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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/04/2020 TO 15/04/2020

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
2020/04/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	2025	07/05/2020		Bond Future	136.3843	136.3843	136.4104	136.4104	0.019	0.0000	0.0000	1,524
2020/04/15	2025	06/08/2020		Bond Future	136.6142	136.6142	136.6378	136.6378	0.017	0.0000	0.0000	560

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
2020/04/15	2025	05/11/2020			Bond Future	138.3630	138.3630	138.3861	138.3861	0.017	0.0000	0.0000	0
2020/04/15	2025	04/02/2021			Bond Future	138.6443	138.6443	138.6675	138.6675	0.017	0.0000	0.0000	0
2020/04/15	2025	06/05/2021			Bond Future	140.3672	140.3672	140.3914	140.3914	0.017	0.0000	0.0000	0
2020/04/15	2029	07/05/2020			Bond Future	96.6874	96.6874	99.6624	99.6624	3.077	0.0000	0.0000	2,511
2020/04/15	2029	06/08/2020			Bond Future	97.9193	97.9193	100.9300	100.9300	3.075	0.0000	0.0000	59
2020/04/15	2029	05/11/2020			Bond Future	98.0302	98.0302	101.0789	101.0789	3.110	0.0000	0.0000	0
2020/04/15	2029	04/02/2021			Bond Future	99.3139	99.3139	102.4024	102.4024	3.110	0.0000	0.0000	0
2020/04/15	2029	06/05/2021			Bond Future	99.3918	99.3918	102.5192	102.5192	3.147	0.0000	0.0000	0
2020/04/15	2030	07/05/2020	8.79	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/15	2030	07/05/2020	8.78	Put	Bond Future	9,882.9000	9.8829	10,628.7300	10.6287	7.547	0	0	0
2020/04/15	2030	07/05/2020	8.85	Put	Bond Future	9,447.6300	9.4476	10,193.4500	10.1935	7.894	0	0	5,820
2020/04/15	2030	07/05/2020	8.45	Put	Bond Future	11,970.6000	11.9706	12,716.4500	12.7164	6.231	0	0	0
2020/04/15	2030	07/05/2020	9.19	Put	Bond Future	7,370.9500	7.3710	8,116.1100	8.1161	10.109	0	0	0
2020/04/15	2030	07/05/2020			Bond Future	10.4824	87.3076	10.6214	86.5617	1.326	0.0000	0.0000	104,823
2020/04/15	2030	07/05/2020	8.80	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/15	2030	07/05/2020	8.80	Put	Bond Future	9,758.2700	9.7583	10,504.1000	10.5041	7.643	0	0	0
2020/04/15	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/15	2030	07/05/2020	9.19	Call	Bond Future	0.8900	0.0009	0.2000	0.0002	(77.528)	0	0	0
2020/04/15	2030	07/05/2020	8.79	Put	Bond Future	9,820.5600	9.8206	10,566.3900	10.5664	7.595	0	0	0
2020/04/15	2030	07/05/2020	8.78	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/15	2030	07/05/2020	8.90	Call	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	0
2020/04/15	2030	07/05/2020	8.85	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	5,000
2020/04/15	2030	07/05/2020	8.90	Put	Bond Future	9,138.3200	9.1383	9,884.1200	9.8841	8.161	0	0	5,820
2020/04/15	2030	06/08/2020	10.70	Call	Bond Future	2,137.3500	2.1374	1,851.5400	1.8515	(13.372)	0	0	470
2020/04/15	2030	06/08/2020	10.00	Call	Bond Future	785.4000	0.7854	613.0500	0.6130	(21.944)	0	0	470
2020/04/15	2030	06/08/2020	10.05	Put	Bond Future	4,378.7100	4.3787	4,956.6500	4.9567	13.199	0	0	0
2020/04/15	2030	06/08/2020	9.75	Put	Bond Future	5,711.6000	5.7116	6,344.4100	6.3444	11.079	0	0	0
2020/04/15	2030	06/08/2020	9.42	Call	Bond Future	267.0000	0.2670	194.7100	0.1947	(27.075)	0	0	0
2020/04/15	2030	06/08/2020	9.11	Call	Bond Future	134.5800	0.1346	94.7200	0.0947	(29.618)	0	0	0
2020/04/15	2030	06/08/2020			Bond Future	10.7067	84.3917	10.8524	83.6347	1.361	0.0000	0.0000	5,718
2020/04/15	2030	06/08/2020	10.70	Put	Bond Future	2,172.4200	2.1724	2,643.6700	2.6437	21.692	0	0	0
2020/04/15	2030	06/08/2020	9.05	Put	Bond Future	9,397.2700	9.3973	10,119.1600	10.1192	7.682	0	0	0
2020/04/15	2030	06/08/2020	9.05	Call	Bond Future	116.7800	0.1168	81.6100	0.0816	(30.116)	0	0	450
2020/04/15	2030	06/08/2020	8.36	Put	Bond Future	13,559.2600	13.5593	14,309.8100	14.3098	5.535	0	0	0
2020/04/15	2030	06/08/2020	8.36	Call	Bond Future	18.1700	0.0182	11.6600	0.0117	(35.828)	0	0	800
2020/04/15	2030	06/08/2020	8.86	Put	Bond Future	10,502.1500	10.5021	11,236.0800	11.2361	6.988	0	0	0
2020/04/15	2030	06/08/2020	8.86	Call	Bond Future	73.0000	0.0730	49.8700	0.0499	(31.685)	0	0	800
2020/04/15	2030	06/08/2020	9.09	Call	Bond Future	128.4100	0.1284	90.1600	0.0902	(29.787)	0	0	0
2020/04/15	2030	06/08/2020	9.09	Put	Bond Future	9,169.4000	9.1694	9,888.2100	9.8882	7.839	0	0	0
2020/04/15	2030	06/08/2020	10.00	Put	Bond Future	4,588.5300	4.5885	5,173.2400	5.1732	12.743	0	0	0
2020/04/15	2030	06/08/2020	10.75	Call	Bond Future	2,271.5500	2.2716	1,973.2900	1.9733	(13.130)	0	0	0
2020/04/15	2030	06/08/2020	10.05	Call	Bond Future	852.0300	0.8520	672.9100	0.6729	(21.023)	0	0	0
2020/04/15	2030	06/08/2020	9.75	Call	Bond Future	508.8500	0.5088	384.6000	0.3846	(24.418)	0	0	450
2020/04/15	2030	06/08/2020	9.42	Put	Bond Future	7,362.4300	7.3624	8,047.2000	8.0472	9.301	0	0	800
2020/04/15	2030	06/08/2020	9.11	Put	Bond Future	9,056.1200	9.0561	9,773.3200	9.7733	7.920	0	0	0
2020/04/15	2030	06/08/2020	10.75	Put	Bond Future	2,045.7300	2.0457	2,504.5300	2.5045	22.427	0	0	0

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2020/04/15	2030	06/08/2020	9.20	Put	Bond Future	8,552.0400	8.5520	9,261.2900	9.2613	8.293	0	0	0
2020/04/15	2030	06/08/2020	9.20	Call	Bond Future	165.5500	0.1655	117.7400	0.1177	(28.879)	0	0	323
2020/04/15	2030	06/08/2020	8.50	Put	Bond Future	12,683.9500	12.6839	13,431.4900	13.4315	5.894	0	0	0
2020/04/15	2030	06/08/2020	8.50	Call	Bond Future	27.4500	0.0275	17.9300	0.0179	(34.681)	0	0	323
2020/04/15	2030	06/08/2020	9.10	Call	Bond Future	131.4600	0.1315	92.4200	0.0924	(29.697)	0	0	0
2020/04/15	2030	06/08/2020	9.10	Put	Bond Future	9,112.7000	9.1127	9,830.7200	9.8307	7.879	0	0	0
2020/04/15	2030	05/11/2020	8.10	Put	Bond Future	16,152.9300	16.1529	16,909.3900	16.9094	4.683	0	0	0
2020/04/15	2030	05/11/2020	8.73	Call	Bond Future	163.6500	0.1636	131.1100	0.1311	(19.884)	0	0	3,000
2020/04/15	2030	05/11/2020	10.06	Put	Bond Future	5,695.5900	5.6956	6,288.6000	6.2886	10.412	0	0	1,000
2020/04/15	2030	05/11/2020	9.39	Put	Bond Future	8,764.5100	8.7645	9,447.2500	9.4473	7.790	0	0	0
2020/04/15	2030	05/11/2020	9.38	Call	Bond Future	467.8700	0.4679	384.6500	0.3847	(17.787)	0	0	0
2020/04/15	2030	05/11/2020			Bond Future	10.9256	85.4524	11.0779	84.6854	1.393	0.0000	0.0000	0
2020/04/15	2030	05/11/2020	9.61	Call	Bond Future	648.1400	0.6481	537.8100	0.5378	(17.023)	0	0	0
2020/04/15	2030	05/11/2020	9.61	Put	Bond Future	7,685.7900	7.6858	8,342.5000	8.3425	8.544	0	0	3,000
2020/04/15	2030	05/11/2020	8.85	Put	Bond Future	11,662.0300	11.6620	12,389.7300	12.3897	6.240	0	0	0
2020/04/15	2030	05/11/2020	8.85	Call	Bond Future	201.6700	0.2017	162.3300	0.1623	(19.507)	0	0	3,000
2020/04/15	2030	05/11/2020	8.34	Put	Bond Future	14,665.9000	14.6659	15,416.2800	15.4163	5.116	0	0	0
2020/04/15	2030	05/11/2020	8.34	Call	Bond Future	79.0200	0.0790	62.3600	0.0624	(21.083)	0	0	1,000
2020/04/15	2030	05/11/2020	9.04	Put	Bond Future	10,605.5200	10.6055	11,320.2500	11.3203	6.739	0	0	0
2020/04/15	2030	05/11/2020	9.04	Call	Bond Future	276.8000	0.2768	224.4900	0.2245	(18.898)	0	0	1,000
2020/04/15	2030	05/11/2020	9.86	Put	Bond Future	6,542.3000	6.5423	7,163.6000	7.1636	9.497	0	0	14,160
2020/04/15	2030	05/11/2020	8.36	Put	Bond Future	14,543.9600	14.5440	15,293.7300	15.2937	5.155	0	0	0
2020/04/15	2030	05/11/2020	8.10	Call	Bond Future	48.5700	0.0486	37.9900	0.0380	(21.783)	0	0	3,000
2020/04/15	2030	05/11/2020	8.73	Put	Bond Future	12,347.8900	12.3479	13,082.3900	13.0824	5.948	0	0	0
2020/04/15	2030	05/11/2020	9.23	Put	Bond Future	9,588.1500	9.5882	10,286.9000	10.2869	7.288	0	0	0
2020/04/15	2030	05/11/2020	10.06	Call	Bond Future	1,150.1000	1.1501	976.0700	0.9761	(15.132)	0	0	0
2020/04/15	2030	05/11/2020	10.37	Put	Bond Future	4,510.8800	4.5109	5,078.7900	5.0788	12.590	0	0	15,947
2020/04/15	2030	05/11/2020	9.39	Call	Bond Future	474.7800	0.4748	390.4800	0.3905	(17.756)	0	0	0
2020/04/15	2030	05/11/2020	9.38	Put	Bond Future	8,815.0500	8.8150	9,498.8700	9.4989	7.757	0	0	0
2020/04/15	2030	05/11/2020	9.86	Call	Bond Future	900.4500	0.9005	754.7100	0.7547	(16.185)	0	0	0
2020/04/15	2030	05/11/2020	8.36	Call	Bond Future	82.1800	0.0822	64.9100	0.0649	(21.015)	0	0	14,160
2020/04/15	2030	05/11/2020	8.86	Put	Bond Future	11,605.5100	11.6055	12,332.6000	12.3326	6.265	0	0	0
2020/04/15	2030	05/11/2020	8.86	Call	Bond Future	205.1500	0.2052	165.2000	0.1652	(19.474)	0	0	14,160
2020/04/15	2030	05/11/2020	9.23	Call	Bond Future	373.5600	0.3736	305.2700	0.3053	(18.281)	0	0	3,000
2020/04/15	2030	05/11/2020	10.47	Call	Bond Future	1,810.2100	1.8102	1,606.2500	1.6063	(11.267)	0	0	0
2020/04/15	2030	05/11/2020	10.47	Put	Bond Future	4,163.0500	4.1631	4,726.1300	4.7261	13.526	0	0	3,000
2020/04/15	2030	05/11/2020	8.53	Put	Bond Future	13,520.4500	13.5205	14,264.1700	14.2642	5.501	0	0	0
2020/04/15	2030	05/11/2020	8.53	Call	Bond Future	113.7400	0.1137	90.4200	0.0904	(20.503)	0	0	15,947
2020/04/15	2030	05/11/2020	9.03	Put	Bond Future	10,660.1800	10.6602	11,375.6600	11.3757	6.712	0	0	0
2020/04/15	2030	05/11/2020	9.03	Call	Bond Future	272.3400	0.2723	220.7800	0.2208	(18.932)	0	0	15,947
2020/04/15	2030	05/11/2020	10.37	Call	Bond Future	1,629.9500	1.6300	1,430.8200	1.4308	(12.217)	0	0	0
2020/04/15	2030	05/11/2020	9.40	Call	Bond Future	481.7600	0.4818	396.3900	0.3964	(17.720)	0	0	0
2020/04/15	2030	05/11/2020	9.40	Put	Bond Future	8,714.0900	8.7141	9,395.7600	9.3958	7.823	0	0	0
2020/04/15	2030	04/02/2021	9.12	Call	Bond Future	382.0900	0.3821	328.6700	0.3287	(13.981)	0	0	1,000
2020/04/15	2030	04/02/2021	8.36	Call	Bond Future	124.0300	0.1240	105.8500	0.1059	(14.658)	0	0	800
2020/04/15	2030	04/02/2021	9.16	Call	Bond Future	403.1100	0.4031	346.9500	0.3470	(13.932)	0	0	0
2020/04/15	2030	04/02/2021	9.15	Put	Bond Future	11,108.0900	11.1081	11,829.7500	11.8297	6.497	0	0	0
2020/04/15	2030	04/02/2021			Bond Future	11.1632	82.5465	11.3226	81.7694	1.428	0.0000	0.0000	0

