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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/06/2020 TO 05/06/2020

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
2020/06/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	2025	06/08/2020		Bond Future	138.3034	138.3034	138.4392	138.4392	0.098	0.0000	0.0000	4,976
2020/06/05	2025	05/11/2020		Bond Future	139.8607	139.8607	139.9971	139.9971	0.098	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
2020/06/05	2025	04/02/2021			Bond Future	140.0175	140.0175	140.1551	140.1551	0.098	0.0000	0.0000	0
2020/06/05	2025	06/05/2021			Bond Future	141.7473	141.7473	141.8863	141.8863	0.098	0.0000	0.0000	0
2020/06/05	2029	06/08/2020			Bond Future	100.1711	100.1711	100.1827	100.1827	0.012	0.0000	0.0000	4,982
2020/06/05	2029	05/11/2020			Bond Future	100.1626	100.1626	100.1736	100.1736	0.011	0.0000	0.0000	0
2020/06/05	2029	04/02/2021			Bond Future	101.3659	101.3659	101.3767	101.3767	0.011	0.0000	0.0000	0
2020/06/05	2029	06/05/2021			Bond Future	101.4671	101.4671	101.4778	101.4778	0.011	0.0000	0.0000	0
2020/06/05	2030	06/08/2020	9.11	Call	Bond Future	3,288.5900	3.2886	2,400.8200	2.4008	(26.995)	0	0	0
2020/06/05	2030	06/08/2020	9.95	Put	Bond Future	390.2900	0.3903	602.7300	0.6027	54.431	0	0	5,850
2020/06/05	2030	06/08/2020	10.40	Put	Bond Future	150.3700	0.1504	248.9200	0.2489	65.538	0	0	0
2020/06/05	2030	06/08/2020	11.25	Call	Bond Future	13,522.8500	13.5229	12,053.7000	12.0537	(10.864)	0	0	0
2020/06/05	2030	06/08/2020	10.00	Call	Bond Future	7,279.4800	7.2795	5,991.6600	5.9917	(17.691)	0	0	470
2020/06/05	2030	06/08/2020	10.05	Put	Bond Future	319.4600	0.3195	500.9200	0.5009	56.802	0	0	0
2020/06/05	2030	06/08/2020	10.70	Call	Bond Future	10,767.9200	10.7679	9,337.8200	9.3378	(13.281)	0	0	470
2020/06/05	2030	06/08/2020	9.75	Put	Bond Future	571.2300	0.5712	856.0500	0.8561	49.861	0	0	0
2020/06/05	2030	06/08/2020	9.42	Call	Bond Future	4,579.7700	4.5798	3,521.8800	3.5219	(23.099)	0	0	0
2020/06/05	2030	06/08/2020			Bond Future	8.8109	95.1209	9.0559	93.6366	2.782	0.0000	0.0000	106,867
2020/06/05	2030	06/08/2020	9.09	Call	Bond Future	3,211.3600	3.2114	2,335.6800	2.3357	(27.268)	0	0	0
2020/06/05	2030	06/08/2020	9.09	Put	Bond Future	1,523.1300	1.5231	2,131.8000	2.1318	39.962	0	0	0
2020/06/05	2030	06/08/2020	10.40	Call	Bond Future	9,256.3100	9.2563	7,870.5100	7.8705	(14.971)	0	0	0
2020/06/05	2030	06/08/2020	10.70	Put	Bond Future	73.7700	0.0738	128.0200	0.1280	73.539	0	0	0
2020/06/05	2030	06/08/2020	9.05	Put	Bond Future	1,610.4200	1.6104	2,243.5900	2.2436	39.317	0	0	0
2020/06/05	2030	06/08/2020	9.05	Call	Bond Future	3,059.1500	3.0592	2,207.9700	2.2080	(27.824)	0	0	450
2020/06/05	2030	06/08/2020	8.36	Put	Bond Future	3,884.3400	3.8843	4,957.2900	4.9573	27.622	0	0	0
2020/06/05	2030	06/08/2020	8.36	Call	Bond Future	1,072.4700	1.0725	661.0700	0.6611	(38.360)	0	0	800
2020/06/05	2030	06/08/2020	8.86	Put	Bond Future	2,093.3700	2.0934	2,847.5300	2.8475	36.026	0	0	0
2020/06/05	2030	06/08/2020	8.86	Call	Bond Future	2,393.4400	2.3934	1,663.2500	1.6632	(30.508)	0	0	800
2020/06/05	2030	06/08/2020	9.11	Put	Bond Future	1,480.9100	1.4809	2,077.4900	2.0775	40.285	0	0	0
2020/06/05	2030	06/08/2020	9.95	Call	Bond Future	7,038.7800	7.0388	5,766.8700	5.7669	(18.070)	0	0	0
2020/06/05	2030	06/08/2020	11.25	Put	Bond Future	17.0000	0.0170	32.2000	0.0322	89.412	0	0	0
2020/06/05	2030	06/08/2020	10.21	Put	Bond Future	228.6900	0.2287	367.5400	0.3675	60.715	0	0	0
2020/06/05	2030	06/08/2020	10.00	Put	Bond Future	353.3900	0.3534	549.9200	0.5499	55.613	0	0	0
2020/06/05	2030	06/08/2020	10.75	Call	Bond Future	11,020.1600	11.0202	9,584.5900	9.5846	(13.027)	0	0	0
2020/06/05	2030	06/08/2020	10.05	Call	Bond Future	7,522.0000	7.5220	6,219.1100	6.2191	(17.321)	0	0	0
2020/06/05	2030	06/08/2020	9.75	Call	Bond Future	6,097.7000	6.0977	4,898.1700	4.8982	(19.672)	0	0	450
2020/06/05	2030	06/08/2020	9.42	Put	Bond Future	945.9800	0.9460	1,372.4400	1.3724	45.081	0	0	800
2020/06/05	2030	06/08/2020	9.10	Call	Bond Future	3,249.8800	3.2499	2,368.1400	2.3681	(27.131)	0	0	0
2020/06/05	2030	06/08/2020	9.10	Put	Bond Future	1,501.9000	1.5019	2,104.5100	2.1045	40.123	0	0	0
2020/06/05	2030	06/08/2020	11.47	Call	Bond Future	14,604.3800	14.6044	13,128.5900	13.1286	(10.105)	0	0	0
2020/06/05	2030	06/08/2020	11.47	Put	Bond Future	8.9100	0.0089	17.4700	0.0175	96.072	0	0	650
2020/06/05	2030	06/08/2020	10.21	Call	Bond Future	8,308.2100	8.3082	6,962.7100	6.9627	(16.195)	0	0	650
2020/06/05	2030	06/08/2020	10.87	Call	Bond Future	11,624.7800	11.6248	10,177.9400	10.1779	(12.446)	0	0	0
2020/06/05	2030	06/08/2020	10.87	Put	Bond Future	47.9400	0.0479	85.4500	0.0854	78.244	0	0	650
2020/06/05	2030	06/08/2020	10.75	Put	Bond Future	65.1200	0.0651	113.9000	0.1139	74.908	0	0	0
2020/06/05	2030	06/08/2020	9.20	Put	Bond Future	1,303.1100	1.3031	1,846.8300	1.8468	41.725	0	0	2,500
2020/06/05	2030	06/08/2020	9.20	Call	Bond Future	3,645.8400	3.6458	2,705.2100	2.7052	(25.800)	0	0	323
2020/06/05	2030	06/08/2020	8.50	Put	Bond Future	3,309.1000	3.3091	4,296.1600	4.2962	29.829	0	0	0

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2020/06/05	2030	06/08/2020	8.50	Call	Bond Future	1,381.8200	1.3818	884.5300	0.8845	(35.988)	0	0	323
2020/06/05	2030	05/11/2020	8.10	Put	Bond Future	6,696.9600	6.6970	7,824.4900	7.8245	16.836	0	0	0
2020/06/05	2030	05/11/2020	8.73	Call	Bond Future	2,702.0500	2.7020	2,070.9100	2.0709	(23.358)	0	0	3,000
2020/06/05	2030	05/11/2020	10.06	Put	Bond Future	1,308.3800	1.3084	1,683.5700	1.6836	28.676	0	0	1,000
2020/06/05	2030	05/11/2020	9.39	Put	Bond Future	2,372.5700	2.3726	2,969.9200	2.9699	25.177	0	0	0
2020/06/05	2030	05/11/2020	9.38	Call	Bond Future	4,763.3300	4.7633	3,863.3000	3.8633	(18.895)	0	0	0
2020/06/05	2030	05/11/2020			Bond Future	8.9744	96.1697	9.2297	94.6685	2.845	0.0000	0.0000	0
2020/06/05	2030	05/11/2020	8.85	Put	Bond Future	3,777.6600	3.7777	4,596.6100	4.5966	21.679	0	0	0
2020/06/05	2030	05/11/2020	8.85	Call	Bond Future	3,034.6200	3.0346	2,352.3500	2.3524	(22.483)	0	0	3,000
2020/06/05	2030	05/11/2020	9.61	Call	Bond Future	5,639.5900	5.6396	4,655.0800	4.6551	(17.457)	0	0	0
2020/06/05	2030	05/11/2020	9.61	Put	Bond Future	1,959.9200	1.9599	2,476.6300	2.4766	26.364	0	0	3,000
2020/06/05	2030	05/11/2020	8.34	Put	Bond Future	5,634.0300	5.6340	6,667.9500	6.6679	18.351	0	0	0
2020/06/05	2030	05/11/2020	8.34	Call	Bond Future	1,764.4700	1.7645	1,297.1700	1.2972	(26.484)	0	0	1,000
2020/06/05	2030	05/11/2020	9.04	Put	Bond Future	3,215.8600	3.2159	3,954.4600	3.9545	22.967	0	0	0
2020/06/05	2030	05/11/2020	9.04	Call	Bond Future	3,604.4600	3.6045	2,841.8400	2.8418	(21.158)	0	0	1,000
2020/06/05	2030	05/11/2020	8.36	Put	Bond Future	5,551.3800	5.5514	6,577.1200	6.5771	18.477	0	0	0
2020/06/05	2030	05/11/2020	9.86	Put	Bond Future	1,577.3800	1.5774	2,012.1000	2.0121	27.560	0	0	14,160
2020/06/05	2030	05/11/2020	8.10	Call	Bond Future	1,309.9200	1.3099	936.2300	0.9362	(28.528)	0	0	3,000
2020/06/05	2030	05/11/2020	8.73	Put	Bond Future	4,168.9700	4.1690	5,039.0500	5.0390	20.870	0	0	0
2020/06/05	2030	05/11/2020	9.23	Put	Bond Future	2,725.3000	2.7253	3,385.6800	3.3857	24.231	0	0	0
2020/06/05	2030	05/11/2020	10.06	Call	Bond Future	7,480.2100	7.4802	6,354.1800	6.3542	(15.053)	0	0	0
2020/06/05	2030	05/11/2020	10.37	Put	Bond Future	923.4400	0.9234	1,212.5500	1.2125	31.308	0	0	15,758
2020/06/05	2030	05/11/2020	9.39	Call	Bond Future	4,800.1600	4.8002	3,896.2900	3.8963	(18.830)	0	0	0
2020/06/05	2030	05/11/2020	9.38	Put	Bond Future	2,393.1900	2.3932	2,994.3800	2.9944	25.121	0	0	0
2020/06/05	2030	05/11/2020	8.36	Call	Bond Future	1,806.9200	1.8069	1,331.4400	1.3314	(26.314)	0	0	14,160
2020/06/05	2030	05/11/2020	8.86	Put	Bond Future	3,746.3500	3.7463	4,561.0400	4.5610	21.746	0	0	0
2020/06/05	2030	05/11/2020	8.86	Call	Bond Future	3,063.3100	3.0633	2,376.7800	2.3768	(22.411)	0	0	14,160
2020/06/05	2030	05/11/2020	9.86	Call	Bond Future	6,652.8500	6.6528	5,586.3500	5.5863	(16.031)	0	0	0
2020/06/05	2030	05/11/2020	9.23	Call	Bond Future	4,228.0300	4.2280	3,387.1900	3.3872	(19.887)	0	0	3,000
2020/06/05	2030	05/11/2020	10.47	Call	Bond Future	9,185.5600	9.1856	7,948.5900	7.9486	(13.466)	0	0	0
2020/06/05	2030	05/11/2020	10.47	Put	Bond Future	821.0800	0.8211	1,085.3300	1.0853	32.183	0	0	3,000
2020/06/05	2030	05/11/2020	8.53	Put	Bond Future	4,882.0500	4.8820	5,837.0700	5.8371	19.562	0	0	0
2020/06/05	2030	05/11/2020	8.53	Call	Bond Future	2,192.6600	2.1927	1,646.4600	1.6465	(24.910)	0	0	15,758
2020/06/05	2030	05/11/2020	9.03	Put	Bond Future	3,243.4900	3.2435	3,986.2900	3.9863	22.901	0	0	0
2020/06/05	2030	05/11/2020	9.03	Call	Bond Future	3,572.9700	3.5730	2,814.5500	2.8145	(21.227)	0	0	15,758
2020/06/05	2030	05/11/2020	10.37	Call	Bond Future	8,759.8300	8.7598	7,547.7200	7.5477	(13.837)	0	0	0
2020/06/05	2030	05/11/2020	9.40	Call	Bond Future	4,837.0900	4.8371	3,929.4000	3.9294	(18.765)	0	0	0
2020/06/05	2030	05/11/2020	9.40	Put	Bond Future	2,352.1000	2.3521	2,945.6300	2.9456	25.234	0	0	0
2020/06/05	2030	04/02/2021	9.12	Call	Bond Future	3,828.6300	3.8286	3,085.1100	3.0851	(19.420)	0	0	1,000
2020/06/05	2030	04/02/2021	8.36	Call	Bond Future	1,942.3800	1.9424	1,475.7200	1.4757	(24.025)	0	0	800
2020/06/05	2030	04/02/2021	9.16	Call	Bond Future	3,946.5400	3.9465	3,188.5400	3.1885	(19.207)	0	0	0
