7.362	0	0	0
2020/06/01	R035	04/02/2021	11.14	Call	Bond Future	5,780.2500	5.7802	6,111.5300	6.1115	5.731	0	0	0
2020/06/01	R035	04/02/2021	10.04	Call	Bond Future	2,528.2800	2.5283	2,719.4100	2.7194	7.560	0	0	0
2020/06/01	R035	04/02/2021	10.05	Put	Bond Future	8,245.4400	8.2454	7,819.4700	7.8195	(5.166)	0	0	0
2020/06/01	R035	06/05/2021	10.24	Put	Bond Future	9,039.4400	9.0394	8,633.1600	8.6332	(4.495)	0	0	0
2020/06/01	R035	06/05/2021	12.35	Put	Bond Future	3,064.2400	3.0642	2,867.3300	2.8673	(6.426)	0	0	0
2020/06/01	R035	06/05/2021	12.37	Call	Bond Future	10,311.6700	10.3117	10,742.2100	10.7422	4.175	0	0	0
2020/06/01	R035	06/05/2021			Bond Future	11.1081	86.1249	11.0072	86.7507	(0.908)	0.0000	0.0000	0
2020/06/01	R035	06/05/2021	12.35	Call	Bond Future	10,241.2100	10.2412	10,670.0700	10.6701	4.188	0	0	0
2020/06/01	R035	06/05/2021	12.37	Put	Bond Future	3,026.6500	3.0267	2,831.4200	2.8314	(6.450)	0	0	0
2020/06/01	R035	06/05/2021	10.24	Call	Bond Future	3,426.0100	3.4260	3,645.5000	3.6455	6.407	0	0	793
2020/06/01	R035	06/05/2021	12.36	Put	Bond Future	3,045.4000	3.0454	2,849.3300	2.8493	(6.438)	0	0	0
2020/06/01	R035	06/05/2021	12.02	Call	Bond Future	9,102.3900	9.1024	9,502.4800	9.5025	4.395	0	0	0
2020/06/01	R035	06/05/2021	12.02	Put	Bond Future	3,741.4000	3.7414	3,515.7200	3.5157	(6.032)	0	0	793
2020/06/01	R035	06/05/2021	11.32	Call	Bond Future	6,557.2300	6.5572	6,892.7500	6.8927	5.117	0	0	0
2020/06/01	R035	06/05/2021	11.32	Put	Bond Future	5,264.5400	5.2645	4,974.2900	4.9743	(5.513)	0	0	793
2020/06/01	R035	06/05/2021	12.36	Call	Bond Future	10,276.4200	10.2764	10,706.1200	10.7061	4.181	0	0	0
2020/06/01	R186	06/08/2020	8.38	Put	Bond Future	771.7900	0.7718	553.6000	0.5536	(28.271)	0	0	0
2020/06/01	R186	06/08/2020	9.00	Call	Bond Future	6,573.8100	6.5738	7,309.0200	7.3090	11.184	0	0	900
2020/06/01	R186	06/08/2020	8.00	Call	Bond Future	2,563.4400	2.5634	3,050.8400	3.0508	19.014	0	0	900
2020/06/01	R186	06/08/2020	8.25	Call	Bond Future	3,445.4400	3.4454	4,014.0900	4.0141	16.504	0	0	0
2020/06/01	R186	06/08/2020			Bond Future	7.7763	114.9327	7.6233	115.7563	(1.968)	0.0000	0.0000	79,913
2020/06/01	R186	06/08/2020	8.37	Call	Bond Future	3,908.0900	3.9081	4,510.8400	4.5108	15.423	0	0	0
2020/06/01	R186	06/08/2020	8.37	Put	Bond Future	784.0500	0.7841	563.1600	0.5632	(28.173)	0	0	0
2020/06/01	R186	06/08/2020	9.00	Put	Bond Future	253.2700	0.2533	164.8400	0.1648	(34.915)	0	0	0
2020/06/01	R186	06/08/2020	8.38	Call	Bond Future	3,947.5100	3.9475	4,552.9600	4.5530	15.338	0	0	0
2020/06/01	R186	06/08/2020	8.00	Put	Bond Future	1,373.4000	1.3734	1,037.1600	1.0372	(24.482)	0	0	0
2020/06/01	R186	06/08/2020	8.25	Put	Bond Future	943.9700	0.9440	688.9800	0.6890	(27.013)	0	0	0
2020/06/01	R186	06/08/2020	8.36	Call	Bond Future	3,868.6500	3.8687	4,468.7000	4.4687	15.511	0	0	0

