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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/04/2020 TO 20/04/2020

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
2020/04/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	2025	07/05/2020		Bond Future	136.1239	136.1239	135.8298	135.8298	(0.216)	0.0000	0.0000	1,865
2020/04/20	2025	06/08/2020		Bond Future	136.3457	136.3457	136.0468	136.0468	(0.219)	0.0000	0.0000	1,411

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
2020/04/20	2025	05/11/2020			Bond Future	138.0898	138.0898	137.7869	137.7869	(0.219)	0.0000	0.0000	0
2020/04/20	2025	04/02/2021			Bond Future	138.3671	138.3671	138.0602	138.0602	(0.222)	0.0000	0.0000	0
2020/04/20	2025	06/05/2021			Bond Future	140.0878	140.0878	139.7773	139.7773	(0.222)	0.0000	0.0000	0
2020/04/20	2029	07/05/2020			Bond Future	99.2367	99.2367	99.2435	99.2435	0.007	0.0000	0.0000	1,509
2020/04/20	2029	06/08/2020			Bond Future	100.4975	100.4975	100.5037	100.5037	0.006	0.0000	0.0000	1,061
2020/04/20	2029	05/11/2020			Bond Future	100.6406	100.6406	100.6466	100.6466	0.006	0.0000	0.0000	0
2020/04/20	2029	04/02/2021			Bond Future	101.9581	101.9581	101.9642	101.9642	0.006	0.0000	0.0000	0
2020/04/20	2029	06/05/2021			Bond Future	102.0698	102.0698	102.0762	102.0762	0.006	0.0000	0.0000	0
2020/04/20	2030	07/05/2020	8.79	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2020/04/20	2030	07/05/2020	8.78	Put	Bond Future	9,019.7400	9.0197	9,006.4300	9.0064	(0.148)	0	0	0
2020/04/20	2030	07/05/2020	8.85	Put	Bond Future	8,584.4800	8.5845	8,571.1400	8.5711	(0.155)	0	0	5,820
2020/04/20	2030	07/05/2020	8.45	Put	Bond Future	11,107.4300	11.1074	11,094.1400	11.0941	(0.120)	0	0	0
2020/04/20	2030	07/05/2020	9.19	Put	Bond Future	6,508.4300	6.5084	6,494.2300	6.4942	(0.218)	0	0	0
2020/04/20	2030	07/05/2020			Bond Future	10.3235	88.1708	10.3211	88.1840	(0.024)	0.0000	0.0000	82,744
2020/04/20	2030	07/05/2020	8.80	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2020/04/20	2030	07/05/2020	8.80	Put	Bond Future	8,895.1100	8.8951	8,881.8000	8.8818	(0.150)	0	0	0
2020/04/20	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/20	2030	07/05/2020	9.19	Call	Bond Future	1.5400	0.0015	0.6300	0.0006	(59.091)	0	0	0
2020/04/20	2030	07/05/2020	8.79	Put	Bond Future	8,957.4000	8.9574	8,944.0900	8.9441	(0.149)	0	0	0
2020/04/20	2030	07/05/2020	8.78	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2020/04/20	2030	07/05/2020	8.90	Call	Bond Future	0.1000	0.0001	0.0300	0.0000	(70.000)	0	0	0
2020/04/20	2030	07/05/2020	8.85	Call	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	5,000
2020/04/20	2030	07/05/2020	8.90	Put	Bond Future	8,275.1900	8.2752	8,261.8300	8.2618	(0.161)	0	0	5,820
2020/04/20	2030	06/08/2020	10.70	Call	Bond Future	2,669.5200	2.6695	2,646.9200	2.6469	(0.847)	0	0	470
2020/04/20	2030	06/08/2020	10.00	Call	Bond Future	1,015.6900	1.0157	994.0500	0.9941	(2.131)	0	0	470
2020/04/20	2030	06/08/2020	10.05	Put	Bond Future	3,758.4500	3.7585	3,723.5000	3.7235	(0.930)	0	0	0
2020/04/20	2030	06/08/2020	9.75	Put	Bond Future	5,001.8200	5.0018	4,970.1700	4.9702	(0.633)	0	0	0
2020/04/20	2030	06/08/2020	9.42	Call	Bond Future	362.3200	0.3623	348.2000	0.3482	(3.897)	0	0	0
2020/04/20	2030	06/08/2020	9.11	Call	Bond Future	188.0100	0.1880	178.3800	0.1784	(5.122)	0	0	0
2020/04/20	2030	06/08/2020			Bond Future	10.5412	85.2624	10.5388	85.2752	(0.023)	0.0000	0.0000	65,631
2020/04/20	2030	06/08/2020	10.70	Put	Bond Future	1,833.8900	1.8339	1,798.4700	1.7985	(1.931)	0	0	0
2020/04/20	2030	06/08/2020	9.05	Put	Bond Future	8,573.8600	8.5739	8,552.2000	8.5522	(0.253)	0	0	0
2020/04/20	2030	06/08/2020	9.05	Call	Bond Future	164.0700	0.1641	155.2300	0.1552	(5.388)	0	0	450
2020/04/20	2030	06/08/2020	8.36	Put	Bond Future	12,697.6200	12.6976	12,682.3600	12.6824	(0.120)	0	0	0
2020/04/20	2030	06/08/2020	8.36	Call	Bond Future	27.2300	0.0272	24.7900	0.0248	(8.961)	0	0	800
2020/04/20	2030	06/08/2020	8.86	Put	Bond Future	9,662.8700	9.6629	9,643.5000	9.6435	(0.200)	0	0	0
2020/04/20	2030	06/08/2020	8.86	Call	Bond Future	104.4200	0.1044	97.8700	0.0979	(6.273)	0	0	800
2020/04/20	2030	06/08/2020	9.09	Call	Bond Future	179.7300	0.1797	170.3600	0.1704	(5.213)	0	0	0
2020/04/20	2030	06/08/2020	9.09	Put	Bond Future	8,350.0200	8.3500	8,327.8300	8.3278	(0.266)	0	0	0
2020/04/20	2030	06/08/2020	10.00	Put	Bond Future	3,948.1200	3.9481	3,913.6600	3.9137	(0.873)	0	0	0
2020/04/20	2030	06/08/2020	10.75	Call	Bond Future	2,821.4600	2.8215	2,799.2900	2.7993	(0.786)	0	0	0
2020/04/20	2030	06/08/2020	10.05	Call	Bond Future	1,102.4700	1.1025	1,080.3400	1.0803	(2.007)	0	0	0
2020/04/20	2030	06/08/2020	9.75	Call	Bond Future	669.7700	0.6698	650.9400	0.6509	(2.811)	0	0	450
2020/04/20	2030	06/08/2020	9.42	Put	Bond Future	6,587.0500	6.5871	6,560.1100	6.5601	(0.409)	0	0	800
2020/04/20	2030	06/08/2020	9.11	Put	Bond Future	8,238.8500	8.2388	8,216.4000	8.2164	(0.272)	0	0	0
2020/04/20	2030	06/08/2020	10.75	Put	Bond Future	1,724.9400	1.7249	1,689.9500	1.6900	(2.028)	0	0	0

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2020/04/20	2030	06/08/2020	9.20	Put	Bond Future	7,745.1100	7.7451	7,721.4100	7.7214	(0.306)	0	0	0
2020/04/20	2030	06/08/2020	9.20	Call	Bond Future	229.3200	0.2293	218.4400	0.2184	(4.744)	0	0	323
2020/04/20	2030	06/08/2020	8.50	Put	Bond Future	11,826.4100	11.8264	11,810.2700	11.8103	(0.136)	0	0	0
2020/04/20	2030	06/08/2020	8.50	Call	Bond Future	40.6100	0.0406	37.2900	0.0373	(8.175)	0	0	323
2020/04/20	2030	06/08/2020	9.10	Call	Bond Future	183.8300	0.1838	174.3300	0.1743	(5.168)	0	0	0
2020/04/20	2030	06/08/2020	9.10	Put	Bond Future	8,294.3700	8.2944	8,272.0500	8.2721	(0.269)	0	0	0
2020/04/20	2030	05/11/2020	8.10	Put	Bond Future	15,294.0400	15.2940	15,278.2900	15.2783	(0.103)	0	0	0
2020/04/20	2030	05/11/2020	8.73	Call	Bond Future	224.4700	0.2245	218.1000	0.2181	(2.838)	0	0	3,000
2020/04/20	2030	05/11/2020	10.06	Put	Bond Future	5,094.2200	5.0942	5,066.4700	5.0665	(0.545)	0	0	1,000
2020/04/20	2030	05/11/2020	9.39	Put	Bond Future	8,026.1000	8.0261	8,002.0900	8.0021	(0.299)	0	0	0
2020/04/20	2030	05/11/2020	9.38	Call	Bond Future	608.6800	0.6087	597.6000	0.5976	(1.820)	0	0	0
2020/04/20	2030	05/11/2020			Bond Future	10.7531	86.3332	10.7506	86.3461	(0.023)	0.0000	0.0000	0
2020/04/20	2030	05/11/2020	9.61	Call	Bond Future	828.7000	0.8287	816.0500	0.8161	(1.526)	0	0	0
2020/04/20	2030	05/11/2020	9.61	Put	Bond Future	6,985.5300	6.9855	6,960.0300	6.9600	(0.365)	0	0	3,000
2020/04/20	2030	05/11/2020	8.85	Put	Bond Future	10,853.3600	10.8534	10,833.3100	10.8333	(0.185)	0	0	0
2020/04/20	2030	05/11/2020	8.85	Call	Bond Future	273.8200	0.2738	266.6200	0.2666	(2.629)	0	0	3,000
2020/04/20	2030	05/11/2020	8.34	Put	Bond Future	13,818.2400	13.8182	13,801.3600	13.8014	(0.122)	0	0	0
2020/04/20	2030	05/11/2020	8.34	Call	Bond Future	112.1800	0.1122	108.1500	0.1081	(3.592)	0	0	1,000
2020/04/20	2030	05/11/2020	9.04	Put	Bond Future	9,817.8500	9.8178	9,796.4200	9.7964	(0.218)	0	0	0
2020/04/20	2030	05/11/2020	9.04	Call	Bond Future	369.9500	0.3699	361.3700	0.3614	(2.319)	0	0	1,000
2020/04/20	2030	05/11/2020	9.86	Put	Bond Future	5,891.7600	5.8918	5,864.8600	5.8649	(0.457)	0	0	14,160
2020/04/20	2030	05/11/2020	8.36	Put	Bond Future	13,697.4100	13.6974	13,680.4300	13.6804	(0.124)	0	0	0
2020/04/20	2030	05/11/2020	8.10	Call	Bond Future	70.5000	0.0705	67.6000	0.0676	(4.113)	0	0	3,000
2020/04/20	2030	05/11/2020	8.73	Put	Bond Future	11,527.8900	11.5279	11,508.6700	11.5087	(0.167)	0	0	0
2020/04/20	2030	05/11/2020	9.23	Put	Bond Future	8,825.4800	8.8255	8,802.6500	8.8026	(0.259)	0	0	0
2020/04/20	2030	05/11/2020	10.06	Call	Bond Future	1,429.5500	1.4296	1,414.6500	1.4147	(1.042)	0	0	0
2020/04/20	2030	05/11/2020	10.37	Put	Bond Future	4,019.0100	4.0190	3,990.5300	3.9905	(0.709)	0	0	15,947
2020/04/20	2030	05/11/2020	9.39	Call	Bond Future	617.1900	0.6172	606.0300	0.6060	(1.808)	0	0	0
2020/04/20	2030	05/11/2020	9.38	Put	Bond Future	8,075.0400	8.0750	8,051.1100	8.0511	(0.296)	0	0	0
2020/04/20	2030	05/11/2020	9.86	Call	Bond Future	1,130.7300	1.1307	1,116.6800	1.1167	(1.243)	0	0	0
2020/04/20	2030	05/11/2020	8.36	Call	Bond Future	116.4500	0.1164	112.3200	0.1123	(3.547)	0	0	14,160
2020/04/20	2030	05/11/2020	8.86	Put	Bond Future	10,797.8400	10.7978	10,777.7200	10.7777	(0.186)	0	0	0
2020/04/20	2030	05/11/2020	8.86	Call	Bond Future	278.3000	0.2783	271.0300	0.2710	(2.612)	0	0	14,160
2020/04/20	2030	05/11/2020	9.23	Call	Bond Future	491.7100	0.4917	481.7300	0.4817	(2.030)	0	0	3,000
2020/04/20	2030	05/11/2020	10.47	Call	Bond Future	2,239.9000	2.2399	2,224.2200	2.2242	(0.700)	0	0	0
2020/04/20	2030	05/11/2020	10.47	Put	Bond Future	3,711.9200	3.7119	3,683.3900	3.6834	(0.769)	0	0	3,000
2020/04/20	2030	05/11/2020	8.53	Put	Bond Future	12,684.6400	12.6846	12,666.6900	12.6667	(0.142)	0	0	0
2020/04/20	2030	05/11/2020	8.53	Call	Bond Future	158.7500	0.1588	153.6500	0.1537	(3.213)	0	0	15,947
2020/04/20	2030	05/11/2020	9.03	Put	Bond Future	9,871.3100	9.8713	9,849.9500	9.8500	(0.216)	0	0	0
2020/04/20	2030	05/11/2020	9.03	Call	Bond Future	364.2900	0.3643	355.7800	0.3558	(2.336)	0	0	15,947
2020/04/20	2030	05/11/2020	10.37	Call	Bond Future	2,018.9000	2.0189	2,003.2700	2.0033	(0.774)	0	0	0
2020/04/20	2030	05/11/2020	9.40	Call	Bond Future	625.7900	0.6258	614.5600	0.6146	(1.795)	0	0	0
2020/04/20	2030	05/11/2020	9.40	Put	Bond Future	7,977.3000	7.9773	7,953.2200	7.9532	(0.302)	0	0	0
2020/04/20	2030	04/02/2021	9.12	Call	Bond Future	508.7500	0.5088	501.6600	0.5017	(1.394)	0	0	1,000
2020/04/20	2030	04/02/2021	8.36	Call	Bond Future	176.3400	0.1763	172.5400	0.1725	(2.155)	0	0	800
2020/04/20	2030	04/02/2021	9.16	Call	Bond Future	535.0300	0.5350	527.7600	0.5278	(1.359)	0	0	0
2020/04/20	2030	04/02/2021	9.15	Put	Bond Future	10,346.8700	10.3469	10,326.7000	10.3267	(0.195)	0	0	0
2020/04/20	2030	04/02/2021			Bond Future	10.9828	83.4383	10.9802	83.4512	(0.024)	0.0000	0.0000	0

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2020/04/20	2030	04/02/2021	8.37	Put	Bond Future	14,632.9600		14.6330	14,616.1800	14.6162	(0.115)	0	0	0
2020/04/20	2030	04/02/2021	8.37	Call	Bond Future	179.0500		0.1791	175.2100	0.1752	(2.145)	0	0	1,000
2020/04/20	2030	04/02/2021	9.17	Call	Bond Future	541.7700		0.5418	534.4500	0.5345	(1.351)	0	0	0
2020/04/20	2030	04/02/2021	9.17	Put	Bond Future	10,245.2100		10.2452	10,224.9500	10.2250	(0.198)	0	0	0
2020/04/20	2030	04/02/2021	9.12	Put	Bond Future	10,500.2200		10.5002	10,480.1900	10.4802	(0.191)	0	0	0
2020/04/20	2030	04/02/2021	8.36	Put	Bond Future	14,691.5900		14.6916	14,674.8500	14.6748	(0.114)	0	0	0
2020/04/20	2030	04/02/2021	9.16	Put	Bond Future	10,295.9800		10.2960	10,275.7700	10.2758	(0.196)	0	0	0
2020/04/20	2030	04/02/2021	9.15	Call	Bond Future	528.3600		0.5284	521.1300	0.5211	(1.368)	0	0	0
2020/04/20	2030	04/02/2021	8.86	Put	Bond Future	11,870.0600		11.8701	11,851.2100	11.8512	(0.159)	0	0	0
2020/04/20	2030	04/02/2021	8.86	Call	Bond Future	362.0200		0.3620	356.1100	0.3561	(1.633)	0	0	800
2020/04/20	2030	04/02/2021	10.20	Call	Bond Future	1,666.8100		1.6668	1,656.0900	1.6561	(0.643)	0	0	0
2020/04/20	2030	04/02/2021	10.20	Put	Bond Future	5,685.8800		5.6859	5,662.2200	5.6622	(0.416)	0	0	1,800
