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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/04/2020 TO 30/04/2020

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
2020/04/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	2025	07/05/2020		Bond Future	134.2569	134.2569	134.5950	134.5950	0.252	0.0000	0.0000	1,865
2020/04/30	2025	06/08/2020		Bond Future	134.3804	134.3804	134.7208	134.7208	0.253	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
2020/04/30	2025	05/11/2020			Bond Future	136.0995	136.0995	136.4437	136.4437	0.253	0.0000	0.0000	0
2020/04/30	2025	04/02/2021			Bond Future	136.3197	136.3197	136.6681	136.6681	0.256	0.0000	0.0000	0
2020/04/30	2025	06/05/2021			Bond Future	137.9868	137.9868	138.3397	138.3397	0.256	0.0000	0.0000	0
2020/04/30	2029	07/05/2020			Bond Future	95.9029	95.9029	97.0851	97.0851	1.233	0.0000	0.0000	1,509
2020/04/30	2029	06/08/2020			Bond Future	97.0681	97.0681	98.2633	98.2633	1.231	0.0000	0.0000	2,817
2020/04/30	2029	05/11/2020			Bond Future	97.1673	97.1673	98.3773	98.3773	1.245	0.0000	0.0000	0
2020/04/30	2029	04/02/2021			Bond Future	98.4171	98.4171	99.6427	99.6427	1.245	0.0000	0.0000	0
2020/04/30	2029	06/05/2021			Bond Future	98.4645	98.4645	99.7052	99.7052	1.260	0.0000	0.0000	0
2020/04/30	2030	07/05/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	2030	07/05/2020	8.78	Put	Bond Future	10,107.0700	10.1071	8,867.1700	8.8672	(12.268)	0	0	0
2020/04/30	2030	07/05/2020	8.85	Put	Bond Future	9,671.7800	9.6718	8,431.8800	8.4319	(12.820)	0	0	5,820
2020/04/30	2030	07/05/2020	8.45	Put	Bond Future	12,194.7900	12.1948	10,954.8900	10.9549	(10.167)	0	0	0
2020/04/30	2030	07/05/2020	9.19	Put	Bond Future	7,594.2700	7.5943	6,354.3500	6.3543	(16.327)	0	0	0
2020/04/30	2030	07/05/2020			Bond Future	10.5240	87.0834	10.2957	88.3233	(2.170)	0.0000	0.0000	80,000
2020/04/30	2030	07/05/2020	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	2030	07/05/2020	8.80	Put	Bond Future	9,982.4400	9.9824	8,742.5400	8.7425	(12.421)	0	0	0
2020/04/30	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/30	2030	07/05/2020	9.19	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/30	2030	07/05/2020	8.79	Put	Bond Future	10,044.7300	10.0447	8,804.8300	8.8048	(12.344)	0	0	0
2020/04/30	2030	07/05/2020	8.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	2030	07/05/2020	8.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	2030	07/05/2020	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/30	2030	07/05/2020	8.90	Put	Bond Future	9,362.4500	9.3625	8,122.5500	8.1225	(13.243)	0	0	5,820
2020/04/30	2030	06/08/2020	10.70	Call	Bond Future	2,608.2300	2.6082	3,333.7600	3.3338	27.817	0	0	470
2020/04/30	2030	06/08/2020	10.00	Call	Bond Future	1,149.2700	1.1493	1,624.4800	1.6245	41.349	0	0	470
2020/04/30	2030	06/08/2020	10.05	Put	Bond Future	5,034.7800	5.0348	4,273.4500	4.2735	(15.121)	0	0	0
2020/04/30	2030	06/08/2020	9.75	Put	Bond Future	6,286.9700	6.2870	5,443.1300	5.4431	(13.422)	0	0	0
2020/04/30	2030	06/08/2020	9.42	Call	Bond Future	495.0900	0.4951	792.4400	0.7924	60.060	0	0	0
2020/04/30	2030	06/08/2020	9.11	Call	Bond Future	297.7300	0.2977	506.8600	0.5069	70.241	0	0	0
2020/04/30	2030	06/08/2020			Bond Future	10.7601	84.1134	10.5215	85.3668	(2.217)	0.0000	0.0000	77,591
2020/04/30	2030	06/08/2020	10.70	Put	Bond Future	2,921.6400	2.9216	2,393.7300	2.3937	(18.069)	0	0	0
2020/04/30	2030	06/08/2020	9.05	Put	Bond Future	9,827.0600	9.8271	8,767.8200	8.7678	(10.779)	0	0	0
2020/04/30	2030	06/08/2020	9.05	Call	Bond Future	268.2300	0.2682	462.4300	0.4624	72.401	0	0	450
2020/04/30	2030	06/08/2020	8.36	Put	Bond Future	13,889.2300	13.8892	12,707.3200	12.7073	(8.510)	0	0	0
2020/04/30	2030	06/08/2020	8.36	Call	Bond Future	69.8000	0.0698	141.3300	0.1413	102.479	0	0	800
2020/04/30	2030	06/08/2020	8.86	Put	Bond Future	10,897.7300	10.8977	9,795.8700	9.7959	(10.111)	0	0	0
2020/04/30	2030	06/08/2020	8.86	Call	Bond Future	190.2400	0.1902	341.8200	0.3418	79.678	0	0	800
2020/04/30	2030	06/08/2020	9.09	Call	Bond Future	287.6100	0.2876	491.6900	0.4917	70.957	0	0	0
2020/04/30	2030	06/08/2020	9.09	Put	Bond Future	9,606.9400	9.6069	8,557.5800	8.5576	(10.923)	0	0	0
2020/04/30	2030	06/08/2020	10.21	Put	Bond Future	4,439.6000	4.4396	3,732.4300	3.7324	(15.929)	0	0	0
2020/04/30	2030	06/08/2020	10.00	Put	Bond Future	5,230.7400	5.2307	4,452.5100	4.4525	(14.878)	0	0	0
2020/04/30	2030	06/08/2020	10.75	Call	Bond Future	2,740.3900	2.7404	3,482.0400	3.4820	27.064	0	0	0
2020/04/30	2030	06/08/2020	10.05	Call	Bond Future	1,229.7600	1.2298	1,721.8700	1.7219	40.017	0	0	0
2020/04/30	2030	06/08/2020	9.75	Call	Bond Future	805.8800	0.8059	1,215.4800	1.2155	50.826	0	0	450
2020/04/30	2030	06/08/2020	9.42	Put	Bond Future	7,868.8600	7.8689	6,912.7700	6.9128	(12.150)	0	0	800
2020/04/30	2030	06/08/2020	9.11	Put	Bond Future	9,497.6100	9.4976	8,453.3000	8.4533	(10.996)	0	0	0

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2020/04/30	2030	06/08/2020	10.87	Call	Bond Future	3,083.6100	3.0836	3,856.1500	3.8562	25.053	0	0	0
2020/04/30	2030	06/08/2020	10.87	Put	Bond Future	2,514.3300	2.5143	2,033.4300	2.0334	(19.126)	0	0	650
2020/04/30	2030	06/08/2020	11.47	Call	Bond Future	5,058.3900	5.0584	5,990.7800	5.9908	18.433	0	0	0
2020/04/30	2030	06/08/2020	11.47	Put	Bond Future	1,470.4800	1.4705	1,149.4300	1.1494	(21.833)	0	0	650
2020/04/30	2030	06/08/2020	10.21	Call	Bond Future	1,511.5600	1.5116	2,057.8300	2.0578	36.139	0	0	650
2020/04/30	2030	06/08/2020	10.75	Put	Bond Future	2,792.9100	2.7929	2,281.1200	2.2811	(18.325)	0	0	0
2020/04/30	2030	06/08/2020	9.20	Put	Bond Future	9,011.7400	9.0117	7,991.1600	7.9912	(11.325)	0	0	0
2020/04/30	2030	06/08/2020	9.20	Call	Bond Future	346.9100	0.3469	579.7700	0.5798	67.124	0	0	323
2020/04/30	2030	06/08/2020	8.50	Put	Bond Future	13,028.6400	13.0286	11,864.7900	11.8648	(8.933)	0	0	0
2020/04/30	2030	06/08/2020	8.50	Call	Bond Future	93.8000	0.0938	183.3900	0.1834	95.512	0	0	323
2020/04/30	2030	06/08/2020	9.10	Call	Bond Future	292.6400	0.2926	499.2300	0.4992	70.595	0	0	0
2020/04/30	2030	06/08/2020	9.10	Put	Bond Future	9,552.2200	9.5522	8,505.3700	8.5054	(10.959)	0	0	0
2020/04/30	2030	05/11/2020	8.10	Put	Bond Future	16,592.8100	16.5928	15,442.4900	15.4425	(6.933)	0	0	0
2020/04/30	2030	05/11/2020	8.73	Call	Bond Future	463.9500	0.4640	680.3400	0.6803	46.641	0	0	3,000
2020/04/30	2030	05/11/2020	10.06	Put	Bond Future	6,656.4800	6.6565	5,905.2300	5.9052	(11.286)	0	0	1,000
2020/04/30	2030	05/11/2020	9.39	Put	Bond Future	9,534.2800	9.5343	8,625.9900	8.6260	(9.527)	0	0	0
2020/04/30	2030	05/11/2020	9.38	Call	Bond Future	952.7700	0.9528	1,310.8200	1.3108	37.580	0	0	0
2020/04/30	2030	05/11/2020			Bond Future	10.9814	85.1704	10.7325	86.4392	(2.266)	0.0000	0.0000	0
2020/04/30	2030	05/11/2020	9.61	Call	Bond Future	1,197.2000	1.1972	1,613.8200	1.6138	34.800	0	0	0
2020/04/30	2030	05/11/2020	9.61	Put	Bond Future	8,516.8500	8.5168	7,664.6700	7.6647	(10.006)	0	0	3,000
2020/04/30	2030	05/11/2020	8.85	Put	Bond Future	12,276.7800	12.2768	11,247.5300	11.2475	(8.384)	0	0	0
2020/04/30	2030	05/11/2020	8.85	Call	Bond Future	534.4200	0.5344	773.9700	0.7740	44.824	0	0	3,000
2020/04/30	2030	05/11/2020	8.34	Put	Bond Future	15,153.7800	15.1538	14,036.1000	14.0361	(7.376)	0	0	0
2020/04/30	2030	05/11/2020	8.34	Call	Bond Future	284.9000	0.2849	436.0200	0.4360	53.043	0	0	1,000
2020/04/30	2030	05/11/2020	9.04	Put	Bond Future	11,273.8900	11.2739	10,284.1900	10.2842	(8.779)	0	0	0
2020/04/30	2030	05/11/2020	9.04	Call	Bond Future	663.1700	0.6632	942.2700	0.9423	42.086	0	0	1,000
2020/04/30	2030	05/11/2020	9.86	Put	Bond Future	7,443.2200	7.4432	6,651.1200	6.6511	(10.642)	0	0	14,160
2020/04/30	2030	05/11/2020	8.36	Put	Bond Future	15,036.2100	15.0362	13,921.5000	13.9215	(7.414)	0	0	0
2020/04/30	2030	05/11/2020	8.10	Call	Bond Future	206.4500	0.2064	324.9300	0.3249	57.389	0	0	3,000
2020/04/30	2030	05/11/2020	8.73	Put	Bond Future	12,930.1900	12.9302	11,877.7800	11.8778	(8.139)	0	0	0
2020/04/30	2030	05/11/2020	9.23	Put	Bond Future	10,311.6200	10.3116	9,364.8200	9.3648	(9.182)	0	0	0
2020/04/30	2030	05/11/2020	10.06	Call	Bond Future	1,828.9900	1.8290	2,346.5400	2.3465	28.297	0	0	0
2020/04/30	2030	05/11/2020	10.37	Put	Bond Future	5,564.1600	5.5642	4,881.2000	4.8812	(12.274)	0	0	15,947
2020/04/30	2030	05/11/2020	9.39	Call	Bond Future	962.5500	0.9625	1,323.0600	1.3231	37.454	0	0	0
2020/04/30	2030	05/11/2020	9.38	Put	Bond Future	9,581.9500	9.5820	8,671.2000	8.6712	(9.505)	0	0	0
2020/04/30	2030	05/11/2020	9.86	Call	Bond Future	1,519.3700	1.5194	1,996.0700	1.9961	31.375	0	0	0
2020/04/30	2030	05/11/2020	8.36	Call	Bond Future	292.4300	0.2924	446.5200	0.4465	52.693	0	0	14,160
2020/04/30	2030	05/11/2020	8.86	Put	Bond Future	12,223.0200	12.2230	11,195.7600	11.1958	(8.404)	0	0	0
2020/04/30	2030	05/11/2020	8.86	Call	Bond Future	540.6600	0.5407	782.2000	0.7822	44.675	0	0	14,160
2020/04/30	2030	05/11/2020	9.23	Call	Bond Future	815.0300	0.8150	1,137.0300	1.1370	39.508	0	0	3,000
2020/04/30	2030	05/11/2020	10.47	Call	Bond Future	2,607.0500	2.6070	3,218.1600	3.2182	23.441	0	0	0
2020/04/30	2030	05/11/2020	10.47	Put	Bond Future	5,241.8900	5.2419	4,584.2000	4.5842	(12.547)	0	0	3,000
2020/04/30	2030	05/11/2020	8.53	Put	Bond Future	14,051.9800	14.0520	12,964.1800	12.9642	(7.741)	0	0	0
2020/04/30	2030	05/11/2020	8.53	Call	Bond Future	363.2700	0.3633	544.2700	0.5443	49.825	0	0	15,947
2020/04/30	2030	05/11/2020	9.03	Put	Bond Future	11,325.6800	11.3257	10,333.8100	10.3338	(8.758)	0	0	0
2020/04/30	2030	05/11/2020	9.03	Call	Bond Future	655.8400	0.6558	932.7700	0.9328	42.225	0	0	15,947
2020/04/30	2030	05/11/2020	10.37	Call	Bond Future	2,401.2300	2.4012	2,987.0700	2.9871	24.397	0	0	0
2020/04/30	2030	05/11/2020	9.40	Call	Bond Future	972.3900	0.9724	1,335.3900	1.3354	37.331	0	0	0

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2020/04/30	2030	05/11/2020	9.40	Put	Bond Future	9,486.7200	9.4867	8,580.9200	8.5809	(9.548)	0	0	0
2020/04/30	2030	04/02/2021	9.12	Call	Bond Future	1,081.3800	1.0814	1,440.2100	1.4402	33.183	0	0	1,000
2020/04/30	2030	04/02/2021	8.36	Call	Bond Future	548.9700	0.5490	772.3000	0.7723	40.682	0	0	800
2020/04/30	2030	04/02/2021	9.16	Call	Bond Future	1,117.5900	1.1176	1,484.4700	1.4845	32.828	0	0	0
2020/04/30	2030	04/02/2021	9.15	Put	Bond Future	12,124.2400	12.1242	11,204.3700	11.2044	(7.587)	0	0	0
2020/04/30	2030	04/02/2021			Bond Future	11.2256	82.2410	10.9652	83.5258	(2.320)	0.0000	0.0000	0
2020/04/30	2030	04/02/2021	8.37	Put	Bond Future	16,205.4400	16.2054	15,145.5800	15.1456	(6.540)	0	0	0
2020/04/30	2030	04/02/2021	8.37	Call	Bond Future	554.2600	0.5543	779.1300	0.7791	40.571	0	0	1,000
2020/04/30	2030	04/02/2021	9.17	Call	Bond Future	1,126.7900	1.1268	1,495.6900	1.4957	32.739	0	0	0
2020/04/30	2030	04/02/2021	9.17	Put	Bond Future	12,027.5000	12.0275	11,111.6700	11.1117	(7.614)	0	0	0
2020/04/30	2030	04/02/2021	9.12	Put	Bond Future	12,270.1200	12.2701	11,344.2200	11.3442	(7.546)	0	0	0
2020/04/30	2030	04/02/2021	8.36	Put	Bond Future	16,261.4900	16.2615	15,200.0900	15.2001	(6.527)	0	0	0
2020/04/30	2030	04/02/2021	9.16	Put	Bond Future	12,075.8100	12.0758	11,157.9600	11.1580	(7.601)	0	0	0