2020/06/05	2030	04/02/2021	9.15	Put	Bond Future	3,875.8400	3.8758	4,640.7100	4.6407	19.734	0	0	0
2020/06/05	2030	04/02/2021			Bond Future	9.1429	93.2979	9.4094	91.7787	2.915	0.0000	0.0000	0
2020/06/05	2030	04/02/2021	8.37	Put	Bond Future	6,556.5600	6.5566	7,605.6600	7.6057	16.001	0	0	0
2020/06/05	2030	04/02/2021	8.37	Call	Bond Future	1,962.2900	1.9623	1,492.1300	1.4921	(23.960)	0	0	1,000
2020/06/05	2030	04/02/2021	9.17	Call	Bond Future	3,976.5200	3.9765	3,214.9100	3.2149	(19.153)	0	0	0
2020/06/05	2030	04/02/2021	9.17	Put	Bond Future	3,820.3200	3.8203	4,577.9700	4.5780	19.832	0	0	0
2020/06/05	2030	04/02/2021	9.12	Put	Bond Future	3,960.4600	3.9605	4,736.2000	4.7362	19.587	0	0	0

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2020/06/05	2030	04/02/2021	8.36	Put	Bond Future	6,597.9900	6.5980	7,650.5900	7.6506	15.953	0	0	0
2020/06/05	2030	04/02/2021	9.16	Put	Bond Future	3,847.8500	3.8479	4,609.1100	4.6091	19.784	0	0	0
2020/06/05	2030	04/02/2021	9.15	Call	Bond Future	3,916.9700	3.9170	3,162.5800	3.1626	(19.260)	0	0	0
2020/06/05	2030	04/02/2021	8.86	Put	Bond Future	4,752.7600	4.7528	5,623.7600	5.6238	18.326	0	0	0
2020/06/05	2030	04/02/2021	8.86	Call	Bond Future	3,104.3600	3.1044	2,456.1000	2.4561	(20.882)	0	0	800
2020/06/05	2030	04/02/2021	10.20	Call	Bond Future	7,653.6100	7.6536	6,567.0900	6.5671	(14.196)	0	0	0
2020/06/05	2030	04/02/2021	10.20	Put	Bond Future	1,813.0400	1.8130	2,245.7800	2.2458	23.868	0	0	1,800
2020/06/05	2030	06/05/2021	10.04	Put	Bond Future	3,077.2000	3.0772	3,641.3900	3.6414	18.335	0	0	0
2020/06/05	2030	06/05/2021	9.15	Call	Bond Future	4,177.6600	4.1777	3,455.3500	3.4554	(17.290)	0	0	0
2020/06/05	2030	06/05/2021	11.69	Call	Bond Future	12,999.9300	12.9999	11,686.5800	11.6866	(10.103)	0	0	0
2020/06/05	2030	06/05/2021	11.70	Put	Bond Future	893.8500	0.8939	1,116.8200	1.1168	24.945	0	0	0
2020/06/05	2030	06/05/2021			Bond Future	9.3185	94.4307	9.5968	92.8929	2.987	0.0000	0.0000	0
2020/06/05	2030	06/05/2021	10.74	Call	Bond Future	9,443.3500	9.4434	8,305.0900	8.3051	(12.054)	0	0	0
2020/06/05	2030	06/05/2021	10.74	Put	Bond Future	1,926.7600	1.9268	2,326.3200	2.3263	20.737	0	0	0
2020/06/05	2030	06/05/2021	7.97	Call	Bond Future	1,664.2900	1.6643	1,288.5600	1.2886	(22.576)	0	0	700
2020/06/05	2030	06/05/2021	9.92	Call	Bond Future	6,573.4100	6.5734	5,630.5600	5.6306	(14.343)	0	0	0
2020/06/05	2030	06/05/2021	10.04	Call	Bond Future	6,996.1700	6.9962	6,022.5400	6.0225	(13.917)	0	0	0
2020/06/05	2030	06/05/2021	9.15	Put	Bond Future	5,124.9500	5.1250	5,940.4600	5.9405	15.913	0	0	0
2020/06/05	2030	06/05/2021	11.69	Put	Bond Future	901.5200	0.9015	1,125.9900	1.1260	24.899	0	0	0
2020/06/05	2030	06/05/2021	11.70	Call	Bond Future	13,038.7400	13.0387	11,723.8900	11.7239	(10.084)	0	0	0
2020/06/05	2030	06/05/2021	7.97	Put	Bond Future	9,610.2500	9.6102	10,772.3400	10.7723	12.092	0	0	0
2020/06/05	2030	06/05/2021	9.92	Put	Bond Future	3,291.0400	3.2910	3,886.0100	3.8860	18.078	0	0	700
2020/06/05	2030	06/05/2021	9.22	Call	Bond Future	4,370.6300	4.3706	3,627.1800	3.6272	(17.010)	0	0	0
2020/06/05	2030	06/05/2021	9.22	Put	Bond Future	4,922.8000	4.9228	5,717.1700	5.7172	16.137	0	0	700
2020/06/05	2030	06/05/2021	11.71	Call	Bond Future	13,077.5600	13.0776	11,761.2200	11.7612	(10.066)	0	0	0
2020/06/05	2030	06/05/2021	11.71	Put	Bond Future	886.2300	0.8862	1,107.7100	1.1077	24.991	0	0	0
2020/06/05	2032	06/08/2020	9.46	Put	Bond Future	3,405.7500	3.4057	4,270.8100	4.2708	25.400	0	0	0
2020/06/05	2032	06/08/2020	9.45	Call	Bond Future	1,696.4300	1.6964	1,182.2100	1.1822	(30.312)	0	0	0
2020/06/05	2032	06/08/2020	8.79	Put	Bond Future	6,717.9300	6.7179	7,906.4700	7.9065	17.692	0	0	0
2020/06/05	2032	06/08/2020	9.29	Put	Bond Future	4,103.6600	4.1037	5,064.7000	5.0647	23.419	0	0	0
2020/06/05	2032	06/08/2020			Bond Future	9.7197	92.8928	9.9386	91.5078	2.252	0.0000	0.0000	92,900
2020/06/05	2032	06/08/2020	9.91	Call	Bond Future	3,165.9000	3.1659	2,389.8500	2.3899	(24.513)	0	0	0
2020/06/05	2032	06/08/2020	9.91	Put	Bond Future	1,959.9600	1.9600	2,568.9200	2.5689	31.070	0	0	800
2020/06/05	2032	06/08/2020	9.46	Call	Bond Future	1,723.5000	1.7235	1,203.5500	1.2036	(30.168)	0	0	0
2020/06/05	2032	06/08/2020	9.45	Put	Bond Future	3,444.3100	3.4443	4,315.1000	4.3151	25.282	0	0	0
2020/06/05	2032	06/08/2020	8.79	Call	Bond Future	492.7800	0.4928	296.3100	0.2963	(39.870)	0	0	800
2020/06/05	2032	06/08/2020	9.29	Call	Bond Future	1,296.8600	1.2969	872.8900	0.8729	(32.692)	0	0	800
2020/06/05	2032	06/08/2020	9.47	Call	Bond Future	1,750.8300	1.7508	1,225.1300	1.2251	(30.026)	0	0	0
2020/06/05	2032	06/08/2020	9.47	Put	Bond Future	3,367.5100	3.3675	4,226.8200	4.2268	25.518	0	0	0
2020/06/05	2032	05/11/2020	9.61	Put	Bond Future	4,793.2300	4.7932	5,602.0300	5.6020	16.874	0	0	0
2020/06/05	2032	05/11/2020	10.99	Call	Bond Future	8,021.2900	8.0213	6,980.7900	6.9808	(12.972)	0	0	0
2020/06/05	2032	05/11/2020	9.44	Put	Bond Future	5,431.6300	5.4316	6,304.5000	6.3045	16.070	0	0	0
2020/06/05	2032	05/11/2020	11.08	Call	Bond Future	8,389.6600	8.3897	7,326.3300	7.3263	(12.674)	0	0	0
2020/06/05	2032	05/11/2020	9.77	Put	Bond Future	4,245.6800	4.2457	4,994.4000	4.9944	17.635	0	0	0
2020/06/05	2032	05/11/2020			Bond Future	9.9033	89.7709	10.1310	88.3700	2.300	0.0000	0.0000	0
2020/06/05	2032	05/11/2020	10.99	Put	Bond Future	1,601.9100	1.6019	1,962.2600	1.9623	22.495	0	0	3,000
2020/06/05	2032	05/11/2020	9.76	Call	Bond Future	3,381.6400	3.3816	2,733.2300	2.7332	(19.174)	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
2020/06/05	2032	05/11/2020	9.76	Put	Bond Future	4,278.6900	4.2787	5,031.1300	5.0311	17.586	0	0	0
2020/06/05	2032	05/11/2020	9.11	Call	Bond Future	1,723.6500	1.7237	1,316.9100	1.3169	(23.598)	0	0	3,000
2020/06/05	2032	05/11/2020	9.61	Call	Bond Future	2,943.7600	2.9438	2,351.7100	2.3517	(20.112)	0	0	3,000
2020/06/05	2032	05/11/2020	9.44	Call	Bond Future	2,486.0400	2.4860	1,958.0600	1.9581	(21.238)	0	0	1,000
2020/06/05	2032	05/11/2020	11.08	Put	Bond Future	1,467.6900	1.4677	1,805.2100	1.8052	22.997	0	0	1,000
2020/06/05	2032	05/11/2020	9.77	Call	Bond Future	3,411.6300	3.4116	2,759.5000	2.7595	(19.115)	0	0	0
2020/06/05	2032	05/11/2020	9.11	Put	Bond Future	6,848.9000	6.8489	7,843.0100	7.8430	14.515	0	0	0
2020/06/05	2032	05/11/2020	8.94	Put	Bond Future	7,684.4500	7.6845	8,736.0000	8.7360	13.684	0	0	0
2020/06/05	2032	05/11/2020	8.94	Call	Bond Future	1,408.9500	1.4090	1,059.6500	1.0597	(24.792)	0	0	1,000
2020/06/05	2032	05/11/2020	9.75	Call	Bond Future	3,351.7700	3.3518	2,707.0900	2.7071	(19.234)	0	0	0
2020/06/05	2032	05/11/2020	9.75	Put	Bond Future	4,311.8900	4.3119	5,068.0600	5.0681	17.537	0	0	0
2020/06/05	2032	04/02/2021	9.29	Call	Bond Future	2,324.2100	2.3242	1,861.1500	1.8612	(19.923)	0	0	800
2020/06/05	2032	04/02/2021	10.82	Put	Bond Future	2,790.2900	2.7903	3,283.5800	3.2836	17.679	0	0	800
2020/06/05	2032	04/02/2021	9.63	Call	Bond Future	3,147.1600	3.1472	2,575.9700	2.5760	(18.149)	0	0	0
2020/06/05	2032	04/02/2021			Bond Future	10.0898	90.8291	10.3270	89.4115	2.350	0.0000	0.0000	0
2020/06/05	2032	04/02/2021	8.79	Put	Bond Future	9,774.7600	9.7748	10,873.2600	10.8733	11.238	0	0	0
2020/06/05	2032	04/02/2021	8.79	Call	Bond Future	1,416.4100	1.4164	1,097.2900	1.0973	(22.530)	0	0	800
2020/06/05	2032	04/02/2021	9.61	Call	Bond Future	3,094.9900	3.0950	2,530.2000	2.5302	(18.249)	0	0	0
2020/06/05	2032	04/02/2021	9.61	Put	Bond Future	6,061.5700	6.0616	6,914.4000	6.9144	14.069	0	0	0
2020/06/05	2032	04/02/2021	9.29	Put	Bond Future	7,345.1700	7.3452	8,299.7300	8.2997	12.996	0	0	0
2020/06/05	2032	04/02/2021	10.82	Call	Bond Future	7,056.2200	7.0562	6,131.8900	6.1319	(13.100)	0	0	0
2020/06/05	2032	04/02/2021	9.63	Put	Bond Future	5,987.4000	5.9874	6,833.8300	6.8338	14.137	0	0	0
2020/06/05	2032	04/02/2021	9.62	Call	Bond Future	3,121.1600	3.1212	2,553.1600	2.5532	(18.198)	0	0	0
2020/06/05	2032	04/02/2021	9.62	Put	Bond Future	6,024.5400	6.0245	6,874.1600	6.8742	14.103	0	0	0
2020/06/05	2032	06/05/2021	12.12	Put	Bond Future	1,754.5400	1.7545	2,062.4900	2.0625	17.552	0	0	0
2020/06/05	2032	06/05/2021			Bond Future	10.2808	87.7840	10.5279	86.3489	2.404	0.0000	0.0000	0
2020/06/05	2032	06/05/2021	12.11	Call	Bond Future	11,661.4500	11.6614	10,536.0600	10.5361	(9.651)	0	0	0
2020/06/05	2032	06/05/2021	12.11	Put	Bond Future	1,767.1300	1.7671	2,076.7500	2.0768	17.521	0	0	0
2020/06/05	2032	06/05/2021	12.12	Call	Bond Future	11,698.5600	11.6986	10,571.5000	10.5715	(9.634)	0	0	0
2020/06/05	2032	06/05/2021	12.10	Call	Bond Future	11,624.3700	11.6244	10,500.6400	10.5006	(9.667)	0	0	0
2020/06/05	2032	06/05/2021	12.10	Put	Bond Future	1,779.8100	1.7798	2,091.0900	2.0911	17.490	0	0	0
2020/06/05	2033	06/08/2020			Bond Future	96.8699	96.8699	96.5162	96.5162	(0.365)	0.0000	0.0000	12,178
2020/06/05	2033	05/11/2020			Bond Future	96.7493	96.7493	96.3910	96.3910	(0.370)	0.0000	0.0000	0
2020/06/05	2033	04/02/2021			Bond Future	97.9115	97.9115	97.5485	97.5485	(0.371)	0.0000	0.0000	0
2020/06/05	2033	06/05/2021			Bond Future	97.8924	97.8924	97.5248	97.5248	(0.376)	0.0000	0.0000	0
2020/06/05	2037	06/08/2020	9.88	Put	Bond Future	6,122.2900	6.1223	7,522.2000	7.5222	22.866	0	0	0
2020/06/05	2037	06/08/2020			Bond Future	10.6255	83.9036	10.8905	82.1489	2.494	0.0000	0.0000	87,061
