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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/05/2020 TO 06/05/2020

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
2020/05/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	2025	07/05/2020		Bond Future	136.0499	136.0499	136.8958	136.8958	0.622	0.0000	0.0000	1,245
2020/05/06	2025	06/08/2020		Bond Future	136.1872	136.1872	137.0372	137.0372	0.624	0.0000	0.0000	2,896

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
2020/05/06	2025	05/11/2020			Bond Future	137.9429	137.9429	138.8016	138.8016	0.622	0.0000	0.0000	0
2020/05/06	2025	04/02/2021			Bond Future	138.1989	138.1989	139.0683	139.0683	0.629	0.0000	0.0000	0
2020/05/06	2025	06/05/2021			Bond Future	139.8927	139.8927	140.7735	140.7735	0.630	0.0000	0.0000	0
2020/05/06	2029	07/05/2020			Bond Future	98.3120	98.3120	99.9840	99.9840	1.701	0.0000	0.0000	1,509
2020/05/06	2029	06/08/2020			Bond Future	99.4956	99.4956	101.1833	101.1833	1.696	0.0000	0.0000	2,817
2020/05/06	2029	05/11/2020			Bond Future	99.6409	99.6409	101.3487	101.3487	1.714	0.0000	0.0000	0
2020/05/06	2029	04/02/2021			Bond Future	100.9261	100.9261	102.6557	102.6557	1.714	0.0000	0.0000	0
2020/05/06	2029	06/05/2021			Bond Future	101.0123	101.0123	102.7637	102.7637	1.734	0.0000	0.0000	0
2020/05/06	2030	07/05/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2030	07/05/2020	8.78	Put	Bond Future	5,975.5500	5.9755	5,848.2300	5.8482	(2.131)	0	0	0
2020/05/06	2030	07/05/2020	8.85	Put	Bond Future	5,540.2600	5.5403	5,412.9400	5.4129	(2.298)	0	0	5,820
2020/05/06	2030	07/05/2020	8.45	Put	Bond Future	8,063.2700	8.0633	7,935.9500	7.9360	(1.579)	0	0	0
2020/05/06	2030	07/05/2020	9.19	Put	Bond Future	3,462.7300	3.4627	3,335.4100	3.3354	(3.677)	0	0	0
2020/05/06	2030	07/05/2020			Bond Future	9.7796	91.2149	9.7574	91.3422	(0.227)	0.0000	0.0000	38,033
2020/05/06	2030	07/05/2020	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2030	07/05/2020	8.80	Put	Bond Future	5,850.9200	5.8509	5,723.6000	5.7236	(2.176)	0	0	0
2020/05/06	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/05/06	2030	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2030	07/05/2020	8.79	Put	Bond Future	5,913.2100	5.9132	5,785.8900	5.7859	(2.153)	0	0	0
2020/05/06	2030	07/05/2020	8.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2030	07/05/2020	8.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2030	07/05/2020	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/05/06	2030	07/05/2020	8.90	Put	Bond Future	5,230.9300	5.2309	5,103.6100	5.1036	(2.434)	0	0	5,820
2020/05/06	2030	06/08/2020	11.25	Call	Bond Future	7,366.2500	7.3663	7,445.1700	7.4452	1.071	0	0	0
2020/05/06	2030	06/08/2020	10.70	Call	Bond Future	5,152.0700	5.1521	5,234.5200	5.2345	1.600	0	0	470
2020/05/06	2030	06/08/2020	10.00	Call	Bond Future	2,833.8200	2.8338	2,802.9400	2.8029	(1.090)	0	0	470
2020/05/06	2030	06/08/2020	10.05	Put	Bond Future	2,610.3100	2.6103	2,461.5700	2.4616	(5.698)	0	0	0
2020/05/06	2030	06/08/2020	9.75	Put	Bond Future	3,520.1100	3.5201	3,316.6500	3.3167	(5.780)	0	0	0
2020/05/06	2030	06/08/2020	9.42	Call	Bond Future	1,526.7400	1.5267	1,397.6000	1.3976	(8.459)	0	0	0
2020/05/06	2030	06/08/2020	9.11	Call	Bond Future	1,033.1100	1.0331	896.6500	0.8967	(13.209)	0	0	0
2020/05/06	2030	06/08/2020			Bond Future	9.9839	88.2840	9.9615	88.4087	(0.225)	0.0000	0.0000	121,451
2020/05/06	2030	06/08/2020	10.70	Put	Bond Future	1,294.9100	1.2949	1,252.6400	1.2526	(3.264)	0	0	0
2020/05/06	2030	06/08/2020	9.05	Put	Bond Future	6,341.2700	6.3413	6,083.6800	6.0837	(4.062)	0	0	0
2020/05/06	2030	06/08/2020	9.05	Call	Bond Future	953.0100	0.9530	820.1400	0.8201	(13.942)	0	0	450
2020/05/06	2030	06/08/2020	8.36	Put	Bond Future	9,980.3100	9.9803	9,777.8400	9.7778	(2.029)	0	0	0
2020/05/06	2030	06/08/2020	8.36	Call	Bond Future	331.4500	0.3315	253.7000	0.2537	(23.458)	0	0	800
2020/05/06	2030	06/08/2020	8.86	Put	Bond Future	7,266.6600	7.2667	7,022.7100	7.0227	(3.357)	0	0	0
2020/05/06	2030	06/08/2020	8.86	Call	Bond Future	729.7400	0.7297	610.5100	0.6105	(16.339)	0	0	800
2020/05/06	2030	06/08/2020	9.09	Call	Bond Future	1,005.8800	1.0059	870.6700	0.8707	(13.442)	0	0	0
2020/05/06	2030	06/08/2020	9.09	Put	Bond Future	6,154.6400	6.1546	5,894.7100	5.8947	(4.223)	0	0	0
2020/05/06	2030	06/08/2020	11.25	Put	Bond Future	697.3900	0.6974	651.5900	0.6516	(6.567)	0	0	5,000
2020/05/06	2030	06/08/2020	10.21	Put	Bond Future	2,212.6300	2.2126	2,086.2700	2.0863	(5.711)	0	0	0
2020/05/06	2030	06/08/2020	10.00	Put	Bond Future	2,744.7200	2.7447	2,589.1200	2.5891	(5.669)	0	0	0
2020/05/06	2030	06/08/2020	10.75	Call	Bond Future	5,340.3000	5.3403	5,431.0400	5.4310	1.699	0	0	0
2020/05/06	2030	06/08/2020	10.05	Call	Bond Future	2,975.8600	2.9759	2,951.8400	2.9518	(0.807)	0	0	0
2020/05/06	2030	06/08/2020	9.75	Call	Bond Future	2,209.5900	2.2096	2,130.8500	2.1309	(3.564)	0	0	450

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2020/05/06	2030	06/08/2020	9.42	Put	Bond Future	4,729.9400	4.7299	4,476.0800	4.4761	(5.367)	0	0	800
2020/05/06	2030	06/08/2020	9.11	Put	Bond Future	6,062.4200	6.0624	5,801.2400	5.8012	(4.308)	0	0	0
2020/05/06	2030	06/08/2020	10.87	Call	Bond Future	5,806.2200	5.8062	5,912.0200	5.9120	1.822	0	0	0
2020/05/06	2030	06/08/2020	10.87	Put	Bond Future	1,066.3700	1.0664	1,047.4500	1.0475	(1.774)	0	0	650
2020/05/06	2030	06/08/2020	11.47	Call	Bond Future	8,310.1900	8.3102	8,358.7500	8.3588	0.584	0	0	0
2020/05/06	2030	06/08/2020	11.47	Put	Bond Future	551.7100	0.5517	475.5500	0.4755	(13.804)	0	0	650
2020/05/06	2030	06/08/2020	10.21	Call	Bond Future	3,455.1600	3.4552	3,453.5200	3.4535	(0.047)	0	0	650
2020/05/06	2030	06/08/2020	10.75	Put	Bond Future	1,222.2500	1.2222	1,188.2700	1.1883	(2.780)	0	0	0
2020/05/06	2030	06/08/2020	9.20	Put	Bond Future	5,656.6400	5.6566	5,390.8200	5.3908	(4.699)	0	0	0
2020/05/06	2030	06/08/2020	9.20	Call	Bond Future	1,162.3800	1.1624	1,021.2800	1.0213	(12.139)	0	0	323
2020/05/06	2030	06/08/2020	8.50	Put	Bond Future	9,183.1400	9.1831	8,969.0200	8.9690	(2.332)	0	0	0
2020/05/06	2030	06/08/2020	8.50	Call	Bond Future	418.8700	0.4189	329.4700	0.3295	(21.343)	0	0	323
2020/05/06	2030	06/08/2020	9.10	Call	Bond Future	1,019.4300	1.0194	883.5900	0.8836	(13.325)	0	0	0
2020/05/06	2030	06/08/2020	9.10	Put	Bond Future	6,108.4400	6.1084	5,847.8800	5.8479	(4.266)	0	0	0
2020/05/06	2030	05/11/2020	8.10	Put	Bond Future	12,762.8900	12.7629	12,476.5100	12.4765	(2.244)	0	0	0
2020/05/06	2030	05/11/2020	8.73	Call	Bond Future	1,189.6600	1.1897	959.6300	0.9596	(19.336)	0	0	3,000
2020/05/06	2030	05/11/2020	10.06	Put	Bond Future	4,186.4700	4.1865	3,890.1900	3.8902	(7.077)	0	0	1,000
2020/05/06	2030	05/11/2020	9.39	Put	Bond Future	6,500.7200	6.5007	6,107.2300	6.1072	(6.053)	0	0	0
2020/05/06	2030	05/11/2020	9.38	Call	Bond Future	2,143.0300	2.1430	1,873.9000	1.8739	(12.558)	0	0	0
2020/05/06	2030	05/11/2020			Bond Future	10.1700	89.4023	10.1469	89.5271	(0.228)	0.0000	0.0000	0
2020/05/06	2030	05/11/2020	9.61	Call	Bond Future	2,578.8900	2.5789	2,331.4700	2.3315	(9.594)	0	0	0
2020/05/06	2030	05/11/2020	9.61	Put	Bond Future	5,666.6600	5.6667	5,294.4200	5.2944	(6.569)	0	0	3,000
2020/05/06	2030	05/11/2020	8.85	Put	Bond Future	8,846.7900	8.8468	8,480.2500	8.4802	(4.143)	0	0	0
2020/05/06	2030	05/11/2020	8.85	Call	Bond Future	1,336.3100	1.3363	1,094.5900	1.0946	(18.089)	0	0	3,000
2020/05/06	2030	05/11/2020	8.34	Put	Bond Future	11,432.1700	11.4322	11,119.0700	11.1191	(2.739)	0	0	0
2020/05/06	2030	05/11/2020	8.34	Call	Bond Future	795.1700	0.7952	606.8900	0.6069	(23.678)	0	0	1,000
2020/05/06	2030	05/11/2020	9.04	Put	Bond Future	7,973.7300	7.9737	7,590.4600	7.5905	(4.807)	0	0	0
2020/05/06	2030	05/11/2020	9.04	Call	Bond Future	1,594.8900	1.5949	1,336.4400	1.3364	(16.205)	0	0	1,000
2020/05/06	2030	05/11/2020	9.86	Put	Bond Future	4,805.6700	4.8057	4,474.6800	4.4747	(6.887)	0	0	14,160
2020/05/06	2030	05/11/2020	8.36	Put	Bond Future	11,324.4400	11.3244	11,009.1200	11.0091	(2.784)	0	0	0
2020/05/06	2030	05/11/2020	8.10	Call	Bond Future	608.4100	0.6084	446.8500	0.4469	(26.554)	0	0	3,000
2020/05/06	2030	05/11/2020	8.73	Put	Bond Future	9,424.0200	9.4240	9,069.1700	9.0692	(3.765)	0	0	0
2020/05/06	2030	05/11/2020	9.23	Put	Bond Future	7,152.0300	7.1520	6,754.7800	6.7548	(5.554)	0	0	0
2020/05/06	2030	05/11/2020	10.06	Call	Bond Future	3,590.8600	3.5909	3,419.4000	3.4194	(4.775)	0	0	0
2020/05/06	2030	05/11/2020	10.37	Put	Bond Future	3,362.7200	3.3627	3,107.7000	3.1077	(7.584)	0	0	15,947
2020/05/06	2030	05/11/2020	9.39	Call	Bond Future	2,160.8700	2.1609	1,892.2000	1.8922	(12.433)	0	0	0
2020/05/06	2030	05/11/2020	9.38	Put	Bond Future	6,540.3300	6.5403	6,146.3800	6.1464	(6.023)	0	0	0
2020/05/06	2030	05/11/2020	9.86	Call	Bond Future	3,113.7000	3.1137	2,907.5300	2.9075	(6.621)	0	0	0
2020/05/06	2030	05/11/2020	8.36	Call	Bond Future	812.5400	0.8125	622.0400	0.6220	(23.445)	0	0	14,160
2020/05/06	2030	05/11/2020	8.86	Put	Bond Future	8,799.5800	8.7996	8,432.1000	8.4321	(4.176)	0	0	0
2020/05/06	2030	05/11/2020	8.86	Call	Bond Future	1,349.1000	1.3491	1,106.4400	1.1064	(17.987)	0	0	14,160
2020/05/06	2030	05/11/2020	9.23	Call	Bond Future	1,887.3200	1.8873	1,614.8900	1.6149	(14.435)	0	0	3,000
2020/05/06	2030	05/11/2020	10.47	Call	Bond Future	4,726.9700	4.7270	4,608.5900	4.6086	(2.504)	0	0	0
2020/05/06	2030	05/11/2020	10.47	Put	Bond Future	3,129.9300	3.1299	2,886.7300	2.8867	(7.770)	0	0	3,000
2020/05/06	2030	05/11/2020	8.53	Put	Bond Future	10,429.1600	10.4292	10,095.2000	10.0952	(3.202)	0	0	0
2020/05/06	2030	05/11/2020	8.53	Call	Bond Future	972.3300	0.9723	763.1900	0.7632	(21.509)	0	0	15,947
2020/05/06	2030	05/11/2020	9.03	Put	Bond Future	8,018.4100	8.0184	7,635.9600	7.6360	(4.770)	0	0	0
2020/05/06	2030	05/11/2020	9.03	Call	Bond Future	1,580.4500	1.5804	1,322.8200	1.3228	(16.301)	0	0	15,947

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2020/05/06	2030	05/11/2020	10.37	Call	Bond Future	4,431.6700	4.4317	4,301.4700	4.3015	(2.938)	0	0	0
2020/05/06	2030	05/11/2020	9.40	Call	Bond Future	2,178.8100	2.1788	1,910.6200	1.9106	(12.309)	0	0	0
2020/05/06	2030	05/11/2020	9.40	Put	Bond Future	6,461.2600	6.4613	6,068.2500	6.0683	(6.083)	0	0	0
2020/05/06	2030	04/02/2021	9.12	Call	Bond Future	2,215.0900	2.2151	1,752.9700	1.7530	(20.862)	0	0	1,000
2020/05/06	2030	04/02/2021	8.36	Call	Bond Future	1,254.3600	1.2544	892.8500	0.8928	(28.820)	0	0	800
2020/05/06	2030	04/02/2021	9.16	Call	Bond Future	2,276.8400	2.2768	1,810.5700	1.8106	(20.479)	0	0	0
2020/05/06	2030	04/02/2021	9.15	Put	Bond Future	8,988.5400	8.9885	8,397.1700	8.3972	(6.579)	0	0	0
2020/05/06	2030	04/02/2021			Bond Future	10.3764	86.5296	10.3523	86.6557	(0.233)	0.0000	0.0000	0
2020/05/06	2030	04/02/2021	8.37	Put	Bond Future	12,627.1800	12.6272	12,138.0400	12.1380	(3.874)	0	0	0
2020/05/06	2030	04/02/2021	8.37	Call	Bond Future	1,264.5300	1.2645	901.5100	0.9015	(28.708)	0	0	1,000
2020/05/06	2030	04/02/2021	9.17	Call	Bond Future	2,292.4600	2.2925	1,825.1700	1.8252	(20.384)	0	0	0
2020/05/06	2030	04/02/2021	9.17	Put	Bond Future	8,904.6400	8.9046	8,311.2300	8.3112	(6.664)	0	0	0
