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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/05/2020 TO 08/05/2020

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
2020/05/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	2025	07/05/2020		Bond Future	136.9368	136.9368	136.9368	136.9368	0.000	0.0000	0.0000	0
2020/05/08	2025	06/08/2020		Bond Future	136.8021	136.8021	136.6103	136.6103	(0.140)	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
2020/05/08	2025	05/11/2020			Bond Future	138.5628	138.5628	138.3956	138.3956	(0.121)	0.0000	0.0000	0
2020/05/08	2025	04/02/2021			Bond Future	138.8263	138.8263	138.7378	138.7378	(0.064)	0.0000	0.0000	0
2020/05/08	2025	06/05/2021			Bond Future	140.5287	140.5287	140.5375	140.5375	0.006	0.0000	0.0000	0
2020/05/08	2029	07/05/2020			Bond Future	99.8151	99.8151	99.8151	99.8151	0.000	0.0000	0.0000	0
2020/05/08	2029	06/08/2020			Bond Future	101.0109	101.0109	100.6923	100.6923	(0.315)	0.0000	0.0000	4,482
2020/05/08	2029	05/11/2020			Bond Future	101.1736	101.1736	100.8704	100.8704	(0.300)	0.0000	0.0000	0
2020/05/08	2029	04/02/2021			Bond Future	102.4782	102.4782	102.2304	102.2304	(0.242)	0.0000	0.0000	0
2020/05/08	2029	06/05/2021			Bond Future	102.5842	102.5842	102.4052	102.4052	(0.175)	0.0000	0.0000	0
2020/05/08	2030	07/05/2020			Bond Future	9.4100	93.3652	9.4100	93.3652	0.000	0.0000	0.0000	0
2020/05/08	2030	06/08/2020	9.11	Call	Bond Future	1,403.4500	1.4034	1,682.9400	1.6829	19.914	0	0	0
2020/05/08	2030	06/08/2020	11.25	Call	Bond Future	9,134.9600	9.1350	9,862.5600	9.8626	7.965	0	0	0
2020/05/08	2030	06/08/2020	10.00	Call	Bond Future	3,891.5600	3.8916	4,414.7900	4.4148	13.445	0	0	470
2020/05/08	2030	06/08/2020	10.05	Put	Bond Future	1,596.3900	1.5964	1,325.8600	1.3259	(16.946)	0	0	0
2020/05/08	2030	06/08/2020	10.70	Call	Bond Future	6,710.6100	6.7106	7,370.7700	7.3708	9.838	0	0	470
2020/05/08	2030	06/08/2020	9.75	Put	Bond Future	2,252.2300	2.2522	1,904.7800	1.9048	(15.427)	0	0	0
2020/05/08	2030	06/08/2020	9.42	Call	Bond Future	2,097.7300	2.0977	2,463.9900	2.4640	17.460	0	0	0
2020/05/08	2030	06/08/2020			Bond Future	9.6094	90.3943	9.4695	91.2001	(1.457)	0.0000	0.0000	119,886
2020/05/08	2030	06/08/2020	9.09	Call	Bond Future	1,365.9000	1.3659	1,640.0200	1.6400	20.069	0	0	0
2020/05/08	2030	06/08/2020	9.09	Put	Bond Future	4,404.3400	4.4043	3,872.5900	3.8726	(12.073)	0	0	0
2020/05/08	2030	06/08/2020	10.70	Put	Bond Future	743.1300	0.7431	597.4200	0.5974	(19.608)	0	0	0
2020/05/08	2030	06/08/2020	9.05	Put	Bond Future	4,570.6600	4.5707	4,028.2900	4.0283	(11.866)	0	0	0
2020/05/08	2030	06/08/2020	9.05	Call	Bond Future	1,292.7200	1.2927	1,556.2200	1.5562	20.383	0	0	450
2020/05/08	2030	06/08/2020	8.36	Put	Bond Future	7,973.8200	7.9738	7,281.5400	7.2815	(8.682)	0	0	0
2020/05/08	2030	06/08/2020	8.36	Call	Bond Future	435.2800	0.4353	548.8700	0.5489	26.096	0	0	800
2020/05/08	2030	06/08/2020	8.86	Put	Bond Future	5,411.5500	5.4115	4,821.2500	4.8213	(10.908)	0	0	0
2020/05/08	2030	06/08/2020	8.86	Call	Bond Future	984.9500	0.9850	1,200.5200	1.2005	21.886	0	0	800
2020/05/08	2030	06/08/2020	9.11	Put	Bond Future	4,322.4400	4.3224	3,796.0600	3.7961	(12.178)	0	0	0
2020/05/08	2030	06/08/2020	11.25	Put	Bond Future	355.7800	0.3558	277.5100	0.2775	(22.000)	0	0	5,000
2020/05/08	2030	06/08/2020	10.21	Put	Bond Future	1,319.6600	1.3197	1,085.8300	1.0858	(17.719)	0	0	0
2020/05/08	2030	06/08/2020	10.00	Put	Bond Future	1,692.1400	1.6921	1,409.5000	1.4095	(16.703)	0	0	0
2020/05/08	2030	06/08/2020	10.75	Call	Bond Future	6,929.1200	6.9291	7,596.4000	7.5964	9.630	0	0	0
2020/05/08	2030	06/08/2020	10.05	Call	Bond Future	4,072.2600	4.0723	4,607.6000	4.6076	13.146	0	0	0
2020/05/08	2030	06/08/2020	9.75	Call	Bond Future	3,052.0300	3.0520	3,510.4500	3.5105	15.020	0	0	450
2020/05/08	2030	06/08/2020	9.42	Put	Bond Future	3,190.6100	3.1906	2,751.0000	2.7510	(13.778)	0	0	800
2020/05/08	2030	06/08/2020	9.10	Call	Bond Future	1,384.5900	1.3846	1,661.3900	1.6614	19.991	0	0	0
2020/05/08	2030	06/08/2020	9.10	Put	Bond Future	4,363.2800	4.3633	3,834.2100	3.8342	(12.126)	0	0	0
2020/05/08	2030	06/08/2020	11.47	Call	Bond Future	10,117.0100	10.1170	10,865.0700	10.8651	7.394	0	0	0
2020/05/08	2030	06/08/2020	11.47	Put	Bond Future	248.2100	0.2482	190.4000	0.1904	(23.291)	0	0	650
2020/05/08	2030	06/08/2020	10.21	Call	Bond Future	4,672.5100	4.6725	5,244.5500	5.2446	12.243	0	0	650
2020/05/08	2030	06/08/2020	10.87	Call	Bond Future	7,459.5300	7.4595	8,142.5600	8.1426	9.156	0	0	0
2020/05/08	2030	06/08/2020	10.87	Put	Bond Future	609.3600	0.6094	486.5200	0.4865	(20.159)	0	0	650
2020/05/08	2030	06/08/2020	10.75	Put	Bond Future	700.7500	0.7008	562.1600	0.5622	(19.777)	0	0	0
2020/05/08	2030	06/08/2020	9.20	Put	Bond Future	3,965.4900	3.9655	3,463.6500	3.4637	(12.655)	0	0	0
2020/05/08	2030	06/08/2020	9.20	Call	Bond Future	1,581.5500	1.5816	1,885.5800	1.8856	19.224	0	0	323
2020/05/08	2030	06/08/2020	8.50	Put	Bond Future	7,209.6900	7.2097	6,542.0800	6.5421	(9.260)	0	0	0
2020/05/08	2030	06/08/2020	8.50	Call	Bond Future	555.7400	0.5557	694.0000	0.6940	24.879	0	0	323

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2020/05/08	2030	05/11/2020	8.10	Put	Bond Future	10,670.3300	10.6703	9,962.5300	9.9625	(6.633)	0	0	0
2020/05/08	2030	05/11/2020	8.73	Call	Bond Future	1,349.0000	1.3490	1,575.9800	1.5760	16.826	0	0	3,000
2020/05/08	2030	05/11/2020	10.06	Put	Bond Future	2,871.4700	2.8715	2,531.5900	2.5316	(11.836)	0	0	1,000
2020/05/08	2030	05/11/2020	9.39	Put	Bond Future	4,761.7000	4.7617	4,283.2600	4.2833	(10.048)	0	0	0
2020/05/08	2030	05/11/2020	9.38	Call	Bond Future	2,533.5300	2.5335	2,889.3300	2.8893	14.044	0	0	0
2020/05/08	2030	05/11/2020			Bond Future	9.7801	91.5372	9.6307	92.3736	(1.528)	0.0000	0.0000	0
2020/05/08	2030	05/11/2020	8.85	Put	Bond Future	6,903.5800	6.9036	6,316.2900	6.3163	(8.507)	0	0	0
2020/05/08	2030	05/11/2020	8.85	Call	Bond Future	1,528.0200	1.5280	1,777.0900	1.7771	16.300	0	0	3,000
2020/05/08	2030	05/11/2020	9.61	Call	Bond Future	3,101.6400	3.1016	3,506.2300	3.5062	13.044	0	0	0
2020/05/08	2030	05/11/2020	9.61	Put	Bond Future	4,054.4900	4.0545	3,622.7200	3.6227	(10.649)	0	0	3,000
2020/05/08	2030	05/11/2020	8.34	Put	Bond Future	9,374.3600	9.3744	8,700.3000	8.7003	(7.190)	0	0	0
2020/05/08	2030	05/11/2020	8.34	Call	Bond Future	872.2800	0.8723	1,034.5800	1.0346	18.606	0	0	1,000
2020/05/08	2030	05/11/2020	9.04	Put	Bond Future	6,088.8800	6.0889	5,538.3100	5.5383	(9.042)	0	0	0
2020/05/08	2030	05/11/2020	9.04	Call	Bond Future	1,844.9600	1.8450	2,130.7500	2.1307	15.490	0	0	1,000
2020/05/08	2030	05/11/2020	8.36	Put	Bond Future	9,270.0400	9.2700	8,599.0100	8.5990	(7.239)	0	0	0
2020/05/08	2030	05/11/2020	9.86	Put	Bond Future	3,356.8900	3.3569	2,977.0900	2.9771	(11.314)	0	0	14,160
2020/05/08	2030	05/11/2020	8.10	Call	Bond Future	650.7700	0.6508	779.3300	0.7793	19.755	0	0	3,000
2020/05/08	2030	05/11/2020	8.73	Put	Bond Future	7,448.4400	7.4484	6,839.0600	6.8391	(8.181)	0	0	0
2020/05/08	2030	05/11/2020	9.23	Put	Bond Future	5,334.2600	5.3343	4,822.1500	4.8221	(9.600)	0	0	0
2020/05/08	2030	05/11/2020	10.06	Call	Bond Future	4,410.7800	4.4108	4,907.2600	4.9073	11.256	0	0	0
2020/05/08	2030	05/11/2020	10.37	Put	Bond Future	2,235.5000	2.2355	1,953.2000	1.9532	(12.628)	0	0	15,947
2020/05/08	2030	05/11/2020	9.39	Call	Bond Future	2,556.7700	2.5568	2,914.6900	2.9147	13.999	0	0	0
2020/05/08	2030	05/11/2020	9.38	Put	Bond Future	4,795.9100	4.7959	4,315.3500	4.3154	(10.020)	0	0	0
2020/05/08	2030	05/11/2020	8.36	Call	Bond Future	893.0600	0.8931	1,058.3900	1.0584	18.513	0	0	14,160
2020/05/08	2030	05/11/2020	8.86	Put	Bond Future	6,859.2200	6.8592	6,273.8100	6.2738	(8.535)	0	0	0
2020/05/08	2030	05/11/2020	8.86	Call	Bond Future	1,543.6600	1.5437	1,794.6100	1.7946	16.257	0	0	14,160
2020/05/08	2030	05/11/2020	9.86	Call	Bond Future	3,799.8400	3.7998	4,256.4000	4.2564	12.015	0	0	0
2020/05/08	2030	05/11/2020	9.23	Call	Bond Future	2,204.4700	2.2045	2,528.7200	2.5287	14.709	0	0	3,000
2020/05/08	2030	05/11/2020	10.47	Call	Bond Future	5,791.7300	5.7917	6,363.0000	6.3630	9.864	0	0	0
2020/05/08	2030	05/11/2020	10.47	Put	Bond Future	2,059.7700	2.0598	1,794.6800	1.7947	(12.870)	0	0	3,000
2020/05/08	2030	05/11/2020	8.53	Put	Bond Future	8,407.1600	8.4072	7,763.1600	7.7632	(7.660)	0	0	0
2020/05/08	2030	05/11/2020	8.53	Call	Bond Future	1,085.2500	1.0853	1,277.6100	1.2776	17.725	0	0	15,947
2020/05/08	2030	05/11/2020	9.03	Put	Bond Future	6,130.2700	6.1303	5,577.7200	5.5777	(9.013)	0	0	0
2020/05/08	2030	05/11/2020	9.03	Call	Bond Future	1,827.2300	1.8272	2,111.0400	2.1110	15.532	0	0	15,947
2020/05/08	2030	05/11/2020	10.37	Call	Bond Future	5,439.3700	5.4394	5,993.4300	5.9934	10.186	0	0	0
2020/05/08	2030	05/11/2020	9.40	Call	Bond Future	2,579.8800	2.5799	2,939.9100	2.9399	13.955	0	0	0
2020/05/08	2030	05/11/2020	9.40	Put	Bond Future	4,727.4100	4.7274	4,251.0800	4.2511	(10.076)	0	0	0
2020/05/08	2030	04/02/2021	9.12	Call	Bond Future	2,201.3700	2.2014	2,520.4500	2.5204	14.495	0	0	1,000
2020/05/08	2030	04/02/2021	8.36	Call	Bond Future	1,129.4900	1.1295	1,323.3600	1.3234	17.164	0	0	800
2020/05/08	2030	04/02/2021	9.16	Call	Bond Future	2,272.3400	2.2723	2,598.7100	2.5987	14.363	0	0	0
2020/05/08	2030	04/02/2021	9.15	Put	Bond Future	6,820.0600	6.8201	6,242.6200	6.2426	(8.467)	0	0	0
2020/05/08	2030	04/02/2021			Bond Future	9.9691	88.6912	9.8030	89.5932	(1.666)	0.0000	0.0000	0
2020/05/08	2030	04/02/2021	8.37	Put	Bond Future	10,341.4000	10.3414	9,634.7400	9.6347	(6.833)	0	0	0
