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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/04/2020 TO 16/04/2020

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
2020/04/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	2025	07/05/2020		Bond Future	136.4104	136.4104	135.7814	135.7814	(0.461)	0.0000	0.0000	1,245
2020/04/16	2025	06/08/2020		Bond Future	136.6378	136.6378	135.9998	135.9998	(0.467)	0.0000	0.0000	1,411

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
2020/04/16	2025	05/11/2020			Bond Future	138.3861	138.3861	137.7397	137.7397	(0.467)	0.0000	0.0000	0
2020/04/16	2025	04/02/2021			Bond Future	138.6675	138.6675	138.0126	138.0126	(0.472)	0.0000	0.0000	0
2020/04/16	2025	06/05/2021			Bond Future	140.3914	140.3914	139.7286	139.7286	(0.472)	0.0000	0.0000	0
2020/04/16	2029	07/05/2020			Bond Future	99.6624	99.6624	99.2299	99.2299	(0.434)	0.0000	0.0000	1,509
2020/04/16	2029	06/08/2020			Bond Future	100.9300	100.9300	100.4913	100.4913	(0.435)	0.0000	0.0000	1,061
2020/04/16	2029	05/11/2020			Bond Future	101.0789	101.0789	100.6344	100.6344	(0.440)	0.0000	0.0000	0
2020/04/16	2029	04/02/2021			Bond Future	102.4024	102.4024	101.9520	101.9520	(0.440)	0.0000	0.0000	0
2020/04/16	2029	06/05/2021			Bond Future	102.5192	102.5192	102.0634	102.0634	(0.445)	0.0000	0.0000	0
2020/04/16	2030	07/05/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/16	2030	07/05/2020	8.78	Put	Bond Future	10,628.7300	10.6287	9,965.1300	9.9651	(6.243)	0	0	0
2020/04/16	2030	07/05/2020	8.85	Put	Bond Future	10,193.4500	10.1935	9,529.8400	9.5298	(6.510)	0	0	5,820
2020/04/16	2030	07/05/2020	8.45	Put	Bond Future	12,716.4500	12.7164	12,052.8400	12.0528	(5.219)	0	0	0
2020/04/16	2030	07/05/2020	9.19	Put	Bond Future	8,116.1100	8.1161	7,452.7500	7.4527	(8.173)	0	0	0
2020/04/16	2030	07/05/2020			Bond Future	10.6214	86.5617	10.4977	87.2253	(1.165)	0.0000	0.0000	83,337
2020/04/16	2030	07/05/2020	8.80	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/16	2030	07/05/2020	8.80	Put	Bond Future	10,504.1000	10.5041	9,840.5000	9.8405	(6.318)	0	0	0
2020/04/16	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/16	2030	07/05/2020	9.19	Call	Bond Future	0.2000	0.0002	0.4500	0.0005	125.000	0	0	0
2020/04/16	2030	07/05/2020	8.79	Put	Bond Future	10,566.3900	10.5664	9,902.7900	9.9028	(6.280)	0	0	0
2020/04/16	2030	07/05/2020	8.78	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/16	2030	07/05/2020	8.90	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2020/04/16	2030	07/05/2020	8.85	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	5,000
2020/04/16	2030	07/05/2020	8.90	Put	Bond Future	9,884.1200	9.8841	9,220.5300	9.2205	(6.714)	0	0	5,820
2020/04/16	2030	06/08/2020	10.70	Call	Bond Future	1,851.5400	1.8515	2,164.3100	2.1643	16.892	0	0	470
2020/04/16	2030	06/08/2020	10.00	Call	Bond Future	613.0500	0.6130	759.3600	0.7594	23.866	0	0	470
2020/04/16	2030	06/08/2020	10.05	Put	Bond Future	4,956.6500	4.9567	4,442.1400	4.4421	(10.380)	0	0	0
2020/04/16	2030	06/08/2020	9.75	Put	Bond Future	6,344.4100	6.3444	5,774.7500	5.7748	(8.979)	0	0	0
2020/04/16	2030	06/08/2020	9.42	Call	Bond Future	194.7100	0.1947	252.8600	0.2529	29.865	0	0	0
2020/04/16	2030	06/08/2020	9.11	Call	Bond Future	94.7200	0.0947	126.2500	0.1263	33.288	0	0	0
2020/04/16	2030	06/08/2020			Bond Future	10.8524	83.6347	10.7231	84.3059	(1.192)	0.0000	0.0000	60,388
2020/04/16	2030	06/08/2020	10.70	Put	Bond Future	2,643.6700	2.6437	2,285.1800	2.2852	(13.560)	0	0	0
2020/04/16	2030	06/08/2020	9.05	Put	Bond Future	10,119.1600	10.1192	9,475.6300	9.4756	(6.360)	0	0	0
2020/04/16	2030	06/08/2020	9.05	Call	Bond Future	81.6100	0.0816	109.3400	0.1093	33.979	0	0	450
2020/04/16	2030	06/08/2020	8.36	Put	Bond Future	14,309.8100	14.3098	13,643.4700	13.6435	(4.657)	0	0	0
2020/04/16	2030	06/08/2020	8.36	Call	Bond Future	11.6600	0.0117	16.5800	0.0166	42.196	0	0	800
2020/04/16	2030	06/08/2020	8.86	Put	Bond Future	11,236.0800	11.2361	10,582.8600	10.5829	(5.814)	0	0	0
2020/04/16	2030	06/08/2020	8.86	Call	Bond Future	49.8700	0.0499	67.9100	0.0679	36.174	0	0	800
2020/04/16	2030	06/08/2020	9.09	Call	Bond Future	90.1600	0.0902	120.3800	0.1204	33.518	0	0	0
2020/04/16	2030	06/08/2020	9.09	Put	Bond Future	9,888.2100	9.8882	9,247.1700	9.2472	(6.483)	0	0	0
2020/04/16	2030	06/08/2020	10.00	Put	Bond Future	5,173.2400	5.1732	4,648.2900	4.6483	(10.147)	0	0	0
2020/04/16	2030	06/08/2020	10.75	Call	Bond Future	1,973.2900	1.9733	2,298.5600	2.2986	16.484	0	0	0
2020/04/16	2030	06/08/2020	10.05	Call	Bond Future	672.9100	0.6729	829.6600	0.8297	23.294	0	0	0
2020/04/16	2030	06/08/2020	9.75	Call	Bond Future	384.6000	0.3846	486.2000	0.4862	26.417	0	0	450
2020/04/16	2030	06/08/2020	9.42	Put	Bond Future	8,047.2000	8.0472	7,434.0900	7.4341	(7.619)	0	0	800
2020/04/16	2030	06/08/2020	9.11	Put	Bond Future	9,773.3200	9.7733	9,133.5900	9.1336	(6.546)	0	0	0
2020/04/16	2030	06/08/2020	10.75	Put	Bond Future	2,504.5300	2.5045	2,158.5400	2.1585	(13.815)	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
2020/04/16	2030	06/08/2020	9.20	Put	Bond Future	9,261.2900	9.2613	8,628.0400	8.6280	(6.838)	0	0	0
2020/04/16	2030	06/08/2020	9.20	Call	Bond Future	117.7400	0.1177	155.7500	0.1557	32.283	0	0	323
2020/04/16	2030	06/08/2020	8.50	Put	Bond Future	13,431.4900	13.4315	12,767.4900	12.7675	(4.944)	0	0	0
2020/04/16	2030	06/08/2020	8.50	Call	Bond Future	17.9300	0.0179	25.1900	0.0252	40.491	0	0	323
2020/04/16	2030	06/08/2020	9.10	Call	Bond Future	92.4200	0.0924	123.2900	0.1233	33.402	0	0	0
2020/04/16	2030	06/08/2020	9.10	Put	Bond Future	9,830.7200	9.8307	9,190.3300	9.1903	(6.514)	0	0	0
2020/04/16	2030	05/11/2020	8.10	Put	Bond Future	16,909.3900	16.9094	16,241.0700	16.2411	(3.952)	0	0	0
2020/04/16	2030	05/11/2020	8.73	Call	Bond Future	131.1100	0.1311	164.2200	0.1642	25.254	0	0	3,000
2020/04/16	2030	05/11/2020	10.06	Put	Bond Future	6,288.6000	6.2886	5,779.8800	5.7799	(8.090)	0	0	1,000
2020/04/16	2030	05/11/2020	9.39	Put	Bond Future	9,447.2500	9.4473	8,850.6900	8.8507	(6.315)	0	0	0
2020/04/16	2030	05/11/2020	9.38	Call	Bond Future	384.6500	0.3847	466.5600	0.4666	21.295	0	0	0
2020/04/16	2030	05/11/2020			Bond Future	11.0779	84.6854	10.9429	85.3649	(1.218)	0.0000	0.0000	0
2020/04/16	2030	05/11/2020	9.61	Call	Bond Future	537.8100	0.5378	645.2600	0.6453	19.979	0	0	0
2020/04/16	2030	05/11/2020	9.61	Put	Bond Future	8,342.5000	8.3425	7,770.4600	7.7705	(6.857)	0	0	3,000
2020/04/16	2030	05/11/2020	8.85	Put	Bond Future	12,389.7300	12.3897	11,750.0100	11.7500	(5.163)	0	0	0
2020/04/16	2030	05/11/2020	8.85	Call	Bond Future	162.3300	0.1623	202.1000	0.2021	24.499	0	0	3,000
2020/04/16	2030	05/11/2020	8.34	Put	Bond Future	15,416.2800	15.4163	14,754.1300	14.7541	(4.295)	0	0	0
2020/04/16	2030	05/11/2020	8.34	Call	Bond Future	62.3600	0.0624	79.7000	0.0797	27.806	0	0	1,000
2020/04/16	2030	05/11/2020	9.04	Put	Bond Future	11,320.2500	11.3203	10,693.1100	10.6931	(5.540)	0	0	0
2020/04/16	2030	05/11/2020	9.04	Call	Bond Future	224.4900	0.2245	276.8400	0.2768	23.320	0	0	1,000
2020/04/16	2030	05/11/2020	9.86	Put	Bond Future	7,163.6000	7.1636	6,624.5100	6.6245	(7.525)	0	0	14,160
2020/04/16	2030	05/11/2020	8.36	Put	Bond Future	15,293.7300	15.2937	14,632.1900	14.6322	(4.326)	0	0	0
2020/04/16	2030	05/11/2020	8.10	Call	Bond Future	37.9900	0.0380	49.1600	0.0492	29.402	0	0	3,000
2020/04/16	2030	05/11/2020	8.73	Put	Bond Future	13,082.3900	13.0824	12,436.0100	12.4360	(4.941)	0	0	0
2020/04/16	2030	05/11/2020	9.23	Put	Bond Future	10,286.9000	10.2869	9,675.1200	9.6751	(5.947)	0	0	0
2020/04/16	2030	05/11/2020	10.06	Call	Bond Future	976.0700	0.9761	1,146.8400	1.1468	17.496	0	0	0
2020/04/16	2030	05/11/2020	10.37	Put	Bond Future	5,078.7900	5.0788	4,623.7700	4.6238	(8.959)	0	0	15,947
2020/04/16	2030	05/11/2020	9.39	Call	Bond Future	390.4800	0.3905	473.4100	0.4734	21.238	0	0	0
2020/04/16	2030	05/11/2020	9.38	Put	Bond Future	9,498.8700	9.4989	8,901.2900	8.9013	(6.291)	0	0	0
2020/04/16	2030	05/11/2020	9.86	Call	Bond Future	754.7100	0.7547	895.1100	0.8951	18.603	0	0	0
2020/04/16	2030	05/11/2020	8.36	Call	Bond Future	64.9100	0.0649	82.8600	0.0829	27.654	0	0	14,160
2020/04/16	2030	05/11/2020	8.86	Put	Bond Future	12,332.6000	12.3326	11,693.4700	11.6935	(5.182)	0	0	0
2020/04/16	2030	05/11/2020	8.86	Call	Bond Future	165.2000	0.1652	205.5600	0.2056	24.431	0	0	14,160
2020/04/16	2030	05/11/2020	9.23	Call	Bond Future	305.2700	0.3053	372.9800	0.3730	22.180	0	0	3,000
2020/04/16	2030	05/11/2020	10.47	Call	Bond Future	1,606.2500	1.6063	1,849.1100	1.8491	15.120	0	0	0
2020/04/16	2030	05/11/2020	10.47	Put	Bond Future	4,726.1300	4.7261	4,289.5000	4.2895	(9.239)	0	0	3,000
2020/04/16	2030	05/11/2020	8.53	Put	Bond Future	14,264.1700	14.2642	13,608.6800	13.6087	(4.595)	0	0	0
2020/04/16	2030	05/11/2020	8.53	Call	Bond Future	90.4200	0.0904	114.4200	0.1144	26.543	0	0	15,947
