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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/06/2020 TO 12/06/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	2025	06/08/2020		Bond Future	138.5370	138.5370	138.4308	138.4308	(0.077)	0.0000	0.0000	4,976
2020/06/12	2025	05/11/2020		Bond Future	140.0817	140.0817	139.9735	139.9735	(0.077)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/12	2025	04/02/2021			Bond Future	140.2259	140.2259	140.1160	140.1160	(0.078)	0.0000	0.0000	0
2020/06/12	2025	06/05/2021			Bond Future	141.9357	141.9357	141.8242	141.8242	(0.079)	0.0000	0.0000	0
2020/06/12	2029	06/08/2020			Bond Future	100.1032	100.1032	100.1935	100.1935	0.090	0.0000	0.0000	4,982
2020/06/12	2029	05/11/2020			Bond Future	100.0830	100.0830	100.1737	100.1737	0.091	0.0000	0.0000	0
2020/06/12	2029	04/02/2021			Bond Future	101.2745	101.2745	101.3659	101.3659	0.090	0.0000	0.0000	0
2020/06/12	2029	06/05/2021			Bond Future	101.3583	101.3583	101.4507	101.4507	0.091	0.0000	0.0000	0
2020/06/12	2030	06/08/2020	9.11	Call	Bond Future	1,598.7900	1.5988	1,431.4500	1.4315	(10.467)	0	0	0
2020/06/12	2030	06/08/2020	9.95	Put	Bond Future	675.5700	0.6756	739.1900	0.7392	9.417	0	0	5,850
2020/06/12	2030	06/08/2020	10.40	Put	Bond Future	296.4200	0.2964	326.4100	0.3264	10.117	0	0	0
2020/06/12	2030	06/08/2020	11.25	Call	Bond Future	10,891.5600	10.8916	10,546.6700	10.5467	(3.167)	0	0	0
2020/06/12	2030	06/08/2020	10.00	Call	Bond Future	4,898.2200	4.8982	4,608.1400	4.6081	(5.922)	0	0	470
2020/06/12	2030	06/08/2020	10.05	Put	Bond Future	571.9900	0.5720	626.5900	0.6266	9.546	0	0	0
2020/06/12	2030	06/08/2020	10.70	Call	Bond Future	8,193.8800	8.1939	7,860.9500	7.8610	(4.063)	0	0	470
2020/06/12	2030	06/08/2020	9.75	Put	Bond Future	933.8600	0.9339	1,018.9400	1.0189	9.111	0	0	0
2020/06/12	2030	06/08/2020	9.42	Call	Bond Future	2,544.5100	2.5445	2,326.0900	2.3261	(8.584)	0	0	0
2020/06/12	2030	06/08/2020			Bond Future	9.2520	92.4711	9.3113	92.1221	0.641	0.0000	0.0000	108,423
2020/06/12	2030	06/08/2020	9.09	Call	Bond Future	1,546.4600	1.5465	1,382.5400	1.3825	(10.600)	0	0	0
2020/06/12	2030	06/08/2020	9.09	Put	Bond Future	2,508.0300	2.5080	2,693.1700	2.6932	7.382	0	0	0
2020/06/12	2030	06/08/2020	10.40	Call	Bond Future	6,752.5600	6.7526	6,433.4900	6.4335	(4.725)	0	0	0
2020/06/12	2030	06/08/2020	10.70	Put	Bond Future	149.5300	0.1495	165.6600	0.1657	10.787	0	0	0
2020/06/12	2030	06/08/2020	9.05	Put	Bond Future	2,646.1500	2.6462	2,838.1100	2.8381	7.254	0	0	0
2020/06/12	2030	06/08/2020	9.05	Call	Bond Future	1,445.0800	1.4451	1,287.9800	1.2880	(10.871)	0	0	450
2020/06/12	2030	06/08/2020	8.36	Put	Bond Future	5,790.8300	5.7908	6,085.5800	6.0856	5.090	0	0	0
2020/06/12	2030	06/08/2020	8.36	Call	Bond Future	329.1600	0.3292	274.8500	0.2748	(16.500)	0	0	800
2020/06/12	2030	06/08/2020	8.86	Put	Bond Future	3,364.8800	3.3649	3,589.2000	3.5892	6.667	0	0	0
2020/06/12	2030	06/08/2020	8.86	Call	Bond Future	1,015.1500	1.0152	890.4100	0.8904	(12.288)	0	0	800
2020/06/12	2030	06/08/2020	9.11	Put	Bond Future	2,440.9100	2.4409	2,622.6300	2.6226	7.445	0	0	0
2020/06/12	2030	06/08/2020	9.95	Call	Bond Future	4,674.2600	4.6743	4,388.8200	4.3888	(6.107)	0	0	0
2020/06/12	2030	06/08/2020	11.25	Put	Bond Future	35.5100	0.0355	39.6800	0.0397	11.743	0	0	0
2020/06/12	2030	06/08/2020	10.21	Put	Bond Future	435.7200	0.4357	478.0400	0.4780	9.713	0	0	0
2020/06/12	2030	06/08/2020	10.00	Put	Bond Future	621.9300	0.6219	680.9100	0.6809	9.483	0	0	0
2020/06/12	2030	06/08/2020	10.75	Call	Bond Future	8,437.7500	8.4377	8,103.1300	8.1031	(3.966)	0	0	0
2020/06/12	2030	06/08/2020	10.05	Call	Bond Future	5,124.7300	5.1247	4,830.2700	4.8303	(5.746)	0	0	0
2020/06/12	2030	06/08/2020	9.75	Call	Bond Future	3,810.5300	3.8105	3,546.5500	3.5465	(6.928)	0	0	450
2020/06/12	2030	06/08/2020	9.42	Put	Bond Future	1,560.5200	1.5605	1,691.1600	1.6912	8.372	0	0	800
2020/06/12	2030	06/08/2020	9.10	Call	Bond Future	1,572.5700	1.5726	1,406.9300	1.4069	(10.533)	0	0	0
2020/06/12	2030	06/08/2020	9.10	Put	Bond Future	2,474.3900	2.4744	2,657.8100	2.6578	7.413	0	0	0
2020/06/12	2030	06/08/2020	11.47	Call	Bond Future	11,964.3400	11.9643	11,617.5300	11.6175	(2.899)	0	0	0
2020/06/12	2030	06/08/2020	11.47	Put	Bond Future	18.6700	0.0187	20.9200	0.0209	12.051	0	0	650
2020/06/12	2030	06/08/2020	10.21	Call	Bond Future	5,865.4400	5.8654	5,558.7000	5.5587	(5.230)	0	0	650
2020/06/12	2030	06/08/2020	10.87	Call	Bond Future	9,025.4000	9.0254	8,687.2900	8.6873	(3.746)	0	0	0
2020/06/12	2030	06/08/2020	10.87	Put	Bond Future	98.3600	0.0984	109.3100	0.1093	11.133	0	0	650
2020/06/12	2030	06/08/2020	10.75	Put	Bond Future	132.5100	0.1325	146.9500	0.1470	10.897	0	0	0
2020/06/12	2030	06/08/2020	9.20	Put	Bond Future	2,154.1500	2.1541	2,320.6000	2.3206	7.727	0	0	2,500
2020/06/12	2030	06/08/2020	9.20	Call	Bond Future	1,847.0800	1.8471	1,664.4700	1.6645	(9.886)	0	0	323
2020/06/12	2030	06/08/2020	8.50	Put	Bond Future	5,034.8300	5.0348	5,313.5800	5.3136	5.536	0	0	0

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2020/06/12	2030	06/08/2020	8.50	Call	Bond Future	457.7500		0.4577	387.4400	0.3874	(15.360)	0	0	323
2020/06/12	2030	05/11/2020	8.10	Put	Bond Future	8,662.8600		8.6629	8,957.1200	8.9571	3.397	0	0	0
2020/06/12	2030	05/11/2020	8.73	Call	Bond Future	1,409.0500		1.4091	1,294.7400	1.2947	(8.113)	0	0	3,000
2020/06/12	2030	05/11/2020	10.06	Put	Bond Future	1,744.7900		1.7448	1,849.1500	1.8491	5.981	0	0	1,000
2020/06/12	2030	05/11/2020	9.39	Put	Bond Future	3,230.5300		3.2305	3,398.8400	3.3988	5.210	0	0	0
2020/06/12	2030	05/11/2020	9.38	Call	Bond Future	2,940.2300		2.9402	2,756.1900	2.7562	(6.259)	0	0	0
2020/06/12	2030	05/11/2020			Bond Future	9.4357		93.4804	9.4976	93.1270	0.656	0.0000	0.0000	0
2020/06/12	2030	05/11/2020	8.85	Put	Bond Future	5,073.3700		5.0734	5,299.8700	5.2999	4.464	0	0	0
2020/06/12	2030	05/11/2020	8.85	Call	Bond Future	1,641.0200		1.6410	1,514.1100	1.5141	(7.734)	0	0	3,000
2020/06/12	2030	05/11/2020	9.61	Call	Bond Future	3,635.6900		3.6357	3,427.8900	3.4279	(5.716)	0	0	0
2020/06/12	2030	05/11/2020	9.61	Put	Bond Future	2,645.3300		2.6453	2,790.9400	2.7909	5.504	0	0	3,000
2020/06/12	2030	05/11/2020	8.34	Put	Bond Future	7,389.7100		7.3897	7,665.5100	7.6655	3.732	0	0	0
2020/06/12	2030	05/11/2020	8.34	Call	Bond Future	830.8400		0.8308	753.2300	0.7532	(9.341)	0	0	1,000
2020/06/12	2030	05/11/2020	9.04	Put	Bond Future	4,356.9800		4.3570	4,563.0100	4.5630	4.729	0	0	0
2020/06/12	2030	05/11/2020	9.04	Call	Bond Future	2,056.2700		2.0563	1,908.8900	1.9089	(7.167)	0	0	1,000
2020/06/12	2030	05/11/2020	8.36	Put	Bond Future	7,288.0200		7.2880	7,562.1500	7.5622	3.761	0	0	0
2020/06/12	2030	05/11/2020	9.86	Put	Bond Future	2,098.6500		2.0987	2,220.2600	2.2203	5.795	0	0	14,160
2020/06/12	2030	05/11/2020	8.10	Call	Bond Future	586.5100		0.5865	527.3600	0.5274	(10.085)	0	0	3,000
2020/06/12	2030	05/11/2020	8.73	Put	Bond Future	5,565.2800		5.5653	5,804.3800	5.8044	4.296	0	0	0
2020/06/12	2030	05/11/2020	9.23	Put	Bond Future	3,716.5000		3.7165	3,901.9100	3.9019	4.989	0	0	0
2020/06/12	2030	05/11/2020	10.06	Call	Bond Future	5,227.3100		5.2273	4,978.2600	4.9783	(4.764)	0	0	0
2020/06/12	2030	05/11/2020	10.37	Put	Bond Future	1,311.6500		1.3116	1,393.0400	1.3930	6.205	0	0	15,646
2020/06/12	2030	05/11/2020	9.39	Call	Bond Future	2,968.8100		2.9688	2,783.7100	2.7837	(6.235)	0	0	0
2020/06/12	2030	05/11/2020	9.38	Put	Bond Future	3,259.4000		3.2594	3,428.7700	3.4288	5.196	0	0	0
2020/06/12	2030	05/11/2020	8.36	Call	Bond Future	854.2500		0.8542	774.9700	0.7750	(9.281)	0	0	14,160
2020/06/12	2030	05/11/2020	8.86	Put	Bond Future	5,033.7500		5.0338	5,259.1800	5.2592	4.478	0	0	0
2020/06/12	2030	05/11/2020	8.86	Call	Bond Future	1,661.4000		1.6614	1,533.4200	1.5334	(7.703)	0	0	14,160
2020/06/12	2030	05/11/2020	9.86	Call	Bond Future	4,484.8100		4.4848	4,253.0100	4.2530	(5.169)	0	0	0
2020/06/12	2030	05/11/2020	9.23	Call	Bond Future	2,529.9200		2.5299	2,361.9200	2.3619	(6.641)	0	0	3,000
2020/06/12	2030	05/11/2020	10.47	Call	Bond Future	6,871.6500		6.8716	6,593.1900	6.5932	(4.052)	0	0	0
2020/06/12	2030	05/11/2020	10.47	Put	Bond Future	1,196.4800		1.1965	1,271.4300	1.2714	6.264	0	0	3,000
2020/06/12	2030	05/11/2020	8.53	Put	Bond Future	6,455.7200		6.4557	6,714.7600	6.7148	4.013	0	0	0
2020/06/12	2030	05/11/2020	8.53	Call	Bond Future	1,077.0200		1.0770	982.6500	0.9827	(8.762)	0	0	15,646
2020/06/12	2030	05/11/2020	9.03	Put	Bond Future	4,392.8800		4.3929	4,600.0000	4.6000	4.715	0	0	0
2020/06/12	2030	05/11/2020	9.03	Call	Bond Future	2,033.0500		2.0331	1,886.7600	1.8868	(7.196)	0	0	15,646
2020/06/12	2030	05/11/2020	10.37	Call	Bond Future	6,458.7300		6.4587	6,186.7100	6.1867	(4.212)	0	0	0
2020/06/12	2030	05/11/2020	9.40	Call	Bond Future	2,997.5300		2.9975	2,811.3800	2.8114	(6.210)	0	0	0
2020/06/12	2030	05/11/2020	9.40	Put	Bond Future	3,201.8500		3.2019	3,369.1100	3.3691	5.224	0	0	0
2020/06/12	2030	04/02/2021	9.12	Call	Bond Future	2,378.5900		2.3786	2,232.6100	2.2326	(6.137)	0	0	1,000
2020/06/12	2030	04/02/2021	8.36	Call	Bond Future	1,048.3000		1.0483	966.3700	0.9664	(7.816)	0	0	800
2020/06/12	2030	04/02/2021	9.16	Call	Bond Future	2,470.1300		2.4701	2,320.5200	2.3205	(6.057)	0	0	0