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2020/04/15	2030	04/02/2021	8.37	Put	Bond Future	15,471.7700		15.4718	16,230.4300	16.2304	4.904	0	0	0
2020/04/15	2030	04/02/2021	8.37	Call	Bond Future	126.0500		0.1261	107.5800	0.1076	(14.653)	0	0	1,000
2020/04/15	2030	04/02/2021	9.17	Call	Bond Future	408.5100		0.4085	351.6400	0.3516	(13.921)	0	0	0
2020/04/15	2030	04/02/2021	9.17	Put	Bond Future	11,003.7600		11.0038	11,724.0200	11.7240	6.546	0	0	0
2020/04/15	2030	04/02/2021	9.12	Put	Bond Future	11,265.3700		11.2654	11,989.0800	11.9891	6.424	0	0	0
2020/04/15	2030	04/02/2021	8.36	Put	Bond Future	15,531.0900		15.5311	16,290.0400	16.2900	4.887	0	0	0
2020/04/15	2030	04/02/2021	9.16	Put	Bond Future	11,055.8700		11.0559	11,776.8400	11.7768	6.521	0	0	0
2020/04/15	2030	04/02/2021	9.15	Call	Bond Future	397.7700		0.3978	342.3000	0.3423	(13.945)	0	0	0
2020/04/15	2030	04/02/2021	8.86	Put	Bond Future	12,665.9800		12.6660	13,405.1700	13.4052	5.836	0	0	0
2020/04/15	2030	04/02/2021	8.86	Call	Bond Future	266.1300		0.2661	228.1900	0.2282	(14.256)	0	0	800
2020/04/15	2030	04/02/2021	10.20	Call	Bond Future	1,352.6800		1.3527	1,184.7000	1.1847	(12.418)	0	0	0
2020/04/15	2030	04/02/2021	10.20	Put	Bond Future	6,263.5600		6.2636	6,872.7100	6.8727	9.725	0	0	1,800
2020/04/15	2030	06/05/2021	11.69	Call	Bond Future	1,218.9700		1.2190	432.8400	0.4328	(64.491)	0	0	0
2020/04/15	2030	06/05/2021	11.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	2030	06/05/2021			Bond Future	11.4304		83.5513	11.5972	82.7651	1.459	0.0000	0.0000	0
2020/04/15	2030	06/05/2021	11.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	2030	06/05/2021	11.70	Call	Bond Future	1,265.4500		1.2655	479.3200	0.4793	(62.123)	0	0	0
2020/04/15	2030	06/05/2021	11.71	Call	Bond Future	1,311.8900		1.3119	525.7600	0.5258	(59.923)	0	0	0
2020/04/15	2030	06/05/2021	11.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	2032	07/05/2020	9.19	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/15	2032	07/05/2020	9.54	Put	Bond Future	8,601.5900		8.6016	9,422.6400	9.4226	9.545	0	0	3,000
2020/04/15	2032	07/05/2020	8.82	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/15	2032	07/05/2020	9.20	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/04/15	2032	07/05/2020			Bond Future	10.9398		83.2734	11.0841	82.4520	1.319	0.0000	0.0000	79,160
2020/04/15	2032	07/05/2020	9.17	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	3,000
2020/04/15	2032	07/05/2020	9.17	Put	Bond Future	11,080.7500		11.0808	11,902.0600	11.9021	7.412	0	0	0
2020/04/15	2032	07/05/2020	9.54	Call	Bond Future	0.3400		0.0003	0.0700	0.0001	(79.412)	0	0	0
2020/04/15	2032	07/05/2020	9.00	Put	Bond Future	12,250.9800		12.2510	13,072.3000	13.0723	6.704	0	0	0
2020/04/15	2032	07/05/2020	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/15	2032	07/05/2020	9.50	Put	Bond Future	8,865.1600		8.8652	9,686.2900	9.6863	9.262	0	0	0
2020/04/15	2032	07/05/2020	9.50	Call	Bond Future	0.2400		0.0002	0.0500	0.0001	(79.167)	0	0	7,500
2020/04/15	2032	07/05/2020	9.30	Put	Bond Future	10,199.1700		10.1992	11,020.4700	11.0205	8.053	0	0	0
2020/04/15	2032	07/05/2020	9.30	Call	Bond Future	0.0300		0.0000	0.0100	0.0000	(66.667)	0	0	7,500
2020/04/15	2032	07/05/2020	9.19	Put	Bond Future	10,944.3700		10.9444	11,765.6800	11.7657	7.504	0	0	0
2020/04/15	2032	07/05/2020	8.82	Put	Bond Future	13,511.9400		13.5119	14,333.2600	14.3333	6.078	0	0	0
2020/04/15	2032	07/05/2020	9.20	Put	Bond Future	10,876.2800		10.8763	11,697.5900	11.6976	7.551	0	0	0
2020/04/15	2032	07/05/2020	9.18	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/15	2032	07/05/2020	9.18	Put	Bond Future	11,012.5200		11.0125	11,833.8300	11.8338	7.458	0	0	0
2020/04/15	2032	06/08/2020	8.79	Put	Bond Future	14,819.4800		14.8195	15,647.3700	15.6474	5.586	0	0	0
2020/04/15	2032	06/08/2020	9.29	Put	Bond Future	11,451.5800		11.4516	12,263.7000	12.2637	7.092	0	0	0
2020/04/15	2032	06/08/2020	9.46	Put	Bond Future	10,363.5700		10.3636	11,165.2500	11.1653	7.736	0	0	0
2020/04/15	2032	06/08/2020	9.45	Call	Bond Future	99.5300		0.0995	68.5200	0.0685	(31.156)	0	0	0
2020/04/15	2032	06/08/2020			Bond Future	11.1565		84.3135	11.3073	83.4801	1.351	0.0000	0.0000	300
2020/04/15	2032	06/08/2020	9.91	Call	Bond Future	290.0800		0.2901	210.6000	0.2106	(27.399)	0	0	0
2020/04/15	2032	06/08/2020	9.91	Put	Bond Future	7,663.3800		7.6634	8,417.3000	8.4173	9.838	0	0	800
2020/04/15	2032	06/08/2020	8.79	Call	Bond Future	15.0900		0.0151	9.5800	0.0096	(36.514)	0	0	800
2020/04/15	2032	06/08/2020	9.29	Call	Bond Future	65.5400		0.0655	44.2600	0.0443	(32.469)	0	0	800

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
2020/04/15	2032	06/08/2020	9.46	Call	Bond Future	102.0800	0.1021	70.3600	0.0704	(31.074)	0	0	0
2020/04/15	2032	06/08/2020	9.45	Put	Bond Future	10,426.6500	10.4266	11,229.0400	11.2290	7.696	0	0	0
2020/04/15	2032	06/08/2020	9.47	Call	Bond Future	104.6800	0.1047	72.2400	0.0722	(30.990)	0	0	0
2020/04/15	2032	06/08/2020	9.47	Put	Bond Future	10,300.6000	10.3006	11,101.5600	11.1016	7.776	0	0	0
2020/04/15	2032	05/11/2020	9.61	Put	Bond Future	10,741.9100	10.7419	11,532.8500	11.5329	7.363	0	0	0
2020/04/15	2032	05/11/2020	10.99	Call	Bond Future	2,087.5400	2.0875	1,876.6200	1.8766	(10.104)	0	0	0
2020/04/15	2032	05/11/2020	9.44	Put	Bond Future	11,753.8900	11.7539	12,557.3200	12.5573	6.835	0	0	0
2020/04/15	2032	05/11/2020	11.08	Call	Bond Future	2,296.9300	2.2969	2,069.9100	2.0699	(9.884)	0	0	0
2020/04/15	2032	05/11/2020	9.77	Put	Bond Future	9,824.5500	9.8246	10,601.2600	10.6013	7.906	0	0	0
2020/04/15	2032	05/11/2020			Bond Future	11.3763	81.2243	11.5335	80.3800	1.383	0.0000	0.0000	0
2020/04/15	2032	05/11/2020	10.99	Put	Bond Future	4,214.7500	4.2148	4,848.1500	4.8481	15.028	0	0	3,000
2020/04/15	2032	05/11/2020	9.76	Call	Bond Future	437.1900	0.4372	370.5500	0.3705	(15.243)	0	0	0
2020/04/15	2032	05/11/2020	9.76	Put	Bond Future	9,880.8300	9.8808	10,658.5100	10.6585	7.871	0	0	0
2020/04/15	2032	05/11/2020	9.11	Call	Bond Future	146.1500	0.1462	122.9300	0.1229	(15.888)	0	0	3,000
2020/04/15	2032	05/11/2020	9.61	Call	Bond Future	345.8500	0.3459	292.4700	0.2925	(15.434)	0	0	3,000
2020/04/15	2032	05/11/2020	9.44	Call	Bond Future	261.7100	0.2617	220.8200	0.2208	(15.624)	0	0	1,000
2020/04/15	2032	05/11/2020	11.08	Put	Bond Future	3,921.5500	3.9215	4,538.8500	4.5388	15.741	0	0	1,000
2020/04/15	2032	05/11/2020	9.77	Call	Bond Future	443.9100	0.4439	376.3000	0.3763	(15.231)	0	0	0
2020/04/15	2032	05/11/2020	9.11	Put	Bond Future	13,817.9900	13.8180	14,639.0900	14.6391	5.942	0	0	0
2020/04/15	2032	05/11/2020	8.94	Put	Bond Future	14,927.9800	14.9280	15,755.3900	15.7554	5.543	0	0	0
2020/04/15	2032	05/11/2020	8.94	Call	Bond Future	105.8900	0.1059	88.9800	0.0890	(15.969)	0	0	1,000
2020/04/15	2032	05/11/2020	9.75	Call	Bond Future	430.5600	0.4306	364.8700	0.3649	(15.257)	0	0	0
2020/04/15	2032	05/11/2020	9.75	Put	Bond Future	9,937.2700	9.9373	10,715.9000	10.7159	7.835	0	0	0
2020/04/15	2032	04/02/2021	10.82	Put	Bond Future	6,012.8900	6.0129	6,750.3600	6.7504	12.265	0	0	800
2020/04/15	2032	04/02/2021	9.29	Call	Bond Future	272.0300	0.2720	247.1300	0.2471	(9.153)	0	0	800
2020/04/15	2032	04/02/2021	9.63	Call	Bond Future	439.3900	0.4394	396.9500	0.3970	(9.659)	0	0	0
2020/04/15	2032	04/02/2021			Bond Future	11.6087	82.2692	11.7729	81.4138	1.415	0.0000	0.0000	0
2020/04/15	2032	04/02/2021	8.79	Put	Bond Future	17,042.2500	17.0422	17,887.6600	17.8877	4.961	0	0	0
2020/04/15	2032	04/02/2021	8.79	Call	Bond Future	123.9800	0.1240	114.0300	0.1140	(8.025)	0	0	800
2020/04/15	2032	04/02/2021	9.61	Call	Bond Future	427.6700	0.4277	386.4700	0.3865	(9.634)	0	0	0
2020/04/15	2032	04/02/2021	9.61	Put	Bond Future	11,954.1700	11.9542	12,768.3300	12.7683	6.811	0	0	0
2020/04/15	2032	04/02/2021	10.82	Call	Bond Future	1,718.9000	1.7189	1,601.0100	1.6010	(6.858)	0	0	0
2020/04/15	2032	04/02/2021	9.29	Put	Bond Future	13,852.9100	13.8529	14,683.3700	14.6834	5.995	0	0	0
2020/04/15	2032	04/02/2021	9.63	Put	Bond Future	11,839.5500	11.8395	12,652.4700	12.6525	6.866	0	0	0
2020/04/15	2032	04/02/2021	9.62	Call	Bond Future	433.5000	0.4335	391.6800	0.3917	(9.647)	0	0	0
2020/04/15	2032	04/02/2021	9.62	Put	Bond Future	11,896.8000	11.8968	12,710.3400	12.7103	6.838	0	0	0
2020/04/15	2032	06/05/2021	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	2032	06/05/2021			Bond Future	11.8646	79.1235	12.0362	78.2581	1.446	0.0000	0.0000	0
2020/04/15	2032	06/05/2021	12.11	Call	Bond Future	1,233.8700	1.2339	368.4900	0.3685	(70.135)	0	0	0
2020/04/15	2032	06/05/2021	12.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	2032	06/05/2021	12.12	Call	Bond Future	1,283.5700	1.2836	418.1900	0.4182	(67.420)	0	0	0
2020/04/15	2032	06/05/2021	12.10	Call	Bond Future	1,184.1100	1.1841	318.7300	0.3187	(73.083)	0	0	0
2020/04/15	2032	06/05/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	2033	07/05/2020			Bond Future	97.6024	97.6024	97.3558	97.3558	(0.253)	0.0000	0.0000	7,065
2020/04/15	2033	06/08/2020			Bond Future	98.8460	98.8460	98.5941	98.5941	(0.255)	0.0000	0.0000	155
2020/04/15	2033	05/11/2020			Bond Future	98.8927	98.8927	98.6370	98.6370	(0.259)	0.0000	0.0000	0
2020/04/15	2033	04/02/2021			Bond Future	100.1876	100.1876	99.9285	99.9285	(0.259)	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
2020/04/15	2033	06/05/2021			Bond Future	100.1979	100.1979	99.9361	99.9361	(0.261)	0.0000	0.0000	0
2020/04/15	2037	07/05/2020	9.60	Put	Bond Future	12,411.1700	12.4112	13,169.0300	13.1690	6.106	0	0	0
2020/04/15	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	2037	07/05/2020	9.70	Put	Bond Future	11,647.6400	11.6476	12,405.4900	12.4055	6.506	0	0	0
2020/04/15	2037	07/05/2020			Bond Future	11.4036	80.8770	11.5279	80.1191	1.089	0.0000	0.0000	85,740
2020/04/15	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	2037	07/05/2020	9.59	Put	Bond Future	12,488.0500	12.4881	13,245.9100	13.2459	6.069	0	0	0
2020/04/15	2037	07/05/2020	9.70	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/04/15	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	2037	07/05/2020	9.61	Put	Bond Future	12,334.3800	12.3344	13,092.2400	13.0922	6.144	0	0	0
2020/04/15	2037	07/05/2020	10.00	Put	Bond Future	9,414.0600	9.4141	10,171.7300	10.1717	8.048	0	0	0
2020/04/15	2037	07/05/2020	10.00	Call	Bond Future	0.2600	0.0003	0.0700	0.0001	(73.077)	0	0	7,500
2020/04/15	2037	06/08/2020	9.88	Put	Bond Future	11,608.8300	11.6088	12,355.4600	12.3555	6.432	0	0	0
2020/04/15	2037	06/08/2020			Bond Future	11.6148	77.6304	11.7447	76.8613	1.118	0.0000	0.0000	1,071
2020/04/15	2037	06/08/2020	9.87	Call	Bond Future	79.7400	0.0797	57.8300	0.0578	(27.477)	0	0	0
2020/04/15	2037	06/08/2020	9.87	Put	Bond Future	11,680.4200	11.6804	12,427.6100	12.4276	6.397	0	0	0
2020/04/15	2037	06/08/2020	9.88	Call	Bond Future	81.9700	0.0820	59.5000	0.0595	(27.412)	0	0	0
2020/04/15	2037	06/08/2020	9.86	Call	Bond Future	77.5700	0.0776	56.1900	0.0562	(27.562)	0	0	0
2020/04/15	2037	06/08/2020	9.86	Put	Bond Future	11,752.1500	11.7521	12,499.8700	12.4999	6.362	0	0	0
2020/04/15	2037	05/11/2020	10.18	Call	Bond Future	429.0900	0.4291	398.6700	0.3987	(7.089)	0	0	0
2020/04/15	2037	05/11/2020	10.17	Put	Bond Future	11,009.8600	11.0099	11,759.1600	11.7592	6.806	0	0	0
2020/04/15	2037	05/11/2020			Bond Future	11.8185	78.6061	11.9536	77.8270	1.144	0.0000	0.0000	0
2020/04/15	2037	05/11/2020	10.19	Call	Bond Future	436.0200	0.4360	404.9800	0.4050	(7.119)	0	0	0
2020/04/15	2037	05/11/2020	10.19	Put	Bond Future	10,882.1200	10.8821	11,630.2000	11.6302	6.874	0	0	0
2020/04/15	2037	05/11/2020	10.17	Call	Bond Future	422.2500	0.4223	392.4300	0.3924	(7.062)	0	0	0
2020/04/15	2037	05/11/2020	10.18	Put	Bond Future	10,945.9000	10.9459	11,694.6000	11.6946	6.840	0	0	0
2020/04/15	2037	04/02/2021	13.73	Call	Bond Future	9,801.7500	9.8017	9,238.2500	9.2383	(5.749)	0	0	0
2020/04/15	2037	04/02/2021	10.35	Call	Bond Future	731.6700	0.7317	682.1100	0.6821	(6.774)	0	0	0
2020/04/15	2037	04/02/2021	10.27	Call	Bond Future	662.3300	0.6623	618.3600	0.6184	(6.639)	0	0	0
2020/04/15	2037	04/02/2021	10.85	Call	Bond Future	1,295.9500	1.2959	1,200.2300	1.2002	(7.386)	0	0	0
2020/04/15	2037	04/02/2021	10.28	Put	Bond Future	11,690.8700	11.6909	12,435.5800	12.4356	6.370	0	0	0
2020/04/15	2037	04/02/2021			Bond Future	12.0371	75.3619	12.1781	74.5725	1.171	0.0000	0.0000	0
2020/04/15	2037	04/02/2021	11.97	Put	Bond Future	4,061.9900	4.0620	4,644.8200	4.6448	14.348	0	0	0
2020/04/15	2037	04/02/2021	11.97	Call	Bond Future	3,681.9300	3.6819	3,475.4100	3.4754	(5.609)	0	0	300
2020/04/15	2037	04/02/2021	9.65	Put	Bond Future	15,854.0400	15.8540	16,628.7400	16.6287	4.886	0	0	0
2020/04/15	2037	04/02/2021	9.65	Call	Bond Future	282.0700	0.2821	267.4200	0.2674	(5.194)	0	0	72
2020/04/15	2037	04/02/2021	13.73	Put	Bond Future	1,118.7700	1.1188	1,344.6200	1.3446	20.187	0	0	300
2020/04/15	2037	04/02/2021	10.35	Put	Bond Future	11,267.2000	11.2672	12,006.9900	12.0070	6.566	0	0	72
2020/04/15	2037	04/02/2021	11.90	Call	Bond Future	3,484.9200	3.4849	3,291.0400	3.2910	(5.563)	0	0	0
2020/04/15	2037	04/02/2021	10.27	Put	Bond Future	11,752.0600	11.7521	12,497.4400	12.4974	6.343	0	0	0
2020/04/15	2037	04/02/2021	10.85	Put	Bond Future	8,485.9800	8.4860	9,179.6100	9.1796	8.174	0	0	72
2020/04/15	2037	04/02/2021	10.28	Call	Bond Future	670.7100	0.6707	626.0700	0.6261	(6.656)	0	0	0
2020/04/15	2037	04/02/2021	10.48	Put	Bond Future	10,502.2600	10.5023	11,231.9600	11.2320	6.948	0	0	0
2020/04/15	2037	04/02/2021	10.48	Call	Bond Future	855.9700	0.8560	796.3200	0.7963	(6.969)	0	0	240
2020/04/15	2037	04/02/2021	11.90	Put	Bond Future	4,264.8400	4.2648	4,860.3100	4.8603	13.962	0	0	240
2020/04/15	2037	04/02/2021	10.29	Call	Bond Future	679.1700	0.6792	633.8500	0.6338	(6.673)	0	0	0
2020/04/15	2037	04/02/2021	10.29	Put	Bond Future	11,629.8500	11.6298	12,373.8800	12.3739	6.398	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
2020/04/15	2037	06/05/2021	12.42	Call	Bond Future	778.4600	0.7785	0.0000	0.0000	(100.000)	0	0	0
2020/04/15	2037	06/05/2021			Bond Future	12.2767	76.2788	12.4237	75.4802	1.198	0.0000	0.0000	0
2020/04/15	2037	06/05/2021	12.42	Put	Bond Future	0.0000	0.0000	20.1400	0.0201	100.000	0	0	0
2020/04/15	2037	06/05/2021	12.43	Call	Bond Future	832.2900	0.8323	33.6900	0.0337	(95.952)	0	0	0
2020/04/15	2037	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	2037	06/05/2021	12.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	2037	06/05/2021	12.44	Call	Bond Future	886.0700	0.8861	87.4700	0.0875	(90.128)	0	0	0
2020/04/15	2038	07/05/2020			Bond Future	112.4681	112.4681	115.4924	115.4924	2.689	0.0000	0.0000	11,153
2020/04/15	2038	06/08/2020			Bond Future	112.2049	112.2049	115.2651	115.2651	2.727	0.0000	0.0000	3,410
2020/04/15	2038	05/11/2020			Bond Future	113.6412	113.6412	116.7400	116.7400	2.727	0.0000	0.0000	0
2020/04/15	2038	04/02/2021			Bond Future	113.4077	113.4077	116.5468	116.5468	2.768	0.0000	0.0000	0
2020/04/15	2038	06/05/2021			Bond Future	114.8166	114.8166	117.9955	117.9955	2.769	0.0000	0.0000	0
2020/04/15	2040	07/05/2020	9.74	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/15	2040	07/05/2020	9.75	Put	Bond Future	12,387.2300	12.3872	13,164.7200	13.1647	6.277	0	0	0
2020/04/15	2040	07/05/2020	12.20	Call	Bond Future	4,877.3400	4.8773	4,175.3000	4.1753	(14.394)	0	0	325
2020/04/15	2040	07/05/2020	11.10	Put	Bond Future	2,556.9200	2.5569	3,210.3500	3.2104	25.555	0	0	0
2020/04/15	2040	07/05/2020	9.85	Put	Bond Future	11,568.6400	11.5686	12,346.1200	12.3461	6.721	0	0	0
2020/04/15	2040	07/05/2020			Bond Future	11.4320	83.5930	11.5514	82.8155	1.044	0.0000	0.0000	68,794
2020/04/15	2040	07/05/2020	9.74	Put	Bond Future	12,469.7100	12.4697	13,247.2000	13.2472	6.235	0	0	0
2020/04/15	2040	07/05/2020	9.75	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/15	2040	07/05/2020	12.70	Put	Bond Future	11.4400	0.0114	20.5200	0.0205	79.371	0	0	0
2020/04/15	2040	07/05/2020	12.70	Call	Bond Future	7,680.7900	7.6808	6,912.3700	6.9124	(10.004)	0	0	325
2020/04/15	2040	07/05/2020	10.00	Put	Bond Future	10,361.8300	10.3618	11,139.2500	11.1392	7.503	0	0	0
2020/04/15	2040	07/05/2020	10.00	Call	Bond Future	0.1000	0.0001	0.0200	0.0000	(80.000)	0	0	2,640
2020/04/15	2040	07/05/2020	9.50	Put	Bond Future	14,484.1400	14.4841	15,261.6400	15.2616	5.368	0	0	0
2020/04/15	2040	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/04/15	2040	07/05/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	2040	07/05/2020	12.20	Put	Bond Future	82.5000	0.0825	157.9600	0.1580	91.467	0	0	0
2020/04/15	2040	07/05/2020	11.10	Call	Bond Future	329.2700	0.3293	205.2000	0.2052	(37.680)	0	0	450
2020/04/15	2040	07/05/2020	9.85	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/04/15	2040	07/05/2020	9.73	Put	Bond Future	12,552.3000	12.5523	13,329.8000	13.3298	6.194	0	0	0
2020/04/15	2040	07/05/2020	11.80	Put	Bond Future	361.7600	0.3618	577.0300	0.5770	59.506	0	0	0
2020/04/15	2040	07/05/2020	11.80	Call	Bond Future	2,719.4700	2.7195	2,157.2400	2.1572	(20.674)	0	0	450
2020/04/15	2040	07/05/2020	10.15	Put	Bond Future	9,180.0100	9.1800	9,957.1500	9.9572	8.466	0	0	0
2020/04/15	2040	07/05/2020	10.15	Call	Bond Future	0.4800	0.0005	0.1200	0.0001	(75.000)	0	0	7,500
2020/04/15	2040	06/08/2020	10.85	Call	Bond Future	655.7200	0.6557	519.2400	0.5192	(20.814)	0	0	0
2020/04/15	2040	06/08/2020	11.26	Put	Bond Future	3,912.4800	3.9125	4,529.8100	4.5298	15.778	0	0	517
2020/04/15	2040	06/08/2020	10.03	Call	Bond Future	90.0500	0.0901	60.4000	0.0604	(32.926)	0	0	0
2020/04/15	2040	06/08/2020	10.04	Call	Bond Future	92.6900	0.0927	62.2800	0.0623	(32.808)	0	0	0
2020/04/15	2040	06/08/2020	10.02	Put	Bond Future	11,582.1600	11.5822	12,342.3100	12.3423	6.563	0	0	0
2020/04/15	2040	06/08/2020			Bond Future	11.6372	80.1300	11.7620	79.3409	1.073	0.0000	0.0000	600
2020/04/15	2040	06/08/2020	10.04	Put	Bond Future	11,429.4000	11.4294	12,188.0300	12.1880	6.638	0	0	0
2020/04/15	2040	06/08/2020	10.02	Call	Bond Future	87.4700	0.0875	58.5800	0.0586	(33.028)	0	0	0
2020/04/15	2040	06/08/2020	10.85	Put	Bond Future	5,941.2600	5.9413	6,593.8200	6.5938	10.984	0	0	12,538
2020/04/15	2040	06/08/2020	11.26	Call	Bond Future	1,448.3400	1.4483	1,276.6300	1.2766	(11.856)	0	0	0
2020/04/15	2040	06/08/2020	10.79	Put	Bond Future	6,292.6600	6.2927	6,945.8500	6.9459	10.380	0	0	800