2020/04/30	2030	04/02/2021	9.15	Call	Bond Future	1,108.4600	1.1085	1,473.3200	1.4733	32.916	0	0	0
2020/04/30	2030	04/02/2021	8.86	Put	Bond Future	13,572.5400	13.5725	12,596.4200	12.5964	(7.192)	0	0	0
2020/04/30	2030	04/02/2021	8.86	Call	Bond Future	867.2300	0.8672	1,175.8400	1.1758	35.586	0	0	800
2020/04/30	2030	04/02/2021	10.20	Call	Bond Future	2,444.3300	2.4443	3,005.0700	3.0051	22.940	0	0	0
2020/04/30	2030	04/02/2021	10.20	Put	Bond Future	7,660.6700	7.6607	6,936.6800	6.9367	(9.451)	0	0	1,800
2020/04/30	2030	06/05/2021	11.69	Call	Bond Future	893.7300	0.8937	2,194.0000	2.1940	145.488	0	0	0
2020/04/30	2030	06/05/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	2030	06/05/2021			Bond Future	11.4992	83.2260	11.2264	84.5263	(2.372)	0.0000	0.0000	0
2020/04/30	2030	06/05/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	2030	06/05/2021	11.70	Call	Bond Future	940.2100	0.9402	2,240.4800	2.2405	138.296	0	0	0
2020/04/30	2030	06/05/2021	11.71	Call	Bond Future	986.6500	0.9867	2,286.9200	2.2869	131.786	0	0	0
2020/04/30	2030	06/05/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	2032	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	2032	07/05/2020	9.54	Put	Bond Future	8,963.6300	8.9636	7,765.6300	7.7656	(13.365)	0	0	3,000
2020/04/30	2032	07/05/2020	8.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/30	2032	07/05/2020	9.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/30	2032	07/05/2020			Bond Future	11.0032	82.9110	10.7951	84.1090	(1.892)	0.0000	0.0000	43,926
2020/04/30	2032	07/05/2020	9.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/30	2032	07/05/2020	9.17	Put	Bond Future	11,443.1200	11.4431	10,245.1200	10.2451	(10.469)	0	0	0
2020/04/30	2032	07/05/2020	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	2032	07/05/2020	9.00	Put	Bond Future	12,613.3600	12.6134	11,415.3600	11.4154	(9.498)	0	0	0
2020/04/30	2032	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/30	2032	07/05/2020	9.50	Put	Bond Future	9,227.3000	9.2273	8,029.3000	8.0293	(12.983)	0	0	0
2020/04/30	2032	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/30	2032	07/05/2020	9.30	Put	Bond Future	10,561.5200	10.5615	9,363.5200	9.3635	(11.343)	0	0	0
2020/04/30	2032	07/05/2020	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/30	2032	07/05/2020	9.19	Put	Bond Future	11,306.7400	11.3067	10,108.7400	10.1087	(10.595)	0	0	0
2020/04/30	2032	07/05/2020	8.82	Put	Bond Future	13,874.3200	13.8743	12,676.3200	12.6763	(8.635)	0	0	0
2020/04/30	2032	07/05/2020	9.20	Put	Bond Future	11,238.6500	11.2387	10,040.6500	10.0407	(10.660)	0	0	0
2020/04/30	2032	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	2032	07/05/2020	9.18	Put	Bond Future	11,374.8900	11.3749	10,176.8900	10.1769	(10.532)	0	0	0
2020/04/30	2032	06/08/2020	8.79	Put	Bond Future	15,283.2900	15.2833	14,137.5600	14.1376	(7.497)	0	0	0
2020/04/30	2032	06/08/2020	9.29	Put	Bond Future	11,980.9000	11.9809	10,912.4200	10.9124	(8.918)	0	0	0
2020/04/30	2032	06/08/2020	9.46	Put	Bond Future	10,923.8400	10.9238	9,892.2600	9.8923	(9.443)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/30	2032	06/08/2020	9.45	Call	Bond Future	241.8000	0.2418	419.0400	0.4190	73.300	0	0	0
2020/04/30	2032	06/08/2020			Bond Future	11.2315	83.8975	11.0147	85.1086	(1.931)	0.0000	0.0000	93,818
2020/04/30	2032	06/08/2020	9.91	Call	Bond Future	530.2100	0.5302	834.7100	0.8347	57.430	0	0	0
2020/04/30	2032	06/08/2020	9.91	Put	Bond Future	8,319.5800	8.3196	7,412.9300	7.4129	(10.898)	0	0	800
2020/04/30	2032	06/08/2020	8.79	Call	Bond Future	62.8300	0.0628	128.2500	0.1282	104.122	0	0	800
2020/04/30	2032	06/08/2020	9.29	Call	Bond Future	178.7900	0.1788	321.4600	0.3215	79.798	0	0	800
2020/04/30	2032	06/08/2020	9.46	Call	Bond Future	246.2800	0.2463	425.8500	0.4259	72.913	0	0	0
2020/04/30	2032	06/08/2020	9.45	Put	Bond Future	10,984.9900	10.9850	9,951.0800	9.9511	(9.412)	0	0	0
2020/04/30	2032	06/08/2020	9.47	Call	Bond Future	250.8300	0.2508	432.7500	0.4327	72.527	0	0	0
2020/04/30	2032	06/08/2020	9.47	Put	Bond Future	10,862.8200	10.8628	9,833.5900	9.8336	(9.475)	0	0	0
2020/04/30	2032	05/11/2020	9.61	Put	Bond Future	11,628.3600	11.6284	10,686.0900	10.6861	(8.103)	0	0	0
2020/04/30	2032	05/11/2020	10.99	Call	Bond Future	2,958.5900	2.9586	3,537.9200	3.5379	19.581	0	0	0
2020/04/30	2032	05/11/2020	9.44	Put	Bond Future	12,586.3200	12.5863	11,608.7300	11.6087	(7.767)	0	0	0
2020/04/30	2032	05/11/2020	11.08	Call	Bond Future	3,170.8100	3.1708	3,774.4800	3.7745	19.038	0	0	0
2020/04/30	2032	05/11/2020	9.77	Put	Bond Future	10,761.9700	10.7620	9,855.2200	9.8552	(8.426)	0	0	0
2020/04/30	2032	05/11/2020			Bond Future	11.4545	80.8025	11.2286	82.0285	(1.973)	0.0000	0.0000	0
2020/04/30	2032	05/11/2020	10.99	Put	Bond Future	5,507.5800	5.5076	4,860.9200	4.8609	(11.741)	0	0	3,000
2020/04/30	2032	05/11/2020	9.76	Call	Bond Future	949.6700	0.9497	1,266.6300	1.2666	33.376	0	0	0
2020/04/30	2032	05/11/2020	9.76	Put	Bond Future	10,815.0900	10.8151	9,906.0600	9.9061	(8.405)	0	0	0
2020/04/30	2032	05/11/2020	9.11	Call	Bond Future	457.1800	0.4572	644.6500	0.6447	41.006	0	0	3,000
2020/04/30	2032	05/11/2020	9.61	Call	Bond Future	810.5200	0.8105	1,094.2400	1.0942	35.005	0	0	3,000
2020/04/30	2032	05/11/2020	9.44	Call	Bond Future	672.3600	0.6724	920.7600	0.9208	36.944	0	0	1,000
2020/04/30	2032	05/11/2020	11.08	Put	Bond Future	5,217.2100	5.2172	4,594.8900	4.5949	(11.928)	0	0	1,000
2020/04/30	2032	05/11/2020	9.77	Call	Bond Future	959.5500	0.9595	1,278.7900	1.2788	33.270	0	0	0
2020/04/30	2032	05/11/2020	9.11	Put	Bond Future	14,550.8000	14.5508	13,512.2800	13.5123	(7.137)	0	0	0
2020/04/30	2032	05/11/2020	8.94	Put	Bond Future	15,614.1200	15.6141	14,548.2900	14.5483	(6.826)	0	0	0
2020/04/30	2032	05/11/2020	8.94	Call	Bond Future	370.2500	0.3702	530.4100	0.5304	43.257	0	0	1,000
2020/04/30	2032	05/11/2020	9.75	Call	Bond Future	939.8700	0.9399	1,254.5500	1.2545	33.481	0	0	0
2020/04/30	2032	05/11/2020	9.75	Put	Bond Future	10,868.3600	10.8684	9,957.0500	9.9571	(8.385)	0	0	0
2020/04/30	2032	04/02/2021	10.82	Put	Bond Future	7,717.9100	7.7179	7,038.8600	7.0389	(8.798)	0	0	800
2020/04/30	2032	04/02/2021	9.29	Call	Bond Future	930.1100	0.9301	1,223.7600	1.2238	31.572	0	0	800
2020/04/30	2032	04/02/2021	9.63	Call	Bond Future	1,239.4200	1.2394	1,597.0100	1.5970	28.851	0	0	0
2020/04/30	2032	04/02/2021			Bond Future	11.6940	81.8231	11.4582	83.0645	(2.016)	0.0000	0.0000	0
2020/04/30	2032	04/02/2021	8.79	Put	Bond Future	17,951.2800	17.9513	16,921.4000	16.9214	(5.737)	0	0	0
2020/04/30	2032	04/02/2021	8.79	Call	Bond Future	586.9700	0.5870	798.4700	0.7985	36.033	0	0	800
2020/04/30	2032	04/02/2021	9.61	Call	Bond Future	1,219.3400	1.2193	1,573.0200	1.5730	29.006	0	0	0
2020/04/30	2032	04/02/2021	9.61	Put	Bond Future	13,191.8800	13.1919	12,304.1800	12.3042	(6.729)	0	0	0
2020/04/30	2032	04/02/2021	10.82	Call	Bond Future	2,977.8800	2.9779	3,540.2100	3.5402	18.884	0	0	0
2020/04/30	2032	04/02/2021	9.29	Put	Bond Future	14,957.0300	14.9570	14,009.3000	14.0093	(6.336)	0	0	0
2020/04/30	2032	04/02/2021	9.63	Put	Bond Future	13,085.6200	13.0856	12,201.8300	12.2018	(6.754)	0	0	0
2020/04/30	2032	04/02/2021	9.62	Call	Bond Future	1,229.3500	1.2294	1,584.9800	1.5850	28.928	0	0	0
2020/04/30	2032	04/02/2021	9.62	Put	Bond Future	13,138.6900	13.1387	12,252.9400	12.2529	(6.742)	0	0	0
2020/04/30	2032	06/05/2021	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	2032	06/05/2021			Bond Future	11.9569	78.6562	11.7105	79.9127	(2.061)	0.0000	0.0000	0
2020/04/30	2032	06/05/2021	12.11	Call	Bond Future	766.6000	0.7666	2,023.0400	2.0230	163.898	0	0	0
2020/04/30	2032	06/05/2021	12.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	2032	06/05/2021	12.12	Call	Bond Future	816.3000	0.8163	2,072.7400	2.0727	153.919	0	0	0
2020/04/30	2032	06/05/2021	12.10	Call	Bond Future	716.8400	0.7168	1,973.2800	1.9733	175.275	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
2020/04/30	2032	06/05/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	2033	07/05/2020			Bond Future	94.2447	94.2447	94.6341	94.6341	0.413	0.0000	0.0000	2,449
2020/04/30	2033	06/08/2020			Bond Future	95.3897	95.3897	95.7827	95.7827	0.412	0.0000	0.0000	11,410
2020/04/30	2033	05/11/2020			Bond Future	95.3915	95.3915	95.7890	95.7890	0.417	0.0000	0.0000	0
2020/04/30	2033	04/02/2021			Bond Future	96.6184	96.6184	97.0209	97.0209	0.417	0.0000	0.0000	0
2020/04/30	2033	06/05/2021			Bond Future	96.5655	96.5655	96.9731	96.9731	0.422	0.0000	0.0000	0
2020/04/30	2037	07/05/2020	9.60	Put	Bond Future	13,562.8100	13.5628	13,123.6700	13.1237	(3.238)	0	0	0
2020/04/30	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	2037	07/05/2020	9.70	Put	Bond Future	12,799.2700	12.7993	12,360.1300	12.3601	(3.431)	0	0	0
2020/04/30	2037	07/05/2020			Bond Future	11.5932	79.7253	11.5204	80.1645	(0.628)	0.0000	0.0000	48,776
2020/04/30	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	2037	07/05/2020	9.59	Put	Bond Future	13,639.6900	13.6397	13,200.5500	13.2006	(3.220)	0	0	0
2020/04/30	2037	07/05/2020	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/30	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	2037	07/05/2020	9.61	Put	Bond Future	13,486.0200	13.4860	13,046.8800	13.0469	(3.256)	0	0	0
2020/04/30	2037	07/05/2020	10.00	Put	Bond Future	10,565.4400	10.5654	10,126.3000	10.1263	(4.156)	0	0	0
2020/04/30	2037	07/05/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/30	2037	06/08/2020	9.88	Put	Bond Future	12,914.9900	12.9150	12,565.2800	12.5653	(2.708)	0	0	0
2020/04/30	2037	06/08/2020			Bond Future	11.8205	76.4174	11.7448	76.8607	(0.641)	0.0000	0.0000	82,339
2020/04/30	2037	06/08/2020	9.87	Call	Bond Future	171.6300	0.1716	263.9500	0.2639	53.790	0	0	0
2020/04/30	2037	06/08/2020	9.87	Put	Bond Future	12,985.3000	12.9853	12,634.3200	12.6343	(2.703)	0	0	0
2020/04/30	2037	06/08/2020	9.88	Call	Bond Future	175.1400	0.1751	268.7300	0.2687	53.437	0	0	0
2020/04/30	2037	06/08/2020	9.86	Call	Bond Future	168.1900	0.1682	259.2400	0.2592	54.135	0	0	0
2020/04/30	2037	06/08/2020	9.86	Put	Bond Future	13,055.7600	13.0558	12,703.5100	12.7035	(2.698)	0	0	0
2020/04/30	2037	05/11/2020	10.18	Call	Bond Future	844.0700	0.8441	1,027.9600	1.0280	21.786	0	0	0
2020/04/30	2037	05/11/2020	10.17	Put	Bond Future	12,650.5500	12.6506	12,384.7300	12.3847	(2.101)	0	0	0
2020/04/30	2037	05/11/2020			Bond Future	12.0325	77.3780	11.9537	77.8264	(0.655)	0.0000	0.0000	0
2020/04/30	2037	05/11/2020	10.19	Call	Bond Future	853.4400	0.8534	1,038.5700	1.0386	21.692	0	0	0
2020/04/30	2037	05/11/2020	10.19	Put	Bond Future	12,527.7000	12.5277	12,264.3700	12.2644	(2.102)	0	0	0
2020/04/30	2037	05/11/2020	10.17	Call	Bond Future	834.7800	0.8348	1,017.4200	1.0174	21.879	0	0	0
2020/04/30	2037	05/11/2020	10.18	Put	Bond Future	12,589.0400	12.5890	12,324.4700	12.3245	(2.102)	0	0	0
2020/04/30	2037	04/02/2021	13.73	Call	Bond Future	9,950.7400	9.9507	10,477.0000	10.4770	5.289	0	0	0
2020/04/30	2037	04/02/2021	10.35	Call	Bond Future	1,529.3700	1.5294	1,753.3100	1.7533	14.643	0	0	0
2020/04/30	2037	04/02/2021	10.27	Call	Bond Future	1,435.1000	1.4351	1,650.8800	1.6509	15.036	0	0	0