2020/06/12	2030	04/02/2021	9.15	Put	Bond Future	5,137.1700		5.1372	5,346.4000	5.3464	4.073	0	0	0
2020/06/12	2030	04/02/2021			Bond Future	9.6261		90.5667	9.6909	90.2088	0.673	0.0000	0.0000	0
2020/06/12	2030	04/02/2021	8.37	Put	Bond Future	8,385.7100		8.3857	8,661.0000	8.6610	3.283	0	0	0
2020/06/12	2030	04/02/2021	8.37	Call	Bond Future	1,060.2000		1.0602	977.5600	0.9776	(7.795)	0	0	1,000
2020/06/12	2030	04/02/2021	9.17	Call	Bond Future	2,493.0400		2.4930	2,342.5300	2.3425	(6.037)	0	0	0
2020/06/12	2030	04/02/2021	9.17	Put	Bond Future	5,068.0800		5.0681	5,275.5000	5.2755	4.093	0	0	0
2020/06/12	2030	04/02/2021	9.12	Put	Bond Future	5,241.6600		5.2417	5,453.6100	5.4536	4.044	0	0	0

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2020/06/12	2030	04/02/2021	8.36	Put	Bond Future	8,435.1500	8.4351	8,711.1500	8.7112	3.272	0	0	0
2020/06/12	2030	04/02/2021	9.16	Put	Bond Future	5,102.6800	5.1027	5,311.0000	5.3110	4.083	0	0	0
2020/06/12	2030	04/02/2021	9.15	Call	Bond Future	2,447.0600	2.4471	2,298.3600	2.2984	(6.077)	0	0	0
2020/06/12	2030	04/02/2021	8.86	Put	Bond Future	6,213.7200	6.2137	6,448.9400	6.4489	3.785	0	0	0
2020/06/12	2030	04/02/2021	8.86	Call	Bond Future	1,834.0800	1.8341	1,711.3700	1.7114	(6.691)	0	0	800
2020/06/12	2030	04/02/2021	10.20	Call	Bond Future	5,544.3000	5.5443	5,307.1200	5.3071	(4.278)	0	0	0
2020/06/12	2030	04/02/2021	10.20	Put	Bond Future	2,434.9700	2.4350	2,555.7200	2.5557	4.959	0	0	1,800
2020/06/12	2030	06/05/2021	10.04	Put	Bond Future	3,842.1800	3.8422	3,995.5000	3.9955	3.990	0	0	0
2020/06/12	2030	06/05/2021	9.15	Call	Bond Future	2,685.6800	2.6857	2,541.9200	2.5419	(5.353)	0	0	0
2020/06/12	2030	06/05/2021	11.69	Call	Bond Future	10,574.0300	10.5740	10,274.9500	10.2749	(2.828)	0	0	0
2020/06/12	2030	06/05/2021	11.70	Put	Bond Future	1,244.6900	1.2447	1,307.6100	1.3076	5.055	0	0	0
2020/06/12	2030	06/05/2021			Bond Future	9.8260	91.6514	9.8936	91.2890	0.689	0.0000	0.0000	0
2020/06/12	2030	06/05/2021	10.74	Call	Bond Future	7,315.1300	7.3151	7,062.9100	7.0629	(3.448)	0	0	0
2020/06/12	2030	06/05/2021	10.74	Put	Bond Future	2,577.8100	2.5778	2,688.0000	2.6880	4.275	0	0	0
2020/06/12	2030	06/05/2021	7.97	Call	Bond Future	940.1400	0.9401	873.5900	0.8736	(7.079)	0	0	700
2020/06/12	2030	06/05/2021	9.92	Call	Bond Future	4,627.9100	4.6279	4,427.1800	4.4272	(4.337)	0	0	0
2020/06/12	2030	06/05/2021	10.04	Call	Bond Future	4,981.8800	4.9819	4,772.7900	4.7728	(4.197)	0	0	0
2020/06/12	2030	06/05/2021	9.15	Put	Bond Future	6,412.2400	6.4122	6,630.8900	6.6309	3.410	0	0	0
2020/06/12	2030	06/05/2021	11.69	Put	Bond Future	1,254.8900	1.2549	1,318.2200	1.3182	5.047	0	0	0
2020/06/12	2030	06/05/2021	11.70	Call	Bond Future	10,610.3100	10.6103	10,310.8200	10.3108	(2.823)	0	0	0
2020/06/12	2030	06/05/2021	7.97	Put	Bond Future	11,665.3700	11.6654	11,961.2300	11.9612	2.536	0	0	0
2020/06/12	2030	06/05/2021	9.92	Put	Bond Future	4,124.8100	4.1248	4,286.4900	4.2865	3.920	0	0	700
2020/06/12	2030	06/05/2021	9.22	Call	Bond Future	2,840.0700	2.8401	2,691.0100	2.6910	(5.248)	0	0	0
2020/06/12	2030	06/05/2021	9.22	Put	Bond Future	6,171.5100	6.1715	6,384.8600	6.3849	3.457	0	0	700
2020/06/12	2030	06/05/2021	11.71	Call	Bond Future	10,646.6200	10.6466	10,346.7200	10.3467	(2.817)	0	0	0
2020/06/12	2030	06/05/2021	11.71	Put	Bond Future	1,234.5600	1.2346	1,297.0700	1.2971	5.063	0	0	0
2020/06/12	2032	06/08/2020	9.46	Put	Bond Future	4,923.7300	4.9237	5,169.5200	5.1695	4.992	0	0	0
2020/06/12	2032	06/08/2020	9.45	Call	Bond Future	664.8100	0.6648	580.4400	0.5804	(12.691)	0	0	0
2020/06/12	2032	06/08/2020	8.79	Put	Bond Future	8,925.6500	8.9257	9,232.8900	9.2329	3.442	0	0	0
2020/06/12	2032	06/08/2020	9.29	Put	Bond Future	5,844.2000	5.8442	6,110.2200	6.1102	4.552	0	0	0
2020/06/12	2032	06/08/2020			Bond Future	10.1285	90.3297	10.1825	89.9983	0.534	0.0000	0.0000	99,449
2020/06/12	2032	06/08/2020	9.91	Call	Bond Future	1,598.5600	1.5986	1,445.9800	1.4460	(9.545)	0	0	0
2020/06/12	2032	06/08/2020	9.91	Put	Bond Future	2,955.6700	2.9557	3,134.5200	3.1345	6.051	0	0	800
2020/06/12	2032	06/08/2020	9.46	Call	Bond Future	678.4300	0.6784	592.7900	0.5928	(12.623)	0	0	0
2020/06/12	2032	06/08/2020	9.45	Put	Bond Future	4,975.7400	4.9757	5,222.8000	5.2228	4.965	0	0	0
2020/06/12	2032	06/08/2020	8.79	Call	Bond Future	137.4500	0.1374	113.2600	0.1133	(17.599)	0	0	800
2020/06/12	2032	06/08/2020	9.29	Call	Bond Future	474.3500	0.4744	408.9400	0.4089	(13.789)	0	0	800
2020/06/12	2032	06/08/2020	9.47	Call	Bond Future	692.1600	0.6922	605.2400	0.6052	(12.558)	0	0	0
2020/06/12	2032	06/08/2020	9.47	Put	Bond Future	4,871.8900	4.8719	5,116.4000	5.1164	5.019	0	0	0
2020/06/12	2032	05/11/2020	9.61	Put	Bond Future	6,145.6600	6.1457	6,365.2900	6.3653	3.574	0	0	0
2020/06/12	2032	05/11/2020	10.99	Call	Bond Future	5,886.8400	5.8868	5,649.0800	5.6491	(4.039)	0	0	0
2020/06/12	2032	05/11/2020	9.44	Put	Bond Future	6,918.7000	6.9187	7,154.0500	7.1540	3.402	0	0	0
2020/06/12	2032	05/11/2020	11.08	Call	Bond Future	6,244.4900	6.2445	6,000.6400	6.0006	(3.905)	0	0	0
2020/06/12	2032	05/11/2020	9.77	Put	Bond Future	5,476.0900	5.4761	5,680.4900	5.6805	3.733	0	0	0
2020/06/12	2032	05/11/2020			Bond Future	10.3302	87.1697	10.3865	86.8342	0.545	0.0000	0.0000	0
2020/06/12	2032	05/11/2020	10.99	Put	Bond Future	2,068.6100	2.0686	2,166.3500	2.1663	4.725	0	0	3,000
2020/06/12	2032	05/11/2020	9.76	Call	Bond Future	2,018.1400	2.0181	1,888.0000	1.8880	(6.449)	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
2020/06/12	2032	05/11/2020	9.76	Put	Bond Future	5,516.3400	5.5163	5,721.7000	5.7217	3.723	0	0	0
2020/06/12	2032	05/11/2020	9.11	Call	Bond Future	889.2300	0.8892	816.3500	0.8164	(8.196)	0	0	3,000
2020/06/12	2032	05/11/2020	9.61	Call	Bond Future	1,695.0400	1.6950	1,579.1700	1.5792	(6.836)	0	0	3,000
2020/06/12	2032	05/11/2020	9.44	Call	Bond Future	1,371.9600	1.3720	1,271.8100	1.2718	(7.300)	0	0	1,000
2020/06/12	2032	05/11/2020	11.08	Put	Bond Future	1,923.6700	1.9237	2,015.3200	2.0153	4.764	0	0	1,000
2020/06/12	2032	05/11/2020	9.77	Call	Bond Future	2,040.8900	2.0409	1,909.7900	1.9098	(6.424)	0	0	0
2020/06/12	2032	05/11/2020	9.11	Put	Bond Future	8,615.6300	8.6156	8,878.2500	8.8783	3.048	0	0	0
2020/06/12	2032	05/11/2020	8.94	Put	Bond Future	9,583.2400	9.5832	9,857.7300	9.8577	2.864	0	0	0
2020/06/12	2032	05/11/2020	8.94	Call	Bond Future	706.5900	0.7066	645.5800	0.6456	(8.634)	0	0	1,000
2020/06/12	2032	05/11/2020	9.75	Call	Bond Future	1,995.5300	1.9955	1,866.3600	1.8664	(6.473)	0	0	0
2020/06/12	2032	05/11/2020	9.75	Put	Bond Future	5,556.8000	5.5568	5,763.1300	5.7631	3.713	0	0	0
2020/06/12	2032	04/02/2021	9.29	Call	Bond Future	1,339.0800	1.3391	1,251.8300	1.2518	(6.516)	0	0	800
2020/06/12	2032	04/02/2021	10.82	Put	Bond Future	3,419.9200	3.4199	3,554.3200	3.5543	3.930	0	0	800
2020/06/12	2032	04/02/2021	9.63	Call	Bond Future	1,891.0700	1.8911	1,779.0500	1.7791	(5.924)	0	0	0
2020/06/12	2032	04/02/2021			Bond Future	10.5360	88.1877	10.5948	87.8480	0.558	0.0000	0.0000	0
2020/06/12	2032	04/02/2021	8.79	Put	Bond Future	11,773.4700	11.7735	12,056.1400	12.0561	2.401	0	0	0
2020/06/12	2032	04/02/2021	8.79	Call	Bond Future	773.7200	0.7737	716.6300	0.7166	(7.379)	0	0	800
2020/06/12	2032	04/02/2021	9.61	Call	Bond Future	1,852.4400	1.8524	1,741.9900	1.7420	(5.962)	0	0	0
2020/06/12	2032	04/02/2021	9.61	Put	Bond Future	7,460.4200	7.4604	7,689.7300	7.6897	3.074	0	0	0
2020/06/12	2032	04/02/2021	9.29	Put	Bond Future	9,001.4400	9.0014	9,253.9500	9.2539	2.805	0	0	0
2020/06/12	2032	04/02/2021	10.82	Call	Bond Future	5,044.4500	5.0444	4,839.0900	4.8391	(4.071)	0	0	0
2020/06/12	2032	04/02/2021	9.63	Put	Bond Future	7,372.7100	7.3727	7,600.4500	7.6004	3.089	0	0	0
2020/06/12	2032	04/02/2021	9.62	Call	Bond Future	1,871.7000	1.8717	1,760.4600	1.7605	(5.943)	0	0	0
2020/06/12	2032	04/02/2021	9.62	Put	Bond Future	7,416.4800	7.4165	7,645.0000	7.6450	3.081	0	0	0
2020/06/12	2032	06/05/2021	12.12	Put	Bond Future	2,254.7700	2.2548	2,338.5600	2.3386	3.716	0	0	0
2020/06/12	2032	06/05/2021			Bond Future	10.7483	85.0964	10.8096	84.7524	0.570	0.0000	0.0000	0
2020/06/12	2032	06/05/2021	12.11	Call	Bond Future	9,477.0500	9.4771	9,217.2500	9.2173	(2.741)	0	0	0
2020/06/12	2032	06/05/2021	12.11	Put	Bond Future	2,270.3000	2.2703	2,354.5300	2.3545	3.710	0	0	0
2020/06/12	2032	06/05/2021	12.12	Call	Bond Future	9,511.2200	9.5112	9,250.9800	9.2510	(2.736)	0	0	0
2020/06/12	2032	06/05/2021	12.10	Call	Bond Future	9,442.9100	9.4429	9,183.5500	9.1836	(2.747)	0	0	0
2020/06/12	2032	06/05/2021	12.10	Put	Bond Future	2,285.9200	2.2859	2,370.5900	2.3706	3.704	0	0	0
2020/06/12	2033	06/08/2020			Bond Future	96.6481	96.6481	96.7642	96.7642	0.120	0.0000	0.0000	12,178
2020/06/12	2033	05/11/2020			Bond Future	96.5144	96.5144	96.6313	96.6313	0.121	0.0000	0.0000	0
2020/06/12	2033	04/02/2021			Bond Future	97.6634	97.6634	97.7812	97.7812	0.121	0.0000	0.0000	0
2020/06/12	2033	06/05/2021			Bond Future	97.6256	97.6256	97.7446	97.7446	0.122	0.0000	0.0000	0
2020/06/12	2037	06/08/2020	9.88	Put	Bond Future	8,515.7200	8.5157	8,640.5300	8.6405	1.466	0	0	0
2020/06/12	2037	06/08/2020			Bond Future	11.0845	80.8995	11.1077	80.7522	0.209	0.0000	0.0000	99,509
