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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/06/2020 TO 03/06/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	2025	06/08/2020		Bond Future	138.2452	138.2452	138.2889	138.2889	0.032	0.0000	0.0000	4,976
2020/06/03	2025	05/11/2020		Bond Future	139.8050	139.8050	139.8468	139.8468	0.030	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/03	2025	04/02/2021			Bond Future	139.9632	139.9632	140.0039	140.0039	0.029	0.0000	0.0000	0
2020/06/03	2025	06/05/2021			Bond Future	141.6936	141.6936	141.7339	141.7339	0.028	0.0000	0.0000	0
2020/06/03	2029	06/08/2020			Bond Future	100.0460	100.0460	100.0806	100.0806	0.035	0.0000	0.0000	4,982
2020/06/03	2029	05/11/2020			Bond Future	100.0384	100.0384	100.0716	100.0716	0.033	0.0000	0.0000	0
2020/06/03	2029	04/02/2021			Bond Future	101.2417	101.2417	101.2743	101.2743	0.032	0.0000	0.0000	0
2020/06/03	2029	06/05/2021			Bond Future	101.3422	101.3422	101.3746	101.3746	0.032	0.0000	0.0000	0
2020/06/03	2030	06/08/2020	9.11	Call	Bond Future	3,157.4500	3.1575	3,501.4500	3.5014	10.895	0	0	0
2020/06/03	2030	06/08/2020	9.95	Put	Bond Future	470.9000	0.4709	363.5200	0.3635	(22.803)	0	0	5,850
2020/06/03	2030	06/08/2020	10.40	Put	Bond Future	196.5500	0.1966	139.3200	0.1393	(29.117)	0	0	0
2020/06/03	2030	06/08/2020	11.25	Call	Bond Future	13,262.4000	13.2624	13,825.1100	13.8251	4.243	0	0	0
2020/06/03	2030	06/08/2020	10.00	Call	Bond Future	7,092.4500	7.0925	7,558.6200	7.5586	6.573	0	0	470
2020/06/03	2030	06/08/2020	10.05	Put	Bond Future	396.6000	0.3966	297.1600	0.2972	(25.073)	0	0	0
2020/06/03	2030	06/08/2020	10.70	Call	Bond Future	10,526.1000	10.5261	11,065.9100	11.0659	5.128	0	0	470
2020/06/03	2030	06/08/2020	9.75	Put	Bond Future	639.5200	0.6395	533.5400	0.5335	(16.572)	0	0	0
2020/06/03	2030	06/08/2020	9.42	Call	Bond Future	4,404.2900	4.4043	4,822.6900	4.8227	9.500	0	0	0
2020/06/03	2030	06/08/2020			Bond Future	8.8550	94.8515	8.7613	95.4245	(1.057)	0.0000	0.0000	106,878
2020/06/03	2030	06/08/2020	9.09	Call	Bond Future	3,083.7200	3.0837	3,421.9900	3.4220	10.970	0	0	0
2020/06/03	2030	06/08/2020	9.09	Put	Bond Future	1,664.9000	1.6649	1,430.1700	1.4302	(14.099)	0	0	0
2020/06/03	2030	06/08/2020	10.40	Call	Bond Future	9,033.0800	9.0331	9,548.8500	9.5488	5.710	0	0	0
2020/06/03	2030	06/08/2020	10.70	Put	Bond Future	101.3600	0.1014	68.1700	0.0682	(32.745)	0	0	0
2020/06/03	2030	06/08/2020	9.05	Put	Bond Future	1,759.5500	1.7596	1,512.9000	1.5129	(14.018)	0	0	0
2020/06/03	2030	06/08/2020	9.05	Call	Bond Future	2,938.8700	2.9389	3,265.2200	3.2652	11.105	0	0	450
2020/06/03	2030	06/08/2020	8.36	Put	Bond Future	4,118.4400	4.1184	3,695.1300	3.6951	(10.278)	0	0	0
2020/06/03	2030	06/08/2020	8.36	Call	Bond Future	1,037.1600	1.0372	1,186.8500	1.1869	14.433	0	0	800
2020/06/03	2030	06/08/2020	8.86	Put	Bond Future	2,272.6000	2.2726	1,972.4900	1.9725	(13.206)	0	0	0
2020/06/03	2030	06/08/2020	8.86	Call	Bond Future	2,303.2600	2.3033	2,576.1500	2.5762	11.848	0	0	800
2020/06/03	2030	06/08/2020	9.11	Put	Bond Future	1,619.1800	1.6192	1,390.1800	1.3902	(14.143)	0	0	0
2020/06/03	2030	06/08/2020	9.95	Call	Bond Future	6,849.9800	6.8500	7,315.6000	7.3156	6.797	0	0	0
2020/06/03	2030	06/08/2020	11.25	Put	Bond Future	25.9600	0.0260	15.6700	0.0157	(39.638)	0	0	0
2020/06/03	2030	06/08/2020	10.21	Put	Bond Future	290.4200	0.2904	212.3200	0.2123	(26.892)	0	0	0
2020/06/03	2030	06/08/2020	10.00	Put	Bond Future	435.7700	0.4358	328.9400	0.3289	(24.515)	0	0	0
2020/06/03	2030	06/08/2020	10.75	Call	Bond Future	10,775.9000	10.7759	11,318.7900	11.3188	5.038	0	0	0
2020/06/03	2030	06/08/2020	10.05	Call	Bond Future	7,329.7300	7.3297	7,803.2900	7.8033	6.461	0	0	0
2020/06/03	2030	06/08/2020	9.75	Call	Bond Future	5,896.5800	5.8966	6,363.6000	6.3636	7.920	0	0	450
2020/06/03	2030	06/08/2020	9.42	Put	Bond Future	1,039.9100	1.0399	885.3100	0.8853	(14.867)	0	0	800
2020/06/03	2030	06/08/2020	9.10	Call	Bond Future	3,120.4800	3.1205	3,461.6300	3.4616	10.933	0	0	0
2020/06/03	2030	06/08/2020	9.10	Put	Bond Future	1,641.9100	1.6419	1,410.0600	1.4101	(14.121)	0	0	0
2020/06/03	2030	06/08/2020	11.47	Call	Bond Future	14,340.3200	14.3403	14,907.2700	14.9073	3.954	0	0	0
2020/06/03	2030	06/08/2020	11.47	Put	Bond Future	14.2600	0.0143	8.2100	0.0082	(42.426)	0	0	650
2020/06/03	2030	06/08/2020	10.21	Call	Bond Future	8,100.5300	8.1005	8,595.4300	8.5954	6.109	0	0	650
2020/06/03	2030	06/08/2020	10.87	Call	Bond Future	11,375.3400	11.3753	11,924.6800	11.9247	4.829	0	0	0
2020/06/03	2030	06/08/2020	10.87	Put	Bond Future	67.9100	0.0679	44.2500	0.0442	(34.840)	0	0	650
2020/06/03	2030	06/08/2020	10.75	Put	Bond Future	90.2700	0.0903	60.1600	0.0602	(33.355)	0	0	0
2020/06/03	2030	06/08/2020	9.20	Put	Bond Future	1,425.3800	1.4254	1,221.9900	1.2220	(14.269)	0	0	2,500
2020/06/03	2030	06/08/2020	9.20	Call	Bond Future	3,498.7000	3.4987	3,868.3100	3.8683	10.564	0	0	323
2020/06/03	2030	06/08/2020	8.50	Put	Bond Future	3,522.6400	3.5226	3,139.3600	3.1394	(10.880)	0	0	0

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2020/06/03	2030	06/08/2020	8.50	Call	Bond Future	1,325.9500	1.3259	1,515.6700	1.5157	14.308	0	0	323
2020/06/03	2030	05/11/2020	8.10	Put	Bond Future	6,969.4100	6.9694	6,484.5000	6.4845	(6.958)	0	0	0
2020/06/03	2030	05/11/2020	8.73	Call	Bond Future	2,636.1400	2.6361	2,853.1300	2.8531	8.231	0	0	3,000
2020/06/03	2030	05/11/2020	10.06	Put	Bond Future	1,403.4700	1.4035	1,247.8600	1.2479	(11.088)	0	0	1,000
2020/06/03	2030	05/11/2020	9.39	Put	Bond Future	2,513.0200	2.5130	2,270.8000	2.2708	(9.639)	0	0	0
2020/06/03	2030	05/11/2020	9.38	Call	Bond Future	4,635.4600	4.6355	4,968.3500	4.9683	7.181	0	0	0
2020/06/03	2030	05/11/2020			Bond Future	9.0200	95.8997	8.9228	96.4773	(1.077)	0.0000	0.0000	0
2020/06/03	2030	05/11/2020	8.85	Put	Bond Future	3,975.2200	3.9752	3,631.8100	3.6318	(8.639)	0	0	0
2020/06/03	2030	05/11/2020	8.85	Call	Bond Future	2,962.1700	2.9622	3,196.3000	3.1963	7.904	0	0	3,000
2020/06/03	2030	05/11/2020	9.61	Call	Bond Future	5,480.5800	5.4806	5,860.6600	5.8607	6.935	0	0	0
2020/06/03	2030	05/11/2020	9.61	Put	Bond Future	2,070.9200	2.0709	1,873.4600	1.8735	(9.535)	0	0	3,000
2020/06/03	2030	05/11/2020	8.34	Put	Bond Future	5,871.6400	5.8716	5,442.5000	5.4425	(7.309)	0	0	0
2020/06/03	2030	05/11/2020	8.34	Call	Bond Future	1,732.0700	1.7321	1,880.4700	1.8805	8.568	0	0	1,000
2020/06/03	2030	05/11/2020	9.04	Put	Bond Future	3,401.0900	3.4011	3,086.3200	3.0863	(9.255)	0	0	0
2020/06/03	2030	05/11/2020	9.04	Call	Bond Future	3,519.6800	3.5197	3,782.4500	3.7825	7.466	0	0	1,000
2020/06/03	2030	05/11/2020	8.36	Put	Bond Future	5,786.9700	5.7870	5,361.6300	5.3616	(7.350)	0	0	0
2020/06/03	2030	05/11/2020	9.86	Put	Bond Future	1,666.8500	1.6669	1,506.1000	1.5061	(9.644)	0	0	14,160
2020/06/03	2030	05/11/2020	8.10	Call	Bond Future	1,312.3600	1.3124	1,404.9900	1.4050	7.058	0	0	3,000
2020/06/03	2030	05/11/2020	8.73	Put	Bond Future	4,373.0700	4.3731	4,012.5200	4.0125	(8.245)	0	0	0
2020/06/03	2030	05/11/2020	9.23	Put	Bond Future	2,890.3200	2.8903	2,611.3000	2.6113	(9.654)	0	0	0
2020/06/03	2030	05/11/2020	10.06	Call	Bond Future	7,305.2900	7.3053	7,727.2200	7.7272	5.776	0	0	0
2020/06/03	2030	05/11/2020	10.37	Put	Bond Future	1,045.4700	1.0455	878.1000	0.8781	(16.009)	0	0	15,758
2020/06/03	2030	05/11/2020	9.39	Call	Bond Future	4,670.6000	4.6706	5,005.9200	5.0059	7.179	0	0	0
2020/06/03	2030	05/11/2020	9.38	Put	Bond Future	2,535.3300	2.5353	2,290.6800	2.2907	(9.650)	0	0	0
2020/06/03	2030	05/11/2020	8.36	Call	Bond Future	1,772.5000	1.7725	1,924.7000	1.9247	8.587	0	0	14,160
2020/06/03	2030	05/11/2020	8.86	Put	Bond Future	3,943.4400	3.9434	3,601.3800	3.6014	(8.674)	0	0	0
2020/06/03	2030	05/11/2020	8.86	Call	Bond Future	2,990.3900	2.9904	3,225.8700	3.2259	7.875	0	0	14,160
2020/06/03	2030	05/11/2020	9.86	Call	Bond Future	6,472.3100	6.4723	6,889.1000	6.8891	6.440	0	0	0
2020/06/03	2030	05/11/2020	9.23	Call	Bond Future	4,123.0400	4.1230	4,421.5600	4.4216	7.240	0	0	3,000
2020/06/03	2030	05/11/2020	10.47	Call	Bond Future	9,029.2800	9.0293	9,452.0300	9.4520	4.682	0	0	0
2020/06/03	2030	05/11/2020	10.47	Put	Bond Future	934.8100	0.9348	780.0200	0.7800	(16.558)	0	0	3,000
2020/06/03	2030	05/11/2020	8.53	Put	Bond Future	5,099.5200	5.0995	4,707.6300	4.7076	(7.685)	0	0	0
2020/06/03	2030	05/11/2020	8.53	Call	Bond Future	2,140.1200	2.1401	2,325.7700	2.3258	8.675	0	0	15,758
2020/06/03	2030	05/11/2020	9.03	Put	Bond Future	3,429.7300	3.4297	3,113.1100	3.1131	(9.232)	0	0	0
2020/06/03	2030	05/11/2020	9.03	Call	Bond Future	3,489.2000	3.4892	3,750.1200	3.7501	7.478	0	0	15,758
2020/06/03	2030	05/11/2020	10.37	Call	Bond Future	8,611.8500	8.6118	9,022.0200	9.0220	4.763	0	0	0
2020/06/03	2030	05/11/2020	9.40	Call	Bond Future	4,705.8600	4.7059	5,043.5900	5.0436	7.177	0	0	0
2020/06/03	2030	05/11/2020	9.40	Put	Bond Future	2,490.8800	2.4909	2,251.0700	2.2511	(9.628)	0	0	0
2020/06/03	2030	04/02/2021	9.12	Call	Bond Future	3,823.0800	3.8231	3,999.1400	3.9991	4.605	0	0	1,000
2020/06/03	2030	04/02/2021	8.36	Call	Bond Future	2,003.5100	2.0035	2,054.7100	2.0547	2.556	0	0	800
2020/06/03	2030	04/02/2021	9.16	Call	Bond Future	3,939.2900	3.9393	4,119.9700	4.1200	4.587	0	0	0
