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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/05/2020 TO 14/05/2020

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
2020/05/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	2025	06/08/2020		Bond Future	136.6998	136.6998	136.8001	136.8001	0.073	0.0000	0.0000	5,204
2020/05/14	2025	05/11/2020		Bond Future	138.4258	138.4258	138.5267	138.5267	0.073	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
2020/05/14	2025	04/02/2021			Bond Future	138.6654	138.6654	138.7675	138.7675	0.074	0.0000	0.0000	0
2020/05/14	2025	06/05/2021			Bond Future	140.4790	140.4790	140.5823	140.5823	0.074	0.0000	0.0000	0
2020/05/14	2029	06/08/2020			Bond Future	99.7839	99.7839	98.5932	98.5932	(1.193)	0.0000	0.0000	4,982
2020/05/14	2029	05/11/2020			Bond Future	99.9066	99.9066	98.7004	98.7004	(1.207)	0.0000	0.0000	0
2020/05/14	2029	04/02/2021			Bond Future	101.1790	101.1790	99.9573	99.9573	(1.207)	0.0000	0.0000	0
2020/05/14	2029	06/05/2021			Bond Future	101.3509	101.3509	100.1132	100.1132	(1.221)	0.0000	0.0000	0
2020/05/14	2030	06/08/2020	9.11	Call	Bond Future	1,586.6400	1.5866	1,130.9000	1.1309	(28.724)	0	0	0
2020/05/14	2030	06/08/2020	10.40	Put	Bond Future	1,192.8300	1.1928	1,569.4300	1.5694	31.572	0	0	5,000
2020/05/14	2030	06/08/2020	11.25	Call	Bond Future	9,306.8000	9.3068	8,081.3000	8.0813	(13.168)	0	0	0
2020/05/14	2030	06/08/2020	10.00	Call	Bond Future	4,171.1500	4.1712	3,317.2500	3.3173	(20.472)	0	0	470
2020/05/14	2030	06/08/2020	10.05	Put	Bond Future	1,723.0900	1.7231	2,226.0500	2.2260	29.189	0	0	0
2020/05/14	2030	06/08/2020	10.70	Call	Bond Future	6,948.2700	6.9483	5,854.7500	5.8548	(15.738)	0	0	470
2020/05/14	2030	06/08/2020	9.75	Put	Bond Future	2,343.6600	2.3437	2,973.4300	2.9734	26.871	0	0	0
2020/05/14	2030	06/08/2020	9.42	Call	Bond Future	2,328.1900	2.3282	1,731.5400	1.7315	(25.627)	0	0	0
2020/05/14	2030	06/08/2020			Bond Future	9.5819	90.5519	9.8244	89.1750	2.530	0.0000	0.0000	120,404
2020/05/14	2030	06/08/2020	9.09	Call	Bond Future	1,544.2700	1.5443	1,097.4000	1.0974	(28.937)	0	0	0
2020/05/14	2030	06/08/2020	9.09	Put	Bond Future	4,425.0700	4.4251	5,355.1000	5.3551	21.017	0	0	0
2020/05/14	2030	06/08/2020	10.40	Call	Bond Future	5,729.7400	5.7297	4,729.4400	4.7294	(17.458)	0	0	0
2020/05/14	2030	06/08/2020	10.70	Put	Bond Future	823.1500	0.8231	1,106.5300	1.1065	34.426	0	0	0
2020/05/14	2030	06/08/2020	9.05	Put	Bond Future	4,581.9600	4.5820	5,529.5900	5.5296	20.682	0	0	0
2020/05/14	2030	06/08/2020	9.05	Call	Bond Future	1,461.6600	1.4617	1,032.3900	1.0324	(29.369)	0	0	450
2020/05/14	2030	06/08/2020	8.36	Put	Bond Future	7,884.1500	7.8841	9,077.3200	9.0773	15.134	0	0	0
2020/05/14	2030	06/08/2020	8.36	Call	Bond Future	503.2500	0.5033	319.5200	0.3195	(36.509)	0	0	800
2020/05/14	2030	06/08/2020	8.86	Put	Bond Future	5,380.0700	5.3801	6,407.6200	6.4076	19.099	0	0	0
2020/05/14	2030	06/08/2020	8.86	Call	Bond Future	1,111.1100	1.1111	761.7600	0.7618	(31.442)	0	0	800
2020/05/14	2030	06/08/2020	9.11	Put	Bond Future	4,347.9900	4.3480	5,269.1500	5.2691	21.186	0	0	0
2020/05/14	2030	06/08/2020	11.25	Put	Bond Future	369.9800	0.3700	521.3800	0.5214	40.921	0	0	0
2020/05/14	2030	06/08/2020	10.21	Put	Bond Future	1,458.7400	1.4587	1,900.8400	1.9008	30.307	0	0	0
2020/05/14	2030	06/08/2020	10.00	Put	Bond Future	1,814.0900	1.8141	2,337.0900	2.3371	28.830	0	0	0
2020/05/14	2030	06/08/2020	10.75	Call	Bond Future	7,154.9100	7.1549	6,047.0800	6.0471	(15.483)	0	0	0
2020/05/14	2030	06/08/2020	10.05	Call	Bond Future	4,356.6000	4.3566	3,482.6600	3.4827	(20.060)	0	0	0
2020/05/14	2030	06/08/2020	9.75	Call	Bond Future	3,301.1000	3.3011	2,553.9700	2.5540	(22.633)	0	0	450
2020/05/14	2030	06/08/2020	9.42	Put	Bond Future	3,263.4300	3.2634	4,043.6800	4.0437	23.909	0	0	800
2020/05/14	2030	06/08/2020	9.10	Call	Bond Future	1,565.3700	1.5654	1,114.0700	1.1141	(28.830)	0	0	0
2020/05/14	2030	06/08/2020	9.10	Put	Bond Future	4,386.4200	4.3864	5,312.0200	5.3120	21.101	0	0	0
2020/05/14	2030	06/08/2020	11.47	Call	Bond Future	10,286.9100	10.2869	9,023.7500	9.0238	(12.279)	0	0	0
2020/05/14	2030	06/08/2020	11.47	Put	Bond Future	260.4700	0.2605	374.2100	0.3742	43.667	0	0	650
2020/05/14	2030	06/08/2020	10.21	Call	Bond Future	4,969.2300	4.9692	4,034.4300	4.0344	(18.812)	0	0	650
2020/05/14	2030	06/08/2020	10.87	Call	Bond Future	7,658.2600	7.6583	6,517.9700	6.5180	(14.890)	0	0	0
2020/05/14	2030	06/08/2020	10.87	Put	Bond Future	650.4500	0.6505	887.0600	0.8871	36.376	0	0	650
2020/05/14	2030	06/08/2020	10.75	Put	Bond Future	768.9000	0.7689	1,037.9700	1.0380	34.994	0	0	0
2020/05/14	2030	06/08/2020	9.20	Put	Bond Future	4,012.4400	4.0124	4,893.1900	4.8932	21.950	0	0	0
2020/05/14	2030	06/08/2020	9.20	Call	Bond Future	1,786.1400	1.7861	1,289.9900	1.2900	(27.778)	0	0	323
2020/05/14	2030	06/08/2020	8.50	Put	Bond Future	7,130.8700	7.1309	8,284.7300	8.2847	16.181	0	0	0
2020/05/14	2030	06/08/2020	8.50	Call	Bond Future	634.5600	0.6346	411.5200	0.4115	(35.149)	0	0	323
2020/05/14	2030	05/11/2020	8.10	Put	Bond Future	10,672.0400	10.6720	11,852.2400	11.8522	11.059	0	0	0

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2020/05/14	2030	05/11/2020	8.73	Call	Bond Future	1,547.9900	1.5480	1,179.9200	1.1799	(23.777)	0	0	3,000
2020/05/14	2030	05/11/2020	10.06	Put	Bond Future	3,112.9300	3.1129	3,713.6900	3.7137	19.299	0	0	1,000
2020/05/14	2030	05/11/2020	9.39	Put	Bond Future	4,958.8300	4.9588	5,776.1800	5.7762	16.483	0	0	0
2020/05/14	2030	05/11/2020	9.38	Call	Bond Future	2,866.7400	2.8667	2,293.0600	2.2931	(20.012)	0	0	0
2020/05/14	2030	05/11/2020			Bond Future	9.7555	91.6744	10.0082	90.2801	2.591	0.0000	0.0000	0
2020/05/14	2030	05/11/2020	8.85	Put	Bond Future	6,986.6800	6.9867	7,977.4600	7.9775	14.181	0	0	0
2020/05/14	2030	05/11/2020	8.85	Call	Bond Future	1,748.3200	1.7483	1,344.7800	1.3448	(23.082)	0	0	3,000
2020/05/14	2030	05/11/2020	9.61	Call	Bond Future	3,457.2800	3.4573	2,807.7200	2.8077	(18.788)	0	0	0
2020/05/14	2030	05/11/2020	9.61	Put	Bond Future	4,272.9300	4.2729	5,017.6900	5.0177	17.430	0	0	3,000
2020/05/14	2030	05/11/2020	8.34	Put	Bond Future	9,399.3200	9.3993	10,526.5100	10.5265	11.992	0	0	0
2020/05/14	2030	05/11/2020	8.34	Call	Bond Future	1,034.4400	1.0344	767.3100	0.7673	(25.824)	0	0	1,000
2020/05/14	2030	05/11/2020	9.04	Put	Bond Future	6,211.8700	6.2119	7,143.6400	7.1436	15.000	0	0	0
2020/05/14	2030	05/11/2020	9.04	Call	Bond Future	2,105.1500	2.1051	1,642.6000	1.6426	(21.972)	0	0	1,000
2020/05/14	2030	05/11/2020	8.36	Put	Bond Future	9,296.9500	9.2970	10,419.3900	10.4194	12.073	0	0	0
2020/05/14	2030	05/11/2020	9.86	Put	Bond Future	3,586.5600	3.5866	4,250.1100	4.2501	18.501	0	0	14,160
2020/05/14	2030	05/11/2020	8.10	Call	Bond Future	789.6800	0.7897	575.5600	0.5756	(27.115)	0	0	3,000
2020/05/14	2030	05/11/2020	8.73	Put	Bond Future	7,510.2300	7.5102	8,536.4800	8.5365	13.665	0	0	0
2020/05/14	2030	05/11/2020	9.23	Put	Bond Future	5,505.8000	5.5058	6,375.9100	6.3759	15.804	0	0	0
2020/05/14	2030	05/11/2020	10.06	Call	Bond Future	4,789.4400	4.7894	3,995.8800	3.9959	(16.569)	0	0	0
2020/05/14	2030	05/11/2020	10.37	Put	Bond Future	2,508.3500	2.5084	3,018.3500	3.0183	20.332	0	0	15,947
2020/05/14	2030	05/11/2020	9.39	Call	Bond Future	2,891.1000	2.8911	2,314.1300	2.3141	(19.957)	0	0	0
2020/05/14	2030	05/11/2020	9.38	Put	Bond Future	4,991.9200	4.9919	5,812.5600	5.8126	16.439	0	0	0
2020/05/14	2030	05/11/2020	8.36	Call	Bond Future	1,057.1700	1.0572	785.2900	0.7853	(25.718)	0	0	14,160
2020/05/14	2030	05/11/2020	8.86	Put	Bond Future	6,944.3300	6.9443	7,932.0800	7.9321	14.224	0	0	0
2020/05/14	2030	05/11/2020	8.86	Call	Bond Future	1,765.9700	1.7660	1,359.4000	1.3594	(23.022)	0	0	14,160
2020/05/14	2030	05/11/2020	9.86	Call	Bond Future	4,166.7100	4.1667	3,435.9400	3.4359	(17.538)	0	0	0
2020/05/14	2030	05/11/2020	9.23	Call	Bond Future	2,513.2100	2.5132	1,989.0000	1.9890	(20.858)	0	0	3,000
2020/05/14	2030	05/11/2020	10.47	Call	Bond Future	6,209.6900	6.2097	5,298.2100	5.2982	(14.678)	0	0	0
2020/05/14	2030	05/11/2020	10.47	Put	Bond Future	2,340.5300	2.3405	2,823.3700	2.8234	20.630	0	0	3,000
2020/05/14	2030	05/11/2020	8.53	Put	Bond Future	8,450.4100	8.4504	9,530.6000	9.5306	12.783	0	0	0
2020/05/14	2030	05/11/2020	8.53	Call	Bond Future	1,265.7000	1.2657	951.5700	0.9516	(24.819)	0	0	15,947
2020/05/14	2030	05/11/2020	9.03	Put	Bond Future	6,250.5200	6.2505	7,185.5100	7.1855	14.959	0	0	0
2020/05/14	2030	05/11/2020	9.03	Call	Bond Future	2,084.6800	2.0847	1,625.3500	1.6253	(22.034)	0	0	15,947
2020/05/14	2030	05/11/2020	10.37	Call	Bond Future	5,849.4200	5.8494	4,965.1000	4.9651	(15.118)	0	0	0
2020/05/14	2030	05/11/2020	9.40	Call	Bond Future	2,915.8400	2.9158	2,335.5500	2.3356	(19.901)	0	0	0
2020/05/14	2030	05/11/2020	9.40	Put	Bond Future	4,926.1700	4.9262	5,740.2000	5.7402	16.525	0	0	0
2020/05/14	2030	04/02/2021	9.12	Call	Bond Future	2,480.5500	2.4806	1,998.4700	1.9985	(19.434)	0	0	1,000
2020/05/14	2030	04/02/2021	8.36	Call	Bond Future	1,290.2500	1.2903	996.7700	0.9968	(22.746)	0	0	800
2020/05/14	2030	04/02/2021	9.16	Call	Bond Future	2,562.0400	2.5620	2,068.8300	2.0688	(19.251)	0	0	0
2020/05/14	2030	04/02/2021	9.15	Put	Bond Future	6,982.8300	6.9828	7,904.2500	7.9042	13.196	0	0	0