2020/06/12	2037	06/08/2020	9.87	Call	Bond Future	251.8100	0.2518	229.7300	0.2297	(8.769)	0	0	0
2020/06/12	2037	06/08/2020	9.87	Put	Bond Future	8,583.3700	8.5834	8,708.5900	8.7086	1.459	0	0	0
2020/06/12	2037	06/08/2020	9.88	Call	Bond Future	257.9800	0.2580	235.4900	0.2355	(8.718)	0	0	0
2020/06/12	2037	06/08/2020	9.86	Call	Bond Future	245.7600	0.2458	224.0900	0.2241	(8.818)	0	0	0
2020/06/12	2037	06/08/2020	9.86	Put	Bond Future	8,651.2200	8.6512	8,776.8500	8.7768	1.452	0	0	0
2020/06/12	2037	05/11/2020	10.18	Call	Bond Future	1,243.4200	1.2434	1,198.1400	1.1981	(3.642)	0	0	0
2020/06/12	2037	05/11/2020	10.17	Put	Bond Future	8,639.9600	8.6400	8,744.4100	8.7444	1.209	0	0	0
2020/06/12	2037	05/11/2020			Bond Future	11.2888	81.7826	11.3130	81.6333	0.214	0.0000	0.0000	0
2020/06/12	2037	05/11/2020	10.19	Call	Bond Future	1,258.1300	1.2581	1,212.4800	1.2125	(3.628)	0	0	0

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2020/06/12	2037	05/11/2020	10.19	Put	Bond Future	8,527.7500	8.5277	8,631.4500	8.6314	1.216	0	0	0
2020/06/12	2037	05/11/2020	10.17	Call	Bond Future	1,228.8300	1.2288	1,183.9300	1.1839	(3.654)	0	0	0
2020/06/12	2037	05/11/2020	10.18	Put	Bond Future	8,583.7500	8.5838	8,687.8200	8.6878	1.212	0	0	0
2020/06/12	2037	04/02/2021	13.73	Call	Bond Future	12,739.7200	12.7397	12,603.3400	12.6033	(1.071)	0	0	0
2020/06/12	2037	04/02/2021	10.85	Call	Bond Future	2,807.1100	2.8071	2,739.8700	2.7399	(2.395)	0	0	0
2020/06/12	2037	04/02/2021	10.35	Call	Bond Future	1,769.4100	1.7694	1,719.6100	1.7196	(2.814)	0	0	0
2020/06/12	2037	04/02/2021	10.28	Put	Bond Future	9,557.8600	9.5579	9,661.6900	9.6617	1.086	0	0	0
2020/06/12	2037	04/02/2021	10.27	Call	Bond Future	1,642.5600	1.6426	1,595.3000	1.5953	(2.877)	0	0	0
2020/06/12	2037	04/02/2021			Bond Future	11.5014	78.4822	11.5266	78.3308	0.219	0.0000	0.0000	0
2020/06/12	2037	04/02/2021	11.97	Put	Bond Future	3,442.5500	3.4425	3,490.6300	3.4906	1.397	0	0	0
2020/06/12	2037	04/02/2021	11.97	Call	Bond Future	6,182.8500	6.1828	6,079.5300	6.0795	(1.671)	0	0	300
2020/06/12	2037	04/02/2021	9.65	Put	Bond Future	13,320.6800	13.3207	13,442.4700	13.4425	0.914	0	0	0
2020/06/12	2037	04/02/2021	9.65	Call	Bond Future	869.0700	0.8691	839.4600	0.8395	(3.407)	0	0	72
2020/06/12	2037	04/02/2021	11.90	Call	Bond Future	5,934.1900	5.9342	5,832.8100	5.8328	(1.708)	0	0	0
2020/06/12	2037	04/02/2021	13.73	Put	Bond Future	936.3800	0.9364	951.4000	0.9514	1.604	0	0	300
2020/06/12	2037	04/02/2021	10.85	Put	Bond Future	6,876.7800	6.8768	6,960.9400	6.9609	1.224	0	0	72
2020/06/12	2037	04/02/2021	10.35	Put	Bond Future	9,184.5800	9.1846	9,286.1800	9.2862	1.106	0	0	72
2020/06/12	2037	04/02/2021	10.28	Call	Bond Future	1,658.0600	1.6581	1,610.4900	1.6105	(2.869)	0	0	0
2020/06/12	2037	04/02/2021	10.27	Put	Bond Future	9,611.9300	9.6119	9,716.0700	9.7161	1.083	0	0	0
2020/06/12	2037	04/02/2021	11.90	Put	Bond Future	3,593.7500	3.5938	3,643.7700	3.6438	1.392	0	0	240
2020/06/12	2037	04/02/2021	10.48	Put	Bond Future	8,515.5600	8.5156	8,612.9400	8.6129	1.144	0	0	0
2020/06/12	2037	04/02/2021	10.48	Call	Bond Future	1,989.6300	1.9896	1,935.6100	1.9356	(2.715)	0	0	240
2020/06/12	2037	04/02/2021	10.29	Call	Bond Future	1,673.6600	1.6737	1,625.7700	1.6258	(2.861)	0	0	0
2020/06/12	2037	04/02/2021	10.29	Put	Bond Future	9,503.9800	9.5040	9,607.4900	9.6075	1.089	0	0	0
2020/06/12	2037	06/05/2021	12.42	Call	Bond Future	7,780.4900	7.7805	7,673.8000	7.6738	(1.371)	0	0	0
2020/06/12	2037	06/05/2021			Bond Future	11.7207	79.4227	11.7470	79.2693	0.224	0.0000	0.0000	0
2020/06/12	2037	06/05/2021	12.42	Put	Bond Future	3,858.1800	3.8582	3,904.8700	3.9049	1.210	0	0	0
2020/06/12	2037	06/05/2021	12.43	Call	Bond Future	7,815.9500	7.8160	7,709.0500	7.7090	(1.368)	0	0	0
2020/06/12	2037	06/05/2021	12.44	Put	Bond Future	3,821.5400	3.8215	3,867.8000	3.8678	1.211	0	0	0
2020/06/12	2037	06/05/2021	12.43	Put	Bond Future	3,839.8100	3.8398	3,886.2900	3.8863	1.210	0	0	0
2020/06/12	2037	06/05/2021	12.44	Call	Bond Future	7,851.4600	7.8515	7,744.3400	7.7443	(1.364)	0	0	0
2020/06/12	2038	06/08/2020			Bond Future	107.2855	107.2855	107.5204	107.5204	0.219	0.0000	0.0000	10,496
2020/06/12	2038	05/11/2020			Bond Future	108.4817	108.4817	108.7187	108.7187	0.218	0.0000	0.0000	0
2020/06/12	2038	04/02/2021			Bond Future	108.0596	108.0596	108.2990	108.2990	0.222	0.0000	0.0000	0
2020/06/12	2038	06/05/2021			Bond Future	109.3775	109.3775	109.6195	109.6195	0.221	0.0000	0.0000	0
2020/06/12	2040	06/08/2020	10.03	Call	Bond Future	219.0900	0.2191	196.2800	0.1963	(10.411)	0	0	0
2020/06/12	2040	06/08/2020	10.04	Call	Bond Future	224.8000	0.2248	201.5300	0.2015	(10.351)	0	0	0
2020/06/12	2040	06/08/2020	10.02	Put	Bond Future	9,373.7900	9.3738	9,540.2300	9.5402	1.776	0	0	0
2020/06/12	2040	06/08/2020	10.85	Call	Bond Future	1,348.9800	1.3490	1,266.1800	1.2662	(6.138)	0	0	0
2020/06/12	2040	06/08/2020	11.26	Put	Bond Future	2,679.8200	2.6798	2,750.4100	2.7504	2.634	0	0	517
2020/06/12	2040	06/08/2020			Bond Future	11.2794	82.4644	11.3077	82.2756	0.251	0.0000	0.0000	52,240
2020/06/12	2040	06/08/2020	10.04	Put	Bond Future	9,227.1100	9.2271	9,392.6300	9.3926	1.794	0	0	0
2020/06/12	2040	06/08/2020	10.02	Call	Bond Future	213.5000	0.2135	191.1500	0.1911	(10.468)	0	0	0
2020/06/12	2040	06/08/2020	10.03	Put	Bond Future	9,300.3400	9.3003	9,466.3200	9.4663	1.785	0	0	0
2020/06/12	2040	06/08/2020	10.85	Put	Bond Future	4,300.1200	4.3001	4,406.1100	4.4061	2.465	0	0	12,538
2020/06/12	2040	06/08/2020	11.26	Call	Bond Future	2,550.0800	2.5501	2,431.8800	2.4319	(4.635)	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
2020/06/12	2040	06/08/2020	9.57	Put	Bond Future	12,890.4500	12.8905	13,071.4400	13.0714	1.404	0	0	0
2020/06/12	2040	06/08/2020	10.79	Put	Bond Future	4,583.3400	4.5833	4,694.8100	4.6948	2.432	0	0	800
2020/06/12	2040	06/08/2020	9.57	Call	Bond Future	58.6000	0.0586	50.8000	0.0508	(13.311)	0	0	800
2020/06/12	2040	06/08/2020	10.07	Put	Bond Future	9,008.8200	9.0088	9,172.9100	9.1729	1.821	0	0	0
2020/06/12	2040	06/08/2020	10.07	Call	Bond Future	242.6700	0.2427	217.9700	0.2180	(10.178)	0	0	800
2020/06/12	2040	06/08/2020	10.79	Call	Bond Future	1,206.2400	1.2062	1,128.9200	1.1289	(6.410)	0	0	0
2020/06/12	2040	05/11/2020	11.00	Put	Bond Future	5,899.2800	5.8993	6,001.9700	6.0020	1.741	0	0	0
2020/06/12	2040	05/11/2020	10.23	Call	Bond Future	1,065.5700	1.0656	1,017.2400	1.0172	(4.536)	0	0	2,000
2020/06/12	2040	05/11/2020	11.70	Put	Bond Future	3,499.4200	3.4994	3,566.9100	3.5669	1.929	0	0	2,000
2020/06/12	2040	05/11/2020	9.50	Call	Bond Future	374.7700	0.3748	353.0900	0.3531	(5.785)	0	0	2,000
2020/06/12	2040	05/11/2020	10.00	Call	Bond Future	787.4600	0.7875	748.8500	0.7489	(4.903)	0	0	2,230
2020/06/12	2040	05/11/2020	10.30	Call	Bond Future	1,162.9600	1.1630	1,111.4700	1.1115	(4.427)	0	0	0
2020/06/12	2040	05/11/2020			Bond Future	11.4836	83.3647	11.5131	83.1733	0.257	0.0000	0.0000	0
2020/06/12	2040	05/11/2020	9.73	Put	Bond Future	13,344.2000	13.3442	13,506.8800	13.5069	1.219	0	0	0
2020/06/12	2040	05/11/2020	9.73	Call	Bond Future	535.3300	0.5353	506.6200	0.5066	(5.363)	0	0	2,000
2020/06/12	2040	05/11/2020	10.23	Put	Bond Future	9,910.7600	9.9108	10,053.8200	10.0538	1.443	0	0	0
2020/06/12	2040	05/11/2020	10.30	Put	Bond Future	9,474.3300	9.4743	9,614.2300	9.6142	1.477	0	0	0
2020/06/12	2040	05/11/2020	11.00	Call	Bond Future	2,659.9600	2.6600	2,571.2600	2.5713	(3.335)	0	0	2,230
2020/06/12	2040	05/11/2020	11.70	Call	Bond Future	4,884.3700	4.8844	4,760.4700	4.7605	(2.537)	0	0	0
2020/06/12	2040	05/11/2020	9.50	Put	Bond Future	15,099.6100	15.0996	15,269.3200	15.2693	1.124	0	0	0
2020/06/12	2040	05/11/2020	10.00	Put	Bond Future	11,422.5800	11.4226	11,575.3600	11.5754	1.338	0	0	0
2020/06/12	2040	05/11/2020	10.31	Call	Bond Future	1,177.3800	1.1774	1,125.4300	1.1254	(4.412)	0	0	0
2020/06/12	2040	05/11/2020	10.32	Put	Bond Future	9,351.7000	9.3517	9,490.6800	9.4907	1.486	0	0	0
2020/06/12	2040	05/11/2020	11.50	Call	Bond Future	4,187.0700	4.1871	4,072.5000	4.0725	(2.736)	0	0	0
2020/06/12	2040	05/11/2020	11.50	Put	Bond Future	4,080.5000	4.0805	4,157.3200	4.1573	1.883	0	0	2,000
2020/06/12	2040	05/11/2020	10.31	Put	Bond Future	9,412.9000	9.4129	9,552.3400	9.5523	1.481	0	0	0
2020/06/12	2040	05/11/2020	10.32	Call	Bond Future	1,191.9300	1.1919	1,139.5200	1.1395	(4.397)	0	0	0
2020/06/12	2040	04/02/2021	9.49	Call	Bond Future	577.9700	0.5780	552.2700	0.5523	(4.447)	0	0	500
2020/06/12	2040	04/02/2021	9.57	Put	Bond Future	16,079.7000	16.0797	16,245.7400	16.2457	1.033	0	0	0
2020/06/12	2040	04/02/2021	10.07	Put	Bond Future	12,544.7400	12.5447	12,695.1700	12.6952	1.199	0	0	0
2020/06/12	2040	04/02/2021	10.42	Put	Bond Future	10,366.7100	10.3667	10,504.0500	10.5040	1.325	0	0	0
2020/06/12	2040	04/02/2021			Bond Future	11.6962	79.8324	11.7271	79.6386	0.264	0.0000	0.0000	0
2020/06/12	2040	04/02/2021	10.07	Call	Bond Future	1,137.1200	1.1371	1,093.6900	1.0937	(3.819)	0	0	800
2020/06/12	2040	04/02/2021	11.74	Call	Bond Future	4,960.6600	4.9607	4,846.6300	4.8466	(2.299)	0	0	0
2020/06/12	2040	04/02/2021	11.74	Put	Bond Future	4,685.7700	4.6858	4,765.6000	4.7656	1.704	0	0	800
2020/06/12	2040	04/02/2021	10.41	Call	Bond Future	1,609.5600	1.6096	1,553.4400	1.5534	(3.487)	0	0	0