2020/04/20	2030	06/05/2021	11.69	Call	Bond Future	2,122.4500		2.1225	2,135.6800	2.1357	0.623	0	0	0
2020/04/20	2030	06/05/2021	11.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	2030	06/05/2021			Bond Future	11.2413		84.4547	11.2385	84.4680	(0.024)	0.0000	0.0000	0
2020/04/20	2030	06/05/2021	11.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	2030	06/05/2021	11.70	Call	Bond Future	2,168.9300		2.1689	2,182.1600	2.1822	0.610	0	0	0
2020/04/20	2030	06/05/2021	11.71	Call	Bond Future	2,215.3700		2.2154	2,228.6000	2.2286	0.597	0	0	0
2020/04/20	2030	06/05/2021	11.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	2032	07/05/2020	9.19	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/20	2032	07/05/2020	9.54	Put	Bond Future	7,892.5900		7.8926	7,761.5700	7.7616	(1.660)	0	0	3,000
2020/04/20	2032	07/05/2020	8.82	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/20	2032	07/05/2020	9.20	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/04/20	2032	07/05/2020			Bond Future	10.8168		83.9825	10.7943	84.1132	(0.208)	0.0000	0.0000	61,234
2020/04/20	2032	07/05/2020	9.17	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	3,000
2020/04/20	2032	07/05/2020	9.17	Put	Bond Future	10,371.6300		10.3716	10,240.8700	10.2409	(1.261)	0	0	0
2020/04/20	2032	07/05/2020	9.54	Call	Bond Future	0.4600		0.0005	0.1900	0.0002	(58.696)	0	0	0
2020/04/20	2032	07/05/2020	9.00	Put	Bond Future	11,541.8600		11.5419	11,411.1100	11.4111	(1.133)	0	0	0
2020/04/20	2032	07/05/2020	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/20	2032	07/05/2020	9.50	Put	Bond Future	8,156.1100		8.1561	8,025.1700	8.0252	(1.605)	0	0	0
2020/04/20	2032	07/05/2020	9.50	Call	Bond Future	0.3100		0.0003	0.1200	0.0001	(61.290)	0	0	7,500
2020/04/20	2032	07/05/2020	9.30	Put	Bond Future	9,490.0600		9.4901	9,359.2800	9.3593	(1.378)	0	0	0
2020/04/20	2032	07/05/2020	9.30	Call	Bond Future	0.0400		0.0000	0.0100	0.0000	(75.000)	0	0	7,500
2020/04/20	2032	07/05/2020	9.19	Put	Bond Future	10,235.2500		10.2352	10,104.4900	10.1045	(1.278)	0	0	0
2020/04/20	2032	07/05/2020	8.82	Put	Bond Future	12,802.8200		12.8028	12,672.0700	12.6721	(1.021)	0	0	0
2020/04/20	2032	07/05/2020	9.20	Put	Bond Future	10,167.1600		10.1672	10,036.4000	10.0364	(1.286)	0	0	0
2020/04/20	2032	07/05/2020	9.18	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/20	2032	07/05/2020	9.18	Put	Bond Future	10,303.4000		10.3034	10,172.6400	10.1726	(1.269)	0	0	0
2020/04/20	2032	06/08/2020	8.79	Put	Bond Future	14,110.3800		14.1104	13,977.8800	13.9779	(0.939)	0	0	0
2020/04/20	2032	06/08/2020	9.29	Put	Bond Future	10,758.4500		10.7585	10,625.3900	10.6254	(1.237)	0	0	0
2020/04/20	2032	06/08/2020	9.46	Put	Bond Future	9,680.8200		9.6808	9,547.8400	9.5478	(1.374)	0	0	0
2020/04/20	2032	06/08/2020	9.45	Call	Bond Future	130.9700		0.1310	129.7200	0.1297	(0.954)	0	0	0
2020/04/20	2032	06/08/2020			Bond Future	11.0289		85.0284	11.0056	85.1602	(0.212)	0.0000	0.0000	65,577
2020/04/20	2032	06/08/2020	9.91	Call	Bond Future	368.6000		0.3686	369.7600	0.3698	0.315	0	0	0
2020/04/20	2032	06/08/2020	9.91	Put	Bond Future	7,027.0100		7.0270	6,896.4300	6.8964	(1.858)	0	0	800
2020/04/20	2032	06/08/2020	8.79	Call	Bond Future	20.8800		0.0209	20.1200	0.0201	(3.640)	0	0	800
2020/04/20	2032	06/08/2020	9.29	Call	Bond Future	87.3000		0.0873	85.9800	0.0860	(1.512)	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
2020/04/20	2032	06/08/2020	9.46	Call	Bond Future	134.2200	0.1342	132.9800	0.1330	(0.924)	0	0	0
2020/04/20	2032	06/08/2020	9.45	Put	Bond Future	9,743.2000	9.7432	9,610.2100	9.6102	(1.365)	0	0	0
2020/04/20	2032	06/08/2020	9.47	Call	Bond Future	137.5400	0.1375	136.3200	0.1363	(0.887)	0	0	0
2020/04/20	2032	06/08/2020	9.47	Put	Bond Future	9,618.5700	9.6186	9,485.6100	9.4856	(1.382)	0	0	0
2020/04/20	2032	05/11/2020	9.61	Put	Bond Future	10,123.5500	10.1236	9,995.2400	9.9952	(1.267)	0	0	0
2020/04/20	2032	05/11/2020	10.99	Call	Bond Future	2,503.6100	2.5036	2,540.6000	2.5406	1.477	0	0	0
2020/04/20	2032	05/11/2020	9.44	Put	Bond Future	11,115.5200	11.1155	10,985.6400	10.9856	(1.168)	0	0	0
2020/04/20	2032	05/11/2020	11.08	Call	Bond Future	2,736.2100	2.7362	2,776.3300	2.7763	1.466	0	0	0
2020/04/20	2032	05/11/2020	9.77	Put	Bond Future	9,227.6100	9.2276	9,101.2000	9.1012	(1.370)	0	0	0
2020/04/20	2032	05/11/2020			Bond Future	11.2434	81.9474	11.2191	82.0807	(0.216)	0.0000	0.0000	0
2020/04/20	2032	05/11/2020	10.99	Put	Bond Future	3,907.7100	3.9077	3,811.4300	3.8114	(2.464)	0	0	3,000
2020/04/20	2032	05/11/2020	9.76	Call	Bond Future	561.9500	0.5620	568.6800	0.5687	1.198	0	0	0
2020/04/20	2032	05/11/2020	9.76	Put	Bond Future	9,282.4800	9.2825	9,155.9400	9.1559	(1.363)	0	0	0
2020/04/20	2032	05/11/2020	9.11	Call	Bond Future	199.9600	0.2000	201.3300	0.2013	0.685	0	0	3,000
2020/04/20	2032	05/11/2020	9.61	Call	Bond Future	450.6000	0.4506	455.5600	0.4556	1.101	0	0	3,000
2020/04/20	2032	05/11/2020	9.44	Call	Bond Future	346.4500	0.3465	349.8400	0.3498	0.978	0	0	1,000
2020/04/20	2032	05/11/2020	11.08	Put	Bond Future	3,637.7200	3.6377	3,544.5700	3.5446	(2.561)	0	0	1,000
2020/04/20	2032	05/11/2020	9.77	Call	Bond Future	570.0800	0.5701	576.9400	0.5769	1.203	0	0	0
2020/04/20	2032	05/11/2020	9.11	Put	Bond Future	13,148.6900	13.1487	13,016.7900	13.0168	(1.003)	0	0	0
2020/04/20	2032	05/11/2020	8.94	Put	Bond Future	14,246.5000	14.2465	14,113.9700	14.1140	(0.930)	0	0	0
2020/04/20	2032	05/11/2020	8.94	Call	Bond Future	147.5200	0.1475	148.2600	0.1483	0.502	0	0	1,000
2020/04/20	2032	05/11/2020	9.75	Call	Bond Future	553.9200	0.5539	560.5200	0.5605	1.192	0	0	0
2020/04/20	2032	05/11/2020	9.75	Put	Bond Future	9,337.5200	9.3375	9,210.8500	9.2109	(1.357)	0	0	0
2020/04/20	2032	04/02/2021	10.82	Put	Bond Future	5,683.8800	5.6839	5,581.6300	5.5816	(1.799)	0	0	800
2020/04/20	2032	04/02/2021	9.29	Call	Bond Future	370.8700	0.3709	376.1100	0.3761	1.413	0	0	800
2020/04/20	2032	04/02/2021	9.63	Call	Bond Future	579.2400	0.5792	587.9400	0.5879	1.502	0	0	0
2020/04/20	2032	04/02/2021			Bond Future	11.4701	83.0013	11.4448	83.1362	(0.221)	0.0000	0.0000	0
2020/04/20	2032	04/02/2021	8.79	Put	Bond Future	16,364.7600	16.3648	16,232.0200	16.2320	(0.811)	0	0	0
2020/04/20	2032	04/02/2021	8.79	Call	Bond Future	178.5900	0.1786	180.7600	0.1808	1.215	0	0	800
2020/04/20	2032	04/02/2021	9.61	Call	Bond Future	564.8700	0.5649	573.3300	0.5733	1.498	0	0	0
2020/04/20	2032	04/02/2021	9.61	Put	Bond Future	11,359.2700	11.3593	11,232.8200	11.2328	(1.113)	0	0	0
2020/04/20	2032	04/02/2021	10.82	Call	Bond Future	2,121.9900	2.1220	2,154.6500	2.1547	1.539	0	0	0
2020/04/20	2032	04/02/2021	9.29	Put	Bond Future	13,219.6500	13.2196	13,089.9800	13.0900	(0.981)	0	0	0
2020/04/20	2032	04/02/2021	9.63	Put	Bond Future	11,247.3000	11.2473	11,121.0900	11.1211	(1.122)	0	0	0
2020/04/20	2032	04/02/2021	9.62	Call	Bond Future	572.0200	0.5720	580.6000	0.5806	1.500	0	0	0
2020/04/20	2032	04/02/2021	9.62	Put	Bond Future	11,303.2200	11.3032	11,176.8900	11.1769	(1.118)	0	0	0
2020/04/20	2032	06/05/2021	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	2032	06/05/2021			Bond Future	11.7197	79.8652	11.6932	80.0019	(0.226)	0.0000	0.0000	0
2020/04/20	2032	06/05/2021	12.11	Call	Bond Future	1,975.6200	1.9756	2,112.3000	2.1123	6.918	0	0	0
2020/04/20	2032	06/05/2021	12.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	2032	06/05/2021	12.12	Call	Bond Future	2,025.3200	2.0253	2,162.0000	2.1620	6.749	0	0	0
2020/04/20	2032	06/05/2021	12.10	Call	Bond Future	1,925.8600	1.9259	2,062.5400	2.0625	7.097	0	0	0
2020/04/20	2032	06/05/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	2033	07/05/2020			Bond Future	99.3146	99.3146	99.8143	99.8143	0.503	0.0000	0.0000	3,611
2020/04/20	2033	06/08/2020			Bond Future	100.5764	100.5764	101.0817	101.0817	0.502	0.0000	0.0000	5,770
2020/04/20	2033	05/11/2020			Bond Future	100.6444	100.6444	101.1560	101.1560	0.508	0.0000	0.0000	0
2020/04/20	2033	04/02/2021			Bond Future	101.9620	101.9620	102.4803	102.4803	0.508	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
2020/04/20	2033	06/05/2021			Bond Future	101.9953	101.9953	102.5202	102.5202	0.515	0.0000	0.0000	0
2020/04/20	2037	07/05/2020	9.60	Put	Bond Future	11,745.5200	11.7455	11,479.3200	11.4793	(2.266)	0	0	0
2020/04/20	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	2037	07/05/2020	9.70	Put	Bond Future	10,981.9900	10.9820	10,715.7800	10.7158	(2.424)	0	0	0
2020/04/20	2037	07/05/2020			Bond Future	11.2960	81.5426	11.2534	81.8088	(0.377)	0.0000	0.0000	57,268
2020/04/20	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	2037	07/05/2020	9.59	Put	Bond Future	11,822.4000	11.8224	11,556.2000	11.5562	(2.252)	0	0	0
2020/04/20	2037	07/05/2020	9.70	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/04/20	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	2037	07/05/2020	9.61	Put	Bond Future	11,668.7300	11.6687	11,402.5300	11.4025	(2.281)	0	0	0
2020/04/20	2037	07/05/2020	10.00	Put	Bond Future	8,748.4700	8.7485	8,482.1000	8.4821	(3.045)	0	0	0
2020/04/20	2037	07/05/2020	10.00	Call	Bond Future	0.3200	0.0003	0.1500	0.0002	(53.125)	0	0	7,500
2020/04/20	2037	06/08/2020	9.88	Put	Bond Future	10,962.8400	10.9628	10,698.6100	10.6986	(2.410)	0	0	0
2020/04/20	2037	06/08/2020			Bond Future	11.5032	78.3013	11.4589	78.5702	(0.385)	0.0000	0.0000	67,352
2020/04/20	2037	06/08/2020	9.87	Call	Bond Future	104.1200	0.1041	108.6700	0.1087	4.370	0	0	0
2020/04/20	2037	06/08/2020	9.87	Put	Bond Future	11,033.8400	11.0338	10,769.4600	10.7695	(2.396)	0	0	0
2020/04/20	2037	06/08/2020	9.88	Call	Bond Future	106.9400	0.1069	111.6400	0.1116	4.395	0	0	0
2020/04/20	2037	06/08/2020	9.86	Call	Bond Future	101.3600	0.1014	105.7800	0.1058	4.361	0	0	0
2020/04/20	2037	06/08/2020	9.86	Put	Bond Future	11,104.9800	11.1050	10,840.4700	10.8405	(2.382)	0	0	0
2020/04/20	2037	05/11/2020	10.18	Call	Bond Future	570.6600	0.5707	595.9800	0.5960	4.437	0	0	0
2020/04/20	2037	05/11/2020	10.17	Put	Bond Future	10,471.1400	10.4711	10,223.9500	10.2239	(2.361)	0	0	0
2020/04/20	2037	05/11/2020			Bond Future	11.7025	79.2848	11.6564	79.5570	(0.394)	0.0000	0.0000	0
2020/04/20	2037	05/11/2020	10.19	Call	Bond Future	579.1700	0.5792	604.8500	0.6048	4.434	0	0	0
2020/04/20	2037	05/11/2020	10.19	Put	Bond Future	10,346.5600	10.3466	10,100.0900	10.1001	(2.382)	0	0	0
2020/04/20	2037	05/11/2020	10.17	Call	Bond Future	562.2400	0.5622	587.2000	0.5872	4.439	0	0	0
2020/04/20	2037	05/11/2020	10.18	Put	Bond Future	10,408.7600	10.4088	10,161.9300	10.1619	(2.371)	0	0	0
2020/04/20	2037	04/02/2021	13.73	Call	Bond Future	10,432.5400	10.4325	10,649.0300	10.6490	2.075	0	0	0
2020/04/20	2037	04/02/2021	10.35	Call	Bond Future	918.6400	0.9186	957.0800	0.9571	4.184	0	0	0
2020/04/20	2037	04/02/2021	10.27	Call	Bond Future	837.1500	0.8372	872.5100	0.8725	4.224	0	0	0
2020/04/20	2037	04/02/2021	10.85	Call	Bond Future	1,566.3000	1.5663	1,627.7400	1.6277	3.923	0	0	0
2020/04/20	2037	04/02/2021	10.28	Put	Bond Future	11,180.0400	11.1800	10,940.1600	10.9402	(2.146)	0	0	0
2020/04/20	2037	04/02/2021			Bond Future	11.9162	76.0490	11.8682	76.3246	(0.403)	0.0000	0.0000	0
