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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/05/2020 TO 04/05/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	2025	07/05/2020		Bond Future	134.5950	134.5950	134.9336	134.9336	0.252	0.0000	0.0000	1,245
2020/05/04	2025	06/08/2020		Bond Future	134.7208	134.7208	135.0688	135.0688	0.258	0.0000	0.0000	2,196

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/04	2025	05/11/2020			Bond Future	136.4437	136.4437	136.7955	136.7955	0.258	0.0000	0.0000	0
2020/05/04	2025	04/02/2021			Bond Future	136.6681	136.6681	137.0315	137.0315	0.266	0.0000	0.0000	0
2020/05/04	2025	06/05/2021			Bond Future	138.3397	138.3397	138.7078	138.7078	0.266	0.0000	0.0000	0
2020/05/04	2029	07/05/2020			Bond Future	97.0851	97.0851	97.1153	97.1153	0.031	0.0000	0.0000	1,509
2020/05/04	2029	06/08/2020			Bond Future	98.2633	98.2633	98.2926	98.2926	0.030	0.0000	0.0000	2,817
2020/05/04	2029	05/11/2020			Bond Future	98.3773	98.3773	98.4119	98.4119	0.035	0.0000	0.0000	0
2020/05/04	2029	04/02/2021			Bond Future	99.6427	99.6427	99.6775	99.6775	0.035	0.0000	0.0000	0
2020/05/04	2029	06/05/2021			Bond Future	99.7052	99.7052	99.7461	99.7461	0.041	0.0000	0.0000	0
2020/05/04	2030	07/05/2020	8.85	Put	Bond Future	8,431.8800	8.4319	7,837.9000	7.8379	(7.044)	0	0	5,820
2020/05/04	2030	07/05/2020	8.45	Put	Bond Future	10,954.8900	10.9549	10,360.9100	10.3609	(5.422)	0	0	0
2020/05/04	2030	07/05/2020	9.19	Put	Bond Future	6,354.3500	6.3543	5,760.3700	5.7604	(9.348)	0	0	0
2020/05/04	2030	07/05/2020	8.78	Put	Bond Future	8,867.1700	8.8672	8,273.1900	8.2732	(6.699)	0	0	0
2020/05/04	2030	07/05/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2030	07/05/2020			Bond Future	10.2957	88.3233	10.1878	88.9173	(1.048)	0.0000	0.0000	40,671
2020/05/04	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/05/04	2030	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2030	07/05/2020	8.80	Put	Bond Future	8,742.5400	8.7425	8,148.5600	8.1486	(6.794)	0	0	0
2020/05/04	2030	07/05/2020	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2030	07/05/2020	8.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2030	07/05/2020	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/05/04	2030	07/05/2020	8.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2030	07/05/2020	8.79	Put	Bond Future	8,804.8300	8.8048	8,210.8500	8.2109	(6.746)	0	0	0
2020/05/04	2030	07/05/2020	8.90	Put	Bond Future	8,122.5500	8.1225	7,528.5700	7.5286	(7.313)	0	0	5,820
2020/05/04	2030	06/08/2020	9.11	Call	Bond Future	506.8600	0.5069	565.1000	0.5651	11.490	0	0	0
2020/05/04	2030	06/08/2020	11.25	Call	Bond Future	0.0000	0.0000	5,548.7300	5.5487	100.000	0	0	0
2020/05/04	2030	06/08/2020	10.70	Call	Bond Future	3,333.7600	3.3338	3,627.5800	3.6276	8.813	0	0	470
2020/05/04	2030	06/08/2020	10.00	Call	Bond Future	1,624.4800	1.6245	1,794.4900	1.7945	10.466	0	0	470
2020/05/04	2030	06/08/2020	10.05	Put	Bond Future	4,273.4500	4.2735	3,851.9200	3.8519	(9.864)	0	0	0
2020/05/04	2030	06/08/2020	9.75	Put	Bond Future	5,443.1300	5.4431	4,974.8700	4.9749	(8.603)	0	0	0
2020/05/04	2030	06/08/2020	9.42	Call	Bond Future	792.4400	0.7924	881.4800	0.8815	11.236	0	0	0
2020/05/04	2030	06/08/2020			Bond Future	10.5215	85.3668	10.4090	85.9667	(1.069)	0.0000	0.0000	117,174
2020/05/04	2030	06/08/2020	9.09	Put	Bond Future	8,557.5800	8.5576	8,014.2800	8.0143	(6.349)	0	0	0
2020/05/04	2030	06/08/2020	9.09	Call	Bond Future	491.6900	0.4917	548.2400	0.5482	11.501	0	0	0
2020/05/04	2030	06/08/2020	10.70	Put	Bond Future	2,393.7300	2.3937	2,087.7000	2.0877	(12.785)	0	0	0
2020/05/04	2030	06/08/2020	9.05	Put	Bond Future	8,767.8200	8.7678	8,221.2400	8.2212	(6.234)	0	0	0
2020/05/04	2030	06/08/2020	9.05	Call	Bond Future	462.4300	0.4624	515.7000	0.5157	11.520	0	0	450
2020/05/04	2030	06/08/2020	8.36	Put	Bond Future	12,707.3200	12.7073	12,123.6400	12.1236	(4.593)	0	0	0
2020/05/04	2030	06/08/2020	8.36	Call	Bond Future	141.3300	0.1413	157.5000	0.1575	11.441	0	0	800
2020/05/04	2030	06/08/2020	8.86	Put	Bond Future	9,795.8700	9.7959	9,235.6200	9.2356	(5.719)	0	0	0
2020/05/04	2030	06/08/2020	8.86	Call	Bond Future	341.8200	0.3418	381.4200	0.3814	11.585	0	0	800
2020/05/04	2030	06/08/2020	9.11	Put	Bond Future	8,453.3000	8.4533	7,911.6900	7.9117	(6.407)	0	0	0
2020/05/04	2030	06/08/2020	11.25	Put	Bond Future	0.0000	0.0000	1,197.1500	1.1972	100.000	0	0	5,000
2020/05/04	2030	06/08/2020	10.21	Put	Bond Future	3,732.4300	3.7324	3,338.3900	3.3384	(10.557)	0	0	0
2020/05/04	2030	06/08/2020	10.00	Put	Bond Future	4,452.5100	4.4525	4,022.6700	4.0227	(9.654)	0	0	0
2020/05/04	2030	06/08/2020	10.75	Call	Bond Future	3,482.0400	3.4820	3,784.8100	3.7848	8.695	0	0	0
2020/05/04	2030	06/08/2020	10.05	Call	Bond Future	1,721.8700	1.7219	1,900.1900	1.9002	10.356	0	0	0

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2020/05/04	2030	06/08/2020	9.75	Call	Bond Future	1,215.4800	1.2155	1,347.0700	1.3471	10.826	0	0	450
2020/05/04	2030	06/08/2020	9.42	Put	Bond Future	6,912.7700	6.9128	6,401.9600	6.4020	(7.389)	0	0	800
2020/05/04	2030	06/08/2020	9.10	Put	Bond Future	8,505.3700	8.5054	7,962.9100	7.9629	(6.378)	0	0	0
2020/05/04	2030	06/08/2020	9.10	Call	Bond Future	499.2300	0.4992	556.6200	0.5566	11.496	0	0	0
2020/05/04	2030	06/08/2020	10.87	Call	Bond Future	3,856.1500	3.8562	4,179.9000	4.1799	8.396	0	0	0
2020/05/04	2030	06/08/2020	10.87	Put	Bond Future	2,033.4300	2.0334	1,757.3300	1.7573	(13.578)	0	0	650
2020/05/04	2030	06/08/2020	11.47	Call	Bond Future	5,990.7800	5.9908	6,405.4300	6.4054	6.921	0	0	0
2020/05/04	2030	06/08/2020	11.47	Put	Bond Future	1,149.4300	1.1494	964.2300	0.9642	(16.112)	0	0	650
2020/05/04	2030	06/08/2020	10.21	Call	Bond Future	2,057.8300	2.0578	2,263.6400	2.2636	10.001	0	0	650
2020/05/04	2030	06/08/2020	10.75	Put	Bond Future	2,281.1200	2.2811	1,984.0400	1.9840	(13.023)	0	0	0
2020/05/04	2030	06/08/2020	9.20	Put	Bond Future	7,991.1600	7.9912	7,457.5800	7.4576	(6.677)	0	0	0
2020/05/04	2030	06/08/2020	9.20	Call	Bond Future	579.7700	0.5798	646.0400	0.6460	11.430	0	0	323
2020/05/04	2030	06/08/2020	8.50	Put	Bond Future	11,864.7900	11.8648	11,286.0800	11.2861	(4.878)	0	0	0
2020/05/04	2030	06/08/2020	8.50	Call	Bond Future	183.3900	0.1834	204.5300	0.2045	11.527	0	0	323
2020/05/04	2030	05/11/2020	8.10	Put	Bond Future	15,442.4900	15.4425	14,870.2100	14.8702	(3.706)	0	0	0
2020/05/04	2030	05/11/2020	8.73	Call	Bond Future	680.3400	0.6803	748.7800	0.7488	10.060	0	0	3,000
2020/05/04	2030	05/11/2020	10.06	Put	Bond Future	5,905.2300	5.9052	5,495.4500	5.4954	(6.939)	0	0	1,000
2020/05/04	2030	05/11/2020	9.39	Put	Bond Future	8,625.9900	8.6260	8,141.8700	8.1419	(5.612)	0	0	0
2020/05/04	2030	05/11/2020	9.38	Call	Bond Future	1,310.8200	1.3108	1,432.7000	1.4327	9.298	0	0	0
2020/05/04	2030	05/11/2020			Bond Future	10.7325	86.4392	10.6152	87.0462	(1.093)	0.0000	0.0000	0
2020/05/04	2030	05/11/2020	9.61	Call	Bond Future	1,613.8200	1.6138	1,759.1600	1.7592	9.006	0	0	0
2020/05/04	2030	05/11/2020	9.61	Put	Bond Future	7,664.6700	7.6647	7,203.0400	7.2030	(6.023)	0	0	3,000
2020/05/04	2030	05/11/2020	8.85	Put	Bond Future	11,247.5300	11.2475	10,717.3900	10.7174	(4.713)	0	0	0
2020/05/04	2030	05/11/2020	8.85	Call	Bond Future	773.9700	0.7740	850.8000	0.8508	9.927	0	0	3,000
2020/05/04	2030	05/11/2020	8.34	Put	Bond Future	14,036.1000	14.0361	13,474.7300	13.4747	(3.999)	0	0	0
2020/05/04	2030	05/11/2020	8.34	Call	Bond Future	436.0200	0.4360	481.6200	0.4816	10.458	0	0	1,000
2020/05/04	2030	05/11/2020	9.04	Put	Bond Future	10,284.1900	10.2842	9,768.7000	9.7687	(5.012)	0	0	0
2020/05/04	2030	05/11/2020	9.04	Call	Bond Future	942.2700	0.9423	1,033.7500	1.0338	9.708	0	0	1,000
2020/05/04	2030	05/11/2020	9.86	Put	Bond Future	6,651.1200	6.6511	6,217.4000	6.2174	(6.521)	0	0	14,160
2020/05/04	2030	05/11/2020	8.36	Put	Bond Future	13,921.5000	13.9215	13,361.1500	13.3612	(4.025)	0	0	0
2020/05/04	2030	05/11/2020	8.10	Call	Bond Future	324.9300	0.3249	359.6200	0.3596	10.676	0	0	3,000
2020/05/04	2030	05/11/2020	8.73	Put	Bond Future	11,877.7800	11.8778	11,339.2500	11.3392	(4.534)	0	0	0
2020/05/04	2030	05/11/2020	9.23	Put	Bond Future	9,364.8200	9.3648	8,865.6700	8.8657	(5.330)	0	0	0
2020/05/04	2030	05/11/2020	10.06	Call	Bond Future	2,346.5400	2.3465	2,543.7300	2.5437	8.403	0	0	0
2020/05/04	2030	05/11/2020	10.37	Put	Bond Future	4,881.2000	4.8812	4,510.6600	4.5107	(7.591)	0	0	15,947
2020/05/04	2030	05/11/2020	9.39	Call	Bond Future	1,323.0600	1.3231	1,445.9100	1.4459	9.285	0	0	0
2020/05/04	2030	05/11/2020	9.38	Put	Bond Future	8,671.2000	8.6712	8,186.1100	8.1861	(5.594)	0	0	0
2020/05/04	2030	05/11/2020	9.86	Call	Bond Future	1,996.0700	1.9961	2,169.3200	2.1693	8.680	0	0	0
2020/05/04	2030	05/11/2020	8.36	Call	Bond Future	446.5200	0.4465	493.1400	0.4931	10.441	0	0	14,160
2020/05/04	2030	05/11/2020	8.86	Put	Bond Future	11,195.7600	11.1958	10,666.3600	10.6664	(4.729)	0	0	0
2020/05/04	2030	05/11/2020	8.86	Call	Bond Future	782.2000	0.7822	859.7700	0.8598	9.917	0	0	14,160
2020/05/04	2030	05/11/2020	9.23	Call	Bond Future	1,137.0300	1.1370	1,244.8500	1.2448	9.483	0	0	3,000
2020/05/04	2030	05/11/2020	10.47	Call	Bond Future	3,218.1600	3.2182	3,467.5400	3.4675	7.749	0	0	0
2020/05/04	2030	05/11/2020	10.47	Put	Bond Future	4,584.2000	4.5842	4,226.6100	4.2266	(7.800)	0	0	3,000
2020/05/04	2030	05/11/2020	8.53	Put	Bond Future	12,964.1800	12.9642	12,413.1100	12.4131	(4.251)	0	0	0
2020/05/04	2030	05/11/2020	8.53	Call	Bond Future	544.2700	0.5443	600.1700	0.6002	10.271	0	0	15,947
2020/05/04	2030	05/11/2020	9.03	Put	Bond Future	10,333.8100	10.3338	9,817.5100	9.8175	(4.996)	0	0	0
2020/05/04	2030	05/11/2020	9.03	Call	Bond Future	932.7700	0.9328	1,023.4400	1.0234	9.721	0	0	15,947

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2020/05/04	2030	05/11/2020	10.37	Call	Bond Future	2,987.0700		2.9871	3,223.5000	3.2235	7.915	0	0	0
2020/05/04	2030	05/11/2020	9.40	Call	Bond Future	1,335.3900		1.3354	1,459.2100	1.4592	9.272	0	0	0
2020/05/04	2030	05/11/2020	9.40	Put	Bond Future	8,580.9200		8.5809	8,097.7700	8.0978	(5.631)	0	0	0
2020/05/04	2030	04/02/2021	9.12	Call	Bond Future	1,440.2100		1.4402	1,559.9400	1.5599	8.313	0	0	1,000
2020/05/04	2030	04/02/2021	8.36	Call	Bond Future	772.3000		0.7723	842.1700	0.8422	9.047	0	0	800
2020/05/04	2030	04/02/2021	9.16	Call	Bond Future	1,484.4700		1.4845	1,607.3000	1.6073	8.274	0	0	0
2020/05/04	2030	04/02/2021	9.15	Put	Bond Future	11,204.3700		11.2044	10,711.8300	10.7118	(4.396)	0	0	0
2020/05/04	2030	04/02/2021			Bond Future	10.9652		83.5258	10.8425	84.1403	(1.119)	0.0000	0.0000	0
2020/05/04	2030	04/02/2021	8.37	Put	Bond Future	15,145.5800		15.1456	14,601.4100	14.6014	(3.593)	0	0	0
2020/05/04	2030	04/02/2021	8.37	Call	Bond Future	779.1300		0.7791	849.5500	0.8495	9.038	0	0	1,000
2020/05/04	2030	04/02/2021	9.17	Call	Bond Future	1,495.6900		1.4957	1,619.3000	1.6193	8.264	0	0	0
2020/05/04	2030	04/02/2021	9.17	Put	Bond Future	11,111.6700		11.1117	10,620.6900	10.6207	(4.419)	0	0	0
2020/05/04	2030	04/02/2021	9.12	Put	Bond Future	11,344.2200		11.3442	10,849.3600	10.8494	(4.362)	0	0	0
2020/05/04	2030	04/02/2021	8.36	Put	Bond Future	15,200.0900		15.2001	14,655.3700	14.6554	(3.584)	0	0	0