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2020/06/01	R186	06/08/2020	8.36	Put	Bond Future	796.3200	0.7963	572.7300	0.5727	(28.078)	0	0	0
2020/06/01	R186	05/11/2020	8.00	Put	Bond Future	2,625.3200	2.6253	2,226.7000	2.2267	(15.184)	0	0	0
2020/06/01	R186	05/11/2020	8.65	Call	Bond Future	4,978.2800	4.9783	5,554.9300	5.5549	11.583	0	0	0
2020/06/01	R186	05/11/2020	8.64	Put	Bond Future	1,444.0900	1.4441	1,186.6700	1.1867	(17.826)	0	0	0
2020/06/01	R186	05/11/2020			Bond Future	7.9443	116.2433	7.7828	117.0755	(2.032)	0.0000	0.0000	0
2020/06/01	R186	05/11/2020	7.00	Put	Bond Future	5,917.7400	5.9177	5,282.7600	5.2828	(10.730)	0	0	0
2020/06/01	R186	05/11/2020	7.00	Call	Bond Future	938.1400	0.9381	1,135.3300	1.1353	21.019	0	0	1,200
2020/06/01	R186	05/11/2020	8.66	Call	Bond Future	5,013.8800	5.0139	5,592.4300	5.5924	11.539	0	0	0
2020/06/01	R186	05/11/2020	8.66	Put	Bond Future	1,416.9500	1.4169	1,163.3300	1.1633	(17.899)	0	0	0
2020/06/01	R186	05/11/2020	8.00	Call	Bond Future	2,910.7200	2.9107	3,344.2700	3.3443	14.895	0	0	1,200
2020/06/01	R186	05/11/2020	7.84	Put	Bond Future	3,034.2200	3.0342	2,596.1600	2.5962	(14.437)	0	0	0
2020/06/01	R186	05/11/2020	9.26	Put	Bond Future	751.6700	0.7517	597.8000	0.5978	(20.470)	0	0	3,500
2020/06/01	R186	05/11/2020	8.65	Put	Bond Future	1,430.5900	1.4306	1,175.0700	1.1751	(17.861)	0	0	0
2020/06/01	R186	05/11/2020	8.64	Call	Bond Future	4,942.5100	4.9425	5,517.2600	5.5173	11.629	0	0	0
2020/06/01	R186	05/11/2020	7.84	Call	Bond Future	2,497.6200	2.4976	2,891.7300	2.8917	15.779	0	0	3,500
2020/06/01	R186	05/11/2020	8.34	Put	Bond Future	1,915.2900	1.9153	1,596.1600	1.5962	(16.662)	0	0	0
2020/06/01	R186	05/11/2020	8.34	Call	Bond Future	3,922.3800	3.9224	4,435.4200	4.4354	13.080	0	0	3,500
2020/06/01	R186	05/11/2020	9.26	Call	Bond Future	7,251.7600	7.2518	7,930.0600	7.9301	9.354	0	0	0
2020/06/01	R186	04/02/2021	8.15	Call	Bond Future	3,287.9600	3.2880	3,725.3500	3.7254	13.303	0	0	0
2020/06/01	R186	04/02/2021			Bond Future	8.1194	112.3542	7.9486	113.1959	(2.103)	0.0000	0.0000	0
2020/06/01	R186	04/02/2021	8.15	Put	Bond Future	3,137.8800	3.1379	2,733.5200	2.7335	(12.886)	0	0	0
2020/06/01	R186	04/02/2021	8.16	Call	Bond Future	3,313.6400	3.3136	3,753.0700	3.7531	13.261	0	0	0
2020/06/01	R186	04/02/2021	8.17	Put	Bond Future	3,091.4700	3.0915	2,691.1800	2.6912	(12.948)	0	0	0
2020/06/01	R186	04/02/2021	8.16	Put	Bond Future	3,114.6100	3.1146	2,712.2900	2.7123	(12.917)	0	0	0
2020/06/01	R186	04/02/2021	8.17	Call	Bond Future	3,339.4300	3.3394	3,780.8900	3.7809	13.220	0	0	0
2020/06/01	R186	06/05/2021	10.76	Put	Bond Future	660.4300	0.6604	552.4900	0.5525	(16.344)	0	0	0
2020/06/01	R186	06/05/2021	10.77	Call	Bond Future	11,437.1800	11.4372	12,181.7200	12.1817	6.510	0	0	0
2020/06/01	R186	06/05/2021			Bond Future	8.3111	113.7102	8.1300	114.5619	(2.179)	0.0000	0.0000	0