2020/04/20	2037	04/02/2021	11.97	Put	Bond Future	3,907.3700	3.9074	3,760.9000	3.7609	(3.749)	0	0	0
2020/04/20	2037	04/02/2021	11.97	Call	Bond Future	4,214.4600	4.2145	4,343.6000	4.3436	3.064	0	0	300
2020/04/20	2037	04/02/2021	9.65	Put	Bond Future	15,262.4500	15.2624	15,003.7500	15.0038	(1.695)	0	0	0
2020/04/20	2037	04/02/2021	9.65	Call	Bond Future	377.6300	0.3776	394.5400	0.3945	4.478	0	0	72
2020/04/20	2037	04/02/2021	13.73	Put	Bond Future	1,062.4100	1.0624	1,003.2900	1.0033	(5.565)	0	0	300
2020/04/20	2037	04/02/2021	10.35	Put	Bond Future	10,767.0200	10.7670	10,529.8500	10.5298	(2.203)	0	0	72
2020/04/20	2037	04/02/2021	11.90	Call	Bond Future	4,006.7200	4.0067	4,131.5500	4.1315	3.116	0	0	0
2020/04/20	2037	04/02/2021	10.27	Put	Bond Future	11,239.7300	11.2397	10,999.4800	10.9995	(2.138)	0	0	0
2020/04/20	2037	04/02/2021	10.85	Put	Bond Future	8,069.1800	8.0692	7,855.0100	7.8550	(2.654)	0	0	72
2020/04/20	2037	04/02/2021	10.28	Call	Bond Future	847.0300	0.8470	882.7600	0.8828	4.218	0	0	0
2020/04/20	2037	04/02/2021	10.48	Put	Bond Future	10,022.6300	10.0226	9,790.8300	9.7908	(2.313)	0	0	0
2020/04/20	2037	04/02/2021	10.48	Call	Bond Future	1,063.4900	1.0635	1,107.3000	1.1073	4.119	0	0	240
2020/04/20	2037	04/02/2021	11.90	Put	Bond Future	4,099.4900	4.0995	3,948.7100	3.9487	(3.678)	0	0	240
2020/04/20	2037	04/02/2021	10.29	Call	Bond Future	857.0000	0.8570	893.1000	0.8931	4.212	0	0	0
2020/04/20	2037	04/02/2021	10.29	Put	Bond Future	11,120.5300	11.1205	10,881.0200	10.8810	(2.154)	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
2020/04/20	2037	06/05/2021	12.42	Call	Bond Future	1,474.6700	1.4747	1,753.7700	1.7538	18.926	0	0	0
2020/04/20	2037	06/05/2021			Bond Future	12.1505	76.9751	12.1004	77.2541	(0.412)	0.0000	0.0000	0
2020/04/20	2037	06/05/2021	12.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	2037	06/05/2021	12.43	Call	Bond Future	1,528.5000	1.5285	1,807.6000	1.8076	18.260	0	0	0
2020/04/20	2037	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	2037	06/05/2021	12.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	2037	06/05/2021	12.44	Call	Bond Future	1,582.2800	1.5823	1,861.3800	1.8614	17.639	0	0	0
2020/04/20	2038	07/05/2020			Bond Future	114.5512	114.5512	112.9073	112.9073	(1.435)	0.0000	0.0000	5,287
2020/04/20	2038	06/08/2020			Bond Future	114.3104	114.3104	112.6448	112.6448	(1.457)	0.0000	0.0000	9,276
2020/04/20	2038	05/11/2020			Bond Future	115.7727	115.7727	114.0856	114.0856	(1.457)	0.0000	0.0000	0
2020/04/20	2038	04/02/2021			Bond Future	115.5665	115.5665	113.8574	113.8574	(1.479)	0.0000	0.0000	0
2020/04/20	2038	06/05/2021			Bond Future	117.0034	117.0034	115.2731	115.2731	(1.479)	0.0000	0.0000	0
2020/04/20	2040	07/05/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	2040	07/05/2020	9.75	Put	Bond Future	11,678.0900	11.6781	11,360.0000	11.3600	(2.724)	0	0	0
2020/04/20	2040	07/05/2020	12.20	Call	Bond Future	5,548.4000	5.5484	5,842.8100	5.8428	5.306	0	0	325
2020/04/20	2040	07/05/2020	11.10	Put	Bond Future	2,004.1000	2.0041	1,709.8800	1.7099	(14.681)	0	0	0
2020/04/20	2040	07/05/2020	9.85	Put	Bond Future	10,859.5000	10.8595	10,541.4100	10.5414	(2.929)	0	0	0
2020/04/20	2040	07/05/2020			Bond Future	11.3247	84.3022	11.2771	84.6202	(0.421)	0.0000	0.0000	32,758
2020/04/20	2040	07/05/2020	9.74	Put	Bond Future	11,760.5600	11.7606	11,442.4800	11.4425	(2.705)	0	0	0
2020/04/20	2040	07/05/2020	9.75	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/20	2040	07/05/2020	12.70	Put	Bond Future	3.7100	0.0037	1.1200	0.0011	(69.811)	0	0	0
2020/04/20	2040	07/05/2020	12.70	Call	Bond Future	8,382.2000	8.3822	8,697.6900	8.6977	3.764	0	0	325
2020/04/20	2040	07/05/2020	10.00	Put	Bond Future	9,652.7000	9.6527	9,334.5600	9.3346	(3.296)	0	0	0
2020/04/20	2040	07/05/2020	10.00	Call	Bond Future	0.1100	0.0001	0.0500	0.0001	(54.545)	0	0	2,640
2020/04/20	2040	07/05/2020	9.50	Put	Bond Future	13,775.0000	13.7750	13,456.9200	13.4569	(2.309)	0	0	0
2020/04/20	2040	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/04/20	2040	07/05/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	2040	07/05/2020	12.20	Put	Bond Future	44.4200	0.0444	20.7500	0.0208	(53.287)	0	0	0
2020/04/20	2040	07/05/2020	11.10	Call	Bond Future	485.5900	0.4856	509.4500	0.5095	4.914	0	0	450
2020/04/20	2040	07/05/2020	9.85	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	7,500
2020/04/20	2040	07/05/2020	9.73	Put	Bond Future	11,843.1600	11.8432	11,525.0800	11.5251	(2.686)	0	0	0
2020/04/20	2040	07/05/2020	11.80	Put	Bond Future	218.1600	0.2182	133.0700	0.1331	(39.003)	0	0	0
2020/04/20	2040	07/05/2020	11.80	Call	Bond Future	3,285.0100	3.2850	3,518.0000	3.5180	7.093	0	0	450
2020/04/20	2040	07/05/2020	10.15	Put	Bond Future	8,470.9600	8.4710	8,152.6300	8.1526	(3.758)	0	0	0
2020/04/20	2040	07/05/2020	10.15	Call	Bond Future	0.5700	0.0006	0.3200	0.0003	(43.860)	0	0	7,500
2020/04/20	2040	06/08/2020	10.85	Call	Bond Future	810.4200	0.8104	863.9000	0.8639	6.599	0	0	0
2020/04/20	2040	06/08/2020	11.26	Put	Bond Future	3,553.3000	3.5533	3,332.1200	3.3321	(6.225)	0	0	517
2020/04/20	2040	06/08/2020	10.03	Call	Bond Future	111.4700	0.1115	119.0200	0.1190	6.773	0	0	0
2020/04/20	2040	06/08/2020	10.04	Call	Bond Future	114.7000	0.1147	122.4800	0.1225	6.783	0	0	0
2020/04/20	2040	06/08/2020	10.02	Put	Bond Future	10,888.1100	10.8881	10,574.0700	10.5741	(2.884)	0	0	0
2020/04/20	2040	06/08/2020			Bond Future	11.5258	80.8449	11.4763	81.1662	(0.430)	0.0000	0.0000	47,124
2020/04/20	2040	06/08/2020	10.04	Put	Bond Future	10,736.5100	10.7365	10,422.9200	10.4229	(2.921)	0	0	0
2020/04/20	2040	06/08/2020	10.02	Call	Bond Future	108.3200	0.1083	115.6500	0.1156	6.767	0	0	0
2020/04/20	2040	06/08/2020	10.85	Put	Bond Future	5,381.0600	5.3811	5,113.1700	5.1132	(4.978)	0	0	12,538
2020/04/20	2040	06/08/2020	11.26	Call	Bond Future	1,804.0600	1.8041	1,904.2500	1.9043	5.554	0	0	0
2020/04/20	2040	06/08/2020	10.79	Put	Bond Future	5,702.9700	5.7030	5,429.2300	5.4292	(4.800)	0	0	800

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2020/04/20	2040	06/08/2020	9.57	Put	Bond Future	14,477.3800		14.4774	14,157.5600	14.1576	(2.209)	0	0	0
2020/04/20	2040	06/08/2020	10.03	Put	Bond Future	10,812.2200		10.8122	10,498.4000	10.4984	(2.902)	0	0	0
2020/04/20	2040	06/08/2020	10.79	Call	Bond Future	706.3700		0.7064	754.0000	0.7540	6.743	0	0	0
2020/04/20	2040	06/08/2020	9.57	Call	Bond Future	26.0300		0.0260	27.5800	0.0276	5.955	0	0	800
2020/04/20	2040	06/08/2020	10.07	Put	Bond Future	10,510.5000		10.5105	10,197.6400	10.1976	(2.977)	0	0	0
2020/04/20	2040	06/08/2020	10.07	Call	Bond Future	124.8500		0.1248	133.3600	0.1334	6.816	0	0	800
2020/04/20	2040	05/11/2020	10.23	Call	Bond Future	574.6700		0.5747	606.4100	0.6064	5.523	0	0	2,000
2020/04/20	2040	05/11/2020	11.70	Put	Bond Future	3,816.6300		3.8166	3,634.0500	3.6340	(4.784)	0	0	2,000
2020/04/20	2040	05/11/2020	10.00	Call	Bond Future	396.0000		0.3960	418.3600	0.4184	5.646	0	0	2,000
2020/04/20	2040	05/11/2020	9.50	Call	Bond Future	158.2300		0.1582	167.4200	0.1674	5.808	0	0	2,000
2020/04/20	2040	05/11/2020	10.30	Call	Bond Future	639.9000		0.6399	674.9700	0.6750	5.481	0	0	0
2020/04/20	2040	05/11/2020			Bond Future	11.7189		81.8604	11.6674	82.1856	(0.439)	0.0000	0.0000	0
2020/04/20	2040	05/11/2020	10.23	Put	Bond Future	10,924.1600		10.9242	10,630.6800	10.6307	(2.687)	0	0	0
2020/04/20	2040	05/11/2020	9.73	Put	Bond Future	14,559.1100		14.5591	14,248.0400	14.2480	(2.137)	0	0	0
2020/04/20	2040	05/11/2020	9.73	Call	Bond Future	245.9400		0.2459	260.0900	0.2601	5.753	0	0	2,000
2020/04/20	2040	05/11/2020	10.30	Put	Bond Future	10,455.5700		10.4556	10,165.4200	10.1654	(2.775)	0	0	0
2020/04/20	2040	05/11/2020	11.70	Call	Bond Future	3,697.2800		3.6973	3,839.9200	3.8399	3.858	0	0	0
2020/04/20	2040	05/11/2020	10.00	Put	Bond Future	12,535.4200		12.5354	12,232.5600	12.2326	(2.416)	0	0	0
2020/04/20	2040	05/11/2020	9.50	Put	Bond Future	16,387.3700		16.3874	16,071.3400	16.0713	(1.928)	0	0	0
2020/04/20	2040	05/11/2020	10.31	Call	Bond Future	649.6600		0.6497	685.2300	0.6852	5.475	0	0	0
2020/04/20	2040	05/11/2020	10.32	Put	Bond Future	10,323.6100		10.3236	10,034.4500	10.0345	(2.801)	0	0	0
2020/04/20	2040	05/11/2020	11.50	Call	Bond Future	3,069.9200		3.0699	3,195.1300	3.1951	4.079	0	0	0
2020/04/20	2040	05/11/2020	11.50	Put	Bond Future	4,467.6500		4.4676	4,267.6400	4.2676	(4.477)	0	0	2,000
2020/04/20	2040	05/11/2020	10.31	Put	Bond Future	10,389.4800		10.3895	10,099.8300	10.0998	(2.788)	0	0	0
2020/04/20	2040	05/11/2020	10.32	Call	Bond Future	659.5400		0.6595	695.6000	0.6956	5.467	0	0	0
2020/04/20	2040	04/02/2021	9.49	Call	Bond Future	289.5300		0.2895	305.4600	0.3055	5.502	0	0	500
2020/04/20	2040	04/02/2021	9.57	Put	Bond Future	17,192.8200		17.1928	16,881.2900	16.8813	(1.812)	0	0	0
2020/04/20	2040	04/02/2021	10.07	Put	Bond Future	13,488.4400		13.4884	13,192.9300	13.1929	(2.191)	0	0	0
2020/04/20	2040	04/02/2021	10.42	Put	Bond Future	11,174.1600		11.1742	10,894.4700	10.8945	(2.503)	0	0	0
2020/04/20	2040	04/02/2021			Bond Future	11.9259		78.4073	11.8722	78.7367	(0.450)	0.0000	0.0000	0
2020/04/20	2040	04/02/2021	11.74	Call	Bond Future	3,706.6400		3.7066	3,846.3000	3.8463	3.768	0	0	0
2020/04/20	2040	04/02/2021	11.74	Put	Bond Future	4,856.8500		4.8569	4,667.1400	4.6671	(3.906)	0	0	800
2020/04/20	2040	04/02/2021	10.07	Call	Bond Future	655.7200		0.6557	689.5800	0.6896	5.164	0	0	800
2020/04/20	2040	04/02/2021	10.41	Call	Bond Future	995.9400		0.9959	1,045.1100	1.0451	4.937	0	0	0
2020/04/20	2040	04/02/2021	10.41	Put	Bond Future	11,236.9500		11.2369	10,956.7500	10.9567	(2.494)	0	0	0
2020/04/20	2040	04/02/2021	9.49	Put	Bond Future	17,826.6500		17.8266	17,513.2100	17.5132	(1.758)	0	0	0
2020/04/20	2040	04/02/2021	9.57	Call	Bond Future	326.7900		0.3268	344.6300	0.3446	5.459	0	0	800
2020/04/20	2040	04/02/2021	10.42	Call	Bond Future	1,007.6100		1.0076	1,057.2900	1.0573	4.930	0	0	0
2020/04/20	2040	04/02/2021	11.57	Call	Bond Future	3,223.0200		3.2230	3,349.6800	3.3497	3.930	0	0	0
2020/04/20	2040	04/02/2021	11.57	Put	Bond Future	5,449.3400		5.4493	5,246.6300	5.2466	(3.720)	0	0	500
2020/04/20	2040	04/02/2021	10.24	Put	Bond Future	12,334.6000		12.3346	12,046.2800	12.0463	(2.337)	0	0	0
2020/04/20	2040	04/02/2021	10.24	Call	Bond Future	812.4700		0.8125	853.5200	0.8535	5.052	0	0	500
2020/04/20	2040	04/02/2021	10.40	Call	Bond Future	984.3700		0.9844	1,033.0400	1.0330	4.944	0	0	0
2020/04/20	2040	04/02/2021	10.40	Put	Bond Future	11,299.9400		11.2999	11,019.2400	11.0192	(2.484)	0	0	0
2020/04/20	2040	06/05/2021	12.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	2040	06/05/2021			Bond Future	12.1523		79.3620	12.0963	79.6955	(0.461)	0.0000	0.0000	0
2020/04/20	2040	06/05/2021	12.43	Call	Bond Future	1,618.3500		1.6184	1,951.8800	1.9519	20.609	0	0	0
2020/04/20	2040	06/05/2021	12.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2020/04/20	2040	06/05/2021	12.44	Call	Bond Future	1,675.5900	1.6756	2,009.1200	2.0091	19.905	0	0	0
2020/04/20	2040	06/05/2021	12.42	Call	Bond Future	1,561.0500	1.5610	1,894.5800	1.8946	21.366	0	0	0
2020/04/20	2040	06/05/2021	12.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	2044	07/05/2020	9.81	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/20	2044	07/05/2020	9.79	Put	Bond Future	11,840.7300	11.8407	11,556.8700	11.5569	(2.397)	0	0	0
