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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/05/2020 TO 11/05/2020

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
2020/05/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	2025	07/05/2020		Bond Future	136.9368	136.9368	136.9368	136.9368	0.000	0.0000	0.0000	0
2020/05/11	2025	06/08/2020		Bond Future	136.6103	136.6103	136.7128	136.7128	0.075	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
2020/05/11	2025	05/11/2020			Bond Future	138.3956	138.3956	138.4974	138.4974	0.074	0.0000	0.0000	0
2020/05/11	2025	04/02/2021			Bond Future	138.7378	138.7378	138.8403	138.8403	0.074	0.0000	0.0000	0
2020/05/11	2025	06/05/2021			Bond Future	140.5375	140.5375	140.6412	140.6412	0.074	0.0000	0.0000	0
2020/05/11	2029	07/05/2020			Bond Future	99.8151	99.8151	99.8151	99.8151	0.000	0.0000	0.0000	0
2020/05/11	2029	06/08/2020			Bond Future	100.6923	100.6923	100.2429	100.2429	(0.446)	0.0000	0.0000	4,482
2020/05/11	2029	05/11/2020			Bond Future	100.8704	100.8704	100.4137	100.4137	(0.453)	0.0000	0.0000	0
2020/05/11	2029	04/02/2021			Bond Future	102.2304	102.2304	101.7670	101.7670	(0.453)	0.0000	0.0000	0
2020/05/11	2029	06/05/2021			Bond Future	102.4052	102.4052	101.9357	101.9357	(0.458)	0.0000	0.0000	0
2020/05/11	2030	07/05/2020			Bond Future	9.4100	93.3652	9.4100	93.3652	0.000	0.0000	0.0000	0
2020/05/11	2030	06/08/2020	9.11	Call	Bond Future	1,682.9400	1.6829	1,333.8800	1.3339	(20.741)	0	0	0
2020/05/11	2030	06/08/2020	11.25	Call	Bond Future	9,862.5600	9.8626	9,060.2600	9.0603	(8.135)	0	0	0
2020/05/11	2030	06/08/2020	10.00	Call	Bond Future	4,414.7900	4.4148	3,802.7200	3.8027	(13.864)	0	0	470
2020/05/11	2030	06/08/2020	10.05	Put	Bond Future	1,325.8600	1.3259	1,559.0100	1.5590	17.585	0	0	0
2020/05/11	2030	06/08/2020	10.70	Call	Bond Future	7,370.7700	7.3708	6,626.4300	6.6264	(10.099)	0	0	470
2020/05/11	2030	06/08/2020	9.75	Put	Bond Future	1,904.7800	1.9048	2,216.7600	2.2168	16.379	0	0	0
2020/05/11	2030	06/08/2020	9.42	Call	Bond Future	2,463.9900	2.4640	2,017.7100	2.0177	(18.112)	0	0	0
2020/05/11	2030	06/08/2020			Bond Future	9.4695	91.2001	9.6185	90.3427	1.573	0.0000	0.0000	119,886
2020/05/11	2030	06/08/2020	9.09	Call	Bond Future	1,640.0200	1.6400	1,297.0800	1.2971	(20.911)	0	0	0
2020/05/11	2030	06/08/2020	9.09	Put	Bond Future	3,872.5900	3.8726	4,387.0700	4.3871	13.285	0	0	0
2020/05/11	2030	06/08/2020	10.70	Put	Bond Future	597.4200	0.5974	710.5000	0.7105	18.928	0	0	0
2020/05/11	2030	06/08/2020	9.05	Put	Bond Future	4,028.2900	4.0283	4,554.9500	4.5550	13.074	0	0	0
2020/05/11	2030	06/08/2020	9.05	Call	Bond Future	1,556.2200	1.5562	1,225.4600	1.2255	(21.254)	0	0	450
2020/05/11	2030	06/08/2020	8.36	Put	Bond Future	7,281.5400	7.2815	7,987.6400	7.9876	9.697	0	0	0
2020/05/11	2030	06/08/2020	8.36	Call	Bond Future	548.8700	0.5489	397.5500	0.3976	(27.569)	0	0	800
2020/05/11	2030	06/08/2020	8.86	Put	Bond Future	4,821.2500	4.8213	5,403.6400	5.4036	12.080	0	0	0
2020/05/11	2030	06/08/2020	8.86	Call	Bond Future	1,200.5200	1.2005	925.4900	0.9255	(22.909)	0	0	800
2020/05/11	2030	06/08/2020	9.11	Put	Bond Future	3,796.0600	3.7961	4,304.4200	4.3044	13.392	0	0	0
2020/05/11	2030	06/08/2020	11.25	Put	Bond Future	277.5100	0.2775	332.6300	0.3326	19.862	0	0	5,000
2020/05/11	2030	06/08/2020	10.21	Put	Bond Future	1,085.8300	1.0858	1,282.6300	1.2826	18.124	0	0	0
2020/05/11	2030	06/08/2020	10.00	Put	Bond Future	1,409.5000	1.4095	1,654.8500	1.6549	17.407	0	0	0
2020/05/11	2030	06/08/2020	10.75	Call	Bond Future	7,596.4000	7.5964	6,845.5900	6.8456	(9.884)	0	0	0
2020/05/11	2030	06/08/2020	10.05	Call	Bond Future	4,607.6000	4.6076	3,983.3300	3.9833	(13.549)	0	0	0
2020/05/11	2030	06/08/2020	9.75	Call	Bond Future	3,510.4500	3.5105	2,965.0100	2.9650	(15.538)	0	0	450
2020/05/11	2030	06/08/2020	9.42	Put	Bond Future	2,751.0000	2.7510	3,162.1400	3.1621	14.945	0	0	800
2020/05/11	2030	06/08/2020	9.10	Call	Bond Future	1,661.3900	1.6614	1,315.3900	1.3154	(20.826)	0	0	0
2020/05/11	2030	06/08/2020	9.10	Put	Bond Future	3,834.2100	3.8342	4,345.6300	4.3456	13.338	0	0	0
2020/05/11	2030	06/08/2020	11.47	Call	Bond Future	10,865.0700	10.8651	10,046.7700	10.0468	(7.531)	0	0	0
2020/05/11	2030	06/08/2020	11.47	Put	Bond Future	190.4000	0.1904	229.5200	0.2295	20.546	0	0	650
2020/05/11	2030	06/08/2020	10.21	Call	Bond Future	5,244.5500	5.2446	4,583.9300	4.5839	(12.596)	0	0	650
2020/05/11	2030	06/08/2020	10.87	Call	Bond Future	8,142.5600	8.1426	7,377.6200	7.3776	(9.394)	0	0	0
2020/05/11	2030	06/08/2020	10.87	Put	Bond Future	486.5200	0.4865	579.0000	0.5790	19.008	0	0	650
2020/05/11	2030	06/08/2020	10.75	Put	Bond Future	562.1600	0.5622	668.7700	0.6688	18.964	0	0	0
2020/05/11	2030	06/08/2020	9.20	Put	Bond Future	3,463.6500	3.4637	3,944.2100	3.9442	13.874	0	0	0
2020/05/11	2030	06/08/2020	9.20	Call	Bond Future	1,885.5800	1.8856	1,508.7200	1.5087	(19.986)	0	0	323
2020/05/11	2030	06/08/2020	8.50	Put	Bond Future	6,542.0800	6.5421	7,217.5200	7.2175	10.325	0	0	0
2020/05/11	2030	06/08/2020	8.50	Call	Bond Future	694.0000	0.6940	512.0200	0.5120	(26.222)	0	0	323

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2020/05/11	2030	05/11/2020	8.10	Put	Bond Future	9,962.5300		9.9625	10,676.4800	10.6765	7.166	0	0	0
2020/05/11	2030	05/11/2020	8.73	Call	Bond Future	1,575.9800		1.5760	1,308.5800	1.3086	(16.967)	0	0	3,000
2020/05/11	2030	05/11/2020	10.06	Put	Bond Future	2,531.5900		2.5316	2,846.2300	2.8462	12.429	0	0	1,000
2020/05/11	2030	05/11/2020	9.39	Put	Bond Future	4,283.2600		4.2833	4,743.1100	4.7431	10.736	0	0	0
2020/05/11	2030	05/11/2020	9.38	Call	Bond Future	2,889.3300		2.8893	2,481.6700	2.4817	(14.109)	0	0	0
2020/05/11	2030	05/11/2020			Bond Future	9.6307		92.3736	9.7861	91.5038	1.614	0.0000	0.0000	0
2020/05/11	2030	05/11/2020	8.85	Put	Bond Future	6,316.2900		6.3163	6,894.2000	6.8942	9.150	0	0	0
2020/05/11	2030	05/11/2020	8.85	Call	Bond Future	1,777.0900		1.7771	1,485.2200	1.4852	(16.424)	0	0	3,000
2020/05/11	2030	05/11/2020	9.61	Call	Bond Future	3,506.2300		3.5062	3,046.7000	3.0467	(13.106)	0	0	0
2020/05/11	2030	05/11/2020	9.61	Put	Bond Future	3,622.7200		3.6227	4,032.9700	4.0330	11.324	0	0	3,000
2020/05/11	2030	05/11/2020	8.34	Put	Bond Future	8,700.3000		8.7003	9,375.4900	9.3755	7.761	0	0	0
2020/05/11	2030	05/11/2020	8.34	Call	Bond Future	1,034.5800		1.0346	839.9900	0.8400	(18.809)	0	0	1,000
2020/05/11	2030	05/11/2020	9.04	Put	Bond Future	5,538.3100		5.5383	6,075.9700	6.0760	9.708	0	0	0
2020/05/11	2030	05/11/2020	9.04	Call	Bond Future	2,130.7500		2.1307	1,798.6300	1.7986	(15.587)	0	0	1,000
2020/05/11	2030	05/11/2020	8.36	Put	Bond Future	8,599.0100		8.5990	9,270.7500	9.2708	7.812	0	0	0
2020/05/11	2030	05/11/2020	9.86	Put	Bond Future	2,977.0900		2.9771	3,332.9000	3.3329	11.952	0	0	14,160
2020/05/11	2030	05/11/2020	8.10	Call	Bond Future	779.3300		0.7793	623.5000	0.6235	(19.995)	0	0	3,000
2020/05/11	2030	05/11/2020	8.73	Put	Bond Future	6,839.0600		6.8391	7,441.4400	7.4414	8.808	0	0	0
2020/05/11	2030	05/11/2020	9.23	Put	Bond Future	4,822.1500		4.8221	5,318.1900	5.3182	10.287	0	0	0
2020/05/11	2030	05/11/2020	10.06	Call	Bond Future	4,907.2600		4.9073	4,352.1200	4.3521	(11.313)	0	0	0
2020/05/11	2030	05/11/2020	10.37	Put	Bond Future	1,953.2000		1.9532	2,209.4900	2.2095	13.122	0	0	15,947
2020/05/11	2030	05/11/2020	9.39	Call	Bond Future	2,914.6900		2.9147	2,504.7600	2.5048	(14.064)	0	0	0
2020/05/11	2030	05/11/2020	9.38	Put	Bond Future	4,315.3500		4.3154	4,777.4700	4.7775	10.709	0	0	0
2020/05/11	2030	05/11/2020	8.36	Call	Bond Future	1,058.3900		1.0584	860.3500	0.8603	(18.711)	0	0	14,160
2020/05/11	2030	05/11/2020	8.86	Put	Bond Future	6,273.8100		6.2738	6,849.6500	6.8497	9.178	0	0	0
2020/05/11	2030	05/11/2020	8.86	Call	Bond Future	1,794.6100		1.7946	1,500.6700	1.5007	(16.379)	0	0	14,160
2020/05/11	2030	05/11/2020	9.86	Call	Bond Future	4,256.4000		4.2564	3,742.4300	3.7424	(12.075)	0	0	0
2020/05/11	2030	05/11/2020	9.23	Call	Bond Future	2,528.7200		2.5287	2,154.9800	2.1550	(14.780)	0	0	3,000
2020/05/11	2030	05/11/2020	10.47	Call	Bond Future	6,363.0000		6.3630	5,732.3100	5.7323	(9.912)	0	0	0
2020/05/11	2030	05/11/2020	10.47	Put	Bond Future	1,794.6800		1.7947	2,033.7700	2.0338	13.322	0	0	3,000
2020/05/11	2030	05/11/2020	8.53	Put	Bond Future	7,763.1600		7.7632	8,404.2800	8.4043	8.258	0	0	0
2020/05/11	2030	05/11/2020	8.53	Call	Bond Future	1,277.6100		1.2776	1,048.9500	1.0489	(17.897)	0	0	15,947
2020/05/11	2030	05/11/2020	9.03	Put	Bond Future	5,577.7200		5.5777	6,117.5400	6.1175	9.678	0	0	0
2020/05/11	2030	05/11/2020	9.03	Call	Bond Future	2,111.0400		2.1110	1,781.0800	1.7811	(15.630)	0	0	15,947
2020/05/11	2030	05/11/2020	10.37	Call	Bond Future	5,993.4300		5.9934	5,379.9400	5.3799	(10.236)	0	0	0
2020/05/11	2030	05/11/2020	9.40	Call	Bond Future	2,939.9100		2.9399	2,527.7200	2.5277	(14.020)	0	0	0
2020/05/11	2030	05/11/2020	9.40	Put	Bond Future	4,251.0800		4.2511	4,708.6700	4.7087	10.764	0	0	0
2020/05/11	2030	04/02/2021	9.12	Call	Bond Future	2,520.4500		2.5204	2,180.8800	2.1809	(13.473)	0	0	1,000
2020/05/11	2030	04/02/2021	8.36	Call	Bond Future	1,323.3600		1.3234	1,112.3500	1.1123	(15.945)	0	0	800
2020/05/11	2030	04/02/2021	9.16	Call	Bond Future	2,598.7100		2.5987	2,251.7800	2.2518	(13.350)	0	0	0
2020/05/11	2030	04/02/2021	9.15	Put	Bond Future	6,242.6200		6.2426	6,779.3400	6.7793	8.598	0	0	0
2020/05/11	2030	04/02/2021			Bond Future	9.8030		89.5932	9.9654	88.7114	1.657	0.0000	0.0000	0