2020/05/08	2030	04/02/2021	8.37	Call	Bond Future	1,140.4000	1.1404	1,335.7200	1.3357	17.127	0	0	1,000
2020/05/08	2030	04/02/2021	9.17	Call	Bond Future	2,290.3200	2.2903	2,618.5200	2.6185	14.330	0	0	0
2020/05/08	2030	04/02/2021	9.17	Put	Bond Future	6,740.8500	6.7409	6,167.0700	6.1671	(8.512)	0	0	0
2020/05/08	2030	04/02/2021	9.12	Put	Bond Future	6,939.9300	6.9399	6,357.0300	6.3570	(8.399)	0	0	0
2020/05/08	2030	04/02/2021	8.36	Put	Bond Future	10,391.8300	10.3918	9,683.7200	9.6837	(6.814)	0	0	0

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2020/05/08	2030	04/02/2021	9.16	Put	Bond Future	6,780.3800		6.7804	6,204.7700	6.2048	(8.489)	0	0	0
2020/05/08	2030	04/02/2021	9.15	Call	Bond Future	2,254.4600		2.2545	2,579.0000	2.5790	14.395	0	0	0
2020/05/08	2030	04/02/2021	8.86	Put	Bond Future	8,031.8900		8.0319	7,403.0700	7.4031	(7.829)	0	0	0
2020/05/08	2030	04/02/2021	8.86	Call	Bond Future	1,776.7600		1.7768	2,049.9200	2.0499	15.374	0	0	800
2020/05/08	2030	04/02/2021	10.20	Call	Bond Future	4,847.5400		4.8475	5,369.2000	5.3692	10.761	0	0	0
2020/05/08	2030	04/02/2021	10.20	Put	Bond Future	3,613.7000		3.6137	3,233.3800	3.2334	(10.524)	0	0	1,800
2020/05/08	2030	06/05/2021	10.04	Put	Bond Future	5,252.0500		5.2521	4,773.7800	4.7738	(9.106)	0	0	700
2020/05/08	2030	06/05/2021	9.15	Call	Bond Future	2,557.0700		2.5571	2,904.9100	2.9049	13.603	0	0	700
2020/05/08	2030	06/05/2021	11.69	Call	Bond Future	9,666.0100		9.6660	10,398.9900	10.3990	7.583	0	0	0
2020/05/08	2030	06/05/2021	11.70	Put	Bond Future	2,227.4400		2.2274	1,982.5900	1.9826	(10.992)	0	0	0
2020/05/08	2030	06/05/2021			Bond Future	10.1838		89.7566	9.9977	90.7356	(1.828)	0.0000	0.0000	0
2020/05/08	2030	06/05/2021	10.74	Call	Bond Future	6,494.9900		6.4950	7,107.5200	7.1075	9.431	0	0	0
2020/05/08	2030	06/05/2021	10.74	Put	Bond Future	3,652.4900		3.6525	3,286.0200	3.2860	(10.033)	0	0	700
2020/05/08	2030	06/05/2021	10.04	Call	Bond Future	4,496.9300		4.4969	4,997.6600	4.9977	11.135	0	0	0
2020/05/08	2030	06/05/2021	9.15	Put	Bond Future	8,178.4500		8.1785	7,547.2900	7.5473	(7.717)	0	0	0
2020/05/08	2030	06/05/2021	11.69	Put	Bond Future	2,241.6900		2.2417	1,995.6700	1.9957	(10.975)	0	0	0
2020/05/08	2030	06/05/2021	11.70	Call	Bond Future	9,698.2400		9.6982	10,432.3900	10.4324	7.570	0	0	0
2020/05/08	2030	06/05/2021	11.71	Call	Bond Future	9,730.4900		9.7305	10,465.8200	10.4658	7.557	0	0	0
2020/05/08	2030	06/05/2021	11.71	Put	Bond Future	2,213.2500		2.2132	1,969.5800	1.9696	(11.010)	0	0	0
2020/05/08	2032	07/05/2020			Bond Future	10.1250		88.1354	10.1250	88.1354	0.000	0.0000	0.0000	0
2020/05/08	2032	06/08/2020	9.46	Put	Bond Future	6,198.5600		6.1986	5,593.3600	5.5934	(9.764)	0	0	0
2020/05/08	2032	06/08/2020	9.45	Call	Bond Future	935.4900		0.9355	1,128.9700	1.1290	20.682	0	0	0
2020/05/08	2032	06/08/2020	8.79	Put	Bond Future	10,091.7700		10.0918	9,368.1700	9.3682	(7.170)	0	0	0
2020/05/08	2032	06/08/2020	9.29	Put	Bond Future	7,101.8000		7.1018	6,460.1400	6.4601	(9.035)	0	0	0
2020/05/08	2032	06/08/2020			Bond Future	10.2930		89.3262	10.1615	90.1272	(1.278)	0.0000	0.0000	98,755
2020/05/08	2032	06/08/2020	9.91	Call	Bond Future	1,817.8900		1.8179	2,128.6400	2.1286	17.094	0	0	0
2020/05/08	2032	06/08/2020	9.91	Put	Bond Future	4,178.5100		4.1785	3,688.3300	3.6883	(11.731)	0	0	800
2020/05/08	2032	06/08/2020	9.46	Call	Bond Future	949.7500		0.9497	1,145.4800	1.1455	20.609	0	0	0
2020/05/08	2032	06/08/2020	9.45	Put	Bond Future	6,249.9300		6.2499	5,642.4800	5.6425	(9.719)	0	0	0
2020/05/08	2032	06/08/2020	8.79	Call	Bond Future	300.0600		0.3001	377.3900	0.3774	25.772	0	0	800
2020/05/08	2032	06/08/2020	9.29	Call	Bond Future	728.4400		0.7284	887.7100	0.8877	21.865	0	0	800
2020/05/08	2032	06/08/2020	9.47	Call	Bond Future	964.1600		0.9642	1,162.1600	1.1622	20.536	0	0	0
2020/05/08	2032	06/08/2020	9.47	Put	Bond Future	6,147.4000		6.1474	5,544.4700	5.5445	(9.808)	0	0	0
2020/05/08	2032	05/11/2020	9.61	Put	Bond Future	7,129.4300		7.1294	6,563.0800	6.5631	(7.944)	0	0	0
2020/05/08	2032	05/11/2020	10.99	Call	Bond Future	5,647.5100		5.6475	6,179.0600	6.1791	9.412	0	0	0
2020/05/08	2032	05/11/2020	9.44	Put	Bond Future	7,943.1200		7.9431	7,345.7300	7.3457	(7.521)	0	0	0
2020/05/08	2032	05/11/2020	11.08	Call	Bond Future	5,979.2600		5.9793	6,525.7100	6.5257	9.139	0	0	0
2020/05/08	2032	05/11/2020	9.77	Put	Bond Future	6,414.3600		6.4144	5,878.7200	5.8787	(8.351)	0	0	0
2020/05/08	2032	05/11/2020			Bond Future	10.4758		86.3062	10.3359	87.1356	(1.336)	0.0000	0.0000	0
2020/05/08	2032	05/11/2020	10.99	Put	Bond Future	2,692.8000		2.6928	2,394.9700	2.3950	(11.060)	0	0	3,000
2020/05/08	2032	05/11/2020	9.76	Call	Bond Future	2,094.3700		2.0944	2,386.1000	2.3861	13.929	0	0	0
2020/05/08	2032	05/11/2020	9.76	Put	Bond Future	6,456.0900		6.4561	5,918.4400	5.9184	(8.328)	0	0	0
2020/05/08	2032	05/11/2020	9.11	Call	Bond Future	1,076.7200		1.0767	1,253.7000	1.2537	16.437	0	0	3,000
2020/05/08	2032	05/11/2020	9.61	Call	Bond Future	1,815.2900		1.8153	2,078.3200	2.0783	14.490	0	0	3,000
2020/05/08	2032	05/11/2020	9.44	Call	Bond Future	1,532.8600		1.5329	1,764.8500	1.7649	15.134	0	0	1,000
2020/05/08	2032	05/11/2020	11.08	Put	Bond Future	2,521.9600		2.5220	2,239.0300	2.2390	(11.219)	0	0	1,000
2020/05/08	2032	05/11/2020	9.77	Call	Bond Future	2,115.6400		2.1156	2,409.3800	2.4094	13.884	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
2020/05/08	2032	05/11/2020	9.11	Put	Bond Future	9,666.6400	9.6666	9,014.2400	9.0142	(6.749)	0	0	0
2020/05/08	2032	05/11/2020	8.94	Put	Bond Future	10,625.8100	10.6258	9,948.1700	9.9482	(6.377)	0	0	0
2020/05/08	2032	05/11/2020	8.94	Call	Bond Future	885.6400	0.8856	1,037.3800	1.0374	17.133	0	0	1,000
2020/05/08	2032	05/11/2020	9.75	Call	Bond Future	2,073.4600	2.0735	2,363.1800	2.3632	13.973	0	0	0
2020/05/08	2032	05/11/2020	9.75	Put	Bond Future	6,498.2500	6.4983	5,958.5900	5.9586	(8.305)	0	0	0
2020/05/08	2032	04/02/2021	9.29	Call	Bond Future	1,566.9100	1.5669	1,797.0500	1.7971	14.688	0	0	800
2020/05/08	2032	04/02/2021	10.82	Put	Bond Future	4,172.1700	4.1722	3,780.1500	3.7801	(9.396)	0	0	800
2020/05/08	2032	04/02/2021	9.63	Call	Bond Future	2,093.2300	2.0932	2,378.8600	2.3789	13.645	0	0	0
2020/05/08	2032	04/02/2021			Bond Future	10.6729	87.3992	10.5180	88.2922	(1.451)	0.0000	0.0000	0
2020/05/08	2032	04/02/2021	8.79	Put	Bond Future	12,764.6600	12.7647	12,030.8900	12.0309	(5.748)	0	0	0
2020/05/08	2032	04/02/2021	8.79	Call	Bond Future	976.3500	0.9764	1,135.6400	1.1356	16.315	0	0	800
2020/05/08	2032	04/02/2021	9.61	Call	Bond Future	2,059.2900	2.0593	2,341.5200	2.3415	13.705	0	0	0
2020/05/08	2032	04/02/2021	9.61	Put	Bond Future	8,455.8300	8.4558	7,845.0000	7.8450	(7.224)	0	0	0
2020/05/08	2032	04/02/2021	9.29	Put	Bond Future	10,017.8300	10.0178	9,354.9100	9.3549	(6.617)	0	0	0
2020/05/08	2032	04/02/2021	10.82	Call	Bond Future	5,008.1400	5.0081	5,509.1800	5.5092	10.005	0	0	0
2020/05/08	2032	04/02/2021	9.63	Put	Bond Future	8,363.4300	8.3634	7,756.0000	7.7560	(7.263)	0	0	0
2020/05/08	2032	04/02/2021	9.62	Call	Bond Future	2,076.2100	2.0762	2,360.1400	2.3601	13.675	0	0	0
2020/05/08	2032	04/02/2021	9.62	Put	Bond Future	8,409.5500	8.4096	7,800.4200	7.8004	(7.243)	0	0	0
2020/05/08	2032	06/05/2021	12.12	Put	Bond Future	2,910.9600	2.9110	2,633.4900	2.6335	(9.532)	0	0	0
2020/05/08	2032	06/05/2021			Bond Future	10.8904	84.3021	10.7176	85.2691	(1.586)	0.0000	0.0000	0
2020/05/08	2032	06/05/2021	12.11	Call	Bond Future	9,336.6200	9.3366	10,025.0800	10.0251	7.374	0	0	0
2020/05/08	2032	06/05/2021	12.11	Put	Bond Future	2,924.1900	2.9242	2,645.6200	2.6456	(9.526)	0	0	0
2020/05/08	2032	06/05/2021	12.12	Call	Bond Future	9,373.0900	9.3731	10,062.6500	10.0626	7.357	0	0	0
2020/05/08	2032	06/05/2021	12.10	Call	Bond Future	9,300.4600	9.3005	9,987.8000	9.9878	7.390	0	0	0
2020/05/08	2032	06/05/2021	12.10	Put	Bond Future	2,937.7900	2.9378	2,658.1000	2.6581	(9.520)	0	0	0
2020/05/08	2033	07/05/2020			Bond Future	98.5534	98.5534	98.5534	98.5534	0.000	0.0000	0.0000	0
2020/05/08	2033	06/08/2020			Bond Future	99.7340	99.7340	99.6180	99.6180	(0.116)	0.0000	0.0000	11,410
2020/05/08	2033	05/11/2020			Bond Future	99.8047	99.8047	99.7067	99.7067	(0.098)	0.0000	0.0000	0
2020/05/08	2033	04/02/2021			Bond Future	101.0917	101.0917	101.0509	101.0509	(0.040)	0.0000	0.0000	0
2020/05/08	2033	06/05/2021			Bond Future	101.1026	101.1026	101.1322	101.1322	0.029	0.0000	0.0000	0
2020/05/08	2037	07/05/2020			Bond Future	10.9800	83.5489	10.9800	83.5489	0.000	0.0000	0.0000	0
2020/05/08	2037	06/08/2020	9.88	Put	Bond Future	9,011.5900	9.0116	8,289.3400	8.2893	(8.015)	0	0	0
2020/05/08	2037	06/08/2020			Bond Future	11.1108	80.7326	10.9769	81.5884	(1.205)	0.0000	0.0000	87,884
2020/05/08	2037	06/08/2020	9.87	Call	Bond Future	577.1400	0.5771	708.9400	0.7089	22.837	0	0	0
2020/05/08	2037	06/08/2020	9.87	Put	Bond Future	9,075.6000	9.0756	8,351.5400	8.3515	(7.978)	0	0	0
2020/05/08	2037	06/08/2020	9.88	Call	Bond Future	586.9500	0.5870	720.5600	0.7206	22.763	0	0	0
2020/05/08	2037	06/08/2020	9.86	Call	Bond Future	567.4500	0.5674	697.4600	0.6975	22.911	0	0	0
2020/05/08	2037	06/08/2020	9.86	Put	Bond Future	9,139.8100	9.1398	8,413.9600	8.4140	(7.942)	0	0	0
2020/05/08	2037	05/11/2020	10.18	Call	Bond Future	1,630.9200	1.6309	1,873.3000	1.8733	14.862	0	0	0
2020/05/08	2037	05/11/2020	10.17	Put	Bond Future	9,054.7600	9.0548	8,410.0300	8.4100	(7.120)	0	0	0
2020/05/08	2037	05/11/2020			Bond Future	11.2935	81.7537	11.1515	82.6390	(1.257)	0.0000	0.0000	0