2020/04/16	2030	05/11/2020	9.03	Put	Bond Future	11,375.6600	11.3757	10,747.8000	10.7478	(5.519)	0	0	0
2020/04/16	2030	05/11/2020	9.03	Call	Bond Future	220.7800	0.2208	272.4100	0.2724	23.385	0	0	15,947
2020/04/16	2030	05/11/2020	10.37	Call	Bond Future	1,430.8200	1.4308	1,655.2900	1.6553	15.688	0	0	0
2020/04/16	2030	05/11/2020	9.40	Call	Bond Future	396.3900	0.3964	480.3400	0.4803	21.179	0	0	0
2020/04/16	2030	05/11/2020	9.40	Put	Bond Future	9,395.7600	9.3958	8,800.2200	8.8002	(6.338)	0	0	0
2020/04/16	2030	04/02/2021	9.12	Call	Bond Future	328.6700	0.3287	394.9200	0.3949	20.157	0	0	1,000
2020/04/16	2030	04/02/2021	8.36	Call	Bond Future	105.8500	0.1059	131.0700	0.1311	23.826	0	0	800
2020/04/16	2030	04/02/2021	9.16	Call	Bond Future	346.9500	0.3470	416.2400	0.4162	19.971	0	0	0
2020/04/16	2030	04/02/2021	9.15	Put	Bond Future	11,829.7500	11.8297	11,210.0500	11.2101	(5.238)	0	0	0
2020/04/16	2030	04/02/2021			Bond Future	11.3226	81.7694	11.1813	82.4576	(1.247)	0.0000	0.0000	0

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2020/04/16	2030	04/02/2021	8.37	Put	Bond Future	16,230.4300		16.2304	15,567.8000	15.5678	(4.083)	0	0	0
2020/04/16	2030	04/02/2021	8.37	Call	Bond Future	107.5800		0.1076	133.1700	0.1332	23.787	0	0	1,000
2020/04/16	2030	04/02/2021	9.17	Call	Bond Future	351.6400		0.3516	421.7100	0.4217	19.927	0	0	0
2020/04/16	2030	04/02/2021	9.17	Put	Bond Future	11,724.0200		11.7240	11,105.8700	11.1059	(5.273)	0	0	0
2020/04/16	2030	04/02/2021	9.12	Put	Bond Future	11,989.0800		11.9891	11,367.1100	11.3671	(5.188)	0	0	0
2020/04/16	2030	04/02/2021	8.36	Put	Bond Future	16,290.0400		16.2900	15,627.0400	15.6270	(4.070)	0	0	0
2020/04/16	2030	04/02/2021	9.16	Put	Bond Future	11,776.8400		11.7768	11,157.9100	11.1579	(5.255)	0	0	0
2020/04/16	2030	04/02/2021	9.15	Call	Bond Future	342.3000		0.3423	410.8200	0.4108	20.018	0	0	0
2020/04/16	2030	04/02/2021	8.86	Put	Bond Future	13,405.1700		13.4052	12,765.7300	12.7657	(4.770)	0	0	0
2020/04/16	2030	04/02/2021	8.86	Call	Bond Future	228.1900		0.2282	276.9700	0.2770	21.377	0	0	800
2020/04/16	2030	04/02/2021	10.20	Call	Bond Future	1,184.7000		1.1847	1,368.5200	1.3685	15.516	0	0	0
2020/04/16	2030	04/02/2021	10.20	Put	Bond Future	6,872.7100		6.8727	6,368.3100	6.3683	(7.339)	0	0	1,800
2020/04/16	2030	06/05/2021	11.69	Call	Bond Future	432.8400		0.4328	1,129.5900	1.1296	160.972	0	0	0
2020/04/16	2030	06/05/2021	11.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	2030	06/05/2021			Bond Future	11.5972		82.7651	11.4493	83.4619	(1.276)	0.0000	0.0000	0
2020/04/16	2030	06/05/2021	11.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	2030	06/05/2021	11.70	Call	Bond Future	479.3200		0.4793	1,176.0700	1.1761	145.362	0	0	0
2020/04/16	2030	06/05/2021	11.71	Call	Bond Future	525.7600		0.5258	1,222.5100	1.2225	132.522	0	0	0
2020/04/16	2030	06/05/2021	11.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	2032	07/05/2020	9.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	2032	07/05/2020	9.54	Put	Bond Future	9,422.6400		9.4226	8,950.4100	8.9504	(5.012)	0	0	3,000
2020/04/16	2032	07/05/2020	8.82	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/16	2032	07/05/2020	9.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/16	2032	07/05/2020			Bond Future	11.0841		82.4520	11.0009	82.9243	(0.751)	0.0000	0.0000	61,234
2020/04/16	2032	07/05/2020	9.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/16	2032	07/05/2020	9.17	Put	Bond Future	11,902.0600		11.9021	11,429.7900	11.4298	(3.968)	0	0	0
2020/04/16	2032	07/05/2020	9.54	Call	Bond Future	0.0700		0.0001	0.1100	0.0001	57.143	0	0	0
2020/04/16	2032	07/05/2020	9.00	Put	Bond Future	13,072.3000		13.0723	12,600.0300	12.6000	(3.613)	0	0	0
2020/04/16	2032	07/05/2020	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/16	2032	07/05/2020	9.50	Put	Bond Future	9,686.2900		9.6863	9,214.0500	9.2140	(4.875)	0	0	0
2020/04/16	2032	07/05/2020	9.50	Call	Bond Future	0.0500		0.0001	0.0800	0.0001	60.000	0	0	7,500
2020/04/16	2032	07/05/2020	9.30	Put	Bond Future	11,020.4700		11.0205	10,548.2000	10.5482	(4.285)	0	0	0
2020/04/16	2032	07/05/2020	9.30	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	7,500
2020/04/16	2032	07/05/2020	9.19	Put	Bond Future	11,765.6800		11.7657	11,293.4100	11.2934	(4.014)	0	0	0
2020/04/16	2032	07/05/2020	8.82	Put	Bond Future	14,333.2600		14.3333	13,860.9900	13.8610	(3.295)	0	0	0
2020/04/16	2032	07/05/2020	9.20	Put	Bond Future	11,697.5900		11.6976	11,225.3200	11.2253	(4.037)	0	0	0
2020/04/16	2032	07/05/2020	9.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	2032	07/05/2020	9.18	Put	Bond Future	11,833.8300		11.8338	11,361.5600	11.3616	(3.991)	0	0	0
2020/04/16	2032	06/08/2020	8.79	Put	Bond Future	15,647.3700		15.6474	15,172.3000	15.1723	(3.036)	0	0	0
2020/04/16	2032	06/08/2020	9.29	Put	Bond Future	12,263.7000		12.2637	11,796.2100	11.7962	(3.812)	0	0	0
2020/04/16	2032	06/08/2020	9.46	Put	Bond Future	11,165.2500		11.1653	10,702.9100	10.7029	(4.141)	0	0	0
2020/04/16	2032	06/08/2020	9.45	Call	Bond Future	68.5200		0.0685	83.3900	0.0834	21.702	0	0	0
2020/04/16	2032	06/08/2020			Bond Future	11.3073		83.4801	11.2207	83.9577	(0.766)	0.0000	0.0000	60,245
2020/04/16	2032	06/08/2020	9.91	Call	Bond Future	210.6000		0.2106	250.1000	0.2501	18.756	0	0	0
2020/04/16	2032	06/08/2020	9.91	Put	Bond Future	8,417.3000		8.4173	7,979.2400	7.9792	(5.204)	0	0	800
2020/04/16	2032	06/08/2020	8.79	Call	Bond Future	9.5800		0.0096	12.0700	0.0121	25.992	0	0	800
2020/04/16	2032	06/08/2020	9.29	Call	Bond Future	44.2600		0.0443	54.3300	0.0543	22.752	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
2020/04/16	2032	06/08/2020	9.46	Call	Bond Future	70.3600	0.0704	85.5800	0.0856	21.632	0	0	0
2020/04/16	2032	06/08/2020	9.45	Put	Bond Future	11,229.0400	11.2290	10,766.3500	10.7663	(4.120)	0	0	0
2020/04/16	2032	06/08/2020	9.47	Call	Bond Future	72.2400	0.0722	87.8200	0.0878	21.567	0	0	0
2020/04/16	2032	06/08/2020	9.47	Put	Bond Future	11,101.5600	11.1016	10,639.5800	10.6396	(4.161)	0	0	0
2020/04/16	2032	05/11/2020	9.61	Put	Bond Future	11,532.8500	11.5329	11,091.1900	11.0912	(3.830)	0	0	0
2020/04/16	2032	05/11/2020	10.99	Call	Bond Future	1,876.6200	1.8766	2,054.3600	2.0544	9.471	0	0	0
2020/04/16	2032	05/11/2020	9.44	Put	Bond Future	12,557.3200	12.5573	12,106.7800	12.1068	(3.588)	0	0	0
2020/04/16	2032	05/11/2020	11.08	Call	Bond Future	2,069.9100	2.0699	2,259.5700	2.2596	9.163	0	0	0
2020/04/16	2032	05/11/2020	9.77	Put	Bond Future	10,601.2600	10.6013	10,169.4700	10.1695	(4.073)	0	0	0
2020/04/16	2032	05/11/2020			Bond Future	11.5335	80.3800	11.4432	80.8634	(0.783)	0.0000	0.0000	0
2020/04/16	2032	05/11/2020	10.99	Put	Bond Future	4,848.1500	4.8481	4,542.5000	4.5425	(6.304)	0	0	3,000
2020/04/16	2032	05/11/2020	9.76	Call	Bond Future	370.5500	0.3705	421.4900	0.4215	13.747	0	0	0
2020/04/16	2032	05/11/2020	9.76	Put	Bond Future	10,658.5100	10.6585	10,226.0600	10.2261	(4.057)	0	0	0
2020/04/16	2032	05/11/2020	9.11	Call	Bond Future	122.9300	0.1229	142.6900	0.1427	16.074	0	0	3,000
2020/04/16	2032	05/11/2020	9.61	Call	Bond Future	292.4700	0.2925	334.2000	0.3342	14.268	0	0	3,000
2020/04/16	2032	05/11/2020	9.44	Call	Bond Future	220.8200	0.2208	253.6700	0.2537	14.876	0	0	1,000
2020/04/16	2032	05/11/2020	11.08	Put	Bond Future	4,538.8500	4.5388	4,245.1200	4.2451	(6.471)	0	0	1,000
2020/04/16	2032	05/11/2020	9.77	Call	Bond Future	376.3000	0.3763	427.9000	0.4279	13.712	0	0	0
2020/04/16	2032	05/11/2020	9.11	Put	Bond Future	14,639.0900	14.6391	14,175.4600	14.1755	(3.167)	0	0	0
2020/04/16	2032	05/11/2020	8.94	Put	Bond Future	15,755.3900	15.7554	15,286.8700	15.2869	(2.974)	0	0	0
2020/04/16	2032	05/11/2020	8.94	Call	Bond Future	88.9800	0.0890	103.8500	0.1038	16.712	0	0	1,000
2020/04/16	2032	05/11/2020	9.75	Call	Bond Future	364.8700	0.3649	415.1500	0.4152	13.780	0	0	0
2020/04/16	2032	05/11/2020	9.75	Put	Bond Future	10,715.9000	10.7159	10,282.7900	10.2828	(4.042)	0	0	0
2020/04/16	2032	04/02/2021	10.82	Put	Bond Future	6,750.3600	6.7504	6,408.6100	6.4086	(5.063)	0	0	800
2020/04/16	2032	04/02/2021	9.29	Call	Bond Future	247.1300	0.2471	280.1900	0.2802	13.378	0	0	800
2020/04/16	2032	04/02/2021	9.63	Call	Bond Future	396.9500	0.3970	446.3400	0.4463	12.442	0	0	0
2020/04/16	2032	04/02/2021			Bond Future	11.7729	81.4138	11.6786	81.9034	(0.801)	0.0000	0.0000	0
2020/04/16	2032	04/02/2021	8.79	Put	Bond Future	17,887.6600	17.8877	17,414.9700	17.4150	(2.643)	0	0	0
2020/04/16	2032	04/02/2021	8.79	Call	Bond Future	114.0300	0.1140	130.9100	0.1309	14.803	0	0	800
2020/04/16	2032	04/02/2021	9.61	Call	Bond Future	386.4700	0.3865	434.7600	0.4348	12.495	0	0	0
2020/04/16	2032	04/02/2021	9.61	Put	Bond Future	12,768.3300	12.7683	12,327.0500	12.3270	(3.456)	0	0	0
2020/04/16	2032	04/02/2021	10.82	Call	Bond Future	1,601.0100	1.6010	1,748.8300	1.7488	9.233	0	0	0
2020/04/16	2032	04/02/2021	9.29	Put	Bond Future	14,683.3700	14.6834	14,226.8600	14.2269	(3.109)	0	0	0