2020/05/04	2030	04/02/2021	9.16	Put	Bond Future	11,157.9600		11.1580	10,666.2000	10.6662	(4.407)	0	0	0
2020/05/04	2030	04/02/2021	9.15	Call	Bond Future	1,473.3200		1.4733	1,595.3700	1.5954	8.284	0	0	0
2020/05/04	2030	04/02/2021	8.86	Put	Bond Future	12,596.4200		12.5964	12,082.5900	12.0826	(4.079)	0	0	0
2020/05/04	2030	04/02/2021	8.86	Call	Bond Future	1,175.8400		1.1758	1,276.6000	1.2766	8.569	0	0	800
2020/05/04	2030	04/02/2021	10.20	Call	Bond Future	3,005.0700		3.0051	3,222.2800	3.2223	7.228	0	0	0
2020/05/04	2030	04/02/2021	10.20	Put	Bond Future	6,936.6800		6.9367	6,539.3000	6.5393	(5.729)	0	0	1,800
2020/05/04	2030	06/05/2021	11.69	Call	Bond Future	2,194.0000		2.1940	2,816.0700	2.8161	28.353	0	0	0
2020/05/04	2030	06/05/2021	11.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2030	06/05/2021			Bond Future	11.2264		84.5263	11.0979	85.1484	(1.145)	0.0000	0.0000	0
2020/05/04	2030	06/05/2021	11.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2030	06/05/2021	11.70	Call	Bond Future	2,240.4800		2.2405	2,862.5500	2.8625	27.765	0	0	0
2020/05/04	2030	06/05/2021	11.71	Call	Bond Future	2,286.9200		2.2869	2,908.9900	2.9090	27.201	0	0	0
2020/05/04	2030	06/05/2021	11.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2032	07/05/2020	9.54	Put	Bond Future	7,765.6300		7.7656	7,546.6800	7.5467	(2.819)	0	0	3,000
2020/05/04	2032	07/05/2020	8.82	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/05/04	2032	07/05/2020	9.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/04	2032	07/05/2020	9.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2032	07/05/2020			Bond Future	10.7951		84.1090	10.7575	84.3279	(0.348)	0.0000	0.0000	44,053
2020/05/04	2032	07/05/2020	9.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2032	07/05/2020	9.00	Put	Bond Future	11,415.3600		11.4154	11,196.4100	11.1964	(1.918)	0	0	0
2020/05/04	2032	07/05/2020	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/04	2032	07/05/2020	9.50	Put	Bond Future	8,029.3000		8.0293	7,810.3500	7.8103	(2.727)	0	0	0
2020/05/04	2032	07/05/2020	9.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/04	2032	07/05/2020	9.30	Put	Bond Future	9,363.5200		9.3635	9,144.5700	9.1446	(2.338)	0	0	0
2020/05/04	2032	07/05/2020	9.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/04	2032	07/05/2020	9.17	Put	Bond Future	10,245.1200		10.2451	10,026.1700	10.0262	(2.137)	0	0	0
2020/05/04	2032	07/05/2020	9.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/05/04	2032	07/05/2020	8.82	Put	Bond Future	12,676.3200		12.6763	12,457.3700	12.4574	(1.727)	0	0	0
2020/05/04	2032	07/05/2020	9.20	Put	Bond Future	10,040.6500		10.0407	9,821.7000	9.8217	(2.181)	0	0	0
2020/05/04	2032	07/05/2020	9.19	Put	Bond Future	10,108.7400		10.1087	9,889.7900	9.8898	(2.166)	0	0	0
2020/05/04	2032	07/05/2020	9.18	Put	Bond Future	10,176.8900		10.1769	9,957.9400	9.9579	(2.151)	0	0	0
2020/05/04	2032	07/05/2020	9.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2032	06/08/2020	9.45	Call	Bond Future	419.0400		0.4190	414.9200	0.4149	(0.983)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/04	2032	06/08/2020	9.46	Put	Bond Future	9,892.2600	9.8923	9,667.8000	9.6678	(2.269)	0	0	0
2020/05/04	2032	06/08/2020	8.79	Put	Bond Future	14,137.5600	14.1376	13,912.6600	13.9127	(1.591)	0	0	0
2020/05/04	2032	06/08/2020	9.29	Put	Bond Future	10,912.4200	10.9124	10,687.1500	10.6871	(2.064)	0	0	0
2020/05/04	2032	06/08/2020			Bond Future	11.0147	85.1086	10.9757	85.3290	(0.354)	0.0000	0.0000	94,004
2020/05/04	2032	06/08/2020	9.91	Call	Bond Future	834.7100	0.8347	836.9400	0.8369	0.267	0	0	0
2020/05/04	2032	06/08/2020	9.91	Put	Bond Future	7,412.9300	7.4129	7,194.7600	7.1948	(2.943)	0	0	800
2020/05/04	2032	06/08/2020	9.45	Put	Bond Future	9,951.0800	9.9511	9,726.5600	9.7266	(2.256)	0	0	0
2020/05/04	2032	06/08/2020	9.46	Call	Bond Future	425.8500	0.4259	421.7900	0.4218	(0.953)	0	0	0
2020/05/04	2032	06/08/2020	8.79	Call	Bond Future	128.2500	0.1282	123.7500	0.1238	(3.509)	0	0	800
2020/05/04	2032	06/08/2020	9.29	Call	Bond Future	321.4600	0.3215	316.5900	0.3166	(1.515)	0	0	800
2020/05/04	2032	06/08/2020	9.47	Put	Bond Future	9,833.5900	9.8336	9,609.2000	9.6092	(2.282)	0	0	0
2020/05/04	2032	06/08/2020	9.47	Call	Bond Future	432.7500	0.4327	428.7600	0.4288	(0.922)	0	0	0
2020/05/04	2032	05/11/2020	9.61	Put	Bond Future	10,686.0900	10.6861	10,478.2000	10.4782	(1.945)	0	0	0
2020/05/04	2032	05/11/2020	10.99	Call	Bond Future	3,537.9200	3.5379	3,600.5600	3.6006	1.771	0	0	0
2020/05/04	2032	05/11/2020	9.44	Put	Bond Future	11,608.7300	11.6087	11,397.4600	11.3975	(1.820)	0	0	0
2020/05/04	2032	05/11/2020	11.08	Call	Bond Future	3,774.4800	3.7745	3,841.1900	3.8412	1.767	0	0	0
2020/05/04	2032	05/11/2020	9.77	Put	Bond Future	9,855.2200	9.8552	9,651.0000	9.6510	(2.072)	0	0	0
2020/05/04	2032	05/11/2020			Bond Future	11.2286	82.0285	11.1880	82.2513	(0.361)	0.0000	0.0000	0
2020/05/04	2032	05/11/2020	10.99	Put	Bond Future	4,860.9200	4.8609	4,700.7800	4.7008	(3.294)	0	0	3,000
2020/05/04	2032	05/11/2020	9.76	Call	Bond Future	1,266.6300	1.2666	1,284.9500	1.2850	1.446	0	0	0
2020/05/04	2032	05/11/2020	9.76	Put	Bond Future	9,906.0600	9.9061	9,701.6000	9.7016	(2.064)	0	0	0
2020/05/04	2032	05/11/2020	9.11	Call	Bond Future	644.6500	0.6447	651.0800	0.6511	0.997	0	0	3,000
2020/05/04	2032	05/11/2020	9.61	Call	Bond Future	1,094.2400	1.0942	1,109.1300	1.1091	1.361	0	0	3,000
2020/05/04	2032	05/11/2020	9.44	Call	Bond Future	920.7600	0.9208	932.2700	0.9323	1.250	0	0	1,000
2020/05/04	2032	05/11/2020	11.08	Put	Bond Future	4,594.8900	4.5949	4,438.8200	4.4388	(3.397)	0	0	1,000
2020/05/04	2032	05/11/2020	9.77	Call	Bond Future	1,278.7900	1.2788	1,297.3500	1.2974	1.451	0	0	0
2020/05/04	2032	05/11/2020	9.11	Put	Bond Future	13,512.2800	13.5123	13,295.9300	13.2959	(1.601)	0	0	0
2020/05/04	2032	05/11/2020	8.94	Put	Bond Future	14,548.2900	14.5483	14,329.9900	14.3300	(1.501)	0	0	0
2020/05/04	2032	05/11/2020	8.94	Call	Bond Future	530.4100	0.5304	534.8900	0.5349	0.845	0	0	1,000
2020/05/04	2032	05/11/2020	9.75	Call	Bond Future	1,254.5500	1.2545	1,272.6300	1.2726	1.441	0	0	0
2020/05/04	2032	05/11/2020	9.75	Put	Bond Future	9,957.0500	9.9571	9,752.3500	9.7524	(2.056)	0	0	0
2020/05/04	2032	04/02/2021	10.82	Put	Bond Future	7,038.8600	7.0389	6,873.8500	6.8738	(2.344)	0	0	800
2020/05/04	2032	04/02/2021	9.29	Call	Bond Future	1,223.7600	1.2238	1,242.5300	1.2425	1.534	0	0	800
2020/05/04	2032	04/02/2021	9.63	Call	Bond Future	1,597.0100	1.5970	1,622.6900	1.6227	1.608	0	0	0
2020/05/04	2032	04/02/2021			Bond Future	11.4582	83.0645	11.4159	83.2900	(0.369)	0.0000	0.0000	0
2020/05/04	2032	04/02/2021	8.79	Put	Bond Future	16,921.4000	16.9214	16,706.9800	16.7070	(1.267)	0	0	0
2020/05/04	2032	04/02/2021	8.79	Call	Bond Future	798.4700	0.7985	809.5400	0.8095	1.386	0	0	800
2020/05/04	2032	04/02/2021	9.61	Call	Bond Future	1,573.0200	1.5730	1,598.2500	1.5982	1.604	0	0	0
2020/05/04	2032	04/02/2021	9.61	Put	Bond Future	12,304.1800	12.3042	12,103.9200	12.1039	(1.628)	0	0	0
2020/05/04	2032	04/02/2021	10.82	Call	Bond Future	3,540.2100	3.5402	3,600.6900	3.6007	1.708	0	0	0
2020/05/04	2032	04/02/2021	9.29	Put	Bond Future	14,009.3000	14.0093	13,802.5800	13.8026	(1.476)	0	0	0
2020/05/04	2032	04/02/2021	9.63	Put	Bond Future	12,201.8300	12.2018	12,002.0200	12.0020	(1.638)	0	0	0
2020/05/04	2032	04/02/2021	9.62	Call	Bond Future	1,584.9800	1.5850	1,610.4300	1.6104	1.606	0	0	0
2020/05/04	2032	04/02/2021	9.62	Put	Bond Future	12,252.9400	12.2529	12,052.9000	12.0529	(1.633)	0	0	0
2020/05/04	2032	06/05/2021	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2032	06/05/2021			Bond Future	11.7105	79.9127	11.6663	80.1410	(0.378)	0.0000	0.0000	0
2020/05/04	2032	06/05/2021	12.11	Call	Bond Future	2,023.0400	2.0230	2,251.4200	2.2514	11.289	0	0	0
2020/05/04	2032	06/05/2021	12.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/05/04	2032	06/05/2021	12.12	Call	Bond Future	2,072.7400	2.0727	2,301.1200	2.3011	11.018	0	0	0
2020/05/04	2032	06/05/2021	12.10	Call	Bond Future	1,973.2800	1.9733	2,201.6600	2.2017	11.574	0	0	0
2020/05/04	2032	06/05/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2033	07/05/2020			Bond Future	94.6341	94.6341	94.7153	94.7153	0.086	0.0000	0.0000	2,449
2020/05/04	2033	06/08/2020			Bond Future	95.7827	95.7827	95.8636	95.8636	0.084	0.0000	0.0000	11,410
2020/05/04	2033	05/11/2020			Bond Future	95.7890	95.7890	95.8762	95.8762	0.091	0.0000	0.0000	0
2020/05/04	2033	04/02/2021			Bond Future	97.0209	97.0209	97.1093	97.1093	0.091	0.0000	0.0000	0
2020/05/04	2033	06/05/2021			Bond Future	96.9731	96.9731	97.0684	97.0684	0.098	0.0000	0.0000	0
2020/05/04	2037	07/05/2020	9.70	Put	Bond Future	12,360.1300	12.3601	12,192.4800	12.1925	(1.356)	0	0	0
2020/05/04	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2037	07/05/2020	9.60	Put	Bond Future	13,123.6700	13.1237	12,956.0200	12.9560	(1.277)	0	0	0
2020/05/04	2037	07/05/2020			Bond Future	11.5204	80.1645	11.4928	80.3321	(0.240)	0.0000	0.0000	46,628
2020/05/04	2037	07/05/2020	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/04	2037	07/05/2020	9.59	Put	Bond Future	13,200.5500	13.2006	13,032.9000	13.0329	(1.270)	0	0	0
2020/05/04	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2037	07/05/2020	10.00	Put	Bond Future	10,126.3000	10.1263	9,958.6500	9.9587	(1.656)	0	0	0
2020/05/04	2037	07/05/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/04	2037	07/05/2020	9.61	Put	Bond Future	13,046.8800	13.0469	12,879.2300	12.8792	(1.285)	0	0	0
2020/05/04	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2037	06/08/2020	9.88	Put	Bond Future	12,565.2800	12.5653	12,386.3100	12.3863	(1.424)	0	0	0
2020/05/04	2037	06/08/2020			Bond Future	11.7448	76.8607	11.7161	77.0293	(0.244)	0.0000	0.0000	85,882
2020/05/04	2037	06/08/2020	9.87	Put	Bond Future	12,634.3200	12.6343	12,455.4300	12.4554	(1.416)	0	0	0
2020/05/04	2037	06/08/2020	9.87	Call	Bond Future	263.9500	0.2639	253.6400	0.2536	(3.906)	0	0	0
2020/05/04	2037	06/08/2020	9.88	Call	Bond Future	268.7300	0.2687	258.3400	0.2583	(3.866)	0	0	0
2020/05/04	2037	06/08/2020	9.86	Put	Bond Future	12,703.5100	12.7035	12,524.6900	12.5247	(1.408)	0	0	0
2020/05/04	2037	06/08/2020	9.86	Call	Bond Future	259.2400	0.2592	249.0000	0.2490	(3.950)	0	0	0
2020/05/04	2037	05/11/2020	10.18	Call	Bond Future	1,027.9600	1.0280	1,028.5200	1.0285	0.054	0	0	0
2020/05/04	2037	05/11/2020	10.17	Put	Bond Future	12,384.7300	12.3847	12,214.8600	12.2149	(1.372)	0	0	0
2020/05/04	2037	05/11/2020			Bond Future	11.9537	77.8264	11.9240	77.9968	(0.249)	0.0000	0.0000	0
2020/05/04	2037	05/11/2020	10.19	Call	Bond Future	1,038.5700	1.0386	1,039.2300	1.0392	0.064	0	0	0
2020/05/04	2037	05/11/2020	10.19	Put	Bond Future	12,264.3700	12.2644	12,094.7000	12.0947	(1.383)	0	0	0
2020/05/04	2037	05/11/2020	10.17	Call	Bond Future	1,017.4200	1.0174	1,017.8800	1.0179	0.045	0	0	0
2020/05/04	2037	05/11/2020	10.18	Put	Bond Future	12,324.4700	12.3245	12,154.7000	12.1547	(1.378)	0	0	0
2020/05/04	2037	04/02/2021	13.73	Call	Bond Future	10,477.0000	10.4770	10,570.6500	10.5707	0.894	0	0	0
2020/05/04	2037	04/02/2021	10.35	Call	Bond Future	1,753.3100	1.7533	1,765.1700	1.7652	0.676	0	0	0