2020/06/03	2030	04/02/2021	9.15	Put	Bond Future	4,140.7300	4.1407	3,737.0300	3.7370	(9.749)	0	0	0
2020/06/03	2030	04/02/2021			Bond Future	9.1901	93.0262	9.0889	93.6095	(1.101)	0.0000	0.0000	0
2020/06/03	2030	04/02/2021	8.37	Put	Bond Future	6,887.6000	6.8876	6,358.1300	6.3581	(7.687)	0	0	0
2020/06/03	2030	04/02/2021	8.37	Call	Bond Future	2,021.5500	2.0216	2,075.3800	2.0754	2.663	0	0	1,000
2020/06/03	2030	04/02/2021	9.17	Call	Bond Future	3,968.3000	3.9683	4,150.6900	4.1507	4.596	0	0	0
2020/06/03	2030	04/02/2021	9.17	Put	Bond Future	4,083.8800	4.0839	3,682.9700	3.6830	(9.817)	0	0	0
2020/06/03	2030	04/02/2021	9.12	Put	Bond Future	4,226.6900	4.2267	3,819.4500	3.8194	(9.635)	0	0	0

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2020/06/03	2030	04/02/2021	8.36	Put	Bond Future	6,930.9000	6.9309	6,398.8000	6.3988	(7.677)	0	0	0
2020/06/03	2030	04/02/2021	9.16	Put	Bond Future	4,112.3800	4.1124	3,709.7600	3.7098	(9.790)	0	0	0
2020/06/03	2030	04/02/2021	9.15	Call	Bond Future	3,910.0800	3.9101	4,089.6800	4.0897	4.593	0	0	0
2020/06/03	2030	04/02/2021	8.86	Put	Bond Future	5,031.4200	5.0314	4,592.1800	4.5922	(8.730)	0	0	0
2020/06/03	2030	04/02/2021	8.86	Call	Bond Future	3,111.2400	3.1112	3,255.3000	3.2553	4.630	0	0	800
2020/06/03	2030	04/02/2021	10.20	Call	Bond Future	7,536.2300	7.5362	7,890.8900	7.8909	4.706	0	0	0
2020/06/03	2030	04/02/2021	10.20	Put	Bond Future	1,967.4400	1.9674	1,738.8000	1.7388	(11.621)	0	0	1,800
2020/06/03	2030	06/05/2021	10.04	Put	Bond Future	3,301.8100	3.3018	2,975.6700	2.9757	(9.878)	0	0	0
2020/06/03	2030	06/05/2021	9.15	Call	Bond Future	4,211.6200	4.2116	4,341.4800	4.3415	3.083	0	0	0
2020/06/03	2030	06/05/2021	11.69	Call	Bond Future	12,901.7700	12.9018	13,277.6900	13.2777	2.914	0	0	0
2020/06/03	2030	06/05/2021	11.70	Put	Bond Future	1,068.9500	1.0689	856.3600	0.8564	(19.888)	0	0	0
2020/06/03	2030	06/05/2021			Bond Future	9.3676	94.1566	9.2621	94.7462	(1.127)	0.0000	0.0000	0
2020/06/03	2030	06/05/2021	10.74	Call	Bond Future	9,432.1500	9.4322	9,688.9000	9.6889	2.722	0	0	0
2020/06/03	2030	06/05/2021	10.74	Put	Bond Future	2,189.6900	2.1897	1,856.7900	1.8568	(15.203)	0	0	0
2020/06/03	2030	06/05/2021	7.97	Call	Bond Future	0.0000	0.0000	1,754.3500	1.7544	100.000	0	0	700
2020/06/03	2030	06/05/2021	9.92	Call	Bond Future	0.0000	0.0000	6,781.4100	6.7814	100.000	0	0	0
2020/06/03	2030	06/05/2021	10.04	Call	Bond Future	6,946.6500	6.9466	7,210.1600	7.2102	3.793	0	0	0
2020/06/03	2030	06/05/2021	9.15	Put	Bond Future	5,433.0400	5.4330	4,973.2500	4.9732	(8.463)	0	0	0
2020/06/03	2030	06/05/2021	11.69	Put	Bond Future	1,077.4900	1.0775	863.7600	0.8638	(19.836)	0	0	0
2020/06/03	2030	06/05/2021	11.70	Call	Bond Future	12,939.7100	12.9397	13,316.7700	13.3168	2.914	0	0	0
2020/06/03	2030	06/05/2021	7.97	Put	Bond Future	0.0000	0.0000	9,384.7900	9.3848	100.000	0	0	0
2020/06/03	2030	06/05/2021	9.92	Put	Bond Future	0.0000	0.0000	3,183.5200	3.1835	100.000	0	0	700
2020/06/03	2030	06/05/2021	9.22	Call	Bond Future	0.0000	0.0000	4,538.7700	4.5388	100.000	0	0	0
2020/06/03	2030	06/05/2021	9.22	Put	Bond Future	0.0000	0.0000	4,775.4200	4.7754	100.000	0	0	700
2020/06/03	2030	06/05/2021	11.71	Call	Bond Future	12,977.6700	12.9777	13,355.8600	13.3559	2.914	0	0	0
2020/06/03	2030	06/05/2021	11.71	Put	Bond Future	1,060.4700	1.0605	849.0100	0.8490	(19.940)	0	0	0
2020/06/03	2032	06/08/2020	9.46	Put	Bond Future	3,473.0500	3.4731	3,183.6300	3.1836	(8.333)	0	0	0
2020/06/03	2032	06/08/2020	9.45	Call	Bond Future	1,742.6200	1.7426	1,887.8900	1.8879	8.336	0	0	0
2020/06/03	2032	06/08/2020	8.79	Put	Bond Future	6,772.3700	6.7724	6,385.9500	6.3860	(5.706)	0	0	0
2020/06/03	2032	06/08/2020	9.29	Put	Bond Future	4,170.6500	4.1706	3,850.8800	3.8509	(7.667)	0	0	0
2020/06/03	2032	06/08/2020			Bond Future	9.7230	92.8716	9.6550	93.3082	(0.700)	0.0000	0.0000	92,900
2020/06/03	2032	06/08/2020	9.91	Call	Bond Future	3,210.7000	3.2107	3,435.1600	3.4352	6.991	0	0	0
2020/06/03	2032	06/08/2020	9.91	Put	Bond Future	2,025.9300	2.0259	1,813.8400	1.8138	(10.469)	0	0	800
2020/06/03	2032	06/08/2020	9.46	Call	Bond Future	1,769.6300	1.7696	1,916.7600	1.9168	8.314	0	0	0
2020/06/03	2032	06/08/2020	9.45	Put	Bond Future	3,511.6700	3.5117	3,220.3900	3.2204	(8.295)	0	0	0
2020/06/03	2032	06/08/2020	8.79	Call	Bond Future	526.0500	0.5260	576.1800	0.5762	9.530	0	0	800
2020/06/03	2032	06/08/2020	9.29	Call	Bond Future	1,342.6800	1.3427	1,459.4600	1.4595	8.698	0	0	800
2020/06/03	2032	06/08/2020	9.47	Call	Bond Future	1,796.8900	1.7969	1,945.8800	1.9459	8.292	0	0	0
2020/06/03	2032	06/08/2020	9.47	Put	Bond Future	3,434.7400	3.4347	3,147.1800	3.1472	(8.372)	0	0	0
2020/06/03	2032	05/11/2020	9.61	Put	Bond Future	4,855.8200	4.8558	4,575.2000	4.5752	(5.779)	0	0	0
2020/06/03	2032	05/11/2020	10.99	Call	Bond Future	8,051.9000	8.0519	8,352.3000	8.3523	3.731	0	0	0
2020/06/03	2032	05/11/2020	9.44	Put	Bond Future	5,494.3300	5.4943	5,193.9400	5.1939	(5.467)	0	0	0
2020/06/03	2032	05/11/2020	11.08	Call	Bond Future	8,418.5600	8.4186	8,726.8200	8.7268	3.662	0	0	0
2020/06/03	2032	05/11/2020	9.77	Put	Bond Future	4,307.9600	4.3080	4,045.8100	4.0458	(6.085)	0	0	0
2020/06/03	2032	05/11/2020			Bond Future	9.9064	89.7517	9.8359	90.1913	(0.712)	0.0000	0.0000	0
2020/06/03	2032	05/11/2020	10.99	Put	Bond Future	1,651.7300	1.6517	1,512.4700	1.5125	(8.431)	0	0	3,000
2020/06/03	2032	05/11/2020	9.76	Call	Bond Future	3,424.7300	3.4247	3,601.0900	3.6011	5.150	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/03	2032	05/11/2020	9.76	Put	Bond Future	4,340.9900		4.3410	4,077.6900	4.0777	(6.065)	0	0	0
2020/06/03	2032	05/11/2020	9.11	Call	Bond Future	1,767.7800		1.7678	1,868.1900	1.8682	5.680	0	0	3,000
2020/06/03	2032	05/11/2020	9.61	Call	Bond Future	2,987.1400		2.9871	3,146.1800	3.1462	5.324	0	0	3,000
2020/06/03	2032	05/11/2020	9.44	Call	Bond Future	2,529.5300		2.5295	2,668.8000	2.6688	5.506	0	0	1,000
2020/06/03	2032	05/11/2020	11.08	Put	Bond Future	1,515.8000		1.5158	1,384.4000	1.3844	(8.669)	0	0	1,000
2020/06/03	2032	05/11/2020	9.77	Call	Bond Future	3,454.7000		3.4547	3,632.2100	3.6322	5.138	0	0	0
2020/06/03	2032	05/11/2020	9.11	Put	Bond Future	6,912.2400		6.9122	6,572.9900	6.5730	(4.908)	0	0	0
2020/06/03	2032	05/11/2020	8.94	Put	Bond Future	7,746.9300		7.7469	7,389.9100	7.3899	(4.609)	0	0	0
2020/06/03	2032	05/11/2020	8.94	Call	Bond Future	1,452.2200		1.4522	1,534.8600	1.5349	5.691	0	0	1,000
2020/06/03	2032	05/11/2020	9.75	Call	Bond Future	3,395.1200		3.3951	3,570.1000	3.5701	5.154	0	0	0
2020/06/03	2032	05/11/2020	9.75	Put	Bond Future	4,374.4500		4.3744	4,109.7700	4.1098	(6.051)	0	0	0
2020/06/03	2032	04/02/2021	9.29	Call	Bond Future	2,360.7700		2.3608	2,482.6500	2.4826	5.163	0	0	800
2020/06/03	2032	04/02/2021	10.82	Put	Bond Future	2,803.5200		2.8035	2,660.2800	2.6603	(5.109)	0	0	800
2020/06/03	2032	04/02/2021	9.63	Call	Bond Future	3,182.0800		3.1821	3,339.0600	3.3391	4.933	0	0	0
2020/06/03	2032	04/02/2021			Bond Future	10.0928		90.8110	10.0196	91.2549	(0.725)	0.0000	0.0000	0
2020/06/03	2032	04/02/2021	8.79	Put	Bond Future	9,874.5800		9.8746	9,461.3300	9.4613	(4.185)	0	0	0
2020/06/03	2032	04/02/2021	8.79	Call	Bond Future	1,498.1600		1.4982	1,528.8000	1.5288	2.045	0	0	800
2020/06/03	2032	04/02/2021	9.61	Call	Bond Future	3,129.5900		3.1296	3,284.9400	3.2849	4.964	0	0	0
2020/06/03	2032	04/02/2021	9.61	Put	Bond Future	6,114.2400		6.1142	5,825.7000	5.8257	(4.719)	0	0	0
2020/06/03	2032	04/02/2021	9.29	Put	Bond Future	7,399.8000		7.3998	7,077.7900	7.0778	(4.352)	0	0	0
2020/06/03	2032	04/02/2021	10.82	Call	Bond Future	7,051.3800		7.0514	7,352.0300	7.3520	4.264	0	0	0
2020/06/03	2032	04/02/2021	9.63	Put	Bond Future	6,040.3900		6.0404	5,753.4800	5.7535	(4.750)	0	0	0
2020/06/03	2032	04/02/2021	9.62	Call	Bond Future	3,155.7800		3.1558	3,312.0900	3.3121	4.953	0	0	0
2020/06/03	2032	04/02/2021	9.62	Put	Bond Future	6,077.2300		6.0772	5,789.6500	5.7897	(4.732)	0	0	0
2020/06/03	2032	06/05/2021	12.12	Put	Bond Future	1,864.2300		1.8642	1,674.2000	1.6742	(10.193)	0	0	0
2020/06/03	2032	06/05/2021			Bond Future	10.2838		87.7665	10.2077	88.2151	(0.740)	0.0000	0.0000	0
2020/06/03	2032	06/05/2021	12.11	Call	Bond Future	11,754.0100		11.7540	12,011.8100	12.0118	2.193	0	0	0
2020/06/03	2032	06/05/2021	12.11	Put	Bond Future	1,877.1900		1.8772	1,686.3300	1.6863	(10.167)	0	0	0
2020/06/03	2032	06/05/2021	12.12	Call	Bond Future	11,790.7500		11.7908	12,049.3800	12.0494	2.193	0	0	0
2020/06/03	2032	06/05/2021	12.10	Call	Bond Future	11,717.2800		11.7173	11,974.2700	11.9743	2.193	0	0	0
2020/06/03	2032	06/05/2021	12.10	Put	Bond Future	1,890.2200		1.8902	1,698.5500	1.6985	(10.140)	0	0	0
2020/06/03	2033	06/08/2020			Bond Future	96.8231		96.8231	96.8582	96.8582	0.036	0.0000	0.0000	12,178
2020/06/03	2033	05/11/2020			Bond Future	96.7041		96.7041	96.7380	96.7380	0.035	0.0000	0.0000	0
2020/06/03	2033	04/02/2021			Bond Future	97.8673		97.8673	97.9005	97.9005	0.034	0.0000	0.0000	0
2020/06/03	2033	06/05/2021			Bond Future	97.8484		97.8484	97.8814	97.8814	0.034	0.0000	0.0000	0
2020/06/03	2037	06/08/2020	9.88	Put	Bond Future	6,521.4800		6.5215	6,123.3900	6.1234	(6.104)	0	0	0
2020/06/03	2037	06/08/2020			Bond Future	10.7013		83.3954	10.6226	83.9232	(0.736)	0.0000	0.0000	87,059