2020/05/11	2030	04/02/2021	8.37	Put	Bond Future	9,634.7400		9.6347	10,304.0200	10.3040	6.947	0	0	0
2020/05/11	2030	04/02/2021	8.37	Call	Bond Future	1,335.7200		1.3357	1,123.1900	1.1232	(15.911)	0	0	1,000
2020/05/11	2030	04/02/2021	9.17	Call	Bond Future	2,618.5200		2.6185	2,269.7400	2.2697	(13.320)	0	0	0
2020/05/11	2030	04/02/2021	9.17	Put	Bond Future	6,167.0700		6.1671	6,700.1000	6.7001	8.643	0	0	0
2020/05/11	2030	04/02/2021	9.12	Put	Bond Future	6,357.0300		6.3570	6,899.2700	6.8993	8.530	0	0	0
2020/05/11	2030	04/02/2021	8.36	Put	Bond Future	9,683.7200		9.6837	10,354.5200	10.3545	6.927	0	0	0

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2020/05/11	2030	04/02/2021	9.16	Put	Bond Future	6,204.7700	6.2048	6,739.6500	6.7397	8.620	0	0	0
2020/05/11	2030	04/02/2021	9.15	Call	Bond Future	2,579.0000	2.5790	2,233.9100	2.2339	(13.381)	0	0	0
2020/05/11	2030	04/02/2021	8.86	Put	Bond Future	7,403.0700	7.4031	7,991.9700	7.9920	7.955	0	0	0
2020/05/11	2030	04/02/2021	8.86	Call	Bond Future	2,049.9200	2.0499	1,757.0100	1.7570	(14.289)	0	0	800
2020/05/11	2030	04/02/2021	10.20	Call	Bond Future	5,369.2000	5.3692	4,828.4100	4.8284	(10.072)	0	0	0
2020/05/11	2030	04/02/2021	10.20	Put	Bond Future	3,233.3800	3.2334	3,574.4000	3.5744	10.547	0	0	1,800
2020/05/11	2030	06/05/2021	10.04	Put	Bond Future	4,773.7800	4.7738	5,182.6800	5.1827	8.566	0	0	700
2020/05/11	2030	06/05/2021	9.15	Call	Bond Future	2,904.9100	2.9049	2,562.8200	2.5628	(11.776)	0	0	700
2020/05/11	2030	06/05/2021	11.69	Call	Bond Future	10,398.9900	10.3990	9,706.2000	9.7062	(6.662)	0	0	0
2020/05/11	2030	06/05/2021	11.70	Put	Bond Future	1,982.5900	1.9826	2,181.8900	2.1819	10.053	0	0	0
2020/05/11	2030	06/05/2021			Bond Future	9.9977	90.7356	10.1674	89.8425	1.697	0.0000	0.0000	0
2020/05/11	2030	06/05/2021	10.74	Call	Bond Future	7,107.5200	7.1075	6,521.7000	6.5217	(8.242)	0	0	0
2020/05/11	2030	06/05/2021	10.74	Put	Bond Future	3,286.0200	3.2860	3,593.3000	3.5933	9.351	0	0	700
2020/05/11	2030	06/05/2021	10.04	Call	Bond Future	4,997.6600	4.9977	4,513.4600	4.5135	(9.689)	0	0	0
2020/05/11	2030	06/05/2021	9.15	Put	Bond Future	7,547.2900	7.5473	8,098.3000	8.0983	7.301	0	0	0
2020/05/11	2030	06/05/2021	11.69	Put	Bond Future	1,995.6700	1.9957	2,195.9800	2.1960	10.037	0	0	0
2020/05/11	2030	06/05/2021	11.70	Call	Bond Future	10,432.3900	10.4324	9,738.5900	9.7386	(6.650)	0	0	0
2020/05/11	2030	06/05/2021	11.71	Call	Bond Future	10,465.8200	10.4658	9,771.0100	9.7710	(6.639)	0	0	0
2020/05/11	2030	06/05/2021	11.71	Put	Bond Future	1,969.5800	1.9696	2,167.8700	2.1679	10.068	0	0	0
2020/05/11	2032	07/05/2020			Bond Future	10.1250	88.1354	10.1250	88.1354	0.000	0.0000	0.0000	0
2020/05/11	2032	06/08/2020	9.46	Put	Bond Future	5,593.3600	5.5934	6,229.8200	6.2298	11.379	0	0	0
2020/05/11	2032	06/08/2020	9.45	Call	Bond Future	1,128.9700	1.1290	864.3600	0.8644	(23.438)	0	0	0
2020/05/11	2032	06/08/2020	8.79	Put	Bond Future	9,368.1700	9.3682	10,160.0600	10.1601	8.453	0	0	0
2020/05/11	2032	06/08/2020	9.29	Put	Bond Future	6,460.1400	6.4601	7,143.1800	7.1432	10.573	0	0	0
2020/05/11	2032	06/08/2020			Bond Future	10.1615	90.1272	10.3101	89.2232	1.462	0.0000	0.0000	98,755
2020/05/11	2032	06/08/2020	9.91	Call	Bond Future	2,128.6400	2.1286	1,719.1100	1.7191	(19.239)	0	0	0
2020/05/11	2032	06/08/2020	9.91	Put	Bond Future	3,688.3300	3.6883	4,182.7300	4.1827	13.404	0	0	800
2020/05/11	2032	06/08/2020	9.46	Call	Bond Future	1,145.4800	1.1455	878.0100	0.8780	(23.350)	0	0	0
2020/05/11	2032	06/08/2020	9.45	Put	Bond Future	5,642.4800	5.6425	6,281.8000	6.2818	11.330	0	0	0
2020/05/11	2032	06/08/2020	8.79	Call	Bond Future	377.3900	0.3774	265.3500	0.2654	(29.688)	0	0	800
2020/05/11	2032	06/08/2020	9.29	Call	Bond Future	887.7100	0.8877	666.8200	0.6668	(24.883)	0	0	800
2020/05/11	2032	06/08/2020	9.47	Call	Bond Future	1,162.1600	1.1622	891.8300	0.8918	(23.261)	0	0	0
2020/05/11	2032	06/08/2020	9.47	Put	Bond Future	5,544.4700	5.5445	6,178.0700	6.1781	11.428	0	0	0
2020/05/11	2032	05/11/2020	9.61	Put	Bond Future	6,563.0800	6.5631	7,152.6000	7.1526	8.982	0	0	0
2020/05/11	2032	05/11/2020	10.99	Call	Bond Future	6,179.0600	6.1791	5,549.5400	5.5495	(10.188)	0	0	0
2020/05/11	2032	05/11/2020	9.44	Put	Bond Future	7,345.7300	7.3457	7,971.6900	7.9717	8.521	0	0	0
2020/05/11	2032	05/11/2020	11.08	Call	Bond Future	6,525.7100	6.5257	5,880.1400	5.8801	(9.893)	0	0	0
2020/05/11	2032	05/11/2020	9.77	Put	Bond Future	5,878.7200	5.8787	6,432.5500	6.4325	9.421	0	0	0
2020/05/11	2032	05/11/2020			Bond Future	10.3359	87.1356	10.4907	86.2188	1.498	0.0000	0.0000	0
2020/05/11	2032	05/11/2020	10.99	Put	Bond Future	2,394.9700	2.3950	2,682.2600	2.6823	11.996	0	0	3,000
2020/05/11	2032	05/11/2020	9.76	Call	Bond Future	2,386.1000	2.3861	2,025.4700	2.0255	(15.114)	0	0	0
2020/05/11	2032	05/11/2020	9.76	Put	Bond Future	5,918.4400	5.9184	6,474.6200	6.4746	9.397	0	0	0
2020/05/11	2032	05/11/2020	9.11	Call	Bond Future	1,253.7000	1.2537	1,028.4700	1.0285	(17.965)	0	0	3,000
2020/05/11	2032	05/11/2020	9.61	Call	Bond Future	2,078.3200	2.0783	1,751.0300	1.7510	(15.748)	0	0	3,000
2020/05/11	2032	05/11/2020	9.44	Call	Bond Future	1,764.8500	1.7649	1,474.0000	1.4740	(16.480)	0	0	1,000
2020/05/11	2032	05/11/2020	11.08	Put	Bond Future	2,239.0300	2.2390	2,510.2700	2.5103	12.114	0	0	1,000
2020/05/11	2032	05/11/2020	9.77	Call	Bond Future	2,409.3800	2.4094	2,046.4000	2.0464	(15.065)	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
2020/05/11	2032	05/11/2020	9.11	Put	Bond Future	9,014.2400	9.0142	9,705.8200	9.7058	7.672	0	0	0
2020/05/11	2032	05/11/2020	8.94	Put	Bond Future	9,948.1700	9.9482	10,670.3600	10.6704	7.260	0	0	0
2020/05/11	2032	05/11/2020	8.94	Call	Bond Future	1,037.3800	1.0374	842.7600	0.8428	(18.761)	0	0	1,000
2020/05/11	2032	05/11/2020	9.75	Call	Bond Future	2,363.1800	2.3632	2,004.8800	2.0049	(15.162)	0	0	0
2020/05/11	2032	05/11/2020	9.75	Put	Bond Future	5,958.5900	5.9586	6,517.1000	6.5171	9.373	0	0	0
2020/05/11	2032	04/02/2021	9.29	Call	Bond Future	1,797.0500	1.7971	1,531.9400	1.5319	(14.753)	0	0	800
2020/05/11	2032	04/02/2021	10.82	Put	Bond Future	3,780.1500	3.7801	4,154.8600	4.1549	9.913	0	0	800
2020/05/11	2032	04/02/2021	9.63	Call	Bond Future	2,378.8600	2.3789	2,053.1200	2.0531	(13.693)	0	0	0
2020/05/11	2032	04/02/2021			Bond Future	10.5180	88.2922	10.6793	87.3627	1.533	0.0000	0.0000	0
2020/05/11	2032	04/02/2021	8.79	Put	Bond Future	12,030.8900	12.0309	12,774.0300	12.7740	6.177	0	0	0
2020/05/11	2032	04/02/2021	8.79	Call	Bond Future	1,135.6400	1.1356	949.3200	0.9493	(16.407)	0	0	800
2020/05/11	2032	04/02/2021	9.61	Call	Bond Future	2,341.5200	2.3415	2,019.4700	2.0195	(13.754)	0	0	0
2020/05/11	2032	04/02/2021	9.61	Put	Bond Future	7,845.0000	7.8450	8,452.4100	8.4524	7.743	0	0	0
2020/05/11	2032	04/02/2021	9.29	Put	Bond Future	9,354.9100	9.3549	10,019.2600	10.0193	7.102	0	0	0
2020/05/11	2032	04/02/2021	10.82	Call	Bond Future	5,509.1800	5.5092	4,954.4300	4.9544	(10.070)	0	0	0
2020/05/11	2032	04/02/2021	9.63	Put	Bond Future	7,756.0000	7.7560	8,359.7200	8.3597	7.784	0	0	0
2020/05/11	2032	04/02/2021	9.62	Call	Bond Future	2,360.1400	2.3601	2,036.2500	2.0363	(13.723)	0	0	0
2020/05/11	2032	04/02/2021	9.62	Put	Bond Future	7,800.4200	7.8004	8,405.9900	8.4060	7.763	0	0	0
2020/05/11	2032	06/05/2021	12.12	Put	Bond Future	2,633.4900	2.6335	2,876.1100	2.8761	9.213	0	0	0
2020/05/11	2032	06/05/2021			Bond Future	10.7176	85.2691	10.8857	84.3277	1.569	0.0000	0.0000	0
2020/05/11	2032	06/05/2021	12.11	Call	Bond Future	10,025.0800	10.0251	9,327.3900	9.3274	(6.959)	0	0	0
2020/05/11	2032	06/05/2021	12.11	Put	Bond Future	2,645.6200	2.6456	2,889.2900	2.8893	9.210	0	0	0
2020/05/11	2032	06/05/2021	12.12	Call	Bond Future	10,062.6500	10.0626	9,363.9100	9.3639	(6.944)	0	0	0
2020/05/11	2032	06/05/2021	12.10	Call	Bond Future	9,987.8000	9.9878	9,291.1600	9.2912	(6.975)	0	0	0
2020/05/11	2032	06/05/2021	12.10	Put	Bond Future	2,658.1000	2.6581	2,902.8200	2.9028	9.207	0	0	0
2020/05/11	2033	07/05/2020			Bond Future	98.5534	98.5534	98.5534	98.5534	0.000	0.0000	0.0000	0
2020/05/11	2033	06/08/2020			Bond Future	99.6180	99.6180	99.6485	99.6485	0.031	0.0000	0.0000	11,410
2020/05/11	2033	05/11/2020			Bond Future	99.7067	99.7067	99.7362	99.7362	0.030	0.0000	0.0000	0
2020/05/11	2033	04/02/2021			Bond Future	101.0509	101.0509	101.0802	101.0802	0.029	0.0000	0.0000	0
2020/05/11	2033	06/05/2021			Bond Future	101.1322	101.1322	101.1619	101.1619	0.029	0.0000	0.0000	0
2020/05/11	2037	07/05/2020			Bond Future	10.9800	83.5489	10.9800	83.5489	0.000	0.0000	0.0000	0
2020/05/11	2037	06/08/2020	9.88	Put	Bond Future	8,289.3400	8.2893	9,051.6500	9.0516	9.196	0	0	0
2020/05/11	2037	06/08/2020			Bond Future	10.9769	81.5884	11.1255	80.6392	1.353	0.0000	0.0000	87,884
2020/05/11	2037	06/08/2020	9.87	Call	Bond Future	708.9400	0.7089	524.3900	0.5244	(26.032)	0	0	0
2020/05/11	2037	06/08/2020	9.87	Put	Bond Future	8,351.5400	8.3515	9,116.2100	9.1162	9.156	0	0	0
2020/05/11	2037	06/08/2020	9.88	Call	Bond Future	720.5600	0.7206	533.6500	0.5337	(25.940)	0	0	0
2020/05/11	2037	06/08/2020	9.86	Call	Bond Future	697.4600	0.6975	515.2600	0.5153	(26.123)	0	0	0
2020/05/11	2037	06/08/2020	9.86	Put	Bond Future	8,413.9600	8.4140	9,180.9800	9.1810	9.116	0	0	0
2020/05/11	2037	05/11/2020	10.18	Call	Bond Future	1,873.3000	1.8733	1,572.0400	1.5720	(16.082)	0	0	0
2020/05/11	2037	05/11/2020	10.17	Put	Bond Future	8,410.0300	8.4100	9,073.4900	9.0735	7.889	0	0	0
2020/05/11	2037	05/11/2020			Bond Future	11.1515	82.6390	11.3060	81.6764	1.385	0.0000	0.0000	0