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
2020/04/15	2040	06/08/2020	9.57	Put	Bond Future	15,186.9900	15.1870	15,968.1200	15.9681	5.143	0	0	0
2020/04/15	2040	06/08/2020	10.03	Put	Bond Future	11,505.7000	11.5057	12,265.0900	12.2651	6.600	0	0	0
2020/04/15	2040	06/08/2020	10.79	Call	Bond Future	581.1600	0.5812	445.3100	0.4453	(23.376)	0	0	0
2020/04/15	2040	06/08/2020	9.57	Call	Bond Future	20.7400	0.0207	12.8300	0.0128	(38.139)	0	0	800
2020/04/15	2040	06/08/2020	10.07	Put	Bond Future	11,201.5600	11.2016	11,957.8000	11.9578	6.751	0	0	0
2020/04/15	2040	06/08/2020	10.07	Call	Bond Future	101.0100	0.1010	68.2100	0.0682	(32.472)	0	0	800
2020/04/15	2040	05/11/2020	10.23	Call	Bond Future	426.8200	0.4268	399.6000	0.3996	(6.377)	0	0	2,000
2020/04/15	2040	05/11/2020	11.70	Put	Bond Future	3,885.3700	3.8854	4,618.1200	4.6181	18.859	0	0	2,000
2020/04/15	2040	05/11/2020	10.00	Call	Bond Future	284.9800	0.2850	269.3400	0.2693	(5.488)	0	0	2,000
2020/04/15	2040	05/11/2020	9.50	Call	Bond Future	105.3200	0.1053	102.3600	0.1024	(2.810)	0	0	2,000
2020/04/15	2040	05/11/2020	10.30	Call	Bond Future	479.6100	0.4796	447.9000	0.4479	(6.612)	0	0	0
2020/04/15	2040	05/11/2020			Bond Future	11.8347	81.1372	11.9647	80.3378	1.099	0.0000	0.0000	0
2020/04/15	2040	05/11/2020	10.23	Put	Bond Future	11,499.4700	11.4995	12,271.6500	12.2716	6.715	0	0	0
2020/04/15	2040	05/11/2020	9.73	Put	Bond Future	15,206.2900	15.2063	15,998.5900	15.9986	5.210	0	0	0
2020/04/15	2040	05/11/2020	9.73	Call	Bond Future	169.9600	0.1700	162.8600	0.1629	(4.177)	0	0	2,000
2020/04/15	2040	05/11/2020	10.30	Put	Bond Future	11,018.4400	11.0184	11,786.1300	11.7861	6.967	0	0	0
2020/04/15	2040	05/11/2020	11.70	Call	Bond Future	3,042.8600	3.0429	2,976.2100	2.9762	(2.190)	0	0	0
2020/04/15	2040	05/11/2020	10.00	Put	Bond Future	13,147.5600	13.1476	13,931.3200	13.9313	5.961	0	0	0
2020/04/15	2040	05/11/2020	9.50	Put	Bond Future	17,057.6200	17.0576	17,854.0600	17.8541	4.669	0	0	0
2020/04/15	2040	05/11/2020	10.31	Call	Bond Future	487.5500	0.4876	455.1600	0.4552	(6.643)	0	0	0
2020/04/15	2040	05/11/2020	10.32	Put	Bond Future	10,882.8300	10.8828	11,649.1400	11.6491	7.041	0	0	0
2020/04/15	2040	05/11/2020	11.50	Call	Bond Future	2,446.2000	2.4462	2,431.9500	2.4319	(0.583)	0	0	0
2020/04/15	2040	05/11/2020	11.50	Put	Bond Future	4,567.0900	4.5671	5,352.2400	5.3522	17.191	0	0	2,000
2020/04/15	2040	05/11/2020	10.31	Put	Bond Future	10,950.5300	10.9505	11,717.5400	11.7175	7.004	0	0	0
2020/04/15	2040	05/11/2020	10.32	Call	Bond Future	495.6000	0.4956	462.5100	0.4625	(6.677)	0	0	0
2020/04/15	2040	04/02/2021	9.49	Call	Bond Future	220.9600	0.2210	202.5400	0.2025	(8.336)	0	0	500
2020/04/15	2040	04/02/2021	9.57	Put	Bond Future	17,849.2900	17.8493	18,637.9800	18.6380	4.419	0	0	0
2020/04/15	2040	04/02/2021	10.07	Put	Bond Future	14,089.3300	14.0893	14,852.7100	14.8527	5.418	0	0	0
2020/04/15	2040	04/02/2021	10.42	Put	Bond Future	11,724.8700	11.7249	12,460.5200	12.4605	6.274	0	0	0
2020/04/15	2040	04/02/2021			Bond Future	12.0466	77.6752	12.1823	76.8653	1.126	0.0000	0.0000	0
2020/04/15	2040	04/02/2021	11.74	Call	Bond Future	3,220.3200	3.2203	3,019.0100	3.0190	(6.251)	0	0	0
2020/04/15	2040	04/02/2021	11.74	Put	Bond Future	5,102.6700	5.1027	5,711.2300	5.7112	11.926	0	0	800
2020/04/15	2040	04/02/2021	10.07	Call	Bond Future	524.4700	0.5245	477.9800	0.4780	(8.864)	0	0	800
2020/04/15	2040	04/02/2021	10.41	Call	Bond Future	816.0600	0.8161	742.7600	0.7428	(8.982)	0	0	0
2020/04/15	2040	04/02/2021	10.41	Put	Bond Future	11,789.2100	11.7892	12,525.7800	12.5258	6.248	0	0	0
2020/04/15	2040	04/02/2021	9.49	Put	Bond Future	18,490.2200	18.4902	19,281.6700	19.2817	4.280	0	0	0
2020/04/15	2040	04/02/2021	9.57	Call	Bond Future	251.1200	0.2511	229.9400	0.2299	(8.434)	0	0	800
2020/04/15	2040	04/02/2021	10.42	Call	Bond Future	826.1800	0.8262	751.9600	0.7520	(8.984)	0	0	0
2020/04/15	2040	04/02/2021	11.57	Call	Bond Future	2,772.1600	2.7722	2,597.2600	2.5973	(6.309)	0	0	0
2020/04/15	2040	04/02/2021	11.57	Put	Bond Future	5,730.6200	5.7306	6,365.5900	6.3656	11.080	0	0	500
2020/04/15	2040	04/02/2021	10.24	Put	Bond Future	12,912.2000	12.9122	13,663.2600	13.6633	5.817	0	0	0
2020/04/15	2040	04/02/2021	10.24	Call	Bond Future	657.9300	0.6579	599.1200	0.5991	(8.939)	0	0	500
2020/04/15	2040	04/02/2021	10.40	Call	Bond Future	806.0300	0.8060	733.6400	0.7336	(8.981)	0	0	0
2020/04/15	2040	04/02/2021	10.40	Put	Bond Future	11,853.7400	11.8537	12,591.2200	12.5912	6.221	0	0	0
2020/04/15	2040	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	2040	06/05/2021			Bond Future	12.2784	78.6202	12.4200	77.8009	1.153	0.0000	0.0000	0
2020/04/15	2040	06/05/2021	12.43	Call	Bond Future	876.5400	0.8765	57.2500	0.0572	(93.469)	0	0	0
2020/04/15	2040	06/05/2021	12.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2020/04/15	2040	06/05/2021	12.44	Call	Bond Future	933.7800	0.9338	114.4900	0.1145	(87.739)	0	0	0
2020/04/15	2040	06/05/2021	12.42	Call	Bond Future	819.2400	0.8192	0.0000	0.0000	(100.000)	0	0	0
2020/04/15	2040	06/05/2021	12.42	Put	Bond Future	0.0000	0.0000	0.0500	0.0001	100.000	0	0	0
2020/04/15	2044	07/05/2020	9.81	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/15	2044	07/05/2020	9.79	Put	Bond Future	12,447.5100	12.4475	13,226.6400	13.2266	6.259	0	0	0
2020/04/15	2044	07/05/2020	9.45	Put	Bond Future	15,392.2700	15.3923	16,171.4100	16.1714	5.062	0	0	0
2020/04/15	2044	07/05/2020	9.97	Put	Bond Future	10,950.1100	10.9501	11,729.2100	11.7292	7.115	0	0	0
2020/04/15	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/04/15	2044	07/05/2020	9.98	Call	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	100
2020/04/15	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/04/15	2044	07/05/2020			Bond Future	11.4600	80.4562	11.5797	79.6771	1.044	0.0000	0.0000	73,468
2020/04/15	2044	07/05/2020	9.81	Put	Bond Future	12,279.0800	12.2791	13,058.2100	13.0582	6.345	0	0	0
2020/04/15	2044	07/05/2020	9.79	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/15	2044	07/05/2020	10.81	Call	Bond Future	62.6200	0.0626	28.6800	0.0287	(54.200)	0	0	0
2020/04/15	2044	07/05/2020	10.81	Put	Bond Future	4,542.1200	4.5421	5,287.3200	5.2873	16.406	0	0	129
2020/04/15	2044	07/05/2020	9.33	Put	Bond Future	16,469.3900	16.4694	17,248.5300	17.2485	4.731	0	0	0
2020/04/15	2044	07/05/2020	9.80	Put	Bond Future	12,363.2300	12.3632	13,142.3600	13.1424	6.302	0	0	0
2020/04/15	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/04/15	2044	07/05/2020	9.97	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	129
2020/04/15	2044	07/05/2020	9.98	Put	Bond Future	10,868.1300	10.8681	11,647.2200	11.6472	7.169	0	0	0
2020/04/15	2044	07/05/2020	11.09	Call	Bond Future	277.8100	0.2778	171.0900	0.1711	(38.415)	0	0	0
2020/04/15	2044	07/05/2020	9.26	Put	Bond Future	17,107.1300	17.1071	17,886.2700	17.8863	4.554	0	0	0
2020/04/15	2044	07/05/2020	9.91	Put	Bond Future	11,444.6300	11.4446	12,223.7500	12.2238	6.808	0	0	0
2020/04/15	2044	07/05/2020	9.80	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/15	2044	07/05/2020	11.09	Put	Bond Future	2,775.1600	2.7752	3,447.5800	3.4476	24.230	0	0	100
2020/04/15	2044	07/05/2020	9.91	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	556
2020/04/15	2044	07/05/2020	11.02	Call	Bond Future	195.2400	0.1952	114.5200	0.1145	(41.344)	0	0	0
2020/04/15	2044	07/05/2020	11.02	Put	Bond Future	3,180.4600	3.1805	3,878.8800	3.8789	21.960	0	0	556
2020/04/15	2044	06/08/2020	9.98	Call	Bond Future	70.9900	0.0710	47.0000	0.0470	(33.793)	0	0	602
2020/04/15	2044	06/08/2020	11.09	Put	Bond Future	4,790.5900	4.7906	5,439.7600	5.4398	13.551	0	0	602
2020/04/15	2044	06/08/2020	9.01	Call	Bond Future	1.8800	0.0019	1.0300	0.0010	(45.213)	0	0	140
2020/04/15	2044	06/08/2020	9.66	Call	Bond Future	25.0000	0.0250	15.6200	0.0156	(37.520)	0	0	140
2020/04/15	2044	06/08/2020	9.88	Call	Bond Future	52.0200	0.0520	33.8400	0.0338	(34.948)	0	0	0
2020/04/15	2044	06/08/2020			Bond Future	11.6581	77.0791	11.7833	76.2885	1.073	0.0000	0.0000	6,009
2020/04/15	2044	06/08/2020	9.36	Put	Bond Future	17,452.8900	17.4529	18,240.1300	18.2401	4.511	0	0	0
2020/04/15	2044	06/08/2020	9.36	Call	Bond Future	8.2100	0.0082	4.8400	0.0048	(41.048)	0	0	602
2020/04/15	2044	06/08/2020	9.98	Put	Bond Future	12,199.8000	12.1998	12,966.4200	12.9664	6.284	0	0	0
2020/04/15	2044	06/08/2020	9.86	Call	Bond Future	48.8000	0.0488	31.6300	0.0316	(35.184)	0	0	0
2020/04/15	2044	06/08/2020	9.86	Put	Bond Future	13,167.3200	13.1673	13,940.7600	13.9408	5.874	0	0	0
2020/04/15	2044	06/08/2020	11.09	Call	Bond Future	1,015.7600	1.0158	874.3200	0.8743	(13.925)	0	0	0
2020/04/15	2044	06/08/2020	9.01	Put	Bond Future	20,681.3400	20.6813	21,471.1000	21.4711	3.819	0	0	0
2020/04/15	2044	06/08/2020	9.66	Put	Bond Future	14,834.0300	14.8340	15,615.2600	15.6153	5.266	0	0	0
2020/04/15	2044	06/08/2020	9.88	Put	Bond Future	13,004.3300	13.0043	13,776.7600	13.7768	5.940	0	0	0
2020/04/15	2044	06/08/2020	10.93	Call	Bond Future	736.0600	0.7361	604.8500	0.6048	(17.826)	0	0	0
2020/04/15	2044	06/08/2020	10.93	Put	Bond Future	5,631.6400	5.6316	6,291.0400	6.2910	11.709	0	0	140
2020/04/15	2044	06/08/2020	9.87	Call	Bond Future	50.3900	0.0504	32.7200	0.0327	(35.066)	0	0	0
2020/04/15	2044	06/08/2020	9.87	Put	Bond Future	13,085.7400	13.0857	13,858.6800	13.8587	5.907	0	0	0