2020/05/06	2030	04/02/2021	9.12	Put	Bond Future	9,115.3000	9.1153	8,527.0600	8.5271	(6.453)	0	0	0
2020/05/06	2030	04/02/2021	8.36	Put	Bond Future	12,678.3500	12.6784	12,190.7200	12.1907	(3.846)	0	0	0
2020/05/06	2030	04/02/2021	9.16	Put	Bond Future	8,946.5300	8.9465	8,354.1400	8.3541	(6.621)	0	0	0
2020/05/06	2030	04/02/2021	9.15	Call	Bond Future	2,261.2900	2.2613	1,796.0400	1.7960	(20.575)	0	0	0
2020/05/06	2030	04/02/2021	8.86	Put	Bond Future	10,258.6500	10.2587	9,700.6900	9.7007	(5.439)	0	0	0
2020/05/06	2030	04/02/2021	8.86	Call	Bond Future	1,841.8700	1.8419	1,410.0300	1.4100	(23.446)	0	0	800
2020/05/06	2030	04/02/2021	10.20	Call	Bond Future	4,303.3600	4.3034	3,925.0900	3.9251	(8.790)	0	0	0
2020/05/06	2030	04/02/2021	10.20	Put	Bond Future	5,231.1700	5.2312	4,726.7800	4.7268	(9.642)	0	0	1,800
2020/05/06	2030	06/05/2021	11.69	Call	Bond Future	5,236.0500	5.2361	5,364.1400	5.3641	2.446	0	0	0
2020/05/06	2030	06/05/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2030	06/05/2021			Bond Future	10.6098	87.5683	10.5845	87.6964	(0.239)	0.0000	0.0000	0
2020/05/06	2030	06/05/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2030	06/05/2021	11.70	Call	Bond Future	5,282.5300	5.2825	5,410.6200	5.4106	2.425	0	0	0
2020/05/06	2030	06/05/2021	11.71	Call	Bond Future	5,328.9700	5.3290	5,457.0600	5.4571	2.404	0	0	0
2020/05/06	2030	06/05/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2032	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2032	07/05/2020	9.54	Put	Bond Future	5,481.1400	5.4811	5,317.1200	5.3171	(2.992)	0	0	3,000
2020/05/06	2032	07/05/2020	8.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/05/06	2032	07/05/2020	9.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/06	2032	07/05/2020			Bond Future	10.4095	86.3935	10.3824	86.5575	(0.261)	0.0000	0.0000	43,476
2020/05/06	2032	07/05/2020	9.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/05/06	2032	07/05/2020	9.17	Put	Bond Future	7,960.6300	7.9606	7,796.6100	7.7966	(2.060)	0	0	0
2020/05/06	2032	07/05/2020	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2032	07/05/2020	9.00	Put	Bond Future	9,130.8700	9.1309	8,966.8500	8.9668	(1.796)	0	0	0
2020/05/06	2032	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/06	2032	07/05/2020	9.50	Put	Bond Future	5,744.8100	5.7448	5,580.7900	5.5808	(2.855)	0	0	0
2020/05/06	2032	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/06	2032	07/05/2020	9.30	Put	Bond Future	7,079.0300	7.0790	6,915.0100	6.9150	(2.317)	0	0	0
2020/05/06	2032	07/05/2020	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/06	2032	07/05/2020	9.19	Put	Bond Future	7,824.2500	7.8242	7,660.2300	7.6602	(2.096)	0	0	0
2020/05/06	2032	07/05/2020	8.82	Put	Bond Future	10,391.8300	10.3918	10,227.8100	10.2278	(1.578)	0	0	0
2020/05/06	2032	07/05/2020	9.20	Put	Bond Future	7,756.1600	7.7562	7,592.1400	7.5921	(2.115)	0	0	0
2020/05/06	2032	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2032	07/05/2020	9.18	Put	Bond Future	7,892.4000	7.8924	7,728.3800	7.7284	(2.078)	0	0	0
2020/05/06	2032	06/08/2020	8.79	Put	Bond Future	11,945.6500	11.9457	11,733.7800	11.7338	(1.774)	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
2020/05/06	2032	06/08/2020	9.29	Put	Bond Future	8,851.8900	8.8519	8,608.6500	8.6087	(2.748)	0	0	0
2020/05/06	2032	06/08/2020	9.46	Put	Bond Future	7,894.7500	7.8948	7,641.3700	7.6414	(3.209)	0	0	0
2020/05/06	2032	06/08/2020	9.45	Call	Bond Future	720.7800	0.7208	629.9900	0.6300	(12.596)	0	0	0
2020/05/06	2032	06/08/2020			Bond Future	10.6144	87.4119	10.5868	87.5739	(0.260)	0.0000	0.0000	97,283
2020/05/06	2032	06/08/2020	9.91	Call	Bond Future	1,355.4700	1.3555	1,288.1700	1.2882	(4.965)	0	0	0
2020/05/06	2032	06/08/2020	9.91	Put	Bond Future	5,630.4600	5.6305	5,401.1300	5.4011	(4.073)	0	0	800
2020/05/06	2032	06/08/2020	8.79	Call	Bond Future	239.5700	0.2396	189.7300	0.1897	(20.804)	0	0	800
2020/05/06	2032	06/08/2020	9.29	Call	Bond Future	564.1600	0.5642	482.9500	0.4830	(14.395)	0	0	800
2020/05/06	2032	06/08/2020	9.46	Call	Bond Future	731.5700	0.7316	640.2200	0.6402	(12.487)	0	0	0
2020/05/06	2032	06/08/2020	9.45	Put	Bond Future	7,949.5900	7.9496	7,696.7700	7.6968	(3.180)	0	0	0
2020/05/06	2032	06/08/2020	9.47	Call	Bond Future	742.4800	0.7425	650.5700	0.6506	(12.379)	0	0	0
2020/05/06	2032	06/08/2020	9.47	Put	Bond Future	7,840.0900	7.8401	7,586.1500	7.5862	(3.239)	0	0	0
2020/05/06	2032	05/11/2020	9.61	Put	Bond Future	8,854.8500	8.8549	8,499.2000	8.4992	(4.016)	0	0	0
2020/05/06	2032	05/11/2020	10.99	Call	Bond Future	4,697.6400	4.6976	4,688.7100	4.6887	(0.190)	0	0	0
2020/05/06	2032	05/11/2020	9.44	Put	Bond Future	9,713.4800	9.7135	9,368.3100	9.3683	(3.554)	0	0	0
2020/05/06	2032	05/11/2020	11.08	Call	Bond Future	4,979.0400	4.9790	4,985.7500	4.9857	0.135	0	0	0
2020/05/06	2032	05/11/2020	9.77	Put	Bond Future	8,088.4900	8.0885	7,727.5000	7.7275	(4.463)	0	0	0
2020/05/06	2032	05/11/2020			Bond Future	10.8100	84.3695	10.7815	84.5322	(0.263)	0.0000	0.0000	0
2020/05/06	2032	05/11/2020	10.99	Put	Bond Future	3,679.6100	3.6796	3,508.0000	3.5080	(4.664)	0	0	3,000
2020/05/06	2032	05/11/2020	9.76	Call	Bond Future	1,836.7800	1.8368	1,637.4900	1.6375	(10.850)	0	0	0
2020/05/06	2032	05/11/2020	9.76	Put	Bond Future	8,135.1800	8.1352	7,773.2100	7.7732	(4.449)	0	0	0
2020/05/06	2032	05/11/2020	9.11	Call	Bond Future	980.4000	0.9804	822.1000	0.8221	(16.146)	0	0	3,000
2020/05/06	2032	05/11/2020	9.61	Call	Bond Future	1,604.0300	1.6040	1,411.0600	1.4111	(12.030)	0	0	3,000
2020/05/06	2032	05/11/2020	9.44	Call	Bond Future	1,366.5400	1.3665	1,184.0500	1.1841	(13.354)	0	0	1,000
2020/05/06	2032	05/11/2020	11.08	Put	Bond Future	3,458.4200	3.4584	3,302.4500	3.3025	(4.510)	0	0	1,000
2020/05/06	2032	05/11/2020	9.77	Call	Bond Future	1,853.0900	1.8531	1,654.7800	1.6548	(10.702)	0	0	0
2020/05/06	2032	05/11/2020	9.11	Put	Bond Future	11,507.0000	11.5070	11,186.0200	11.1860	(2.789)	0	0	0
2020/05/06	2032	05/11/2020	8.94	Put	Bond Future	12,493.8700	12.4939	12,186.5900	12.1866	(2.459)	0	0	0
2020/05/06	2032	05/11/2020	8.94	Call	Bond Future	817.0200	0.8170	672.4200	0.6724	(17.698)	0	0	1,000
2020/05/06	2032	05/11/2020	9.75	Call	Bond Future	1,820.5700	1.8206	1,620.3200	1.6203	(10.999)	0	0	0
2020/05/06	2032	05/11/2020	9.75	Put	Bond Future	8,182.0400	8.1820	7,819.1100	7.8191	(4.436)	0	0	0
2020/05/06	2032	04/02/2021	10.82	Put	Bond Future	5,707.5300	5.7075	5,266.1600	5.2662	(7.733)	0	0	800
2020/05/06	2032	04/02/2021	9.29	Call	Bond Future	1,703.6200	1.7036	1,333.5700	1.3336	(21.721)	0	0	800
2020/05/06	2032	04/02/2021	9.63	Call	Bond Future	2,186.0600	2.1861	1,778.5800	1.7786	(18.640)	0	0	0
2020/05/06	2032	04/02/2021			Bond Future	11.0211	85.4383	10.9915	85.6027	(0.269)	0.0000	0.0000	0
2020/05/06	2032	04/02/2021	8.79	Put	Bond Future	14,889.5200	14.8895	14,420.6500	14.4207	(3.149)	0	0	0
2020/05/06	2032	04/02/2021	8.79	Call	Bond Future	1,140.3200	1.1403	835.9200	0.8359	(26.694)	0	0	800
2020/05/06	2032	04/02/2021	9.61	Call	Bond Future	2,155.3300	2.1553	1,749.8300	1.7498	(18.814)	0	0	0
2020/05/06	2032	04/02/2021	9.61	Put	Bond Future	10,512.7600	10.5128	9,942.7900	9.9428	(5.422)	0	0	0
2020/05/06	2032	04/02/2021	10.82	Call	Bond Future	4,582.6100	4.5826	4,305.7100	4.3057	(6.042)	0	0	0
2020/05/06	2032	04/02/2021	9.29	Put	Bond Future	12,115.4300	12.1154	11,580.9100	11.5809	(4.412)	0	0	0
2020/05/06	2032	04/02/2021	9.63	Put	Bond Future	10,417.1500	10.4171	9,845.2000	9.8452	(5.490)	0	0	0
2020/05/06	2032	04/02/2021	9.62	Call	Bond Future	2,170.6600	2.1707	1,764.1600	1.7642	(18.727)	0	0	0
2020/05/06	2032	04/02/2021	9.62	Put	Bond Future	10,464.8900	10.4649	9,893.9200	9.8939	(5.456)	0	0	0
2020/05/06	2032	06/05/2021	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2032	06/05/2021			Bond Future	11.2537	82.3170	11.2227	82.4839	(0.276)	0.0000	0.0000	0
2020/05/06	2032	06/05/2021	12.11	Call	Bond Future	4,427.4200	4.4274	4,594.2900	4.5943	3.769	0	0	0
2020/05/06	2032	06/05/2021	12.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/06	2032	06/05/2021	12.12	Call	Bond Future	4,477.1200	4.4771	4,643.9900	4.6440	3.727	0	0	0
2020/05/06	2032	06/05/2021	12.10	Call	Bond Future	4,377.6600	4.3777	4,544.5300	4.5445	3.812	0	0	0
2020/05/06	2032	06/05/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2033	07/05/2020			Bond Future	96.0955	96.0955	98.4156	98.4156	2.414	0.0000	0.0000	2,449
2020/05/06	2033	06/08/2020			Bond Future	97.2524	97.2524	99.5961	99.5961	2.410	0.0000	0.0000	11,410
2020/05/06	2033	05/11/2020			Bond Future	97.2932	97.2932	99.6654	99.6654	2.438	0.0000	0.0000	0
2020/05/06	2033	04/02/2021			Bond Future	98.5482	98.5482	100.9507	100.9507	2.438	0.0000	0.0000	0
2020/05/06	2033	06/05/2021			Bond Future	98.5272	98.5272	100.9598	100.9598	2.469	0.0000	0.0000	0
2020/05/06	2037	07/05/2020	9.60	Put	Bond Future	11,426.0200	11.4260	11,316.7600	11.3168	(0.956)	0	0	0
2020/05/06	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2037	07/05/2020	9.70	Put	Bond Future	10,662.4800	10.6625	10,553.2200	10.5532	(1.025)	0	0	0
2020/05/06	2037	07/05/2020			Bond Future	11.2449	81.8621	11.2275	81.9714	(0.155)	0.0000	0.0000	44,180
2020/05/06	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2037	07/05/2020	9.59	Put	Bond Future	11,502.9000	11.5029	11,393.6400	11.3936	(0.950)	0	0	0
2020/05/06	2037	07/05/2020	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/06	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2037	07/05/2020	9.61	Put	Bond Future	11,349.2300	11.3492	11,239.9700	11.2400	(0.963)	0	0	0
2020/05/06	2037	07/05/2020	10.00	Put	Bond Future	8,428.6500	8.4287	8,319.3900	8.3194	(1.296)	0	0	0
2020/05/06	2037	07/05/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/06	2037	06/08/2020	9.88	Put	Bond Future	10,981.6000	10.9816	10,839.9000	10.8399	(1.290)	0	0	0
2020/05/06	2037	06/08/2020			Bond Future	11.4588	78.5706	11.4413	78.6774	(0.153)	0.0000	0.0000	87,884
2020/05/06	2037	06/08/2020	9.87	Call	Bond Future	388.1800	0.3882	353.6600	0.3537	(8.893)	0	0	0
2020/05/06	2037	06/08/2020	9.87	Put	Bond Future	11,048.6600	11.0487	10,907.2800	10.9073	(1.280)	0	0	0
2020/05/06	2037	06/08/2020	9.88	Call	Bond Future	394.9400	0.3949	360.1000	0.3601	(8.822)	0	0	0
2020/05/06	2037	06/08/2020	9.86	Call	Bond Future	381.5200	0.3815	347.3200	0.3473	(8.964)	0	0	0
2020/05/06	2037	06/08/2020	9.86	Put	Bond Future	11,115.9000	11.1159	10,974.8400	10.9748	(1.269)	0	0	0
2020/05/06	2037	05/11/2020	10.18	Call	Bond Future	1,342.4000	1.3424	1,223.1700	1.2232	(8.882)	0	0	0
2020/05/06	2037	05/11/2020	10.17	Put	Bond Future	10,956.8200	10.9568	10,731.2200	10.7312	(2.059)	0	0	0
2020/05/06	2037	05/11/2020			Bond Future	11.6548	79.5662	11.6368	79.6730	(0.155)	0.0000	0.0000	0
2020/05/06	2037	05/11/2020	10.19	Call	Bond Future	1,355.6400	1.3556	1,235.9500	1.2359	(8.829)	0	0	0
2020/05/06	2037	05/11/2020	10.19	Put	Bond Future	10,841.7000	10.8417	10,615.1900	10.6152	(2.089)	0	0	0
2020/05/06	2037	05/11/2020	10.17	Call	Bond Future	1,329.2500	1.3293	1,210.4700	1.2105	(8.936)	0	0	0
2020/05/06	2037	05/11/2020	10.18	Put	Bond Future	10,899.1700	10.8992	10,673.1200	10.6731	(2.074)	0	0	0
2020/05/06	2037	04/02/2021	13.73	Call	Bond Future	11,778.8100	11.7788	11,552.2900	11.5523	(1.923)	0	0	0