2020/06/03	2037	06/08/2020	9.87	Call	Bond Future	745.8300		0.7458	873.8500	0.8739	17.165	0	0	0
2020/06/03	2037	06/08/2020	9.87	Put	Bond Future	6,581.4800		6.5815	6,181.6600	6.1817	(6.075)	0	0	0
2020/06/03	2037	06/08/2020	9.88	Call	Bond Future	759.6500		0.7597	889.4000	0.8894	17.080	0	0	0
2020/06/03	2037	06/08/2020	9.86	Call	Bond Future	732.2000		0.7322	858.5100	0.8585	17.251	0	0	0
2020/06/03	2037	06/08/2020	9.86	Put	Bond Future	6,641.7500		6.6417	6,240.2200	6.2402	(6.046)	0	0	0
2020/06/03	2037	05/11/2020	10.18	Call	Bond Future	2,210.8500		2.2109	2,438.7600	2.4388	10.309	0	0	0
2020/06/03	2037	05/11/2020	10.17	Put	Bond Future	7,063.2500		7.0633	6,757.6000	6.7576	(4.327)	0	0	0
2020/06/03	2037	05/11/2020			Bond Future	10.8889		84.3172	10.8074	84.8493	(0.749)	0.0000	0.0000	0
2020/06/03	2037	05/11/2020	10.19	Call	Bond Future	2,235.1300		2.2351	2,464.5000	2.4645	10.262	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
2020/06/03	2037	05/11/2020	10.19	Put	Bond Future	6,970.1600	6.9702	6,667.4200	6.6674	(4.343)	0	0	0
2020/06/03	2037	05/11/2020	10.17	Call	Bond Future	2,186.7100	2.1867	2,413.1700	2.4132	10.356	0	0	0
2020/06/03	2037	05/11/2020	10.18	Put	Bond Future	7,016.5900	7.0166	6,712.3900	6.7124	(4.335)	0	0	0
2020/06/03	2037	04/02/2021	13.73	Call	Bond Future	15,123.0500	15.1231	15,610.9800	15.6110	3.226	0	0	0
2020/06/03	2037	04/02/2021	10.85	Call	Bond Future	4,305.8300	4.3058	4,585.7000	4.5857	6.500	0	0	0
2020/06/03	2037	04/02/2021	10.35	Call	Bond Future	2,919.3700	2.9194	3,140.1700	3.1402	7.563	0	0	0
2020/06/03	2037	04/02/2021	10.28	Put	Bond Future	8,070.7800	8.0708	7,745.9100	7.7459	(4.025)	0	0	0
2020/06/03	2037	04/02/2021	10.27	Call	Bond Future	2,721.3900	2.7214	2,932.7500	2.9327	7.767	0	0	0
2020/06/03	2037	04/02/2021			Bond Future	11.0835	81.0570	10.9988	81.5944	(0.764)	0.0000	0.0000	0
2020/06/03	2037	04/02/2021	11.97	Put	Bond Future	2,995.4200	2.9954	2,842.5200	2.8425	(5.104)	0	0	0
2020/06/03	2037	04/02/2021	11.97	Call	Bond Future	8,310.4600	8.3105	8,694.9800	8.6950	4.627	0	0	300
2020/06/03	2037	04/02/2021	9.65	Put	Bond Future	11,415.0000	11.4150	11,020.5500	11.0206	(3.456)	0	0	0
2020/06/03	2037	04/02/2021	9.65	Call	Bond Future	1,538.1300	1.5381	1,681.1000	1.6811	9.295	0	0	72
2020/06/03	2037	04/02/2021	11.90	Call	Bond Future	8,030.9100	8.0309	8,410.0900	8.4101	4.722	0	0	0
2020/06/03	2037	04/02/2021	13.73	Put	Bond Future	744.9700	0.7450	695.4800	0.6955	(6.643)	0	0	300
2020/06/03	2037	04/02/2021	10.85	Put	Bond Future	5,800.7600	5.8008	5,543.2100	5.5432	(4.440)	0	0	72
2020/06/03	2037	04/02/2021	10.35	Put	Bond Future	7,759.8000	7.7598	7,443.1800	7.4432	(4.080)	0	0	72
2020/06/03	2037	04/02/2021	10.28	Call	Bond Future	2,745.7200	2.7457	2,958.2700	2.9583	7.741	0	0	0
2020/06/03	2037	04/02/2021	10.27	Put	Bond Future	8,116.0200	8.1160	7,789.9600	7.7900	(4.017)	0	0	0
2020/06/03	2037	04/02/2021	11.90	Put	Bond Future	3,115.7300	3.1157	2,957.4900	2.9575	(5.079)	0	0	240
2020/06/03	2037	04/02/2021	10.48	Put	Bond Future	7,208.3800	7.2084	6,907.0200	6.9070	(4.181)	0	0	0
2020/06/03	2037	04/02/2021	10.48	Call	Bond Future	3,257.1900	3.2572	3,493.2500	3.4932	7.247	0	0	240
2020/06/03	2037	04/02/2021	10.29	Call	Bond Future	2,770.1800	2.7702	2,983.9000	2.9839	7.715	0	0	0
2020/06/03	2037	04/02/2021	10.29	Put	Bond Future	8,025.7600	8.0258	7,702.0600	7.7021	(4.033)	0	0	0
2020/06/03	2037	06/05/2021	12.42	Call	Bond Future	9,925.0800	9.9251	10,311.2900	10.3113	3.891	0	0	0
2020/06/03	2037	06/05/2021			Bond Future	11.2834	82.0424	11.1954	82.5857	(0.780)	0.0000	0.0000	0
2020/06/03	2037	06/05/2021	12.42	Put	Bond Future	3,383.0800	3.3831	3,225.9400	3.2259	(4.645)	0	0	0
2020/06/03	2037	06/05/2021	12.43	Call	Bond Future	9,958.9800	9.9590	10,345.8700	10.3459	3.885	0	0	0
2020/06/03	2037	06/05/2021	12.44	Put	Bond Future	3,343.3200	3.3433	3,187.5300	3.1875	(4.660)	0	0	0
2020/06/03	2037	06/05/2021	12.43	Put	Bond Future	3,363.1500	3.3631	3,206.6900	3.2067	(4.652)	0	0	0
2020/06/03	2037	06/05/2021	12.44	Call	Bond Future	9,992.9300	9.9929	10,380.4900	10.3805	3.878	0	0	0
2020/06/03	2038	06/08/2020			Bond Future	107.3431	107.3431	107.6802	107.6802	0.314	0.0000	0.0000	10,496
2020/06/03	2038	05/11/2020			Bond Future	108.5543	108.5543	108.8935	108.8935	0.312	0.0000	0.0000	0
2020/06/03	2038	04/02/2021			Bond Future	108.1465	108.1465	108.4885	108.4885	0.316	0.0000	0.0000	0
2020/06/03	2038	06/05/2021			Bond Future	109.4838	109.4838	109.8293	109.8293	0.316	0.0000	0.0000	0
2020/06/03	2040	06/08/2020	10.03	Call	Bond Future	646.4100	0.6464	838.4600	0.8385	29.710	0	0	0
2020/06/03	2040	06/08/2020	10.04	Call	Bond Future	659.5000	0.6595	854.1900	0.8542	29.521	0	0	0
2020/06/03	2040	06/08/2020	10.02	Put	Bond Future	7,347.5700	7.3476	6,726.1400	6.7261	(8.458)	0	0	0
2020/06/03	2040	06/08/2020	10.85	Call	Bond Future	2,655.8300	2.6558	3,109.4700	3.1095	17.081	0	0	0
2020/06/03	2040	06/08/2020	11.26	Put	Bond Future	1,940.0000	1.9400	1,698.1000	1.6981	(12.469)	0	0	517
2020/06/03	2040	06/08/2020			Bond Future	10.9217	84.9106	10.8069	85.7214	(1.052)	0.0000	0.0000	50,943
2020/06/03	2040	06/08/2020	10.04	Put	Bond Future	7,215.5800	7.2156	6,599.5100	6.5995	(8.538)	0	0	0
2020/06/03	2040	06/08/2020	10.02	Call	Bond Future	633.5100	0.6335	822.8400	0.8228	29.886	0	0	0
2020/06/03	2040	06/08/2020	10.03	Put	Bond Future	7,281.4300	7.2814	6,662.7200	6.6627	(8.497)	0	0	0
2020/06/03	2040	06/08/2020	10.85	Put	Bond Future	3,160.7400	3.1607	2,803.6200	2.8036	(11.299)	0	0	12,538
2020/06/03	2040	06/08/2020	11.26	Call	Bond Future	4,256.4900	4.2565	4,825.3500	4.8254	13.365	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
2020/06/03	2040	06/08/2020	9.57	Put	Bond Future	10,619.4300	10.6194	9,898.7900	9.8988	(6.786)	0	0	0
2020/06/03	2040	06/08/2020	10.79	Put	Bond Future	3,382.8200	3.3828	3,006.9400	3.0069	(11.111)	0	0	800
2020/06/03	2040	06/08/2020	9.57	Call	Bond Future	233.8100	0.2338	323.9300	0.3239	38.544	0	0	800
2020/06/03	2040	06/08/2020	10.07	Put	Bond Future	7,019.9000	7.0199	6,412.0700	6.4121	(8.659)	0	0	0
2020/06/03	2040	06/08/2020	10.07	Call	Bond Future	699.9800	0.7000	902.9100	0.9029	28.991	0	0	800
2020/06/03	2040	06/08/2020	10.79	Call	Bond Future	2,451.9500	2.4519	2,886.8300	2.8868	17.736	0	0	0
2020/06/03	2040	05/11/2020	11.00	Put	Bond Future	4,881.9800	4.8820	4,564.2000	4.5642	(6.509)	0	0	0
2020/06/03	2040	05/11/2020	10.23	Call	Bond Future	1,909.5500	1.9096	2,237.3900	2.2374	17.168	0	0	2,000
2020/06/03	2040	05/11/2020	11.70	Put	Bond Future	2,950.0300	2.9500	2,750.5300	2.7505	(6.763)	0	0	2,000
2020/06/03	2040	05/11/2020	9.50	Call	Bond Future	752.3900	0.7524	929.9000	0.9299	23.593	0	0	2,000
2020/06/03	2040	05/11/2020	10.00	Call	Bond Future	1,416.7200	1.4167	1,691.0800	1.6911	19.366	0	0	2,230
2020/06/03	2040	05/11/2020	10.30	Call	Bond Future	2,077.2600	2.0773	2,421.7900	2.4218	16.586	0	0	0
2020/06/03	2040	05/11/2020			Bond Future	11.1099	85.8493	10.9908	86.6674	(1.072)	0.0000	0.0000	0
2020/06/03	2040	05/11/2020	9.73	Put	Bond Future	11,344.1200	11.3441	10,745.7800	10.7458	(5.274)	0	0	0
2020/06/03	2040	05/11/2020	9.73	Call	Bond Future	1,019.8600	1.0199	1,239.6000	1.2396	21.546	0	0	2,000
2020/06/03	2040	05/11/2020	10.23	Put	Bond Future	8,270.1300	8.2701	7,779.8900	7.7799	(5.928)	0	0	0
2020/06/03	2040	05/11/2020	10.30	Put	Bond Future	7,904.0200	7.9040	7,430.4700	7.4305	(5.991)	0	0	0
2020/06/03	2040	05/11/2020	11.00	Call	Bond Future	4,127.2700	4.1273	4,627.5700	4.6276	12.122	0	0	2,230
2020/06/03	2040	05/11/2020	11.70	Call	Bond Future	6,819.5900	6.8196	7,438.1700	7.4382	9.071	0	0	0
2020/06/03	2040	05/11/2020	9.50	Put	Bond Future	12,992.6200	12.9926	12,352.0500	12.3520	(4.930)	0	0	0
2020/06/03	2040	05/11/2020	10.00	Put	Bond Future	9,567.2300	9.5672	9,023.5100	9.0235	(5.683)	0	0	0
2020/06/03	2040	05/11/2020	10.31	Call	Bond Future	2,101.9900	2.1020	2,448.8500	2.4488	16.502	0	0	0
2020/06/03	2040	05/11/2020	10.32	Put	Bond Future	7,802.0500	7.8021	7,333.3600	7.3334	(6.007)	0	0	0
2020/06/03	2040	05/11/2020	11.50	Call	Bond Future	5,985.9200	5.9859	6,576.9500	6.5770	9.874	0	0	0
2020/06/03	2040	05/11/2020	11.50	Put	Bond Future	3,394.7400	3.3947	3,167.6900	3.1677	(6.688)	0	0	2,000
2020/06/03	2040	05/11/2020	10.31	Put	Bond Future	7,852.9000	7.8529	7,381.6800	7.3817	(6.001)	0	0	0
2020/06/03	2040	05/11/2020	10.32	Call	Bond Future	2,126.8900	2.1269	2,476.2800	2.4763	16.427	0	0	0
2020/06/03	2040	04/02/2021	9.49	Call	Bond Future	1,036.1100	1.0361	1,241.6000	1.2416	19.833	0	0	500
2020/06/03	2040	04/02/2021	9.57	Put	Bond Future	14,046.6400	14.0466	13,438.2400	13.4382	(4.331)	0	0	0
2020/06/03	2040	04/02/2021	10.07	Put	Bond Future	10,746.6900	10.7467	10,225.2100	10.2252	(4.852)	0	0	0
2020/06/03	2040	04/02/2021	10.42	Put	Bond Future	8,813.4000	8.8134	8,357.6200	8.3576	(5.171)	0	0	0
2020/06/03	2040	04/02/2021			Bond Future	11.3053	82.3568	11.1815	83.1835	(1.095)	0.0000	0.0000	0
2020/06/03	2040	04/02/2021	10.07	Call	Bond Future	1,863.4700	1.8635	2,168.6800	2.1687	16.379	0	0	800
2020/06/03	2040	04/02/2021	11.74	Call	Bond Future	6,796.9600	6.7970	7,394.4700	7.3945	8.791	0	0	0
2020/06/03	2040	04/02/2021	11.74	Put	Bond Future	3,997.6700	3.9977	3,768.4900	3.7685	(5.733)	0	0	800
2020/06/03	2040	04/02/2021	10.41	Call	Bond Future	2,571.5200	2.5715	2,940.6900	2.9407	14.356	0	0	0
