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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/05/2020 TO 12/05/2020

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
2020/05/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	2025	07/05/2020		Bond Future	136.9368	136.9368	136.9368	136.9368	0.000	0.0000	0.0000	0
2020/05/12	2025	06/08/2020		Bond Future	136.7128	136.7128	136.6111	136.6111	(0.074)	0.0000	0.0000	3,096

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
2020/05/12	2025	05/11/2020			Bond Future	138.4974	138.4974	138.3377	138.3377	(0.115)	0.0000	0.0000	0
2020/05/12	2025	04/02/2021			Bond Future	138.8403	138.8403	138.5766	138.5766	(0.190)	0.0000	0.0000	0
2020/05/12	2025	06/05/2021			Bond Future	140.6412	140.6412	140.3893	140.3893	(0.179)	0.0000	0.0000	0
2020/05/12	2029	07/05/2020			Bond Future	99.8151	99.8151	99.8151	99.8151	0.000	0.0000	0.0000	0
2020/05/12	2029	06/08/2020			Bond Future	100.2429	100.2429	99.6962	99.6962	(0.545)	0.0000	0.0000	4,982
2020/05/12	2029	05/11/2020			Bond Future	100.4137	100.4137	99.8191	99.8191	(0.592)	0.0000	0.0000	0
2020/05/12	2029	04/02/2021			Bond Future	101.7670	101.7670	101.0905	101.0905	(0.665)	0.0000	0.0000	0
2020/05/12	2029	06/05/2021			Bond Future	101.9357	101.9357	101.2615	101.2615	(0.661)	0.0000	0.0000	0
2020/05/12	2030	07/05/2020			Bond Future	9.4100	93.3652	9.4100	93.3652	0.000	0.0000	0.0000	0
2020/05/12	2030	06/08/2020	9.11	Call	Bond Future	1,333.8800	1.3339	1,595.4800	1.5955	19.612	0	0	0
2020/05/12	2030	06/08/2020	10.40	Put	Bond Future	0.0000	0.0000	832.9600	0.8330	100.000	0	0	5,000
2020/05/12	2030	06/08/2020	11.25	Call	Bond Future	9,060.2600	9.0603	9,760.7100	9.7607	7.731	0	0	0
2020/05/12	2030	06/08/2020	10.00	Call	Bond Future	3,802.7200	3.8027	4,303.3900	4.3034	13.166	0	0	470
2020/05/12	2030	06/08/2020	10.05	Put	Bond Future	1,559.0100	1.5590	1,298.2200	1.2982	(16.728)	0	0	0
2020/05/12	2030	06/08/2020	10.70	Call	Bond Future	6,626.4300	6.6264	7,261.5000	7.2615	9.584	0	0	470
2020/05/12	2030	06/08/2020	9.75	Put	Bond Future	2,216.7600	2.2168	1,880.2700	1.8803	(15.179)	0	0	0
2020/05/12	2030	06/08/2020	9.42	Call	Bond Future	2,017.7100	2.0177	2,364.0600	2.3641	17.165	0	0	0
2020/05/12	2030	06/08/2020			Bond Future	9.6185	90.3427	9.4840	91.1161	(1.398)	0.0000	0.0000	120,576
2020/05/12	2030	06/08/2020	9.09	Call	Bond Future	1,297.0800	1.2971	1,553.4700	1.5535	19.767	0	0	0
2020/05/12	2030	06/08/2020	9.09	Put	Bond Future	4,387.0700	4.3871	3,870.0700	3.8701	(11.785)	0	0	0
2020/05/12	2030	06/08/2020	10.40	Call	Bond Future	0.0000	0.0000	5,934.0700	5.9341	100.000	0	0	0
2020/05/12	2030	06/08/2020	10.70	Put	Bond Future	710.5000	0.7105	572.1800	0.5722	(19.468)	0	0	0
2020/05/12	2030	06/08/2020	9.05	Put	Bond Future	4,554.9500	4.5550	4,027.6300	4.0276	(11.577)	0	0	0
2020/05/12	2030	06/08/2020	9.05	Call	Bond Future	1,225.4600	1.2255	1,471.5300	1.4715	20.080	0	0	450
2020/05/12	2030	06/08/2020	8.36	Put	Bond Future	7,987.6400	7.9876	7,316.6500	7.3166	(8.400)	0	0	0
2020/05/12	2030	06/08/2020	8.36	Call	Bond Future	397.5500	0.3976	499.9500	0.4999	25.758	0	0	800
2020/05/12	2030	06/08/2020	8.86	Put	Bond Future	5,403.6400	5.4036	4,829.9300	4.8299	(10.617)	0	0	0
2020/05/12	2030	06/08/2020	8.86	Call	Bond Future	925.4900	0.9255	1,125.1700	1.1252	21.576	0	0	800
2020/05/12	2030	06/08/2020	9.11	Put	Bond Future	4,304.4200	4.3044	3,792.6300	3.7926	(11.890)	0	0	0
2020/05/12	2030	06/08/2020	11.25	Put	Bond Future	332.6300	0.3326	259.6900	0.2597	(21.928)	0	0	0
2020/05/12	2030	06/08/2020	10.21	Put	Bond Future	1,282.6300	1.2826	1,057.9400	1.0579	(17.518)	0	0	0
2020/05/12	2030	06/08/2020	10.00	Put	Bond Future	1,654.8500	1.6549	1,382.1300	1.3821	(16.480)	0	0	0
2020/05/12	2030	06/08/2020	10.75	Call	Bond Future	6,845.5900	6.8456	7,487.6100	7.4876	9.379	0	0	0
2020/05/12	2030	06/08/2020	10.05	Call	Bond Future	3,983.3300	3.9833	4,495.9300	4.4959	12.869	0	0	0
2020/05/12	2030	06/08/2020	9.75	Call	Bond Future	2,965.0100	2.9650	3,401.9100	3.4019	14.735	0	0	450
2020/05/12	2030	06/08/2020	9.42	Put	Bond Future	3,162.1400	3.1621	2,735.1000	2.7351	(13.505)	0	0	800
2020/05/12	2030	06/08/2020	9.10	Call	Bond Future	1,315.3900	1.3154	1,574.3800	1.5744	19.689	0	0	0
2020/05/12	2030	06/08/2020	9.10	Put	Bond Future	4,345.6300	4.3456	3,831.2300	3.8312	(11.837)	0	0	0
2020/05/12	2030	06/08/2020	11.47	Call	Bond Future	10,046.7700	10.0468	10,766.8000	10.7668	7.167	0	0	0
2020/05/12	2030	06/08/2020	11.47	Put	Bond Future	229.5200	0.2295	176.1600	0.1762	(23.249)	0	0	650
2020/05/12	2030	06/08/2020	10.21	Call	Bond Future	4,583.9300	4.5839	5,132.6300	5.1326	11.970	0	0	650
2020/05/12	2030	06/08/2020	10.87	Call	Bond Future	7,377.6200	7.3776	8,034.9800	8.0350	8.910	0	0	0
2020/05/12	2030	06/08/2020	10.87	Put	Bond Future	579.0000	0.5790	462.9700	0.4630	(20.040)	0	0	650
2020/05/12	2030	06/08/2020	10.75	Put	Bond Future	668.7700	0.6688	537.4000	0.5374	(19.644)	0	0	0
2020/05/12	2030	06/08/2020	9.20	Put	Bond Future	3,944.2100	3.9442	3,456.3200	3.4563	(12.370)	0	0	0
2020/05/12	2030	06/08/2020	9.20	Call	Bond Future	1,508.7200	1.5087	1,794.2200	1.7942	18.923	0	0	323

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
2020/05/12	2030	06/08/2020	8.50	Put	Bond Future	7,217.5200		7.2175	6,569.8400	6.5698	(8.974)	0	0	0
2020/05/12	2030	06/08/2020	8.50	Call	Bond Future	512.0200		0.5120	637.7300	0.6377	24.552	0	0	323
2020/05/12	2030	05/11/2020	8.10	Put	Bond Future	10,676.4800		10.6765	10,043.1200	10.0431	(5.932)	0	0	0
2020/05/12	2030	05/11/2020	8.73	Call	Bond Future	1,308.5800		1.3086	1,505.1600	1.5052	15.022	0	0	3,000
2020/05/12	2030	05/11/2020	10.06	Put	Bond Future	2,846.2300		2.8462	2,541.0400	2.5410	(10.723)	0	0	1,000
2020/05/12	2030	05/11/2020	9.39	Put	Bond Future	4,743.1100		4.7431	4,313.3400	4.3133	(9.061)	0	0	0
2020/05/12	2030	05/11/2020	9.38	Call	Bond Future	2,481.6700		2.4817	2,793.1600	2.7932	12.552	0	0	0
2020/05/12	2030	05/11/2020			Bond Future	9.7861		91.5038	9.6532	92.2469	(1.358)	0.0000	0.0000	0
2020/05/12	2030	05/11/2020	8.85	Put	Bond Future	6,894.2000		6.8942	6,367.2500	6.3673	(7.643)	0	0	0
2020/05/12	2030	05/11/2020	8.85	Call	Bond Future	1,485.2200		1.4852	1,701.4200	1.7014	14.557	0	0	3,000
2020/05/12	2030	05/11/2020	9.61	Call	Bond Future	3,046.7000		3.0467	3,401.9600	3.4020	11.660	0	0	0
2020/05/12	2030	05/11/2020	9.61	Put	Bond Future	4,032.9700		4.0330	3,645.0800	3.6451	(9.618)	0	0	3,000
2020/05/12	2030	05/11/2020	8.34	Put	Bond Future	9,375.4900		9.3755	8,771.7400	8.7717	(6.440)	0	0	0
2020/05/12	2030	05/11/2020	8.34	Call	Bond Future	839.9900		0.8400	979.3900	0.9794	16.595	0	0	1,000
2020/05/12	2030	05/11/2020	9.04	Put	Bond Future	6,075.9700		6.0760	5,581.7200	5.5817	(8.135)	0	0	0
2020/05/12	2030	05/11/2020	9.04	Call	Bond Future	1,798.6300		1.7986	2,047.5300	2.0475	13.838	0	0	1,000
2020/05/12	2030	05/11/2020	8.36	Put	Bond Future	9,270.7500		9.2708	8,669.6700	8.6697	(6.484)	0	0	0
2020/05/12	2030	05/11/2020	9.86	Put	Bond Future	3,332.9000		3.3329	2,991.7500	2.9918	(10.236)	0	0	14,160
2020/05/12	2030	05/11/2020	8.10	Call	Bond Future	623.5000		0.6235	733.2900	0.7333	17.609	0	0	3,000
2020/05/12	2030	05/11/2020	8.73	Put	Bond Future	7,441.4400		7.4414	6,894.8700	6.8949	(7.345)	0	0	0
2020/05/12	2030	05/11/2020	9.23	Put	Bond Future	5,318.1900		5.3182	4,858.2800	4.8583	(8.648)	0	0	0
2020/05/12	2030	05/11/2020	10.06	Call	Bond Future	4,352.1200		4.3521	4,790.0800	4.7901	10.063	0	0	0
2020/05/12	2030	05/11/2020	10.37	Put	Bond Future	2,209.4900		2.2095	1,956.2300	1.9562	(11.462)	0	0	15,947
2020/05/12	2030	05/11/2020	9.39	Call	Bond Future	2,504.7600		2.5048	2,818.1400	2.8181	12.511	0	0	0
2020/05/12	2030	05/11/2020	9.38	Put	Bond Future	4,777.4700		4.7775	4,345.8100	4.3458	(9.035)	0	0	0
2020/05/12	2030	05/11/2020	8.36	Call	Bond Future	860.3500		0.8603	1,002.4200	1.0024	16.513	0	0	14,160
2020/05/12	2030	05/11/2020	8.86	Put	Bond Future	6,849.6500		6.8497	6,324.3800	6.3244	(7.669)	0	0	0
2020/05/12	2030	05/11/2020	8.86	Call	Bond Future	1,500.6700		1.5007	1,718.5500	1.7185	14.519	0	0	14,160
2020/05/12	2030	05/11/2020	9.86	Call	Bond Future	3,742.4300		3.7424	4,144.4300	4.1444	10.742	0	0	0
2020/05/12	2030	05/11/2020	9.23	Call	Bond Future	2,154.9800		2.1550	2,438.2200	2.4382	13.144	0	0	3,000
2020/05/12	2030	05/11/2020	10.47	Call	Bond Future	5,732.3100		5.7323	6,237.7300	6.2377	8.817	0	0	0
2020/05/12	2030	05/11/2020	10.47	Put	Bond Future	2,033.7700		2.0338	1,796.0400	1.7960	(11.689)	0	0	3,000
2020/05/12	2030	05/11/2020	8.53	Put	Bond Future	8,404.2800		8.4043	7,827.0600	7.8271	(6.868)	0	0	0
2020/05/12	2030	05/11/2020	8.53	Call	Bond Future	1,048.9500		1.0489	1,214.8800	1.2149	15.819	0	0	15,947
2020/05/12	2030	05/11/2020	9.03	Put	Bond Future	6,117.5400		6.1175	5,621.5200	5.6215	(8.108)	0	0	0
2020/05/12	2030	05/11/2020	9.03	Call	Bond Future	1,781.0800		1.7811	2,028.2100	2.0282	13.875	0	0	15,947
2020/05/12	2030	05/11/2020	10.37	Call	Bond Future	5,379.9400		5.3799	5,869.8300	5.8698	9.106	0	0	0
2020/05/12	2030	05/11/2020	9.40	Call	Bond Future	2,527.7200		2.5277	2,843.0000	2.8430	12.473	0	0	0
2020/05/12	2030	05/11/2020	9.40	Put	Bond Future	4,708.6700		4.7087	4,280.8000	4.2808	(9.087)	0	0	0
2020/05/12	2030	04/02/2021	9.12	Call	Bond Future	2,180.8800		2.1809	2,417.9700	2.4180	10.871	0	0	1,000
2020/05/12	2030	04/02/2021	8.36	Call	Bond Future	1,112.3500		1.1123	1,254.9200	1.2549	12.817	0	0	800
2020/05/12	2030	04/02/2021	9.16	Call	Bond Future	2,251.7800		2.2518	2,494.4000	2.4944	10.775	0	0	0