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2020/04/15	2044	05/11/2020	11.06	Put	Bond Future	6,576.0200	6.5760	7,368.6700	7.3687	12.054	0	0	525
2020/04/15	2044	05/11/2020	11.43	Call	Bond Future	2,217.4600	2.2175	2,223.2100	2.2232	0.259	0	0	0
2020/04/15	2044	05/11/2020	9.72	Put	Bond Future	15,628.3800	15.6284	16,424.1600	16.4242	5.092	0	0	0
2020/04/15	2044	05/11/2020	9.97	Call	Bond Future	254.8600	0.2549	242.7500	0.2427	(4.752)	0	0	568
2020/04/15	2044	05/11/2020	9.29	Put	Bond Future	19,304.7600	19.3048	20,105.6200	20.1056	4.149	0	0	0
2020/04/15	2044	05/11/2020	9.96	Put	Bond Future	13,723.5900	13.7236	14,512.8300	14.5128	5.751	0	0	0
2020/04/15	2044	05/11/2020	10.36	Call	Bond Future	508.6500	0.5087	476.2100	0.4762	(6.378)	0	0	0
2020/04/15	2044	05/11/2020			Bond Future	11.8486	78.0481	11.9789	77.2471	1.100	0.0000	0.0000	0
2020/04/15	2044	05/11/2020	9.72	Call	Bond Future	155.0600	0.1551	149.8500	0.1498	(3.360)	0	0	1,815
2020/04/15	2044	05/11/2020	9.97	Put	Bond Future	13,646.6500	13.6466	14,435.5300	14.4355	5.781	0	0	0
2020/04/15	2044	05/11/2020	9.96	Call	Bond Future	250.0500	0.2500	238.3000	0.2383	(4.699)	0	0	0
2020/04/15	2044	05/11/2020	11.38	Call	Bond Future	2,085.1400	2.0851	2,099.4000	2.0994	0.684	0	0	0
2020/04/15	2044	05/11/2020	11.38	Put	Bond Future	5,089.9400	5.0899	5,905.1900	5.9052	16.017	0	0	568
2020/04/15	2044	05/11/2020	10.34	Call	Bond Future	492.1000	0.4921	461.0600	0.4611	(6.308)	0	0	0
2020/04/15	2044	05/11/2020	10.34	Put	Bond Future	10,944.2900	10.9443	11,714.2400	11.7142	7.035	0	0	0
2020/04/15	2044	05/11/2020	11.06	Call	Bond Future	1,399.4700	1.3995	1,391.1300	1.3911	(0.596)	0	0	0
2020/04/15	2044	05/11/2020	10.04	Put	Bond Future	13,113.6300	13.1136	13,899.8300	13.8998	5.995	0	0	0
2020/04/15	2044	05/11/2020	11.17	Put	Bond Future	6,020.8100	6.0208	6,837.5900	6.8376	13.566	0	0	1,815
2020/04/15	2044	05/11/2020	11.43	Put	Bond Future	4,891.9200	4.8919	5,698.6600	5.6987	16.491	0	0	1,815
2020/04/15	2044	05/11/2020	8.87	Put	Bond Future	23,201.2000	23.2012	24,002.9800	24.0030	3.456	0	0	0
2020/04/15	2044	05/11/2020	9.29	Call	Bond Future	59.2400	0.0592	59.1100	0.0591	(0.219)	0	0	568
2020/04/15	2044	05/11/2020	10.36	Put	Bond Future	10,806.5600	10.8066	11,575.1100	11.5751	7.112	0	0	0
2020/04/15	2044	05/11/2020	10.04	Call	Bond Future	290.6400	0.2906	275.8500	0.2759	(5.089)	0	0	525
2020/04/15	2044	05/11/2020	9.34	Put	Bond Future	18,860.6600	18.8607	19,661.2300	19.6612	4.245	0	0	0
2020/04/15	2044	05/11/2020	9.34	Call	Bond Future	66.7400	0.0667	66.3200	0.0663	(0.629)	0	0	525
2020/04/15	2044	05/11/2020	11.17	Call	Bond Future	1,602.2100	1.6022	1,618.0000	1.6180	0.986	0	0	0
2020/04/15	2044	05/11/2020	8.87	Call	Bond Future	20.0600	0.0201	20.8500	0.0208	3.938	0	0	1,815
2020/04/15	2044	05/11/2020	10.02	Put	Bond Future	13,264.9200	13.2649	14,051.9200	14.0519	5.933	0	0	0
2020/04/15	2044	05/11/2020	10.02	Call	Bond Future	280.0300	0.2800	266.0400	0.2660	(4.996)	0	0	1,815
2020/04/15	2044	05/11/2020	10.35	Call	Bond Future	500.3300	0.5003	468.5900	0.4686	(6.344)	0	0	0
2020/04/15	2044	05/11/2020	10.35	Put	Bond Future	10,875.3200	10.8753	11,644.5700	11.6446	7.073	0	0	0
2020/04/15	2044	04/02/2021	10.04	Put	Bond Future	14,528.5000	14.5285	15,302.2500	15.3022	5.326	0	0	0
2020/04/15	2044	04/02/2021	10.37	Call	Bond Future	753.6900	0.7537	692.4200	0.6924	(8.129)	0	0	0
2020/04/15	2044	04/02/2021	10.35	Put	Bond Future	12,338.1000	12.3381	13,089.9200	13.0899	6.093	0	0	0
2020/04/15	2044	04/02/2021			Bond Future	12.0527	74.6715	12.1888	73.8601	1.129	0.0000	0.0000	0
2020/04/15	2044	04/02/2021	10.37	Put	Bond Future	12,203.5100	12.2035	12,953.6600	12.9537	6.147	0	0	0
2020/04/15	2044	04/02/2021	10.35	Call	Bond Future	734.5700	0.7346	674.9700	0.6750	(8.114)	0	0	0
2020/04/15	2044	04/02/2021	10.04	Call	Bond Future	482.7400	0.4827	445.0700	0.4451	(7.803)	0	0	0
2020/04/15	2044	04/02/2021	10.84	Call	Bond Future	1,317.3200	1.3173	1,207.3800	1.2074	(8.346)	0	0	0
2020/04/15	2044	04/02/2021	10.36	Put	Bond Future	12,270.7100	12.2707	13,021.7000	13.0217	6.120	0	0	0
2020/04/15	2044	04/02/2021	10.84	Put	Bond Future	9,282.8200	9.2828	9,984.3000	9.9843	7.557	0	0	405
2020/04/15	2044	04/02/2021	10.29	Call	Bond Future	679.4000	0.6794	624.6100	0.6246	(8.064)	0	0	0
2020/04/15	2044	04/02/2021	10.29	Put	Bond Future	12,746.8300	12.7468	13,503.4600	13.5035	5.936	0	0	405
2020/04/15	2044	04/02/2021	9.66	Put	Bond Future	17,471.4100	17.4714	18,263.1900	18.2632	4.532	0	0	0
2020/04/15	2044	04/02/2021	9.66	Call	Bond Future	272.1600	0.2722	252.5200	0.2525	(7.216)	0	0	405
2020/04/15	2044	04/02/2021	10.36	Call	Bond Future	744.0900	0.7441	683.6600	0.6837	(8.121)	0	0	0
2020/04/15	2044	06/05/2021	12.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	2044	06/05/2021	12.44	Call	Bond Future	947.1100	0.9471	126.1900	0.1262	(86.676)	0	0	0