2020/04/20	2044	07/05/2020	9.45	Put	Bond Future	14,785.5000	14.7855	14,501.6400	14.5016	(1.920)	0	0	0
2020/04/20	2044	07/05/2020	9.97	Put	Bond Future	10,343.3400	10.3433	10,059.4500	10.0595	(2.745)	0	0	0
2020/04/20	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/04/20	2044	07/05/2020	9.98	Call	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	100
2020/04/20	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/04/20	2044	07/05/2020			Bond Future	11.3683	81.0630	11.3258	81.3469	(0.374)	0.0000	0.0000	40,020
2020/04/20	2044	07/05/2020	9.81	Put	Bond Future	11,672.3100	11.6723	11,388.4400	11.3884	(2.432)	0	0	0
2020/04/20	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	2044	07/05/2020	10.81	Call	Bond Future	82.4400	0.0824	75.2800	0.0753	(8.685)	0	0	0
2020/04/20	2044	07/05/2020	10.81	Put	Bond Future	3,955.1700	3.9552	3,664.1500	3.6642	(7.358)	0	0	129
2020/04/20	2044	07/05/2020	9.33	Put	Bond Future	15,862.6200	15.8626	15,578.7600	15.5788	(1.789)	0	0	0
2020/04/20	2044	07/05/2020	9.80	Put	Bond Future	11,756.4600	11.7565	11,472.5900	11.4726	(2.415)	0	0	0
2020/04/20	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/04/20	2044	07/05/2020	9.97	Call	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	129
2020/04/20	2044	07/05/2020	9.98	Put	Bond Future	10,261.3500	10.2613	9,977.4600	9.9775	(2.767)	0	0	0
2020/04/20	2044	07/05/2020	11.09	Call	Bond Future	389.5200	0.3895	394.8300	0.3948	1.363	0	0	0
2020/04/20	2044	07/05/2020	9.26	Put	Bond Future	16,500.3600	16.5004	16,216.5000	16.2165	(1.720)	0	0	0
2020/04/20	2044	07/05/2020	9.91	Put	Bond Future	10,837.8600	10.8379	10,553.9900	10.5540	(2.619)	0	0	0
2020/04/20	2044	07/05/2020	9.80	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/20	2044	07/05/2020	11.09	Put	Bond Future	2,280.1000	2.2801	2,001.5500	2.0016	(12.217)	0	0	100
2020/04/20	2044	07/05/2020	9.91	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	556
2020/04/20	2044	07/05/2020	11.02	Call	Bond Future	276.5800	0.2766	275.1800	0.2752	(0.506)	0	0	0
2020/04/20	2044	07/05/2020	11.02	Put	Bond Future	2,655.0300	2.6550	2,369.7700	2.3698	(10.744)	0	0	556
2020/04/20	2044	06/08/2020	9.98	Call	Bond Future	84.2700	0.0843	88.5300	0.0885	5.055	0	0	602
2020/04/20	2044	06/08/2020	11.09	Put	Bond Future	4,418.4700	4.4185	4,195.6600	4.1957	(5.043)	0	0	602
2020/04/20	2044	06/08/2020	9.01	Call	Bond Future	2.2300	0.0022	2.2600	0.0023	1.345	0	0	140
2020/04/20	2044	06/08/2020	9.66	Call	Bond Future	29.7900	0.0298	31.0600	0.0311	4.263	0	0	140
2020/04/20	2044	06/08/2020	9.88	Call	Bond Future	61.8500	0.0618	64.8400	0.0648	4.834	0	0	0
2020/04/20	2044	06/08/2020			Bond Future	11.5629	77.6905	11.5187	77.9774	(0.383)	0.0000	0.0000	55,461
2020/04/20	2044	06/08/2020	9.36	Put	Bond Future	16,843.0700	16.8431	16,556.5400	16.5565	(1.701)	0	0	0
2020/04/20	2044	06/08/2020	9.36	Call	Bond Future	9.7900	0.0098	10.1000	0.0101	3.166	0	0	602
2020/04/20	2044	06/08/2020	9.98	Put	Bond Future	11,601.6800	11.6017	11,319.1000	11.3191	(2.436)	0	0	0
2020/04/20	2044	06/08/2020	9.86	Call	Bond Future	58.0400	0.0580	60.8200	0.0608	4.790	0	0	0
2020/04/20	2044	06/08/2020	9.86	Put	Bond Future	12,565.1600	12.5652	12,281.1000	12.2811	(2.261)	0	0	0
2020/04/20	2044	06/08/2020	11.09	Call	Bond Future	1,255.0400	1.2550	1,319.0700	1.3191	5.102	0	0	0
2020/04/20	2044	06/08/2020	9.01	Put	Bond Future	20,070.2900	20.0703	19,783.4800	19.7835	(1.429)	0	0	0
2020/04/20	2044	06/08/2020	9.66	Put	Bond Future	14,227.4200	14.2274	13,941.8500	13.9418	(2.007)	0	0	0
2020/04/20	2044	06/08/2020	9.88	Put	Bond Future	12,402.7600	12.4028	12,118.9100	12.1189	(2.289)	0	0	0
2020/04/20	2044	06/08/2020	10.93	Call	Bond Future	901.3800	0.9014	950.0900	0.9501	5.404	0	0	0
2020/04/20	2044	06/08/2020	10.93	Put	Bond Future	5,185.5600	5.1856	4,947.4300	4.9474	(4.592)	0	0	140
2020/04/20	2044	06/08/2020	9.87	Call	Bond Future	59.9200	0.0599	62.8000	0.0628	4.806	0	0	0
2020/04/20	2044	06/08/2020	9.87	Put	Bond Future	12,483.8700	12.4839	12,199.9100	12.1999	(2.275)	0	0	0

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2020/04/20	2044	05/11/2020	11.06	Put	Bond Future	6,361.3800		6.3614	6,143.9300	6.1439	(3.418)	0	0	525
2020/04/20	2044	05/11/2020	11.43	Call	Bond Future	2,781.7900		2.7818	2,882.8300	2.8828	3.632	0	0	0
2020/04/20	2044	05/11/2020	9.72	Put	Bond Future	15,075.8100		15.0758	14,795.9900	14.7960	(1.856)	0	0	0
2020/04/20	2044	05/11/2020	9.97	Call	Bond Future	349.4400		0.3494	365.9600	0.3660	4.728	0	0	568
2020/04/20	2044	05/11/2020	9.29	Put	Bond Future	18,718.0200		18.7180	18,431.9600	18.4320	(1.528)	0	0	0
2020/04/20	2044	05/11/2020	9.96	Put	Bond Future	13,198.5600		13.1986	12,924.4900	12.9245	(2.077)	0	0	0
2020/04/20	2044	05/11/2020	10.36	Call	Bond Future	661.8700		0.6619	692.4500	0.6925	4.620	0	0	0
2020/04/20	2044	05/11/2020			Bond Future	11.7495		78.6664	11.7035	78.9567	(0.392)	0.0000	0.0000	0
2020/04/20	2044	05/11/2020	9.72	Call	Bond Future	220.8200		0.2208	231.3000	0.2313	4.746	0	0	1,815
2020/04/20	2044	05/11/2020	9.97	Put	Bond Future	13,122.9000		13.1229	12,849.1200	12.8491	(2.086)	0	0	0
2020/04/20	2044	05/11/2020	9.96	Call	Bond Future	343.3500		0.3434	359.5800	0.3596	4.727	0	0	0
2020/04/20	2044	05/11/2020	11.38	Call	Bond Future	2,638.1700		2.6382	2,735.3400	2.7353	3.683	0	0	0
2020/04/20	2044	05/11/2020	11.38	Put	Bond Future	5,024.6400		5.0246	4,831.5100	4.8315	(3.844)	0	0	568
2020/04/20	2044	05/11/2020	10.34	Call	Bond Future	641.9300		0.6419	671.6400	0.6716	4.628	0	0	0
2020/04/20	2044	05/11/2020	10.34	Put	Bond Future	10,475.7900		10.4758	10,215.2000	10.2152	(2.488)	0	0	0
2020/04/20	2044	05/11/2020	11.06	Call	Bond Future	1,803.1600		1.8032	1,876.0100	1.8760	4.040	0	0	0
2020/04/20	2044	05/11/2020	10.04	Put	Bond Future	12,599.2000		12.5992	12,327.5000	12.3275	(2.156)	0	0	0
2020/04/20	2044	05/11/2020	11.17	Put	Bond Future	5,873.6700		5.8737	5,664.4500	5.6645	(3.562)	0	0	1,815
2020/04/20	2044	05/11/2020	11.43	Put	Bond Future	4,837.9200		4.8379	4,648.6600	4.6487	(3.912)	0	0	1,815
2020/04/20	2044	05/11/2020	8.87	Put	Bond Future	22,596.2400		22.5962	22,307.4300	22.3074	(1.278)	0	0	0
2020/04/20	2044	05/11/2020	9.29	Call	Bond Future	90.8300		0.0908	95.0700	0.0951	4.668	0	0	568
2020/04/20	2044	05/11/2020	10.36	Put	Bond Future	10,341.4500		10.3414	10,081.7300	10.0817	(2.511)	0	0	0
2020/04/20	2044	05/11/2020	10.04	Call	Bond Future	394.5400		0.3945	413.1400	0.4131	4.714	0	0	525
2020/04/20	2044	05/11/2020	9.34	Put	Bond Future	18,276.9900		18.2770	17,991.4400	17.9914	(1.562)	0	0	0
2020/04/20	2044	05/11/2020	9.34	Call	Bond Future	101.4000		0.1014	106.1500	0.1062	4.684	0	0	525
2020/04/20	2044	05/11/2020	11.17	Call	Bond Future	2,073.4000		2.0734	2,154.4800	2.1545	3.910	0	0	0
2020/04/20	2044	05/11/2020	8.87	Call	Bond Future	33.4300		0.0334	34.9200	0.0349	4.457	0	0	1,815
2020/04/20	2044	05/11/2020	10.02	Put	Bond Future	12,747.7700		12.7478	12,475.4600	12.4755	(2.136)	0	0	0
2020/04/20	2044	05/11/2020	10.02	Call	Bond Future	381.2100		0.3812	399.2000	0.3992	4.719	0	0	1,815
2020/04/20	2044	05/11/2020	10.35	Call	Bond Future	651.8400		0.6518	681.9900	0.6820	4.625	0	0	0
2020/04/20	2044	05/11/2020	10.35	Put	Bond Future	10,408.5000		10.4085	10,148.3500	10.1484	(2.499)	0	0	0
2020/04/20	2044	04/02/2021	10.04	Put	Bond Future	14,019.5400		14.0195	13,752.2600	13.7523	(1.906)	0	0	0
2020/04/20	2044	04/02/2021	10.37	Call	Bond Future	913.6700		0.9137	952.8600	0.9529	4.289	0	0	0
2020/04/20	2044	04/02/2021	10.35	Put	Bond Future	11,869.2900		11.8693	11,613.6700	11.6137	(2.154)	0	0	0
2020/04/20	2044	04/02/2021			Bond Future	11.9494		75.2975	11.9015	75.5914	(0.402)	0.0000	0.0000	0
2020/04/20	2044	04/02/2021	10.37	Put	Bond Future	11,737.4900		11.7375	11,482.7200	11.4827	(2.171)	0	0	0
2020/04/20	2044	04/02/2021	10.35	Call	Bond Future	891.7600		0.8918	930.1000	0.9301	4.299	0	0	0
2020/04/20	2044	04/02/2021	10.04	Call	Bond Future	599.7800		0.5998	626.4600	0.6265	4.448	0	0	0
2020/04/20	2044	04/02/2021	10.84	Call	Bond Future	1,548.6900		1.5487	1,611.1200	1.6111	4.031	0	0	0
2020/04/20	2044	04/02/2021	10.36	Put	Bond Future	11,803.2900		11.8033	11,548.0900	11.5481	(2.162)	0	0	0
2020/04/20	2044	04/02/2021	10.84	Put	Bond Future	8,888.1900		8.8882	8,656.6600	8.6567	(2.605)	0	0	405
2020/04/20	2044	04/02/2021	10.29	Call	Bond Future	828.3400		0.8283	864.2100	0.8642	4.330	0	0	0
2020/04/20	2044	04/02/2021	10.29	Put	Bond Future	12,269.7700		12.2698	12,011.6800	12.0117	(2.103)	0	0	405
2020/04/20	2044	04/02/2021	9.66	Put	Bond Future	16,922.3000		16.9223	16,644.4000	16.6444	(1.642)	0	0	0
2020/04/20	2044	04/02/2021	9.66	Call	Bond Future	349.0500		0.3491	365.1100	0.3651	4.601	0	0	405
2020/04/20	2044	04/02/2021	10.36	Call	Bond Future	902.6700		0.9027	941.4300	0.9414	4.294	0	0	0
2020/04/20	2044	06/05/2021	12.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	2044	06/05/2021	12.44	Call	Bond Future	1,581.4500		1.5815	1,879.1300	1.8791	18.823	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
2020/04/20	2044	06/05/2021			Bond Future	12.1678	76.2142	12.1177	76.5119	(0.412)	0.0000	0.0000	0
2020/04/20	2044	06/05/2021	12.45	Call	Bond Future	1,638.4200	1.6384	1,936.1000	1.9361	18.169	0	0	0
2020/04/20	2044	06/05/2021	12.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	2044	06/05/2021	12.43	Call	Bond Future	1,524.4000	1.5244	1,822.0800	1.8221	19.528	0	0	0
2020/04/20	2044	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	2046	07/05/2020			Bond Future	103.6349	103.6349	102.2873	102.2873	(1.300)	0.0000	0.0000	14,969
2020/04/20	2046	06/08/2020			Bond Future	104.9516	104.9516	103.5862	103.5862	(1.301)	0.0000	0.0000	1,962
2020/04/20	2046	05/11/2020			Bond Future	104.4990	104.4990	103.1161	103.1161	(1.323)	0.0000	0.0000	0
2020/04/20	2046	04/02/2021			Bond Future	105.8671	105.8671	104.4660	104.4660	(1.323)	0.0000	0.0000	0
2020/04/20	2046	06/05/2021			Bond Future	105.3665	105.3665	103.9480	103.9480	(1.346)	0.0000	0.0000	0
2020/04/20	2050	07/05/2020			Bond Future	105.2285	105.2285	105.3363	105.3363	0.102	0.0000	0.0000	13,786
2020/04/20	2050	06/08/2020			Bond Future	104.6865	104.6865	104.7950	104.7950	0.104	0.0000	0.0000	9,455
2020/04/20	2050	05/11/2020			Bond Future	106.0257	106.0257	106.1354	106.1354	0.103	0.0000	0.0000	0
2020/04/20	2050	04/02/2021			Bond Future	105.4940	105.4940	105.6052	105.6052	0.105	0.0000	0.0000	0
2020/04/20	2050	06/05/2021			Bond Future	106.8056	106.8056	106.9183	106.9183	0.106	0.0000	0.0000	0
2020/04/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	AL37	07/05/2020			Index Future	672.9480	672.9480	674.2580	674.2580	0.195	0.0000	0.0000	0
2020/04/20	AL37	06/08/2020			Index Future	681.2390	681.2390	682.5510	682.5510	0.193	0.0000	0.0000	0
2020/04/20	AL37	05/11/2020			Index Future	689.8800	689.8800	691.2050	691.2050	0.192	0.0000	0.0000	0
2020/04/20	AL37	04/02/2021			Index Future	698.7490	698.7490	700.0890	700.0890	0.192	0.0000	0.0000	0
2020/04/20	AL37	06/05/2021			Index Future	689.4700	689.4700	689.4700	689.4700	0.000	0.0000	0.0000	0
2020/04/20	AL7T	07/05/2020			Index Future	743.4840	743.4840	744.4040	744.4040	0.124	0.0000	0.0000	0