2020/05/12	2030	04/02/2021	9.15	Put	Bond Future	6,779.3400		6.7793	6,336.6500	6.3366	(6.530)	0	0	0
2020/05/12	2030	04/02/2021			Bond Future	9.9654		88.7114	9.8393	89.3953	(1.266)	0.0000	0.0000	0
2020/05/12	2030	04/02/2021	8.37	Put	Bond Future	10,304.0200		10.3040	9,763.7600	9.7638	(5.243)	0	0	0
2020/05/12	2030	04/02/2021	8.37	Call	Bond Future	1,123.1900		1.1232	1,266.8500	1.2669	12.790	0	0	1,000
2020/05/12	2030	04/02/2021	9.17	Call	Bond Future	2,269.7400		2.2697	2,513.7500	2.5138	10.751	0	0	0
2020/05/12	2030	04/02/2021	9.17	Put	Bond Future	6,700.1000		6.7001	6,260.1900	6.2602	(6.566)	0	0	0

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2020/05/12	2030	04/02/2021	9.12	Put	Bond Future	6,899.2700		6.8993	6,452.4400	6.4524	(6.476)	0	0	0
2020/05/12	2030	04/02/2021	8.36	Put	Bond Future	10,354.5200		10.3545	9,813.1700	9.8132	(5.228)	0	0	0
2020/05/12	2030	04/02/2021	9.16	Put	Bond Future	6,739.6500		6.7397	6,298.3500	6.2984	(6.548)	0	0	0
2020/05/12	2030	04/02/2021	9.15	Call	Bond Future	2,233.9100		2.2339	2,475.1400	2.4751	10.799	0	0	0
2020/05/12	2030	04/02/2021	8.86	Put	Bond Future	7,991.9700		7.9920	7,510.3600	7.5104	(6.026)	0	0	0
2020/05/12	2030	04/02/2021	8.86	Call	Bond Future	1,757.0100		1.7570	1,959.3200	1.9593	11.514	0	0	800
2020/05/12	2030	04/02/2021	10.20	Call	Bond Future	4,828.4100		4.8284	5,220.0200	5.2200	8.111	0	0	0
2020/05/12	2030	04/02/2021	10.20	Put	Bond Future	3,574.4000		3.5744	3,282.0900	3.2821	(8.178)	0	0	1,800
2020/05/12	2030	06/05/2021	10.04	Put	Bond Future	5,182.6800		5.1827	4,836.2100	4.8362	(6.685)	0	0	700
2020/05/12	2030	06/05/2021	9.15	Call	Bond Future	2,562.8200		2.5628	2,808.8200	2.8088	9.599	0	0	700
2020/05/12	2030	06/05/2021	11.69	Call	Bond Future	9,706.2000		9.7062	10,230.3400	10.2303	5.400	0	0	0
2020/05/12	2030	06/05/2021	11.70	Put	Bond Future	2,181.8900		2.1819	2,004.3300	2.0043	(8.138)	0	0	0
2020/05/12	2030	06/05/2021			Bond Future	10.1674		89.8425	10.0337	90.5451	(1.315)	0.0000	0.0000	0
2020/05/12	2030	06/05/2021	10.74	Call	Bond Future	6,521.7000		6.5217	6,958.5800	6.9586	6.699	0	0	0
2020/05/12	2030	06/05/2021	10.74	Put	Bond Future	3,593.3000		3.5933	3,327.6300	3.3276	(7.393)	0	0	700
2020/05/12	2030	06/05/2021	10.04	Call	Bond Future	4,513.4600		4.5135	4,869.5400	4.8695	7.889	0	0	0
2020/05/12	2030	06/05/2021	9.15	Put	Bond Future	8,098.3000		8.0983	7,641.7500	7.6417	(5.638)	0	0	0
2020/05/12	2030	06/05/2021	11.69	Put	Bond Future	2,195.9800		2.1960	2,017.5700	2.0176	(8.124)	0	0	0
2020/05/12	2030	06/05/2021	11.70	Call	Bond Future	9,738.5900		9.7386	10,263.5800	10.2636	5.391	0	0	0
2020/05/12	2030	06/05/2021	11.71	Call	Bond Future	9,771.0100		9.7710	10,296.8600	10.2969	5.382	0	0	0
2020/05/12	2030	06/05/2021	11.71	Put	Bond Future	2,167.8700		2.1679	1,991.1700	1.9912	(8.151)	0	0	0
2020/05/12	2032	07/05/2020			Bond Future	10.1250		88.1354	10.1250	88.1354	0.000	0.0000	0.0000	0
2020/05/12	2032	06/08/2020	9.46	Put	Bond Future	6,229.8200		6.2298	5,662.3800	5.6624	(9.108)	0	0	0
2020/05/12	2032	06/08/2020	9.45	Call	Bond Future	864.3600		0.8644	1,033.1900	1.0332	19.532	0	0	0
2020/05/12	2032	06/08/2020	8.79	Put	Bond Future	10,160.0600		10.1601	9,486.2100	9.4862	(6.632)	0	0	0
2020/05/12	2032	06/08/2020	9.29	Put	Bond Future	7,143.1800		7.1432	6,542.5000	6.5425	(8.409)	0	0	0
2020/05/12	2032	06/08/2020			Bond Future	10.3101		89.2232	10.1885	89.9616	(1.179)	0.0000	0.0000	98,755
2020/05/12	2032	06/08/2020	9.91	Call	Bond Future	1,719.1100		1.7191	1,996.5600	1.9966	16.139	0	0	0
2020/05/12	2032	06/08/2020	9.91	Put	Bond Future	4,182.7300		4.1827	3,721.8400	3.7218	(11.019)	0	0	800
2020/05/12	2032	06/08/2020	9.46	Call	Bond Future	878.0100		0.8780	1,048.9100	1.0489	19.464	0	0	0
2020/05/12	2032	06/08/2020	9.45	Put	Bond Future	6,281.8000		6.2818	5,712.2900	5.7123	(9.066)	0	0	0
2020/05/12	2032	06/08/2020	8.79	Call	Bond Future	265.3500		0.2654	329.8400	0.3298	24.304	0	0	800
2020/05/12	2032	06/08/2020	9.29	Call	Bond Future	666.8200		0.6668	804.4800	0.8045	20.644	0	0	800
2020/05/12	2032	06/08/2020	9.47	Call	Bond Future	891.8300		0.8918	1,064.8100	1.0648	19.396	0	0	0
2020/05/12	2032	06/08/2020	9.47	Put	Bond Future	6,178.0700		6.1781	5,612.7100	5.6127	(9.151)	0	0	0
2020/05/12	2032	05/11/2020	9.61	Put	Bond Future	7,152.6000		7.1526	6,660.6000	6.6606	(6.879)	0	0	0
2020/05/12	2032	05/11/2020	10.99	Call	Bond Future	5,549.5400		5.5495	6,000.1700	6.0002	8.120	0	0	0
2020/05/12	2032	05/11/2020	9.44	Put	Bond Future	7,971.6900		7.9717	7,453.2000	7.4532	(6.504)	0	0	0
2020/05/12	2032	05/11/2020	11.08	Call	Bond Future	5,880.1400		5.8801	6,343.7800	6.3438	7.885	0	0	0
2020/05/12	2032	05/11/2020	9.77	Put	Bond Future	6,432.5500		6.4325	5,966.8400	5.9668	(7.240)	0	0	0
2020/05/12	2032	05/11/2020			Bond Future	10.4907		86.2188	10.3706	86.9291	(1.145)	0.0000	0.0000	0
2020/05/12	2032	05/11/2020	10.99	Put	Bond Future	2,682.2600		2.6823	2,422.5400	2.4225	(9.683)	0	0	3,000
2020/05/12	2032	05/11/2020	9.76	Call	Bond Future	2,025.4700		2.0255	2,268.3800	2.2684	11.993	0	0	0
2020/05/12	2032	05/11/2020	9.76	Put	Bond Future	6,474.6200		6.4746	6,007.1800	6.0072	(7.220)	0	0	0
2020/05/12	2032	05/11/2020	9.11	Call	Bond Future	1,028.4700		1.0285	1,173.6800	1.1737	14.119	0	0	3,000
2020/05/12	2032	05/11/2020	9.61	Call	Bond Future	1,751.0300		1.7510	1,969.3800	1.9694	12.470	0	0	3,000
2020/05/12	2032	05/11/2020	9.44	Call	Bond Future	1,474.0000		1.4740	1,665.8600	1.6659	13.016	0	0	1,000

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
2020/05/12	2032	05/11/2020	11.08	Put	Bond Future	2,510.2700	2.5103	2,263.5600	2.2636	(9.828)	0	0	1,000
2020/05/12	2032	05/11/2020	9.77	Call	Bond Future	2,046.4000	2.0464	2,291.0400	2.2910	11.955	0	0	0
2020/05/12	2032	05/11/2020	9.11	Put	Bond Future	9,705.8200	9.7058	9,140.6800	9.1407	(5.823)	0	0	0
2020/05/12	2032	05/11/2020	8.94	Put	Bond Future	10,670.3600	10.6704	10,083.9500	10.0839	(5.496)	0	0	0
2020/05/12	2032	05/11/2020	8.94	Call	Bond Future	842.7600	0.8428	966.7000	0.9667	14.706	0	0	1,000
2020/05/12	2032	05/11/2020	9.75	Call	Bond Future	2,004.8800	2.0049	2,246.0800	2.2461	12.031	0	0	0
2020/05/12	2032	05/11/2020	9.75	Put	Bond Future	6,517.1000	6.5171	6,047.9500	6.0479	(7.199)	0	0	0
2020/05/12	2032	04/02/2021	9.29	Call	Bond Future	1,531.9400	1.5319	1,694.3600	1.6944	10.602	0	0	800
2020/05/12	2032	04/02/2021	10.82	Put	Bond Future	4,154.8600	4.1549	3,862.3200	3.8623	(7.041)	0	0	800
2020/05/12	2032	04/02/2021	9.63	Call	Bond Future	2,053.1200	2.0531	2,255.8200	2.2558	9.873	0	0	0
2020/05/12	2032	04/02/2021			Bond Future	10.6793	87.3627	10.5657	88.0162	(1.064)	0.0000	0.0000	0
2020/05/12	2032	04/02/2021	8.79	Put	Bond Future	12,774.0300	12.7740	12,231.9900	12.2320	(4.243)	0	0	0
2020/05/12	2032	04/02/2021	8.79	Call	Bond Future	949.3200	0.9493	1,060.7200	1.0607	11.735	0	0	800
2020/05/12	2032	04/02/2021	9.61	Call	Bond Future	2,019.4700	2.0195	2,219.6900	2.2197	9.914	0	0	0
2020/05/12	2032	04/02/2021	9.61	Put	Bond Future	8,452.4100	8.4524	7,999.1900	7.9992	(5.362)	0	0	0
2020/05/12	2032	04/02/2021	9.29	Put	Bond Future	10,019.2600	10.0193	9,528.2400	9.5282	(4.901)	0	0	0
2020/05/12	2032	04/02/2021	10.82	Call	Bond Future	4,954.4300	4.9544	5,315.3300	5.3153	7.284	0	0	0
2020/05/12	2032	04/02/2021	9.63	Put	Bond Future	8,359.7200	8.3597	7,908.9800	7.9090	(5.392)	0	0	0
2020/05/12	2032	04/02/2021	9.62	Call	Bond Future	2,036.2500	2.0363	2,237.7000	2.2377	9.893	0	0	0
2020/05/12	2032	04/02/2021	9.62	Put	Bond Future	8,405.9900	8.4060	7,954.0000	7.9540	(5.377)	0	0	0
2020/05/12	2032	06/05/2021	12.12	Put	Bond Future	2,876.1100	2.8761	2,680.0000	2.6800	(6.819)	0	0	0
2020/05/12	2032	06/05/2021			Bond Future	10.8857	84.3277	10.7656	84.9991	(1.104)	0.0000	0.0000	0
2020/05/12	2032	06/05/2021	12.11	Call	Bond Future	9,327.3900	9.3274	9,801.8200	9.8018	5.086	0	0	0
2020/05/12	2032	06/05/2021	12.11	Put	Bond Future	2,889.2900	2.8893	2,692.4000	2.6924	(6.814)	0	0	0
2020/05/12	2032	06/05/2021	12.12	Call	Bond Future	9,363.9100	9.3639	9,839.1200	9.8391	5.075	0	0	0
2020/05/12	2032	06/05/2021	12.10	Call	Bond Future	9,291.1600	9.2912	9,764.8100	9.7648	5.098	0	0	0
2020/05/12	2032	06/05/2021	12.10	Put	Bond Future	2,902.8200	2.9028	2,705.1500	2.7051	(6.810)	0	0	0
2020/05/12	2033	07/05/2020			Bond Future	98.5534	98.5534	98.5534	98.5534	0.000	0.0000	0.0000	0
2020/05/12	2033	06/08/2020			Bond Future	99.6485	99.6485	97.6631	97.6631	(1.992)	0.0000	0.0000	11,410
2020/05/12	2033	05/11/2020			Bond Future	99.7362	99.7362	97.6849	97.6849	(2.057)	0.0000	0.0000	0
2020/05/12	2033	04/02/2021			Bond Future	101.0802	101.0802	98.9291	98.9291	(2.128)	0.0000	0.0000	0
2020/05/12	2033	06/05/2021			Bond Future	101.1619	101.1619	98.9938	98.9938	(2.143)	0.0000	0.0000	0
2020/05/12	2037	07/05/2020			Bond Future	10.9800	83.5489	10.9800	83.5489	0.000	0.0000	0.0000	0
2020/05/12	2037	06/08/2020	9.88	Put	Bond Future	9,051.6500	9.0516	8,565.5300	8.5655	(5.371)	0	0	0
2020/05/12	2037	06/08/2020			Bond Future	11.1255	80.6392	11.0371	81.2022	(0.795)	0.0000	0.0000	87,884
2020/05/12	2037	06/08/2020	9.87	Call	Bond Future	524.3900	0.5244	600.1200	0.6001	14.442	0	0	0
2020/05/12	2037	06/08/2020	9.87	Put	Bond Future	9,116.2100	9.1162	8,628.9800	8.6290	(5.345)	0	0	0
2020/05/12	2037	06/08/2020	9.88	Call	Bond Future	533.6500	0.5337	610.4900	0.6105	14.399	0	0	0
2020/05/12	2037	06/08/2020	9.86	Call	Bond Future	515.2600	0.5153	589.8900	0.5899	14.484	0	0	0
2020/05/12	2037	06/08/2020	9.86	Put	Bond Future	9,180.9800	9.1810	8,692.6500	8.6926	(5.319)	0	0	0
2020/05/12	2037	05/11/2020	10.18	Call	Bond Future	1,572.0400	1.5720	1,708.6000	1.7086	8.687	0	0	0