2020/06/01	R186	06/05/2021	10.78	Call	Bond Future	11,472.3400	11.4723	12,217.6600	12.2177	6.497	0	0	0
2020/06/01	R186	06/05/2021	10.78	Put	Bond Future	648.6500	0.6486	542.2700	0.5423	(16.400)	0	0	0
2020/06/01	R186	06/05/2021	10.76	Call	Bond Future	11,402.0400	11.4020	12,145.8000	12.1458	6.523	0	0	0
2020/06/01	R186	06/05/2021	10.77	Put	Bond Future	654.5200	0.6545	547.3600	0.5474	(16.372)	0	0	0
2020/06/01	R197	06/08/2020			Bond Future	307.4440	307.4440	307.4678	307.4678	0.008	0.0000	0.0000	2,549
2020/06/01	R197	05/11/2020			Bond Future	311.0226	311.0226	311.0443	311.0443	0.007	0.0000	0.0000	0
2020/06/01	R197	04/02/2021			Bond Future	306.8896	306.8896	306.9107	306.9107	0.007	0.0000	0.0000	0
2020/06/01	R197	06/05/2021			Bond Future	310.6629	310.6629	310.6838	310.6838	0.007	0.0000	0.0000	0
2020/06/01	R202	06/08/2020			Bond Future	214.9567	214.9567	214.0814	214.0814	(0.407)	0.0000	0.0000	7,669
2020/06/01	R202	05/11/2020			Bond Future	217.4587	217.4587	216.5717	216.5717	(0.408)	0.0000	0.0000	0
2020/06/01	R202	04/02/2021			Bond Future	215.9026	215.9026	215.0038	215.0038	(0.416)	0.0000	0.0000	0
2020/06/01	R202	06/05/2021			Bond Future	218.5568	218.5568	217.6468	217.6468	(0.416)	0.0000	0.0000	0
2020/06/01	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/01	R208	06/08/2020			Bond Future	3.2732	104.6296	3.3412	104.5864	2.078	0.0000	0.0000	23,391
2020/06/01	R208	06/08/2020	5.56	Call	Bond Future	1,436.1400	1.4361	1,392.9100	1.3929	(3.010)	0	0	0
2020/06/01	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/01	R208	06/08/2020	5.57	Call	Bond Future	1,442.3400	1.4423	1,399.1100	1.3991	(2.997)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/01	R208	06/08/2020	5.55	Call	Bond Future	1,429.9400	1.4299	1,386.7100	1.3867	(3.023)	0	0	0
2020/06/01	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/01	R208	05/11/2020	4.78	Call	Bond Future	929.6200	0.9296	885.1000	0.8851	(4.789)	0	0	0
2020/06/01	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/01	R208	05/11/2020			Bond Future	2.3873	102.4304	2.5008	102.3859	4.758	0.0000	0.0000	0
2020/06/01	R208	05/11/2020	4.79	Call	Bond Future	933.4700	0.9335	888.9500	0.8889	(4.769)	0	0	0
2020/06/01	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/01	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/01	R208	05/11/2020	4.77	Call	Bond Future	925.7700	0.9258	881.2500	0.8813	(4.809)	0	0	0
2020/06/01	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/01	R209	06/08/2020	5.55	Put	Bond Future	39,504.0700	39.5041	38,928.0600	38.9281	(1.458)	0	0	0
2020/06/01	R209	06/08/2020			Bond Future	10.4895	70.0291	10.3899	70.6051	(0.950)	0.0000	0.0000	63,732
2020/06/01	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/01	R209	06/08/2020	5.57	Put	Bond Future	39,287.2600	39.2873	38,711.2500	38.7113	(1.466)	0	0	0