2020/04/20	AL7T	06/08/2020			Index Future	752.6450	752.6450	753.5590	753.5590	0.121	0.0000	0.0000	0
2020/04/20	AL7T	05/11/2020			Index Future	762.1920	762.1920	763.1140	763.1140	0.121	0.0000	0.0000	0
2020/04/20	AL7T	04/02/2021			Index Future	771.9900	771.9900	772.9220	772.9220	0.121	0.0000	0.0000	0
2020/04/20	AL7T	06/05/2021			Index Future	763.2300	763.2300	763.2300	763.2300	0.000	0.0000	0.0000	0
2020/04/20	ALBI	07/05/2020			Index Future	666.8410	666.8410	668.5980	668.5980	0.263	0.0000	0.0000	209
2020/04/20	ALBI	06/08/2020			Index Future	675.0580	675.0580	676.8220	676.8220	0.261	0.0000	0.0000	165
2020/04/20	ALBI	05/11/2020			Index Future	683.6200	683.6200	685.4030	685.4030	0.261	0.0000	0.0000	0
2020/04/20	ALBI	04/02/2021			Index Future	692.4080	692.4080	694.2120	694.2120	0.261	0.0000	0.0000	0
2020/04/20	ALBI	06/05/2021			Index Future	687.0000	687.0000	687.0000	687.0000	0.000	0.0000	0.0000	0
2020/04/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	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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2020/04/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/04/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	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
2020/04/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/20	ES33	07/05/2020			Bond Future	12.2405	70.3660	12.1974	70.5812	(0.352)	0.0000	0.0000	0
2020/04/20	ES33	06/08/2020			Bond Future	12.4949	71.2424	12.4500	71.4598	(0.359)	0.0000	0.0000	350
2020/04/20	ES33	05/11/2020			Bond Future	12.7538	68.3577	12.7070	68.5777	(0.367)	0.0000	0.0000	0
2020/04/20	ES33	04/02/2021			Bond Future	13.0315	69.2368	12.9826	69.4596	(0.376)	0.0000	0.0000	0
2020/04/20	ES33	06/05/2021			Bond Future	13.3277	66.3016	13.2765	66.5273	(0.384)	0.0000	0.0000	0
2020/04/20	ES42	07/05/2020			Bond Future	12.4418	70.9407	12.3989	71.1805	(0.345)	0.0000	0.0000	0
2020/04/20	ES42	06/08/2020			Bond Future	12.6796	71.8242	12.6347	72.0665	(0.354)	0.0000	0.0000	4,919
2020/04/20	ES42	05/11/2020			Bond Future	12.9233	68.4663	12.8764	68.7115	(0.363)	0.0000	0.0000	0
2020/04/20	ES42	04/02/2021			Bond Future	13.1762	69.3470	13.1271	69.5953	(0.372)	0.0000	0.0000	0
2020/04/20	ES42	06/05/2021			Bond Future	13.4562	65.9331	13.4046	66.1846	(0.383)	0.0000	0.0000	0
2020/04/20	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	GOVI	07/05/2020			GOVI	658.8340	658.8340	660.5300	660.5300	0.257	0.0000	0.0000	749
2020/04/20	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	GOVI	07/05/2020	720.00	Put	GOVI	611,660.0000	61.1660	594,700.0000	59.4700	(2.773)	0	0	0
2020/04/20	GOVI	07/05/2020	719.98	Put	GOVI	611,460.0000	61.1460	594,500.0000	59.4500	(2.774)	0	0	0
2020/04/20	GOVI	07/05/2020	719.99	Put	GOVI	611,560.0000	61.1560	594,600.0000	59.4600	(2.773)	0	0	0
2020/04/20	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	GOVI	06/08/2020	728.12	Put	GOVI	611,680.0000	61.1680	594,660.0000	59.4660	(2.783)	0	0	0
2020/04/20	GOVI	06/08/2020			GOVI	666.9520	666.9520	668.6540	668.6540	0.255	0.0000	0.0000	435
2020/04/20	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	GOVI	06/08/2020	728.14	Put	GOVI	611,880.0000	61.1880	594,860.0000	59.4860	(2.782)	0	0	0
2020/04/20	GOVI	06/08/2020	728.13	Put	GOVI	611,780.0000	61.1780	594,760.0000	59.4760	(2.782)	0	0	0
2020/04/20	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	GOVI	05/11/2020	737.84	Put	GOVI	624,280.0000	62.4280	607,080.0000	60.7080	(2.755)	0	0	0
2020/04/20	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	GOVI	05/11/2020			GOVI	675.4120	675.4120	677.1320	677.1320	0.255	0.0000	0.0000	0
2020/04/20	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	GOVI	05/11/2020	737.83	Put	GOVI	624,180.0000	62.4180	606,980.0000	60.6980	(2.756)	0	0	0
2020/04/20	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	GOVI	05/11/2020	737.85	Put	GOVI	624,380.0000	62.4380	607,180.0000	60.7180	(2.755)	0	0	0
2020/04/20	GOVI	04/02/2021	750.96	Put	GOVI	668,660.0000	66.8660	651,250.0000	65.1250	(2.604)	0	0	0
2020/04/20	GOVI	04/02/2021			GOVI	684.0940	684.0940	685.8350	685.8350	0.254	0.0000	0.0000	0
2020/04/20	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
2020/04/20	GOVI	04/02/2021	750.95	Put	GOVI	668,560.0000	66.8560	651,150.0000	65.1150	(2.604)	0	0	0
2020/04/20	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	GOVI	04/02/2021	750.94	Put	GOVI	668,460.0000	66.8460	651,050.0000	65.1050	(2.604)	0	0	0
2020/04/20	GOVI	06/05/2021	678.67	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/04/20	GOVI	06/05/2021			GOVI	678.6800	678.6800	678.6800	678.6800	0.000	0.0000	0.0000	0
2020/04/20	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	GOVI	06/05/2021	678.68	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	GOVI	06/05/2021	678.69	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/04/20	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	GOVI	06/05/2021	678.69	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/04/20	IGOV	07/05/2020			Index Future	258.7190	258.7190	257.8200	257.8200	(0.347)	0.0000	0.0000	567
2020/04/20	IGOV	06/08/2020			Index Future	261.9710	261.9710	261.0550	261.0550	(0.350)	0.0000	0.0000	0
2020/04/20	IGOV	05/11/2020			Index Future	265.3570	265.3570	264.4280	264.4280	(0.350)	0.0000	0.0000	47
2020/04/20	IGOV	04/02/2021			Index Future	268.8310	268.8310	267.8900	267.8900	(0.350)	0.0000	0.0000	0
2020/04/20	IGOV	06/05/2021			Index Future	268.3000	268.3000	268.3000	268.3000	0.000	0.0000	0.0000	0
2020/04/20	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/04/20	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/04/20	IS05	17/12/2020			Interest Rate Swap	94.2500	94.2500	94.2400	94.2400	(0.011)	0.0000	0.0000	0
2020/04/20	IS05	16/03/2021			Interest Rate Swap	92.6900	92.6900	92.6700	92.6700	(0.022)	0.0000	0.0000	0
2020/04/20	IS05	15/06/2021			Interest Rate Swap	91.1400	91.1400	91.1100	91.1100	(0.033)	0.0000	0.0000	0
2020/04/20	IS05	21/09/2021			Interest Rate Swap	90.4400	90.4400	90.3900	90.3900	(0.055)	0.0000	0.0000	0
2020/04/20	IS05	21/12/2021			Interest Rate Swap	92.1000	92.1000	92.0200	92.0200	(0.087)	0.0000	0.0000	51
2020/04/20	IS05	15/03/2022			Interest Rate Swap	91.9300	91.9300	91.8500	91.8500	(0.087)	0.0000	0.0000	0
2020/04/20	IS05	21/06/2022			Interest Rate Swap	92.4900	92.4900	92.3900	92.3900	(0.108)	0.0000	0.0000	0
2020/04/20	IS05	20/09/2022			Interest Rate Swap	96.0200	96.0200	95.9100	95.9100	(0.115)	0.0000	0.0000	0
2020/04/20	IS05	20/12/2022			Interest Rate Swap	96.9300	96.9300	96.8000	96.8000	(0.134)	0.0000	0.0000	0
2020/04/20	IS05	22/03/2023			Interest Rate Swap	89.8200	89.8200	89.6600	89.6600	(0.178)	0.0000	0.0000	0
2020/04/20	IS05	20/06/2023			Interest Rate Swap	95.7600	95.7600	95.5900	95.5900	(0.178)	0.0000	0.0000	0
2020/04/20	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/04/20	IS10	17/12/2025			Interest Rate Swap	88.3500	88.3500	87.7400	87.7400	(0.690)	0.0000	0.0000	0
2020/04/20	IS10	16/03/2026			Interest Rate Swap	85.4300	85.4300	84.7700	84.7700	(0.773)	0.0000	0.0000	0
2020/04/20	IS10	15/06/2026			Interest Rate Swap	84.3600	84.3600	83.6600	83.6600	(0.830)	0.0000	0.0000	0
2020/04/20	IS10	21/09/2026			Interest Rate Swap	86.8200	86.8200	86.0500	86.0500	(0.887)	0.0000	0.0000	0
2020/04/20	IS10	21/12/2026			Interest Rate Swap	91.1600	91.1600	90.3400	90.3400	(0.900)	0.0000	0.0000	0
2020/04/20	IS10	15/03/2027			Interest Rate Swap	90.1500	90.1500	89.2800	89.2800	(0.965)	0.0000	0.0000	0
2020/04/20	IS10	21/06/2027			Interest Rate Swap	92.5700	92.5700	91.6200	91.6200	(1.026)	0.0000	0.0000	0
2020/04/20	IS10	20/09/2027			Interest Rate Swap	98.6100	98.6100	97.5800	97.5800	(1.045)	0.0000	0.0000	0
2020/04/20	IS10	20/12/2027			Interest Rate Swap	99.3700	99.3700	98.2600	98.2600	(1.117)	0.0000	0.0000	0
2020/04/20	IS10	22/03/2028			Interest Rate Swap	92.9900	92.9900	91.8200	91.8200	(1.258)	0.0000	0.0000	0
2020/04/20	IS10	20/06/2028			Interest Rate Swap	100.8000	100.8000	99.6600	99.6600	(1.131)	0.0000	0.0000	0
2020/04/20	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	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
2020/04/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/04/20	R023	07/05/2020	6.91	Put	Bond Future	7.7900	0.0078	4.0700	0.0041	(47.754)	0	0	0
2020/04/20	R023	07/05/2020			Bond Future	6.1867	105.4990	6.1750	105.5296	(0.191)	0.0000	0.0000	51,271
2020/04/20	R023	07/05/2020	6.90	Call	Bond Future	1,841.9000	1.8419	1,868.6500	1.8687	1.452	0	0	0
2020/04/20	R023	07/05/2020	6.90	Put	Bond Future	8.2500	0.0083	4.3500	0.0044	(47.273)	0	0	0
2020/04/20	R023	07/05/2020	6.91	Call	Bond Future	1,866.8700	1.8669	1,893.8000	1.8938	1.443	0	0	0
2020/04/20	R023	07/05/2020	6.89	Call	Bond Future	1,816.9700	1.8170	1,843.5300	1.8435	1.462	0	0	0
2020/04/20	R023	07/05/2020	6.89	Put	Bond Future	8.7400	0.0087	4.6500	0.0047	(46.796)	0	0	0
2020/04/20	R023	06/08/2020	7.26	Call	Bond Future	2,396.1800	2.3962	2,414.9500	2.4150	0.783	0	0	0
2020/04/20	R023	06/08/2020			Bond Future	6.3115	106.8129	6.2988	106.8432	(0.202)	0.0000	0.0000	13,037
2020/04/20	R023	06/08/2020	7.26	Put	Bond Future	176.6900	0.1767	165.1900	0.1652	(6.509)	0	0	0
2020/04/20	R023	06/08/2020	7.27	Call	Bond Future	2,416.8900	2.4169	2,435.7700	2.4358	0.781	0	0	0
2020/04/20	R023	06/08/2020	7.28	Put	Bond Future	172.1300	0.1721	160.8300	0.1608	(6.565)	0	0	0
2020/04/20	R023	06/08/2020	7.27	Put	Bond Future	174.3200	0.1743	162.9300	0.1629	(6.534)	0	0	0
2020/04/20	R023	06/08/2020	7.28	Call	Bond Future	2,437.7700	2.4378	2,456.7400	2.4567	0.778	0	0	0
2020/04/20	R023	05/11/2020	7.46	Put	Bond Future	364.6100	0.3646	351.7200	0.3517	(3.535)	0	0	0
2020/04/20	R023	05/11/2020	7.47	Put	Bond Future	361.4600	0.3615	348.6400	0.3486	(3.547)	0	0	0
2020/04/20	R023	05/11/2020			Bond Future	6.4533	104.2407	6.4391	104.2712	(0.220)	0.0000	0.0000	0
2020/04/20	R023	05/11/2020	7.46	Call	Bond Future	2,498.5700	2.4986	2,516.1700	2.5162	0.704	0	0	0
2020/04/20	R023	05/11/2020	7.47	Call	Bond Future	2,516.3400	2.5163	2,534.0100	2.5340	0.702	0	0	0
2020/04/20	R023	05/11/2020	7.45	Call	Bond Future	2,480.6200	2.4806	2,498.1500	2.4981	0.707	0	0	0
2020/04/20	R023	05/11/2020	7.45	Put	Bond Future	367.5700	0.3676	354.6100	0.3546	(3.526)	0	0	0
2020/04/20	R023	04/02/2021	6.34	Call	Bond Future	767.0100	0.7670	774.8500	0.7748	1.022	0	0	0
2020/04/20	R023	04/02/2021	6.32	Put	Bond Future	1,344.0300	1.3440	1,320.9100	1.3209	(1.720)	0	0	0
2020/04/20	R023	04/02/2021			Bond Future	6.6289	105.5811	6.6128	105.6119	(0.242)	0.0000	0.0000	0
2020/04/20	R023	04/02/2021	6.34	Put	Bond Future	1,322.5800	1.3226	1,299.6300	1.2996	(1.735)	0	0	0
2020/04/20	R023	04/02/2021	6.32	Call	Bond Future	749.8500	0.7498	757.5200	0.7575	1.023	0	0	0
2020/04/20	R023	04/02/2021	6.33	Put	Bond Future	1,333.2700	1.3333	1,310.2400	1.3102	(1.727)	0	0	0
2020/04/20	R023	04/02/2021	6.33	Call	Bond Future	758.4000	0.7584	766.1600	0.7662	1.023	0	0	0
2020/04/20	R023	06/05/2021	7.58	Call	Bond Future	1,174.8500	1.1748	1,206.1900	1.2062	2.668	0	0	0
2020/04/20	R023	06/05/2021			Bond Future	6.8788	102.9558	6.8602	102.9871	(0.270)	0.0000	0.0000	0