2020/05/12	2037	05/11/2020	10.17	Put	Bond Future	9,073.4900	9.0735	8,675.1600	8.6752	(4.390)	0	0	0
2020/05/12	2037	05/11/2020			Bond Future	11.3060	81.6764	11.2200	82.2102	(0.761)	0.0000	0.0000	0
2020/05/12	2037	05/11/2020	10.19	Call	Bond Future	1,588.0800	1.5881	1,725.7300	1.7257	8.668	0	0	0
2020/05/12	2037	05/11/2020	10.19	Put	Bond Future	8,963.9600	8.9640	8,567.7900	8.5678	(4.420)	0	0	0
2020/05/12	2037	05/11/2020	10.17	Call	Bond Future	1,556.1000	1.5561	1,691.5900	1.6916	8.707	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
2020/05/12	2037	05/11/2020	10.18	Put	Bond Future	9,018.6300	9.0186	8,621.3700	8.6214	(4.405)	0	0	0
2020/05/12	2037	04/02/2021	13.73	Call	Bond Future	13,053.2500	13.0533	13,453.6200	13.4536	3.067	0	0	0
2020/05/12	2037	04/02/2021	10.85	Call	Bond Future	3,207.9900	3.2080	3,395.5700	3.3956	5.847	0	0	0
2020/05/12	2037	04/02/2021	10.35	Call	Bond Future	2,186.6600	2.1867	2,328.5400	2.3285	6.488	0	0	0
2020/05/12	2037	04/02/2021	10.28	Put	Bond Future	9,944.5400	9.9445	9,601.3300	9.6013	(3.451)	0	0	0
2020/05/12	2037	04/02/2021	10.27	Call	Bond Future	2,049.4300	2.0494	2,184.4600	2.1845	6.589	0	0	0
2020/05/12	2037	04/02/2021			Bond Future	11.4978	78.5038	11.4185	78.9828	(0.690)	0.0000	0.0000	0
2020/05/12	2037	04/02/2021	11.97	Put	Bond Future	3,810.4700	3.8105	3,621.5400	3.6215	(4.958)	0	0	0
2020/05/12	2037	04/02/2021	11.97	Call	Bond Future	6,572.2900	6.5723	6,862.4500	6.8625	4.415	0	0	300
2020/05/12	2037	04/02/2021	9.65	Put	Bond Future	13,611.3700	13.6114	13,219.6900	13.2197	(2.878)	0	0	0
2020/05/12	2037	04/02/2021	9.65	Call	Bond Future	1,181.2800	1.1813	1,268.6900	1.2687	7.400	0	0	72
2020/05/12	2037	04/02/2021	11.90	Call	Bond Future	6,334.0500	6.3340	6,618.4200	6.6184	4.490	0	0	0
2020/05/12	2037	04/02/2021	13.73	Put	Bond Future	1,228.3900	1.2284	1,149.6700	1.1497	(6.408)	0	0	300
2020/05/12	2037	04/02/2021	10.85	Put	Bond Future	7,256.1400	7.2561	6,964.6300	6.9646	(4.017)	0	0	72
2020/05/12	2037	04/02/2021	10.35	Put	Bond Future	9,580.3100	9.5803	9,243.1000	9.2431	(3.520)	0	0	72
2020/05/12	2037	04/02/2021	10.28	Call	Bond Future	2,066.2600	2.0663	2,202.1400	2.2021	6.576	0	0	0
2020/05/12	2037	04/02/2021	10.27	Put	Bond Future	9,997.2800	9.9973	9,653.2200	9.6532	(3.442)	0	0	0
2020/05/12	2037	04/02/2021	11.90	Put	Bond Future	3,972.0900	3.9721	3,777.3700	3.7774	(4.902)	0	0	240
2020/05/12	2037	04/02/2021	10.48	Put	Bond Future	8,926.9200	8.9269	8,601.1100	8.6011	(3.650)	0	0	0
2020/05/12	2037	04/02/2021	10.48	Call	Bond Future	2,422.5100	2.4225	2,575.7900	2.5758	6.327	0	0	240
2020/05/12	2037	04/02/2021	10.29	Call	Bond Future	2,083.1800	2.0832	2,219.9100	2.2199	6.564	0	0	0
2020/05/12	2037	04/02/2021	10.29	Put	Bond Future	9,891.9800	9.8920	9,549.6200	9.5496	(3.461)	0	0	0
2020/05/12	2037	06/05/2021	12.42	Call	Bond Future	8,183.0900	8.1831	8,495.2100	8.4952	3.814	0	0	0
2020/05/12	2037	06/05/2021			Bond Future	11.7066	79.5050	11.6226	79.9989	(0.718)	0.0000	0.0000	0
2020/05/12	2037	06/05/2021	12.42	Put	Bond Future	4,178.5100	4.1785	3,996.7400	3.9967	(4.350)	0	0	0
2020/05/12	2037	06/05/2021	12.43	Call	Bond Future	8,217.8100	8.2178	8,530.5900	8.5306	3.806	0	0	0
2020/05/12	2037	06/05/2021	12.44	Put	Bond Future	4,140.0900	4.1401	3,959.6300	3.9596	(4.359)	0	0	0
2020/05/12	2037	06/05/2021	12.43	Put	Bond Future	4,159.4000	4.1594	3,978.2900	3.9783	(4.354)	0	0	0
2020/05/12	2037	06/05/2021	12.44	Call	Bond Future	8,252.2800	8.2523	8,565.7100	8.5657	3.798	0	0	0
2020/05/12	2038	07/05/2020			Bond Future	112.7977	112.7977	112.7977	112.7977	0.000	0.0000	0.0000	0
2020/05/12	2038	06/08/2020			Bond Future	109.2046	109.2046	108.3366	108.3366	(0.795)	0.0000	0.0000	11,276
2020/05/12	2038	05/11/2020			Bond Future	110.6307	110.6307	109.7060	109.7060	(0.836)	0.0000	0.0000	0
2020/05/12	2038	04/02/2021			Bond Future	110.4079	110.4079	109.3898	109.3898	(0.922)	0.0000	0.0000	0
2020/05/12	2038	06/05/2021			Bond Future	111.8402	111.8402	110.8209	110.8209	(0.911)	0.0000	0.0000	0
2020/05/12	2040	07/05/2020			Bond Future	11.1100	85.7521	11.1100	85.7521	0.000	0.0000	0.0000	0
2020/05/12	2040	06/08/2020	10.03	Call	Bond Future	510.2800	0.5103	592.6700	0.5927	16.146	0	0	0
2020/05/12	2040	06/08/2020	10.04	Call	Bond Future	519.7900	0.5198	603.4600	0.6035	16.097	0	0	0
2020/05/12	2040	06/08/2020	10.02	Put	Bond Future	9,552.2000	9.5522	9,006.3900	9.0064	(5.714)	0	0	0
2020/05/12	2040	06/08/2020	10.85	Call	Bond Future	1,919.8500	1.9199	2,148.2400	2.1482	11.896	0	0	0
2020/05/12	2040	06/08/2020	11.26	Put	Bond Future	3,238.1400	3.2381	2,927.3000	2.9273	(9.599)	0	0	517
2020/05/12	2040	06/08/2020			Bond Future	11.2631	82.5733	11.1700	83.2003	(0.827)	0.0000	0.0000	52,528
2020/05/12	2040	06/08/2020	10.04	Put	Bond Future	9,413.1100	9.4131	8,869.8400	8.8698	(5.771)	0	0	0
2020/05/12	2040	06/08/2020	10.02	Call	Bond Future	500.9000	0.5009	582.0300	0.5820	16.197	0	0	0
2020/05/12	2040	06/08/2020	10.03	Put	Bond Future	9,482.5400	9.4825	8,937.9900	8.9380	(5.743)	0	0	0
2020/05/12	2040	06/08/2020	10.85	Put	Bond Future	4,762.0000	4.7620	4,363.4500	4.3635	(8.369)	0	0	12,538
2020/05/12	2040	06/08/2020	11.26	Call	Bond Future	3,217.3900	3.2174	3,533.4900	3.5335	9.825	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
2020/05/12	2040	06/08/2020	9.57	Put	Bond Future	12,923.3200	12.9233	12,333.4200	12.3334	(4.565)	0	0	0
2020/05/12	2040	06/08/2020	10.79	Put	Bond Future	5,025.6800	5.0257	4,614.0900	4.6141	(8.190)	0	0	800
2020/05/12	2040	06/08/2020	9.57	Call	Bond Future	200.4600	0.2005	237.5000	0.2375	18.478	0	0	800
2020/05/12	2040	06/08/2020	10.07	Put	Bond Future	9,206.3100	9.2063	8,666.9600	8.6670	(5.858)	0	0	0
2020/05/12	2040	06/08/2020	10.07	Call	Bond Future	549.1500	0.5491	636.7400	0.6367	15.950	0	0	800
2020/05/12	2040	06/08/2020	10.79	Call	Bond Future	1,757.5700	1.7576	1,972.9200	1.9729	12.253	0	0	0
2020/05/12	2040	05/11/2020	11.00	Put	Bond Future	6,058.5600	6.0586	5,705.9300	5.7059	(5.820)	0	0	0
2020/05/12	2040	05/11/2020	10.23	Call	Bond Future	1,432.1300	1.4321	1,572.0900	1.5721	9.773	0	0	2,000
2020/05/12	2040	05/11/2020	11.70	Put	Bond Future	3,734.2200	3.7342	3,479.7400	3.4797	(6.815)	0	0	2,000
2020/05/12	2040	05/11/2020	9.50	Call	Bond Future	585.5900	0.5856	653.1300	0.6531	11.534	0	0	2,000
2020/05/12	2040	05/11/2020	10.00	Call	Bond Future	1,104.1300	1.1041	1,217.9700	1.2180	10.310	0	0	2,230
2020/05/12	2040	05/11/2020	10.30	Call	Bond Future	1,544.3600	1.5444	1,692.8200	1.6928	9.613	0	0	0
2020/05/12	2040	05/11/2020			Bond Future	11.4419	83.6355	11.3509	84.2332	(0.796)	0.0000	0.0000	0
2020/05/12	2040	05/11/2020	9.73	Put	Bond Future	13,331.6000	13.3316	12,820.9100	12.8209	(3.831)	0	0	0
2020/05/12	2040	05/11/2020	9.73	Call	Bond Future	793.5400	0.7935	880.5200	0.8805	10.961	0	0	2,000
2020/05/12	2040	05/11/2020	10.23	Put	Bond Future	10,006.5100	10.0065	9,548.8000	9.5488	(4.574)	0	0	0
2020/05/12	2040	05/11/2020	10.30	Put	Bond Future	9,584.9200	9.5849	9,135.7100	9.1357	(4.687)	0	0	0
2020/05/12	2040	05/11/2020	11.00	Call	Bond Future	3,090.0500	3.0900	3,335.0900	3.3351	7.930	0	0	2,230
2020/05/12	2040	05/11/2020	11.70	Call	Bond Future	5,389.9800	5.3900	5,733.1700	5.7332	6.367	0	0	0
2020/05/12	2040	05/11/2020	9.50	Put	Bond Future	15,039.6200	15.0396	14,509.4900	14.5095	(3.525)	0	0	0
2020/05/12	2040	05/11/2020	10.00	Put	Bond Future	11,468.4400	11.4684	10,984.6100	10.9846	(4.219)	0	0	0
2020/05/12	2040	05/11/2020	10.31	Call	Bond Future	1,560.8800	1.5609	1,710.5800	1.7106	9.591	0	0	0
2020/05/12	2040	05/11/2020	10.32	Put	Bond Future	9,466.4900	9.4665	9,019.7500	9.0198	(4.719)	0	0	0
2020/05/12	2040	05/11/2020	11.50	Call	Bond Future	4,686.2600	4.6863	5,002.7500	5.0027	6.754	0	0	0
2020/05/12	2040	05/11/2020	11.50	Put	Bond Future	4,308.8800	4.3089	4,027.7000	4.0277	(6.526)	0	0	2,000
2020/05/12	2040	05/11/2020	10.31	Put	Bond Future	9,525.5900	9.5256	9,077.6200	9.0776	(4.703)	0	0	0
2020/05/12	2040	05/11/2020	10.32	Call	Bond Future	1,577.5300	1.5775	1,728.4600	1.7285	9.567	0	0	0
2020/05/12	2040	04/02/2021	9.49	Call	Bond Future	856.6000	0.8566	931.2400	0.9312	8.714	0	0	500
2020/05/12	2040	04/02/2021	9.57	Put	Bond Future	15,968.4900	15.9685	15,506.4100	15.5064	(2.894)	0	0	0
2020/05/12	2040	04/02/2021	10.07	Put	Bond Future	12,539.1100	12.5391	12,116.8200	12.1168	(3.368)	0	0	0
2020/05/12	2040	04/02/2021	10.42	Put	Bond Future	10,433.5100	10.4335	10,044.0300	10.0440	(3.733)	0	0	0
2020/05/12	2040	04/02/2021			Bond Future	11.6320	80.2386	11.5470	80.7808	(0.730)	0.0000	0.0000	0
2020/05/12	2040	04/02/2021	10.07	Call	Bond Future	1,537.6400	1.5376	1,657.5700	1.6576	7.800	0	0	800
2020/05/12	2040	04/02/2021	11.74	Call	Bond Future	5,554.0300	5.5540	5,848.7700	5.8488	5.307	0	0	0
2020/05/12	2040	04/02/2021	11.74	Put	Bond Future	4,872.9900	4.8730	4,625.5100	4.6255	(5.079)	0	0	800
2020/05/12	2040	04/02/2021	10.41	Call	Bond Future	2,080.5100	2.0805	2,232.2700	2.2323	7.294	0	0	0
2020/05/12	2040	04/02/2021	10.41	Put	Bond Future	10,490.2700	10.4903	10,099.8100	10.0998	(3.722)	0	0	0
2020/05/12	2040	04/02/2021	9.49	Put	Bond Future	16,562.4700	16.5625	16,094.8900	16.0949	(2.823)	0	0	0
2020/05/12	2040	04/02/2021	9.57	Call	Bond Future	933.7100	0.9337	1,013.8500	1.0139	8.583	0	0	800
2020/05/12	2040	04/02/2021	10.42	Call	Bond Future	2,098.2100	2.0982	2,250.9500	2.2509	7.280	0	0	0
2020/05/12	2040	04/02/2021	10.24	Put	Bond Future	11,485.8500	11.4859	11,079.0400	11.0790	(3.542)	0	0	0
2020/05/12	2040	04/02/2021	10.24	Call	Bond Future	1,794.9700	1.7950	1,930.3800	1.9304	7.544	0	0	500