2020/05/04	2037	04/02/2021	10.27	Call	Bond Future	1,650.8800	1.6509	1,661.5800	1.6616	0.648	0	0	0
2020/05/04	2037	04/02/2021	10.85	Call	Bond Future	2,493.8000	2.4938	2,514.3400	2.5143	0.824	0	0	0
2020/05/04	2037	04/02/2021	10.28	Put	Bond Future	13,491.4400	13.4914	13,329.9000	13.3299	(1.197)	0	0	0
2020/05/04	2037	04/02/2021			Bond Future	12.1814	74.5540	12.1504	74.7264	(0.254)	0.0000	0.0000	0
2020/05/04	2037	04/02/2021	11.97	Put	Bond Future	6,172.4500	6.1725	6,047.5500	6.0475	(2.024)	0	0	0
2020/05/04	2037	04/02/2021	11.97	Call	Bond Future	4,984.5600	4.9846	5,032.0400	5.0320	0.953	0	0	300
2020/05/04	2037	04/02/2021	9.65	Put	Bond Future	17,376.2400	17.3762	17,207.7100	17.2077	(0.970)	0	0	0
2020/05/04	2037	04/02/2021	9.65	Call	Bond Future	996.4400	0.9964	1,000.2900	1.0003	0.386	0	0	72
2020/05/04	2037	04/02/2021	13.73	Put	Bond Future	2,601.8500	2.6019	2,523.1200	2.5231	(3.026)	0	0	300
2020/05/04	2037	04/02/2021	10.35	Put	Bond Future	13,096.6700	13.0967	12,936.1500	12.9362	(1.226)	0	0	72
2020/05/04	2037	04/02/2021	11.90	Call	Bond Future	4,796.0700	4.7961	4,841.6900	4.8417	0.951	0	0	0

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2020/05/04	2037	04/02/2021	10.27	Put	Bond Future	13,548.4400		13.5484	13,386.7600	13.3868	(1.193)	0	0	0
2020/05/04	2037	04/02/2021	10.85	Put	Bond Future	10,491.6600		10.4917	10,339.8200	10.3398	(1.447)	0	0	72
2020/05/04	2037	04/02/2021	10.28	Call	Bond Future	1,663.4500		1.6634	1,674.2900	1.6743	0.652	0	0	0
2020/05/04	2037	04/02/2021	10.48	Put	Bond Future	12,383.1600		12.3832	12,224.6500	12.2246	(1.280)	0	0	0
2020/05/04	2037	04/02/2021	10.48	Call	Bond Future	1,929.0400		1.9290	1,942.9100	1.9429	0.719	0	0	240
2020/05/04	2037	04/02/2021	11.90	Put	Bond Future	6,383.8200		6.3838	6,257.0600	6.2571	(1.986)	0	0	240
2020/05/04	2037	04/02/2021	10.29	Call	Bond Future	1,676.0900		1.6761	1,687.0700	1.6871	0.655	0	0	0
2020/05/04	2037	04/02/2021	10.29	Put	Bond Future	13,434.6000		13.4346	13,273.2000	13.2732	(1.201)	0	0	0
2020/05/04	2037	06/05/2021	12.42	Call	Bond Future	0.0000		0.0000	120.8800	0.1209	100.000	0	0	0
2020/05/04	2037	06/05/2021			Bond Future	12.4300		75.4466	12.3976	75.6213	(0.261)	0.0000	0.0000	0
2020/05/04	2037	06/05/2021	12.42	Put	Bond Future	53.7300		0.0537	0.0000	0.0000	(100.000)	0	0	0
2020/05/04	2037	06/05/2021	12.43	Call	Bond Future	0.1000		0.0001	174.7100	0.1747	174610.000	0	0	0
2020/05/04	2037	06/05/2021	12.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2037	06/05/2021	12.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2037	06/05/2021	12.44	Call	Bond Future	53.8800		0.0539	228.4900	0.2285	324.072	0	0	0
2020/05/04	2038	07/05/2020			Bond Future	107.9058		107.9058	108.7537	108.7537	0.786	0.0000	0.0000	2,602
2020/05/04	2038	06/08/2020			Bond Future	107.5193		107.5193	108.3839	108.3839	0.804	0.0000	0.0000	11,276
2020/05/04	2038	05/11/2020			Bond Future	108.8945		108.8945	109.7697	109.7697	0.804	0.0000	0.0000	0
2020/05/04	2038	04/02/2021			Bond Future	108.5733		108.5733	109.4677	109.4677	0.824	0.0000	0.0000	0
2020/05/04	2038	06/05/2021			Bond Future	109.9010		109.9010	110.8066	110.8066	0.824	0.0000	0.0000	0
2020/05/04	2040	07/05/2020	12.20	Call	Bond Future	2,954.5500		2.9545	3,207.8200	3.2078	8.572	0	0	325
2020/05/04	2040	07/05/2020	11.10	Put	Bond Future	4,085.8400		4.0858	3,814.8900	3.8149	(6.631)	0	0	0
2020/05/04	2040	07/05/2020	9.85	Put	Bond Future	13,426.2300		13.4262	13,155.8600	13.1559	(2.014)	0	0	0
2020/05/04	2040	07/05/2020	9.75	Put	Bond Future	14,244.8300		14.2448	13,974.4600	13.9745	(1.898)	0	0	0
2020/05/04	2040	07/05/2020	9.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2040	07/05/2020			Bond Future	11.7204		81.7354	11.6778	82.0058	(0.364)	0.0000	0.0000	31,611
2020/05/04	2040	07/05/2020	12.70	Put	Bond Future	0.0900		0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/05/04	2040	07/05/2020	12.70	Call	Bond Future	5,811.8300		5.8118	6,082.1100	6.0821	4.651	0	0	325
2020/05/04	2040	07/05/2020	10.00	Put	Bond Future	12,219.3400		12.2193	11,948.9700	11.9490	(2.213)	0	0	0
2020/05/04	2040	07/05/2020	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/05/04	2040	07/05/2020	9.50	Put	Bond Future	16,341.7500		16.3417	16,071.3800	16.0714	(1.654)	0	0	0
2020/05/04	2040	07/05/2020	9.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/05/04	2040	07/05/2020	9.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2040	07/05/2020	9.74	Put	Bond Future	14,327.3100		14.3273	14,056.9400	14.0569	(1.887)	0	0	0
2020/05/04	2040	07/05/2020	12.20	Put	Bond Future	17.3200		0.0173	0.2200	0.0002	(98.730)	0	0	0
2020/05/04	2040	07/05/2020	11.10	Call	Bond Future	0.5800		0.0006	0.0000	0.0000	(100.000)	0	0	450
2020/05/04	2040	07/05/2020	9.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/04	2040	07/05/2020	9.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2040	07/05/2020	11.80	Put	Bond Future	371.5000		0.3715	116.7700	0.1168	(68.568)	0	0	0
2020/05/04	2040	07/05/2020	11.80	Call	Bond Future	871.6000		0.8716	887.2400	0.8872	1.794	0	0	450
2020/05/04	2040	07/05/2020	10.15	Put	Bond Future	11,037.1400		11.0371	10,766.7700	10.7668	(2.450)	0	0	0
2020/05/04	2040	07/05/2020	10.15	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/04	2040	07/05/2020	9.73	Put	Bond Future	14,409.9100		14.4099	14,139.5400	14.1395	(1.876)	0	0	0
2020/05/04	2040	06/08/2020	10.02	Put	Bond Future	13,638.3500		13.6384	13,362.9000	13.3629	(2.020)	0	0	0
2020/05/04	2040	06/08/2020	10.04	Call	Bond Future	222.0500		0.2220	219.1200	0.2191	(1.320)	0	0	0
2020/05/04	2040	06/08/2020	10.03	Call	Bond Future	217.7800		0.2178	214.8200	0.2148	(1.359)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/04	2040	06/08/2020	10.85	Call	Bond Future	868.5900	0.8686	878.4200	0.8784	1.132	0	0	0
2020/05/04	2040	06/08/2020	11.26	Put	Bond Future	5,937.7000	5.9377	5,693.0000	5.6930	(4.121)	0	0	517
2020/05/04	2040	06/08/2020			Bond Future	11.9462	78.1999	11.9018	78.4723	(0.371)	0.0000	0.0000	52,661
2020/05/04	2040	06/08/2020	10.02	Call	Bond Future	213.5800	0.2136	210.5900	0.2106	(1.400)	0	0	0
2020/05/04	2040	06/08/2020	10.04	Put	Bond Future	13,488.8400	13.4888	13,213.4500	13.2135	(2.042)	0	0	0
2020/05/04	2040	06/08/2020	10.03	Put	Bond Future	13,563.5100	13.5635	13,288.0900	13.2881	(2.031)	0	0	0
2020/05/04	2040	06/08/2020	10.85	Put	Bond Future	8,084.2100	8.0842	7,821.5800	7.8216	(3.249)	0	0	12,538
2020/05/04	2040	06/08/2020	11.26	Call	Bond Future	1,543.4800	1.5435	1,571.2400	1.5712	1.799	0	0	0
2020/05/04	2040	06/08/2020	10.79	Put	Bond Future	8,437.2000	8.4372	8,172.6800	8.1727	(3.135)	0	0	800
2020/05/04	2040	06/08/2020	9.57	Put	Bond Future	17,179.0600	17.1791	16,903.7500	16.9038	(1.603)	0	0	0
2020/05/04	2040	06/08/2020	10.79	Call	Bond Future	795.6200	0.7956	803.5600	0.8036	0.998	0	0	0
2020/05/04	2040	06/08/2020	9.57	Call	Bond Future	82.7300	0.0827	79.8800	0.0799	(3.445)	0	0	800
2020/05/04	2040	06/08/2020	10.07	Put	Bond Future	13,265.9000	13.2659	12,990.6100	12.9906	(2.075)	0	0	0
2020/05/04	2040	06/08/2020	10.07	Call	Bond Future	235.2700	0.2353	232.4400	0.2324	(1.203)	0	0	800
2020/05/04	2040	05/11/2020	10.23	Call	Bond Future	865.7900	0.8658	880.6100	0.8806	1.712	0	0	2,000
2020/05/04	2040	05/11/2020	11.70	Put	Bond Future	6,206.7300	6.2067	6,003.5500	6.0036	(3.274)	0	0	2,000
2020/05/04	2040	05/11/2020	10.00	Call	Bond Future	665.0300	0.6650	675.3000	0.6753	1.544	0	0	2,000
2020/05/04	2040	05/11/2020	9.50	Call	Bond Future	352.8100	0.3528	356.5800	0.3566	1.069	0	0	2,000
2020/05/04	2040	05/11/2020	10.30	Call	Bond Future	935.0800	0.9351	951.5300	0.9515	1.759	0	0	0
2020/05/04	2040	05/11/2020			Bond Future	12.1565	79.1826	12.1103	79.4581	(0.380)	0.0000	0.0000	0
2020/05/04	2040	05/11/2020	10.23	Put	Bond Future	13,893.0800	13.8931	13,632.4000	13.6324	(1.876)	0	0	0
2020/05/04	2040	05/11/2020	9.73	Put	Bond Future	17,468.2800	17.4683	17,199.0100	17.1990	(1.541)	0	0	0
2020/05/04	2040	05/11/2020	9.73	Call	Bond Future	477.3100	0.4773	483.5400	0.4835	1.305	0	0	2,000
2020/05/04	2040	05/11/2020	10.30	Put	Bond Future	13,428.5500	13.4286	13,169.5000	13.1695	(1.929)	0	0	0
2020/05/04	2040	05/11/2020	11.70	Call	Bond Future	3,409.5800	3.4096	3,481.9000	3.4819	2.121	0	0	0
2020/05/04	2040	05/11/2020	10.00	Put	Bond Future	15,482.2500	15.4822	15,217.0200	15.2170	(1.713)	0	0	0
2020/05/04	2040	05/11/2020	9.50	Put	Bond Future	19,259.7500	19.2597	18,988.0200	18.9880	(1.411)	0	0	0
2020/05/04	2040	05/11/2020	10.31	Call	Bond Future	945.3100	0.9453	961.9900	0.9620	1.765	0	0	0
2020/05/04	2040	05/11/2020	10.32	Put	Bond Future	13,297.4900	13.2975	13,038.9200	13.0389	(1.945)	0	0	0
2020/05/04	2040	05/11/2020	11.50	Call	Bond Future	2,892.6500	2.8926	2,954.6700	2.9547	2.144	0	0	0
2020/05/04	2040	05/11/2020	11.50	Put	Bond Future	6,968.1800	6.9682	6,754.7000	6.7547	(3.064)	0	0	2,000
2020/05/04	2040	05/11/2020	10.31	Put	Bond Future	13,362.9300	13.3629	13,104.1100	13.1041	(1.937)	0	0	0
2020/05/04	2040	05/11/2020	10.32	Call	Bond Future	955.6200	0.9556	972.5500	0.9725	1.772	0	0	0
2020/05/04	2040	04/02/2021	9.49	Call	Bond Future	692.0500	0.6920	704.6400	0.7046	1.819	0	0	500
2020/05/04	2040	04/02/2021	9.57	Put	Bond Future	20,344.9100	20.3449	20,079.8100	20.0798	(1.303)	0	0	0
2020/05/04	2040	04/02/2021	10.07	Put	Bond Future	16,746.7100	16.7467	16,491.2300	16.4912	(1.526)	0	0	0
2020/05/04	2040	04/02/2021	10.42	Put	Bond Future	14,479.2400	14.4792	14,232.6400	14.2326	(1.703)	0	0	0
2020/05/04	2040	04/02/2021			Bond Future	12.3857	75.6769	12.3375	75.9558	(0.389)	0.0000	0.0000	0
2020/05/04	2040	04/02/2021	11.74	Call	Bond Future	3,952.4200	3.9524	4,033.6300	4.0336	2.055	0	0	0
2020/05/04	2040	04/02/2021	11.74	Put	Bond Future	7,833.0600	7.8331	7,635.3500	7.6353	(2.524)	0	0	800
2020/05/04	2040	04/02/2021	10.07	Call	Bond Future	1,183.5600	1.1836	1,207.0000	1.2070	1.980	0	0	800
2020/05/04	2040	04/02/2021	10.41	Call	Bond Future	1,569.7000	1.5697	1,601.7500	1.6018	2.042	0	0	0
2020/05/04	2040	04/02/2021	10.41	Put	Bond Future	14,541.1400	14.5411	14,294.2700	14.2943	(1.698)	0	0	0
2020/05/04	2040	04/02/2021	9.49	Put	Bond Future	20,959.6000	20.9596	20,693.2700	20.6933	(1.271)	0	0	0
2020/05/04	2040	04/02/2021	9.57	Call	Bond Future	748.4500	0.7484	762.2700	0.7623	1.846	0	0	800
2020/05/04	2040	04/02/2021	10.42	Call	Bond Future	1,582.2600	1.5823	1,614.5800	1.6146	2.043	0	0	0
2020/05/04	2040	04/02/2021	11.57	Call	Bond Future	3,534.9700	3.5350	3,608.7500	3.6088	2.087	0	0	0
2020/05/04	2040	04/02/2021	11.57	Put	Bond Future	8,491.7200	8.4917	8,286.5800	8.2866	(2.416)	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/04	2040	04/02/2021	10.24	Put	Bond Future	15,619.4600	15.6195	15,368.0700	15.3681	(1.609)	0	0	0
2020/05/04	2040	04/02/2021	10.24	Call	Bond Future	1,366.9000	1.3669	1,394.4300	1.3944	2.014	0	0	500
2020/05/04	2040	04/02/2021	10.40	Call	Bond Future	1,557.2200	1.5572	1,588.9900	1.5890	2.040	0	0	0
2020/05/04	2040	04/02/2021	10.40	Put	Bond Future	14,603.2200	14.6032	14,356.0700	14.3561	(1.692)	0	0	0
2020/05/04	2040	06/05/2021	12.44	Put	Bond Future	1,103.5100	1.1035	821.0500	0.8211	(25.597)	0	0	0