2020/06/05	2037	06/08/2020	9.87	Call	Bond Future	853.3400	0.8533	503.6400	0.5036	(40.980)	0	0	0
2020/06/05	2037	06/08/2020	9.87	Put	Bond Future	6,180.7400	6.1807	7,585.8200	7.5858	22.733	0	0	0
2020/06/05	2037	06/08/2020	9.88	Call	Bond Future	868.7100	0.8687	513.8400	0.5138	(40.850)	0	0	0
2020/06/05	2037	06/08/2020	9.86	Call	Bond Future	838.1800	0.8382	493.5900	0.4936	(41.112)	0	0	0
2020/06/05	2037	06/08/2020	9.86	Put	Bond Future	6,239.4800	6.2395	7,649.6700	7.6497	22.601	0	0	0
2020/06/05	2037	05/11/2020	10.18	Call	Bond Future	2,418.7200	2.4187	1,815.5300	1.8155	(24.938)	0	0	0
2020/06/05	2037	05/11/2020	10.17	Put	Bond Future	6,757.9700	6.7580	7,933.9100	7.9339	17.401	0	0	0
2020/06/05	2037	05/11/2020			Bond Future	10.8105	84.8290	11.0858	83.0544	2.547	0.0000	0.0000	0
2020/06/05	2037	05/11/2020	10.19	Call	Bond Future	2,444.3800	2.4444	1,836.6600	1.8367	(24.862)	0	0	0

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2020/06/05	2037	05/11/2020	10.19	Put	Bond Future	6,667.6200	6.6676	7,834.5200	7.8345	17.501	0	0	0
2020/06/05	2037	05/11/2020	10.17	Call	Bond Future	2,393.2200	2.3932	1,794.5400	1.7945	(25.016)	0	0	0
2020/06/05	2037	05/11/2020	10.18	Put	Bond Future	6,712.6700	6.7127	7,884.1000	7.8841	17.451	0	0	0
2020/06/05	2037	04/02/2021	13.73	Call	Bond Future	15,587.3100	15.5873	13,986.4400	13.9864	(10.270)	0	0	0
2020/06/05	2037	04/02/2021	10.85	Call	Bond Future	4,565.0400	4.5650	3,708.9100	3.7089	(18.754)	0	0	0
2020/06/05	2037	04/02/2021	10.35	Call	Bond Future	3,122.3900	3.1224	2,457.5900	2.4576	(21.291)	0	0	0
2020/06/05	2037	04/02/2021	10.28	Put	Bond Future	7,749.4500	7.7495	8,907.5600	8.9076	14.944	0	0	0
2020/06/05	2037	04/02/2021	10.27	Call	Bond Future	2,915.5000	2.9155	2,281.6000	2.2816	(21.742)	0	0	0
2020/06/05	2037	04/02/2021			Bond Future	11.0021	81.5735	11.2885	79.7777	2.604	0.0000	0.0000	0
2020/06/05	2037	04/02/2021	11.97	Put	Bond Future	2,839.0900	2.8391	3,408.6100	3.4086	20.060	0	0	0
2020/06/05	2037	04/02/2021	11.97	Call	Bond Future	8,670.6900	8.6707	7,444.3400	7.4443	(14.144)	0	0	300
2020/06/05	2037	04/02/2021	9.65	Put	Bond Future	11,028.3900	11.0284	12,407.9400	12.4079	12.509	0	0	0
2020/06/05	2037	04/02/2021	9.65	Call	Bond Future	1,668.0800	1.6681	1,251.7600	1.2518	(24.958)	0	0	72
2020/06/05	2037	04/02/2021	11.90	Call	Bond Future	8,385.9300	8.3859	7,178.8100	7.1788	(14.395)	0	0	0
2020/06/05	2037	04/02/2021	13.73	Put	Bond Future	692.6700	0.6927	887.6700	0.8877	28.152	0	0	300
2020/06/05	2037	04/02/2021	10.85	Put	Bond Future	5,543.4100	5.5434	6,483.1500	6.4832	16.952	0	0	72
2020/06/05	2037	04/02/2021	10.35	Put	Bond Future	7,446.2600	7.4463	8,577.3300	8.5773	15.190	0	0	72
2020/06/05	2037	04/02/2021	10.28	Call	Bond Future	2,940.9500	2.9410	2,303.1900	2.3032	(21.686)	0	0	0
2020/06/05	2037	04/02/2021	10.27	Put	Bond Future	7,793.5700	7.7936	8,955.5400	8.9555	14.909	0	0	0
2020/06/05	2037	04/02/2021	11.90	Put	Bond Future	2,954.1900	2.9542	3,542.9400	3.5429	19.929	0	0	240
2020/06/05	2037	04/02/2021	10.48	Put	Bond Future	6,909.2700	6.9093	7,990.0300	7.9900	15.642	0	0	0
2020/06/05	2037	04/02/2021	10.48	Call	Bond Future	3,474.6400	3.4746	2,759.5300	2.7595	(20.581)	0	0	240
2020/06/05	2037	04/02/2021	10.29	Call	Bond Future	2,966.5200	2.9665	2,324.9000	2.3249	(21.629)	0	0	0
2020/06/05	2037	04/02/2021	10.29	Put	Bond Future	7,705.5400	7.7055	8,859.7900	8.8598	14.979	0	0	0
2020/06/05	2037	06/05/2021	12.42	Call	Bond Future	10,287.9900	10.2880	9,022.6800	9.0227	(12.299)	0	0	0
2020/06/05	2037	06/05/2021			Bond Future	11.1988	82.5644	11.4969	80.7466	2.662	0.0000	0.0000	0
2020/06/05	2037	06/05/2021	12.42	Put	Bond Future	3,223.9300	3.2239	3,776.4200	3.7764	17.137	0	0	0
2020/06/05	2037	06/05/2021	12.43	Call	Bond Future	10,322.5600	10.3226	9,054.9300	9.0549	(12.280)	0	0	0
2020/06/05	2037	06/05/2021	12.44	Put	Bond Future	3,185.5000	3.1855	3,733.3500	3.7333	17.198	0	0	0
2020/06/05	2037	06/05/2021	12.43	Put	Bond Future	3,204.6700	3.2047	3,754.8400	3.7548	17.168	0	0	0
2020/06/05	2037	06/05/2021	12.44	Call	Bond Future	10,357.1700	10.3572	9,087.2200	9.0872	(12.262)	0	0	0
2020/06/05	2038	06/08/2020			Bond Future	107.3984	107.3984	106.9707	106.9707	(0.398)	0.0000	0.0000	10,496
2020/06/05	2038	05/11/2020			Bond Future	108.6078	108.6078	108.1745	108.1745	(0.399)	0.0000	0.0000	0
2020/06/05	2038	04/02/2021			Bond Future	108.1990	108.1990	107.7602	107.7602	(0.406)	0.0000	0.0000	0
2020/06/05	2038	06/05/2021			Bond Future	109.5360	109.5360	109.0916	109.0916	(0.406)	0.0000	0.0000	0
2020/06/05	2040	06/08/2020	10.03	Call	Bond Future	825.8900	0.8259	462.8800	0.4629	(43.954)	0	0	0
2020/06/05	2040	06/08/2020	10.04	Call	Bond Future	841.5400	0.8415	472.8300	0.4728	(43.814)	0	0	0
2020/06/05	2040	06/08/2020	10.02	Put	Bond Future	6,697.8600	6.6979	8,299.7200	8.2997	23.916	0	0	0
2020/06/05	2040	06/08/2020	10.85	Call	Bond Future	3,094.7700	3.0948	2,129.5600	2.1296	(31.188)	0	0	0
2020/06/05	2040	06/08/2020	11.26	Put	Bond Future	1,671.4200	1.6714	2,371.4400	2.3714	41.882	0	0	517
2020/06/05	2040	06/08/2020			Bond Future	10.8046	85.7371	11.0852	83.7780	2.597	0.0000	0.0000	50,962
2020/06/05	2040	06/08/2020	10.04	Put	Bond Future	6,571.0700	6.5711	8,161.5500	8.1615	24.204	0	0	0
2020/06/05	2040	06/08/2020	10.02	Call	Bond Future	810.3500	0.8103	453.0200	0.4530	(44.096)	0	0	0
2020/06/05	2040	06/08/2020	10.03	Put	Bond Future	6,634.3600	6.6344	8,230.5400	8.2305	24.059	0	0	0
2020/06/05	2040	06/08/2020	10.85	Put	Bond Future	2,773.1300	2.7731	3,767.1100	3.7671	35.843	0	0	12,538
2020/06/05	2040	06/08/2020	11.26	Call	Bond Future	4,814.4600	4.8145	3,555.2900	3.5553	(26.154)	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
2020/06/05	2040	06/08/2020	9.57	Put	Bond Future	9,874.9900	9.8750	11,675.1300	11.6751	18.229	0	0	0
2020/06/05	2040	06/08/2020	10.79	Put	Bond Future	2,976.1300	2.9761	4,016.2500	4.0163	34.949	0	0	800
2020/06/05	2040	06/08/2020	9.57	Call	Bond Future	315.9200	0.3159	156.8700	0.1569	(50.345)	0	0	800
2020/06/05	2040	06/08/2020	10.07	Put	Bond Future	6,383.3700	6.3834	7,956.4100	7.9564	24.643	0	0	0
2020/06/05	2040	06/08/2020	10.07	Call	Bond Future	890.0000	0.8900	503.8500	0.5038	(43.388)	0	0	800
2020/06/05	2040	06/08/2020	10.79	Call	Bond Future	2,871.8100	2.8718	1,952.7400	1.9527	(32.003)	0	0	0
2020/06/05	2040	05/11/2020	11.00	Put	Bond Future	4,542.1000	4.5421	5,529.0300	5.5290	21.728	0	0	0
2020/06/05	2040	05/11/2020	10.23	Call	Bond Future	2,229.7600	2.2298	1,623.0100	1.6230	(27.211)	0	0	2,000
2020/06/05	2040	05/11/2020	11.70	Put	Bond Future	2,731.4800	2.7315	3,410.2700	3.4103	24.851	0	0	2,000
2020/06/05	2040	05/11/2020	9.50	Call	Bond Future	923.7800	0.9238	621.3500	0.6213	(32.738)	0	0	2,000
2020/06/05	2040	05/11/2020	10.00	Call	Bond Future	1,683.8400	1.6838	1,190.3700	1.1904	(29.306)	0	0	2,230
2020/06/05	2040	05/11/2020	10.30	Call	Bond Future	2,414.1000	2.4141	1,771.8800	1.7719	(26.603)	0	0	0
2020/06/05	2040	05/11/2020			Bond Future	10.9886	86.6828	11.2803	84.7015	2.654	0.0000	0.0000	0
2020/06/05	2040	05/11/2020	9.73	Put	Bond Future	10,723.5900	10.7236	12,321.0300	12.3210	14.897	0	0	0
2020/06/05	2040	05/11/2020	9.73	Call	Bond Future	1,232.8500	1.2328	848.9400	0.8489	(31.140)	0	0	2,000
2020/06/05	2040	05/11/2020	10.23	Put	Bond Future	7,756.8200	7.7568	9,131.4200	9.1314	17.721	0	0	0
2020/06/05	2040	05/11/2020	10.30	Put	Bond Future	7,407.3400	7.4073	8,746.4700	8.7465	18.078	0	0	0
2020/06/05	2040	05/11/2020	11.00	Call	Bond Future	4,620.9100	4.6209	3,626.4900	3.6265	(21.520)	0	0	2,230
2020/06/05	2040	05/11/2020	11.70	Call	Bond Future	7,434.5600	7.4346	6,132.0000	6.1320	(17.520)	0	0	0
2020/06/05	2040	05/11/2020	9.50	Put	Bond Future	12,330.4900	12.3305	14,009.4100	14.0094	13.616	0	0	0
2020/06/05	2040	05/11/2020	10.00	Put	Bond Future	9,000.8300	9.0008	10,488.7100	10.4887	16.530	0	0	0
2020/06/05	2040	05/11/2020	10.31	Call	Bond Future	2,441.1500	2.4412	1,793.8400	1.7938	(26.517)	0	0	0
2020/06/05	2040	05/11/2020	10.32	Put	Bond Future	7,310.2100	7.3102	8,639.1300	8.6391	18.179	0	0	0
2020/06/05	2040	05/11/2020	11.50	Call	Bond Future	6,572.3900	6.5724	5,350.1600	5.3502	(18.596)	0	0	0
2020/06/05	2040	05/11/2020	11.50	Put	Bond Future	3,147.6900	3.1477	3,906.8100	3.9068	24.117	0	0	2,000
2020/06/05	2040	05/11/2020	10.31	Put	Bond Future	7,358.5400	7.3585	8,692.5800	8.6926	18.129	0	0	0
2020/06/05	2040	05/11/2020	10.32	Call	Bond Future	2,468.5700	2.4686	1,816.1400	1.8161	(26.429)	0	0	0
2020/06/05	2040	04/02/2021	9.49	Call	Bond Future	1,237.5700	1.2376	889.2200	0.8892	(28.148)	0	0	500
2020/06/05	2040	04/02/2021	9.57	Put	Bond Future	13,418.7900	13.4188	15,050.9100	15.0509	12.163	0	0	0
2020/06/05	2040	04/02/2021	10.07	Put	Bond Future	10,205.5800	10.2056	11,664.4400	11.6644	14.295	0	0	0
2020/06/05	2040	04/02/2021	10.42	Put	Bond Future	8,338.1900	8.3382	9,653.5000	9.6535	15.775	0	0	0
2020/06/05	2040	04/02/2021			Bond Future	11.1792	83.1989	11.4830	81.1939	2.717	0.0000	0.0000	0
2020/06/05	2040	04/02/2021	10.07	Call	Bond Future	2,164.3900	2.1644	1,618.2700	1.6183	(25.232)	0	0	800
2020/06/05	2040	04/02/2021	11.74	Call	Bond Future	7,393.7000	7.3937	6,159.9600	6.1600	(16.686)	0	0	0
2020/06/05	2040	04/02/2021	11.74	Put	Bond Future	3,752.3800	3.7524	4,523.6200	4.5236	20.553	0	0	800
2020/06/05	2040	04/02/2021	10.41	Call	Bond Future	2,936.5900	2.9366	2,251.2800	2.2513	(23.337)	0	0	0