2020/04/30	2037	04/02/2021	10.85	Call	Bond Future	2,218.6500	2.2187	2,493.8000	2.4938	12.402	0	0	0
2020/04/30	2037	04/02/2021	10.28	Put	Bond Future	13,728.8000	13.7288	13,491.4400	13.4914	(1.729)	0	0	0
2020/04/30	2037	04/02/2021			Bond Future	12.2636	74.0999	12.1814	74.5540	(0.670)	0.0000	0.0000	0
2020/04/30	2037	04/02/2021	11.97	Put	Bond Future	6,289.8100	6.2898	6,172.4500	6.1725	(1.866)	0	0	0
2020/04/30	2037	04/02/2021	11.97	Call	Bond Future	4,647.7600	4.6478	4,984.5600	4.9846	7.247	0	0	300
2020/04/30	2037	04/02/2021	9.65	Put	Bond Future	17,675.2100	17.6752	17,376.2400	17.3762	(1.691)	0	0	0
2020/04/30	2037	04/02/2021	9.65	Call	Bond Future	841.2500	0.8413	996.4400	0.9964	18.448	0	0	72
2020/04/30	2037	04/02/2021	13.73	Put	Bond Future	2,529.7500	2.5297	2,601.8500	2.6019	2.850	0	0	300
2020/04/30	2037	04/02/2021	10.35	Put	Bond Future	13,326.8900	13.3269	13,096.6700	13.0967	(1.727)	0	0	72
2020/04/30	2037	04/02/2021	11.90	Call	Bond Future	4,466.9900	4.4670	4,796.0700	4.7961	7.367	0	0	0
2020/04/30	2037	04/02/2021	10.27	Put	Bond Future	13,786.8200	13.7868	13,548.4400	13.5484	(1.729)	0	0	0
2020/04/30	2037	04/02/2021	10.85	Put	Bond Future	10,670.6700	10.6707	10,491.6600	10.4917	(1.678)	0	0	72

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
2020/04/30	2037	04/02/2021	10.28	Call	Bond Future	1,446.6500	1.4466	1,663.4500	1.6634	14.986	0	0	0
2020/04/30	2037	04/02/2021	10.48	Put	Bond Future	12,600.0500	12.6001	12,383.1600	12.3832	(1.721)	0	0	0
2020/04/30	2037	04/02/2021	10.48	Call	Bond Future	1,691.7700	1.6918	1,929.0400	1.9290	14.025	0	0	240
2020/04/30	2037	04/02/2021	11.90	Put	Bond Future	6,508.9000	6.5089	6,383.8200	6.3838	(1.922)	0	0	240
2020/04/30	2037	04/02/2021	10.29	Call	Bond Future	1,458.2700	1.4583	1,676.0900	1.6761	14.937	0	0	0
2020/04/30	2037	04/02/2021	10.29	Put	Bond Future	13,670.9400	13.6709	13,434.6000	13.4346	(1.729)	0	0	0
2020/04/30	2037	06/05/2021	12.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	2037	06/05/2021			Bond Future	12.5158	74.9870	12.4300	75.4466	(0.686)	0.0000	0.0000	0
2020/04/30	2037	06/05/2021	12.42	Put	Bond Future	513.4000	0.5134	53.7300	0.0537	(89.534)	0	0	0
2020/04/30	2037	06/05/2021	12.43	Call	Bond Future	0.0000	0.0000	0.1000	0.0001	100.000	0	0	0
2020/04/30	2037	06/05/2021	12.44	Put	Bond Future	405.7900	0.4058	0.0000	0.0000	(100.000)	0	0	0
2020/04/30	2037	06/05/2021	12.43	Put	Bond Future	459.5700	0.4596	0.0000	0.0000	(100.000)	0	0	0
2020/04/30	2037	06/05/2021	12.44	Call	Bond Future	0.0000	0.0000	53.8800	0.0539	100.000	0	0	0
2020/04/30	2038	07/05/2020			Bond Future	108.0927	108.0927	107.9058	107.9058	(0.173)	0.0000	0.0000	2,602
2020/04/30	2038	06/08/2020			Bond Future	107.7099	107.7099	107.5193	107.5193	(0.177)	0.0000	0.0000	11,276
2020/04/30	2038	05/11/2020			Bond Future	109.0880	109.0880	108.8945	108.8945	(0.177)	0.0000	0.0000	0
2020/04/30	2038	04/02/2021			Bond Future	108.7694	108.7694	108.5733	108.5733	(0.180)	0.0000	0.0000	0
2020/04/30	2038	06/05/2021			Bond Future	110.0994	110.0994	109.9010	109.9010	(0.180)	0.0000	0.0000	0
2020/04/30	2040	07/05/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	2040	07/05/2020	9.75	Put	Bond Future	14,261.0700	14.2611	14,244.8300	14.2448	(0.114)	0	0	0
2020/04/30	2040	07/05/2020	12.20	Call	Bond Future	3,054.1300	3.0541	2,954.5500	2.9545	(3.261)	0	0	325
2020/04/30	2040	07/05/2020	11.10	Put	Bond Future	4,129.4400	4.1294	4,085.8400	4.0858	(1.056)	0	0	0
2020/04/30	2040	07/05/2020	9.85	Put	Bond Future	13,442.4700	13.4425	13,426.2300	13.4262	(0.121)	0	0	0
2020/04/30	2040	07/05/2020			Bond Future	11.7230	81.7192	11.7204	81.7354	(0.022)	0.0000	0.0000	31,611
2020/04/30	2040	07/05/2020	9.74	Put	Bond Future	14,343.5500	14.3436	14,327.3100	14.3273	(0.113)	0	0	0
2020/04/30	2040	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	2040	07/05/2020	12.70	Put	Bond Future	7.4000	0.0074	0.0900	0.0001	(98.784)	0	0	0
2020/04/30	2040	07/05/2020	12.70	Call	Bond Future	5,802.9000	5.8029	5,811.8300	5.8118	0.154	0	0	325
2020/04/30	2040	07/05/2020	10.00	Put	Bond Future	12,235.5800	12.2356	12,219.3400	12.2193	(0.133)	0	0	0
2020/04/30	2040	07/05/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/04/30	2040	07/05/2020	9.50	Put	Bond Future	16,357.9900	16.3580	16,341.7500	16.3417	(0.099)	0	0	0
2020/04/30	2040	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/04/30	2040	07/05/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	2040	07/05/2020	12.20	Put	Bond Future	133.1400	0.1331	17.3200	0.0173	(86.991)	0	0	0
2020/04/30	2040	07/05/2020	11.10	Call	Bond Future	27.9400	0.0279	0.5800	0.0006	(97.924)	0	0	450
2020/04/30	2040	07/05/2020	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/30	2040	07/05/2020	9.73	Put	Bond Future	14,426.1500	14.4262	14,409.9100	14.4099	(0.113)	0	0	0
2020/04/30	2040	07/05/2020	11.80	Put	Bond Future	706.4500	0.7064	371.5000	0.3715	(47.413)	0	0	0
2020/04/30	2040	07/05/2020	11.80	Call	Bond Future	1,190.3100	1.1903	871.6000	0.8716	(26.775)	0	0	450
2020/04/30	2040	07/05/2020	10.15	Put	Bond Future	11,053.3800	11.0534	11,037.1400	11.0371	(0.147)	0	0	0
2020/04/30	2040	07/05/2020	10.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/30	2040	06/08/2020	10.85	Call	Bond Future	766.3300	0.7663	868.5900	0.8686	13.344	0	0	0
2020/04/30	2040	06/08/2020	11.26	Put	Bond Future	5,915.7900	5.9158	5,937.7000	5.9377	0.370	0	0	517
2020/04/30	2040	06/08/2020	10.03	Call	Bond Future	146.4100	0.1464	217.7800	0.2178	48.747	0	0	0
2020/04/30	2040	06/08/2020	10.04	Call	Bond Future	149.6700	0.1497	222.0500	0.2220	48.360	0	0	0
2020/04/30	2040	06/08/2020	10.02	Put	Bond Future	13,583.3400	13.5833	13,638.3500	13.6384	0.405	0	0	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
2020/04/30	2040	06/08/2020			Bond Future	11.9487		78.1845	11.9462	78.1999	(0.021)	0.0000	0.0000	47,146
2020/04/30	2040	06/08/2020	10.04	Put	Bond Future	13,431.8200		13.4318	13,488.8400	13.4888	0.425	0	0	0
2020/04/30	2040	06/08/2020	10.02	Call	Bond Future	143.2100		0.1432	213.5800	0.2136	49.138	0	0	0
2020/04/30	2040	06/08/2020	10.85	Put	Bond Future	7,997.3100		7.9973	8,084.2100	8.0842	1.087	0	0	12,538
2020/04/30	2040	06/08/2020	11.26	Call	Bond Future	1,506.2100		1.5062	1,543.4800	1.5435	2.474	0	0	0
2020/04/30	2040	06/08/2020	10.79	Put	Bond Future	8,338.9900		8.3390	8,437.2000	8.4372	1.178	0	0	800
2020/04/30	2040	06/08/2020	9.57	Put	Bond Future	17,160.2900		17.1603	17,179.0600	17.1791	0.109	0	0	0
2020/04/30	2040	06/08/2020	10.03	Put	Bond Future	13,507.5000		13.5075	13,563.5100	13.5635	0.415	0	0	0
2020/04/30	2040	06/08/2020	10.79	Call	Bond Future	682.0500		0.6820	795.6200	0.7956	16.651	0	0	0
2020/04/30	2040	06/08/2020	9.57	Call	Bond Future	48.6000		0.0486	82.7300	0.0827	70.226	0	0	800
2020/04/30	2040	06/08/2020	10.07	Put	Bond Future	13,205.8200		13.2058	13,265.9000	13.2659	0.455	0	0	0
2020/04/30	2040	06/08/2020	10.07	Call	Bond Future	159.8300		0.1598	235.2700	0.2353	47.200	0	0	800
2020/04/30	2040	05/11/2020	10.23	Call	Bond Future	724.2600		0.7243	865.7900	0.8658	19.541	0	0	2,000
2020/04/30	2040	05/11/2020	11.70	Put	Bond Future	6,150.9500		6.1510	6,206.7300	6.2067	0.907	0	0	2,000
2020/04/30	2040	05/11/2020	10.00	Call	Bond Future	543.9500		0.5440	665.0300	0.6650	22.259	0	0	2,000
2020/04/30	2040	05/11/2020	9.50	Call	Bond Future	272.8100		0.2728	352.8100	0.3528	29.324	0	0	2,000
2020/04/30	2040	05/11/2020	10.30	Call	Bond Future	787.2900		0.7873	935.0800	0.9351	18.772	0	0	0
2020/04/30	2040	05/11/2020			Bond Future	12.1591		79.1673	12.1565	79.1826	(0.021)	0.0000	0.0000	0
2020/04/30	2040	05/11/2020	10.23	Put	Bond Future	13,766.7700		13.7668	13,893.0800	13.8931	0.917	0	0	0
2020/04/30	2040	05/11/2020	9.73	Put	Bond Future	17,385.4100		17.3854	17,468.2800	17.4683	0.477	0	0	0
2020/04/30	2040	05/11/2020	9.73	Call	Bond Future	379.2200		0.3792	477.3100	0.4773	25.866	0	0	2,000
2020/04/30	2040	05/11/2020	10.30	Put	Bond Future	13,295.9800		13.2960	13,428.5500	13.4286	0.997	0	0	0
2020/04/30	2040	05/11/2020	11.70	Call	Bond Future	3,338.5800		3.3386	3,409.5800	3.4096	2.127	0	0	0
2020/04/30	2040	05/11/2020	10.00	Put	Bond Future	15,376.3900		15.3764	15,482.2500	15.4822	0.688	0	0	0
2020/04/30	2040	05/11/2020	9.50	Put	Bond Future	19,194.9700		19.1950	19,259.7500	19.2597	0.337	0	0	0
2020/04/30	2040	05/11/2020	10.31	Call	Bond Future	796.6300		0.7966	945.3100	0.9453	18.664	0	0	0
2020/04/30	2040	05/11/2020	10.32	Put	Bond Future	13,163.1300		13.1631	13,297.4900	13.2975	1.021	0	0	0
2020/04/30	2040	05/11/2020	11.50	Call	Bond Future	2,832.5200		2.8325	2,892.6500	2.8926	2.123	0	0	0
2020/04/30	2040	05/11/2020	11.50	Put	Bond Future	6,923.2700		6.9233	6,968.1800	6.9682	0.649	0	0	2,000
2020/04/30	2040	05/11/2020	10.31	Put	Bond Future	13,229.4700		13.2295	13,362.9300	13.3629	1.009	0	0	0
2020/04/30	2040	05/11/2020	10.32	Call	Bond Future	806.0400		0.8060	955.6200	0.9556	18.557	0	0	0
2020/04/30	2040	04/02/2021	9.49	Call	Bond Future	608.9400		0.6089	692.0500	0.6920	13.648	0	0	500
2020/04/30	2040	04/02/2021	9.57	Put	Bond Future	20,272.9700		20.2730	20,344.9100	20.3449	0.355	0	0	0
2020/04/30	2040	04/02/2021	10.07	Put	Bond Future	16,648.4200		16.6484	16,746.7100	16.7467	0.590	0	0	0
2020/04/30	2040	04/02/2021	10.42	Put	Bond Future	14,362.9100		14.3629	14,479.2400	14.4792	0.810	0	0	0
2020/04/30	2040	04/02/2021			Bond Future	12.3884		75.6616	12.3857	75.6769	(0.021)	0.0000	0.0000	0
2020/04/30	2040	04/02/2021	11.74	Call	Bond Future	3,877.7400		3.8777	3,952.4200	3.9524	1.926	0	0	0
2020/04/30	2040	04/02/2021	11.74	Put	Bond Future	7,773.6600		7.7737	7,833.0600	7.8331	0.764	0	0	800
2020/04/30	2040	04/02/2021	10.07	Call	Bond Future	1,069.9900		1.0700	1,183.5600	1.1836	10.614	0	0	800
2020/04/30	2040	04/02/2021	10.41	Call	Bond Future	1,438.6000		1.4386	1,569.7000	1.5697	9.113	0	0	0
2020/04/30	2040	04/02/2021	10.41	Put	Bond Future	14,425.3200		14.4253	14,541.1400	14.5411	0.803	0	0	0
2020/04/30	2040	04/02/2021	9.49	Put	Bond Future	20,891.7700		20.8918	20,959.6000	20.9596	0.325	0	0	0
2020/04/30	2040	04/02/2021	9.57	Call	Bond Future	661.2300		0.6612	748.4500	0.7484	13.191	0	0	800
2020/04/30	2040	04/02/2021	10.42	Call	Bond Future	1,450.6500		1.4506	1,582.2600	1.5823	9.072	0	0	0
2020/04/30	2040	04/02/2021	11.57	Call	Bond Future	3,468.9900		3.4690	3,534.9700	3.5350	1.902	0	0	0
2020/04/30	2040	04/02/2021	11.57	Put	Bond Future	8,441.0200		8.4410	8,491.7200	8.4917	0.601	0	0	500
2020/04/30	2040	04/02/2021	10.24	Put	Bond Future	15,512.2900		15.5123	15,619.4600	15.6195	0.691	0	0	0
2020/04/30	2040	04/02/2021	10.24	Call	Bond Future	1,244.4500		1.2444	1,366.9000	1.3669	9.840	0	0	500

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2020/04/30	2040	04/02/2021	10.40	Call	Bond Future	1,426.6200	1.4266	1,557.2200	1.5572	9.155	0	0	0
2020/04/30	2040	04/02/2021	10.40	Put	Bond Future	14,487.9000	14.4879	14,603.2200	14.6032	0.796	0	0	0
2020/04/30	2040	06/05/2021	12.44	Put	Bond Future	1,119.0800	1.1191	1,103.5100	1.1035	(1.391)	0	0	0
2020/04/30	2040	06/05/2021			Bond Future	12.6381	76.5673	12.6353	76.5829	(0.022)	0.0000	0.0000	0
2020/04/30	2040	06/05/2021	12.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	2040	06/05/2021	12.43	Put	Bond Future	1,176.3200	1.1763	1,160.7500	1.1608	(1.324)	0	0	0