2020/05/14	2030	04/02/2021			Bond Future	9.9461	88.8154	10.2102	87.4036	2.655	0.0000	0.0000	0
2020/05/14	2030	04/02/2021	8.37	Put	Bond Future	10,378.7000	10.3787	11,494.9300	11.4949	10.755	0	0	0
2020/05/14	2030	04/02/2021	8.37	Call	Bond Future	1,301.9200	1.3019	1,006.3100	1.0063	(22.706)	0	0	1,000
2020/05/14	2030	04/02/2021	9.17	Call	Bond Future	2,582.7300	2.5827	2,086.7300	2.0867	(19.204)	0	0	0
2020/05/14	2030	04/02/2021	9.17	Put	Bond Future	6,909.0400	6.9090	7,824.8800	7.8249	13.256	0	0	0
2020/05/14	2030	04/02/2021	9.12	Put	Bond Future	7,094.8900	7.0949	8,024.6500	8.0247	13.105	0	0	0
2020/05/14	2030	04/02/2021	8.36	Put	Bond Future	10,428.3700	10.4284	11,546.7300	11.5467	10.724	0	0	0
2020/05/14	2030	04/02/2021	9.16	Put	Bond Future	6,945.8600	6.9459	7,864.4900	7.8645	13.226	0	0	0

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2020/05/14	2030	04/02/2021	9.15	Call	Bond Future	2,541.4500		2.5415	2,051.0300	2.0510	(19.297)	0	0	0
2020/05/14	2030	04/02/2021	8.86	Put	Bond Future	8,122.2600		8.1223	9,122.7000	9.1227	12.317	0	0	0
2020/05/14	2030	04/02/2021	8.86	Call	Bond Future	1,991.3500		1.9913	1,579.9500	1.5800	(20.659)	0	0	800
2020/05/14	2030	04/02/2021	10.20	Call	Bond Future	5,227.0400		5.2270	4,444.2600	4.4443	(14.976)	0	0	0
2020/05/14	2030	04/02/2021	10.20	Put	Bond Future	3,868.9800		3.8690	4,498.0400	4.4980	16.259	0	0	1,800
2020/05/14	2030	06/05/2021	10.04	Put	Bond Future	5,492.7200		5.4927	6,214.9400	6.2149	13.149	0	0	700
2020/05/14	2030	06/05/2021	9.15	Call	Bond Future	2,868.6500		2.8687	2,374.4900	2.3745	(17.226)	0	0	700
2020/05/14	2030	06/05/2021	11.69	Call	Bond Future	9,968.8500		9.9688	8,925.3400	8.9253	(10.468)	0	0	0
2020/05/14	2030	06/05/2021	11.70	Put	Bond Future	2,329.2800		2.3293	2,714.1500	2.7142	16.523	0	0	0
2020/05/14	2030	06/05/2021			Bond Future	10.1454		89.9575	10.4214	88.5274	2.720	0.0000	0.0000	0
2020/05/14	2030	06/05/2021	10.74	Call	Bond Future	6,998.7300		6.9987	6,135.1500	6.1351	(12.339)	0	0	0
2020/05/14	2030	06/05/2021	10.74	Put	Bond Future	3,955.3700		3.9554	4,521.8900	4.5219	14.323	0	0	700
2020/05/14	2030	06/05/2021	10.04	Call	Bond Future	4,938.4600		4.9385	4,230.5800	4.2306	(14.334)	0	0	0
2020/05/14	2030	06/05/2021	9.15	Put	Bond Future	8,289.1700		8.2892	9,225.1100	9.2251	11.291	0	0	0
2020/05/14	2030	06/05/2021	11.69	Put	Bond Future	2,343.6700		2.3437	2,730.2600	2.7303	16.495	0	0	0
2020/05/14	2030	06/05/2021	11.70	Call	Bond Future	10,000.9400		10.0009	8,955.7100	8.9557	(10.451)	0	0	0
2020/05/14	2030	06/05/2021	11.71	Call	Bond Future	10,033.0700		10.0331	8,986.1100	8.9861	(10.435)	0	0	0
2020/05/14	2030	06/05/2021	11.71	Put	Bond Future	2,314.9700		2.3150	2,698.1100	2.6981	16.551	0	0	0
2020/05/14	2032	06/08/2020	9.46	Put	Bond Future	6,323.1600		6.3232	7,535.4900	7.5355	19.173	0	0	0
2020/05/14	2032	06/08/2020	9.45	Call	Bond Future	1,037.9800		1.0380	686.2900	0.6863	(33.882)	0	0	0
2020/05/14	2032	06/08/2020	8.79	Put	Bond Future	10,165.5700		10.1656	11,590.9700	11.5910	14.022	0	0	0
2020/05/14	2032	06/08/2020	9.29	Put	Bond Future	7,208.1800		7.2082	8,487.1300	8.4871	17.743	0	0	0
2020/05/14	2032	06/08/2020			Bond Future	10.2965		89.3052	10.5591	87.7371	2.550	0.0000	0.0000	99,302
2020/05/14	2032	06/08/2020	9.91	Call	Bond Future	1,983.6900		1.9837	1,414.3200	1.4143	(28.703)	0	0	0
2020/05/14	2032	06/08/2020	9.91	Put	Bond Future	4,365.2900		4.3653	5,364.0600	5.3641	22.880	0	0	800
2020/05/14	2032	06/08/2020	9.46	Call	Bond Future	1,053.3700		1.0534	697.5600	0.6976	(33.778)	0	0	0
2020/05/14	2032	06/08/2020	9.45	Put	Bond Future	6,373.4000		6.3734	7,589.8500	7.5899	19.086	0	0	0
2020/05/14	2032	06/08/2020	8.79	Call	Bond Future	352.8800		0.3529	210.1400	0.2101	(40.450)	0	0	800
2020/05/14	2032	06/08/2020	9.29	Call	Bond Future	813.8400		0.8138	524.6500	0.5247	(35.534)	0	0	800
2020/05/14	2032	06/08/2020	9.47	Call	Bond Future	1,068.7900		1.0688	708.8400	0.7088	(33.678)	0	0	0
2020/05/14	2032	06/08/2020	9.47	Put	Bond Future	6,273.0100		6.2730	7,481.2000	7.4812	19.260	0	0	0
2020/05/14	2032	05/11/2020	9.61	Put	Bond Future	7,454.8600		7.4549	8,553.9600	8.5540	14.743	0	0	0
2020/05/14	2032	05/11/2020	10.99	Call	Bond Future	6,042.0800		6.0421	5,074.9700	5.0750	(16.006)	0	0	0
2020/05/14	2032	05/11/2020	9.44	Put	Bond Future	8,220.7100		8.2207	9,377.6500	9.3776	14.073	0	0	0
2020/05/14	2032	05/11/2020	11.08	Call	Bond Future	6,372.2000		6.3722	5,377.8900	5.3779	(15.604)	0	0	0
2020/05/14	2032	05/11/2020	9.77	Put	Bond Future	6,783.9700		6.7840	7,826.8700	7.8269	15.373	0	0	0
2020/05/14	2032	05/11/2020			Bond Future	10.4831		86.2634	10.7565	84.6755	2.608	0.0000	0.0000	0
2020/05/14	2032	05/11/2020	10.99	Put	Bond Future	3,130.1600		3.1302	3,750.9800	3.7510	19.833	0	0	3,000
2020/05/14	2032	05/11/2020	9.76	Call	Bond Future	2,420.3100		2.4203	1,878.8000	1.8788	(22.374)	0	0	0
2020/05/14	2032	05/11/2020	9.76	Put	Bond Future	6,824.8200		6.8248	7,871.2400	7.8712	15.333	0	0	0
2020/05/14	2032	05/11/2020	9.11	Call	Bond Future	1,253.8600		1.2539	923.5600	0.9236	(26.343)	0	0	3,000
2020/05/14	2032	05/11/2020	9.61	Call	Bond Future	2,097.9300		2.0979	1,609.1000	1.6091	(23.301)	0	0	3,000
2020/05/14	2032	05/11/2020	9.44	Call	Bond Future	1,767.6600		1.7677	1,336.6700	1.3367	(24.382)	0	0	1,000
2020/05/14	2032	05/11/2020	11.08	Put	Bond Future	2,957.6900		2.9577	3,551.3100	3.5513	20.070	0	0	1,000
2020/05/14	2032	05/11/2020	9.77	Call	Bond Future	2,442.4600		2.4425	1,897.4300	1.8974	(22.315)	0	0	0
2020/05/14	2032	05/11/2020	9.11	Put	Bond Future	9,886.5700		9.8866	11,144.2000	11.1442	12.721	0	0	0
2020/05/14	2032	05/11/2020	8.94	Put	Bond Future	10,831.3400		10.8313	12,133.6300	12.1336	12.023	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/14	2032	05/11/2020	8.94	Call	Bond Future	1,048.3800	1.0484	762.7400	0.7627	(27.246)	0	0	1,000
2020/05/14	2032	05/11/2020	9.75	Call	Bond Future	2,398.0500	2.3981	1,860.0800	1.8601	(22.434)	0	0	0
2020/05/14	2032	05/11/2020	9.75	Put	Bond Future	6,865.6300	6.8656	7,915.5900	7.9156	15.293	0	0	0
2020/05/14	2032	04/02/2021	9.29	Call	Bond Future	1,759.1900	1.7592	1,362.3800	1.3624	(22.556)	0	0	800
2020/05/14	2032	04/02/2021	10.82	Put	Bond Future	4,583.8600	4.5839	5,334.0900	5.3341	16.367	0	0	800
2020/05/14	2032	04/02/2021	9.63	Call	Bond Future	2,330.2100	2.3302	1,838.7500	1.8388	(21.091)	0	0	0
2020/05/14	2032	04/02/2021			Bond Future	10.6830	87.3419	10.9679	85.7341	2.667	0.0000	0.0000	0
2020/05/14	2032	04/02/2021	8.79	Put	Bond Future	12,980.2300	12.9802	14,309.2000	14.3092	10.238	0	0	0
2020/05/14	2032	04/02/2021	8.79	Call	Bond Future	1,134.6500	1.1347	855.8000	0.8558	(24.576)	0	0	800
2020/05/14	2032	04/02/2021	9.61	Call	Bond Future	2,290.9500	2.2909	1,805.5100	1.8055	(21.189)	0	0	0
2020/05/14	2032	04/02/2021	9.61	Put	Bond Future	8,744.7600	8.7448	9,867.1400	9.8671	12.835	0	0	0
2020/05/14	2032	04/02/2021	9.29	Put	Bond Future	10,267.3800	10.2674	11,478.3900	11.4784	11.795	0	0	0
2020/05/14	2032	04/02/2021	10.82	Call	Bond Future	5,362.5600	5.3626	4,504.9700	4.5050	(15.992)	0	0	0
2020/05/14	2032	04/02/2021	9.63	Put	Bond Future	8,657.6800	8.6577	9,774.0400	9.7740	12.894	0	0	0
2020/05/14	2032	04/02/2021	9.62	Call	Bond Future	2,310.5300	2.3105	1,822.0900	1.8221	(21.140)	0	0	0
2020/05/14	2032	04/02/2021	9.62	Put	Bond Future	8,701.1400	8.7011	9,820.5200	9.8205	12.865	0	0	0
2020/05/14	2032	06/05/2021	12.12	Put	Bond Future	3,209.1100	3.2091	3,717.8500	3.7179	15.853	0	0	0
2020/05/14	2032	06/05/2021			Bond Future	10.8879	84.3158	11.1850	82.6873	2.729	0.0000	0.0000	0
2020/05/14	2032	06/05/2021	12.11	Call	Bond Future	9,653.4600	9.6535	8,535.6900	8.5357	(11.579)	0	0	0
2020/05/14	2032	06/05/2021	12.11	Put	Bond Future	3,227.2500	3.2273	3,738.0100	3.7380	15.826	0	0	0
2020/05/14	2032	06/05/2021	12.12	Call	Bond Future	9,685.0200	9.6850	8,565.2300	8.5652	(11.562)	0	0	0
2020/05/14	2032	06/05/2021	12.10	Call	Bond Future	9,621.9300	9.6219	8,506.1800	8.5062	(11.596)	0	0	0
2020/05/14	2032	06/05/2021	12.10	Put	Bond Future	3,245.4800	3.2455	3,758.2600	3.7583	15.800	0	0	0
2020/05/14	2033	06/08/2020			Bond Future	96.5354	96.5354	95.4703	95.4703	(1.103)	0.0000	0.0000	11,410
2020/05/14	2033	05/11/2020			Bond Future	96.5415	96.5415	95.4625	95.4625	(1.118)	0.0000	0.0000	0
2020/05/14	2033	04/02/2021			Bond Future	97.7710	97.7710	96.6782	96.6782	(1.118)	0.0000	0.0000	0
2020/05/14	2033	06/05/2021			Bond Future	97.8202	97.8202	96.7130	96.7130	(1.132)	0.0000	0.0000	0
2020/05/14	2037	06/08/2020	9.88	Put	Bond Future	9,382.5800	9.3826	10,702.1800	10.7022	14.064	0	0	0
2020/05/14	2037	06/08/2020			Bond Future	11.1655	80.3867	11.4125	78.8532	2.212	0.0000	0.0000	87,863
2020/05/14	2037	06/08/2020	9.87	Call	Bond Future	602.3100	0.6023	391.2700	0.3913	(35.038)	0	0	0
2020/05/14	2037	06/08/2020	9.87	Put	Bond Future	9,446.6100	9.4466	10,769.0900	10.7691	14.000	0	0	0
2020/05/14	2037	06/08/2020	9.88	Call	Bond Future	612.1000	0.6121	398.1800	0.3982	(34.949)	0	0	0
2020/05/14	2037	06/08/2020	9.86	Call	Bond Future	592.6300	0.5926	384.4500	0.3845	(35.128)	0	0	0
2020/05/14	2037	06/08/2020	9.86	Put	Bond Future	9,510.8300	9.5108	10,836.1700	10.8362	13.935	0	0	0