2020/05/06	2037	04/02/2021	10.35	Call	Bond Future	2,175.9200	2.1759	1,849.5300	1.8495	(15.000)	0	0	0
2020/05/06	2037	04/02/2021	10.27	Call	Bond Future	2,053.9800	2.0540	1,734.4900	1.7345	(15.555)	0	0	0
2020/05/06	2037	04/02/2021	10.85	Call	Bond Future	3,047.5700	3.0476	2,712.8400	2.7128	(10.984)	0	0	0
2020/05/06	2037	04/02/2021	10.28	Put	Bond Future	12,132.3500	12.1323	11,703.9900	11.7040	(3.531)	0	0	0
2020/05/06	2037	04/02/2021			Bond Future	11.8692	76.3186	11.8505	76.4266	(0.158)	0.0000	0.0000	0
2020/05/06	2037	04/02/2021	11.97	Put	Bond Future	5,289.7700	5.2898	4,966.5500	4.9665	(6.110)	0	0	0
2020/05/06	2037	04/02/2021	11.97	Call	Bond Future	5,866.4800	5.8665	5,651.2500	5.6513	(3.669)	0	0	300
2020/05/06	2037	04/02/2021	9.65	Put	Bond Future	15,879.9500	15.8799	15,515.5800	15.5156	(2.295)	0	0	0
2020/05/06	2037	04/02/2021	9.65	Call	Bond Future	1,264.7500	1.2647	1,008.3700	1.0084	(20.271)	0	0	72
2020/05/06	2037	04/02/2021	13.73	Put	Bond Future	2,139.0600	2.1391	1,804.5500	1.8046	(15.638)	0	0	300
2020/05/06	2037	04/02/2021	10.35	Put	Bond Future	11,754.6800	11.7547	11,320.3000	11.3203	(3.695)	0	0	72
2020/05/06	2037	04/02/2021	11.90	Call	Bond Future	5,657.7400	5.6577	5,438.9800	5.4390	(3.867)	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
2020/05/06	2037	04/02/2021	10.27	Put	Bond Future	12,186.9400	12.1869	11,759.4600	11.7595	(3.508)	0	0	0
2020/05/06	2037	04/02/2021	10.85	Put	Bond Future	9,280.8300	9.2808	8,838.1100	8.8381	(4.770)	0	0	72
2020/05/06	2037	04/02/2021	10.28	Call	Bond Future	2,068.9600	2.0690	1,748.5900	1.7486	(15.485)	0	0	0
2020/05/06	2037	04/02/2021	10.48	Put	Bond Future	11,073.8200	11.0738	10,629.0100	10.6290	(4.017)	0	0	0
2020/05/06	2037	04/02/2021	10.48	Call	Bond Future	2,384.3000	2.3843	2,047.4800	2.0475	(14.127)	0	0	240
2020/05/06	2037	04/02/2021	11.90	Put	Bond Future	5,480.8900	5.4809	5,154.1400	5.1541	(5.962)	0	0	240
2020/05/06	2037	04/02/2021	10.29	Call	Bond Future	2,084.0200	2.0840	1,762.7700	1.7628	(15.415)	0	0	0
2020/05/06	2037	04/02/2021	10.29	Put	Bond Future	12,077.9300	12.0779	11,648.6900	11.6487	(3.554)	0	0	0
2020/05/06	2037	06/05/2021	12.42	Call	Bond Future	1,734.0500	1.7341	1,843.7100	1.8437	6.324	0	0	0
2020/05/06	2037	06/05/2021			Bond Future	12.1039	77.2344	12.0843	77.3441	(0.162)	0.0000	0.0000	0
2020/05/06	2037	06/05/2021	12.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2037	06/05/2021	12.43	Call	Bond Future	1,787.8800	1.7879	1,897.5400	1.8975	6.134	0	0	0
2020/05/06	2037	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2037	06/05/2021	12.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2037	06/05/2021	12.44	Call	Bond Future	1,841.6600	1.8417	1,951.3200	1.9513	5.954	0	0	0
2020/05/06	2038	07/05/2020			Bond Future	111.0443	111.0443	112.6852	112.6852	1.478	0.0000	0.0000	2,602
2020/05/06	2038	06/08/2020			Bond Future	110.6929	110.6929	112.3487	112.3487	1.496	0.0000	0.0000	11,276
2020/05/06	2038	05/11/2020			Bond Future	112.1201	112.1201	113.7955	113.7955	1.494	0.0000	0.0000	0
2020/05/06	2038	04/02/2021			Bond Future	111.8527	111.8527	113.5494	113.5494	1.517	0.0000	0.0000	0
2020/05/06	2038	06/05/2021			Bond Future	113.2233	113.2233	114.9414	114.9414	1.517	0.0000	0.0000	0
2020/05/06	2040	07/05/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2040	07/05/2020	9.75	Put	Bond Future	12,208.5700	12.2086	12,061.0000	12.0610	(1.209)	0	0	0
2020/05/06	2040	07/05/2020	12.20	Call	Bond Future	4,973.4900	4.9735	5,121.0600	5.1211	2.967	0	0	325
2020/05/06	2040	07/05/2020	11.10	Put	Bond Future	2,049.6500	2.0497	1,901.4600	1.9015	(7.230)	0	0	0
2020/05/06	2040	07/05/2020	9.85	Put	Bond Future	11,389.9700	11.3900	11,242.4000	11.2424	(1.296)	0	0	0
2020/05/06	2040	07/05/2020			Bond Future	11.4048	83.7717	11.3824	83.9192	(0.196)	0.0000	0.0000	31,502
2020/05/06	2040	07/05/2020	9.74	Put	Bond Future	12,291.0500	12.2911	12,143.4800	12.1435	(1.201)	0	0	0
2020/05/06	2040	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2040	07/05/2020	12.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2040	07/05/2020	12.70	Call	Bond Future	7,848.0000	7.8480	7,995.5700	7.9956	1.880	0	0	325
2020/05/06	2040	07/05/2020	10.00	Put	Bond Future	10,183.0800	10.1831	10,035.5100	10.0355	(1.449)	0	0	0
2020/05/06	2040	07/05/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/05/06	2040	07/05/2020	9.50	Put	Bond Future	14,305.4900	14.3055	14,157.9200	14.1579	(1.032)	0	0	0
2020/05/06	2040	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/05/06	2040	07/05/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2040	07/05/2020	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2040	07/05/2020	11.10	Call	Bond Future	0.6500	0.0007	0.0300	0.0000	(95.385)	0	0	450
2020/05/06	2040	07/05/2020	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/06	2040	07/05/2020	9.73	Put	Bond Future	12,373.6500	12.3737	12,226.0800	12.2261	(1.193)	0	0	0
2020/05/06	2040	07/05/2020	11.80	Put	Bond Future	0.1600	0.0002	0.0000	0.0000	(100.000)	0	0	0
2020/05/06	2040	07/05/2020	11.80	Call	Bond Future	2,536.5200	2.5365	2,683.9300	2.6839	5.812	0	0	450
2020/05/06	2040	07/05/2020	10.15	Put	Bond Future	9,000.8800	9.0009	8,853.3100	8.8533	(1.640)	0	0	0
2020/05/06	2040	07/05/2020	10.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/06	2040	06/08/2020	10.85	Call	Bond Future	1,299.0600	1.2991	1,317.2200	1.3172	1.398	0	0	0
2020/05/06	2040	06/08/2020	11.26	Put	Bond Future	4,544.7500	4.5448	4,526.0800	4.5261	(0.411)	0	0	517
2020/05/06	2040	06/08/2020	10.03	Call	Bond Future	353.3900	0.3534	321.6100	0.3216	(8.993)	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
2020/05/06	2040	06/08/2020	10.04	Call	Bond Future	359.9600	0.3600	327.8700	0.3279	(8.915)	0	0	0
2020/05/06	2040	06/08/2020	10.02	Put	Bond Future	11,719.3500	11.7193	11,542.3300	11.5423	(1.510)	0	0	0
2020/05/06	2040	06/08/2020			Bond Future	11.6180	80.2522	11.5953	80.3978	(0.196)	0.0000	0.0000	52,662
2020/05/06	2040	06/08/2020	10.04	Put	Bond Future	11,574.4200	11.5744	11,396.7800	11.3968	(1.535)	0	0	0
2020/05/06	2040	06/08/2020	10.02	Call	Bond Future	346.9100	0.3469	315.4400	0.3154	(9.072)	0	0	0
2020/05/06	2040	06/08/2020	10.85	Put	Bond Future	6,462.3500	6.4624	6,334.9600	6.3350	(1.971)	0	0	12,538
2020/05/06	2040	06/08/2020	11.26	Call	Bond Future	2,202.8600	2.2029	2,329.7400	2.3297	5.760	0	0	0
2020/05/06	2040	06/08/2020	10.79	Put	Bond Future	6,786.3300	6.7863	6,639.0300	6.6390	(2.171)	0	0	800
2020/05/06	2040	06/08/2020	9.57	Put	Bond Future	15,184.2500	15.1842	15,020.4900	15.0205	(1.078)	0	0	0
2020/05/06	2040	06/08/2020	10.03	Put	Bond Future	11,646.7900	11.6468	11,469.4600	11.4695	(1.523)	0	0	0
2020/05/06	2040	06/08/2020	10.79	Call	Bond Future	1,197.0800	1.1971	1,195.3300	1.1953	(0.146)	0	0	0
2020/05/06	2040	06/08/2020	9.57	Call	Bond Future	140.2500	0.1403	122.0400	0.1220	(12.984)	0	0	800
2020/05/06	2040	06/08/2020	10.07	Put	Bond Future	11,358.5800	11.3586	11,180.0100	11.1800	(1.572)	0	0	0
2020/05/06	2040	06/08/2020	10.07	Call	Bond Future	380.2800	0.3803	347.2600	0.3473	(8.683)	0	0	800
2020/05/06	2040	05/11/2020	10.23	Call	Bond Future	1,199.4800	1.1995	1,085.4100	1.0854	(9.510)	0	0	2,000
2020/05/06	2040	05/11/2020	11.70	Put	Bond Future	5,037.5300	5.0375	4,922.9200	4.9229	(2.275)	0	0	2,000
2020/05/06	2040	05/11/2020	10.00	Call	Bond Future	933.8500	0.9339	831.8400	0.8318	(10.924)	0	0	2,000
2020/05/06	2040	05/11/2020	9.50	Call	Bond Future	510.4200	0.5104	436.8100	0.4368	(14.421)	0	0	2,000
2020/05/06	2040	05/11/2020	10.30	Call	Bond Future	1,290.2300	1.2902	1,172.7800	1.1728	(9.103)	0	0	0
2020/05/06	2040	05/11/2020			Bond Future	11.8135	81.2691	11.7900	81.4152	(0.199)	0.0000	0.0000	0
2020/05/06	2040	05/11/2020	10.23	Put	Bond Future	12,140.1900	12.1402	11,880.0300	11.8800	(2.143)	0	0	0
2020/05/06	2040	05/11/2020	9.73	Put	Bond Future	15,585.4600	15.5855	15,352.6000	15.3526	(1.494)	0	0	0
2020/05/06	2040	05/11/2020	9.73	Call	Bond Future	681.0700	0.6811	594.3000	0.5943	(12.740)	0	0	2,000
2020/05/06	2040	05/11/2020	10.30	Put	Bond Future	11,697.1200	11.6971	11,433.5800	11.4336	(2.253)	0	0	0
2020/05/06	2040	05/11/2020	11.70	Call	Bond Future	4,326.9600	4.3270	4,358.4400	4.3584	0.728	0	0	0
2020/05/06	2040	05/11/2020	10.00	Put	Bond Future	13,664.4900	13.6645	13,416.3900	13.4164	(1.816)	0	0	0
2020/05/06	2040	05/11/2020	9.50	Put	Bond Future	17,330.7800	17.3308	17,111.0800	17.1111	(1.268)	0	0	0
2020/05/06	2040	05/11/2020	10.31	Call	Bond Future	1,303.5800	1.3036	1,185.6600	1.1857	(9.046)	0	0	0
2020/05/06	2040	05/11/2020	10.32	Put	Bond Future	11,572.3200	11.5723	11,307.8500	11.3079	(2.285)	0	0	0
2020/05/06	2040	05/11/2020	11.50	Call	Bond Future	3,719.9200	3.7199	3,754.4400	3.7544	0.928	0	0	0
2020/05/06	2040	05/11/2020	11.50	Put	Bond Future	5,708.8700	5.7089	5,597.3000	5.5973	(1.954)	0	0	2,000
2020/05/06	2040	05/11/2020	10.31	Put	Bond Future	11,634.6200	11.6346	11,370.6100	11.3706	(2.269)	0	0	0
2020/05/06	2040	05/11/2020	10.32	Call	Bond Future	1,317.0300	1.3170	1,198.6500	1.1986	(8.988)	0	0	0
2020/05/06	2040	04/02/2021	9.49	Call	Bond Future	933.1000	0.9331	725.7100	0.7257	(22.226)	0	0	500
2020/05/06	2040	04/02/2021	9.57	Put	Bond Future	18,486.1900	18.4862	18,122.0900	18.1221	(1.970)	0	0	0
2020/05/06	2040	04/02/2021	10.07	Put	Bond Future	15,004.9100	15.0049	14,586.2500	14.5863	(2.790)	0	0	0
2020/05/06	2040	04/02/2021	10.42	Put	Bond Future	12,834.4100	12.8344	12,382.4800	12.3825	(3.521)	0	0	0
2020/05/06	2040	04/02/2021			Bond Future	12.0271	77.7929	12.0026	77.9406	(0.203)	0.0000	0.0000	0
2020/05/06	2040	04/02/2021	11.74	Call	Bond Future	4,871.0900	4.8711	4,682.3100	4.6823	(3.876)	0	0	0
2020/05/06	2040	04/02/2021	11.74	Put	Bond Future	6,635.7200	6.6357	6,299.2700	6.2993	(5.070)	0	0	800
2020/05/06	2040	04/02/2021	10.07	Call	Bond Future	1,557.7700	1.5578	1,286.7800	1.2868	(17.396)	0	0	800
2020/05/06	2040	04/02/2021	10.41	Call	Bond Future	2,037.9600	2.0380	1,734.5600	1.7346	(14.887)	0	0	0
2020/05/06	2040	04/02/2021	10.41	Put	Bond Future	12,893.3900	12.8934	12,442.3200	12.4423	(3.498)	0	0	0
2020/05/06	2040	04/02/2021	9.49	Put	Bond Future	19,084.6400	19.0846	18,729.5800	18.7296	(1.860)	0	0	0
2020/05/06	2040	04/02/2021	9.57	Call	Bond Future	1,005.7400	1.0057	789.3100	0.7893	(21.519)	0	0	800
2020/05/06	2040	04/02/2021	10.42	Call	Bond Future	2,053.4400	2.0534	1,749.1800	1.7492	(14.817)	0	0	0
2020/05/06	2040	04/02/2021	11.57	Call	Bond Future	4,390.7000	4.3907	4,195.1100	4.1951	(4.455)	0	0	0
2020/05/06	2040	04/02/2021	11.57	Put	Bond Future	7,231.4400	7.2314	6,888.1800	6.8882	(4.747)	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
2020/05/06	2040	04/02/2021	10.24	Put	Bond Future	13,923.2900	13.9233	13,487.7500	13.4878	(3.128)	0	0	0
2020/05/06	2040	04/02/2021	10.24	Call	Bond Future	1,786.7400	1.7867	1,498.8700	1.4989	(16.111)	0	0	500
2020/05/06	2040	04/02/2021	10.40	Call	Bond Future	2,022.5500	2.0225	1,720.0300	1.7200	(14.957)	0	0	0
2020/05/06	2040	04/02/2021	10.40	Put	Bond Future	12,952.5400	12.9525	12,502.3500	12.5023	(3.476)	0	0	0
2020/05/06	2040	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2040	06/05/2021			Bond Future	12.2603	78.7262	12.2347	78.8761	(0.209)	0.0000	0.0000	0