2020/05/12	2040	04/02/2021	11.57	Call	Bond Future	4,994.4800	4.9945	5,271.3600	5.2714	5.544	0	0	0
2020/05/12	2040	04/02/2021	11.57	Put	Bond Future	5,389.5500	5.3896	5,124.2100	5.1242	(4.923)	0	0	500
2020/05/12	2040	04/02/2021	10.40	Call	Bond Future	2,062.9200	2.0629	2,213.6900	2.2137	7.309	0	0	0
2020/05/12	2040	04/02/2021	10.40	Put	Bond Future	10,547.2400	10.5472	10,155.7900	10.1558	(3.711)	0	0	0
2020/05/12	2040	06/05/2021	12.44	Put	Bond Future	4,510.5800	4.5106	4,299.0200	4.2990	(4.690)	0	0	0
2020/05/12	2040	06/05/2021			Bond Future	11.8383	81.2620	11.7484	81.8200	(0.759)	0.0000	0.0000	0

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2020/05/12	2040	06/05/2021	12.43	Call	Bond Future	8,051.7700	8.0518	8,397.4500	8.3975	4.293	0	0	0
2020/05/12	2040	06/05/2021	12.43	Put	Bond Future	4,533.4100	4.5334	4,321.0600	4.3211	(4.684)	0	0	0
2020/05/12	2040	06/05/2021	12.44	Call	Bond Future	8,086.1800	8.0862	8,432.6500	8.4326	4.285	0	0	0
2020/05/12	2040	06/05/2021	12.42	Call	Bond Future	8,017.1000	8.0171	8,361.9900	8.3620	4.302	0	0	0
2020/05/12	2040	06/05/2021	12.42	Put	Bond Future	4,556.0400	4.5560	4,342.9000	4.3429	(4.678)	0	0	0
2020/05/12	2044	07/05/2020			Bond Future	11.1800	82.3336	11.1800	82.3336	0.000	0.0000	0.0000	0
2020/05/12	2044	06/08/2020	9.88	Call	Bond Future	354.7500	0.3548	435.5300	0.4355	22.771	0	0	0
2020/05/12	2044	06/08/2020	9.98	Call	Bond Future	432.2300	0.4322	527.5200	0.5275	22.046	0	0	602
2020/05/12	2044	06/08/2020	11.09	Put	Bond Future	3,923.0900	3.9231	3,477.0000	3.4770	(11.371)	0	0	602
2020/05/12	2044	06/08/2020	9.01	Call	Bond Future	43.7500	0.0438	56.6500	0.0567	29.486	0	0	140
2020/05/12	2044	06/08/2020	9.66	Call	Bond Future	223.0500	0.2230	277.4900	0.2775	24.407	0	0	140
2020/05/12	2044	06/08/2020			Bond Future	11.3058	79.3834	11.1875	80.1840	(1.047)	0.0000	0.0000	84,533
2020/05/12	2044	06/08/2020	9.86	Call	Bond Future	340.6800	0.3407	418.7500	0.4188	22.916	0	0	0
2020/05/12	2044	06/08/2020	9.86	Put	Bond Future	11,154.9700	11.1550	10,432.4000	10.4324	(6.478)	0	0	0
2020/05/12	2044	06/08/2020	9.36	Put	Bond Future	15,251.0200	15.2510	14,479.9100	14.4799	(5.056)	0	0	0
2020/05/12	2044	06/08/2020	9.36	Call	Bond Future	110.5700	0.1106	140.1000	0.1401	26.707	0	0	602
2020/05/12	2044	06/08/2020	9.98	Put	Bond Future	10,256.8100	10.2568	9,551.4600	9.5515	(6.877)	0	0	0
2020/05/12	2044	06/08/2020	9.88	Put	Bond Future	11,002.8300	11.0028	10,282.9700	10.2830	(6.542)	0	0	0
2020/05/12	2044	06/08/2020	11.09	Call	Bond Future	2,452.4900	2.4525	2,807.0400	2.8070	14.457	0	0	0
2020/05/12	2044	06/08/2020	9.01	Put	Bond Future	18,418.9800	18.4190	17,631.2400	17.6312	(4.277)	0	0	0
2020/05/12	2044	06/08/2020	9.66	Put	Bond Future	12,727.8500	12.7279	11,981.6500	11.9816	(5.863)	0	0	0
2020/05/12	2044	06/08/2020	9.87	Call	Bond Future	347.6600	0.3477	427.0800	0.4271	22.844	0	0	0
2020/05/12	2044	06/08/2020	9.87	Put	Bond Future	11,078.7800	11.0788	10,357.5600	10.3576	(6.510)	0	0	0
2020/05/12	2044	06/08/2020	10.93	Call	Bond Future	1,982.6800	1.9827	2,292.0100	2.2920	15.602	0	0	0
2020/05/12	2044	06/08/2020	10.93	Put	Bond Future	4,574.0300	4.5740	4,082.7200	4.0827	(10.741)	0	0	140
2020/05/12	2044	05/11/2020	11.06	Put	Bond Future	6,010.8500	6.0109	5,565.2900	5.5653	(7.413)	0	0	525
2020/05/12	2044	05/11/2020	11.43	Call	Bond Future	4,357.6300	4.3576	4,755.9200	4.7559	9.140	0	0	0
2020/05/12	2044	05/11/2020	9.72	Put	Bond Future	13,862.8200	13.8628	13,198.2500	13.1983	(4.794)	0	0	0
2020/05/12	2044	05/11/2020	9.97	Call	Bond Future	1,022.6300	1.0226	1,165.0400	1.1650	13.926	0	0	568
2020/05/12	2044	05/11/2020	9.29	Put	Bond Future	17,296.3300	17.2963	16,588.0300	16.5880	(4.095)	0	0	0
2020/05/12	2044	05/11/2020	9.96	Put	Bond Future	12,127.3500	12.1273	11,493.5200	11.4935	(5.226)	0	0	0
2020/05/12	2044	05/11/2020	10.36	Call	Bond Future	1,592.9700	1.5930	1,794.5600	1.7946	12.655	0	0	0
2020/05/12	2044	05/11/2020			Bond Future	11.4785	80.4046	11.3609	81.1794	(1.024)	0.0000	0.0000	0
2020/05/12	2044	05/11/2020	9.72	Call	Bond Future	745.9900	0.7460	856.2800	0.8563	14.784	0	0	1,815
2020/05/12	2044	05/11/2020	9.97	Put	Bond Future	12,057.9300	12.0579	11,425.4800	11.4255	(5.245)	0	0	0
2020/05/12	2044	05/11/2020	9.96	Call	Bond Future	1,010.3000	1.0103	1,151.3300	1.1513	13.959	0	0	0
2020/05/12	2044	05/11/2020	11.38	Call	Bond Future	4,191.8500	4.1919	4,581.0900	4.5811	9.286	0	0	0
2020/05/12	2044	05/11/2020	11.38	Put	Bond Future	4,840.1600	4.8402	4,454.5400	4.4545	(7.967)	0	0	568
2020/05/12	2044	05/11/2020	10.34	Call	Bond Future	1,559.3100	1.5593	1,757.6300	1.7576	12.718	0	0	0
2020/05/12	2044	05/11/2020	10.34	Put	Bond Future	9,655.0100	9.6550	9,078.4700	9.0785	(5.971)	0	0	0
2020/05/12	2044	05/11/2020	11.06	Call	Bond Future	3,190.7900	3.1908	3,520.0900	3.5201	10.320	0	0	0
2020/05/12	2044	05/11/2020	10.04	Put	Bond Future	11,578.5400	11.5785	10,955.9300	10.9559	(5.377)	0	0	0
2020/05/12	2044	05/11/2020	11.17	Put	Bond Future	5,584.7600	5.5848	5,160.1500	5.1601	(7.603)	0	0	1,815
2020/05/12	2044	05/11/2020	11.43	Put	Bond Future	4,675.6000	4.6756	4,299.0300	4.2990	(8.054)	0	0	1,815
2020/05/12	2044	05/11/2020	8.87	Put	Bond Future	21,032.1300	21.0321	20,294.5100	20.2945	(3.507)	0	0	0
2020/05/12	2044	05/11/2020	9.29	Call	Bond Future	407.3000	0.4073	473.8600	0.4739	16.342	0	0	568
2020/05/12	2044	05/11/2020	10.36	Put	Bond Future	9,534.3900	9.5344	8,961.1200	8.9611	(6.013)	0	0	0



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2020/05/12	2044	05/11/2020	10.04	Call	Bond Future	1,112.0400	1.1120	1,264.2900	1.2643	13.691	0	0	525
2020/05/12	2044	05/11/2020	9.34	Put	Bond Future	16,876.3000	16.8763	16,172.3400	16.1723	(4.171)	0	0	0
2020/05/12	2044	05/11/2020	9.34	Call	Bond Future	438.8700	0.4389	509.7700	0.5098	16.155	0	0	525
2020/05/12	2044	05/11/2020	11.17	Call	Bond Future	3,522.6500	3.5226	3,872.9000	3.8729	9.943	0	0	0
2020/05/12	2044	05/11/2020	8.87	Call	Bond Future	207.4800	0.2075	244.7200	0.2447	17.949	0	0	1,815
2020/05/12	2044	05/11/2020	10.02	Put	Bond Future	11,714.3400	11.7143	11,088.8800	11.0889	(5.339)	0	0	0
2020/05/12	2044	05/11/2020	10.02	Call	Bond Future	1,085.9400	1.0859	1,235.3400	1.2353	13.758	0	0	1,815
2020/05/12	2044	05/11/2020	10.35	Call	Bond Future	1,576.0800	1.5761	1,776.0300	1.7760	12.687	0	0	0
2020/05/12	2044	05/11/2020	10.35	Put	Bond Future	9,594.5800	9.5946	9,019.6700	9.0197	(5.992)	0	0	0
2020/05/12	2044	04/02/2021	10.04	Put	Bond Future	13,081.8100	13.0818	12,514.6600	12.5147	(4.335)	0	0	0
2020/05/12	2044	04/02/2021	10.37	Call	Bond Future	1,967.5300	1.9675	2,165.7100	2.1657	10.073	0	0	0
2020/05/12	2044	04/02/2021	10.35	Put	Bond Future	11,118.3500	11.1184	10,589.9200	10.5899	(4.753)	0	0	0
2020/05/12	2044	04/02/2021			Bond Future	11.6618	77.0901	11.5488	77.8140	(0.968)	0.0000	0.0000	0
2020/05/12	2044	04/02/2021	10.37	Put	Bond Future	10,998.7600	10.9988	10,472.9600	10.4730	(4.781)	0	0	0
2020/05/12	2044	04/02/2021	10.35	Call	Bond Future	1,933.4100	1.9334	2,128.9600	2.1290	10.114	0	0	0
2020/05/12	2044	04/02/2021	10.04	Call	Bond Future	1,454.6400	1.4546	1,611.4700	1.6115	10.781	0	0	0
2020/05/12	2044	04/02/2021	10.84	Call	Bond Future	2,885.3800	2.8854	3,148.7700	3.1488	9.128	0	0	0
2020/05/12	2044	04/02/2021	10.36	Put	Bond Future	11,058.4500	11.0585	10,531.3300	10.5313	(4.767)	0	0	0
2020/05/12	2044	04/02/2021	10.84	Put	Bond Future	8,432.2900	8.4323	7,971.7000	7.9717	(5.462)	0	0	405
2020/05/12	2044	04/02/2021	10.29	Call	Bond Future	1,833.4300	1.8334	2,021.1900	2.0212	10.241	0	0	0
2020/05/12	2044	04/02/2021	10.29	Put	Bond Future	11,482.2700	11.4823	10,946.0500	10.9461	(4.670)	0	0	405
2020/05/12	2044	04/02/2021	9.66	Put	Bond Future	15,770.4200	15.7704	15,161.6700	15.1617	(3.860)	0	0	0
2020/05/12	2044	04/02/2021	9.66	Call	Bond Future	989.7600	0.9898	1,104.9900	1.1050	11.642	0	0	405
2020/05/12	2044	04/02/2021	10.36	Call	Bond Future	1,950.4200	1.9504	2,147.2800	2.1473	10.093	0	0	0
2020/05/12	2044	06/05/2021	12.43	Put	Bond Future	4,607.8000	4.6078	4,328.3200	4.3283	(6.065)	0	0	0
2020/05/12	2044	06/05/2021	12.44	Call	Bond Future	8,025.7200	8.0257	8,489.1400	8.4891	5.774	0	0	0
2020/05/12	2044	06/05/2021			Bond Future	11.8604	78.0733	11.7414	78.8152	(1.004)	0.0000	0.0000	0
2020/05/12	2044	06/05/2021	12.45	Call	Bond Future	8,059.9400	8.0599	8,524.4000	8.5244	5.763	0	0	0
2020/05/12	2044	06/05/2021	12.45	Put	Bond Future	4,562.4700	4.5625	4,285.0700	4.2851	(6.080)	0	0	0
2020/05/12	2044	06/05/2021	12.43	Call	Bond Future	7,991.2500	7.9913	8,453.6300	8.4536	5.786	0	0	0
2020/05/12	2044	06/05/2021	12.44	Put	Bond Future	4,585.2200	4.5852	4,306.7800	4.3068	(6.073)	0	0	0
2020/05/12	2046	07/05/2020			Bond Future	102.3234	102.3234	102.3234	102.3234	0.000	0.0000	0.0000	0
2020/05/12	2046	06/08/2020			Bond Future	98.7355	98.7355	98.0582	98.0582	(0.686)	0.0000	0.0000	15,281
2020/05/12	2046	05/11/2020			Bond Future	98.2373	98.2373	97.5111	97.5111	(0.739)	0.0000	0.0000	0
2020/05/12	2046	04/02/2021			Bond Future	99.5618	99.5618	98.7532	98.7532	(0.812)	0.0000	0.0000	0
2020/05/12	2046	06/05/2021			Bond Future	99.0443	99.0443	98.2359	98.2359	(0.816)	0.0000	0.0000	0
2020/05/12	2050	07/05/2020			Bond Future	105.7442	105.7442	105.7442	105.7442	0.000	0.0000	0.0000	0
2020/05/12	2050	06/08/2020			Bond Future	99.9553	99.9553	98.9972	98.9972	(0.959)	0.0000	0.0000	15,767
2020/05/12	2050	05/11/2020			Bond Future	101.2602	101.2602	100.2486	100.2486	(0.999)	0.0000	0.0000	0
2020/05/12	2050	04/02/2021			Bond Future	100.7143	100.7143	99.6151	99.6151	(1.091)	0.0000	0.0000	0