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2020/04/15	2044	06/05/2021			Bond Future	12.2758	75.5799	12.4179	74.7590	1.158	0.0000	0.0000	0
2020/04/15	2044	06/05/2021	12.45	Call	Bond Future	1,004.0800	1.0041	183.1600	0.1832	(81.758)	0	0	0
2020/04/15	2044	06/05/2021	12.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	2044	06/05/2021	12.43	Call	Bond Future	890.0600	0.8901	69.1400	0.0691	(92.232)	0	0	0
2020/04/15	2044	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	2046	07/05/2020			Bond Future	100.9978	100.9978	104.7209	104.7209	3.686	0.0000	0.0000	14,969
2020/04/15	2046	06/08/2020			Bond Future	102.2847	102.2847	106.0529	106.0529	3.684	0.0000	0.0000	312
2020/04/15	2046	05/11/2020			Bond Future	101.7988	101.7988	105.6149	105.6149	3.749	0.0000	0.0000	0
2020/04/15	2046	04/02/2021			Bond Future	103.1319	103.1319	106.9977	106.9977	3.748	0.0000	0.0000	0
2020/04/15	2046	06/05/2021			Bond Future	102.5963	102.5963	106.5107	106.5107	3.815	0.0000	0.0000	0
2020/04/15	2050	07/05/2020			Bond Future	104.2940	104.2940	106.3207	106.3207	1.943	0.0000	0.0000	13,811
2020/04/15	2050	06/08/2020			Bond Future	103.7439	103.7439	105.7942	105.7942	1.976	0.0000	0.0000	5,740
2020/04/15	2050	05/11/2020			Bond Future	105.0719	105.0719	107.1478	107.1478	1.976	0.0000	0.0000	0
2020/04/15	2050	04/02/2021			Bond Future	104.5284	104.5284	106.6310	106.6310	2.012	0.0000	0.0000	0
2020/04/15	2050	06/05/2021			Bond Future	105.8270	105.8270	107.9566	107.9566	2.012	0.0000	0.0000	0
2020/04/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	AL37	07/05/2020			Index Future	664.5620	664.5620	661.9070	661.9070	(0.400)	0.0000	0.0000	0
2020/04/15	AL37	06/08/2020			Index Future	672.7650	672.7650	670.0720	670.0720	(0.400)	0.0000	0.0000	0
2020/04/15	AL37	05/11/2020			Index Future	681.3020	681.3020	678.5730	678.5730	(0.401)	0.0000	0.0000	0
2020/04/15	AL37	04/02/2021			Index Future	690.0620	690.0620	687.2970	687.2970	(0.401)	0.0000	0.0000	0
2020/04/15	AL37	06/05/2021			Index Future	689.4700	689.4700	689.4700	689.4700	0.000	0.0000	0.0000	0
2020/04/15	AL7T	07/05/2020			Index Future	736.5130	736.5130	729.6580	729.6580	(0.931)	0.0000	0.0000	0
2020/04/15	AL7T	06/08/2020			Index Future	745.6040	745.6040	738.6590	738.6590	(0.931)	0.0000	0.0000	0
2020/04/15	AL7T	05/11/2020			Index Future	755.0660	755.0660	748.0310	748.0310	(0.932)	0.0000	0.0000	0
2020/04/15	AL7T	04/02/2021			Index Future	764.7740	764.7740	757.6480	757.6480	(0.932)	0.0000	0.0000	0
2020/04/15	AL7T	06/05/2021			Index Future	763.2300	763.2300	763.2300	763.2300	0.000	0.0000	0.0000	0
2020/04/15	ALBI	07/05/2020			Index Future	661.2450	661.2450	655.9470	655.9470	(0.801)	0.0000	0.0000	209
2020/04/15	ALBI	06/08/2020			Index Future	669.4070	669.4070	664.0390	664.0390	(0.802)	0.0000	0.0000	12
2020/04/15	ALBI	05/11/2020			Index Future	677.9010	677.9010	672.4640	672.4640	(0.802)	0.0000	0.0000	0
2020/04/15	ALBI	04/02/2021			Index Future	686.6170	686.6170	681.1090	681.1090	(0.802)	0.0000	0.0000	0
2020/04/15	ALBI	06/05/2021			Index Future	687.0000	687.0000	687.0000	687.0000	0.000	0.0000	0.0000	0
2020/04/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/04/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/04/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	C333	15/09/2033			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
2020/04/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/15	ES33	07/05/2020			Bond Future	12.3556	69.7965	12.4784	69.1960	0.994	0.0000	0.0000	0
2020/04/15	ES33	06/08/2020			Bond Future	12.6145	70.6683	12.7431	70.0589	1.019	0.0000	0.0000	350
2020/04/15	ES33	05/11/2020			Bond Future	12.8785	67.7770	13.0128	67.1595	1.043	0.0000	0.0000	0
2020/04/15	ES33	04/02/2021			Bond Future	13.1618	68.6490	13.3024	68.0234	1.068	0.0000	0.0000	0
2020/04/15	ES33	06/05/2021			Bond Future	13.4641	65.7060	13.6111	65.0731	1.092	0.0000	0.0000	0
2020/04/15	ES42	07/05/2020			Bond Future	12.5510	70.3376	12.6694	69.6935	0.943	0.0000	0.0000	0
2020/04/15	ES42	06/08/2020			Bond Future	12.7932	71.2162	12.9174	70.5625	0.971	0.0000	0.0000	4,919
2020/04/15	ES42	05/11/2020			Bond Future	13.0422	67.8513	13.1723	67.1890	0.998	0.0000	0.0000	0
2020/04/15	ES42	04/02/2021			Bond Future	13.3007	68.7244	13.4371	68.0534	1.026	0.0000	0.0000	0
2020/04/15	ES42	06/05/2021			Bond Future	13.5870	65.3023	13.7304	64.6234	1.055	0.0000	0.0000	0
2020/04/15	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	GOVI	07/05/2020			GOVI	653.3420	653.3420	648.0570	648.0570	(0.809)	0.0000	0.0000	1,179
2020/04/15	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	GOVI	07/05/2020	720.00	Put	GOVI	666,580.0000	66.6580	719,430.0000	71.9430	7.929	0	0	0
2020/04/15	GOVI	07/05/2020	719.98	Put	GOVI	666,380.0000	66.6380	719,230.0000	71.9230	7.931	0	0	0
2020/04/15	GOVI	07/05/2020	719.99	Put	GOVI	666,480.0000	66.6480	719,330.0000	71.9330	7.930	0	0	0
2020/04/15	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	GOVI	06/08/2020	728.12	Put	GOVI	667,140.0000	66.7140	720,690.0000	72.0690	8.027	0	0	0
2020/04/15	GOVI	06/08/2020			GOVI	661.4060	661.4060	656.0510	656.0510	(0.810)	0.0000	0.0000	1
2020/04/15	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	GOVI	06/08/2020	728.14	Put	GOVI	667,340.0000	66.7340	720,890.0000	72.0890	8.024	0	0	0
2020/04/15	GOVI	06/08/2020	728.13	Put	GOVI	667,240.0000	66.7240	720,790.0000	72.0790	8.026	0	0	0
2020/04/15	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	GOVI	05/11/2020	737.84	Put	GOVI	680,410.0000	68.0410	734,650.0000	73.4650	7.972	0	0	0
2020/04/15	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	GOVI	05/11/2020			GOVI	669.7990	669.7990	664.3750	664.3750	(0.810)	0.0000	0.0000	0
2020/04/15	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	GOVI	05/11/2020	737.83	Put	GOVI	680,310.0000	68.0310	734,550.0000	73.4550	7.973	0	0	0
2020/04/15	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	GOVI	05/11/2020	737.85	Put	GOVI	680,510.0000	68.0510	734,750.0000	73.4750	7.970	0	0	0
2020/04/15	GOVI	04/02/2021	750.96	Put	GOVI	725,490.0000	72.5490	780,440.0000	78.0440	7.574	0	0	0
2020/04/15	GOVI	04/02/2021			GOVI	678.4110	678.4110	672.9160	672.9160	(0.810)	0.0000	0.0000	0
2020/04/15	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/15	GOVI	04/02/2021	750.95	Put	GOVI	725,390.0000	72.5390	780,340.0000	78.0340	7.575	0	0	0
2020/04/15	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	GOVI	04/02/2021	750.94	Put	GOVI	725,290.0000	72.5290	780,240.0000	78.0240	7.576	0	0	0
2020/04/15	GOVI	06/05/2021	678.67	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/04/15	GOVI	06/05/2021			GOVI	678.6800	678.6800	678.6800	678.6800	0.000	0.0000	0.0000	0
2020/04/15	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	GOVI	06/05/2021	678.68	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	GOVI	06/05/2021	678.69	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/04/15	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	GOVI	06/05/2021	678.69	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/04/15	IGOV	07/05/2020			Index Future	255.3050	255.3050	258.4790	258.4790	1.243	0.0000	0.0000	567
2020/04/15	IGOV	06/08/2020			Index Future	258.5200	258.5200	261.7320	261.7320	1.242	0.0000	0.0000	0
2020/04/15	IGOV	05/11/2020			Index Future	261.8630	261.8630	265.1160	265.1160	1.242	0.0000	0.0000	47
2020/04/15	IGOV	04/02/2021			Index Future	265.2910	265.2910	268.5870	268.5870	1.242	0.0000	0.0000	0
2020/04/15	IGOV	06/05/2021			Index Future	268.3000	268.3000	268.3000	268.3000	0.000	0.0000	0.0000	0
2020/04/15	IS02	22/06/2020			Interest Rate Swap	101.7700	101.7700	101.7600	101.7600	(0.010)	0.0000	0.0000	0
2020/04/15	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/04/15	IS05	17/12/2020			Interest Rate Swap	94.2300	94.2300	94.2700	94.2700	0.042	0.0000	0.0000	0
2020/04/15	IS05	16/03/2021			Interest Rate Swap	92.6600	92.6600	92.7200	92.7200	0.065	0.0000	0.0000	0
2020/04/15	IS05	15/06/2021			Interest Rate Swap	91.1700	91.1700	91.2100	91.2100	0.044	0.0000	0.0000	0
2020/04/15	IS05	21/09/2021			Interest Rate Swap	90.4200	90.4200	90.5400	90.5400	0.133	0.0000	0.0000	0
2020/04/15	IS05	21/12/2021			Interest Rate Swap	92.0400	92.0400	92.1800	92.1800	0.152	0.0000	0.0000	51
2020/04/15	IS05	15/03/2022			Interest Rate Swap	92.1700	92.1700	92.3800	92.3800	0.228	0.0000	0.0000	0
2020/04/15	IS05	21/06/2022			Interest Rate Swap	92.9400	92.9400	93.3100	93.3100	0.398	0.0000	0.0000	0
2020/04/15	IS05	20/09/2022			Interest Rate Swap	96.4200	96.4200	96.8100	96.8100	0.404	0.0000	0.0000	0
2020/04/15	IS05	20/12/2022			Interest Rate Swap	97.1800	97.1800	97.5400	97.5400	0.370	0.0000	0.0000	0
2020/04/15	IS05	22/03/2023			Interest Rate Swap	89.9800	89.9800	90.3200	90.3200	0.378	0.0000	0.0000	0
2020/04/15	IS05	20/06/2023			Interest Rate Swap	95.9400	95.9400	96.2900	96.2900	0.365	0.0000	0.0000	0
2020/04/15	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/04/15	IS10	17/12/2025			Interest Rate Swap	89.1500	89.1500	89.7500	89.7500	0.673	0.0000	0.0000	0
2020/04/15	IS10	16/03/2026			Interest Rate Swap	86.3400	86.3400	86.9300	86.9300	0.683	0.0000	0.0000	0
2020/04/15	IS10	15/06/2026			Interest Rate Swap	85.4400	85.4400	85.9800	85.9800	0.632	0.0000	0.0000	0
2020/04/15	IS10	21/09/2026			Interest Rate Swap	88.0800	88.0800	88.5600	88.5600	0.545	0.0000	0.0000	0
2020/04/15	IS10	21/12/2026			Interest Rate Swap	92.6100	92.6100	93.0000	93.0000	0.421	0.0000	0.0000	0
2020/04/15	IS10	15/03/2027			Interest Rate Swap	91.7800	91.7800	92.0900	92.0900	0.338	0.0000	0.0000	0
2020/04/15	IS10	21/06/2027			Interest Rate Swap	94.2300	94.2300	94.5400	94.5400	0.329	0.0000	0.0000	0
2020/04/15	IS10	20/09/2027			Interest Rate Swap	100.2300	100.2300	100.5500	100.5500	0.319	0.0000	0.0000	0
2020/04/15	IS10	20/12/2027			Interest Rate Swap	100.9600	100.9600	101.3100	101.3100	0.347	0.0000	0.0000	0
2020/04/15	IS10	22/03/2028			Interest Rate Swap	94.6500	94.6500	95.0200	95.0200	0.391	0.0000	0.0000	0
2020/04/15	IS10	20/06/2028			Interest Rate Swap	102.5000	102.5000	102.8400	102.8400	0.332	0.0000	0.0000	0
2020/04/15	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0

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2020/04/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/04/15	R023	07/05/2020	6.91	Put	Bond Future	8.7700	0.0088	42.3400	0.0423	382.782	0	0	0
2020/04/15	R023	07/05/2020			Bond Future	6.3128	105.1719	6.4100	104.9206	1.540	0.0000	0.0000	57,746
2020/04/15	R023	07/05/2020	6.90	Call	Bond Future	1,516.0700	1.5161	1,299.5900	1.2996	(14.279)	0	0	0
2020/04/15	R023	07/05/2020	6.90	Put	Bond Future	9.4800	0.0095	44.3500	0.0443	367.827	0	0	0
2020/04/15	R023	07/05/2020	6.91	Call	Bond Future	1,540.7900	1.5408	1,323.0100	1.3230	(14.134)	0	0	0
2020/04/15	R023	07/05/2020	6.89	Call	Bond Future	1,491.4200	1.4914	1,276.2700	1.2763	(14.426)	0	0	0
2020/04/15	R023	07/05/2020	6.89	Put	Bond Future	10.2500	0.0102	46.4500	0.0464	353.171	0	0	0
2020/04/15	R023	06/08/2020	7.26	Call	Bond Future	2,022.3500	2.0224	1,926.9500	1.9269	(4.717)	0	0	0
2020/04/15	R023	06/08/2020			Bond Future	6.4498	106.4856	6.5586	106.2289	1.687	0.0000	0.0000	100
2020/04/15	R023	06/08/2020	7.26	Put	Bond Future	130.1400	0.1301	291.5000	0.2915	123.990	0	0	0
2020/04/15	R023	06/08/2020	7.27	Call	Bond Future	2,043.3000	2.0433	1,946.3100	1.9463	(4.747)	0	0	0
2020/04/15	R023	06/08/2020	7.28	Put	Bond Future	125.7900	0.1258	284.2800	0.2843	125.996	0	0	0
2020/04/15	R023	06/08/2020	7.27	Put	Bond Future	128.0100	0.1280	287.7800	0.2878	124.811	0	0	0
2020/04/15	R023	06/08/2020	7.28	Call	Bond Future	2,064.1500	2.0641	1,965.8800	1.9659	(4.761)	0	0	0
2020/04/15	R023	05/11/2020	7.46	Put	Bond Future	315.6200	0.3156	518.7200	0.5187	64.350	0	0	0
2020/04/15	R023	05/11/2020	7.47	Put	Bond Future	312.2200	0.3122	514.3800	0.5144	64.749	0	0	0
2020/04/15	R023	05/11/2020			Bond Future	6.6074	103.9102	6.7294	103.6497	1.846	0.0000	0.0000	0
2020/04/15	R023	05/11/2020	7.46	Call	Bond Future	2,119.1300	2.1191	2,061.6800	2.0617	(2.711)	0	0	0
2020/04/15	R023	05/11/2020	7.47	Call	Bond Future	2,136.6500	2.1366	2,078.2600	2.0783	(2.733)	0	0	0
2020/04/15	R023	05/11/2020	7.45	Call	Bond Future	2,101.6600	2.1017	2,044.8900	2.0449	(2.701)	0	0	0
2020/04/15	R023	05/11/2020	7.45	Put	Bond Future	319.0600	0.3191	522.8400	0.5228	63.869	0	0	0
2020/04/15	R023	04/02/2021	6.34	Call	Bond Future	605.4200	0.6054	546.4400	0.5464	(9.742)	0	0	0
2020/04/15	R023	04/02/2021	6.32	Put	Bond Future	1,520.3300	1.5203	1,725.3800	1.7254	13.487	0	0	0
2020/04/15	R023	04/02/2021			Bond Future	6.8037	105.2468	6.9423	104.9827	2.037	0.0000	0.0000	0
2020/04/15	R023	04/02/2021	6.34	Put	Bond Future	1,495.3300	1.4953	1,700.4500	1.7004	13.717	0	0	0
2020/04/15	R023	04/02/2021	6.32	Call	Bond Future	591.8100	0.5918	532.7600	0.5328	(9.978)	0	0	0
2020/04/15	R023	04/02/2021	6.33	Put	Bond Future	1,507.8000	1.5078	1,712.8800	1.7129	13.601	0	0	0
2020/04/15	R023	04/02/2021	6.33	Call	Bond Future	598.5900	0.5986	539.5700	0.5396	(9.860)	0	0	0
2020/04/15	R023	06/05/2021	7.58	Call	Bond Future	835.5200	0.8355	568.7300	0.5687	(31.931)	0	0	0
2020/04/15	R023	06/05/2021			Bond Future	7.0802	102.6164	7.2392	102.3496	2.246	0.0000	0.0000	0
2020/04/15	R023	06/05/2021	7.56	Call	Bond Future	802.2600	0.8023	535.4700	0.5355	(33.255)	0	0	0
2020/04/15	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	R023	06/05/2021	7.57	Call	Bond Future	818.8900	0.8189	552.1000	0.5521	(32.579)	0	0	0
2020/04/15	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	R035	07/05/2020	9.48	Put	Bond Future	12,506.5100	12.5065	13,360.6200	13.3606	6.829	0	0	0
2020/04/15	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	R035	07/05/2020	9.85	Call	Bond Future	0.1500	0.0002	0.0300	0.0000	(80.000)	0	0	7,500
2020/04/15	R035	07/05/2020	10.57	Put	Bond Future	4,764.1600	4.7642	5,592.4200	5.5924	17.385	0	0	3,530
2020/04/15	R035	07/05/2020	9.75	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	5,000
2020/04/15	R035	07/05/2020	10.75	Put	Bond Future	3,642.8600	3.6429	4,438.0700	4.4381	21.829	0	0	5,000
2020/04/15	R035	07/05/2020			Bond Future	11.3034	84.4824	11.4428	83.6283	1.233	0.0000	0.0000	134,953
2020/04/15	R035	07/05/2020	9.11	Put	Bond Future	15,379.5000	15.3795	16,233.6100	16.2336	5.554	0	0	0
2020/04/15	R035	07/05/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000