2020/05/06	2040	06/05/2021	12.43	Call	Bond Future	982.6100	0.9826	1,132.5000	1.1325	15.254	0	0	0
2020/05/06	2040	06/05/2021	12.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2040	06/05/2021	12.44	Call	Bond Future	1,039.8500	1.0398	1,189.7400	1.1897	14.415	0	0	0
2020/05/06	2040	06/05/2021	12.42	Call	Bond Future	925.3100	0.9253	1,075.2000	1.0752	16.199	0	0	0
2020/05/06	2040	06/05/2021	12.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2044	07/05/2020	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2044	07/05/2020	9.79	Put	Bond Future	12,575.6600	12.5757	12,397.2200	12.3972	(1.419)	0	0	0
2020/05/06	2044	07/05/2020	9.45	Put	Bond Future	15,520.4300	15.5204	15,341.9900	15.3420	(1.150)	0	0	0
2020/05/06	2044	07/05/2020	9.97	Put	Bond Future	11,078.2200	11.0782	10,899.7800	10.8998	(1.611)	0	0	0
2020/05/06	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/05/06	2044	07/05/2020	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/05/06	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/05/06	2044	07/05/2020			Bond Future	11.4796	80.3281	11.4524	80.5065	(0.237)	0.0000	0.0000	25,469
2020/05/06	2044	07/05/2020	9.81	Put	Bond Future	12,407.2300	12.4072	12,228.7900	12.2288	(1.438)	0	0	0
2020/05/06	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2044	07/05/2020	10.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2044	07/05/2020	10.81	Put	Bond Future	4,607.6600	4.6077	4,429.2200	4.4292	(3.873)	0	0	129
2020/05/06	2044	07/05/2020	9.33	Put	Bond Future	16,597.5500	16.5976	16,419.1100	16.4191	(1.075)	0	0	0
2020/05/06	2044	07/05/2020	9.80	Put	Bond Future	12,491.3800	12.4914	12,312.9400	12.3129	(1.429)	0	0	0
2020/05/06	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/05/06	2044	07/05/2020	9.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/05/06	2044	07/05/2020	9.98	Put	Bond Future	10,996.2300	10.9962	10,817.7900	10.8178	(1.623)	0	0	0
2020/05/06	2044	07/05/2020	11.09	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/05/06	2044	07/05/2020	9.26	Put	Bond Future	17,235.2900	17.2353	17,056.8500	17.0568	(1.035)	0	0	0
2020/05/06	2044	07/05/2020	9.91	Put	Bond Future	11,572.7700	11.5728	11,394.3300	11.3943	(1.542)	0	0	0
2020/05/06	2044	07/05/2020	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2044	07/05/2020	11.09	Put	Bond Future	2,625.5500	2.6256	2,447.0700	2.4471	(6.798)	0	0	100
2020/05/06	2044	07/05/2020	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/05/06	2044	07/05/2020	11.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2044	07/05/2020	11.02	Put	Bond Future	3,113.3800	3.1134	2,934.9400	2.9349	(5.731)	0	0	556
2020/05/06	2044	06/08/2020	9.98	Call	Bond Future	286.5900	0.2866	262.1100	0.2621	(8.542)	0	0	602
2020/05/06	2044	06/08/2020	11.09	Put	Bond Future	5,614.7900	5.6148	5,457.4400	5.4574	(2.802)	0	0	602
2020/05/06	2044	06/08/2020	9.01	Call	Bond Future	30.2300	0.0302	24.8200	0.0248	(17.896)	0	0	140
2020/05/06	2044	06/08/2020	9.66	Call	Bond Future	148.4200	0.1484	131.7500	0.1318	(11.232)	0	0	140
2020/05/06	2044	06/08/2020	9.88	Call	Bond Future	235.2600	0.2353	213.2900	0.2133	(9.339)	0	0	0
2020/05/06	2044	06/08/2020			Bond Future	11.6874	76.8932	11.6595	77.0702	(0.238)	0.0000	0.0000	84,657
2020/05/06	2044	06/08/2020	9.36	Put	Bond Future	17,705.0200	17.7050	17,517.6200	17.5176	(1.058)	0	0	0
2020/05/06	2044	06/08/2020	9.36	Call	Bond Future	74.4500	0.0745	63.9500	0.0639	(14.103)	0	0	602
2020/05/06	2044	06/08/2020	9.98	Put	Bond Future	12,601.2900	12.6013	12,399.9100	12.3999	(1.598)	0	0	0
2020/05/06	2044	06/08/2020	9.86	Call	Bond Future	225.9600	0.2260	204.4800	0.2045	(9.506)	0	0	0
2020/05/06	2044	06/08/2020	9.86	Put	Bond Future	13,530.3700	13.5304	13,331.9900	13.3320	(1.466)	0	0	0

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2020/05/06	2044	06/08/2020	11.09	Call	Bond Future	1,654.0700	1.6541	1,673.6200	1.6736	1.182	0	0	0
2020/05/06	2044	06/08/2020	9.01	Put	Bond Future	20,895.5800	20.8956	20,713.2700	20.7133	(0.872)	0	0	0
2020/05/06	2044	06/08/2020	9.66	Put	Bond Future	15,143.3400	15.1433	14,949.7700	14.9498	(1.278)	0	0	0
2020/05/06	2044	06/08/2020	9.88	Put	Bond Future	13,373.4600	13.3735	13,174.5900	13.1746	(1.487)	0	0	0
2020/05/06	2044	06/08/2020	10.93	Call	Bond Future	1,335.8100	1.3358	1,323.7300	1.3237	(0.904)	0	0	0
2020/05/06	2044	06/08/2020	10.93	Put	Bond Future	6,417.2800	6.4173	6,228.3000	6.2283	(2.945)	0	0	140
2020/05/06	2044	06/08/2020	9.87	Call	Bond Future	230.5700	0.2306	208.8500	0.2089	(9.420)	0	0	0
2020/05/06	2044	06/08/2020	9.87	Put	Bond Future	13,451.8100	13.4518	13,253.1900	13.2532	(1.477)	0	0	0
2020/05/06	2044	05/11/2020	11.06	Put	Bond Future	7,834.2800	7.8343	7,555.1300	7.5551	(3.563)	0	0	525
2020/05/06	2044	05/11/2020	11.43	Call	Bond Future	3,365.5000	3.3655	3,339.3600	3.3394	(0.777)	0	0	0
2020/05/06	2044	05/11/2020	9.72	Put	Bond Future	16,272.0000	16.2720	16,020.1300	16.0201	(1.548)	0	0	0
2020/05/06	2044	05/11/2020	9.97	Call	Bond Future	837.4800	0.8375	751.0100	0.7510	(10.325)	0	0	568
2020/05/06	2044	05/11/2020	9.29	Put	Bond Future	19,773.2300	19.7732	19,542.7200	19.5427	(1.166)	0	0	0
2020/05/06	2044	05/11/2020	9.96	Put	Bond Future	14,481.6500	14.4816	14,217.8300	14.2178	(1.822)	0	0	0
2020/05/06	2044	05/11/2020	10.36	Call	Bond Future	1,287.7700	1.2878	1,184.1700	1.1842	(8.045)	0	0	0
2020/05/06	2044	05/11/2020			Bond Future	11.8777	77.8677	11.8490	78.0455	(0.242)	0.0000	0.0000	0
2020/05/06	2044	05/11/2020	9.72	Call	Bond Future	618.3000	0.6183	544.2600	0.5443	(11.975)	0	0	1,815
2020/05/06	2044	05/11/2020	9.97	Put	Bond Future	14,409.6500	14.4096	14,145.3500	14.1454	(1.834)	0	0	0
2020/05/06	2044	05/11/2020	9.96	Call	Bond Future	827.7300	0.8277	741.7400	0.7417	(10.389)	0	0	0
2020/05/06	2044	05/11/2020	11.38	Call	Bond Future	3,229.8800	3.2299	3,199.2600	3.1993	(0.948)	0	0	0
2020/05/06	2044	05/11/2020	11.38	Put	Bond Future	6,415.0600	6.4151	6,206.6100	6.2066	(3.249)	0	0	568
2020/05/06	2044	05/11/2020	10.34	Call	Bond Future	1,261.2000	1.2612	1,158.3700	1.1584	(8.153)	0	0	0
2020/05/06	2044	05/11/2020	10.34	Put	Bond Future	11,893.7700	11.8938	11,613.1100	11.6131	(2.360)	0	0	0
2020/05/06	2044	05/11/2020	11.06	Call	Bond Future	2,477.3500	2.4774	2,376.0300	2.3760	(4.090)	0	0	0
2020/05/06	2044	05/11/2020	10.04	Put	Bond Future	13,911.5000	13.9115	13,643.8600	13.6439	(1.924)	0	0	0
2020/05/06	2044	05/11/2020	11.17	Put	Bond Future	7,310.7000	7.3107	7,065.3400	7.0653	(3.356)	0	0	1,815
2020/05/06	2044	05/11/2020	11.43	Put	Bond Future	6,220.3400	6.2203	6,016.3700	6.0164	(3.279)	0	0	1,815
2020/05/06	2044	05/11/2020	8.87	Put	Bond Future	23,545.4000	23.5454	23,333.1500	23.3332	(0.901)	0	0	0
2020/05/06	2044	05/11/2020	9.29	Call	Bond Future	347.3300	0.3473	294.6500	0.2946	(15.167)	0	0	568
2020/05/06	2044	05/11/2020	10.36	Put	Bond Future	11,766.0600	11.7661	11,484.6300	11.4846	(2.392)	0	0	0
2020/05/06	2044	05/11/2020	10.04	Call	Bond Future	908.1300	0.9081	818.3200	0.8183	(9.890)	0	0	525
2020/05/06	2044	05/11/2020	9.34	Put	Bond Future	19,347.1100	19.3471	19,114.2100	19.1142	(1.204)	0	0	0
2020/05/06	2044	05/11/2020	9.34	Call	Bond Future	372.8100	0.3728	317.7400	0.3177	(14.772)	0	0	525
2020/05/06	2044	05/11/2020	11.17	Call	Bond Future	2,711.7200	2.7117	2,644.1900	2.6442	(2.490)	0	0	0
2020/05/06	2044	05/11/2020	8.87	Call	Bond Future	183.8800	0.1839	149.4600	0.1495	(18.719)	0	0	1,815
2020/05/06	2044	05/11/2020	10.02	Put	Bond Future	14,052.7800	14.0528	13,786.0900	13.7861	(1.898)	0	0	0
2020/05/06	2044	05/11/2020	10.02	Call	Bond Future	887.5100	0.8875	798.6500	0.7986	(10.012)	0	0	1,815
2020/05/06	2044	05/11/2020	10.35	Call	Bond Future	1,274.4400	1.2744	1,171.2200	1.1712	(8.099)	0	0	0
2020/05/06	2044	05/11/2020	10.35	Put	Bond Future	11,829.8100	11.8298	11,548.7600	11.5488	(2.376)	0	0	0
2020/05/06	2044	04/02/2021	10.04	Put	Bond Future	15,686.0700	15.6861	15,258.5400	15.2585	(2.726)	0	0	0
2020/05/06	2044	04/02/2021	10.37	Call	Bond Future	1,888.9900	1.8890	1,610.9900	1.6110	(14.717)	0	0	0
2020/05/06	2044	04/02/2021	10.35	Put	Bond Future	13,661.1000	13.6611	13,204.8900	13.2049	(3.339)	0	0	0
2020/05/06	2044	04/02/2021			Bond Future	12.0857	74.4735	12.0557	74.6534	(0.248)	0.0000	0.0000	0
2020/05/06	2044	04/02/2021	10.37	Put	Bond Future	13,536.8300	13.5368	13,078.9200	13.0789	(3.383)	0	0	0
2020/05/06	2044	04/02/2021	10.35	Call	Bond Future	1,859.5500	1.8596	1,583.2500	1.5832	(14.858)	0	0	0
2020/05/06	2044	04/02/2021	10.04	Call	Bond Future	1,442.2900	1.4423	1,194.6700	1.1947	(17.169)	0	0	0
2020/05/06	2044	04/02/2021	10.84	Call	Bond Future	2,671.4800	2.6715	2,360.6900	2.3607	(11.634)	0	0	0
2020/05/06	2044	04/02/2021	10.36	Put	Bond Future	13,598.8700	13.5989	13,141.8100	13.1418	(3.361)	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
2020/05/06	2044	04/02/2021	10.84	Put	Bond Future	10,835.0000	10.8350	10,344.3000	10.3443	(4.529)	0	0	405
2020/05/06	2044	04/02/2021	10.29	Call	Bond Future	1,773.0800	1.7731	1,501.9900	1.5020	(15.289)	0	0	0
2020/05/06	2044	04/02/2021	10.29	Put	Bond Future	14,038.5300	14.0385	13,587.5300	13.5875	(3.213)	0	0	405
2020/05/06	2044	04/02/2021	9.66	Put	Bond Future	18,423.6800	18.4237	18,035.5500	18.0356	(2.107)	0	0	0
2020/05/06	2044	04/02/2021	9.66	Call	Bond Future	1,026.4100	1.0264	818.1900	0.8182	(20.286)	0	0	405
2020/05/06	2044	04/02/2021	10.36	Call	Bond Future	1,874.2300	1.8742	1,597.0800	1.5971	(14.787)	0	0	0
2020/05/06	2044	06/05/2021	12.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2044	06/05/2021	12.44	Call	Bond Future	734.2000	0.7342	916.6200	0.9166	24.846	0	0	0
2020/05/06	2044	06/05/2021			Bond Future	12.3123	75.3670	12.2810	75.5494	(0.255)	0.0000	0.0000	0
2020/05/06	2044	06/05/2021	12.45	Call	Bond Future	791.1700	0.7912	973.5900	0.9736	23.057	0	0	0
2020/05/06	2044	06/05/2021	12.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2044	06/05/2021	12.43	Call	Bond Future	677.1500	0.6772	859.5700	0.8596	26.939	0	0	0
2020/05/06	2044	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	2046	07/05/2020			Bond Future	100.4331	100.4331	102.2918	102.2918	1.851	0.0000	0.0000	9,794
2020/05/06	2046	06/08/2020			Bond Future	101.6422	101.6422	103.5186	103.5186	1.846	0.0000	0.0000	15,281
2020/05/06	2046	05/11/2020			Bond Future	101.1656	101.1656	103.0647	103.0647	1.877	0.0000	0.0000	0
2020/05/06	2046	04/02/2021			Bond Future	102.4707	102.4707	104.3939	104.3939	1.877	0.0000	0.0000	0
2020/05/06	2046	06/05/2021			Bond Future	101.9180	101.9180	103.8654	103.8654	1.911	0.0000	0.0000	0
2020/05/06	2050	07/05/2020			Bond Future	103.6353	103.6353	104.7156	104.7156	1.042	0.0000	0.0000	10,560
2020/05/06	2050	06/08/2020			Bond Future	103.0131	103.0131	104.1017	104.1017	1.057	0.0000	0.0000	15,767
2020/05/06	2050	05/11/2020			Bond Future	104.3410	104.3410	105.4422	105.4422	1.055	0.0000	0.0000	0
2020/05/06	2050	04/02/2021			Bond Future	103.7765	103.7765	104.8916	104.8916	1.074	0.0000	0.0000	0
2020/05/06	2050	06/05/2021			Bond Future	105.0481	105.0481	106.1774	106.1774	1.075	0.0000	0.0000	0
2020/05/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	AL37	07/05/2020			Index Future	708.0160	708.0160	708.0880	708.0880	0.010	0.0000	0.0000	0