2020/06/01	R209	06/08/2020	5.56	Put	Bond Future	39,395.5900	39.3956	38,819.5800	38.8196	(1.462)	0	0	0
2020/06/01	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/01	R209	05/11/2020	10.02	Call	Bond Future	2,343.9900	2.3440	2,536.1100	2.5361	8.196	0	0	0
2020/06/01	R209	05/11/2020			Bond Future	10.6604	67.6867	10.5573	68.2688	(0.967)	0.0000	0.0000	0
2020/06/01	R209	05/11/2020	10.00	Call	Bond Future	2,300.6700	2.3007	2,490.1700	2.4902	8.237	0	0	0
2020/06/01	R209	05/11/2020	10.00	Put	Bond Future	6,159.5100	6.1595	5,766.9300	5.7669	(6.374)	0	0	0
2020/06/01	R209	05/11/2020	10.02	Put	Bond Future	6,081.3200	6.0813	5,691.3600	5.6914	(6.412)	0	0	0
2020/06/01	R209	05/11/2020	10.01	Call	Bond Future	2,322.1900	2.3222	2,512.9900	2.5130	8.216	0	0	0
2020/06/01	R209	05/11/2020	10.01	Put	Bond Future	6,120.2400	6.1202	5,728.9600	5.7290	(6.393)	0	0	0
2020/06/01	R209	04/02/2021	10.12	Put	Bond Future	6,894.4200	6.8944	6,515.8000	6.5158	(5.492)	0	0	0
2020/06/01	R209	04/02/2021			Bond Future	10.8352	68.4994	10.7284	69.0882	(0.986)	0.0000	0.0000	0
2020/06/01	R209	04/02/2021	10.11	Call	Bond Future	2,781.4200	2.7814	2,990.3900	2.9904	7.513	0	0	0
2020/06/01	R209	04/02/2021	10.11	Put	Bond Future	6,932.3100	6.9323	6,552.5200	6.5525	(5.479)	0	0	0
2020/06/01	R209	04/02/2021	10.12	Call	Bond Future	2,803.2800	2.8033	3,013.4200	3.0134	7.496	0	0	0
2020/06/01	R209	04/02/2021	10.10	Call	Bond Future	2,759.4200	2.7594	2,967.2400	2.9672	7.531	0	0	0
2020/06/01	R209	04/02/2021	10.10	Put	Bond Future	6,970.1300	6.9701	6,589.1900	6.5892	(5.465)	0	0	0
2020/06/01	R209	06/05/2021	12.23	Put	Bond Future	3,021.7300	3.0217	2,829.8100	2.8298	(6.351)	0	0	0
2020/06/01	R209	06/05/2021	12.22	Call	Bond Future	9,037.7900	9.0378	9,440.9200	9.4409	4.460	0	0	0
2020/06/01	R209	06/05/2021			Bond Future	11.0165	66.1843	10.9058	66.7801	(1.005)	0.0000	0.0000	0
2020/06/01	R209	06/05/2021	12.23	Call	Bond Future	9,066.8800	9.0669	9,470.7700	9.4708	4.455	0	0	0
2020/06/01	R209	06/05/2021	12.22	Put	Bond Future	3,039.0400	3.0390	2,846.3600	2.8464	(6.340)	0	0	0
2020/06/01	R209	06/05/2021	12.24	Call	Bond Future	9,096.0100	9.0960	9,500.6500	9.5007	4.449	0	0	0
2020/06/01	R209	06/05/2021	12.24	Put	Bond Future	3,004.5000	3.0045	2,813.3300	2.8133	(6.363)	0	0	0
2020/06/01	R210	06/08/2020			Bond Future	186.9293	186.9293	186.9500	186.9500	0.011	0.0000	0.0000	1,929
2020/06/01	R210	05/11/2020			Bond Future	186.3986	186.3986	186.4182	186.4182	0.010	0.0000	0.0000	0
2020/06/01	R210	04/02/2021			Bond Future	188.6789	188.6789	188.6981	188.6981	0.010	0.0000	0.0000	0
2020/06/01	R210	06/05/2021			Bond Future	188.2568	188.2568	188.2760	188.2760	0.010	0.0000	0.0000	0
2020/06/01	R212	06/08/2020			Bond Future	166.0640	166.0640	166.0753	166.0753	0.007	0.0000	0.0000	6,744