2020/05/04	2040	06/05/2021			Bond Future	12.6353	76.5829	12.5848	76.8653	(0.399)	0.0000	0.0000	0
2020/05/04	2040	06/05/2021	12.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2040	06/05/2021	12.43	Put	Bond Future	1,160.7500	1.1608	878.2900	0.8783	(24.334)	0	0	0
2020/05/04	2040	06/05/2021	12.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2040	06/05/2021	12.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2040	06/05/2021	12.42	Put	Bond Future	1,218.0500	1.2181	935.5900	0.9356	(23.190)	0	0	0
2020/05/04	2044	07/05/2020	9.45	Put	Bond Future	17,634.6000	17.6346	17,241.5300	17.2415	(2.229)	0	0	0
2020/05/04	2044	07/05/2020	9.97	Put	Bond Future	13,192.3900	13.1924	12,799.3200	12.7993	(2.980)	0	0	0
2020/05/04	2044	07/05/2020	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/05/04	2044	07/05/2020	9.79	Put	Bond Future	14,689.8300	14.6898	14,296.7600	14.2968	(2.676)	0	0	0
2020/05/04	2044	07/05/2020	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/05/04	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/05/04	2044	07/05/2020			Bond Future	11.8101	78.2139	11.7475	78.6070	(0.531)	0.0000	0.0000	25,856
2020/05/04	2044	07/05/2020	10.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2044	07/05/2020	10.81	Put	Bond Future	6,721.8300	6.7218	6,328.7600	6.3288	(5.848)	0	0	129
2020/05/04	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2044	07/05/2020	9.81	Put	Bond Future	14,521.4000	14.5214	14,128.3300	14.1283	(2.707)	0	0	0
2020/05/04	2044	07/05/2020	9.33	Put	Bond Future	18,711.7200	18.7117	18,318.6500	18.3187	(2.101)	0	0	0
2020/05/04	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/05/04	2044	07/05/2020	9.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/05/04	2044	07/05/2020	9.80	Put	Bond Future	14,605.5500	14.6056	14,212.4800	14.2125	(2.691)	0	0	0
2020/05/04	2044	07/05/2020	9.91	Put	Bond Future	13,686.9400	13.6869	13,293.8700	13.2939	(2.872)	0	0	0
2020/05/04	2044	07/05/2020	9.26	Put	Bond Future	19,349.4600	19.3495	18,956.3900	18.9564	(2.031)	0	0	0
2020/05/04	2044	07/05/2020	11.09	Call	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/05/04	2044	07/05/2020	9.98	Put	Bond Future	13,110.4000	13.1104	12,717.3300	12.7173	(2.998)	0	0	0
2020/05/04	2044	07/05/2020	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2044	07/05/2020	11.02	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/05/04	2044	07/05/2020	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/05/04	2044	07/05/2020	11.02	Put	Bond Future	5,227.5700	5.2276	4,834.4800	4.8345	(7.520)	0	0	556
2020/05/04	2044	07/05/2020	11.09	Put	Bond Future	4,739.7800	4.7398	4,346.6100	4.3466	(8.295)	0	0	100
2020/05/04	2044	06/08/2020	9.98	Call	Bond Future	170.7500	0.1707	174.2200	0.1742	2.032	0	0	602
2020/05/04	2044	06/08/2020	11.09	Put	Bond Future	7,201.9600	7.2020	6,852.9100	6.8529	(4.847)	0	0	602
2020/05/04	2044	06/08/2020	9.88	Call	Bond Future	138.7400	0.1387	141.0700	0.1411	1.679	0	0	0
2020/05/04	2044	06/08/2020	9.66	Call	Bond Future	85.6000	0.0856	86.3100	0.0863	0.829	0	0	140
2020/05/04	2044	06/08/2020	9.01	Call	Bond Future	16.3900	0.0164	15.9800	0.0160	(2.502)	0	0	140
2020/05/04	2044	06/08/2020			Bond Future	12.0314	74.7616	11.9661	75.1584	(0.543)	0.0000	0.0000	82,960
2020/05/04	2044	06/08/2020	9.36	Put	Bond Future	19,803.8800	19.8039	19,406.9000	19.4069	(2.005)	0	0	0
2020/05/04	2044	06/08/2020	9.36	Call	Bond Future	41.7000	0.0417	41.4600	0.0415	(0.576)	0	0	602
2020/05/04	2044	06/08/2020	9.98	Put	Bond Future	14,617.0600	14.6171	14,223.7900	14.2238	(2.690)	0	0	0
2020/05/04	2044	06/08/2020	9.86	Call	Bond Future	132.9800	0.1330	135.1200	0.1351	1.609	0	0	0
2020/05/04	2044	06/08/2020	9.86	Put	Bond Future	15,569.0000	15.5690	15,174.4000	15.1744	(2.535)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/04	2044	06/08/2020	11.09	Call	Bond Future	1,109.6300	1.1096	1,157.3200	1.1573	4.298	0	0	0
2020/05/04	2044	06/08/2020	9.88	Put	Bond Future	15,408.5500	15.4086	15,014.1400	15.0141	(2.560)	0	0	0
2020/05/04	2044	06/08/2020	9.66	Put	Bond Future	17,212.1300	17.2121	16,816.1000	16.8161	(2.301)	0	0	0
2020/05/04	2044	06/08/2020	9.01	Put	Bond Future	23,013.3500	23.0134	22,616.2000	22.6162	(1.726)	0	0	0
2020/05/04	2044	06/08/2020	10.93	Put	Bond Future	8,092.4000	8.0924	7,732.2100	7.7322	(4.451)	0	0	140
2020/05/04	2044	06/08/2020	9.87	Put	Bond Future	15,488.6800	15.4887	15,094.1800	15.0942	(2.547)	0	0	0
2020/05/04	2044	06/08/2020	9.87	Call	Bond Future	135.8300	0.1358	138.0700	0.1381	1.649	0	0	0
2020/05/04	2044	06/08/2020	10.93	Call	Bond Future	879.3200	0.8793	915.8700	0.9159	4.157	0	0	0
2020/05/04	2044	05/11/2020	11.06	Put	Bond Future	9,366.9500	9.3670	9,041.1800	9.0412	(3.478)	0	0	525
2020/05/04	2044	05/11/2020	11.43	Call	Bond Future	2,565.5900	2.5656	2,667.4000	2.6674	3.968	0	0	0
2020/05/04	2044	05/11/2020	9.72	Put	Bond Future	18,244.0900	18.2441	17,859.2500	17.8592	(2.109)	0	0	0
2020/05/04	2044	05/11/2020	9.97	Call	Bond Future	583.4100	0.5834	606.7100	0.6067	3.994	0	0	568
2020/05/04	2044	05/11/2020	9.29	Put	Bond Future	21,823.9600	21.8240	21,431.0200	21.4310	(1.800)	0	0	0
2020/05/04	2044	05/11/2020	9.96	Put	Bond Future	16,396.6400	16.3966	16,018.3200	16.0183	(2.307)	0	0	0
2020/05/04	2044	05/11/2020	10.36	Call	Bond Future	919.2000	0.9192	956.8200	0.9568	4.093	0	0	0
2020/05/04	2044	05/11/2020			Bond Future	12.2375	75.7012	12.1695	76.1025	(0.556)	0.0000	0.0000	0
2020/05/04	2044	05/11/2020	9.72	Call	Bond Future	423.9200	0.4239	440.4000	0.4404	3.888	0	0	1,815
2020/05/04	2044	05/11/2020	9.97	Put	Bond Future	16,322.0500	16.3220	15,944.0300	15.9440	(2.316)	0	0	0
2020/05/04	2044	05/11/2020	9.96	Call	Bond Future	576.2500	0.5763	599.2500	0.5992	3.991	0	0	0
2020/05/04	2044	05/11/2020	11.38	Call	Bond Future	2,453.3000	2.4533	2,551.3500	2.5513	3.997	0	0	0
2020/05/04	2044	05/11/2020	11.38	Put	Bond Future	7,804.9500	7.8050	7,501.6800	7.5017	(3.886)	0	0	568
2020/05/04	2044	05/11/2020	10.34	Call	Bond Future	899.1300	0.8991	935.8900	0.9359	4.088	0	0	0
2020/05/04	2044	05/11/2020	10.34	Put	Bond Future	13,698.1700	13.6982	13,333.6100	13.3336	(2.661)	0	0	0
2020/05/04	2044	05/11/2020	11.06	Call	Bond Future	1,843.5500	1.8435	1,919.1000	1.9191	4.098	0	0	0
2020/05/04	2044	05/11/2020	10.04	Put	Bond Future	15,805.2700	15.8053	15,429.4800	15.4295	(2.378)	0	0	0
2020/05/04	2044	05/11/2020	11.17	Put	Bond Future	8,796.1000	8.7961	8,477.6700	8.4777	(3.620)	0	0	1,815
2020/05/04	2044	05/11/2020	11.43	Put	Bond Future	7,586.9000	7.5869	7,287.3900	7.2874	(3.948)	0	0	1,815
2020/05/04	2044	05/11/2020	8.87	Put	Bond Future	25,647.2700	25.6473	25,249.8000	25.2498	(1.550)	0	0	0
2020/05/04	2044	05/11/2020	9.29	Call	Bond Future	231.5900	0.2316	239.9700	0.2400	3.618	0	0	568
2020/05/04	2044	05/11/2020	10.36	Put	Bond Future	13,563.9600	13.5640	13,200.2600	13.2003	(2.681)	0	0	0
2020/05/04	2044	05/11/2020	10.04	Call	Bond Future	635.4300	0.6354	660.9600	0.6610	4.018	0	0	525
2020/05/04	2044	05/11/2020	9.34	Put	Bond Future	21,390.1700	21.3902	20,997.9600	20.9980	(1.834)	0	0	0
2020/05/04	2044	05/11/2020	9.34	Call	Bond Future	249.4000	0.2494	258.5100	0.2585	3.653	0	0	525
2020/05/04	2044	05/11/2020	11.17	Call	Bond Future	2,030.6500	2.0306	2,113.5400	2.1135	4.082	0	0	0
2020/05/04	2044	05/11/2020	8.87	Call	Bond Future	119.2800	0.1193	123.1300	0.1231	3.228	0	0	1,815
2020/05/04	2044	05/11/2020	10.02	Put	Bond Future	15,951.9600	15.9520	15,575.5200	15.5755	(2.360)	0	0	0
2020/05/04	2044	05/11/2020	10.02	Call	Bond Future	620.2200	0.6202	645.1000	0.6451	4.011	0	0	1,815
2020/05/04	2044	05/11/2020	10.35	Call	Bond Future	909.1200	0.9091	946.3100	0.9463	4.091	0	0	0
2020/05/04	2044	05/11/2020	10.35	Put	Bond Future	13,630.9600	13.6310	13,266.8300	13.2668	(2.671)	0	0	0
2020/05/04	2044	04/02/2021	10.04	Put	Bond Future	17,517.7600	17.5178	17,153.9200	17.1539	(2.077)	0	0	0
2020/05/04	2044	04/02/2021	10.37	Call	Bond Future	1,431.1700	1.4312	1,486.9700	1.4870	3.899	0	0	0
2020/05/04	2044	04/02/2021	10.35	Put	Bond Future	15,405.9000	15.4059	15,054.5200	15.0545	(2.281)	0	0	0
2020/05/04	2044	04/02/2021			Bond Future	12.4621	72.2768	12.3910	72.6831	(0.571)	0.0000	0.0000	0
2020/05/04	2044	04/02/2021	10.37	Put	Bond Future	15,275.6900	15.2757	14,925.1900	14.9252	(2.294)	0	0	0
2020/05/04	2044	04/02/2021	10.35	Call	Bond Future	1,407.6700	1.4077	1,462.5900	1.4626	3.901	0	0	0
2020/05/04	2044	04/02/2021	10.04	Call	Bond Future	1,077.3000	1.0773	1,119.7600	1.1198	3.941	0	0	0
2020/05/04	2044	04/02/2021	10.84	Call	Bond Future	2,063.8000	2.0638	2,142.4200	2.1424	3.809	0	0	0
2020/05/04	2044	04/02/2021	10.36	Put	Bond Future	15,340.7000	15.3407	14,989.7600	14.9898	(2.288)	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
2020/05/04	2044	04/02/2021	10.84	Put	Bond Future	12,424.0000		12.4240	12,096.3200	12.0963	(2.637)	0	0	405
2020/05/04	2044	04/02/2021	10.29	Call	Bond Future	1,338.7900		1.3388	1,391.1400	1.3911	3.910	0	0	0
2020/05/04	2044	04/02/2021	10.29	Put	Bond Future	15,800.9200		15.8009	15,446.9700	15.4470	(2.240)	0	0	405
2020/05/04	2044	04/02/2021	9.66	Put	Bond Future	20,347.7700		20.3478	19,971.3600	19.9714	(1.850)	0	0	0
2020/05/04	2044	04/02/2021	9.66	Call	Bond Future	753.8200		0.7538	783.7100	0.7837	3.965	0	0	405
2020/05/04	2044	04/02/2021	10.36	Call	Bond Future	1,419.3800		1.4194	1,474.7400	1.4747	3.900	0	0	0
2020/05/04	2044	06/05/2021	12.43	Put	Bond Future	1,547.8600		1.5479	1,136.5100	1.1365	(26.575)	0	0	0
2020/05/04	2044	06/05/2021	12.44	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2044	06/05/2021			Bond Future	12.7063		73.1420	12.6318	73.5533	(0.586)	0.0000	0.0000	0
2020/05/04	2044	06/05/2021	12.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2044	06/05/2021	12.45	Put	Bond Future	1,433.8400		1.4338	1,022.4900	1.0225	(28.689)	0	0	0
2020/05/04	2044	06/05/2021	12.43	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	2044	06/05/2021	12.44	Put	Bond Future	1,490.8100		1.4908	1,079.4600	1.0795	(27.592)	0	0	0
2020/05/04	2046	07/05/2020			Bond Future	97.8004		97.8004	97.9155	97.9155	0.118	0.0000	0.0000	9,794
2020/05/04	2046	06/08/2020			Bond Future	98.9872		98.9872	99.1025	99.1025	0.116	0.0000	0.0000	15,281
2020/05/04	2046	05/11/2020			Bond Future	98.4581		98.4581	98.5826	98.5826	0.126	0.0000	0.0000	0
2020/05/04	2046	04/02/2021			Bond Future	99.7245		99.7245	99.8505	99.8505	0.126	0.0000	0.0000	0
2020/05/04	2046	06/05/2021			Bond Future	99.1271		99.1271	99.2635	99.2635	0.138	0.0000	0.0000	0
2020/05/04	2050	07/05/2020			Bond Future	100.7001		100.7001	100.7317	100.7317	0.031	0.0000	0.0000	10,560
2020/05/04	2050	06/08/2020			Bond Future	100.0437		100.0437	100.0830	100.0830	0.039	0.0000	0.0000	15,767
2020/05/04	2050	05/11/2020			Bond Future	101.3231		101.3231	101.3624	101.3624	0.039	0.0000	0.0000	0
2020/05/04	2050	04/02/2021			Bond Future	100.7068		100.7068	100.7556	100.7556	0.048	0.0000	0.0000	0
2020/05/04	2050	06/05/2021			Bond Future	101.9384		101.9384	101.9878	101.9878	0.048	0.0000	0.0000	0
2020/05/04	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	AL37	07/05/2020			Index Future	691.8490		691.8490	695.3470	695.3470	0.506	0.0000	0.0000	0
2020/05/04	AL37	06/08/2020			Index Future	699.9920		699.9920	703.4940	703.4940	0.500	0.0000	0.0000	0