2020/05/08	2037	05/11/2020	10.19	Call	Bond Future	1,647.2700	1.6473	1,891.4800	1.8915	14.825	0	0	0
2020/05/08	2037	05/11/2020	10.19	Put	Bond Future	8,945.8400	8.9458	8,304.7700	8.3048	(7.166)	0	0	0
2020/05/08	2037	05/11/2020	10.17	Call	Bond Future	1,614.6800	1.6147	1,855.2300	1.8552	14.898	0	0	0
2020/05/08	2037	05/11/2020	10.18	Put	Bond Future	9,000.2000	9.0002	8,357.3000	8.3573	(7.143)	0	0	0
2020/05/08	2037	04/02/2021	13.73	Call	Bond Future	13,103.0200	13.1030	13,902.3500	13.9023	6.100	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
2020/05/08	2037	04/02/2021	10.85	Call	Bond Future	3,254.9000	3.2549	3,642.8200	3.6428	11.918	0	0	0
2020/05/08	2037	04/02/2021	10.35	Call	Bond Future	2,227.3100	2.2273	2,524.0700	2.5241	13.324	0	0	0
2020/05/08	2037	04/02/2021	10.28	Put	Bond Future	9,954.4500	9.9545	9,293.1200	9.2931	(6.644)	0	0	0
2020/05/08	2037	04/02/2021	10.27	Call	Bond Future	2,088.9700	2.0890	2,371.9600	2.3720	13.547	0	0	0
2020/05/08	2037	04/02/2021			Bond Future	11.4929	78.5335	11.3370	79.4795	(1.356)	0.0000	0.0000	0
2020/05/08	2037	04/02/2021	11.97	Put	Bond Future	3,835.7100	3.8357	3,478.4400	3.4784	(9.314)	0	0	0
2020/05/08	2037	04/02/2021	11.97	Call	Bond Future	6,627.3000	6.6273	7,216.0600	7.2161	8.884	0	0	300
2020/05/08	2037	04/02/2021	9.65	Put	Bond Future	13,611.7600	13.6118	12,851.9800	12.8520	(5.582)	0	0	0
2020/05/08	2037	04/02/2021	9.65	Call	Bond Future	1,211.4400	1.2114	1,397.6900	1.3977	15.374	0	0	72
2020/05/08	2037	04/02/2021	11.90	Call	Bond Future	6,388.8800	6.3889	6,966.4200	6.9664	9.040	0	0	0
2020/05/08	2037	04/02/2021	13.73	Put	Bond Future	1,248.3900	1.2484	1,101.6900	1.1017	(11.751)	0	0	300
2020/05/08	2037	04/02/2021	10.85	Put	Bond Future	7,273.2800	7.2733	6,715.1700	6.7152	(7.673)	0	0	72
2020/05/08	2037	04/02/2021	10.35	Put	Bond Future	9,591.1900	9.5912	8,941.9200	8.9419	(6.769)	0	0	72
2020/05/08	2037	04/02/2021	10.28	Call	Bond Future	2,105.9400	2.1059	2,390.6400	2.3906	13.519	0	0	0
2020/05/08	2037	04/02/2021	10.27	Put	Bond Future	10,007.0500	10.0071	9,344.0100	9.3440	(6.626)	0	0	0
2020/05/08	2037	04/02/2021	11.90	Put	Bond Future	3,997.1500	3.9971	3,628.6600	3.6287	(9.219)	0	0	240
2020/05/08	2037	04/02/2021	10.48	Put	Bond Future	8,939.5300	8.9395	8,313.1200	8.3131	(7.007)	0	0	0
2020/05/08	2037	04/02/2021	10.48	Call	Bond Future	2,464.8900	2.4649	2,784.5100	2.7845	12.967	0	0	240
2020/05/08	2037	04/02/2021	10.29	Call	Bond Future	2,123.0000	2.1230	2,409.4100	2.4094	13.491	0	0	0
2020/05/08	2037	04/02/2021	10.29	Put	Bond Future	9,902.0300	9.9020	9,242.4100	9.2424	(6.661)	0	0	0
2020/05/08	2037	06/05/2021	12.42	Call	Bond Future	8,196.6400	8.1966	8,852.9100	8.8529	8.007	0	0	0
2020/05/08	2037	06/05/2021			Bond Future	11.7115	79.4765	11.5393	80.4932	(1.471)	0.0000	0.0000	0
2020/05/08	2037	06/05/2021	12.42	Put	Bond Future	4,220.5300	4.2205	3,860.0500	3.8600	(8.541)	0	0	0
2020/05/08	2037	06/05/2021	12.43	Call	Bond Future	8,231.3000	8.2313	8,888.9000	8.8889	7.989	0	0	0
2020/05/08	2037	06/05/2021	12.44	Put	Bond Future	4,181.9900	4.1820	3,824.1700	3.8242	(8.556)	0	0	0
2020/05/08	2037	06/05/2021	12.43	Put	Bond Future	4,201.3600	4.2014	3,842.2100	3.8422	(8.548)	0	0	0
2020/05/08	2037	06/05/2021	12.44	Call	Bond Future	8,265.7100	8.2657	8,924.6400	8.9246	7.972	0	0	0
2020/05/08	2038	07/05/2020			Bond Future	112.7977	112.7977	112.7977	112.7977	0.000	0.0000	0.0000	0
2020/05/08	2038	06/08/2020			Bond Future	112.4610	112.4610	110.6973	110.6973	(1.568)	0.0000	0.0000	11,276
2020/05/08	2038	05/11/2020			Bond Future	113.9085	113.9085	112.1445	112.1445	(1.549)	0.0000	0.0000	0
2020/05/08	2038	04/02/2021			Bond Future	113.6637	113.6637	111.9426	111.9426	(1.514)	0.0000	0.0000	0
2020/05/08	2038	06/05/2021			Bond Future	115.0573	115.0573	113.3950	113.3950	(1.445)	0.0000	0.0000	0
2020/05/08	2040	07/05/2020			Bond Future	11.1100	85.7521	11.1100	85.7521	0.000	0.0000	0.0000	0
2020/05/08	2040	06/08/2020	10.03	Call	Bond Future	542.2600	0.5423	667.9800	0.6680	23.184	0	0	0
2020/05/08	2040	06/08/2020	10.04	Call	Bond Future	552.0600	0.5521	679.6300	0.6796	23.108	0	0	0
2020/05/08	2040	06/08/2020	10.02	Put	Bond Future	9,628.3800	9.6284	8,880.1400	8.8801	(7.771)	0	0	0
2020/05/08	2040	06/08/2020	10.85	Call	Bond Future	1,969.8600	1.9699	2,300.6800	2.3007	16.794	0	0	0
2020/05/08	2040	06/08/2020	11.26	Put	Bond Future	3,332.9000	3.3329	2,911.5500	2.9115	(12.642)	0	0	517
2020/05/08	2040	06/08/2020			Bond Future	11.2697	82.5289	11.1405	83.4010	(1.147)	0.0000	0.0000	52,528
2020/05/08	2040	06/08/2020	10.04	Put	Bond Future	9,489.8700	9.4899	8,745.3100	8.7453	(7.846)	0	0	0
2020/05/08	2040	06/08/2020	10.02	Call	Bond Future	532.5900	0.5326	656.4800	0.6565	23.262	0	0	0
2020/05/08	2040	06/08/2020	10.03	Put	Bond Future	9,559.0100	9.5590	8,812.6000	8.8126	(7.808)	0	0	0
2020/05/08	2040	06/08/2020	10.85	Put	Bond Future	4,856.5000	4.8565	4,315.1900	4.3152	(11.146)	0	0	12,538
2020/05/08	2040	06/08/2020	11.26	Call	Bond Future	3,267.6600	3.2677	3,718.4400	3.7184	13.795	0	0	0
2020/05/08	2040	06/08/2020	9.57	Put	Bond Future	12,986.6800	12.9867	12,173.4800	12.1735	(6.262)	0	0	0
2020/05/08	2040	06/08/2020	10.79	Put	Bond Future	5,119.3800	5.1194	4,560.0900	4.5601	(10.925)	0	0	800

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/08	2040	06/08/2020	9.57	Call	Bond Future	219.3300	0.2193	278.2600	0.2783	26.868	0	0	800
2020/05/08	2040	06/08/2020	10.07	Put	Bond Future	9,283.9500	9.2839	8,545.0400	8.5450	(7.959)	0	0	0
2020/05/08	2040	06/08/2020	10.07	Call	Bond Future	582.3000	0.5823	715.5200	0.7155	22.878	0	0	800
2020/05/08	2040	06/08/2020	10.79	Call	Bond Future	1,806.7800	1.8068	2,119.6200	2.1196	17.315	0	0	0
2020/05/08	2040	05/11/2020	11.00	Put	Bond Future	6,142.5000	6.1425	5,620.5200	5.6205	(8.498)	0	0	0
2020/05/08	2040	05/11/2020	10.23	Call	Bond Future	1,454.2000	1.4542	1,675.3300	1.6753	15.206	0	0	2,000
2020/05/08	2040	05/11/2020	11.70	Put	Bond Future	3,810.1600	3.8102	3,434.8100	3.4348	(9.851)	0	0	2,000
2020/05/08	2040	05/11/2020	9.50	Call	Bond Future	601.8300	0.6018	711.0500	0.7111	18.148	0	0	2,000
2020/05/08	2040	05/11/2020	10.00	Call	Bond Future	1,124.9000	1.1249	1,305.9500	1.3059	16.095	0	0	2,230
2020/05/08	2040	05/11/2020	10.30	Call	Bond Future	1,566.6900	1.5667	1,800.7900	1.8008	14.942	0	0	0
2020/05/08	2040	05/11/2020			Bond Future	11.4516	83.5728	11.3143	84.4750	(1.198)	0.0000	0.0000	0
2020/05/08	2040	05/11/2020	9.73	Put	Bond Future	13,412.8500	13.4129	12,650.1700	12.6502	(5.686)	0	0	0
2020/05/08	2040	05/11/2020	9.73	Call	Bond Future	812.0700	0.8121	951.6100	0.9516	17.183	0	0	2,000
2020/05/08	2040	05/11/2020	10.23	Put	Bond Future	10,091.3000	10.0913	9,410.2100	9.4102	(6.749)	0	0	0
2020/05/08	2040	05/11/2020	10.30	Put	Bond Future	9,669.9700	9.6700	9,001.8500	9.0018	(6.909)	0	0	0
2020/05/08	2040	05/11/2020	11.00	Call	Bond Future	3,111.2700	3.1113	3,491.5100	3.4915	12.221	0	0	2,230
2020/05/08	2040	05/11/2020	11.70	Call	Bond Future	5,403.2000	5.4032	5,930.0700	5.9301	9.751	0	0	0
2020/05/08	2040	05/11/2020	9.50	Put	Bond Future	15,118.5800	15.1186	14,325.5800	14.3256	(5.245)	0	0	0
2020/05/08	2040	05/11/2020	10.00	Put	Bond Future	11,551.9300	11.5519	10,830.7600	10.8308	(6.243)	0	0	0
2020/05/08	2040	05/11/2020	10.31	Call	Bond Future	1,583.2400	1.5832	1,819.2200	1.8192	14.905	0	0	0
2020/05/08	2040	05/11/2020	10.32	Put	Bond Future	9,551.5900	9.5516	8,887.2500	8.8873	(6.955)	0	0	0
2020/05/08	2040	05/11/2020	11.50	Call	Bond Future	4,702.5500	4.7025	5,189.7100	5.1897	10.359	0	0	0
2020/05/08	2040	05/11/2020	11.50	Put	Bond Future	4,387.8900	4.3879	3,972.8300	3.9728	(9.459)	0	0	2,000
2020/05/08	2040	05/11/2020	10.31	Put	Bond Future	9,610.6700	9.6107	8,944.4300	8.9444	(6.932)	0	0	0
2020/05/08	2040	05/11/2020	10.32	Call	Bond Future	1,599.9100	1.5999	1,837.7900	1.8378	14.868	0	0	0
2020/05/08	2040	04/02/2021	9.49	Call	Bond Future	861.3400	0.8613	1,001.9800	1.0020	16.328	0	0	500
2020/05/08	2040	04/02/2021	9.57	Put	Bond Future	16,086.3100	16.0863	15,272.6500	15.2727	(5.058)	0	0	0
2020/05/08	2040	04/02/2021	10.07	Put	Bond Future	12,654.5700	12.6546	11,913.2900	11.9133	(5.858)	0	0	0
2020/05/08	2040	04/02/2021	10.42	Put	Bond Future	10,545.7300	10.5457	9,863.6000	9.8636	(6.468)	0	0	0
2020/05/08	2040	04/02/2021			Bond Future	11.6498	80.1253	11.4991	81.0897	(1.294)	0.0000	0.0000	0
2020/05/08	2040	04/02/2021	10.07	Call	Bond Future	1,539.8400	1.5398	1,762.9600	1.7630	14.490	0	0	800
2020/05/08	2040	04/02/2021	11.74	Call	Bond Future	5,529.9800	5.5300	6,064.6000	6.0646	9.668	0	0	0
2020/05/08	2040	04/02/2021	11.74	Put	Bond Future	4,962.2000	4.9622	4,532.4200	4.5324	(8.661)	0	0	800
2020/05/08	2040	04/02/2021	10.41	Call	Bond Future	2,079.5900	2.0796	2,360.0800	2.3601	13.488	0	0	0
2020/05/08	2040	04/02/2021	10.41	Put	Bond Future	10,602.6100	10.6026	9,918.7000	9.9187	(6.450)	0	0	0
2020/05/08	2040	04/02/2021	9.49	Put	Bond Future	16,680.4700	16.6805	15,856.7100	15.8567	(4.938)	0	0	0
2020/05/08	2040	04/02/2021	9.57	Call	Bond Future	938.2700	0.9383	1,089.0100	1.0890	16.066	0	0	800
2020/05/08	2040	04/02/2021	10.42	Call	Bond Future	2,097.1700	2.0972	2,379.4400	2.3794	13.460	0	0	0
2020/05/08	2040	04/02/2021	10.24	Put	Bond Future	11,599.9100	11.5999	10,886.5900	10.8866	(6.149)	0	0	0
2020/05/08	2040	04/02/2021	10.24	Call	Bond Future	1,795.7700	1.7958	2,046.8500	2.0469	13.982	0	0	500
2020/05/08	2040	04/02/2021	11.57	Call	Bond Future	4,974.0600	4.9741	5,477.2100	5.4772	10.115	0	0	0
2020/05/08	2040	04/02/2021	11.57	Put	Bond Future	5,482.3900	5.4824	5,021.1400	5.0211	(8.413)	0	0	500