2020/04/16	2032	04/02/2021	9.63	Put	Bond Future	12,652.4700	12.6525	12,212.2900	12.2123	(3.479)	0	0	0
2020/04/16	2032	04/02/2021	9.62	Call	Bond Future	391.6800	0.3917	440.5200	0.4405	12.469	0	0	0
2020/04/16	2032	04/02/2021	9.62	Put	Bond Future	12,710.3400	12.7103	12,269.6100	12.2696	(3.467)	0	0	0
2020/04/16	2032	06/05/2021	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	2032	06/05/2021			Bond Future	12.0362	78.2581	11.9376	78.7538	(0.819)	0.0000	0.0000	0
2020/04/16	2032	06/05/2021	12.11	Call	Bond Future	368.4900	0.3685	864.1500	0.8642	134.511	0	0	0
2020/04/16	2032	06/05/2021	12.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	2032	06/05/2021	12.12	Call	Bond Future	418.1900	0.4182	913.8500	0.9139	118.525	0	0	0
2020/04/16	2032	06/05/2021	12.10	Call	Bond Future	318.7300	0.3187	814.3900	0.8144	155.511	0	0	0
2020/04/16	2032	06/05/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	2033	07/05/2020			Bond Future	97.3558	97.3558	99.3079	99.3079	2.005	0.0000	0.0000	3,611
2020/04/16	2033	06/08/2020			Bond Future	98.5941	98.5941	100.5704	100.5704	2.004	0.0000	0.0000	5,770
2020/04/16	2033	05/11/2020			Bond Future	98.6370	98.6370	100.6385	100.6385	2.029	0.0000	0.0000	0
2020/04/16	2033	04/02/2021			Bond Future	99.9285	99.9285	101.9560	101.9560	2.029	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
2020/04/16	2033	06/05/2021			Bond Future	99.9361	99.9361	101.9891	101.9891	2.054	0.0000	0.0000	0
2020/04/16	2037	07/05/2020	9.60	Put	Bond Future	13,169.0300	13.1690	12,446.4400	12.4464	(5.487)	0	0	0
2020/04/16	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	2037	07/05/2020	9.70	Put	Bond Future	12,405.4900	12.4055	11,682.9100	11.6829	(5.825)	0	0	0
2020/04/16	2037	07/05/2020			Bond Future	11.5279	80.1191	11.4094	80.8417	(1.028)	0.0000	0.0000	71,695
2020/04/16	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	2037	07/05/2020	9.59	Put	Bond Future	13,245.9100	13.2459	12,523.3200	12.5233	(5.455)	0	0	0
2020/04/16	2037	07/05/2020	9.70	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	7,500
2020/04/16	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	2037	07/05/2020	9.61	Put	Bond Future	13,092.2400	13.0922	12,369.6500	12.3696	(5.519)	0	0	0
2020/04/16	2037	07/05/2020	10.00	Put	Bond Future	10,171.7300	10.1717	9,449.2200	9.4492	(7.103)	0	0	0
2020/04/16	2037	07/05/2020	10.00	Call	Bond Future	0.0700	0.0001	0.1500	0.0002	114.286	0	0	7,500
2020/04/16	2037	06/08/2020	9.88	Put	Bond Future	12,355.4600	12.3555	11,645.5400	11.6455	(5.746)	0	0	0
2020/04/16	2037	06/08/2020			Bond Future	11.7447	76.8613	11.6212	77.5923	(1.051)	0.0000	0.0000	15,769
2020/04/16	2037	06/08/2020	9.87	Call	Bond Future	57.8300	0.0578	78.4100	0.0784	35.587	0	0	0
2020/04/16	2037	06/08/2020	9.87	Put	Bond Future	12,427.6100	12.4276	11,717.1700	11.7172	(5.717)	0	0	0
2020/04/16	2037	06/08/2020	9.88	Call	Bond Future	59.5000	0.0595	80.6000	0.0806	35.462	0	0	0
2020/04/16	2037	06/08/2020	9.86	Call	Bond Future	56.1900	0.0562	76.2600	0.0763	35.718	0	0	0
2020/04/16	2037	06/08/2020	9.86	Put	Bond Future	12,499.8700	12.4999	11,788.9200	11.7889	(5.688)	0	0	0
2020/04/16	2037	05/11/2020	10.18	Call	Bond Future	398.6700	0.3987	479.8800	0.4799	20.370	0	0	0
2020/04/16	2037	05/11/2020	10.17	Put	Bond Future	11,759.1600	11.7592	11,099.2900	11.0993	(5.612)	0	0	0
2020/04/16	2037	05/11/2020			Bond Future	11.9536	77.8270	11.8252	78.5670	(1.074)	0.0000	0.0000	0
2020/04/16	2037	05/11/2020	10.19	Call	Bond Future	404.9800	0.4050	487.2500	0.4873	20.315	0	0	0
2020/04/16	2037	05/11/2020	10.19	Put	Bond Future	11,630.2000	11.6302	10,972.4400	10.9724	(5.656)	0	0	0
2020/04/16	2037	05/11/2020	10.17	Call	Bond Future	392.4300	0.3924	472.5900	0.4726	20.427	0	0	0
2020/04/16	2037	05/11/2020	10.18	Put	Bond Future	11,694.6000	11.6946	11,035.7800	11.0358	(5.634)	0	0	0
2020/04/16	2037	04/02/2021	13.73	Call	Bond Future	9,238.2500	9.2383	9,837.8000	9.8378	6.490	0	0	0
2020/04/16	2037	04/02/2021	10.35	Call	Bond Future	682.1100	0.6821	795.5000	0.7955	16.623	0	0	0
2020/04/16	2037	04/02/2021	10.27	Call	Bond Future	618.3600	0.6184	723.0900	0.7231	16.937	0	0	0
2020/04/16	2037	04/02/2021	10.85	Call	Bond Future	1,200.2300	1.2002	1,377.3100	1.3773	14.754	0	0	0
2020/04/16	2037	04/02/2021	10.28	Put	Bond Future	12,435.5800	12.4356	11,791.8600	11.7919	(5.176)	0	0	0
2020/04/16	2037	04/02/2021			Bond Future	12.1781	74.5725	12.0441	75.3220	(1.100)	0.0000	0.0000	0
2020/04/16	2037	04/02/2021	11.97	Put	Bond Future	4,644.8200	4.6448	4,259.9100	4.2599	(8.287)	0	0	0
2020/04/16	2037	04/02/2021	11.97	Call	Bond Future	3,475.4100	3.4754	3,840.0100	3.8400	10.491	0	0	300
2020/04/16	2037	04/02/2021	9.65	Put	Bond Future	16,628.7400	16.6287	15,931.3400	15.9313	(4.194)	0	0	0
2020/04/16	2037	04/02/2021	9.65	Call	Bond Future	267.4200	0.2674	319.5300	0.3195	19.486	0	0	72
2020/04/16	2037	04/02/2021	13.73	Put	Bond Future	1,344.6200	1.3446	1,194.6600	1.1947	(11.153)	0	0	300
2020/04/16	2037	04/02/2021	10.35	Put	Bond Future	12,006.9900	12.0070	11,370.8700	11.3709	(5.298)	0	0	72
2020/04/16	2037	04/02/2021	11.90	Call	Bond Future	3,291.0400	3.2910	3,643.7400	3.6437	10.717	0	0	0
2020/04/16	2037	04/02/2021	10.27	Put	Bond Future	12,497.4400	12.4974	11,852.6600	11.8527	(5.159)	0	0	0
2020/04/16	2037	04/02/2021	10.85	Put	Bond Future	9,179.6100	9.1796	8,607.1800	8.6072	(6.236)	0	0	72
2020/04/16	2037	04/02/2021	10.28	Call	Bond Future	626.0700	0.6261	731.8600	0.7319	16.897	0	0	0
2020/04/16	2037	04/02/2021	10.48	Put	Bond Future	11,231.9600	11.2320	10,610.8300	10.6108	(5.530)	0	0	0
2020/04/16	2037	04/02/2021	10.48	Call	Bond Future	796.3200	0.7963	924.7000	0.9247	16.122	0	0	240
2020/04/16	2037	04/02/2021	11.90	Put	Bond Future	4,860.3100	4.8603	4,463.5000	4.4635	(8.164)	0	0	240
2020/04/16	2037	04/02/2021	10.29	Call	Bond Future	633.8500	0.6338	740.7000	0.7407	16.857	0	0	0
2020/04/16	2037	04/02/2021	10.29	Put	Bond Future	12,373.8800	12.3739	11,731.2200	11.7312	(5.194)	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
2020/04/16	2037	06/05/2021	12.42	Call	Bond Future	0.0000	0.0000	738.6700	0.7387	100.000	0	0	0
2020/04/16	2037	06/05/2021			Bond Future	12.4237	75.4802	12.2839	76.2390	(1.125)	0.0000	0.0000	0
2020/04/16	2037	06/05/2021	12.42	Put	Bond Future	20.1400	0.0201	0.0000	0.0000	(100.000)	0	0	0
2020/04/16	2037	06/05/2021	12.43	Call	Bond Future	33.6900	0.0337	792.5000	0.7925	2252.330	0	0	0
2020/04/16	2037	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	2037	06/05/2021	12.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	2037	06/05/2021	12.44	Call	Bond Future	87.4700	0.0875	846.2800	0.8463	867.509	0	0	0
2020/04/16	2038	07/05/2020			Bond Future	115.4924	115.4924	114.9408	114.9408	(0.478)	0.0000	0.0000	5,287
2020/04/16	2038	06/08/2020			Bond Future	115.2651	115.2651	114.7057	114.7057	(0.485)	0.0000	0.0000	9,276
2020/04/16	2038	05/11/2020			Bond Future	116.7400	116.7400	116.1734	116.1734	(0.485)	0.0000	0.0000	0
2020/04/16	2038	04/02/2021			Bond Future	116.5468	116.5468	115.9725	115.9725	(0.493)	0.0000	0.0000	0
2020/04/16	2038	06/05/2021			Bond Future	117.9955	117.9955	117.4142	117.4142	(0.493)	0.0000	0.0000	0
2020/04/16	2040	07/05/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	2040	07/05/2020	9.75	Put	Bond Future	13,164.7200	13.1647	12,426.5800	12.4266	(5.607)	0	0	0
2020/04/16	2040	07/05/2020	12.20	Call	Bond Future	4,175.3000	4.1753	4,843.1300	4.8431	15.995	0	0	325
2020/04/16	2040	07/05/2020	11.10	Put	Bond Future	3,210.3500	3.2104	2,586.3100	2.5863	(19.438)	0	0	0
2020/04/16	2040	07/05/2020	9.85	Put	Bond Future	12,346.1200	12.3461	11,607.9900	11.6080	(5.979)	0	0	0
2020/04/16	2040	07/05/2020			Bond Future	11.5514	82.8155	11.4380	83.5536	(0.982)	0.0000	0.0000	58,663
2020/04/16	2040	07/05/2020	9.74	Put	Bond Future	13,247.2000	13.2472	12,509.0600	12.5091	(5.572)	0	0	0
2020/04/16	2040	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	2040	07/05/2020	12.70	Put	Bond Future	20.5200	0.0205	9.2400	0.0092	(54.971)	0	0	0
2020/04/16	2040	07/05/2020	12.70	Call	Bond Future	6,912.3700	6.9124	7,639.2300	7.6392	10.515	0	0	325
2020/04/16	2040	07/05/2020	10.00	Put	Bond Future	11,139.2500	11.1392	10,401.1400	10.4011	(6.626)	0	0	0
2020/04/16	2040	07/05/2020	10.00	Call	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0	0	2,640
2020/04/16	2040	07/05/2020	9.50	Put	Bond Future	15,261.6400	15.2616	14,523.5000	14.5235	(4.837)	0	0	0
2020/04/16	2040	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/04/16	2040	07/05/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	2040	07/05/2020	12.20	Put	Bond Future	157.9600	0.1580	87.6500	0.0877	(44.511)	0	0	0
2020/04/16	2040	07/05/2020	11.10	Call	Bond Future	205.2000	0.2052	319.3000	0.3193	55.604	0	0	450
2020/04/16	2040	07/05/2020	9.85	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	7,500
2020/04/16	2040	07/05/2020	9.73	Put	Bond Future	13,329.8000	13.3298	12,591.6600	12.5917	(5.538)	0	0	0