2020/05/06	AL37	06/08/2020			Index Future	716.2500	716.2500	716.3120	716.3120	0.009	0.0000	0.0000	0
2020/05/06	AL37	05/11/2020			Index Future	725.3910	725.3910	725.4510	725.4510	0.008	0.0000	0.0000	0
2020/05/06	AL37	04/02/2021			Index Future	734.5740	734.5740	734.6340	734.6340	0.008	0.0000	0.0000	0
2020/05/06	AL37	06/05/2021			Index Future	689.4700	689.4700	689.4700	689.4700	0.000	0.0000	0.0000	0
2020/05/06	AL7T	07/05/2020			Index Future	768.0820	768.0820	768.9140	768.9140	0.108	0.0000	0.0000	0
2020/05/06	AL7T	06/08/2020			Index Future	777.0150	777.0150	777.8450	777.8450	0.107	0.0000	0.0000	0
2020/05/06	AL7T	05/11/2020			Index Future	786.9320	786.9320	787.7680	787.7680	0.106	0.0000	0.0000	0
2020/05/06	AL7T	04/02/2021			Index Future	796.8940	796.8940	797.7400	797.7400	0.106	0.0000	0.0000	0
2020/05/06	AL7T	06/05/2021			Index Future	763.2300	763.2300	763.2300	763.2300	0.000	0.0000	0.0000	0
2020/05/06	ALBI	07/05/2020			Index Future	679.1950	679.1950	679.7750	679.7750	0.085	0.0000	0.0000	1
2020/05/06	ALBI	06/08/2020			Index Future	687.0940	687.0940	687.6700	687.6700	0.084	0.0000	0.0000	209
2020/05/06	ALBI	05/11/2020			Index Future	695.8640	695.8640	696.4430	696.4430	0.083	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
2020/05/06	ALBI	04/02/2021			Index Future	704.6730	704.6730	705.2590	705.2590	0.083	0.0000	0.0000	0
2020/05/06	ALBI	06/05/2021			Index Future	687.0000	687.0000	687.0000	687.0000	0.000	0.0000	0.0000	0
2020/05/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/05/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/06	ES33	07/05/2020			Bond Future	12.1067	71.0372	12.0829	71.1574	(0.196)	0.0000	0.0000	0
2020/05/06	ES33	06/08/2020			Bond Future	12.3649	71.8745	12.3407	71.9930	(0.195)	0.0000	0.0000	350
2020/05/06	ES33	05/11/2020			Bond Future	12.6166	69.0052	12.5916	69.1240	(0.198)	0.0000	0.0000	0
2020/05/06	ES33	04/02/2021			Bond Future	12.8910	69.8793	12.8650	69.9994	(0.202)	0.0000	0.0000	0
2020/05/06	ES33	06/05/2021			Bond Future	13.1835	66.9399	13.1561	67.0618	(0.207)	0.0000	0.0000	0
2020/05/06	ES42	07/05/2020			Bond Future	12.5012	70.6114	12.4728	70.7687	(0.227)	0.0000	0.0000	0
2020/05/06	ES42	06/08/2020			Bond Future	12.7505	71.4437	12.7213	71.5998	(0.229)	0.0000	0.0000	4,919
2020/05/06	ES42	05/11/2020			Bond Future	12.9962	68.0881	12.9659	68.2449	(0.233)	0.0000	0.0000	0
2020/05/06	ES42	04/02/2021			Bond Future	13.2552	68.9508	13.2234	69.1094	(0.239)	0.0000	0.0000	0
2020/05/06	ES42	06/05/2021			Bond Future	13.5416	65.5199	13.5082	65.6807	(0.247)	0.0000	0.0000	0
2020/05/06	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	GOVI	07/05/2020			GOVI	671.5160	671.5160	672.1340	672.1340	0.092	0.0000	0.0000	398
2020/05/06	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	GOVI	07/05/2020	720.00	Put	GOVI	484,840.0000	48.4840	478,660.0000	47.8660	(1.275)	0	0	0
2020/05/06	GOVI	07/05/2020	719.98	Put	GOVI	484,640.0000	48.4640	478,460.0000	47.8460	(1.275)	0	0	0
2020/05/06	GOVI	07/05/2020	719.99	Put	GOVI	484,740.0000	48.4740	478,560.0000	47.8560	(1.275)	0	0	0
2020/05/06	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	GOVI	06/08/2020	728.12	Put	GOVI	487,940.0000	48.7940	481,790.0000	48.1790	(1.260)	0	0	0
2020/05/06	GOVI	06/08/2020			GOVI	679.3260	679.3260	679.9410	679.9410	0.091	0.0000	0.0000	1,038
2020/05/06	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	GOVI	06/08/2020	728.14	Put	GOVI	488,140.0000	48.8140	481,990.0000	48.1990	(1.260)	0	0	0
2020/05/06	GOVI	06/08/2020	728.13	Put	GOVI	488,040.0000	48.8040	481,890.0000	48.1890	(1.260)	0	0	0
2020/05/06	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	GOVI	05/11/2020	737.84	Put	GOVI	498,430.0000	49.8430	492,250.0000	49.2250	(1.240)	0	0	0
2020/05/06	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
2020/05/06	GOVI	05/11/2020			GOVI	687.9970	687.9970	688.6150	688.6150	0.090	0.0000	0.0000	0
2020/05/06	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	GOVI	05/11/2020	737.83	Put	GOVI	498,330.0000	49.8330	492,150.0000	49.2150	(1.240)	0	0	0
2020/05/06	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	GOVI	05/11/2020	737.85	Put	GOVI	498,530.0000	49.8530	492,350.0000	49.2350	(1.240)	0	0	0
2020/05/06	GOVI	04/02/2021	750.96	Put	GOVI	542,540.0000	54.2540	536,280.0000	53.6280	(1.154)	0	0	0
2020/05/06	GOVI	04/02/2021			GOVI	696.7060	696.7060	697.3320	697.3320	0.090	0.0000	0.0000	0
2020/05/06	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	GOVI	04/02/2021	750.95	Put	GOVI	542,440.0000	54.2440	536,180.0000	53.6180	(1.154)	0	0	0
2020/05/06	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	GOVI	04/02/2021	750.94	Put	GOVI	542,340.0000	54.2340	536,080.0000	53.6080	(1.154)	0	0	0
2020/05/06	GOVI	06/05/2021	678.67	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/05/06	GOVI	06/05/2021			GOVI	678.6800	678.6800	678.6800	678.6800	0.000	0.0000	0.0000	0
2020/05/06	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	GOVI	06/05/2021	678.68	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	GOVI	06/05/2021	678.69	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/05/06	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	GOVI	06/05/2021	678.69	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/05/06	IGOV	07/05/2020			Index Future	254.9450	254.9450	257.4050	257.4050	0.965	0.0000	0.0000	153
2020/05/06	IGOV	06/08/2020			Index Future	257.9740	257.9740	260.4590	260.4590	0.963	0.0000	0.0000	567
2020/05/06	IGOV	05/11/2020			Index Future	261.3290	261.3290	263.8450	263.8450	0.963	0.0000	0.0000	47
2020/05/06	IGOV	04/02/2021			Index Future	264.6990	264.6990	267.2470	267.2470	0.963	0.0000	0.0000	0
2020/05/06	IGOV	06/05/2021			Index Future	268.3000	268.3000	268.3000	268.3000	0.000	0.0000	0.0000	0
2020/05/06	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/05/06	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/05/06	IS05	17/12/2020			Interest Rate Swap	94.0400	94.0400	94.0700	94.0700	0.032	0.0000	0.0000	0
2020/05/06	IS05	16/03/2021			Interest Rate Swap	92.3400	92.3400	92.4000	92.4000	0.065	0.0000	0.0000	0
2020/05/06	IS05	15/06/2021			Interest Rate Swap	90.7000	90.7000	90.7600	90.7600	0.066	0.0000	0.0000	0
2020/05/06	IS05	21/09/2021			Interest Rate Swap	89.8300	89.8300	89.9100	89.9100	0.089	0.0000	0.0000	0
2020/05/06	IS05	21/12/2021			Interest Rate Swap	91.3200	91.3200	91.4200	91.4200	0.110	0.0000	0.0000	51
2020/05/06	IS05	15/03/2022			Interest Rate Swap	91.0000	91.0000	91.1200	91.1200	0.132	0.0000	0.0000	0
2020/05/06	IS05	21/06/2022			Interest Rate Swap	91.3900	91.3900	91.5300	91.5300	0.153	0.0000	0.0000	0
2020/05/06	IS05	20/09/2022			Interest Rate Swap	94.7800	94.7800	94.9400	94.9400	0.169	0.0000	0.0000	0
2020/05/06	IS05	20/12/2022			Interest Rate Swap	95.5300	95.5300	95.7200	95.7200	0.199	0.0000	0.0000	0
2020/05/06	IS05	22/03/2023			Interest Rate Swap	88.2100	88.2100	88.4300	88.4300	0.249	0.0000	0.0000	0
2020/05/06	IS05	20/06/2023			Interest Rate Swap	93.9700	93.9700	94.2300	94.2300	0.277	0.0000	0.0000	0
2020/05/06	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/05/06	IS10	17/12/2025			Interest Rate Swap	84.5700	84.5700	85.1400	85.1400	0.674	0.0000	0.0000	0
2020/05/06	IS10	16/03/2026			Interest Rate Swap	81.4400	81.4400	82.0500	82.0500	0.749	0.0000	0.0000	0
2020/05/06	IS10	15/06/2026			Interest Rate Swap	80.2000	80.2000	80.8200	80.8200	0.773	0.0000	0.0000	0
2020/05/06	IS10	21/09/2026			Interest Rate Swap	82.5600	82.5600	83.1500	83.1500	0.715	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
2020/05/06	IS10	21/12/2026			Interest Rate Swap	86.8700	86.8700	87.4100	87.4100	0.622	0.0000	0.0000	0
2020/05/06	IS10	15/03/2027			Interest Rate Swap	85.7400	85.7400	86.2600	86.2600	0.606	0.0000	0.0000	0
2020/05/06	IS10	21/06/2027			Interest Rate Swap	88.0500	88.0500	88.5700	88.5700	0.591	0.0000	0.0000	0
2020/05/06	IS10	20/09/2027			Interest Rate Swap	93.9900	93.9900	94.5100	94.5100	0.553	0.0000	0.0000	0
2020/05/06	IS10	20/12/2027			Interest Rate Swap	94.5900	94.5900	95.1400	95.1400	0.581	0.0000	0.0000	0
2020/05/06	IS10	22/03/2028			Interest Rate Swap	87.9700	87.9700	88.5500	88.5500	0.659	0.0000	0.0000	0
2020/05/06	IS10	20/06/2028			Interest Rate Swap	95.8500	95.8500	96.4100	96.4100	0.584	0.0000	0.0000	0
2020/05/06	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/05/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/05/06	R023	07/05/2020	6.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R023	07/05/2020			Bond Future	5.2547	107.9573	5.3663	107.6591	2.125	0.0000	0.0000	41,565
2020/05/06	R023	07/05/2020	6.90	Call	Bond Future	4,291.9800	4.2920	3,993.7600	3.9938	(6.948)	0	0	0
2020/05/06	R023	07/05/2020	6.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R023	07/05/2020	6.91	Call	Bond Future	4,317.4100	4.3174	4,019.1900	4.0192	(6.907)	0	0	0
2020/05/06	R023	07/05/2020	6.89	Call	Bond Future	4,266.5600	4.2666	3,968.3400	3.9683	(6.990)	0	0	0
2020/05/06	R023	07/05/2020	6.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R023	06/08/2020	7.26	Call	Bond Future	4,652.6600	4.6527	4,343.3000	4.3433	(6.649)	0	0	0
2020/05/06	R023	06/08/2020			Bond Future	5.3074	109.2299	5.4331	108.9233	2.370	0.0000	0.0000	27,356
2020/05/06	R023	06/08/2020	7.26	Put	Bond Future	16.2100	0.0162	13.4000	0.0134	(17.335)	0	0	0
2020/05/06	R023	06/08/2020	7.27	Call	Bond Future	4,675.2800	4.6753	4,365.9600	4.3660	(6.616)	0	0	0
2020/05/06	R023	06/08/2020	7.28	Put	Bond Future	15.3100	0.0153	12.5700	0.0126	(17.897)	0	0	0
2020/05/06	R023	06/08/2020	7.27	Put	Bond Future	15.7500	0.0157	12.9800	0.0130	(17.587)	0	0	0
2020/05/06	R023	06/08/2020	7.28	Call	Bond Future	4,697.9100	4.6979	4,388.6200	4.3886	(6.584)	0	0	0
2020/05/06	R023	05/11/2020	7.46	Put	Bond Future	57.7800	0.0578	48.7600	0.0488	(15.611)	0	0	0
2020/05/06	R023	05/11/2020	7.47	Put	Bond Future	56.7200	0.0567	47.7700	0.0478	(15.779)	0	0	0
2020/05/06	R023	05/11/2020			Bond Future	5.3258	106.6992	5.4671	106.3870	2.653	0.0000	0.0000	0
2020/05/06	R023	05/11/2020	7.46	Call	Bond Future	4,650.2000	4.6502	4,328.9800	4.3290	(6.908)	0	0	0
2020/05/06	R023	05/11/2020	7.47	Call	Bond Future	4,670.0600	4.6701	4,348.9100	4.3489	(6.877)	0	0	0
2020/05/06	R023	05/11/2020	7.45	Call	Bond Future	4,630.3700	4.6304	4,309.0700	4.3091	(6.939)	0	0	0
2020/05/06	R023	05/11/2020	7.45	Put	Bond Future	58.8600	0.0589	49.7600	0.0498	(15.460)	0	0	0
2020/05/06	R023	04/02/2021	6.34	Call	Bond Future	2,299.1500	2.2991	2,067.0100	2.0670	(10.097)	0	0	0
2020/05/06	R023	04/02/2021	6.32	Put	Bond Future	392.2300	0.3922	480.6700	0.4807	22.548	0	0	0
2020/05/06	R023	04/02/2021			Bond Future	5.3601	108.0505	5.5205	107.7340	2.993	0.0000	0.0000	0
2020/05/06	R023	04/02/2021	6.34	Put	Bond Future	385.3300	0.3853	469.6400	0.4696	21.880	0	0	0
2020/05/06	R023	04/02/2021	6.32	Call	Bond Future	2,267.4400	2.2674	2,039.4300	2.0394	(10.056)	0	0	0
2020/05/06	R023	04/02/2021	6.33	Put	Bond Future	388.6100	0.3886	475.1300	0.4751	22.264	0	0	0
2020/05/06	R023	04/02/2021	6.33	Call	Bond Future	2,283.1300	2.2831	2,053.2000	2.0532	(10.071)	0	0	0
2020/05/06	R023	06/05/2021	7.58	Call	Bond Future	3,655.6000	3.6556	3,335.8800	3.3359	(8.746)	0	0	0