2020/05/08	2040	04/02/2021	10.40	Call	Bond Future	2,062.1100	2.0621	2,340.8300	2.3408	13.516	0	0	0
2020/05/08	2040	04/02/2021	10.40	Put	Bond Future	10,659.6900	10.6597	9,974.0100	9.9740	(6.432)	0	0	0
2020/05/08	2040	06/05/2021	12.44	Put	Bond Future	4,608.7600	4.6088	4,224.1200	4.2241	(8.346)	0	0	0
2020/05/08	2040	06/05/2021			Bond Future	11.8666	81.0873	11.6998	82.1240	(1.406)	0.0000	0.0000	0
2020/05/08	2040	06/05/2021	12.43	Call	Bond Future	7,975.5900	7.9756	8,626.0900	8.6261	8.156	0	0	0
2020/05/08	2040	06/05/2021	12.43	Put	Bond Future	4,631.8700	4.6319	4,245.7700	4.2458	(8.336)	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
2020/05/08	2040	06/05/2021	12.44	Call	Bond Future	8,009.7200	8.0097	8,661.6800	8.6617	8.140	0	0	0
2020/05/08	2040	06/05/2021	12.42	Call	Bond Future	7,941.1900	7.9412	8,590.2400	8.5902	8.173	0	0	0
2020/05/08	2040	06/05/2021	12.42	Put	Bond Future	4,654.7700	4.6548	4,267.2200	4.2672	(8.326)	0	0	0
2020/05/08	2044	07/05/2020			Bond Future	11.1800	82.3336	11.1800	82.3336	0.000	0.0000	0.0000	0
2020/05/08	2044	06/08/2020	9.88	Call	Bond Future	366.2700	0.3663	466.2000	0.4662	27.283	0	0	0
2020/05/08	2044	06/08/2020	9.98	Call	Bond Future	444.1300	0.4441	561.3400	0.5613	26.391	0	0	602
2020/05/08	2044	06/08/2020	11.09	Put	Bond Future	4,097.9100	4.0979	3,569.6100	3.5696	(12.892)	0	0	602
2020/05/08	2044	06/08/2020	9.01	Call	Bond Future	47.8300	0.0478	64.9200	0.0649	35.731	0	0	140
2020/05/08	2044	06/08/2020	9.66	Call	Bond Future	233.0100	0.2330	301.2900	0.3013	29.303	0	0	140
2020/05/08	2044	06/08/2020			Bond Future	11.3339	79.1953	11.1934	80.1433	(1.239)	0.0000	0.0000	84,636
2020/05/08	2044	06/08/2020	9.86	Call	Bond Future	352.0800	0.3521	448.7800	0.4488	27.465	0	0	0
2020/05/08	2044	06/08/2020	9.86	Put	Bond Future	11,354.4800	11.3545	10,503.1600	10.5032	(7.498)	0	0	0
2020/05/08	2044	06/08/2020	9.36	Put	Bond Future	15,446.2700	15.4463	14,536.1400	14.5361	(5.892)	0	0	0
2020/05/08	2044	06/08/2020	9.36	Call	Bond Future	117.7100	0.1177	155.6000	0.1556	32.189	0	0	602
2020/05/08	2044	06/08/2020	9.98	Put	Bond Future	10,456.8200	10.4568	9,626.0100	9.6260	(7.945)	0	0	0
2020/05/08	2044	06/08/2020	9.88	Put	Bond Future	11,202.4600	11.2025	10,354.3700	10.3544	(7.571)	0	0	0
2020/05/08	2044	06/08/2020	11.09	Call	Bond Future	2,439.2000	2.4392	2,858.9200	2.8589	17.207	0	0	0
2020/05/08	2044	06/08/2020	9.01	Put	Bond Future	18,611.1700	18.6112	17,680.2400	17.6802	(5.002)	0	0	0
2020/05/08	2044	06/08/2020	9.66	Put	Bond Future	12,925.9200	12.9259	12,046.1800	12.0462	(6.806)	0	0	0
2020/05/08	2044	06/08/2020	9.87	Call	Bond Future	359.1200	0.3591	457.4200	0.4574	27.372	0	0	0
2020/05/08	2044	06/08/2020	9.87	Put	Bond Future	11,278.3500	11.2784	10,428.6300	10.4286	(7.534)	0	0	0
2020/05/08	2044	06/08/2020	10.93	Call	Bond Future	1,976.8000	1.9768	2,344.0500	2.3441	18.578	0	0	0
2020/05/08	2044	06/08/2020	10.93	Put	Bond Future	4,756.2600	4.7563	4,175.4900	4.1755	(12.211)	0	0	140
2020/05/08	2044	05/11/2020	11.06	Put	Bond Future	6,178.4300	6.1784	5,616.7700	5.6168	(9.091)	0	0	525
2020/05/08	2044	05/11/2020	11.43	Call	Bond Future	4,301.3700	4.3014	4,804.4600	4.8045	11.696	0	0	0
2020/05/08	2044	05/11/2020	9.72	Put	Bond Future	14,067.7500	14.0678	13,231.2900	13.2313	(5.946)	0	0	0
2020/05/08	2044	05/11/2020	9.97	Call	Bond Future	1,016.3200	1.0163	1,198.8100	1.1988	17.956	0	0	568
2020/05/08	2044	05/11/2020	9.29	Put	Bond Future	17,504.8100	17.5048	16,612.8500	16.6129	(5.096)	0	0	0
2020/05/08	2044	05/11/2020	9.96	Put	Bond Future	12,328.7600	12.3288	11,531.0900	11.5311	(6.470)	0	0	0
2020/05/08	2044	05/11/2020	10.36	Call	Bond Future	1,577.9000	1.5779	1,834.7500	1.8347	16.278	0	0	0
2020/05/08	2044	05/11/2020			Bond Future	11.5103	80.1970	11.3615	81.1754	(1.292)	0.0000	0.0000	0
2020/05/08	2044	05/11/2020	9.72	Call	Bond Future	743.3800	0.7434	885.3400	0.8853	19.097	0	0	1,815
2020/05/08	2044	05/11/2020	9.97	Put	Bond Future	12,259.1600	12.2592	11,463.2300	11.4632	(6.493)	0	0	0
2020/05/08	2044	05/11/2020	9.96	Call	Bond Future	1,004.1700	1.0042	1,184.9200	1.1849	18.000	0	0	0
2020/05/08	2044	05/11/2020	11.38	Call	Bond Future	4,137.8700	4.1379	4,629.6400	4.6296	11.885	0	0	0
2020/05/08	2044	05/11/2020	11.38	Put	Bond Future	4,993.7200	4.9937	4,507.0700	4.5071	(9.745)	0	0	568
2020/05/08	2044	05/11/2020	10.34	Call	Bond Future	1,544.7900	1.5448	1,797.5300	1.7975	16.361	0	0	0
2020/05/08	2044	05/11/2020	10.34	Put	Bond Future	9,848.0300	9.8480	9,122.3500	9.1224	(7.369)	0	0	0
2020/05/08	2044	05/11/2020	11.06	Call	Bond Future	3,150.8300	3.1508	3,567.5900	3.5676	13.227	0	0	0
2020/05/08	2044	05/11/2020	10.04	Put	Bond Future	11,778.4800	11.7785	10,994.9400	10.9949	(6.652)	0	0	0
2020/05/08	2044	05/11/2020	11.17	Put	Bond Future	5,747.6600	5.7477	5,212.2300	5.2122	(9.316)	0	0	1,815
2020/05/08	2044	05/11/2020	11.43	Put	Bond Future	4,826.8800	4.8269	4,351.5500	4.3515	(9.848)	0	0	1,815
2020/05/08	2044	05/11/2020	8.87	Put	Bond Future	21,241.6700	21.2417	20,312.1600	20.3122	(4.376)	0	0	0
2020/05/08	2044	05/11/2020	9.29	Call	Bond Future	408.2400	0.4082	494.7000	0.4947	21.179	0	0	568
2020/05/08	2044	05/11/2020	10.36	Put	Bond Future	9,726.8600	9.7269	9,005.2900	9.0053	(7.418)	0	0	0
2020/05/08	2044	05/11/2020	10.04	Call	Bond Future	1,104.4400	1.1044	1,299.3200	1.2993	17.645	0	0	525
2020/05/08	2044	05/11/2020	9.34	Put	Bond Future	17,084.5200	17.0845	16,198.0900	16.1981	(5.188)	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
2020/05/08	2044	05/11/2020	9.34	Call	Bond Future	439.5500	0.4395	531.5400	0.5315	20.928	0	0	525
2020/05/08	2044	05/11/2020	11.17	Call	Bond Future	3,478.0100	3.4780	3,921.0000	3.9210	12.737	0	0	0
2020/05/08	2044	05/11/2020	8.87	Call	Bond Future	209.4800	0.2095	258.3900	0.2584	23.348	0	0	1,815
2020/05/08	2044	05/11/2020	10.02	Put	Bond Future	11,914.6600	11.9147	11,127.5300	11.1275	(6.606)	0	0	0
2020/05/08	2044	05/11/2020	10.02	Call	Bond Future	1,078.7200	1.0787	1,270.0100	1.2700	17.733	0	0	1,815
2020/05/08	2044	05/11/2020	10.35	Call	Bond Future	1,561.2900	1.5613	1,816.0800	1.8161	16.319	0	0	0
2020/05/08	2044	05/11/2020	10.35	Put	Bond Future	9,787.3300	9.7873	9,063.7000	9.0637	(7.394)	0	0	0
2020/05/08	2044	04/02/2021	10.04	Put	Bond Future	13,311.4000	13.3114	12,499.8000	12.4998	(6.097)	0	0	0
2020/05/08	2044	04/02/2021	10.37	Call	Bond Future	1,928.0500	1.9281	2,215.3400	2.2153	14.901	0	0	0
2020/05/08	2044	04/02/2021	10.35	Put	Bond Future	11,337.6800	11.3377	10,581.5900	10.5816	(6.669)	0	0	0
2020/05/08	2044	04/02/2021			Bond Future	11.7025	76.8320	11.5399	77.8716	(1.389)	0.0000	0.0000	0
2020/05/08	2044	04/02/2021	10.37	Put	Bond Future	11,217.3600	11.2174	10,465.0300	10.4650	(6.707)	0	0	0
2020/05/08	2044	04/02/2021	10.35	Call	Bond Future	1,894.6600	1.8947	2,178.1900	2.1782	14.965	0	0	0
2020/05/08	2044	04/02/2021	10.04	Call	Bond Future	1,426.1500	1.4262	1,654.1700	1.6542	15.989	0	0	0
2020/05/08	2044	04/02/2021	10.84	Call	Bond Future	2,826.7800	2.8268	3,207.2800	3.2073	13.461	0	0	0
2020/05/08	2044	04/02/2021	10.36	Put	Bond Future	11,277.4200	11.2774	10,523.2000	10.5232	(6.688)	0	0	0
2020/05/08	2044	04/02/2021	10.84	Put	Bond Future	8,631.7700	8.6318	7,972.6500	7.9726	(7.636)	0	0	405
2020/05/08	2044	04/02/2021	10.29	Call	Bond Future	1,796.8100	1.7968	2,069.1800	2.0692	15.159	0	0	0
2020/05/08	2044	04/02/2021	10.29	Put	Bond Future	11,703.7300	11.7037	10,936.4800	10.9365	(6.556)	0	0	405
2020/05/08	2044	04/02/2021	9.66	Put	Bond Future	16,010.0200	16.0100	15,138.6300	15.1386	(5.443)	0	0	0
2020/05/08	2044	04/02/2021	9.66	Call	Bond Future	971.2800	0.9713	1,139.5100	1.1395	17.320	0	0	405
2020/05/08	2044	04/02/2021	10.36	Call	Bond Future	1,911.3100	1.9113	2,196.7100	2.1967	14.932	0	0	0
2020/05/08	2044	06/05/2021	12.43	Put	Bond Future	4,761.6500	4.7617	4,343.6000	4.3436	(8.780)	0	0	0
2020/05/08	2044	06/05/2021	12.44	Call	Bond Future	7,860.2300	7.8602	8,554.1400	8.5541	8.828	0	0	0
2020/05/08	2044	06/05/2021			Bond Future	11.9122	77.7544	11.7335	78.8648	(1.500)	0.0000	0.0000	0
2020/05/08	2044	06/05/2021	12.45	Call	Bond Future	7,893.9800	7.8940	8,589.4300	8.5894	8.810	0	0	0
2020/05/08	2044	06/05/2021	12.45	Put	Bond Future	4,715.3800	4.7154	4,300.4300	4.3004	(8.800)	0	0	0
2020/05/08	2044	06/05/2021	12.43	Call	Bond Future	7,826.2300	7.8262	8,518.5800	8.5186	8.847	0	0	0
2020/05/08	2044	06/05/2021	12.44	Put	Bond Future	4,738.6000	4.7386	4,322.1100	4.3221	(8.789)	0	0	0
2020/05/08	2046	07/05/2020			Bond Future	102.3234	102.3234	102.3234	102.3234	0.000	0.0000	0.0000	0
2020/05/08	2046	06/08/2020			Bond Future	103.5493	103.5493	100.4208	100.4208	(3.021)	0.0000	0.0000	15,281
2020/05/08	2046	05/11/2020			Bond Future	103.0951	103.0951	99.9459	99.9459	(3.055)	0.0000	0.0000	0
2020/05/08	2046	04/02/2021			Bond Future	104.4245	104.4245	101.2940	101.2940	(2.998)	0.0000	0.0000	0
2020/05/08	2046	06/05/2021			Bond Future	103.8966	103.8966	100.7990	100.7990	(2.981)	0.0000	0.0000	0
2020/05/08	2050	07/05/2020			Bond Future	105.7442	105.7442	105.7442	105.7442	0.000	0.0000	0.0000	0
2020/05/08	2050	06/08/2020			Bond Future	103.9333	103.9333	101.6483	101.6483	(2.198)	0.0000	0.0000	15,767
2020/05/08	2050	05/11/2020			Bond Future	105.2709	105.2709	102.9766	102.9766	(2.179)	0.0000	0.0000	0
2020/05/08	2050	04/02/2021			Bond Future	104.7178	104.7178	102.4546	102.4546	(2.161)	0.0000	0.0000	0
2020/05/08	2050	06/05/2021			Bond Future	106.0017	106.0017	103.7836	103.7836	(2.093)	0.0000	0.0000	0