2020/06/03	2040	04/02/2021	10.41	Put	Bond Future	8,863.0300	8.8630	8,405.5100	8.4055	(5.162)	0	0	0
2020/06/03	2040	04/02/2021	9.49	Put	Bond Future	14,623.7300	14.6237	14,002.5300	14.0025	(4.248)	0	0	0
2020/06/03	2040	04/02/2021	9.57	Call	Bond Future	1,130.1100	1.1301	1,348.4000	1.3484	19.316	0	0	800
2020/06/03	2040	04/02/2021	10.42	Call	Bond Future	2,596.3500	2.5963	2,967.2600	2.9673	14.286	0	0	0
2020/06/03	2040	04/02/2021	10.24	Put	Bond Future	9,746.7700	9.7468	9,256.7900	9.2568	(5.027)	0	0	0
2020/06/03	2040	04/02/2021	10.24	Call	Bond Future	2,174.1400	2.1741	2,510.8500	2.5109	15.487	0	0	500
2020/06/03	2040	04/02/2021	11.57	Call	Bond Future	6,152.6000	6.1526	6,726.5800	6.7266	9.329	0	0	0
2020/06/03	2040	04/02/2021	11.57	Put	Bond Future	4,429.4200	4.4294	4,176.7100	4.1767	(5.705)	0	0	500
2020/06/03	2040	04/02/2021	10.40	Call	Bond Future	2,546.8100	2.5468	2,913.9900	2.9140	14.417	0	0	0
2020/06/03	2040	04/02/2021	10.40	Put	Bond Future	8,912.8800	8.9129	8,453.3700	8.4534	(5.156)	0	0	0
2020/06/03	2040	06/05/2021	12.44	Put	Bond Future	3,894.9200	3.8949	3,707.8900	3.7079	(4.802)	0	0	0
2020/06/03	2040	06/05/2021			Bond Future	11.5057	83.3582	11.3769	84.1944	(1.119)	0.0000	0.0000	0

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2020/06/03	2040	06/05/2021	12.43	Call	Bond Future	9,527.7000	9.5277	10,175.9300	10.1759	6.804	0	0	0
2020/06/03	2040	06/05/2021	12.43	Put	Bond Future	3,913.1300	3.9131	3,725.2000	3.7252	(4.803)	0	0	0
2020/06/03	2040	06/05/2021	12.44	Call	Bond Future	9,566.7300	9.5667	10,215.8600	10.2159	6.785	0	0	0
2020/06/03	2040	06/05/2021	12.42	Call	Bond Future	9,488.4100	9.4884	10,135.7300	10.1357	6.822	0	0	0
2020/06/03	2040	06/05/2021	12.42	Put	Bond Future	3,931.1400	3.9311	3,742.3000	3.7423	(4.804)	0	0	0
2020/06/03	2044	06/08/2020	9.88	Call	Bond Future	414.8600	0.4149	548.8000	0.5488	32.286	0	0	0
2020/06/03	2044	06/08/2020	9.98	Call	Bond Future	514.6600	0.5147	671.5700	0.6716	30.488	0	0	602
2020/06/03	2044	06/08/2020	11.09	Put	Bond Future	2,615.4500	2.6155	2,327.0500	2.3271	(11.027)	0	0	602
2020/06/03	2044	06/08/2020	9.01	Call	Bond Future	39.5400	0.0395	60.3400	0.0603	52.605	0	0	140
2020/06/03	2044	06/08/2020	9.66	Call	Bond Future	248.7800	0.2488	339.8100	0.3398	36.591	0	0	140
2020/06/03	2044	06/08/2020			Bond Future	10.9867	81.5743	10.8772	82.3504	(0.997)	0.0000	0.0000	79,488
2020/06/03	2044	06/08/2020	9.86	Call	Bond Future	396.8700	0.3969	526.4700	0.5265	32.656	0	0	0
2020/06/03	2044	06/08/2020	9.86	Put	Bond Future	9,020.2800	9.0203	8,373.7400	8.3737	(7.168)	0	0	0
2020/06/03	2044	06/08/2020	9.36	Put	Bond Future	13,063.0500	13.0631	12,336.0700	12.3361	(5.565)	0	0	0
2020/06/03	2044	06/08/2020	9.36	Call	Bond Future	113.4800	0.1135	162.6400	0.1626	43.320	0	0	602
2020/06/03	2044	06/08/2020	9.98	Put	Bond Future	8,148.3600	8.1484	7,529.1300	7.5291	(7.599)	0	0	0
2020/06/03	2044	06/08/2020	9.88	Put	Bond Future	8,872.0600	8.8721	8,229.8600	8.2299	(7.238)	0	0	0
2020/06/03	2044	06/08/2020	11.09	Call	Bond Future	3,335.7300	3.3357	3,823.4700	3.8235	14.622	0	0	0
2020/06/03	2044	06/08/2020	9.01	Put	Bond Future	16,223.8900	16.2239	15,468.5500	15.4686	(4.656)	0	0	0
2020/06/03	2044	06/08/2020	9.66	Put	Bond Future	10,562.7000	10.5627	9,877.5900	9.8776	(6.486)	0	0	0
2020/06/03	2044	06/08/2020	9.87	Call	Bond Future	405.7900	0.4058	537.5400	0.5375	32.468	0	0	0
2020/06/03	2044	06/08/2020	9.87	Put	Bond Future	8,946.0300	8.9460	8,301.6400	8.3016	(7.203)	0	0	0
2020/06/03	2044	06/08/2020	10.93	Call	Bond Future	2,745.6500	2.7456	3,188.7300	3.1887	16.138	0	0	0
2020/06/03	2044	06/08/2020	10.93	Put	Bond Future	3,146.1200	3.1461	2,813.0600	2.8131	(10.586)	0	0	140
2020/06/03	2044	05/11/2020	11.06	Put	Bond Future	4,855.2400	4.8552	4,559.8300	4.5598	(6.084)	0	0	525
2020/06/03	2044	05/11/2020	11.43	Call	Bond Future	5,436.4000	5.4364	5,989.1100	5.9891	10.167	0	0	0
2020/06/03	2044	05/11/2020	9.72	Put	Bond Future	11,975.7000	11.9757	11,394.8900	11.3949	(4.850)	0	0	0
2020/06/03	2044	05/11/2020	9.97	Call	Bond Future	1,276.6600	1.2767	1,527.4000	1.5274	19.640	0	0	568
2020/06/03	2044	05/11/2020	9.29	Put	Bond Future	15,322.1300	15.3221	14,669.7400	14.6697	(4.258)	0	0	0
2020/06/03	2044	05/11/2020	9.96	Put	Bond Future	10,306.8300	10.3068	9,772.4500	9.7725	(5.185)	0	0	0
2020/06/03	2044	05/11/2020	10.36	Call	Bond Future	2,023.7300	2.0237	2,358.1800	2.3582	16.526	0	0	0
2020/06/03	2044	05/11/2020			Bond Future	11.1686	82.4760	11.0550	83.2592	(1.017)	0.0000	0.0000	0
2020/06/03	2044	05/11/2020	9.72	Call	Bond Future	930.3500	0.9303	1,132.6500	1.1327	21.745	0	0	1,815
2020/06/03	2044	05/11/2020	9.97	Put	Bond Future	10,240.4800	10.2405	9,708.1100	9.7081	(5.199)	0	0	0
2020/06/03	2044	05/11/2020	9.96	Call	Bond Future	1,261.2600	1.2613	1,509.9900	1.5100	19.721	0	0	0
2020/06/03	2044	05/11/2020	11.38	Call	Bond Future	5,247.9300	5.2479	5,792.4800	5.7925	10.376	0	0	0
2020/06/03	2044	05/11/2020	11.38	Put	Bond Future	3,824.7600	3.8248	3,586.2000	3.5862	(6.237)	0	0	568
2020/06/03	2044	05/11/2020	10.34	Call	Bond Future	1,974.8500	1.9749	2,304.7000	2.3047	16.703	0	0	0
2020/06/03	2044	05/11/2020	10.34	Put	Bond Future	7,999.0700	7.9991	7,545.8100	7.5458	(5.666)	0	0	0
2020/06/03	2044	05/11/2020	11.06	Call	Bond Future	4,106.6600	4.1067	4,594.3600	4.5944	11.876	0	0	0
2020/06/03	2044	05/11/2020	10.04	Put	Bond Future	9,783.2200	9.7832	9,265.1100	9.2651	(5.296)	0	0	0
2020/06/03	2044	05/11/2020	11.17	Put	Bond Future	4,475.9300	4.4759	4,200.9300	4.2009	(6.144)	0	0	1,815
2020/06/03	2044	05/11/2020	11.43	Put	Bond Future	3,682.8900	3.6829	3,452.4900	3.4525	(6.256)	0	0	1,815
2020/06/03	2044	05/11/2020	8.87	Put	Bond Future	19,006.7300	19.0067	18,301.5300	18.3015	(3.710)	0	0	0
2020/06/03	2044	05/11/2020	9.29	Call	Bond Future	504.5800	0.5046	635.3000	0.6353	25.907	0	0	568
2020/06/03	2044	05/11/2020	10.36	Put	Bond Future	7,893.6700	7.8937	7,445.0100	7.4450	(5.684)	0	0	0
2020/06/03	2044	05/11/2020	10.04	Call	Bond Future	1,388.2000	1.3882	1,653.2000	1.6532	19.089	0	0	525

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2020/06/03	2044	05/11/2020	9.34	Put	Bond Future	14,910.2500		14.9103	14,265.3100	14.2653	(4.325)	0	0	0
2020/06/03	2044	05/11/2020	9.34	Call	Bond Future	544.3000		0.5443	682.4700	0.6825	25.385	0	0	525
2020/06/03	2044	05/11/2020	11.17	Call	Bond Future	4,485.3000		4.4853	4,993.4100	4.9934	11.328	0	0	0
2020/06/03	2044	05/11/2020	8.87	Call	Bond Future	253.5600		0.2536	331.4700	0.3315	30.726	0	0	1,815
2020/06/03	2044	05/11/2020	10.02	Put	Bond Future	9,912.5800		9.9126	9,390.3700	9.3904	(5.268)	0	0	0
2020/06/03	2044	05/11/2020	10.02	Call	Bond Future	1,355.6600		1.3557	1,616.5600	1.6166	19.245	0	0	1,815
2020/06/03	2044	05/11/2020	10.35	Call	Bond Future	1,999.1100		1.9991	2,331.2600	2.3313	16.615	0	0	0
2020/06/03	2044	05/11/2020	10.35	Put	Bond Future	7,946.1300		7.9461	7,495.1700	7.4952	(5.675)	0	0	0
2020/06/03	2044	04/02/2021	10.04	Put	Bond Future	11,375.1900		11.3752	10,869.6500	10.8696	(4.444)	0	0	0
2020/06/03	2044	04/02/2021	10.37	Call	Bond Future	2,375.5500		2.3756	2,724.1400	2.7241	14.674	0	0	0
2020/06/03	2044	04/02/2021	10.35	Put	Bond Future	9,534.4800		9.5345	9,087.4600	9.0875	(4.688)	0	0	0
2020/06/03	2044	04/02/2021			Bond Future	11.3573		79.0689	11.2392	79.8604	(1.040)	0.0000	0.0000	0
2020/06/03	2044	04/02/2021	10.37	Put	Bond Future	9,427.9000		9.4279	8,985.0500	8.9850	(4.697)	0	0	0
2020/06/03	2044	04/02/2021	10.35	Call	Bond Future	2,328.4200		2.3284	2,672.8400	2.6728	14.792	0	0	0
2020/06/03	2044	04/02/2021	10.04	Call	Bond Future	1,726.9000		1.7269	2,012.8000	2.0128	16.556	0	0	0
2020/06/03	2044	04/02/2021	10.84	Call	Bond Future	3,624.7000		3.6247	4,061.7000	4.0617	12.056	0	0	0
2020/06/03	2044	04/02/2021	10.36	Put	Bond Future	9,481.0700		9.4811	9,036.2600	9.0363	(4.692)	0	0	0
2020/06/03	2044	04/02/2021	10.84	Put	Bond Future	7,192.7300		7.1927	6,838.2900	6.8383	(4.928)	0	0	405
2020/06/03	2044	04/02/2021	10.29	Call	Bond Future	2,190.1700		2.1902	2,522.3200	2.5223	15.165	0	0	0
2020/06/03	2044	04/02/2021	10.29	Put	Bond Future	9,860.1300		9.8601	9,400.8400	9.4008	(4.658)	0	0	405
2020/06/03	2044	04/02/2021	9.66	Put	Bond Future	13,973.5000		13.9735	13,402.9400	13.4029	(4.083)	0	0	0
2020/06/03	2044	04/02/2021	9.66	Call	Bond Future	1,171.7200		1.1717	1,392.6000	1.3926	18.851	0	0	405
2020/06/03	2044	04/02/2021	10.36	Call	Bond Future	2,351.9200		2.3519	2,698.5500	2.6986	14.738	0	0	0
2020/06/03	2044	06/05/2021	12.43	Put	Bond Future	4,039.7900		4.0398	3,866.9200	3.8669	(4.279)	0	0	0
2020/06/03	2044	06/05/2021	12.44	Call	Bond Future	9,418.8300		9.4188	10,047.2700	10.0473	6.672	0	0	0
2020/06/03	2044	06/05/2021			Bond Future	11.5506		80.0303	11.4277	80.8308	(1.064)	0.0000	0.0000	0
2020/06/03	2044	06/05/2021	12.45	Call	Bond Future	9,457.3700		9.4574	10,086.6700	10.0867	6.654	0	0	0
2020/06/03	2044	06/05/2021	12.45	Put	Bond Future	4,002.8400		4.0028	3,831.6800	3.8317	(4.276)	0	0	0
2020/06/03	2044	06/05/2021	12.43	Call	Bond Future	9,380.3000		9.3803	10,007.8900	10.0079	6.691	0	0	0
2020/06/03	2044	06/05/2021	12.44	Put	Bond Future	4,021.2700		4.0213	3,849.2500	3.8493	(4.278)	0	0	0
2020/06/03	2046	06/08/2020			Bond Future	97.4974		97.4974	97.8672	97.8672	0.379	0.0000	0.0000	15,507