2020/04/30	2040	06/05/2021	12.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	2040	06/05/2021	12.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	2040	06/05/2021	12.42	Put	Bond Future	1,233.6200	1.2336	1,218.0500	1.2181	(1.262)	0	0	0
2020/04/30	2044	07/05/2020	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	2044	07/05/2020	9.79	Put	Bond Future	14,580.1600	14.5802	14,689.8300	14.6898	0.752	0	0	0
2020/04/30	2044	07/05/2020	9.45	Put	Bond Future	17,524.9300	17.5249	17,634.6000	17.6346	0.626	0	0	0
2020/04/30	2044	07/05/2020	9.97	Put	Bond Future	13,082.7200	13.0827	13,192.3900	13.1924	0.838	0	0	0
2020/04/30	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/04/30	2044	07/05/2020	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/04/30	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/04/30	2044	07/05/2020			Bond Future	11.7926	78.3236	11.8101	78.2139	0.149	0.0000	0.0000	26,451
2020/04/30	2044	07/05/2020	9.81	Put	Bond Future	14,411.7300	14.4117	14,521.4000	14.5214	0.761	0	0	0
2020/04/30	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	2044	07/05/2020	10.81	Call	Bond Future	0.7900	0.0008	0.0000	0.0000	(100.000)	0	0	0
2020/04/30	2044	07/05/2020	10.81	Put	Bond Future	6,612.9500	6.6129	6,721.8300	6.7218	1.646	0	0	129
2020/04/30	2044	07/05/2020	9.33	Put	Bond Future	18,602.0500	18.6020	18,711.7200	18.7117	0.590	0	0	0
2020/04/30	2044	07/05/2020	9.80	Put	Bond Future	14,495.8800	14.4959	14,605.5500	14.6056	0.757	0	0	0
2020/04/30	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/04/30	2044	07/05/2020	9.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/04/30	2044	07/05/2020	9.98	Put	Bond Future	13,000.7300	13.0007	13,110.4000	13.1104	0.844	0	0	0
2020/04/30	2044	07/05/2020	11.09	Call	Bond Future	15.2100	0.0152	0.1000	0.0001	(99.343)	0	0	0
2020/04/30	2044	07/05/2020	9.26	Put	Bond Future	19,239.7900	19.2398	19,349.4600	19.3495	0.570	0	0	0
2020/04/30	2044	07/05/2020	9.91	Put	Bond Future	13,577.2700	13.5773	13,686.9400	13.6869	0.808	0	0	0
2020/04/30	2044	07/05/2020	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	2044	07/05/2020	11.09	Put	Bond Future	4,645.2200	4.6452	4,739.7800	4.7398	2.036	0	0	100
2020/04/30	2044	07/05/2020	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/04/30	2044	07/05/2020	11.02	Call	Bond Future	7.7600	0.0078	0.0200	0.0000	(99.742)	0	0	0
2020/04/30	2044	07/05/2020	11.02	Put	Bond Future	5,125.6400	5.1256	5,227.5700	5.2276	1.989	0	0	556
2020/04/30	2044	06/08/2020	9.98	Call	Bond Future	113.2500	0.1132	170.7500	0.1707	50.773	0	0	602
2020/04/30	2044	06/08/2020	11.09	Put	Bond Future	6,980.3700	6.9804	7,201.9600	7.2020	3.174	0	0	602
2020/04/30	2044	06/08/2020	9.01	Call	Bond Future	7.6900	0.0077	16.3900	0.0164	113.134	0	0	140
2020/04/30	2044	06/08/2020	9.66	Call	Bond Future	51.4600	0.0515	85.6000	0.0856	66.343	0	0	140
2020/04/30	2044	06/08/2020	9.88	Call	Bond Future	89.3700	0.0894	138.7400	0.1387	55.242	0	0	0
2020/04/30	2044	06/08/2020			Bond Future	12.0129	74.8737	12.0314	74.7616	0.154	0.0000	0.0000	70,027
2020/04/30	2044	06/08/2020	9.36	Put	Bond Future	19,672.6200	19.6726	19,803.8800	19.8039	0.667	0	0	0
2020/04/30	2044	06/08/2020	9.36	Call	Bond Future	22.5400	0.0225	41.7000	0.0417	85.004	0	0	602
2020/04/30	2044	06/08/2020	9.98	Put	Bond Future	14,447.4600	14.4475	14,617.0600	14.6171	1.174	0	0	0
2020/04/30	2044	06/08/2020	9.86	Call	Bond Future	85.1500	0.0852	132.9800	0.1330	56.171	0	0	0
2020/04/30	2044	06/08/2020	9.86	Put	Bond Future	15,409.0700	15.4091	15,569.0000	15.5690	1.038	0	0	0
2020/04/30	2044	06/08/2020	11.09	Call	Bond Future	1,000.1400	1.0001	1,109.6300	1.1096	10.947	0	0	0
2020/04/30	2044	06/08/2020	9.01	Put	Bond Future	22,892.5500	22.8926	23,013.3500	23.0134	0.528	0	0	0

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2020/04/30	2044	06/08/2020	9.66	Put	Bond Future	17,065.8900		17.0659	17,212.1300	17.2121	0.857	0	0	0
2020/04/30	2044	06/08/2020	9.88	Put	Bond Future	15,247.0800		15.2471	15,408.5500	15.4086	1.059	0	0	0
2020/04/30	2044	06/08/2020	10.93	Call	Bond Future	751.6100		0.7516	879.3200	0.8793	16.992	0	0	0
2020/04/30	2044	06/08/2020	10.93	Put	Bond Future	7,852.5900		7.8526	8,092.4000	8.0924	3.054	0	0	140
2020/04/30	2044	06/08/2020	9.87	Call	Bond Future	87.2400		0.0872	135.8300	0.1358	55.697	0	0	0
2020/04/30	2044	06/08/2020	9.87	Put	Bond Future	15,327.9900		15.3280	15,488.6800	15.4887	1.048	0	0	0
2020/04/30	2044	05/11/2020	11.06	Put	Bond Future	9,168.8600		9.1689	9,366.9500	9.3670	2.160	0	0	525
2020/04/30	2044	05/11/2020	11.43	Call	Bond Future	2,547.6900		2.5477	2,565.5900	2.5656	0.703	0	0	0
2020/04/30	2044	05/11/2020	9.72	Put	Bond Future	18,047.5900		18.0476	18,244.0900	18.2441	1.089	0	0	0
2020/04/30	2044	05/11/2020	9.97	Call	Bond Future	482.6300		0.4826	583.4100	0.5834	20.881	0	0	568
2020/04/30	2044	05/11/2020	9.29	Put	Bond Future	21,655.2300		21.6552	21,823.9600	21.8240	0.779	0	0	0
2020/04/30	2044	05/11/2020	9.96	Put	Bond Future	16,182.8100		16.1828	16,396.6400	16.3966	1.321	0	0	0
2020/04/30	2044	05/11/2020	10.36	Call	Bond Future	789.5000		0.7895	919.2000	0.9192	16.428	0	0	0
2020/04/30	2044	05/11/2020			Bond Future	12.2182		75.8150	12.2375	75.7012	0.158	0.0000	0.0000	0
2020/04/30	2044	05/11/2020	9.72	Call	Bond Future	341.2200		0.3412	423.9200	0.4239	24.237	0	0	1,815
2020/04/30	2044	05/11/2020	9.97	Put	Bond Future	16,107.4700		16.1075	16,322.0500	16.3220	1.332	0	0	0
2020/04/30	2044	05/11/2020	9.96	Call	Bond Future	476.2200		0.4762	576.2500	0.5763	21.005	0	0	0
2020/04/30	2044	05/11/2020	11.38	Call	Bond Future	2,432.7400		2.4327	2,453.3000	2.4533	0.845	0	0	0
2020/04/30	2044	05/11/2020	11.38	Put	Bond Future	7,670.5900		7.6706	7,804.9500	7.8050	1.752	0	0	568
2020/04/30	2044	05/11/2020	10.34	Call	Bond Future	770.8900		0.7709	899.1300	0.8991	16.635	0	0	0
2020/04/30	2044	05/11/2020	10.34	Put	Bond Future	13,456.1300		13.4561	13,698.1700	13.6982	1.799	0	0	0
2020/04/30	2044	05/11/2020	11.06	Call	Bond Future	1,759.2600		1.7593	1,843.5500	1.8435	4.791	0	0	0
2020/04/30	2044	05/11/2020	10.04	Put	Bond Future	15,585.5000		15.5855	15,805.2700	15.8053	1.410	0	0	0
2020/04/30	2044	05/11/2020	11.17	Put	Bond Future	8,630.0900		8.6301	8,796.1000	8.7961	1.924	0	0	1,815
2020/04/30	2044	05/11/2020	11.43	Put	Bond Future	7,455.2000		7.4552	7,586.9000	7.5869	1.767	0	0	1,815
2020/04/30	2044	05/11/2020	8.87	Put	Bond Future	25,499.7700		25.4998	25,647.2700	25.6473	0.578	0	0	0
2020/04/30	2044	05/11/2020	9.29	Call	Bond Future	176.6600		0.1767	231.5900	0.2316	31.094	0	0	568
2020/04/30	2044	05/11/2020	10.36	Put	Bond Future	13,320.4600		13.3205	13,563.9600	13.5640	1.828	0	0	0
2020/04/30	2044	05/11/2020	10.04	Call	Bond Future	529.4600		0.5295	635.4300	0.6354	20.015	0	0	525
2020/04/30	2044	05/11/2020	9.34	Put	Bond Future	21,218.4900		21.2185	21,390.1700	21.3902	0.809	0	0	0
2020/04/30	2044	05/11/2020	9.34	Call	Bond Future	191.5200		0.1915	249.4000	0.2494	30.221	0	0	525
2020/04/30	2044	05/11/2020	11.17	Call	Bond Future	1,978.4400		1.9784	2,030.6500	2.0306	2.639	0	0	0
2020/04/30	2044	05/11/2020	8.87	Call	Bond Future	85.5800		0.0856	119.2800	0.1193	39.378	0	0	1,815
2020/04/30	2044	05/11/2020	10.02	Put	Bond Future	15,733.6800		15.7337	15,951.9600	15.9520	1.387	0	0	0
2020/04/30	2044	05/11/2020	10.02	Call	Bond Future	515.7400		0.5157	620.2200	0.6202	20.258	0	0	1,815
2020/04/30	2044	05/11/2020	10.35	Call	Bond Future	780.1500		0.7802	909.1200	0.9091	16.531	0	0	0
2020/04/30	2044	05/11/2020	10.35	Put	Bond Future	13,388.1900		13.3882	13,630.9600	13.6310	1.813	0	0	0
2020/04/30	2044	04/02/2021	10.04	Put	Bond Future	17,310.1800		17.3102	17,517.7600	17.5178	1.199	0	0	0
2020/04/30	2044	04/02/2021	10.37	Call	Bond Future	1,326.1300		1.3261	1,431.1700	1.4312	7.921	0	0	0
2020/04/30	2044	04/02/2021	10.35	Put	Bond Future	15,186.3200		15.1863	15,405.9000	15.4059	1.446	0	0	0
2020/04/30	2044	04/02/2021			Bond Future	12.4418		72.3920	12.4621	72.2768	0.163	0.0000	0.0000	0
2020/04/30	2044	04/02/2021	10.37	Put	Bond Future	15,055.3800		15.0554	15,275.6900	15.2757	1.463	0	0	0
2020/04/30	2044	04/02/2021	10.35	Call	Bond Future	1,303.3600		1.3034	1,407.6700	1.4077	8.003	0	0	0
2020/04/30	2044	04/02/2021	10.04	Call	Bond Future	984.9900		0.9850	1,077.3000	1.0773	9.372	0	0	0
2020/04/30	2044	04/02/2021	10.84	Call	Bond Future	1,944.0000		1.9440	2,063.8000	2.0638	6.163	0	0	0
2020/04/30	2044	04/02/2021	10.36	Put	Bond Future	15,120.7600		15.1208	15,340.7000	15.3407	1.455	0	0	0
2020/04/30	2044	04/02/2021	10.84	Put	Bond Future	12,188.9300		12.1889	12,424.0000	12.4240	1.929	0	0	405
2020/04/30	2044	04/02/2021	10.29	Call	Bond Future	1,236.7000		1.2367	1,338.7900	1.3388	8.255	0	0	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
2020/04/30	2044	04/02/2021	10.29	Put	Bond Future	15,583.5600		15.5836	15,800.9200	15.8009	1.395	0	0	405
2020/04/30	2044	04/02/2021	9.66	Put	Bond Future	20,155.9900		20.1560	20,347.7700	20.3478	0.951	0	0	0
2020/04/30	2044	04/02/2021	9.66	Call	Bond Future	677.3100		0.6773	753.8200	0.7538	11.296	0	0	405
2020/04/30	2044	04/02/2021	10.36	Call	Bond Future	1,314.7100		1.3147	1,419.3800	1.4194	7.961	0	0	0
2020/04/30	2044	06/05/2021	12.43	Put	Bond Future	1,431.2600		1.4313	1,547.8600	1.5479	8.147	0	0	0
2020/04/30	2044	06/05/2021	12.44	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	2044	06/05/2021			Bond Future	12.6851		73.2586	12.7063	73.1420	0.167	0.0000	0.0000	0
2020/04/30	2044	06/05/2021	12.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	2044	06/05/2021	12.45	Put	Bond Future	1,317.2400		1.3172	1,433.8400	1.4338	8.852	0	0	0
2020/04/30	2044	06/05/2021	12.43	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	2044	06/05/2021	12.44	Put	Bond Future	1,374.2100		1.3742	1,490.8100	1.4908	8.485	0	0	0
2020/04/30	2046	07/05/2020			Bond Future	96.6822		96.6822	97.8004	97.8004	1.157	0.0000	0.0000	9,794
2020/04/30	2046	06/08/2020			Bond Future	97.8569		97.8569	98.9872	98.9872	1.155	0.0000	0.0000	14,281
2020/04/30	2046	05/11/2020			Bond Future	97.3136		97.3136	98.4581	98.4581	1.176	0.0000	0.0000	0
2020/04/30	2046	04/02/2021			Bond Future	98.5655		98.5655	99.7245	99.7245	1.176	0.0000	0.0000	0
2020/04/30	2046	06/05/2021			Bond Future	97.9538		97.9538	99.1271	99.1271	1.198	0.0000	0.0000	0
2020/04/30	2050	07/05/2020			Bond Future	98.8147		98.8147	100.7001	100.7001	1.908	0.0000	0.0000	10,560
2020/04/30	2050	06/08/2020			Bond Future	98.1368		98.1368	100.0437	100.0437	1.943	0.0000	0.0000	14,849
2020/04/30	2050	05/11/2020			Bond Future	99.3922		99.3922	101.3231	101.3231	1.943	0.0000	0.0000	0
2020/04/30	2050	04/02/2021			Bond Future	98.7513		98.7513	100.7068	100.7068	1.980	0.0000	0.0000	0
2020/04/30	2050	06/05/2021			Bond Future	99.9586		99.9586	101.9384	101.9384	1.981	0.0000	0.0000	0
2020/04/30	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	AL37	07/05/2020			Index Future	684.3500		684.3500	691.8490	691.8490	1.096	0.0000	0.0000	0
2020/04/30	AL37	06/08/2020			Index Future	692.4140		692.4140	699.9920	699.9920	1.094	0.0000	0.0000	0
2020/04/30	AL37	05/11/2020			Index Future	701.1950		701.1950	708.8660	708.8660	1.094	0.0000	0.0000	0
2020/04/30	AL37	04/02/2021			Index Future	710.0470		710.0470	717.8150	717.8150	1.094	0.0000	0.0000	0