2020/04/20	R023	06/05/2021	7.56	Call	Bond Future	1,141.5900	1.1416	1,172.9300	1.1729	2.745	0	0	0
2020/04/20	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	R023	06/05/2021	7.57	Call	Bond Future	1,158.2200	1.1582	1,189.5600	1.1896	2.706	0	0	0
2020/04/20	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	R035	07/05/2020	9.48	Put	Bond Future	11,932.8800	11.9329	11,634.5800	11.6346	(2.500)	0	0	0
2020/04/20	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	R035	07/05/2020	9.85	Call	Bond Future	0.1500	0.0002	0.0700	0.0001	(53.333)	0	0	7,500
2020/04/20	R035	07/05/2020	10.57	Put	Bond Future	4,203.5700	4.2036	3,900.0100	3.9000	(7.221)	0	0	3,530
2020/04/20	R035	07/05/2020	9.75	Call	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	5,000
2020/04/20	R035	07/05/2020	10.75	Put	Bond Future	3,114.8400	3.1148	2,813.5400	2.8135	(9.673)	0	0	5,000
2020/04/20	R035	07/05/2020			Bond Future	11.2110	85.0560	11.1633	85.3543	(0.425)	0.0000	0.0000	101,674
2020/04/20	R035	07/05/2020	9.11	Put	Bond Future	14,805.8700	14.8059	14,507.5700	14.5076	(2.015)	0	0	0
2020/04/20	R035	07/05/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000

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
2020/04/20	R035	07/05/2020	9.48	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	R035	07/05/2020	9.47	Put	Bond Future	12,008.9200		12.0089	11,710.6200	11.7106	(2.484)	0	0	0
2020/04/20	R035	07/05/2020	9.85	Put	Bond Future	9,180.4400		9.1804	8,882.0600	8.8821	(3.250)	0	0	0
2020/04/20	R035	07/05/2020	9.78	Put	Bond Future	9,692.1600		9.6922	9,393.8200	9.3938	(3.078)	0	0	0
2020/04/20	R035	07/05/2020	10.57	Call	Bond Future	56.1400		0.0561	50.8800	0.0509	(9.369)	0	0	0
2020/04/20	R035	07/05/2020	9.75	Put	Bond Future	9,912.7500		9.9127	9,614.4200	9.6144	(3.010)	0	0	0
2020/04/20	R035	07/05/2020	10.75	Call	Bond Future	162.4900		0.1625	159.4900	0.1595	(1.846)	0	0	0
2020/04/20	R035	07/05/2020	9.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	R035	07/05/2020	9.49	Put	Bond Future	11,856.9300		11.8569	11,558.6300	11.5586	(2.516)	0	0	0
2020/04/20	R035	07/05/2020	9.55	Put	Bond Future	11,403.0700		11.4031	11,104.7700	11.1048	(2.616)	0	0	0
2020/04/20	R035	07/05/2020	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/20	R035	07/05/2020	9.78	Call	Bond Future	0.0700		0.0001	0.0300	0.0000	(57.143)	0	0	3,530
2020/04/20	R035	07/05/2020	9.18	Put	Bond Future	14,252.8200		14.2528	13,954.5200	13.9545	(2.093)	0	0	0
2020/04/20	R035	07/05/2020	9.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/04/20	R035	06/08/2020	9.67	Call	Bond Future	70.9800		0.0710	75.0700	0.0751	5.762	0	0	500
2020/04/20	R035	06/08/2020	10.45	Put	Bond Future	6,681.9400		6.6819	6,410.4600	6.4105	(4.063)	0	0	500
2020/04/20	R035	06/08/2020	9.00	Put	Bond Future	16,862.3300		16.8623	16,561.3100	16.5613	(1.785)	0	0	0
2020/04/20	R035	06/08/2020	9.92	Put	Bond Future	10,036.8300		10.0368	9,743.9900	9.7440	(2.918)	0	0	0
2020/04/20	R035	06/08/2020			Bond Future	11.4195		86.1153	11.3700	86.4167	(0.434)	0.0000	0.0000	56,629
2020/04/20	R035	06/08/2020	9.09	Put	Bond Future	16,151.9900		16.1520	15,851.1300	15.8511	(1.863)	0	0	0
2020/04/20	R035	06/08/2020	9.09	Call	Bond Future	11.1800		0.0112	11.6700	0.0117	4.383	0	0	500
2020/04/20	R035	06/08/2020	9.67	Put	Bond Future	11,786.7900		11.7868	11,489.5300	11.4895	(2.522)	0	0	0
2020/04/20	R035	06/08/2020	9.00	Call	Bond Future	8.0900		0.0081	8.4200	0.0084	4.079	0	0	24,761
2020/04/20	R035	06/08/2020	9.92	Call	Bond Future	139.7900		0.1398	148.3000	0.1483	6.088	0	0	0
2020/04/20	R035	06/08/2020	10.45	Call	Bond Future	474.5000		0.4745	504.3700	0.5044	6.295	0	0	0
2020/04/20	R035	06/08/2020	9.93	Call	Bond Future	143.4300		0.1434	152.1800	0.1522	6.101	0	0	0
2020/04/20	R035	06/08/2020	9.91	Put	Bond Future	10,105.0300		10.1050	9,811.9600	9.8120	(2.900)	0	0	0
2020/04/20	R035	06/08/2020	8.75	Put	Bond Future	18,878.4300		18.8784	18,577.1800	18.5772	(1.596)	0	0	0
2020/04/20	R035	06/08/2020	8.75	Call	Bond Future	3.1200		0.0031	3.2200	0.0032	3.205	0	0	3,000
2020/04/20	R035	06/08/2020	9.93	Put	Bond Future	9,968.7800		9.9688	9,676.1800	9.6762	(2.935)	0	0	0
2020/04/20	R035	06/08/2020	9.91	Call	Bond Future	136.2300		0.1362	144.5100	0.1445	6.078	0	0	0
2020/04/20	R035	05/11/2020	10.34	Put	Bond Future	8,962.2300		8.9622	8,697.8600	8.6979	(2.950)	0	0	0
2020/04/20	R035	05/11/2020			Bond Future	11.6315		82.7154	11.5799	83.0205	(0.444)	0.0000	0.0000	0
2020/04/20	R035	05/11/2020	10.33	Call	Bond Future	771.1900		0.7712	811.3600	0.8114	5.209	0	0	0
2020/04/20	R035	05/11/2020	10.33	Put	Bond Future	9,019.5400		9.0195	8,754.6600	8.7547	(2.937)	0	0	0
2020/04/20	R035	05/11/2020	10.34	Call	Bond Future	781.8800		0.7819	822.5600	0.8226	5.203	0	0	0
2020/04/20	R035	05/11/2020	10.32	Call	Bond Future	760.6000		0.7606	800.2700	0.8003	5.216	0	0	0
2020/04/20	R035	05/11/2020	10.32	Put	Bond Future	9,077.0300		9.0770	8,811.6500	8.8116	(2.924)	0	0	0
2020/04/20	R035	04/02/2021	10.04	Put	Bond Future	12,173.0100		12.1730	11,897.8500	11.8979	(2.260)	0	0	0
2020/04/20	R035	04/02/2021	10.14	Put	Bond Future	11,565.9900		11.5660	11,294.7500	11.2947	(2.345)	0	0	650
2020/04/20	R035	04/02/2021	11.14	Put	Bond Future	6,450.9500		6.4510	6,234.5300	6.2345	(3.355)	0	0	650
2020/04/20	R035	04/02/2021	10.05	Call	Bond Future	673.4400		0.6734	707.5400	0.7075	5.064	0	0	0
2020/04/20	R035	04/02/2021			Bond Future	11.8595		83.7791	11.8057	84.0880	(0.454)	0.0000	0.0000	0
2020/04/20	R035	04/02/2021	10.14	Call	Bond Future	751.7700		0.7518	789.4000	0.7894	5.006	0	0	0
2020/04/20	R035	04/02/2021	10.06	Call	Bond Future	681.8200		0.6818	716.2900	0.7163	5.056	0	0	0
2020/04/20	R035	04/02/2021	10.06	Put	Bond Future	12,050.3400		12.0503	11,775.9400	11.7759	(2.277)	0	0	0
2020/04/20	R035	04/02/2021	10.04	Call	Bond Future	665.1500		0.6652	698.8600	0.6989	5.068	0	0	0
2020/04/20	R035	04/02/2021	11.14	Call	Bond Future	2,170.1300		2.1701	2,262.5800	2.2626	4.260	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
2020/04/20	R035	04/02/2021	10.05	Put	Bond Future	12,111.5900	12.1116	11,836.8200	11.8368	(2.269)	0	0	0
2020/04/20	R035	06/05/2021	12.37	Call	Bond Future	1,479.3200	1.4793	1,792.1200	1.7921	21.145	0	0	0
2020/04/20	R035	06/05/2021	12.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	R035	06/05/2021			Bond Future	12.0998	80.3192	12.0436	80.6320	(0.464)	0.0000	0.0000	0
2020/04/20	R035	06/05/2021	12.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	R035	06/05/2021	12.35	Call	Bond Future	1,371.2700	1.3713	1,684.0700	1.6841	22.811	0	0	0
2020/04/20	R035	06/05/2021	12.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	R035	06/05/2021	12.36	Call	Bond Future	1,425.3200	1.4253	1,738.1200	1.7381	21.946	0	0	0
2020/04/20	R186	07/05/2020	8.09	Put	Bond Future	5,089.5700	5.0896	4,894.2300	4.8942	(3.838)	0	0	0
2020/04/20	R186	07/05/2020	9.50	Put	Bond Future	141.1600	0.1412	87.4400	0.0874	(38.056)	0	0	0
2020/04/20	R186	07/05/2020	7.90	Put	Bond Future	6,123.8900	6.1239	5,929.4500	5.9295	(3.175)	0	0	2,500
2020/04/20	R186	07/05/2020	8.28	Put	Bond Future	4,075.9900	4.0760	3,878.4400	3.8784	(4.847)	0	0	0
2020/04/20	R186	07/05/2020	8.93	Call	Bond Future	507.7800	0.5078	524.5100	0.5245	3.295	0	0	0
2020/04/20	R186	07/05/2020			Bond Future	9.0554	111.1512	9.0175	111.3453	(0.419)	0.0000	0.0000	58,500
2020/04/20	R186	07/05/2020	8.08	Call	Bond Future	3.1600	0.0032	2.0500	0.0021	(35.127)	0	0	0
2020/04/20	R186	07/05/2020	8.08	Put	Bond Future	5,143.5800	5.1436	4,948.3200	4.9483	(3.796)	0	0	0
2020/04/20	R186	07/05/2020	8.50	Call	Bond Future	61.3900	0.0614	54.6300	0.0546	(11.012)	0	0	0
2020/04/20	R186	07/05/2020	8.50	Put	Bond Future	2,950.4800	2.9505	2,749.5700	2.7496	(6.809)	0	0	23,160
2020/04/20	R186	07/05/2020	8.09	Call	Bond Future	3.4400	0.0034	2.2500	0.0023	(34.593)	0	0	0
2020/04/20	R186	07/05/2020	9.50	Call	Bond Future	2,384.3900	2.3844	2,524.8200	2.5248	5.890	0	0	1,120
2020/04/20	R186	07/05/2020	7.90	Call	Bond Future	0.6300	0.0006	0.3400	0.0003	(46.032)	0	0	0
2020/04/20	R186	07/05/2020	8.28	Call	Bond Future	14.9000	0.0149	11.5000	0.0115	(22.819)	0	0	0
2020/04/20	R186	07/05/2020	8.93	Put	Bond Future	1,151.3900	1.1514	973.9700	0.9740	(15.409)	0	0	0
2020/04/20	R186	07/05/2020	8.07	Call	Bond Future	2.9100	0.0029	1.8600	0.0019	(36.082)	0	0	0
2020/04/20	R186	07/05/2020	8.07	Put	Bond Future	5,197.6400	5.1976	5,002.4400	5.0024	(3.756)	0	0	0
2020/04/20	R186	07/05/2020	10.00	Put	Bond Future	11.8500	0.0119	4.8500	0.0049	(59.072)	0	0	0
2020/04/20	R186	07/05/2020	10.00	Call	Bond Future	4,706.0300	4.7060	4,893.1800	4.8932	3.977	0	0	1,120
2020/04/20	R186	07/05/2020	7.60	Put	Bond Future	7,785.8400	7.7858	7,591.6700	7.5917	(2.494)	0	0	0
2020/04/20	R186	07/05/2020	7.60	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2020/04/20	R186	06/08/2020	8.00	Call	Bond Future	208.9200	0.2089	216.8900	0.2169	3.815	0	0	900
2020/04/20	R186	06/08/2020	9.00	Call	Bond Future	1,301.9800	1.3020	1,355.9300	1.3559	4.144	0	0	900
2020/04/20	R186	06/08/2020	8.25	Call	Bond Future	355.5500	0.3555	370.0100	0.3700	4.067	0	0	0
2020/04/20	R186	06/08/2020	8.38	Put	Bond Future	4,967.2400	4.9672	4,790.5000	4.7905	(3.558)	0	0	0
2020/04/20	R186	06/08/2020			Bond Future	9.2760	107.2490	9.2361	107.4448	(0.430)	0.0000	0.0000	50,203
2020/04/20	R186	06/08/2020	9.00	Put	Bond Future	2,665.1700	2.6652	2,523.3300	2.5233	(5.322)	0	0	0
2020/04/20	R186	06/08/2020	8.37	Call	Bond Future	450.5000	0.4505	469.1700	0.4692	4.144	0	0	0
2020/04/20	R186	06/08/2020	8.37	Put	Bond Future	5,010.1900	5.0102	4,833.0700	4.8331	(3.535)	0	0	0
2020/04/20	R186	06/08/2020	8.00	Put	Bond Future	6,702.6100	6.7026	6,514.7900	6.5148	(2.802)	0	0	0
2020/04/20	R186	06/08/2020	8.25	Put	Bond Future	5,537.8100	5.5378	5,356.4800	5.3565	(3.274)	0	0	0
2020/04/20	R186	06/08/2020	8.38	Call	Bond Future	459.2300	0.4592	478.2800	0.4783	4.148	0	0	0
2020/04/20	R186	06/08/2020	8.36	Call	Bond Future	441.9000	0.4419	460.1900	0.4602	4.139	0	0	0
2020/04/20	R186	06/08/2020	8.36	Put	Bond Future	5,053.3000	5.0533	4,875.8000	4.8758	(3.513)	0	0	0
2020/04/20	R186	05/11/2020	8.64	Put	Bond Future	5,142.3100	5.1423	4,982.6000	4.9826	(3.106)	0	0	0
2020/04/20	R186	05/11/2020	8.65	Call	Bond Future	1,005.3300	1.0053	1,044.0700	1.0441	3.853	0	0	0
2020/04/20	R186	05/11/2020			Bond Future	9.5030	108.5956	9.4608	108.7936	(0.444)	0.0000	0.0000	0
2020/04/20	R186	05/11/2020	8.66	Call	Bond Future	1,017.7500	1.0178	1,056.9200	1.0569	3.849	0	0	0
2020/04/20	R186	05/11/2020	8.66	Put	Bond Future	5,068.5400	5.0685	4,909.6900	4.9097	(3.134)	0	0	0

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2020/04/20	R186	05/11/2020	9.26	Put	Bond Future	3,152.8000	3.1528	3,024.4000	3.0244	(4.073)	0	0	3,500
2020/04/20	R186	05/11/2020	8.64	Call	Bond Future	993.0100	0.9930	1,031.3200	1.0313	3.858	0	0	0
2020/04/20	R186	05/11/2020	7.84	Put	Bond Future	8,507.1900	8.5072	8,322.3700	8.3224	(2.173)	0	0	0
2020/04/20	R186	05/11/2020	8.65	Put	Bond Future	5,105.3600	5.1054	4,946.0800	4.9461	(3.120)	0	0	0
2020/04/20	R186	05/11/2020	8.34	Put	Bond Future	6,313.6800	6.3137	6,142.4300	6.1424	(2.712)	0	0	0
2020/04/20	R186	05/11/2020	8.34	Call	Bond Future	673.0500	0.6731	699.8200	0.6998	3.977	0	0	3,500