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2020/04/15	R035	07/05/2020	9.48	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	R035	07/05/2020	9.47	Put	Bond Future	12,582.5500		12.5826	13,436.6600	13.4367	6.788	0	0	0
2020/04/15	R035	07/05/2020	9.85	Put	Bond Future	9,754.0700		9.7541	10,608.0600	10.6081	8.755	0	0	0
2020/04/15	R035	07/05/2020	9.78	Put	Bond Future	10,265.7900		10.2658	11,119.8400	11.1198	8.319	0	0	0
2020/04/15	R035	07/05/2020	10.57	Call	Bond Future	43.1000		0.0431	17.2500	0.0173	(59.977)	0	0	0
2020/04/15	R035	07/05/2020	9.75	Put	Bond Future	10,486.3800		10.4864	11,340.4500	11.3405	8.145	0	0	0
2020/04/15	R035	07/05/2020	10.75	Call	Bond Future	116.8800		0.1169	57.9800	0.0580	(50.394)	0	0	0
2020/04/15	R035	07/05/2020	9.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	R035	07/05/2020	9.49	Put	Bond Future	12,430.5600		12.4306	13,284.6700	13.2847	6.871	0	0	0
2020/04/15	R035	07/05/2020	9.55	Put	Bond Future	11,976.7100		11.9767	12,830.8100	12.8308	7.131	0	0	0
2020/04/15	R035	07/05/2020	9.55	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/04/15	R035	07/05/2020	9.78	Call	Bond Future	0.0700		0.0001	0.0100	0.0000	(85.714)	0	0	3,530
2020/04/15	R035	07/05/2020	9.18	Put	Bond Future	14,826.4500		14.8264	15,680.5600	15.6806	5.761	0	0	0
2020/04/15	R035	07/05/2020	9.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/04/15	R035	06/08/2020	9.67	Call	Bond Future	56.2500		0.0563	38.2100	0.0382	(32.071)	0	0	500
2020/04/15	R035	06/08/2020	10.45	Put	Bond Future	7,180.6700		7.1807	7,945.2200	7.9452	10.647	0	0	500
2020/04/15	R035	06/08/2020	9.00	Put	Bond Future	17,438.0600		17.4381	18,302.3500	18.3023	4.956	0	0	0
2020/04/15	R035	06/08/2020	9.92	Put	Bond Future	10,587.3300		10.5873	11,420.0700	11.4201	7.865	0	0	0
2020/04/15	R035	06/08/2020			Bond Future	11.5153		85.5377	11.6609	84.6711	1.264	0.0000	0.0000	410
2020/04/15	R035	06/08/2020	9.09	Put	Bond Future	16,727.0200		16.7270	17,590.4800	17.5905	5.162	0	0	0
2020/04/15	R035	06/08/2020	9.09	Call	Bond Future	8.5300		0.0085	5.4000	0.0054	(36.694)	0	0	500
2020/04/15	R035	06/08/2020	9.67	Put	Bond Future	12,349.7400		12.3497	13,198.2900	13.1983	6.871	0	0	0
2020/04/15	R035	06/08/2020	9.00	Call	Bond Future	6.1400		0.0061	3.8400	0.0038	(37.459)	0	0	24,761
2020/04/15	R035	06/08/2020	9.92	Call	Bond Future	112.6100		0.1126	78.7600	0.0788	(30.059)	0	0	0
2020/04/15	R035	06/08/2020	10.45	Call	Bond Future	395.5500		0.3955	293.5100	0.2935	(25.797)	0	0	0
2020/04/15	R035	06/08/2020	9.93	Call	Bond Future	115.6200		0.1156	80.9500	0.0810	(29.986)	0	0	0
2020/04/15	R035	06/08/2020	9.91	Put	Bond Future	10,656.1500		10.6562	11,489.6800	11.4897	7.822	0	0	0
2020/04/15	R035	06/08/2020	8.75	Put	Bond Future	19,455.3200		19.4553	20,320.9900	20.3210	4.450	0	0	0
2020/04/15	R035	06/08/2020	8.75	Call	Bond Future	2.3300		0.0023	1.4100	0.0014	(39.485)	0	0	3,000
2020/04/15	R035	06/08/2020	9.93	Put	Bond Future	10,518.6500		10.5187	11,350.5700	11.3506	7.909	0	0	0
2020/04/15	R035	06/08/2020	9.91	Call	Bond Future	109.6700		0.1097	76.6100	0.0766	(30.145)	0	0	0
2020/04/15	R035	05/11/2020	10.34	Put	Bond Future	9,385.7900		9.3858	10,198.1500	10.1982	8.655	0	0	0
2020/04/15	R035	05/11/2020			Bond Future	11.7311		82.1312	11.8829	81.2533	1.294	0.0000	0.0000	0
2020/04/15	R035	05/11/2020	10.33	Call	Bond Future	612.1600		0.6122	547.6100	0.5476	(10.545)	0	0	0
2020/04/15	R035	05/11/2020	10.33	Put	Bond Future	9,444.6700		9.4447	10,258.0600	10.2581	8.612	0	0	0
2020/04/15	R035	05/11/2020	10.34	Call	Bond Future	621.2800		0.6213	555.7000	0.5557	(10.556)	0	0	0
2020/04/15	R035	05/11/2020	10.32	Call	Bond Future	603.1500		0.6031	539.6200	0.5396	(10.533)	0	0	0
2020/04/15	R035	05/11/2020	10.32	Put	Bond Future	9,503.7400		9.5037	10,318.1500	10.3182	8.569	0	0	0
2020/04/15	R035	04/02/2021	10.04	Put	Bond Future	12,633.6800		12.6337	13,473.1700	13.4732	6.645	0	0	0
2020/04/15	R035	04/02/2021	10.14	Put	Bond Future	12,014.3800		12.0144	12,846.3400	12.8463	6.925	0	0	650
2020/04/15	R035	04/02/2021	11.14	Put	Bond Future	6,724.5300		6.7245	7,460.4900	7.4605	10.944	0	0	650
2020/04/15	R035	04/02/2021	10.05	Call	Bond Future	541.6000		0.5416	490.9400	0.4909	(9.354)	0	0	0
2020/04/15	R035	04/02/2021			Bond Future	11.9634		83.1878	12.1219	82.2984	1.325	0.0000	0.0000	0
2020/04/15	R035	04/02/2021	10.14	Call	Bond Future	608.8400		0.6088	551.3700	0.5514	(9.439)	0	0	0
2020/04/15	R035	04/02/2021	10.06	Call	Bond Future	548.7700		0.5488	497.3800	0.4974	(9.365)	0	0	0
2020/04/15	R035	04/02/2021	10.06	Put	Bond Future	12,508.6100		12.5086	13,346.6500	13.3466	6.700	0	0	0
2020/04/15	R035	04/02/2021	10.04	Call	Bond Future	534.5000		0.5345	484.5600	0.4846	(9.343)	0	0	0
2020/04/15	R035	04/02/2021	11.14	Call	Bond Future	1,852.3900		1.8524	1,698.9200	1.6989	(8.285)	0	0	0

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2020/04/15	R035	04/02/2021	10.05	Put	Bond Future	12,571.0700	12.5711	13,409.8400	13.4098	6.672	0	0	0
2020/04/15	R035	06/05/2021	12.37	Call	Bond Future	880.0000	0.8800	0.0000	0.0000	(100.000)	0	0	0
2020/04/15	R035	06/05/2021	12.35	Put	Bond Future	0.0000	0.0000	127.8500	0.1279	100.000	0	0	0
2020/04/15	R035	06/05/2021			Bond Future	12.2083	79.7199	12.3737	78.8201	1.354	0.0000	0.0000	0
2020/04/15	R035	06/05/2021	12.37	Put	Bond Future	0.0000	0.0000	19.8000	0.0198	100.000	0	0	0
2020/04/15	R035	06/05/2021	12.35	Call	Bond Future	771.9500	0.7719	0.0000	0.0000	(100.000)	0	0	0
2020/04/15	R035	06/05/2021	12.36	Put	Bond Future	0.0000	0.0000	73.8000	0.0738	100.000	0	0	0
2020/04/15	R035	06/05/2021	12.36	Call	Bond Future	826.0000	0.8260	0.0000	0.0000	(100.000)	0	0	0
2020/04/15	R186	07/05/2020	8.09	Put	Bond Future	6,514.9900	6.5150	6,931.3600	6.9314	6.391	0	0	0
2020/04/15	R186	07/05/2020	9.50	Put	Bond Future	482.1000	0.4821	664.1900	0.6642	37.770	0	0	0
2020/04/15	R186	07/05/2020	7.90	Put	Bond Future	7,551.4800	7.5515	7,968.2900	7.9683	5.520	0	0	2,500
2020/04/15	R186	07/05/2020	8.28	Put	Bond Future	5,492.8000	5.4928	5,907.3700	5.9074	7.548	0	0	0
2020/04/15	R186	07/05/2020	8.93	Call	Bond Future	183.3700	0.1834	112.6600	0.1127	(38.561)	0	0	0
2020/04/15	R186	07/05/2020			Bond Future	9.3370	109.7231	9.4202	109.3062	0.891	0.0000	0.0000	87,576
2020/04/15	R186	07/05/2020	8.08	Call	Bond Future	0.7100	0.0007	0.2100	0.0002	(70.423)	0	0	0
2020/04/15	R186	07/05/2020	8.08	Put	Bond Future	6,569.2200	6.5692	6,985.6300	6.9856	6.339	0	0	0
2020/04/15	R186	07/05/2020	8.50	Call	Bond Future	17.1800	0.0172	7.0900	0.0071	(58.731)	0	0	0
2020/04/15	R186	07/05/2020	8.50	Put	Bond Future	4,334.3600	4.3344	4,741.1800	4.7412	9.386	0	0	23,160
2020/04/15	R186	07/05/2020	8.09	Call	Bond Future	0.7700	0.0008	0.2300	0.0002	(70.130)	0	0	0
2020/04/15	R186	07/05/2020	9.50	Call	Bond Future	1,297.2400	1.2972	1,062.4200	1.0624	(18.102)	0	0	1,120
2020/04/15	R186	07/05/2020	7.90	Call	Bond Future	0.1300	0.0001	0.0300	0.0000	(76.923)	0	0	0
2020/04/15	R186	07/05/2020	8.28	Call	Bond Future	3.6200	0.0036	1.2800	0.0013	(64.641)	0	0	0
2020/04/15	R186	07/05/2020	8.93	Put	Bond Future	2,255.0700	2.2551	2,601.2700	2.6013	15.352	0	0	0
2020/04/15	R186	07/05/2020	8.07	Call	Bond Future	0.6500	0.0007	0.1900	0.0002	(70.769)	0	0	0
2020/04/15	R186	07/05/2020	8.07	Put	Bond Future	6,623.4700	6.6235	7,039.9200	7.0399	6.287	0	0	0
2020/04/15	R186	07/05/2020	10.00	Put	Bond Future	56.4700	0.0565	111.6300	0.1116	97.680	0	0	0
2020/04/15	R186	07/05/2020	10.00	Call	Bond Future	3,322.5600	3.3226	2,960.8100	2.9608	(10.888)	0	0	1,120
2020/04/15	R186	07/05/2020	7.60	Put	Bond Future	9,213.9100	9.2139	9,630.8100	9.6308	4.525	0	0	0
2020/04/15	R186	07/05/2020	7.60	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/15	R186	06/08/2020	8.25	Call	Bond Future	205.6600	0.2057	159.0400	0.1590	(22.668)	0	0	0
2020/04/15	R186	06/08/2020	8.38	Put	Bond Future	6,221.1600	6.2212	6,587.3900	6.5874	5.887	0	0	0
2020/04/15	R186	06/08/2020			Bond Future	9.5729	105.8071	9.6614	105.3826	0.924	0.0000	0.0000	7,400
2020/04/15	R186	06/08/2020	8.37	Call	Bond Future	265.7200	0.2657	208.3800	0.2084	(21.579)	0	0	0
2020/04/15	R186	06/08/2020	8.37	Put	Bond Future	6,267.2500	6.2673	6,634.4500	6.6345	5.859	0	0	0
2020/04/15	R186	06/08/2020	8.25	Put	Bond Future	6,829.7600	6.8298	7,207.6800	7.2077	5.533	0	0	0
2020/04/15	R186	06/08/2020	8.38	Call	Bond Future	271.3100	0.2713	213.0000	0.2130	(21.492)	0	0	0
2020/04/15	R186	06/08/2020	8.36	Call	Bond Future	260.2200	0.2602	203.8300	0.2038	(21.670)	0	0	0
2020/04/15	R186	06/08/2020	8.36	Put	Bond Future	6,313.4600	6.3135	6,681.6100	6.6816	5.831	0	0	0
2020/04/15	R186	05/11/2020	8.64	Put	Bond Future	6,274.8800	6.2749	6,622.3700	6.6224	5.538	0	0	0
2020/04/15	R186	05/11/2020	8.65	Call	Bond Future	675.6100	0.6756	591.7600	0.5918	(12.411)	0	0	0
2020/04/15	R186	05/11/2020			Bond Future	9.8169	107.1366	9.9106	106.7062	0.954	0.0000	0.0000	0
2020/04/15	R186	05/11/2020	8.66	Call	Bond Future	684.7200	0.6847	599.9800	0.6000	(12.376)	0	0	0
2020/04/15	R186	05/11/2020	8.66	Put	Bond Future	6,194.5000	6.1945	6,540.2000	6.5402	5.581	0	0	0
2020/04/15	R186	05/11/2020	9.26	Put	Bond Future	4,027.6900	4.0277	4,331.5600	4.3316	7.545	0	0	3,500
2020/04/15	R186	05/11/2020	8.64	Call	Bond Future	666.5900	0.6666	583.6400	0.5836	(12.444)	0	0	0
2020/04/15	R186	05/11/2020	7.84	Put	Bond Future	9,840.7400	9.8407	10,240.9200	10.2409	4.067	0	0	0
2020/04/15	R186	05/11/2020	8.65	Put	Bond Future	6,234.6300	6.2346	6,581.2200	6.5812	5.559	0	0	0