2020/05/06	R023	06/05/2021			Bond Future	5.4325	105.4365	5.6163	105.1168	3.384	0.0000	0.0000	0
2020/05/06	R023	06/05/2021	7.56	Call	Bond Future	3,622.3400	3.6223	3,302.6200	3.3026	(8.826)	0	0	0
2020/05/06	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R023	06/05/2021	7.57	Call	Bond Future	3,638.9700	3.6390	3,319.2500	3.3193	(8.786)	0	0	0
2020/05/06	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R035	07/05/2020	9.48	Put	Bond Future	10,821.7000	10.8217	10,711.6800	10.7117	(1.017)	0	0	0

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2020/05/06	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R035	07/05/2020	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/06	R035	07/05/2020	10.57	Put	Bond Future	3,036.2500	3.0363	2,926.2300	2.9262	(3.624)	0	0	3,530
2020/05/06	R035	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/05/06	R035	07/05/2020	10.75	Put	Bond Future	1,842.0500	1.8421	1,731.2000	1.7312	(6.018)	0	0	5,000
2020/05/06	R035	07/05/2020			Bond Future	11.0347	86.1672	11.0174	86.2772	(0.157)	0.0000	0.0000	49,404
2020/05/06	R035	07/05/2020	9.11	Put	Bond Future	13,694.6900	13.6947	13,584.6700	13.5847	(0.803)	0	0	0
2020/05/06	R035	07/05/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/05/06	R035	07/05/2020	9.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R035	07/05/2020	9.47	Put	Bond Future	10,897.7400	10.8977	10,787.7200	10.7877	(1.010)	0	0	0
2020/05/06	R035	07/05/2020	9.85	Put	Bond Future	8,069.1100	8.0691	7,959.0900	7.9591	(1.363)	0	0	0
2020/05/06	R035	07/05/2020	9.78	Put	Bond Future	8,580.9100	8.5809	8,470.8900	8.4709	(1.282)	0	0	0
2020/05/06	R035	07/05/2020	10.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R035	07/05/2020	9.75	Put	Bond Future	8,801.5200	8.8015	8,691.5000	8.6915	(1.250)	0	0	0
2020/05/06	R035	07/05/2020	10.75	Call	Bond Future	0.8800	0.0009	0.0500	0.0001	(94.318)	0	0	0
2020/05/06	R035	07/05/2020	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R035	07/05/2020	9.49	Put	Bond Future	10,745.7500	10.7458	10,635.7300	10.6357	(1.024)	0	0	0
2020/05/06	R035	07/05/2020	9.55	Put	Bond Future	10,291.8900	10.2919	10,181.8700	10.1819	(1.069)	0	0	0
2020/05/06	R035	07/05/2020	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/06	R035	07/05/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/05/06	R035	07/05/2020	9.18	Put	Bond Future	13,141.6400	13.1416	13,031.6200	13.0316	(0.837)	0	0	0
2020/05/06	R035	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/05/06	R035	06/08/2020	9.67	Call	Bond Future	372.3900	0.3724	323.4000	0.3234	(13.156)	0	0	500
2020/05/06	R035	06/08/2020	10.45	Put	Bond Future	6,382.4700	6.3825	6,212.5400	6.2125	(2.662)	0	0	500
2020/05/06	R035	06/08/2020	9.00	Put	Bond Future	15,885.0000	15.8850	15,757.2800	15.7573	(0.804)	0	0	0
2020/05/06	R035	06/08/2020	9.92	Put	Bond Future	9,398.5400	9.3985	9,229.5600	9.2296	(1.798)	0	0	0
2020/05/06	R035	06/08/2020			Bond Future	11.2452	87.1829	11.2278	87.2903	(0.154)	0.0000	0.0000	132,102
2020/05/06	R035	06/08/2020	9.09	Put	Bond Future	15,192.9000	15.1929	15,062.1000	15.0621	(0.861)	0	0	0
2020/05/06	R035	06/08/2020	9.09	Call	Bond Future	119.6400	0.1196	96.2600	0.0963	(19.542)	0	0	500
2020/05/06	R035	06/08/2020	9.67	Put	Bond Future	11,020.6500	11.0207	10,864.2400	10.8642	(1.419)	0	0	0
2020/05/06	R035	06/08/2020	9.00	Call	Bond Future	98.3100	0.0983	78.0100	0.0780	(20.649)	0	0	24,761
2020/05/06	R035	06/08/2020	9.92	Call	Bond Future	569.0500	0.5691	507.4900	0.5075	(10.818)	0	0	0
2020/05/06	R035	06/08/2020	10.45	Call	Bond Future	1,242.5800	1.2426	1,180.0700	1.1801	(5.031)	0	0	0
2020/05/06	R035	06/08/2020	9.93	Call	Bond Future	578.3400	0.5783	516.2900	0.5163	(10.729)	0	0	0
2020/05/06	R035	06/08/2020	9.91	Put	Bond Future	9,461.1300	9.4611	9,292.6500	9.2926	(1.781)	0	0	0
2020/05/06	R035	06/08/2020	8.75	Put	Bond Future	17,863.0400	17.8630	17,742.4300	17.7424	(0.675)	0	0	0
2020/05/06	R035	06/08/2020	8.75	Call	Bond Future	55.2800	0.0553	42.0900	0.0421	(23.860)	0	0	3,000
2020/05/06	R035	06/08/2020	9.93	Put	Bond Future	9,336.1400	9.3361	9,166.6700	9.1667	(1.815)	0	0	0
2020/05/06	R035	06/08/2020	9.91	Call	Bond Future	559.8800	0.5599	498.8200	0.4988	(10.906)	0	0	0
2020/05/06	R035	05/11/2020	10.34	Put	Bond Future	8,954.6300	8.9546	8,672.2600	8.6723	(3.153)	0	0	0
2020/05/06	R035	05/11/2020			Bond Future	11.4485	83.8055	11.4306	83.9129	(0.156)	0.0000	0.0000	0
2020/05/06	R035	05/11/2020	10.33	Call	Bond Future	1,847.7200	1.8477	1,673.1800	1.6732	(9.446)	0	0	0
2020/05/06	R035	05/11/2020	10.33	Put	Bond Future	9,005.9300	9.0059	8,724.0400	8.7240	(3.130)	0	0	0
2020/05/06	R035	05/11/2020	10.34	Call	Bond Future	1,864.4200	1.8644	1,689.4000	1.6894	(9.387)	0	0	0
2020/05/06	R035	05/11/2020	10.32	Call	Bond Future	1,831.1200	1.8311	1,657.0600	1.6571	(9.506)	0	0	0
2020/05/06	R035	05/11/2020	10.32	Put	Bond Future	9,057.4100	9.0574	8,776.0000	8.7760	(3.107)	0	0	0
2020/05/06	R035	04/02/2021	10.04	Put	Bond Future	12,380.2500	12.3803	11,927.1500	11.9271	(3.660)	0	0	0
2020/05/06	R035	04/02/2021	10.14	Put	Bond Future	11,837.1300	11.8371	11,373.8700	11.3739	(3.914)	0	0	650

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
2020/05/06	R035	04/02/2021	11.14	Put	Bond Future	7,242.9500		7.2429	6,827.2200	6.8272	(5.740)	0	0	650
2020/05/06	R035	04/02/2021	10.05	Call	Bond Future	1,974.9900		1.9750	1,629.3300	1.6293	(17.502)	0	0	0
2020/05/06	R035	04/02/2021			Bond Future	11.6713		84.8670	11.6528	84.9755	(0.159)	0.0000	0.0000	0
2020/05/06	R035	04/02/2021	10.14	Call	Bond Future	2,110.8000		2.1108	1,756.0200	1.7560	(16.808)	0	0	0
2020/05/06	R035	04/02/2021	10.06	Call	Bond Future	1,989.7700		1.9898	1,643.0700	1.6431	(17.424)	0	0	0
2020/05/06	R035	04/02/2021	10.06	Put	Bond Future	12,270.4000		12.2704	11,815.2200	11.8152	(3.710)	0	0	0
2020/05/06	R035	04/02/2021	10.04	Call	Bond Future	1,960.2800		1.9603	1,615.6600	1.6157	(17.580)	0	0	0
2020/05/06	R035	04/02/2021	11.14	Call	Bond Future	4,050.0200		4.0500	3,742.7700	3.7428	(7.586)	0	0	0
2020/05/06	R035	04/02/2021	10.05	Put	Bond Future	12,325.2500		12.3253	11,871.1100	11.8711	(3.685)	0	0	0
2020/05/06	R035	06/05/2021	12.37	Call	Bond Future	2,566.0200		2.5660	2,676.2400	2.6762	4.295	0	0	0
2020/05/06	R035	06/05/2021	12.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R035	06/05/2021			Bond Future	11.9060		81.4059	11.8866	81.5161	(0.163)	0.0000	0.0000	0
2020/05/06	R035	06/05/2021	12.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R035	06/05/2021	12.35	Call	Bond Future	2,457.9700		2.4580	2,568.1900	2.5682	4.484	0	0	0
2020/05/06	R035	06/05/2021	12.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R035	06/05/2021	12.36	Call	Bond Future	2,512.0200		2.5120	2,622.2400	2.6222	4.388	0	0	0
2020/05/06	R186	07/05/2020	8.09	Put	Bond Future	8.4400		0.0084	0.4400	0.0004	(94.787)	0	0	0
2020/05/06	R186	07/05/2020	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R186	07/05/2020	7.90	Put	Bond Future	345.9200		0.3459	252.2700	0.2523	(27.073)	0	0	2,500
2020/05/06	R186	07/05/2020	8.28	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R186	07/05/2020	8.93	Call	Bond Future	5,212.7700		5.2128	5,275.8000	5.2758	1.209	0	0	0
2020/05/06	R186	07/05/2020			Bond Future	7.9487		117.0076	7.9372	117.0706	(0.145)	0.0000	0.0000	22,314
2020/05/06	R186	07/05/2020	8.08	Call	Bond Future	727.1800		0.7272	779.7300	0.7797	7.227	0	0	0
2020/05/06	R186	07/05/2020	8.08	Put	Bond Future	11.2200		0.0112	0.7400	0.0007	(93.405)	0	0	0
2020/05/06	R186	07/05/2020	8.50	Call	Bond Future	2,967.2900		2.9673	3,030.3200	3.0303	2.124	0	0	0
2020/05/06	R186	07/05/2020	8.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	9,312
2020/05/06	R186	07/05/2020	8.09	Call	Bond Future	778.6900		0.7787	833.7200	0.8337	7.067	0	0	0
2020/05/06	R186	07/05/2020	9.50	Call	Bond Future	8,099.6100		8.0996	8,162.6400	8.1626	0.778	0	0	1,120
2020/05/06	R186	07/05/2020	7.90	Call	Bond Future	79.0400		0.0790	48.4200	0.0484	(38.740)	0	0	0
2020/05/06	R186	07/05/2020	8.28	Call	Bond Future	1,795.2900		1.7953	1,858.3200	1.8583	3.511	0	0	0
2020/05/06	R186	07/05/2020	8.93	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R186	07/05/2020	8.07	Call	Bond Future	676.4100		0.6764	725.9000	0.7259	7.317	0	0	0
2020/05/06	R186	07/05/2020	8.07	Put	Bond Future	14.7600		0.0148	1.2200	0.0012	(91.734)	0	0	0
2020/05/06	R186	07/05/2020	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R186	07/05/2020	10.00	Call	Bond Future	10,550.5600		10.5506	10,613.5900	10.6136	0.597	0	0	1,120
2020/05/06	R186	07/05/2020	7.60	Put	Bond Future	1,929.4300		1.9294	1,866.4000	1.8664	(3.267)	0	0	0
2020/05/06	R186	07/05/2020	7.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R186	06/08/2020	8.00	Call	Bond Future	1,952.8000		1.9528	1,852.8000	1.8528	(5.121)	0	0	900
2020/05/06	R186	06/08/2020	9.00	Call	Bond Future	5,177.1600		5.1772	5,242.2700	5.2423	1.258	0	0	900
2020/05/06	R186	06/08/2020	8.25	Call	Bond Future	2,585.6600		2.5857	2,534.8300	2.5348	(1.966)	0	0	0
2020/05/06	R186	06/08/2020	8.38	Put	Bond Future	1,626.1800		1.6262	1,540.9100	1.5409	(5.244)	0	0	0
2020/05/06	R186	06/08/2020			Bond Future	8.1217		113.1020	8.1105	113.1605	(0.137)	0.0000	0.0000	83,803
2020/05/06	R186	06/08/2020	9.00	Put	Bond Future	687.3000		0.6873	693.8900	0.6939	0.959	0	0	0
2020/05/06	R186	06/08/2020	8.37	Call	Bond Future	2,940.6300		2.9406	2,911.9800	2.9120	(0.974)	0	0	0
2020/05/06	R186	06/08/2020	8.37	Put	Bond Future	1,647.2700		1.6473	1,560.1000	1.5601	(5.292)	0	0	0
2020/05/06	R186	06/08/2020	8.00	Put	Bond Future	2,593.4400		2.5934	2,434.9200	2.4349	(6.112)	0	0	0
2020/05/06	R186	06/08/2020	8.25	Put	Bond Future	1,914.8700		1.9149	1,805.5200	1.8055	(5.711)	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
2020/05/06	R186	06/08/2020	8.38	Call	Bond Future	2,971.2200	2.9712	2,944.4700	2.9445	(0.900)	0	0	0
2020/05/06	R186	06/08/2020	8.36	Call	Bond Future	2,909.9800	2.9100	2,879.6600	2.8797	(1.042)	0	0	0
2020/05/06	R186	06/08/2020	8.36	Put	Bond Future	1,668.3300	1.6683	1,579.4900	1.5795	(5.325)	0	0	0
2020/05/06	R186	05/11/2020	8.00	Put	Bond Future	3,874.2000	3.8742	3,597.0600	3.5971	(7.153)	0	0	0
2020/05/06	R186	05/11/2020	8.64	Put	Bond Future	2,299.3600	2.2994	2,097.5100	2.0975	(8.779)	0	0	0
2020/05/06	R186	05/11/2020	8.65	Call	Bond Future	4,117.5300	4.1175	3,975.0100	3.9750	(3.461)	0	0	0
2020/05/06	R186	05/11/2020			Bond Future	8.2808	114.5336	8.2694	114.5909	(0.138)	0.0000	0.0000	0
2020/05/06	R186	05/11/2020	7.00	Put	Bond Future	7,583.4100	7.5834	7,319.3200	7.3193	(3.482)	0	0	0
2020/05/06	R186	05/11/2020	7.00	Call	Bond Future	894.1200	0.8941	687.3500	0.6873	(23.126)	0	0	1,200
2020/05/06	R186	05/11/2020	8.66	Call	Bond Future	4,147.3900	4.1474	4,006.5700	4.0066	(3.395)	0	0	0
2020/05/06	R186	05/11/2020	8.66	Put	Bond Future	2,260.1500	2.2601	2,062.0100	2.0620	(8.767)	0	0	0
2020/05/06	R186	05/11/2020	8.00	Call	Bond Future	2,449.9100	2.4499	2,230.0900	2.2301	(8.973)	0	0	1,200
2020/05/06	R186	05/11/2020	9.26	Put	Bond Future	1,327.2500	1.3272	1,227.4900	1.2275	(7.516)	0	0	3,500
2020/05/06	R186	05/11/2020	8.64	Call	Bond Future	4,088.0900	4.0881	3,943.5600	3.9436	(3.535)	0	0	0
2020/05/06	R186	05/11/2020	7.84	Put	Bond Future	4,372.2400	4.3722	4,080.0900	4.0801	(6.682)	0	0	0