2020/06/01	R212	05/11/2020			Bond Future	167.9979	167.9979	168.0081	168.0081	0.006	0.0000	0.0000	0
2020/06/01	R212	04/02/2021			Bond Future	167.7319	167.7319	167.7416	167.7416	0.006	0.0000	0.0000	0
2020/06/01	R212	06/05/2021			Bond Future	169.7940	169.7940	169.8036	169.8036	0.006	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/01	R213	06/08/2020	9.31	Call	Bond Future	1,923.4800	1.9235	2,230.9600	2.2310	15.986	0	0	0
2020/06/01	R213	06/08/2020			Bond Future	9.4904	86.7570	9.3596	87.5257	(1.378)	0.0000	0.0000	14,229
2020/06/01	R213	06/08/2020	9.29	Call	Bond Future	1,871.6800	1.8717	2,173.2300	2.1732	16.111	0	0	0
2020/06/01	R213	06/08/2020	9.29	Put	Bond Future	3,053.6700	3.0537	2,586.5200	2.5865	(15.298)	0	0	0
2020/06/01	R213	06/08/2020	9.31	Put	Bond Future	2,986.5100	2.9865	2,525.2900	2.5253	(15.443)	0	0	0
2020/06/01	R213	06/08/2020	9.30	Call	Bond Future	1,897.4800	1.8975	2,201.9900	2.2020	16.048	0	0	0
2020/06/01	R213	06/08/2020	9.30	Put	Bond Future	3,019.9600	3.0200	2,555.7700	2.5558	(15.371)	0	0	0
2020/06/01	R213	05/11/2020	9.60	Put	Bond Future	3,782.9300	3.7829	3,378.0100	3.3780	(10.704)	0	0	0
2020/06/01	R213	05/11/2020	9.59	Call	Bond Future	3,394.1300	3.3941	3,764.1100	3.7641	10.901	0	0	0
2020/06/01	R213	05/11/2020			Bond Future	9.6632	84.2157	9.5275	84.9926	(1.405)	0.0000	0.0000	0
2020/06/01	R213	05/11/2020	9.60	Call	Bond Future	3,422.3200	3.4223	3,794.2700	3.7943	10.868	0	0	0
2020/06/01	R213	05/11/2020	9.59	Put	Bond Future	3,811.9700	3.8120	3,405.0800	3.4051	(10.674)	0	0	0
2020/06/01	R213	05/11/2020	9.61	Call	Bond Future	3,450.4200	3.4504	3,824.3200	3.8243	10.836	0	0	0
2020/06/01	R213	05/11/2020	9.61	Put	Bond Future	3,753.8500	3.7538	3,350.8800	3.3509	(10.735)	0	0	0
2020/06/01	R213	04/02/2021	9.40	Call	Bond Future	3,018.8400	3.0188	3,342.6800	3.3427	10.727	0	0	0
2020/06/01	R213	04/02/2021	9.39	Put	Bond Future	5,559.3000	5.5593	5,095.5500	5.0956	(8.342)	0	0	0
2020/06/01	R213	04/02/2021			Bond Future	9.8446	85.2265	9.7034	86.0123	(1.435)	0.0000	0.0000	0
2020/06/01	R213	04/02/2021	9.41	Call	Bond Future	3,043.0600	3.0431	3,368.6000	3.3686	10.698	0	0	0
2020/06/01	R213	04/02/2021	9.41	Put	Bond Future	5,492.6300	5.4926	5,032.3000	5.0323	(8.381)	0	0	0
2020/06/01	R213	04/02/2021	9.40	Put	Bond Future	5,525.8800	5.5259	5,063.8500	5.0638	(8.361)	0	0	0
2020/06/01	R213	04/02/2021	9.39	Call	Bond Future	2,994.7300	2.9947	3,316.8500	3.3169	10.756	0	0	0
2020/06/01	R213	06/05/2021	11.91	Put	Bond Future	1,689.9100	1.6899	1,516.2900	1.5163	(10.274)	0	0	0
2020/06/01	R213	06/05/2021			Bond Future	10.0282	82.7219	9.8813	83.5171	(1.466)	0.0000	0.0000	0
2020/06/01	R213	06/05/2021	11.90	Call	Bond Future	10,997.2700	10.9973	11,617.9800	11.6180	5.644	0	0	0
2020/06/01	R213	06/05/2021	11.90	Put	Bond Future	1,701.6400	1.7016	1,527.1100	1.5271	(10.257)	0	0	0