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2020/04/15	R186	05/11/2020	8.34	Put	Bond Future	7,536.3000	7.5363	7,907.8000	7.9078	4.929	0	0	0
2020/04/15	R186	05/11/2020	8.34	Call	Bond Future	436.6800	0.4367	377.7400	0.3777	(13.497)	0	0	3,500
2020/04/15	R186	05/11/2020	9.26	Call	Bond Future	1,421.0700	1.4211	1,294.5000	1.2945	(8.907)	0	0	0
2020/04/15	R186	05/11/2020	7.84	Call	Bond Future	197.4300	0.1974	167.1700	0.1672	(15.327)	0	0	3,500
2020/04/15	R186	04/02/2021	8.15	Call	Bond Future	359.9700	0.3600	305.5400	0.3055	(15.121)	0	0	0
2020/04/15	R186	04/02/2021			Bond Future	10.0833	103.2278	10.1827	102.7916	0.986	0.0000	0.0000	0
2020/04/15	R186	04/02/2021	8.15	Put	Bond Future	9,336.2700	9.3363	9,718.0400	9.7180	4.089	0	0	0
2020/04/15	R186	04/02/2021	8.16	Call	Bond Future	364.8500	0.3648	309.8300	0.3098	(15.080)	0	0	0
2020/04/15	R186	04/02/2021	8.17	Put	Bond Future	9,248.2100	9.2482	9,628.7800	9.6288	4.115	0	0	0
2020/04/15	R186	04/02/2021	8.16	Put	Bond Future	9,292.2000	9.2922	9,673.3800	9.6734	4.102	0	0	0
2020/04/15	R186	04/02/2021	8.17	Call	Bond Future	369.7900	0.3698	314.1600	0.3142	(15.044)	0	0	0
2020/04/15	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	R186	06/05/2021	10.77	Call	Bond Future	1,557.3200	1.5573	1,116.3700	1.1164	(28.315)	0	0	0
2020/04/15	R186	06/05/2021			Bond Future	10.3943	104.4849	10.4999	104.0440	1.016	0.0000	0.0000	0
2020/04/15	R186	06/05/2021	10.78	Call	Bond Future	1,598.3500	1.5984	1,157.4000	1.1574	(27.588)	0	0	0
2020/04/15	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	R186	06/05/2021	10.76	Call	Bond Future	1,516.2700	1.5163	1,075.3200	1.0753	(29.081)	0	0	0
2020/04/15	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	R197	07/05/2020			Bond Future	311.9746	311.9746	312.0011	312.0011	0.009	0.0000	0.0000	2,556
2020/04/15	R197	06/08/2020			Bond Future	308.1731	308.1731	308.1932	308.1932	0.007	0.0000	0.0000	0
2020/04/15	R197	05/11/2020			Bond Future	312.1178	312.1178	312.1366	312.1366	0.006	0.0000	0.0000	0
2020/04/15	R197	04/02/2021			Bond Future	308.2247	308.2247	308.2431	308.2431	0.006	0.0000	0.0000	0
2020/04/15	R197	06/05/2021			Bond Future	312.0533	312.0533	312.0736	312.0736	0.006	0.0000	0.0000	0
2020/04/15	R202	07/05/2020			Bond Future	214.1891	214.1891	219.9178	219.9178	2.675	0.0000	0.0000	7,963
2020/04/15	R202	06/08/2020			Bond Future	212.7877	212.7877	218.5844	218.5844	2.724	0.0000	0.0000	428
2020/04/15	R202	05/11/2020			Bond Future	215.5114	215.5114	221.3812	221.3812	2.724	0.0000	0.0000	0
2020/04/15	R202	04/02/2021			Bond Future	214.0947	214.0947	220.0410	220.0410	2.777	0.0000	0.0000	0
2020/04/15	R202	06/05/2021			Bond Future	216.7547	216.7547	222.7760	222.7760	2.778	0.0000	0.0000	0
2020/04/15	R208	07/05/2020	4.81	Call	Bond Future	532.7500	0.5327	529.6700	0.5297	(0.578)	0	0	0
2020/04/15	R208	07/05/2020	4.80	Put	Bond Future	0.0300	0.0000	0.0900	0.0001	200.000	0	0	0
2020/04/15	R208	07/05/2020			Bond Future	4.1997	102.9621	4.2033	102.9589	0.085	0.0000	0.0000	29,633
2020/04/15	R208	07/05/2020	4.82	Call	Bond Future	541.4400	0.5414	538.3400	0.5383	(0.573)	0	0	0
2020/04/15	R208	07/05/2020	4.82	Put	Bond Future	0.0300	0.0000	0.0600	0.0001	100.000	0	0	0
2020/04/15	R208	07/05/2020	4.81	Put	Bond Future	0.0300	0.0000	0.0800	0.0001	166.667	0	0	0
2020/04/15	R208	07/05/2020	4.80	Call	Bond Future	524.0500	0.5241	520.9800	0.5210	(0.586)	0	0	0
2020/04/15	R208	06/08/2020	5.57	Put	Bond Future	0.3700	0.0004	0.3200	0.0003	(13.514)	0	0	0
2020/04/15	R208	06/08/2020			Bond Future	3.8750	104.2482	3.8836	104.2427	0.222	0.0000	0.0000	0
2020/04/15	R208	06/08/2020	5.56	Call	Bond Future	1,055.1000	1.0551	1,049.6300	1.0496	(0.518)	0	0	0
2020/04/15	R208	06/08/2020	5.56	Put	Bond Future	0.3900	0.0004	0.3400	0.0003	(12.821)	0	0	0
2020/04/15	R208	06/08/2020	5.57	Call	Bond Future	1,061.2800	1.0613	1,055.8100	1.0558	(0.515)	0	0	0
2020/04/15	R208	06/08/2020	5.55	Call	Bond Future	1,048.9200	1.0489	1,043.4500	1.0434	(0.521)	0	0	0
2020/04/15	R208	06/08/2020	5.55	Put	Bond Future	0.4100	0.0004	0.3600	0.0004	(12.195)	0	0	0
2020/04/15	R208	05/11/2020	4.78	Call	Bond Future	662.8000	0.6628	656.9300	0.6569	(0.886)	0	0	0
2020/04/15	R208	05/11/2020	4.77	Put	Bond Future	0.0900	0.0001	0.2800	0.0003	211.111	0	0	0
2020/04/15	R208	05/11/2020			Bond Future	3.0698	102.1635	3.0853	102.1574	0.505	0.0000	0.0000	0

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2020/04/15	R208	05/11/2020	4.79	Call	Bond Future	666.6400	0.6666	660.7700	0.6608	(0.881)	0	0	0
2020/04/15	R208	05/11/2020	4.79	Put	Bond Future	0.0800	0.0001	0.2500	0.0003	212.500	0	0	0
2020/04/15	R208	05/11/2020	4.78	Put	Bond Future	0.0900	0.0001	0.2600	0.0003	188.889	0	0	0
2020/04/15	R208	05/11/2020	4.77	Call	Bond Future	658.9500	0.6589	653.1000	0.6531	(0.888)	0	0	0
2020/04/15	R209	07/05/2020	9.47	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/04/15	R209	07/05/2020			Bond Future	11.2679	63.9753	11.3927	63.3270	1.108	0.0000	0.0000	65,711
2020/04/15	R209	07/05/2020	9.45	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/04/15	R209	07/05/2020	9.45	Put	Bond Future	10,677.8100	10.6778	11,326.1400	11.3261	6.072	0	0	0
2020/04/15	R209	07/05/2020	9.47	Put	Bond Future	10,546.5700	10.5466	11,194.9000	11.1949	6.147	0	0	0
2020/04/15	R209	07/05/2020	9.46	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/04/15	R209	07/05/2020	9.46	Put	Bond Future	10,612.1500	10.6121	11,260.4800	11.2605	6.109	0	0	0
2020/04/15	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	R209	06/08/2020	5.55	Put	Bond Future	44,758.7200	44.7587	45,416.5300	45.4165	1.470	0	0	0
2020/04/15	R209	06/08/2020			Bond Future	11.4593	64.7744	11.5892	64.1166	1.133	0.0000	0.0000	9,200
2020/04/15	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	R209	06/08/2020	5.57	Put	Bond Future	44,541.9100	44.5419	45,199.7200	45.1997	1.477	0	0	0
2020/04/15	R209	06/08/2020	5.56	Put	Bond Future	44,650.2400	44.6502	45,308.0500	45.3081	1.473	0	0	0
2020/04/15	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	R209	05/11/2020	10.02	Call	Bond Future	484.1900	0.4842	443.1800	0.4432	(8.470)	0	0	0
2020/04/15	R209	05/11/2020			Bond Future	11.6516	62.4453	11.7865	61.7790	1.158	0.0000	0.0000	0
2020/04/15	R209	05/11/2020	10.00	Call	Bond Future	470.5700	0.4706	430.8300	0.4308	(8.445)	0	0	0
2020/04/15	R209	05/11/2020	10.00	Put	Bond Future	9,570.7600	9.5708	10,197.4200	10.1974	6.548	0	0	0
2020/04/15	R209	05/11/2020	10.02	Put	Bond Future	9,462.8700	9.4629	10,088.2600	10.0883	6.609	0	0	0
2020/04/15	R209	05/11/2020	10.01	Call	Bond Future	477.3400	0.4773	436.9700	0.4370	(8.457)	0	0	0
2020/04/15	R209	05/11/2020	10.01	Put	Bond Future	9,516.7400	9.5167	10,142.7700	10.1428	6.578	0	0	0
2020/04/15	R209	04/02/2021	10.12	Put	Bond Future	9,981.9700	9.9820	10,621.3000	10.6213	6.405	0	0	0
2020/04/15	R209	04/02/2021			Bond Future	11.8531	63.2487	11.9934	62.5736	1.183	0.0000	0.0000	0
2020/04/15	R209	04/02/2021	10.11	Call	Bond Future	632.3800	0.6324	597.1900	0.5972	(5.565)	0	0	0
2020/04/15	R209	04/02/2021	10.11	Put	Bond Future	10,034.0500	10.0340	10,673.9500	10.6739	6.377	0	0	0
2020/04/15	R209	04/02/2021	10.12	Call	Bond Future	640.0500	0.6400	604.2900	0.6043	(5.587)	0	0	0
2020/04/15	R209	04/02/2021	10.10	Call	Bond Future	624.7900	0.6248	590.1500	0.5902	(5.544)	0	0	0
2020/04/15	R209	04/02/2021	10.10	Put	Bond Future	10,086.2800	10.0863	10,726.7300	10.7267	6.350	0	0	0
2020/04/15	R209	06/05/2021	12.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	R209	06/05/2021	12.22	Call	Bond Future	691.3200	0.6913	8.3100	0.0083	(98.798)	0	0	0
2020/04/15	R209	06/05/2021			Bond Future	12.0724	60.8768	12.2182	60.1938	1.208	0.0000	0.0000	0
2020/04/15	R209	06/05/2021	12.23	Call	Bond Future	737.7200	0.7377	54.7100	0.0547	(92.584)	0	0	0
2020/04/15	R209	06/05/2021	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	R209	06/05/2021	12.24	Call	Bond Future	784.0800	0.7841	101.0700	0.1011	(87.110)	0	0	0
2020/04/15	R209	06/05/2021	12.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	R210	07/05/2020			Bond Future	182.7877	182.7877	183.4700	183.4700	0.373	0.0000	0.0000	1,419
2020/04/15	R210	06/08/2020			Bond Future	185.1167	185.1167	185.8037	185.8037	0.371	0.0000	0.0000	0
2020/04/15	R210	05/11/2020			Bond Future	184.7649	184.7649	185.4597	185.4597	0.376	0.0000	0.0000	0
2020/04/15	R210	04/02/2021			Bond Future	187.1845	187.1845	187.8881	187.8881	0.376	0.0000	0.0000	0
2020/04/15	R210	06/05/2021			Bond Future	186.7561	186.7561	187.4693	187.4693	0.382	0.0000	0.0000	0
2020/04/15	R212	07/05/2020			Bond Future	165.7082	165.7082	165.2913	165.2913	(0.252)	0.0000	0.0000	6,719

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2020/04/15	R212	06/08/2020			Bond Future	165.5222	165.5222	165.0964	165.0964	(0.257)	0.0000	0.0000	0
2020/04/15	R212	05/11/2020			Bond Future	167.6410	167.6410	167.2089	167.2089	(0.258)	0.0000	0.0000	0
2020/04/15	R212	04/02/2021			Bond Future	167.5043	167.5043	167.0663	167.0663	(0.262)	0.0000	0.0000	0
2020/04/15	R212	06/05/2021			Bond Future	169.5856	169.5856	169.1429	169.1429	(0.261)	0.0000	0.0000	0
2020/04/15	R213	07/05/2020	9.01	Put	Bond Future	9,867.8500	9.8678	10,623.4400	10.6234	7.657	0	0	0
2020/04/15	R213	07/05/2020	9.00	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/15	R213	07/05/2020			Bond Future	10.7378	77.8173	10.8823	77.0617	1.346	0.0000	0.0000	17,203
2020/04/15	R213	07/05/2020	9.01	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/15	R213	07/05/2020	9.00	Put	Bond Future	9,929.7400	9.9297	10,685.3300	10.6853	7.609	0	0	0
2020/04/15	R213	07/05/2020	9.02	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2020/04/15	R213	07/05/2020	9.02	Put	Bond Future	9,806.0200	9.8060	10,561.6200	10.5616	7.705	0	0	0
2020/04/15	R213	06/08/2020	9.31	Call	Bond Future	140.7600	0.1408	102.0400	0.1020	(27.508)	0	0	0
2020/04/15	R213	06/08/2020			Bond Future	10.9466	78.7893	11.0974	78.0226	1.378	0.0000	0.0000	300
2020/04/15	R213	06/08/2020	9.29	Call	Bond Future	134.5100	0.1345	97.3200	0.0973	(27.649)	0	0	0
2020/04/15	R213	06/08/2020	9.29	Put	Bond Future	9,284.2100	9.2842	10,013.7500	10.0138	7.858	0	0	0
2020/04/15	R213	06/08/2020	9.31	Put	Bond Future	9,171.5000	9.1715	9,899.5100	9.8995	7.938	0	0	0
2020/04/15	R213	06/08/2020	9.30	Call	Bond Future	137.6000	0.1376	99.6500	0.0996	(27.580)	0	0	0
2020/04/15	R213	06/08/2020	9.30	Put	Bond Future	9,227.7900	9.2278	9,956.5700	9.9566	7.898	0	0	0
2020/04/15	R213	05/11/2020	9.60	Put	Bond Future	8,831.2400	8.8312	9,525.4200	9.5254	7.861	0	0	0
2020/04/15	R213	05/11/2020	9.59	Call	Bond Future	492.6200	0.4926	411.0800	0.4111	(16.552)	0	0	0
2020/04/15	R213	05/11/2020			Bond Future	11.1609	76.2447	11.3181	75.4680	1.409	0.0000	0.0000	0
2020/04/15	R213	05/11/2020	9.60	Call	Bond Future	499.6200	0.4996	417.0500	0.4170	(16.527)	0	0	0
2020/04/15	R213	05/11/2020	9.59	Put	Bond Future	8,881.4700	8.8815	9,576.6800	9.5767	7.828	0	0	0
2020/04/15	R213	05/11/2020	9.61	Call	Bond Future	506.7000	0.5067	423.0800	0.4231	(16.503)	0	0	0
2020/04/15	R213	05/11/2020	9.61	Put	Bond Future	8,781.1400	8.7811	9,474.2700	9.4743	7.893	0	0	0
2020/04/15	R213	04/02/2021	9.40	Call	Bond Future	437.7600	0.4378	379.6200	0.3796	(13.281)	0	0	0
2020/04/15	R213	04/02/2021	9.39	Put	Bond Future	10,997.6900	10.9977	11,727.1500	11.7271	6.633	0	0	0
2020/04/15	R213	04/02/2021			Bond Future	11.3925	77.2255	11.5567	76.4386	1.441	0.0000	0.0000	0
2020/04/15	R213	04/02/2021	9.41	Call	Bond Future	443.4400	0.4434	384.5800	0.3846	(13.273)	0	0	0
2020/04/15	R213	04/02/2021	9.41	Put	Bond Future	10,894.0000	10.8940	11,622.0300	11.6220	6.683	0	0	0
2020/04/15	R213	04/02/2021	9.40	Put	Bond Future	10,945.7900	10.9458	11,674.5400	11.6745	6.658	0	0	0
2020/04/15	R213	04/02/2021	9.39	Call	Bond Future	432.1300	0.4321	374.7000	0.3747	(13.290)	0	0	0
2020/04/15	R213	06/05/2021	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	R213	06/05/2021			Bond Future	11.6396	74.6320	11.8109	73.8359	1.471	0.0000	0.0000	0
2020/04/15	R213	06/05/2021	11.90	Call	Bond Future	1,205.7700	1.2058	409.6100	0.4096	(66.029)	0	0	0
2020/04/15	R213	06/05/2021	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	R213	06/05/2021	11.91	Call	Bond Future	1,251.5500	1.2516	455.3900	0.4554	(63.614)	0	0	0
2020/04/15	R213	06/05/2021	11.89	Call	Bond Future	1,159.9500	1.1600	363.7900	0.3638	(68.637)	0	0	0
2020/04/15	R213	06/05/2021	11.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	R214	07/05/2020	9.77	Put	Bond Future	9,485.9600	9.4860	10,128.7100	10.1287	6.776	0	0	0
2020/04/15	R214	07/05/2020			Bond Future	11.3351	62.9281	11.4552	62.2853	1.060	0.0000	0.0000	21,614
2020/04/15	R214	07/05/2020	9.76	Call	Bond Future	0.1200	0.0001	0.0400	0.0000	(66.667)	0	0	0
2020/04/15	R214	07/05/2020	9.76	Put	Bond Future	9,553.8800	9.5539	10,196.6400	10.1966	6.728	0	0	0
2020/04/15	R214	07/05/2020	9.77	Call	Bond Future	0.1300	0.0001	0.0400	0.0000	(69.231)	0	0	0
2020/04/15	R214	07/05/2020	9.31	Put	Bond Future	12,718.7500	12.7188	13,361.5900	13.3616	5.054	0	0	0
2020/04/15	R214	07/05/2020	10.66	Put	Bond Future	3,903.1000	3.9031	4,510.9100	4.5109	15.572	0	0	1,250