2020/05/06	R186	05/11/2020	8.65	Put	Bond Future	2,279.5300	2.2795	2,079.6900	2.0797	(8.767)	0	0	0
2020/05/06	R186	05/11/2020	8.34	Put	Bond Future	2,955.2500	2.9552	2,712.7400	2.7127	(8.206)	0	0	0
2020/05/06	R186	05/11/2020	8.34	Call	Bond Future	3,252.6500	3.2526	3,067.4600	3.0675	(5.694)	0	0	3,500
2020/05/06	R186	05/11/2020	9.26	Call	Bond Future	6,117.6500	6.1176	6,075.2100	6.0752	(0.694)	0	0	0
2020/05/06	R186	05/11/2020	7.84	Call	Bond Future	2,125.9500	2.1259	1,891.1200	1.8911	(11.046)	0	0	3,500
2020/05/06	R186	04/02/2021	8.15	Call	Bond Future	3,052.6600	3.0527	2,684.5800	2.6846	(12.058)	0	0	0
2020/05/06	R186	04/02/2021			Bond Future	8.4602	110.6979	8.4483	110.7556	(0.142)	0.0000	0.0000	0
2020/05/06	R186	04/02/2021	8.15	Put	Bond Future	4,558.8700	4.5589	4,133.0700	4.1331	(9.340)	0	0	0
2020/05/06	R186	04/02/2021	8.16	Call	Bond Future	3,073.2600	3.0733	2,706.5600	2.7066	(11.932)	0	0	0
2020/05/06	R186	04/02/2021	8.17	Put	Bond Future	4,502.2800	4.5023	4,079.2600	4.0793	(9.396)	0	0	0
2020/05/06	R186	04/02/2021	8.16	Put	Bond Future	4,530.5200	4.5305	4,106.1000	4.1061	(9.368)	0	0	0
2020/05/06	R186	04/02/2021	8.17	Call	Bond Future	3,093.9500	3.0939	2,728.6500	2.7287	(11.807)	0	0	0
2020/05/06	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R186	06/05/2021	10.77	Call	Bond Future	9,099.8200	9.0998	9,158.8600	9.1589	0.649	0	0	0
2020/05/06	R186	06/05/2021			Bond Future	8.6742	112.0274	8.6613	112.0865	(0.148)	0.0000	0.0000	0
2020/05/06	R186	06/05/2021	10.78	Call	Bond Future	9,140.8500	9.1409	9,199.8900	9.1999	0.646	0	0	0
2020/05/06	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R186	06/05/2021	10.76	Call	Bond Future	9,058.7700	9.0588	9,117.8100	9.1178	0.652	0	0	0
2020/05/06	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R197	07/05/2020			Bond Future	310.1840	310.1840	310.3865	310.3865	0.065	0.0000	0.0000	2,500
2020/05/06	R197	06/08/2020			Bond Future	306.1524	306.1524	306.3434	306.3434	0.062	0.0000	0.0000	2,549
2020/05/06	R197	05/11/2020			Bond Future	310.0989	310.0989	310.2873	310.2873	0.061	0.0000	0.0000	0
2020/05/06	R197	04/02/2021			Bond Future	306.1568	306.1568	306.3468	306.3468	0.062	0.0000	0.0000	0
2020/05/06	R197	06/05/2021			Bond Future	309.9080	309.9080	310.1020	310.1020	0.063	0.0000	0.0000	0
2020/05/06	R202	07/05/2020			Bond Future	219.3943	219.3943	222.8320	222.8320	1.567	0.0000	0.0000	5,456
2020/05/06	R202	06/08/2020			Bond Future	217.9108	217.9108	221.3798	221.3798	1.592	0.0000	0.0000	7,724
2020/05/06	R202	05/11/2020			Bond Future	220.7196	220.7196	224.2298	224.2298	1.590	0.0000	0.0000	0
2020/05/06	R202	04/02/2021			Bond Future	219.3481	219.3481	222.9031	222.9031	1.621	0.0000	0.0000	0
2020/05/06	R202	06/05/2021			Bond Future	222.0363	222.0363	225.6360	225.6360	1.621	0.0000	0.0000	0
2020/05/06	R208	07/05/2020	4.81	Call	Bond Future	811.6600	0.8117	752.3900	0.7524	(7.302)	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
2020/05/06	R208	07/05/2020	4.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R208	07/05/2020			Bond Future	3.8821	103.2410	3.9495	103.1817	1.735	0.0000	0.0000	20,853
2020/05/06	R208	07/05/2020	4.82	Call	Bond Future	820.3500	0.8203	761.0800	0.7611	(7.225)	0	0	0
2020/05/06	R208	07/05/2020	4.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R208	07/05/2020	4.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R208	07/05/2020	4.80	Call	Bond Future	802.9600	0.8030	743.6900	0.7437	(7.381)	0	0	0
2020/05/06	R208	06/08/2020	5.57	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/05/06	R208	06/08/2020			Bond Future	3.5435	104.4579	3.6454	104.3934	2.875	0.0000	0.0000	28,892
2020/05/06	R208	06/08/2020	5.56	Call	Bond Future	1,264.5100	1.2645	1,199.9500	1.2000	(5.106)	0	0	0
2020/05/06	R208	06/08/2020	5.56	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2020/05/06	R208	06/08/2020	5.57	Call	Bond Future	1,270.7000	1.2707	1,206.1400	1.2061	(5.081)	0	0	0
2020/05/06	R208	06/08/2020	5.55	Call	Bond Future	1,258.3100	1.2583	1,193.7500	1.1938	(5.131)	0	0	0
2020/05/06	R208	06/08/2020	5.55	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2020/05/06	R208	05/11/2020	4.78	Call	Bond Future	884.5800	0.8846	817.4800	0.8175	(7.586)	0	0	0
2020/05/06	R208	05/11/2020	4.77	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/05/06	R208	05/11/2020			Bond Future	2.5022	102.3853	2.6736	102.3183	6.849	0.0000	0.0000	0
2020/05/06	R208	05/11/2020	4.79	Call	Bond Future	888.4300	0.8884	821.3300	0.8213	(7.553)	0	0	0
2020/05/06	R208	05/11/2020	4.79	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/05/06	R208	05/11/2020	4.78	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/05/06	R208	05/11/2020	4.77	Call	Bond Future	880.7300	0.8807	813.6300	0.8136	(7.619)	0	0	0
2020/05/06	R209	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R209	07/05/2020			Bond Future	11.0338	65.2187	11.0122	65.3354	(0.196)	0.0000	0.0000	53,831
2020/05/06	R209	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R209	07/05/2020	9.45	Put	Bond Future	9,434.3800	9.4344	9,317.7400	9.3177	(1.236)	0	0	0
2020/05/06	R209	07/05/2020	9.47	Put	Bond Future	9,303.1400	9.3031	9,186.5000	9.1865	(1.254)	0	0	0
2020/05/06	R209	07/05/2020	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R209	07/05/2020	9.46	Put	Bond Future	9,368.7200	9.3687	9,252.0800	9.2521	(1.245)	0	0	0
2020/05/06	R209	06/08/2020	5.56	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/05/06	R209	06/08/2020	5.55	Put	Bond Future	43,545.6900	43.5457	43,430.6100	43.4306	(0.264)	0	0	0
2020/05/06	R209	06/08/2020			Bond Future	11.2250	65.9875	11.2031	66.1025	(0.195)	0.0000	0.0000	64,100
2020/05/06	R209	06/08/2020	5.57	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/05/06	R209	06/08/2020	5.57	Put	Bond Future	43,328.8800	43.3289	43,213.8000	43.2138	(0.266)	0	0	0
2020/05/06	R209	06/08/2020	5.56	Put	Bond Future	43,437.2100	43.4372	43,322.1300	43.3221	(0.265)	0	0	0
2020/05/06	R209	06/08/2020	5.55	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/05/06	R209	05/11/2020	10.02	Call	Bond Future	1,474.5100	1.4745	1,360.0600	1.3601	(7.762)	0	0	0
2020/05/06	R209	05/11/2020			Bond Future	11.4073	63.6798	11.3848	63.7952	(0.197)	0.0000	0.0000	0
2020/05/06	R209	05/11/2020	10.00	Call	Bond Future	1,449.0000	1.4490	1,335.1700	1.3352	(7.856)	0	0	0
2020/05/06	R209	05/11/2020	10.00	Put	Bond Future	9,314.7900	9.3148	9,085.5500	9.0855	(2.461)	0	0	0
2020/05/06	R209	05/11/2020	10.02	Put	Bond Future	9,218.7900	9.2188	8,988.9300	8.9889	(2.493)	0	0	0
2020/05/06	R209	05/11/2020	10.01	Call	Bond Future	1,461.7100	1.4617	1,347.5700	1.3476	(7.809)	0	0	0
2020/05/06	R209	05/11/2020	10.01	Put	Bond Future	9,266.7100	9.2667	9,037.1600	9.0372	(2.477)	0	0	0
2020/05/06	R209	04/02/2021	10.12	Put	Bond Future	10,224.3500	10.2243	9,838.3200	9.8383	(3.776)	0	0	0
2020/05/06	R209	04/02/2021			Bond Future	11.6019	64.4864	11.5786	64.6031	(0.201)	0.0000	0.0000	0
2020/05/06	R209	04/02/2021	10.11	Call	Bond Future	2,106.0400	2.1060	1,837.2700	1.8373	(12.762)	0	0	0
2020/05/06	R209	04/02/2021	10.11	Put	Bond Future	10,269.9900	10.2700	9,884.5200	9.8845	(3.753)	0	0	0
2020/05/06	R209	04/02/2021	10.12	Call	Bond Future	2,120.1500	2.1201	1,850.8200	1.8508	(12.703)	0	0	0
2020/05/06	R209	04/02/2021	10.10	Call	Bond Future	2,091.9800	2.0920	1,823.7900	1.8238	(12.820)	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
2020/05/06	R209	04/02/2021	10.10	Put	Bond Future	10,315.7500	10.3158	9,930.8600	9.9309	(3.731)	0	0	0
2020/05/06	R209	06/05/2021	12.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R209	06/05/2021	12.22	Call	Bond Future	1,933.4200	1.9334	2,051.8700	2.0519	6.126	0	0	0
2020/05/06	R209	06/05/2021			Bond Future	11.8133	62.1189	11.7890	62.2374	(0.206)	0.0000	0.0000	0
2020/05/06	R209	06/05/2021	12.23	Call	Bond Future	1,979.8200	1.9798	2,098.2700	2.0983	5.983	0	0	0
2020/05/06	R209	06/05/2021	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R209	06/05/2021	12.24	Call	Bond Future	2,026.1800	2.0262	2,144.6300	2.1446	5.846	0	0	0
2020/05/06	R209	06/05/2021	12.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R210	07/05/2020			Bond Future	181.8036	181.8036	184.1413	184.1413	1.286	0.0000	0.0000	555
2020/05/06	R210	06/08/2020			Bond Future	183.9924	183.9924	186.3500	186.3500	1.281	0.0000	0.0000	1,929
2020/05/06	R210	05/11/2020			Bond Future	183.6554	183.6554	186.0404	186.0404	1.299	0.0000	0.0000	0
2020/05/06	R210	04/02/2021			Bond Future	186.0244	186.0244	188.4397	188.4397	1.298	0.0000	0.0000	0
2020/05/06	R210	06/05/2021			Bond Future	185.5630	185.5630	188.0088	188.0088	1.318	0.0000	0.0000	0
2020/05/06	R212	07/05/2020			Bond Future	165.8904	165.8904	166.0187	166.0187	0.077	0.0000	0.0000	3,467
2020/05/06	R212	06/08/2020			Bond Future	165.6012	165.6012	165.7236	165.7236	0.074	0.0000	0.0000	6,744
2020/05/06	R212	05/11/2020			Bond Future	167.7363	167.7363	167.8576	167.8576	0.072	0.0000	0.0000	0
2020/05/06	R212	04/02/2021			Bond Future	167.5788	167.5788	167.7013	167.7013	0.073	0.0000	0.0000	0
2020/05/06	R212	06/05/2021			Bond Future	169.6325	169.6325	169.7573	169.7573	0.074	0.0000	0.0000	0
2020/05/06	R213	07/05/2020	9.01	Put	Bond Future	6,515.3400	6.5153	6,449.6200	6.4496	(1.009)	0	0	0
2020/05/06	R213	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R213	07/05/2020			Bond Future	10.1190	81.1698	10.1073	81.2355	(0.116)	0.0000	0.0000	8,279
2020/05/06	R213	07/05/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R213	07/05/2020	9.00	Put	Bond Future	6,577.2300	6.5772	6,511.5100	6.5115	(0.999)	0	0	0
2020/05/06	R213	07/05/2020	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R213	07/05/2020	9.02	Put	Bond Future	6,453.5100	6.4535	6,387.7900	6.3878	(1.018)	0	0	0
2020/05/06	R213	06/08/2020	9.31	Call	Bond Future	917.6800	0.9177	798.8900	0.7989	(12.945)	0	0	0
2020/05/06	R213	06/08/2020			Bond Future	10.3129	82.1265	10.3013	82.1894	(0.112)	0.0000	0.0000	14,384
2020/05/06	R213	06/08/2020	9.29	Call	Bond Future	893.4200	0.8934	775.9600	0.7760	(13.147)	0	0	0
2020/05/06	R213	06/08/2020	9.29	Put	Bond Future	6,705.8800	6.7059	6,525.5200	6.5255	(2.690)	0	0	0
2020/05/06	R213	06/08/2020	9.31	Put	Bond Future	6,611.1800	6.6112	6,429.4900	6.4295	(2.748)	0	0	0
2020/05/06	R213	06/08/2020	9.30	Call	Bond Future	905.4900	0.9055	787.3700	0.7874	(13.045)	0	0	0
2020/05/06	R213	06/08/2020	9.30	Put	Bond Future	6,658.4400	6.6584	6,477.4200	6.4774	(2.719)	0	0	0
2020/05/06	R213	05/11/2020	9.60	Put	Bond Future	6,974.6900	6.9747	6,658.4000	6.6584	(4.535)	0	0	0
2020/05/06	R213	05/11/2020	9.59	Call	Bond Future	2,013.4300	2.0134	1,759.2500	1.7593	(12.624)	0	0	0
2020/05/06	R213	05/11/2020			Bond Future	10.4999	79.6317	10.4881	79.6940	(0.112)	0.0000	0.0000	0
2020/05/06	R213	05/11/2020	9.60	Call	Bond Future	2,030.0200	2.0300	1,776.0700	1.7761	(12.510)	0	0	0
2020/05/06	R213	05/11/2020	9.59	Put	Bond Future	7,015.3300	7.0153	6,698.8100	6.6988	(4.512)	0	0	0
2020/05/06	R213	05/11/2020	9.61	Call	Bond Future	2,046.7100	2.0467	1,792.9900	1.7930	(12.396)	0	0	0
2020/05/06	R213	05/11/2020	9.61	Put	Bond Future	6,934.2000	6.9342	6,618.1400	6.6181	(4.558)	0	0	0
2020/05/06	R213	04/02/2021	9.40	Call	Bond Future	2,201.9700	2.2020	1,777.0400	1.7770	(19.298)	0	0	0