2020/05/12	2050	06/05/2021			Bond Future	102.0208	102.0208	100.9184	100.9184	(1.081)	0.0000	0.0000	0
2020/05/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/05/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	AL37	06/08/2020			Index Future	720.3430	720.3430	723.0640	723.0640	0.378	0.0000	0.0000	0
2020/05/12	AL37	05/11/2020			Index Future	729.6230	729.6230	732.1110	732.1110	0.341	0.0000	0.0000	0
2020/05/12	AL37	04/02/2021			Index Future	739.2700	739.2700	741.2610	741.2610	0.269	0.0000	0.0000	0
2020/05/12	AL37	06/05/2021			Index Future	748.6840	748.6840	750.7830	750.7830	0.280	0.0000	0.0000	0
2020/05/12	AL7T	06/08/2020			Index Future	793.1770	793.1770	799.5850	799.5850	0.808	0.0000	0.0000	0
2020/05/12	AL7T	05/11/2020			Index Future	803.3950	803.3950	809.5910	809.5910	0.771	0.0000	0.0000	0
2020/05/12	AL7T	04/02/2021			Index Future	814.0170	814.0170	819.7090	819.7090	0.699	0.0000	0.0000	0
2020/05/12	AL7T	06/05/2021			Index Future	824.3830	824.3830	830.2380	830.2380	0.710	0.0000	0.0000	0
2020/05/12	ALBI	06/08/2020			Index Future	700.6020	700.6020	705.4300	705.4300	0.689	0.0000	0.0000	209
2020/05/12	ALBI	05/11/2020			Index Future	709.6280	709.6280	714.2570	714.2570	0.652	0.0000	0.0000	0
2020/05/12	ALBI	04/02/2021			Index Future	719.0100	719.0100	723.1840	723.1840	0.581	0.0000	0.0000	0
2020/05/12	ALBI	06/05/2021			Index Future	728.1660	728.1660	732.4730	732.4730	0.591	0.0000	0.0000	0
2020/05/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	C202	07/12/2033			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
2020/05/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/05/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/12	ES33	07/05/2020			Bond Future	11.8200	72.5071	11.8200	72.5071	0.000	0.0000	0.0000	0
2020/05/12	ES33	06/08/2020			Bond Future	12.0092	73.6485	11.9133	74.1377	(0.798)	0.0000	0.0000	350
2020/05/12	ES33	05/11/2020			Bond Future	12.2431	70.8144	12.1495	71.2786	(0.764)	0.0000	0.0000	0
2020/05/12	ES33	04/02/2021			Bond Future	12.4920	71.7540	12.4056	72.1700	(0.692)	0.0000	0.0000	0
2020/05/12	ES33	06/05/2021			Bond Future	12.7553	68.8890	12.6634	69.3180	(0.720)	0.0000	0.0000	0
2020/05/12	ES42	07/05/2020			Bond Future	12.1900	72.3670	12.1900	72.3670	0.000	0.0000	0.0000	0
2020/05/12	ES42	06/08/2020			Bond Future	12.3663	73.5484	12.2516	74.1986	(0.928)	0.0000	0.0000	4,919
2020/05/12	ES42	05/11/2020			Bond Future	12.5922	70.2312	12.4778	70.8592	(0.908)	0.0000	0.0000	0
2020/05/12	ES42	04/02/2021			Bond Future	12.8241	71.1643	12.7148	71.7455	(0.852)	0.0000	0.0000	0
2020/05/12	ES42	06/05/2021			Bond Future	13.0790	67.8121	12.9630	68.4085	(0.887)	0.0000	0.0000	0
2020/05/12	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/12	GOVI	06/08/2020	728.12	Put	GOVI	354,670.0000	35.4670	306,480.0000	30.6480	(13.587)	0	0	0
2020/05/12	GOVI	06/08/2020			GOVI	692.6530	692.6530	697.4720	697.4720	0.696	0.0000	0.0000	1,041

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2020/05/12	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/12	GOVI	06/08/2020	728.14	Put	GOVI	354,870.0000	35.4870	306,680.0000	30.6680	(13.580)	0	0	0
2020/05/12	GOVI	06/08/2020	728.13	Put	GOVI	354,770.0000	35.4770	306,580.0000	30.6580	(13.583)	0	0	0
2020/05/12	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/12	GOVI	05/11/2020	737.84	Put	GOVI	362,640.0000	36.2640	316,400.0000	31.6400	(12.751)	0	0	0
2020/05/12	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/12	GOVI	05/11/2020			GOVI	701.5760	701.5760	706.2000	706.2000	0.659	0.0000	0.0000	0
2020/05/12	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/12	GOVI	05/11/2020	737.83	Put	GOVI	362,540.0000	36.2540	316,300.0000	31.6300	(12.754)	0	0	0
2020/05/12	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/12	GOVI	05/11/2020	737.85	Put	GOVI	362,740.0000	36.2740	316,500.0000	31.6500	(12.747)	0	0	0
2020/05/12	GOVI	04/02/2021	750.96	Put	GOVI	401,080.0000	40.1080	359,350.0000	35.9350	(10.404)	0	0	0
2020/05/12	GOVI	04/02/2021			GOVI	710.8520	710.8520	715.0250	715.0250	0.587	0.0000	0.0000	0
2020/05/12	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/12	GOVI	04/02/2021	750.95	Put	GOVI	400,980.0000	40.0980	359,250.0000	35.9250	(10.407)	0	0	0
2020/05/12	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/12	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/12	GOVI	04/02/2021	750.94	Put	GOVI	400,880.0000	40.0880	359,150.0000	35.9150	(10.410)	0	0	0
2020/05/12	GOVI	06/05/2021	678.67	Call	GOVI	412,340.0000	41.2340	455,400.0000	45.5400	10.443	0	0	0
2020/05/12	GOVI	06/05/2021			GOVI	719.9040	719.9040	724.2100	724.2100	0.598	0.0000	0.0000	0
2020/05/12	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/12	GOVI	06/05/2021	678.68	Call	GOVI	412,240.0000	41.2240	455,300.0000	45.5300	10.445	0	0	0
2020/05/12	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/12	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/12	GOVI	06/05/2021	678.69	Call	GOVI	412,140.0000	41.2140	455,200.0000	45.5200	10.448	0	0	0
2020/05/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/05/12	IGOV	06/08/2020			Index Future	257.4990	257.4990	256.7790	256.7790	(0.280)	0.0000	0.0000	587
2020/05/12	IGOV	05/11/2020			Index Future	260.8800	260.8800	260.0540	260.0540	(0.317)	0.0000	0.0000	47
2020/05/12	IGOV	04/02/2021			Index Future	264.3910	264.3910	263.3660	263.3660	(0.388)	0.0000	0.0000	0
2020/05/12	IGOV	06/05/2021			Index Future	267.8190	267.8190	266.8100	266.8100	(0.377)	0.0000	0.0000	0
2020/05/12	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/05/12	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/05/12	IS05	17/12/2020			Interest Rate Swap	94.0200	94.0200	94.0100	94.0100	(0.011)	0.0000	0.0000	0
2020/05/12	IS05	16/03/2021			Interest Rate Swap	92.2900	92.2900	92.2700	92.2700	(0.022)	0.0000	0.0000	0
2020/05/12	IS05	15/06/2021			Interest Rate Swap	90.6300	90.6300	90.5800	90.5800	(0.055)	0.0000	0.0000	0
2020/05/12	IS05	21/09/2021			Interest Rate Swap	89.7200	89.7200	89.6600	89.6600	(0.067)	0.0000	0.0000	0
2020/05/12	IS05	21/12/2021			Interest Rate Swap	91.1800	91.1800	91.1100	91.1100	(0.077)	0.0000	0.0000	51
2020/05/12	IS05	15/03/2022			Interest Rate Swap	90.8200	90.8200	90.7300	90.7300	(0.099)	0.0000	0.0000	0
2020/05/12	IS05	21/06/2022			Interest Rate Swap	91.1800	91.1800	91.0300	91.0300	(0.165)	0.0000	0.0000	0
2020/05/12	IS05	20/09/2022			Interest Rate Swap	94.5400	94.5400	94.3500	94.3500	(0.201)	0.0000	0.0000	0
2020/05/12	IS05	20/12/2022			Interest Rate Swap	95.2500	95.2500	95.0400	95.0400	(0.220)	0.0000	0.0000	0
2020/05/12	IS05	22/03/2023			Interest Rate Swap	87.9100	87.9100	87.6700	87.6700	(0.273)	0.0000	0.0000	0
2020/05/12	IS05	20/06/2023			Interest Rate Swap	93.6600	93.6600	93.4200	93.4200	(0.256)	0.0000	0.0000	0
2020/05/12	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0

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2020/05/12	IS10	17/12/2025			Interest Rate Swap	84.1000	84.1000	83.5900	83.5900	(0.606)	0.0000	0.0000	0
2020/05/12	IS10	16/03/2026			Interest Rate Swap	80.9500	80.9500	80.4100	80.4100	(0.667)	0.0000	0.0000	0
2020/05/12	IS10	15/06/2026			Interest Rate Swap	79.6600	79.6600	79.0900	79.0900	(0.716)	0.0000	0.0000	0
2020/05/12	IS10	21/09/2026			Interest Rate Swap	81.9200	81.9200	81.3500	81.3500	(0.696)	0.0000	0.0000	0
2020/05/12	IS10	21/12/2026			Interest Rate Swap	86.1200	86.1200	85.5600	85.5600	(0.650)	0.0000	0.0000	0
2020/05/12	IS10	15/03/2027			Interest Rate Swap	84.9000	84.9000	84.3300	84.3300	(0.671)	0.0000	0.0000	0
2020/05/12	IS10	21/06/2027			Interest Rate Swap	87.1500	87.1500	86.5600	86.5600	(0.677)	0.0000	0.0000	0
2020/05/12	IS10	20/09/2027			Interest Rate Swap	93.0700	93.0700	92.4500	92.4500	(0.666)	0.0000	0.0000	0
2020/05/12	IS10	20/12/2027			Interest Rate Swap	93.6500	93.6500	92.9900	92.9900	(0.705)	0.0000	0.0000	0
2020/05/12	IS10	22/03/2028			Interest Rate Swap	86.9900	86.9900	86.2600	86.2600	(0.839)	0.0000	0.0000	0
2020/05/12	IS10	20/06/2028			Interest Rate Swap	94.8400	94.8400	94.1000	94.1000	(0.780)	0.0000	0.0000	0
2020/05/12	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/05/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/05/12	R023	07/05/2020			Bond Future	5.2800	107.8895	5.2800	107.8895	0.000	0.0000	0.0000	0
2020/05/12	R023	06/08/2020	7.26	Call	Bond Future	4,444.4100	4.4444	4,756.8400	4.7568	7.030	0	0	0
2020/05/12	R023	06/08/2020			Bond Future	5.3901	109.0279	5.2606	109.3442	(2.404)	0.0000	0.0000	27,356
2020/05/12	R023	06/08/2020	7.26	Put	Bond Future	9.9200	0.0099	6.0800	0.0061	(38.710)	0	0	0
2020/05/12	R023	06/08/2020	7.27	Call	Bond Future	4,467.1700	4.4672	4,779.7100	4.7797	6.996	0	0	0
2020/05/12	R023	06/08/2020	7.28	Put	Bond Future	9.2800	0.0093	5.6600	0.0057	(39.009)	0	0	0
2020/05/12	R023	06/08/2020	7.27	Put	Bond Future	9.6000	0.0096	5.8700	0.0059	(38.854)	0	0	0
2020/05/12	R023	06/08/2020	7.28	Call	Bond Future	4,489.9200	4.4899	4,802.5700	4.8026	6.963	0	0	0
2020/05/12	R023	05/11/2020	7.46	Put	Bond Future	41.5200	0.0415	31.3200	0.0313	(24.566)	0	0	0
2020/05/12	R023	05/11/2020	7.47	Put	Bond Future	40.6600	0.0407	30.6500	0.0306	(24.619)	0	0	0
2020/05/12	R023	05/11/2020			Bond Future	5.4098	106.5134	5.2858	106.7878	(2.293)	0.0000	0.0000	0
2020/05/12	R023	05/11/2020	7.46	Call	Bond Future	4,448.1900	4.4482	4,712.3900	4.7124	5.939	0	0	0
2020/05/12	R023	05/11/2020	7.47	Call	Bond Future	4,468.2500	4.4682	4,732.6400	4.7326	5.917	0	0	0