2020/04/20	R186	05/11/2020	9.26	Call	Bond Future	2,005.1700	2.0052	2,074.7900	2.0748	3.472	0	0	0
2020/04/20	R186	05/11/2020	7.84	Call	Bond Future	322.8700	0.3229	336.0700	0.3361	4.088	0	0	3,500
2020/04/20	R186	04/02/2021	8.15	Call	Bond Future	539.5800	0.5396	562.6000	0.5626	4.266	0	0	0
2020/04/20	R186	04/02/2021			Bond Future	9.7505	104.7051	9.7059	104.9057	(0.458)	0.0000	0.0000	0
2020/04/20	R186	04/02/2021	8.15	Put	Bond Future	8,038.5600	8.0386	7,861.0600	7.8611	(2.208)	0	0	0
2020/04/20	R186	04/02/2021	8.16	Call	Bond Future	546.4400	0.5464	569.7200	0.5697	4.260	0	0	0
2020/04/20	R186	04/02/2021	8.17	Put	Bond Future	7,954.4700	7.9545	7,777.4900	7.7775	(2.225)	0	0	0
2020/04/20	R186	04/02/2021	8.16	Put	Bond Future	7,996.4700	7.9965	7,819.2300	7.8192	(2.216)	0	0	0
2020/04/20	R186	04/02/2021	8.17	Call	Bond Future	553.3700	0.5534	576.9100	0.5769	4.254	0	0	0
2020/04/20	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	R186	06/05/2021	10.77	Call	Bond Future	3,053.6100	3.0536	3,256.7800	3.2568	6.653	0	0	0
2020/04/20	R186	06/05/2021			Bond Future	10.0403	105.9812	9.9928	106.1844	(0.474)	0.0000	0.0000	0
2020/04/20	R186	06/05/2021	10.78	Call	Bond Future	3,094.6400	3.0946	3,297.8100	3.2978	6.565	0	0	0
2020/04/20	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	R186	06/05/2021	10.76	Call	Bond Future	3,012.5600	3.0126	3,215.7300	3.2157	6.744	0	0	0
2020/04/20	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	R197	07/05/2020			Bond Future	312.0189	312.0189	312.0277	312.0277	0.003	0.0000	0.0000	2,556
2020/04/20	R197	06/08/2020			Bond Future	308.2066	308.2066	308.2133	308.2133	0.002	0.0000	0.0000	950
2020/04/20	R197	05/11/2020			Bond Future	312.1491	312.1491	312.1554	312.1554	0.002	0.0000	0.0000	0
2020/04/20	R197	04/02/2021			Bond Future	308.2553	308.2553	308.2614	308.2614	0.002	0.0000	0.0000	0
2020/04/20	R197	06/05/2021			Bond Future	312.0872	312.0872	312.0938	312.0938	0.002	0.0000	0.0000	0
2020/04/20	R202	07/05/2020			Bond Future	223.4427	223.4427	222.1703	222.1703	(0.569)	0.0000	0.0000	7,760
2020/04/20	R202	06/08/2020			Bond Future	222.1511	222.1511	220.8609	220.8609	(0.581)	0.0000	0.0000	5,444
2020/04/20	R202	05/11/2020			Bond Future	224.9927	224.9927	223.6856	223.6856	(0.581)	0.0000	0.0000	0
2020/04/20	R202	04/02/2021			Bond Future	223.6994	223.6994	222.3750	222.3750	(0.592)	0.0000	0.0000	0
2020/04/20	R202	06/05/2021			Bond Future	226.4809	226.4809	225.1406	225.1406	(0.592)	0.0000	0.0000	0
2020/04/20	R208	07/05/2020	4.81	Call	Bond Future	494.9800	0.4950	493.9900	0.4940	(0.200)	0	0	0
2020/04/20	R208	07/05/2020	4.80	Put	Bond Future	0.1100	0.0001	0.0400	0.0000	(63.636)	0	0	0
2020/04/20	R208	07/05/2020			Bond Future	4.2429	102.9242	4.2439	102.9233	0.025	0.0000	0.0000	25,272
2020/04/20	R208	07/05/2020	4.82	Call	Bond Future	503.6500	0.5037	502.6700	0.5027	(0.195)	0	0	0
2020/04/20	R208	07/05/2020	4.82	Put	Bond Future	0.0700	0.0001	0.0300	0.0000	(57.143)	0	0	0
2020/04/20	R208	07/05/2020	4.81	Put	Bond Future	0.0900	0.0001	0.0400	0.0000	(55.556)	0	0	0
2020/04/20	R208	07/05/2020	4.80	Call	Bond Future	486.3000	0.4863	485.2900	0.4853	(0.208)	0	0	0
2020/04/20	R208	06/08/2020	5.57	Put	Bond Future	0.4000	0.0004	0.3500	0.0004	(12.500)	0	0	0
2020/04/20	R208	06/08/2020			Bond Future	3.9416	104.2061	3.9443	104.2044	0.069	0.0000	0.0000	7,323
2020/04/20	R208	06/08/2020	5.56	Call	Bond Future	1,013.0700	1.0131	1,011.3100	1.0113	(0.174)	0	0	0
2020/04/20	R208	06/08/2020	5.56	Put	Bond Future	0.4200	0.0004	0.3800	0.0004	(9.524)	0	0	0
2020/04/20	R208	06/08/2020	5.57	Call	Bond Future	1,019.2500	1.0192	1,017.4800	1.0175	(0.174)	0	0	0
2020/04/20	R208	06/08/2020	5.55	Call	Bond Future	1,006.9000	1.0069	1,005.1300	1.0051	(0.176)	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
2020/04/20	R208	06/08/2020	5.55	Put	Bond Future	0.4500	0.0005	0.4000	0.0004	(11.111)	0	0	0
2020/04/20	R208	05/11/2020	4.78	Call	Bond Future	619.6300	0.6196	617.6900	0.6177	(0.313)	0	0	0
2020/04/20	R208	05/11/2020	4.77	Put	Bond Future	0.4300	0.0004	0.4100	0.0004	(4.651)	0	0	0
2020/04/20	R208	05/11/2020			Bond Future	3.1813	102.1200	3.1863	102.1181	0.155	0.0000	0.0000	0
2020/04/20	R208	05/11/2020	4.79	Call	Bond Future	623.4600	0.6235	621.5200	0.6215	(0.311)	0	0	0
2020/04/20	R208	05/11/2020	4.79	Put	Bond Future	0.3900	0.0004	0.3700	0.0004	(5.128)	0	0	0
2020/04/20	R208	05/11/2020	4.78	Put	Bond Future	0.4100	0.0004	0.3900	0.0004	(4.878)	0	0	0
2020/04/20	R208	05/11/2020	4.77	Call	Bond Future	615.8000	0.6158	613.8600	0.6139	(0.315)	0	0	0
2020/04/20	R209	07/05/2020	9.47	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2020/04/20	R209	07/05/2020			Bond Future	11.1565	64.5625	11.1141	64.7880	(0.380)	0.0000	0.0000	55,961
2020/04/20	R209	07/05/2020	9.45	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/04/20	R209	07/05/2020	9.45	Put	Bond Future	10,090.6400	10.0906	9,865.0700	9.8651	(2.235)	0	0	0
2020/04/20	R209	07/05/2020	9.47	Put	Bond Future	9,959.4100	9.9594	9,733.8300	9.7338	(2.265)	0	0	0
2020/04/20	R209	07/05/2020	9.46	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/04/20	R209	07/05/2020	9.46	Put	Bond Future	10,024.9800	10.0250	9,799.4100	9.7994	(2.250)	0	0	0
2020/04/20	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	R209	06/08/2020	5.55	Put	Bond Future	44,166.5300	44.1665	43,938.6700	43.9387	(0.516)	0	0	0
2020/04/20	R209	06/08/2020			Bond Future	11.3441	65.3666	11.3002	65.5945	(0.387)	0.0000	0.0000	47,937
2020/04/20	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	R209	06/08/2020	5.57	Put	Bond Future	43,949.7200	43.9497	43,721.8600	43.7219	(0.518)	0	0	0
2020/04/20	R209	06/08/2020	5.56	Put	Bond Future	44,058.0500	44.0581	43,830.1900	43.8302	(0.517)	0	0	0
2020/04/20	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	R209	05/11/2020	10.02	Call	Bond Future	617.1100	0.6171	641.3100	0.6413	3.922	0	0	0
2020/04/20	R209	05/11/2020			Bond Future	11.5321	63.0444	11.4866	63.2750	(0.395)	0.0000	0.0000	0
2020/04/20	R209	05/11/2020	10.00	Call	Bond Future	600.8600	0.6009	624.4400	0.6244	3.924	0	0	0
2020/04/20	R209	05/11/2020	10.00	Put	Bond Future	9,101.9800	9.1020	8,894.9700	8.8950	(2.274)	0	0	0
2020/04/20	R209	05/11/2020	10.02	Put	Bond Future	8,996.7200	8.9967	8,790.3300	8.7903	(2.294)	0	0	0
2020/04/20	R209	05/11/2020	10.01	Call	Bond Future	608.9500	0.6090	632.8300	0.6328	3.922	0	0	0
2020/04/20	R209	05/11/2020	10.01	Put	Bond Future	9,049.2800	9.0493	8,842.5700	8.8426	(2.284)	0	0	0
2020/04/20	R209	04/02/2021	10.12	Put	Bond Future	9,545.7000	9.5457	9,344.2900	9.3443	(2.110)	0	0	0
2020/04/20	R209	04/02/2021			Bond Future	11.7291	63.8552	11.6818	64.0887	(0.403)	0.0000	0.0000	0
2020/04/20	R209	04/02/2021	10.11	Call	Bond Future	801.2700	0.8013	833.1000	0.8331	3.972	0	0	0
2020/04/20	R209	04/02/2021	10.11	Put	Bond Future	9,596.4300	9.5964	9,394.7000	9.3947	(2.102)	0	0	0
2020/04/20	R209	04/02/2021	10.12	Call	Bond Future	810.2900	0.8103	842.4400	0.8424	3.968	0	0	0
2020/04/20	R209	04/02/2021	10.10	Call	Bond Future	792.3200	0.7923	823.8300	0.8238	3.977	0	0	0
2020/04/20	R209	04/02/2021	10.10	Put	Bond Future	9,647.3000	9.6473	9,445.2500	9.4452	(2.094)	0	0	0
2020/04/20	R209	06/05/2021	12.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	R209	06/05/2021	12.22	Call	Bond Future	1,305.8300	1.3058	1,542.3000	1.5423	18.109	0	0	0
2020/04/20	R209	06/05/2021			Bond Future	11.9433	61.4913	11.8941	61.7278	(0.412)	0.0000	0.0000	0
2020/04/20	R209	06/05/2021	12.23	Call	Bond Future	1,352.2300	1.3522	1,588.7000	1.5887	17.487	0	0	0
2020/04/20	R209	06/05/2021	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	R209	06/05/2021	12.24	Call	Bond Future	1,398.5900	1.3986	1,635.0600	1.6351	16.908	0	0	0
2020/04/20	R209	06/05/2021	12.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	R210	07/05/2020			Bond Future	184.6599	184.6599	183.5077	183.5077	(0.624)	0.0000	0.0000	1,419
2020/04/20	R210	06/08/2020			Bond Future	187.0060	187.0060	185.8380	185.8380	(0.625)	0.0000	0.0000	555
2020/04/20	R210	05/11/2020			Bond Future	186.6768	186.6768	185.4935	185.4935	(0.634)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/20	R210	04/02/2021			Bond Future	189.1208		189.1208	187.9219	187.9219	(0.634)	0.0000	0.0000	0
2020/04/20	R210	06/05/2021			Bond Future	188.7180		188.7180	187.5046	187.5046	(0.643)	0.0000	0.0000	0
2020/04/20	R212	07/05/2020			Bond Future	165.5121		165.5121	165.5867	165.5867	0.045	0.0000	0.0000	6,719
2020/04/20	R212	06/08/2020			Bond Future	165.3177		165.3177	165.3921	165.3921	0.045	0.0000	0.0000	25
2020/04/20	R212	05/11/2020			Bond Future	167.4325		167.4325	167.5075	167.5075	0.045	0.0000	0.0000	0
2020/04/20	R212	04/02/2021			Bond Future	167.2925		167.2925	167.3684	167.3684	0.045	0.0000	0.0000	0
2020/04/20	R212	06/05/2021			Bond Future	169.3726		169.3726	169.4497	169.4497	0.046	0.0000	0.0000	0
2020/04/20	R213	07/05/2020	9.01	Put	Bond Future	9,084.7400		9.0847	8,964.9400	8.9649	(1.319)	0	0	0
2020/04/20	R213	07/05/2020	9.00	Call	Bond Future	0.0400		0.0000	0.0100	0.0000	(75.000)	0	0	0
2020/04/20	R213	07/05/2020			Bond Future	10.5901		78.6004	10.5676	78.7202	(0.212)	0.0000	0.0000	11,123
2020/04/20	R213	07/05/2020	9.01	Call	Bond Future	0.0400		0.0000	0.0100	0.0000	(75.000)	0	0	0
2020/04/20	R213	07/05/2020	9.00	Put	Bond Future	9,146.6300		9.1466	9,026.8300	9.0268	(1.310)	0	0	0
2020/04/20	R213	07/05/2020	9.02	Call	Bond Future	0.0400		0.0000	0.0100	0.0000	(75.000)	0	0	0
2020/04/20	R213	07/05/2020	9.02	Put	Bond Future	9,022.9100		9.0229	8,903.1100	8.9031	(1.328)	0	0	0
2020/04/20	R213	06/08/2020	9.31	Call	Bond Future	193.2900		0.1933	191.9100	0.1919	(0.714)	0	0	0
2020/04/20	R213	06/08/2020			Bond Future	10.7932		79.5793	10.7700	79.7000	(0.215)	0.0000	0.0000	10,849
2020/04/20	R213	06/08/2020	9.29	Call	Bond Future	185.0500		0.1850	183.6300	0.1836	(0.767)	0	0	0
2020/04/20	R213	06/08/2020	9.29	Put	Bond Future	8,544.7000		8.5447	8,422.5800	8.4226	(1.429)	0	0	0
2020/04/20	R213	06/08/2020	9.31	Put	Bond Future	8,433.9800		8.4340	8,311.9000	8.3119	(1.447)	0	0	0
2020/04/20	R213	06/08/2020	9.30	Call	Bond Future	189.1300		0.1891	187.7300	0.1877	(0.740)	0	0	0
2020/04/20	R213	06/08/2020	9.30	Put	Bond Future	8,489.2700		8.4893	8,367.1700	8.3672	(1.438)	0	0	0
2020/04/20	R213	05/11/2020	9.60	Put	Bond Future	8,172.5500		8.1725	8,057.7900	8.0578	(1.404)	0	0	0
2020/04/20	R213	05/11/2020	9.59	Call	Bond Future	631.7200		0.6317	638.9100	0.6389	1.138	0	0	0
2020/04/20	R213	05/11/2020			Bond Future	11.0014		77.0440	10.9772	77.1661	(0.220)	0.0000	0.0000	0
2020/04/20	R213	05/11/2020	9.60	Call	Bond Future	640.2100		0.6402	647.5300	0.6475	1.143	0	0	0
2020/04/20	R213	05/11/2020	9.59	Put	Bond Future	8,221.2900		8.2213	8,106.4000	8.1064	(1.397)	0	0	0
2020/04/20	R213	05/11/2020	9.61	Call	Bond Future	648.7900		0.6488	656.2500	0.6563	1.150	0	0	0
2020/04/20	R213	05/11/2020	9.61	Put	Bond Future	8,123.9500		8.1239	8,009.3300	8.0093	(1.411)	0	0	0
2020/04/20	R213	04/02/2021	9.40	Call	Bond Future	569.5600		0.5696	577.8200	0.5778	1.450	0	0	0
2020/04/20	R213	04/02/2021	9.39	Put	Bond Future	10,318.9200		10.3189	10,203.5200	10.2035	(1.118)	0	0	0
2020/04/20	R213	04/02/2021			Bond Future	11.2261		78.0348	11.2009	78.1583	(0.224)	0.0000	0.0000	0