2020/06/03	2046	05/11/2020			Bond Future	96.8119		96.8119	97.1843	97.1843	0.385	0.0000	0.0000	0
2020/06/03	2046	04/02/2021			Bond Future	97.9766		97.9766	98.3524	98.3524	0.384	0.0000	0.0000	0
2020/06/03	2046	06/05/2021			Bond Future	97.3796		97.3796	97.7594	97.7594	0.390	0.0000	0.0000	0
2020/06/03	2050	06/08/2020			Bond Future	98.1562		98.1562	98.5632	98.5632	0.415	0.0000	0.0000	16,249
2020/06/03	2050	05/11/2020			Bond Future	99.2636		99.2636	99.6734	99.6734	0.413	0.0000	0.0000	0
2020/06/03	2050	04/02/2021			Bond Future	98.5481		98.5481	98.9616	98.9616	0.420	0.0000	0.0000	0
2020/06/03	2050	06/05/2021			Bond Future	99.7666		99.7666	100.1846	100.1846	0.419	0.0000	0.0000	0
2020/06/03	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	AL37	06/08/2020			Index Future	738.2930		738.2930	741.4460	741.4460	0.427	0.0000	0.0000	0

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2020/06/03	AL37	05/11/2020			Index Future	746.5150	746.5150	749.6990	749.6990	0.427	0.0000	0.0000	0
2020/06/03	AL37	04/02/2021			Index Future	755.3060	755.3060	758.5250	758.5250	0.426	0.0000	0.0000	0
2020/06/03	AL37	06/05/2021			Index Future	764.4590	764.4590	767.7150	767.7150	0.426	0.0000	0.0000	0
2020/06/03	AL7T	06/08/2020			Index Future	829.2530	829.2530	833.3680	833.3680	0.496	0.0000	0.0000	0
2020/06/03	AL7T	05/11/2020			Index Future	838.4880	838.4880	842.6440	842.6440	0.496	0.0000	0.0000	0
2020/06/03	AL7T	04/02/2021			Index Future	848.3630	848.3630	852.5640	852.5640	0.495	0.0000	0.0000	0
2020/06/03	AL7T	06/05/2021			Index Future	858.6430	858.6430	862.8930	862.8930	0.495	0.0000	0.0000	0
2020/06/03	ALBI	06/08/2020			Index Future	722.0980	722.0980	726.4400	726.4400	0.601	0.0000	0.0000	212
2020/06/03	ALBI	05/11/2020			Index Future	730.1390	730.1390	734.5260	734.5260	0.601	0.0000	0.0000	0
2020/06/03	ALBI	04/02/2021			Index Future	738.7380	738.7380	743.1740	743.1740	0.600	0.0000	0.0000	0
2020/06/03	ALBI	06/05/2021			Index Future	747.6900	747.6900	752.1780	752.1780	0.600	0.0000	0.0000	0
2020/06/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/06/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/03	ES33	06/08/2020			Bond Future	11.4867	76.3760	11.3860	76.9193	(0.877)	0.0000	0.0000	350
2020/06/03	ES33	05/11/2020			Bond Future	11.7245	73.4442	11.6198	73.9920	(0.893)	0.0000	0.0000	0
2020/06/03	ES33	04/02/2021			Bond Future	11.9723	74.3110	11.8633	74.8645	(0.910)	0.0000	0.0000	0
2020/06/03	ES33	06/05/2021			Bond Future	12.2218	71.4356	12.1083	71.9952	(0.929)	0.0000	0.0000	0
2020/06/03	ES42	06/08/2020			Bond Future	11.9959	75.6846	11.8849	76.3458	(0.925)	0.0000	0.0000	4,919
2020/06/03	ES42	05/11/2020			Bond Future	12.2285	72.2619	12.1129	72.9290	(0.946)	0.0000	0.0000	0
2020/06/03	ES42	04/02/2021			Bond Future	12.4635	73.1156	12.3428	73.7898	(0.968)	0.0000	0.0000	0
2020/06/03	ES42	06/05/2021			Bond Future	12.7095	69.7447	12.5833	70.4265	(0.993)	0.0000	0.0000	0
2020/06/03	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/03	GOVI	06/08/2020	728.12	Put	GOVI	140,990.0000	14.0990	98,690.0000	9.8690	(30.002)	0	0	0
2020/06/03	GOVI	06/08/2020			GOVI	714.0210	714.0210	718.2510	718.2510	0.592	0.0000	0.0000	1,033
2020/06/03	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/03	GOVI	06/08/2020	728.14	Put	GOVI	141,190.0000	14.1190	98,890.0000	9.8890	(29.960)	0	0	0
2020/06/03	GOVI	06/08/2020	728.13	Put	GOVI	141,090.0000	14.1090	98,790.0000	9.8790	(29.981)	0	0	0
2020/06/03	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/03	GOVI	05/11/2020	737.84	Put	GOVI	158,670.0000	15.8670	115,950.0000	11.5950	(26.924)	0	0	0

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2020/06/03	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/03	GOVI	05/11/2020			GOVI	721.9730	721.9730	726.2450	726.2450	0.592	0.0000	0.0000	0
2020/06/03	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/03	GOVI	05/11/2020	737.83	Put	GOVI	158,570.0000	15.8570	115,850.0000	11.5850	(26.941)	0	0	0
2020/06/03	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/03	GOVI	05/11/2020	737.85	Put	GOVI	158,770.0000	15.8770	116,050.0000	11.6050	(26.907)	0	0	0
2020/06/03	GOVI	04/02/2021	750.96	Put	GOVI	204,850.0000	20.4850	161,650.0000	16.1650	(21.089)	0	0	0
2020/06/03	GOVI	04/02/2021			GOVI	730.4750	730.4750	734.7950	734.7950	0.591	0.0000	0.0000	0
2020/06/03	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/03	GOVI	04/02/2021	750.95	Put	GOVI	204,750.0000	20.4750	161,550.0000	16.1550	(21.099)	0	0	0
2020/06/03	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/03	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/03	GOVI	04/02/2021	750.94	Put	GOVI	204,650.0000	20.4650	161,450.0000	16.1450	(21.109)	0	0	0
2020/06/03	GOVI	06/05/2021	678.67	Call	GOVI	606,570.0000	60.6570	650,280.0000	65.0280	7.206	0	0	0
2020/06/03	GOVI	06/05/2021			GOVI	739.3270	739.3270	743.6980	743.6980	0.591	0.0000	0.0000	0
2020/06/03	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/03	GOVI	06/05/2021	678.68	Call	GOVI	606,470.0000	60.6470	650,180.0000	65.0180	7.207	0	0	0
2020/06/03	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/03	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/03	GOVI	06/05/2021	678.69	Call	GOVI	606,370.0000	60.6370	650,080.0000	65.0080	7.208	0	0	0
2020/06/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/06/03	IGOV	06/08/2020			Index Future	255.7090	255.7090	255.9800	255.9800	0.106	0.0000	0.0000	1,132
2020/06/03	IGOV	05/11/2020			Index Future	258.6190	258.6190	258.8920	258.8920	0.106	0.0000	0.0000	47
2020/06/03	IGOV	04/02/2021			Index Future	261.7270	261.7270	262.0020	262.0020	0.105	0.0000	0.0000	0
2020/06/03	IGOV	06/05/2021			Index Future	264.9600	264.9600	265.2380	265.2380	0.105	0.0000	0.0000	0
2020/06/03	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/06/03	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/06/03	IS05	17/12/2020			Interest Rate Swap	94.0600	94.0600	94.0500	94.0500	(0.011)	0.0000	0.0000	0
2020/06/03	IS05	16/03/2021			Interest Rate Swap	92.3300	92.3300	92.3000	92.3000	(0.032)	0.0000	0.0000	0
2020/06/03	IS05	15/06/2021			Interest Rate Swap	90.5500	90.5500	90.5000	90.5000	(0.055)	0.0000	0.0000	0
2020/06/03	IS05	21/09/2021			Interest Rate Swap	89.6000	89.6000	89.5300	89.5300	(0.078)	0.0000	0.0000	0
2020/06/03	IS05	21/12/2021			Interest Rate Swap	90.9800	90.9800	90.8700	90.8700	(0.121)	0.0000	0.0000	51
2020/06/03	IS05	15/03/2022			Interest Rate Swap	90.5100	90.5100	90.3700	90.3700	(0.155)	0.0000	0.0000	0
2020/06/03	IS05	21/06/2022			Interest Rate Swap	90.7300	90.7300	90.5600	90.5600	(0.187)	0.0000	0.0000	0
2020/06/03	IS05	20/09/2022			Interest Rate Swap	93.9900	93.9900	93.7900	93.7900	(0.213)	0.0000	0.0000	0
2020/06/03	IS05	20/12/2022			Interest Rate Swap	94.6300	94.6300	94.4000	94.4000	(0.243)	0.0000	0.0000	0
2020/06/03	IS05	22/03/2023			Interest Rate Swap	87.1900	87.1900	86.9300	86.9300	(0.298)	0.0000	0.0000	0
2020/06/03	IS05	20/06/2023			Interest Rate Swap	92.8500	92.8500	92.5700	92.5700	(0.302)	0.0000	0.0000	0
2020/06/03	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/06/03	IS10	17/12/2025			Interest Rate Swap	81.9100	81.9100	81.5300	81.5300	(0.464)	0.0000	0.0000	0
2020/06/03	IS10	16/03/2026			Interest Rate Swap	78.5700	78.5700	78.1800	78.1800	(0.496)	0.0000	0.0000	0
2020/06/03	IS10	15/06/2026			Interest Rate Swap	77.1200	77.1200	76.7100	76.7100	(0.532)	0.0000	0.0000	0
2020/06/03	IS10	21/09/2026			Interest Rate Swap	79.3100	79.3100	78.8600	78.8600	(0.567)	0.0000	0.0000	0

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2020/06/03	IS10	21/12/2026			Interest Rate Swap	83.4800	83.4800	83.0000	83.0000	(0.575)	0.0000	0.0000	0
2020/06/03	IS10	15/03/2027			Interest Rate Swap	82.1600	82.1600	81.6500	81.6500	(0.621)	0.0000	0.0000	0
2020/06/03	IS10	21/06/2027			Interest Rate Swap	84.3100	84.3100	83.8000	83.8000	(0.605)	0.0000	0.0000	0
2020/06/03	IS10	20/09/2027			Interest Rate Swap	90.0900	90.0900	89.6000	89.6000	(0.544)	0.0000	0.0000	0
2020/06/03	IS10	20/12/2027			Interest Rate Swap	90.4700	90.4700	90.0000	90.0000	(0.520)	0.0000	0.0000	0
2020/06/03	IS10	22/03/2028			Interest Rate Swap	83.5400	83.5400	83.0700	83.0700	(0.563)	0.0000	0.0000	0
2020/06/03	IS10	20/06/2028			Interest Rate Swap	91.3200	91.3200	90.8800	90.8800	(0.482)	0.0000	0.0000	0
2020/06/03	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/06/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/06/03	R023	06/08/2020	7.26	Call	Bond Future	4,928.9700	4.9290	5,161.7200	5.1617	4.722	0	0	0
2020/06/03	R023	06/08/2020			Bond Future	5.1884	109.5209	5.0933	109.7542	(1.832)	0.0000	0.0000	26,870
2020/06/03	R023	06/08/2020	7.26	Put	Bond Future	1.4300	0.0014	0.9200	0.0009	(35.664)	0	0	0
2020/06/03	R023	06/08/2020	7.27	Call	Bond Future	4,951.9800	4.9520	5,184.7600	5.1848	4.701	0	0	0
2020/06/03	R023	06/08/2020	7.28	Put	Bond Future	1.3000	0.0013	0.8400	0.0008	(35.385)	0	0	0
2020/06/03	R023	06/08/2020	7.27	Put	Bond Future	1.3600	0.0014	0.8800	0.0009	(35.294)	0	0	0
2020/06/03	R023	06/08/2020	7.28	Call	Bond Future	4,974.9900	4.9750	5,207.7900	5.2078	4.679	0	0	0
2020/06/03	R023	05/11/2020	7.46	Put	Bond Future	21.8000	0.0218	19.1600	0.0192	(12.110)	0	0	0
2020/06/03	R023	05/11/2020	7.47	Put	Bond Future	21.2900	0.0213	18.7000	0.0187	(12.165)	0	0	0