2020/05/04	AL37	05/11/2020			Index Future	708.8660		708.8660	712.3990	712.3990	0.498	0.0000	0.0000	0
2020/05/04	AL37	04/02/2021			Index Future	717.8150		717.8150	721.3900	721.3900	0.498	0.0000	0.0000	0
2020/05/04	AL37	06/05/2021			Index Future	689.4700		689.4700	689.4700	689.4700	0.000	0.0000	0.0000	0
2020/05/04	AL7T	07/05/2020			Index Future	745.1030		745.1030	749.1180	749.1180	0.539	0.0000	0.0000	0
2020/05/04	AL7T	06/08/2020			Index Future	753.8730		753.8730	757.8950	757.8950	0.534	0.0000	0.0000	0
2020/05/04	AL7T	05/11/2020			Index Future	763.4290		763.4290	767.4890	767.4890	0.532	0.0000	0.0000	0
2020/05/04	AL7T	04/02/2021			Index Future	773.0670		773.0670	777.1760	777.1760	0.532	0.0000	0.0000	0
2020/05/04	AL7T	06/05/2021			Index Future	763.2300		763.2300	763.2300	763.2300	0.000	0.0000	0.0000	0
2020/05/04	ALBI	07/05/2020			Index Future	663.1250		663.1250	665.8960	665.8960	0.418	0.0000	0.0000	1
2020/05/04	ALBI	06/08/2020			Index Future	670.9300		670.9300	673.6980	673.6980	0.413	0.0000	0.0000	209
2020/05/04	ALBI	05/11/2020			Index Future	679.4350		679.4350	682.2260	682.2260	0.411	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/04	ALBI	04/02/2021			Index Future	688.0120	688.0120	690.8360	690.8360	0.410	0.0000	0.0000	0
2020/05/04	ALBI	06/05/2021			Index Future	687.0000	687.0000	687.0000	687.0000	0.000	0.0000	0.0000	0
2020/05/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/05/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	C214	28/02/2041			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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/04	ES33	07/05/2020			Bond Future	12.3831	69.6614	12.3651	69.7500	(0.146)	0.0000	0.0000	0
2020/05/04	ES33	06/08/2020			Bond Future	12.6521	70.4892	12.6334	70.5780	(0.147)	0.0000	0.0000	350
2020/05/04	ES33	05/11/2020			Bond Future	12.9178	67.5952	12.8984	67.6848	(0.150)	0.0000	0.0000	0
2020/05/04	ES33	04/02/2021			Bond Future	13.2066	68.4489	13.1863	68.5396	(0.154)	0.0000	0.0000	0
2020/05/04	ES33	06/05/2021			Bond Future	13.5139	65.4907	13.4926	65.5825	(0.157)	0.0000	0.0000	0
2020/05/04	ES42	07/05/2020			Bond Future	12.8126	68.9279	12.7696	69.1564	(0.336)	0.0000	0.0000	0
2020/05/04	ES42	06/08/2020			Bond Future	13.0753	69.7471	13.0303	69.9774	(0.343)	0.0000	0.0000	4,919
2020/05/04	ES42	05/11/2020			Bond Future	13.3379	66.3628	13.2909	66.5957	(0.353)	0.0000	0.0000	0
2020/05/04	ES42	04/02/2021			Bond Future	13.6139	67.2012	13.5646	67.4369	(0.362)	0.0000	0.0000	0
2020/05/04	ES42	06/05/2021			Bond Future	13.9193	63.7476	13.8673	63.9863	(0.373)	0.0000	0.0000	0
2020/05/04	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	GOVI	07/05/2020			GOVI	655.2250	655.2250	658.0780	658.0780	0.435	0.0000	0.0000	405
2020/05/04	GOVI	07/05/2020	719.98	Put	GOVI	647,550.0000	64.7550	619,020.0000	61.9020	(4.406)	0	0	0
2020/05/04	GOVI	07/05/2020	720.00	Put	GOVI	647,750.0000	64.7750	619,220.0000	61.9220	(4.404)	0	0	0
2020/05/04	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	GOVI	07/05/2020	719.99	Put	GOVI	647,650.0000	64.7650	619,120.0000	61.9120	(4.405)	0	0	0
2020/05/04	GOVI	06/08/2020	728.12	Put	GOVI	651,830.0000	65.1830	623,320.0000	62.3320	(4.374)	0	0	0
2020/05/04	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	GOVI	06/08/2020			GOVI	662.9370	662.9370	665.7880	665.7880	0.430	0.0000	0.0000	1,022
2020/05/04	GOVI	06/08/2020	728.14	Put	GOVI	652,030.0000	65.2030	623,520.0000	62.3520	(4.372)	0	0	0
2020/05/04	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	GOVI	06/08/2020	728.13	Put	GOVI	651,930.0000	65.1930	623,420.0000	62.3420	(4.373)	0	0	0
2020/05/04	GOVI	05/11/2020	737.84	Put	GOVI	664,990.0000	66.4990	636,240.0000	63.6240	(4.323)	0	0	0
2020/05/04	GOVI	05/11/2020	737.83	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
2020/05/04	GOVI	05/11/2020			GOVI	671.3410	671.3410	674.2160	674.2160	0.428	0.0000	0.0000	0
2020/05/04	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	GOVI	05/11/2020	737.83	Put	GOVI	664,890.0000	66.4890	636,140.0000	63.6140	(4.324)	0	0	0
2020/05/04	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	GOVI	05/11/2020	737.85	Put	GOVI	665,090.0000	66.5090	636,340.0000	63.6340	(4.323)	0	0	0
2020/05/04	GOVI	04/02/2021	750.96	Put	GOVI	711,430.0000	71.1430	682,340.0000	68.2340	(4.089)	0	0	0
2020/05/04	GOVI	04/02/2021			GOVI	679.8170	679.8170	682.7260	682.7260	0.428	0.0000	0.0000	0
2020/05/04	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	GOVI	04/02/2021	750.95	Put	GOVI	711,330.0000	71.1330	682,240.0000	68.2240	(4.090)	0	0	0
2020/05/04	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	GOVI	04/02/2021	750.94	Put	GOVI	711,230.0000	71.1230	682,140.0000	68.2140	(4.090)	0	0	0
2020/05/04	GOVI	06/05/2021	678.67	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/05/04	GOVI	06/05/2021			GOVI	678.6800	678.6800	678.6800	678.6800	0.000	0.0000	0.0000	0
2020/05/04	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	GOVI	06/05/2021	678.68	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	GOVI	06/05/2021	678.69	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/05/04	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	GOVI	06/05/2021	678.69	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/05/04	IGOV	07/05/2020			Index Future	251.3910	251.3910	252.0790	252.0790	0.274	0.0000	0.0000	153
2020/05/04	IGOV	06/08/2020			Index Future	254.4120	254.4120	255.0950	255.0950	0.268	0.0000	0.0000	567
2020/05/04	IGOV	05/11/2020			Index Future	257.6990	257.6990	258.3860	258.3860	0.267	0.0000	0.0000	47
2020/05/04	IGOV	04/02/2021			Index Future	261.0140	261.0140	261.7090	261.7090	0.266	0.0000	0.0000	0
2020/05/04	IGOV	06/05/2021			Index Future	268.3000	268.3000	268.3000	268.3000	0.000	0.0000	0.0000	0
2020/05/04	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/05/04	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7600	98.7600	0.010	0.0000	0.0000	0
2020/05/04	IS05	17/12/2020			Interest Rate Swap	94.0400	94.0400	94.0300	94.0300	(0.011)	0.0000	0.0000	0
2020/05/04	IS05	16/03/2021			Interest Rate Swap	92.3600	92.3600	92.3300	92.3300	(0.032)	0.0000	0.0000	0
2020/05/04	IS05	15/06/2021			Interest Rate Swap	90.7300	90.7300	90.7000	90.7000	(0.033)	0.0000	0.0000	0
2020/05/04	IS05	21/09/2021			Interest Rate Swap	89.8900	89.8900	89.8400	89.8400	(0.056)	0.0000	0.0000	0
2020/05/04	IS05	21/12/2021			Interest Rate Swap	91.4200	91.4200	91.3600	91.3600	(0.066)	0.0000	0.0000	51
2020/05/04	IS05	15/03/2022			Interest Rate Swap	91.1300	91.1300	91.0600	91.0600	(0.077)	0.0000	0.0000	0
2020/05/04	IS05	21/06/2022			Interest Rate Swap	91.5600	91.5600	91.4700	91.4700	(0.098)	0.0000	0.0000	0
2020/05/04	IS05	20/09/2022			Interest Rate Swap	95.0000	95.0000	94.8600	94.8600	(0.147)	0.0000	0.0000	0
2020/05/04	IS05	20/12/2022			Interest Rate Swap	95.8100	95.8100	95.6100	95.6100	(0.209)	0.0000	0.0000	0
2020/05/04	IS05	22/03/2023			Interest Rate Swap	88.5700	88.5700	88.3100	88.3100	(0.294)	0.0000	0.0000	0
2020/05/04	IS05	20/06/2023			Interest Rate Swap	94.4400	94.4400	94.1200	94.1200	(0.339)	0.0000	0.0000	0
2020/05/04	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.8800	94.8800	0.148	0.0000	0.0000	0
2020/05/04	IS10	17/12/2025			Interest Rate Swap	85.9800	85.9800	85.3900	85.3900	(0.686)	0.0000	0.0000	0
2020/05/04	IS10	16/03/2026			Interest Rate Swap	82.9400	82.9400	82.3500	82.3500	(0.711)	0.0000	0.0000	0
2020/05/04	IS10	15/06/2026			Interest Rate Swap	81.7700	81.7700	81.1700	81.1700	(0.734)	0.0000	0.0000	0
2020/05/04	IS10	21/09/2026			Interest Rate Swap	84.1500	84.1500	83.5500	83.5500	(0.713)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/04	IS10	21/12/2026			Interest Rate Swap	88.4700	88.4700	87.8700	87.8700	(0.678)	0.0000	0.0000	0
2020/05/04	IS10	15/03/2027			Interest Rate Swap	87.3800	87.3800	86.7600	86.7600	(0.710)	0.0000	0.0000	0
2020/05/04	IS10	21/06/2027			Interest Rate Swap	89.7000	89.7000	89.0900	89.0900	(0.680)	0.0000	0.0000	0
2020/05/04	IS10	20/09/2027			Interest Rate Swap	95.6400	95.6400	95.0500	95.0500	(0.617)	0.0000	0.0000	0
2020/05/04	IS10	20/12/2027			Interest Rate Swap	96.2600	96.2600	95.6800	95.6800	(0.603)	0.0000	0.0000	0
2020/05/04	IS10	22/03/2028			Interest Rate Swap	89.7100	89.7100	89.1200	89.1200	(0.658)	0.0000	0.0000	0
2020/05/04	IS10	20/06/2028			Interest Rate Swap	97.5800	97.5800	97.0000	97.0000	(0.594)	0.0000	0.0000	0
2020/05/04	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	92.0200	92.0200	0.371	0.0000	0.0000	0
2020/05/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/05/04	R023	07/05/2020	6.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R023	07/05/2020			Bond Future	5.5584	107.1484	5.4816	107.3522	(1.382)	0.0000	0.0000	41,565
2020/05/04	R023	07/05/2020	6.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R023	07/05/2020	6.90	Call	Bond Future	3,483.1100	3.4831	3,686.9200	3.6869	5.851	0	0	0
2020/05/04	R023	07/05/2020	6.91	Call	Bond Future	3,508.5400	3.5085	3,712.3500	3.7124	5.809	0	0	0
2020/05/04	R023	07/05/2020	6.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R023	07/05/2020	6.89	Call	Bond Future	3,457.6900	3.4577	3,661.5000	3.6615	5.894	0	0	0
2020/05/04	R023	06/08/2020	7.26	Call	Bond Future	3,874.4200	3.8744	4,066.4600	4.0665	4.957	0	0	0
2020/05/04	R023	06/08/2020			Bond Future	5.6398	108.4219	5.5552	108.6267	(1.500)	0.0000	0.0000	27,356
2020/05/04	R023	06/08/2020	7.26	Put	Bond Future	45.9400	0.0459	33.1900	0.0332	(27.754)	0	0	0
2020/05/04	R023	06/08/2020	7.28	Put	Bond Future	43.7200	0.0437	31.4900	0.0315	(27.973)	0	0	0
2020/05/04	R023	06/08/2020	7.27	Call	Bond Future	3,896.3800	3.8964	4,088.6800	4.0887	4.935	0	0	0
2020/05/04	R023	06/08/2020	7.28	Call	Bond Future	3,918.3500	3.9183	4,110.9100	4.1109	4.914	0	0	0
2020/05/04	R023	06/08/2020	7.27	Put	Bond Future	44.8200	0.0448	32.3300	0.0323	(27.867)	0	0	0
2020/05/04	R023	05/11/2020	7.46	Put	Bond Future	118.1500	0.1181	96.6600	0.0967	(18.189)	0	0	0
2020/05/04	R023	05/11/2020	7.47	Put	Bond Future	116.2200	0.1162	95.0200	0.0950	(18.241)	0	0	0
2020/05/04	R023	05/11/2020			Bond Future	5.7024	105.8699	5.6081	106.0768	(1.654)	0.0000	0.0000	0
2020/05/04	R023	05/11/2020	7.46	Call	Bond Future	3,881.3000	3.8813	4,066.7000	4.0667	4.777	0	0	0
2020/05/04	R023	05/11/2020	7.47	Call	Bond Future	3,900.2900	3.9003	4,085.9800	4.0860	4.761	0	0	0
2020/05/04	R023	05/11/2020	7.45	Call	Bond Future	3,862.3400	3.8623	4,047.4500	4.0475	4.793	0	0	0
2020/05/04	R023	05/11/2020	7.45	Put	Bond Future	120.1000	0.1201	98.3200	0.0983	(18.135)	0	0	0
2020/05/04	R023	04/02/2021	6.34	Call	Bond Future	1,707.1000	1.7071	1,840.5900	1.8406	7.820	0	0	0
2020/05/04	R023	04/02/2021	6.32	Put	Bond Future	647.5600	0.6476	570.6700	0.5707	(11.874)	0	0	0
2020/05/04	R023	04/02/2021			Bond Future	5.7892	107.2068	5.6823	107.4162	(1.847)	0.0000	0.0000	0
2020/05/04	R023	04/02/2021	6.34	Put	Bond Future	636.9800	0.6370	561.0900	0.5611	(11.914)	0	0	0
2020/05/04	R023	04/02/2021	6.32	Call	Bond Future	1,679.0700	1.6791	1,811.5600	1.8116	7.891	0	0	0
2020/05/04	R023	04/02/2021	6.33	Put	Bond Future	642.0700	0.6421	565.6900	0.5657	(11.896)	0	0	0