2020/05/14	2037	05/11/2020	10.18	Call	Bond Future	1,762.1200	1.7621	1,360.3500	1.3603	(22.800)	0	0	0
2020/05/14	2037	05/11/2020	10.17	Put	Bond Future	9,556.1000	9.5561	10,710.0900	10.7101	12.076	0	0	0
2020/05/14	2037	05/11/2020			Bond Future	11.3536	81.3834	11.6103	79.8306	2.262	0.0000	0.0000	0
2020/05/14	2037	05/11/2020	10.19	Call	Bond Future	1,778.5700	1.7786	1,373.8700	1.3739	(22.754)	0	0	0
2020/05/14	2037	05/11/2020	10.19	Put	Bond Future	9,447.3800	9.4474	10,595.5300	10.5955	12.153	0	0	0
2020/05/14	2037	05/11/2020	10.17	Call	Bond Future	1,745.7800	1.7458	1,346.9200	1.3469	(22.847)	0	0	0
2020/05/14	2037	05/11/2020	10.18	Put	Bond Future	9,501.6400	9.5016	10,652.7200	10.6527	12.115	0	0	0
2020/05/14	2037	04/02/2021	13.73	Call	Bond Future	12,946.9000	12.9469	11,661.3700	11.6614	(9.929)	0	0	0
2020/05/14	2037	04/02/2021	10.85	Call	Bond Future	3,439.2700	3.4393	2,832.2200	2.8322	(17.651)	0	0	0
2020/05/14	2037	04/02/2021	10.35	Call	Bond Future	2,350.4100	2.3504	1,888.0400	1.8880	(19.672)	0	0	0
2020/05/14	2037	04/02/2021	10.28	Put	Bond Future	10,465.8900	10.4659	11,594.2500	11.5942	10.781	0	0	0
2020/05/14	2037	04/02/2021	10.27	Call	Bond Future	2,212.5000	2.2125	1,771.1500	1.7712	(19.948)	0	0	0

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2020/05/14	2037	04/02/2021			Bond Future	11.5576	78.1456	11.8251	76.5733	2.315	0.0000	0.0000	0
2020/05/14	2037	04/02/2021	11.97	Put	Bond Future	4,351.9000	4.3519	4,998.7900	4.9988	14.865	0	0	0
2020/05/14	2037	04/02/2021	11.97	Call	Bond Future	6,755.5500	6.7555	5,830.1200	5.8301	(13.699)	0	0	300
2020/05/14	2037	04/02/2021	9.65	Put	Bond Future	14,114.5200	14.1145	15,392.8200	15.3928	9.057	0	0	0
2020/05/14	2037	04/02/2021	9.65	Call	Bond Future	1,326.2600	1.3263	1,032.2400	1.0322	(22.169)	0	0	72
2020/05/14	2037	04/02/2021	11.90	Call	Bond Future	6,516.8000	6.5168	5,609.5300	5.6095	(13.922)	0	0	0
2020/05/14	2037	04/02/2021	13.73	Put	Bond Future	1,480.2100	1.4802	1,767.0000	1.7670	19.375	0	0	300
2020/05/14	2037	04/02/2021	10.85	Put	Bond Future	7,845.5900	7.8456	8,810.8600	8.8109	12.303	0	0	72
2020/05/14	2037	04/02/2021	10.35	Put	Bond Future	10,102.2300	10.1022	11,212.1800	11.2122	10.987	0	0	72
2020/05/14	2037	04/02/2021	10.28	Call	Bond Future	2,229.4400	2.2294	1,785.4800	1.7855	(19.914)	0	0	0
2020/05/14	2037	04/02/2021	10.27	Put	Bond Future	10,518.5200	10.5185	11,649.4900	11.6495	10.752	0	0	0
2020/05/14	2037	04/02/2021	11.90	Put	Bond Future	4,513.0100	4.5130	5,178.0600	5.1781	14.736	0	0	240
2020/05/14	2037	04/02/2021	10.48	Put	Bond Future	9,448.9900	9.4490	10,523.9900	10.5240	11.377	0	0	0
2020/05/14	2037	04/02/2021	10.48	Call	Bond Future	2,586.4100	2.5864	2,089.0900	2.0891	(19.228)	0	0	240
2020/05/14	2037	04/02/2021	10.29	Call	Bond Future	2,246.4600	2.2465	1,799.8900	1.7999	(19.879)	0	0	0
2020/05/14	2037	04/02/2021	10.29	Put	Bond Future	10,413.4300	10.4134	11,539.1800	11.5392	10.811	0	0	0
2020/05/14	2037	06/05/2021	12.42	Call	Bond Future	8,539.6400	8.5396	7,558.4300	7.5584	(11.490)	0	0	0
2020/05/14	2037	06/05/2021			Bond Future	11.7674	79.1506	12.0462	77.5580	2.368	0.0000	0.0000	0
2020/05/14	2037	06/05/2021	12.42	Put	Bond Future	4,889.3800	4.8894	5,500.7900	5.5008	12.505	0	0	0
2020/05/14	2037	06/05/2021	12.43	Call	Bond Future	8,574.0900	8.5741	7,590.8700	7.5909	(11.467)	0	0	0
2020/05/14	2037	06/05/2021	12.44	Put	Bond Future	4,850.7100	4.8507	5,458.1100	5.4581	12.522	0	0	0
2020/05/14	2037	06/05/2021	12.43	Put	Bond Future	4,870.0000	4.8700	5,479.4000	5.4794	12.513	0	0	0
2020/05/14	2037	06/05/2021	12.44	Call	Bond Future	8,608.5800	8.6086	7,623.3600	7.6234	(11.445)	0	0	0
2020/05/14	2038	06/08/2020			Bond Future	107.9128	107.9128	106.5393	106.5393	(1.273)	0.0000	0.0000	11,161
2020/05/14	2038	05/11/2020			Bond Future	109.2754	109.2754	107.8841	107.8841	(1.273)	0.0000	0.0000	0
2020/05/14	2038	04/02/2021			Bond Future	108.9534	108.9534	107.5444	107.5444	(1.293)	0.0000	0.0000	0
2020/05/14	2038	06/05/2021			Bond Future	110.3785	110.3785	108.9510	108.9510	(1.293)	0.0000	0.0000	0
2020/05/14	2040	06/08/2020	10.03	Call	Bond Future	592.0200	0.5920	362.8600	0.3629	(38.708)	0	0	0
2020/05/14	2040	06/08/2020	10.04	Call	Bond Future	602.2100	0.6022	369.7100	0.3697	(38.608)	0	0	0
2020/05/14	2040	06/08/2020	10.02	Put	Bond Future	9,800.7900	9.8008	11,331.5000	11.3315	15.618	0	0	0
2020/05/14	2040	06/08/2020	10.85	Call	Bond Future	2,132.7100	2.1327	1,512.1000	1.5121	(29.100)	0	0	0
2020/05/14	2040	06/08/2020	11.26	Put	Bond Future	3,588.4800	3.5885	4,495.4500	4.4955	25.274	0	0	517
2020/05/14	2040	06/08/2020			Bond Future	11.2882	82.4058	11.5561	80.6493	2.374	0.0000	0.0000	52,317
2020/05/14	2040	06/08/2020	10.04	Put	Bond Future	9,663.0600	9.6631	11,187.1200	11.1871	15.772	0	0	0
2020/05/14	2040	06/08/2020	10.02	Call	Bond Future	581.9600	0.5820	356.1100	0.3561	(38.809)	0	0	0
2020/05/14	2040	06/08/2020	10.03	Put	Bond Future	9,731.8100	9.7318	11,259.2100	11.2592	15.695	0	0	0
2020/05/14	2040	06/08/2020	10.85	Put	Bond Future	5,142.3900	5.1424	6,278.3400	6.2783	22.090	0	0	12,538
2020/05/14	2040	06/08/2020	11.26	Call	Bond Future	3,400.2000	3.4002	2,550.6100	2.5506	(24.986)	0	0	0
2020/05/14	2040	06/08/2020	9.57	Put	Bond Future	13,140.8300	13.1408	14,788.7400	14.7887	12.540	0	0	0
2020/05/14	2040	06/08/2020	10.79	Put	Bond Future	5,404.7900	5.4048	6,574.6100	6.5746	21.644	0	0	800
2020/05/14	2040	06/08/2020	9.57	Call	Bond Future	250.4400	0.2504	141.7900	0.1418	(43.384)	0	0	800
2020/05/14	2040	06/08/2020	10.07	Put	Bond Future	9,458.3000	9.4583	10,972.1500	10.9721	16.006	0	0	0
2020/05/14	2040	06/08/2020	10.07	Call	Bond Future	633.6100	0.6336	390.9000	0.3909	(38.306)	0	0	800
2020/05/14	2040	06/08/2020	10.79	Call	Bond Future	1,969.1500	1.9691	1,382.4100	1.3824	(29.797)	0	0	0
2020/05/14	2040	05/11/2020	11.00	Put	Bond Future	6,677.0200	6.6770	7,734.6300	7.7346	15.840	0	0	0
2020/05/14	2040	05/11/2020	10.23	Call	Bond Future	1,627.6800	1.6277	1,209.9300	1.2099	(25.665)	0	0	2,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/14	2040	05/11/2020	11.70	Put	Bond Future	4,326.6000	4.3266	5,116.6000	5.1166	18.259	0	0	2,000
2020/05/14	2040	05/11/2020	9.50	Call	Bond Future	720.6700	0.7207	506.9900	0.5070	(29.650)	0	0	2,000
2020/05/14	2040	05/11/2020	10.00	Call	Bond Future	1,283.1100	1.2831	938.0800	0.9381	(26.890)	0	0	2,230
2020/05/14	2040	05/11/2020	10.30	Call	Bond Future	1,760.2800	1.7603	1,316.9700	1.3170	(25.184)	0	0	0
2020/05/14	2040	05/11/2020			Bond Future	11.4739	83.4276	11.7526	81.6489	2.429	0.0000	0.0000	0
2020/05/14	2040	05/11/2020	9.73	Put	Bond Future	13,695.5300	13.6955	15,204.9000	15.2049	11.021	0	0	0
2020/05/14	2040	05/11/2020	9.73	Call	Bond Future	949.6400	0.9496	680.2800	0.6803	(28.364)	0	0	2,000
2020/05/14	2040	05/11/2020	10.23	Put	Bond Future	10,409.8900	10.4099	11,770.8700	11.7709	13.074	0	0	0
2020/05/14	2040	05/11/2020	10.30	Put	Bond Future	10,008.6700	10.0087	11,344.0900	11.3441	13.343	0	0	0
2020/05/14	2040	05/11/2020	11.00	Call	Bond Future	3,500.6800	3.5007	2,779.5600	2.7796	(20.599)	0	0	2,230
2020/05/14	2040	05/11/2020	11.70	Call	Bond Future	5,774.5300	5.7745	4,785.8000	4.7858	(17.122)	0	0	0
2020/05/14	2040	05/11/2020	9.50	Put	Bond Future	15,382.5300	15.3825	16,947.5800	16.9476	10.174	0	0	0
2020/05/14	2040	05/11/2020	10.00	Put	Bond Future	11,855.2500	11.8553	13,288.9500	13.2889	12.093	0	0	0
2020/05/14	2040	05/11/2020	10.31	Call	Bond Future	1,780.7000	1.7807	1,333.5900	1.3336	(25.109)	0	0	0
2020/05/14	2040	05/11/2020	10.32	Put	Bond Future	9,898.0600	9.8981	11,225.8500	11.2259	13.415	0	0	0
2020/05/14	2040	05/11/2020	11.50	Call	Bond Future	5,058.4000	5.0584	4,143.3000	4.1433	(18.091)	0	0	0
2020/05/14	2040	05/11/2020	11.50	Put	Bond Future	4,888.8500	4.8888	5,752.4800	5.7525	17.665	0	0	2,000
2020/05/14	2040	05/11/2020	10.31	Put	Bond Future	9,953.2400	9.9532	11,284.8600	11.2849	13.379	0	0	0
2020/05/14	2040	05/11/2020	10.32	Call	Bond Future	1,801.2700	1.8013	1,350.3300	1.3503	(25.035)	0	0	0
2020/05/14	2040	04/02/2021	9.49	Call	Bond Future	986.0300	0.9860	731.9000	0.7319	(25.773)	0	0	500
2020/05/14	2040	04/02/2021	9.57	Put	Bond Future	16,376.4100	16.3764	17,905.7800	17.9058	9.339	0	0	0
2020/05/14	2040	04/02/2021	10.07	Put	Bond Future	12,973.4600	12.9735	14,377.6400	14.3776	10.823	0	0	0
2020/05/14	2040	04/02/2021	10.42	Put	Bond Future	10,879.4900	10.8795	12,181.4700	12.1815	11.967	0	0	0
2020/05/14	2040	04/02/2021			Bond Future	11.6752	79.9650	11.9658	78.1640	2.489	0.0000	0.0000	0
2020/05/14	2040	04/02/2021	10.07	Call	Bond Future	1,698.4300	1.6984	1,301.6000	1.3016	(23.365)	0	0	800
2020/05/14	2040	04/02/2021	11.74	Call	Bond Future	5,856.6700	5.8567	4,907.1300	4.9071	(16.213)	0	0	0
2020/05/14	2040	04/02/2021	11.74	Put	Bond Future	5,449.1900	5.4492	6,300.6600	6.3007	15.626	0	0	800
2020/05/14	2040	04/02/2021	10.41	Call	Bond Future	2,252.7000	2.2527	1,756.7400	1.7567	(22.016)	0	0	0
2020/05/14	2040	04/02/2021	10.41	Put	Bond Future	10,936.0200	10.9360	12,241.0700	12.2411	11.934	0	0	0
2020/05/14	2040	04/02/2021	9.49	Put	Bond Future	16,965.4600	16.9655	18,512.3400	18.5123	9.118	0	0	0
2020/05/14	2040	04/02/2021	9.57	Call	Bond Future	1,068.0700	1.0681	796.4300	0.7964	(25.433)	0	0	800
2020/05/14	2040	04/02/2021	10.42	Call	Bond Future	2,270.6300	2.2706	1,771.6000	1.7716	(21.978)	0	0	0