2020/04/30	AL37	06/05/2021			Index Future	689.4700		689.4700	689.4700	689.4700	0.000	0.0000	0.0000	0
2020/04/30	AL7T	07/05/2020			Index Future	734.2990		734.2990	745.1030	745.1030	1.471	0.0000	0.0000	0
2020/04/30	AL7T	06/08/2020			Index Future	742.9520		742.9520	753.8730	753.8730	1.470	0.0000	0.0000	0
2020/04/30	AL7T	05/11/2020			Index Future	752.3730		752.3730	763.4290	763.4290	1.469	0.0000	0.0000	0
2020/04/30	AL7T	04/02/2021			Index Future	761.8720		761.8720	773.0670	773.0670	1.469	0.0000	0.0000	0
2020/04/30	AL7T	06/05/2021			Index Future	763.2300		763.2300	763.2300	763.2300	0.000	0.0000	0.0000	0
2020/04/30	ALBI	07/05/2020			Index Future	658.3550		658.3550	663.1250	663.1250	0.725	0.0000	0.0000	44
2020/04/30	ALBI	06/08/2020			Index Future	666.1130		666.1130	670.9300	670.9300	0.723	0.0000	0.0000	165
2020/04/30	ALBI	05/11/2020			Index Future	674.5600		674.5600	679.4350	679.4350	0.723	0.0000	0.0000	0
2020/04/30	ALBI	04/02/2021			Index Future	683.0770		683.0770	688.0120	688.0120	0.722	0.0000	0.0000	0
2020/04/30	ALBI	06/05/2021			Index Future	687.0000		687.0000	687.0000	687.0000	0.000	0.0000	0.0000	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
2020/04/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/04/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	C223	25/01/2023			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
2020/04/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/30	ES33	07/05/2020			Bond Future	12.5015	69.0841	12.3831	69.6614	(0.947)	0.0000	0.0000	0
2020/04/30	ES33	06/08/2020			Bond Future	12.7756	69.9061	12.6521	70.4892	(0.967)	0.0000	0.0000	350
2020/04/30	ES33	05/11/2020			Bond Future	13.0467	67.0051	12.9178	67.5952	(0.988)	0.0000	0.0000	0
2020/04/30	ES33	04/02/2021			Bond Future	13.3414	67.8514	13.2066	68.4489	(1.010)	0.0000	0.0000	0
2020/04/30	ES33	06/05/2021			Bond Future	13.6550	64.8858	13.5139	65.4907	(1.034)	0.0000	0.0000	0
2020/04/30	ES42	07/05/2020			Bond Future	12.8356	68.8063	12.8126	68.9279	(0.179)	0.0000	0.0000	0
2020/04/30	ES42	06/08/2020			Bond Future	13.0992	69.6249	13.0753	69.7471	(0.183)	0.0000	0.0000	4,919
2020/04/30	ES42	05/11/2020			Bond Future	13.3629	66.2395	13.3379	66.3628	(0.187)	0.0000	0.0000	0
2020/04/30	ES42	04/02/2021			Bond Future	13.6402	67.0764	13.6139	67.2012	(0.192)	0.0000	0.0000	0
2020/04/30	ES42	06/05/2021			Bond Future	13.9469	63.6211	13.9193	63.7476	(0.198)	0.0000	0.0000	0
2020/04/30	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	GOVI	07/05/2020			GOVI	650.4560	650.4560	655.2250	655.2250	0.733	0.0000	0.0000	405
2020/04/30	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	GOVI	07/05/2020	720.00	Put	GOVI	695,440.0000	69.5440	647,750.0000	64.7750	(6.858)	0	0	0
2020/04/30	GOVI	07/05/2020	719.98	Put	GOVI	695,240.0000	69.5240	647,550.0000	64.7550	(6.860)	0	0	0
2020/04/30	GOVI	07/05/2020	719.99	Put	GOVI	695,340.0000	69.5340	647,650.0000	64.7650	(6.859)	0	0	0
2020/04/30	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	GOVI	06/08/2020	728.12	Put	GOVI	699,990.0000	69.9990	651,830.0000	65.1830	(6.880)	0	0	0
2020/04/30	GOVI	06/08/2020			GOVI	658.1210	658.1210	662.9370	662.9370	0.732	0.0000	0.0000	1,023
2020/04/30	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	GOVI	06/08/2020	728.14	Put	GOVI	700,190.0000	70.0190	652,030.0000	65.2030	(6.878)	0	0	0
2020/04/30	GOVI	06/08/2020	728.13	Put	GOVI	700,090.0000	70.0090	651,930.0000	65.1930	(6.879)	0	0	0
2020/04/30	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	GOVI	05/11/2020	737.84	Put	GOVI	713,740.0000	71.3740	664,990.0000	66.4990	(6.830)	0	0	0
2020/04/30	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	GOVI	05/11/2020			GOVI	666.4660	666.4660	671.3410	671.3410	0.731	0.0000	0.0000	0
2020/04/30	GOVI	05/11/2020	737.84	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
2020/04/30	GOVI	05/11/2020	737.83	Put	GOVI	713,640.0000	71.3640	664,890.0000	66.4890	(6.831)	0	0	0
2020/04/30	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	GOVI	05/11/2020	737.85	Put	GOVI	713,840.0000	71.3840	665,090.0000	66.5090	(6.829)	0	0	0
2020/04/30	GOVI	04/02/2021	750.96	Put	GOVI	760,790.0000	76.0790	711,430.0000	71.1430	(6.488)	0	0	0
2020/04/30	GOVI	04/02/2021			GOVI	674.8810	674.8810	679.8170	679.8170	0.731	0.0000	0.0000	0
2020/04/30	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	GOVI	04/02/2021	750.95	Put	GOVI	760,690.0000	76.0690	711,330.0000	71.1330	(6.489)	0	0	0
2020/04/30	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	GOVI	04/02/2021	750.94	Put	GOVI	760,590.0000	76.0590	711,230.0000	71.1230	(6.490)	0	0	0
2020/04/30	GOVI	06/05/2021	678.67	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/04/30	GOVI	06/05/2021			GOVI	678.6800	678.6800	678.6800	678.6800	0.000	0.0000	0.0000	0
2020/04/30	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	GOVI	06/05/2021	678.68	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	GOVI	06/05/2021	678.69	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/04/30	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	GOVI	06/05/2021	678.69	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/04/30	IGOV	07/05/2020			Index Future	250.1140	250.1140	251.3910	251.3910	0.511	0.0000	0.0000	154
2020/04/30	IGOV	06/08/2020			Index Future	253.1240	253.1240	254.4120	254.4120	0.509	0.0000	0.0000	567
2020/04/30	IGOV	05/11/2020			Index Future	256.3950	256.3950	257.6990	257.6990	0.509	0.0000	0.0000	47
2020/04/30	IGOV	04/02/2021			Index Future	259.6930	259.6930	261.0140	261.0140	0.509	0.0000	0.0000	0
2020/04/30	IGOV	06/05/2021			Index Future	268.3000	268.3000	268.3000	268.3000	0.000	0.0000	0.0000	0
2020/04/30	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/04/30	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/04/30	IS05	17/12/2020			Interest Rate Swap	94.0500	94.0500	94.0400	94.0400	(0.011)	0.0000	0.0000	0
2020/04/30	IS05	16/03/2021			Interest Rate Swap	92.3800	92.3800	92.3600	92.3600	(0.022)	0.0000	0.0000	0
2020/04/30	IS05	15/06/2021			Interest Rate Swap	90.7600	90.7600	90.7300	90.7300	(0.033)	0.0000	0.0000	0
2020/04/30	IS05	21/09/2021			Interest Rate Swap	89.9500	89.9500	89.8900	89.8900	(0.067)	0.0000	0.0000	0
2020/04/30	IS05	21/12/2021			Interest Rate Swap	91.5000	91.5000	91.4200	91.4200	(0.087)	0.0000	0.0000	51
2020/04/30	IS05	15/03/2022			Interest Rate Swap	91.2400	91.2400	91.1300	91.1300	(0.121)	0.0000	0.0000	0
2020/04/30	IS05	21/06/2022			Interest Rate Swap	91.7000	91.7000	91.5600	91.5600	(0.153)	0.0000	0.0000	0
2020/04/30	IS05	20/09/2022			Interest Rate Swap	95.1400	95.1400	95.0000	95.0000	(0.147)	0.0000	0.0000	0
2020/04/30	IS05	20/12/2022			Interest Rate Swap	95.9400	95.9400	95.8100	95.8100	(0.136)	0.0000	0.0000	0
2020/04/30	IS05	22/03/2023			Interest Rate Swap	88.7100	88.7100	88.5700	88.5700	(0.158)	0.0000	0.0000	0
2020/04/30	IS05	20/06/2023			Interest Rate Swap	94.5700	94.5700	94.4400	94.4400	(0.137)	0.0000	0.0000	0
2020/04/30	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/04/30	IS10	17/12/2025			Interest Rate Swap	86.1600	86.1600	85.9800	85.9800	(0.209)	0.0000	0.0000	0
2020/04/30	IS10	16/03/2026			Interest Rate Swap	83.1600	83.1600	82.9400	82.9400	(0.265)	0.0000	0.0000	0
2020/04/30	IS10	15/06/2026			Interest Rate Swap	81.9900	81.9900	81.7700	81.7700	(0.268)	0.0000	0.0000	0
2020/04/30	IS10	21/09/2026			Interest Rate Swap	84.3500	84.3500	84.1500	84.1500	(0.237)	0.0000	0.0000	0
2020/04/30	IS10	21/12/2026			Interest Rate Swap	88.6400	88.6400	88.4700	88.4700	(0.192)	0.0000	0.0000	0
2020/04/30	IS10	15/03/2027			Interest Rate Swap	87.5400	87.5400	87.3800	87.3800	(0.183)	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
2020/04/30	IS10	21/06/2027			Interest Rate Swap	89.8900	89.8900	89.7000	89.7000	(0.211)	0.0000	0.0000	0
2020/04/30	IS10	20/09/2027			Interest Rate Swap	95.9000	95.9000	95.6400	95.6400	(0.271)	0.0000	0.0000	0
2020/04/30	IS10	20/12/2027			Interest Rate Swap	96.6000	96.6000	96.2600	96.2600	(0.352)	0.0000	0.0000	0
2020/04/30	IS10	22/03/2028			Interest Rate Swap	90.1200	90.1200	89.7100	89.7100	(0.455)	0.0000	0.0000	0
2020/04/30	IS10	20/06/2028			Interest Rate Swap	98.0100	98.0100	97.5800	97.5800	(0.439)	0.0000	0.0000	0
2020/04/30	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/04/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/04/30	R023	07/05/2020	6.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R023	07/05/2020			Bond Future	5.7713	106.5858	5.5584	107.1484	(3.690)	0.0000	0.0000	42,805
2020/04/30	R023	07/05/2020	6.90	Call	Bond Future	2,920.4600	2.9205	3,483.1100	3.4831	19.266	0	0	0
2020/04/30	R023	07/05/2020	6.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R023	07/05/2020	6.91	Call	Bond Future	2,945.8900	2.9459	3,508.5400	3.5085	19.099	0	0	0
2020/04/30	R023	07/05/2020	6.89	Call	Bond Future	2,895.0400	2.8950	3,457.6900	3.4577	19.435	0	0	0
2020/04/30	R023	07/05/2020	6.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R023	06/08/2020	7.26	Call	Bond Future	3,335.5100	3.3355	3,874.4200	3.8744	16.157	0	0	0
2020/04/30	R023	06/08/2020			Bond Future	5.8754	107.8540	5.6398	108.4219	(4.010)	0.0000	0.0000	17,685
2020/04/30	R023	06/08/2020	7.26	Put	Bond Future	74.9400	0.0749	45.9400	0.0459	(38.698)	0	0	0
2020/04/30	R023	06/08/2020	7.27	Call	Bond Future	3,356.8600	3.3569	3,896.3800	3.8964	16.072	0	0	0
2020/04/30	R023	06/08/2020	7.28	Put	Bond Future	71.5100	0.0715	43.7200	0.0437	(38.862)	0	0	0
2020/04/30	R023	06/08/2020	7.27	Put	Bond Future	73.2100	0.0732	44.8200	0.0448	(38.779)	0	0	0
2020/04/30	R023	06/08/2020	7.28	Call	Bond Future	3,378.2300	3.3782	3,918.3500	3.9183	15.988	0	0	0
2020/04/30	R023	05/11/2020	7.46	Put	Bond Future	174.3200	0.1743	118.1500	0.1181	(32.222)	0	0	0
2020/04/30	R023	05/11/2020	7.47	Put	Bond Future	171.6400	0.1716	116.2200	0.1162	(32.289)	0	0	0
2020/04/30	R023	05/11/2020			Bond Future	5.9655	105.2953	5.7024	105.8699	(4.411)	0.0000	0.0000	0
2020/04/30	R023	05/11/2020	7.46	Call	Bond Future	3,362.9200	3.3629	3,881.3000	3.8813	15.415	0	0	0
2020/04/30	R023	05/11/2020	7.47	Call	Bond Future	3,381.1600	3.3812	3,900.2900	3.9003	15.354	0	0	0
2020/04/30	R023	05/11/2020	7.45	Call	Bond Future	3,344.7100	3.3447	3,862.3400	3.8623	15.476	0	0	0
2020/04/30	R023	05/11/2020	7.45	Put	Bond Future	177.0200	0.1770	120.1000	0.1201	(32.155)	0	0	0
2020/04/30	R023	04/02/2021	6.34	Call	Bond Future	1,327.6600	1.3277	1,707.1000	1.7071	28.580	0	0	0
2020/04/30	R023	04/02/2021	6.32	Put	Bond Future	854.2400	0.8542	647.5600	0.6476	(24.195)	0	0	0
2020/04/30	R023	04/02/2021			Bond Future	6.0877	106.6251	5.7892	107.2068	(4.903)	0.0000	0.0000	0
2020/04/30	R023	04/02/2021	6.34	Put	Bond Future	839.2700	0.8393	636.9800	0.6370	(24.103)	0	0	0
2020/04/30	R023	04/02/2021	6.32	Call	Bond Future	1,304.0200	1.3040	1,679.0700	1.6791	28.761	0	0	0
2020/04/30	R023	04/02/2021	6.33	Put	Bond Future	846.5400	0.8465	642.0700	0.6421	(24.154)	0	0	0
2020/04/30	R023	04/02/2021	6.33	Call	Bond Future	1,315.6300	1.3156	1,692.8900	1.6929	28.675	0	0	0
2020/04/30	R023	06/05/2021	7.58	Call	Bond Future	2,210.2300	2.2102	2,799.1100	2.7991	26.643	0	0	0
2020/04/30	R023	06/05/2021			Bond Future	6.2695	103.9911	5.9266	104.5800	(5.469)	0.0000	0.0000	0