2020/06/05	2040	04/02/2021	10.41	Put	Bond Future	8,386.0700	8.3861	9,705.7400	9.7057	15.736	0	0	0
2020/06/05	2040	04/02/2021	9.49	Put	Bond Future	13,983.1600	13.9832	15,639.7900	15.6398	11.847	0	0	0
2020/06/05	2040	04/02/2021	9.57	Call	Bond Future	1,344.2900	1.3443	971.4300	0.9714	(27.737)	0	0	800
2020/06/05	2040	04/02/2021	10.42	Call	Bond Future	2,963.1700	2.9632	2,273.5000	2.2735	(23.275)	0	0	0
2020/06/05	2040	04/02/2021	10.24	Put	Bond Future	9,237.2600	9.2373	10,630.3400	10.6303	15.081	0	0	0
2020/06/05	2040	04/02/2021	10.24	Call	Bond Future	2,506.6600	2.5067	1,894.7600	1.8948	(24.411)	0	0	500
2020/06/05	2040	04/02/2021	11.57	Call	Bond Future	6,725.2200	6.7252	5,554.0500	5.5540	(17.415)	0	0	0
2020/06/05	2040	04/02/2021	11.57	Put	Bond Future	4,160.0100	4.1600	4,993.8200	4.9938	20.043	0	0	500
2020/06/05	2040	04/02/2021	10.40	Call	Bond Future	2,909.8800	2.9099	2,228.9500	2.2290	(23.401)	0	0	0
2020/06/05	2040	04/02/2021	10.40	Put	Bond Future	8,433.9200	8.4339	9,757.9700	9.7580	15.699	0	0	0
2020/06/05	2040	06/05/2021	12.44	Put	Bond Future	3,694.4100	3.6944	4,353.2000	4.3532	17.832	0	0	0
2020/06/05	2040	06/05/2021			Bond Future	11.3746	84.2096	11.6909	82.1802	2.780	0.0000	0.0000	0

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2020/06/05	2040	06/05/2021	12.43	Call	Bond Future	10,177.6700	10.1777	8,809.6100	8.8096	(13.442)	0	0	0
2020/06/05	2040	06/05/2021	12.43	Put	Bond Future	3,711.6900	3.7117	4,373.0400	4.3730	17.818	0	0	0
2020/06/05	2040	06/05/2021	12.44	Call	Bond Future	10,217.6300	10.2176	8,847.0100	8.8470	(13.414)	0	0	0
2020/06/05	2040	06/05/2021	12.42	Call	Bond Future	10,137.4500	10.1375	8,771.9600	8.7720	(13.470)	0	0	0
2020/06/05	2040	06/05/2021	12.42	Put	Bond Future	3,728.7700	3.7288	4,392.6900	4.3927	17.805	0	0	0
2020/06/05	2044	06/08/2020	9.88	Call	Bond Future	549.5900	0.5496	299.1700	0.2992	(45.565)	0	0	0
2020/06/05	2044	06/08/2020	9.98	Call	Bond Future	673.3600	0.6734	375.8400	0.3758	(44.184)	0	0	602
2020/06/05	2044	06/08/2020	11.09	Put	Bond Future	2,268.2600	2.2683	3,094.7800	3.0948	36.439	0	0	602
2020/06/05	2044	06/08/2020	9.01	Call	Bond Future	59.3900	0.0594	25.2600	0.0253	(57.468)	0	0	140
2020/06/05	2044	06/08/2020	9.66	Call	Bond Future	339.2000	0.3392	174.3300	0.1743	(48.606)	0	0	140
2020/06/05	2044	06/08/2020			Bond Future	10.8648	82.4393	11.1352	80.5419	2.489	0.0000	0.0000	78,453
2020/06/05	2044	06/08/2020	9.86	Call	Bond Future	527.0800	0.5271	285.4700	0.2855	(45.839)	0	0	0
2020/06/05	2044	06/08/2020	9.86	Put	Bond Future	8,285.4800	8.2855	9,941.2400	9.9412	19.984	0	0	0
2020/06/05	2044	06/08/2020	9.36	Put	Bond Future	12,246.0000	12.2460	14,058.2400	14.0582	14.799	0	0	0
2020/06/05	2044	06/08/2020	9.36	Call	Bond Future	161.4400	0.1614	76.3100	0.0763	(52.732)	0	0	602
2020/06/05	2044	06/08/2020	9.98	Put	Bond Future	7,442.0500	7.4421	9,041.9000	9.0419	21.497	0	0	0
2020/06/05	2044	06/08/2020	9.88	Put	Bond Future	8,141.7800	8.1418	9,788.7300	9.7887	20.228	0	0	0
2020/06/05	2044	06/08/2020	11.09	Call	Bond Future	3,853.5500	3.8536	2,782.7000	2.7827	(27.789)	0	0	0
2020/06/05	2044	06/08/2020	9.01	Put	Bond Future	15,378.7300	15.3787	17,241.9700	17.2420	12.116	0	0	0
2020/06/05	2044	06/08/2020	9.66	Put	Bond Future	9,788.1100	9.7881	11,520.6100	11.5206	17.700	0	0	0
2020/06/05	2044	06/08/2020	9.87	Call	Bond Future	538.2400	0.5382	292.2500	0.2923	(45.703)	0	0	0
2020/06/05	2044	06/08/2020	9.87	Put	Bond Future	8,213.4700	8.2135	9,864.8500	9.8649	20.106	0	0	0
2020/06/05	2044	06/08/2020	10.93	Call	Bond Future	3,213.3000	3.2133	2,256.8400	2.2568	(29.766)	0	0	0
2020/06/05	2044	06/08/2020	10.93	Put	Bond Future	2,748.7600	2.7488	3,689.6700	3.6897	34.230	0	0	140
2020/06/05	2044	05/11/2020	11.06	Put	Bond Future	4,503.0500	4.5031	5,451.5900	5.4516	21.064	0	0	525
2020/06/05	2044	05/11/2020	11.43	Call	Bond Future	6,029.6400	6.0296	4,892.0700	4.8921	(18.866)	0	0	0
2020/06/05	2044	05/11/2020	9.72	Put	Bond Future	11,313.7600	11.3138	12,882.7000	12.8827	13.868	0	0	0
2020/06/05	2044	05/11/2020	9.97	Call	Bond Future	1,539.0300	1.5390	1,093.2100	1.0932	(28.968)	0	0	568
2020/06/05	2044	05/11/2020	9.29	Put	Bond Future	14,584.4400	14.5844	16,287.9100	16.2879	11.680	0	0	0
2020/06/05	2044	05/11/2020	9.96	Put	Bond Future	9,694.5200	9.6945	11,171.4900	11.1715	15.235	0	0	0
2020/06/05	2044	05/11/2020	10.36	Call	Bond Future	2,376.4500	2.3765	1,754.6500	1.7547	(26.165)	0	0	0
2020/06/05	2044	05/11/2020			Bond Future	11.0422	83.3486	11.3234	81.4298	2.547	0.0000	0.0000	0
2020/06/05	2044	05/11/2020	9.72	Call	Bond Future	1,140.9300	1.1409	791.1500	0.7911	(30.657)	0	0	1,815
2020/06/05	2044	05/11/2020	9.97	Put	Bond Future	9,630.3300	9.6303	11,103.2300	11.1032	15.294	0	0	0
2020/06/05	2044	05/11/2020	9.96	Call	Bond Future	1,521.4700	1.5215	1,079.7200	1.0797	(29.034)	0	0	0
2020/06/05	2044	05/11/2020	11.38	Call	Bond Future	5,831.9600	5.8320	4,716.0500	4.7161	(19.134)	0	0	0
2020/06/05	2044	05/11/2020	11.38	Put	Bond Future	3,536.2700	3.5363	4,339.0800	4.3391	22.702	0	0	568
2020/06/05	2044	05/11/2020	10.34	Call	Bond Future	2,322.5900	2.3226	1,710.8600	1.7109	(26.338)	0	0	0
2020/06/05	2044	05/11/2020	10.34	Put	Bond Future	7,474.2900	7.4743	8,781.2800	8.7813	17.486	0	0	0
2020/06/05	2044	05/11/2020	11.06	Call	Bond Future	4,626.9900	4.6270	3,656.8100	3.6568	(20.968)	0	0	0
2020/06/05	2044	05/11/2020	10.04	Put	Bond Future	9,188.4000	9.1884	10,632.2800	10.6323	15.714	0	0	0
2020/06/05	2044	05/11/2020	11.17	Put	Bond Future	4,146.5200	4.1465	5,043.7000	5.0437	21.637	0	0	1,815
2020/06/05	2044	05/11/2020	11.43	Put	Bond Future	3,403.6100	3.4036	4,184.7600	4.1848	22.951	0	0	1,815
2020/06/05	2044	05/11/2020	8.87	Put	Bond Future	18,213.8500	18.2138	20,010.2800	20.0103	9.863	0	0	0
2020/06/05	2044	05/11/2020	9.29	Call	Bond Future	639.4100	0.6394	424.1600	0.4242	(33.664)	0	0	568
2020/06/05	2044	05/11/2020	10.36	Put	Bond Future	7,373.8700	7.3739	8,670.7900	8.6708	17.588	0	0	0
2020/06/05	2044	05/11/2020	10.04	Call	Bond Future	1,665.9000	1.6659	1,191.0600	1.1911	(28.504)	0	0	525

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2020/06/05	2044	05/11/2020	9.34	Put	Bond Future	14,180.4000		14.1804	15,870.3000	15.8703	11.917	0	0	0
2020/06/05	2044	05/11/2020	9.34	Call	Bond Future	686.9700		0.6870	458.1500	0.4581	(33.309)	0	0	525
2020/06/05	2044	05/11/2020	11.17	Call	Bond Future	5,028.4100		5.0284	4,006.8700	4.0069	(20.315)	0	0	0
2020/06/05	2044	05/11/2020	8.87	Call	Bond Future	333.2000		0.3332	210.9100	0.2109	(36.702)	0	0	1,815
2020/06/05	2044	05/11/2020	10.02	Put	Bond Future	9,313.3400		9.3133	10,765.6100	10.7656	15.593	0	0	0
2020/06/05	2044	05/11/2020	10.02	Call	Bond Future	1,628.9400		1.6289	1,162.4900	1.1625	(28.635)	0	0	1,815
2020/06/05	2044	05/11/2020	10.35	Call	Bond Future	2,349.3300		2.3493	1,732.5800	1.7326	(26.252)	0	0	0
2020/06/05	2044	05/11/2020	10.35	Put	Bond Future	7,423.8300		7.4238	8,725.8000	8.7258	17.538	0	0	0
2020/06/05	2044	04/02/2021	10.04	Put	Bond Future	10,796.0800		10.7961	12,234.0700	12.2341	13.320	0	0	0
2020/06/05	2044	04/02/2021	10.37	Call	Bond Future	2,745.9400		2.7459	2,113.1600	2.1132	(23.044)	0	0	0
2020/06/05	2044	04/02/2021	10.35	Put	Bond Future	9,018.7700		9.0188	10,336.1500	10.3362	14.607	0	0	0
2020/06/05	2044	04/02/2021			Bond Future	11.2259		79.9505	11.5188	78.0089	2.609	0.0000	0.0000	0
2020/06/05	2044	04/02/2021	10.37	Put	Bond Future	8,916.7000		8.9167	10,225.5900	10.2256	14.679	0	0	0
2020/06/05	2044	04/02/2021	10.35	Call	Bond Future	2,694.3000		2.6943	2,070.0100	2.0700	(23.171)	0	0	0
2020/06/05	2044	04/02/2021	10.04	Call	Bond Future	2,029.3800		2.0294	1,525.7000	1.5257	(24.819)	0	0	0
2020/06/05	2044	04/02/2021	10.84	Call	Bond Future	4,091.8000		4.0918	3,259.4300	3.2594	(20.342)	0	0	0
2020/06/05	2044	04/02/2021	10.36	Put	Bond Future	8,967.7300		8.9677	10,280.8600	10.2809	14.643	0	0	0
2020/06/05	2044	04/02/2021	10.84	Put	Bond Future	6,778.2400		6.7782	7,887.5400	7.8875	16.366	0	0	405
2020/06/05	2044	04/02/2021	10.29	Call	Bond Future	2,542.7700		2.5428	1,943.8300	1.9438	(23.555)	0	0	0
2020/06/05	2044	04/02/2021	10.29	Put	Bond Future	9,331.1400		9.3311	10,673.8700	10.6739	14.390	0	0	405
2020/06/05	2044	04/02/2021	9.66	Put	Bond Future	13,324.3600		13.3244	14,891.1100	14.8911	11.759	0	0	0
2020/06/05	2044	04/02/2021	9.66	Call	Bond Future	1,404.1700		1.4042	1,029.2500	1.0292	(26.700)	0	0	405
2020/06/05	2044	04/02/2021	10.36	Call	Bond Future	2,720.1700		2.7202	2,091.6300	2.0916	(23.107)	0	0	0
2020/06/05	2044	06/05/2021	12.43	Put	Bond Future	3,829.4200		3.8294	4,476.5700	4.4766	16.899	0	0	0
2020/06/05	2044	06/05/2021	12.44	Call	Bond Future	10,100.9700		10.1010	8,780.2600	8.7803	(13.075)	0	0	0
2020/06/05	2044	06/05/2021			Bond Future	11.4138		80.9219	11.7189	78.9565	2.673	0.0000	0.0000	0
2020/06/05	2044	06/05/2021	12.45	Call	Bond Future	10,140.4800		10.1405	8,817.3000	8.8173	(13.048)	0	0	0
2020/06/05	2044	06/05/2021	12.45	Put	Bond Future	3,794.4100		3.7944	4,436.6100	4.4366	16.925	0	0	0
2020/06/05	2044	06/05/2021	12.43	Call	Bond Future	10,061.4700		10.0615	8,743.2400	8.7432	(13.102)	0	0	0
2020/06/05	2044	06/05/2021	12.44	Put	Bond Future	3,811.8700		3.8119	4,456.5400	4.4565	16.912	0	0	0
2020/06/05	2046	06/08/2020			Bond Future	97.6298		97.6298	97.1450	97.1450	(0.497)	0.0000	0.0000	15,969
2020/06/05	2046	05/11/2020			Bond Future	96.9436		96.9436	96.4528	96.4528	(0.506)	0.0000	0.0000	0