2020/05/14	2040	04/02/2021	10.24	Put	Bond Future	11,926.7100	11.9267	13,282.6000	13.2826	11.369	0	0	0
2020/05/14	2040	04/02/2021	10.24	Call	Bond Future	1,962.2700	1.9623	1,517.1500	1.5172	(22.684)	0	0	500
2020/05/14	2040	04/02/2021	11.57	Call	Bond Future	5,310.4600	5.3105	4,416.5600	4.4166	(16.833)	0	0	0
2020/05/14	2040	04/02/2021	11.57	Put	Bond Future	5,979.0900	5.9791	6,886.2000	6.8862	15.171	0	0	500
2020/05/14	2040	04/02/2021	10.40	Call	Bond Future	2,234.8700	2.2349	1,741.9700	1.7420	(22.055)	0	0	0
2020/05/14	2040	04/02/2021	10.40	Put	Bond Future	10,992.7500	10.9928	12,300.8600	12.3009	11.900	0	0	0
2020/05/14	2040	06/05/2021	12.44	Put	Bond Future	5,161.2900	5.1613	5,884.8700	5.8849	14.019	0	0	0
2020/05/14	2040	06/05/2021			Bond Future	11.8819	80.9935	12.1849	79.1693	2.550	0.0000	0.0000	0
2020/05/14	2040	06/05/2021	12.43	Call	Bond Future	8,433.2100	8.4332	7,334.9500	7.3350	(13.023)	0	0	0
2020/05/14	2040	06/05/2021	12.43	Put	Bond Future	5,183.2900	5.1833	5,909.3000	5.9093	14.007	0	0	0
2020/05/14	2040	06/05/2021	12.44	Call	Bond Future	8,468.4500	8.4685	7,367.7600	7.3678	(12.998)	0	0	0
2020/05/14	2040	06/05/2021	12.42	Call	Bond Future	8,397.6900	8.3977	7,301.8700	7.3019	(13.049)	0	0	0
2020/05/14	2040	06/05/2021	12.42	Put	Bond Future	5,205.0700	5.2051	5,933.5200	5.9335	13.995	0	0	0
2020/05/14	2044	06/08/2020	9.88	Call	Bond Future	421.0000	0.4210	249.3100	0.2493	(40.781)	0	0	0
2020/05/14	2044	06/08/2020	9.98	Call	Bond Future	505.9000	0.5059	304.8100	0.3048	(39.749)	0	0	602

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/14	2044	06/08/2020	11.09	Put	Bond Future	4,313.3900	4.3134	5,331.0200	5.3310	23.592	0	0	602
2020/05/14	2044	06/08/2020	9.01	Call	Bond Future	60.7900	0.0608	30.4800	0.0305	(49.860)	0	0	140
2020/05/14	2044	06/08/2020	9.66	Call	Bond Future	273.6800	0.2737	155.8100	0.1558	(43.069)	0	0	140
2020/05/14	2044	06/08/2020			Bond Future	11.3163	79.3129	11.5844	77.5514	2.370	0.0000	0.0000	83,276
2020/05/14	2044	06/08/2020	9.86	Call	Bond Future	405.4500	0.4055	239.2600	0.2393	(40.989)	0	0	0
2020/05/14	2044	06/08/2020	9.86	Put	Bond Future	11,290.1800	11.2902	12,885.5000	12.8855	14.130	0	0	0
2020/05/14	2044	06/08/2020	9.36	Put	Bond Future	15,353.8500	15.3538	17,049.3000	17.0493	11.043	0	0	0
2020/05/14	2044	06/08/2020	9.36	Call	Bond Future	142.9600	0.1430	76.9000	0.0769	(46.209)	0	0	602
2020/05/14	2044	06/08/2020	9.98	Put	Bond Future	10,400.9200	10.4009	11,961.3400	11.9613	15.003	0	0	0
2020/05/14	2044	06/08/2020	9.88	Put	Bond Future	11,139.5200	11.1395	12,729.3400	12.7293	14.272	0	0	0
2020/05/14	2044	06/08/2020	11.09	Call	Bond Future	2,772.3500	2.7724	2,028.4700	2.0285	(26.832)	0	0	0
2020/05/14	2044	06/08/2020	9.01	Put	Bond Future	18,506.4600	18.5065	20,237.6600	20.2377	9.355	0	0	0
2020/05/14	2044	06/08/2020	9.66	Put	Bond Future	12,848.9200	12.8489	14,492.5600	14.4926	12.792	0	0	0
2020/05/14	2044	06/08/2020	9.87	Call	Bond Future	413.1700	0.4132	244.2500	0.2443	(40.884)	0	0	0
2020/05/14	2044	06/08/2020	9.87	Put	Bond Future	11,214.7300	11.2147	12,807.3200	12.8073	14.201	0	0	0
2020/05/14	2044	06/08/2020	10.93	Call	Bond Future	2,293.3400	2.2933	1,639.8700	1.6399	(28.494)	0	0	0
2020/05/14	2044	06/08/2020	10.93	Put	Bond Future	4,955.1300	4.9551	6,063.1700	6.0632	22.361	0	0	140
2020/05/14	2044	05/11/2020	11.06	Put	Bond Future	6,553.3000	6.5533	7,596.6600	7.5967	15.921	0	0	525
2020/05/14	2044	05/11/2020	11.43	Call	Bond Future	4,773.6100	4.7736	3,888.1700	3.8882	(18.549)	0	0	0
2020/05/14	2044	05/11/2020	9.72	Put	Bond Future	14,122.2600	14.1223	15,648.1600	15.6482	10.805	0	0	0
2020/05/14	2044	05/11/2020	9.97	Call	Bond Future	1,197.5500	1.1975	870.1700	0.8702	(27.337)	0	0	568
2020/05/14	2044	05/11/2020	9.29	Put	Bond Future	17,514.1000	17.5141	19,136.4400	19.1364	9.263	0	0	0
2020/05/14	2044	05/11/2020	9.96	Put	Bond Future	12,409.4900	12.4095	13,868.8500	13.8688	11.760	0	0	0
2020/05/14	2044	05/11/2020	10.36	Call	Bond Future	1,836.4800	1.8365	1,377.8700	1.3779	(24.972)	0	0	0
2020/05/14	2044	05/11/2020			Bond Future	11.4950	80.2964	11.7740	78.5127	2.427	0.0000	0.0000	0
2020/05/14	2044	05/11/2020	9.72	Call	Bond Future	897.3000	0.8973	639.4300	0.6394	(28.738)	0	0	1,815
2020/05/14	2044	05/11/2020	9.97	Put	Bond Future	12,340.9800	12.3410	13,797.3700	13.7974	11.801	0	0	0
2020/05/14	2044	05/11/2020	9.96	Call	Bond Future	1,184.3100	1.1843	859.9000	0.8599	(27.392)	0	0	0
2020/05/14	2044	05/11/2020	11.38	Call	Bond Future	4,610.1800	4.6102	3,743.9400	3.7439	(18.790)	0	0	0
2020/05/14	2044	05/11/2020	11.38	Put	Bond Future	5,366.6200	5.3666	6,284.1500	6.2841	17.097	0	0	568
2020/05/14	2044	05/11/2020	10.34	Call	Bond Future	1,794.4800	1.7945	1,343.6500	1.3437	(25.123)	0	0	0
2020/05/14	2044	05/11/2020	10.34	Put	Bond Future	9,998.3100	9.9983	11,331.2500	11.3313	13.332	0	0	0
2020/05/14	2044	05/11/2020	11.06	Call	Bond Future	3,625.1100	3.6251	2,884.7000	2.8847	(20.424)	0	0	0
2020/05/14	2044	05/11/2020	10.04	Put	Bond Future	11,867.8500	11.8679	13,303.0700	13.3031	12.093	0	0	0
2020/05/14	2044	05/11/2020	11.17	Put	Bond Future	6,121.2800	6.1213	7,120.9700	7.1210	16.331	0	0	1,815
2020/05/14	2044	05/11/2020	11.43	Put	Bond Future	5,199.7100	5.1997	6,098.0400	6.0980	17.277	0	0	1,815
2020/05/14	2044	05/11/2020	8.87	Put	Bond Future	21,213.1400	21.2131	22,902.3000	22.9023	7.963	0	0	0
2020/05/14	2044	05/11/2020	9.29	Call	Bond Future	516.9400	0.5169	355.5100	0.3555	(31.228)	0	0	568
2020/05/14	2044	05/11/2020	10.36	Put	Bond Future	9,886.0300	9.8860	11,211.1900	11.2112	13.404	0	0	0
2020/05/14	2044	05/11/2020	10.04	Call	Bond Future	1,293.2200	1.2932	944.6700	0.9447	(26.952)	0	0	525
2020/05/14	2044	05/11/2020	9.34	Put	Bond Future	17,098.8100	17.0988	18,711.4400	18.7114	9.431	0	0	0
2020/05/14	2044	05/11/2020	9.34	Call	Bond Future	553.2500	0.5533	382.1100	0.3821	(30.934)	0	0	525
2020/05/14	2044	05/11/2020	11.17	Call	Bond Future	3,951.0400	3.9510	3,166.9600	3.1670	(19.845)	0	0	0
2020/05/14	2044	05/11/2020	8.87	Call	Bond Future	280.3600	0.2804	185.7500	0.1857	(33.746)	0	0	1,815
2020/05/14	2044	05/11/2020	10.02	Put	Bond Future	12,001.8700	12.0019	13,443.2200	13.4432	12.009	0	0	0
2020/05/14	2044	05/11/2020	10.02	Call	Bond Future	1,265.3400	1.2653	922.9200	0.9229	(27.062)	0	0	1,815
2020/05/14	2044	05/11/2020	10.35	Call	Bond Future	1,815.4100	1.8154	1,360.7000	1.3607	(25.047)	0	0	0
2020/05/14	2044	05/11/2020	10.35	Put	Bond Future	9,942.0400	9.9420	11,271.1000	11.2711	13.368	0	0	0



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2020/05/14	2044	04/02/2021	10.04	Put	Bond Future	13,412.4500		13.4124	14,835.7700	14.8358	10.612	0	0	0
2020/05/14	2044	04/02/2021	10.37	Call	Bond Future	2,143.4600		2.1435	1,664.1900	1.6642	(22.360)	0	0	0
2020/05/14	2044	04/02/2021	10.35	Put	Bond Future	11,463.7200		11.4637	12,796.6900	12.7967	11.628	0	0	0
2020/05/14	2044	04/02/2021			Bond Future	11.6886		76.9198	11.9796	75.1137	2.490	0.0000	0.0000	0
2020/05/14	2044	04/02/2021	10.37	Put	Bond Future	11,344.9200		11.3449	12,671.7700	12.6718	11.696	0	0	0
2020/05/14	2044	04/02/2021	10.35	Call	Bond Future	2,108.5500		2.1085	1,635.4000	1.6354	(22.440)	0	0	0
2020/05/14	2044	04/02/2021	10.04	Call	Bond Future	1,615.0500		1.6150	1,232.2500	1.2322	(23.702)	0	0	0
2020/05/14	2044	04/02/2021	10.84	Call	Bond Future	3,190.6700		3.1907	2,550.3700	2.5504	(20.068)	0	0	0
2020/05/14	2044	04/02/2021	10.36	Put	Bond Future	11,404.2200		11.4042	12,734.1300	12.7341	11.662	0	0	0
2020/05/14	2044	04/02/2021	10.84	Put	Bond Future	8,907.8100		8.9078	10,073.6300	10.0736	13.088	0	0	405
2020/05/14	2044	04/02/2021	10.29	Call	Bond Future	2,006.0800		2.0061	1,551.0900	1.5511	(22.681)	0	0	0
2020/05/14	2044	04/02/2021	10.29	Put	Bond Future	11,825.1500		11.8252	13,176.2800	13.1763	11.426	0	0	405
2020/05/14	2044	04/02/2021	9.66	Put	Bond Future	16,078.0300		16.0780	17,598.8800	17.5989	9.459	0	0	0
2020/05/14	2044	04/02/2021	9.66	Call	Bond Future	1,127.1400		1.1271	841.8700	0.8419	(25.309)	0	0	405
2020/05/14	2044	04/02/2021	10.36	Call	Bond Future	2,125.9600		2.1260	1,649.7500	1.6497	(22.400)	0	0	0
2020/05/14	2044	06/05/2021	12.43	Put	Bond Future	5,196.6700		5.1967	5,923.1300	5.9231	13.979	0	0	0
2020/05/14	2044	06/05/2021	12.44	Call	Bond Future	8,451.1100		8.4511	7,345.7500	7.3458	(13.079)	0	0	0
2020/05/14	2044	06/05/2021			Bond Future	11.8870		77.9092	12.1905	76.0798	2.553	0.0000	0.0000	0
2020/05/14	2044	06/05/2021	12.45	Call	Bond Future	8,486.2600		8.4863	7,378.4700	7.3785	(13.054)	0	0	0
2020/05/14	2044	06/05/2021	12.45	Put	Bond Future	5,152.9200		5.1529	5,874.5100	5.8745	14.004	0	0	0
2020/05/14	2044	06/05/2021	12.43	Call	Bond Future	8,415.9900		8.4160	7,313.0700	7.3131	(13.105)	0	0	0
2020/05/14	2044	06/05/2021	12.44	Put	Bond Future	5,174.7400		5.1747	5,898.7600	5.8988	13.991	0	0	0
2020/05/14	2046	06/08/2020			Bond Future	97.1450		97.1450	95.8587	95.8587	(1.324)	0.0000	0.0000	15,257
2020/05/14	2046	05/11/2020			Bond Future	96.5850		96.5850	95.2819	95.2819	(1.349)	0.0000	0.0000	0
2020/05/14	2046	04/02/2021			Bond Future	97.8151		97.8151	96.4954	96.4954	(1.349)	0.0000	0.0000	0
2020/05/14	2046	06/05/2021			Bond Future	97.2855		97.2855	95.9483	95.9483	(1.374)	0.0000	0.0000	0