2020/04/16	2040	07/05/2020	11.80	Put	Bond Future	577.0300	0.5770	368.4300	0.3684	(36.151)	0	0	0
2020/04/16	2040	07/05/2020	11.80	Call	Bond Future	2,157.2400	2.1572	2,686.7800	2.6868	24.547	0	0	450
2020/04/16	2040	07/05/2020	10.15	Put	Bond Future	9,957.1500	9.9572	9,219.1500	9.2191	(7.412)	0	0	0
2020/04/16	2040	07/05/2020	10.15	Call	Bond Future	0.1200	0.0001	0.2600	0.0003	116.667	0	0	7,500
2020/04/16	2040	06/08/2020	10.85	Call	Bond Future	519.2400	0.5192	651.1800	0.6512	25.410	0	0	0
2020/04/16	2040	06/08/2020	11.26	Put	Bond Future	4,529.8100	4.5298	4,028.8100	4.0288	(11.060)	0	0	517
2020/04/16	2040	06/08/2020	10.03	Call	Bond Future	60.4000	0.0604	82.3700	0.0824	36.374	0	0	0
2020/04/16	2040	06/08/2020	10.04	Call	Bond Future	62.2800	0.0623	84.8400	0.0848	36.224	0	0	0
2020/04/16	2040	06/08/2020	10.02	Put	Bond Future	12,342.3100	12.3423	11,616.9500	11.6169	(5.877)	0	0	0
2020/04/16	2040	06/08/2020			Bond Future	11.7620	79.3409	11.6438	80.0877	(1.005)	0.0000	0.0000	11,154
2020/04/16	2040	06/08/2020	10.04	Put	Bond Future	12,188.0300	12.1880	11,463.8500	11.4638	(5.942)	0	0	0
2020/04/16	2040	06/08/2020	10.02	Call	Bond Future	58.5800	0.0586	79.9600	0.0800	36.497	0	0	0
2020/04/16	2040	06/08/2020	10.85	Put	Bond Future	6,593.8200	6.5938	5,979.0200	5.9790	(9.324)	0	0	12,538
2020/04/16	2040	06/08/2020	11.26	Call	Bond Future	1,276.6300	1.2766	1,522.3700	1.5224	19.249	0	0	0
2020/04/16	2040	06/08/2020	10.79	Put	Bond Future	6,945.8500	6.9459	6,316.8500	6.3168	(9.056)	0	0	800

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
2020/04/16	2040	06/08/2020	9.57	Put	Bond Future	15,968.1200		15.9681	15,226.8800	15.2269	(4.642)	0	0	0
2020/04/16	2040	06/08/2020	10.03	Put	Bond Future	12,265.0900		12.2651	11,540.3200	11.5403	(5.909)	0	0	0
2020/04/16	2040	06/08/2020	10.79	Call	Bond Future	445.3100		0.4453	563.0500	0.5630	26.440	0	0	0
2020/04/16	2040	06/08/2020	9.57	Call	Bond Future	12.8300		0.0128	18.3300	0.0183	42.868	0	0	800
2020/04/16	2040	06/08/2020	10.07	Put	Bond Future	11,957.8000		11.9578	11,235.4800	11.2355	(6.041)	0	0	0
2020/04/16	2040	06/08/2020	10.07	Call	Bond Future	68.2100		0.0682	92.6300	0.0926	35.801	0	0	800
2020/04/16	2040	05/11/2020	10.23	Call	Bond Future	399.6000		0.3996	480.1400	0.4801	20.155	0	0	2,000
2020/04/16	2040	05/11/2020	11.70	Put	Bond Future	4,618.1200		4.6181	4,207.8800	4.2079	(8.883)	0	0	2,000
2020/04/16	2040	05/11/2020	10.00	Call	Bond Future	269.3400		0.2693	327.2200	0.3272	21.490	0	0	2,000
2020/04/16	2040	05/11/2020	9.50	Call	Bond Future	102.3600		0.1024	127.5100	0.1275	24.570	0	0	2,000
2020/04/16	2040	05/11/2020	10.30	Call	Bond Future	447.9000		0.4479	536.4000	0.5364	19.759	0	0	0
2020/04/16	2040	05/11/2020			Bond Future	11.9647		80.3378	11.8417	81.0938	(1.028)	0.0000	0.0000	0
2020/04/16	2040	05/11/2020	10.23	Put	Bond Future	12,271.6500		12.2716	11,596.2300	11.5962	(5.504)	0	0	0
2020/04/16	2040	05/11/2020	9.73	Put	Bond Future	15,998.5900		15.9986	15,280.2900	15.2803	(4.490)	0	0	0
2020/04/16	2040	05/11/2020	9.73	Call	Bond Future	162.8600		0.1629	200.5200	0.2005	23.124	0	0	2,000
2020/04/16	2040	05/11/2020	10.30	Put	Bond Future	11,786.1300		11.7861	11,118.6700	11.1187	(5.663)	0	0	0
2020/04/16	2040	05/11/2020	11.70	Call	Bond Future	2,976.2100		2.9762	3,321.9300	3.3219	11.616	0	0	0
2020/04/16	2040	05/11/2020	10.00	Put	Bond Future	13,931.3200		13.9313	13,233.2400	13.2332	(5.011)	0	0	0
2020/04/16	2040	05/11/2020	9.50	Put	Bond Future	17,854.0600		17.8541	17,123.2500	17.1233	(4.093)	0	0	0
2020/04/16	2040	05/11/2020	10.31	Call	Bond Future	455.1600		0.4552	544.8400	0.5448	19.703	0	0	0
2020/04/16	2040	05/11/2020	10.32	Put	Bond Future	11,649.1400		11.6491	10,984.0500	10.9840	(5.709)	0	0	0
2020/04/16	2040	05/11/2020	11.50	Call	Bond Future	2,431.9500		2.4319	2,736.5000	2.7365	12.523	0	0	0
2020/04/16	2040	05/11/2020	11.50	Put	Bond Future	5,352.2400		5.3522	4,900.8300	4.9008	(8.434)	0	0	2,000
2020/04/16	2040	05/11/2020	10.31	Put	Bond Future	11,717.5400		11.7175	11,051.2600	11.0513	(5.686)	0	0	0
2020/04/16	2040	05/11/2020	10.32	Call	Bond Future	462.5100		0.4625	553.3800	0.5534	19.647	0	0	0
2020/04/16	2040	04/02/2021	9.49	Call	Bond Future	202.5400		0.2025	242.5200	0.2425	19.739	0	0	500
2020/04/16	2040	04/02/2021	9.57	Put	Bond Future	18,637.9800		18.6380	17,916.9900	17.9170	(3.868)	0	0	0
2020/04/16	2040	04/02/2021	10.07	Put	Bond Future	14,852.7100		14.8527	14,169.8200	14.1698	(4.598)	0	0	0
2020/04/16	2040	04/02/2021	10.42	Put	Bond Future	12,460.5200		12.4605	11,814.7100	11.8147	(5.183)	0	0	0
2020/04/16	2040	04/02/2021			Bond Future	12.1823		76.8653	12.0539	77.6309	(1.053)	0.0000	0.0000	0
2020/04/16	2040	04/02/2021	11.74	Call	Bond Future	3,019.0100		3.0190	3,349.2900	3.3493	10.940	0	0	0
2020/04/16	2040	04/02/2021	11.74	Put	Bond Future	5,711.2300		5.7112	5,275.9300	5.2759	(7.622)	0	0	800
2020/04/16	2040	04/02/2021	10.07	Call	Bond Future	477.9800		0.4780	560.6700	0.5607	17.300	0	0	800
2020/04/16	2040	04/02/2021	10.41	Call	Bond Future	742.7600		0.7428	861.3500	0.8614	15.966	0	0	0
2020/04/16	2040	04/02/2021	10.41	Put	Bond Future	12,525.7800		12.5258	11,878.7900	11.8788	(5.165)	0	0	0
2020/04/16	2040	04/02/2021	9.49	Put	Bond Future	19,281.6700		19.2817	18,556.0700	18.5561	(3.763)	0	0	0
2020/04/16	2040	04/02/2021	9.57	Call	Bond Future	229.9400		0.2299	274.5300	0.2745	19.392	0	0	800
2020/04/16	2040	04/02/2021	10.42	Call	Bond Future	751.9600		0.7520	871.7300	0.8717	15.928	0	0	0
2020/04/16	2040	04/02/2021	11.57	Call	Bond Future	2,597.2600		2.5973	2,896.9500	2.8969	11.539	0	0	0
2020/04/16	2040	04/02/2021	11.57	Put	Bond Future	6,365.5900		6.3656	5,899.7000	5.8997	(7.319)	0	0	500
2020/04/16	2040	04/02/2021	10.24	Put	Bond Future	13,663.2600		13.6633	12,997.2700	12.9973	(4.874)	0	0	0
2020/04/16	2040	04/02/2021	10.24	Call	Bond Future	599.1200		0.5991	698.7100	0.6987	16.623	0	0	500
2020/04/16	2040	04/02/2021	10.40	Call	Bond Future	733.6400		0.7336	851.0600	0.8511	16.005	0	0	0
2020/04/16	2040	04/02/2021	10.40	Put	Bond Future	12,591.2200		12.5912	11,943.0600	11.9431	(5.148)	0	0	0
2020/04/16	2040	06/05/2021	12.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	2040	06/05/2021			Bond Future	12.4200		77.8009	12.2860	78.5760	(1.079)	0.0000	0.0000	0
2020/04/16	2040	06/05/2021	12.43	Call	Bond Future	57.2500		0.0572	832.3200	0.8323	1353.834	0	0	0
2020/04/16	2040	06/05/2021	12.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0



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2020/04/16	2040	06/05/2021	12.44	Call	Bond Future	114.4900	0.1145	889.5600	0.8896	676.976	0	0	0
2020/04/16	2040	06/05/2021	12.42	Call	Bond Future	0.0000	0.0000	775.0200	0.7750	100.000	0	0	0
2020/04/16	2040	06/05/2021	12.42	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/04/16	2044	07/05/2020	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	2044	07/05/2020	9.79	Put	Bond Future	13,226.6400	13.2266	12,621.2900	12.6213	(4.577)	0	0	0
2020/04/16	2044	07/05/2020	9.45	Put	Bond Future	16,171.4100	16.1714	15,566.0600	15.5661	(3.743)	0	0	0
2020/04/16	2044	07/05/2020	9.97	Put	Bond Future	11,729.2100	11.7292	11,123.8700	11.1239	(5.161)	0	0	0
2020/04/16	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/04/16	2044	07/05/2020	9.98	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	100
2020/04/16	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/04/16	2044	07/05/2020			Bond Future	11.5797	79.6771	11.4865	80.2824	(0.804)	0.0000	0.0000	66,474
2020/04/16	2044	07/05/2020	9.81	Put	Bond Future	13,058.2100	13.0582	12,452.8600	12.4529	(4.636)	0	0	0
2020/04/16	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	2044	07/05/2020	10.81	Call	Bond Future	28.6800	0.0287	45.2900	0.0453	57.915	0	0	0
2020/04/16	2044	07/05/2020	10.81	Put	Bond Future	5,287.3200	5.2873	4,698.5800	4.6986	(11.135)	0	0	129
2020/04/16	2044	07/05/2020	9.33	Put	Bond Future	17,248.5300	17.2485	16,643.1800	16.6432	(3.510)	0	0	0
2020/04/16	2044	07/05/2020	9.80	Put	Bond Future	13,142.3600	13.1424	12,537.0100	12.5370	(4.606)	0	0	0
2020/04/16	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/04/16	2044	07/05/2020	9.97	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	129
2020/04/16	2044	07/05/2020	9.98	Put	Bond Future	11,647.2200	11.6472	11,041.8800	11.0419	(5.197)	0	0	0
2020/04/16	2044	07/05/2020	11.09	Call	Bond Future	171.0900	0.1711	245.9100	0.2459	43.731	0	0	0
2020/04/16	2044	07/05/2020	9.26	Put	Bond Future	17,886.2700	17.8863	17,280.9200	17.2809	(3.384)	0	0	0
2020/04/16	2044	07/05/2020	9.91	Put	Bond Future	12,223.7500	12.2238	11,618.4100	11.6184	(4.952)	0	0	0
2020/04/16	2044	07/05/2020	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	2044	07/05/2020	11.09	Put	Bond Future	3,447.5800	3.4476	2,917.0500	2.9170	(15.388)	0	0	100
2020/04/16	2044	07/05/2020	9.91	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	556