2020/06/12	2040	04/02/2021	10.41	Put	Bond Future	10,425.4700	10.4255	10,563.2100	10.5632	1.321	0	0	0
2020/06/12	2040	04/02/2021	9.49	Put	Bond Future	16,689.9900	16.6900	16,858.1500	16.8582	1.008	0	0	0
2020/06/12	2040	04/02/2021	9.57	Call	Bond Future	638.7700	0.6388	610.9500	0.6109	(4.355)	0	0	800
2020/06/12	2040	04/02/2021	10.42	Call	Bond Future	1,625.2600	1.6253	1,568.7400	1.5687	(3.478)	0	0	0
2020/06/12	2040	04/02/2021	10.24	Put	Bond Future	11,455.7400	11.4557	11,600.0100	11.6000	1.259	0	0	0
2020/06/12	2040	04/02/2021	10.24	Call	Bond Future	1,358.7100	1.3587	1,309.1200	1.3091	(3.650)	0	0	500
2020/06/12	2040	04/02/2021	11.57	Call	Bond Future	4,418.8800	4.4189	4,311.8400	4.3118	(2.422)	0	0	0
2020/06/12	2040	04/02/2021	11.57	Put	Bond Future	5,220.1000	5.2201	5,306.9200	5.3069	1.663	0	0	500
2020/06/12	2040	04/02/2021	10.40	Call	Bond Future	1,593.9700	1.5940	1,538.2400	1.5382	(3.496)	0	0	0
2020/06/12	2040	04/02/2021	10.40	Put	Bond Future	10,484.4400	10.4844	10,622.5700	10.6226	1.317	0	0	0
2020/06/12	2040	06/05/2021	12.44	Put	Bond Future	4,367.2600	4.3673	4,433.8000	4.4338	1.524	0	0	0
2020/06/12	2040	06/05/2021			Bond Future	11.9153	80.7891	11.9475	80.5928	0.270	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/12	2040	06/05/2021	12.43	Call	Bond Future	7,434.5600	7.4346	7,305.0200	7.3050	(1.742)	0	0	0
2020/06/12	2040	06/05/2021	12.43	Put	Bond Future	4,389.0600	4.3891	4,455.8900	4.4559	1.523	0	0	0
2020/06/12	2040	06/05/2021	12.44	Call	Bond Future	7,470.0000	7.4700	7,340.1700	7.3402	(1.738)	0	0	0
2020/06/12	2040	06/05/2021	12.42	Call	Bond Future	7,399.4500	7.3995	7,270.2100	7.2702	(1.747)	0	0	0
2020/06/12	2040	06/05/2021	12.42	Put	Bond Future	4,411.2500	4.4113	4,478.3800	4.4784	1.522	0	0	0
2020/06/12	2044	06/08/2020	9.88	Call	Bond Future	123.6400	0.1236	106.1000	0.1061	(14.186)	0	0	0
2020/06/12	2044	06/08/2020	9.98	Call	Bond Future	163.7500	0.1638	141.6700	0.1417	(13.484)	0	0	602
2020/06/12	2044	06/08/2020	11.09	Put	Bond Future	3,529.6100	3.5296	3,659.7600	3.6598	3.687	0	0	602
2020/06/12	2044	06/08/2020	9.01	Call	Bond Future	5.8700	0.0059	4.6300	0.0046	(21.124)	0	0	140
2020/06/12	2044	06/08/2020	9.66	Call	Bond Future	63.5500	0.0636	53.5000	0.0535	(15.814)	0	0	140
2020/06/12	2044	06/08/2020			Bond Future	11.3351	79.1870	11.3738	78.9295	0.341	0.0000	0.0000	76,928
2020/06/12	2044	06/08/2020	9.86	Call	Bond Future	116.7000	0.1167	99.9800	0.1000	(14.327)	0	0	0
2020/06/12	2044	06/08/2020	9.86	Put	Bond Future	11,127.3100	11.1273	11,368.1000	11.3681	2.164	0	0	0
2020/06/12	2044	06/08/2020	9.36	Put	Bond Future	15,359.7200	15.3597	15,613.0500	15.6131	1.649	0	0	0
2020/06/12	2044	06/08/2020	9.36	Call	Bond Future	22.9500	0.0229	18.7700	0.0188	(18.214)	0	0	602
2020/06/12	2044	06/08/2020	9.98	Put	Bond Future	10,184.6500	10.1847	10,420.0800	10.4201	2.312	0	0	0
2020/06/12	2044	06/08/2020	9.88	Put	Bond Future	10,968.0400	10.9680	11,208.0100	11.2080	2.188	0	0	0
2020/06/12	2044	06/08/2020	11.09	Call	Bond Future	1,862.6900	1.8627	1,735.3300	1.7353	(6.837)	0	0	0
2020/06/12	2044	06/08/2020	9.01	Put	Bond Future	18,577.4200	18.5774	18,833.6900	18.8337	1.379	0	0	0
2020/06/12	2044	06/08/2020	9.66	Put	Bond Future	12,764.6700	12.7647	13,012.1300	13.0121	1.939	0	0	0
2020/06/12	2044	06/08/2020	9.87	Call	Bond Future	120.1300	0.1201	103.0000	0.1030	(14.260)	0	0	0
2020/06/12	2044	06/08/2020	9.87	Put	Bond Future	11,047.5700	11.0476	11,287.9500	11.2880	2.176	0	0	0
2020/06/12	2044	06/08/2020	10.93	Call	Bond Future	1,430.3600	1.4304	1,321.7900	1.3218	(7.590)	0	0	0
2020/06/12	2044	06/08/2020	10.93	Put	Bond Future	4,218.0300	4.2180	4,366.9700	4.3670	3.531	0	0	140
2020/06/12	2044	05/11/2020	11.06	Put	Bond Future	5,887.6000	5.8876	6,031.3600	6.0314	2.442	0	0	525
2020/06/12	2044	05/11/2020	11.43	Call	Bond Future	3,820.6500	3.8206	3,677.4800	3.6775	(3.747)	0	0	0
2020/06/12	2044	05/11/2020	9.72	Put	Bond Future	13,952.6700	13.9527	14,179.7900	14.1798	1.628	0	0	0
2020/06/12	2044	05/11/2020	9.97	Call	Bond Future	700.3600	0.7004	655.1600	0.6552	(6.454)	0	0	568
2020/06/12	2044	05/11/2020	9.29	Put	Bond Future	17,477.6300	17.4776	17,719.6800	17.7197	1.385	0	0	0
2020/06/12	2044	05/11/2020	9.96	Put	Bond Future	12,160.4400	12.1604	12,376.5800	12.3766	1.777	0	0	0
2020/06/12	2044	05/11/2020	10.36	Call	Bond Future	1,177.1600	1.1772	1,110.1500	1.1102	(5.693)	0	0	0
2020/06/12	2044	05/11/2020			Bond Future	11.5327	80.0516	11.5730	79.7908	0.350	0.0000	0.0000	0
2020/06/12	2044	05/11/2020	9.72	Call	Bond Future	482.8900	0.4829	449.1600	0.4492	(6.985)	0	0	1,815
2020/06/12	2044	05/11/2020	9.97	Put	Bond Future	12,088.6100	12.0886	12,304.2600	12.3043	1.784	0	0	0
2020/06/12	2044	05/11/2020	9.96	Call	Bond Future	690.4400	0.6904	645.7300	0.6457	(6.476)	0	0	0
2020/06/12	2044	05/11/2020	11.38	Call	Bond Future	3,661.9600	3.6620	3,522.1900	3.5222	(3.817)	0	0	0
2020/06/12	2044	05/11/2020	11.38	Put	Bond Future	4,663.2200	4.6632	4,784.3000	4.7843	2.596	0	0	568
2020/06/12	2044	05/11/2020	10.34	Call	Bond Future	1,148.1800	1.1482	1,082.4000	1.0824	(5.729)	0	0	0
2020/06/12	2044	05/11/2020	10.34	Put	Bond Future	9,596.8300	9.5968	9,791.9000	9.7919	2.033	0	0	0
2020/06/12	2044	05/11/2020	11.06	Call	Bond Future	2,714.5900	2.7146	2,597.5000	2.5975	(4.313)	0	0	0
2020/06/12	2044	05/11/2020	10.04	Put	Bond Future	11,592.3100	11.5923	11,804.3800	11.8044	1.829	0	0	0
2020/06/12	2044	05/11/2020	11.17	Put	Bond Future	5,441.5900	5.4416	5,577.4000	5.5774	2.496	0	0	1,815
2020/06/12	2044	05/11/2020	11.43	Put	Bond Future	4,491.5700	4.4916	4,609.2500	4.6093	2.620	0	0	1,815
2020/06/12	2044	05/11/2020	8.87	Put	Bond Future	21,282.9800	21.2830	21,534.3000	21.5343	1.181	0	0	0
2020/06/12	2044	05/11/2020	9.29	Call	Bond Future	235.6500	0.2357	216.8500	0.2168	(7.978)	0	0	568
2020/06/12	2044	05/11/2020	10.36	Put	Bond Future	9,471.5300	9.4715	9,665.3700	9.6654	2.047	0	0	0
2020/06/12	2044	05/11/2020	10.04	Call	Bond Future	772.8600	0.7729	724.0800	0.7241	(6.312)	0	0	525



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2020/06/12	2044	05/11/2020	9.34	Put	Bond Future	17,047.9000	17.0479	17,288.5200	17.2885	1.411	0	0	0
2020/06/12	2044	05/11/2020	9.34	Call	Bond Future	257.5200	0.2575	237.2900	0.2373	(7.856)	0	0	525
2020/06/12	2044	05/11/2020	11.17	Call	Bond Future	3,026.5300	3.0265	2,901.4900	2.9015	(4.131)	0	0	0
2020/06/12	2044	05/11/2020	8.87	Call	Bond Future	105.3800	0.1054	95.8500	0.0959	(9.043)	0	0	1,815
2020/06/12	2044	05/11/2020	10.02	Put	Bond Future	11,732.9400	11.7329	11,946.0500	11.9461	1.816	0	0	0
2020/06/12	2044	05/11/2020	10.02	Call	Bond Future	751.5900	0.7516	703.8500	0.7039	(6.352)	0	0	1,815
2020/06/12	2044	05/11/2020	10.35	Call	Bond Future	1,162.6000	1.1626	1,096.2100	1.0962	(5.710)	0	0	0
2020/06/12	2044	05/11/2020	10.35	Put	Bond Future	9,534.0500	9.5340	9,728.5100	9.7285	2.040	0	0	0
2020/06/12	2044	04/02/2021	10.04	Put	Bond Future	13,153.8000	13.1538	13,364.9700	13.3650	1.605	0	0	0
2020/06/12	2044	04/02/2021	10.37	Call	Bond Future	1,479.2000	1.4792	1,410.1000	1.4101	(4.671)	0	0	0
2020/06/12	2044	04/02/2021	10.35	Put	Bond Future	11,118.7100	11.1187	11,314.8100	11.3148	1.764	0	0	0
2020/06/12	2044	04/02/2021			Bond Future	11.7383	76.6059	11.7805	76.3417	0.359	0.0000	0.0000	0
2020/06/12	2044	04/02/2021	10.37	Put	Bond Future	10,994.6100	10.9946	11,189.6800	11.1897	1.774	0	0	0
2020/06/12	2044	04/02/2021	10.35	Call	Bond Future	1,449.5900	1.4496	1,381.5200	1.3815	(4.696)	0	0	0
2020/06/12	2044	04/02/2021	10.04	Call	Bond Future	1,042.4500	1.0425	989.4500	0.9894	(5.084)	0	0	0
2020/06/12	2044	04/02/2021	10.84	Call	Bond Future	2,325.3100	2.3253	2,229.8500	2.2299	(4.105)	0	0	0
2020/06/12	2044	04/02/2021	10.36	Put	Bond Future	11,056.5500	11.0565	11,252.1400	11.2521	1.769	0	0	0
2020/06/12	2044	04/02/2021	10.84	Put	Bond Future	8,356.4000	8.3564	8,525.1100	8.5251	2.019	0	0	405
2020/06/12	2044	04/02/2021	10.29	Call	Bond Future	1,363.2500	1.3632	1,298.2400	1.2982	(4.769)	0	0	0
2020/06/12	2044	04/02/2021	10.29	Put	Bond Future	11,496.2700	11.4963	11,695.4300	11.6954	1.732	0	0	405
2020/06/12	2044	04/02/2021	9.66	Put	Bond Future	15,930.5800	15.9306	16,157.4800	16.1575	1.424	0	0	0
2020/06/12	2044	04/02/2021	9.66	Call	Bond Future	665.7400	0.6657	628.4700	0.6285	(5.598)	0	0	405
2020/06/12	2044	04/02/2021	10.36	Call	Bond Future	1,464.3400	1.4643	1,395.7600	1.3958	(4.683)	0	0	0
2020/06/12	2044	06/05/2021	12.43	Put	Bond Future	4,483.8500	4.4838	4,579.3300	4.5793	2.129	0	0	0
2020/06/12	2044	06/05/2021	12.44	Call	Bond Future	7,352.7700	7.3528	7,180.3500	7.1803	(2.345)	0	0	0
2020/06/12	2044	06/05/2021			Bond Future	11.9499	77.5240	11.9938	77.2565	0.368	0.0000	0.0000	0
2020/06/12	2044	06/05/2021	12.45	Call	Bond Future	7,387.5700	7.3876	7,214.7500	7.2148	(2.339)	0	0	0
2020/06/12	2044	06/05/2021	12.45	Put	Bond Future	4,439.4000	4.4394	4,534.0800	4.5341	2.133	0	0	0
2020/06/12	2044	06/05/2021	12.43	Call	Bond Future	7,318.0000	7.3180	7,145.9800	7.1460	(2.351)	0	0	0
2020/06/12	2044	06/05/2021	12.44	Put	Bond Future	4,461.5700	4.4616	4,556.6500	4.5567	2.131	0	0	0
2020/06/12	2046	06/08/2020			Bond Future	97.3943	97.3943	97.5724	97.5724	0.183	0.0000	0.0000	16,109
2020/06/12	2046	05/11/2020			Bond Future	96.6950	96.6950	96.8744	96.8744	0.186	0.0000	0.0000	0