2020/05/14	2050	06/08/2020			Bond Future	98.3450		98.3450	97.2733	97.2733	(1.090)	0.0000	0.0000	15,749
2020/05/14	2050	05/11/2020			Bond Future	99.5867		99.5867	98.5011	98.5011	(1.090)	0.0000	0.0000	0
2020/05/14	2050	04/02/2021			Bond Future	98.9446		98.9446	97.8450	97.8450	(1.111)	0.0000	0.0000	0
2020/05/14	2050	06/05/2021			Bond Future	100.2390		100.2390	99.1249	99.1249	(1.111)	0.0000	0.0000	0
2020/05/14	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	AL37	06/08/2020			Index Future	722.9730		722.9730	722.8820	722.8820	(0.013)	0.0000	0.0000	0
2020/05/14	AL37	05/11/2020			Index Future	732.0160		732.0160	731.9210	731.9210	(0.013)	0.0000	0.0000	0
2020/05/14	AL37	04/02/2021			Index Future	741.1640		741.1640	741.0670	741.0670	(0.013)	0.0000	0.0000	0
2020/05/14	AL37	06/05/2021			Index Future	750.6840		750.6840	750.5850	750.5850	(0.013)	0.0000	0.0000	0
2020/05/14	AL7T	06/08/2020			Index Future	799.4850		799.4850	799.3850	799.3850	(0.013)	0.0000	0.0000	0
2020/05/14	AL7T	05/11/2020			Index Future	809.4850		809.4850	809.3800	809.3800	(0.013)	0.0000	0.0000	0
2020/05/14	AL7T	04/02/2021			Index Future	819.6010		819.6010	819.4940	819.4940	(0.013)	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
2020/05/14	AL7T	06/05/2021			Index Future	830.1280	830.1280	830.0190	830.0190	(0.013)	0.0000	0.0000	0
2020/05/14	ALBI	06/08/2020			Index Future	705.3420	705.3420	705.2530	705.2530	(0.013)	0.0000	0.0000	208
2020/05/14	ALBI	05/11/2020			Index Future	714.1640	714.1640	714.0710	714.0710	(0.013)	0.0000	0.0000	0
2020/05/14	ALBI	04/02/2021			Index Future	723.0890	723.0890	722.9940	722.9940	(0.013)	0.0000	0.0000	0
2020/05/14	ALBI	06/05/2021			Index Future	732.3770	732.3770	732.2800	732.2800	(0.013)	0.0000	0.0000	0
2020/05/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/05/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/14	ES33	06/08/2020			Bond Future	12.0354	73.5154	12.2875	72.2550	2.095	0.0000	0.0000	350
2020/05/14	ES33	05/11/2020			Bond Future	12.2770	70.6476	12.5399	69.3713	2.141	0.0000	0.0000	0
2020/05/14	ES33	04/02/2021			Bond Future	12.5386	71.5309	12.8133	70.2386	2.191	0.0000	0.0000	0
2020/05/14	ES33	06/05/2021			Bond Future	12.8024	68.6705	13.0893	67.3615	2.241	0.0000	0.0000	0
2020/05/14	ES42	06/08/2020			Bond Future	12.3795	73.4746	12.6374	72.0519	2.084	0.0000	0.0000	4,919
2020/05/14	ES42	05/11/2020			Bond Future	12.6116	70.1252	12.8815	68.6846	2.140	0.0000	0.0000	0
2020/05/14	ES42	04/02/2021			Bond Future	12.8548	71.0021	13.1373	69.5434	2.197	0.0000	0.0000	0
2020/05/14	ES42	06/05/2021			Bond Future	13.1097	67.6553	13.4060	66.1778	2.260	0.0000	0.0000	0
2020/05/14	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/14	GOVI	06/08/2020	728.12	Put	GOVI	307,350.0000	30.7350	308,230.0000	30.8230	0.286	0	0	0
2020/05/14	GOVI	06/08/2020			GOVI	697.3850	697.3850	697.2970	697.2970	(0.013)	0.0000	0.0000	1,043
2020/05/14	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/14	GOVI	06/08/2020	728.14	Put	GOVI	307,550.0000	30.7550	308,430.0000	30.8430	0.286	0	0	0
2020/05/14	GOVI	06/08/2020	728.13	Put	GOVI	307,450.0000	30.7450	308,330.0000	30.8330	0.286	0	0	0
2020/05/14	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/14	GOVI	05/11/2020	737.84	Put	GOVI	317,320.0000	31.7320	318,240.0000	31.8240	0.290	0	0	0
2020/05/14	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/14	GOVI	05/11/2020			GOVI	706.1080	706.1080	706.0160	706.0160	(0.013)	0.0000	0.0000	0
2020/05/14	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/14	GOVI	05/11/2020	737.83	Put	GOVI	317,220.0000	31.7220	318,140.0000	31.8140	0.290	0	0	0
2020/05/14	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/14	GOVI	05/11/2020	737.85	Put	GOVI	317,420.0000	31.7420	318,340.0000	31.8340	0.290	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
2020/05/14	GOVI	04/02/2021	750.96	Put	GOVI	360,280.0000	36.0280	361,220.0000	36.1220	0.261	0	0	0
2020/05/14	GOVI	04/02/2021			GOVI	714.9320	714.9320	714.8380	714.8380	(0.013)	0.0000	0.0000	0
2020/05/14	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/14	GOVI	04/02/2021	750.95	Put	GOVI	360,180.0000	36.0180	361,120.0000	36.1120	0.261	0	0	0
2020/05/14	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/14	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/14	GOVI	04/02/2021	750.94	Put	GOVI	360,080.0000	36.0080	361,020.0000	36.1020	0.261	0	0	0
2020/05/14	GOVI	06/05/2021	678.67	Call	GOVI	454,450.0000	45.4450	453,490.0000	45.3490	(0.211)	0	0	0
2020/05/14	GOVI	06/05/2021			GOVI	724.1150	724.1150	724.0190	724.0190	(0.013)	0.0000	0.0000	0
2020/05/14	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/14	GOVI	06/05/2021	678.68	Call	GOVI	454,350.0000	45.4350	453,390.0000	45.3390	(0.211)	0	0	0
2020/05/14	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/14	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/14	GOVI	06/05/2021	678.69	Call	GOVI	454,250.0000	45.4250	453,290.0000	45.3290	(0.211)	0	0	0
2020/05/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/05/14	IGOV	06/08/2020			Index Future	254.7430	254.7430	253.4350	253.4350	(0.513)	0.0000	0.0000	587
2020/05/14	IGOV	05/11/2020			Index Future	257.9920	257.9920	256.6660	256.6660	(0.514)	0.0000	0.0000	47
2020/05/14	IGOV	04/02/2021			Index Future	261.2770	261.2770	259.9340	259.9340	(0.514)	0.0000	0.0000	0
2020/05/14	IGOV	06/05/2021			Index Future	264.6940	264.6940	263.3330	263.3330	(0.514)	0.0000	0.0000	0
2020/05/14	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/05/14	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/05/14	IS05	17/12/2020			Interest Rate Swap	93.9900	93.9900	94.0100	94.0100	0.021	0.0000	0.0000	0
2020/05/14	IS05	16/03/2021			Interest Rate Swap	92.2500	92.2500	92.2800	92.2800	0.033	0.0000	0.0000	0
2020/05/14	IS05	15/06/2021			Interest Rate Swap	90.5500	90.5500	90.5900	90.5900	0.044	0.0000	0.0000	0
2020/05/14	IS05	21/09/2021			Interest Rate Swap	89.5900	89.5900	89.6700	89.6700	0.089	0.0000	0.0000	0
2020/05/14	IS05	21/12/2021			Interest Rate Swap	91.0100	91.0100	91.1100	91.1100	0.110	0.0000	0.0000	51
2020/05/14	IS05	15/03/2022			Interest Rate Swap	90.5900	90.5900	90.7200	90.7200	0.144	0.0000	0.0000	0
2020/05/14	IS05	21/06/2022			Interest Rate Swap	90.8700	90.8700	91.0300	91.0300	0.176	0.0000	0.0000	0
2020/05/14	IS05	20/09/2022			Interest Rate Swap	94.1700	94.1700	94.3400	94.3400	0.181	0.0000	0.0000	0
2020/05/14	IS05	20/12/2022			Interest Rate Swap	94.8300	94.8300	95.0200	95.0200	0.200	0.0000	0.0000	0
2020/05/14	IS05	22/03/2023			Interest Rate Swap	87.4300	87.4300	87.6300	87.6300	0.229	0.0000	0.0000	0
2020/05/14	IS05	20/06/2023			Interest Rate Swap	93.1500	93.1500	93.3700	93.3700	0.236	0.0000	0.0000	0
2020/05/14	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/05/14	IS10	17/12/2025			Interest Rate Swap	83.0100	83.0100	83.5300	83.5300	0.626	0.0000	0.0000	0
2020/05/14	IS10	16/03/2026			Interest Rate Swap	79.7900	79.7900	80.3400	80.3400	0.689	0.0000	0.0000	0
2020/05/14	IS10	15/06/2026			Interest Rate Swap	78.4300	78.4300	79.0200	79.0200	0.752	0.0000	0.0000	0
2020/05/14	IS10	21/09/2026			Interest Rate Swap	80.6300	80.6300	81.2900	81.2900	0.819	0.0000	0.0000	0
2020/05/14	IS10	21/12/2026			Interest Rate Swap	84.8000	84.8000	85.5200	85.5200	0.849	0.0000	0.0000	0
2020/05/14	IS10	15/03/2027			Interest Rate Swap	83.5000	83.5000	84.3000	84.3000	0.958	0.0000	0.0000	0
2020/05/14	IS10	21/06/2027			Interest Rate Swap	85.6800	85.6800	86.5200	86.5200	0.980	0.0000	0.0000	0
2020/05/14	IS10	20/09/2027			Interest Rate Swap	91.5100	91.5100	92.3700	92.3700	0.940	0.0000	0.0000	0
2020/05/14	IS10	20/12/2027			Interest Rate Swap	91.9900	91.9900	92.8600	92.8600	0.946	0.0000	0.0000	0
2020/05/14	IS10	22/03/2028			Interest Rate Swap	85.1900	85.1900	86.1000	86.1000	1.068	0.0000	0.0000	0

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2020/05/14	IS10	20/06/2028			Interest Rate Swap	93.0100	93.0100	93.9300	93.9300	0.989	0.0000	0.0000	0
2020/05/14	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/05/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/05/14	R023	06/08/2020	7.26	Call	Bond Future	4,683.2300	4.6832	4,937.6300	4.9376	5.432	0	0	0
2020/05/14	R023	06/08/2020			Bond Future	5.2918	109.2678	5.1866	109.5251	(1.987)	0.0000	0.0000	27,356
2020/05/14	R023	06/08/2020	7.26	Put	Bond Future	8.8500	0.0089	5.9200	0.0059	(33.107)	0	0	0
2020/05/14	R023	06/08/2020	7.27	Call	Bond Future	4,706.0200	4.7060	4,960.5100	4.9605	5.408	0	0	0
2020/05/14	R023	06/08/2020	7.28	Put	Bond Future	8.2900	0.0083	5.5300	0.0055	(33.293)	0	0	0
2020/05/14	R023	06/08/2020	7.27	Put	Bond Future	8.5600	0.0086	5.7200	0.0057	(33.178)	0	0	0
2020/05/14	R023	06/08/2020	7.28	Call	Bond Future	4,728.8200	4.7288	4,983.3900	4.9834	5.383	0	0	0
2020/05/14	R023	05/11/2020	7.46	Put	Bond Future	39.5900	0.0396	30.4200	0.0304	(23.162)	0	0	0
2020/05/14	R023	05/11/2020	7.47	Put	Bond Future	38.7800	0.0388	29.7700	0.0298	(23.234)	0	0	0
2020/05/14	R023	05/11/2020			Bond Future	5.3214	106.7090	5.2041	106.9690	(2.204)	0.0000	0.0000	0
2020/05/14	R023	05/11/2020	7.46	Call	Bond Future	4,641.8400	4.6418	4,892.6800	4.8927	5.404	0	0	0