2020/04/16	2044	07/05/2020	11.02	Call	Bond Future	114.5200	0.1145	168.6600	0.1687	47.276	0	0	0
2020/04/16	2044	07/05/2020	11.02	Put	Bond Future	3,878.8800	3.8789	3,327.6700	3.3277	(14.211)	0	0	556
2020/04/16	2044	06/08/2020	9.98	Call	Bond Future	47.0000	0.0470	60.7500	0.0608	29.255	0	0	602
2020/04/16	2044	06/08/2020	11.09	Put	Bond Future	5,439.7600	5.4398	4,980.0000	4.9800	(8.452)	0	0	602
2020/04/16	2044	06/08/2020	9.01	Call	Bond Future	1.0300	0.0010	1.4400	0.0014	39.806	0	0	140
2020/04/16	2044	06/08/2020	9.66	Call	Bond Future	15.6200	0.0156	20.7300	0.0207	32.714	0	0	140
2020/04/16	2044	06/08/2020	9.88	Call	Bond Future	33.8400	0.0338	44.1000	0.0441	30.319	0	0	0
2020/04/16	2044	06/08/2020			Bond Future	11.7833	76.2885	11.6862	76.9009	(0.824)	0.0000	0.0000	13,697
2020/04/16	2044	06/08/2020	9.36	Put	Bond Future	18,240.1300	18.2401	17,629.5300	17.6295	(3.348)	0	0	0
2020/04/16	2044	06/08/2020	9.36	Call	Bond Future	4.8400	0.0048	6.5800	0.0066	35.950	0	0	602
2020/04/16	2044	06/08/2020	9.98	Put	Bond Future	12,966.4200	12.9664	12,367.8300	12.3678	(4.616)	0	0	0
2020/04/16	2044	06/08/2020	9.86	Call	Bond Future	31.6300	0.0316	41.2900	0.0413	30.541	0	0	0
2020/04/16	2044	06/08/2020	9.86	Put	Bond Future	13,940.7600	13.9408	13,338.0800	13.3381	(4.323)	0	0	0
2020/04/16	2044	06/08/2020	11.09	Call	Bond Future	874.3200	0.8743	1,026.9000	1.0269	17.451	0	0	0
2020/04/16	2044	06/08/2020	9.01	Put	Bond Future	21,471.1000	21.4711	20,859.1700	20.8592	(2.850)	0	0	0
2020/04/16	2044	06/08/2020	9.66	Put	Bond Future	15,615.2600	15.6153	15,008.0300	15.0080	(3.889)	0	0	0
2020/04/16	2044	06/08/2020	9.88	Put	Bond Future	13,776.7600	13.7768	13,174.6800	13.1747	(4.370)	0	0	0
2020/04/16	2044	06/08/2020	10.93	Call	Bond Future	604.8500	0.6048	722.2100	0.7222	19.403	0	0	0
2020/04/16	2044	06/08/2020	10.93	Put	Bond Future	6,291.0400	6.2910	5,796.0600	5.7961	(7.868)	0	0	140
2020/04/16	2044	06/08/2020	9.87	Call	Bond Future	32.7200	0.0327	42.6800	0.0427	30.440	0	0	0
2020/04/16	2044	06/08/2020	9.87	Put	Bond Future	13,858.6800	13.8587	13,256.3000	13.2563	(4.347)	0	0	0

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2020/04/16	2044	05/11/2020	11.06	Put	Bond Future	7,368.6700		7.3687	6,918.4200	6.9184	(6.110)	0	0	525
2020/04/16	2044	05/11/2020	11.43	Call	Bond Future	2,223.2100		2.2232	2,455.8100	2.4558	10.462	0	0	0
2020/04/16	2044	05/11/2020	9.72	Put	Bond Future	16,424.1600		16.4242	15,832.1900	15.8322	(3.604)	0	0	0
2020/04/16	2044	05/11/2020	9.97	Call	Bond Future	242.7500		0.2427	285.0500	0.2850	17.425	0	0	568
2020/04/16	2044	05/11/2020	9.29	Put	Bond Future	20,105.6200		20.1056	19,498.0300	19.4980	(3.022)	0	0	0
2020/04/16	2044	05/11/2020	9.96	Put	Bond Future	14,512.8300		14.5128	13,934.6000	13.9346	(3.984)	0	0	0
2020/04/16	2044	05/11/2020	10.36	Call	Bond Future	476.2100		0.4762	550.8000	0.5508	15.663	0	0	0
2020/04/16	2044	05/11/2020			Bond Future	11.9789		77.2471	11.8778	77.8669	(0.844)	0.0000	0.0000	0
2020/04/16	2044	05/11/2020	9.72	Call	Bond Future	149.8500		0.1498	177.7400	0.1777	18.612	0	0	1,815
2020/04/16	2044	05/11/2020	9.97	Put	Bond Future	14,435.5300		14.4355	13,857.9700	13.8580	(4.001)	0	0	0
2020/04/16	2044	05/11/2020	9.96	Call	Bond Future	238.3000		0.2383	279.9300	0.2799	17.470	0	0	0
2020/04/16	2044	05/11/2020	11.38	Call	Bond Future	2,099.4000		2.0994	2,323.4400	2.3234	10.672	0	0	0
2020/04/16	2044	05/11/2020	11.38	Put	Bond Future	5,905.1900		5.9052	5,509.3700	5.5094	(6.703)	0	0	568
2020/04/16	2044	05/11/2020	10.34	Call	Bond Future	461.0600		0.4611	533.6700	0.5337	15.748	0	0	0
2020/04/16	2044	05/11/2020	10.34	Put	Bond Future	11,714.2400		11.7142	11,166.9900	11.1670	(4.672)	0	0	0
2020/04/16	2044	05/11/2020	11.06	Call	Bond Future	1,391.1300		1.3911	1,560.7400	1.5607	12.192	0	0	0
2020/04/16	2044	05/11/2020	10.04	Put	Bond Future	13,899.8300		13.8998	13,327.1400	13.3271	(4.120)	0	0	0
2020/04/16	2044	05/11/2020	11.17	Put	Bond Future	6,837.5900		6.8376	6,405.8900	6.4059	(6.314)	0	0	1,815
2020/04/16	2044	05/11/2020	11.43	Put	Bond Future	5,698.6600		5.6987	5,311.4000	5.3114	(6.796)	0	0	1,815
2020/04/16	2044	05/11/2020	8.87	Put	Bond Future	24,002.9800		24.0030	23,387.9100	23.3879	(2.562)	0	0	0
2020/04/16	2044	05/11/2020	9.29	Call	Bond Future	59.1100		0.0591	71.3800	0.0714	20.758	0	0	568
2020/04/16	2044	05/11/2020	10.36	Put	Bond Future	11,575.1100		11.5751	11,029.8400	11.0298	(4.711)	0	0	0
2020/04/16	2044	05/11/2020	10.04	Call	Bond Future	275.8500		0.2759	323.0200	0.3230	17.100	0	0	525
2020/04/16	2044	05/11/2020	9.34	Put	Bond Future	19,661.2300		19.6612	19,054.9600	19.0550	(3.084)	0	0	0
2020/04/16	2044	05/11/2020	9.34	Call	Bond Future	66.3200		0.0663	79.9100	0.0799	20.492	0	0	525
2020/04/16	2044	05/11/2020	11.17	Call	Bond Future	1,618.0000		1.6180	1,806.1600	1.8062	11.629	0	0	0
2020/04/16	2044	05/11/2020	8.87	Call	Bond Future	20.8500		0.0208	25.6400	0.0256	22.974	0	0	1,815
2020/04/16	2044	05/11/2020	10.02	Put	Bond Future	14,051.9200		14.0519	13,477.8000	13.4778	(4.086)	0	0	0
2020/04/16	2044	05/11/2020	10.02	Call	Bond Future	266.0400		0.2660	311.7800	0.3118	17.193	0	0	1,815
2020/04/16	2044	05/11/2020	10.35	Call	Bond Future	468.5900		0.4686	542.1800	0.5422	15.705	0	0	0
2020/04/16	2044	05/11/2020	10.35	Put	Bond Future	11,644.5700		11.6446	11,098.3000	11.0983	(4.691)	0	0	0
2020/04/16	2044	04/02/2021	10.04	Put	Bond Future	15,302.2500		15.3022	14,737.2100	14.7372	(3.693)	0	0	0
2020/04/16	2044	04/02/2021	10.37	Call	Bond Future	692.4200		0.6924	782.7500	0.7828	13.046	0	0	0
2020/04/16	2044	04/02/2021	10.35	Put	Bond Future	13,089.9200		13.0899	12,550.6600	12.5507	(4.120)	0	0	0
2020/04/16	2044	04/02/2021			Bond Future	12.1888		73.8601	12.0833	74.4878	(0.866)	0.0000	0.0000	0
2020/04/16	2044	04/02/2021	10.37	Put	Bond Future	12,953.6600		12.9537	12,416.2700	12.4163	(4.149)	0	0	0
2020/04/16	2044	04/02/2021	10.35	Call	Bond Future	674.9700		0.6750	763.4300	0.7634	13.106	0	0	0
2020/04/16	2044	04/02/2021	10.04	Call	Bond Future	445.0700		0.4451	507.7500	0.5077	14.083	0	0	0
2020/04/16	2044	04/02/2021	10.84	Call	Bond Future	1,207.3800		1.2074	1,348.1700	1.3482	11.661	0	0	0
2020/04/16	2044	04/02/2021	10.36	Put	Bond Future	13,021.7000		13.0217	12,483.3700	12.4834	(4.134)	0	0	0
2020/04/16	2044	04/02/2021	10.84	Put	Bond Future	9,984.3000		9.9843	9,497.3700	9.4974	(4.877)	0	0	405
2020/04/16	2044	04/02/2021	10.29	Call	Bond Future	624.6100		0.6246	707.6300	0.7076	13.291	0	0	0
2020/04/16	2044	04/02/2021	10.29	Put	Bond Future	13,503.4600		13.5035	12,958.7600	12.9588	(4.034)	0	0	405
2020/04/16	2044	04/02/2021	9.66	Put	Bond Future	18,263.1900		18.2632	17,674.2200	17.6742	(3.225)	0	0	0
2020/04/16	2044	04/02/2021	9.66	Call	Bond Future	252.5200		0.2525	291.2700	0.2913	15.345	0	0	405
2020/04/16	2044	04/02/2021	10.36	Call	Bond Future	683.6600		0.6837	773.0500	0.7731	13.075	0	0	0
2020/04/16	2044	06/05/2021	12.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	2044	06/05/2021	12.44	Call	Bond Future	126.1900		0.1262	761.7100	0.7617	503.622	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
2020/04/16	2044	06/05/2021			Bond Future	12.4179	74.7590	12.3076	75.3945	(0.888)	0.0000	0.0000	0
2020/04/16	2044	06/05/2021	12.45	Call	Bond Future	183.1600	0.1832	818.6800	0.8187	346.975	0	0	0
2020/04/16	2044	06/05/2021	12.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	2044	06/05/2021	12.43	Call	Bond Future	69.1400	0.0691	704.6600	0.7047	919.178	0	0	0
2020/04/16	2044	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	2046	07/05/2020			Bond Future	104.7209	104.7209	103.7186	103.7186	(0.957)	0.0000	0.0000	14,969
2020/04/16	2046	06/08/2020			Bond Future	106.0529	106.0529	105.0372	105.0372	(0.958)	0.0000	0.0000	1,962
2020/04/16	2046	05/11/2020			Bond Future	105.6149	105.6149	104.5859	104.5859	(0.974)	0.0000	0.0000	0
2020/04/16	2046	04/02/2021			Bond Future	106.9977	106.9977	105.9551	105.9551	(0.974)	0.0000	0.0000	0
2020/04/16	2046	06/05/2021			Bond Future	106.5107	106.5107	105.4553	105.4553	(0.991)	0.0000	0.0000	0
2020/04/16	2050	07/05/2020			Bond Future	106.3207	106.3207	107.3496	107.3496	0.968	0.0000	0.0000	13,811
2020/04/16	2050	06/08/2020			Bond Future	105.7942	105.7942	106.8352	106.8352	0.984	0.0000	0.0000	9,430
2020/04/16	2050	05/11/2020			Bond Future	107.1478	107.1478	108.2022	108.2022	0.984	0.0000	0.0000	0
2020/04/16	2050	04/02/2021			Bond Future	106.6310	106.6310	107.6992	107.6992	1.002	0.0000	0.0000	0
2020/04/16	2050	06/05/2021			Bond Future	107.9566	107.9566	109.0380	109.0380	1.002	0.0000	0.0000	0
2020/04/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	AL37	07/05/2020			Index Future	661.9070	661.9070	667.7520	667.7520	0.883	0.0000	0.0000	0
2020/04/16	AL37	06/08/2020			Index Future	670.0720	670.0720	675.9840	675.9840	0.882	0.0000	0.0000	0
2020/04/16	AL37	05/11/2020			Index Future	678.5730	678.5730	684.5590	684.5590	0.882	0.0000	0.0000	0
2020/04/16	AL37	04/02/2021			Index Future	687.2970	687.2970	693.3600	693.3600	0.882	0.0000	0.0000	0