2020/06/05	2046	04/02/2021			Bond Future	98.1085		98.1085	97.6115	97.6115	(0.507)	0.0000	0.0000	0
2020/06/05	2046	06/05/2021			Bond Future	97.5122		97.5122	97.0089	97.0089	(0.516)	0.0000	0.0000	0
2020/06/05	2050	06/08/2020			Bond Future	98.2073		98.2073	97.4882	97.4882	(0.732)	0.0000	0.0000	16,793
2020/06/05	2050	05/11/2020			Bond Future	99.3128		99.3128	98.5853	98.5853	(0.733)	0.0000	0.0000	0
2020/06/05	2050	04/02/2021			Bond Future	98.5964		98.5964	97.8596	97.8596	(0.747)	0.0000	0.0000	0
2020/06/05	2050	06/05/2021			Bond Future	99.8148		99.8148	99.0686	99.0686	(0.748)	0.0000	0.0000	0
2020/06/05	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	AL37	06/08/2020			Index Future	737.9130		737.9130	732.8780	732.8780	(0.682)	0.0000	0.0000	0

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2020/06/05	AL37	05/11/2020			Index Future	746.1220	746.1220	741.0270	741.0270	(0.683)	0.0000	0.0000	0
2020/06/05	AL37	04/02/2021			Index Future	754.9030	754.9030	749.7460	749.7460	(0.683)	0.0000	0.0000	0
2020/06/05	AL37	06/05/2021			Index Future	764.0470	764.0470	758.8260	758.8260	(0.683)	0.0000	0.0000	0
2020/06/05	AL7T	06/08/2020			Index Future	830.2970	830.2970	817.7650	817.7650	(1.509)	0.0000	0.0000	0
2020/06/05	AL7T	05/11/2020			Index Future	839.5340	839.5340	826.8570	826.8570	(1.510)	0.0000	0.0000	0
2020/06/05	AL7T	04/02/2021			Index Future	849.4150	849.4150	836.5860	836.5860	(1.510)	0.0000	0.0000	0
2020/06/05	AL7T	06/05/2021			Index Future	859.7040	859.7040	846.7180	846.7180	(1.511)	0.0000	0.0000	0
2020/06/05	ALBI	06/08/2020			Index Future	725.0680	725.0680	713.9920	713.9920	(1.528)	0.0000	0.0000	212
2020/06/05	ALBI	05/11/2020			Index Future	733.1350	733.1350	721.9310	721.9310	(1.528)	0.0000	0.0000	0
2020/06/05	ALBI	04/02/2021			Index Future	741.7630	741.7630	730.4250	730.4250	(1.529)	0.0000	0.0000	0
2020/06/05	ALBI	06/05/2021			Index Future	750.7480	750.7480	739.2710	739.2710	(1.529)	0.0000	0.0000	0
2020/06/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	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
2020/06/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/06/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/05	ES33	06/08/2020			Bond Future	11.4090	76.7943	11.6739	75.3814	2.322	0.0000	0.0000	350
2020/06/05	ES33	05/11/2020			Bond Future	11.6440	73.8652	11.9200	72.4363	2.371	0.0000	0.0000	0
2020/06/05	ES33	04/02/2021			Bond Future	11.8885	74.7359	12.1765	73.2900	2.423	0.0000	0.0000	0
2020/06/05	ES33	06/05/2021			Bond Future	12.1346	71.8649	12.4351	70.4013	2.476	0.0000	0.0000	0
2020/06/05	ES42	06/08/2020			Bond Future	11.8824	76.3611	12.1581	74.7359	2.320	0.0000	0.0000	4,919
2020/06/05	ES42	05/11/2020			Bond Future	12.1103	72.9441	12.3985	71.3005	2.380	0.0000	0.0000	0
2020/06/05	ES42	04/02/2021			Bond Future	12.3401	73.8047	12.6413	72.1415	2.441	0.0000	0.0000	0
2020/06/05	ES42	06/05/2021			Bond Future	12.5805	70.4415	12.8959	68.7580	2.507	0.0000	0.0000	0
2020/06/05	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/05	GOVI	06/08/2020	728.12	Put	GOVI	112,470.0000	11.2470	220,920.0000	22.0920	96.426	0	0	0
2020/06/05	GOVI	06/08/2020			GOVI	716.8730	716.8730	706.0280	706.0280	(1.513)	0.0000	0.0000	1,033
2020/06/05	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/05	GOVI	06/08/2020	728.14	Put	GOVI	112,670.0000	11.2670	221,120.0000	22.1120	96.255	0	0	0
2020/06/05	GOVI	06/08/2020	728.13	Put	GOVI	112,570.0000	11.2570	221,020.0000	22.1020	96.340	0	0	0
2020/06/05	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/05	GOVI	05/11/2020	737.84	Put	GOVI	129,930.0000	12.9930	239,620.0000	23.9620	84.422	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/05	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/05	GOVI	05/11/2020			GOVI	724.8470	724.8470	713.8780	713.8780	(1.513)	0.0000	0.0000	0
2020/06/05	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/05	GOVI	05/11/2020	737.83	Put	GOVI	129,830.0000	12.9830	239,520.0000	23.9520	84.487	0	0	0
2020/06/05	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/05	GOVI	05/11/2020	737.85	Put	GOVI	130,030.0000	13.0030	239,720.0000	23.9720	84.357	0	0	0
2020/06/05	GOVI	04/02/2021	750.96	Put	GOVI	175,810.0000	17.5810	286,820.0000	28.6820	63.142	0	0	0
2020/06/05	GOVI	04/02/2021			GOVI	733.3790	733.3790	722.2780	722.2780	(1.514)	0.0000	0.0000	0
2020/06/05	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/05	GOVI	04/02/2021	750.95	Put	GOVI	175,710.0000	17.5710	286,720.0000	28.6720	63.178	0	0	0
2020/06/05	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/05	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/05	GOVI	04/02/2021	750.94	Put	GOVI	175,610.0000	17.5610	286,620.0000	28.6620	63.214	0	0	0
2020/06/05	GOVI	06/05/2021	678.67	Call	GOVI	635,920.0000	63.5920	523,550.0000	52.3550	(17.670)	0	0	0
2020/06/05	GOVI	06/05/2021			GOVI	742.2620	742.2620	731.0250	731.0250	(1.514)	0.0000	0.0000	0
2020/06/05	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/05	GOVI	06/05/2021	678.68	Call	GOVI	635,820.0000	63.5820	523,450.0000	52.3450	(17.673)	0	0	0
2020/06/05	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/05	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/05	GOVI	06/05/2021	678.69	Call	GOVI	635,720.0000	63.5720	523,350.0000	52.3350	(17.676)	0	0	0
2020/06/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/06/05	IGOV	06/08/2020			Index Future	255.8530	255.8530	255.4220	255.4220	(0.168)	0.0000	0.0000	1,132
2020/06/05	IGOV	05/11/2020			Index Future	258.7620	258.7620	258.3240	258.3240	(0.169)	0.0000	0.0000	47
2020/06/05	IGOV	04/02/2021			Index Future	261.8690	261.8690	261.4260	261.4260	(0.169)	0.0000	0.0000	0
2020/06/05	IGOV	06/05/2021			Index Future	265.1030	265.1030	264.6530	264.6530	(0.170)	0.0000	0.0000	0
2020/06/05	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/06/05	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/06/05	IS05	17/12/2020			Interest Rate Swap	94.0500	94.0500	94.0600	94.0600	0.011	0.0000	0.0000	0
2020/06/05	IS05	16/03/2021			Interest Rate Swap	92.3000	92.3000	92.3300	92.3300	0.033	0.0000	0.0000	0
2020/06/05	IS05	15/06/2021			Interest Rate Swap	90.5000	90.5000	90.5500	90.5500	0.055	0.0000	0.0000	0
2020/06/05	IS05	21/09/2021			Interest Rate Swap	89.5100	89.5100	89.5900	89.5900	0.089	0.0000	0.0000	0
2020/06/05	IS05	21/12/2021			Interest Rate Swap	90.8400	90.8400	90.9600	90.9600	0.132	0.0000	0.0000	51
2020/06/05	IS05	15/03/2022			Interest Rate Swap	90.3300	90.3300	90.4800	90.4800	0.166	0.0000	0.0000	0
2020/06/05	IS05	21/06/2022			Interest Rate Swap	90.5100	90.5100	90.7100	90.7100	0.221	0.0000	0.0000	0
2020/06/05	IS05	20/09/2022			Interest Rate Swap	93.7600	93.7600	94.0100	94.0100	0.267	0.0000	0.0000	0
2020/06/05	IS05	20/12/2022			Interest Rate Swap	94.4100	94.4100	94.7000	94.7000	0.307	0.0000	0.0000	0
2020/06/05	IS05	22/03/2023			Interest Rate Swap	86.9800	86.9800	87.3300	87.3300	0.402	0.0000	0.0000	0
2020/06/05	IS05	20/06/2023			Interest Rate Swap	92.6700	92.6700	93.0700	93.0700	0.432	0.0000	0.0000	0
2020/06/05	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/06/05	IS10	17/12/2025			Interest Rate Swap	81.9300	81.9300	82.9300	82.9300	1.221	0.0000	0.0000	0
2020/06/05	IS10	16/03/2026			Interest Rate Swap	78.5900	78.5900	79.6500	79.6500	1.349	0.0000	0.0000	0
2020/06/05	IS10	15/06/2026			Interest Rate Swap	77.1400	77.1400	78.2600	78.2600	1.452	0.0000	0.0000	0
2020/06/05	IS10	21/09/2026			Interest Rate Swap	79.3300	79.3300	80.5100	80.5100	1.487	0.0000	0.0000	0

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2020/06/05	IS10	21/12/2026			Interest Rate Swap	83.5100	83.5100	84.7400	84.7400	1.473	0.0000	0.0000	0
2020/06/05	IS10	15/03/2027			Interest Rate Swap	82.2000	82.2000	83.5000	83.5000	1.582	0.0000	0.0000	0
2020/06/05	IS10	21/06/2027			Interest Rate Swap	84.3800	84.3800	85.7300	85.7300	1.600	0.0000	0.0000	0
2020/06/05	IS10	20/09/2027			Interest Rate Swap	90.1800	90.1800	91.5800	91.5800	1.552	0.0000	0.0000	0
2020/06/05	IS10	20/12/2027			Interest Rate Swap	90.5900	90.5900	92.0300	92.0300	1.590	0.0000	0.0000	0
2020/06/05	IS10	22/03/2028			Interest Rate Swap	83.6800	83.6800	85.2100	85.2100	1.828	0.0000	0.0000	0
2020/06/05	IS10	20/06/2028			Interest Rate Swap	91.4800	91.4800	93.0200	93.0200	1.683	0.0000	0.0000	0
2020/06/05	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/06/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/06/05	R023	06/08/2020	7.26	Call	Bond Future	5,058.7700	5.0588	4,982.4900	4.9825	(1.508)	0	0	0
2020/06/05	R023	06/08/2020			Bond Future	5.1353	109.6511	5.1664	109.5748	0.606	0.0000	0.0000	26,872
2020/06/05	R023	06/08/2020	7.26	Put	Bond Future	1.0300	0.0010	1.0900	0.0011	5.825	0	0	0
2020/06/05	R023	06/08/2020	7.27	Call	Bond Future	5,081.8000	5.0818	5,005.5200	5.0055	(1.501)	0	0	0
2020/06/05	R023	06/08/2020	7.28	Put	Bond Future	0.9400	0.0009	0.9900	0.0010	5.319	0	0	0
2020/06/05	R023	06/08/2020	7.27	Put	Bond Future	0.9800	0.0010	1.0400	0.0010	6.122	0	0	0
2020/06/05	R023	06/08/2020	7.28	Call	Bond Future	5,104.8300	5.1048	5,028.5400	5.0285	(1.494)	0	0	0
2020/06/05	R023	05/11/2020	7.46	Put	Bond Future	21.0000	0.0210	22.3600	0.0224	6.476	0	0	0
2020/06/05	R023	05/11/2020	7.47	Put	Bond Future	20.5100	0.0205	21.8400	0.0218	6.485	0	0	0