2020/06/01	R213	06/05/2021	11.91	Call	Bond Future	11,031.3200	11.0313	11,652.9400	11.6529	5.635	0	0	0
2020/06/01	R213	06/05/2021	11.89	Call	Bond Future	10,963.2400	10.9632	11,583.0500	11.5831	5.654	0	0	0
2020/06/01	R213	06/05/2021	11.89	Put	Bond Future	1,713.4300	1.7134	1,538.0000	1.5380	(10.239)	0	0	0
2020/06/01	R214	06/08/2020	9.98	Put	Bond Future	6,378.4600	6.3785	5,844.5200	5.8445	(8.371)	0	0	0
2020/06/01	R214	06/08/2020	9.97	Call	Bond Future	774.3200	0.7743	876.5900	0.8766	13.208	0	0	0
2020/06/01	R214	06/08/2020			Bond Future	10.8895	67.1593	10.7795	67.7970	(1.010)	0.0000	0.0000	21,544
2020/06/01	R214	06/08/2020	9.98	Call	Bond Future	786.5200	0.7865	890.2800	0.8903	13.192	0	0	0
2020/06/01	R214	06/08/2020	9.97	Put	Bond Future	6,431.9800	6.4320	5,896.5500	5.8965	(8.324)	0	0	0
2020/06/01	R214	06/08/2020	9.99	Call	Bond Future	798.8600	0.7989	904.1300	0.9041	13.178	0	0	0
2020/06/01	R214	06/08/2020	9.99	Put	Bond Future	6,325.1800	6.3252	5,792.7500	5.7927	(8.418)	0	0	0
2020/06/01	R214	05/11/2020	10.26	Put	Bond Future	6,859.0400	6.8590	6,410.5900	6.4106	(6.538)	0	0	0
2020/06/01	R214	05/11/2020			Bond Future	11.0621	64.6468	10.9481	65.2912	(1.030)	0.0000	0.0000	0
2020/06/01	R214	05/11/2020	10.25	Call	Bond Future	2,071.2800	2.0713	2,265.8100	2.2658	9.392	0	0	0
2020/06/01	R214	05/11/2020	10.25	Put	Bond Future	6,901.6300	6.9016	6,451.7600	6.4518	(6.518)	0	0	0
2020/06/01	R214	05/11/2020	10.26	Call	Bond Future	2,091.6800	2.0917	2,287.6300	2.2876	9.368	0	0	0
2020/06/01	R214	05/11/2020	10.24	Call	Bond Future	2,051.7800	2.0518	2,244.9100	2.2449	9.413	0	0	0
2020/06/01	R214	05/11/2020	10.24	Put	Bond Future	6,945.2200	6.9452	6,493.9500	6.4939	(6.498)	0	0	0
2020/06/01	R214	04/02/2021	10.33	Call	Bond Future	2,540.3700	2.5404	2,755.1500	2.7551	8.455	0	0	0
2020/06/01	R214	04/02/2021			Bond Future	11.2424	65.4228	11.1240	66.0747	(1.053)	0.0000	0.0000	0
2020/06/01	R214	04/02/2021	10.31	Call	Bond Future	2,499.2300	2.4992	2,711.5100	2.7115	8.494	0	0	0
2020/06/01	R214	04/02/2021	10.31	Put	Bond Future	7,945.5100	7.9455	7,505.9100	7.5059	(5.533)	0	0	0

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2020/06/01	R214	04/02/2021	10.33	Put	Bond Future	7,862.0300		7.8620	7,424.9300	7.4249	(5.560)	0	0	0
2020/06/01	R214	04/02/2021	10.32	Call	Bond Future	2,519.7500		2.5197	2,733.2800	2.7333	8.474	0	0	0
2020/06/01	R214	04/02/2021	10.32	Put	Bond Future	7,903.6800		7.9037	7,465.3300	7.4653	(5.546)	0	0	0
2020/06/01	R214	06/05/2021	12.26	Call	Bond Future	8,105.8100		8.1058	8,522.0200	8.5220	5.135	0	0	0
2020/06/01	R214	06/05/2021	12.25	Put	Bond Future	3,912.8200		3.9128	3,668.5300	3.6685	(6.243)	0	0	0
2020/06/01	R214	06/05/2021			Bond Future	11.4223		62.9318	11.2995	63.5915	(1.075)	0.0000	0.0000	0
2020/06/01	R214	06/05/2021	12.27	Call	Bond Future	8,132.8100		8.1328	8,549.8700	8.5499	5.128	0	0	0