2020/05/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	8657	21/12/2026			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
2020/05/08	AL37	06/08/2020			Index Future	721.4730	721.4730	724.6800	724.6800	0.445	0.0000	0.0000	0
2020/05/08	AL37	05/11/2020			Index Future	730.6740	730.6740	734.0480	734.0480	0.462	0.0000	0.0000	0
2020/05/08	AL37	04/02/2021			Index Future	739.9220	739.9220	743.7650	743.7650	0.519	0.0000	0.0000	0
2020/05/08	AL37	06/05/2021			Index Future	689.4700	689.4700	753.2380	753.2380	9.249	0.0000	0.0000	0
2020/05/08	AL7T	06/08/2020			Index Future	793.3760	793.3760	800.3790	800.3790	0.883	0.0000	0.0000	0
2020/05/08	AL7T	05/11/2020			Index Future	803.4930	803.4930	810.7250	810.7250	0.900	0.0000	0.0000	0
2020/05/08	AL7T	04/02/2021			Index Future	813.6630	813.6630	821.4570	821.4570	0.958	0.0000	0.0000	0
2020/05/08	AL7T	06/05/2021			Index Future	763.2300	763.2300	831.9200	831.9200	9.000	0.0000	0.0000	0
2020/05/08	ALBI	06/08/2020			Index Future	700.4380	700.4380	706.1920	706.1920	0.821	0.0000	0.0000	209
2020/05/08	ALBI	05/11/2020			Index Future	709.3700	709.3700	715.3210	715.3210	0.839	0.0000	0.0000	0
2020/05/08	ALBI	04/02/2021			Index Future	718.3490	718.3490	724.7900	724.7900	0.897	0.0000	0.0000	0
2020/05/08	ALBI	06/05/2021			Index Future	687.0000	687.0000	734.0210	734.0210	6.844	0.0000	0.0000	0
2020/05/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	C208	31/03/2021			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
2020/05/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/05/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/08	ES33	07/05/2020			Bond Future	11.8200	72.5071	11.8200	72.5071	0.000	0.0000	0.0000	0
2020/05/08	ES33	06/08/2020			Bond Future	12.0145	73.6214	11.8817	74.3002	(1.105)	0.0000	0.0000	350
2020/05/08	ES33	05/11/2020			Bond Future	12.2516	70.7726	12.1101	71.4755	(1.155)	0.0000	0.0000	0
2020/05/08	ES33	04/02/2021			Bond Future	12.5098	71.6688	12.3531	72.4243	(1.252)	0.0000	0.0000	0
2020/05/08	ES33	06/05/2021			Bond Future	12.7849	68.7515	12.6103	69.5678	(1.366)	0.0000	0.0000	0
2020/05/08	ES42	07/05/2020			Bond Future	12.1900	72.3670	12.1900	72.3670	0.000	0.0000	0.0000	0
2020/05/08	ES42	06/08/2020			Bond Future	12.3839	73.4495	12.2437	74.2439	(1.133)	0.0000	0.0000	4,919
2020/05/08	ES42	05/11/2020			Bond Future	12.6131	70.1176	12.4638	70.9367	(1.183)	0.0000	0.0000	0
2020/05/08	ES42	04/02/2021			Bond Future	12.8542	71.0057	12.6899	71.8795	(1.278)	0.0000	0.0000	0
2020/05/08	ES42	06/05/2021			Bond Future	13.1206	67.6000	12.9384	68.5364	(1.389)	0.0000	0.0000	0
2020/05/08	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/08	GOVI	06/08/2020	728.12	Put	GOVI	356,130.0000	35.6130	299,480.0000	29.9480	(15.907)	0	0	0
2020/05/08	GOVI	06/08/2020			GOVI	692.5070	692.5070	698.1720	698.1720	0.818	0.0000	0.0000	1,040
2020/05/08	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/08	GOVI	06/08/2020	728.14	Put	GOVI	356,330.0000	35.6330	299,680.0000	29.9680	(15.898)	0	0	0

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2020/05/08	GOVI	06/08/2020	728.13	Put	GOVI	356,230.0000	35.6230	299,580.0000	29.9580	(15.903)	0	0	0
2020/05/08	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/08	GOVI	05/11/2020	737.84	Put	GOVI	365,020.0000	36.5020	306,430.0000	30.6430	(16.051)	0	0	0
2020/05/08	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/08	GOVI	05/11/2020			GOVI	701.3380	701.3380	707.1970	707.1970	0.835	0.0000	0.0000	0
2020/05/08	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/08	GOVI	05/11/2020	737.83	Put	GOVI	364,920.0000	36.4920	306,330.0000	30.6330	(16.056)	0	0	0
2020/05/08	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/08	GOVI	05/11/2020	737.85	Put	GOVI	365,120.0000	36.5120	306,530.0000	30.6530	(16.047)	0	0	0
2020/05/08	GOVI	04/02/2021	750.96	Put	GOVI	407,450.0000	40.7450	344,010.0000	34.4010	(15.570)	0	0	0
2020/05/08	GOVI	04/02/2021			GOVI	710.2150	710.2150	716.5590	716.5590	0.893	0.0000	0.0000	0
2020/05/08	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/08	GOVI	04/02/2021	750.95	Put	GOVI	407,350.0000	40.7350	343,910.0000	34.3910	(15.574)	0	0	0
2020/05/08	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/08	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/08	GOVI	04/02/2021	750.94	Put	GOVI	407,250.0000	40.7250	343,810.0000	34.3810	(15.578)	0	0	0
2020/05/08	GOVI	06/05/2021	678.67	Call	GOVI	100.0000	0.0100	470,160.0000	47.0160	470060.000	0	0	0
2020/05/08	GOVI	06/05/2021			GOVI	678.6800	678.6800	725.6860	725.6860	6.926	0.0000	0.0000	0
2020/05/08	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/08	GOVI	06/05/2021	678.68	Call	GOVI	0.0000	0.0000	470,060.0000	47.0060	100.000	0	0	0
2020/05/08	GOVI	06/05/2021	678.69	Put	GOVI	100.0000	0.0100	0.0000	0.0000	(100.000)	0	0	0
2020/05/08	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/08	GOVI	06/05/2021	678.69	Call	GOVI	0.0000	0.0000	469,960.0000	46.9960	100.000	0	0	0
2020/05/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/05/08	IGOV	06/08/2020			Index Future	260.4350	260.4350	258.5510	258.5510	(0.723)	0.0000	0.0000	587
2020/05/08	IGOV	05/11/2020			Index Future	263.8190	263.8190	261.9560	261.9560	(0.706)	0.0000	0.0000	47
2020/05/08	IGOV	04/02/2021			Index Future	267.2210	267.2210	265.4860	265.4860	(0.649)	0.0000	0.0000	0
2020/05/08	IGOV	06/05/2021			Index Future	268.3000	268.3000	268.9290	268.9290	0.234	0.0000	0.0000	0
2020/05/08	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/05/08	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/05/08	IS05	17/12/2020			Interest Rate Swap	94.0500	94.0500	94.0300	94.0300	(0.021)	0.0000	0.0000	0
2020/05/08	IS05	16/03/2021			Interest Rate Swap	92.3600	92.3600	92.3200	92.3200	(0.043)	0.0000	0.0000	0
2020/05/08	IS05	15/06/2021			Interest Rate Swap	90.7000	90.7000	90.6700	90.6700	(0.033)	0.0000	0.0000	0
2020/05/08	IS05	21/09/2021			Interest Rate Swap	89.8200	89.8200	89.7700	89.7700	(0.056)	0.0000	0.0000	0
2020/05/08	IS05	21/12/2021			Interest Rate Swap	91.3100	91.3100	91.2400	91.2400	(0.077)	0.0000	0.0000	51
2020/05/08	IS05	15/03/2022			Interest Rate Swap	90.9700	90.9700	90.8800	90.8800	(0.099)	0.0000	0.0000	0
2020/05/08	IS05	21/06/2022			Interest Rate Swap	91.3400	91.3400	91.2100	91.2100	(0.142)	0.0000	0.0000	0
2020/05/08	IS05	20/09/2022			Interest Rate Swap	94.7000	94.7000	94.5500	94.5500	(0.158)	0.0000	0.0000	0
2020/05/08	IS05	20/12/2022			Interest Rate Swap	95.4300	95.4300	95.2700	95.2700	(0.168)	0.0000	0.0000	0
2020/05/08	IS05	22/03/2023			Interest Rate Swap	88.1100	88.1100	87.9300	87.9300	(0.204)	0.0000	0.0000	0
2020/05/08	IS05	20/06/2023			Interest Rate Swap	93.9000	93.9000	93.6800	93.6800	(0.234)	0.0000	0.0000	0
2020/05/08	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/05/08	IS10	17/12/2025			Interest Rate Swap	84.5300	84.5300	84.0800	84.0800	(0.532)	0.0000	0.0000	0

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2020/05/08	IS10	16/03/2026			Interest Rate Swap	81.4100	81.4100	80.9400	80.9400	(0.577)	0.0000	0.0000	0
2020/05/08	IS10	15/06/2026			Interest Rate Swap	80.1300	80.1300	79.6500	79.6500	(0.599)	0.0000	0.0000	0
2020/05/08	IS10	21/09/2026			Interest Rate Swap	82.3900	82.3900	81.9200	81.9200	(0.570)	0.0000	0.0000	0
2020/05/08	IS10	21/12/2026			Interest Rate Swap	86.5900	86.5900	86.1300	86.1300	(0.531)	0.0000	0.0000	0
2020/05/08	IS10	15/03/2027			Interest Rate Swap	85.3800	85.3800	84.9200	84.9200	(0.539)	0.0000	0.0000	0
2020/05/08	IS10	21/06/2027			Interest Rate Swap	87.6300	87.6300	87.1700	87.1700	(0.525)	0.0000	0.0000	0
2020/05/08	IS10	20/09/2027			Interest Rate Swap	93.5500	93.5500	93.1000	93.1000	(0.481)	0.0000	0.0000	0
2020/05/08	IS10	20/12/2027			Interest Rate Swap	94.1300	94.1300	93.6900	93.6900	(0.467)	0.0000	0.0000	0
2020/05/08	IS10	22/03/2028			Interest Rate Swap	87.5000	87.5000	87.0200	87.0200	(0.549)	0.0000	0.0000	0
2020/05/08	IS10	20/06/2028			Interest Rate Swap	95.3600	95.3600	94.8800	94.8800	(0.503)	0.0000	0.0000	0
2020/05/08	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/05/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/05/08	R023	07/05/2020			Bond Future	5.2800	107.8895	5.2800	107.8895	0.000	0.0000	0.0000	0
2020/05/08	R023	06/08/2020	7.26	Call	Bond Future	4,571.2200	4.5712	4,695.9500	4.6960	2.729	0	0	0
2020/05/08	R023	06/08/2020			Bond Future	5.3381	109.1548	5.2862	109.2814	(0.972)	0.0000	0.0000	27,356
2020/05/08	R023	06/08/2020	7.26	Put	Bond Future	9.8300	0.0098	7.9400	0.0079	(19.227)	0	0	0
2020/05/08	R023	06/08/2020	7.27	Call	Bond Future	4,593.9900	4.5940	4,718.7600	4.7188	2.716	0	0	0
2020/05/08	R023	06/08/2020	7.28	Put	Bond Future	9.2100	0.0092	7.4200	0.0074	(19.435)	0	0	0
2020/05/08	R023	06/08/2020	7.27	Put	Bond Future	9.5200	0.0095	7.6700	0.0077	(19.433)	0	0	0
2020/05/08	R023	06/08/2020	7.28	Call	Bond Future	4,616.7500	4.6168	4,741.5800	4.7416	2.704	0	0	0
2020/05/08	R023	05/11/2020	7.46	Put	Bond Future	39.7900	0.0398	33.9100	0.0339	(14.778)	0	0	0
2020/05/08	R023	05/11/2020	7.47	Put	Bond Future	38.9600	0.0390	33.1900	0.0332	(14.810)	0	0	0
2020/05/08	R023	05/11/2020			Bond Future	5.3612	106.6208	5.2930	106.7718	(1.272)	0.0000	0.0000	0
2020/05/08	R023	05/11/2020	7.46	Call	Bond Future	4,553.8500	4.5538	4,698.9400	4.6989	3.186	0	0	0
2020/05/08	R023	05/11/2020	7.47	Call	Bond Future	4,573.9400	4.5739	4,719.1400	4.7191	3.175	0	0	0
2020/05/08	R023	05/11/2020	7.45	Call	Bond Future	4,533.7800	4.5338	4,678.7600	4.6788	3.198	0	0	0
2020/05/08	R023	05/11/2020	7.45	Put	Bond Future	40.6300	0.0406	34.6400	0.0346	(14.743)	0	0	0