2020/05/14	R023	05/11/2020	7.47	Call	Bond Future	4,661.9500	4.6619	4,912.9500	4.9130	5.384	0	0	0
2020/05/14	R023	05/11/2020	7.45	Call	Bond Future	4,621.7600	4.6218	4,872.4300	4.8724	5.424	0	0	0
2020/05/14	R023	05/11/2020	7.45	Put	Bond Future	40.4200	0.0404	31.0800	0.0311	(23.107)	0	0	0
2020/05/14	R023	04/02/2021	6.34	Call	Bond Future	2,311.5800	2.3116	2,513.3100	2.5133	8.727	0	0	0
2020/05/14	R023	04/02/2021	6.32	Put	Bond Future	415.1200	0.4151	352.5300	0.3525	(15.078)	0	0	0
2020/05/14	R023	04/02/2021			Bond Future	5.3640	108.0429	5.2310	108.3061	(2.479)	0.0000	0.0000	0
2020/05/14	R023	04/02/2021	6.34	Put	Bond Future	405.3700	0.4054	343.9200	0.3439	(15.159)	0	0	0
2020/05/14	R023	04/02/2021	6.32	Call	Bond Future	2,282.7200	2.2827	2,483.3100	2.4833	8.787	0	0	0
2020/05/14	R023	04/02/2021	6.33	Put	Bond Future	410.2200	0.4102	348.2000	0.3482	(15.119)	0	0	0
2020/05/14	R023	04/02/2021	6.33	Call	Bond Future	2,297.1300	2.2971	2,498.2900	2.4983	8.757	0	0	0
2020/05/14	R023	06/05/2021	7.58	Call	Bond Future	3,856.9100	3.8569	4,100.8100	4.1008	6.324	0	0	0
2020/05/14	R023	06/05/2021			Bond Future	5.3861	105.5174	5.2336	105.7838	(2.831)	0.0000	0.0000	0
2020/05/14	R023	06/05/2021	7.56	Call	Bond Future	3,826.8200	3.8268	4,070.2100	4.0702	6.360	0	0	0
2020/05/14	R023	06/05/2021	7.56	Put	Bond Future	123.6000	0.1236	100.5300	0.1005	(18.665)	0	0	0
2020/05/14	R023	06/05/2021	7.58	Put	Bond Future	120.4300	0.1204	97.8700	0.0979	(18.733)	0	0	0
2020/05/14	R023	06/05/2021	7.57	Call	Bond Future	3,841.8600	3.8419	4,085.5000	4.0855	6.342	0	0	0
2020/05/14	R023	06/05/2021	7.57	Put	Bond Future	122.0100	0.1220	99.1900	0.0992	(18.703)	0	0	0
2020/05/14	R035	06/08/2020	9.92	Put	Bond Future	7,626.4400	7.6264	8,970.4200	8.9704	17.623	0	0	0
2020/05/14	R035	06/08/2020	10.45	Put	Bond Future	5,033.6000	5.0336	6,119.6700	6.1197	21.576	0	0	500
2020/05/14	R035	06/08/2020	9.67	Call	Bond Future	594.0900	0.5941	369.8000	0.3698	(37.754)	0	0	500
2020/05/14	R035	06/08/2020	9.00	Put	Bond Future	13,849.7000	13.8497	15,435.2500	15.4353	11.448	0	0	0
2020/05/14	R035	06/08/2020			Bond Future	10.9111	89.2872	11.1736	87.6274	2.406	0.0000	0.0000	105,236
2020/05/14	R035	06/08/2020	9.92	Call	Bond Future	901.2400	0.9012	585.3800	0.5854	(35.047)	0	0	0
2020/05/14	R035	06/08/2020	9.09	Put	Bond Future	13,170.8900	13.1709	14,742.8800	14.7429	11.935	0	0	0
2020/05/14	R035	06/08/2020	9.09	Call	Bond Future	201.9200	0.2019	114.0700	0.1141	(43.507)	0	0	500
2020/05/14	R035	06/08/2020	9.67	Put	Bond Future	9,138.0600	9.1381	10,573.6100	10.5736	15.710	0	0	0
2020/05/14	R035	06/08/2020	9.00	Call	Bond Future	167.3000	0.1673	93.0100	0.0930	(44.405)	0	0	24,761
2020/05/14	R035	06/08/2020	9.93	Call	Bond Future	915.8900	0.9159	595.9200	0.5959	(34.935)	0	0	0
2020/05/14	R035	06/08/2020	9.91	Put	Bond Future	7,683.8400	7.6838	9,031.8800	9.0319	17.544	0	0	0
2020/05/14	R035	06/08/2020	10.45	Call	Bond Future	1,998.0000	1.9980	1,424.2300	1.4242	(28.717)	0	0	0
2020/05/14	R035	06/08/2020	9.93	Put	Bond Future	7,569.4000	7.5694	8,909.2700	8.9093	17.701	0	0	0

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2020/05/14	R035	06/08/2020	9.91	Call	Bond Future	886.8800	0.8869	575.0800	0.5751	(35.157)	0	0	0
2020/05/14	R035	06/08/2020	8.75	Put	Bond Future	15,799.6600	15.7997	17,414.3900	17.4144	10.220	0	0	0
2020/05/14	R035	06/08/2020	8.75	Call	Bond Future	96.1900	0.0962	51.0800	0.0511	(46.897)	0	0	3,000
2020/05/14	R035	05/11/2020	10.34	Put	Bond Future	7,504.1500	7.5041	8,621.2200	8.6212	14.886	0	0	0
2020/05/14	R035	05/11/2020			Bond Future	11.1046	85.9132	11.3778	84.2324	2.460	0.0000	0.0000	0
2020/05/14	R035	05/11/2020	10.33	Call	Bond Future	2,497.4900	2.4975	1,937.5700	1.9376	(22.419)	0	0	0
2020/05/14	R035	05/11/2020	10.33	Put	Bond Future	7,548.0800	7.5481	8,668.9400	8.6689	14.850	0	0	0
2020/05/14	R035	05/11/2020	10.34	Call	Bond Future	2,521.5600	2.5216	1,957.8500	1.9578	(22.356)	0	0	0
2020/05/14	R035	05/11/2020	10.32	Call	Bond Future	2,473.5500	2.4735	1,917.4100	1.9174	(22.483)	0	0	0
2020/05/14	R035	05/11/2020	10.32	Put	Bond Future	7,592.2200	7.5922	8,716.8600	8.7169	14.813	0	0	0
2020/05/14	R035	04/02/2021	11.14	Put	Bond Future	5,876.9100	5.8769	6,764.6500	6.7647	15.106	0	0	650
2020/05/14	R035	04/02/2021	10.04	Put	Bond Future	10,423.6600	10.4237	11,664.5300	11.6645	11.904	0	0	0
2020/05/14	R035	04/02/2021	10.14	Put	Bond Future	9,903.2000	9.9032	11,115.2400	11.1152	12.239	0	0	650
2020/05/14	R035	04/02/2021	10.05	Call	Bond Future	2,140.8000	2.1408	1,676.9500	1.6769	(21.667)	0	0	0
2020/05/14	R035	04/02/2021			Bond Future	11.3151	86.9872	11.5999	85.2853	2.517	0.0000	0.0000	0
2020/05/14	R035	04/02/2021	10.06	Call	Bond Future	2,157.8000	2.1578	1,691.0900	1.6911	(21.629)	0	0	0
2020/05/14	R035	04/02/2021	10.06	Put	Bond Future	10,318.2300	10.3182	11,553.3800	11.5534	11.971	0	0	0
2020/05/14	R035	04/02/2021	10.14	Call	Bond Future	2,297.0700	2.2971	1,807.2500	1.8072	(21.324)	0	0	0
2020/05/14	R035	04/02/2021	11.14	Call	Bond Future	4,804.1800	4.8042	3,990.0600	3.9901	(16.946)	0	0	0
2020/05/14	R035	04/02/2021	10.04	Call	Bond Future	2,123.8900	2.1239	1,662.9000	1.6629	(21.705)	0	0	0
2020/05/14	R035	04/02/2021	10.05	Put	Bond Future	10,370.8600	10.3709	11,608.8700	11.6089	11.937	0	0	0
2020/05/14	R035	06/05/2021	10.24	Put	Bond Future	11,113.2400	11.1132	12,290.3600	12.2904	10.592	0	0	0
2020/05/14	R035	06/05/2021	12.35	Put	Bond Future	4,394.7800	4.3948	5,021.2500	5.0213	14.255	0	0	0
2020/05/14	R035	06/05/2021	12.37	Call	Bond Future	9,132.2600	9.1323	8,030.5400	8.0305	(12.064)	0	0	0
2020/05/14	R035	06/05/2021			Bond Future	11.5227	83.6232	11.8193	81.8994	2.575	0.0000	0.0000	0
2020/05/14	R035	06/05/2021	12.35	Call	Bond Future	9,070.0200	9.0700	7,972.7400	7.9727	(12.098)	0	0	0
2020/05/14	R035	06/05/2021	12.37	Put	Bond Future	4,348.9700	4.3490	4,971.0000	4.9710	14.303	0	0	0
2020/05/14	R035	06/05/2021	10.24	Call	Bond Future	2,998.0800	2.9981	2,451.4500	2.4515	(18.233)	0	0	793
2020/05/14	R035	06/05/2021	12.36	Put	Bond Future	4,371.8300	4.3718	4,996.0700	4.9961	14.279	0	0	0
2020/05/14	R035	06/05/2021	12.02	Call	Bond Future	7,953.2300	7.9532	6,930.8300	6.9308	(12.855)	0	0	0
2020/05/14	R035	06/05/2021	12.02	Put	Bond Future	5,093.9700	5.0940	5,795.3200	5.7953	13.768	0	0	793
2020/05/14	R035	06/05/2021	11.32	Call	Bond Future	5,714.7900	5.7148	4,870.3400	4.8703	(14.777)	0	0	0
2020/05/14	R035	06/05/2021	11.32	Put	Bond Future	6,923.8300	6.9238	7,803.1300	7.8031	12.700	0	0	793
2020/05/14	R035	06/05/2021	12.36	Call	Bond Future	9,101.1200	9.1011	8,001.6100	8.0016	(12.081)	0	0	0
2020/05/14	R186	06/08/2020	8.38	Put	Bond Future	1,337.0400	1.3370	1,438.7700	1.4388	7.609	0	0	0
2020/05/14	R186	06/08/2020	9.00	Call	Bond Future	5,874.4400	5.8744	5,601.2300	5.6012	(4.651)	0	0	900
2020/05/14	R186	06/08/2020	8.00	Call	Bond Future	2,284.7500	2.2847	2,107.2200	2.1072	(7.770)	0	0	900
2020/05/14	R186	06/08/2020	8.25	Call	Bond Future	3,033.3700	3.0334	2,825.9900	2.8260	(6.837)	0	0	0
2020/05/14	R186	06/08/2020			Bond Future	7.9715	113.8934	8.0327	113.5702	0.767	0.0000	0.0000	81,854
2020/05/14	R186	06/08/2020	8.37	Call	Bond Future	3,438.7900	3.4388	3,218.2700	3.2183	(6.413)	0	0	0
2020/05/14	R186	06/08/2020	8.37	Put	Bond Future	1,353.9900	1.3540	1,456.7600	1.4568	7.590	0	0	0
2020/05/14	R186	06/08/2020	9.00	Put	Bond Future	593.1400	0.5931	643.2200	0.6432	8.443	0	0	0
2020/05/14	R186	06/08/2020	8.38	Call	Bond Future	3,473.5200	3.4735	3,251.9600	3.2520	(6.379)	0	0	0
2020/05/14	R186	06/08/2020	8.00	Put	Bond Future	2,133.9500	2.1340	2,279.7100	2.2797	6.831	0	0	0
2020/05/14	R186	06/08/2020	8.25	Put	Bond Future	1,571.1400	1.5711	1,687.0500	1.6871	7.377	0	0	0
2020/05/14	R186	06/08/2020	8.36	Call	Bond Future	3,404.2000	3.4042	3,184.7500	3.1848	(6.446)	0	0	0
2020/05/14	R186	06/08/2020	8.36	Put	Bond Future	1,371.1100	1.3711	1,474.9500	1.4750	7.573	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/14	R186	05/11/2020	8.00	Put	Bond Future	3,393.2000	3.3932	3,558.1700	3.5582	4.862	0	0	0
2020/05/14	R186	05/11/2020	8.65	Call	Bond Future	4,626.3600	4.6264	4,409.6600	4.4097	(4.684)	0	0	0
2020/05/14	R186	05/11/2020	8.64	Put	Bond Future	2,033.8000	2.0338	2,145.7500	2.1457	5.504	0	0	0
2020/05/14	R186	05/11/2020			Bond Future	8.1283	115.3044	8.1930	114.9766	0.796	0.0000	0.0000	0
2020/05/14	R186	05/11/2020	7.00	Put	Bond Future	6,859.9900	6.8600	7,109.5400	7.1095	3.638	0	0	0
2020/05/14	R186	05/11/2020	7.00	Call	Bond Future	941.5300	0.9415	863.1800	0.8632	(8.322)	0	0	1,200
2020/05/14	R186	05/11/2020	8.66	Call	Bond Future	4,659.4400	4.6594	4,442.0100	4.4420	(4.666)	0	0	0
2020/05/14	R186	05/11/2020	8.66	Put	Bond Future	2,001.3700	2.0014	2,111.8400	2.1118	5.520	0	0	0
2020/05/14	R186	05/11/2020	8.00	Call	Bond Future	2,739.7400	2.7397	2,576.8100	2.5768	(5.947)	0	0	1,200
2020/05/14	R186	05/11/2020	7.84	Put	Bond Future	3,840.0600	3.8401	4,019.2700	4.0193	4.667	0	0	0
2020/05/14	R186	05/11/2020	9.26	Put	Bond Future	1,166.4700	1.1665	1,237.7400	1.2377	6.110	0	0	3,500
2020/05/14	R186	05/11/2020	8.65	Put	Bond Future	2,017.5300	2.0175	2,128.7300	2.1287	5.512	0	0	0
2020/05/14	R186	05/11/2020	8.64	Call	Bond Future	4,593.3600	4.5934	4,377.4100	4.3774	(4.701)	0	0	0