2020/05/11	2037	05/11/2020	10.19	Call	Bond Future	1,891.4800	1.8915	1,588.0800	1.5881	(16.040)	0	0	0
2020/05/11	2037	05/11/2020	10.19	Put	Bond Future	8,304.7700	8.3048	8,963.9600	8.9640	7.937	0	0	0
2020/05/11	2037	05/11/2020	10.17	Call	Bond Future	1,855.2300	1.8552	1,556.1000	1.5561	(16.124)	0	0	0
2020/05/11	2037	05/11/2020	10.18	Put	Bond Future	8,357.3000	8.3573	9,018.6300	9.0186	7.913	0	0	0
2020/05/11	2037	04/02/2021	13.73	Call	Bond Future	13,902.3500	13.9023	13,053.2500	13.0533	(6.108)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/11	2037	04/02/2021	10.85	Call	Bond Future	3,642.8200		3.6428	3,207.9900	3.2080	(11.937)	0	0	0
2020/05/11	2037	04/02/2021	10.35	Call	Bond Future	2,524.0700		2.5241	2,186.6600	2.1867	(13.368)	0	0	0
2020/05/11	2037	04/02/2021	10.28	Put	Bond Future	9,293.1200		9.2931	9,944.5400	9.9445	7.010	0	0	0
2020/05/11	2037	04/02/2021	10.27	Call	Bond Future	2,371.9600		2.3720	2,049.4300	2.0494	(13.598)	0	0	0
2020/05/11	2037	04/02/2021			Bond Future	11.3370		79.4795	11.4978	78.5038	1.418	0.0000	0.0000	0
2020/05/11	2037	04/02/2021	11.97	Put	Bond Future	3,478.4400		3.4784	3,810.4700	3.8105	9.545	0	0	0
2020/05/11	2037	04/02/2021	11.97	Call	Bond Future	7,216.0600		7.2161	6,572.2900	6.5723	(8.921)	0	0	300
2020/05/11	2037	04/02/2021	9.65	Put	Bond Future	12,851.9800		12.8520	13,611.3700	13.6114	5.909	0	0	0
2020/05/11	2037	04/02/2021	9.65	Call	Bond Future	1,397.6900		1.3977	1,181.2800	1.1813	(15.483)	0	0	72
2020/05/11	2037	04/02/2021	11.90	Call	Bond Future	6,966.4200		6.9664	6,334.0500	6.3340	(9.077)	0	0	0
2020/05/11	2037	04/02/2021	13.73	Put	Bond Future	1,101.6900		1.1017	1,228.3900	1.2284	11.501	0	0	300
2020/05/11	2037	04/02/2021	10.85	Put	Bond Future	6,715.1700		6.7152	7,256.1400	7.2561	8.056	0	0	72
2020/05/11	2037	04/02/2021	10.35	Put	Bond Future	8,941.9200		8.9419	9,580.3100	9.5803	7.139	0	0	72
2020/05/11	2037	04/02/2021	10.28	Call	Bond Future	2,390.6400		2.3906	2,066.2600	2.0663	(13.569)	0	0	0
2020/05/11	2037	04/02/2021	10.27	Put	Bond Future	9,344.0100		9.3440	9,997.2800	9.9973	6.991	0	0	0
2020/05/11	2037	04/02/2021	11.90	Put	Bond Future	3,628.6600		3.6287	3,972.0900	3.9721	9.464	0	0	240
2020/05/11	2037	04/02/2021	10.48	Put	Bond Future	8,313.1200		8.3131	8,926.9200	8.9269	7.384	0	0	0
2020/05/11	2037	04/02/2021	10.48	Call	Bond Future	2,784.5100		2.7845	2,422.5100	2.4225	(13.000)	0	0	240
2020/05/11	2037	04/02/2021	10.29	Call	Bond Future	2,409.4100		2.4094	2,083.1800	2.0832	(13.540)	0	0	0
2020/05/11	2037	04/02/2021	10.29	Put	Bond Future	9,242.4100		9.2424	9,891.9800	9.8920	7.028	0	0	0
2020/05/11	2037	06/05/2021	12.42	Call	Bond Future	8,852.9100		8.8529	8,183.0900	8.1831	(7.566)	0	0	0
2020/05/11	2037	06/05/2021			Bond Future	11.5393		80.4932	11.7066	79.5050	1.450	0.0000	0.0000	0
2020/05/11	2037	06/05/2021	12.42	Put	Bond Future	3,860.0500		3.8600	4,178.5100	4.1785	8.250	0	0	0
2020/05/11	2037	06/05/2021	12.43	Call	Bond Future	8,888.9000		8.8889	8,217.8100	8.2178	(7.550)	0	0	0
2020/05/11	2037	06/05/2021	12.44	Put	Bond Future	3,824.1700		3.8242	4,140.0900	4.1401	8.261	0	0	0
2020/05/11	2037	06/05/2021	12.43	Put	Bond Future	3,842.2100		3.8422	4,159.4000	4.1594	8.255	0	0	0
2020/05/11	2037	06/05/2021	12.44	Call	Bond Future	8,924.6400		8.9246	8,252.2800	8.2523	(7.534)	0	0	0
2020/05/11	2038	07/05/2020			Bond Future	112.7977		112.7977	112.7977	112.7977	0.000	0.0000	0.0000	0
2020/05/11	2038	06/08/2020			Bond Future	110.6973		110.6973	109.2046	109.2046	(1.348)	0.0000	0.0000	11,276
2020/05/11	2038	05/11/2020			Bond Future	112.1445		112.1445	110.6307	110.6307	(1.350)	0.0000	0.0000	0
2020/05/11	2038	04/02/2021			Bond Future	111.9426		111.9426	110.4079	110.4079	(1.371)	0.0000	0.0000	0
2020/05/11	2038	06/05/2021			Bond Future	113.3950		113.3950	111.8402	111.8402	(1.371)	0.0000	0.0000	0
2020/05/11	2040	07/05/2020			Bond Future	11.1100		85.7521	11.1100	85.7521	0.000	0.0000	0.0000	0
2020/05/11	2040	06/08/2020	10.03	Call	Bond Future	667.9800		0.6680	510.2800	0.5103	(23.608)	0	0	0
2020/05/11	2040	06/08/2020	10.04	Call	Bond Future	679.6300		0.6796	519.7900	0.5198	(23.519)	0	0	0
2020/05/11	2040	06/08/2020	10.02	Put	Bond Future	8,880.1400		8.8801	9,552.2000	9.5522	7.568	0	0	0
2020/05/11	2040	06/08/2020	10.85	Call	Bond Future	2,300.6800		2.3007	1,919.8500	1.9199	(16.553)	0	0	0
2020/05/11	2040	06/08/2020	11.26	Put	Bond Future	2,911.5500		2.9115	3,238.1400	3.2381	11.217	0	0	517
2020/05/11	2040	06/08/2020			Bond Future	11.1405		83.4010	11.2631	82.5733	1.101	0.0000	0.0000	52,528
2020/05/11	2040	06/08/2020	10.04	Put	Bond Future	8,745.3100		8.7453	9,413.1100	9.4131	7.636	0	0	0
2020/05/11	2040	06/08/2020	10.02	Call	Bond Future	656.4800		0.6565	500.9000	0.5009	(23.699)	0	0	0
2020/05/11	2040	06/08/2020	10.03	Put	Bond Future	8,812.6000		8.8126	9,482.5400	9.4825	7.602	0	0	0
2020/05/11	2040	06/08/2020	10.85	Put	Bond Future	4,315.1900		4.3152	4,762.0000	4.7620	10.354	0	0	0
2020/05/11	2040	06/08/2020	11.26	Call	Bond Future	3,718.4400		3.7184	3,217.3900	3.2174	(13.475)	0	0	12,538
2020/05/11	2040	06/08/2020	9.57	Put	Bond Future	12,173.4800		12.1735	12,923.3200	12.9233	6.160	0	0	0
2020/05/11	2040	06/08/2020	10.79	Put	Bond Future	4,560.0900		4.5601	5,025.6800	5.0257	10.210	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
2020/05/11	2040	06/08/2020	9.57	Call	Bond Future	278.2600	0.2783	200.4600	0.2005	(27.959)	0	0	800
2020/05/11	2040	06/08/2020	10.07	Put	Bond Future	8,545.0400	8.5450	9,206.3100	9.2063	7.739	0	0	0
2020/05/11	2040	06/08/2020	10.07	Call	Bond Future	715.5200	0.7155	549.1500	0.5491	(23.252)	0	0	800
2020/05/11	2040	06/08/2020	10.79	Call	Bond Future	2,119.6200	2.1196	1,757.5700	1.7576	(17.081)	0	0	0
2020/05/11	2040	05/11/2020	11.00	Put	Bond Future	5,620.5200	5.6205	6,058.5600	6.0586	7.794	0	0	0
2020/05/11	2040	05/11/2020	10.23	Call	Bond Future	1,675.3300	1.6753	1,432.1300	1.4321	(14.517)	0	0	2,000
2020/05/11	2040	05/11/2020	11.70	Put	Bond Future	3,434.8100	3.4348	3,734.2200	3.7342	8.717	0	0	2,000
2020/05/11	2040	05/11/2020	9.50	Call	Bond Future	711.0500	0.7111	585.5900	0.5856	(17.644)	0	0	2,000
2020/05/11	2040	05/11/2020	10.00	Call	Bond Future	1,305.9500	1.3059	1,104.1300	1.1041	(15.454)	0	0	2,230
2020/05/11	2040	05/11/2020	10.30	Call	Bond Future	1,800.7900	1.8008	1,544.3600	1.5444	(14.240)	0	0	0
2020/05/11	2040	05/11/2020			Bond Future	11.3143	84.4750	11.4419	83.6355	1.128	0.0000	0.0000	0
2020/05/11	2040	05/11/2020	9.73	Put	Bond Future	12,650.1700	12.6502	13,331.6000	13.3316	5.387	0	0	0
2020/05/11	2040	05/11/2020	9.73	Call	Bond Future	951.6100	0.9516	793.5400	0.7935	(16.611)	0	0	2,000
2020/05/11	2040	05/11/2020	10.23	Put	Bond Future	9,410.2100	9.4102	10,006.5100	10.0065	6.337	0	0	0
2020/05/11	2040	05/11/2020	10.30	Put	Bond Future	9,001.8500	9.0018	9,584.9200	9.5849	6.477	0	0	0
2020/05/11	2040	05/11/2020	11.00	Call	Bond Future	3,491.5100	3.4915	3,090.0500	3.0900	(11.498)	0	0	2,230
2020/05/11	2040	05/11/2020	11.70	Call	Bond Future	5,930.0700	5.9301	5,389.9800	5.3900	(9.108)	0	0	0
2020/05/11	2040	05/11/2020	9.50	Put	Bond Future	14,325.5800	14.3256	15,039.6200	15.0396	4.984	0	0	0
2020/05/11	2040	05/11/2020	10.00	Put	Bond Future	10,830.7600	10.8308	11,468.4400	11.4684	5.888	0	0	0
2020/05/11	2040	05/11/2020	10.31	Call	Bond Future	1,819.2200	1.8192	1,560.8800	1.5609	(14.201)	0	0	0
2020/05/11	2040	05/11/2020	10.32	Put	Bond Future	8,887.2500	8.8873	9,466.4900	9.4665	6.518	0	0	0
2020/05/11	2040	05/11/2020	11.50	Call	Bond Future	5,189.7100	5.1897	4,686.2600	4.6863	(9.701)	0	0	0
2020/05/11	2040	05/11/2020	11.50	Put	Bond Future	3,972.8300	3.9728	4,308.8800	4.3089	8.459	0	0	2,000
2020/05/11	2040	05/11/2020	10.31	Put	Bond Future	8,944.4300	8.9444	9,525.5900	9.5256	6.497	0	0	0
2020/05/11	2040	05/11/2020	10.32	Call	Bond Future	1,837.7900	1.8378	1,577.5300	1.5775	(14.162)	0	0	0
2020/05/11	2040	04/02/2021	9.49	Call	Bond Future	1,001.9800	1.0020	856.6000	0.8566	(14.509)	0	0	500
2020/05/11	2040	04/02/2021	9.57	Put	Bond Future	15,272.6500	15.2727	15,968.4900	15.9685	4.556	0	0	0
2020/05/11	2040	04/02/2021	10.07	Put	Bond Future	11,913.2900	11.9133	12,539.1100	12.5391	5.253	0	0	0
2020/05/11	2040	04/02/2021	10.42	Put	Bond Future	9,863.6000	9.8636	10,433.5100	10.4335	5.778	0	0	0
2020/05/11	2040	04/02/2021			Bond Future	11.4991	81.0897	11.6320	80.2386	1.156	0.0000	0.0000	0
2020/05/11	2040	04/02/2021	10.07	Call	Bond Future	1,762.9600	1.7630	1,537.6400	1.5376	(12.781)	0	0	800
2020/05/11	2040	04/02/2021	11.74	Call	Bond Future	6,064.6000	6.0646	5,554.0300	5.5540	(8.419)	0	0	0
2020/05/11	2040	04/02/2021	11.74	Put	Bond Future	4,532.4200	4.5324	4,872.9900	4.8730	7.514	0	0	800
2020/05/11	2040	04/02/2021	10.41	Call	Bond Future	2,360.0800	2.3601	2,080.5100	2.0805	(11.846)	0	0	0
2020/05/11	2040	04/02/2021	10.41	Put	Bond Future	9,918.7000	9.9187	10,490.2700	10.4903	5.763	0	0	0
2020/05/11	2040	04/02/2021	9.49	Put	Bond Future	15,856.7100	15.8567	16,562.4700	16.5625	4.451	0	0	0
2020/05/11	2040	04/02/2021	9.57	Call	Bond Future	1,089.0100	1.0890	933.7100	0.9337	(14.261)	0	0	800
2020/05/11	2040	04/02/2021	10.42	Call	Bond Future	2,379.4400	2.3794	2,098.2100	2.0982	(11.819)	0	0	0
2020/05/11	2040	04/02/2021	10.24	Put	Bond Future	10,886.5900	10.8866	11,485.8500	11.4859	5.505	0	0	0
2020/05/11	2040	04/02/2021	10.24	Call	Bond Future	2,046.8500	2.0469	1,794.9700	1.7950	(12.306)	0	0	500
2020/05/11	2040	04/02/2021	11.57	Call	Bond Future	5,477.2100	5.4772	4,994.4800	4.9945	(8.813)	0	0	0