2020/05/08	R023	04/02/2021	6.34	Call	Bond Future	2,212.1400	2.2121	2,378.3400	2.3783	7.513	0	0	0
2020/05/08	R023	04/02/2021	6.32	Put	Bond Future	385.0800	0.3851	333.6800	0.3337	(13.348)	0	0	0
2020/05/08	R023	04/02/2021			Bond Future	5.4005	107.9707	5.2909	108.1875	(2.030)	0.0000	0.0000	0
2020/05/08	R023	04/02/2021	6.34	Put	Bond Future	378.0900	0.3781	327.5300	0.3275	(13.372)	0	0	0
2020/05/08	R023	04/02/2021	6.32	Call	Bond Future	2,180.5200	2.1805	2,345.8800	2.3459	7.584	0	0	0
2020/05/08	R023	04/02/2021	6.33	Put	Bond Future	381.4300	0.3814	330.4500	0.3305	(13.365)	0	0	0
2020/05/08	R023	04/02/2021	6.33	Call	Bond Future	2,196.1800	2.1962	2,361.9600	2.3620	7.549	0	0	0
2020/05/08	R023	06/05/2021	7.58	Call	Bond Future	3,700.8700	3.7009	3,970.9200	3.9709	7.297	0	0	0
2020/05/08	R023	06/05/2021			Bond Future	5.4784	105.3565	5.3087	105.6526	(3.099)	0.0000	0.0000	0
2020/05/08	R023	06/05/2021	7.56	Call	Bond Future	3,670.9400	3.6709	3,940.4100	3.9404	7.341	0	0	0
2020/05/08	R023	06/05/2021	7.56	Put	Bond Future	128.6100	0.1286	101.9800	0.1020	(20.706)	0	0	0
2020/05/08	R023	06/05/2021	7.58	Put	Bond Future	125.2800	0.1253	99.2300	0.0992	(20.793)	0	0	0
2020/05/08	R023	06/05/2021	7.57	Call	Bond Future	3,685.9000	3.6859	3,955.6600	3.9557	7.319	0	0	0
2020/05/08	R023	06/05/2021	7.57	Put	Bond Future	126.9400	0.1269	100.6000	0.1006	(20.750)	0	0	0
2020/05/08	R035	07/05/2020			Bond Future	10.7400	88.0741	10.7400	88.0741	0.000	0.0000	0.0000	0
2020/05/08	R035	06/08/2020	9.92	Put	Bond Future	7,407.6900	7.4077	6,727.6000	6.7276	(9.181)	0	0	0
2020/05/08	R035	06/08/2020	10.45	Put	Bond Future	4,689.3500	4.6894	4,147.9200	4.1479	(11.546)	0	0	500
2020/05/08	R035	06/08/2020	9.67	Call	Bond Future	551.1500	0.5512	680.8200	0.6808	23.527	0	0	500

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
2020/05/08	R035	06/08/2020	9.00	Put	Bond Future	13,674.3900	13.6744	12,855.8200	12.8558	(5.986)	0	0	0
2020/05/08	R035	06/08/2020			Bond Future	10.8871	89.4408	10.7543	90.3016	(1.220)	0.0000	0.0000	128,622
2020/05/08	R035	06/08/2020	9.92	Call	Bond Future	836.0900	0.8361	1,016.8500	1.0169	21.620	0	0	0
2020/05/08	R035	06/08/2020	9.09	Put	Bond Future	12,992.8600	12.9929	12,182.1800	12.1822	(6.239)	0	0	0
2020/05/08	R035	06/08/2020	9.09	Call	Bond Future	177.4900	0.1775	227.6600	0.2277	28.266	0	0	500
2020/05/08	R035	06/08/2020	9.67	Put	Bond Future	8,941.5200	8.9415	8,210.3400	8.2103	(8.177)	0	0	0
2020/05/08	R035	06/08/2020	9.00	Call	Bond Future	145.5900	0.1456	187.8700	0.1879	29.040	0	0	24,761
2020/05/08	R035	06/08/2020	9.93	Call	Bond Future	849.4300	0.8494	1,032.4400	1.0324	21.545	0	0	0
2020/05/08	R035	06/08/2020	9.91	Put	Bond Future	7,466.2700	7.4663	6,783.9400	6.7839	(9.139)	0	0	0
2020/05/08	R035	06/08/2020	10.45	Call	Bond Future	1,807.3500	1.8074	2,126.7700	2.1268	17.673	0	0	0
2020/05/08	R035	06/08/2020	9.93	Put	Bond Future	7,349.3400	7.3493	6,671.5000	6.6715	(9.223)	0	0	0
2020/05/08	R035	06/08/2020	9.91	Call	Bond Future	822.9100	0.8229	1,001.4300	1.0014	21.694	0	0	0
2020/05/08	R035	06/08/2020	8.75	Put	Bond Future	15,631.0800	15.6311	14,795.5900	14.7956	(5.345)	0	0	0
2020/05/08	R035	06/08/2020	8.75	Call	Bond Future	81.2100	0.0812	106.5700	0.1066	31.228	0	0	3,000
2020/05/08	R035	05/11/2020	10.34	Put	Bond Future	7,066.2300	7.0662	6,488.0700	6.4881	(8.182)	0	0	0
2020/05/08	R035	05/11/2020			Bond Future	11.0763	86.0901	10.9352	86.9812	(1.274)	0.0000	0.0000	0
2020/05/08	R035	05/11/2020	10.33	Call	Bond Future	2,239.9200	2.2399	2,550.8600	2.5509	13.882	0	0	0
2020/05/08	R035	05/11/2020	10.33	Put	Bond Future	7,113.6100	7.1136	6,533.4000	6.5334	(8.156)	0	0	0
2020/05/08	R035	05/11/2020	10.34	Call	Bond Future	2,260.5400	2.2605	2,573.5300	2.5735	13.846	0	0	0
2020/05/08	R035	05/11/2020	10.32	Call	Bond Future	2,219.4300	2.2194	2,528.3100	2.5283	13.917	0	0	0
2020/05/08	R035	05/11/2020	10.32	Put	Bond Future	7,161.2000	7.1612	6,578.9300	6.5789	(8.131)	0	0	0
2020/05/08	R035	04/02/2021	11.14	Put	Bond Future	5,387.9100	5.3879	4,915.8600	4.9159	(8.761)	0	0	650
2020/05/08	R035	04/02/2021	10.04	Put	Bond Future	10,080.3300	10.0803	9,400.3900	9.4004	(6.745)	0	0	0
2020/05/08	R035	04/02/2021	10.14	Put	Bond Future	9,557.5000	9.5575	8,895.0600	8.8951	(6.931)	0	0	650
2020/05/08	R035	04/02/2021	10.05	Call	Bond Future	1,990.1800	1.9902	2,267.0200	2.2670	13.910	0	0	0
2020/05/08	R035	04/02/2021			Bond Future	11.2834	87.1802	11.1278	88.1352	(1.379)	0.0000	0.0000	0
2020/05/08	R035	04/02/2021	10.06	Call	Bond Future	2,006.9200	2.0069	2,285.5000	2.2855	13.881	0	0	0
2020/05/08	R035	04/02/2021	10.06	Put	Bond Future	9,974.3800	9.9744	9,297.9000	9.2979	(6.782)	0	0	0
2020/05/08	R035	04/02/2021	10.14	Call	Bond Future	2,144.3400	2.1443	2,436.9600	2.4370	13.646	0	0	0
2020/05/08	R035	04/02/2021	11.14	Call	Bond Future	4,508.1500	4.5081	4,991.1600	4.9912	10.714	0	0	0
2020/05/08	R035	04/02/2021	10.04	Call	Bond Future	1,973.5300	1.9735	2,248.6500	2.2487	13.941	0	0	0
2020/05/08	R035	04/02/2021	10.05	Put	Bond Future	10,027.2700	10.0273	9,349.0500	9.3490	(6.764)	0	0	0
2020/05/08	R035	06/05/2021	10.24	Put	Bond Future	10,760.4100	10.7604	10,072.2600	10.0723	(6.395)	0	0	0
2020/05/08	R035	06/05/2021	12.35	Put	Bond Future	3,907.0200	3.9070	3,561.1600	3.5612	(8.852)	0	0	0
2020/05/08	R035	06/05/2021	12.37	Call	Bond Future	8,779.2700	8.7793	9,465.4700	9.4655	7.816	0	0	0
2020/05/08	R035	06/05/2021			Bond Future	11.5016	83.7475	11.3292	84.7770	(1.499)	0.0000	0.0000	0
2020/05/08	R035	06/05/2021	12.35	Call	Bond Future	8,706.5800	8.7066	9,390.1600	9.3902	7.851	0	0	0
2020/05/08	R035	06/05/2021	12.37	Put	Bond Future	3,871.6600	3.8717	3,528.4200	3.5284	(8.865)	0	0	0
2020/05/08	R035	06/05/2021	10.24	Call	Bond Future	2,769.5700	2.7696	3,110.8600	3.1109	12.323	0	0	793
2020/05/08	R035	06/05/2021	12.36	Put	Bond Future	3,889.4500	3.8894	3,544.9000	3.5449	(8.859)	0	0	0
2020/05/08	R035	06/05/2021	12.02	Call	Bond Future	7,538.4900	7.5385	8,176.4000	8.1764	8.462	0	0	0
2020/05/08	R035	06/05/2021	12.02	Put	Bond Future	4,554.9100	4.5549	4,163.3800	4.1634	(8.596)	0	0	793
2020/05/08	R035	06/05/2021	11.32	Call	Bond Future	5,337.6600	5.3377	5,864.2700	5.8643	9.866	0	0	0
2020/05/08	R035	06/05/2021	11.32	Put	Bond Future	6,422.3800	6.4224	5,919.5500	5.9196	(7.829)	0	0	793
2020/05/08	R035	06/05/2021	12.36	Call	Bond Future	8,743.0600	8.7431	9,427.9500	9.4279	7.834	0	0	0
2020/05/08	R186	07/05/2020			Bond Future	7.7450	118.1296	7.7450	118.1296	0.000	0.0000	0.0000	0
2020/05/08	R186	06/08/2020	8.38	Put	Bond Future	1,173.3100	1.1733	996.4700	0.9965	(15.072)	0	0	0

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2020/05/08	R186	06/08/2020	9.00	Call	Bond Future	5,915.0200	5.9150	6,368.9900	6.3690	7.675	0	0	900
2020/05/08	R186	06/08/2020	8.00	Call	Bond Future	2,229.1400	2.2291	2,516.6500	2.5166	12.898	0	0	900
2020/05/08	R186	06/08/2020	8.25	Call	Bond Future	2,997.7900	2.9978	3,337.7400	3.3377	11.340	0	0	0
2020/05/08	R186	06/08/2020			Bond Future	7.9449	114.0341	7.8431	114.5756	(1.281)	0.0000	0.0000	82,906
2020/05/08	R186	06/08/2020	8.37	Call	Bond Future	3,414.7300	3.4147	3,777.5500	3.7775	10.625	0	0	0
2020/05/08	R186	06/08/2020	8.37	Put	Bond Future	1,189.2600	1.1893	1,010.5900	1.0106	(15.024)	0	0	0
2020/05/08	R186	06/08/2020	9.00	Put	Bond Future	493.0500	0.4930	405.5300	0.4055	(17.751)	0	0	0
2020/05/08	R186	06/08/2020	8.38	Call	Bond Future	3,450.4600	3.4505	3,815.1100	3.8151	10.568	0	0	0
2020/05/08	R186	06/08/2020	8.00	Put	Bond Future	1,937.6700	1.9377	1,683.6900	1.6837	(13.107)	0	0	0
2020/05/08	R186	06/08/2020	8.25	Put	Bond Future	1,394.8900	1.3949	1,193.3500	1.1933	(14.448)	0	0	0
2020/05/08	R186	06/08/2020	8.36	Call	Bond Future	3,379.1600	3.3792	3,740.1300	3.7401	10.682	0	0	0
2020/05/08	R186	06/08/2020	8.36	Put	Bond Future	1,205.4000	1.2054	1,024.8800	1.0249	(14.976)	0	0	0
2020/05/08	R186	05/11/2020	8.00	Put	Bond Future	3,028.3800	3.0284	2,735.1500	2.7351	(9.683)	0	0	0
2020/05/08	R186	05/11/2020	8.65	Call	Bond Future	4,450.9500	4.4510	4,831.3000	4.8313	8.545	0	0	0
2020/05/08	R186	05/11/2020	8.64	Put	Bond Future	1,687.0900	1.6871	1,494.0300	1.4940	(11.443)	0	0	0
2020/05/08	R186	05/11/2020			Bond Future	8.0947	115.4749	7.9826	116.0469	(1.385)	0.0000	0.0000	0
2020/05/08	R186	05/11/2020	7.00	Put	Bond Future	6,546.9100	6.5469	6,098.0000	6.0980	(6.857)	0	0	0
2020/05/08	R186	05/11/2020	7.00	Call	Bond Future	798.9100	0.7989	922.0200	0.9220	15.410	0	0	1,200
2020/05/08	R186	05/11/2020	8.66	Call	Bond Future	4,484.9000	4.4849	4,866.6200	4.8666	8.511	0	0	0
2020/05/08	R186	05/11/2020	8.66	Put	Bond Future	1,656.3700	1.6564	1,466.0700	1.4661	(11.489)	0	0	0
2020/05/08	R186	05/11/2020	8.00	Call	Bond Future	2,545.3800	2.5454	2,824.1700	2.8242	10.953	0	0	1,200
2020/05/08	R186	05/11/2020	7.84	Put	Bond Future	3,472.3500	3.4724	3,152.2000	3.1522	(9.220)	0	0	0
2020/05/08	R186	05/11/2020	9.26	Put	Bond Future	951.3700	0.9514	830.4900	0.8305	(12.706)	0	0	3,500
2020/05/08	R186	05/11/2020	8.65	Put	Bond Future	1,671.6600	1.6717	1,479.9900	1.4800	(11.466)	0	0	0
2020/05/08	R186	05/11/2020	8.64	Call	Bond Future	4,417.1100	4.4171	4,796.0700	4.7961	8.579	0	0	0
2020/05/08	R186	05/11/2020	7.84	Call	Bond Future	2,167.3500	2.1674	2,419.2200	2.4192	11.621	0	0	3,500
2020/05/08	R186	05/11/2020	8.34	Put	Bond Future	2,229.8000	2.2298	1,992.1200	1.9921	(10.659)	0	0	0
2020/05/08	R186	05/11/2020	8.34	Call	Bond Future	3,468.4900	3.4685	3,802.8300	3.8028	9.639	0	0	3,500