2020/04/30	R023	06/05/2021	7.56	Call	Bond Future	2,176.9700	2.1770	2,765.8500	2.7658	27.050	0	0	0
2020/04/30	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R023	06/05/2021	7.57	Call	Bond Future	2,193.6000	2.1936	2,782.4800	2.7825	26.845	0	0	0
2020/04/30	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R035	07/05/2020	9.48	Put	Bond Future	13,483.4800	13.4835	12,671.0800	12.6711	(6.025)	0	0	0
2020/04/30	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R035	07/05/2020	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500

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2020/04/30	R035	07/05/2020	10.57	Put	Bond Future	5,700.5400		5.7005	4,885.6600	4.8857	(14.295)	0	0	3,530
2020/04/30	R035	07/05/2020	9.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/30	R035	07/05/2020	10.75	Put	Bond Future	4,516.7400		4.5167	3,691.3400	3.6913	(18.274)	0	0	5,000
2020/04/30	R035	07/05/2020			Bond Future	11.4630		83.5054	11.3301	84.3178	(1.160)	0.0000	0.0000	50,520
2020/04/30	R035	07/05/2020	9.11	Put	Bond Future	16,356.4700		16.3565	15,544.0700	15.5441	(4.967)	0	0	0
2020/04/30	R035	07/05/2020	9.11	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/30	R035	07/05/2020	9.48	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R035	07/05/2020	9.47	Put	Bond Future	13,559.5200		13.5595	12,747.1200	12.7471	(5.991)	0	0	0
2020/04/30	R035	07/05/2020	9.85	Put	Bond Future	10,730.8900		10.7309	9,918.4900	9.9185	(7.571)	0	0	0
2020/04/30	R035	07/05/2020	9.78	Put	Bond Future	11,242.6900		11.2427	10,430.2900	10.4303	(7.226)	0	0	0
2020/04/30	R035	07/05/2020	10.57	Call	Bond Future	2.5100		0.0025	0.0300	0.0000	(98.805)	0	0	0
2020/04/30	R035	07/05/2020	9.75	Put	Bond Future	11,463.3000		11.4633	10,650.9000	10.6509	(7.087)	0	0	0
2020/04/30	R035	07/05/2020	10.75	Call	Bond Future	13.7900		0.0138	0.7900	0.0008	(94.271)	0	0	0
2020/04/30	R035	07/05/2020	9.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R035	07/05/2020	9.49	Put	Bond Future	13,407.5300		13.4075	12,595.1300	12.5951	(6.059)	0	0	0
2020/04/30	R035	07/05/2020	9.55	Put	Bond Future	12,953.6700		12.9537	12,141.2700	12.1413	(6.272)	0	0	0
2020/04/30	R035	07/05/2020	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/30	R035	07/05/2020	9.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/04/30	R035	07/05/2020	9.18	Put	Bond Future	15,803.4200		15.8034	14,991.0200	14.9910	(5.141)	0	0	0
2020/04/30	R035	07/05/2020	9.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/04/30	R035	06/08/2020	9.67	Call	Bond Future	139.3400		0.1393	241.3100	0.2413	73.181	0	0	500
2020/04/30	R035	06/08/2020	10.45	Put	Bond Future	8,415.6700		8.4157	7,863.7100	7.8637	(6.559)	0	0	500
2020/04/30	R035	06/08/2020	9.00	Put	Bond Future	18,499.3800		18.4994	17,710.1500	17.7102	(4.266)	0	0	0
2020/04/30	R035	06/08/2020	9.92	Put	Bond Future	11,744.7300		11.7447	11,069.0800	11.0691	(5.753)	0	0	0
2020/04/30	R035	06/08/2020			Bond Future	11.6901		84.4989	11.5517	85.3199	(1.184)	0.0000	0.0000	110,684
2020/04/30	R035	06/08/2020	9.09	Put	Bond Future	17,793.4400		17.7934	17,010.3300	17.0103	(4.401)	0	0	0
2020/04/30	R035	06/08/2020	9.09	Call	Bond Future	36.2200		0.0362	74.0500	0.0741	104.445	0	0	500
2020/04/30	R035	06/08/2020	9.67	Put	Bond Future	13,471.5600		13.4716	12,752.5900	12.7526	(5.337)	0	0	0
2020/04/30	R035	06/08/2020	9.00	Call	Bond Future	28.7300		0.0287	60.4400	0.0604	110.372	0	0	24,761
2020/04/30	R035	06/08/2020	9.92	Call	Bond Future	231.2800		0.2313	376.5700	0.3766	62.820	0	0	0
2020/04/30	R035	06/08/2020	10.45	Call	Bond Future	591.8200		0.5918	860.8000	0.8608	45.450	0	0	0
2020/04/30	R035	06/08/2020	9.93	Call	Bond Future	235.8100		0.2358	383.0400	0.3830	62.436	0	0	0
2020/04/30	R035	06/08/2020	9.91	Put	Bond Future	11,812.0400		11.8120	11,134.4600	11.1345	(5.736)	0	0	0
2020/04/30	R035	06/08/2020	8.75	Put	Bond Future	20,506.3100		20.5063	19,704.1700	19.7042	(3.912)	0	0	0
2020/04/30	R035	06/08/2020	8.75	Call	Bond Future	14.5900		0.0146	33.3900	0.0334	128.855	0	0	3,000
2020/04/30	R035	06/08/2020	9.93	Put	Bond Future	11,677.5700		11.6776	11,003.8600	11.0039	(5.769)	0	0	0
2020/04/30	R035	06/08/2020	9.91	Call	Bond Future	226.8300		0.2268	370.1900	0.3702	63.202	0	0	0
2020/04/30	R035	05/11/2020	10.34	Put	Bond Future	10,931.2100		10.9312	10,399.9300	10.3999	(4.860)	0	0	0
2020/04/30	R035	05/11/2020			Bond Future	11.9132		81.0794	11.7691	81.9103	(1.210)	0.0000	0.0000	0
2020/04/30	R035	05/11/2020	10.33	Call	Bond Future	1,103.4500		1.1034	1,401.0800	1.4011	26.973	0	0	0
2020/04/30	R035	05/11/2020	10.33	Put	Bond Future	10,987.7600		10.9878	10,454.5500	10.4545	(4.853)	0	0	0
2020/04/30	R035	05/11/2020	10.34	Call	Bond Future	1,114.9000		1.1149	1,414.4600	1.4145	26.869	0	0	0
2020/04/30	R035	05/11/2020	10.32	Call	Bond Future	1,092.0800		1.0921	1,387.7900	1.3878	27.078	0	0	0
2020/04/30	R035	05/11/2020	10.32	Put	Bond Future	11,044.4700		11.0445	10,509.3400	10.5093	(4.845)	0	0	0
2020/04/30	R035	04/02/2021	10.04	Put	Bond Future	14,455.3700		14.4554	13,882.4100	13.8824	(3.964)	0	0	0
2020/04/30	R035	04/02/2021	10.14	Put	Bond Future	13,871.1400		13.8711	13,312.9600	13.3130	(4.024)	0	0	650
2020/04/30	R035	04/02/2021	11.14	Put	Bond Future	8,849.1000		8.8491	8,419.4000	8.4194	(4.856)	0	0	650
2020/04/30	R035	04/02/2021	10.05	Call	Bond Future	1,282.5200		1.2825	1,552.2700	1.5523	21.033	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
2020/04/30	R035	04/02/2021			Bond Future	12.1570	82.1035	12.0065	82.9447	(1.238)	0.0000	0.0000	0
2020/04/30	R035	04/02/2021	10.14	Call	Bond Future	1,381.2800	1.3813	1,664.3500	1.6644	20.493	0	0	0
2020/04/30	R035	04/02/2021	10.06	Call	Bond Future	1,293.2300	1.2932	1,564.4500	1.5644	20.972	0	0	0
2020/04/30	R035	04/02/2021	10.06	Put	Bond Future	14,337.3900	14.3374	13,767.3600	13.7674	(3.976)	0	0	0
2020/04/30	R035	04/02/2021	10.04	Call	Bond Future	1,271.8700	1.2719	1,540.1600	1.5402	21.094	0	0	0
2020/04/30	R035	04/02/2021	11.14	Call	Bond Future	2,892.6400	2.8926	3,304.1900	3.3042	14.227	0	0	0
2020/04/30	R035	04/02/2021	10.05	Put	Bond Future	14,396.3100	14.3963	13,824.8100	13.8248	(3.970)	0	0	0
2020/04/30	R035	06/05/2021	12.37	Call	Bond Future	0.0000	0.0000	618.6000	0.6186	100.000	0	0	0
2020/04/30	R035	06/05/2021	12.35	Put	Bond Future	340.9800	0.3410	0.0000	0.0000	(100.000)	0	0	0
2020/04/30	R035	06/05/2021			Bond Future	12.4133	78.6070	12.2561	79.4585	(1.266)	0.0000	0.0000	0
2020/04/30	R035	06/05/2021	12.37	Put	Bond Future	232.9300	0.2329	0.0000	0.0000	(100.000)	0	0	0
2020/04/30	R035	06/05/2021	12.35	Call	Bond Future	0.0000	0.0000	510.5500	0.5105	100.000	0	0	0
2020/04/30	R035	06/05/2021	12.36	Put	Bond Future	286.9300	0.2869	0.0000	0.0000	(100.000)	0	0	0
2020/04/30	R035	06/05/2021	12.36	Call	Bond Future	0.0000	0.0000	564.6000	0.5646	100.000	0	0	0
2020/04/30	R186	07/05/2020	8.09	Put	Bond Future	3,199.8200	3.1998	1,932.5400	1.9325	(39.605)	0	0	0
2020/04/30	R186	07/05/2020	9.50	Put	Bond Future	3.6500	0.0037	0.0000	0.0000	(100.000)	0	0	0
2020/04/30	R186	07/05/2020	7.90	Put	Bond Future	4,224.9900	4.2250	2,966.5900	2.9666	(29.785)	0	0	2,500
2020/04/30	R186	07/05/2020	8.28	Put	Bond Future	2,225.2100	2.2252	965.1300	0.9651	(56.627)	0	0	0
2020/04/30	R186	07/05/2020	8.93	Call	Bond Future	1,458.4700	1.4585	2,513.7300	2.5137	72.354	0	0	0
2020/04/30	R186	07/05/2020			Bond Future	8.6879	113.0517	8.4495	114.3079	(2.744)	0.0000	0.0000	38,356
2020/04/30	R186	07/05/2020	8.08	Call	Bond Future	13.0100	0.0130	2.5800	0.0026	(80.169)	0	0	0
2020/04/30	R186	07/05/2020	8.08	Put	Bond Future	3,252.9100	3.2529	1,986.2800	1.9863	(38.938)	0	0	0
2020/04/30	R186	07/05/2020	8.50	Call	Bond Future	258.9000	0.2589	492.2400	0.4922	90.127	0	0	0
2020/04/30	R186	07/05/2020	8.50	Put	Bond Future	1,247.4700	1.2475	224.6100	0.2246	(81.995)	0	0	23,160
2020/04/30	R186	07/05/2020	8.09	Call	Bond Future	14.2100	0.0142	3.1300	0.0031	(77.973)	0	0	0
2020/04/30	R186	07/05/2020	9.50	Call	Bond Future	4,147.4000	4.1474	5,399.9500	5.4000	30.201	0	0	1,120
2020/04/30	R186	07/05/2020	7.90	Call	Bond Future	2.2500	0.0023	0.0500	0.0001	(97.778)	0	0	0
2020/04/30	R186	07/05/2020	8.28	Call	Bond Future	64.6400	0.0646	60.7600	0.0608	(6.002)	0	0	0
2020/04/30	R186	07/05/2020	8.93	Put	Bond Future	201.5600	0.2016	0.6200	0.0006	(99.692)	0	0	0
2020/04/30	R186	07/05/2020	8.07	Call	Bond Future	11.9000	0.0119	2.1300	0.0021	(82.101)	0	0	0
2020/04/30	R186	07/05/2020	8.07	Put	Bond Future	3,306.1100	3.3061	2,040.1400	2.0401	(38.292)	0	0	0
2020/04/30	R186	07/05/2020	10.00	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/30	R186	07/05/2020	10.00	Call	Bond Future	6,594.7300	6.5947	7,850.9000	7.8509	19.048	0	0	1,120
2020/04/30	R186	07/05/2020	7.60	Put	Bond Future	5,885.3500	5.8853	4,629.0900	4.6291	(21.346)	0	0	0
2020/04/30	R186	07/05/2020	7.60	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/04/30	R186	06/08/2020	8.00	Call	Bond Future	704.6600	0.7047	991.6400	0.9916	40.726	0	0	900
2020/04/30	R186	06/08/2020	9.00	Call	Bond Future	2,549.4200	2.5494	3,280.6900	3.2807	28.684	0	0	900
2020/04/30	R186	06/08/2020	8.25	Call	Bond Future	1,018.0700	1.0181	1,386.8700	1.3869	36.225	0	0	0
2020/04/30	R186	06/08/2020	8.38	Put	Bond Future	3,855.0400	3.8550	3,020.0200	3.0200	(21.660)	0	0	0
2020/04/30	R186	06/08/2020			Bond Future	8.9000	109.1118	8.6484	110.3814	(2.827)	0.0000	0.0000	66,017
2020/04/30	R186	06/08/2020	9.00	Put	Bond Future	2,049.8000	2.0498	1,511.4700	1.5115	(26.263)	0	0	0
2020/04/30	R186	06/08/2020	8.37	Call	Bond Future	1,194.1300	1.1941	1,623.6800	1.6237	35.972	0	0	0
2020/04/30	R186	06/08/2020	8.37	Put	Bond Future	3,891.0100	3.8910	3,050.9600	3.0510	(21.590)	0	0	0
2020/04/30	R186	06/08/2020	8.00	Put	Bond Future	5,335.5400	5.3355	4,352.9200	4.3529	(18.417)	0	0	0
2020/04/30	R186	06/08/2020	8.25	Put	Bond Future	4,337.5200	4.3375	3,436.7200	3.4367	(20.768)	0	0	0
2020/04/30	R186	06/08/2020	8.38	Call	Bond Future	1,209.8400	1.2098	1,644.4200	1.6444	35.920	0	0	0
2020/04/30	R186	06/08/2020	8.36	Call	Bond Future	1,178.7700	1.1788	1,602.8900	1.6029	35.980	0	0	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
2020/04/30	R186	06/08/2020	8.36	Put	Bond Future	3,927.3600		3.9274	3,081.8800	3.0819	(21.528)	0	0	0
2020/04/30	R186	05/11/2020	8.64	Put	Bond Future	4,367.8500		4.3679	3,629.1900	3.6292	(16.911)	0	0	0
2020/04/30	R186	05/11/2020	8.65	Call	Bond Future	2,123.7400		2.1237	2,673.9200	2.6739	25.906	0	0	0
2020/04/30	R186	05/11/2020			Bond Future	9.1053		110.4821	8.8396	111.7671	(2.919)	0.0000	0.0000	0
2020/04/30	R186	05/11/2020	8.66	Call	Bond Future	2,142.5600		2.1426	2,696.8700	2.6969	25.871	0	0	0
2020/04/30	R186	05/11/2020	8.66	Put	Bond Future	4,306.8800		4.3069	3,576.1600	3.5762	(16.966)	0	0	0
2020/04/30	R186	05/11/2020	9.26	Put	Bond Future	2,760.6300		2.7606	2,255.8600	2.2559	(18.285)	0	0	3,500
2020/04/30	R186	05/11/2020	8.64	Call	Bond Future	2,105.0200		2.1050	2,651.3900	2.6514	25.956	0	0	0
2020/04/30	R186	05/11/2020	7.84	Put	Bond Future	7,256.8300		7.2568	6,250.4900	6.2505	(13.867)	0	0	0
2020/04/30	R186	05/11/2020	8.65	Put	Bond Future	4,337.3000		4.3373	3,602.4500	3.6025	(16.943)	0	0	0