2020/06/12	2046	04/02/2021			Bond Future	97.8463	97.8463	98.0275	98.0275	0.185	0.0000	0.0000	0
2020/06/12	2046	06/05/2021			Bond Future	97.2311	97.2311	97.4144	97.4144	0.189	0.0000	0.0000	0
2020/06/12	2050	06/08/2020			Bond Future	98.1232	98.1232	98.1360	98.1360	0.013	0.0000	0.0000	16,793
2020/06/12	2050	05/11/2020			Bond Future	99.2171	99.2171	99.2295	99.2295	0.013	0.0000	0.0000	0
2020/06/12	2050	04/02/2021			Bond Future	98.4888	98.4888	98.5008	98.5008	0.012	0.0000	0.0000	0
2020/06/12	2050	06/05/2021			Bond Future	99.6897	99.6897	99.7018	99.7018	0.012	0.0000	0.0000	0
2020/06/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	AL37	06/08/2020			Index Future	729.0710	729.0710	726.9700	726.9700	(0.288)	0.0000	0.0000	0

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2020/06/12	AL37	05/11/2020			Index Future	737.1050	737.1050	734.9780	734.9780	(0.289)	0.0000	0.0000	0
2020/06/12	AL37	04/02/2021			Index Future	745.7030	745.7030	743.5480	743.5480	(0.289)	0.0000	0.0000	0
2020/06/12	AL37	06/05/2021			Index Future	754.6170	754.6170	752.4350	752.4350	(0.289)	0.0000	0.0000	0
2020/06/12	AL7T	06/08/2020			Index Future	808.1460	808.1460	805.2720	805.2720	(0.356)	0.0000	0.0000	0
2020/06/12	AL7T	05/11/2020			Index Future	817.0520	817.0520	814.1410	814.1410	(0.356)	0.0000	0.0000	0
2020/06/12	AL7T	04/02/2021			Index Future	826.5820	826.5820	823.6350	823.6350	(0.357)	0.0000	0.0000	0
2020/06/12	AL7T	06/05/2021			Index Future	836.4640	836.4640	833.4790	833.4790	(0.357)	0.0000	0.0000	0
2020/06/12	ALBI	06/08/2020			Index Future	705.9840	705.9840	704.1790	704.1790	(0.256)	0.0000	0.0000	212
2020/06/12	ALBI	05/11/2020			Index Future	713.7640	713.7640	711.9350	711.9350	(0.256)	0.0000	0.0000	0
2020/06/12	ALBI	04/02/2021			Index Future	722.0890	722.0890	720.2360	720.2360	(0.257)	0.0000	0.0000	0
2020/06/12	ALBI	06/05/2021			Index Future	730.7210	730.7210	728.8450	728.8450	(0.257)	0.0000	0.0000	0
2020/06/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/06/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/12	ES33	06/08/2020			Bond Future	11.8806	74.3059	11.8983	74.2151	0.148	0.0000	0.0000	350
2020/06/12	ES33	05/11/2020			Bond Future	12.1370	71.3414	12.1554	71.2493	0.152	0.0000	0.0000	0
2020/06/12	ES33	04/02/2021			Bond Future	12.4046	72.1744	12.4240	72.0810	0.156	0.0000	0.0000	0
2020/06/12	ES33	06/05/2021			Bond Future	12.6756	69.2608	12.6959	69.1661	0.160	0.0000	0.0000	0
2020/06/12	ES42	06/08/2020			Bond Future	12.3400	73.6965	12.3732	73.5097	0.269	0.0000	0.0000	4,919
2020/06/12	ES42	05/11/2020			Bond Future	12.5902	70.2421	12.6250	70.0528	0.276	0.0000	0.0000	0
2020/06/12	ES42	04/02/2021			Bond Future	12.8433	71.0631	12.8797	70.8714	0.284	0.0000	0.0000	0
2020/06/12	ES42	06/05/2021			Bond Future	13.1098	67.6550	13.1481	67.4609	0.292	0.0000	0.0000	0
2020/06/12	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/12	GOVI	06/08/2020	728.12	Put	GOVI	299,410.0000	29.9410	318,000.0000	31.8000	6.209	0	0	0
2020/06/12	GOVI	06/08/2020			GOVI	698.1790	698.1790	696.3200	696.3200	(0.266)	0.0000	0.0000	1,032
2020/06/12	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/12	GOVI	06/08/2020	728.14	Put	GOVI	299,610.0000	29.9610	318,200.0000	31.8200	6.205	0	0	0
2020/06/12	GOVI	06/08/2020	728.13	Put	GOVI	299,510.0000	29.9510	318,100.0000	31.8100	6.207	0	0	0
2020/06/12	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/12	GOVI	05/11/2020	737.84	Put	GOVI	319,670.0000	31.9670	338,500.0000	33.8500	5.890	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/12	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/12	GOVI	05/11/2020			GOVI	705.8730	705.8730	703.9900	703.9900	(0.267)	0.0000	0.0000	0
2020/06/12	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/12	GOVI	05/11/2020	737.83	Put	GOVI	319,570.0000	31.9570	338,400.0000	33.8400	5.892	0	0	0
2020/06/12	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/12	GOVI	05/11/2020	737.85	Put	GOVI	319,770.0000	31.9770	338,600.0000	33.8600	5.889	0	0	0
2020/06/12	GOVI	04/02/2021	750.96	Put	GOVI	368,540.0000	36.8540	387,610.0000	38.7610	5.174	0	0	0
2020/06/12	GOVI	04/02/2021			GOVI	714.1060	714.1060	712.1990	712.1990	(0.267)	0.0000	0.0000	0
2020/06/12	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/12	GOVI	04/02/2021	750.95	Put	GOVI	368,440.0000	36.8440	387,510.0000	38.7510	5.176	0	0	0
2020/06/12	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/12	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/12	GOVI	04/02/2021	750.94	Put	GOVI	368,340.0000	36.8340	387,410.0000	38.7410	5.177	0	0	0
2020/06/12	GOVI	06/05/2021	678.67	Call	GOVI	439,730.0000	43.9730	420,410.0000	42.0410	(4.394)	0	0	0
2020/06/12	GOVI	06/05/2021			GOVI	722.6430	722.6430	720.7110	720.7110	(0.267)	0.0000	0.0000	0
2020/06/12	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/12	GOVI	06/05/2021	678.68	Call	GOVI	439,630.0000	43.9630	420,310.0000	42.0310	(4.395)	0	0	0
2020/06/12	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/12	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/12	GOVI	06/05/2021	678.69	Call	GOVI	439,530.0000	43.9530	420,210.0000	42.0210	(4.396)	0	0	0
2020/06/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/06/12	IGOV	06/08/2020			Index Future	255.8480	255.8480	255.8140	255.8140	(0.013)	0.0000	0.0000	1,132
2020/06/12	IGOV	05/11/2020			Index Future	258.7300	258.7300	258.6950	258.6950	(0.014)	0.0000	0.0000	47
2020/06/12	IGOV	04/02/2021			Index Future	261.8100	261.8100	261.7730	261.7730	(0.014)	0.0000	0.0000	0
2020/06/12	IGOV	06/05/2021			Index Future	265.0010	265.0010	264.9640	264.9640	(0.014)	0.0000	0.0000	0
2020/06/12	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/06/12	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/06/12	IS05	17/12/2020			Interest Rate Swap	94.0800	94.0800	94.0800	94.0800	0.000	0.0000	0.0000	0
2020/06/12	IS05	16/03/2021			Interest Rate Swap	92.3600	92.3600	92.3500	92.3500	(0.011)	0.0000	0.0000	0
2020/06/12	IS05	15/06/2021			Interest Rate Swap	90.5900	90.5900	90.5700	90.5700	(0.022)	0.0000	0.0000	0
2020/06/12	IS05	21/09/2021			Interest Rate Swap	89.6500	89.6500	89.6100	89.6100	(0.045)	0.0000	0.0000	0
2020/06/12	IS05	21/12/2021			Interest Rate Swap	91.0200	91.0200	90.9700	90.9700	(0.055)	0.0000	0.0000	51
2020/06/12	IS05	15/03/2022			Interest Rate Swap	90.5500	90.5500	90.4900	90.4900	(0.066)	0.0000	0.0000	0
2020/06/12	IS05	21/06/2022			Interest Rate Swap	90.7900	90.7900	90.7000	90.7000	(0.099)	0.0000	0.0000	0
2020/06/12	IS05	20/09/2022			Interest Rate Swap	94.0500	94.0500	93.9400	93.9400	(0.117)	0.0000	0.0000	0
2020/06/12	IS05	20/12/2022			Interest Rate Swap	94.6900	94.6900	94.5600	94.5600	(0.137)	0.0000	0.0000	0
2020/06/12	IS05	22/03/2023			Interest Rate Swap	87.2500	87.2500	87.1200	87.1200	(0.149)	0.0000	0.0000	0
2020/06/12	IS05	20/06/2023			Interest Rate Swap	92.9500	92.9500	92.8000	92.8000	(0.161)	0.0000	0.0000	0
2020/06/12	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/06/12	IS10	17/12/2025			Interest Rate Swap	82.8300	82.8300	82.4300	82.4300	(0.483)	0.0000	0.0000	0
2020/06/12	IS10	16/03/2026			Interest Rate Swap	79.6000	79.6000	79.1700	79.1700	(0.540)	0.0000	0.0000	0
2020/06/12	IS10	15/06/2026			Interest Rate Swap	78.2400	78.2400	77.7900	77.7900	(0.575)	0.0000	0.0000	0
2020/06/12	IS10	21/09/2026			Interest Rate Swap	80.4900	80.4900	80.0400	80.0400	(0.559)	0.0000	0.0000	0

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2020/06/12	IS10	21/12/2026			Interest Rate Swap	84.7000	84.7000	84.2800	84.2800	(0.496)	0.0000	0.0000	0
2020/06/12	IS10	15/03/2027			Interest Rate Swap	83.4400	83.4400	83.0300	83.0300	(0.491)	0.0000	0.0000	0
2020/06/12	IS10	21/06/2027			Interest Rate Swap	85.6900	85.6900	85.2900	85.2900	(0.467)	0.0000	0.0000	0
2020/06/12	IS10	20/09/2027			Interest Rate Swap	91.6000	91.6000	91.1800	91.1800	(0.459)	0.0000	0.0000	0
2020/06/12	IS10	20/12/2027			Interest Rate Swap	92.1300	92.1300	91.6800	91.6800	(0.488)	0.0000	0.0000	0
2020/06/12	IS10	22/03/2028			Interest Rate Swap	85.3700	85.3700	84.8800	84.8800	(0.574)	0.0000	0.0000	0
2020/06/12	IS10	20/06/2028			Interest Rate Swap	93.2400	93.2400	92.7300	92.7300	(0.547)	0.0000	0.0000	0
2020/06/12	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/06/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/06/12	R023	06/08/2020	7.26	Call	Bond Future	4,959.6800	4.9597	4,962.5200	4.9625	0.057	0	0	0
2020/06/12	R023	06/08/2020			Bond Future	5.1754	109.5527	5.1742	109.5556	(0.023)	0.0000	0.0000	26,872
2020/06/12	R023	06/08/2020	7.26	Put	Bond Future	0.4200	0.0004	0.3700	0.0004	(11.905)	0	0	0
2020/06/12	R023	06/08/2020	7.27	Call	Bond Future	4,982.7400	4.9827	4,985.5800	4.9856	0.057	0	0	0
2020/06/12	R023	06/08/2020	7.28	Put	Bond Future	0.3800	0.0004	0.3300	0.0003	(13.158)	0	0	0
2020/06/12	R023	06/08/2020	7.27	Put	Bond Future	0.4000	0.0004	0.3500	0.0004	(12.500)	0	0	0
2020/06/12	R023	06/08/2020	7.28	Call	Bond Future	5,005.7900	5.0058	5,008.6300	5.0086	0.057	0	0	0
2020/06/12	R023	05/11/2020	7.46	Put	Bond Future	14.5800	0.0146	14.2000	0.0142	(2.606)	0	0	0
2020/06/12	R023	05/11/2020	7.47	Put	Bond Future	14.2000	0.0142	13.8300	0.0138	(2.606)	0	0	0