2020/04/16	AL37	06/05/2021			Index Future	689.4700	689.4700	689.4700	689.4700	0.000	0.0000	0.0000	0
2020/04/16	AL7T	07/05/2020			Index Future	729.6580	729.6580	734.9870	734.9870	0.730	0.0000	0.0000	0
2020/04/16	AL7T	06/08/2020			Index Future	738.6590	738.6590	744.0480	744.0480	0.730	0.0000	0.0000	0
2020/04/16	AL7T	05/11/2020			Index Future	748.0310	748.0310	753.4870	753.4870	0.729	0.0000	0.0000	0
2020/04/16	AL7T	04/02/2021			Index Future	757.6480	757.6480	763.1730	763.1730	0.729	0.0000	0.0000	0
2020/04/16	AL7T	06/05/2021			Index Future	763.2300	763.2300	763.2300	763.2300	0.000	0.0000	0.0000	0
2020/04/16	ALBI	07/05/2020			Index Future	655.9470	655.9470	661.1290	661.1290	0.790	0.0000	0.0000	209
2020/04/16	ALBI	06/08/2020			Index Future	664.0390	664.0390	669.2800	669.2800	0.789	0.0000	0.0000	165
2020/04/16	ALBI	05/11/2020			Index Future	672.4640	672.4640	677.7700	677.7700	0.789	0.0000	0.0000	0
2020/04/16	ALBI	04/02/2021			Index Future	681.1090	681.1090	686.4840	686.4840	0.789	0.0000	0.0000	0
2020/04/16	ALBI	06/05/2021			Index Future	687.0000	687.0000	687.0000	687.0000	0.000	0.0000	0.0000	0
2020/04/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/04/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/04/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	C333	15/09/2033			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	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
2020/04/16	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/16	ES33	07/05/2020			Bond Future	12.4784		69.1960	12.3594	69.7777	(0.954)	0.0000	0.0000	0
2020/04/16	ES33	06/08/2020			Bond Future	12.7431		70.0589	12.6189	70.6472	(0.974)	0.0000	0.0000	350
2020/04/16	ES33	05/11/2020			Bond Future	13.0128		67.1595	12.8832	67.7552	(0.996)	0.0000	0.0000	0
2020/04/16	ES33	04/02/2021			Bond Future	13.3024		68.0234	13.1668	68.6266	(1.019)	0.0000	0.0000	0
2020/04/16	ES33	06/05/2021			Bond Future	13.6111		65.0731	13.4692	65.6839	(1.042)	0.0000	0.0000	0
2020/04/16	ES42	07/05/2020			Bond Future	12.6694		69.6935	12.5556	70.3126	(0.898)	0.0000	0.0000	0
2020/04/16	ES42	06/08/2020			Bond Future	12.9174		70.5625	12.7984	71.1888	(0.921)	0.0000	0.0000	4,919
2020/04/16	ES42	05/11/2020			Bond Future	13.1723		67.1890	13.0477	67.8231	(0.946)	0.0000	0.0000	0
2020/04/16	ES42	04/02/2021			Bond Future	13.4371		68.0534	13.3065	68.6956	(0.972)	0.0000	0.0000	0
2020/04/16	ES42	06/05/2021			Bond Future	13.7304		64.6234	13.5930	65.2736	(1.000)	0.0000	0.0000	0
2020/04/16	GOVI	07/05/2020	719.98	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	GOVI	07/05/2020			GOVI	648.0570		648.0570	653.1290	653.1290	0.783	0.0000	0.0000	1,179
2020/04/16	GOVI	07/05/2020	719.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	GOVI	07/05/2020	720.00	Put	GOVI	719,430.0000		71.9430	668,710.0000	66.8710	(7.050)	0	0	0
2020/04/16	GOVI	07/05/2020	719.98	Put	GOVI	719,230.0000		71.9230	668,510.0000	66.8510	(7.052)	0	0	0
2020/04/16	GOVI	07/05/2020	719.99	Put	GOVI	719,330.0000		71.9330	668,610.0000	66.8610	(7.051)	0	0	0
2020/04/16	GOVI	07/05/2020	720.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	GOVI	06/08/2020	728.13	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	GOVI	06/08/2020	728.12	Put	GOVI	720,690.0000		72.0690	669,390.0000	66.9390	(7.118)	0	0	0
2020/04/16	GOVI	06/08/2020			GOVI	656.0510		656.0510	661.1810	661.1810	0.782	0.0000	0.0000	1
2020/04/16	GOVI	06/08/2020	728.14	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	GOVI	06/08/2020	728.14	Put	GOVI	720,890.0000		72.0890	669,590.0000	66.9590	(7.116)	0	0	0
2020/04/16	GOVI	06/08/2020	728.13	Put	GOVI	720,790.0000		72.0790	669,490.0000	66.9490	(7.117)	0	0	0
2020/04/16	GOVI	06/08/2020	728.12	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	GOVI	05/11/2020	737.84	Put	GOVI	734,650.0000		73.4650	682,710.0000	68.2710	(7.070)	0	0	0
2020/04/16	GOVI	05/11/2020	737.83	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	GOVI	05/11/2020			GOVI	664.3750		664.3750	669.5690	669.5690	0.782	0.0000	0.0000	0
2020/04/16	GOVI	05/11/2020	737.84	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	GOVI	05/11/2020	737.83	Put	GOVI	734,550.0000		73.4550	682,610.0000	68.2610	(7.071)	0	0	0
2020/04/16	GOVI	05/11/2020	737.85	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	GOVI	05/11/2020	737.85	Put	GOVI	734,750.0000		73.4750	682,810.0000	68.2810	(7.069)	0	0	0
2020/04/16	GOVI	04/02/2021	750.96	Put	GOVI	780,440.0000		78.0440	727,830.0000	72.7830	(6.741)	0	0	0
2020/04/16	GOVI	04/02/2021			GOVI	672.9160		672.9160	678.1770	678.1770	0.782	0.0000	0.0000	0
2020/04/16	GOVI	04/02/2021	750.95	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/16	GOVI	04/02/2021	750.95	Put	GOVI	780,340.0000	78.0340	727,730.0000	72.7730	(6.742)	0	0	0
2020/04/16	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	GOVI	04/02/2021	750.94	Put	GOVI	780,240.0000	78.0240	727,630.0000	72.7630	(6.743)	0	0	0
2020/04/16	GOVI	06/05/2021	678.67	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/04/16	GOVI	06/05/2021			GOVI	678.6800	678.6800	678.6800	678.6800	0.000	0.0000	0.0000	0
2020/04/16	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	GOVI	06/05/2021	678.68	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	GOVI	06/05/2021	678.69	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/04/16	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	GOVI	06/05/2021	678.69	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/04/16	IGOV	07/05/2020			Index Future	258.4790	258.4790	259.2160	259.2160	0.285	0.0000	0.0000	567
2020/04/16	IGOV	06/08/2020			Index Future	261.7320	261.7320	262.4760	262.4760	0.284	0.0000	0.0000	0
2020/04/16	IGOV	05/11/2020			Index Future	265.1160	265.1160	265.8690	265.8690	0.284	0.0000	0.0000	47
2020/04/16	IGOV	04/02/2021			Index Future	268.5870	268.5870	269.3500	269.3500	0.284	0.0000	0.0000	0
2020/04/16	IGOV	06/05/2021			Index Future	268.3000	268.3000	268.3000	268.3000	0.000	0.0000	0.0000	0
2020/04/16	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/04/16	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/04/16	IS05	17/12/2020			Interest Rate Swap	94.2700	94.2700	94.2600	94.2600	(0.011)	0.0000	0.0000	0
2020/04/16	IS05	16/03/2021			Interest Rate Swap	92.7200	92.7200	92.7000	92.7000	(0.022)	0.0000	0.0000	0
2020/04/16	IS05	15/06/2021			Interest Rate Swap	91.2100	91.2100	91.1600	91.1600	(0.055)	0.0000	0.0000	0
2020/04/16	IS05	21/09/2021			Interest Rate Swap	90.5400	90.5400	90.4600	90.4600	(0.088)	0.0000	0.0000	0
2020/04/16	IS05	21/12/2021			Interest Rate Swap	92.1800	92.1800	92.1200	92.1200	(0.065)	0.0000	0.0000	51
2020/04/16	IS05	15/03/2022			Interest Rate Swap	92.3800	92.3800	91.9500	91.9500	(0.465)	0.0000	0.0000	0
2020/04/16	IS05	21/06/2022			Interest Rate Swap	93.3100	93.3100	92.5200	92.5200	(0.847)	0.0000	0.0000	0
2020/04/16	IS05	20/09/2022			Interest Rate Swap	96.8100	96.8100	96.0800	96.0800	(0.754)	0.0000	0.0000	0
2020/04/16	IS05	20/12/2022			Interest Rate Swap	97.5400	97.5400	97.0200	97.0200	(0.533)	0.0000	0.0000	0
2020/04/16	IS05	22/03/2023			Interest Rate Swap	90.3200	90.3200	89.9600	89.9600	(0.399)	0.0000	0.0000	0
2020/04/16	IS05	20/06/2023			Interest Rate Swap	96.2900	96.2900	95.9600	95.9600	(0.343)	0.0000	0.0000	0
2020/04/16	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/04/16	IS10	17/12/2025			Interest Rate Swap	89.7500	89.7500	88.8400	88.8400	(1.014)	0.0000	0.0000	0
2020/04/16	IS10	16/03/2026			Interest Rate Swap	86.9300	86.9300	85.9600	85.9600	(1.116)	0.0000	0.0000	0
2020/04/16	IS10	15/06/2026			Interest Rate Swap	85.9800	85.9800	84.9500	84.9500	(1.198)	0.0000	0.0000	0
2020/04/16	IS10	21/09/2026			Interest Rate Swap	88.5600	88.5600	87.4700	87.4700	(1.231)	0.0000	0.0000	0
2020/04/16	IS10	21/12/2026			Interest Rate Swap	93.0000	93.0000	91.8700	91.8700	(1.215)	0.0000	0.0000	0
2020/04/16	IS10	15/03/2027			Interest Rate Swap	92.0900	92.0900	90.9100	90.9100	(1.281)	0.0000	0.0000	0
2020/04/16	IS10	21/06/2027			Interest Rate Swap	94.5400	94.5400	93.3400	93.3400	(1.269)	0.0000	0.0000	0
2020/04/16	IS10	20/09/2027			Interest Rate Swap	100.5500	100.5500	99.3400	99.3400	(1.203)	0.0000	0.0000	0
2020/04/16	IS10	20/12/2027			Interest Rate Swap	101.3100	101.3100	100.0800	100.0800	(1.214)	0.0000	0.0000	0
2020/04/16	IS10	22/03/2028			Interest Rate Swap	95.0200	95.0200	93.7400	93.7400	(1.347)	0.0000	0.0000	0
2020/04/16	IS10	20/06/2028			Interest Rate Swap	102.8400	102.8400	101.6100	101.6100	(1.196)	0.0000	0.0000	0
2020/04/16	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0

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2020/04/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/04/16	R023	07/05/2020	6.91	Put	Bond Future	42.3400	0.0423	16.7100	0.0167	(60.534)	0	0	0
2020/04/16	R023	07/05/2020			Bond Future	6.4100	104.9206	6.2753	105.2692	(2.102)	0.0000	0.0000	51,271