2020/06/01	R214	06/05/2021	12.27	Put	Bond Future	3,871.8400		3.8718	3,629.2600	3.6293	(6.265)	0	0	0
2020/06/01	R214	06/05/2021	12.26	Put	Bond Future	3,892.2800		3.8923	3,648.8500	3.6488	(6.254)	0	0	0
2020/06/01	R214	06/05/2021	12.25	Call	Bond Future	8,078.8400		8.0788	8,494.1900	8.4942	5.141	0	0	0
2020/06/01	R248	06/08/2020	10.20	Call	Bond Future	737.8000		0.7378	849.5200	0.8495	15.142	0	0	0
2020/06/01	R248	06/08/2020	11.80	Call	Bond Future	6,250.0100		6.2500	6,762.3800	6.7624	8.198	0	0	470
2020/06/01	R248	06/08/2020	12.75	Call	Bond Future	10,834.3500		10.8343	11,498.2700	11.4983	6.128	0	0	814
2020/06/01	R248	06/08/2020	10.35	Call	Bond Future	1,000.3200		1.0003	1,144.6200	1.1446	14.425	0	0	640
2020/06/01	R248	06/08/2020	11.85	Put	Bond Future	1,276.1200		1.2761	1,048.9600	1.0490	(17.801)	0	0	0
2020/06/01	R248	06/08/2020	9.00	Put	Bond Future	17,353.5900		17.3536	16,609.7400	16.6097	(4.286)	0	0	0
2020/06/01	R248	06/08/2020			Bond Future	11.0657		84.0645	10.9604	84.8137	(0.951)	0.0000	0.0000	83,458
2020/06/01	R248	06/08/2020	10.18	Call	Bond Future	709.6800		0.7097	817.5500	0.8175	15.200	0	0	0
2020/06/01	R248	06/08/2020	10.18	Put	Bond Future	7,424.6100		7.4246	6,783.2800	6.7833	(8.638)	0	0	0
2020/06/01	R248	06/08/2020	10.35	Put	Bond Future	6,351.1700		6.3512	5,746.2700	5.7463	(9.524)	0	0	0
2020/06/01	R248	06/08/2020	11.85	Call	Bond Future	6,490.0600		6.4901	7,012.1000	7.0121	8.044	0	0	0
2020/06/01	R248	06/08/2020	11.15	Put	Bond Future	2,789.7300		2.7897	2,399.1100	2.3991	(14.002)	0	0	0
2020/06/01	R248	06/08/2020	11.15	Call	Bond Future	3,381.1300		3.3811	3,739.7100	3.7397	10.605	0	0	0
2020/06/01	R248	06/08/2020	10.85	Put	Bond Future	3,874.2000		3.8742	3,400.4600	3.4005	(12.228)	0	0	0
2020/06/01	R248	06/08/2020	10.85	Call	Bond Future	2,325.3000		2.3253	2,600.7600	2.6008	11.846	0	0	640
2020/06/01	R248	06/08/2020	9.25	Put	Bond Future	14,967.6900		14.9677	14,230.4900	14.2305	(4.925)	0	0	0
2020/06/01	R248	06/08/2020	9.25	Call	Bond Future	73.4900		0.0735	85.4900	0.0855	16.329	0	0	20,640
2020/06/01	R248	06/08/2020	10.20	Put	Bond Future	7,290.2900		7.2903	6,652.8100	6.6528	(8.744)	0	0	0
2020/06/01	R248	06/08/2020	11.80	Put	Bond Future	1,350.0600		1.3501	1,113.2300	1.1132	(17.542)	0	0	0
2020/06/01	R248	06/08/2020	12.75	Put	Bond Future	351.8400		0.3518	266.5600	0.2666	(24.238)	0	0	0
2020/06/01	R248	06/08/2020	9.00	Call	Bond Future	33.4300		0.0334	38.7800	0.0388	16.004	0	0	3,000
2020/06/01	R248	06/08/2020	10.19	Call	Bond Future	723.5900		0.7236	833.3700	0.8334	15.172	0	0	0
2020/06/01	R248	06/08/2020	10.19	Put	Bond Future	7,357.2400		7.3572	6,717.8200	6.7178	(8.691)	0	0	0
2020/06/01	R248	06/08/2020	12.25	Put	Bond Future	756.4800		0.7565	602.1600	0.6022	(20.400)	0	0	0
2020/06/01	R248	06/08/2020	12.25	Call	Bond Future	8,399.0700		8.3991	8,993.9500	8.9939	7.083	0	0	814