2020/06/05	R023	05/11/2020			Bond Future	5.2121	106.9512	5.2472	106.8734	0.673	0.0000	0.0000	0
2020/06/05	R023	05/11/2020	7.46	Call	Bond Future	4,865.4900	4.8655	4,789.0300	4.7890	(1.571)	0	0	0
2020/06/05	R023	05/11/2020	7.47	Call	Bond Future	4,885.9200	4.8859	4,809.4300	4.8094	(1.566)	0	0	0
2020/06/05	R023	05/11/2020	7.45	Call	Bond Future	4,845.0800	4.8451	4,768.6500	4.7687	(1.577)	0	0	0
2020/06/05	R023	05/11/2020	7.45	Put	Bond Future	21.5000	0.0215	22.8900	0.0229	6.465	0	0	0
2020/06/05	R023	04/02/2021	6.34	Call	Bond Future	2,385.3600	2.3854	2,321.4700	2.3215	(2.678)	0	0	0
2020/06/05	R023	04/02/2021	6.32	Put	Bond Future	319.2400	0.3192	334.8200	0.3348	4.880	0	0	0
2020/06/05	R023	04/02/2021			Bond Future	5.2789	108.2112	5.3189	108.1320	0.757	0.0000	0.0000	0
2020/06/05	R023	04/02/2021	6.34	Put	Bond Future	310.8500	0.3109	326.1000	0.3261	4.906	0	0	0
2020/06/05	R023	04/02/2021	6.32	Call	Bond Future	2,355.1400	2.3551	2,291.5800	2.2916	(2.699)	0	0	0
2020/06/05	R023	04/02/2021	6.33	Put	Bond Future	315.0200	0.3150	330.4300	0.3304	4.892	0	0	0
2020/06/05	R023	04/02/2021	6.33	Call	Bond Future	2,370.2300	2.3702	2,306.5000	2.3065	(2.689)	0	0	0
2020/06/05	R023	06/05/2021	7.58	Call	Bond Future	3,922.8400	3.9228	3,848.0300	3.8480	(1.907)	0	0	0
2020/06/05	R023	06/05/2021			Bond Future	5.3317	105.6123	5.3778	105.5319	0.863	0.0000	0.0000	0
2020/06/05	R023	06/05/2021	7.56	Call	Bond Future	3,892.2100	3.8922	3,817.5300	3.8175	(1.919)	0	0	0
2020/06/05	R023	06/05/2021	7.56	Put	Bond Future	94.0800	0.0941	99.7600	0.0998	6.037	0	0	0
2020/06/05	R023	06/05/2021	7.58	Put	Bond Future	91.4500	0.0914	97.0000	0.0970	6.069	0	0	0
2020/06/05	R023	06/05/2021	7.57	Call	Bond Future	3,907.5200	3.9075	3,832.7700	3.8328	(1.913)	0	0	0
2020/06/05	R023	06/05/2021	7.57	Put	Bond Future	92.7600	0.0928	98.3700	0.0984	6.048	0	0	0
2020/06/05	R035	06/08/2020	9.92	Put	Bond Future	4,433.9000	4.4339	5,757.1900	5.7572	29.845	0	0	0
2020/06/05	R035	06/08/2020	10.45	Put	Bond Future	2,426.1700	2.4262	3,347.2600	3.3473	37.965	0	0	500
2020/06/05	R035	06/08/2020	9.67	Call	Bond Future	913.1300	0.9131	518.2700	0.5183	(43.242)	0	0	500
2020/06/05	R035	06/08/2020	9.00	Put	Bond Future	10,171.6300	10.1716	11,942.4900	11.9425	17.410	0	0	0
2020/06/05	R035	06/08/2020			Bond Future	10.3477	93.0177	10.6282	91.1312	2.710	0.0000	0.0000	100,524
2020/06/05	R035	06/08/2020	9.92	Call	Bond Future	1,439.2500	1.4393	875.9800	0.8760	(39.136)	0	0	0
2020/06/05	R035	06/08/2020	9.09	Put	Bond Future	9,511.4200	9.5114	11,257.6600	11.2577	18.359	0	0	0
2020/06/05	R035	06/08/2020	9.09	Call	Bond Future	273.0000	0.2730	132.6800	0.1327	(51.399)	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
2020/06/05	R035	06/08/2020	9.67	Put	Bond Future	5,726.5500	5.7265	7,218.2500	7.2183	26.049	0	0	0
2020/06/05	R035	06/08/2020	9.00	Call	Bond Future	219.7800	0.2198	104.0800	0.1041	(52.644)	0	0	24,761
2020/06/05	R035	06/08/2020	9.93	Call	Bond Future	1,464.3700	1.4644	893.7700	0.8938	(38.966)	0	0	0
2020/06/05	R035	06/08/2020	9.91	Put	Bond Future	4,480.8000	4.4808	5,811.4000	5.8114	29.696	0	0	0
2020/06/05	R035	06/08/2020	10.45	Call	Bond Future	3,121.1200	3.1211	2,155.6500	2.1556	(30.933)	0	0	0
2020/06/05	R035	06/08/2020	9.93	Put	Bond Future	4,387.3300	4.3873	5,703.2900	5.7033	29.995	0	0	0
2020/06/05	R035	06/08/2020	9.91	Call	Bond Future	1,414.3900	1.4144	858.4300	0.8584	(39.307)	0	0	0
2020/06/05	R035	06/08/2020	8.75	Put	Bond Future	12,087.9800	12.0880	13,910.0400	13.9100	15.073	0	0	0
2020/06/05	R035	06/08/2020	8.75	Call	Bond Future	115.0600	0.1151	50.5600	0.0506	(56.058)	0	0	3,000
2020/06/05	R035	05/11/2020	10.34	Put	Bond Future	4,974.2000	4.9742	6,032.0400	6.0320	21.267	0	0	0
2020/06/05	R035	05/11/2020			Bond Future	10.5376	89.5674	10.8292	87.6596	2.767	0.0000	0.0000	0
2020/06/05	R035	05/11/2020	10.33	Call	Bond Future	3,614.3500	3.6144	2,769.2300	2.7692	(23.382)	0	0	0
2020/06/05	R035	05/11/2020	10.33	Put	Bond Future	5,010.6800	5.0107	6,073.4000	6.0734	21.209	0	0	0
2020/06/05	R035	05/11/2020	10.34	Call	Bond Future	3,645.8700	3.6459	2,795.8700	2.7959	(23.314)	0	0	0
2020/06/05	R035	05/11/2020	10.32	Call	Bond Future	3,583.2000	3.5832	2,742.9500	2.7430	(23.450)	0	0	0
2020/06/05	R035	05/11/2020	10.32	Put	Bond Future	5,047.6100	5.0476	6,115.2000	6.1152	21.150	0	0	0
2020/06/05	R035	04/02/2021	11.14	Put	Bond Future	3,841.8200	3.8418	4,645.7600	4.6458	20.926	0	0	650
2020/06/05	R035	04/02/2021	10.04	Put	Bond Future	7,567.0100	7.5670	8,820.8000	8.8208	16.569	0	0	0
2020/06/05	R035	04/02/2021	10.14	Put	Bond Future	7,138.5300	7.1385	8,349.9200	8.3499	16.970	0	0	650
2020/06/05	R035	04/02/2021	10.05	Call	Bond Future	2,929.0000	2.9290	2,247.9000	2.2479	(23.254)	0	0	0
2020/06/05	R035	04/02/2021			Bond Future	10.7346	90.6230	11.0383	88.6923	2.829	0.0000	0.0000	0
2020/06/05	R035	04/02/2021	10.06	Call	Bond Future	2,955.1300	2.9551	2,269.8000	2.2698	(23.191)	0	0	0
2020/06/05	R035	04/02/2021	10.06	Put	Bond Future	7,479.8200	7.4798	8,725.1400	8.7251	16.649	0	0	0
2020/06/05	R035	04/02/2021	10.14	Call	Bond Future	3,168.1400	3.1681	2,448.8800	2.4489	(22.703)	0	0	0
2020/06/05	R035	04/02/2021	11.14	Call	Bond Future	6,404.8300	6.4048	5,278.1200	5.2781	(17.592)	0	0	0
2020/06/05	R035	04/02/2021	10.04	Call	Bond Future	2,902.9800	2.9030	2,226.1200	2.2261	(23.316)	0	0	0
2020/06/05	R035	04/02/2021	10.05	Put	Bond Future	7,523.3200	7.5233	8,772.8700	8.7729	16.609	0	0	0
2020/06/05	R035	06/05/2021	10.24	Put	Bond Future	8,340.8600	8.3409	9,537.0100	9.5370	14.341	0	0	0
2020/06/05	R035	06/05/2021	12.35	Put	Bond Future	2,735.4800	2.7355	3,276.8600	3.2769	19.791	0	0	0
2020/06/05	R035	06/05/2021	12.37	Call	Bond Future	11,104.3200	11.1043	9,686.5400	9.6865	(12.768)	0	0	0
2020/06/05	R035	06/05/2021			Bond Future	10.9285	87.2434	11.2445	85.2892	2.892	0.0000	0.0000	0
2020/06/05	R035	06/05/2021	12.35	Call	Bond Future	11,030.9600	11.0310	9,618.1200	9.6181	(12.808)	0	0	0
2020/06/05	R035	06/05/2021	12.37	Put	Bond Future	2,700.7900	2.7008	3,237.2300	3.2372	19.862	0	0	0
2020/06/05	R035	06/05/2021	10.24	Call	Bond Future	3,845.9400	3.8459	3,087.8700	3.0879	(19.711)	0	0	793
2020/06/05	R035	06/05/2021	12.36	Put	Bond Future	2,718.0900	2.7181	3,257.0000	3.2570	19.827	0	0	0
2020/06/05	R035	06/05/2021	12.02	Call	Bond Future	9,842.2500	9.8423	8,514.4700	8.5145	(13.491)	0	0	0
2020/06/05	R035	06/05/2021	12.02	Put	Bond Future	3,362.7500	3.3627	3,989.1900	3.9892	18.629	0	0	793
2020/06/05	R035	06/05/2021	11.32	Call	Bond Future	7,185.5200	7.1855	6,057.7300	6.0577	(15.695)	0	0	0
2020/06/05	R035	06/05/2021	11.32	Put	Bond Future	4,774.3200	4.7743	5,600.7500	5.6008	17.310	0	0	793
2020/06/05	R035	06/05/2021	12.36	Call	Bond Future	11,067.6200	11.0676	9,652.3100	9.6523	(12.788)	0	0	0
2020/06/05	R186	06/08/2020	8.38	Put	Bond Future	330.2500	0.3302	450.9900	0.4510	36.560	0	0	0
2020/06/05	R186	06/08/2020	7.45	Call	Bond Future	0.0000	0.0000	1,360.3700	1.3604	100.000	0	0	2,500
2020/06/05	R186	06/08/2020	9.00	Call	Bond Future	8,222.3600	8.2224	7,419.8800	7.4199	(9.760)	0	0	900
2020/06/05	R186	06/08/2020	8.00	Call	Bond Future	3,693.1800	3.6932	3,074.2100	3.0742	(16.760)	0	0	900
2020/06/05	R186	06/08/2020	8.25	Call	Bond Future	4,754.6600	4.7547	4,067.5000	4.0675	(14.452)	0	0	0
2020/06/05	R186	06/08/2020			Bond Future	7.4382	116.7621	7.5919	115.9259	2.066	0.0000	0.0000	79,116
2020/06/05	R186	06/08/2020	8.37	Call	Bond Future	5,290.1600	5.2902	4,576.7700	4.5768	(13.485)	0	0	0

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2020/06/05	R186	06/08/2020	8.37	Put	Bond Future	336.7200	0.3367	459.4700	0.4595	36.455	0	0	0
2020/06/05	R186	06/08/2020	9.00	Put	Bond Future	72.4200	0.0724	106.0800	0.1061	46.479	0	0	0
2020/06/05	R186	06/08/2020	8.38	Call	Bond Future	5,335.3700	5.3354	4,619.9700	4.6200	(13.409)	0	0	0
2020/06/05	R186	06/08/2020	7.45	Put	Bond Future	0.0000	0.0000	2,132.2000	2.1322	100.000	0	0	2,500
2020/06/05	R186	06/08/2020	8.00	Put	Bond Future	673.7400	0.6737	890.9100	0.8909	32.234	0	0	0
2020/06/05	R186	06/08/2020	8.25	Put	Bond Future	423.7900	0.4238	572.7700	0.5728	35.154	0	0	0
2020/06/05	R186	06/08/2020	8.36	Call	Bond Future	5,245.0300	5.2450	4,533.6700	4.5337	(13.563)	0	0	0
2020/06/05	R186	06/08/2020	8.36	Put	Bond Future	343.3000	0.3433	468.0800	0.4681	36.347	0	0	0
2020/06/05	R186	05/11/2020	8.00	Put	Bond Future	1,783.5100	1.7835	2,106.1600	2.1062	18.091	0	0	0
2020/06/05	R186	05/11/2020	8.65	Call	Bond Future	6,247.0000	6.2470	5,589.0100	5.5890	(10.533)	0	0	0
2020/06/05	R186	05/11/2020	8.64	Put	Bond Future	905.6800	0.9057	1,095.6300	1.0956	20.973	0	0	0
2020/06/05	R186	05/11/2020			Bond Future	7.5960	118.0484	7.7584	117.2023	2.138	0.0000	0.0000	0
2020/06/05	R186	05/11/2020	7.00	Put	Bond Future	4,501.2600	4.5013	5,085.9700	5.0860	12.990	0	0	0
2020/06/05	R186	05/11/2020	7.00	Call	Bond Future	1,326.7400	1.3267	1,065.3400	1.0653	(19.702)	0	0	1,200
2020/06/05	R186	05/11/2020	8.66	Call	Bond Future	6,284.9100	6.2849	5,625.1000	5.6251	(10.498)	0	0	0
2020/06/05	R186	05/11/2020	8.66	Put	Bond Future	882.9000	0.8829	1,069.2000	1.0692	21.101	0	0	0
2020/06/05	R186	05/11/2020	8.00	Call	Bond Future	3,873.9900	3.8740	3,350.5300	3.3505	(13.512)	0	0	1,200
2020/06/05	R186	05/11/2020	7.84	Put	Bond Future	2,089.0400	2.0890	2,451.4500	2.4515	17.348	0	0	0
2020/06/05	R186	05/11/2020	9.26	Put	Bond Future	385.3300	0.3853	482.2600	0.4823	25.155	0	0	3,500