2020/05/11	2040	04/02/2021	11.57	Put	Bond Future	5,021.1400	5.0211	5,389.5500	5.3896	7.337	0	0	500
2020/05/11	2040	04/02/2021	10.40	Call	Bond Future	2,340.8300	2.3408	2,062.9200	2.0629	(11.872)	0	0	0
2020/05/11	2040	04/02/2021	10.40	Put	Bond Future	9,974.0100	9.9740	10,547.2400	10.5472	5.747	0	0	0
2020/05/11	2040	06/05/2021	12.44	Put	Bond Future	4,224.1200	4.2241	4,510.5800	4.5106	6.782	0	0	0
2020/05/11	2040	06/05/2021			Bond Future	11.6998	82.1240	11.8383	81.2620	1.183	0.0000	0.0000	0
2020/05/11	2040	06/05/2021	12.43	Call	Bond Future	8,626.0900	8.6261	8,051.7700	8.0518	(6.658)	0	0	0
2020/05/11	2040	06/05/2021	12.43	Put	Bond Future	4,245.7700	4.2458	4,533.4100	4.5334	6.775	0	0	0

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2020/05/11	2040	06/05/2021	12.44	Call	Bond Future	8,661.6800	8.6617	8,086.1800	8.0862	(6.644)	0	0	0
2020/05/11	2040	06/05/2021	12.42	Call	Bond Future	8,590.2400	8.5902	8,017.1000	8.0171	(6.672)	0	0	0
2020/05/11	2040	06/05/2021	12.42	Put	Bond Future	4,267.2200	4.2672	4,556.0400	4.5560	6.768	0	0	0
2020/05/11	2044	07/05/2020			Bond Future	11.1800	82.3336	11.1800	82.3336	0.000	0.0000	0.0000	0
2020/05/11	2044	06/08/2020	9.66	Call	Bond Future	301.2900	0.3013	223.0500	0.2230	(25.968)	0	0	140
2020/05/11	2044	06/08/2020	9.01	Call	Bond Future	64.9200	0.0649	43.7500	0.0438	(32.609)	0	0	140
2020/05/11	2044	06/08/2020	9.98	Call	Bond Future	561.3400	0.5613	432.2300	0.4322	(23.000)	0	0	602
2020/05/11	2044	06/08/2020	11.09	Put	Bond Future	3,569.6100	3.5696	3,923.0900	3.9231	9.902	0	0	602
2020/05/11	2044	06/08/2020	9.88	Call	Bond Future	466.2000	0.4662	354.7500	0.3548	(23.906)	0	0	0
2020/05/11	2044	06/08/2020			Bond Future	11.1934	80.1433	11.3058	79.3834	1.004	0.0000	0.0000	84,636
2020/05/11	2044	06/08/2020	9.36	Put	Bond Future	14,536.1400	14.5361	15,251.0200	15.2510	4.918	0	0	0
2020/05/11	2044	06/08/2020	9.36	Call	Bond Future	155.6000	0.1556	110.5700	0.1106	(28.940)	0	0	602
2020/05/11	2044	06/08/2020	9.98	Put	Bond Future	9,626.0100	9.6260	10,256.8100	10.2568	6.553	0	0	0
2020/05/11	2044	06/08/2020	9.86	Put	Bond Future	10,503.1600	10.5032	11,154.9700	11.1550	6.206	0	0	0
2020/05/11	2044	06/08/2020	9.86	Call	Bond Future	448.7800	0.4488	340.6800	0.3407	(24.088)	0	0	0
2020/05/11	2044	06/08/2020	9.66	Put	Bond Future	12,046.1800	12.0462	12,727.8500	12.7279	5.659	0	0	0
2020/05/11	2044	06/08/2020	9.01	Put	Bond Future	17,680.2400	17.6802	18,418.9800	18.4190	4.178	0	0	0
2020/05/11	2044	06/08/2020	11.09	Call	Bond Future	2,858.9200	2.8589	2,452.4900	2.4525	(14.216)	0	0	0
2020/05/11	2044	06/08/2020	9.88	Put	Bond Future	10,354.3700	10.3544	11,002.8300	11.0028	6.263	0	0	0
2020/05/11	2044	06/08/2020	10.93	Put	Bond Future	4,175.4900	4.1755	4,574.0300	4.5740	9.545	0	0	140
2020/05/11	2044	06/08/2020	10.93	Call	Bond Future	2,344.0500	2.3441	1,982.6800	1.9827	(15.416)	0	0	0
2020/05/11	2044	06/08/2020	9.87	Put	Bond Future	10,428.6300	10.4286	11,078.7800	11.0788	6.234	0	0	0
2020/05/11	2044	06/08/2020	9.87	Call	Bond Future	457.4200	0.4574	347.6600	0.3477	(23.995)	0	0	0
2020/05/11	2044	05/11/2020	11.06	Put	Bond Future	5,616.7700	5.6168	6,010.8500	6.0109	7.016	0	0	525
2020/05/11	2044	05/11/2020	11.43	Call	Bond Future	4,804.4600	4.8045	4,357.6300	4.3576	(9.300)	0	0	0
2020/05/11	2044	05/11/2020	9.72	Put	Bond Future	13,231.2900	13.2313	13,862.8200	13.8628	4.773	0	0	0
2020/05/11	2044	05/11/2020	9.97	Call	Bond Future	1,198.8100	1.1988	1,022.6300	1.0226	(14.696)	0	0	568
2020/05/11	2044	05/11/2020	9.29	Put	Bond Future	16,612.8500	16.6129	17,296.3300	17.2963	4.114	0	0	0
2020/05/11	2044	05/11/2020	9.96	Put	Bond Future	11,531.0900	11.5311	12,127.3500	12.1273	5.171	0	0	0
2020/05/11	2044	05/11/2020	10.36	Call	Bond Future	1,834.7500	1.8347	1,592.9700	1.5930	(13.178)	0	0	0
2020/05/11	2044	05/11/2020			Bond Future	11.3615	81.1754	11.4785	80.4046	1.029	0.0000	0.0000	0
2020/05/11	2044	05/11/2020	9.72	Call	Bond Future	885.3400	0.8853	745.9900	0.7460	(15.740)	0	0	1,815
2020/05/11	2044	05/11/2020	9.97	Put	Bond Future	11,463.2300	11.4632	12,057.9300	12.0579	5.188	0	0	0
2020/05/11	2044	05/11/2020	9.96	Call	Bond Future	1,184.9200	1.1849	1,010.3000	1.0103	(14.737)	0	0	0
2020/05/11	2044	05/11/2020	11.38	Call	Bond Future	4,629.6400	4.6296	4,191.8500	4.1919	(9.456)	0	0	0
2020/05/11	2044	05/11/2020	11.38	Put	Bond Future	4,507.0700	4.5071	4,840.1600	4.8402	7.390	0	0	568
2020/05/11	2044	05/11/2020	10.34	Call	Bond Future	1,797.5300	1.7975	1,559.3100	1.5593	(13.253)	0	0	0
2020/05/11	2044	05/11/2020	10.34	Put	Bond Future	9,122.3500	9.1224	9,655.0100	9.6550	5.839	0	0	0
2020/05/11	2044	05/11/2020	11.06	Call	Bond Future	3,567.5900	3.5676	3,190.7900	3.1908	(10.562)	0	0	0
2020/05/11	2044	05/11/2020	10.04	Put	Bond Future	10,994.9400	10.9949	11,578.5400	11.5785	5.308	0	0	0
2020/05/11	2044	05/11/2020	11.17	Put	Bond Future	5,212.2300	5.2122	5,584.7600	5.5848	7.147	0	0	1,815
2020/05/11	2044	05/11/2020	11.43	Put	Bond Future	4,351.5500	4.3515	4,675.6000	4.6756	7.447	0	0	1,815
2020/05/11	2044	05/11/2020	8.87	Put	Bond Future	20,312.1600	20.3122	21,032.1300	21.0321	3.545	0	0	0
2020/05/11	2044	05/11/2020	9.29	Call	Bond Future	494.7000	0.4947	407.3000	0.4073	(17.667)	0	0	568
2020/05/11	2044	05/11/2020	10.36	Put	Bond Future	9,005.2900	9.0053	9,534.3900	9.5344	5.875	0	0	0
2020/05/11	2044	05/11/2020	10.04	Call	Bond Future	1,299.3200	1.2993	1,112.0400	1.1120	(14.414)	0	0	525
2020/05/11	2044	05/11/2020	9.34	Put	Bond Future	16,198.0900	16.1981	16,876.3000	16.8763	4.187	0	0	0



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2020/05/11	2044	05/11/2020	9.34	Call	Bond Future	531.5400		0.5315	438.8700	0.4389	(17.434)	0	0	525
2020/05/11	2044	05/11/2020	11.17	Call	Bond Future	3,921.0000		3.9210	3,522.6500	3.5226	(10.159)	0	0	0
2020/05/11	2044	05/11/2020	8.87	Call	Bond Future	258.3900		0.2584	207.4800	0.2075	(19.703)	0	0	1,815
2020/05/11	2044	05/11/2020	10.02	Put	Bond Future	11,127.5300		11.1275	11,714.3400	11.7143	5.273	0	0	0
2020/05/11	2044	05/11/2020	10.02	Call	Bond Future	1,270.0100		1.2700	1,085.9400	1.0859	(14.494)	0	0	1,815
2020/05/11	2044	05/11/2020	10.35	Call	Bond Future	1,816.0800		1.8161	1,576.0800	1.5761	(13.215)	0	0	0
2020/05/11	2044	05/11/2020	10.35	Put	Bond Future	9,063.7000		9.0637	9,594.5800	9.5946	5.857	0	0	0
2020/05/11	2044	04/02/2021	10.04	Put	Bond Future	12,499.8000		12.4998	13,081.8100	13.0818	4.656	0	0	0
2020/05/11	2044	04/02/2021	10.37	Call	Bond Future	2,215.3400		2.2153	1,967.5300	1.9675	(11.186)	0	0	0
2020/05/11	2044	04/02/2021	10.35	Put	Bond Future	10,581.5900		10.5816	11,118.3500	11.1184	5.073	0	0	0
2020/05/11	2044	04/02/2021			Bond Future	11.5399		77.8716	11.6618	77.0901	1.056	0.0000	0.0000	0
2020/05/11	2044	04/02/2021	10.37	Put	Bond Future	10,465.0300		10.4650	10,998.7600	10.9988	5.100	0	0	0
2020/05/11	2044	04/02/2021	10.35	Call	Bond Future	2,178.1900		2.1782	1,933.4100	1.9334	(11.238)	0	0	0
2020/05/11	2044	04/02/2021	10.04	Call	Bond Future	1,654.1700		1.6542	1,454.6400	1.4546	(12.062)	0	0	0
2020/05/11	2044	04/02/2021	10.84	Call	Bond Future	3,207.2800		3.2073	2,885.3800	2.8854	(10.037)	0	0	0
2020/05/11	2044	04/02/2021	10.36	Put	Bond Future	10,523.2000		10.5232	11,058.4500	11.0585	5.086	0	0	0
2020/05/11	2044	04/02/2021	10.84	Put	Bond Future	7,972.6500		7.9726	8,432.2900	8.4323	5.765	0	0	405
2020/05/11	2044	04/02/2021	10.29	Call	Bond Future	2,069.1800		2.0692	1,833.4300	1.8334	(11.393)	0	0	0
2020/05/11	2044	04/02/2021	10.29	Put	Bond Future	10,936.4800		10.9365	11,482.2700	11.4823	4.991	0	0	405
2020/05/11	2044	04/02/2021	9.66	Put	Bond Future	15,138.6300		15.1386	15,770.4200	15.7704	4.173	0	0	0
2020/05/11	2044	04/02/2021	9.66	Call	Bond Future	1,139.5100		1.1395	989.7600	0.9898	(13.142)	0	0	405
2020/05/11	2044	04/02/2021	10.36	Call	Bond Future	2,196.7100		2.1967	1,950.4200	1.9504	(11.212)	0	0	0
2020/05/11	2044	06/05/2021	12.43	Put	Bond Future	4,343.6000		4.3436	4,607.8000	4.6078	6.083	0	0	0
2020/05/11	2044	06/05/2021	12.44	Call	Bond Future	8,554.1400		8.5541	8,025.7200	8.0257	(6.177)	0	0	0
2020/05/11	2044	06/05/2021			Bond Future	11.7335		78.8648	11.8604	78.0733	1.082	0.0000	0.0000	0
2020/05/11	2044	06/05/2021	12.45	Call	Bond Future	8,589.4300		8.5894	8,059.9400	8.0599	(6.164)	0	0	0
2020/05/11	2044	06/05/2021	12.45	Put	Bond Future	4,300.4300		4.3004	4,562.4700	4.5625	6.093	0	0	0
2020/05/11	2044	06/05/2021	12.43	Call	Bond Future	8,518.5800		8.5186	7,991.2500	7.9913	(6.190)	0	0	0
2020/05/11	2044	06/05/2021	12.44	Put	Bond Future	4,322.1100		4.3221	4,585.2200	4.5852	6.088	0	0	0
2020/05/11	2046	07/05/2020			Bond Future	102.3234		102.3234	102.3234	102.3234	0.000	0.0000	0.0000	0
2020/05/11	2046	06/08/2020			Bond Future	100.4208		100.4208	98.7355	98.7355	(1.678)	0.0000	0.0000	15,281
2020/05/11	2046	05/11/2020			Bond Future	99.9459		99.9459	98.2373	98.2373	(1.709)	0.0000	0.0000	0
2020/05/11	2046	04/02/2021			Bond Future	101.2940		101.2940	99.5618	99.5618	(1.710)	0.0000	0.0000	0
2020/05/11	2046	06/05/2021			Bond Future	100.7990		100.7990	99.0443	99.0443	(1.741)	0.0000	0.0000	0
2020/05/11	2050	07/05/2020			Bond Future	105.7442		105.7442	105.7442	105.7442	0.000	0.0000	0.0000	0
2020/05/11	2050	06/08/2020			Bond Future	101.6483		101.6483	99.9553	99.9553	(1.666)	0.0000	0.0000	15,767
2020/05/11	2050	05/11/2020			Bond Future	102.9766		102.9766	101.2602	101.2602	(1.667)	0.0000	0.0000	0
2020/05/11	2050	04/02/2021			Bond Future	102.4546		102.4546	100.7143	100.7143	(1.699)	0.0000	0.0000	0