2020/05/12	R023	05/11/2020	7.45	Call	Bond Future	4,428.1600	4.4282	4,692.1700	4.6922	5.962	0	0	0
2020/05/12	R023	05/11/2020	7.45	Put	Bond Future	42.4000	0.0424	32.0100	0.0320	(24.505)	0	0	0
2020/05/12	R023	04/02/2021	6.34	Call	Bond Future	2,171.4700	2.1715	2,322.0600	2.3221	6.935	0	0	0
2020/05/12	R023	04/02/2021	6.32	Put	Bond Future	390.1300	0.3901	342.1300	0.3421	(12.304)	0	0	0
2020/05/12	R023	04/02/2021			Bond Future	5.4236	107.9251	5.3235	108.1230	(1.846)	0.0000	0.0000	0
2020/05/12	R023	04/02/2021	6.34	Put	Bond Future	383.0000	0.3830	335.7700	0.3358	(12.332)	0	0	0
2020/05/12	R023	04/02/2021	6.32	Call	Bond Future	2,139.9900	2.1400	2,289.8100	2.2898	7.001	0	0	0
2020/05/12	R023	04/02/2021	6.33	Put	Bond Future	386.4000	0.3864	338.7900	0.3388	(12.321)	0	0	0
2020/05/12	R023	04/02/2021	6.33	Call	Bond Future	2,155.5700	2.1556	2,305.7800	2.3058	6.968	0	0	0
2020/05/12	R023	06/05/2021	7.58	Call	Bond Future	3,725.8000	3.7258	3,919.0800	3.9191	5.188	0	0	0
2020/05/12	R023	06/05/2021			Bond Future	5.4610	105.3868	5.3395	105.5988	(2.226)	0.0000	0.0000	0
2020/05/12	R023	06/05/2021	7.56	Call	Bond Future	3,695.7700	3.6958	3,888.6200	3.8886	5.218	0	0	0
2020/05/12	R023	06/05/2021	7.56	Put	Bond Future	123.1200	0.1231	103.9900	0.1040	(15.538)	0	0	0
2020/05/12	R023	06/05/2021	7.58	Put	Bond Future	119.8900	0.1199	101.1900	0.1012	(15.598)	0	0	0
2020/05/12	R023	06/05/2021	7.57	Call	Bond Future	3,710.7800	3.7108	3,903.8400	3.9038	5.203	0	0	0
2020/05/12	R023	06/05/2021	7.57	Put	Bond Future	121.5000	0.1215	102.5800	0.1026	(15.572)	0	0	0
2020/05/12	R035	07/05/2020			Bond Future	10.7400	88.0741	10.7400	88.0741	0.000	0.0000	0.0000	0
2020/05/12	R035	06/08/2020	9.92	Put	Bond Future	7,308.0200	7.3080	6,790.9200	6.7909	(7.076)	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
2020/05/12	R035	06/08/2020	10.45	Put	Bond Future	4,584.6900	4.5847	4,171.5700	4.1716	(9.011)	0	0	500
2020/05/12	R035	06/08/2020	9.67	Call	Bond Future	522.9600	0.5230	612.8600	0.6129	17.191	0	0	500
2020/05/12	R035	06/08/2020	9.00	Put	Bond Future	13,594.9400	13.5949	12,978.1000	12.9781	(4.537)	0	0	0
2020/05/12	R035	06/08/2020			Bond Future	10.8768	89.5072	10.7773	90.1517	(0.915)	0.0000	0.0000	105,142
2020/05/12	R035	06/08/2020	9.92	Call	Bond Future	802.7800	0.8028	930.1900	0.9302	15.871	0	0	0
2020/05/12	R035	06/08/2020	9.09	Put	Bond Future	12,911.5900	12.9116	12,300.2200	12.3002	(4.735)	0	0	0
2020/05/12	R035	06/08/2020	9.09	Call	Bond Future	162.5800	0.1626	195.7200	0.1957	20.384	0	0	500
2020/05/12	R035	06/08/2020	9.67	Put	Bond Future	8,846.9700	8.8470	8,292.3600	8.2924	(6.269)	0	0	0
2020/05/12	R035	06/08/2020	9.00	Call	Bond Future	132.5000	0.1325	160.1700	0.1602	20.883	0	0	24,761
2020/05/12	R035	06/08/2020	9.93	Call	Bond Future	815.9400	0.8159	945.0200	0.9450	15.820	0	0	0
2020/05/12	R035	06/08/2020	9.91	Put	Bond Future	7,366.7800	7.3668	6,848.0200	6.8480	(7.042)	0	0	0
2020/05/12	R035	06/08/2020	10.45	Call	Bond Future	1,769.0500	1.7691	2,000.4400	2.0004	13.080	0	0	0
2020/05/12	R035	06/08/2020	9.93	Put	Bond Future	7,249.4900	7.2495	6,734.0600	6.7341	(7.110)	0	0	0
2020/05/12	R035	06/08/2020	9.91	Call	Bond Future	789.7800	0.7898	915.5300	0.9155	15.922	0	0	0
2020/05/12	R035	06/08/2020	8.75	Put	Bond Future	15,555.9700	15.5560	14,927.6300	14.9276	(4.039)	0	0	0
2020/05/12	R035	06/08/2020	8.75	Call	Bond Future	72.4600	0.0725	88.6300	0.0886	22.316	0	0	3,000
2020/05/12	R035	05/11/2020	10.34	Put	Bond Future	6,968.4600	6.9685	6,563.9800	6.5640	(5.804)	0	0	0
2020/05/12	R035	05/11/2020			Bond Future	11.0628	86.1752	10.9653	86.7897	(0.881)	0.0000	0.0000	0
2020/05/12	R035	05/11/2020	10.33	Call	Bond Future	2,227.2000	2.2272	2,435.7800	2.4358	9.365	0	0	0
2020/05/12	R035	05/11/2020	10.33	Put	Bond Future	7,015.7500	7.0158	6,609.8500	6.6099	(5.786)	0	0	0
2020/05/12	R035	05/11/2020	10.34	Call	Bond Future	2,247.9100	2.2479	2,457.9100	2.4579	9.342	0	0	0
2020/05/12	R035	05/11/2020	10.32	Call	Bond Future	2,206.6200	2.2066	2,413.7800	2.4138	9.388	0	0	0
2020/05/12	R035	05/11/2020	10.32	Put	Bond Future	7,063.2500	7.0633	6,655.9300	6.6559	(5.767)	0	0	0
2020/05/12	R035	04/02/2021	11.14	Put	Bond Future	5,283.0300	5.2830	5,002.7600	5.0028	(5.305)	0	0	650
2020/05/12	R035	04/02/2021	10.04	Put	Bond Future	9,951.5100	9.9515	9,550.0000	9.5500	(4.035)	0	0	0
2020/05/12	R035	04/02/2021	10.14	Put	Bond Future	9,430.3100	9.4303	9,038.9400	9.0389	(4.150)	0	0	650
2020/05/12	R035	04/02/2021	10.05	Call	Bond Future	1,999.4600	1.9995	2,155.6700	2.1557	7.813	0	0	0
2020/05/12	R035	04/02/2021			Bond Future	11.2608	87.3181	11.1700	87.8749	(0.806)	0.0000	0.0000	0
2020/05/12	R035	04/02/2021	10.06	Call	Bond Future	2,016.3600	2.0164	2,173.5800	2.1736	7.797	0	0	0
2020/05/12	R035	04/02/2021	10.06	Put	Bond Future	9,845.8700	9.8459	9,446.3700	9.4464	(4.058)	0	0	0
2020/05/12	R035	04/02/2021	10.14	Call	Bond Future	2,155.1000	2.1551	2,320.4500	2.3204	7.672	0	0	0
2020/05/12	R035	04/02/2021	11.14	Call	Bond Future	4,541.2200	4.5412	4,817.6700	4.8177	6.088	0	0	0
2020/05/12	R035	04/02/2021	10.04	Call	Bond Future	1,982.6600	1.9827	2,137.8700	2.1379	7.828	0	0	0
2020/05/12	R035	04/02/2021	10.05	Put	Bond Future	9,898.6000	9.8986	9,498.0900	9.4981	(4.046)	0	0	0
2020/05/12	R035	06/05/2021	10.24	Put	Bond Future	10,596.3800	10.5964	10,208.9600	10.2090	(3.656)	0	0	0
2020/05/12	R035	06/05/2021	12.35	Put	Bond Future	3,807.5300	3.8075	3,611.4600	3.6115	(5.150)	0	0	0
2020/05/12	R035	06/05/2021	12.37	Call	Bond Future	8,882.1800	8.8822	9,260.7200	9.2607	4.262	0	0	0
2020/05/12	R035	06/05/2021			Bond Future	11.4676	83.9493	11.3715	84.5225	(0.838)	0.0000	0.0000	0
2020/05/12	R035	06/05/2021	12.35	Call	Bond Future	8,808.9200	8.8089	9,186.0000	9.1860	4.281	0	0	0
2020/05/12	R035	06/05/2021	12.37	Put	Bond Future	3,772.7400	3.7727	3,578.1300	3.5781	(5.158)	0	0	0
2020/05/12	R035	06/05/2021	10.24	Call	Bond Future	2,807.3700	2.8074	2,993.1000	2.9931	6.616	0	0	793
2020/05/12	R035	06/05/2021	12.36	Put	Bond Future	3,790.2400	3.7902	3,594.9000	3.5949	(5.154)	0	0	0
2020/05/12	R035	06/05/2021	12.02	Call	Bond Future	7,631.1600	7.6312	7,982.5700	7.9826	4.605	0	0	0
2020/05/12	R035	06/05/2021	12.02	Put	Bond Future	4,445.7500	4.4457	4,224.0100	4.2240	(4.988)	0	0	793
2020/05/12	R035	06/05/2021	11.32	Call	Bond Future	5,408.0200	5.4080	5,697.0300	5.6970	5.344	0	0	0
2020/05/12	R035	06/05/2021	11.32	Put	Bond Future	6,290.9100	6.2909	6,006.7700	6.0068	(4.517)	0	0	793
2020/05/12	R035	06/05/2021	12.36	Call	Bond Future	8,845.6800	8.8457	9,223.4900	9.2235	4.271	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
2020/05/12	R186	07/05/2020			Bond Future	7.7450	118.1296	7.7450	118.1296	0.000	0.0000	0.0000	0
2020/05/12	R186	06/08/2020	8.38	Put	Bond Future	1,197.4300	1.1974	1,041.7700	1.0418	(13.000)	0	0	0
2020/05/12	R186	06/08/2020	9.00	Call	Bond Future	5,713.2800	5.7133	6,088.4500	6.0885	6.567	0	0	900
2020/05/12	R186	06/08/2020	8.00	Call	Bond Future	2,076.4100	2.0764	2,305.8700	2.3059	11.051	0	0	900
2020/05/12	R186	06/08/2020	8.25	Call	Bond Future	2,826.4300	2.8264	3,101.2300	3.1012	9.723	0	0	0
2020/05/12	R186	06/08/2020			Bond Future	7.9834	113.8306	7.8981	114.2827	(1.068)	0.0000	0.0000	81,906
2020/05/12	R186	06/08/2020	8.37	Call	Bond Future	3,235.9300	3.2359	3,530.7100	3.5307	9.110	0	0	0
2020/05/12	R186	06/08/2020	8.37	Put	Bond Future	1,213.9500	1.2139	1,056.6900	1.0567	(12.954)	0	0	0
2020/05/12	R186	06/08/2020	9.00	Put	Bond Future	494.8000	0.4948	417.9300	0.4179	(15.536)	0	0	0
2020/05/12	R186	06/08/2020	8.38	Call	Bond Future	3,271.0900	3.2711	3,567.4700	3.5675	9.061	0	0	0
2020/05/12	R186	06/08/2020	8.00	Put	Bond Future	1,988.4300	1.9884	1,765.8500	1.7659	(11.194)	0	0	0
2020/05/12	R186	06/08/2020	8.25	Put	Bond Future	1,427.0200	1.4270	1,249.7800	1.2498	(12.420)	0	0	0
2020/05/12	R186	06/08/2020	8.36	Call	Bond Future	3,200.9400	3.2009	3,494.1000	3.4941	9.159	0	0	0
2020/05/12	R186	06/08/2020	8.36	Put	Bond Future	1,230.6700	1.2307	1,071.7900	1.0718	(12.910)	0	0	0
2020/05/12	R186	05/11/2020	8.00	Put	Bond Future	3,093.8200	3.0938	2,875.2800	2.8753	(7.064)	0	0	0
2020/05/12	R186	05/11/2020	8.65	Call	Bond Future	4,300.2500	4.3002	4,565.4700	4.5655	6.168	0	0	0
2020/05/12	R186	05/11/2020	8.64	Put	Bond Future	1,721.0500	1.7210	1,575.8000	1.5758	(8.440)	0	0	0
2020/05/12	R186	05/11/2020			Bond Future	8.1310	115.2906	8.0505	115.7001	(0.990)	0.0000	0.0000	0
2020/05/12	R186	05/11/2020	7.00	Put	Bond Future	6,671.4600	6.6715	6,342.8200	6.3428	(4.926)	0	0	0
2020/05/12	R186	05/11/2020	7.00	Call	Bond Future	739.1900	0.7392	820.0000	0.8200	10.932	0	0	1,200
2020/05/12	R186	05/11/2020	8.66	Call	Bond Future	4,333.8000	4.3338	4,600.0300	4.6000	6.143	0	0	0
2020/05/12	R186	05/11/2020	8.66	Put	Bond Future	1,689.5400	1.6895	1,546.3200	1.5463	(8.477)	0	0	0
2020/05/12	R186	05/11/2020	8.00	Call	Bond Future	2,426.5500	2.4266	2,617.4600	2.6175	7.868	0	0	1,200
2020/05/12	R186	05/11/2020	7.84	Put	Bond Future	3,547.1300	3.5471	3,309.1900	3.3092	(6.708)	0	0	0
2020/05/12	R186	05/11/2020	9.26	Put	Bond Future	966.1600	0.9662	874.7100	0.8747	(9.465)	0	0	3,500
2020/05/12	R186	05/11/2020	8.65	Put	Bond Future	1,705.2300	1.7052	1,561.0000	1.5610	(8.458)	0	0	0
2020/05/12	R186	05/11/2020	8.64	Call	Bond Future	4,266.8000	4.2668	4,531.0000	4.5310	6.192	0	0	0
2020/05/12	R186	05/11/2020	7.84	Call	Bond Future	2,057.8600	2.0579	2,229.3700	2.2294	8.334	0	0	3,500
2020/05/12	R186	05/11/2020	8.34	Put	Bond Future	2,277.1700	2.2772	2,099.0600	2.0991	(7.822)	0	0	0
2020/05/12	R186	05/11/2020	8.34	Call	Bond Future	3,331.5900	3.3316	3,562.9300	3.5629	6.944	0	0	3,500