2020/05/04	R023	04/02/2021	6.33	Call	Bond Future	1,692.8900	1.6929	1,825.8900	1.8259	7.856	0	0	0
2020/05/04	R023	06/05/2021	7.58	Call	Bond Future	2,799.1100	2.7991	3,011.1900	3.0112	7.577	0	0	0
2020/05/04	R023	06/05/2021			Bond Future	5.9266	104.5800	5.8038	104.7921	(2.073)	0.0000	0.0000	0
2020/05/04	R023	06/05/2021	7.56	Call	Bond Future	2,765.8500	2.7658	2,977.9300	2.9779	7.668	0	0	0
2020/05/04	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R023	06/05/2021	7.57	Call	Bond Future	2,782.4800	2.7825	2,994.5600	2.9946	7.622	0	0	0
2020/05/04	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R035	07/05/2020	10.57	Put	Bond Future	4,885.6600	4.8857	4,746.5600	4.7466	(2.847)	0	0	3,530

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
2020/05/04	R035	07/05/2020	9.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/04	R035	07/05/2020	9.48	Put	Bond Future	12,671.0800		12.6711	12,532.0100	12.5320	(1.098)	0	0	0
2020/05/04	R035	07/05/2020	9.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/05/04	R035	07/05/2020	9.47	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R035	07/05/2020	10.75	Put	Bond Future	3,691.3400		3.6913	3,551.4800	3.5515	(3.789)	0	0	5,000
2020/05/04	R035	07/05/2020			Bond Future	11.3301		84.3178	11.3076	84.4569	(0.199)	0.0000	0.0000	50,514
2020/05/04	R035	07/05/2020	9.11	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/05/04	R035	07/05/2020	9.11	Put	Bond Future	15,544.0700		15.5441	15,405.0000	15.4050	(0.895)	0	0	0
2020/05/04	R035	07/05/2020	10.57	Call	Bond Future	0.0300		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/05/04	R035	07/05/2020	9.78	Put	Bond Future	10,430.2900		10.4303	10,291.2200	10.2912	(1.333)	0	0	0
2020/05/04	R035	07/05/2020	9.85	Put	Bond Future	9,918.4900		9.9185	9,779.4200	9.7794	(1.402)	0	0	0
2020/05/04	R035	07/05/2020	9.48	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R035	07/05/2020	9.75	Put	Bond Future	10,650.9000		10.6509	10,511.8300	10.5118	(1.306)	0	0	0
2020/05/04	R035	07/05/2020	9.47	Put	Bond Future	12,747.1200		12.7471	12,608.0500	12.6081	(1.091)	0	0	0
2020/05/04	R035	07/05/2020	10.75	Call	Bond Future	0.7900		0.0008	0.0000	0.0000	(100.000)	0	0	0
2020/05/04	R035	07/05/2020	9.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/05/04	R035	07/05/2020	9.18	Put	Bond Future	14,991.0200		14.9910	14,851.9500	14.8519	(0.928)	0	0	0
2020/05/04	R035	07/05/2020	9.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/05/04	R035	07/05/2020	9.55	Put	Bond Future	12,141.2700		12.1413	12,002.2000	12.0022	(1.145)	0	0	0
2020/05/04	R035	07/05/2020	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/04	R035	07/05/2020	9.49	Put	Bond Future	12,595.1300		12.5951	12,456.0600	12.4561	(1.104)	0	0	0
2020/05/04	R035	07/05/2020	9.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R035	06/08/2020	9.67	Call	Bond Future	241.3100		0.2413	229.4400	0.2294	(4.919)	0	0	500
2020/05/04	R035	06/08/2020	10.45	Put	Bond Future	7,863.7100		7.8637	7,707.1500	7.7072	(1.991)	0	0	500
2020/05/04	R035	06/08/2020	9.92	Put	Bond Future	11,069.0800		11.0691	10,914.9800	10.9150	(1.392)	0	0	0
2020/05/04	R035	06/08/2020	9.00	Put	Bond Future	17,710.1500		17.7102	17,565.3300	17.5653	(0.818)	0	0	0
2020/05/04	R035	06/08/2020			Bond Future	11.5517		85.3199	11.5283	85.4595	(0.202)	0.0000	0.0000	128,400
2020/05/04	R035	06/08/2020	9.09	Put	Bond Future	17,010.3300		17.0103	16,864.7500	16.8647	(0.856)	0	0	0
2020/05/04	R035	06/08/2020	9.09	Call	Bond Future	74.0500		0.0741	68.1400	0.0681	(7.981)	0	0	500
2020/05/04	R035	06/08/2020	9.67	Put	Bond Future	12,752.5900		12.7526	12,601.0500	12.6011	(1.188)	0	0	0
2020/05/04	R035	06/08/2020	9.92	Call	Bond Future	376.5700		0.3766	362.1400	0.3621	(3.832)	0	0	0
2020/05/04	R035	06/08/2020	9.00	Call	Bond Future	60.4400		0.0604	55.2900	0.0553	(8.521)	0	0	24,761
2020/05/04	R035	06/08/2020	10.45	Call	Bond Future	860.8000		0.8608	843.9100	0.8439	(1.962)	0	0	0
2020/05/04	R035	06/08/2020	9.93	Call	Bond Future	383.0400		0.3830	368.5200	0.3685	(3.791)	0	0	0
2020/05/04	R035	06/08/2020	9.91	Put	Bond Future	11,134.4600		11.1345	10,980.4500	10.9805	(1.383)	0	0	0
2020/05/04	R035	06/08/2020	9.93	Put	Bond Future	11,003.8600		11.0039	10,849.6700	10.8497	(1.401)	0	0	0
2020/05/04	R035	06/08/2020	8.75	Call	Bond Future	33.3900		0.0334	30.0100	0.0300	(10.123)	0	0	3,000
2020/05/04	R035	06/08/2020	8.75	Put	Bond Future	19,704.1700		19.7042	19,561.1200	19.5611	(0.726)	0	0	0
2020/05/04	R035	06/08/2020	9.91	Call	Bond Future	370.1900		0.3702	355.8500	0.3559	(3.874)	0	0	0
2020/05/04	R035	05/11/2020	10.34	Put	Bond Future	10,399.9300		10.3999	10,256.6000	10.2566	(1.378)	0	0	0
2020/05/04	R035	05/11/2020			Bond Future	11.7691		81.9103	11.7448	82.0513	(0.206)	0.0000	0.0000	0
2020/05/04	R035	05/11/2020	10.33	Call	Bond Future	1,401.0800		1.4011	1,398.6500	1.3987	(0.173)	0	0	0
2020/05/04	R035	05/11/2020	10.33	Put	Bond Future	10,454.5500		10.4545	10,311.1200	10.3111	(1.372)	0	0	0
2020/05/04	R035	05/11/2020	10.34	Call	Bond Future	1,414.4600		1.4145	1,412.1300	1.4121	(0.165)	0	0	0
2020/05/04	R035	05/11/2020	10.32	Call	Bond Future	1,387.7900		1.3878	1,385.2600	1.3853	(0.182)	0	0	0
2020/05/04	R035	05/11/2020	10.32	Put	Bond Future	10,509.3400		10.5093	10,365.8100	10.3658	(1.366)	0	0	0
2020/05/04	R035	04/02/2021	10.04	Put	Bond Future	13,882.4100		13.8824	13,742.5900	13.7426	(1.007)	0	0	0
2020/05/04	R035	04/02/2021	10.14	Put	Bond Future	13,312.9600		13.3130	13,174.0900	13.1741	(1.043)	0	0	650

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/04	R035	04/02/2021	11.14	Put	Bond Future	8,419.4000	8.4194	8,295.2200	8.2952	(1.475)	0	0	650
2020/05/04	R035	04/02/2021	10.05	Call	Bond Future	1,552.2700	1.5523	1,555.2500	1.5553	0.192	0	0	0
2020/05/04	R035	04/02/2021			Bond Future	12.0065	82.9447	11.9812	83.0874	(0.211)	0.0000	0.0000	0
2020/05/04	R035	04/02/2021	10.14	Call	Bond Future	1,664.3500	1.6644	1,668.1900	1.6682	0.231	0	0	0
2020/05/04	R035	04/02/2021	10.06	Call	Bond Future	1,564.4500	1.5644	1,567.5200	1.5675	0.196	0	0	0
2020/05/04	R035	04/02/2021	10.06	Put	Bond Future	13,767.3600	13.7674	13,627.7200	13.6277	(1.014)	0	0	0
2020/05/04	R035	04/02/2021	10.04	Call	Bond Future	1,540.1600	1.5402	1,543.0500	1.5431	0.188	0	0	0
2020/05/04	R035	04/02/2021	11.14	Call	Bond Future	3,304.1900	3.3042	3,322.7200	3.3227	0.561	0	0	0
2020/05/04	R035	04/02/2021	10.05	Put	Bond Future	13,824.8100	13.8248	13,685.0800	13.6851	(1.011)	0	0	0
2020/05/04	R035	06/05/2021	12.37	Call	Bond Future	618.6000	0.6186	763.1600	0.7632	23.369	0	0	0
2020/05/04	R035	06/05/2021	12.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R035	06/05/2021			Bond Future	12.2561	79.4585	12.2296	79.6031	(0.216)	0.0000	0.0000	0
2020/05/04	R035	06/05/2021	12.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R035	06/05/2021	12.35	Call	Bond Future	510.5500	0.5105	655.1100	0.6551	28.315	0	0	0
2020/05/04	R035	06/05/2021	12.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R035	06/05/2021	12.36	Call	Bond Future	564.6000	0.5646	709.1600	0.7092	25.604	0	0	0
2020/05/04	R186	07/05/2020	7.90	Put	Bond Future	2,966.5900	2.9666	2,419.6500	2.4197	(18.437)	0	0	2,500
2020/05/04	R186	07/05/2020	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R186	07/05/2020	8.09	Put	Bond Future	1,932.5400	1.9325	1,383.6100	1.3836	(28.405)	0	0	0
2020/05/04	R186	07/05/2020	8.28	Put	Bond Future	965.1300	0.9651	443.7200	0.4437	(54.025)	0	0	0
2020/05/04	R186	07/05/2020	8.93	Call	Bond Future	2,513.7300	2.5137	3,060.0000	3.0600	21.731	0	0	0
2020/05/04	R186	07/05/2020			Bond Future	8.4495	114.3079	8.3468	114.8548	(1.216)	0.0000	0.0000	36,711
2020/05/04	R186	07/05/2020	8.50	Call	Bond Future	492.2400	0.4922	833.0400	0.8330	69.235	0	0	0
2020/05/04	R186	07/05/2020	8.50	Put	Bond Future	224.6100	0.2246	18.5200	0.0185	(91.755)	0	0	23,160
2020/05/04	R186	07/05/2020	8.08	Put	Bond Future	1,986.2800	1.9863	1,437.6100	1.4376	(27.623)	0	0	0
2020/05/04	R186	07/05/2020	8.08	Call	Bond Future	2.5800	0.0026	0.8000	0.0008	(68.992)	0	0	0
2020/05/04	R186	07/05/2020	7.90	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/05/04	R186	07/05/2020	9.50	Call	Bond Future	5,399.9500	5.4000	5,946.8400	5.9468	10.128	0	0	1,120
2020/05/04	R186	07/05/2020	8.09	Call	Bond Future	3.1300	0.0031	1.0900	0.0011	(65.176)	0	0	0
2020/05/04	R186	07/05/2020	8.28	Call	Bond Future	60.7600	0.0608	86.2400	0.0862	41.935	0	0	0
2020/05/04	R186	07/05/2020	8.93	Put	Bond Future	0.6200	0.0006	0.0000	0.0000	(100.000)	0	0	0
2020/05/04	R186	07/05/2020	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R186	07/05/2020	10.00	Call	Bond Future	7,850.9000	7.8509	8,397.7900	8.3978	6.966	0	0	1,120
2020/05/04	R186	07/05/2020	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R186	07/05/2020	7.60	Put	Bond Future	4,629.0900	4.6291	4,082.2000	4.0822	(11.814)	0	0	0
2020/05/04	R186	07/05/2020	8.07	Put	Bond Future	2,040.1400	2.0401	1,491.7000	1.4917	(26.882)	0	0	0
2020/05/04	R186	07/05/2020	8.07	Call	Bond Future	2.1300	0.0021	0.5800	0.0006	(72.770)	0	0	0
2020/05/04	R186	06/08/2020	8.00	Call	Bond Future	991.6400	0.9916	1,117.9200	1.1179	12.734	0	0	900
2020/05/04	R186	06/08/2020	9.00	Call	Bond Future	3,280.6900	3.2807	3,595.2800	3.5953	9.589	0	0	900
2020/05/04	R186	06/08/2020	8.25	Call	Bond Future	1,386.8700	1.3869	1,555.4300	1.5554	12.154	0	0	0
2020/05/04	R186	06/08/2020	8.38	Put	Bond Future	3,020.0200	3.0200	2,660.9700	2.6610	(11.889)	0	0	0
2020/05/04	R186	06/08/2020			Bond Future	8.6484	110.3814	8.5402	110.9333	(1.251)	0.0000	0.0000	75,887
2020/05/04	R186	06/08/2020	9.00	Put	Bond Future	1,511.4700	1.5115	1,274.1400	1.2741	(15.702)	0	0	0
2020/05/04	R186	06/08/2020	8.37	Put	Bond Future	3,050.9600	3.0510	2,690.0000	2.6900	(11.831)	0	0	0
2020/05/04	R186	06/08/2020	8.37	Call	Bond Future	1,623.6800	1.6237	1,814.6400	1.8146	11.761	0	0	0
2020/05/04	R186	06/08/2020	8.00	Put	Bond Future	4,352.9200	4.3529	3,927.2800	3.9273	(9.778)	0	0	0
2020/05/04	R186	06/08/2020	8.25	Put	Bond Future	3,436.7200	3.4367	3,053.3600	3.0534	(11.155)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/04	R186	06/08/2020	8.38	Call	Bond Future	1,644.4200	1.6444	1,837.2900	1.8373	11.729	0	0	0
2020/05/04	R186	06/08/2020	8.36	Put	Bond Future	3,081.8800	3.0819	2,719.0100	2.7190	(11.774)	0	0	0
2020/05/04	R186	06/08/2020	8.36	Call	Bond Future	1,602.8900	1.6029	1,791.9400	1.7919	11.794	0	0	0
2020/05/04	R186	05/11/2020	8.64	Put	Bond Future	3,629.1900	3.6292	3,304.7400	3.3047	(8.940)	0	0	0
2020/05/04	R186	05/11/2020	8.65	Call	Bond Future	2,673.9200	2.6739	2,909.1600	2.9092	8.798	0	0	0
2020/05/04	R186	05/11/2020			Bond Future	8.8396	111.7671	8.7253	112.3254	(1.292)	0.0000	0.0000	0
2020/05/04	R186	05/11/2020	8.66	Call	Bond Future	2,696.8700	2.6969	2,933.5000	2.9335	8.774	0	0	0
2020/05/04	R186	05/11/2020	8.66	Put	Bond Future	3,576.1600	3.5762	3,254.4900	3.2545	(8.995)	0	0	0
2020/05/04	R186	05/11/2020	9.26	Put	Bond Future	2,255.8600	2.2559	2,015.9700	2.0160	(10.634)	0	0	3,500
2020/05/04	R186	05/11/2020	8.64	Call	Bond Future	2,651.3900	2.6514	2,885.2400	2.8852	8.820	0	0	0
2020/05/04	R186	05/11/2020	7.84	Put	Bond Future	6,250.4900	6.2505	5,822.8100	5.8228	(6.842)	0	0	0