2020/04/30	R186	05/11/2020	8.34	Put	Bond Future	5,352.6400		5.3526	4,494.8800	4.4949	(16.025)	0	0	0
2020/04/30	R186	05/11/2020	8.34	Call	Bond Future	1,598.4800		1.5985	2,025.7500	2.0257	26.730	0	0	3,500
2020/04/30	R186	05/11/2020	9.26	Call	Bond Future	3,499.4700		3.4995	4,279.7300	4.2797	22.297	0	0	0
2020/04/30	R186	05/11/2020	7.84	Call	Bond Future	958.9800		0.9590	1,237.6700	1.2377	29.061	0	0	3,500
2020/04/30	R186	04/02/2021	8.15	Call	Bond Future	1,635.2500		1.6353	1,976.1400	1.9761	20.846	0	0	0
2020/04/30	R186	04/02/2021			Bond Future	9.3344		106.5911	9.0528	107.8923	(3.017)	0.0000	0.0000	0
2020/04/30	R186	04/02/2021	8.15	Put	Bond Future	7,248.2600		7.2483	6,287.9900	6.2880	(13.248)	0	0	0
2020/04/30	R186	04/02/2021	8.16	Call	Bond Future	1,648.1900		1.6482	1,991.2500	1.9913	20.814	0	0	0
2020/04/30	R186	04/02/2021	8.17	Put	Bond Future	7,176.3300		7.1763	6,220.4200	6.2204	(13.320)	0	0	0
2020/04/30	R186	04/02/2021	8.16	Put	Bond Future	7,212.2500		7.2123	6,254.1500	6.2541	(13.284)	0	0	0
2020/04/30	R186	04/02/2021	8.17	Call	Bond Future	1,661.2000		1.6612	2,006.4500	2.0065	20.783	0	0	0
2020/04/30	R186	06/05/2021	10.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R186	06/05/2021	10.77	Call	Bond Future	4,940.7900		4.9408	6,257.7400	6.2577	26.655	0	0	0
2020/04/30	R186	06/05/2021			Bond Future	9.6031		107.8684	9.3039	109.1853	(3.115)	0.0000	0.0000	0
2020/04/30	R186	06/05/2021	10.78	Call	Bond Future	4,981.8200		4.9818	6,298.7700	6.2988	26.435	0	0	0
2020/04/30	R186	06/05/2021	10.78	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R186	06/05/2021	10.76	Call	Bond Future	4,899.7400		4.8997	6,216.6900	6.2167	26.878	0	0	0
2020/04/30	R186	06/05/2021	10.77	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R197	07/05/2020			Bond Future	310.8841		310.8841	310.9669	310.9669	0.027	0.0000	0.0000	2,556
2020/04/30	R197	06/08/2020			Bond Future	306.8875		306.8875	306.9672	306.9672	0.026	0.0000	0.0000	2,500
2020/04/30	R197	05/11/2020			Bond Future	310.8133		310.8133	310.8925	310.8925	0.025	0.0000	0.0000	0
2020/04/30	R197	04/02/2021			Bond Future	306.8320		306.8320	306.9121	306.9121	0.026	0.0000	0.0000	0
2020/04/30	R197	06/05/2021			Bond Future	310.5831		310.5831	310.6647	310.6647	0.026	0.0000	0.0000	0
2020/04/30	R202	07/05/2020			Bond Future	214.0066		214.0066	216.0857	216.0857	0.972	0.0000	0.0000	5,456
2020/04/30	R202	06/08/2020			Bond Future	212.4779		212.4779	214.5792	214.5792	0.989	0.0000	0.0000	7,724
2020/04/30	R202	05/11/2020			Bond Future	215.1956		215.1956	217.3228	217.3228	0.989	0.0000	0.0000	0
2020/04/30	R202	04/02/2021			Bond Future	213.7254		213.7254	215.8799	215.8799	1.008	0.0000	0.0000	0
2020/04/30	R202	06/05/2021			Bond Future	216.3389		216.3389	218.5199	218.5199	1.008	0.0000	0.0000	0
2020/04/30	R208	07/05/2020	4.81	Call	Bond Future	675.8600		0.6759	742.5800	0.7426	9.872	0	0	0
2020/04/30	R208	07/05/2020	4.80	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R208	07/05/2020			Bond Future	4.0365		103.1052	3.9606	103.1719	(1.881)	0.0000	0.0000	21,664
2020/04/30	R208	07/05/2020	4.82	Call	Bond Future	684.5500		0.6845	751.2700	0.7513	9.747	0	0	0
2020/04/30	R208	07/05/2020	4.82	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R208	07/05/2020	4.81	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R208	07/05/2020	4.80	Call	Bond Future	667.1600		0.6672	733.8800	0.7339	10.001	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/30	R208	06/08/2020	5.57	Put	Bond Future	0.1100	0.0001	0.0700	0.0001	(36.364)	0	0	0
2020/04/30	R208	06/08/2020			Bond Future	3.7424	104.3320	3.6379	104.3981	(2.792)	0.0000	0.0000	7,850
2020/04/30	R208	06/08/2020	5.56	Call	Bond Future	1,138.6400	1.1386	1,204.7200	1.2047	5.803	0	0	0
2020/04/30	R208	06/08/2020	5.56	Put	Bond Future	0.1200	0.0001	0.0700	0.0001	(41.667)	0	0	0
2020/04/30	R208	06/08/2020	5.57	Call	Bond Future	1,144.8300	1.1448	1,210.9200	1.2109	5.773	0	0	0
2020/04/30	R208	06/08/2020	5.55	Call	Bond Future	1,132.4500	1.1325	1,198.5200	1.1985	5.834	0	0	0
2020/04/30	R208	06/08/2020	5.55	Put	Bond Future	0.1300	0.0001	0.0700	0.0001	(46.154)	0	0	0
2020/04/30	R208	05/11/2020	4.78	Call	Bond Future	746.9000	0.7469	813.3100	0.8133	8.891	0	0	0
2020/04/30	R208	05/11/2020	4.77	Put	Bond Future	0.1100	0.0001	0.0300	0.0000	(72.727)	0	0	0
2020/04/30	R208	05/11/2020			Bond Future	2.8544	102.2476	2.6843	102.3141	(5.959)	0.0000	0.0000	0
2020/04/30	R208	05/11/2020	4.79	Call	Bond Future	750.7400	0.7507	817.1600	0.8172	8.847	0	0	0
2020/04/30	R208	05/11/2020	4.79	Put	Bond Future	0.0900	0.0001	0.0200	0.0000	(77.778)	0	0	0
2020/04/30	R208	05/11/2020	4.78	Put	Bond Future	0.1000	0.0001	0.0200	0.0000	(80.000)	0	0	0
2020/04/30	R208	05/11/2020	4.77	Call	Bond Future	743.0600	0.7431	809.4700	0.8095	8.937	0	0	0
2020/04/30	R209	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R209	07/05/2020			Bond Future	11.4263	63.1541	11.3087	63.7624	(1.029)	0.0000	0.0000	55,961
2020/04/30	R209	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R209	07/05/2020	9.45	Put	Bond Future	11,498.9900	11.4990	10,890.7400	10.8907	(5.290)	0	0	0
2020/04/30	R209	07/05/2020	9.47	Put	Bond Future	11,367.7500	11.3678	10,759.5000	10.7595	(5.351)	0	0	0
2020/04/30	R209	07/05/2020	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R209	07/05/2020	9.46	Put	Bond Future	11,433.3300	11.4333	10,825.0800	10.8251	(5.320)	0	0	0
2020/04/30	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R209	06/08/2020	5.55	Put	Bond Future	45,627.6000	45.6276	45,012.9800	45.0130	(1.347)	0	0	0
2020/04/30	R209	06/08/2020			Bond Future	11.6313	63.9055	11.5092	64.5202	(1.049)	0.0000	0.0000	48,032
2020/04/30	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R209	06/08/2020	5.57	Put	Bond Future	45,410.7900	45.4108	44,796.1700	44.7962	(1.353)	0	0	0
2020/04/30	R209	06/08/2020	5.56	Put	Bond Future	45,519.1200	45.5191	44,904.5000	44.9045	(1.350)	0	0	0
2020/04/30	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R209	05/11/2020	10.02	Call	Bond Future	924.3800	0.9244	1,159.7900	1.1598	25.467	0	0	0
2020/04/30	R209	05/11/2020			Bond Future	11.8302	61.5652	11.7036	62.1872	(1.071)	0.0000	0.0000	0
2020/04/30	R209	05/11/2020	10.00	Call	Bond Future	906.2900	0.9063	1,138.8500	1.1389	25.661	0	0	0
2020/04/30	R209	05/11/2020	10.00	Put	Bond Future	10,886.6400	10.8866	10,497.1500	10.4971	(3.578)	0	0	0
2020/04/30	R209	05/11/2020	10.02	Put	Bond Future	10,783.2200	10.7832	10,396.5800	10.3966	(3.586)	0	0	0
2020/04/30	R209	05/11/2020	10.01	Call	Bond Future	915.3000	0.9153	1,149.2800	1.1493	25.563	0	0	0
2020/04/30	R209	05/11/2020	10.01	Put	Bond Future	10,834.8600	10.8349	10,446.7900	10.4468	(3.582)	0	0	0
2020/04/30	R209	04/02/2021	10.12	Put	Bond Future	11,700.7000	11.7007	11,351.7000	11.3517	(2.983)	0	0	0
2020/04/30	R209	04/02/2021			Bond Future	12.0418	62.3428	11.9102	62.9727	(1.093)	0.0000	0.0000	0
2020/04/30	R209	04/02/2021	10.11	Call	Bond Future	1,442.1500	1.4422	1,721.7900	1.7218	19.390	0	0	0
2020/04/30	R209	04/02/2021	10.11	Put	Bond Future	11,749.6600	11.7497	11,399.4300	11.3994	(2.981)	0	0	0
2020/04/30	R209	04/02/2021	10.12	Call	Bond Future	1,452.9400	1.4529	1,733.8100	1.7338	19.331	0	0	0
2020/04/30	R209	04/02/2021	10.10	Call	Bond Future	1,431.4200	1.4314	1,709.8200	1.7098	19.449	0	0	0
2020/04/30	R209	04/02/2021	10.10	Put	Bond Future	11,798.7500	11.7988	11,447.2800	11.4473	(2.979)	0	0	0
2020/04/30	R209	06/05/2021	12.23	Put	Bond Future	191.1400	0.1911	0.0000	0.0000	(100.000)	0	0	0
2020/04/30	R209	06/05/2021	12.22	Call	Bond Future	0.0000	0.0000	400.0000	0.4000	100.000	0	0	0
2020/04/30	R209	06/05/2021			Bond Future	12.2713	59.9480	12.1343	60.5855	(1.117)	0.0000	0.0000	0
2020/04/30	R209	06/05/2021	12.23	Call	Bond Future	0.0000	0.0000	446.4000	0.4464	100.000	0	0	0
2020/04/30	R209	06/05/2021	12.22	Put	Bond Future	237.5400	0.2375	0.0000	0.0000	(100.000)	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
2020/04/30	R209	06/05/2021	12.24	Call	Bond Future	0.0000	0.0000	492.7600	0.4928	100.000	0	0	0
2020/04/30	R209	06/05/2021	12.24	Put	Bond Future	144.7800	0.1448	0.0000	0.0000	(100.000)	0	0	0
2020/04/30	R210	07/05/2020			Bond Future	179.3719	179.3719	179.4278	179.4278	0.031	0.0000	0.0000	775
2020/04/30	R210	06/08/2020			Bond Future	181.5512	181.5512	181.6054	181.6054	0.030	0.0000	0.0000	1,199
2020/04/30	R210	05/11/2020			Bond Future	181.1523	181.1523	181.2064	181.2064	0.030	0.0000	0.0000	0
2020/04/30	R210	04/02/2021			Bond Future	183.4824	183.4824	183.5372	183.5372	0.030	0.0000	0.0000	0
2020/04/30	R210	06/05/2021			Bond Future	182.9719	182.9719	183.0276	183.0276	0.030	0.0000	0.0000	0
2020/04/30	R212	07/05/2020			Bond Future	165.7647	165.7647	165.8071	165.8071	0.026	0.0000	0.0000	5,193
2020/04/30	R212	06/08/2020			Bond Future	165.4815	165.4815	165.5222	165.5222	0.025	0.0000	0.0000	1,751
2020/04/30	R212	05/11/2020			Bond Future	167.5987	167.5987	167.6391	167.6391	0.024	0.0000	0.0000	0
2020/04/30	R212	04/02/2021			Bond Future	167.4225	167.4225	167.4634	167.4634	0.024	0.0000	0.0000	0
2020/04/30	R212	06/05/2021			Bond Future	169.4697	169.4697	169.5113	169.5113	0.025	0.0000	0.0000	0
2020/04/30	R213	07/05/2020	9.01	Put	Bond Future	10,103.1700	10.1032	8,867.7300	8.8677	(12.228)	0	0	0
2020/04/30	R213	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R213	07/05/2020			Bond Future	10.7826	77.5819	10.5495	78.8174	(2.162)	0.0000	0.0000	9,279
2020/04/30	R213	07/05/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R213	07/05/2020	9.00	Put	Bond Future	10,165.0600	10.1651	8,929.6200	8.9296	(12.154)	0	0	0
2020/04/30	R213	07/05/2020	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R213	07/05/2020	9.02	Put	Bond Future	10,041.3400	10.0413	8,805.9000	8.8059	(12.304)	0	0	0
2020/04/30	R213	06/08/2020	9.31	Call	Bond Future	307.4800	0.3075	521.4100	0.5214	69.575	0	0	0
2020/04/30	R213	06/08/2020			Bond Future	11.0023	78.5051	10.7596	79.7541	(2.206)	0.0000	0.0000	13,183
2020/04/30	R213	06/08/2020	9.29	Call	Bond Future	297.3400	0.2973	506.2700	0.5063	70.266	0	0	0
2020/04/30	R213	06/08/2020	9.29	Put	Bond Future	9,731.2600	9.7313	8,691.1700	8.6912	(10.688)	0	0	0
2020/04/30	R213	06/08/2020	9.31	Put	Bond Future	9,622.4400	9.6224	8,587.3500	8.5874	(10.757)	0	0	0
2020/04/30	R213	06/08/2020	9.30	Call	Bond Future	302.3700	0.3024	513.7900	0.5138	69.921	0	0	0
2020/04/30	R213	06/08/2020	9.30	Put	Bond Future	9,676.7800	9.6768	8,639.1800	8.6392	(10.723)	0	0	0
2020/04/30	R213	05/11/2020	9.60	Put	Bond Future	9,608.6700	9.6087	8,724.7000	8.7247	(9.200)	0	0	0
2020/04/30	R213	05/11/2020	9.59	Call	Bond Future	979.3300	0.9793	1,357.2100	1.3572	38.586	0	0	0
2020/04/30	R213	05/11/2020			Bond Future	11.2189	75.9568	10.9663	77.2211	(2.252)	0.0000	0.0000	0
2020/04/30	R213	05/11/2020	9.60	Call	Bond Future	989.0800	0.9891	1,369.4300	1.3694	38.455	0	0	0
2020/04/30	R213	05/11/2020	9.59	Put	Bond Future	9,656.1500	9.6562	8,769.7100	8.7697	(9.180)	0	0	0
2020/04/30	R213	05/11/2020	9.61	Call	Bond Future	998.8900	0.9989	1,381.7300	1.3817	38.327	0	0	0
2020/04/30	R213	05/11/2020	9.61	Put	Bond Future	9,561.3000	9.5613	8,679.8200	8.6798	(9.219)	0	0	0
2020/04/30	R213	04/02/2021	9.40	Call	Bond Future	1,178.7800	1.1788	1,562.8000	1.5628	32.578	0	0	0