2020/06/03	R023	05/11/2020			Bond Future	5.2703	106.8222	5.1649	107.0561	(1.999)	0.0000	0.0000	0
2020/06/03	R023	05/11/2020	7.46	Call	Bond Future	4,737.2500	4.7373	4,968.4900	4.9685	4.881	0	0	0
2020/06/03	R023	05/11/2020	7.47	Call	Bond Future	4,757.6600	4.7577	4,988.9500	4.9889	4.861	0	0	0
2020/06/03	R023	05/11/2020	7.45	Call	Bond Future	4,716.8700	4.7169	4,948.0400	4.9480	4.901	0	0	0
2020/06/03	R023	05/11/2020	7.45	Put	Bond Future	22.3300	0.0223	19.6200	0.0196	(12.136)	0	0	0
2020/06/03	R023	04/02/2021	6.34	Call	Bond Future	2,265.4700	2.2655	2,471.7700	2.4718	9.106	0	0	0
2020/06/03	R023	04/02/2021	6.32	Put	Bond Future	325.7500	0.3258	298.7400	0.2987	(8.292)	0	0	0
2020/06/03	R023	04/02/2021			Bond Future	5.3441	108.0822	5.2252	108.3177	(2.225)	0.0000	0.0000	0
2020/06/03	R023	04/02/2021	6.34	Put	Bond Future	319.9200	0.3199	290.7800	0.2908	(9.109)	0	0	0
2020/06/03	R023	04/02/2021	6.32	Call	Bond Future	2,232.6900	2.2327	2,441.1200	2.4411	9.335	0	0	0
2020/06/03	R023	04/02/2021	6.33	Put	Bond Future	322.9500	0.3230	294.7400	0.2947	(8.735)	0	0	0
2020/06/03	R023	04/02/2021	6.33	Call	Bond Future	2,249.2000	2.2492	2,456.4300	2.4564	9.213	0	0	0
2020/06/03	R023	06/05/2021	7.58	Call	Bond Future	3,806.1100	3.8061	4,023.6600	4.0237	5.716	0	0	0
2020/06/03	R023	06/05/2021			Bond Future	5.4060	105.4827	5.2700	105.7203	(2.516)	0.0000	0.0000	0
2020/06/03	R023	06/05/2021	7.56	Call	Bond Future	3,775.7600	3.7758	3,992.8500	3.9929	5.750	0	0	0
2020/06/03	R023	06/05/2021	7.56	Put	Bond Future	107.1900	0.1072	86.7100	0.0867	(19.106)	0	0	0
2020/06/03	R023	06/05/2021	7.58	Put	Bond Future	104.2800	0.1043	84.2600	0.0843	(19.198)	0	0	0
2020/06/03	R023	06/05/2021	7.57	Call	Bond Future	3,790.9300	3.7909	4,008.2500	4.0082	5.733	0	0	0
2020/06/03	R023	06/05/2021	7.57	Put	Bond Future	105.7300	0.1057	85.4800	0.0855	(19.153)	0	0	0
2020/06/03	R035	06/08/2020	9.92	Put	Bond Future	4,781.4600	4.7815	4,347.7400	4.3477	(9.071)	0	0	0
2020/06/03	R035	06/08/2020	10.45	Put	Bond Future	2,666.8700	2.6669	2,376.8500	2.3769	(10.875)	0	0	500
2020/06/03	R035	06/08/2020	9.67	Call	Bond Future	793.9900	0.7940	969.7900	0.9698	22.141	0	0	500
2020/06/03	R035	06/08/2020	9.00	Put	Bond Future	10,649.0300	10.6490	10,031.0800	10.0311	(5.803)	0	0	0
2020/06/03	R035	06/08/2020			Bond Future	10.4233	92.5034	10.3242	93.1788	(0.951)	0.0000	0.0000	100,924
2020/06/03	R035	06/08/2020	9.92	Call	Bond Future	1,272.5000	1.2725	1,514.1700	1.5142	18.992	0	0	0
2020/06/03	R035	06/08/2020	9.09	Put	Bond Future	9,981.2600	9.9813	9,374.5000	9.3745	(6.079)	0	0	0
2020/06/03	R035	06/08/2020	9.09	Call	Bond Future	228.5300	0.2285	297.1600	0.2972	30.031	0	0	500

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
2020/06/03	R035	06/08/2020	9.67	Put	Bond Future	6,121.7200	6.1217	5,622.1300	5.6221	(8.161)	0	0	0
2020/06/03	R035	06/08/2020	9.00	Call	Bond Future	182.8700	0.1829	240.3100	0.2403	31.410	0	0	24,761
2020/06/03	R035	06/08/2020	9.93	Call	Bond Future	1,295.6100	1.2956	1,540.0500	1.5400	18.867	0	0	0
2020/06/03	R035	06/08/2020	9.91	Put	Bond Future	4,830.5000	4.8305	4,393.8900	4.3939	(9.039)	0	0	0
2020/06/03	R035	06/08/2020	10.45	Call	Bond Future	2,847.5100	2.8475	3,232.8800	3.2329	13.534	0	0	0
2020/06/03	R035	06/08/2020	9.93	Put	Bond Future	4,732.8800	4.7329	4,301.9300	4.3019	(9.105)	0	0	0
2020/06/03	R035	06/08/2020	9.91	Call	Bond Future	1,249.7800	1.2498	1,488.5600	1.4886	19.106	0	0	0
2020/06/03	R035	06/08/2020	8.75	Put	Bond Future	12,581.3000	12.5813	11,939.3100	11.9393	(5.103)	0	0	0
2020/06/03	R035	06/08/2020	8.75	Call	Bond Future	94.0700	0.0941	127.4700	0.1275	35.505	0	0	3,000
2020/06/03	R035	05/11/2020	10.34	Put	Bond Future	5,149.5700	5.1496	4,902.5500	4.9025	(4.797)	0	0	0
2020/06/03	R035	05/11/2020			Bond Future	10.6158	89.0497	10.5131	89.7309	(0.968)	0.0000	0.0000	0
2020/06/03	R035	05/11/2020	10.33	Call	Bond Future	3,272.8900	3.2729	3,705.7300	3.7057	13.225	0	0	0
2020/06/03	R035	05/11/2020	10.33	Put	Bond Future	5,186.9700	5.1870	4,938.6000	4.9386	(4.788)	0	0	0
2020/06/03	R035	05/11/2020	10.34	Call	Bond Future	3,303.4900	3.3035	3,737.6800	3.7377	13.143	0	0	0
2020/06/03	R035	05/11/2020	10.32	Call	Bond Future	3,242.6700	3.2427	3,674.1500	3.6742	13.306	0	0	0
2020/06/03	R035	05/11/2020	10.32	Put	Bond Future	5,224.8300	5.2248	4,975.1000	4.9751	(4.780)	0	0	0
2020/06/03	R035	04/02/2021	11.14	Put	Bond Future	4,036.3700	4.0364	3,787.2800	3.7873	(6.171)	0	0	650
2020/06/03	R035	04/02/2021	10.04	Put	Bond Future	7,882.0000	7.8820	7,473.4600	7.4735	(5.183)	0	0	0
2020/06/03	R035	04/02/2021	10.14	Put	Bond Future	7,441.7800	7.4418	7,048.8700	7.0489	(5.280)	0	0	650
2020/06/03	R035	04/02/2021	10.05	Call	Bond Future	2,720.2400	2.7202	3,001.5000	3.0015	10.340	0	0	0
2020/06/03	R035	04/02/2021			Bond Future	10.8158	90.1004	10.7090	90.7886	(0.988)	0.0000	0.0000	0
2020/06/03	R035	04/02/2021	10.06	Call	Bond Future	2,745.2000	2.7452	3,028.0300	3.0280	10.303	0	0	0
2020/06/03	R035	04/02/2021	10.06	Put	Bond Future	7,792.4500	7.7925	7,387.0500	7.3871	(5.202)	0	0	0
2020/06/03	R035	04/02/2021	10.14	Call	Bond Future	2,948.8300	2.9488	3,244.1500	3.2442	10.015	0	0	0
2020/06/03	R035	04/02/2021	11.14	Call	Bond Future	6,076.8200	6.0768	6,515.9600	6.5160	7.226	0	0	0
2020/06/03	R035	04/02/2021	10.04	Call	Bond Future	2,695.4100	2.6954	2,975.1000	2.9751	10.377	0	0	0
2020/06/03	R035	04/02/2021	10.05	Put	Bond Future	7,837.1200	7.8371	7,430.1500	7.4301	(5.193)	0	0	0
2020/06/03	R035	06/05/2021	10.24	Put	Bond Future	8,646.4000	8.6464	8,250.5300	8.2505	(4.578)	0	0	0
2020/06/03	R035	06/05/2021	12.35	Put	Bond Future	2,869.2100	2.8692	2,699.6400	2.6996	(5.910)	0	0	0
2020/06/03	R035	06/05/2021	12.37	Call	Bond Future	10,708.7600	10.7088	11,236.7600	11.2368	4.931	0	0	0
2020/06/03	R035	06/05/2021			Bond Future	11.0128	86.7154	10.9018	87.4114	(1.008)	0.0000	0.0000	0
2020/06/03	R035	06/05/2021	12.35	Call	Bond Future	10,636.6700	10.6367	11,163.0300	11.1630	4.949	0	0	0
2020/06/03	R035	06/05/2021	12.37	Put	Bond Future	2,833.2500	2.8332	2,665.3200	2.6653	(5.927)	0	0	0
2020/06/03	R035	06/05/2021	10.24	Call	Bond Future	3,623.4600	3.6235	3,923.5200	3.9235	8.281	0	0	793
2020/06/03	R035	06/05/2021	12.36	Put	Bond Future	2,851.1800	2.8512	2,682.4400	2.6824	(5.918)	0	0	0
2020/06/03	R035	06/05/2021	12.02	Call	Bond Future	9,470.0500	9.4700	9,967.8200	9.9678	5.256	0	0	0
2020/06/03	R035	06/05/2021	12.02	Put	Bond Future	3,518.5700	3.5186	3,320.4100	3.3204	(5.632)	0	0	793
2020/06/03	R035	06/05/2021	11.32	Call	Bond Future	6,863.5200	6.8635	7,294.9600	7.2950	6.286	0	0	0
2020/06/03	R035	06/05/2021	11.32	Put	Bond Future	4,980.3400	4.9803	4,715.8500	4.7158	(5.311)	0	0	793
2020/06/03	R035	06/05/2021	12.36	Call	Bond Future	10,672.6900	10.6727	11,199.8800	11.1999	4.940	0	0	0
2020/06/03	R186	06/08/2020	8.38	Put	Bond Future	366.4300	0.3664	265.3500	0.2654	(27.585)	0	0	0
2020/06/03	R186	06/08/2020	9.00	Call	Bond Future	8,292.5000	8.2925	8,793.0900	8.7931	6.037	0	0	900
2020/06/03	R186	06/08/2020	8.00	Call	Bond Future	3,785.7800	3.7858	4,158.6700	4.1587	9.850	0	0	900
2020/06/03	R186	06/08/2020	8.25	Call	Bond Future	4,837.9500	4.8380	5,260.8300	5.2608	8.741	0	0	0
2020/06/03	R186	06/08/2020			Bond Future	7.4303	116.8053	7.3311	117.3495	(1.335)	0.0000	0.0000	79,208
2020/06/03	R186	06/08/2020	8.37	Call	Bond Future	5,369.9200	5.3699	5,811.5000	5.8115	8.223	0	0	0
2020/06/03	R186	06/08/2020	8.37	Put	Bond Future	373.2400	0.3732	270.6700	0.2707	(27.481)	0	0	0

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2020/06/03	R186	06/08/2020	9.00	Put	Bond Future	99.3200	0.0993	55.7600	0.0558	(43.858)	0	0	0
2020/06/03	R186	06/08/2020	8.38	Call	Bond Future	5,414.7900	5.4148	5,857.8600	5.8579	8.183	0	0	0
2020/06/03	R186	06/08/2020	8.00	Put	Bond Future	723.1000	0.7231	551.8400	0.5518	(23.684)	0	0	0
2020/06/03	R186	06/08/2020	8.25	Put	Bond Future	463.8400	0.4638	342.5700	0.3426	(26.145)	0	0	0
2020/06/03	R186	06/08/2020	8.36	Call	Bond Future	5,325.0300	5.3250	5,765.2100	5.7652	8.266	0	0	0
2020/06/03	R186	06/08/2020	8.36	Put	Bond Future	380.0600	0.3801	276.0900	0.2761	(27.356)	0	0	0
2020/06/03	R186	05/11/2020	8.00	Put	Bond Future	1,815.0600	1.8151	1,582.5700	1.5826	(12.809)	0	0	0
2020/06/03	R186	05/11/2020	8.65	Call	Bond Future	6,325.4700	6.3255	6,728.1400	6.7281	6.366	0	0	0
2020/06/03	R186	05/11/2020	8.64	Put	Bond Future	935.7000	0.9357	791.0700	0.7911	(15.457)	0	0	0
2020/06/03	R186	05/11/2020			Bond Future	7.5871	118.0949	7.4828	118.6430	(1.375)	0.0000	0.0000	0
2020/06/03	R186	05/11/2020	7.00	Put	Bond Future	4,568.8900	4.5689	4,116.9700	4.1170	(9.891)	0	0	0
2020/06/03	R186	05/11/2020	7.00	Call	Bond Future	1,440.9200	1.4409	1,537.0400	1.5370	6.671	0	0	1,200
2020/06/03	R186	05/11/2020	8.66	Call	Bond Future	6,365.0300	6.3650	6,767.2100	6.7672	6.319	0	0	0
2020/06/03	R186	05/11/2020	8.66	Put	Bond Future	916.4700	0.9165	770.6100	0.7706	(15.915)	0	0	0
2020/06/03	R186	05/11/2020	8.00	Call	Bond Future	3,952.0900	3.9521	4,267.6400	4.2676	7.984	0	0	1,200
2020/06/03	R186	05/11/2020	7.84	Put	Bond Future	2,137.0200	2.1370	1,861.4700	1.8615	(12.894)	0	0	0
2020/06/03	R186	05/11/2020	9.26	Put	Bond Future	456.0200	0.4560	328.9900	0.3290	(27.856)	0	0	3,500
2020/06/03	R186	05/11/2020	8.65	Put	Bond Future	926.1500	0.9261	780.7800	0.7808	(15.696)	0	0	0