2020/05/04	R186	05/11/2020	8.65	Put	Bond Future	3,602.4500	3.6025	3,279.3900	3.2794	(8.968)	0	0	0
2020/05/04	R186	05/11/2020	8.34	Put	Bond Future	4,494.8800	4.4949	4,129.2700	4.1293	(8.134)	0	0	0
2020/05/04	R186	05/11/2020	8.34	Call	Bond Future	2,025.7500	2.0257	2,218.4400	2.2184	9.512	0	0	3,500
2020/05/04	R186	05/11/2020	9.26	Call	Bond Future	4,279.7300	4.2797	4,598.1400	4.5981	7.440	0	0	0
2020/05/04	R186	05/11/2020	7.84	Call	Bond Future	1,237.6700	1.2377	1,368.2900	1.3683	10.554	0	0	3,500
2020/05/04	R186	04/02/2021	8.15	Call	Bond Future	1,976.1400	1.9761	2,149.0100	2.1490	8.748	0	0	0
2020/05/04	R186	04/02/2021			Bond Future	9.0528	107.8923	8.9319	108.4575	(1.336)	0.0000	0.0000	0
2020/05/04	R186	04/02/2021	8.15	Put	Bond Future	6,287.9900	6.2880	5,895.6200	5.8956	(6.240)	0	0	0
2020/05/04	R186	04/02/2021	8.16	Call	Bond Future	1,991.2500	1.9913	2,165.1500	2.1651	8.733	0	0	0
2020/05/04	R186	04/02/2021	8.17	Put	Bond Future	6,220.4200	6.2204	5,830.1000	5.8301	(6.275)	0	0	0
2020/05/04	R186	04/02/2021	8.16	Put	Bond Future	6,254.1500	6.2541	5,862.8100	5.8628	(6.257)	0	0	0
2020/05/04	R186	04/02/2021	8.17	Call	Bond Future	2,006.4500	2.0065	2,181.3700	2.1814	8.718	0	0	0
2020/05/04	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R186	06/05/2021	10.77	Call	Bond Future	6,257.7400	6.2577	6,829.9500	6.8300	9.144	0	0	0
2020/05/04	R186	06/05/2021			Bond Future	9.3039	109.1853	9.1754	109.7575	(1.381)	0.0000	0.0000	0
2020/05/04	R186	06/05/2021	10.78	Call	Bond Future	6,298.7700	6.2988	6,870.9800	6.8710	9.084	0	0	0
2020/05/04	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R186	06/05/2021	10.76	Call	Bond Future	6,216.6900	6.2167	6,788.9000	6.7889	9.204	0	0	0
2020/05/04	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R197	07/05/2020			Bond Future	310.9669	310.9669	310.5512	310.5512	(0.134)	0.0000	0.0000	2,507
2020/05/04	R197	06/08/2020			Bond Future	306.9672	306.9672	306.5496	306.5496	(0.136)	0.0000	0.0000	2,549
2020/05/04	R197	05/11/2020			Bond Future	310.8925	310.8925	310.4683	310.4683	(0.136)	0.0000	0.0000	0
2020/05/04	R197	04/02/2021			Bond Future	306.9121	306.9121	306.5194	306.5194	(0.128)	0.0000	0.0000	0
2020/05/04	R197	06/05/2021			Bond Future	310.6647	310.6647	310.2677	310.2677	(0.128)	0.0000	0.0000	0
2020/05/04	R202	07/05/2020			Bond Future	216.0857	216.0857	216.1533	216.1533	0.031	0.0000	0.0000	5,456
2020/05/04	R202	06/08/2020			Bond Future	214.5792	214.5792	214.6487	214.6487	0.032	0.0000	0.0000	7,724
2020/05/04	R202	05/11/2020			Bond Future	217.3228	217.3228	217.3924	217.3924	0.032	0.0000	0.0000	0
2020/05/04	R202	04/02/2021			Bond Future	215.8799	215.8799	215.9698	215.9698	0.042	0.0000	0.0000	0
2020/05/04	R202	06/05/2021			Bond Future	218.5199	218.5199	218.6114	218.6114	0.042	0.0000	0.0000	0
2020/05/04	R208	07/05/2020	4.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R208	07/05/2020	4.81	Call	Bond Future	742.5800	0.7426	701.7700	0.7018	(5.496)	0	0	0
2020/05/04	R208	07/05/2020			Bond Future	3.9606	103.1719	4.0071	103.1311	1.172	0.0000	0.0000	20,853
2020/05/04	R208	07/05/2020	4.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R208	07/05/2020	4.82	Call	Bond Future	751.2700	0.7513	710.4600	0.7105	(5.432)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/04	R208	07/05/2020	4.80	Call	Bond Future	733.8800	0.7339	693.0700	0.6931	(5.561)	0	0	0
2020/05/04	R208	07/05/2020	4.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R208	06/08/2020	5.57	Put	Bond Future	0.0700	0.0001	0.0800	0.0001	14.286	0	0	0
2020/05/04	R208	06/08/2020			Bond Future	3.6379	104.3981	3.7053	104.3554	1.853	0.0000	0.0000	28,892
2020/05/04	R208	06/08/2020	5.56	Call	Bond Future	1,204.7200	1.2047	1,162.0600	1.1621	(3.541)	0	0	0
2020/05/04	R208	06/08/2020	5.56	Put	Bond Future	0.0700	0.0001	0.0800	0.0001	14.286	0	0	0
2020/05/04	R208	06/08/2020	5.57	Call	Bond Future	1,210.9200	1.2109	1,168.2600	1.1683	(3.523)	0	0	0
2020/05/04	R208	06/08/2020	5.55	Call	Bond Future	1,198.5200	1.1985	1,155.8700	1.1559	(3.559)	0	0	0
2020/05/04	R208	06/08/2020	5.55	Put	Bond Future	0.0700	0.0001	0.0900	0.0001	28.571	0	0	0
2020/05/04	R208	05/11/2020	4.78	Call	Bond Future	813.3100	0.8133	769.6500	0.7697	(5.368)	0	0	0
2020/05/04	R208	05/11/2020	4.77	Put	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2020/05/04	R208	05/11/2020			Bond Future	2.6843	102.3141	2.7960	102.2704	4.162	0.0000	0.0000	0
2020/05/04	R208	05/11/2020	4.79	Call	Bond Future	817.1600	0.8172	773.5000	0.7735	(5.343)	0	0	0
2020/05/04	R208	05/11/2020	4.79	Put	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0	0	0
2020/05/04	R208	05/11/2020	4.78	Put	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0	0	0
2020/05/04	R208	05/11/2020	4.77	Call	Bond Future	809.4700	0.8095	765.8000	0.7658	(5.395)	0	0	0
2020/05/04	R209	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R209	07/05/2020			Bond Future	11.3087	63.7624	11.2914	63.8527	(0.153)	0.0000	0.0000	54,391
2020/05/04	R209	07/05/2020	9.45	Put	Bond Future	10,890.7400	10.8907	10,800.4300	10.8004	(0.829)	0	0	0
2020/05/04	R209	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R209	07/05/2020	9.47	Put	Bond Future	10,759.5000	10.7595	10,669.1900	10.6692	(0.839)	0	0	0
2020/05/04	R209	07/05/2020	9.46	Put	Bond Future	10,825.0800	10.8251	10,734.7700	10.7348	(0.834)	0	0	0
2020/05/04	R209	07/05/2020	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R209	06/08/2020	5.55	Put	Bond Future	45,012.9800	45.0130	44,922.4600	44.9225	(0.201)	0	0	0
2020/05/04	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R209	06/08/2020			Bond Future	11.5092	64.5202	11.4914	64.6107	(0.155)	0.0000	0.0000	64,067
2020/05/04	R209	06/08/2020	5.57	Put	Bond Future	44,796.1700	44.7962	44,705.6500	44.7056	(0.202)	0	0	0
2020/05/04	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R209	06/08/2020	5.56	Put	Bond Future	44,904.5000	44.9045	44,813.9800	44.8140	(0.202)	0	0	0
2020/05/04	R209	05/11/2020	10.02	Call	Bond Future	1,159.7900	1.1598	1,148.2800	1.1483	(0.992)	0	0	0
2020/05/04	R209	05/11/2020			Bond Future	11.7036	62.1872	11.6851	62.2786	(0.158)	0.0000	0.0000	0
2020/05/04	R209	05/11/2020	10.00	Call	Bond Future	1,138.8500	1.1389	1,127.3100	1.1273	(1.013)	0	0	0
2020/05/04	R209	05/11/2020	10.00	Put	Bond Future	10,497.1500	10.4971	10,394.2200	10.3942	(0.981)	0	0	0
2020/05/04	R209	05/11/2020	10.02	Put	Bond Future	10,396.5800	10.3966	10,293.6800	10.2937	(0.990)	0	0	0
2020/05/04	R209	05/11/2020	10.01	Call	Bond Future	1,149.2800	1.1493	1,137.7600	1.1378	(1.002)	0	0	0
2020/05/04	R209	05/11/2020	10.01	Put	Bond Future	10,446.7900	10.4468	10,343.8800	10.3439	(0.985)	0	0	0
2020/05/04	R209	04/02/2021	10.12	Put	Bond Future	11,351.7000	11.3517	11,255.1000	11.2551	(0.851)	0	0	0
2020/05/04	R209	04/02/2021			Bond Future	11.9102	62.9727	11.8910	63.0652	(0.161)	0.0000	0.0000	0
2020/05/04	R209	04/02/2021	10.11	Call	Bond Future	1,721.7900	1.7218	1,717.6100	1.7176	(0.243)	0	0	0
2020/05/04	R209	04/02/2021	10.11	Put	Bond Future	11,399.4300	11.3994	11,302.7700	11.3028	(0.848)	0	0	0
2020/05/04	R209	04/02/2021	10.12	Call	Bond Future	1,733.8100	1.7338	1,729.6900	1.7297	(0.238)	0	0	0
2020/05/04	R209	04/02/2021	10.10	Call	Bond Future	1,709.8200	1.7098	1,705.6000	1.7056	(0.247)	0	0	0
2020/05/04	R209	04/02/2021	10.10	Put	Bond Future	11,447.2800	11.4473	11,350.5800	11.3506	(0.845)	0	0	0
2020/05/04	R209	06/05/2021	12.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R209	06/05/2021	12.22	Call	Bond Future	400.0000	0.4000	493.6600	0.4937	23.415	0	0	0
2020/05/04	R209	06/05/2021			Bond Future	12.1343	60.5855	12.1143	60.6792	(0.164)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/04	R209	06/05/2021	12.23	Call	Bond Future	446.4000	0.4464	540.0600	0.5401	20.981	0	0	0
2020/05/04	R209	06/05/2021	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R209	06/05/2021	12.24	Call	Bond Future	492.7600	0.4928	586.4200	0.5864	19.007	0	0	0
2020/05/04	R209	06/05/2021	12.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R210	07/05/2020			Bond Future	179.4278	179.4278	181.4961	181.4961	1.153	0.0000	0.0000	775
2020/05/04	R210	06/08/2020			Bond Future	181.6054	181.6054	183.6964	183.6964	1.151	0.0000	0.0000	1,199
2020/05/04	R210	05/11/2020			Bond Future	181.2064	181.2064	183.3360	183.3360	1.175	0.0000	0.0000	0
2020/05/04	R210	04/02/2021			Bond Future	183.5372	183.5372	185.6939	185.6939	1.175	0.0000	0.0000	0
2020/05/04	R210	06/05/2021			Bond Future	183.0276	183.0276	185.2240	185.2240	1.200	0.0000	0.0000	0
2020/05/04	R212	07/05/2020			Bond Future	165.8071	165.8071	165.8495	165.8495	0.026	0.0000	0.0000	3,467
2020/05/04	R212	06/08/2020			Bond Future	165.5222	165.5222	165.5737	165.5737	0.031	0.0000	0.0000	6,744
2020/05/04	R212	05/11/2020			Bond Future	167.6391	167.6391	167.6905	167.6905	0.031	0.0000	0.0000	0
2020/05/04	R212	04/02/2021			Bond Future	167.4634	167.4634	167.5261	167.5261	0.037	0.0000	0.0000	0
2020/05/04	R212	06/05/2021			Bond Future	169.5113	169.5113	169.5751	169.5751	0.038	0.0000	0.0000	0
2020/05/04	R213	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R213	07/05/2020	9.01	Put	Bond Future	8,867.7300	8.8677	8,531.7500	8.5317	(3.789)	0	0	0
2020/05/04	R213	07/05/2020			Bond Future	10.5495	78.8174	10.4869	79.1534	(0.593)	0.0000	0.0000	9,463
2020/05/04	R213	07/05/2020	9.00	Put	Bond Future	8,929.6200	8.9296	8,593.6400	8.5936	(3.763)	0	0	0
2020/05/04	R213	07/05/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R213	07/05/2020	9.02	Put	Bond Future	8,805.9000	8.8059	8,469.9200	8.4699	(3.815)	0	0	0
2020/05/04	R213	07/05/2020	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R213	06/08/2020	9.31	Call	Bond Future	521.4100	0.5214	538.4600	0.5385	3.270	0	0	0
2020/05/04	R213	06/08/2020			Bond Future	10.7596	79.7541	10.6947	80.0930	(0.603)	0.0000	0.0000	13,383
2020/05/04	R213	06/08/2020	9.29	Call	Bond Future	506.2700	0.5063	522.6400	0.5226	3.233	0	0	0
2020/05/04	R213	06/08/2020	9.29	Put	Bond Future	8,691.1700	8.6912	8,368.6400	8.3686	(3.711)	0	0	0
2020/05/04	R213	06/08/2020	9.31	Put	Bond Future	8,587.3500	8.5874	8,265.5000	8.2655	(3.748)	0	0	0
2020/05/04	R213	06/08/2020	9.30	Call	Bond Future	513.7900	0.5138	530.5000	0.5305	3.252	0	0	0
2020/05/04	R213	06/08/2020	9.30	Put	Bond Future	8,639.1800	8.6392	8,316.9900	8.3170	(3.729)	0	0	0
2020/05/04	R213	05/11/2020	9.60	Put	Bond Future	8,724.7000	8.7247	8,436.8300	8.4368	(3.299)	0	0	0
2020/05/04	R213	05/11/2020	9.59	Call	Bond Future	1,357.2100	1.3572	1,411.6600	1.4117	4.012	0	0	0
2020/05/04	R213	05/11/2020			Bond Future	10.9663	77.2211	10.8988	77.5639	(0.616)	0.0000	0.0000	0
2020/05/04	R213	05/11/2020	9.60	Call	Bond Future	1,369.4300	1.3694	1,424.3700	1.4244	4.012	0	0	0
2020/05/04	R213	05/11/2020	9.59	Put	Bond Future	8,769.7100	8.7697	8,481.3500	8.4813	(3.288)	0	0	0
2020/05/04	R213	05/11/2020	9.61	Call	Bond Future	1,381.7300	1.3817	1,437.1500	1.4372	4.011	0	0	0
2020/05/04	R213	05/11/2020	9.61	Put	Bond Future	8,679.8200	8.6798	8,392.4300	8.3924	(3.311)	0	0	0
2020/05/04	R213	04/02/2021	9.40	Call	Bond Future	1,562.8000	1.5628	1,622.0300	1.6220	3.790	0	0	0
2020/05/04	R213	04/02/2021	9.39	Put	Bond Future	11,146.1400	11.1461	10,857.8700	10.8579	(2.586)	0	0	0