2020/06/12	R023	05/11/2020			Bond Future	5.2623	106.8398	5.2613	106.8421	(0.020)	0.0000	0.0000	0
2020/06/12	R023	05/11/2020	7.46	Call	Bond Future	4,747.6500	4.7476	4,749.5800	4.7496	0.041	0	0	0
2020/06/12	R023	05/11/2020	7.47	Call	Bond Future	4,768.1900	4.7682	4,770.1300	4.7701	0.041	0	0	0
2020/06/12	R023	05/11/2020	7.45	Call	Bond Future	4,727.1200	4.7271	4,729.0500	4.7290	0.041	0	0	0
2020/06/12	R023	05/11/2020	7.45	Put	Bond Future	14.9600	0.0150	14.5800	0.0146	(2.540)	0	0	0
2020/06/12	R023	04/02/2021	6.34	Call	Bond Future	2,235.9400	2.2359	2,236.0200	2.2360	0.004	0	0	0
2020/06/12	R023	04/02/2021	6.32	Put	Bond Future	294.2400	0.2942	292.3600	0.2924	(0.639)	0	0	0
2020/06/12	R023	04/02/2021			Bond Future	5.3418	108.0867	5.3409	108.0886	(0.018)	0.0000	0.0000	0
2020/06/12	R023	04/02/2021	6.34	Put	Bond Future	285.9400	0.2859	284.0800	0.2841	(0.650)	0	0	0
2020/06/12	R023	04/02/2021	6.32	Call	Bond Future	2,205.6300	2.2056	2,205.6900	2.2057	0.003	0	0	0
2020/06/12	R023	04/02/2021	6.33	Put	Bond Future	290.0700	0.2901	288.1900	0.2882	(0.648)	0	0	0
2020/06/12	R023	04/02/2021	6.33	Call	Bond Future	2,220.7700	2.2208	2,220.8300	2.2208	0.003	0	0	0
2020/06/12	R023	06/05/2021	7.58	Call	Bond Future	3,769.4200	3.7694	3,770.5200	3.7705	0.029	0	0	0
2020/06/12	R023	06/05/2021			Bond Future	5.4139	105.4690	5.4129	105.4708	(0.018)	0.0000	0.0000	0
2020/06/12	R023	06/05/2021	7.56	Call	Bond Future	3,738.6600	3.7387	3,739.7400	3.7397	0.029	0	0	0
2020/06/12	R023	06/05/2021	7.56	Put	Bond Future	83.8200	0.0838	83.1500	0.0831	(0.799)	0	0	0
2020/06/12	R023	06/05/2021	7.58	Put	Bond Future	81.3200	0.0813	80.6700	0.0807	(0.799)	0	0	0
2020/06/12	R023	06/05/2021	7.57	Call	Bond Future	3,754.0300	3.7540	3,755.1200	3.7551	0.029	0	0	0
2020/06/12	R023	06/05/2021	7.57	Put	Bond Future	82.5600	0.0826	81.9000	0.0819	(0.799)	0	0	0
2020/06/12	R035	06/08/2020	9.92	Put	Bond Future	6,593.4000	6.5934	6,679.9700	6.6800	1.313	0	0	0
2020/06/12	R035	06/08/2020	10.45	Put	Bond Future	3,849.9800	3.8500	3,905.6300	3.9056	1.445	0	0	500
2020/06/12	R035	06/08/2020	9.67	Call	Bond Future	261.5100	0.2615	241.4800	0.2415	(7.659)	0	0	500
2020/06/12	R035	06/08/2020	9.00	Put	Bond Future	13,116.8000	13.1168	13,229.8000	13.2298	0.861	0	0	0
2020/06/12	R035	06/08/2020			Bond Future	10.8175	89.8905	10.8356	89.7732	0.167	0.0000	0.0000	100,453
2020/06/12	R035	06/08/2020	9.92	Call	Bond Future	471.5300	0.4715	440.8100	0.4408	(6.515)	0	0	0
2020/06/12	R035	06/08/2020	9.09	Put	Bond Future	12,416.2200	12.4162	12,528.0400	12.5280	0.901	0	0	0
2020/06/12	R035	06/08/2020	9.09	Call	Bond Future	50.5800	0.0506	45.1100	0.0451	(10.815)	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
2020/06/12	R035	06/08/2020	9.67	Put	Bond Future	8,202.1500	8.2022	8,299.4100	8.2994	1.186	0	0	0
2020/06/12	R035	06/08/2020	9.00	Call	Bond Future	37.7300	0.0377	33.4400	0.0334	(11.370)	0	0	24,761
2020/06/12	R035	06/08/2020	9.93	Call	Bond Future	482.1800	0.4822	450.9800	0.4510	(6.471)	0	0	0
2020/06/12	R035	06/08/2020	9.91	Put	Bond Future	6,654.7800	6.6548	6,741.8300	6.7418	1.308	0	0	0
2020/06/12	R035	06/08/2020	10.45	Call	Bond Future	1,417.7100	1.4177	1,356.0700	1.3561	(4.348)	0	0	0
2020/06/12	R035	06/08/2020	9.93	Put	Bond Future	6,532.3600	6.5324	6,618.4500	6.6185	1.318	0	0	0
2020/06/12	R035	06/08/2020	9.91	Call	Bond Future	461.1500	0.4612	430.9100	0.4309	(6.558)	0	0	0
2020/06/12	R035	06/08/2020	8.75	Put	Bond Future	15,115.9200	15.1159	15,231.1600	15.2312	0.762	0	0	0
2020/06/12	R035	06/08/2020	8.75	Call	Bond Future	15.7800	0.0158	13.7300	0.0137	(12.991)	0	0	3,000
2020/06/12	R035	05/11/2020	10.34	Put	Bond Future	6,491.2700	6.4913	6,558.6600	6.5587	1.038	0	0	0
2020/06/12	R035	05/11/2020			Bond Future	11.0276	86.3961	11.0465	86.2770	0.172	0.0000	0.0000	0
2020/06/12	R035	05/11/2020	10.33	Call	Bond Future	1,968.6700	1.9687	1,917.3100	1.9173	(2.609)	0	0	0
2020/06/12	R035	05/11/2020	10.33	Put	Bond Future	6,536.3100	6.5363	6,604.0600	6.6041	1.037	0	0	0
2020/06/12	R035	05/11/2020	10.34	Call	Bond Future	1,991.6300	1.9916	1,939.9100	1.9399	(2.597)	0	0	0
2020/06/12	R035	05/11/2020	10.32	Call	Bond Future	1,945.8700	1.9459	1,894.8700	1.8949	(2.621)	0	0	0
2020/06/12	R035	05/11/2020	10.32	Put	Bond Future	6,581.5900	6.5816	6,649.7000	6.6497	1.035	0	0	0
2020/06/12	R035	04/02/2021	11.14	Put	Bond Future	4,893.1500	4.8931	4,943.9000	4.9439	1.037	0	0	650
2020/06/12	R035	04/02/2021	10.04	Put	Bond Future	9,487.6600	9.4877	9,569.8100	9.5698	0.866	0	0	0
2020/06/12	R035	04/02/2021	10.14	Put	Bond Future	8,954.9600	8.9550	9,034.4700	9.0345	0.888	0	0	650
2020/06/12	R035	04/02/2021	10.05	Call	Bond Future	1,621.0300	1.6210	1,582.0800	1.5821	(2.403)	0	0	0
2020/06/12	R035	04/02/2021			Bond Future	11.2466	87.4047	11.2664	87.2839	0.176	0.0000	0.0000	0
2020/06/12	R035	04/02/2021	10.06	Call	Bond Future	1,636.7500	1.6368	1,597.5400	1.5975	(2.396)	0	0	0
2020/06/12	R035	04/02/2021	10.06	Put	Bond Future	9,379.6500	9.3797	9,461.2800	9.4613	0.870	0	0	0
2020/06/12	R035	04/02/2021	10.14	Call	Bond Future	1,766.3600	1.7664	1,725.0300	1.7250	(2.340)	0	0	0
2020/06/12	R035	04/02/2021	11.14	Call	Bond Future	4,237.9500	4.2380	4,167.8600	4.1679	(1.654)	0	0	0
2020/06/12	R035	04/02/2021	10.04	Call	Bond Future	1,605.4200	1.6054	1,566.7300	1.5667	(2.410)	0	0	0
2020/06/12	R035	04/02/2021	10.05	Put	Bond Future	9,433.5600	9.4336	9,515.4500	9.5154	0.868	0	0	0
2020/06/12	R035	06/05/2021	10.24	Put	Bond Future	10,149.7000	10.1497	10,227.4800	10.2275	0.766	0	0	0
2020/06/12	R035	06/05/2021	12.35	Put	Bond Future	3,446.0800	3.4461	3,478.5200	3.4785	0.941	0	0	0
2020/06/12	R035	06/05/2021	12.37	Call	Bond Future	8,545.3700	8.5454	8,455.0500	8.4550	(1.057)	0	0	0
2020/06/12	R035	06/05/2021			Bond Future	11.4637	83.9723	11.4843	83.8499	0.180	0.0000	0.0000	0
2020/06/12	R035	06/05/2021	12.35	Call	Bond Future	8,470.4500	8.4704	8,380.4500	8.3804	(1.063)	0	0	0
2020/06/12	R035	06/05/2021	12.37	Put	Bond Future	3,412.9500	3.4130	3,445.0700	3.4451	0.941	0	0	0
2020/06/12	R035	06/05/2021	10.24	Call	Bond Future	2,383.6700	2.3837	2,339.0100	2.3390	(1.874)	0	0	793
2020/06/12	R035	06/05/2021	12.36	Put	Bond Future	3,429.4700	3.4295	3,461.7500	3.4618	0.941	0	0	0
2020/06/12	R035	06/05/2021	12.02	Call	Bond Future	7,263.5200	7.2635	7,179.1700	7.1792	(1.161)	0	0	0
2020/06/12	R035	06/05/2021	12.02	Put	Bond Future	4,055.1300	4.0551	4,093.2200	4.0932	0.939	0	0	793
2020/06/12	R035	06/05/2021	11.32	Call	Bond Future	5,002.8300	5.0028	4,932.7800	4.9328	(1.400)	0	0	0
2020/06/12	R035	06/05/2021	11.32	Put	Bond Future	5,862.7400	5.8627	5,915.1300	5.9151	0.894	0	0	793
2020/06/12	R035	06/05/2021	12.36	Call	Bond Future	8,507.8900	8.5079	8,417.7300	8.4177	(1.060)	0	0	0
2020/06/12	R186	06/08/2020	8.38	Put	Bond Future	447.7300	0.4477	507.4200	0.5074	13.332	0	0	0
2020/06/12	R186	06/08/2020	7.45	Call	Bond Future	967.6500	0.9677	832.2700	0.8323	(13.991)	0	0	2,500
2020/06/12	R186	06/08/2020	9.00	Call	Bond Future	6,796.2600	6.7963	6,462.8000	6.4628	(4.907)	0	0	900
2020/06/12	R186	06/08/2020	8.00	Call	Bond Future	2,498.7600	2.4988	2,260.7100	2.2607	(9.527)	0	0	900
2020/06/12	R186	06/08/2020	8.25	Call	Bond Future	3,453.5000	3.4535	3,178.8600	3.1789	(7.953)	0	0	0
2020/06/12	R186	06/08/2020			Bond Future	7.7071	115.3043	7.7722	114.9548	0.845	0.0000	0.0000	68,592
2020/06/12	R186	06/08/2020	8.37	Call	Bond Future	3,952.6100	3.9526	3,663.8700	3.6639	(7.305)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/12	R186	06/08/2020	8.37	Put	Bond Future	456.9400	0.4569	517.7100	0.5177	13.299	0	0	0
2020/06/12	R186	06/08/2020	9.00	Put	Bond Future	104.0900	0.1041	120.1400	0.1201	15.419	0	0	0
2020/06/12	R186	06/08/2020	8.38	Call	Bond Future	3,995.0800	3.9951	3,705.2600	3.7053	(7.254)	0	0	0
2020/06/12	R186	06/08/2020	7.45	Put	Bond Future	2,361.1100	2.3611	2,575.2400	2.5752	9.069	0	0	2,500
2020/06/12	R186	06/08/2020	8.00	Put	Bond Future	937.0900	0.9371	1,048.5500	1.0486	11.894	0	0	15,177
2020/06/12	R186	06/08/2020	8.25	Put	Bond Future	580.4000	0.5804	655.2700	0.6553	12.900	0	0	0
2020/06/12	R186	06/08/2020	8.36	Call	Bond Future	3,910.1500	3.9101	3,622.5000	3.6225	(7.356)	0	0	0
2020/06/12	R186	06/08/2020	8.36	Put	Bond Future	466.1900	0.4662	528.0500	0.5280	13.269	0	0	0
2020/06/12	R186	05/11/2020	8.00	Put	Bond Future	2,138.1700	2.1382	2,293.3200	2.2933	7.256	0	0	0
2020/06/12	R186	05/11/2020	8.65	Call	Bond Future	4,909.9000	4.9099	4,644.2900	4.6443	(5.410)	0	0	0
2020/06/12	R186	05/11/2020	8.64	Put	Bond Future	1,055.6900	1.0557	1,144.8500	1.1448	8.446	0	0	0
2020/06/12	R186	05/11/2020			Bond Future	7.8824	116.5615	7.9513	116.2076	0.874	0.0000	0.0000	0
2020/06/12	R186	05/11/2020	7.00	Put	Bond Future	5,411.5900	5.4116	5,682.9600	5.6830	5.015	0	0	0
2020/06/12	R186	05/11/2020	7.00	Call	Bond Future	750.1700	0.7502	667.6100	0.6676	(11.006)	0	0	1,200
2020/06/12	R186	05/11/2020	8.66	Call	Bond Future	4,947.6000	4.9476	4,681.1600	4.6812	(5.385)	0	0	0
2020/06/12	R186	05/11/2020	8.66	Put	Bond Future	1,032.4900	1.0325	1,119.9800	1.1200	8.474	0	0	0
2020/06/12	R186	05/11/2020	8.00	Call	Bond Future	2,741.7500	2.7418	2,542.9700	2.5430	(7.250)	0	0	1,200
2020/06/12	R186	05/11/2020	7.84	Put	Bond Future	2,528.5100	2.5285	2,702.8300	2.7028	6.894	0	0	0
2020/06/12	R186	05/11/2020	9.26	Put	Bond Future	483.7200	0.4837	529.8200	0.5298	9.530	0	0	3,500