2020/05/11	2050	06/05/2021			Bond Future	103.7836		103.7836	102.0208	102.0208	(1.698)	0.0000	0.0000	0
2020/05/11	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/05/11	AL37	06/08/2020			Index Future	724.6800	724.6800	720.3430	720.3430	(0.598)	0.0000	0.0000	0
2020/05/11	AL37	05/11/2020			Index Future	734.0480	734.0480	729.6230	729.6230	(0.603)	0.0000	0.0000	0
2020/05/11	AL37	04/02/2021			Index Future	743.7650	743.7650	739.2700	739.2700	(0.604)	0.0000	0.0000	0
2020/05/11	AL37	06/05/2021			Index Future	753.2380	753.2380	748.6840	748.6840	(0.605)	0.0000	0.0000	0
2020/05/11	AL7T	06/08/2020			Index Future	800.3790	800.3790	793.1770	793.1770	(0.900)	0.0000	0.0000	0
2020/05/11	AL7T	05/11/2020			Index Future	810.7250	810.7250	803.3950	803.3950	(0.904)	0.0000	0.0000	0
2020/05/11	AL7T	04/02/2021			Index Future	821.4570	821.4570	814.0170	814.0170	(0.906)	0.0000	0.0000	0
2020/05/11	AL7T	06/05/2021			Index Future	831.9200	831.9200	824.3830	824.3830	(0.906)	0.0000	0.0000	0
2020/05/11	ALBI	06/08/2020			Index Future	706.1920	706.1920	700.6020	700.6020	(0.792)	0.0000	0.0000	209
2020/05/11	ALBI	05/11/2020			Index Future	715.3210	715.3210	709.6280	709.6280	(0.796)	0.0000	0.0000	0
2020/05/11	ALBI	04/02/2021			Index Future	724.7900	724.7900	719.0100	719.0100	(0.797)	0.0000	0.0000	0
2020/05/11	ALBI	06/05/2021			Index Future	734.0210	734.0210	728.1660	728.1660	(0.798)	0.0000	0.0000	0
2020/05/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	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
2020/05/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/05/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/11	ES33	07/05/2020			Bond Future	11.8200	72.5071	11.8200	72.5071	0.000	0.0000	0.0000	0
2020/05/11	ES33	06/08/2020			Bond Future	11.8817	74.3002	12.0092	73.6485	1.073	0.0000	0.0000	350
2020/05/11	ES33	05/11/2020			Bond Future	12.1101	71.4755	12.2431	70.8144	1.098	0.0000	0.0000	0
2020/05/11	ES33	04/02/2021			Bond Future	12.3531	72.4243	12.4920	71.7540	1.124	0.0000	0.0000	0
2020/05/11	ES33	06/05/2021			Bond Future	12.6103	69.5678	12.7553	68.8890	1.150	0.0000	0.0000	0
2020/05/11	ES42	07/05/2020			Bond Future	12.1900	72.3670	12.1900	72.3670	0.000	0.0000	0.0000	0
2020/05/11	ES42	06/08/2020			Bond Future	12.2437	74.2439	12.3663	73.5484	1.002	0.0000	0.0000	4,919
2020/05/11	ES42	05/11/2020			Bond Future	12.4638	70.9367	12.5922	70.2312	1.030	0.0000	0.0000	0
2020/05/11	ES42	04/02/2021			Bond Future	12.6899	71.8795	12.8241	71.1643	1.058	0.0000	0.0000	0
2020/05/11	ES42	06/05/2021			Bond Future	12.9384	68.5364	13.0790	67.8121	1.087	0.0000	0.0000	0
2020/05/11	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/11	GOVI	06/08/2020	728.12	Put	GOVI	299,480.0000	29.9480	354,670.0000	35.4670	18.429	0	0	0
2020/05/11	GOVI	06/08/2020			GOVI	698.1720	698.1720	692.6530	692.6530	(0.790)	0.0000	0.0000	1,041
2020/05/11	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/11	GOVI	06/08/2020	728.14	Put	GOVI	299,680.0000	29.9680	354,870.0000	35.4870	18.416	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
2020/05/11	GOVI	06/08/2020	728.13	Put	GOVI	299,580.0000	29.9580	354,770.0000	35.4770	18.422	0	0	0
2020/05/11	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/11	GOVI	05/11/2020	737.84	Put	GOVI	306,430.0000	30.6430	362,640.0000	36.2640	18.344	0	0	0
2020/05/11	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/11	GOVI	05/11/2020			GOVI	707.1970	707.1970	701.5760	701.5760	(0.795)	0.0000	0.0000	0
2020/05/11	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/11	GOVI	05/11/2020	737.83	Put	GOVI	306,330.0000	30.6330	362,540.0000	36.2540	18.349	0	0	0
2020/05/11	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/11	GOVI	05/11/2020	737.85	Put	GOVI	306,530.0000	30.6530	362,740.0000	36.2740	18.338	0	0	0
2020/05/11	GOVI	04/02/2021	750.96	Put	GOVI	344,010.0000	34.4010	401,080.0000	40.1080	16.590	0	0	0
2020/05/11	GOVI	04/02/2021			GOVI	716.5590	716.5590	710.8520	710.8520	(0.796)	0.0000	0.0000	0
2020/05/11	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/11	GOVI	04/02/2021	750.95	Put	GOVI	343,910.0000	34.3910	400,980.0000	40.0980	16.594	0	0	0
2020/05/11	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/11	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/11	GOVI	04/02/2021	750.94	Put	GOVI	343,810.0000	34.3810	400,880.0000	40.0880	16.599	0	0	0
2020/05/11	GOVI	06/05/2021	678.67	Call	GOVI	470,160.0000	47.0160	412,340.0000	41.2340	(12.298)	0	0	0
2020/05/11	GOVI	06/05/2021			GOVI	725.6860	725.6860	719.9040	719.9040	(0.797)	0.0000	0.0000	0
2020/05/11	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/11	GOVI	06/05/2021	678.68	Call	GOVI	470,060.0000	47.0060	412,240.0000	41.2240	(12.301)	0	0	0
2020/05/11	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/11	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/11	GOVI	06/05/2021	678.69	Call	GOVI	469,960.0000	46.9960	412,140.0000	41.2140	(12.303)	0	0	0
2020/05/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/05/11	IGOV	06/08/2020			Index Future	258.5510	258.5510	257.4990	257.4990	(0.407)	0.0000	0.0000	587
2020/05/11	IGOV	05/11/2020			Index Future	261.9560	261.9560	260.8800	260.8800	(0.411)	0.0000	0.0000	47
2020/05/11	IGOV	04/02/2021			Index Future	265.4860	265.4860	264.3910	264.3910	(0.412)	0.0000	0.0000	0
2020/05/11	IGOV	06/05/2021			Index Future	268.9290	268.9290	267.8190	267.8190	(0.413)	0.0000	0.0000	0
2020/05/11	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/05/11	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/05/11	IS05	17/12/2020			Interest Rate Swap	94.0300	94.0300	94.0200	94.0200	(0.011)	0.0000	0.0000	0
2020/05/11	IS05	16/03/2021			Interest Rate Swap	92.3200	92.3200	92.2900	92.2900	(0.032)	0.0000	0.0000	0
2020/05/11	IS05	15/06/2021			Interest Rate Swap	90.6700	90.6700	90.6300	90.6300	(0.044)	0.0000	0.0000	0
2020/05/11	IS05	21/09/2021			Interest Rate Swap	89.7700	89.7700	89.7200	89.7200	(0.056)	0.0000	0.0000	0
2020/05/11	IS05	21/12/2021			Interest Rate Swap	91.2400	91.2400	91.1800	91.1800	(0.066)	0.0000	0.0000	51
2020/05/11	IS05	15/03/2022			Interest Rate Swap	90.8800	90.8800	90.8200	90.8200	(0.066)	0.0000	0.0000	0
2020/05/11	IS05	21/06/2022			Interest Rate Swap	91.2100	91.2100	91.1800	91.1800	(0.033)	0.0000	0.0000	0
2020/05/11	IS05	20/09/2022			Interest Rate Swap	94.5500	94.5500	94.5400	94.5400	(0.011)	0.0000	0.0000	0
2020/05/11	IS05	20/12/2022			Interest Rate Swap	95.2700	95.2700	95.2500	95.2500	(0.021)	0.0000	0.0000	0
2020/05/11	IS05	22/03/2023			Interest Rate Swap	87.9300	87.9300	87.9100	87.9100	(0.023)	0.0000	0.0000	0
2020/05/11	IS05	20/06/2023			Interest Rate Swap	93.6800	93.6800	93.6600	93.6600	(0.021)	0.0000	0.0000	0
2020/05/11	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/05/11	IS10	17/12/2025			Interest Rate Swap	84.0800	84.0800	84.1000	84.1000	0.024	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
2020/05/11	IS10	16/03/2026			Interest Rate Swap	80.9400	80.9400	80.9500	80.9500	0.012	0.0000	0.0000	0
2020/05/11	IS10	15/06/2026			Interest Rate Swap	79.6500	79.6500	79.6600	79.6600	0.013	0.0000	0.0000	0
2020/05/11	IS10	21/09/2026			Interest Rate Swap	81.9200	81.9200	81.9200	81.9200	0.000	0.0000	0.0000	0
2020/05/11	IS10	21/12/2026			Interest Rate Swap	86.1300	86.1300	86.1200	86.1200	(0.012)	0.0000	0.0000	0
2020/05/11	IS10	15/03/2027			Interest Rate Swap	84.9200	84.9200	84.9000	84.9000	(0.024)	0.0000	0.0000	0
2020/05/11	IS10	21/06/2027			Interest Rate Swap	87.1700	87.1700	87.1500	87.1500	(0.023)	0.0000	0.0000	0
2020/05/11	IS10	20/09/2027			Interest Rate Swap	93.1000	93.1000	93.0700	93.0700	(0.032)	0.0000	0.0000	0
2020/05/11	IS10	20/12/2027			Interest Rate Swap	93.6900	93.6900	93.6500	93.6500	(0.043)	0.0000	0.0000	0
2020/05/11	IS10	22/03/2028			Interest Rate Swap	87.0200	87.0200	86.9900	86.9900	(0.034)	0.0000	0.0000	0
2020/05/11	IS10	20/06/2028			Interest Rate Swap	94.8800	94.8800	94.8400	94.8400	(0.042)	0.0000	0.0000	0
2020/05/11	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/05/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/05/11	R023	07/05/2020			Bond Future	5.2800	107.8895	5.2800	107.8895	0.000	0.0000	0.0000	0
2020/05/11	R023	06/08/2020	7.26	Call	Bond Future	4,695.9500	4.6960	4,444.4100	4.4444	(5.357)	0	0	0
2020/05/11	R023	06/08/2020			Bond Future	5.2862	109.2814	5.3901	109.0279	1.966	0.0000	0.0000	27,356
2020/05/11	R023	06/08/2020	7.26	Put	Bond Future	7.9400	0.0079	9.9200	0.0099	24.937	0	0	0
2020/05/11	R023	06/08/2020	7.27	Call	Bond Future	4,718.7600	4.7188	4,467.1700	4.4672	(5.332)	0	0	0
2020/05/11	R023	06/08/2020	7.28	Put	Bond Future	7.4200	0.0074	9.2800	0.0093	25.067	0	0	0
2020/05/11	R023	06/08/2020	7.27	Put	Bond Future	7.6700	0.0077	9.6000	0.0096	25.163	0	0	0
2020/05/11	R023	06/08/2020	7.28	Call	Bond Future	4,741.5800	4.7416	4,489.9200	4.4899	(5.308)	0	0	0
2020/05/11	R023	05/11/2020	7.46	Put	Bond Future	33.9100	0.0339	41.5200	0.0415	22.442	0	0	0
2020/05/11	R023	05/11/2020	7.47	Put	Bond Future	33.1900	0.0332	40.6600	0.0407	22.507	0	0	0
2020/05/11	R023	05/11/2020			Bond Future	5.2930	106.7718	5.4098	106.5134	2.207	0.0000	0.0000	0
2020/05/11	R023	05/11/2020	7.46	Call	Bond Future	4,698.9400	4.6989	4,448.1900	4.4482	(5.336)	0	0	0
2020/05/11	R023	05/11/2020	7.47	Call	Bond Future	4,719.1400	4.7191	4,468.2500	4.4682	(5.316)	0	0	0
2020/05/11	R023	05/11/2020	7.45	Call	Bond Future	4,678.7600	4.6788	4,428.1600	4.4282	(5.356)	0	0	0
2020/05/11	R023	05/11/2020	7.45	Put	Bond Future	34.6400	0.0346	42.4000	0.0424	22.402	0	0	0