2020/05/04	R213	04/02/2021			Bond Future	11.1932	78.1963	11.1227	78.5434	(0.629)	0.0000	0.0000	0
2020/05/04	R213	04/02/2021	9.41	Call	Bond Future	1,574.2700	1.5743	1,633.9100	1.6339	3.788	0	0	0
2020/05/04	R213	04/02/2021	9.41	Put	Bond Future	11,054.0200	11.0540	10,766.5600	10.7666	(2.601)	0	0	0
2020/05/04	R213	04/02/2021	9.40	Put	Bond Future	11,100.0200	11.1000	10,812.1500	10.8121	(2.593)	0	0	0
2020/05/04	R213	04/02/2021	9.39	Call	Bond Future	1,551.3900	1.5514	1,610.2200	1.6102	3.792	0	0	0
2020/05/04	R213	06/05/2021	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R213	06/05/2021			Bond Future	11.4347	75.5999	11.3612	75.9513	(0.643)	0.0000	0.0000	0
2020/05/04	R213	06/05/2021	11.90	Call	Bond Future	2,173.6600	2.1737	2,525.0800	2.5251	16.167	0	0	0

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2020/05/04	R213	06/05/2021	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R213	06/05/2021	11.91	Call	Bond Future	2,219.4400	2.2194	2,570.8600	2.5709	15.834	0	0	0
2020/05/04	R213	06/05/2021	11.89	Call	Bond Future	2,127.8400	2.1278	2,479.2600	2.4793	16.515	0	0	0
2020/05/04	R213	06/05/2021	11.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R214	07/05/2020	9.77	Put	Bond Future	10,933.7800	10.9338	10,713.2600	10.7133	(2.017)	0	0	0
2020/05/04	R214	07/05/2020			Bond Future	11.6086	61.4802	11.5662	61.7007	(0.365)	0.0000	0.0000	7,578
2020/05/04	R214	07/05/2020	9.76	Put	Bond Future	11,001.7100	11.0017	10,781.1900	10.7812	(2.004)	0	0	0
2020/05/04	R214	07/05/2020	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R214	07/05/2020	9.31	Put	Bond Future	14,166.7000	14.1667	13,946.1800	13.9462	(1.557)	0	0	0
2020/05/04	R214	07/05/2020	10.66	Put	Bond Future	5,274.7900	5.2748	5,054.2700	5.0543	(4.181)	0	0	1,250
2020/05/04	R214	07/05/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R214	07/05/2020	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/05/04	R214	07/05/2020	9.91	Put	Bond Future	9,993.3600	9.9934	9,772.8400	9.7728	(2.207)	0	0	0
2020/05/04	R214	07/05/2020	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/05/04	R214	07/05/2020	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R214	07/05/2020	9.75	Put	Bond Future	11,069.7400	11.0697	10,849.2200	10.8492	(1.992)	0	0	0
2020/05/04	R214	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R214	06/08/2020	9.98	Put	Bond Future	10,902.9700	10.9030	10,676.0300	10.6760	(2.081)	0	0	0
2020/05/04	R214	06/08/2020	9.97	Call	Bond Future	357.0200	0.3570	352.3500	0.3523	(1.308)	0	0	0
2020/05/04	R214	06/08/2020			Bond Future	11.8076	62.2109	11.7637	62.4332	(0.372)	0.0000	0.0000	21,559
2020/05/04	R214	06/08/2020	9.98	Call	Bond Future	362.6400	0.3626	358.0100	0.3580	(1.277)	0	0	0
2020/05/04	R214	06/08/2020	9.97	Put	Bond Future	10,963.0700	10.9631	10,736.0900	10.7361	(2.070)	0	0	0
2020/05/04	R214	06/08/2020	9.99	Call	Bond Future	368.3300	0.3683	363.7400	0.3637	(1.246)	0	0	0
2020/05/04	R214	06/08/2020	9.99	Put	Bond Future	10,843.0400	10.8430	10,616.1400	10.6161	(2.093)	0	0	0
2020/05/04	R214	05/11/2020	10.26	Put	Bond Future	10,824.0000	10.8240	10,615.6600	10.6157	(1.925)	0	0	0
2020/05/04	R214	05/11/2020			Bond Future	12.0020	59.7102	11.9564	59.9350	(0.380)	0.0000	0.0000	0
2020/05/04	R214	05/11/2020	10.25	Call	Bond Future	1,109.6300	1.1096	1,125.9000	1.1259	1.466	0	0	0
2020/05/04	R214	05/11/2020	10.25	Put	Bond Future	10,876.6100	10.8766	10,668.0600	10.6681	(1.917)	0	0	0
2020/05/04	R214	05/11/2020	10.26	Call	Bond Future	1,120.0100	1.1200	1,136.4900	1.1365	1.471	0	0	0
2020/05/04	R214	05/11/2020	10.24	Call	Bond Future	1,099.3200	1.0993	1,115.3700	1.1154	1.460	0	0	0
2020/05/04	R214	05/11/2020	10.24	Put	Bond Future	10,929.3900	10.9294	10,720.6200	10.7206	(1.910)	0	0	0
2020/05/04	R214	04/02/2021	10.33	Call	Bond Future	1,652.1200	1.6521	1,681.4000	1.6814	1.772	0	0	0
2020/05/04	R214	04/02/2021			Bond Future	12.2128	60.4643	12.1653	60.6919	(0.389)	0.0000	0.0000	0
2020/05/04	R214	04/02/2021	10.31	Call	Bond Future	1,628.5800	1.6286	1,657.3900	1.6574	1.769	0	0	0
2020/05/04	R214	04/02/2021	10.31	Put	Bond Future	12,033.3800	12.0334	11,834.6100	11.8346	(1.652)	0	0	0
2020/05/04	R214	04/02/2021	10.33	Put	Bond Future	11,932.3000	11.9323	11,734.0000	11.7340	(1.662)	0	0	0
2020/05/04	R214	04/02/2021	10.32	Call	Bond Future	1,640.3200	1.6403	1,669.3600	1.6694	1.770	0	0	0
2020/05/04	R214	04/02/2021	10.32	Put	Bond Future	11,982.7700	11.9828	11,784.2300	11.7842	(1.657)	0	0	0
2020/05/04	R214	06/05/2021	12.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R214	06/05/2021	12.25	Put	Bond Future	858.2500	0.8583	627.7800	0.6278	(26.853)	0	0	0
2020/05/04	R214	06/05/2021			Bond Future	12.4328	57.9076	12.3833	58.1380	(0.398)	0.0000	0.0000	0
2020/05/04	R214	06/05/2021	12.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R214	06/05/2021	12.27	Put	Bond Future	763.3000	0.7633	532.8300	0.5328	(30.194)	0	0	0
2020/05/04	R214	06/05/2021	12.26	Put	Bond Future	810.7400	0.8107	580.2700	0.5803	(28.427)	0	0	0
2020/05/04	R214	06/05/2021	12.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	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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2020/05/04	R248	07/05/2020	9.69	Put	Bond Future	15,842.6700		15.8427	15,542.4100	15.5424	(1.895)	0	0	0
2020/05/04	R248	07/05/2020	9.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R248	07/05/2020	9.77	Put	Bond Future	15,140.5500		15.1406	14,840.2900	14.8403	(1.983)	0	0	0
2020/05/04	R248	07/05/2020			Bond Future	11.8094		76.8806	11.7619	77.1809	(0.402)	0.0000	0.0000	48,354
2020/05/04	R248	07/05/2020	10.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R248	07/05/2020	10.70	Put	Bond Future	7,622.8000		7.6228	7,322.5400	7.3225	(3.939)	0	0	300
2020/05/04	R248	07/05/2020	9.79	Put	Bond Future	14,966.4800		14.9665	14,666.2200	14.6662	(2.006)	0	0	0
2020/05/04	R248	07/05/2020	9.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R248	07/05/2020	10.20	Put	Bond Future	11,522.3000		11.5223	11,222.0400	11.2220	(2.606)	0	0	300
2020/05/04	R248	07/05/2020	9.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	300
2020/05/04	R248	07/05/2020	9.78	Put	Bond Future	15,053.4500		15.0535	14,753.1900	14.7532	(1.995)	0	0	0
2020/05/04	R248	07/05/2020	9.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R248	06/08/2020	9.00	Put	Bond Future	23,603.3200		23.6033	23,299.6500	23.2997	(1.287)	0	0	0
2020/05/04	R248	06/08/2020	11.80	Call	Bond Future	2,754.7800		2.7548	2,825.9400	2.8259	2.583	0	0	470
2020/05/04	R248	06/08/2020	12.75	Call	Bond Future	6,070.6300		6.0706	6,219.8800	6.2199	2.459	0	0	814
2020/05/04	R248	06/08/2020	10.35	Call	Bond Future	332.1200		0.3321	333.2200	0.3332	0.331	0	0	640
2020/05/04	R248	06/08/2020	11.85	Put	Bond Future	3,955.3900		3.9554	3,727.8400	3.7278	(5.753)	0	0	0
2020/05/04	R248	06/08/2020	10.20	Call	Bond Future	249.4900		0.2495	249.0000	0.2490	(0.196)	0	0	0
2020/05/04	R248	06/08/2020			Bond Future	12.0210		77.7943	11.9715	78.0971	(0.412)	0.0000	0.0000	78,906
2020/05/04	R248	06/08/2020	9.25	Call	Bond Future	26.7600		0.0268	25.4300	0.0254	(4.970)	0	0	20,640
2020/05/04	R248	06/08/2020	9.25	Put	Bond Future	21,191.1400		21.1911	20,887.0100	20.8870	(1.435)	0	0	0
2020/05/04	R248	06/08/2020	10.18	Put	Bond Future	13,224.9600		13.2250	12,921.5100	12.9215	(2.295)	0	0	0
2020/05/04	R248	06/08/2020	10.18	Call	Bond Future	239.8500		0.2398	239.2000	0.2392	(0.271)	0	0	0
2020/05/04	R248	06/08/2020	10.35	Put	Bond Future	11,953.1500		11.9532	11,651.4500	11.6514	(2.524)	0	0	0
2020/05/04	R248	06/08/2020	11.85	Call	Bond Future	2,899.1500		2.8992	2,974.4000	2.9744	2.596	0	0	0
2020/05/04	R248	06/08/2020	11.15	Put	Bond Future	6,881.9900		6.8820	6,605.7000	6.6057	(4.015)	0	0	0
2020/05/04	R248	06/08/2020	11.15	Call	Bond Future	1,203.2100		1.2032	1,229.7200	1.2297	2.203	0	0	0
2020/05/04	R248	06/08/2020	10.85	Put	Bond Future	8,589.4100		8.5894	8,299.6100	8.2996	(3.374)	0	0	0
2020/05/04	R248	06/08/2020	10.85	Call	Bond Future	770.3300		0.7703	783.3300	0.7833	1.688	0	0	640
2020/05/04	R248	06/08/2020	9.00	Call	Bond Future	12.9800		0.0130	12.1100	0.0121	(6.703)	0	0	3,000
2020/05/04	R248	06/08/2020	11.80	Put	Bond Future	4,125.0100		4.1250	3,893.3700	3.8934	(5.616)	0	0	0
2020/05/04	R248	06/08/2020	12.75	Put	Bond Future	1,858.3000		1.8583	1,704.7500	1.7047	(8.263)	0	0	0
2020/05/04	R248	06/08/2020	10.20	Put	Bond Future	13,072.1600		13.0722	12,768.8700	12.7689	(2.320)	0	0	0
2020/05/04	R248	06/08/2020	12.25	Put	Bond Future	2,804.7600		2.8048	2,611.3400	2.6113	(6.896)	0	0	0
2020/05/04	R248	06/08/2020	12.25	Call	Bond Future	4,177.1700		4.1772	4,286.5500	4.2865	2.619	0	0	814
2020/05/04	R248	06/08/2020	11.10	Put	Bond Future	7,147.0600		7.1471	6,868.1600	6.8682	(3.902)	0	0	0
2020/05/04	R248	06/08/2020	11.10	Call	Bond Future	1,118.5400		1.1185	1,142.4400	1.1424	2.137	0	0	470
2020/05/04	R248	06/08/2020	10.19	Put	Bond Future	13,148.4600		13.1485	12,845.0900	12.8451	(2.307)	0	0	0
2020/05/04	R248	06/08/2020	10.19	Call	Bond Future	244.6300		0.2446	244.0600	0.2441	(0.233)	0	0	0
2020/05/04	R248	05/11/2020	10.02	Put	Bond Future	16,149.3800		16.1494	15,855.8700	15.8559	(1.817)	0	0	0
2020/05/04	R248	05/11/2020	10.03	Call	Bond Future	616.1100		0.6161	629.0800	0.6291	2.105	0	0	0
2020/05/04	R248	05/11/2020			Bond Future	12.2284		74.3534	12.1768	74.6596	(0.422)	0.0000	0.0000	0
2020/05/04	R248	05/11/2020	10.04	Call	Bond Future	623.8000		0.6238	636.9700	0.6370	2.111	0	0	0
2020/05/04	R248	05/11/2020	10.04	Put	Bond Future	15,998.1100		15.9981	15,705.0200	15.7050	(1.832)	0	0	0
2020/05/04	R248	05/11/2020	10.02	Call	Bond Future	608.5000		0.6085	621.2500	0.6213	2.095	0	0	0
2020/05/04	R248	05/11/2020	10.03	Put	Bond Future	16,073.6300		16.0736	15,780.3400	15.7803	(1.825)	0	0	0
2020/05/04	R248	04/02/2021	10.46	Call	Bond Future	1,509.7900		1.5098	1,547.3300	1.5473	2.486	0	0	0
2020/05/04	R248	04/02/2021	10.47	Put	Bond Future	14,746.2600		14.7463	14,474.0800	14.4741	(1.846)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/04	R248	04/02/2021			Bond Future	12.4543	75.2924	12.4002	75.6025	(0.434)	0.0000	0.0000	0
2020/05/04	R248	04/02/2021	10.46	Put	Bond Future	14,811.1400	14.8111	14,538.6300	14.5386	(1.840)	0	0	0
2020/05/04	R248	04/02/2021	10.47	Call	Bond Future	1,522.4300	1.5224	1,560.3000	1.5603	2.487	0	0	0
2020/05/04	R248	04/02/2021	10.48	Call	Bond Future	1,535.1500	1.5351	1,573.3400	1.5733	2.488	0	0	0
2020/05/04	R248	04/02/2021	10.48	Put	Bond Future	14,681.5900	14.6816	14,409.7300	14.4097	(1.852)	0	0	0
2020/05/04	R248	06/05/2021	12.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R248	06/05/2021			Bond Future	12.6904	71.7775	12.6338	72.0914	(0.446)	0.0000	0.0000	0
2020/05/04	R248	06/05/2021	12.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R248	06/05/2021	12.34	Put	Bond Future	1,985.5000	1.9855	1,671.6100	1.6716	(15.809)	0	0	0
2020/05/04	R248	06/05/2021	12.36	Put	Bond Future	1,869.4100	1.8694	1,555.5200	1.5555	(16.791)	0	0	0
2020/05/04	R248	06/05/2021	12.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/04	R248	06/05/2021	12.35	Put	Bond Future	1,927.4100	1.9274	1,613.5200	1.6135	(16.286)	0	0	0

Total

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