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/15	R214	07/05/2020	9.75	Call	Bond Future		0.1000	0.0001	0.0300	0.0000	(70.000)	0	0	0
2020/04/15	R214	07/05/2020	9.75	Put	Bond Future	9,621.8900		9.6219	10,264.6600	10.2647	6.680	0	0	0
2020/04/15	R214	07/05/2020	9.31	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/04/15	R214	07/05/2020	9.91	Put	Bond Future	8,545.8600		8.5459	9,188.4100	9.1884	7.519	0	0	0
2020/04/15	R214	07/05/2020	9.91	Call	Bond Future		0.4500	0.0005	0.1600	0.0002	(64.444)	0	0	1,250
2020/04/15	R214	07/05/2020	10.66	Call	Bond Future	76.2600		0.0763	41.2300	0.0412	(45.935)	0	0	0
2020/04/15	R214	06/08/2020	9.98	Put	Bond Future	9,214.7400		9.2147	9,836.0000	9.8360	6.742	0	0	0
2020/04/15	R214	06/08/2020	9.97	Call	Bond Future	173.6600		0.1737	143.3100	0.1433	(17.477)	0	0	0
2020/04/15	R214	06/08/2020			Bond Future	11.5158		63.7141	11.6410	63.0619	1.087	0.0000	0.0000	4,000
2020/04/15	R214	06/08/2020	9.98	Call	Bond Future	177.6700		0.1777	146.6600	0.1467	(17.454)	0	0	0
2020/04/15	R214	06/08/2020	9.97	Put	Bond Future	9,276.4500		9.2764	9,898.3700	9.8984	6.704	0	0	0
2020/04/15	R214	06/08/2020	9.99	Call	Bond Future	181.7500		0.1818	150.0700	0.1501	(17.431)	0	0	0
2020/04/15	R214	06/08/2020	9.99	Put	Bond Future	9,153.2000		9.1532	9,773.7900	9.7738	6.780	0	0	0
2020/04/15	R214	05/11/2020	10.26	Put	Bond Future	8,789.6400		8.7896	9,392.8400	9.3928	6.863	0	0	0
2020/04/15	R214	05/11/2020			Bond Future	11.6987		61.2327	11.8288	60.5719	1.112	0.0000	0.0000	0
2020/04/15	R214	05/11/2020	10.25	Call	Bond Future	599.6000		0.5996	542.8500	0.5428	(9.465)	0	0	0
2020/04/15	R214	05/11/2020	10.25	Put	Bond Future	8,844.1200		8.8441	9,448.1500	9.4482	6.830	0	0	0
2020/04/15	R214	05/11/2020	10.26	Call	Bond Future	608.1100		0.6081	550.5300	0.5505	(9.469)	0	0	0
2020/04/15	R214	05/11/2020	10.24	Call	Bond Future	591.1800		0.5912	535.2500	0.5352	(9.461)	0	0	0
2020/04/15	R214	05/11/2020	10.24	Put	Bond Future	8,898.7900		8.8988	9,503.6400	9.5036	6.797	0	0	0
2020/04/15	R214	04/02/2021	10.33	Call	Bond Future	757.9900		0.7580	720.5300	0.7205	(4.942)	0	0	0
2020/04/15	R214	04/02/2021			Bond Future	11.8940		62.0203	12.0294	61.3509	1.139	0.0000	0.0000	0
2020/04/15	R214	04/02/2021	10.31	Call	Bond Future	739.9300		0.7399	703.7100	0.7037	(4.895)	0	0	0
2020/04/15	R214	04/02/2021	10.31	Put	Bond Future	9,588.7000		9.5887	10,221.8800	10.2219	6.603	0	0	0
2020/04/15	R214	04/02/2021	10.33	Put	Bond Future	9,482.1400		9.4821	10,114.0800	10.1141	6.665	0	0	0
2020/04/15	R214	04/02/2021	10.32	Call	Bond Future	748.9200		0.7489	712.0800	0.7121	(4.919)	0	0	0
2020/04/15	R214	04/02/2021	10.32	Put	Bond Future	9,535.3400		9.5353	10,167.9000	10.1679	6.634	0	0	0
2020/04/15	R214	06/05/2021	12.26	Call	Bond Future	775.5500		0.7756	98.3200	0.0983	(87.323)	0	0	0
2020/04/15	R214	06/05/2021	12.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	R214	06/05/2021			Bond Future	12.0984		59.4939	12.2393	58.8166	1.165	0.0000	0.0000	0
2020/04/15	R214	06/05/2021	12.27	Call	Bond Future	822.9900		0.8230	145.7600	0.1458	(82.289)	0	0	0
2020/04/15	R214	06/05/2021	12.27	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	R214	06/05/2021	12.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	R214	06/05/2021	12.25	Call	Bond Future	728.0400		0.7280	50.8100	0.0508	(93.021)	0	0	0
2020/04/15	R248	07/05/2020	9.79	Call	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/15	R248	07/05/2020	9.77	Put	Bond Future	12,455.3000		12.4553	13,253.5400	13.2535	6.409	0	0	0
2020/04/15	R248	07/05/2020	10.20	Call	Bond Future	0.7900		0.0008	0.2300	0.0002	(70.886)	0	0	0
2020/04/15	R248	07/05/2020	9.69	Put	Bond Future	13,157.4100		13.1574	13,955.6600	13.9557	6.067	0	0	0
2020/04/15	R248	07/05/2020			Bond Future	11.3963		79.5659	11.5164	78.7676	1.053	0.0000	0.0000	61,006
2020/04/15	R248	07/05/2020	9.79	Put	Bond Future	12,281.2300		12.2812	13,079.4700	13.0795	6.500	0	0	0
2020/04/15	R248	07/05/2020	9.77	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/15	R248	07/05/2020	10.70	Call	Bond Future	43.2600		0.0433	18.6900	0.0187	(56.796)	0	0	0
2020/04/15	R248	07/05/2020	10.70	Put	Bond Future	4,980.8000		4.9808	5,754.4800	5.7545	15.533	0	0	300
2020/04/15	R248	07/05/2020	9.78	Put	Bond Future	12,368.2000		12.3682	13,166.4400	13.1664	6.454	0	0	0
2020/04/15	R248	07/05/2020	10.20	Put	Bond Future	8,837.8300		8.8378	9,635.5200	9.6355	9.026	0	0	300
2020/04/15	R248	07/05/2020	9.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	300
2020/04/15	R248	07/05/2020	9.78	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/15	R248	06/08/2020	11.80	Call	Bond Future	3,400.6900	3.4007	3,110.5000	3.1105	(8.533)	0	0	470
2020/04/15	R248	06/08/2020	12.75	Call	Bond Future	7,619.7800	7.6198	7,047.8900	7.0479	(7.505)	0	0	814
2020/04/15	R248	06/08/2020	10.35	Call	Bond Future	217.7600	0.2178	159.6800	0.1597	(26.672)	0	0	640
2020/04/15	R248	06/08/2020	11.85	Put	Bond Future	1,885.8800	1.8859	2,395.9900	2.3960	27.049	0	0	0
2020/04/15	R248	06/08/2020	9.00	Put	Bond Future	20,826.4700	20.8265	21,635.8300	21.6358	3.886	0	0	0
2020/04/15	R248	06/08/2020	10.20	Call	Bond Future	144.5400	0.1445	104.0400	0.1040	(28.020)	0	0	0
2020/04/15	R248	06/08/2020			Bond Future	11.5823	80.5597	11.7078	79.7498	1.083	0.0000	0.0000	49,270
2020/04/15	R248	06/08/2020	10.35	Put	Bond Future	9,073.3500	9.0734	9,825.2400	9.8252	8.287	0	0	0
2020/04/15	R248	06/08/2020	11.85	Call	Bond Future	3,595.0800	3.5951	3,295.2200	3.2952	(8.341)	0	0	0
2020/04/15	R248	06/08/2020	11.15	Put	Bond Future	4,182.7200	4.1827	4,937.0800	4.9371	18.035	0	0	0
2020/04/15	R248	06/08/2020	11.15	Call	Bond Future	1,269.3800	1.2694	1,213.7700	1.2138	(4.381)	0	0	0
2020/04/15	R248	06/08/2020	10.85	Put	Bond Future	5,749.0000	5.7490	6,497.7900	6.4978	13.025	0	0	0
2020/04/15	R248	06/08/2020	10.85	Call	Bond Future	695.3600	0.6954	634.1800	0.6342	(8.798)	0	0	640
2020/04/15	R248	06/08/2020	9.25	Put	Bond Future	18,403.8700	18.4039	19,212.0300	19.2120	4.391	0	0	0
2020/04/15	R248	06/08/2020	9.25	Call	Bond Future	4.9300	0.0049	3.1200	0.0031	(36.714)	0	0	20,640
2020/04/15	R248	06/08/2020	10.18	Call	Bond Future	136.5400	0.1365	98.0400	0.0980	(28.197)	0	0	0
2020/04/15	R248	06/08/2020	10.18	Put	Bond Future	10,356.2100	10.3562	11,127.6800	11.1277	7.449	0	0	0
2020/04/15	R248	06/08/2020	11.80	Put	Bond Future	2,005.4800	2.0055	2,525.2600	2.5253	25.918	0	0	0
2020/04/15	R248	06/08/2020	12.75	Put	Bond Future	642.0100	0.6420	880.0900	0.8801	37.084	0	0	0
2020/04/15	R248	06/08/2020	9.00	Call	Bond Future	1.5700	0.0016	0.9600	0.0010	(38.854)	0	0	3,000
2020/04/15	R248	06/08/2020	10.20	Put	Bond Future	10,201.7700	10.2018	10,971.2400	10.9712	7.543	0	0	0
2020/04/15	R248	06/08/2020	12.25	Put	Bond Future	1,140.0100	1.1400	1,583.4000	1.5834	38.894	0	0	0
2020/04/15	R248	06/08/2020	12.25	Call	Bond Future	5,277.8600	5.2779	4,911.2800	4.9113	(6.946)	0	0	814
2020/04/15	R248	06/08/2020	11.10	Put	Bond Future	4,413.0100	4.4130	5,176.2800	5.1763	17.296	0	0	0
2020/04/15	R248	06/08/2020	11.10	Call	Bond Future	1,149.9300	1.1499	1,103.2300	1.1032	(4.061)	0	0	470
2020/04/15	R248	06/08/2020	10.19	Call	Bond Future	140.4900	0.1405	101.0000	0.1010	(28.109)	0	0	0
2020/04/15	R248	06/08/2020	10.19	Put	Bond Future	10,278.8800	10.2789	11,049.3600	11.0494	7.496	0	0	0
2020/04/15	R248	05/11/2020	10.02	Put	Bond Future	13,041.7800	13.0418	13,848.8800	13.8489	6.189	0	0	0
2020/04/15	R248	05/11/2020	10.03	Call	Bond Future	307.2000	0.3072	293.2600	0.2933	(4.538)	0	0	0
2020/04/15	R248	05/11/2020			Bond Future	11.7706	77.1539	11.9015	76.3333	1.112	0.0000	0.0000	0
2020/04/15	R248	05/11/2020	10.04	Call	Bond Future	313.0400	0.3130	298.6700	0.2987	(4.590)	0	0	0
2020/04/15	R248	05/11/2020	10.04	Put	Bond Future	12,886.8100	12.8868	13,693.0500	13.6931	6.256	0	0	0
2020/04/15	R248	05/11/2020	10.02	Call	Bond Future	301.4400	0.3014	287.9300	0.2879	(4.482)	0	0	0
2020/04/15	R248	05/11/2020	10.03	Put	Bond Future	12,964.1800	12.9642	13,770.8500	13.7709	6.222	0	0	0
2020/04/15	R248	04/02/2021	10.46	Call	Bond Future	906.3600	0.9064	829.0800	0.8291	(8.526)	0	0	0
2020/04/15	R248	04/02/2021	10.47	Put	Bond Future	11,287.7100	11.2877	12,040.6700	12.0407	6.671	0	0	0
2020/04/15	R248	04/02/2021			Bond Future	11.9725	78.1464	12.1093	77.3151	1.143	0.0000	0.0000	0
2020/04/15	R248	04/02/2021	10.46	Put	Bond Future	11,353.7700	11.3538	12,107.7500	12.1078	6.641	0	0	0
2020/04/15	R248	04/02/2021	10.47	Call	Bond Future	917.8200	0.9178	839.5200	0.8395	(8.531)	0	0	0
2020/04/15	R248	04/02/2021	10.48	Call	Bond Future	929.3900	0.9294	850.0600	0.8501	(8.536)	0	0	0
2020/04/15	R248	04/02/2021	10.48	Put	Bond Future	11,221.8900	11.2219	11,973.8200	11.9738	6.701	0	0	0
2020/04/15	R248	06/05/2021	12.36	Call	Bond Future	1,033.3000	1.0333	192.2600	0.1923	(81.394)	0	0	0
2020/04/15	R248	06/05/2021			Bond Future	12.1840	74.6802	12.3269	73.8391	1.173	0.0000	0.0000	0
2020/04/15	R248	06/05/2021	12.34	Call	Bond Future	917.2100	0.9172	76.1700	0.0762	(91.695)	0	0	0
2020/04/15	R248	06/05/2021	12.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	R248	06/05/2021	12.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/15	R248	06/05/2021	12.35	Call	Bond Future	975.3000	0.9753	134.2600	0.1343	(86.234)	0	0	0
2020/04/15	R248	06/05/2021	12.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
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Total												1487861
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