2020/04/16	R023	07/05/2020	6.90	Call	Bond Future	1,299.5900	1.2996	1,621.4700	1.6215	24.768	0	0	0
2020/04/16	R023	07/05/2020	6.90	Put	Bond Future	44.3500	0.0443	17.6000	0.0176	(60.316)	0	0	0
2020/04/16	R023	07/05/2020	6.91	Call	Bond Future	1,323.0100	1.3230	1,646.0100	1.6460	24.414	0	0	0
2020/04/16	R023	07/05/2020	6.89	Call	Bond Future	1,276.2700	1.2763	1,597.0000	1.5970	25.130	0	0	0
2020/04/16	R023	07/05/2020	6.89	Put	Bond Future	46.4500	0.0464	18.5500	0.0186	(60.065)	0	0	0
2020/04/16	R023	06/08/2020	7.26	Call	Bond Future	1,926.9500	1.9269	2,205.2300	2.2052	14.441	0	0	0
2020/04/16	R023	06/08/2020			Bond Future	6.5586	106.2289	6.4094	106.5810	(2.275)	0.0000	0.0000	13,037
2020/04/16	R023	06/08/2020	7.26	Put	Bond Future	291.5000	0.2915	217.6000	0.2176	(25.352)	0	0	0
2020/04/16	R023	06/08/2020	7.27	Call	Bond Future	1,946.3100	1.9463	2,225.4500	2.2254	14.342	0	0	0
2020/04/16	R023	06/08/2020	7.28	Put	Bond Future	284.2800	0.2843	212.0800	0.2121	(25.397)	0	0	0
2020/04/16	R023	06/08/2020	7.27	Put	Bond Future	287.7800	0.2878	214.7400	0.2147	(25.380)	0	0	0
2020/04/16	R023	06/08/2020	7.28	Call	Bond Future	1,965.8800	1.9659	2,245.8600	2.2459	14.242	0	0	0
2020/04/16	R023	05/11/2020	7.46	Put	Bond Future	518.7200	0.5187	421.4200	0.4214	(18.758)	0	0	0
2020/04/16	R023	05/11/2020	7.47	Put	Bond Future	514.3800	0.5144	417.8200	0.4178	(18.772)	0	0	0
2020/04/16	R023	05/11/2020			Bond Future	6.7294	103.6497	6.5626	104.0061	(2.478)	0.0000	0.0000	0
2020/04/16	R023	05/11/2020	7.46	Call	Bond Future	2,061.6800	2.0617	2,320.8100	2.3208	12.569	0	0	0
2020/04/16	R023	05/11/2020	7.47	Call	Bond Future	2,078.2600	2.0783	2,338.1300	2.3381	12.504	0	0	0
2020/04/16	R023	05/11/2020	7.45	Call	Bond Future	2,044.8900	2.0449	2,303.2900	2.3033	12.636	0	0	0
2020/04/16	R023	05/11/2020	7.45	Put	Bond Future	522.8400	0.5228	424.8100	0.4248	(18.750)	0	0	0
2020/04/16	R023	04/02/2021	6.34	Call	Bond Future	546.4400	0.5464	673.5000	0.6735	23.252	0	0	0
2020/04/16	R023	04/02/2021	6.32	Put	Bond Future	1,725.3800	1.7254	1,489.4400	1.4894	(13.675)	0	0	0
2020/04/16	R023	04/02/2021			Bond Future	6.9423	104.9827	6.7530	105.3436	(2.727)	0.0000	0.0000	0
2020/04/16	R023	04/02/2021	6.34	Put	Bond Future	1,700.4500	1.7004	1,466.5900	1.4666	(13.753)	0	0	0
2020/04/16	R023	04/02/2021	6.32	Call	Bond Future	532.7600	0.5328	657.7400	0.6577	23.459	0	0	0
2020/04/16	R023	04/02/2021	6.33	Put	Bond Future	1,712.8800	1.7129	1,477.9800	1.4780	(13.714)	0	0	0
2020/04/16	R023	04/02/2021	6.33	Call	Bond Future	539.5700	0.5396	665.5900	0.6656	23.356	0	0	0
2020/04/16	R023	06/05/2021	7.58	Call	Bond Future	568.7300	0.5687	934.2400	0.9342	64.268	0	0	0
2020/04/16	R023	06/05/2021			Bond Future	7.2392	102.3496	7.0215	102.7151	(3.007)	0.0000	0.0000	0
2020/04/16	R023	06/05/2021	7.56	Call	Bond Future	535.4700	0.5355	900.9800	0.9010	68.260	0	0	0
2020/04/16	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	R023	06/05/2021	7.57	Call	Bond Future	552.1000	0.5521	917.6100	0.9176	66.204	0	0	0
2020/04/16	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	R035	07/05/2020	9.48	Put	Bond Future	13,360.6200	13.3606	12,666.5900	12.6666	(5.195)	0	0	0
2020/04/16	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	R035	07/05/2020	9.85	Call	Bond Future	0.0300	0.0000	0.0700	0.0001	133.333	0	0	7,500
2020/04/16	R035	07/05/2020	10.57	Put	Bond Future	5,592.4200	5.5924	4,912.0500	4.9120	(12.166)	0	0	3,530
2020/04/16	R035	07/05/2020	9.75	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	5,000
2020/04/16	R035	07/05/2020	10.75	Put	Bond Future	4,438.0700	4.4381	3,782.8400	3.7828	(14.764)	0	0	5,000
2020/04/16	R035	07/05/2020			Bond Future	11.4428	83.6283	11.3294	84.3223	(0.991)	0.0000	0.0000	106,211
2020/04/16	R035	07/05/2020	9.11	Put	Bond Future	16,233.6100	16.2336	15,539.5800	15.5396	(4.275)	0	0	0
2020/04/16	R035	07/05/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000

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2020/04/16	R035	07/05/2020	9.48	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	R035	07/05/2020	9.47	Put	Bond Future	13,436.6600		13.4367	12,742.6300	12.7426	(5.165)	0	0	0
2020/04/16	R035	07/05/2020	9.85	Put	Bond Future	10,608.0600		10.6081	9,914.0700	9.9141	(6.542)	0	0	0
2020/04/16	R035	07/05/2020	9.78	Put	Bond Future	11,119.8400		11.1198	10,425.8300	10.4258	(6.241)	0	0	0
2020/04/16	R035	07/05/2020	10.57	Call	Bond Future	17.2500		0.0173	30.9100	0.0309	79.188	0	0	0
2020/04/16	R035	07/05/2020	9.75	Put	Bond Future	11,340.4500		11.3405	10,646.4300	10.6464	(6.120)	0	0	0
2020/04/16	R035	07/05/2020	10.75	Call	Bond Future	57.9800		0.0580	96.7800	0.0968	66.920	0	0	0
2020/04/16	R035	07/05/2020	9.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	R035	07/05/2020	9.49	Put	Bond Future	13,284.6700		13.2847	12,590.6400	12.5906	(5.224)	0	0	0
2020/04/16	R035	07/05/2020	9.55	Put	Bond Future	12,830.8100		12.8308	12,136.7800	12.1368	(5.409)	0	0	0
2020/04/16	R035	07/05/2020	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/16	R035	07/05/2020	9.78	Call	Bond Future	0.0100		0.0000	0.0300	0.0000	200.000	0	0	3,530
2020/04/16	R035	07/05/2020	9.18	Put	Bond Future	15,680.5600		15.6806	14,986.5300	14.9865	(4.426)	0	0	0
2020/04/16	R035	07/05/2020	9.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/04/16	R035	06/08/2020	9.67	Call	Bond Future	38.2100		0.0382	51.8800	0.0519	35.776	0	0	500
2020/04/16	R035	06/08/2020	10.45	Put	Bond Future	7,945.2200		7.9452	7,322.1600	7.3222	(7.842)	0	0	500
2020/04/16	R035	06/08/2020	9.00	Put	Bond Future	18,302.3500		18.3023	17,601.9700	17.6020	(3.827)	0	0	0
2020/04/16	R035	06/08/2020	9.92	Put	Bond Future	11,420.0700		11.4201	10,743.8300	10.7438	(5.922)	0	0	0
2020/04/16	R035	06/08/2020			Bond Future	11.6609		84.6711	11.5428	85.3732	(1.013)	0.0000	0.0000	52,699
2020/04/16	R035	06/08/2020	9.09	Put	Bond Future	17,590.4800		17.5905	16,890.7300	16.8907	(3.978)	0	0	0
2020/04/16	R035	06/08/2020	9.09	Call	Bond Future	5.4000		0.0054	7.7300	0.0077	43.148	0	0	500
2020/04/16	R035	06/08/2020	9.67	Put	Bond Future	13,198.2900		13.1983	12,509.8800	12.5099	(5.216)	0	0	0
2020/04/16	R035	06/08/2020	9.00	Call	Bond Future	3.8400		0.0038	5.5400	0.0055	44.271	0	0	24,761
2020/04/16	R035	06/08/2020	9.92	Call	Bond Future	78.7600		0.0788	104.6000	0.1046	32.809	0	0	0
2020/04/16	R035	06/08/2020	10.45	Call	Bond Future	293.5100		0.2935	372.5300	0.3725	26.922	0	0	0
2020/04/16	R035	06/08/2020	9.93	Call	Bond Future	80.9500		0.0810	107.4300	0.1074	32.712	0	0	0
2020/04/16	R035	06/08/2020	9.91	Put	Bond Future	11,489.6800		11.4897	10,812.8300	10.8128	(5.891)	0	0	0
2020/04/16	R035	06/08/2020	8.75	Put	Bond Future	20,320.9900		20.3210	19,619.5900	19.6196	(3.452)	0	0	0
2020/04/16	R035	06/08/2020	8.75	Call	Bond Future	1.4100		0.0014	2.0900	0.0021	48.227	0	0	3,000
2020/04/16	R035	06/08/2020	9.93	Put	Bond Future	11,350.5700		11.3506	10,674.9700	10.6750	(5.952)	0	0	0
2020/04/16	R035	06/08/2020	9.91	Call	Bond Future	76.6100		0.0766	101.8400	0.1018	32.933	0	0	0
2020/04/16	R035	05/11/2020	10.34	Put	Bond Future	10,198.1500		10.1982	9,589.6900	9.5897	(5.966)	0	0	0
2020/04/16	R035	05/11/2020			Bond Future	11.8829		81.2533	11.7598	81.9640	(1.036)	0.0000	0.0000	0
2020/04/16	R035	05/11/2020	10.33	Call	Bond Future	547.6100		0.5476	648.6800	0.6487	18.457	0	0	0
2020/04/16	R035	05/11/2020	10.33	Put	Bond Future	10,258.0600		10.2581	9,648.3900	9.6484	(5.943)	0	0	0
2020/04/16	R035	05/11/2020	10.34	Call	Bond Future	555.7000		0.5557	657.9800	0.6580	18.406	0	0	0
2020/04/16	R035	05/11/2020	10.32	Call	Bond Future	539.6200		0.5396	639.4900	0.6395	18.507	0	0	0
2020/04/16	R035	05/11/2020	10.32	Put	Bond Future	10,318.1500		10.3182	9,707.2800	9.7073	(5.920)	0	0	0
2020/04/16	R035	04/02/2021	10.04	Put	Bond Future	13,473.1700		13.4732	12,835.4100	12.8354	(4.734)	0	0	0
2020/04/16	R035	04/02/2021	10.14	Put	Bond Future	12,846.3400		12.8463	12,217.7800	12.2178	(4.893)	0	0	650
2020/04/16	R035	04/02/2021	11.14	Put	Bond Future	7,460.4900		7.4605	6,959.5500	6.9596	(6.715)	0	0	650
2020/04/16	R035	04/02/2021	10.05	Call	Bond Future	490.9400		0.4909	573.8800	0.5739	16.894	0	0	0
2020/04/16	R035	04/02/2021			Bond Future	12.1219		82.2984	11.9935	83.0182	(1.060)	0.0000	0.0000	0
2020/04/16	R035	04/02/2021	10.14	Call	Bond Future	551.3700		0.5514	642.6200	0.6426	16.550	0	0	0
2020/04/16	R035	04/02/2021	10.06	Call	Bond Future	497.3800		0.4974	581.2200	0.5812	16.856	0	0	0
2020/04/16	R035	04/02/2021	10.06	Put	Bond Future	13,346.6500		13.3466	12,710.6800	12.7107	(4.765)	0	0	0
2020/04/16	R035	04/02/2021	10.04	Call	Bond Future	484.5600		0.4846	566.6100	0.5666	16.933	0	0	0
2020/04/16	R035	04/02/2021	11.14	Call	Bond Future	1,698.9200		1.6989	1,917.7900	1.9178	12.883	0	0	0



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2020/04/16	R035	04/02/2021	10.05	Put	Bond Future	13,409.8400	13.4098	12,772.9700	12.7730	(4.749)	0	0	0