2020/05/11	R023	04/02/2021	6.34	Call	Bond Future	2,378.3400	2.3783	2,171.4700	2.1715	(8.698)	0	0	0
2020/05/11	R023	04/02/2021	6.32	Put	Bond Future	333.6800	0.3337	390.1300	0.3901	16.917	0	0	0
2020/05/11	R023	04/02/2021			Bond Future	5.2909	108.1875	5.4236	107.9251	2.508	0.0000	0.0000	0
2020/05/11	R023	04/02/2021	6.34	Put	Bond Future	327.5300	0.3275	383.0000	0.3830	16.936	0	0	0
2020/05/11	R023	04/02/2021	6.32	Call	Bond Future	2,345.8800	2.3459	2,139.9900	2.1400	(8.777)	0	0	0
2020/05/11	R023	04/02/2021	6.33	Put	Bond Future	330.4500	0.3305	386.4000	0.3864	16.931	0	0	0
2020/05/11	R023	04/02/2021	6.33	Call	Bond Future	2,361.9600	2.3620	2,155.5700	2.1556	(8.738)	0	0	0
2020/05/11	R023	06/05/2021	7.58	Call	Bond Future	3,970.9200	3.9709	3,725.8000	3.7258	(6.173)	0	0	0
2020/05/11	R023	06/05/2021			Bond Future	5.3087	105.6526	5.4610	105.3868	2.870	0.0000	0.0000	0
2020/05/11	R023	06/05/2021	7.56	Call	Bond Future	3,940.4100	3.9404	3,695.7700	3.6958	(6.208)	0	0	0
2020/05/11	R023	06/05/2021	7.56	Put	Bond Future	101.9800	0.1020	123.1200	0.1231	20.730	0	0	0
2020/05/11	R023	06/05/2021	7.58	Put	Bond Future	99.2300	0.0992	119.8900	0.1199	20.820	0	0	0
2020/05/11	R023	06/05/2021	7.57	Call	Bond Future	3,955.6600	3.9557	3,710.7800	3.7108	(6.191)	0	0	0
2020/05/11	R023	06/05/2021	7.57	Put	Bond Future	100.6000	0.1006	121.5000	0.1215	20.775	0	0	0
2020/05/11	R035	07/05/2020			Bond Future	10.7400	88.0741	10.7400	88.0741	0.000	0.0000	0.0000	0
2020/05/11	R035	06/08/2020	9.00	Put	Bond Future	12,855.8200	12.8558	13,594.9400	13.5949	5.749	0	0	0
2020/05/11	R035	06/08/2020	10.45	Put	Bond Future	4,147.9200	4.1479	4,584.6900	4.5847	10.530	0	0	500
2020/05/11	R035	06/08/2020	9.67	Call	Bond Future	680.8200	0.6808	522.9600	0.5230	(23.187)	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
2020/05/11	R035	06/08/2020	9.92	Put	Bond Future	6,727.6000	6.7276	7,308.0200	7.3080	8.627	0	0	0
2020/05/11	R035	06/08/2020			Bond Future	10.7543	90.3016	10.8768	89.5072	1.139	0.0000	0.0000	105,142
2020/05/11	R035	06/08/2020	9.00	Call	Bond Future	187.8700	0.1879	132.5000	0.1325	(29.473)	0	0	24,761
2020/05/11	R035	06/08/2020	9.09	Put	Bond Future	12,182.1800	12.1822	12,911.5900	12.9116	5.988	0	0	0
2020/05/11	R035	06/08/2020	9.09	Call	Bond Future	227.6600	0.2277	162.5800	0.1626	(28.586)	0	0	500
2020/05/11	R035	06/08/2020	9.67	Put	Bond Future	8,210.3400	8.2103	8,846.9700	8.8470	7.754	0	0	0
2020/05/11	R035	06/08/2020	9.92	Call	Bond Future	1,016.8500	1.0169	802.7800	0.8028	(21.052)	0	0	0
2020/05/11	R035	06/08/2020	9.91	Put	Bond Future	6,783.9400	6.7839	7,366.7800	7.3668	8.591	0	0	0
2020/05/11	R035	06/08/2020	10.45	Call	Bond Future	2,126.7700	2.1268	1,769.0500	1.7691	(16.820)	0	0	0
2020/05/11	R035	06/08/2020	9.93	Call	Bond Future	1,032.4400	1.0324	815.9400	0.8159	(20.970)	0	0	0
2020/05/11	R035	06/08/2020	8.75	Call	Bond Future	106.5700	0.1066	72.4600	0.0725	(32.007)	0	0	3,000
2020/05/11	R035	06/08/2020	8.75	Put	Bond Future	14,795.5900	14.7956	15,555.9700	15.5560	5.139	0	0	0
2020/05/11	R035	06/08/2020	9.91	Call	Bond Future	1,001.4300	1.0014	789.7800	0.7898	(21.135)	0	0	0
2020/05/11	R035	06/08/2020	9.93	Put	Bond Future	6,671.5000	6.6715	7,249.4900	7.2495	8.664	0	0	0
2020/05/11	R035	05/11/2020	10.34	Put	Bond Future	6,488.0700	6.4881	6,968.4600	6.9685	7.404	0	0	0
2020/05/11	R035	05/11/2020			Bond Future	10.9352	86.9812	11.0628	86.1752	1.167	0.0000	0.0000	0
2020/05/11	R035	05/11/2020	10.33	Call	Bond Future	2,550.8600	2.5509	2,227.2000	2.2272	(12.688)	0	0	0
2020/05/11	R035	05/11/2020	10.33	Put	Bond Future	6,533.4000	6.5334	7,015.7500	7.0158	7.383	0	0	0
2020/05/11	R035	05/11/2020	10.34	Call	Bond Future	2,573.5300	2.5735	2,247.9100	2.2479	(12.653)	0	0	0
2020/05/11	R035	05/11/2020	10.32	Call	Bond Future	2,528.3100	2.5283	2,206.6200	2.2066	(12.724)	0	0	0
2020/05/11	R035	05/11/2020	10.32	Put	Bond Future	6,578.9300	6.5789	7,063.2500	7.0633	7.362	0	0	0
2020/05/11	R035	04/02/2021	11.14	Put	Bond Future	4,915.8600	4.9159	5,283.0300	5.2830	7.469	0	0	650
2020/05/11	R035	04/02/2021	10.04	Put	Bond Future	9,400.3900	9.4004	9,951.5100	9.9515	5.863	0	0	0
2020/05/11	R035	04/02/2021	10.14	Put	Bond Future	8,895.0600	8.8951	9,430.3100	9.4303	6.017	0	0	650
2020/05/11	R035	04/02/2021	10.05	Call	Bond Future	2,267.0200	2.2670	1,999.4600	1.9995	(11.802)	0	0	0
2020/05/11	R035	04/02/2021			Bond Future	11.1278	88.1352	11.2608	87.3181	1.194	0.0000	0.0000	0
2020/05/11	R035	04/02/2021	10.06	Call	Bond Future	2,285.5000	2.2855	2,016.3600	2.0164	(11.776)	0	0	0
2020/05/11	R035	04/02/2021	10.06	Put	Bond Future	9,297.9000	9.2979	9,845.8700	9.8459	5.893	0	0	0
2020/05/11	R035	04/02/2021	10.14	Call	Bond Future	2,436.9600	2.4370	2,155.1000	2.1551	(11.566)	0	0	0
2020/05/11	R035	04/02/2021	11.14	Call	Bond Future	4,991.1600	4.9912	4,541.2200	4.5412	(9.015)	0	0	0
2020/05/11	R035	04/02/2021	10.04	Call	Bond Future	2,248.6500	2.2487	1,982.6600	1.9827	(11.829)	0	0	0
2020/05/11	R035	04/02/2021	10.05	Put	Bond Future	9,349.0500	9.3490	9,898.6000	9.8986	5.878	0	0	0
2020/05/11	R035	06/05/2021	10.24	Put	Bond Future	10,072.2600	10.0723	10,596.3800	10.5964	5.204	0	0	0
2020/05/11	R035	06/05/2021	12.35	Put	Bond Future	3,561.1600	3.5612	3,807.5300	3.8075	6.918	0	0	0
2020/05/11	R035	06/05/2021	12.37	Call	Bond Future	9,465.4700	9.4655	8,882.1800	8.8822	(6.162)	0	0	0
2020/05/11	R035	06/05/2021			Bond Future	11.3292	84.7770	11.4676	83.9493	1.221	0.0000	0.0000	0
2020/05/11	R035	06/05/2021	12.35	Call	Bond Future	9,390.1600	9.3902	8,808.9200	8.8089	(6.190)	0	0	0
2020/05/11	R035	06/05/2021	12.37	Put	Bond Future	3,528.4200	3.5284	3,772.7400	3.7727	6.924	0	0	0
2020/05/11	R035	06/05/2021	10.24	Call	Bond Future	3,110.8600	3.1109	2,807.3700	2.8074	(9.756)	0	0	793
2020/05/11	R035	06/05/2021	12.36	Put	Bond Future	3,544.9000	3.5449	3,790.2400	3.7902	6.921	0	0	0
2020/05/11	R035	06/05/2021	12.02	Call	Bond Future	8,176.4000	8.1764	7,631.1600	7.6312	(6.668)	0	0	0
2020/05/11	R035	06/05/2021	12.02	Put	Bond Future	4,163.3800	4.1634	4,445.7500	4.4457	6.782	0	0	793
2020/05/11	R035	06/05/2021	11.32	Call	Bond Future	5,864.2700	5.8643	5,408.0200	5.4080	(7.780)	0	0	0
2020/05/11	R035	06/05/2021	11.32	Put	Bond Future	5,919.5500	5.9196	6,290.9100	6.2909	6.273	0	0	793
2020/05/11	R035	06/05/2021	12.36	Call	Bond Future	9,427.9500	9.4279	8,845.6800	8.8457	(6.176)	0	0	0
2020/05/11	R186	07/05/2020			Bond Future	7.7450	118.1296	7.7450	118.1296	0.000	0.0000	0.0000	0
2020/05/11	R186	06/08/2020	8.38	Put	Bond Future	996.4700	0.9965	1,197.4300	1.1974	20.167	0	0	0

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2020/05/11	R186	06/08/2020	9.00	Call	Bond Future	6,368.9900	6.3690	5,713.2800	5.7133	(10.295)	0	0	900
2020/05/11	R186	06/08/2020	8.00	Call	Bond Future	2,516.6500	2.5166	2,076.4100	2.0764	(17.493)	0	0	900
2020/05/11	R186	06/08/2020	8.25	Call	Bond Future	3,337.7400	3.3377	2,826.4300	2.8264	(15.319)	0	0	0
2020/05/11	R186	06/08/2020			Bond Future	7.8431	114.5756	7.9834	113.8306	1.788	0.0000	0.0000	82,906
2020/05/11	R186	06/08/2020	8.37	Call	Bond Future	3,777.5500	3.7775	3,235.9300	3.2359	(14.338)	0	0	0
2020/05/11	R186	06/08/2020	8.37	Put	Bond Future	1,010.5900	1.0106	1,213.9500	1.2139	20.123	0	0	0
2020/05/11	R186	06/08/2020	9.00	Put	Bond Future	405.5300	0.4055	494.8000	0.4948	22.013	0	0	0
2020/05/11	R186	06/08/2020	8.38	Call	Bond Future	3,815.1100	3.8151	3,271.0900	3.2711	(14.260)	0	0	0
2020/05/11	R186	06/08/2020	8.00	Put	Bond Future	1,683.6900	1.6837	1,988.4300	1.9884	18.100	0	0	0
2020/05/11	R186	06/08/2020	8.25	Put	Bond Future	1,193.3500	1.1933	1,427.0200	1.4270	19.581	0	0	0
2020/05/11	R186	06/08/2020	8.36	Call	Bond Future	3,740.1300	3.7401	3,200.9400	3.2009	(14.416)	0	0	0
2020/05/11	R186	06/08/2020	8.36	Put	Bond Future	1,024.8800	1.0249	1,230.6700	1.2307	20.079	0	0	0
2020/05/11	R186	05/11/2020	8.00	Put	Bond Future	2,735.1500	2.7351	3,093.8200	3.0938	13.113	0	0	0
2020/05/11	R186	05/11/2020	8.65	Call	Bond Future	4,831.3000	4.8313	4,300.2500	4.3002	(10.992)	0	0	0
2020/05/11	R186	05/11/2020	8.64	Put	Bond Future	1,494.0300	1.4940	1,721.0500	1.7210	15.195	0	0	0
2020/05/11	R186	05/11/2020			Bond Future	7.9826	116.0469	8.1310	115.2906	1.859	0.0000	0.0000	0
2020/05/11	R186	05/11/2020	7.00	Put	Bond Future	6,098.0000	6.0980	6,671.4600	6.6715	9.404	0	0	0
2020/05/11	R186	05/11/2020	7.00	Call	Bond Future	922.0200	0.9220	739.1900	0.7392	(19.829)	0	0	1,200
2020/05/11	R186	05/11/2020	8.66	Call	Bond Future	4,866.6200	4.8666	4,333.8000	4.3338	(10.948)	0	0	0
2020/05/11	R186	05/11/2020	8.66	Put	Bond Future	1,466.0700	1.4661	1,689.5400	1.6895	15.243	0	0	0
2020/05/11	R186	05/11/2020	8.00	Call	Bond Future	2,824.1700	2.8242	2,426.5500	2.4266	(14.079)	0	0	1,200
2020/05/11	R186	05/11/2020	7.84	Put	Bond Future	3,152.2000	3.1522	3,547.1300	3.5471	12.529	0	0	0
2020/05/11	R186	05/11/2020	9.26	Put	Bond Future	830.4900	0.8305	966.1600	0.9662	16.336	0	0	3,500
2020/05/11	R186	05/11/2020	8.65	Put	Bond Future	1,479.9900	1.4800	1,705.2300	1.7052	15.219	0	0	0
2020/05/11	R186	05/11/2020	8.64	Call	Bond Future	4,796.0700	4.7961	4,266.8000	4.2668	(11.035)	0	0	0
2020/05/11	R186	05/11/2020	7.84	Call	Bond Future	2,419.2200	2.4192	2,057.8600	2.0579	(14.937)	0	0	3,500
2020/05/11	R186	05/11/2020	8.34	Put	Bond Future	1,992.1200	1.9921	2,277.1700	2.2772	14.309	0	0	0
2020/05/11	R186	05/11/2020	8.34	Call	Bond Future	3,802.8300	3.8028	3,331.5900	3.3316	(12.392)	0	0	3,500
2020/05/11	R186	05/11/2020	9.26	Call	Bond Future	7,134.2000	7.1342	6,513.5800	6.5136	(8.699)	0	0	0