2020/06/12	R186	05/11/2020	8.65	Put	Bond Future	1,044.0300	1.0440	1,132.3500	1.1323	8.460	0	0	0
2020/06/12	R186	05/11/2020	8.64	Call	Bond Future	4,872.2900	4.8723	4,607.5200	4.6075	(5.434)	0	0	0
2020/06/12	R186	05/11/2020	7.84	Call	Bond Future	2,310.0900	2.3101	2,130.4800	2.1305	(7.775)	0	0	3,500
2020/06/12	R186	05/11/2020	8.34	Put	Bond Future	1,473.9600	1.4740	1,591.2600	1.5913	7.958	0	0	0
2020/06/12	R186	05/11/2020	8.34	Call	Bond Future	3,799.2300	3.7992	3,562.6000	3.5626	(6.228)	0	0	3,500
2020/06/12	R186	05/11/2020	9.26	Call	Bond Future	7,301.9900	7.3020	6,994.1600	6.9942	(4.216)	0	0	0
2020/06/12	R186	04/02/2021	8.15	Call	Bond Future	3,090.9800	3.0910	2,896.1200	2.8961	(6.304)	0	0	0
2020/06/12	R186	04/02/2021			Bond Future	8.0615	112.6385	8.1345	112.2801	0.905	0.0000	0.0000	0
2020/06/12	R186	04/02/2021	8.15	Put	Bond Future	2,656.5700	2.6566	2,820.1300	2.8201	6.157	0	0	0
2020/06/12	R186	04/02/2021	8.16	Call	Bond Future	3,117.8800	3.1179	2,922.0500	2.9220	(6.281)	0	0	0
2020/06/12	R186	04/02/2021	8.17	Put	Bond Future	2,612.2500	2.6123	2,773.8600	2.7739	6.187	0	0	0
2020/06/12	R186	04/02/2021	8.16	Put	Bond Future	2,634.5200	2.6345	2,797.1100	2.7971	6.172	0	0	0
2020/06/12	R186	04/02/2021	8.17	Call	Bond Future	3,144.5400	3.1445	2,947.7300	2.9477	(6.259)	0	0	0
2020/06/12	R186	06/05/2021	10.76	Put	Bond Future	423.9000	0.4239	457.3600	0.4574	7.893	0	0	0
2020/06/12	R186	06/05/2021	10.77	Call	Bond Future	11,478.6700	11.4787	11,148.8300	11.1488	(2.874)	0	0	0
2020/06/12	R186	06/05/2021			Bond Future	8.2521	113.9869	8.3296	113.6239	0.939	0.0000	0.0000	0
2020/06/12	R186	06/05/2021	10.78	Call	Bond Future	11,515.2500	11.5153	11,185.1100	11.1851	(2.867)	0	0	0
2020/06/12	R186	06/05/2021	10.78	Put	Bond Future	414.9500	0.4149	447.8200	0.4478	7.921	0	0	0
2020/06/12	R186	06/05/2021	10.76	Call	Bond Future	11,442.1200	11.4421	11,112.5700	11.1126	(2.880)	0	0	0
2020/06/12	R186	06/05/2021	10.77	Put	Bond Future	419.4000	0.4194	452.5700	0.4526	7.909	0	0	0
2020/06/12	R197	06/08/2020			Bond Future	307.5060	307.5060	307.6279	307.6279	0.040	0.0000	0.0000	2,549
2020/06/12	R197	05/11/2020			Bond Future	310.9337	310.9337	311.0552	311.0552	0.039	0.0000	0.0000	0
2020/06/12	R197	04/02/2021			Bond Future	306.6998	306.6998	306.8216	306.8216	0.040	0.0000	0.0000	0
2020/06/12	R197	06/05/2021			Bond Future	310.4403	310.4403	310.5629	310.5629	0.040	0.0000	0.0000	0
2020/06/12	R202	06/08/2020			Bond Future	215.5307	215.5307	214.6562	214.6562	(0.406)	0.0000	0.0000	7,794
2020/06/12	R202	05/11/2020			Bond Future	217.9332	217.9332	217.0478	217.0478	(0.406)	0.0000	0.0000	0
2020/06/12	R202	04/02/2021			Bond Future	216.3124	216.3124	215.4156	215.4156	(0.415)	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
2020/06/12	R202	06/05/2021			Bond Future	218.9501	218.9501	218.0419	218.0419	(0.415)	0.0000	0.0000	0
2020/06/12	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/12	R208	06/08/2020			Bond Future	3.4575	104.5125	3.4286	104.5309	(0.836)	0.0000	0.0000	23,391
2020/06/12	R208	06/08/2020	5.56	Call	Bond Future	1,319.0900	1.3191	1,337.4400	1.3374	1.391	0	0	0
2020/06/12	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/12	R208	06/08/2020	5.57	Call	Bond Future	1,325.2900	1.3253	1,343.6400	1.3436	1.385	0	0	0
2020/06/12	R208	06/08/2020	5.55	Call	Bond Future	1,312.8900	1.3129	1,331.2400	1.3312	1.398	0	0	0
2020/06/12	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/12	R208	05/11/2020	4.78	Call	Bond Future	760.0700	0.7601	778.0100	0.7780	2.360	0	0	0
2020/06/12	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/12	R208	05/11/2020			Bond Future	2.8204	102.2608	2.7745	102.2788	(1.628)	0.0000	0.0000	0
2020/06/12	R208	05/11/2020	4.79	Call	Bond Future	763.9200	0.7639	781.8600	0.7819	2.348	0	0	0
2020/06/12	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/12	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/12	R208	05/11/2020	4.77	Call	Bond Future	756.2200	0.7562	774.1600	0.7742	2.372	0	0	0
2020/06/12	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/12	R209	06/08/2020	5.55	Put	Bond Future	41,084.5700	41.0846	41,186.1200	41.1861	0.247	0	0	0
2020/06/12	R209	06/08/2020			Bond Future	10.7693	68.4486	10.7876	68.3470	0.170	0.0000	0.0000	61,531
2020/06/12	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/12	R209	06/08/2020	5.57	Put	Bond Future	40,867.7600	40.8678	40,969.3100	40.9693	0.248	0	0	0
2020/06/12	R209	06/08/2020	5.56	Put	Bond Future	40,976.0900	40.9761	41,077.6400	41.0776	0.248	0	0	0
2020/06/12	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/12	R209	05/11/2020	10.02	Call	Bond Future	1,434.7200	1.4347	1,395.2700	1.3953	(2.750)	0	0	0
2020/06/12	R209	05/11/2020			Bond Future	10.9565	66.0548	10.9755	65.9518	0.174	0.0000	0.0000	0
2020/06/12	R209	05/11/2020	10.00	Call	Bond Future	1,403.1900	1.4032	1,364.3100	1.3643	(2.771)	0	0	0
2020/06/12	R209	05/11/2020	10.00	Put	Bond Future	6,893.8900	6.8939	6,958.0700	6.9581	0.931	0	0	0
2020/06/12	R209	05/11/2020	10.02	Put	Bond Future	6,803.9100	6.8039	6,867.5200	6.8675	0.935	0	0	0
2020/06/12	R209	05/11/2020	10.01	Call	Bond Future	1,418.9700	1.4190	1,379.8000	1.3798	(2.760)	0	0	0
2020/06/12	R209	05/11/2020	10.01	Put	Bond Future	6,848.8800	6.8489	6,912.7700	6.9128	0.933	0	0	0
2020/06/12	R209	04/02/2021	10.12	Put	Bond Future	7,592.6100	7.5926	7,657.4600	7.6575	0.854	0	0	0
2020/06/12	R209	04/02/2021			Bond Future	11.1464	66.8262	11.1662	66.7217	0.178	0.0000	0.0000	0
2020/06/12	R209	04/02/2021	10.11	Call	Bond Future	1,812.6500	1.8126	1,773.2000	1.7732	(2.176)	0	0	0
2020/06/12	R209	04/02/2021	10.11	Put	Bond Future	7,636.7500	7.6367	7,701.8300	7.7018	0.852	0	0	0
2020/06/12	R209	04/02/2021	10.12	Call	Bond Future	1,828.2600	1.8283	1,788.5800	1.7886	(2.170)	0	0	0
2020/06/12	R209	04/02/2021	10.10	Call	Bond Future	1,797.1300	1.7971	1,757.9000	1.7579	(2.183)	0	0	0
2020/06/12	R209	04/02/2021	10.10	Put	Bond Future	7,681.0500	7.6811	7,746.3500	7.7463	0.850	0	0	0
2020/06/12	R209	06/05/2021	12.23	Put	Bond Future	3,222.4500	3.2225	3,250.1600	3.2502	0.860	0	0	0
2020/06/12	R209	06/05/2021	12.22	Call	Bond Future	7,535.8900	7.5359	7,457.8300	7.4578	(1.036)	0	0	0
2020/06/12	R209	06/05/2021			Bond Future	11.3407	64.4845	11.3613	64.3786	0.182	0.0000	0.0000	0
2020/06/12	R209	06/05/2021	12.23	Call	Bond Future	7,567.8200	7.5678	7,489.6300	7.4896	(1.033)	0	0	0
2020/06/12	R209	06/05/2021	12.22	Put	Bond Future	3,236.9200	3.2369	3,264.7600	3.2648	0.860	0	0	0
2020/06/12	R209	06/05/2021	12.24	Call	Bond Future	7,599.5700	7.5996	7,521.2500	7.5213	(1.031)	0	0	0
2020/06/12	R209	06/05/2021	12.24	Put	Bond Future	3,207.8400	3.2078	3,235.4200	3.2354	0.860	0	0	0
2020/06/12	R210	06/08/2020			Bond Future	186.8176	186.8176	186.8387	186.8387	0.011	0.0000	0.0000	1,929
2020/06/12	R210	05/11/2020			Bond Future	186.1940	186.1940	186.2143	186.2143	0.011	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/12	R210	04/02/2021			Bond Future	188.4108	188.4108	188.4307	188.4307	0.011	0.0000	0.0000	0
2020/06/12	R210	06/05/2021			Bond Future	187.9668	187.9668	187.9865	187.9865	0.010	0.0000	0.0000	0
2020/06/12	R212	06/08/2020			Bond Future	166.2465	166.2465	166.2579	166.2579	0.007	0.0000	0.0000	6,744
2020/06/12	R212	05/11/2020			Bond Future	168.1002	168.1002	168.1108	168.1108	0.006	0.0000	0.0000	0
2020/06/12	R212	04/02/2021			Bond Future	167.7804	167.7804	167.7905	167.7905	0.006	0.0000	0.0000	0
2020/06/12	R212	06/05/2021			Bond Future	169.8264	169.8264	169.8363	169.8363	0.006	0.0000	0.0000	0
2020/06/12	R213	06/08/2020	9.31	Call	Bond Future	1,125.2000	1.1252	1,015.2200	1.0152	(9.774)	0	0	0
2020/06/12	R213	06/08/2020			Bond Future	9.6888	85.6078	9.7379	85.3268	0.507	0.0000	0.0000	17,345
2020/06/12	R213	06/08/2020	9.29	Call	Bond Future	1,084.6600	1.0847	977.2900	0.9773	(9.899)	0	0	0
2020/06/12	R213	06/08/2020	9.29	Put	Bond Future	3,415.8300	3.4158	3,589.4900	3.5895	5.084	0	0	0
2020/06/12	R213	06/08/2020	9.31	Put	Bond Future	3,337.4100	3.3374	3,508.4600	3.5085	5.125	0	0	0
2020/06/12	R213	06/08/2020	9.30	Call	Bond Future	1,104.8100	1.1048	996.1400	0.9961	(9.836)	0	0	0
2020/06/12	R213	06/08/2020	9.30	Put	Bond Future	3,376.4700	3.3765	3,548.8300	3.5488	5.105	0	0	0
2020/06/12	R213	05/11/2020	9.60	Put	Bond Future	4,024.9400	4.0249	4,175.5100	4.1755	3.741	0	0	0
2020/06/12	R213	05/11/2020	9.59	Call	Bond Future	2,435.8900	2.4359	2,302.7300	2.3027	(5.467)	0	0	0
2020/06/12	R213	05/11/2020			Bond Future	9.8769	83.0120	9.9280	82.7274	0.518	0.0000	0.0000	0
2020/06/12	R213	05/11/2020	9.60	Call	Bond Future	2,460.5800	2.4606	2,326.5800	2.3266	(5.446)	0	0	0
2020/06/12	R213	05/11/2020	9.59	Put	Bond Future	4,057.4800	4.0575	4,208.8900	4.2089	3.732	0	0	0
2020/06/12	R213	05/11/2020	9.61	Call	Bond Future	2,485.4100	2.4854	2,350.5800	2.3506	(5.425)	0	0	0
2020/06/12	R213	05/11/2020	9.61	Put	Bond Future	3,992.5900	3.9926	4,142.3300	4.1423	3.750	0	0	0
2020/06/12	R213	04/02/2021	9.40	Call	Bond Future	2,165.2700	2.1653	2,054.5700	2.0546	(5.113)	0	0	0
2020/06/12	R213	04/02/2021	9.39	Put	Bond Future	5,954.7500	5.9548	6,132.9200	6.1329	2.992	0	0	0
2020/06/12	R213	04/02/2021			Bond Future	10.0722	83.9809	10.1255	83.6927	0.529	0.0000	0.0000	0