2020/05/14	R186	05/11/2020	7.84	Call	Bond Future	2,364.6000	2.3646	2,215.9100	2.2159	(6.288)	0	0	3,500
2020/05/14	R186	05/11/2020	8.34	Put	Bond Future	2,587.5400	2.5875	2,723.1400	2.7231	5.240	0	0	0
2020/05/14	R186	05/11/2020	8.34	Call	Bond Future	3,655.7700	3.6558	3,463.4700	3.4635	(5.260)	0	0	3,500
2020/05/14	R186	05/11/2020	9.26	Call	Bond Future	6,727.7000	6.7277	6,471.0700	6.4711	(3.815)	0	0	0
2020/05/14	R186	04/02/2021	8.15	Call	Bond Future	3,119.6700	3.1197	2,955.8400	2.9558	(5.252)	0	0	0
2020/05/14	R186	04/02/2021			Bond Future	8.3026	111.4599	8.3711	111.1278	0.825	0.0000	0.0000	0
2020/05/14	R186	04/02/2021	8.15	Put	Bond Future	3,863.8700	3.8639	4,032.1000	4.0321	4.354	0	0	0
2020/05/14	R186	04/02/2021	8.16	Call	Bond Future	3,143.3000	3.1433	2,978.7100	2.9787	(5.236)	0	0	0
2020/05/14	R186	04/02/2021	8.17	Put	Bond Future	3,813.3500	3.8133	3,980.0700	3.9801	4.372	0	0	0
2020/05/14	R186	04/02/2021	8.16	Put	Bond Future	3,838.5500	3.8386	4,006.0200	4.0060	4.363	0	0	0
2020/05/14	R186	04/02/2021	8.17	Call	Bond Future	3,167.0300	3.1670	3,001.6900	3.0017	(5.221)	0	0	0
2020/05/14	R186	06/05/2021	10.76	Put	Bond Future	941.9000	0.9419	992.5300	0.9925	5.375	0	0	0
2020/05/14	R186	06/05/2021	10.77	Call	Bond Future	10,899.6200	10.8996	10,613.4900	10.6135	(2.625)	0	0	0
2020/05/14	R186	06/05/2021			Bond Future	8.4866	112.8928	8.5593	112.5563	0.857	0.0000	0.0000	0
2020/05/14	R186	06/05/2021	10.78	Call	Bond Future	10,933.2400	10.9332	10,646.7900	10.6468	(2.620)	0	0	0
2020/05/14	R186	06/05/2021	10.78	Put	Bond Future	927.0300	0.9270	977.0100	0.9770	5.391	0	0	0
2020/05/14	R186	06/05/2021	10.76	Call	Bond Future	10,866.0300	10.8660	10,580.2300	10.5802	(2.630)	0	0	0
2020/05/14	R186	06/05/2021	10.77	Put	Bond Future	934.4400	0.9344	984.7400	0.9847	5.383	0	0	0
2020/05/14	R197	06/08/2020			Bond Future	306.8937	306.8937	306.9741	306.9741	0.026	0.0000	0.0000	2,549
2020/05/14	R197	05/11/2020			Bond Future	310.7681	310.7681	310.8481	310.8481	0.026	0.0000	0.0000	0
2020/05/14	R197	04/02/2021			Bond Future	306.7846	306.7846	306.8654	306.8654	0.026	0.0000	0.0000	0
2020/05/14	R197	06/05/2021			Bond Future	310.7976	310.7976	310.8791	310.8791	0.026	0.0000	0.0000	0
2020/05/14	R202	06/08/2020			Bond Future	213.7596	213.7596	213.5997	213.5997	(0.075)	0.0000	0.0000	7,718
2020/05/14	R202	05/11/2020			Bond Future	216.4579	216.4579	216.2951	216.2951	(0.075)	0.0000	0.0000	0
2020/05/14	R202	04/02/2021			Bond Future	214.9967	214.9967	214.8317	214.8317	(0.077)	0.0000	0.0000	0
2020/05/14	R202	06/05/2021			Bond Future	217.8085	217.8085	217.6413	217.6413	(0.077)	0.0000	0.0000	0
2020/05/14	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/14	R208	06/08/2020			Bond Future	3.3846	104.5588	3.3337	104.5911	(1.504)	0.0000	0.0000	28,945
2020/05/14	R208	06/08/2020	5.56	Call	Bond Future	1,365.3200	1.3653	1,397.6700	1.3977	2.369	0	0	0
2020/05/14	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/14	R208	06/08/2020	5.57	Call	Bond Future	1,371.5200	1.3715	1,403.8700	1.4039	2.359	0	0	0
2020/05/14	R208	06/08/2020	5.55	Call	Bond Future	1,359.1200	1.3591	1,391.4700	1.3915	2.380	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
2020/05/14	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/14	R208	05/11/2020	4.78	Call	Bond Future	959.1400	0.9591	991.4200	0.9914	3.366	0	0	0
2020/05/14	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/14	R208	05/11/2020			Bond Future	2.3120	102.4599	2.2297	102.4922	(3.558)	0.0000	0.0000	0
2020/05/14	R208	05/11/2020	4.79	Call	Bond Future	962.9900	0.9630	995.2700	0.9953	3.352	0	0	0
2020/05/14	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/14	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/14	R208	05/11/2020	4.77	Call	Bond Future	955.2900	0.9553	987.5700	0.9876	3.379	0	0	0
2020/05/14	R209	06/08/2020	5.56	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/05/14	R209	06/08/2020	5.55	Put	Bond Future	41,828.0800	41.8281	43,180.7600	43.1808	3.234	0	0	0
2020/05/14	R209	06/08/2020			Bond Future	10.9043	67.7051	11.1558	66.3524	2.306	0.0000	0.0000	63,963
2020/05/14	R209	06/08/2020	5.57	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/05/14	R209	06/08/2020	5.57	Put	Bond Future	41,611.2700	41.6113	42,963.9500	42.9640	3.251	0	0	0
2020/05/14	R209	06/08/2020	5.56	Put	Bond Future	41,719.6000	41.7196	43,072.2800	43.0723	3.242	0	0	0
2020/05/14	R209	06/08/2020	5.55	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/05/14	R209	05/11/2020	10.02	Call	Bond Future	1,932.3100	1.9323	1,522.9800	1.5230	(21.183)	0	0	0
2020/05/14	R209	05/11/2020			Bond Future	11.0781	65.4013	11.3389	64.0315	2.355	0.0000	0.0000	0
2020/05/14	R209	05/11/2020	10.00	Call	Bond Future	1,898.9800	1.8990	1,494.9400	1.4949	(21.277)	0	0	0
2020/05/14	R209	05/11/2020	10.00	Put	Bond Future	8,043.2600	8.0433	9,008.9700	9.0090	12.006	0	0	0
2020/05/14	R209	05/11/2020	10.02	Put	Bond Future	7,955.0800	7.9551	8,915.5000	8.9155	12.073	0	0	0
2020/05/14	R209	05/11/2020	10.01	Call	Bond Future	1,915.6800	1.9157	1,508.9900	1.5090	(21.230)	0	0	0
2020/05/14	R209	05/11/2020	10.01	Put	Bond Future	7,999.1700	7.9992	8,962.2300	8.9622	12.039	0	0	0
2020/05/14	R209	04/02/2021	10.12	Put	Bond Future	8,742.5100	8.7425	9,687.6100	9.6876	10.810	0	0	0
2020/05/14	R209	04/02/2021			Bond Future	11.2623	66.2189	11.5330	64.8320	2.404	0.0000	0.0000	0
2020/05/14	R209	04/02/2021	10.11	Call	Bond Future	2,354.6300	2.3546	1,915.1000	1.9151	(18.667)	0	0	0
2020/05/14	R209	04/02/2021	10.11	Put	Bond Future	8,786.0300	8.7860	9,733.4200	9.7334	10.783	0	0	0
2020/05/14	R209	04/02/2021	10.12	Call	Bond Future	2,370.8600	2.3709	1,929.0400	1.9290	(18.635)	0	0	0
2020/05/14	R209	04/02/2021	10.10	Call	Bond Future	2,338.4700	2.3385	1,901.2300	1.9012	(18.698)	0	0	0
2020/05/14	R209	04/02/2021	10.10	Put	Bond Future	8,829.6900	8.8297	9,779.3700	9.7794	10.756	0	0	0
2020/05/14	R209	06/05/2021	12.23	Put	Bond Future	4,244.0300	4.2440	4,757.8200	4.7578	12.106	0	0	0
2020/05/14	R209	06/05/2021	12.22	Call	Bond Future	8,001.7400	8.0017	7,112.3800	7.1124	(11.115)	0	0	0
2020/05/14	R209	06/05/2021			Bond Future	11.4497	63.9272	11.7309	62.5223	2.456	0.0000	0.0000	0
2020/05/14	R209	06/05/2021	12.23	Call	Bond Future	8,032.0800	8.0321	7,141.0600	7.1411	(11.093)	0	0	0
2020/05/14	R209	06/05/2021	12.22	Put	Bond Future	4,260.0900	4.2601	4,775.5400	4.7755	12.100	0	0	0
2020/05/14	R209	06/05/2021	12.24	Call	Bond Future	8,062.2200	8.0622	7,169.5300	7.1695	(11.073)	0	0	0
2020/05/14	R209	06/05/2021	12.24	Put	Bond Future	4,227.8100	4.2278	4,739.9300	4.7399	12.113	0	0	0
2020/05/14	R210	06/08/2020			Bond Future	186.0720	186.0720	184.4527	184.4527	(0.870)	0.0000	0.0000	1,929
2020/05/14	R210	05/11/2020			Bond Future	185.7127	185.7127	184.0722	184.0722	(0.883)	0.0000	0.0000	0
2020/05/14	R210	04/02/2021			Bond Future	188.0781	188.0781	186.4165	186.4165	(0.883)	0.0000	0.0000	0
2020/05/14	R210	06/05/2021			Bond Future	187.7953	187.7953	186.1119	186.1119	(0.896)	0.0000	0.0000	0
2020/05/14	R212	06/08/2020			Bond Future	165.5878	165.5878	165.6292	165.6292	0.025	0.0000	0.0000	6,744
2020/05/14	R212	05/11/2020			Bond Future	167.6787	167.6787	167.7198	167.7198	0.025	0.0000	0.0000	0
2020/05/14	R212	04/02/2021			Bond Future	167.4931	167.4931	167.5347	167.5347	0.025	0.0000	0.0000	0
2020/05/14	R212	06/05/2021			Bond Future	169.6839	169.6839	169.7258	169.7258	0.025	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/14	R213	06/08/2020	9.31	Call	Bond Future	1,269.7100	1.2697	884.8000	0.8848	(30.315)	0	0	0
2020/05/14	R213	06/08/2020			Bond Future	9.9964	83.8669	10.2486	82.4762	2.522	0.0000	0.0000	14,265
2020/05/14	R213	06/08/2020	9.29	Call	Bond Future	1,235.2100	1.2352	858.2600	0.8583	(30.517)	0	0	0
2020/05/14	R213	06/08/2020	9.29	Put	Bond Future	5,307.2700	5.3073	6,321.0200	6.3210	19.101	0	0	0
2020/05/14	R213	06/08/2020	9.31	Put	Bond Future	5,222.8100	5.2228	6,228.6000	6.2286	19.258	0	0	0
2020/05/14	R213	06/08/2020	9.30	Call	Bond Future	1,252.3800	1.2524	871.4600	0.8715	(30.416)	0	0	0
2020/05/14	R213	06/08/2020	9.30	Put	Bond Future	5,264.9300	5.2649	6,274.7100	6.2747	19.179	0	0	0
2020/05/14	R213	05/11/2020	9.60	Put	Bond Future	5,780.4700	5.7805	6,658.5500	6.6586	15.190	0	0	0
2020/05/14	R213	05/11/2020	9.59	Call	Bond Future	2,554.5500	2.5546	2,027.4300	2.0274	(20.635)	0	0	0
2020/05/14	R213	05/11/2020			Bond Future	10.1748	81.3722	10.4371	79.9639	2.578	0.0000	0.0000	0
2020/05/14	R213	05/11/2020	9.60	Call	Bond Future	2,576.3400	2.5763	2,046.1000	2.0461	(20.581)	0	0	0
2020/05/14	R213	05/11/2020	9.59	Put	Bond Future	5,815.9100	5.8159	6,697.1100	6.6971	15.152	0	0	0
2020/05/14	R213	05/11/2020	9.61	Call	Bond Future	2,598.2400	2.5982	2,064.8700	2.0649	(20.528)	0	0	0
2020/05/14	R213	05/11/2020	9.61	Put	Bond Future	5,745.1900	5.7452	6,620.1400	6.6201	15.229	0	0	0
2020/05/14	R213	04/02/2021	9.40	Call	Bond Future	2,350.9300	2.3509	1,887.8700	1.8879	(19.697)	0	0	0
2020/05/14	R213	04/02/2021	9.39	Put	Bond Future	7,734.0500	7.7340	8,699.5800	8.6996	12.484	0	0	0
2020/05/14	R213	04/02/2021			Bond Future	10.3698	82.3894	10.6432	80.9635	2.637	0.0000	0.0000	0
2020/05/14	R213	04/02/2021	9.41	Call	Bond Future	2,369.7800	2.3698	1,904.0700	1.9041	(19.652)	0	0	0