2020/05/11	R186	04/02/2021	8.15	Call	Bond Future	3,267.1400	3.2671	2,865.9600	2.8660	(12.279)	0	0	0
2020/05/11	R186	04/02/2021			Bond Future	8.1307	112.2989	8.2878	111.5319	1.933	0.0000	0.0000	0
2020/05/11	R186	04/02/2021	8.15	Put	Bond Future	3,172.3800	3.1724	3,538.1200	3.5381	11.529	0	0	0
2020/05/11	R186	04/02/2021	8.16	Call	Bond Future	3,292.7400	3.2927	2,889.6900	2.8897	(12.241)	0	0	0
2020/05/11	R186	04/02/2021	8.17	Put	Bond Future	3,125.8200	3.1258	3,487.8100	3.4878	11.581	0	0	0
2020/05/11	R186	04/02/2021	8.16	Put	Bond Future	3,149.0300	3.1490	3,512.9000	3.5129	11.555	0	0	0
2020/05/11	R186	04/02/2021	8.17	Call	Bond Future	3,318.4600	3.3185	2,913.5300	2.9135	(12.202)	0	0	0
2020/05/11	R186	06/05/2021	10.76	Put	Bond Future	677.2300	0.6772	772.4000	0.7724	14.053	0	0	0
2020/05/11	R186	06/05/2021	10.77	Call	Bond Future	11,474.1600	11.4742	10,791.8300	10.7918	(5.947)	0	0	0
2020/05/11	R186	06/05/2021			Bond Future	8.3068	113.7305	8.4735	112.9537	2.007	0.0000	0.0000	0
2020/05/11	R186	06/05/2021	10.78	Call	Bond Future	11,509.2400	11.5092	10,826.2100	10.8262	(5.935)	0	0	0
2020/05/11	R186	06/05/2021	10.78	Put	Bond Future	665.2800	0.6653	759.0600	0.7591	14.096	0	0	0
2020/05/11	R186	06/05/2021	10.76	Call	Bond Future	11,439.1100	11.4391	10,757.4700	10.7575	(5.959)	0	0	0
2020/05/11	R186	06/05/2021	10.77	Put	Bond Future	671.2300	0.6712	765.7100	0.7657	14.076	0	0	0
2020/05/11	R197	07/05/2020			Bond Future	310.4704	310.4704	310.4704	310.4704	0.000	0.0000	0.0000	0
2020/05/11	R197	06/08/2020			Bond Future	306.0552	306.0552	306.1405	306.1405	0.028	0.0000	0.0000	2,549
2020/05/11	R197	05/11/2020			Bond Future	310.0539	310.0539	310.1356	310.1356	0.026	0.0000	0.0000	0
2020/05/11	R197	04/02/2021			Bond Future	306.2923	306.2923	306.3735	306.3735	0.027	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
2020/05/11	R197	06/05/2021			Bond Future	310.2660	310.2660	310.3480	310.3480	0.026	0.0000	0.0000	0
2020/05/11	R202	07/05/2020			Bond Future	223.0170	223.0170	223.0170	223.0170	0.000	0.0000	0.0000	0
2020/05/11	R202	06/08/2020			Bond Future	221.3057	221.3057	220.9045	220.9045	(0.181)	0.0000	0.0000	7,724
2020/05/11	R202	05/11/2020			Bond Future	224.1965	224.1965	223.7868	223.7868	(0.183)	0.0000	0.0000	0
2020/05/11	R202	04/02/2021			Bond Future	223.0006	223.0006	222.5840	222.5840	(0.187)	0.0000	0.0000	0
2020/05/11	R202	06/05/2021			Bond Future	225.8933	225.8933	225.4713	225.4713	(0.187)	0.0000	0.0000	0
2020/05/11	R208	07/05/2020			Bond Future	3.9500	103.1813	3.9500	103.1813	0.000	0.0000	0.0000	0
2020/05/11	R208	06/08/2020	5.57	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/05/11	R208	06/08/2020			Bond Future	3.6255	104.4060	3.5990	104.4228	(0.733)	0.0000	0.0000	28,952
2020/05/11	R208	06/08/2020	5.56	Call	Bond Future	1,212.5300	1.2125	1,229.3600	1.2294	1.388	0	0	0
2020/05/11	R208	06/08/2020	5.56	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/05/11	R208	06/08/2020	5.57	Call	Bond Future	1,218.7300	1.2187	1,235.5500	1.2356	1.380	0	0	0
2020/05/11	R208	06/08/2020	5.55	Call	Bond Future	1,206.3400	1.2063	1,223.1600	1.2232	1.394	0	0	0
2020/05/11	R208	06/08/2020	5.55	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2020/05/11	R208	05/11/2020	4.78	Call	Bond Future	850.5300	0.8505	866.0500	0.8661	1.825	0	0	0
2020/05/11	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/11	R208	05/11/2020			Bond Future	2.5891	102.3513	2.5495	102.3668	(1.531)	0.0000	0.0000	0
2020/05/11	R208	05/11/2020	4.79	Call	Bond Future	854.3800	0.8544	869.9000	0.8699	1.817	0	0	0
2020/05/11	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/11	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/11	R208	05/11/2020	4.77	Call	Bond Future	846.6800	0.8467	862.2000	0.8622	1.833	0	0	0
2020/05/11	R209	07/05/2020			Bond Future	10.7500	66.7750	10.7500	66.7750	0.000	0.0000	0.0000	0
2020/05/11	R209	06/08/2020	5.56	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/05/11	R209	06/08/2020	5.55	Put	Bond Future	40,949.8900	40.9499	41,654.3800	41.6544	1.720	0	0	0
2020/05/11	R209	06/08/2020			Bond Future	10.7451	68.5833	10.8726	67.8788	1.186	0.0000	0.0000	64,100
2020/05/11	R209	06/08/2020	5.57	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/05/11	R209	06/08/2020	5.57	Put	Bond Future	40,733.0800	40.7331	41,437.5700	41.4376	1.730	0	0	0
2020/05/11	R209	06/08/2020	5.56	Put	Bond Future	40,841.4100	40.8414	41,545.9000	41.5459	1.725	0	0	0
2020/05/11	R209	06/08/2020	5.55	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/05/11	R209	05/11/2020	10.02	Call	Bond Future	1,975.7500	1.9757	1,719.4000	1.7194	(12.975)	0	0	0
2020/05/11	R209	05/11/2020			Bond Future	10.9075	66.3208	11.0397	65.6063	1.213	0.0000	0.0000	0
2020/05/11	R209	05/11/2020	10.00	Call	Bond Future	1,941.8000	1.9418	1,688.5800	1.6886	(13.040)	0	0	0
2020/05/11	R209	05/11/2020	10.00	Put	Bond Future	7,166.5300	7.1665	7,627.8200	7.6278	6.437	0	0	0
2020/05/11	R209	05/11/2020	10.02	Put	Bond Future	7,078.9700	7.0790	7,537.1300	7.5371	6.472	0	0	0
2020/05/11	R209	05/11/2020	10.01	Call	Bond Future	1,958.7300	1.9587	1,703.9400	1.7039	(13.008)	0	0	0
2020/05/11	R209	05/11/2020	10.01	Put	Bond Future	7,122.6700	7.1227	7,582.3900	7.5824	6.454	0	0	0
2020/05/11	R209	04/02/2021	10.12	Put	Bond Future	7,852.6100	7.8526	8,307.1700	8.3072	5.789	0	0	0
2020/05/11	R209	04/02/2021			Bond Future	11.0757	67.2011	11.2129	66.4768	1.239	0.0000	0.0000	0
2020/05/11	R209	04/02/2021	10.11	Call	Bond Future	2,445.6900	2.4457	2,177.2300	2.1772	(10.977)	0	0	0
2020/05/11	R209	04/02/2021	10.11	Put	Bond Future	7,894.8800	7.8949	8,350.7900	8.3508	5.775	0	0	0
2020/05/11	R209	04/02/2021	10.12	Call	Bond Future	2,463.1700	2.4632	2,193.3600	2.1934	(10.954)	0	0	0
2020/05/11	R209	04/02/2021	10.10	Call	Bond Future	2,428.2900	2.4283	2,161.1900	2.1612	(11.000)	0	0	0
2020/05/11	R209	04/02/2021	10.10	Put	Bond Future	7,937.3000	7.9373	8,394.5700	8.3946	5.761	0	0	0
2020/05/11	R209	06/05/2021	12.23	Put	Bond Future	3,411.3300	3.4113	3,634.1600	3.6342	6.532	0	0	0
2020/05/11	R209	06/05/2021	12.22	Call	Bond Future	8,155.8700	8.1559	7,645.9600	7.6460	(6.252)	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
2020/05/11	R209	06/05/2021			Bond Future	11.2574	64.9149	11.3998	64.1813	1.265	0.0000	0.0000	0
2020/05/11	R209	06/05/2021	12.23	Call	Bond Future	8,187.1200	8.1871	7,676.3400	7.6763	(6.239)	0	0	0
2020/05/11	R209	06/05/2021	12.22	Put	Bond Future	3,426.4800	3.4265	3,650.1800	3.6502	6.529	0	0	0
2020/05/11	R209	06/05/2021	12.24	Call	Bond Future	8,218.4000	8.2184	7,706.7400	7.7067	(6.226)	0	0	0
2020/05/11	R209	06/05/2021	12.24	Put	Bond Future	3,396.2500	3.3963	3,618.2000	3.6182	6.535	0	0	0
2020/05/11	R210	07/05/2020			Bond Future	184.1973	184.1973	184.1973	184.1973	0.000	0.0000	0.0000	0
2020/05/11	R210	06/08/2020			Bond Future	186.1867	186.1867	186.2435	186.2435	0.031	0.0000	0.0000	1,929
2020/05/11	R210	05/11/2020			Bond Future	185.9104	185.9104	185.9651	185.9651	0.029	0.0000	0.0000	0
2020/05/11	R210	04/02/2021			Bond Future	188.4174	188.4174	188.4720	188.4720	0.029	0.0000	0.0000	0
2020/05/11	R210	06/05/2021			Bond Future	188.1192	188.1192	188.1742	188.1742	0.029	0.0000	0.0000	0
2020/05/11	R212	07/05/2020			Bond Future	166.0614	166.0614	166.0614	166.0614	0.000	0.0000	0.0000	0
2020/05/11	R212	06/08/2020			Bond Future	165.4915	165.4915	165.3823	165.3823	(0.066)	0.0000	0.0000	6,744
2020/05/11	R212	05/11/2020			Bond Future	167.6548	167.6548	167.5417	167.5417	(0.067)	0.0000	0.0000	0
2020/05/11	R212	04/02/2021			Bond Future	167.5939	167.5939	167.4784	167.4784	(0.069)	0.0000	0.0000	0
2020/05/11	R212	06/05/2021			Bond Future	169.7681	169.7681	169.6509	169.6509	(0.069)	0.0000	0.0000	0
2020/05/11	R213	07/05/2020			Bond Future	9.8700	82.5745	9.8700	82.5745	0.000	0.0000	0.0000	0
2020/05/11	R213	06/08/2020	9.31	Call	Bond Future	1,327.8400	1.3278	1,057.8200	1.0578	(20.335)	0	0	0
2020/05/11	R213	06/08/2020			Bond Future	9.8925	84.4495	10.0307	83.6760	1.397	0.0000	0.0000	14,286
2020/05/11	R213	06/08/2020	9.29	Call	Bond Future	1,293.1500	1.2931	1,028.1600	1.0282	(20.492)	0	0	0
2020/05/11	R213	06/08/2020	9.29	Put	Bond Future	4,782.6500	4.7826	5,291.1200	5.2911	10.632	0	0	0
2020/05/11	R213	06/08/2020	9.31	Put	Bond Future	4,698.3800	4.6984	5,201.8200	5.2018	10.715	0	0	0
2020/05/11	R213	06/08/2020	9.30	Call	Bond Future	1,310.4100	1.3104	1,042.9100	1.0429	(20.413)	0	0	0
2020/05/11	R213	06/08/2020	9.30	Put	Bond Future	4,740.4000	4.7404	5,246.3600	5.2464	10.673	0	0	0
2020/05/11	R213	05/11/2020	9.60	Put	Bond Future	5,082.2700	5.0823	5,529.8800	5.5299	8.807	0	0	0
2020/05/11	R213	05/11/2020	9.59	Call	Bond Future	2,484.0400	2.4840	2,149.0000	2.1490	(13.488)	0	0	0
2020/05/11	R213	05/11/2020			Bond Future	10.0598	82.0000	10.2037	81.2154	1.430	0.0000	0.0000	0
2020/05/11	R213	05/11/2020	9.60	Call	Bond Future	2,505.9500	2.5059	2,168.9600	2.1690	(13.448)	0	0	0
2020/05/11	R213	05/11/2020	9.59	Put	Bond Future	5,117.5900	5.1176	5,567.1500	5.5672	8.785	0	0	0
2020/05/11	R213	05/11/2020	9.61	Call	Bond Future	2,527.9700	2.5280	2,189.0400	2.1890	(13.407)	0	0	0
2020/05/11	R213	05/11/2020	9.61	Put	Bond Future	5,047.1100	5.0471	5,492.7800	5.4928	8.830	0	0	0
2020/05/11	R213	04/02/2021	9.40	Call	Bond Future	2,343.1600	2.3432	2,051.1800	2.0512	(12.461)	0	0	0
2020/05/11	R213	04/02/2021	9.39	Put	Bond Future	7,028.8200	7.0288	7,533.8700	7.5339	7.185	0	0	0
2020/05/11	R213	04/02/2021			Bond Future	10.2383	83.0876	10.3882	82.2922	1.465	0.0000	0.0000	0