2020/05/08	R186	05/11/2020	9.26	Call	Bond Future	6,683.0600	6.6831	7,134.2000	7.1342	6.751	0	0	0
2020/05/08	R186	04/02/2021	8.15	Call	Bond Future	2,946.9600	2.9470	3,267.1400	3.2671	10.865	0	0	0
2020/05/08	R186	04/02/2021			Bond Future	8.2634	111.6507	8.1307	112.2989	(1.606)	0.0000	0.0000	0
2020/05/08	R186	04/02/2021	8.15	Put	Bond Future	3,500.4200	3.5004	3,172.3800	3.1724	(9.371)	0	0	0
2020/05/08	R186	04/02/2021	8.16	Call	Bond Future	2,971.0000	2.9710	3,292.7400	3.2927	10.829	0	0	0
2020/05/08	R186	04/02/2021	8.17	Put	Bond Future	3,450.7200	3.4507	3,125.8200	3.1258	(9.415)	0	0	0
2020/05/08	R186	04/02/2021	8.16	Put	Bond Future	3,475.5100	3.4755	3,149.0300	3.1490	(9.394)	0	0	0
2020/05/08	R186	04/02/2021	8.17	Call	Bond Future	2,995.1400	2.9951	3,318.4600	3.3185	10.795	0	0	0
2020/05/08	R186	06/05/2021	10.76	Put	Bond Future	779.6000	0.7796	677.2300	0.6772	(13.131)	0	0	0
2020/05/08	R186	06/05/2021	10.77	Call	Bond Future	10,837.7600	10.8378	11,474.1600	11.4742	5.872	0	0	0
2020/05/08	R186	06/05/2021			Bond Future	8.4651	112.9925	8.3068	113.7305	(1.871)	0.0000	0.0000	0
2020/05/08	R186	06/05/2021	10.78	Call	Bond Future	10,872.1200	10.8721	11,509.2400	11.5092	5.860	0	0	0
2020/05/08	R186	06/05/2021	10.78	Put	Bond Future	766.2200	0.7662	665.2800	0.6653	(13.174)	0	0	0
2020/05/08	R186	06/05/2021	10.76	Call	Bond Future	10,803.4200	10.8034	11,439.1100	11.4391	5.884	0	0	0
2020/05/08	R186	06/05/2021	10.77	Put	Bond Future	772.8900	0.7729	671.2300	0.6712	(13.153)	0	0	0
2020/05/08	R197	07/05/2020			Bond Future	310.4704	310.4704	310.4704	310.4704	0.000	0.0000	0.0000	0
2020/05/08	R197	06/08/2020			Bond Future	306.4238	306.4238	306.0552	306.0552	(0.120)	0.0000	0.0000	2,549
2020/05/08	R197	05/11/2020			Bond Future	310.3671	310.3671	310.0539	310.0539	(0.101)	0.0000	0.0000	0
2020/05/08	R197	04/02/2021			Bond Future	306.4274	306.4274	306.2923	306.2923	(0.044)	0.0000	0.0000	0

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2020/05/08	R197	06/05/2021			Bond Future	310.1840	310.1840	310.2660	310.2660	0.026	0.0000	0.0000	0
2020/05/08	R202	07/05/2020			Bond Future	223.0170	223.0170	223.0170	223.0170	0.000	0.0000	0.0000	0
2020/05/08	R202	06/08/2020			Bond Future	221.5637	221.5637	221.3057	221.3057	(0.116)	0.0000	0.0000	7,724
2020/05/08	R202	05/11/2020			Bond Future	224.4149	224.4149	224.1965	224.1965	(0.097)	0.0000	0.0000	0
2020/05/08	R202	04/02/2021			Bond Future	223.0903	223.0903	223.0006	223.0006	(0.040)	0.0000	0.0000	0
2020/05/08	R202	06/05/2021			Bond Future	225.8259	225.8259	225.8933	225.8933	0.030	0.0000	0.0000	0
2020/05/08	R208	07/05/2020			Bond Future	3.9500	103.1813	3.9500	103.1813	0.000	0.0000	0.0000	0
2020/05/08	R208	06/08/2020	5.57	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/05/08	R208	06/08/2020			Bond Future	3.5783	104.4359	3.6255	104.4060	1.318	0.0000	0.0000	28,952
2020/05/08	R208	06/08/2020	5.56	Call	Bond Future	1,242.4300	1.2424	1,212.5300	1.2125	(2.407)	0	0	0
2020/05/08	R208	06/08/2020	5.56	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/05/08	R208	06/08/2020	5.57	Call	Bond Future	1,248.6300	1.2486	1,218.7300	1.2187	(2.395)	0	0	0
2020/05/08	R208	06/08/2020	5.55	Call	Bond Future	1,236.2300	1.2362	1,206.3400	1.2063	(2.418)	0	0	0
2020/05/08	R208	06/08/2020	5.55	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2020/05/08	R208	05/11/2020	4.78	Call	Bond Future	859.9400	0.8599	850.5300	0.8505	(1.094)	0	0	0
2020/05/08	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/08	R208	05/11/2020			Bond Future	2.5651	102.3607	2.5891	102.3513	0.937	0.0000	0.0000	0
2020/05/08	R208	05/11/2020	4.79	Call	Bond Future	863.7900	0.8638	854.3800	0.8544	(1.089)	0	0	0
2020/05/08	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/08	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/08	R208	05/11/2020	4.77	Call	Bond Future	856.0900	0.8561	846.6800	0.8467	(1.099)	0	0	0
2020/05/08	R209	07/05/2020			Bond Future	10.7500	66.7750	10.7500	66.7750	0.000	0.0000	0.0000	0
2020/05/08	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/05/08	R209	06/08/2020	5.55	Put	Bond Future	41,691.8100	41.6918	40,949.8900	40.9499	(1.780)	0	0	0
2020/05/08	R209	06/08/2020			Bond Future	10.8794	67.8413	10.7451	68.5833	(1.235)	0.0000	0.0000	64,100
2020/05/08	R209	06/08/2020	5.57	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/05/08	R209	06/08/2020	5.57	Put	Bond Future	41,475.0100	41.4750	40,733.0800	40.7331	(1.789)	0	0	0
2020/05/08	R209	06/08/2020	5.56	Put	Bond Future	41,583.3300	41.5833	40,841.4100	40.8414	(1.784)	0	0	0
2020/05/08	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/05/08	R209	05/11/2020	10.02	Call	Bond Future	1,741.2400	1.7412	1,975.7500	1.9757	13.468	0	0	0
2020/05/08	R209	05/11/2020			Bond Future	11.0492	65.5555	10.9075	66.3208	(1.283)	0.0000	0.0000	0
2020/05/08	R209	05/11/2020	10.00	Call	Bond Future	1,710.3900	1.7104	1,941.8000	1.9418	13.530	0	0	0
2020/05/08	R209	05/11/2020	10.00	Put	Bond Future	7,700.4000	7.7004	7,166.5300	7.1665	(6.933)	0	0	0
2020/05/08	R209	05/11/2020	10.02	Put	Bond Future	7,609.7400	7.6097	7,078.9700	7.0790	(6.975)	0	0	0
2020/05/08	R209	05/11/2020	10.01	Call	Bond Future	1,725.7700	1.7258	1,958.7300	1.9587	13.499	0	0	0
2020/05/08	R209	05/11/2020	10.01	Put	Bond Future	7,654.9900	7.6550	7,122.6700	7.1227	(6.954)	0	0	0
2020/05/08	R209	04/02/2021	10.12	Put	Bond Future	8,398.0300	8.3980	7,852.6100	7.8526	(6.495)	0	0	0
2020/05/08	R209	04/02/2021			Bond Future	11.2303	66.3857	11.0757	67.2011	(1.377)	0.0000	0.0000	0
2020/05/08	R209	04/02/2021	10.11	Call	Bond Future	2,177.1300	2.1771	2,445.6900	2.4457	12.336	0	0	0
2020/05/08	R209	04/02/2021	10.11	Put	Bond Future	8,441.7500	8.4417	7,894.8800	7.8949	(6.478)	0	0	0
2020/05/08	R209	04/02/2021	10.12	Call	Bond Future	2,193.1600	2.1932	2,463.1700	2.4632	12.311	0	0	0
2020/05/08	R209	04/02/2021	10.10	Call	Bond Future	2,161.1800	2.1612	2,428.2900	2.4283	12.359	0	0	0
2020/05/08	R209	04/02/2021	10.10	Put	Bond Future	8,485.6200	8.4856	7,937.3000	7.9373	(6.462)	0	0	0
2020/05/08	R209	06/05/2021	12.23	Put	Bond Future	3,710.8600	3.7109	3,411.3300	3.4113	(8.072)	0	0	0
2020/05/08	R209	06/05/2021	12.22	Call	Bond Future	7,583.1600	7.5832	8,155.8700	8.1559	7.552	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
2020/05/08	R209	06/05/2021			Bond Future	11.4272	64.0416	11.2574	64.9149	(1.486)	0.0000	0.0000	0
2020/05/08	R209	06/05/2021	12.23	Call	Bond Future	7,613.3400	7.6133	8,187.1200	8.1871	7.537	0	0	0
2020/05/08	R209	06/05/2021	12.22	Put	Bond Future	3,727.0800	3.7271	3,426.4800	3.4265	(8.065)	0	0	0
2020/05/08	R209	06/05/2021	12.24	Call	Bond Future	7,643.5500	7.6436	8,218.4000	8.2184	7.521	0	0	0
2020/05/08	R209	06/05/2021	12.24	Put	Bond Future	3,694.7100	3.6947	3,396.2500	3.3963	(8.078)	0	0	0
2020/05/08	R210	07/05/2020			Bond Future	184.1973	184.1973	184.1973	184.1973	0.000	0.0000	0.0000	0
2020/05/08	R210	06/08/2020			Bond Future	186.4040	186.4040	186.1867	186.1867	(0.117)	0.0000	0.0000	1,929
2020/05/08	R210	05/11/2020			Bond Future	186.0941	186.0941	185.9104	185.9104	(0.099)	0.0000	0.0000	0
2020/05/08	R210	04/02/2021			Bond Future	188.4940	188.4940	188.4174	188.4174	(0.041)	0.0000	0.0000	0
2020/05/08	R210	06/05/2021			Bond Future	188.0640	188.0640	188.1192	188.1192	0.029	0.0000	0.0000	0
2020/05/08	R212	07/05/2020			Bond Future	166.0614	166.0614	166.0614	166.0614	0.000	0.0000	0.0000	0
2020/05/08	R212	06/08/2020			Bond Future	165.6807	165.6807	165.4915	165.4915	(0.114)	0.0000	0.0000	6,744
2020/05/08	R212	05/11/2020			Bond Future	167.8132	167.8132	167.6548	167.6548	(0.094)	0.0000	0.0000	0
2020/05/08	R212	04/02/2021			Bond Future	167.6562	167.6562	167.5939	167.5939	(0.037)	0.0000	0.0000	0
2020/05/08	R212	06/05/2021			Bond Future	169.7119	169.7119	169.7681	169.7681	0.033	0.0000	0.0000	0
2020/05/08	R213	07/05/2020			Bond Future	9.8700	82.5745	9.8700	82.5745	0.000	0.0000	0.0000	0
2020/05/08	R213	06/08/2020	9.31	Call	Bond Future	1,102.0300	1.1020	1,327.8400	1.3278	20.490	0	0	0
2020/05/08	R213	06/08/2020			Bond Future	10.0339	83.6585	9.8925	84.4495	(1.409)	0.0000	0.0000	14,286
2020/05/08	R213	06/08/2020	9.29	Call	Bond Future	1,071.9700	1.0720	1,293.1500	1.2931	20.633	0	0	0
2020/05/08	R213	06/08/2020	9.29	Put	Bond Future	5,352.4500	5.3525	4,782.6500	4.7826	(10.646)	0	0	0
2020/05/08	R213	06/08/2020	9.31	Put	Bond Future	5,263.5500	5.2636	4,698.3800	4.6984	(10.737)	0	0	0
2020/05/08	R213	06/08/2020	9.30	Call	Bond Future	1,086.9300	1.0869	1,310.4100	1.3104	20.561	0	0	0
2020/05/08	R213	06/08/2020	9.30	Put	Bond Future	5,307.9000	5.3079	4,740.4000	4.7404	(10.692)	0	0	0
2020/05/08	R213	05/11/2020	9.60	Put	Bond Future	5,588.7800	5.5888	5,082.2700	5.0823	(9.063)	0	0	0
2020/05/08	R213	05/11/2020	9.59	Call	Bond Future	2,173.6600	2.1737	2,484.0400	2.4840	14.279	0	0	0
2020/05/08	R213	05/11/2020			Bond Future	10.2100	81.1812	10.0598	82.0000	(1.471)	0.0000	0.0000	0
2020/05/08	R213	05/11/2020	9.60	Call	Bond Future	2,193.6300	2.1936	2,505.9500	2.5059	14.238	0	0	0
2020/05/08	R213	05/11/2020	9.59	Put	Bond Future	5,626.0400	5.6260	5,117.5900	5.1176	(9.037)	0	0	0
2020/05/08	R213	05/11/2020	9.61	Call	Bond Future	2,213.7000	2.2137	2,527.9700	2.5280	14.197	0	0	0
2020/05/08	R213	05/11/2020	9.61	Put	Bond Future	5,551.6700	5.5517	5,047.1100	5.0471	(9.088)	0	0	0
2020/05/08	R213	04/02/2021	9.40	Call	Bond Future	2,051.5300	2.0515	2,343.1600	2.3432	14.215	0	0	0
2020/05/08	R213	04/02/2021	9.39	Put	Bond Future	7,617.3600	7.6174	7,028.8200	7.0288	(7.726)	0	0	0
2020/05/08	R213	04/02/2021			Bond Future	10.4040	82.2091	10.2383	83.0876	(1.593)	0.0000	0.0000	0