2020/04/20	R213	04/02/2021	9.41	Call	Bond Future	576.5200		0.5765	584.9000	0.5849	1.454	0	0	0
2020/04/20	R213	04/02/2021	9.41	Put	Bond Future	10,217.7800		10.2178	10,102.6000	10.1026	(1.127)	0	0	0
2020/04/20	R213	04/02/2021	9.40	Put	Bond Future	10,268.2900		10.2683	10,152.9900	10.1530	(1.123)	0	0	0
2020/04/20	R213	04/02/2021	9.39	Call	Bond Future	562.6600		0.5627	570.8200	0.5708	1.450	0	0	0
2020/04/20	R213	06/05/2021	11.91	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	R213	06/05/2021			Bond Future	11.4659		75.4518	11.4395	75.5770	(0.230)	0.0000	0.0000	0
2020/04/20	R213	06/05/2021	11.90	Call	Bond Future	2,025.5700		2.0256	2,150.7900	2.1508	6.182	0	0	0
2020/04/20	R213	06/05/2021	11.90	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	R213	06/05/2021	11.91	Call	Bond Future	2,071.3500		2.0713	2,196.5700	2.1966	6.045	0	0	0
2020/04/20	R213	06/05/2021	11.89	Call	Bond Future	1,979.7500		1.9797	2,104.9700	2.1050	6.325	0	0	0
2020/04/20	R213	06/05/2021	11.89	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	R214	07/05/2020	9.77	Put	Bond Future	8,910.5100		8.9105	8,678.0100	8.6780	(2.609)	0	0	0
2020/04/20	R214	07/05/2020			Bond Future	11.2292		63.5036	11.1870	63.7360	(0.377)	0.0000	0.0000	13,565
2020/04/20	R214	07/05/2020	9.76	Call	Bond Future	0.1400		0.0001	0.0600	0.0001	(57.143)	0	0	0

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2020/04/20	R214	07/05/2020	9.76	Put	Bond Future	8,978.4200	8.9784	8,745.9300	8.7459	(2.589)	0	0	0
2020/04/20	R214	07/05/2020	9.77	Call	Bond Future	0.1600	0.0002	0.0700	0.0001	(56.250)	0	0	0
2020/04/20	R214	07/05/2020	9.31	Put	Bond Future	12,143.2700	12.1433	11,910.8600	11.9109	(1.914)	0	0	0
2020/04/20	R214	07/05/2020	10.66	Put	Bond Future	3,357.9300	3.3579	3,115.9200	3.1159	(7.207)	0	0	1,250
2020/04/20	R214	07/05/2020	9.75	Call	Bond Future	0.1300	0.0001	0.0500	0.0001	(61.538)	0	0	0
2020/04/20	R214	07/05/2020	9.75	Put	Bond Future	9,046.4400	9.0464	8,813.9500	8.8139	(2.570)	0	0	0
2020/04/20	R214	07/05/2020	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/04/20	R214	07/05/2020	9.91	Put	Bond Future	7,970.5200	7.9705	7,737.8200	7.7378	(2.920)	0	0	0
2020/04/20	R214	07/05/2020	9.91	Call	Bond Future	0.5900	0.0006	0.3000	0.0003	(49.153)	0	0	1,250
2020/04/20	R214	07/05/2020	10.66	Call	Bond Future	106.5700	0.1066	96.9700	0.0970	(9.008)	0	0	0
2020/04/20	R214	06/08/2020	9.98	Put	Bond Future	8,689.0200	8.6890	8,462.8900	8.4629	(2.602)	0	0	0
2020/04/20	R214	06/08/2020	9.97	Call	Bond Future	227.3000	0.2273	235.7800	0.2358	3.731	0	0	0
2020/04/20	R214	06/08/2020			Bond Future	11.4063	64.2945	11.3625	64.5293	(0.384)	0.0000	0.0000	10,665
2020/04/20	R214	06/08/2020	9.98	Call	Bond Future	232.2900	0.2323	240.9900	0.2410	3.745	0	0	0
2020/04/20	R214	06/08/2020	9.97	Put	Bond Future	8,749.7500	8.7498	8,523.4000	8.5234	(2.587)	0	0	0
2020/04/20	R214	06/08/2020	9.99	Call	Bond Future	237.3700	0.2374	246.2900	0.2463	3.758	0	0	0
2020/04/20	R214	06/08/2020	9.99	Put	Bond Future	8,628.4800	8.6285	8,402.5700	8.4026	(2.618)	0	0	0
2020/04/20	R214	05/11/2020	10.26	Put	Bond Future	8,346.8200	8.3468	8,139.4700	8.1395	(2.484)	0	0	0
2020/04/20	R214	05/11/2020			Bond Future	11.5851	61.8197	11.5396	62.0574	(0.393)	0.0000	0.0000	0
2020/04/20	R214	05/11/2020	10.25	Call	Bond Future	742.4600	0.7425	772.3800	0.7724	4.030	0	0	0
2020/04/20	R214	05/11/2020	10.25	Put	Bond Future	8,399.9000	8.3999	8,192.1700	8.1922	(2.473)	0	0	0
2020/04/20	R214	05/11/2020	10.26	Call	Bond Future	752.3700	0.7524	782.6700	0.7827	4.027	0	0	0
2020/04/20	R214	05/11/2020	10.24	Call	Bond Future	732.6400	0.7326	762.1900	0.7622	4.033	0	0	0
2020/04/20	R214	05/11/2020	10.24	Put	Bond Future	8,453.1700	8.4532	8,245.0700	8.2451	(2.462)	0	0	0
2020/04/20	R214	04/02/2021	10.33	Call	Bond Future	950.1900	0.9502	988.1200	0.9881	3.992	0	0	0
2020/04/20	R214	04/02/2021			Bond Future	11.7758	62.6147	11.7285	62.8554	(0.402)	0.0000	0.0000	0
2020/04/20	R214	04/02/2021	10.31	Call	Bond Future	929.1600	0.9292	966.3400	0.9663	4.001	0	0	0
2020/04/20	R214	04/02/2021	10.31	Put	Bond Future	9,183.5300	9.1835	8,980.0100	8.9800	(2.216)	0	0	0
2020/04/20	R214	04/02/2021	10.33	Put	Bond Future	9,079.9400	9.0799	8,877.1700	8.8772	(2.233)	0	0	0
2020/04/20	R214	04/02/2021	10.32	Call	Bond Future	939.6300	0.9396	977.1800	0.9772	3.996	0	0	0
2020/04/20	R214	04/02/2021	10.32	Put	Bond Future	9,131.6500	9.1316	8,928.5000	8.9285	(2.225)	0	0	0
2020/04/20	R214	06/05/2021	12.26	Call	Bond Future	1,377.7800	1.3778	1,621.4600	1.6215	17.686	0	0	0
2020/04/20	R214	06/05/2021	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	R214	06/05/2021			Bond Future	11.9754	60.0961	11.9262	60.3398	(0.411)	0.0000	0.0000	0
2020/04/20	R214	06/05/2021	12.27	Call	Bond Future	1,425.2200	1.4252	1,668.9000	1.6689	17.098	0	0	0
2020/04/20	R214	06/05/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	R214	06/05/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	R214	06/05/2021	12.25	Call	Bond Future	1,330.2700	1.3303	1,573.9500	1.5740	18.318	0	0	0
2020/04/20	R248	07/05/2020	9.79	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/20	R248	07/05/2020	9.77	Put	Bond Future	11,908.8400	11.9088	11,585.5300	11.5855	(2.715)	0	0	0
2020/04/20	R248	07/05/2020	10.20	Call	Bond Future	0.8600	0.0009	0.5100	0.0005	(40.698)	0	0	0
2020/04/20	R248	07/05/2020	9.69	Put	Bond Future	12,610.9500	12.6110	12,287.6500	12.2877	(2.564)	0	0	0
2020/04/20	R248	07/05/2020			Bond Future	11.3154	80.1123	11.2680	80.4356	(0.419)	0.0000	0.0000	58,996
2020/04/20	R248	07/05/2020	9.79	Put	Bond Future	11,734.7700	11.7348	11,411.4600	11.4115	(2.755)	0	0	0
2020/04/20	R248	07/05/2020	9.77	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/20	R248	07/05/2020	10.70	Call	Bond Future	53.5800	0.0536	48.9500	0.0489	(8.641)	0	0	0
2020/04/20	R248	07/05/2020	10.70	Put	Bond Future	4,444.6600	4.4447	4,116.7300	4.1167	(7.378)	0	0	300

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2020/04/20	R248	07/05/2020	9.78	Put	Bond Future	11,821.7400		11.8217	11,498.4300	11.4984	(2.735)	0	0	0
2020/04/20	R248	07/05/2020	10.20	Put	Bond Future	8,291.4400		8.2914	7,967.7900	7.9678	(3.903)	0	0	300
2020/04/20	R248	07/05/2020	9.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	300
2020/04/20	R248	07/05/2020	9.78	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/20	R248	06/08/2020	11.80	Call	Bond Future	3,886.3400		3.8863	4,057.3100	4.0573	4.399	0	0	470
2020/04/20	R248	06/08/2020	12.75	Call	Bond Future	8,159.3900		8.1594	8,415.6700	8.4157	3.141	0	0	814
2020/04/20	R248	06/08/2020	10.35	Call	Bond Future	260.1500		0.2602	278.6200	0.2786	7.100	0	0	640
2020/04/20	R248	06/08/2020	11.85	Put	Bond Future	1,834.6100		1.8346	1,684.4400	1.6844	(8.185)	0	0	0
2020/04/20	R248	06/08/2020	9.00	Put	Bond Future	20,276.5800		20.2766	19,949.9100	19.9499	(1.611)	0	0	0
2020/04/20	R248	06/08/2020	10.20	Call	Bond Future	174.1900		0.1742	186.4700	0.1865	7.050	0	0	0
2020/04/20	R248	06/08/2020			Bond Future	11.4984		81.1101	11.4491	81.4368	(0.429)	0.0000	0.0000	67,675
2020/04/20	R248	06/08/2020	10.35	Put	Bond Future	8,565.4000		8.5654	8,257.1300	8.2571	(3.599)	0	0	0
2020/04/20	R248	06/08/2020	11.85	Call	Bond Future	4,094.1500		4.0942	4,270.7200	4.2707	4.313	0	0	0
2020/04/20	R248	06/08/2020	11.15	Put	Bond Future	4,017.7400		4.0177	3,782.6900	3.7827	(5.850)	0	0	0
2020/04/20	R248	06/08/2020	11.15	Call	Bond Future	1,654.7400		1.6547	1,746.4300	1.7464	5.541	0	0	0
2020/04/20	R248	06/08/2020	10.85	Put	Bond Future	5,423.1800		5.4232	5,154.0100	5.1540	(4.963)	0	0	0
2020/04/20	R248	06/08/2020	10.85	Call	Bond Future	919.8800		0.9199	977.4500	0.9775	6.258	0	0	640
2020/04/20	R248	06/08/2020	9.25	Put	Bond Future	17,854.8600		17.8549	17,528.4300	17.5284	(1.828)	0	0	0
2020/04/20	R248	06/08/2020	9.25	Call	Bond Future	6.2600		0.0063	6.5700	0.0066	4.952	0	0	20,640
2020/04/20	R248	06/08/2020	10.18	Call	Bond Future	164.7300		0.1647	176.3300	0.1763	7.042	0	0	0
2020/04/20	R248	06/08/2020	10.18	Put	Bond Future	9,834.0600		9.8341	9,518.9200	9.5189	(3.205)	0	0	0
2020/04/20	R248	06/08/2020	11.80	Put	Bond Future	1,940.7900		1.9408	1,785.0200	1.7850	(8.026)	0	0	0
2020/04/20	R248	06/08/2020	12.75	Put	Bond Future	631.2800		0.6313	560.8200	0.5608	(11.161)	0	0	0
2020/04/20	R248	06/08/2020	9.00	Call	Bond Future	2.0200		0.0020	2.0900	0.0021	3.465	0	0	3,000
2020/04/20	R248	06/08/2020	10.20	Put	Bond Future	9,681.0800		9.6811	9,366.6200	9.3666	(3.248)	0	0	0
2020/04/20	R248	06/08/2020	12.25	Put	Bond Future	1,181.9600		1.1820	1,071.1500	1.0711	(9.375)	0	0	0
2020/04/20	R248	06/08/2020	12.25	Call	Bond Future	5,870.1500		5.8701	6,086.0800	6.0861	3.678	0	0	814
2020/04/20	R248	06/08/2020	11.10	Put	Bond Future	4,230.3900		4.2304	3,989.3800	3.9894	(5.697)	0	0	0
2020/04/20	R248	06/08/2020	11.10	Call	Bond Future	1,517.6500		1.5176	1,603.3800	1.6034	5.649	0	0	470
2020/04/20	R248	06/08/2020	10.19	Call	Bond Future	169.4100		0.1694	181.3400	0.1813	7.042	0	0	0
2020/04/20	R248	06/08/2020	10.19	Put	Bond Future	9,757.4600		9.7575	9,442.6500	9.4426	(3.226)	0	0	0
2020/04/20	R248	05/11/2020	10.02	Put	Bond Future	12,589.6900		12.5897	12,282.3000	12.2823	(2.442)	0	0	0
2020/04/20	R248	05/11/2020	10.03	Call	Bond Future	413.0200		0.4130	436.7500	0.4367	5.745	0	0	0
2020/04/20	R248	05/11/2020			Bond Future	11.6833		77.7104	11.6320	78.0411	(0.440)	0.0000	0.0000	0
2020/04/20	R248	05/11/2020	10.04	Call	Bond Future	420.2600		0.4203	444.3900	0.4444	5.742	0	0	0
2020/04/20	R248	05/11/2020	10.04	Put	Bond Future	12,437.5100		12.4375	12,130.9000	12.1309	(2.465)	0	0	0
2020/04/20	R248	05/11/2020	10.02	Call	Bond Future	405.8700		0.4059	429.2200	0.4292	5.753	0	0	0
2020/04/20	R248	05/11/2020	10.03	Put	Bond Future	12,513.4800		12.5135	12,206.4700	12.2065	(2.453)	0	0	0
2020/04/20	R248	04/02/2021	10.46	Call	Bond Future	1,073.1300		1.0731	1,126.3400	1.1263	4.958	0	0	0
2020/04/20	R248	04/02/2021	10.47	Put	Bond Future	10,892.4700		10.8925	10,611.2900	10.6113	(2.581)	0	0	0
2020/04/20	R248	04/02/2021			Bond Future	11.8813		78.7098	11.8277	79.0447	(0.451)	0.0000	0.0000	0
2020/04/20	R248	04/02/2021	10.46	Put	Bond Future	10,957.1300		10.9571	10,675.3900	10.6754	(2.571)	0	0	0
2020/04/20	R248	04/02/2021	10.47	Call	Bond Future	1,085.9900		1.0860	1,139.7600	1.1398	4.951	0	0	0
2020/04/20	R248	04/02/2021	10.48	Call	Bond Future	1,098.9600		1.0990	1,153.2900	1.1533	4.944	0	0	0
2020/04/20	R248	04/02/2021	10.48	Put	Bond Future	10,828.0500		10.8281	10,547.4300	10.5474	(2.592)	0	0	0
2020/04/20	R248	06/05/2021	12.36	Call	Bond Future	1,604.3000		1.6043	1,943.4200	1.9434	21.138	0	0	0
2020/04/20	R248	06/05/2021			Bond Future	12.0887		75.2512	12.0327	75.5903	(0.463)	0.0000	0.0000	0
2020/04/20	R248	06/05/2021	12.34	Call	Bond Future	1,488.2100		1.4882	1,827.3300	1.8273	22.787	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/20	R248	06/05/2021	12.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	R248	06/05/2021	12.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/20	R248	06/05/2021	12.35	Call	Bond Future	1,546.3000	1.5463	1,885.4200	1.8854	21.931	0	0	0
2020/04/20	R248	06/05/2021	12.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **1748898**