2020/05/11	R213	04/02/2021	9.41	Call	Bond Future	2,361.0200	2.3610	2,067.4700	2.0675	(12.433)	0	0	0
2020/05/11	R213	04/02/2021	9.41	Put	Bond Future	6,949.4500	6.9495	7,451.3500	7.4513	7.222	0	0	0
2020/05/11	R213	04/02/2021	9.40	Put	Bond Future	6,989.0600	6.9891	7,492.5300	7.4925	7.204	0	0	0
2020/05/11	R213	04/02/2021	9.39	Call	Bond Future	2,325.3900	2.3254	2,034.9900	2.0350	(12.488)	0	0	0
2020/05/11	R213	06/05/2021	11.91	Put	Bond Future	2,373.8300	2.3738	2,573.6000	2.5736	8.416	0	0	0
2020/05/11	R213	06/05/2021			Bond Future	10.4276	80.6116	10.5837	79.8060	1.497	0.0000	0.0000	0
2020/05/11	R213	06/05/2021	11.90	Call	Bond Future	9,569.9600	9.5700	8,964.9600	8.9650	(6.322)	0	0	0
2020/05/11	R213	06/05/2021	11.90	Put	Bond Future	2,384.5800	2.3846	2,585.2000	2.5852	8.413	0	0	0
2020/05/11	R213	06/05/2021	11.91	Call	Bond Future	9,604.9900	9.6050	8,999.1400	8.9991	(6.308)	0	0	0
2020/05/11	R213	06/05/2021	11.89	Call	Bond Future	9,534.9300	9.5349	8,930.8000	8.9308	(6.336)	0	0	0
2020/05/11	R213	06/05/2021	11.89	Put	Bond Future	2,395.3700	2.3954	2,596.8600	2.5969	8.412	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
2020/05/11	R214	07/05/2020			Bond Future	10.9900	64.8376	10.9900	64.8376	0.000	0.0000	0.0000	0
2020/05/11	R214	06/08/2020	9.98	Put	Bond Future	7,066.4500	7.0664	7,572.5900	7.5726	7.163	0	0	0
2020/05/11	R214	06/08/2020	9.97	Call	Bond Future	919.3400	0.9193	738.3300	0.7383	(19.689)	0	0	0
2020/05/11	R214	06/08/2020			Bond Future	10.9844	66.6170	11.1070	65.9280	1.115	0.0000	0.0000	22,161
2020/05/11	R214	06/08/2020	9.98	Call	Bond Future	932.2300	0.9322	749.3500	0.7494	(19.617)	0	0	0
2020/05/11	R214	06/08/2020	9.97	Put	Bond Future	7,119.2800	7.1193	7,627.2900	7.6273	7.136	0	0	0
2020/05/11	R214	06/08/2020	9.99	Call	Bond Future	945.2500	0.9453	760.4900	0.7605	(19.546)	0	0	0
2020/05/11	R214	06/08/2020	9.99	Put	Bond Future	7,013.8500	7.0138	7,518.1100	7.5181	7.189	0	0	0
2020/05/11	R214	05/11/2020	10.26	Put	Bond Future	7,271.0700	7.2711	7,715.0100	7.7150	6.106	0	0	0
2020/05/11	R214	05/11/2020			Bond Future	11.1438	64.1912	11.2710	63.4925	1.141	0.0000	0.0000	0
2020/05/11	R214	05/11/2020	10.25	Call	Bond Future	2,030.4800	2.0305	1,777.2100	1.7772	(12.473)	0	0	0
2020/05/11	R214	05/11/2020	10.25	Put	Bond Future	7,316.4300	7.3164	7,761.9100	7.7619	6.089	0	0	0
2020/05/11	R214	05/11/2020	10.26	Call	Bond Future	2,048.1100	2.0481	1,793.3000	1.7933	(12.441)	0	0	0
2020/05/11	R214	05/11/2020	10.24	Call	Bond Future	2,012.9300	2.0129	1,761.2000	1.7612	(12.506)	0	0	0
2020/05/11	R214	05/11/2020	10.24	Put	Bond Future	7,361.9700	7.3620	7,808.9900	7.8090	6.072	0	0	0
2020/05/11	R214	04/02/2021	10.33	Call	Bond Future	2,491.2300	2.4912	2,227.7300	2.2277	(10.577)	0	0	0
2020/05/11	R214	04/02/2021			Bond Future	11.3123	65.0429	11.4444	64.3345	1.168	0.0000	0.0000	0
2020/05/11	R214	04/02/2021	10.31	Call	Bond Future	2,455.6200	2.4556	2,194.7800	2.1948	(10.622)	0	0	0
2020/05/11	R214	04/02/2021	10.31	Put	Bond Future	8,281.7900	8.2818	8,729.3700	8.7294	5.404	0	0	0
2020/05/11	R214	04/02/2021	10.33	Put	Bond Future	8,192.7800	8.1928	8,637.7000	8.6377	5.431	0	0	0
2020/05/11	R214	04/02/2021	10.32	Call	Bond Future	2,473.3900	2.4734	2,211.2200	2.2112	(10.600)	0	0	0
2020/05/11	R214	04/02/2021	10.32	Put	Bond Future	8,237.2100	8.2372	8,683.4600	8.6835	5.417	0	0	0
2020/05/11	R214	06/05/2021	12.26	Call	Bond Future	7,708.1600	7.7082	7,224.4000	7.2244	(6.276)	0	0	0
2020/05/11	R214	06/05/2021	12.25	Put	Bond Future	3,853.9000	3.8539	4,088.5100	4.0885	6.088	0	0	0
2020/05/11	R214	06/05/2021			Bond Future	11.4869	62.5896	11.6241	61.8721	1.194	0.0000	0.0000	0
2020/05/11	R214	06/05/2021	12.27	Call	Bond Future	7,738.8800	7.7389	7,254.2200	7.2542	(6.263)	0	0	0
2020/05/11	R214	06/05/2021	12.27	Put	Bond Future	3,820.1400	3.8201	4,052.9500	4.0530	6.094	0	0	0
2020/05/11	R214	06/05/2021	12.26	Put	Bond Future	3,836.8600	3.8369	4,070.5700	4.0706	6.091	0	0	0
2020/05/11	R214	06/05/2021	12.25	Call	Bond Future	7,677.6900	7.6777	7,194.8300	7.1948	(6.289)	0	0	0
2020/05/11	R248	07/05/2020			Bond Future	11.1750	81.0772	11.1750	81.0772	0.000	0.0000	0.0000	0
2020/05/11	R248	06/08/2020	9.00	Put	Bond Future	18,128.0300	18.1280	18,883.4900	18.8835	4.167	0	0	0
2020/05/11	R248	06/08/2020	11.80	Call	Bond Future	5,811.6000	5.8116	5,224.6100	5.2246	(10.100)	0	0	470
2020/05/11	R248	06/08/2020	12.75	Call	Bond Future	10,357.3500	10.3573	9,652.1100	9.6521	(6.809)	0	0	814
2020/05/11	R248	06/08/2020	10.35	Call	Bond Future	1,044.1200	1.0441	833.9800	0.8340	(20.126)	0	0	640
2020/05/11	R248	06/08/2020	11.85	Put	Bond Future	1,574.8000	1.5748	1,752.5900	1.7526	11.290	0	0	0
2020/05/11	R248	06/08/2020	10.20	Call	Bond Future	814.7000	0.8147	640.2400	0.6402	(21.414)	0	0	0
2020/05/11	R248	06/08/2020			Bond Future	11.1732	83.3118	11.2857	82.5378	1.007	0.0000	0.0000	82,395
2020/05/11	R248	06/08/2020	9.25	Call	Bond Future	108.5700	0.1086	75.1100	0.0751	(30.819)	0	0	20,640
2020/05/11	R248	06/08/2020	9.25	Put	Bond Future	15,755.4600	15.7555	16,496.0100	16.4960	4.700	0	0	0
2020/05/11	R248	06/08/2020	10.18	Put	Bond Future	8,254.7900	8.2548	8,858.8500	8.8588	7.318	0	0	0
2020/05/11	R248	06/08/2020	10.18	Call	Bond Future	787.1700	0.7872	617.2200	0.6172	(21.590)	0	0	0
2020/05/11	R248	06/08/2020	10.35	Put	Bond Future	7,147.6600	7.1477	7,711.5300	7.7115	7.889	0	0	0
2020/05/11	R248	06/08/2020	11.85	Call	Bond Future	6,036.0500	6.0361	5,439.8300	5.4398	(9.878)	0	0	0
2020/05/11	R248	06/08/2020	11.15	Put	Bond Future	3,299.1400	3.2991	3,638.8100	3.6388	10.296	0	0	0
2020/05/11	R248	06/08/2020	11.15	Call	Bond Future	3,137.8500	3.1379	2,703.5100	2.7035	(13.842)	0	0	0
2020/05/11	R248	06/08/2020	10.85	Put	Bond Future	4,449.6700	4.4497	4,876.6500	4.8767	9.596	0	0	0
2020/05/11	R248	06/08/2020	10.85	Call	Bond Future	2,148.0800	2.1481	1,801.0500	1.8010	(16.155)	0	0	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
2020/05/11	R248	06/08/2020	9.00	Call	Bond Future	55.1800	0.0552	36.6300	0.0366	(33.617)	0	0	3,000
2020/05/11	R248	06/08/2020	11.80	Put	Bond Future	1,664.3400	1.6643	1,851.3600	1.8514	11.237	0	0	0
2020/05/11	R248	06/08/2020	12.75	Put	Bond Future	627.5300	0.6275	696.3000	0.6963	10.959	0	0	0
2020/05/11	R248	06/08/2020	10.20	Put	Bond Future	8,119.8800	8.1199	8,719.4300	8.7194	7.384	0	0	0
2020/05/11	R248	06/08/2020	12.25	Put	Bond Future	1,025.9800	1.0260	1,143.0300	1.1430	11.409	0	0	0
2020/05/11	R248	06/08/2020	12.25	Call	Bond Future	7,915.8800	7.9159	7,258.9200	7.2589	(8.299)	0	0	814
2020/05/11	R248	06/08/2020	11.10	Put	Bond Future	3,466.4100	3.4664	3,820.2700	3.8203	10.208	0	0	0
2020/05/11	R248	06/08/2020	11.10	Call	Bond Future	2,955.3800	2.9554	2,535.2300	2.5352	(14.216)	0	0	470
2020/05/11	R248	06/08/2020	10.19	Put	Bond Future	8,187.1900	8.1872	8,789.0000	8.7890	7.351	0	0	0
2020/05/11	R248	06/08/2020	10.19	Call	Bond Future	800.8500	0.8008	628.6500	0.6287	(21.502)	0	0	0
2020/05/11	R248	05/11/2020	10.02	Put	Bond Future	11,200.8000	11.2008	11,799.1900	11.7992	5.342	0	0	0
2020/05/11	R248	05/11/2020	10.03	Call	Bond Future	1,286.3600	1.2864	1,097.9200	1.0979	(14.649)	0	0	0
2020/05/11	R248	05/11/2020			Bond Future	11.3410	79.9648	11.4582	79.1797	1.033	0.0000	0.0000	0
2020/05/11	R248	05/11/2020	11.00	Put	Bond Future	5,810.0500	5.8100	6,220.7500	6.2208	7.069	0	0	0
2020/05/11	R248	05/11/2020	11.00	Call	Bond Future	3,442.0700	3.4421	3,067.6100	3.0676	(10.879)	0	0	800
2020/05/11	R248	05/11/2020	10.00	Put	Bond Future	11,338.3900	11.3384	11,940.0800	11.9401	5.307	0	0	0
2020/05/11	R248	05/11/2020	10.00	Call	Bond Future	1,241.8900	1.2419	1,058.4200	1.0584	(14.773)	0	0	800
2020/05/11	R248	05/11/2020	10.04	Call	Bond Future	1,301.4200	1.3014	1,111.3200	1.1113	(14.607)	0	0	0
2020/05/11	R248	05/11/2020	10.04	Put	Bond Future	11,064.2400	11.0642	11,659.3000	11.6593	5.378	0	0	0
2020/05/11	R248	05/11/2020	10.02	Call	Bond Future	1,271.4100	1.2714	1,084.6400	1.0846	(14.690)	0	0	0
2020/05/11	R248	05/11/2020	10.03	Put	Bond Future	11,132.3900	11.1324	11,729.1100	11.7291	5.360	0	0	0
2020/05/11	R248	04/02/2021	10.46	Call	Bond Future	2,389.0100	2.3890	2,123.9800	2.1240	(11.094)	0	0	0
2020/05/11	R248	04/02/2021	10.47	Put	Bond Future	9,899.4600	9.8995	10,428.8200	10.4288	5.347	0	0	0
2020/05/11	R248	04/02/2021			Bond Future	11.5192	81.0260	11.6414	80.2300	1.061	0.0000	0.0000	0
2020/05/11	R248	04/02/2021	10.46	Put	Bond Future	9,956.7700	9.9568	10,487.7400	10.4877	5.333	0	0	0
2020/05/11	R248	04/02/2021	10.47	Call	Bond Future	2,409.2200	2.4092	2,142.5800	2.1426	(11.067)	0	0	0
2020/05/11	R248	04/02/2021	10.48	Call	Bond Future	2,429.5500	2.4296	2,161.2900	2.1613	(11.042)	0	0	0
2020/05/11	R248	04/02/2021	10.48	Put	Bond Future	9,842.4000	9.8424	10,370.1400	10.3701	5.362	0	0	0
2020/05/11	R248	06/05/2021	12.36	Call	Bond Future	8,420.8500	8.4209	7,887.4100	7.8874	(6.335)	0	0	0
2020/05/11	R248	06/05/2021			Bond Future	11.7039	77.6403	11.8313	76.8341	1.088	0.0000	0.0000	0
2020/05/11	R248	06/05/2021	12.34	Call	Bond Future	8,350.1500	8.3501	7,818.9600	7.8190	(6.361)	0	0	0
2020/05/11	R248	06/05/2021	12.34	Put	Bond Future	4,472.8500	4.4729	4,747.8400	4.7478	6.148	0	0	0
2020/05/11	R248	06/05/2021	12.36	Put	Bond Future	4,427.4600	4.4275	4,700.2000	4.7002	6.160	0	0	0
2020/05/11	R248	06/05/2021	12.35	Call	Bond Future	8,385.4900	8.3855	7,853.1700	7.8532	(6.348)	0	0	0
2020/05/11	R248	06/05/2021	12.35	Put	Bond Future	4,450.1000	4.4501	4,723.9600	4.7240	6.154	0	0	0

**Total**

**1233340**