2020/05/12	R186	05/11/2020	9.26	Call	Bond Future	6,513.5800	6.5136	6,831.5800	6.8316	4.882	0	0	0
2020/05/12	R186	04/02/2021	8.15	Call	Bond Future	2,865.9600	2.8660	3,020.8400	3.0208	5.404	0	0	0
2020/05/12	R186	04/02/2021			Bond Future	8.2878	111.5319	8.2202	111.8608	(0.815)	0.0000	0.0000	0
2020/05/12	R186	04/02/2021	8.15	Put	Bond Future	3,538.1200	3.5381	3,364.1300	3.3641	(4.918)	0	0	0
2020/05/12	R186	04/02/2021	8.16	Call	Bond Future	2,889.6900	2.8897	3,045.3700	3.0454	5.387	0	0	0
2020/05/12	R186	04/02/2021	8.17	Put	Bond Future	3,487.8100	3.4878	3,315.4200	3.3154	(4.943)	0	0	0
2020/05/12	R186	04/02/2021	8.16	Put	Bond Future	3,512.9000	3.5129	3,339.7100	3.3397	(4.930)	0	0	0
2020/05/12	R186	04/02/2021	8.17	Call	Bond Future	2,913.5300	2.9135	3,070.0100	3.0700	5.371	0	0	0
2020/05/12	R186	06/05/2021	10.76	Put	Bond Future	772.4000	0.7724	721.4800	0.7215	(6.592)	0	0	0
2020/05/12	R186	06/05/2021	10.77	Call	Bond Future	10,791.8300	10.7918	11,086.7100	11.0867	2.732	0	0	0
2020/05/12	R186	06/05/2021			Bond Future	8.4735	112.9537	8.3991	113.2992	(0.877)	0.0000	0.0000	0
2020/05/12	R186	06/05/2021	10.78	Call	Bond Future	10,826.2100	10.8262	11,121.4400	11.1214	2.727	0	0	0
2020/05/12	R186	06/05/2021	10.78	Put	Bond Future	759.0600	0.7591	708.8500	0.7089	(6.615)	0	0	0
2020/05/12	R186	06/05/2021	10.76	Call	Bond Future	10,757.4700	10.7575	11,051.9900	11.0520	2.738	0	0	0
2020/05/12	R186	06/05/2021	10.77	Put	Bond Future	765.7100	0.7657	715.1500	0.7152	(6.603)	0	0	0
2020/05/12	R197	07/05/2020			Bond Future	310.4704	310.4704	310.4704	310.4704	0.000	0.0000	0.0000	0
2020/05/12	R197	06/08/2020			Bond Future	306.1405	306.1405	306.6523	306.6523	0.167	0.0000	0.0000	2,549

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
2020/05/12	R197	05/11/2020			Bond Future	310.1356	310.1356	310.5278	310.5278	0.126	0.0000	0.0000	0
2020/05/12	R197	04/02/2021			Bond Future	306.3735	306.3735	306.5421	306.5421	0.055	0.0000	0.0000	0
2020/05/12	R197	06/05/2021			Bond Future	310.3480	310.3480	310.5526	310.5526	0.066	0.0000	0.0000	0
2020/05/12	R202	07/05/2020			Bond Future	223.0170	223.0170	223.0170	223.0170	0.000	0.0000	0.0000	0
2020/05/12	R202	06/08/2020			Bond Future	220.9045	220.9045	221.2812	221.2812	0.171	0.0000	0.0000	7,724
2020/05/12	R202	05/11/2020			Bond Future	223.7868	223.7868	224.0778	224.0778	0.130	0.0000	0.0000	0
2020/05/12	R202	04/02/2021			Bond Future	222.5840	222.5840	222.7140	222.7140	0.058	0.0000	0.0000	0
2020/05/12	R202	06/05/2021			Bond Future	225.4713	225.4713	225.6274	225.6274	0.069	0.0000	0.0000	0
2020/05/12	R208	07/05/2020			Bond Future	3.9500	103.1813	3.9500	103.1813	0.000	0.0000	0.0000	0
2020/05/12	R208	06/08/2020	5.57	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/05/12	R208	06/08/2020			Bond Future	3.5990	104.4228	3.3726	104.5664	(6.289)	0.0000	0.0000	28,952
2020/05/12	R208	06/08/2020	5.56	Call	Bond Future	1,229.3600	1.2294	1,372.9700	1.3730	11.682	0	0	0
2020/05/12	R208	06/08/2020	5.56	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/05/12	R208	06/08/2020	5.57	Call	Bond Future	1,235.5500	1.2356	1,379.1700	1.3792	11.624	0	0	0
2020/05/12	R208	06/08/2020	5.55	Call	Bond Future	1,223.1600	1.2232	1,366.7700	1.3668	11.741	0	0	0
2020/05/12	R208	06/08/2020	5.55	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/05/12	R208	05/11/2020	4.78	Call	Bond Future	866.0500	0.8661	968.3200	0.9683	11.809	0	0	0
2020/05/12	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/12	R208	05/11/2020			Bond Future	2.5495	102.3668	2.2886	102.4691	(10.234)	0.0000	0.0000	0
2020/05/12	R208	05/11/2020	4.79	Call	Bond Future	869.9000	0.8699	972.1700	0.9722	11.757	0	0	0
2020/05/12	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/12	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/12	R208	05/11/2020	4.77	Call	Bond Future	862.2000	0.8622	964.4700	0.9645	11.862	0	0	0
2020/05/12	R209	07/05/2020			Bond Future	10.7500	66.7750	10.7500	66.7750	0.000	0.0000	0.0000	0
2020/05/12	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/12	R209	06/08/2020	5.55	Put	Bond Future	41,654.3800	41.6544	41,148.3200	41.1483	(1.215)	0	0	0
2020/05/12	R209	06/08/2020			Bond Future	10.8726	67.8788	10.7808	68.3848	(0.844)	0.0000	0.0000	64,100
2020/05/12	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/12	R209	06/08/2020	5.57	Put	Bond Future	41,437.5700	41.4376	40,931.5100	40.9315	(1.221)	0	0	0
2020/05/12	R209	06/08/2020	5.56	Put	Bond Future	41,545.9000	41.5459	41,039.8400	41.0398	(1.218)	0	0	0
2020/05/12	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/12	R209	05/11/2020	10.02	Call	Bond Future	1,719.4000	1.7194	1,861.4000	1.8614	8.259	0	0	0
2020/05/12	R209	05/11/2020			Bond Future	11.0397	65.6063	10.9499	66.0904	(0.814)	0.0000	0.0000	0
2020/05/12	R209	05/11/2020	10.00	Call	Bond Future	1,688.5800	1.6886	1,828.6300	1.8286	8.294	0	0	0
2020/05/12	R209	05/11/2020	10.00	Put	Bond Future	7,627.8200	7.6278	7,283.8100	7.2838	(4.510)	0	0	0
2020/05/12	R209	05/11/2020	10.02	Put	Bond Future	7,537.1300	7.5371	7,195.0700	7.1951	(4.538)	0	0	0
2020/05/12	R209	05/11/2020	10.01	Call	Bond Future	1,703.9400	1.7039	1,844.9700	1.8450	8.277	0	0	0
2020/05/12	R209	05/11/2020	10.01	Put	Bond Future	7,582.3900	7.5824	7,239.3600	7.2394	(4.524)	0	0	0
2020/05/12	R209	04/02/2021	10.12	Put	Bond Future	8,307.1700	8.3072	8,007.2800	8.0073	(3.610)	0	0	0
2020/05/12	R209	04/02/2021			Bond Future	11.2129	66.4768	11.1292	66.9168	(0.746)	0.0000	0.0000	0
2020/05/12	R209	04/02/2021	10.11	Call	Bond Future	2,177.2300	2.1772	2,316.5800	2.3166	6.400	0	0	0
2020/05/12	R209	04/02/2021	10.11	Put	Bond Future	8,350.7900	8.3508	8,050.1300	8.0501	(3.600)	0	0	0
2020/05/12	R209	04/02/2021	10.12	Call	Bond Future	2,193.3600	2.1934	2,333.4800	2.3335	6.388	0	0	0
2020/05/12	R209	04/02/2021	10.10	Call	Bond Future	2,161.1900	2.1612	2,299.7600	2.2998	6.412	0	0	0
2020/05/12	R209	04/02/2021	10.10	Put	Bond Future	8,394.5700	8.3946	8,093.1300	8.0931	(3.591)	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
2020/05/12	R209	06/05/2021	12.23	Put	Bond Future	3,634.1600	3.6342	3,474.7300	3.4747	(4.387)	0	0	0
2020/05/12	R209	06/05/2021	12.22	Call	Bond Future	7,645.9600	7.6460	7,938.8700	7.9389	3.831	0	0	0
2020/05/12	R209	06/05/2021			Bond Future	11.3998	64.1813	11.3116	64.6342	(0.774)	0.0000	0.0000	0
2020/05/12	R209	06/05/2021	12.23	Call	Bond Future	7,676.3400	7.6763	7,969.8000	7.9698	3.823	0	0	0
2020/05/12	R209	06/05/2021	12.22	Put	Bond Future	3,650.1800	3.6502	3,490.2000	3.4902	(4.383)	0	0	0
2020/05/12	R209	06/05/2021	12.24	Call	Bond Future	7,706.7400	7.7067	8,000.7700	8.0008	3.815	0	0	0
2020/05/12	R209	06/05/2021	12.24	Put	Bond Future	3,618.2000	3.6182	3,459.3400	3.4593	(4.391)	0	0	0
2020/05/12	R210	07/05/2020			Bond Future	184.1973	184.1973	184.1973	184.1973	0.000	0.0000	0.0000	0
2020/05/12	R210	06/08/2020			Bond Future	186.2435	186.2435	186.5582	186.5582	0.169	0.0000	0.0000	1,929
2020/05/12	R210	05/11/2020			Bond Future	185.9651	185.9651	186.2077	186.2077	0.130	0.0000	0.0000	0
2020/05/12	R210	04/02/2021			Bond Future	188.4720	188.4720	188.5796	188.5796	0.057	0.0000	0.0000	0
2020/05/12	R210	06/05/2021			Bond Future	188.1742	188.1742	188.3040	188.3040	0.069	0.0000	0.0000	0
2020/05/12	R212	07/05/2020			Bond Future	166.0614	166.0614	166.0614	166.0614	0.000	0.0000	0.0000	0
2020/05/12	R212	06/08/2020			Bond Future	165.3823	165.3823	165.6577	165.6577	0.167	0.0000	0.0000	6,744
2020/05/12	R212	05/11/2020			Bond Future	167.5417	167.5417	167.7517	167.7517	0.125	0.0000	0.0000	0
2020/05/12	R212	04/02/2021			Bond Future	167.4784	167.4784	167.5675	167.5675	0.053	0.0000	0.0000	0
2020/05/12	R212	06/05/2021			Bond Future	169.6509	169.6509	169.7596	169.7596	0.064	0.0000	0.0000	0
2020/05/12	R213	07/05/2020			Bond Future	9.8700	82.5745	9.8700	82.5745	0.000	0.0000	0.0000	0
2020/05/12	R213	06/08/2020	9.31	Call	Bond Future	1,057.8200	1.0578	1,254.8100	1.2548	18.622	0	0	0
2020/05/12	R213	06/08/2020			Bond Future	10.0307	83.6760	9.9038	84.3861	(1.265)	0.0000	0.0000	14,286
2020/05/12	R213	06/08/2020	9.29	Call	Bond Future	1,028.1600	1.0282	1,220.9600	1.2210	18.752	0	0	0
2020/05/12	R213	06/08/2020	9.29	Put	Bond Future	5,291.1200	5.2911	4,773.8500	4.7738	(9.776)	0	0	0
2020/05/12	R213	06/08/2020	9.31	Put	Bond Future	5,201.8200	5.2018	4,688.7400	4.6887	(9.863)	0	0	0
2020/05/12	R213	06/08/2020	9.30	Call	Bond Future	1,042.9100	1.0429	1,237.8000	1.2378	18.687	0	0	0
2020/05/12	R213	06/08/2020	9.30	Put	Bond Future	5,246.3600	5.2464	4,731.1800	4.7312	(9.820)	0	0	0
2020/05/12	R213	05/11/2020	9.60	Put	Bond Future	5,529.8800	5.5299	5,103.3000	5.1033	(7.714)	0	0	0
2020/05/12	R213	05/11/2020	9.59	Call	Bond Future	2,149.0000	2.1490	2,404.3200	2.4043	11.881	0	0	0
2020/05/12	R213	05/11/2020			Bond Future	10.2037	81.2154	10.0782	81.8990	(1.229)	0.0000	0.0000	0
2020/05/12	R213	05/11/2020	9.60	Call	Bond Future	2,168.9600	2.1690	2,425.9100	2.4259	11.847	0	0	0
2020/05/12	R213	05/11/2020	9.59	Put	Bond Future	5,567.1500	5.5672	5,138.9400	5.1389	(7.692)	0	0	0
2020/05/12	R213	05/11/2020	9.61	Call	Bond Future	2,189.0400	2.1890	2,447.6200	2.4476	11.812	0	0	0
2020/05/12	R213	05/11/2020	9.61	Put	Bond Future	5,492.7800	5.4928	5,067.8300	5.0678	(7.737)	0	0	0
2020/05/12	R213	04/02/2021	9.40	Call	Bond Future	2,051.1800	2.0512	2,256.7600	2.2568	10.023	0	0	0
2020/05/12	R213	04/02/2021	9.39	Put	Bond Future	7,533.8700	7.5339	7,107.4200	7.1074	(5.660)	0	0	0
2020/05/12	R213	04/02/2021			Bond Future	10.3882	82.2922	10.2692	82.9230	(1.146)	0.0000	0.0000	0