2020/06/05	R186	05/11/2020	8.65	Put	Bond Future	894.2300	0.8942	1,082.3500	1.0823	21.037	0	0	0
2020/06/05	R186	05/11/2020	8.64	Call	Bond Future	6,209.1800	6.2092	5,553.0200	5.5530	(10.568)	0	0	0
2020/06/05	R186	05/11/2020	7.84	Call	Bond Future	3,357.5200	3.3575	2,873.8200	2.8738	(14.406)	0	0	3,500
2020/06/05	R186	05/11/2020	8.34	Put	Bond Future	1,269.4400	1.2694	1,516.7400	1.5167	19.481	0	0	0
2020/06/05	R186	05/11/2020	8.34	Call	Bond Future	5,081.6100	5.0816	4,482.8000	4.4828	(11.784)	0	0	3,500
2020/06/05	R186	05/11/2020	9.26	Call	Bond Future	8,690.5000	8.6905	7,941.3200	7.9413	(8.621)	0	0	0
2020/06/05	R186	04/02/2021	8.15	Call	Bond Future	4,133.7000	4.1337	3,620.4900	3.6205	(12.415)	0	0	0
2020/06/05	R186	04/02/2021			Bond Future	7.7559	114.1557	7.9278	113.2992	2.217	0.0000	0.0000	0
2020/06/05	R186	04/02/2021	8.15	Put	Bond Future	2,182.1200	2.1821	2,525.3900	2.5254	15.731	0	0	0
2020/06/05	R186	04/02/2021	8.16	Call	Bond Future	4,165.0100	4.1650	3,649.7100	3.6497	(12.372)	0	0	0
2020/06/05	R186	04/02/2021	8.17	Put	Bond Future	2,146.9600	2.1470	2,486.0600	2.4861	15.794	0	0	0
2020/06/05	R186	04/02/2021	8.16	Put	Bond Future	2,164.4800	2.1645	2,505.6600	2.5057	15.763	0	0	0
2020/06/05	R186	04/02/2021	8.17	Call	Bond Future	4,196.4200	4.1964	3,679.0400	3.6790	(12.329)	0	0	0
2020/06/05	R186	06/05/2021	10.76	Put	Bond Future	332.6200	0.3326	401.5100	0.4015	20.711	0	0	0
2020/06/05	R186	06/05/2021	10.77	Call	Bond Future	12,942.4000	12.9424	12,143.5500	12.1436	(6.172)	0	0	0
2020/06/05	R186	06/05/2021			Bond Future	7.9240	115.5410	8.1063	114.6738	2.301	0.0000	0.0000	0
2020/06/05	R186	06/05/2021	10.78	Call	Bond Future	12,979.8800	12.9799	12,180.4200	12.1804	(6.159)	0	0	0
2020/06/05	R186	06/05/2021	10.78	Put	Bond Future	325.4800	0.3255	393.1400	0.3931	20.788	0	0	0
2020/06/05	R186	06/05/2021	10.76	Call	Bond Future	12,904.9400	12.9049	12,106.7100	12.1067	(6.185)	0	0	0
2020/06/05	R186	06/05/2021	10.77	Put	Bond Future	329.0300	0.3290	397.3000	0.3973	20.749	0	0	0
2020/06/05	R197	06/08/2020			Bond Future	307.4180	307.4180	307.4422	307.4422	0.008	0.0000	0.0000	2,549
2020/06/05	R197	05/11/2020			Bond Future	310.8783	310.8783	310.9010	310.9010	0.007	0.0000	0.0000	0
2020/06/05	R197	04/02/2021			Bond Future	306.6771	306.6771	306.6989	306.6989	0.007	0.0000	0.0000	0
2020/06/05	R197	06/05/2021			Bond Future	310.4669	310.4669	310.4883	310.4883	0.007	0.0000	0.0000	0
2020/06/05	R202	06/08/2020			Bond Future	214.6480	214.6480	214.6745	214.6745	0.012	0.0000	0.0000	7,794
2020/06/05	R202	05/11/2020			Bond Future	217.0641	217.0641	217.0896	217.0896	0.012	0.0000	0.0000	0
2020/06/05	R202	04/02/2021			Bond Future	215.4565	215.4565	215.4814	215.4814	0.012	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
2020/06/05	R202	06/05/2021			Bond Future	218.1184	218.1184	218.1434	218.1434	0.011	0.0000	0.0000	0
2020/06/05	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/05	R208	06/08/2020			Bond Future	3.3334	104.5913	3.3359	104.5897	0.076	0.0000	0.0000	23,391
2020/06/05	R208	06/08/2020	5.56	Call	Bond Future	1,397.8800	1.3979	1,396.2700	1.3963	(0.115)	0	0	0
2020/06/05	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/05	R208	06/08/2020	5.57	Call	Bond Future	1,404.0800	1.4041	1,402.4700	1.4025	(0.115)	0	0	0
2020/06/05	R208	06/08/2020	5.55	Call	Bond Future	1,391.6800	1.3917	1,390.0700	1.3901	(0.116)	0	0	0
2020/06/05	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/05	R208	05/11/2020	4.78	Call	Bond Future	851.1000	0.8511	848.8500	0.8489	(0.264)	0	0	0
2020/06/05	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/05	R208	05/11/2020			Bond Future	2.5877	102.3519	2.5934	102.3496	0.222	0.0000	0.0000	0
2020/06/05	R208	05/11/2020	4.79	Call	Bond Future	854.9500	0.8550	852.7000	0.8527	(0.263)	0	0	0
2020/06/05	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/05	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/05	R208	05/11/2020	4.77	Call	Bond Future	847.2500	0.8472	845.0000	0.8450	(0.266)	0	0	0
2020/06/05	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/05	R209	06/08/2020	5.55	Put	Bond Future	38,365.3500	38.3653	39,897.9100	39.8979	3.995	0	0	0
2020/06/05	R209	06/08/2020			Bond Future	10.2938	71.1678	10.5584	69.6352	2.570	0.0000	0.0000	63,101
2020/06/05	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/05	R209	06/08/2020	5.57	Put	Bond Future	38,148.5400	38.1485	39,681.1000	39.6811	4.017	0	0	0
2020/06/05	R209	06/08/2020	5.56	Put	Bond Future	38,256.8700	38.2569	39,789.4300	39.7894	4.006	0	0	0
2020/06/05	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/05	R209	05/11/2020	10.02	Call	Bond Future	2,707.5100	2.7075	2,092.7600	2.0928	(22.705)	0	0	0
2020/06/05	R209	05/11/2020			Bond Future	10.4623	68.8115	10.7365	67.2616	2.620	0.0000	0.0000	0
2020/06/05	R209	05/11/2020	10.00	Call	Bond Future	2,659.1100	2.6591	2,051.9700	2.0520	(22.832)	0	0	0
2020/06/05	R209	05/11/2020	10.00	Put	Bond Future	5,393.1800	5.3932	6,335.9000	6.3359	17.480	0	0	0
2020/06/05	R209	05/11/2020	10.02	Put	Bond Future	5,320.0700	5.3201	6,255.1800	6.2552	17.577	0	0	0
2020/06/05	R209	05/11/2020	10.01	Call	Bond Future	2,683.1600	2.6832	2,072.2200	2.0722	(22.769)	0	0	0
2020/06/05	R209	05/11/2020	10.01	Put	Bond Future	5,356.4400	5.3564	6,295.3600	6.2954	17.529	0	0	0
2020/06/05	R209	04/02/2021	10.12	Put	Bond Future	6,067.2000	6.0672	7,005.0100	7.0050	15.457	0	0	0
2020/06/05	R209	04/02/2021			Bond Future	10.6326	69.6226	10.9169	68.0543	2.673	0.0000	0.0000	0
2020/06/05	R209	04/02/2021	10.11	Call	Bond Future	3,075.2600	3.0753	2,448.0600	2.4481	(20.395)	0	0	0
2020/06/05	R209	04/02/2021	10.11	Put	Bond Future	6,102.9700	6.1030	7,044.1200	7.0441	15.421	0	0	0
2020/06/05	R209	04/02/2021	10.12	Call	Bond Future	3,099.2400	3.0992	2,468.7000	2.4687	(20.345)	0	0	0
2020/06/05	R209	04/02/2021	10.10	Call	Bond Future	3,051.1600	3.0512	2,427.3000	2.4273	(20.447)	0	0	0
2020/06/05	R209	04/02/2021	10.10	Put	Bond Future	6,138.6900	6.1387	7,083.1800	7.0832	15.386	0	0	0
2020/06/05	R209	06/05/2021	12.23	Put	Bond Future	2,541.7500	2.5418	2,979.9800	2.9800	17.241	0	0	0
2020/06/05	R209	06/05/2021	12.22	Call	Bond Future	9,697.3500	9.6974	8,550.0500	8.5500	(11.831)	0	0	0
2020/06/05	R209	06/05/2021			Bond Future	10.8056	67.3255	11.1004	65.7380	2.728	0.0000	0.0000	0
2020/06/05	R209	06/05/2021	12.23	Call	Bond Future	9,728.1500	9.7282	8,578.9200	8.5789	(11.813)	0	0	0
2020/06/05	R209	06/05/2021	12.22	Put	Bond Future	2,557.3500	2.5574	2,997.5100	2.9975	17.212	0	0	0
2020/06/05	R209	06/05/2021	12.24	Call	Bond Future	9,758.9900	9.7590	8,607.8300	8.6078	(11.796)	0	0	0
2020/06/05	R209	06/05/2021	12.24	Put	Bond Future	2,526.2300	2.5262	2,962.5300	2.9625	17.271	0	0	0
2020/06/05	R210	06/08/2020			Bond Future	187.2989	187.2989	187.0617	187.0617	(0.127)	0.0000	0.0000	1,929
2020/06/05	R210	05/11/2020			Bond Future	186.7010	186.7010	186.4599	186.4599	(0.129)	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
2020/06/05	R210	04/02/2021			Bond Future	188.9442	188.9442	188.6997	188.6997	(0.129)	0.0000	0.0000	0
2020/06/05	R210	06/05/2021			Bond Future	188.5370	188.5370	188.2889	188.2889	(0.132)	0.0000	0.0000	0
2020/06/05	R212	06/08/2020			Bond Future	166.2000	166.2000	166.2113	166.2113	0.007	0.0000	0.0000	6,744
2020/06/05	R212	05/11/2020			Bond Future	168.0715	168.0715	168.0819	168.0819	0.006	0.0000	0.0000	0
2020/06/05	R212	04/02/2021			Bond Future	167.7696	167.7696	167.7796	167.7796	0.006	0.0000	0.0000	0
2020/06/05	R212	06/05/2021			Bond Future	169.8426	169.8426	169.8523	169.8523	0.006	0.0000	0.0000	0
2020/06/05	R213	06/08/2020	9.31	Call	Bond Future	2,357.6700	2.3577	1,663.6200	1.6636	(29.438)	0	0	0
2020/06/05	R213	06/08/2020			Bond Future	9.2943	87.9132	9.5389	86.4739	2.631	0.0000	0.0000	17,330
2020/06/05	R213	06/08/2020	9.29	Call	Bond Future	2,295.9800	2.2960	1,613.8900	1.6139	(29.708)	0	0	0
2020/06/05	R213	06/08/2020	9.29	Put	Bond Future	2,321.7500	2.3218	3,078.9400	3.0789	32.613	0	0	0
2020/06/05	R213	06/08/2020	9.31	Put	Bond Future	2,264.4800	2.2645	3,009.7100	3.0097	32.910	0	0	0
2020/06/05	R213	06/08/2020	9.30	Call	Bond Future	2,326.7200	2.3267	1,638.6500	1.6387	(29.573)	0	0	0
2020/06/05	R213	06/08/2020	9.30	Put	Bond Future	2,292.9800	2.2930	3,044.1900	3.0442	32.761	0	0	0
2020/06/05	R213	05/11/2020	9.60	Put	Bond Future	3,151.6800	3.1517	3,834.9100	3.8349	21.678	0	0	0
2020/06/05	R213	05/11/2020	9.59	Call	Bond Future	3,896.0600	3.8961	3,127.4600	3.1275	(19.728)	0	0	0
2020/06/05	R213	05/11/2020			Bond Future	9.4652	85.3521	9.7195	83.8964	2.686	0.0000	0.0000	0
2020/06/05	R213	05/11/2020	9.60	Call	Bond Future	3,927.3900	3.9274	3,155.0000	3.1550	(19.667)	0	0	0
2020/06/05	R213	05/11/2020	9.59	Put	Bond Future	3,177.5800	3.1776	3,864.6000	3.8646	21.621	0	0	0
2020/06/05	R213	05/11/2020	9.61	Call	Bond Future	3,958.8300	3.9588	3,182.6700	3.1827	(19.606)	0	0	0
2020/06/05	R213	05/11/2020	9.61	Put	Bond Future	3,125.9400	3.1259	3,805.4000	3.8054	21.736	0	0	0
2020/06/05	R213	04/02/2021	9.40	Call	Bond Future	3,359.9700	3.3600	2,705.2600	2.7053	(19.486)	0	0	0
2020/06/05	R213	04/02/2021	9.39	Put	Bond Future	4,766.7900	4.7668	5,588.5800	5.5886	17.240	0	0	0
2020/06/05	R213	04/02/2021			Bond Future	9.6418	86.3577	9.9066	84.8846	2.746	0.0000	0.0000	0
2020/06/05	R213	04/02/2021	9.41	Call	Bond Future	3,386.3000	3.3863	2,728.2100	2.7282	(19.434)	0	0	0