2020/06/12	R213	04/02/2021	9.41	Call	Bond Future	2,186.0400	2.1860	2,074.6500	2.0747	(5.096)	0	0	0
2020/06/12	R213	04/02/2021	9.41	Put	Bond Future	5,881.1900	5.8812	6,057.9700	6.0580	3.006	0	0	0
2020/06/12	R213	04/02/2021	9.40	Put	Bond Future	5,917.8900	5.9179	6,095.3600	6.0954	2.999	0	0	0
2020/06/12	R213	04/02/2021	9.39	Call	Bond Future	2,144.6000	2.1446	2,034.6000	2.0346	(5.129)	0	0	0
2020/06/12	R213	06/05/2021	11.91	Put	Bond Future	1,666.1800	1.6662	1,725.9500	1.7259	3.587	0	0	0
2020/06/12	R213	06/05/2021			Bond Future	10.2666	81.4535	10.3222	81.1617	0.541	0.0000	0.0000	0
2020/06/12	R213	06/05/2021	11.90	Call	Bond Future	9,705.6700	9.7057	9,473.9900	9.4740	(2.387)	0	0	0
2020/06/12	R213	06/05/2021	11.90	Put	Bond Future	1,678.4500	1.6784	1,738.5700	1.7386	3.582	0	0	0
2020/06/12	R213	06/05/2021	11.91	Call	Bond Future	9,739.1800	9.7392	9,507.1500	9.5072	(2.382)	0	0	0
2020/06/12	R213	06/05/2021	11.89	Call	Bond Future	9,672.1900	9.6722	9,440.8600	9.4409	(2.392)	0	0	0
2020/06/12	R213	06/05/2021	11.89	Put	Bond Future	1,690.7900	1.6908	1,751.2600	1.7513	3.576	0	0	0
2020/06/12	R214	06/08/2020	9.98	Put	Bond Future	7,176.9600	7.1770	7,329.0400	7.3290	2.119	0	0	0
2020/06/12	R214	06/08/2020	9.97	Call	Bond Future	368.2800	0.3683	333.4000	0.3334	(9.471)	0	0	0
2020/06/12	R214	06/08/2020			Bond Future	11.1030	65.9502	11.1367	65.7627	0.304	0.0000	0.0000	21,194
2020/06/12	R214	06/08/2020	9.98	Call	Bond Future	375.9700	0.3760	340.5500	0.3405	(9.421)	0	0	0
2020/06/12	R214	06/08/2020	9.97	Put	Bond Future	7,234.9900	7.2350	7,387.6100	7.3876	2.109	0	0	0
2020/06/12	R214	06/08/2020	9.99	Call	Bond Future	383.7900	0.3838	347.8100	0.3478	(9.375)	0	0	0
2020/06/12	R214	06/08/2020	9.99	Put	Bond Future	7,119.1600	7.1192	7,270.6800	7.2707	2.128	0	0	0
2020/06/12	R214	05/11/2020	10.26	Put	Bond Future	7,400.4300	7.4004	7,528.9000	7.5289	1.736	0	0	0
2020/06/12	R214	05/11/2020			Bond Future	11.2894	63.3922	11.3245	63.2023	0.311	0.0000	0.0000	0
2020/06/12	R214	05/11/2020	10.25	Call	Bond Future	1,363.0400	1.3630	1,302.0600	1.3021	(4.474)	0	0	0
2020/06/12	R214	05/11/2020	10.25	Put	Bond Future	7,448.0600	7.4481	7,576.9900	7.5770	1.731	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
2020/06/12	R214	05/11/2020	10.26	Call	Bond Future	1,378.4000	1.3784	1,316.9600	1.3170	(4.457)	0	0	0
2020/06/12	R214	05/11/2020	10.24	Call	Bond Future	1,348.5800	1.3486	1,288.0600	1.2881	(4.488)	0	0	0
2020/06/12	R214	05/11/2020	10.24	Put	Bond Future	7,496.6900	7.4967	7,626.0800	7.6261	1.726	0	0	0
2020/06/12	R214	04/02/2021	10.33	Call	Bond Future	1,733.8600	1.7339	1,670.6700	1.6707	(3.644)	0	0	0
2020/06/12	R214	04/02/2021			Bond Future	11.4826	64.1323	11.5191	63.9398	0.318	0.0000	0.0000	0
2020/06/12	R214	04/02/2021	10.31	Call	Bond Future	1,703.9100	1.7039	1,641.4900	1.6415	(3.663)	0	0	0
2020/06/12	R214	04/02/2021	10.31	Put	Bond Future	8,440.7700	8.4408	8,570.7600	8.5708	1.540	0	0	0
2020/06/12	R214	04/02/2021	10.33	Put	Bond Future	8,346.1000	8.3461	8,475.3200	8.4753	1.548	0	0	0
2020/06/12	R214	04/02/2021	10.32	Call	Bond Future	1,718.8400	1.7188	1,656.0400	1.6560	(3.654)	0	0	0
2020/06/12	R214	04/02/2021	10.32	Put	Bond Future	8,393.3500	8.3934	8,522.9600	8.5230	1.544	0	0	0
2020/06/12	R214	06/05/2021	12.26	Call	Bond Future	6,680.1200	6.6801	6,550.2900	6.5503	(1.944)	0	0	0
2020/06/12	R214	06/05/2021	12.25	Put	Bond Future	3,795.7500	3.7957	3,861.0300	3.8610	1.720	0	0	0
2020/06/12	R214	06/05/2021			Bond Future	11.6730	61.6198	11.7110	61.4249	0.325	0.0000	0.0000	0
2020/06/12	R214	06/05/2021	12.27	Call	Bond Future	6,710.5500	6.7105	6,580.4600	6.5805	(1.939)	0	0	0
2020/06/12	R214	06/05/2021	12.27	Put	Bond Future	3,761.6500	3.7617	3,826.3900	3.8264	1.721	0	0	0
2020/06/12	R214	06/05/2021	12.26	Put	Bond Future	3,778.6600	3.7787	3,843.6600	3.8437	1.720	0	0	0
2020/06/12	R214	06/05/2021	12.25	Call	Bond Future	6,649.7000	6.6497	6,520.1500	6.5201	(1.948)	0	0	0
2020/06/12	R248	06/08/2020	10.20	Call	Bond Future	300.9600	0.3010	261.1500	0.2611	(13.228)	0	0	0
2020/06/12	R248	06/08/2020	11.80	Call	Bond Future	4,710.2600	4.7103	4,481.2500	4.4813	(4.862)	0	0	470
2020/06/12	R248	06/08/2020	12.75	Call	Bond Future	9,236.0400	9.2360	8,955.0400	8.9550	(3.042)	0	0	814
2020/06/12	R248	06/08/2020	10.35	Call	Bond Future	436.1000	0.4361	382.9800	0.3830	(12.181)	0	0	640
2020/06/12	R248	06/08/2020	11.85	Put	Bond Future	1,306.8100	1.3068	1,372.0300	1.3720	4.991	0	0	0
2020/06/12	R248	06/08/2020	9.00	Put	Bond Future	18,907.7100	18.9077	19,204.9700	19.2050	1.572	0	0	0
2020/06/12	R248	06/08/2020			Bond Future	11.2939	82.4819	11.3378	82.1834	0.389	0.0000	0.0000	96,451
2020/06/12	R248	06/08/2020	10.18	Call	Bond Future	286.0500	0.2861	247.8100	0.2478	(13.368)	0	0	0
2020/06/12	R248	06/08/2020	10.18	Put	Bond Future	8,583.5800	8.5836	8,843.7600	8.8438	3.031	0	0	0
2020/06/12	R248	06/08/2020	10.35	Put	Bond Future	7,369.5500	7.3696	7,614.8500	7.6149	3.329	0	0	0
2020/06/12	R248	06/08/2020	11.85	Call	Bond Future	4,938.1500	4.9381	4,704.9500	4.7050	(4.722)	0	0	0
2020/06/12	R248	06/08/2020	11.15	Put	Bond Future	3,156.4400	3.1564	3,298.3800	3.2984	4.497	0	0	0
2020/06/12	R248	06/08/2020	11.15	Call	Bond Future	2,165.2400	2.1652	2,008.7600	2.0088	(7.227)	0	0	0
2020/06/12	R248	06/08/2020	10.85	Put	Bond Future	4,444.2600	4.4443	4,627.2500	4.6273	4.117	0	0	0
2020/06/12	R248	06/08/2020	10.85	Call	Bond Future	1,312.7600	1.3128	1,197.3300	1.1973	(8.793)	0	0	640
2020/06/12	R248	06/08/2020	9.25	Put	Bond Future	16,490.9400	16.4909	16,786.3900	16.7864	1.792	0	0	0
2020/06/12	R248	06/08/2020	9.25	Call	Bond Future	14.1400	0.0141	11.1700	0.0112	(21.004)	0	0	20,640
2020/06/12	R248	06/08/2020	10.20	Put	Bond Future	8,436.0500	8.4361	8,694.6600	8.6947	3.066	0	0	0
2020/06/12	R248	06/08/2020	11.80	Put	Bond Future	1,392.9100	1.3929	1,462.3200	1.4623	4.983	0	0	0
2020/06/12	R248	06/08/2020	12.75	Put	Bond Future	336.1300	0.3361	353.5500	0.3535	5.183	0	0	0
2020/06/12	R248	06/08/2020	9.00	Call	Bond Future	4.9500	0.0050	3.7900	0.0038	(23.434)	0	0	3,000
2020/06/12	R248	06/08/2020	10.19	Call	Bond Future	293.4300	0.2934	254.4100	0.2544	(13.298)	0	0	0
2020/06/12	R248	06/08/2020	10.19	Put	Bond Future	8,509.6800	8.5097	8,769.0800	8.7691	3.048	0	0	0
2020/06/12	R248	06/08/2020	12.25	Put	Bond Future	780.7900	0.7808	819.4400	0.8194	4.950	0	0	0
2020/06/12	R248	06/08/2020	12.25	Call	Bond Future	6,840.7800	6.8408	6,581.0100	6.5810	(3.797)	0	0	814
2020/06/12	R248	06/08/2020	11.10	Put	Bond Future	3,350.3200	3.3503	3,498.8900	3.4989	4.435	0	0	0
2020/06/12	R248	06/08/2020	11.10	Call	Bond Future	2,009.3800	2.0094	1,859.5300	1.8595	(7.458)	0	0	470
2020/06/12	R248	05/11/2020	10.02	Put	Bond Future	11,700.0500	11.7001	11,947.1700	11.9472	2.112	0	0	0
2020/06/12	R248	05/11/2020	10.03	Call	Bond Future	786.6000	0.7866	730.9200	0.7309	(7.079)	0	0	0
2020/06/12	R248	05/11/2020			Bond Future	11.4899	78.9697	11.5358	78.6675	0.399	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/12	R248	05/11/2020	11.00	Put	Bond Future	6,026.9900	6.0270	6,197.7000	6.1977	2.832	0	0	0
2020/06/12	R248	05/11/2020	11.00	Call	Bond Future	2,663.8600	2.6639	2,532.3900	2.5324	(4.935)	0	0	800
2020/06/12	R248	05/11/2020	10.00	Put	Bond Future	11,845.3400	11.8453	12,093.6600	12.0937	2.096	0	0	0
2020/06/12	R248	05/11/2020	10.00	Call	Bond Future	753.6900	0.7537	699.8300	0.6998	(7.146)	0	0	800
2020/06/12	R248	05/11/2020	10.04	Call	Bond Future	797.8000	0.7978	741.5100	0.7415	(7.056)	0	0	0
2020/06/12	R248	05/11/2020	10.04	Put	Bond Future	11,555.7700	11.5558	11,801.6600	11.8017	2.128	0	0	0
2020/06/12	R248	05/11/2020	10.02	Call	Bond Future	775.5100	0.7755	720.4500	0.7205	(7.100)	0	0	0
2020/06/12	R248	05/11/2020	10.03	Put	Bond Future	11,627.7800	11.6278	11,874.2800	11.8743	2.120	0	0	0
2020/06/12	R248	04/02/2021	10.46	Call	Bond Future	1,663.2400	1.6632	1,577.9200	1.5779	(5.130)	0	0	0
2020/06/12	R248	04/02/2021	10.47	Put	Bond Future	10,304.5100	10.3045	10,524.5200	10.5245	2.135	0	0	0
2020/06/12	R248	04/02/2021			Bond Future	11.6941	79.8917	11.7420	79.5857	0.410	0.0000	0.0000	0
2020/06/12	R248	04/02/2021	10.46	Put	Bond Future	10,365.3700	10.3654	10,586.0000	10.5860	2.129	0	0	0
2020/06/12	R248	04/02/2021	10.47	Call	Bond Future	1,679.9000	1.6799	1,593.9600	1.5940	(5.116)	0	0	0
2020/06/12	R248	04/02/2021	10.48	Call	Bond Future	1,696.6800	1.6967	1,610.1000	1.6101	(5.103)	0	0	0
2020/06/12	R248	04/02/2021	10.48	Put	Bond Future	10,243.9000	10.2439	10,463.2700	10.4633	2.141	0	0	0
2020/06/12	R248	06/05/2021	12.36	Call	Bond Future	7,305.3100	7.3053	7,107.8700	7.1079	(2.703)	0	0	0
2020/06/12	R248	06/05/2021			Bond Future	11.8957	76.4326	11.9458	76.1228	0.421	0.0000	0.0000	0
2020/06/12	R248	06/05/2021	12.34	Call	Bond Future	7,235.3100	7.2353	7,038.8200	7.0388	(2.716)	0	0	0
2020/06/12	R248	06/05/2021	12.34	Put	Bond Future	4,565.7200	4.5657	4,679.0000	4.6790	2.481	0	0	0
2020/06/12	R248	06/05/2021	12.36	Put	Bond Future	4,519.6300	4.5196	4,631.9600	4.6320	2.485	0	0	0
2020/06/12	R248	06/05/2021	12.35	Call	Bond Future	7,270.2900	7.2703	7,073.3300	7.0733	(2.709)	0	0	0
2020/06/12	R248	06/05/2021	12.35	Put	Bond Future	4,542.6100	4.5426	4,655.4200	4.6554	2.483	0	0	0

**Total**

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