2020/05/06	R213	04/02/2021	9.39	Put	Bond Future	9,337.8400	9.3378	8,851.0000	8.8510	(5.214)	0	0	0
2020/05/06	R213	04/02/2021			Bond Future	10.7061	80.6402	10.6938	80.7032	(0.115)	0.0000	0.0000	0
2020/05/06	R213	04/02/2021	9.41	Call	Bond Future	2,216.9500	2.2169	1,791.0300	1.7910	(19.212)	0	0	0
2020/05/06	R213	04/02/2021	9.41	Put	Bond Future	9,252.7300	9.2527	8,763.8900	8.7639	(5.283)	0	0	0
2020/05/06	R213	04/02/2021	9.40	Put	Bond Future	9,295.2200	9.2952	8,807.3700	8.8074	(5.248)	0	0	0

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2020/05/06	R213	04/02/2021	9.39	Call	Bond Future	2,187.0600	2.1871	1,763.1400	1.7631	(19.383)	0	0	0
2020/05/06	R213	06/05/2021	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R213	06/05/2021			Bond Future	10.9264	78.0752	10.9136	78.1393	(0.118)	0.0000	0.0000	0
2020/05/06	R213	06/05/2021	11.90	Call	Bond Future	4,648.9900	4.6490	4,713.0700	4.7131	1.378	0	0	0
2020/05/06	R213	06/05/2021	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R213	06/05/2021	11.91	Call	Bond Future	4,694.7700	4.6948	4,758.8500	4.7588	1.365	0	0	0
2020/05/06	R213	06/05/2021	11.89	Call	Bond Future	4,603.1700	4.6032	4,667.2500	4.6673	1.392	0	0	0
2020/05/06	R213	06/05/2021	11.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R214	07/05/2020	9.77	Put	Bond Future	9,288.6800	9.2887	9,144.7300	9.1447	(1.550)	0	0	0
2020/05/06	R214	07/05/2020			Bond Future	11.2986	63.1253	11.2721	63.2692	(0.234)	0.0000	0.0000	7,193
2020/05/06	R214	07/05/2020	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R214	07/05/2020	9.76	Put	Bond Future	9,356.6100	9.3566	9,212.6600	9.2127	(1.538)	0	0	0
2020/05/06	R214	07/05/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R214	07/05/2020	9.31	Put	Bond Future	12,521.6000	12.5216	12,377.6500	12.3777	(1.150)	0	0	0
2020/05/06	R214	07/05/2020	10.66	Put	Bond Future	3,629.6900	3.6297	3,485.7400	3.4857	(3.966)	0	0	1,250
2020/05/06	R214	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R214	07/05/2020	9.75	Put	Bond Future	9,424.6400	9.4246	9,280.6900	9.2807	(1.527)	0	0	0
2020/05/06	R214	07/05/2020	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/05/06	R214	07/05/2020	9.91	Put	Bond Future	8,348.2600	8.3483	8,204.3100	8.2043	(1.724)	0	0	0
2020/05/06	R214	07/05/2020	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/05/06	R214	07/05/2020	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R214	06/08/2020	9.98	Put	Bond Future	9,411.8900	9.4119	9,261.5600	9.2616	(1.597)	0	0	0
2020/05/06	R214	06/08/2020	9.97	Call	Bond Future	522.1600	0.5222	514.6600	0.5147	(1.436)	0	0	0
2020/05/06	R214	06/08/2020			Bond Future	11.4864	63.8693	11.4594	64.0122	(0.235)	0.0000	0.0000	21,561
2020/05/06	R214	06/08/2020	9.98	Call	Bond Future	530.0200	0.5300	522.5400	0.5225	(1.411)	0	0	0
2020/05/06	R214	06/08/2020	9.97	Put	Bond Future	9,469.7500	9.4698	9,319.4000	9.3194	(1.588)	0	0	0
2020/05/06	R214	06/08/2020	9.99	Call	Bond Future	537.9700	0.5380	530.5100	0.5305	(1.387)	0	0	0
2020/05/06	R214	06/08/2020	9.99	Put	Bond Future	9,354.2200	9.3542	9,203.9100	9.2039	(1.607)	0	0	0
2020/05/06	R214	05/11/2020	10.26	Put	Bond Future	9,490.9900	9.4910	9,268.7400	9.2687	(2.342)	0	0	0
2020/05/06	R214	05/11/2020			Bond Future	11.6669	61.3960	11.6391	61.5396	(0.239)	0.0000	0.0000	0
2020/05/06	R214	05/11/2020	10.25	Call	Bond Future	1,459.8000	1.4598	1,381.3100	1.3813	(5.377)	0	0	0
2020/05/06	R214	05/11/2020	10.25	Put	Bond Future	9,540.9900	9.5410	9,318.9100	9.3189	(2.328)	0	0	0
2020/05/06	R214	05/11/2020	10.26	Call	Bond Future	1,472.7900	1.4728	1,394.1300	1.3941	(5.341)	0	0	0
2020/05/06	R214	05/11/2020	10.24	Call	Bond Future	1,446.8800	1.4469	1,368.5600	1.3686	(5.413)	0	0	0
2020/05/06	R214	05/11/2020	10.24	Put	Bond Future	9,591.1600	9.5912	9,369.2500	9.3692	(2.314)	0	0	0
2020/05/06	R214	04/02/2021	10.33	Call	Bond Future	2,078.8600	2.0789	1,852.0100	1.8520	(10.912)	0	0	0
2020/05/06	R214	04/02/2021			Bond Future	11.8633	62.1736	11.8344	62.3189	(0.244)	0.0000	0.0000	0
2020/05/06	R214	04/02/2021	10.31	Call	Bond Future	2,050.5800	2.0506	1,824.6500	1.8247	(11.018)	0	0	0
2020/05/06	R214	04/02/2021	10.31	Put	Bond Future	10,746.0800	10.7461	10,374.8700	10.3749	(3.454)	0	0	0
2020/05/06	R214	04/02/2021	10.33	Put	Bond Future	10,649.7400	10.6497	10,277.6100	10.2776	(3.494)	0	0	0
2020/05/06	R214	04/02/2021	10.32	Call	Bond Future	2,064.6900	2.0647	1,838.3000	1.8383	(10.965)	0	0	0
2020/05/06	R214	04/02/2021	10.32	Put	Bond Future	10,697.8400	10.6978	10,326.1700	10.3262	(3.474)	0	0	0
2020/05/06	R214	06/05/2021	12.26	Call	Bond Future	920.6500	0.9206	1,067.9600	1.0680	16.001	0	0	0
2020/05/06	R214	06/05/2021	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R214	06/05/2021			Bond Future	12.0686	59.6390	12.0384	59.7863	(0.250)	0.0000	0.0000	0
2020/05/06	R214	06/05/2021	12.27	Call	Bond Future	968.0900	0.9681	1,115.4000	1.1154	15.217	0	0	0
2020/05/06	R214	06/05/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/05/06	R214	06/05/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R214	06/05/2021	12.25	Call	Bond Future	873.1400	0.8731	1,020.4500	1.0205	16.871	0	0	0
2020/05/06	R248	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R248	07/05/2020	9.77	Put	Bond Future	13,073.2000	13.0732	12,795.5900	12.7956	(2.124)	0	0	0
2020/05/06	R248	07/05/2020	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R248	07/05/2020	9.69	Put	Bond Future	13,775.3200	13.7753	13,497.7100	13.4977	(2.015)	0	0	0
2020/05/06	R248	07/05/2020			Bond Future	11.4891	78.9480	11.4473	79.2256	(0.364)	0.0000	0.0000	45,413
2020/05/06	R248	07/05/2020	9.79	Put	Bond Future	12,899.1300	12.8991	12,621.5200	12.6215	(2.152)	0	0	0
2020/05/06	R248	07/05/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R248	07/05/2020	10.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R248	07/05/2020	10.70	Put	Bond Future	5,555.4500	5.5554	5,277.8400	5.2778	(4.997)	0	0	300
2020/05/06	R248	07/05/2020	9.78	Put	Bond Future	12,986.1000	12.9861	12,708.4900	12.7085	(2.138)	0	0	0
2020/05/06	R248	07/05/2020	10.20	Put	Bond Future	9,454.9500	9.4550	9,177.3400	9.1773	(2.936)	0	0	300
2020/05/06	R248	07/05/2020	9.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/05/06	R248	07/05/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R248	06/08/2020	11.80	Call	Bond Future	3,721.4000	3.7214	3,867.0500	3.8670	3.914	0	0	470
2020/05/06	R248	06/08/2020	12.75	Call	Bond Future	7,537.2100	7.5372	7,782.1500	7.7822	3.250	0	0	814
2020/05/06	R248	06/08/2020	10.35	Call	Bond Future	531.1700	0.5312	516.6400	0.5166	(2.735)	0	0	640
2020/05/06	R248	06/08/2020	11.85	Put	Bond Future	2,868.4900	2.8685	2,742.3800	2.7424	(4.396)	0	0	0
2020/05/06	R248	06/08/2020	9.00	Put	Bond Future	21,529.8000	21.5298	21,249.1500	21.2491	(1.304)	0	0	0
2020/05/06	R248	06/08/2020	10.20	Call	Bond Future	405.3000	0.4053	390.7600	0.3908	(3.587)	0	0	0
2020/05/06	R248	06/08/2020			Bond Future	11.6877	79.8785	11.6446	80.1559	(0.369)	0.0000	0.0000	80,055
2020/05/06	R248	06/08/2020	10.35	Put	Bond Future	10,067.9700	10.0680	9,776.0300	9.7760	(2.900)	0	0	0
2020/05/06	R248	06/08/2020	11.85	Call	Bond Future	3,896.4800	3.8965	4,047.7800	4.0478	3.883	0	0	0
2020/05/06	R248	06/08/2020	11.15	Put	Bond Future	5,358.4200	5.3584	5,162.2500	5.1623	(3.661)	0	0	0
2020/05/06	R248	06/08/2020	11.15	Call	Bond Future	1,763.8700	1.7639	1,845.1100	1.8451	4.606	0	0	0
2020/05/06	R248	06/08/2020	10.85	Put	Bond Future	6,904.0300	6.9040	6,635.6900	6.6357	(3.887)	0	0	0
2020/05/06	R248	06/08/2020	10.85	Call	Bond Future	1,169.1800	1.1692	1,178.2500	1.1783	0.776	0	0	640
2020/05/06	R248	06/08/2020	9.25	Put	Bond Future	19,127.9100	19.1279	18,845.2100	18.8452	(1.478)	0	0	0
2020/05/06	R248	06/08/2020	9.25	Call	Bond Future	47.7600	0.0478	42.4700	0.0425	(11.076)	0	0	20,640
2020/05/06	R248	06/08/2020	10.18	Call	Bond Future	390.4500	0.3905	375.9800	0.3760	(3.706)	0	0	0
2020/05/06	R248	06/08/2020	10.18	Put	Bond Future	11,291.3300	11.2913	10,999.4500	10.9994	(2.585)	0	0	0
2020/05/06	R248	06/08/2020	11.80	Put	Bond Future	3,007.4000	3.0074	2,875.6400	2.8756	(4.381)	0	0	0
2020/05/06	R248	06/08/2020	12.75	Put	Bond Future	1,240.6500	1.2406	1,208.1800	1.2082	(2.617)	0	0	0
2020/05/06	R248	06/08/2020	9.00	Call	Bond Future	23.6900	0.0237	20.4500	0.0204	(13.677)	0	0	3,000
2020/05/06	R248	06/08/2020	10.20	Put	Bond Future	11,143.7400	11.1437	10,851.7900	10.8518	(2.620)	0	0	0
2020/05/06	R248	06/08/2020	12.25	Put	Bond Future	1,950.7900	1.9508	1,885.6700	1.8857	(3.338)	0	0	0
2020/05/06	R248	06/08/2020	12.25	Call	Bond Future	5,407.4300	5.4074	5,619.7200	5.6197	3.926	0	0	814
2020/05/06	R248	06/08/2020	11.10	Put	Bond Future	5,594.3900	5.5944	5,384.0600	5.3841	(3.760)	0	0	0
2020/05/06	R248	06/08/2020	11.10	Call	Bond Future	1,650.1000	1.6501	1,717.1800	1.7172	4.065	0	0	470
2020/05/06	R248	06/08/2020	10.19	Call	Bond Future	397.8200	0.3978	383.3200	0.3833	(3.645)	0	0	0
2020/05/06	R248	06/08/2020	10.19	Put	Bond Future	11,217.4200	11.2174	10,925.5100	10.9255	(2.602)	0	0	0
2020/05/06	R248	05/11/2020	10.02	Put	Bond Future	14,286.1300	14.2861	13,937.0900	13.9371	(2.443)	0	0	0
2020/05/06	R248	05/11/2020	10.03	Call	Bond Future	874.1000	0.8741	804.2700	0.8043	(7.989)	0	0	0
2020/05/06	R248	05/11/2020			Bond Future	11.8792	76.4719	11.8345	76.7515	(0.377)	0.0000	0.0000	0
2020/05/06	R248	05/11/2020	10.04	Call	Bond Future	884.4500	0.8844	814.3200	0.8143	(7.929)	0	0	0
2020/05/06	R248	05/11/2020	10.04	Put	Bond Future	14,140.1800	14.1402	13,790.5200	13.7905	(2.473)	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
2020/05/06	R248	05/11/2020	10.02	Call	Bond Future	863.8300	0.8638	794.3200	0.7943	(8.047)	0	0	0
2020/05/06	R248	05/11/2020	10.03	Put	Bond Future	14,213.0400	14.2130	13,863.6800	13.8637	(2.458)	0	0	0
2020/05/06	R248	04/02/2021	10.46	Call	Bond Future	1,973.0300	1.9730	1,730.2800	1.7303	(12.303)	0	0	0
2020/05/06	R248	04/02/2021	10.47	Put	Bond Future	13,064.3900	13.0644	12,538.1900	12.5382	(4.028)	0	0	0
2020/05/06	R248	04/02/2021			Bond Future	12.0885	77.4406	12.0417	77.7234	(0.386)	0.0000	0.0000	0
2020/05/06	R248	04/02/2021	10.46	Put	Bond Future	13,126.2200	13.1262	12,600.6300	12.6006	(4.004)	0	0	0
2020/05/06	R248	04/02/2021	10.47	Call	Bond Future	1,988.7200	1.9887	1,745.3600	1.7454	(12.237)	0	0	0
2020/05/06	R248	04/02/2021	10.48	Call	Bond Future	2,004.4900	2.0045	1,760.5200	1.7605	(12.171)	0	0	0
2020/05/06	R248	04/02/2021	10.48	Put	Bond Future	13,002.7700	13.0028	12,475.9600	12.4760	(4.052)	0	0	0
2020/05/06	R248	06/05/2021	12.36	Call	Bond Future	306.4000	0.3064	593.0600	0.5931	93.557	0	0	0
2020/05/06	R248	06/05/2021			Bond Future	12.3073	73.9533	12.2584	74.2399	(0.397)	0.0000	0.0000	0
2020/05/06	R248	06/05/2021	12.34	Call	Bond Future	190.3100	0.1903	476.9700	0.4770	150.628	0	0	0
2020/05/06	R248	06/05/2021	12.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R248	06/05/2021	12.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/06	R248	06/05/2021	12.35	Call	Bond Future	248.4000	0.2484	535.0600	0.5351	115.403	0	0	0
2020/05/06	R248	06/05/2021	12.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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