2020/06/05	R213	04/02/2021	9.41	Put	Bond Future	4,704.6400	4.7046	5,519.6500	5.5197	17.324	0	0	0
2020/06/05	R213	04/02/2021	9.40	Put	Bond Future	4,735.7800	4.7358	5,554.1700	5.5542	17.281	0	0	0
2020/06/05	R213	04/02/2021	9.39	Call	Bond Future	3,333.4500	3.3335	2,682.1400	2.6821	(19.539)	0	0	0
2020/06/05	R213	06/05/2021	11.91	Put	Bond Future	1,286.2500	1.2863	1,561.0300	1.5610	21.363	0	0	0
2020/06/05	R213	06/05/2021			Bond Future	9.8162	83.8724	10.0918	82.3813	2.808	0.0000	0.0000	0
2020/06/05	R213	06/05/2021	11.90	Call	Bond Future	11,742.2600	11.7423	10,527.5300	10.5275	(10.345)	0	0	0
2020/06/05	R213	06/05/2021	11.90	Put	Bond Future	1,296.1100	1.2961	1,572.5000	1.5725	21.325	0	0	0
2020/06/05	R213	06/05/2021	11.91	Call	Bond Future	11,778.1800	11.7782	10,561.8400	10.5618	(10.327)	0	0	0
2020/06/05	R213	06/05/2021	11.89	Call	Bond Future	11,706.3600	11.7064	10,493.2400	10.4932	(10.363)	0	0	0
2020/06/05	R213	06/05/2021	11.89	Put	Bond Future	1,306.0300	1.3060	1,584.0300	1.5840	21.286	0	0	0
2020/06/05	R214	06/08/2020	9.98	Put	Bond Future	5,200.5500	5.2005	6,409.1500	6.4091	23.240	0	0	0
2020/06/05	R214	06/08/2020	9.97	Call	Bond Future	1,040.5900	1.0406	646.5900	0.6466	(37.863)	0	0	0
2020/06/05	R214	06/08/2020			Bond Future	10.6422	68.6072	10.9173	66.9997	2.585	0.0000	0.0000	21,225
2020/06/05	R214	06/08/2020	9.98	Call	Bond Future	1,056.5000	1.0565	657.6500	0.6577	(37.752)	0	0	0
2020/06/05	R214	06/08/2020	9.97	Put	Bond Future	5,250.3600	5.2504	6,463.8100	6.4638	23.112	0	0	0
2020/06/05	R214	06/08/2020	9.99	Call	Bond Future	1,072.5800	1.0726	668.8600	0.6689	(37.640)	0	0	0
2020/06/05	R214	06/08/2020	9.99	Put	Bond Future	5,151.0100	5.1510	6,354.7400	6.3547	23.369	0	0	0
2020/06/05	R214	05/11/2020	10.26	Put	Bond Future	5,890.0600	5.8901	6,907.7900	6.9078	17.279	0	0	0
2020/06/05	R214	05/11/2020			Bond Future	10.8102	66.0854	11.0955	64.4599	2.640	0.0000	0.0000	0
2020/06/05	R214	05/11/2020	10.25	Call	Bond Future	2,537.6300	2.5376	1,933.7700	1.9338	(23.796)	0	0	0
2020/06/05	R214	05/11/2020	10.25	Put	Bond Future	5,929.3800	5.9294	6,951.0500	6.9511	17.231	0	0	0

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2020/06/05	R214	05/11/2020	10.26	Call	Bond Future	2,561.3000		2.5613	1,953.5000	1.9535	(23.730)	0	0	0
2020/06/05	R214	05/11/2020	10.24	Call	Bond Future	2,514.9100		2.5149	1,914.9200	1.9149	(23.857)	0	0	0
2020/06/05	R214	05/11/2020	10.24	Put	Bond Future	5,969.7500		5.9698	6,995.2900	6.9953	17.179	0	0	0
2020/06/05	R214	04/02/2021	10.33	Call	Bond Future	2,950.9100		2.9509	2,327.9100	2.3279	(21.112)	0	0	0
2020/06/05	R214	04/02/2021			Bond Future	10.9833		66.8643	11.2797	65.2193	2.699	0.0000	0.0000	0
2020/06/05	R214	04/02/2021	10.31	Call	Bond Future	2,904.3800		2.9044	2,288.2300	2.2882	(21.215)	0	0	0
2020/06/05	R214	04/02/2021	10.31	Put	Bond Future	6,909.2400		6.9092	7,938.0200	7.9380	14.890	0	0	0
2020/06/05	R214	04/02/2021	10.33	Put	Bond Future	6,831.1500		6.8312	7,853.0800	7.8531	14.960	0	0	0
2020/06/05	R214	04/02/2021	10.32	Call	Bond Future	2,927.5900		2.9276	2,308.0200	2.3080	(21.163)	0	0	0
2020/06/05	R214	04/02/2021	10.32	Put	Bond Future	6,870.1000		6.8701	7,895.4600	7.8955	14.925	0	0	0
2020/06/05	R214	06/05/2021	12.26	Call	Bond Future	8,951.4700		8.9515	7,817.1400	7.8171	(12.672)	0	0	0
2020/06/05	R214	06/05/2021	12.25	Put	Bond Future	3,293.1700		3.2932	3,825.9500	3.8260	16.178	0	0	0
2020/06/05	R214	06/05/2021			Bond Future	11.1528		64.3951	11.4603	62.7301	2.758	0.0000	0.0000	0
2020/06/05	R214	06/05/2021	12.27	Call	Bond Future	8,980.5100		8.9805	7,844.1000	7.8441	(12.654)	0	0	0
2020/06/05	R214	06/05/2021	12.27	Put	Bond Future	3,256.2800		3.2563	3,784.9000	3.7849	16.234	0	0	0
2020/06/05	R214	06/05/2021	12.26	Put	Bond Future	3,274.6800		3.2747	3,805.3800	3.8054	16.206	0	0	0
2020/06/05	R214	06/05/2021	12.25	Call	Bond Future	8,922.4500		8.9225	7,790.2000	7.7902	(12.690)	0	0	0
2020/06/05	R248	06/08/2020	10.20	Call	Bond Future	1,105.5200		1.1055	646.5500	0.6466	(41.516)	0	0	0
2020/06/05	R248	06/08/2020	11.80	Call	Bond Future	7,581.7700		7.5818	6,019.8900	6.0199	(20.600)	0	0	470
2020/06/05	R248	06/08/2020	12.75	Call	Bond Future	12,470.8800		12.4709	10,614.9100	10.6149	(14.882)	0	0	814
2020/06/05	R248	06/08/2020	10.35	Call	Bond Future	1,458.3200		1.4583	889.6000	0.8896	(38.998)	0	0	640
2020/06/05	R248	06/08/2020	11.85	Put	Bond Future	839.5100		0.8395	1,237.3100	1.2373	47.385	0	0	0
2020/06/05	R248	06/08/2020	9.00	Put	Bond Future	15,590.7900		15.5908	17,536.9300	17.5369	12.483	0	0	0
2020/06/05	R248	06/08/2020			Bond Future	10.8173		85.8531	11.0930	83.8723	2.549	0.0000	0.0000	86,488
2020/06/05	R248	06/08/2020	10.18	Call	Bond Future	1,066.4200		1.0664	620.6400	0.6206	(41.802)	0	0	0
2020/06/05	R248	06/08/2020	10.18	Put	Bond Future	5,992.6800		5.9927	7,527.7600	7.5278	25.616	0	0	0
2020/06/05	R248	06/08/2020	10.35	Put	Bond Future	5,020.5000		5.0205	6,432.6400	6.4326	28.127	0	0	0
2020/06/05	R248	06/08/2020	11.85	Call	Bond Future	7,842.1200		7.8421	6,259.0600	6.2591	(20.187)	0	0	0
2020/06/05	R248	06/08/2020	11.15	Put	Bond Future	1,993.9700		1.9940	2,782.1900	2.7822	39.530	0	0	0
2020/06/05	R248	06/08/2020	11.15	Call	Bond Future	4,374.0400		4.3740	3,181.4000	3.1814	(27.266)	0	0	0
2020/06/05	R248	06/08/2020	10.85	Put	Bond Future	2,881.1900		2.8812	3,893.3600	3.8934	35.130	0	0	0
2020/06/05	R248	06/08/2020	10.85	Call	Bond Future	3,120.9600		3.1210	2,152.2700	2.1523	(31.038)	0	0	640
2020/06/05	R248	06/08/2020	9.25	Put	Bond Future	13,231.4900		13.2315	15,142.9800	15.1430	14.447	0	0	0
2020/06/05	R248	06/08/2020	9.25	Call	Bond Future	125.9600		0.1260	56.5900	0.0566	(55.073)	0	0	20,640
2020/06/05	R248	06/08/2020	10.20	Put	Bond Future	5,869.3400		5.8693	7,391.2300	7.3912	25.929	0	0	0
2020/06/05	R248	06/08/2020	11.80	Put	Bond Future	893.1500		0.8931	1,312.1300	1.3121	46.910	0	0	0
2020/06/05	R248	06/08/2020	12.75	Put	Bond Future	199.7000		0.1997	324.5900	0.3246	62.539	0	0	0
2020/06/05	R248	06/08/2020	9.00	Call	Bond Future	59.3000		0.0593	24.5800	0.0246	(58.550)	0	0	3,000
2020/06/05	R248	06/08/2020	10.19	Call	Bond Future	1,085.7900		1.0858	633.4500	0.6334	(41.660)	0	0	0
2020/06/05	R248	06/08/2020	10.19	Put	Bond Future	5,930.7700		5.9308	7,459.2900	7.4593	25.773	0	0	0
2020/06/05	R248	06/08/2020	12.25	Put	Bond Future	469.3200		0.4693	718.9700	0.7190	53.194	0	0	0
2020/06/05	R248	06/08/2020	12.25	Call	Bond Future	9,900.5800		9.9006	8,169.3700	8.1694	(17.486)	0	0	814
2020/06/05	R248	06/08/2020	11.10	Put	Bond Future	2,122.8900		2.1229	2,946.7000	2.9467	38.806	0	0	0
2020/06/05	R248	06/08/2020	11.10	Call	Bond Future	4,153.2200		4.1532	2,996.1700	2.9962	(27.859)	0	0	470
2020/06/05	R248	05/11/2020	10.02	Put	Bond Future	9,220.8100		9.2208	10,723.4200	10.7234	16.296	0	0	0
2020/06/05	R248	05/11/2020	10.03	Call	Bond Future	1,736.6300		1.7366	1,230.9700	1.2310	(29.117)	0	0	0
2020/06/05	R248	05/11/2020			Bond Future	10.9924		82.3870	11.2794	80.3837	2.611	0.0000	0.0000	0

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2020/06/05	R248	05/11/2020	11.00	Put	Bond Future	4,647.2600	4.6473	5,642.2800	5.6423	21.411	0	0	0
2020/06/05	R248	05/11/2020	11.00	Call	Bond Future	4,701.4000	4.7014	3,693.1900	3.6932	(21.445)	0	0	800
2020/06/05	R248	05/11/2020	10.00	Put	Bond Future	9,342.4800	9.3425	10,855.0900	10.8551	16.191	0	0	0
2020/06/05	R248	05/11/2020	10.00	Call	Bond Future	1,668.1000	1.6681	1,177.4800	1.1775	(29.412)	0	0	800
2020/06/05	R248	05/11/2020	10.04	Call	Bond Future	1,759.7100	1.7597	1,249.0300	1.2490	(29.021)	0	0	0
2020/06/05	R248	05/11/2020	10.04	Put	Bond Future	9,100.4100	9.1004	10,592.9600	10.5930	16.401	0	0	0
2020/06/05	R248	05/11/2020	10.02	Call	Bond Future	1,713.5400	1.7135	1,212.9200	1.2129	(29.216)	0	0	0
2020/06/05	R248	05/11/2020	10.03	Put	Bond Future	9,160.5400	9.1605	10,658.1100	10.6581	16.348	0	0	0
2020/06/05	R248	04/02/2021	10.46	Call	Bond Future	3,095.6900	3.0957	2,383.8000	2.3838	(22.996)	0	0	0
2020/06/05	R248	04/02/2021	10.47	Put	Bond Future	8,282.4000	8.2824	9,593.0700	9.5931	15.825	0	0	0
2020/06/05	R248	04/02/2021			Bond Future	11.1738	83.3580	11.4730	81.3309	2.678	0.0000	0.0000	0
2020/06/05	R248	04/02/2021	10.46	Put	Bond Future	8,331.4800	8.3315	9,646.7100	9.6467	15.786	0	0	0
2020/06/05	R248	04/02/2021	10.47	Call	Bond Future	3,124.1300	3.1241	2,407.6800	2.4077	(22.933)	0	0	0
2020/06/05	R248	04/02/2021	10.48	Call	Bond Future	3,152.9600	3.1530	2,431.9200	2.4319	(22.869)	0	0	0
2020/06/05	R248	04/02/2021	10.48	Put	Bond Future	8,233.8400	8.2338	9,539.9200	9.5399	15.862	0	0	0
2020/06/05	R248	06/05/2021	12.36	Call	Bond Future	10,117.3400	10.1173	8,739.1500	8.7391	(13.622)	0	0	0
2020/06/05	R248	06/05/2021			Bond Future	11.3515	79.9536	11.6632	77.9017	2.745	0.0000	0.0000	0
2020/06/05	R248	06/05/2021	12.34	Call	Bond Future	10,037.0800	10.0371	8,664.1700	8.6642	(13.678)	0	0	0
2020/06/05	R248	06/05/2021	12.34	Put	Bond Future	3,846.4800	3.8465	4,525.4700	4.5255	17.652	0	0	0
2020/06/05	R248	06/05/2021	12.36	Put	Bond Future	3,810.6500	3.8106	4,484.3600	4.4844	17.680	0	0	0
2020/06/05	R248	06/05/2021	12.35	Call	Bond Future	10,077.3400	10.0773	8,701.7900	8.7018	(13.650)	0	0	0
2020/06/05	R248	06/05/2021	12.35	Put	Bond Future	3,828.6500	3.8287	4,505.0000	4.5050	17.665	0	0	0

Total

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