2020/05/08	R213	04/02/2021	9.41	Call	Bond Future	2,067.7200	2.0677	2,361.0200	2.3610	14.185	0	0	0
2020/05/08	R213	04/02/2021	9.41	Put	Bond Future	7,534.6500	7.5347	6,949.4500	6.9495	(7.767)	0	0	0
2020/05/08	R213	04/02/2021	9.40	Put	Bond Future	7,575.9300	7.5759	6,989.0600	6.9891	(7.747)	0	0	0
2020/05/08	R213	04/02/2021	9.39	Call	Bond Future	2,035.4300	2.0354	2,325.3900	2.3254	14.246	0	0	0
2020/05/08	R213	06/05/2021	11.91	Put	Bond Future	2,639.2200	2.6392	2,373.8300	2.3738	(10.056)	0	0	0
2020/05/08	R213	06/05/2021			Bond Future	10.6116	79.6635	10.4276	80.6116	(1.734)	0.0000	0.0000	0
2020/05/08	R213	06/05/2021	11.90	Call	Bond Future	8,888.2200	8.8882	9,569.9600	9.5700	7.670	0	0	0
2020/05/08	R213	06/05/2021	11.90	Put	Bond Future	2,651.0100	2.6510	2,384.5800	2.3846	(10.050)	0	0	0
2020/05/08	R213	06/05/2021	11.91	Call	Bond Future	8,922.2100	8.9222	9,604.9900	9.6050	7.653	0	0	0
2020/05/08	R213	06/05/2021	11.89	Call	Bond Future	8,854.2500	8.8542	9,534.9300	9.5349	7.688	0	0	0
2020/05/08	R213	06/05/2021	11.89	Put	Bond Future	2,662.8600	2.6629	2,395.3700	2.3954	(10.045)	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
2020/05/08	R214	07/05/2020			Bond Future	10.9900	64.8376	10.9900	64.8376	0.000	0.0000	0.0000	0
2020/05/08	R214	06/08/2020	9.98	Put	Bond Future	7,698.0100	7.6980	7,066.4500	7.0664	(8.204)	0	0	0
2020/05/08	R214	06/08/2020	9.97	Call	Bond Future	763.8500	0.7639	919.3400	0.9193	20.356	0	0	0
2020/05/08	R214	06/08/2020			Bond Future	11.1249	65.8281	10.9844	66.6170	(1.263)	0.0000	0.0000	22,161
2020/05/08	R214	06/08/2020	9.98	Call	Bond Future	774.9600	0.7750	932.2300	0.9322	20.294	0	0	0
2020/05/08	R214	06/08/2020	9.97	Put	Bond Future	7,752.6200	7.7526	7,119.2800	7.1193	(8.169)	0	0	0
2020/05/08	R214	06/08/2020	9.99	Call	Bond Future	786.1800	0.7862	945.2500	0.9453	20.233	0	0	0
2020/05/08	R214	06/08/2020	9.99	Put	Bond Future	7,643.6100	7.6436	7,013.8500	7.0138	(8.239)	0	0	0
2020/05/08	R214	05/11/2020	10.26	Put	Bond Future	7,832.6700	7.8327	7,271.0700	7.2711	(7.170)	0	0	0
2020/05/08	R214	05/11/2020			Bond Future	11.2920	63.3781	11.1438	64.1912	(1.313)	0.0000	0.0000	0
2020/05/08	R214	05/11/2020	10.25	Call	Bond Future	1,780.6600	1.7807	2,030.4800	2.0305	14.030	0	0	0
2020/05/08	R214	05/11/2020	10.25	Put	Bond Future	7,879.6900	7.8797	7,316.4300	7.3164	(7.148)	0	0	0
2020/05/08	R214	05/11/2020	10.26	Call	Bond Future	1,796.6300	1.7966	2,048.1100	2.0481	13.997	0	0	0
2020/05/08	R214	05/11/2020	10.24	Call	Bond Future	1,764.7700	1.7648	2,012.9300	2.0129	14.062	0	0	0
2020/05/08	R214	05/11/2020	10.24	Put	Bond Future	7,926.8900	7.9269	7,361.9700	7.3620	(7.127)	0	0	0
2020/05/08	R214	04/02/2021	10.33	Call	Bond Future	2,208.0000	2.2080	2,491.2300	2.4912	12.827	0	0	0
2020/05/08	R214	04/02/2021			Bond Future	11.4735	64.1807	11.3123	65.0429	(1.405)	0.0000	0.0000	0
2020/05/08	R214	04/02/2021	10.31	Call	Bond Future	2,175.4600	2.1755	2,455.6200	2.4556	12.878	0	0	0
2020/05/08	R214	04/02/2021	10.31	Put	Bond Future	8,863.9000	8.8639	8,281.7900	8.2818	(6.567)	0	0	0
2020/05/08	R214	04/02/2021	10.33	Put	Bond Future	8,771.8200	8.7718	8,192.7800	8.1928	(6.601)	0	0	0
2020/05/08	R214	04/02/2021	10.32	Call	Bond Future	2,191.6900	2.1917	2,473.3900	2.4734	12.853	0	0	0
2020/05/08	R214	04/02/2021	10.32	Put	Bond Future	8,817.7800	8.8178	8,237.2100	8.2372	(6.584)	0	0	0
2020/05/08	R214	06/05/2021	12.26	Call	Bond Future	7,126.7500	7.1267	7,708.1600	7.7082	8.158	0	0	0
2020/05/08	R214	06/05/2021	12.25	Put	Bond Future	4,192.7000	4.1927	3,853.9000	3.8539	(8.081)	0	0	0
2020/05/08	R214	06/05/2021			Bond Future	11.6631	61.6706	11.4869	62.5896	(1.511)	0.0000	0.0000	0
2020/05/08	R214	06/05/2021	12.27	Call	Bond Future	7,156.3000	7.1563	7,738.8800	7.7389	8.141	0	0	0
2020/05/08	R214	06/05/2021	12.27	Put	Bond Future	4,156.5900	4.1566	3,820.1400	3.8201	(8.094)	0	0	0
2020/05/08	R214	06/05/2021	12.26	Put	Bond Future	4,174.4800	4.1745	3,836.8600	3.8369	(8.088)	0	0	0
2020/05/08	R214	06/05/2021	12.25	Call	Bond Future	7,097.4600	7.0975	7,677.6900	7.6777	8.175	0	0	0
2020/05/08	R248	07/05/2020			Bond Future	11.1750	81.0772	11.1750	81.0772	0.000	0.0000	0.0000	0
2020/05/08	R248	06/08/2020	10.20	Call	Bond Future	651.2000	0.6512	814.7000	0.8147	25.107	0	0	0
2020/05/08	R248	06/08/2020	11.80	Call	Bond Future	5,163.6600	5.1637	5,811.6000	5.8116	12.548	0	0	470
2020/05/08	R248	06/08/2020	12.75	Call	Bond Future	9,535.5000	9.5355	10,357.3500	10.3573	8.619	0	0	814
2020/05/08	R248	06/08/2020	10.35	Call	Bond Future	843.4900	0.8435	1,044.1200	1.0441	23.786	0	0	640
2020/05/08	R248	06/08/2020	11.85	Put	Bond Future	1,880.5900	1.8806	1,574.8000	1.5748	(16.260)	0	0	0
2020/05/08	R248	06/08/2020	9.00	Put	Bond Future	19,079.4800	19.0795	18,128.0300	18.1280	(4.987)	0	0	0
2020/05/08	R248	06/08/2020			Bond Future	11.3139	82.3453	11.1732	83.3118	(1.244)	0.0000	0.0000	82,395
2020/05/08	R248	06/08/2020	10.18	Call	Bond Future	628.2800	0.6283	787.1700	0.7872	25.290	0	0	0
2020/05/08	R248	06/08/2020	10.18	Put	Bond Future	9,062.3400	9.0623	8,254.7900	8.2548	(8.911)	0	0	0
2020/05/08	R248	06/08/2020	10.35	Put	Bond Future	7,913.4700	7.9135	7,147.6600	7.1477	(9.677)	0	0	0
2020/05/08	R248	06/08/2020	11.85	Call	Bond Future	5,375.4000	5.3754	6,036.0500	6.0361	12.290	0	0	0
2020/05/08	R248	06/08/2020	11.15	Put	Bond Future	3,812.1300	3.8121	3,299.1400	3.2991	(13.457)	0	0	0
2020/05/08	R248	06/08/2020	11.15	Call	Bond Future	2,684.4000	2.6844	3,137.8500	3.1379	16.892	0	0	0
2020/05/08	R248	06/08/2020	10.85	Put	Bond Future	5,064.5400	5.0645	4,449.6700	4.4497	(12.141)	0	0	0
2020/05/08	R248	06/08/2020	10.85	Call	Bond Future	1,796.5100	1.7965	2,148.0800	2.1481	19.570	0	0	640
2020/05/08	R248	06/08/2020	9.25	Put	Bond Future	16,694.0300	16.6940	15,755.4600	15.7555	(5.622)	0	0	0
2020/05/08	R248	06/08/2020	9.25	Call	Bond Future	80.7000	0.0807	108.5700	0.1086	34.535	0	0	20,640

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
2020/05/08	R248	06/08/2020	10.20	Put	Bond Future	8,922.8200	8.9228	8,119.8800	8.1199	(8.999)	0	0	0
2020/05/08	R248	06/08/2020	11.80	Put	Bond Future	1,982.8400	1.9828	1,664.3400	1.6643	(16.063)	0	0	0
2020/05/08	R248	06/08/2020	12.75	Put	Bond Future	772.1200	0.7721	627.5300	0.6275	(18.726)	0	0	0
2020/05/08	R248	06/08/2020	9.00	Call	Bond Future	40.1900	0.0402	55.1800	0.0552	37.298	0	0	3,000
2020/05/08	R248	06/08/2020	10.19	Call	Bond Future	639.6600	0.6397	800.8500	0.8008	25.199	0	0	0
2020/05/08	R248	06/08/2020	10.19	Put	Bond Future	8,992.4400	8.9924	8,187.1900	8.1872	(8.955)	0	0	0
2020/05/08	R248	06/08/2020	12.25	Put	Bond Future	1,245.0300	1.2450	1,025.9800	1.0260	(17.594)	0	0	0
2020/05/08	R248	06/08/2020	12.25	Call	Bond Future	7,168.4900	7.1685	7,915.8800	7.9159	10.426	0	0	814
2020/05/08	R248	06/08/2020	11.10	Put	Bond Future	3,996.2400	3.9962	3,466.4100	3.4664	(13.258)	0	0	0
2020/05/08	R248	06/08/2020	11.10	Call	Bond Future	2,518.7700	2.5188	2,955.3800	2.9554	17.334	0	0	470
2020/05/08	R248	05/11/2020	10.02	Put	Bond Future	12,002.9300	12.0029	11,200.8000	11.2008	(6.683)	0	0	0
2020/05/08	R248	05/11/2020	10.03	Call	Bond Future	1,089.8900	1.0899	1,286.3600	1.2864	18.027	0	0	0
2020/05/08	R248	05/11/2020			Bond Future	11.4902	78.9681	11.3410	79.9648	(1.298)	0.0000	0.0000	0
2020/05/08	R248	05/11/2020	11.00	Put	Bond Future	6,392.6900	6.3927	5,810.0500	5.8100	(9.114)	0	0	0
2020/05/08	R248	05/11/2020	11.00	Call	Bond Future	3,027.9700	3.0280	3,442.0700	3.4421	13.676	0	0	800
2020/05/08	R248	05/11/2020	10.00	Put	Bond Future	12,144.2200	12.1442	11,338.3900	11.3384	(6.636)	0	0	0
2020/05/08	R248	05/11/2020	10.00	Call	Bond Future	1,050.9800	1.0510	1,241.8900	1.2419	18.165	0	0	800
2020/05/08	R248	05/11/2020	10.04	Call	Bond Future	1,103.0800	1.1031	1,301.4200	1.3014	17.981	0	0	0
2020/05/08	R248	05/11/2020	10.04	Put	Bond Future	11,862.6400	11.8626	11,064.2400	11.0642	(6.730)	0	0	0
2020/05/08	R248	05/11/2020	10.02	Call	Bond Future	1,076.8000	1.0768	1,271.4100	1.2714	18.073	0	0	0
2020/05/08	R248	05/11/2020	10.03	Put	Bond Future	11,932.6600	11.9327	11,132.3900	11.1324	(6.707)	0	0	0
2020/05/08	R248	04/02/2021	10.46	Call	Bond Future	2,080.4100	2.0804	2,389.0100	2.3890	14.834	0	0	0
2020/05/08	R248	04/02/2021	10.47	Put	Bond Future	10,646.7800	10.6468	9,899.4600	9.8995	(7.019)	0	0	0
2020/05/08	R248	04/02/2021			Bond Future	11.6821	79.9681	11.5192	81.0260	(1.395)	0.0000	0.0000	0
2020/05/08	R248	04/02/2021	10.46	Put	Bond Future	10,706.1000	10.7061	9,956.7700	9.9568	(6.999)	0	0	0
2020/05/08	R248	04/02/2021	10.47	Call	Bond Future	2,098.6100	2.0986	2,409.2200	2.4092	14.801	0	0	0
2020/05/08	R248	04/02/2021	10.48	Call	Bond Future	2,116.9200	2.1169	2,429.5500	2.4296	14.768	0	0	0
2020/05/08	R248	04/02/2021	10.48	Put	Bond Future	10,587.7000	10.5877	9,842.4000	9.8424	(7.039)	0	0	0
2020/05/08	R248	06/05/2021	12.36	Call	Bond Future	7,721.7700	7.7218	8,420.8500	8.4209	9.053	0	0	0
2020/05/08	R248	06/05/2021			Bond Future	11.8829	76.5117	11.7039	77.6403	(1.506)	0.0000	0.0000	0
2020/05/08	R248	06/05/2021	12.34	Call	Bond Future	7,654.2900	7.6543	8,350.1500	8.3501	9.091	0	0	0
2020/05/08	R248	06/05/2021	12.34	Put	Bond Future	4,905.5200	4.9055	4,472.8500	4.4729	(8.820)	0	0	0
2020/05/08	R248	06/05/2021	12.36	Put	Bond Future	4,856.9100	4.8569	4,427.4600	4.4275	(8.842)	0	0	0
2020/05/08	R248	06/05/2021	12.35	Call	Bond Future	7,688.0100	7.6880	8,385.4900	8.3855	9.072	0	0	0
2020/05/08	R248	06/05/2021	12.35	Put	Bond Future	4,881.1500	4.8812	4,450.1000	4.4501	(8.831)	0	0	0

Total

1256819