2020/06/03	R186	05/11/2020	8.64	Call	Bond Future	6,285.7500	6.2858	6,689.1600	6.6892	6.418	0	0	0
2020/06/03	R186	05/11/2020	7.84	Call	Bond Future	3,452.0500	3.4520	3,724.5400	3.7245	7.894	0	0	3,500
2020/06/03	R186	05/11/2020	8.34	Put	Bond Future	1,276.7000	1.2767	1,117.8900	1.1179	(12.439)	0	0	0
2020/06/03	R186	05/11/2020	8.34	Call	Bond Future	5,135.4200	5.1354	5,524.6500	5.5247	7.579	0	0	3,500
2020/06/03	R186	05/11/2020	9.26	Call	Bond Future	8,807.7400	8.8077	9,228.7500	9.2288	4.780	0	0	0
2020/06/03	R186	04/02/2021	8.15	Call	Bond Future	4,311.6700	4.3117	4,517.8000	4.5178	4.781	0	0	0
2020/06/03	R186	04/02/2021			Bond Future	7.7461	114.2046	7.6360	114.7577	(1.421)	0.0000	0.0000	0
2020/06/03	R186	04/02/2021	8.15	Put	Bond Future	2,311.2100	2.3112	1,964.2100	1.9642	(15.014)	0	0	0
2020/06/03	R186	04/02/2021	8.16	Call	Bond Future	4,341.7700	4.3418	4,550.5100	4.5505	4.808	0	0	0
2020/06/03	R186	04/02/2021	8.17	Put	Bond Future	2,273.6200	2.2736	1,931.8500	1.9319	(15.032)	0	0	0
2020/06/03	R186	04/02/2021	8.16	Put	Bond Future	2,292.3600	2.2924	1,947.9700	1.9480	(15.023)	0	0	0
2020/06/03	R186	04/02/2021	8.17	Call	Bond Future	4,371.9600	4.3720	4,583.3200	4.5833	4.834	0	0	0
2020/06/03	R186	06/05/2021	10.76	Put	Bond Future	448.0700	0.4481	291.2400	0.2912	(35.001)	0	0	0
2020/06/03	R186	06/05/2021	10.77	Call	Bond Future	13,107.7000	13.1077	13,510.9700	13.5110	3.077	0	0	0
2020/06/03	R186	06/05/2021			Bond Future	7.9134	115.5915	7.7969	116.1505	(1.473)	0.0000	0.0000	0
2020/06/03	R186	06/05/2021	10.78	Call	Bond Future	13,144.4500	13.1444	13,548.8300	13.5488	3.076	0	0	0
2020/06/03	R186	06/05/2021	10.78	Put	Bond Future	439.4700	0.4395	284.8700	0.2849	(35.179)	0	0	0
2020/06/03	R186	06/05/2021	10.76	Call	Bond Future	13,070.9700	13.0710	13,473.1200	13.4731	3.077	0	0	0
2020/06/03	R186	06/05/2021	10.77	Put	Bond Future	443.7500	0.4438	288.0400	0.2880	(35.090)	0	0	0
2020/06/03	R197	06/08/2020			Bond Future	307.4692	307.4692	307.3447	307.3447	(0.040)	0.0000	0.0000	2,549
2020/06/03	R197	05/11/2020			Bond Future	310.9373	310.9373	310.8061	310.8061	(0.042)	0.0000	0.0000	0
2020/06/03	R197	04/02/2021			Bond Future	306.7411	306.7411	306.6050	306.6050	(0.044)	0.0000	0.0000	0
2020/06/03	R197	06/05/2021			Bond Future	310.5344	310.5344	310.3946	310.3946	(0.045)	0.0000	0.0000	0
2020/06/03	R202	06/08/2020			Bond Future	214.0922	214.0922	214.5090	214.5090	0.195	0.0000	0.0000	7,794
2020/06/03	R202	05/11/2020			Bond Future	216.5070	216.5070	216.9247	216.9247	0.193	0.0000	0.0000	0
2020/06/03	R202	04/02/2021			Bond Future	214.8956	214.8956	215.3162	215.3162	0.196	0.0000	0.0000	0
2020/06/03	R202	06/05/2021			Bond Future	217.5525	217.5525	217.9769	217.9769	0.195	0.0000	0.0000	0

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2020/06/03	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/03	R208	06/08/2020			Bond Future	3.3233	104.5978	3.3309	104.5930	0.228	0.0000	0.0000	23,391
2020/06/03	R208	06/08/2020	5.56	Call	Bond Future	1,404.3200	1.4043	1,399.5000	1.3995	(0.343)	0	0	0
2020/06/03	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/03	R208	06/08/2020	5.57	Call	Bond Future	1,410.5200	1.4105	1,405.7000	1.4057	(0.342)	0	0	0
2020/06/03	R208	06/08/2020	5.55	Call	Bond Future	1,398.1200	1.3981	1,393.3000	1.3933	(0.345)	0	0	0
2020/06/03	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/03	R208	05/11/2020	4.78	Call	Bond Future	860.0900	0.8601	853.3600	0.8534	(0.782)	0	0	0
2020/06/03	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/03	R208	05/11/2020			Bond Future	2.5647	102.3609	2.5819	102.3541	0.670	0.0000	0.0000	0
2020/06/03	R208	05/11/2020	4.79	Call	Bond Future	863.9400	0.8639	857.2100	0.8572	(0.779)	0	0	0
2020/06/03	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/03	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/03	R208	05/11/2020	4.77	Call	Bond Future	856.2400	0.8562	849.5100	0.8495	(0.786)	0	0	0
2020/06/03	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/03	R209	06/08/2020	5.55	Put	Bond Future	38,802.1000	38.8021	38,225.6100	38.2256	(1.486)	0	0	0
2020/06/03	R209	06/08/2020			Bond Future	10.3683	70.7310	10.2701	71.3075	(0.947)	0.0000	0.0000	63,649
2020/06/03	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/03	R209	06/08/2020	5.57	Put	Bond Future	38,585.2900	38.5853	38,008.8000	38.0088	(1.494)	0	0	0
2020/06/03	R209	06/08/2020	5.56	Put	Bond Future	38,693.6200	38.6936	38,117.1300	38.1171	(1.490)	0	0	0
2020/06/03	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/03	R209	05/11/2020	10.02	Call	Bond Future	2,565.6400	2.5656	2,779.7100	2.7797	8.344	0	0	0
2020/06/03	R209	05/11/2020			Bond Future	10.5392	68.3716	10.4377	68.9531	(0.963)	0.0000	0.0000	0
2020/06/03	R209	05/11/2020	10.00	Call	Bond Future	2,519.2500	2.5193	2,730.5700	2.7306	8.388	0	0	0
2020/06/03	R209	05/11/2020	10.00	Put	Bond Future	5,693.2300	5.6932	5,322.9700	5.3230	(6.504)	0	0	0
2020/06/03	R209	05/11/2020	10.02	Put	Bond Future	5,618.1100	5.6181	5,250.6000	5.2506	(6.542)	0	0	0
2020/06/03	R209	05/11/2020	10.01	Call	Bond Future	2,542.3000	2.5423	2,754.9900	2.7550	8.366	0	0	0
2020/06/03	R209	05/11/2020	10.01	Put	Bond Future	5,655.4900	5.6555	5,286.6000	5.2866	(6.523)	0	0	0
2020/06/03	R209	04/02/2021	10.12	Put	Bond Future	6,453.9100	6.4539	5,993.7100	5.9937	(7.131)	0	0	0
2020/06/03	R209	04/02/2021			Bond Future	10.7121	69.1786	10.6071	69.7662	(0.981)	0.0000	0.0000	0
2020/06/03	R209	04/02/2021	10.11	Call	Bond Future	3,018.6900	3.0187	3,145.0700	3.1451	4.187	0	0	0
2020/06/03	R209	04/02/2021	10.11	Put	Bond Future	6,490.4600	6.4905	6,029.1600	6.0292	(7.107)	0	0	0
2020/06/03	R209	04/02/2021	10.12	Call	Bond Future	3,041.8900	3.0419	3,169.3700	3.1694	4.191	0	0	0
2020/06/03	R209	04/02/2021	10.10	Call	Bond Future	2,995.3700	2.9954	3,120.6500	3.1206	4.182	0	0	0
2020/06/03	R209	04/02/2021	10.10	Put	Bond Future	6,526.9600	6.5270	6,064.5600	6.0646	(7.084)	0	0	0
2020/06/03	R209	06/05/2021	12.23	Put	Bond Future	2,795.7900	2.7958	2,510.7800	2.5108	(10.194)	0	0	0
2020/06/03	R209	06/05/2021	12.22	Call	Bond Future	9,503.4200	9.5034	9,811.7200	9.8117	3.244	0	0	0
2020/06/03	R209	06/05/2021			Bond Future	10.8879	66.8767	10.7791	67.4710	(0.999)	0.0000	0.0000	0
2020/06/03	R209	06/05/2021	12.23	Call	Bond Future	9,533.4000	9.5334	9,842.6800	9.8427	3.244	0	0	0
2020/06/03	R209	06/05/2021	12.22	Put	Bond Future	2,812.2100	2.8122	2,526.2200	2.5262	(10.170)	0	0	0
2020/06/03	R209	06/05/2021	12.24	Call	Bond Future	9,563.4100	9.5634	9,873.6600	9.8737	3.244	0	0	0
2020/06/03	R209	06/05/2021	12.24	Put	Bond Future	2,779.4400	2.7794	2,495.4000	2.4954	(10.219)	0	0	0
2020/06/03	R210	06/08/2020			Bond Future	187.2156	187.2156	187.2781	187.2781	0.033	0.0000	0.0000	1,929
2020/06/03	R210	05/11/2020			Bond Future	186.6211	186.6211	186.6810	186.6810	0.032	0.0000	0.0000	0
2020/06/03	R210	04/02/2021			Bond Future	188.8661	188.8661	188.9248	188.9248	0.031	0.0000	0.0000	0
2020/06/03	R210	06/05/2021			Bond Future	188.4594	188.4594	188.5176	188.5176	0.031	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/03	R212	06/08/2020			Bond Future	166.0743	166.0743	166.0017	166.0017	(0.044)	0.0000	0.0000	6,744
2020/06/03	R212	05/11/2020			Bond Future	167.9483	167.9483	167.8719	167.8719	(0.045)	0.0000	0.0000	0
2020/06/03	R212	04/02/2021			Bond Future	167.6474	167.6474	167.5683	167.5683	(0.047)	0.0000	0.0000	0
2020/06/03	R212	06/05/2021			Bond Future	169.7203	169.7203	169.6392	169.6392	(0.048)	0.0000	0.0000	0
2020/06/03	R213	06/08/2020	9.31	Call	Bond Future	2,353.7200	2.3537	2,548.7300	2.5487	8.285	0	0	0
2020/06/03	R213	06/08/2020			Bond Future	9.3124	87.8056	9.2398	88.2389	(0.780)	0.0000	0.0000	16,354
2020/06/03	R213	06/08/2020	9.29	Call	Bond Future	2,293.7700	2.2938	2,484.3900	2.4844	8.310	0	0	0
2020/06/03	R213	06/08/2020	9.29	Put	Bond Future	2,427.1700	2.4272	2,184.5200	2.1845	(9.997)	0	0	0
2020/06/03	R213	06/08/2020	9.31	Put	Bond Future	2,368.1600	2.3682	2,129.9000	2.1299	(10.061)	0	0	0
2020/06/03	R213	06/08/2020	9.30	Call	Bond Future	2,323.6400	2.3236	2,516.4600	2.5165	8.298	0	0	0
2020/06/03	R213	06/08/2020	9.30	Put	Bond Future	2,397.5300	2.3975	2,157.0800	2.1571	(10.029)	0	0	0
2020/06/03	R213	05/11/2020	9.60	Put	Bond Future	3,251.6500	3.2517	3,018.8900	3.0189	(7.158)	0	0	0
2020/06/03	R213	05/11/2020	9.59	Call	Bond Future	3,889.8000	3.8898	4,092.1800	4.0922	5.203	0	0	0
2020/06/03	R213	05/11/2020			Bond Future	9.4837	85.2453	9.4084	85.6818	(0.793)	0.0000	0.0000	0
2020/06/03	R213	05/11/2020	9.60	Call	Bond Future	3,920.6100	3.9206	4,124.3400	4.1243	5.196	0	0	0
2020/06/03	R213	05/11/2020	9.59	Put	Bond Future	3,278.0700	3.2781	3,043.9600	3.0440	(7.142)	0	0	0
2020/06/03	R213	05/11/2020	9.61	Call	Bond Future	3,951.3100	3.9513	4,156.6200	4.1566	5.196	0	0	0
2020/06/03	R213	05/11/2020	9.61	Put	Bond Future	3,225.1700	3.2252	2,993.9900	2.9940	(7.168)	0	0	0
2020/06/03	R213	04/02/2021	9.40	Call	Bond Future	3,444.7700	3.4448	3,526.7900	3.5268	2.381	0	0	0
2020/06/03	R213	04/02/2021	9.39	Put	Bond Future	4,958.4900	4.9585	4,598.8900	4.5989	(7.252)	0	0	0
2020/06/03	R213	04/02/2021			Bond Future	9.6608	86.2510	9.5827	86.6916	(0.809)	0.0000	0.0000	0
2020/06/03	R213	04/02/2021	9.41	Call	Bond Future	3,471.2100	3.4712	3,553.9000	3.5539	2.382	0	0	0