2020/05/14	R213	04/02/2021	9.41	Put	Bond Future	7,656.4100	7.6564	8,616.6500	8.6166	12.542	0	0	0
2020/05/14	R213	04/02/2021	9.40	Put	Bond Future	7,695.0300	7.6950	8,657.9200	8.6579	12.513	0	0	0
2020/05/14	R213	04/02/2021	9.39	Call	Bond Future	2,332.4200	2.3324	1,872.0000	1.8720	(19.740)	0	0	0
2020/05/14	R213	06/05/2021	11.91	Put	Bond Future	2,821.6400	2.8216	3,253.1800	3.2532	15.294	0	0	0
2020/05/14	R213	06/05/2021			Bond Future	10.5629	79.9131	10.8476	78.4688	2.696	0.0000	0.0000	0
2020/05/14	R213	06/05/2021	11.90	Call	Bond Future	9,324.5500	9.3246	8,313.4800	8.3135	(10.843)	0	0	0
2020/05/14	R213	06/05/2021	11.90	Put	Bond Future	2,837.6900	2.8377	3,270.9800	3.2710	15.269	0	0	0
2020/05/14	R213	06/05/2021	11.91	Call	Bond Future	9,354.2800	9.3543	8,341.4600	8.3415	(10.827)	0	0	0
2020/05/14	R213	06/05/2021	11.89	Call	Bond Future	9,294.8600	9.2949	8,285.5300	8.2855	(10.859)	0	0	0
2020/05/14	R213	06/05/2021	11.89	Put	Bond Future	2,853.8200	2.8538	3,288.8500	3.2888	15.244	0	0	0
2020/05/14	R214	06/08/2020	9.98	Put	Bond Future	7,776.7800	7.7768	8,910.1500	8.9101	14.574	0	0	0
2020/05/14	R214	06/08/2020	9.97	Call	Bond Future	845.9000	0.8459	579.0500	0.5791	(31.546)	0	0	0
2020/05/14	R214	06/08/2020			Bond Future	11.1242	65.8320	11.3812	64.4288	2.310	0.0000	0.0000	22,111
2020/05/14	R214	06/08/2020	9.98	Call	Bond Future	857.5600	0.8576	587.7200	0.5877	(31.466)	0	0	0
2020/05/14	R214	06/08/2020	9.97	Put	Bond Future	7,830.8400	7.8308	8,967.2000	8.9672	14.511	0	0	0
2020/05/14	R214	06/08/2020	9.99	Call	Bond Future	869.3200	0.8693	596.4800	0.5965	(31.385)	0	0	0
2020/05/14	R214	06/08/2020	9.99	Put	Bond Future	7,722.9200	7.7229	8,853.2900	8.8533	14.637	0	0	0
2020/05/14	R214	05/11/2020	10.26	Put	Bond Future	8,078.6900	8.0787	9,066.3900	9.0664	12.226	0	0	0
2020/05/14	R214	05/11/2020			Bond Future	11.2942	63.3663	11.5610	61.9454	2.362	0.0000	0.0000	0
2020/05/14	R214	05/11/2020	10.25	Call	Bond Future	2,013.1200	2.0131	1,582.7400	1.5827	(21.379)	0	0	0
2020/05/14	R214	05/11/2020	10.25	Put	Bond Future	8,123.9800	8.1240	9,114.4900	9.1145	12.192	0	0	0
2020/05/14	R214	05/11/2020	10.26	Call	Bond Future	2,030.8200	2.0308	1,597.6300	1.5976	(21.331)	0	0	0
2020/05/14	R214	05/11/2020	10.24	Call	Bond Future	1,996.6000	1.9966	1,568.9300	1.5689	(21.420)	0	0	0
2020/05/14	R214	05/11/2020	10.24	Put	Bond Future	8,170.5500	8.1705	9,163.7700	9.1638	12.156	0	0	0
2020/05/14	R214	04/02/2021	10.33	Call	Bond Future	2,449.9100	2.4499	1,988.9600	1.9890	(18.815)	0	0	0
2020/05/14	R214	04/02/2021			Bond Future	11.4777	64.1585	11.7551	62.7198	2.418	0.0000	0.0000	0
2020/05/14	R214	04/02/2021	10.31	Call	Bond Future	2,412.6000	2.4126	1,956.7300	1.9567	(18.895)	0	0	0
2020/05/14	R214	04/02/2021	10.31	Put	Bond Future	9,123.2000	9.1232	10,106.0300	10.1060	10.773	0	0	0
2020/05/14	R214	04/02/2021	10.33	Put	Bond Future	9,035.8900	9.0359	10,013.6400	10.0136	10.821	0	0	0

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2020/05/14	R214	04/02/2021	10.32	Call	Bond Future	2,431.3100	2.4313	1,972.9000	1.9729	(18.854)	0	0	0
2020/05/14	R214	04/02/2021	10.32	Put	Bond Future	9,079.5600	9.0796	10,059.8500	10.0599	10.797	0	0	0
2020/05/14	R214	06/05/2021	12.26	Call	Bond Future	7,640.5500	7.6405	6,745.6400	6.7456	(11.713)	0	0	0
2020/05/14	R214	06/05/2021	12.25	Put	Bond Future	4,675.9100	4.6759	5,240.0600	5.2401	12.065	0	0	0
2020/05/14	R214	06/05/2021			Bond Future	11.6573	61.7005	11.9456	60.2432	2.473	0.0000	0.0000	0
2020/05/14	R214	06/05/2021	12.27	Call	Bond Future	7,670.4900	7.6705	6,773.8000	6.7738	(11.690)	0	0	0
2020/05/14	R214	06/05/2021	12.27	Put	Bond Future	4,640.8300	4.6408	5,201.4100	5.2014	12.079	0	0	0
2020/05/14	R214	06/05/2021	12.26	Put	Bond Future	4,658.3300	4.6583	5,220.6900	5.2207	12.072	0	0	0
2020/05/14	R214	06/05/2021	12.25	Call	Bond Future	7,610.6200	7.6106	6,717.5000	6.7175	(11.735)	0	0	0
2020/05/14	R248	06/08/2020	10.20	Call	Bond Future	758.5300	0.7585	477.5200	0.4775	(37.047)	0	0	0
2020/05/14	R248	06/08/2020	11.80	Call	Bond Future	5,568.1600	5.5682	4,441.2000	4.4412	(20.239)	0	0	470
2020/05/14	R248	06/08/2020	12.75	Call	Bond Future	9,767.6200	9.7676	8,301.4800	8.3015	(15.010)	0	0	814
2020/05/14	R248	06/08/2020	10.35	Call	Bond Future	982.7000	0.9827	636.0400	0.6360	(35.276)	0	0	640
2020/05/14	R248	06/08/2020	11.85	Put	Bond Future	2,104.3100	2.1043	2,713.0500	2.7131	28.928	0	0	0
2020/05/14	R248	06/08/2020	9.00	Put	Bond Future	18,909.8900	18.9099	20,639.9200	20.6399	9.149	0	0	0
2020/05/14	R248	06/08/2020			Bond Future	11.2867	82.5307	11.5497	80.7728	2.330	0.0000	0.0000	82,288
2020/05/14	R248	06/08/2020	10.18	Call	Bond Future	733.4100	0.7334	460.2000	0.4602	(37.252)	0	0	0
2020/05/14	R248	06/08/2020	10.18	Put	Bond Future	8,982.1300	8.9821	10,466.8300	10.4668	16.529	0	0	0
2020/05/14	R248	06/08/2020	10.35	Put	Bond Future	7,867.3400	7.8673	9,278.5900	9.2786	17.938	0	0	0
2020/05/14	R248	06/08/2020	11.85	Call	Bond Future	5,784.4600	5.7845	4,635.2900	4.6353	(19.867)	0	0	0
2020/05/14	R248	06/08/2020	11.15	Put	Bond Future	4,018.0800	4.0181	4,984.7800	4.9848	24.059	0	0	0
2020/05/14	R248	06/08/2020	11.15	Call	Bond Future	3,075.6900	3.0757	2,284.4800	2.2845	(25.725)	0	0	0
2020/05/14	R248	06/08/2020	10.85	Put	Bond Future	5,228.8500	5.2288	6,367.0500	6.3671	21.768	0	0	0
2020/05/14	R248	06/08/2020	10.85	Call	Bond Future	2,146.1600	2.1462	1,526.4500	1.5265	(28.875)	0	0	640
2020/05/14	R248	06/08/2020	9.25	Put	Bond Future	16,535.2500	16.5353	18,242.5900	18.2426	10.325	0	0	0
2020/05/14	R248	06/08/2020	9.25	Call	Bond Future	107.2600	0.1073	56.6900	0.0567	(47.147)	0	0	20,640
2020/05/14	R248	06/08/2020	10.20	Put	Bond Future	8,844.8100	8.8448	10,321.7100	10.3217	16.698	0	0	0
2020/05/14	R248	06/08/2020	11.80	Put	Bond Future	2,202.0000	2.2020	2,832.9500	2.8330	28.653	0	0	0
2020/05/14	R248	06/08/2020	12.75	Put	Bond Future	818.9000	0.8189	1,110.6700	1.1107	35.630	0	0	0
2020/05/14	R248	06/08/2020	9.00	Call	Bond Future	55.9400	0.0559	28.0600	0.0281	(49.839)	0	0	3,000
2020/05/14	R248	06/08/2020	10.19	Call	Bond Future	745.8900	0.7459	468.8000	0.4688	(37.149)	0	0	0
2020/05/14	R248	06/08/2020	10.19	Put	Bond Future	8,913.3300	8.9133	10,394.1500	10.3941	16.614	0	0	0
2020/05/14	R248	06/08/2020	12.25	Put	Bond Future	1,467.5500	1.4675	1,920.6200	1.9206	30.873	0	0	0
2020/05/14	R248	06/08/2020	12.25	Call	Bond Future	7,576.3500	7.5763	6,271.5100	6.2715	(17.223)	0	0	814
2020/05/14	R248	06/08/2020	11.10	Put	Bond Future	4,204.5600	4.2046	5,199.4000	5.1994	23.661	0	0	0
2020/05/14	R248	06/08/2020	11.10	Call	Bond Future	2,912.4300	2.9124	2,149.3600	2.1494	(26.200)	0	0	470
2020/05/14	R248	05/11/2020	10.02	Put	Bond Future	12,031.9400	12.0319	13,468.6700	13.4687	11.941	0	0	0
2020/05/14	R248	05/11/2020	10.03	Call	Bond Future	1,288.1500	1.2881	941.7000	0.9417	(26.895)	0	0	0
2020/05/14	R248	05/11/2020			Bond Future	11.4648	79.1361	11.7388	77.3561	2.390	0.0000	0.0000	0
2020/05/14	R248	05/11/2020	11.00	Put	Bond Future	6,733.9300	6.7339	7,788.1700	7.7882	15.656	0	0	0
2020/05/14	R248	05/11/2020	11.00	Call	Bond Future	3,537.2500	3.5373	2,811.4400	2.8114	(20.519)	0	0	800
2020/05/14	R248	05/11/2020	10.00	Put	Bond Future	12,170.8100	12.1708	13,613.7500	13.6138	11.856	0	0	0
2020/05/14	R248	05/11/2020	10.00	Call	Bond Future	1,245.6100	1.2456	908.5000	0.9085	(27.064)	0	0	800
2020/05/14	R248	05/11/2020	10.04	Call	Bond Future	1,302.5500	1.3025	952.9600	0.9530	(26.839)	0	0	0
2020/05/14	R248	05/11/2020	10.04	Put	Bond Future	11,894.0700	11.8941	13,324.5300	13.3245	12.027	0	0	0
2020/05/14	R248	05/11/2020	10.02	Call	Bond Future	1,273.8500	1.2739	930.5300	0.9305	(26.951)	0	0	0
2020/05/14	R248	05/11/2020	10.03	Put	Bond Future	11,962.8800	11.9629	13,396.4800	13.3965	11.984	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
2020/05/14	R248	04/02/2021	10.46	Call	Bond Future	2,323.1000	2.3231	1,816.1500	1.8162	(21.822)	0	0	0
2020/05/14	R248	04/02/2021	10.47	Put	Bond Future	10,732.9500	10.7330	12,025.1500	12.0252	12.040	0	0	0
2020/05/14	R248	04/02/2021			Bond Future	11.6576	80.1255	11.9438	78.3231	2.454	0.0000	0.0000	0
2020/05/14	R248	04/02/2021	10.46	Put	Bond Future	10,791.3900	10.7914	12,086.8200	12.0868	12.004	0	0	0
2020/05/14	R248	04/02/2021	10.47	Call	Bond Future	2,342.1800	2.3422	1,832.0000	1.8320	(21.782)	0	0	0
2020/05/14	R248	04/02/2021	10.48	Call	Bond Future	2,361.3500	2.3613	1,847.9500	1.8479	(21.742)	0	0	0
2020/05/14	R248	04/02/2021	10.48	Put	Bond Future	10,674.7300	10.6747	11,963.7100	11.9637	12.075	0	0	0
2020/05/14	R248	06/05/2021	12.36	Call	Bond Future	8,333.7800	8.3338	7,237.3600	7.2374	(13.156)	0	0	0
2020/05/14	R248	06/05/2021			Bond Future	11.8469	76.7365	12.1453	74.9109	2.519	0.0000	0.0000	0
2020/05/14	R248	06/05/2021	12.34	Call	Bond Future	8,262.9400	8.2629	7,171.5000	7.1715	(13.209)	0	0	0
2020/05/14	R248	06/05/2021	12.34	Put	Bond Future	5,289.3700	5.2894	6,023.5500	6.0236	13.880	0	0	0
2020/05/14	R248	06/05/2021	12.36	Put	Bond Future	5,244.1200	5.2441	5,973.3200	5.9733	13.905	0	0	0
2020/05/14	R248	06/05/2021	12.35	Call	Bond Future	8,298.4900	8.2985	7,204.5600	7.2046	(13.182)	0	0	0
2020/05/14	R248	06/05/2021	12.35	Put	Bond Future	5,266.8300	5.2668	5,998.5200	5.9985	13.892	0	0	0

**Total**

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