2020/06/01	R248	06/08/2020	11.10	Put	Bond Future	2,950.4200		2.9504	2,546.1000	2.5461	(13.704)	0	0	0
2020/06/01	R248	06/08/2020	11.10	Call	Bond Future	3,192.0800		3.1921	3,536.9600	3.5370	10.804	0	0	470
2020/06/01	R248	05/11/2020	10.02	Put	Bond Future	10,544.3200		10.5443	9,931.6600	9.9317	(5.810)	0	0	0
2020/06/01	R248	05/11/2020	10.03	Call	Bond Future	1,278.6200		1.2786	1,424.6700	1.4247	11.422	0	0	0
2020/06/01	R248	05/11/2020			Bond Future	11.2463		80.6101	11.1369	81.3671	(0.973)	0.0000	0.0000	0
2020/06/01	R248	05/11/2020	11.00	Put	Bond Future	5,517.9800		5.5180	5,082.4400	5.0824	(7.893)	0	0	0
2020/06/01	R248	05/11/2020	11.00	Call	Bond Future	3,795.2100		3.7952	4,116.7500	4.1168	8.472	0	0	800
2020/06/01	R248	05/11/2020	10.00	Put	Bond Future	10,674.9800		10.6750	10,059.0800	10.0591	(5.770)	0	0	0
2020/06/01	R248	05/11/2020	10.00	Call	Bond Future	1,223.6900		1.2237	1,364.8700	1.3649	11.537	0	0	800
2020/06/01	R248	05/11/2020	10.04	Call	Bond Future	1,297.4300		1.2974	1,445.1200	1.4451	11.383	0	0	0
2020/06/01	R248	05/11/2020	10.04	Put	Bond Future	10,415.0400		10.4150	9,805.6500	9.8057	(5.851)	0	0	0
2020/06/01	R248	05/11/2020	10.02	Call	Bond Future	1,260.1400		1.2601	1,404.5600	1.4046	11.461	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/01	R248	05/11/2020	10.03	Put	Bond Future	10,479.4400	10.4794	9,868.4100	9.8684	(5.831)	0	0	0
2020/06/01	R248	04/02/2021	10.46	Call	Bond Future	2,413.3300	2.4133	2,640.4000	2.6404	9.409	0	0	0
2020/06/01	R248	04/02/2021	10.47	Put	Bond Future	9,376.1300	9.3761	8,839.0000	8.8390	(5.729)	0	0	0
2020/06/01	R248	04/02/2021			Bond Future	11.4358	81.5778	11.3218	82.3436	(0.997)	0.0000	0.0000	0
2020/06/01	R248	04/02/2021	10.46	Put	Bond Future	9,429.3300	9.4293	8,890.5600	8.8906	(5.714)	0	0	0
2020/06/01	R248	04/02/2021	10.47	Call	Bond Future	2,437.6500	2.4376	2,666.3600	2.6664	9.382	0	0	0
2020/06/01	R248	04/02/2021	10.48	Call	Bond Future	2,462.3600	2.4624	2,692.6900	2.6927	9.354	0	0	0
2020/06/01	R248	04/02/2021	10.48	Put	Bond Future	9,323.4500	9.3235	8,787.9400	8.7879	(5.744)	0	0	0
2020/06/01	R248	06/05/2021	12.36	Call	Bond Future	8,828.4600	8.8285	9,313.3500	9.3134	5.492	0	0	0
2020/06/01	R248	06/05/2021			Bond Future	11.6252	78.1462	11.5065	78.9213	(1.022)	0.0000	0.0000	0
2020/06/01	R248	06/05/2021	12.34	Call	Bond Future	8,752.8100	8.7528	9,235.6100	9.2356	5.516	0	0	0
2020/06/01	R248	06/05/2021	12.34	Put	Bond Future	4,369.5300	4.3695	4,077.3000	4.0773	(6.688)	0	0	0
2020/06/01	R248	06/05/2021	12.36	Put	Bond Future	4,329.0900	4.3291	4,038.9500	4.0389	(6.702)	0	0	0
2020/06/01	R248	06/05/2021	12.35	Call	Bond Future	8,790.6200	8.7906	9,274.4700	9.2745	5.504	0	0	0
2020/06/01	R248	06/05/2021	12.35	Put	Bond Future	4,349.2500	4.3493	4,058.0700	4.0581	(6.695)	0	0	0

**Total**

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