2020/06/03	R213	04/02/2021	9.41	Put	Bond Future	4,896.2800	4.8963	4,538.2900	4.5383	(7.311)	0	0	0
2020/06/03	R213	04/02/2021	9.40	Put	Bond Future	4,927.3100	4.9273	4,568.6500	4.5687	(7.279)	0	0	0
2020/06/03	R213	04/02/2021	9.39	Call	Bond Future	3,418.4200	3.4184	3,499.5000	3.4995	2.372	0	0	0
2020/06/03	R213	06/05/2021	11.91	Put	Bond Future	1,464.7000	1.4647	1,233.8400	1.2338	(15.762)	0	0	0
2020/06/03	R213	06/05/2021			Bond Future	9.8358	83.7652	9.7546	84.2107	(0.826)	0.0000	0.0000	0
2020/06/03	R213	06/05/2021	11.90	Call	Bond Future	11,814.1600	11.8142	12,027.7500	12.0278	1.808	0	0	0
2020/06/03	R213	06/05/2021	11.90	Put	Bond Future	1,475.2400	1.4752	1,243.3600	1.2434	(15.718)	0	0	0
2020/06/03	R213	06/05/2021	11.91	Call	Bond Future	11,849.4000	11.8494	12,064.0100	12.0640	1.811	0	0	0
2020/06/03	R213	06/05/2021	11.89	Call	Bond Future	11,778.9500	11.7789	11,991.5200	11.9915	1.805	0	0	0
2020/06/03	R213	06/05/2021	11.89	Put	Bond Future	1,485.8500	1.4859	1,252.9500	1.2530	(15.675)	0	0	0
2020/06/03	R214	06/08/2020	9.98	Put	Bond Future	5,710.7800	5.7108	5,225.8000	5.2258	(8.492)	0	0	0
2020/06/03	R214	06/08/2020	9.97	Call	Bond Future	899.4900	0.8995	1,054.3400	1.0543	17.215	0	0	0
2020/06/03	R214	06/08/2020			Bond Future	10.7527	67.9540	10.6441	68.5957	(1.010)	0.0000	0.0000	21,224
2020/06/03	R214	06/08/2020	9.98	Call	Bond Future	913.5500	0.9136	1,070.3100	1.0703	17.159	0	0	0
2020/06/03	R214	06/08/2020	9.97	Put	Bond Future	5,762.4400	5.7624	5,275.5500	5.2755	(8.449)	0	0	0
2020/06/03	R214	06/08/2020	9.99	Call	Bond Future	927.7700	0.9278	1,086.4500	1.0864	17.103	0	0	0
2020/06/03	R214	06/08/2020	9.99	Put	Bond Future	5,659.3800	5.6594	5,176.3200	5.1763	(8.536)	0	0	0
2020/06/03	R214	05/11/2020	10.26	Put	Bond Future	6,313.6700	6.3137	5,909.0400	5.9090	(6.409)	0	0	0
2020/06/03	R214	05/11/2020			Bond Future	10.9244	65.4267	10.8121	66.0743	(1.028)	0.0000	0.0000	0
2020/06/03	R214	05/11/2020	10.25	Call	Bond Future	2,304.0200	2.3040	2,545.4600	2.5455	10.479	0	0	0
2020/06/03	R214	05/11/2020	10.25	Put	Bond Future	6,354.5400	6.3545	5,948.3700	5.9484	(6.392)	0	0	0
2020/06/03	R214	05/11/2020	10.26	Call	Bond Future	2,326.1400	2.3261	2,569.1200	2.5691	10.446	0	0	0
2020/06/03	R214	05/11/2020	10.24	Call	Bond Future	2,282.8300	2.2828	2,522.7400	2.5227	10.509	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
2020/06/03	R214	05/11/2020	10.24	Put	Bond Future	6,396.4400	6.3964	5,988.7400	5.9887	(6.374)	0	0	0
2020/06/03	R214	04/02/2021	10.33	Call	Bond Future	2,793.5900	2.7936	2,955.3600	2.9554	5.791	0	0	0
2020/06/03	R214	04/02/2021			Bond Future	11.1018	66.1987	10.9853	66.8531	(1.049)	0.0000	0.0000	0
2020/06/03	R214	04/02/2021	10.31	Call	Bond Future	2,749.4900	2.7495	2,908.8500	2.9088	5.796	0	0	0
2020/06/03	R214	04/02/2021	10.31	Put	Bond Future	7,419.9300	7.4199	6,924.8200	6.9248	(6.673)	0	0	0
2020/06/03	R214	04/02/2021	10.33	Put	Bond Future	7,339.4100	7.3394	6,846.7100	6.8467	(6.713)	0	0	0
2020/06/03	R214	04/02/2021	10.32	Call	Bond Future	2,771.5000	2.7715	2,932.0500	2.9320	5.793	0	0	0
2020/06/03	R214	04/02/2021	10.32	Put	Bond Future	7,379.5900	7.3796	6,885.6700	6.8857	(6.693)	0	0	0
2020/06/03	R214	06/05/2021	12.26	Call	Bond Future	8,602.4900	8.6025	8,951.5200	8.9515	4.057	0	0	0
2020/06/03	R214	06/05/2021	12.25	Put	Bond Future	3,618.1900	3.6182	3,304.3100	3.3043	(8.675)	0	0	0
2020/06/03	R214	06/05/2021			Bond Future	11.2755	63.7221	11.1547	64.3840	(1.071)	0.0000	0.0000	0
2020/06/03	R214	06/05/2021	12.27	Call	Bond Future	8,630.5100	8.6305	8,980.5300	8.9805	4.056	0	0	0
2020/06/03	R214	06/05/2021	12.27	Put	Bond Future	3,579.2600	3.5793	3,267.3600	3.2674	(8.714)	0	0	0
2020/06/03	R214	06/05/2021	12.26	Put	Bond Future	3,598.6800	3.5987	3,285.7900	3.2858	(8.695)	0	0	0
2020/06/03	R214	06/05/2021	12.25	Call	Bond Future	8,574.4900	8.5745	8,922.5300	8.9225	4.059	0	0	0
2020/06/03	R248	06/08/2020	10.20	Call	Bond Future	868.8100	0.8688	1,099.7200	1.0997	26.578	0	0	0
2020/06/03	R248	06/08/2020	11.80	Call	Bond Future	6,866.1300	6.8661	7,526.5100	7.5265	9.618	0	0	470
2020/06/03	R248	06/08/2020	12.75	Call	Bond Future	11,636.2400	11.6362	12,393.1100	12.3931	6.504	0	0	814
2020/06/03	R248	06/08/2020	10.35	Call	Bond Future	1,170.3300	1.1703	1,449.2500	1.4493	23.833	0	0	640
2020/06/03	R248	06/08/2020	11.85	Put	Bond Future	998.0300	0.9980	873.0400	0.8730	(12.524)	0	0	0
2020/06/03	R248	06/08/2020	9.00	Put	Bond Future	16,453.3200	16.4533	15,681.8900	15.6819	(4.689)	0	0	0
2020/06/03	R248	06/08/2020			Bond Future	10.9386	84.9705	10.8295	85.7630	(0.997)	0.0000	0.0000	86,488
2020/06/03	R248	06/08/2020	10.18	Call	Bond Future	836.0900	0.8361	1,061.0100	1.0610	26.901	0	0	0
2020/06/03	R248	06/08/2020	10.18	Put	Bond Future	6,645.0000	6.6450	6,077.4200	6.0774	(8.541)	0	0	0
2020/06/03	R248	06/08/2020	10.35	Put	Bond Future	5,615.1600	5.6152	5,101.5800	5.1016	(9.146)	0	0	0
2020/06/03	R248	06/08/2020	11.85	Call	Bond Future	7,117.9900	7.1180	7,785.5000	7.7855	9.378	0	0	0
2020/06/03	R248	06/08/2020	11.15	Put	Bond Future	2,312.5500	2.3125	2,049.5800	2.0496	(11.371)	0	0	0
2020/06/03	R248	06/08/2020	11.15	Call	Bond Future	3,809.9700	3.8100	4,339.5000	4.3395	13.899	0	0	0
2020/06/03	R248	06/08/2020	10.85	Put	Bond Future	3,296.1600	3.2962	2,947.4400	2.9474	(10.580)	0	0	0
2020/06/03	R248	06/08/2020	10.85	Call	Bond Future	2,653.2800	2.6533	3,097.0600	3.0971	16.726	0	0	640
2020/06/03	R248	06/08/2020	9.25	Put	Bond Future	14,074.9500	14.0749	13,322.8400	13.3228	(5.344)	0	0	0
2020/06/03	R248	06/08/2020	9.25	Call	Bond Future	86.7700	0.0868	127.1600	0.1272	46.548	0	0	20,640
2020/06/03	R248	06/08/2020	10.20	Put	Bond Future	6,515.2800	6.5153	5,953.6900	5.9537	(8.620)	0	0	0
2020/06/03	R248	06/08/2020	11.80	Put	Bond Future	1,060.1600	1.0602	928.0400	0.9280	(12.462)	0	0	0
2020/06/03	R248	06/08/2020	12.75	Put	Bond Future	247.7100	0.2477	212.0800	0.2121	(14.384)	0	0	0
2020/06/03	R248	06/08/2020	9.00	Call	Bond Future	39.1800	0.0392	60.2500	0.0603	53.777	0	0	3,000
2020/06/03	R248	06/08/2020	10.19	Call	Bond Future	852.2800	0.8523	1,080.1800	1.0802	26.740	0	0	0
2020/06/03	R248	06/08/2020	10.19	Put	Bond Future	6,579.9100	6.5799	6,015.3100	6.0153	(8.581)	0	0	0
2020/06/03	R248	06/08/2020	12.25	Put	Bond Future	567.6200	0.5676	492.1300	0.4921	(13.299)	0	0	0
2020/06/03	R248	06/08/2020	12.25	Call	Bond Future	9,116.2300	9.1162	9,833.2400	9.8332	7.865	0	0	814
2020/06/03	R248	06/08/2020	11.10	Put	Bond Future	2,456.6000	2.4566	2,180.2900	2.1803	(11.248)	0	0	0
2020/06/03	R248	06/08/2020	11.10	Call	Bond Future	3,604.2800	3.6043	4,120.4700	4.1205	14.322	0	0	470
2020/06/03	R248	05/11/2020	10.02	Put	Bond Future	9,823.0500	9.8230	9,298.3000	9.2983	(5.342)	0	0	0
2020/06/03	R248	05/11/2020	10.03	Call	Bond Future	1,445.7500	1.4457	1,723.3100	1.7233	19.198	0	0	0
2020/06/03	R248	05/11/2020			Bond Future	11.1184	81.4966	11.0051	82.2963	(1.019)	0.0000	0.0000	0
2020/06/03	R248	05/11/2020	11.00	Put	Bond Future	5,002.7400	5.0027	4,705.0900	4.7051	(5.950)	0	0	0
2020/06/03	R248	05/11/2020	11.00	Call	Bond Future	4,166.4900	4.1665	4,668.6000	4.6686	12.051	0	0	800

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/03	R248	05/11/2020	10.00	Put	Bond Future	9,949.9600	9.9500	9,420.3000	9.4203	(5.323)	0	0	0
2020/06/03	R248	05/11/2020	10.00	Call	Bond Future	1,385.1900	1.3852	1,655.2900	1.6553	19.499	0	0	800
2020/06/03	R248	05/11/2020	10.04	Call	Bond Future	1,466.4600	1.4665	1,746.2200	1.7462	19.077	0	0	0
2020/06/03	R248	05/11/2020	10.04	Put	Bond Future	9,697.5500	9.6975	9,177.5500	9.1775	(5.362)	0	0	0
2020/06/03	R248	05/11/2020	10.02	Call	Bond Future	1,425.3900	1.4254	1,700.4000	1.7004	19.294	0	0	0
2020/06/03	R248	05/11/2020	10.03	Put	Bond Future	9,760.0500	9.7600	9,237.8500	9.2378	(5.350)	0	0	0
2020/06/03	R248	04/02/2021	10.46	Call	Bond Future	2,670.5500	2.6706	3,071.3700	3.0714	15.009	0	0	0
2020/06/03	R248	04/02/2021	10.47	Put	Bond Future	8,754.7200	8.7547	8,349.3800	8.3494	(4.630)	0	0	0
2020/06/03	R248	04/02/2021			Bond Future	11.3049	82.4583	11.1870	83.2665	(1.043)	0.0000	0.0000	0
2020/06/03	R248	04/02/2021	10.46	Put	Bond Future	8,806.0500	8.8061	8,398.6500	8.3987	(4.626)	0	0	0
2020/06/03	R248	04/02/2021	10.47	Call	Bond Future	2,696.7400	2.6967	3,099.6200	3.0996	14.940	0	0	0
2020/06/03	R248	04/02/2021	10.48	Call	Bond Future	2,723.3100	2.7233	3,128.2700	3.1283	14.870	0	0	0
2020/06/03	R248	04/02/2021	10.48	Put	Bond Future	8,703.9000	8.7039	8,300.6400	8.3006	(4.633)	0	0	0
2020/06/03	R248	06/05/2021	12.36	Call	Bond Future	9,386.6300	9.3866	10,062.7100	10.0627	7.203	0	0	0
2020/06/03	R248	06/05/2021			Bond Future	11.4879	79.0438	11.3652	79.8612	(1.068)	0.0000	0.0000	0
2020/06/03	R248	06/05/2021	12.34	Call	Bond Future	9,308.5600	9.3086	9,982.6900	9.9827	7.242	0	0	0
2020/06/03	R248	06/05/2021	12.34	Put	Bond Future	4,027.7400	4.0277	3,884.4300	3.8844	(3.558)	0	0	0
2020/06/03	R248	06/05/2021	12.36	Put	Bond Future	3,989.7200	3.9897	3,848.3600	3.8484	(3.543)	0	0	0
2020/06/03	R248	06/05/2021	12.35	Call	Bond Future	9,347.5900	9.3476	10,022.8300	10.0228	7.224	0	0	0
2020/06/03	R248	06/05/2021	12.35	Put	Bond Future	4,008.6800	4.0087	3,866.4800	3.8665	(3.547)	0	0	0

Total

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