2020/04/30	R213	04/02/2021	9.39	Put	Bond Future	12,044.4000	12.0444	11,146.1400	11.1461	(7.458)	0	0	0
2020/04/30	R213	04/02/2021			Bond Future	11.4568	76.9160	11.1932	78.1963	(2.301)	0.0000	0.0000	0
2020/04/30	R213	04/02/2021	9.41	Call	Bond Future	1,188.2100	1.1882	1,574.2700	1.5743	32.491	0	0	0
2020/04/30	R213	04/02/2021	9.41	Put	Bond Future	11,948.2100	11.9482	11,054.0200	11.0540	(7.484)	0	0	0
2020/04/30	R213	04/02/2021	9.40	Put	Bond Future	11,996.2500	11.9963	11,100.0200	11.1000	(7.471)	0	0	0
2020/04/30	R213	04/02/2021	9.39	Call	Bond Future	1,169.4000	1.1694	1,551.3900	1.5514	32.665	0	0	0
2020/04/30	R213	06/05/2021	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R213	06/05/2021			Bond Future	11.7099	74.3042	11.4347	75.5999	(2.349)	0.0000	0.0000	0
2020/04/30	R213	06/05/2021	11.90	Call	Bond Future	877.9300	0.8779	2,173.6600	2.1737	147.589	0	0	0
2020/04/30	R213	06/05/2021	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R213	06/05/2021	11.91	Call	Bond Future	923.7100	0.9237	2,219.4400	2.2194	140.275	0	0	0

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2020/04/30	R213	06/05/2021	11.89	Call	Bond Future	832.1100		0.8321	2,127.8400	2.1278	155.716	0	0	0
2020/04/30	R213	06/05/2021	11.89	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R214	07/05/2020	9.77	Put	Bond Future	11,049.4600		11.0495	10,933.7800	10.9338	(1.047)	0	0	0
2020/04/30	R214	07/05/2020			Bond Future	11.6309		61.3645	11.6086	61.4802	(0.192)	0.0000	0.0000	10,834
2020/04/30	R214	07/05/2020	9.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R214	07/05/2020	9.76	Put	Bond Future	11,117.3900		11.1174	11,001.7100	11.0017	(1.041)	0	0	0
2020/04/30	R214	07/05/2020	9.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R214	07/05/2020	9.31	Put	Bond Future	14,282.3800		14.2824	14,166.7000	14.1667	(0.810)	0	0	0
2020/04/30	R214	07/05/2020	10.66	Put	Bond Future	5,393.2100		5.3932	5,274.7900	5.2748	(2.196)	0	0	1,250
2020/04/30	R214	07/05/2020	9.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R214	07/05/2020	9.75	Put	Bond Future	11,185.4200		11.1854	11,069.7400	11.0697	(1.034)	0	0	0
2020/04/30	R214	07/05/2020	9.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/04/30	R214	07/05/2020	9.91	Put	Bond Future	10,109.0400		10.1090	9,993.3600	9.9934	(1.144)	0	0	0
2020/04/30	R214	07/05/2020	9.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/04/30	R214	07/05/2020	10.66	Call	Bond Future	2.7400		0.0027	0.0000	0.0000	(100.000)	0	0	0
2020/04/30	R214	06/08/2020	9.98	Put	Bond Future	10,933.3700		10.9334	10,902.9700	10.9030	(0.278)	0	0	0
2020/04/30	R214	06/08/2020	9.97	Call	Bond Future	272.0700		0.2721	357.0200	0.3570	31.224	0	0	0
2020/04/30	R214	06/08/2020			Bond Future	11.8307		62.0946	11.8076	62.2109	(0.195)	0.0000	0.0000	11,042
2020/04/30	R214	06/08/2020	9.98	Call	Bond Future	276.7900		0.2768	362.6400	0.3626	31.016	0	0	0
2020/04/30	R214	06/08/2020	9.97	Put	Bond Future	10,994.3700		10.9944	10,963.0700	10.9631	(0.285)	0	0	0
2020/04/30	R214	06/08/2020	9.99	Call	Bond Future	281.5700		0.2816	368.3300	0.3683	30.813	0	0	0
2020/04/30	R214	06/08/2020	9.99	Put	Bond Future	10,872.5300		10.8725	10,843.0400	10.8430	(0.271)	0	0	0
2020/04/30	R214	05/11/2020	10.26	Put	Bond Future	10,793.7800		10.7938	10,824.0000	10.8240	0.280	0	0	0
2020/04/30	R214	05/11/2020			Bond Future	12.0259		59.5927	12.0020	59.7102	(0.199)	0.0000	0.0000	0
2020/04/30	R214	05/11/2020	10.25	Call	Bond Future	962.6900		0.9627	1,109.6300	1.1096	15.263	0	0	0
2020/04/30	R214	05/11/2020	10.25	Put	Bond Future	10,847.1300		10.8471	10,876.6100	10.8766	0.272	0	0	0
2020/04/30	R214	05/11/2020	10.26	Call	Bond Future	972.3300		0.9723	1,120.0100	1.1200	15.188	0	0	0
2020/04/30	R214	05/11/2020	10.24	Call	Bond Future	953.1200		0.9531	1,099.3200	1.0993	15.339	0	0	0
2020/04/30	R214	05/11/2020	10.24	Put	Bond Future	10,900.6500		10.9007	10,929.3900	10.9294	0.264	0	0	0
2020/04/30	R214	04/02/2021	10.33	Call	Bond Future	1,480.8100		1.4808	1,652.1200	1.6521	11.569	0	0	0
2020/04/30	R214	04/02/2021			Bond Future	12.2378		60.3454	12.2128	60.4643	(0.204)	0.0000	0.0000	0
2020/04/30	R214	04/02/2021	10.31	Call	Bond Future	1,458.4800		1.4585	1,628.5800	1.6286	11.663	0	0	0
2020/04/30	R214	04/02/2021	10.31	Put	Bond Future	11,982.1600		11.9822	12,033.3800	12.0334	0.427	0	0	0
2020/04/30	R214	04/02/2021	10.33	Put	Bond Future	11,879.8700		11.8799	11,932.3000	11.9323	0.441	0	0	0
2020/04/30	R214	04/02/2021	10.32	Call	Bond Future	1,469.6200		1.4696	1,640.3200	1.6403	11.615	0	0	0
2020/04/30	R214	04/02/2021	10.32	Put	Bond Future	11,930.9500		11.9310	11,982.7700	11.9828	0.434	0	0	0
2020/04/30	R214	06/05/2021	12.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R214	06/05/2021	12.25	Put	Bond Future	978.6500		0.9786	858.2500	0.8583	(12.303)	0	0	0
2020/04/30	R214	06/05/2021			Bond Future	12.4588		57.7872	12.4328	57.9076	(0.209)	0.0000	0.0000	0
2020/04/30	R214	06/05/2021	12.27	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R214	06/05/2021	12.27	Put	Bond Future	883.7000		0.8837	763.3000	0.7633	(13.625)	0	0	0
2020/04/30	R214	06/05/2021	12.26	Put	Bond Future	931.1400		0.9311	810.7400	0.8107	(12.930)	0	0	0
2020/04/30	R214	06/05/2021	12.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R248	07/05/2020	9.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R248	07/05/2020	9.77	Put	Bond Future	14,965.7200		14.9657	15,140.5500	15.1406	1.168	0	0	0
2020/04/30	R248	07/05/2020	10.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2020/04/30	R248	07/05/2020	9.69	Put	Bond Future	15,667.8400	15.6678	15,842.6700	15.8427	1.116	0	0	0
2020/04/30	R248	07/05/2020			Bond Future	11.7817	77.0554	11.8094	76.8806	0.235	0.0000	0.0000	54,283
2020/04/30	R248	07/05/2020	9.79	Put	Bond Future	14,791.6500	14.7916	14,966.4800	14.9665	1.182	0	0	0
2020/04/30	R248	07/05/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R248	07/05/2020	10.70	Call	Bond Future	0.1700	0.0002	0.0000	0.0000	(100.000)	0	0	0
2020/04/30	R248	07/05/2020	10.70	Put	Bond Future	7,448.1400	7.4481	7,622.8000	7.6228	2.345	0	0	300
2020/04/30	R248	07/05/2020	9.78	Put	Bond Future	14,878.6200	14.8786	15,053.4500	15.0535	1.175	0	0	0
2020/04/30	R248	07/05/2020	10.20	Put	Bond Future	11,347.4700	11.3475	11,522.3000	11.5223	1.541	0	0	300
2020/04/30	R248	07/05/2020	9.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/04/30	R248	07/05/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R248	06/08/2020	11.80	Call	Bond Future	2,759.6400	2.7596	2,754.7800	2.7548	(0.176)	0	0	470
2020/04/30	R248	06/08/2020	12.75	Call	Bond Future	6,112.0900	6.1121	6,070.6300	6.0706	(0.678)	0	0	814
2020/04/30	R248	06/08/2020	10.35	Call	Bond Future	235.2400	0.2352	332.1200	0.3321	41.183	0	0	640
2020/04/30	R248	06/08/2020	11.85	Put	Bond Future	3,791.7700	3.7918	3,955.3900	3.9554	4.315	0	0	0
2020/04/30	R248	06/08/2020	9.00	Put	Bond Future	23,417.8300	23.4178	23,603.3200	23.6033	0.792	0	0	0
2020/04/30	R248	06/08/2020	10.20	Call	Bond Future	169.3100	0.1693	249.4900	0.2495	47.357	0	0	0
2020/04/30	R248	06/08/2020			Bond Future	11.9919	77.9722	12.0210	77.7943	0.243	0.0000	0.0000	72,357
2020/04/30	R248	06/08/2020	10.35	Put	Bond Future	11,678.3400	11.6783	11,953.1500	11.9532	2.353	0	0	0
2020/04/30	R248	06/08/2020	11.85	Call	Bond Future	2,913.4600	2.9135	2,899.1500	2.8992	(0.491)	0	0	0
2020/04/30	R248	06/08/2020	11.15	Put	Bond Future	6,687.6000	6.6876	6,881.9900	6.8820	2.907	0	0	0
2020/04/30	R248	06/08/2020	11.15	Call	Bond Future	1,186.7500	1.1867	1,203.2100	1.2032	1.387	0	0	0
2020/04/30	R248	06/08/2020	10.85	Put	Bond Future	8,328.2800	8.3283	8,589.4100	8.5894	3.135	0	0	0
2020/04/30	R248	06/08/2020	10.85	Call	Bond Future	687.1300	0.6871	770.3300	0.7703	12.108	0	0	640
2020/04/30	R248	06/08/2020	9.25	Put	Bond Future	20,999.1000	20.9991	21,191.1400	21.1911	0.915	0	0	0
2020/04/30	R248	06/08/2020	9.25	Call	Bond Future	12.6500	0.0126	26.7600	0.0268	111.542	0	0	20,640
2020/04/30	R248	06/08/2020	10.18	Call	Bond Future	161.8100	0.1618	239.8500	0.2398	48.229	0	0	0
2020/04/30	R248	06/08/2020	10.18	Put	Bond Future	12,968.9900	12.9690	13,224.9600	13.2250	1.974	0	0	0
2020/04/30	R248	06/08/2020	11.80	Put	Bond Future	3,951.9400	3.9519	4,125.0100	4.1250	4.379	0	0	0
2020/04/30	R248	06/08/2020	12.75	Put	Bond Future	1,721.8300	1.7218	1,858.3000	1.8583	7.926	0	0	0
2020/04/30	R248	06/08/2020	9.00	Call	Bond Future	5.4200	0.0054	12.9800	0.0130	139.483	0	0	3,000
2020/04/30	R248	06/08/2020	10.20	Put	Bond Future	12,814.0500	12.8140	13,072.1600	13.0722	2.014	0	0	0
2020/04/30	R248	06/08/2020	12.25	Put	Bond Future	2,725.2600	2.7253	2,804.7600	2.8048	2.917	0	0	0
2020/04/30	R248	06/08/2020	12.25	Call	Bond Future	4,275.6000	4.2756	4,177.1700	4.1772	(2.302)	0	0	814
2020/04/30	R248	06/08/2020	11.10	Put	Bond Future	6,943.6900	6.9437	7,147.0600	7.1471	2.929	0	0	0
2020/04/30	R248	06/08/2020	11.10	Call	Bond Future	1,093.1000	1.0931	1,118.5400	1.1185	2.327	0	0	470
2020/04/30	R248	06/08/2020	10.19	Call	Bond Future	165.5200	0.1655	244.6300	0.2446	47.795	0	0	0
2020/04/30	R248	06/08/2020	10.19	Put	Bond Future	12,891.4200	12.8914	13,148.4600	13.1485	1.994	0	0	0
2020/04/30	R248	05/11/2020	10.02	Put	Bond Future	15,854.1500	15.8541	16,149.3800	16.1494	1.862	0	0	0
2020/04/30	R248	05/11/2020	10.03	Call	Bond Future	500.5700	0.5006	616.1100	0.6161	23.082	0	0	0
2020/04/30	R248	05/11/2020			Bond Future	12.1979	74.5339	12.2284	74.3534	0.250	0.0000	0.0000	0
2020/04/30	R248	05/11/2020	10.04	Call	Bond Future	507.4300	0.5074	623.8000	0.6238	22.933	0	0	0
2020/04/30	R248	05/11/2020	10.04	Put	Bond Future	15,701.2200	15.7012	15,998.1100	15.9981	1.891	0	0	0
2020/04/30	R248	05/11/2020	10.02	Call	Bond Future	493.7900	0.4938	608.5000	0.6085	23.231	0	0	0
2020/04/30	R248	05/11/2020	10.03	Put	Bond Future	15,777.5700	15.7776	16,073.6300	16.0736	1.876	0	0	0
2020/04/30	R248	04/02/2021	10.46	Call	Bond Future	1,406.9700	1.4070	1,509.7900	1.5098	7.308	0	0	0
2020/04/30	R248	04/02/2021	10.47	Put	Bond Future	14,460.2800	14.4603	14,746.2600	14.7463	1.978	0	0	0
2020/04/30	R248	04/02/2021			Bond Future	12.4223	75.4753	12.4543	75.2924	0.257	0.0000	0.0000	0
2020/04/30	R248	04/02/2021	10.46	Put	Bond Future	14,525.4500	14.5255	14,811.1400	14.8111	1.967	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
2020/04/30	R248	04/02/2021	10.47	Call	Bond Future	1,419.3200	1.4193	1,522.4300	1.5224	7.265	0	0	0
2020/04/30	R248	04/02/2021	10.48	Call	Bond Future	1,431.7300	1.4317	1,535.1500	1.5351	7.223	0	0	0
2020/04/30	R248	04/02/2021	10.48	Put	Bond Future	14,395.3000	14.3953	14,681.5900	14.6816	1.989	0	0	0
2020/04/30	R248	06/05/2021	12.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R248	06/05/2021			Bond Future	12.6570	71.9624	12.6904	71.7775	0.264	0.0000	0.0000	0
2020/04/30	R248	06/05/2021	12.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R248	06/05/2021	12.34	Put	Bond Future	1,800.5500	1.8006	1,985.5000	1.9855	10.272	0	0	0
2020/04/30	R248	06/05/2021	12.36	Put	Bond Future	1,684.4600	1.6845	1,869.4100	1.8694	10.980	0	0	0
2020/04/30	R248	06/05/2021	12.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/30	R248	06/05/2021	12.35	Put	Bond Future	1,742.4600	1.7425	1,927.4100	1.9274	10.614	0	0	0

Total **1784056**