2020/05/12	R213	04/02/2021	9.41	Call	Bond Future	2,067.4700	2.0675	2,274.2400	2.2742	10.001	0	0	0
2020/05/12	R213	04/02/2021	9.41	Put	Bond Future	7,451.3500	7.4513	7,027.2900	7.0273	(5.691)	0	0	0
2020/05/12	R213	04/02/2021	9.40	Put	Bond Future	7,492.5300	7.4925	7,067.2800	7.0673	(5.676)	0	0	0
2020/05/12	R213	04/02/2021	9.39	Call	Bond Future	2,034.9900	2.0350	2,239.3700	2.2394	10.043	0	0	0
2020/05/12	R213	06/05/2021	11.91	Put	Bond Future	2,573.6000	2.5736	2,390.7000	2.3907	(7.107)	0	0	0
2020/05/12	R213	06/05/2021			Bond Future	10.5837	79.8060	10.4580	80.4538	(1.188)	0.0000	0.0000	0
2020/05/12	R213	06/05/2021	11.90	Call	Bond Future	8,964.9600	8.9650	9,429.1100	9.4291	5.177	0	0	0
2020/05/12	R213	06/05/2021	11.90	Put	Bond Future	2,585.2000	2.5852	2,401.5800	2.4016	(7.103)	0	0	0
2020/05/12	R213	06/05/2021	11.91	Call	Bond Future	8,999.1400	8.9991	9,464.0100	9.4640	5.166	0	0	0
2020/05/12	R213	06/05/2021	11.89	Call	Bond Future	8,930.8000	8.9308	9,394.2300	9.3942	5.189	0	0	0

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2020/05/12	R213	06/05/2021	11.89	Put	Bond Future	2,596.8600	2.5969	2,412.5200	2.4125	(7.099)	0	0	0
2020/05/12	R214	07/05/2020			Bond Future	10.9900	64.8376	10.9900	64.8376	0.000	0.0000	0.0000	0
2020/05/12	R214	06/08/2020	9.98	Put	Bond Future	7,572.5900	7.5726	7,064.0300	7.0640	(6.716)	0	0	0
2020/05/12	R214	06/08/2020	9.97	Call	Bond Future	738.3300	0.7383	856.3300	0.8563	15.982	0	0	0
2020/05/12	R214	06/08/2020			Bond Future	11.1070	65.9280	10.9952	66.5559	(1.006)	0.0000	0.0000	22,161
2020/05/12	R214	06/08/2020	9.98	Call	Bond Future	749.3500	0.7494	868.7600	0.8688	15.935	0	0	0
2020/05/12	R214	06/08/2020	9.97	Put	Bond Future	7,627.2900	7.6273	7,117.3200	7.1173	(6.686)	0	0	0
2020/05/12	R214	06/08/2020	9.99	Call	Bond Future	760.4900	0.7605	881.3200	0.8813	15.888	0	0	0
2020/05/12	R214	06/08/2020	9.99	Put	Bond Future	7,518.1100	7.5181	7,010.9700	7.0110	(6.746)	0	0	0
2020/05/12	R214	05/11/2020	10.26	Put	Bond Future	7,715.0100	7.7150	7,291.4700	7.2915	(5.490)	0	0	0
2020/05/12	R214	05/11/2020			Bond Future	11.2710	63.4925	11.1602	64.1002	(0.983)	0.0000	0.0000	0
2020/05/12	R214	05/11/2020	10.25	Call	Bond Future	1,777.2100	1.7772	1,960.0800	1.9601	10.290	0	0	0
2020/05/12	R214	05/11/2020	10.25	Put	Bond Future	7,761.9100	7.7619	7,337.1100	7.3371	(5.473)	0	0	0
2020/05/12	R214	05/11/2020	10.26	Call	Bond Future	1,793.3000	1.7933	1,977.4300	1.9774	10.268	0	0	0
2020/05/12	R214	05/11/2020	10.24	Call	Bond Future	1,761.2000	1.7612	1,942.8400	1.9428	10.313	0	0	0
2020/05/12	R214	05/11/2020	10.24	Put	Bond Future	7,808.9900	7.8090	7,382.9600	7.3830	(5.456)	0	0	0
2020/05/12	R214	04/02/2021	10.33	Call	Bond Future	2,227.7300	2.2277	2,410.5100	2.4105	8.205	0	0	0
2020/05/12	R214	04/02/2021			Bond Future	11.4444	64.3345	11.3384	64.9016	(0.926)	0.0000	0.0000	0
2020/05/12	R214	04/02/2021	10.31	Call	Bond Future	2,194.7800	2.1948	2,375.5400	2.3755	8.236	0	0	0
2020/05/12	R214	04/02/2021	10.31	Put	Bond Future	8,729.3700	8.7294	8,343.0300	8.3430	(4.426)	0	0	0
2020/05/12	R214	04/02/2021	10.33	Put	Bond Future	8,637.7000	8.6377	8,253.3800	8.2534	(4.449)	0	0	0
2020/05/12	R214	04/02/2021	10.32	Call	Bond Future	2,211.2200	2.2112	2,392.9800	2.3930	8.220	0	0	0
2020/05/12	R214	04/02/2021	10.32	Put	Bond Future	8,683.4600	8.6835	8,298.1200	8.2981	(4.438)	0	0	0
2020/05/12	R214	06/05/2021	12.26	Call	Bond Future	7,224.4000	7.2244	7,590.0400	7.5900	5.061	0	0	0
2020/05/12	R214	06/05/2021	12.25	Put	Bond Future	4,088.5100	4.0885	3,872.1500	3.8721	(5.292)	0	0	0
2020/05/12	R214	06/05/2021			Bond Future	11.6241	61.8721	11.5127	62.4534	(0.958)	0.0000	0.0000	0
2020/05/12	R214	06/05/2021	12.27	Call	Bond Future	7,254.2200	7.2542	7,620.6100	7.6206	5.051	0	0	0
2020/05/12	R214	06/05/2021	12.27	Put	Bond Future	4,052.9500	4.0530	3,838.0900	3.8381	(5.301)	0	0	0
2020/05/12	R214	06/05/2021	12.26	Put	Bond Future	4,070.5700	4.0706	3,854.9600	3.8550	(5.297)	0	0	0
2020/05/12	R214	06/05/2021	12.25	Call	Bond Future	7,194.8300	7.1948	7,559.7200	7.5597	5.072	0	0	0
2020/05/12	R248	07/05/2020			Bond Future	11.1750	81.0772	11.1750	81.0772	0.000	0.0000	0.0000	0
2020/05/12	R248	06/08/2020	10.20	Call	Bond Future	640.2400	0.6402	780.6500	0.7806	21.931	0	0	0
2020/05/12	R248	06/08/2020	11.80	Call	Bond Future	5,224.6100	5.2246	5,797.4500	5.7975	10.964	0	0	470
2020/05/12	R248	06/08/2020	12.75	Call	Bond Future	9,652.1100	9.6521	10,377.7100	10.3777	7.518	0	0	814
2020/05/12	R248	06/08/2020	10.35	Call	Bond Future	833.9800	0.8340	1,007.3300	1.0073	20.786	0	0	640
2020/05/12	R248	06/08/2020	11.85	Put	Bond Future	1,752.5900	1.7526	1,489.8900	1.4899	(14.989)	0	0	0
2020/05/12	R248	06/08/2020	9.00	Put	Bond Future	18,883.4900	18.8835	18,048.4900	18.0485	(4.422)	0	0	0
2020/05/12	R248	06/08/2020			Bond Future	11.2857	82.5378	11.1627	83.3846	(1.089)	0.0000	0.0000	82,358
2020/05/12	R248	06/08/2020	10.18	Call	Bond Future	617.2200	0.6172	753.5400	0.7535	22.086	0	0	0
2020/05/12	R248	06/08/2020	10.18	Put	Bond Future	8,858.8500	8.8588	8,148.3500	8.1484	(8.020)	0	0	0
2020/05/12	R248	06/08/2020	10.35	Put	Bond Future	7,711.5300	7.7115	7,038.0600	7.0381	(8.733)	0	0	0
2020/05/12	R248	06/08/2020	11.85	Call	Bond Future	5,439.8300	5.4398	6,023.9500	6.0239	10.738	0	0	0
2020/05/12	R248	06/08/2020	11.15	Put	Bond Future	3,638.8100	3.6388	3,191.4000	3.1914	(12.296)	0	0	0
2020/05/12	R248	06/08/2020	11.15	Call	Bond Future	2,703.5100	2.7035	3,102.9200	3.1029	14.774	0	0	0
2020/05/12	R248	06/08/2020	10.85	Put	Bond Future	4,876.6500	4.8767	4,338.0700	4.3381	(11.044)	0	0	0
2020/05/12	R248	06/08/2020	10.85	Call	Bond Future	1,801.0500	1.8010	2,109.2900	2.1093	17.114	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
2020/05/12	R248	06/08/2020	9.25	Put	Bond Future	16,496.0100	16.4960	15,671.7000	15.6717	(4.997)	0	0	0
2020/05/12	R248	06/08/2020	9.25	Call	Bond Future	75.1100	0.0751	97.6200	0.0976	29.969	0	0	20,640
2020/05/12	R248	06/08/2020	10.20	Put	Bond Future	8,719.4300	8.7194	8,013.0200	8.0130	(8.102)	0	0	0
2020/05/12	R248	06/08/2020	11.80	Put	Bond Future	1,851.3600	1.8514	1,577.3800	1.5774	(14.799)	0	0	0
2020/05/12	R248	06/08/2020	12.75	Put	Bond Future	696.3000	0.6963	575.0800	0.5751	(17.409)	0	0	0
2020/05/12	R248	06/08/2020	9.00	Call	Bond Future	36.6300	0.0366	48.4500	0.0484	32.269	0	0	3,000
2020/05/12	R248	06/08/2020	10.19	Call	Bond Future	628.6500	0.6287	767.0100	0.7670	22.009	0	0	0
2020/05/12	R248	06/08/2020	10.19	Put	Bond Future	8,789.0000	8.7890	8,080.5400	8.0805	(8.061)	0	0	0
2020/05/12	R248	06/08/2020	12.25	Put	Bond Future	1,143.0300	1.1430	956.8700	0.9569	(16.287)	0	0	0
2020/05/12	R248	06/08/2020	12.25	Call	Bond Future	7,258.9200	7.2589	7,919.5800	7.9196	9.101	0	0	814
2020/05/12	R248	06/08/2020	11.10	Put	Bond Future	3,820.2700	3.8203	3,357.8000	3.3578	(12.106)	0	0	0
2020/05/12	R248	06/08/2020	11.10	Call	Bond Future	2,535.2300	2.5352	2,919.5800	2.9196	15.160	0	0	470
2020/05/12	R248	05/11/2020	10.02	Put	Bond Future	11,799.1900	11.7992	11,136.1400	11.1361	(5.619)	0	0	0
2020/05/12	R248	05/11/2020	10.03	Call	Bond Future	1,097.9200	1.0979	1,258.5100	1.2585	14.627	0	0	0
2020/05/12	R248	05/11/2020			Bond Future	11.4582	79.1797	11.3356	80.0018	(1.070)	0.0000	0.0000	0
2020/05/12	R248	05/11/2020	11.00	Put	Bond Future	6,220.7500	6.2208	5,740.3900	5.7404	(7.722)	0	0	0
2020/05/12	R248	05/11/2020	11.00	Call	Bond Future	3,067.6100	3.0676	3,409.3400	3.4093	11.140	0	0	800
2020/05/12	R248	05/11/2020	10.00	Put	Bond Future	11,940.0800	11.9401	11,273.9700	11.2740	(5.579)	0	0	0
2020/05/12	R248	05/11/2020	10.00	Call	Bond Future	1,058.4200	1.0584	1,214.4000	1.2144	14.737	0	0	800
2020/05/12	R248	05/11/2020	10.04	Call	Bond Future	1,111.3200	1.1113	1,273.4600	1.2735	14.590	0	0	0
2020/05/12	R248	05/11/2020	10.04	Put	Bond Future	11,659.3000	11.6593	10,999.3500	10.9993	(5.660)	0	0	0
2020/05/12	R248	05/11/2020	10.02	Call	Bond Future	1,084.6400	1.0846	1,243.6800	1.2437	14.663	0	0	0
2020/05/12	R248	05/11/2020	10.03	Put	Bond Future	11,729.1100	11.7291	11,067.6100	11.0676	(5.640)	0	0	0
2020/05/12	R248	04/02/2021	10.46	Call	Bond Future	2,123.9800	2.1240	2,348.0600	2.3481	10.550	0	0	0
2020/05/12	R248	04/02/2021	10.47	Put	Bond Future	10,428.8200	10.4288	9,882.3000	9.8823	(5.240)	0	0	0
2020/05/12	R248	04/02/2021			Bond Future	11.6414	80.2300	11.5228	81.0021	(1.019)	0.0000	0.0000	0
2020/05/12	R248	04/02/2021	10.46	Put	Bond Future	10,487.7400	10.4877	9,939.7400	9.9397	(5.225)	0	0	0
2020/05/12	R248	04/02/2021	10.47	Call	Bond Future	2,142.5800	2.1426	2,368.1400	2.3681	10.527	0	0	0
2020/05/12	R248	04/02/2021	10.48	Call	Bond Future	2,161.2900	2.1613	2,388.3200	2.3883	10.504	0	0	0
2020/05/12	R248	04/02/2021	10.48	Put	Bond Future	10,370.1400	10.3701	9,825.0900	9.8251	(5.256)	0	0	0
2020/05/12	R248	06/05/2021	12.36	Call	Bond Future	7,887.4100	7.8874	8,377.6900	8.3777	6.216	0	0	0
2020/05/12	R248	06/05/2021			Bond Future	11.8313	76.8341	11.7064	77.6246	(1.056)	0.0000	0.0000	0
2020/05/12	R248	06/05/2021	12.34	Call	Bond Future	7,818.9600	7.8190	8,306.9700	8.3070	6.241	0	0	0
2020/05/12	R248	06/05/2021	12.34	Put	Bond Future	4,747.8400	4.7478	4,445.3300	4.4453	(6.372)	0	0	0
2020/05/12	R248	06/05/2021	12.36	Put	Bond Future	4,700.2000	4.7002	4,399.9600	4.4000	(6.388)	0	0	0
2020/05/12	R248	06/05/2021	12.35	Call	Bond Future	7,853.1700	7.8532	8,342.3100	8.3423	6.229	0	0	0
2020/05/12	R248	06/05/2021	12.35	Put	Bond Future	4,723.9600	4.7240	4,422.5800	4.4226	(6.380)	0	0	0

**Total**

**1233590**