2020/04/16	R035	06/05/2021	12.37	Call	Bond Future	0.0000	0.0000	708.9100	0.7089	100.000	0	0	0
2020/04/16	R035	06/05/2021	12.35	Put	Bond Future	127.8500	0.1279	0.0000	0.0000	(100.000)	0	0	0
2020/04/16	R035	06/05/2021			Bond Future	12.3737	78.8201	12.2395	79.5488	(1.084)	0.0000	0.0000	0
2020/04/16	R035	06/05/2021	12.37	Put	Bond Future	19.8000	0.0198	0.0000	0.0000	(100.000)	0	0	0
2020/04/16	R035	06/05/2021	12.35	Call	Bond Future	0.0000	0.0000	600.8600	0.6009	100.000	0	0	0
2020/04/16	R035	06/05/2021	12.36	Put	Bond Future	73.8000	0.0738	0.0000	0.0000	(100.000)	0	0	0
2020/04/16	R035	06/05/2021	12.36	Call	Bond Future	0.0000	0.0000	654.9100	0.6549	100.000	0	0	0
2020/04/16	R186	07/05/2020	8.09	Put	Bond Future	6,931.3600	6.9314	5,950.1700	5.9502	(14.156)	0	0	0
2020/04/16	R186	07/05/2020	9.50	Put	Bond Future	664.1900	0.6642	318.2800	0.3183	(52.080)	0	0	0
2020/04/16	R186	07/05/2020	7.90	Put	Bond Future	7,968.2900	7.9683	6,986.4400	6.9864	(12.322)	0	0	2,500
2020/04/16	R186	07/05/2020	8.28	Put	Bond Future	5,907.3700	5.9074	4,929.1300	4.9291	(16.560)	0	0	0
2020/04/16	R186	07/05/2020	8.93	Call	Bond Future	112.6600	0.1127	265.7900	0.2658	135.922	0	0	0
2020/04/16	R186	07/05/2020			Bond Future	9.4202	109.3062	9.2250	110.2882	(2.072)	0.0000	0.0000	75,580
2020/04/16	R186	07/05/2020	8.08	Call	Bond Future	0.2100	0.0002	0.9400	0.0009	347.619	0	0	0
2020/04/16	R186	07/05/2020	8.08	Put	Bond Future	6,985.6300	6.9856	6,004.3700	6.0044	(14.047)	0	0	0
2020/04/16	R186	07/05/2020	8.50	Call	Bond Future	7.0900	0.0071	23.8100	0.0238	235.825	0	0	0
2020/04/16	R186	07/05/2020	8.50	Put	Bond Future	4,741.1800	4.7412	3,775.9100	3.7759	(20.359)	0	0	23,160
2020/04/16	R186	07/05/2020	8.09	Call	Bond Future	0.2300	0.0002	1.0300	0.0010	347.826	0	0	0
2020/04/16	R186	07/05/2020	9.50	Call	Bond Future	1,062.4200	1.0624	1,698.5000	1.6985	59.871	0	0	1,120
2020/04/16	R186	07/05/2020	7.90	Call	Bond Future	0.0300	0.0000	0.1700	0.0002	466.667	0	0	0
2020/04/16	R186	07/05/2020	8.28	Call	Bond Future	1.2800	0.0013	5.0300	0.0050	292.969	0	0	0
2020/04/16	R186	07/05/2020	8.93	Put	Bond Future	2,601.2700	2.6013	1,772.4100	1.7724	(31.864)	0	0	0
2020/04/16	R186	07/05/2020	8.07	Call	Bond Future	0.1900	0.0002	0.8600	0.0009	352.632	0	0	0
2020/04/16	R186	07/05/2020	8.07	Put	Bond Future	7,039.9200	7.0399	6,058.6000	6.0586	(13.939)	0	0	0
2020/04/16	R186	07/05/2020	10.00	Put	Bond Future	111.6300	0.1116	37.8600	0.0379	(66.084)	0	0	0
2020/04/16	R186	07/05/2020	10.00	Call	Bond Future	2,960.8100	2.9608	3,869.0300	3.8690	30.675	0	0	1,120
2020/04/16	R186	07/05/2020	7.60	Put	Bond Future	9,630.8100	9.6308	8,648.8300	8.6488	(10.196)	0	0	0
2020/04/16	R186	07/05/2020	7.60	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/16	R186	06/08/2020	8.25	Call	Bond Future	159.0400	0.1590	247.7200	0.2477	55.760	0	0	0
2020/04/16	R186	06/08/2020	8.38	Put	Bond Future	6,587.3900	6.5874	5,706.2800	5.7063	(13.376)	0	0	0
2020/04/16	R186	06/08/2020			Bond Future	9.6614	105.3826	9.4552	106.3760	(2.134)	0.0000	0.0000	29,718
2020/04/16	R186	06/08/2020	8.37	Call	Bond Future	208.3800	0.2084	318.7300	0.3187	52.956	0	0	0
2020/04/16	R186	06/08/2020	8.37	Put	Bond Future	6,634.4500	6.6345	5,751.3700	5.7514	(13.311)	0	0	0
2020/04/16	R186	06/08/2020	8.25	Put	Bond Future	7,207.6800	7.2077	6,302.9300	6.3029	(12.553)	0	0	0
2020/04/16	R186	06/08/2020	8.38	Call	Bond Future	213.0000	0.2130	325.3200	0.3253	52.732	0	0	0
2020/04/16	R186	06/08/2020	8.36	Call	Bond Future	203.8300	0.2038	312.2500	0.3123	53.191	0	0	0
2020/04/16	R186	06/08/2020	8.36	Put	Bond Future	6,681.6100	6.6816	5,796.6000	5.7966	(13.245)	0	0	0
2020/04/16	R186	05/11/2020	8.64	Put	Bond Future	6,622.3700	6.6224	5,814.2300	5.8142	(12.203)	0	0	0
2020/04/16	R186	05/11/2020	8.65	Call	Bond Future	591.7600	0.5918	791.4500	0.7914	33.745	0	0	0
2020/04/16	R186	05/11/2020			Bond Future	9.9106	106.7062	9.6925	107.7119	(2.201)	0.0000	0.0000	0
2020/04/16	R186	05/11/2020	8.66	Call	Bond Future	599.9800	0.6000	801.7900	0.8018	33.636	0	0	0
2020/04/16	R186	05/11/2020	8.66	Put	Bond Future	6,540.2000	6.5402	5,736.2900	5.7363	(12.292)	0	0	0
2020/04/16	R186	05/11/2020	9.26	Put	Bond Future	4,331.5600	4.3316	3,677.9000	3.6779	(15.091)	0	0	3,500
2020/04/16	R186	05/11/2020	8.64	Call	Bond Future	583.6400	0.5836	781.2200	0.7812	33.853	0	0	0
2020/04/16	R186	05/11/2020	7.84	Put	Bond Future	10,240.9200	10.2409	9,307.6700	9.3077	(9.113)	0	0	0
2020/04/16	R186	05/11/2020	8.65	Put	Bond Future	6,581.2200	6.5812	5,775.1900	5.7752	(12.247)	0	0	0

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2020/04/16	R186	05/11/2020	8.34	Put	Bond Future	7,907.8000	7.9078	7,042.7500	7.0427	(10.939)	0	0	0
2020/04/16	R186	05/11/2020	8.34	Call	Bond Future	377.7400	0.3777	518.4100	0.5184	37.240	0	0	3,500
2020/04/16	R186	05/11/2020	9.26	Call	Bond Future	1,294.5000	1.2945	1,646.5600	1.6466	27.197	0	0	0
2020/04/16	R186	05/11/2020	7.84	Call	Bond Future	167.1700	0.1672	239.6400	0.2396	43.351	0	0	3,500
2020/04/16	R186	04/02/2021	8.15	Call	Bond Future	305.5400	0.3055	416.9900	0.4170	36.476	0	0	0
2020/04/16	R186	04/02/2021			Bond Future	10.1827	102.7916	9.9514	103.8101	(2.272)	0.0000	0.0000	0
2020/04/16	R186	04/02/2021	8.15	Put	Bond Future	9,718.0400	9.7180	8,810.9500	8.8110	(9.334)	0	0	0
2020/04/16	R186	04/02/2021	8.16	Call	Bond Future	309.8300	0.3098	422.5400	0.4225	36.378	0	0	0
2020/04/16	R186	04/02/2021	8.17	Put	Bond Future	9,628.7800	9.6288	8,724.2300	8.7242	(9.394)	0	0	0
2020/04/16	R186	04/02/2021	8.16	Put	Bond Future	9,673.3800	9.6734	8,767.5500	8.7675	(9.364)	0	0	0
2020/04/16	R186	04/02/2021	8.17	Call	Bond Future	314.1600	0.3142	428.1500	0.4281	36.284	0	0	0
2020/04/16	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	R186	06/05/2021	10.77	Call	Bond Future	1,116.3700	1.1164	2,147.4900	2.1475	92.364	0	0	0
2020/04/16	R186	06/05/2021			Bond Future	10.4999	104.0440	10.2539	105.0751	(2.343)	0.0000	0.0000	0
2020/04/16	R186	06/05/2021	10.78	Call	Bond Future	1,157.4000	1.1574	2,188.5200	2.1885	89.089	0	0	0
2020/04/16	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	R186	06/05/2021	10.76	Call	Bond Future	1,075.3200	1.0753	2,106.4400	2.1064	95.890	0	0	0
2020/04/16	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	R197	07/05/2020			Bond Future	312.0011	312.0011	312.0100	312.0100	0.003	0.0000	0.0000	2,556
2020/04/16	R197	06/08/2020			Bond Future	308.1932	308.1932	308.1999	308.1999	0.002	0.0000	0.0000	950
2020/04/16	R197	05/11/2020			Bond Future	312.1366	312.1366	312.1429	312.1429	0.002	0.0000	0.0000	0
2020/04/16	R197	04/02/2021			Bond Future	308.2431	308.2431	308.2492	308.2492	0.002	0.0000	0.0000	0
2020/04/16	R197	06/05/2021			Bond Future	312.0736	312.0736	312.0804	312.0804	0.002	0.0000	0.0000	0
2020/04/16	R202	07/05/2020			Bond Future	219.9178	219.9178	223.4271	223.4271	1.596	0.0000	0.0000	7,963
2020/04/16	R202	06/08/2020			Bond Future	218.5844	218.5844	222.1371	222.1371	1.625	0.0000	0.0000	716
2020/04/16	R202	05/11/2020			Bond Future	221.3812	221.3812	224.9788	224.9788	1.625	0.0000	0.0000	0
2020/04/16	R202	04/02/2021			Bond Future	220.0410	220.0410	223.6854	223.6854	1.656	0.0000	0.0000	0
2020/04/16	R202	06/05/2021			Bond Future	222.7760	222.7760	226.4663	226.4663	1.656	0.0000	0.0000	0
2020/04/16	R208	07/05/2020	4.81	Call	Bond Future	529.6700	0.5297	435.5400	0.4355	(17.771)	0	0	0
2020/04/16	R208	07/05/2020	4.80	Put	Bond Future	0.0900	0.0001	0.4100	0.0004	355.556	0	0	0
2020/04/16	R208	07/05/2020			Bond Future	4.2033	102.9589	4.3111	102.8645	2.564	0.0000	0.0000	25,272
2020/04/16	R208	07/05/2020	4.82	Call	Bond Future	538.3400	0.5383	444.1800	0.4442	(17.491)	0	0	0
2020/04/16	R208	07/05/2020	4.82	Put	Bond Future	0.0600	0.0001	0.3000	0.0003	400.000	0	0	0
2020/04/16	R208	07/05/2020	4.81	Put	Bond Future	0.0800	0.0001	0.3500	0.0004	337.500	0	0	0
2020/04/16	R208	07/05/2020	4.80	Call	Bond Future	520.9800	0.5210	426.9000	0.4269	(18.058)	0	0	0
2020/04/16	R208	06/08/2020	5.57	Put	Bond Future	0.3200	0.0003	0.6900	0.0007	115.625	0	0	0
2020/04/16	R208	06/08/2020			Bond Future	3.8836	104.2427	4.0362	104.1464	3.930	0.0000	0.0000	7,323
2020/04/16	R208	06/08/2020	5.56	Call	Bond Future	1,049.6300	1.0496	953.6800	0.9537	(9.141)	0	0	0
2020/04/16	R208	06/08/2020	5.56	Put	Bond Future	0.3400	0.0003	0.7300	0.0007	114.706	0	0	0
2020/04/16	R208	06/08/2020	5.57	Call	Bond Future	1,055.8100	1.0558	959.8400	0.9598	(9.090)	0	0	0
2020/04/16	R208	06/08/2020	5.55	Call	Bond Future	1,043.4500	1.0434	947.5100	0.9475	(9.194)	0	0	0
2020/04/16	R208	06/08/2020	5.55	Put	Bond Future	0.3600	0.0004	0.7600	0.0008	111.111	0	0	0
2020/04/16	R208	05/11/2020	4.78	Call	Bond Future	656.9300	0.6569	559.8400	0.5598	(14.779)	0	0	0
2020/04/16	R208	05/11/2020	4.77	Put	Bond Future	0.2800	0.0003	0.9300	0.0009	232.143	0	0	0
2020/04/16	R208	05/11/2020			Bond Future	3.0853	102.1574	3.3361	102.0597	8.129	0.0000	0.0000	0

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2020/04/16	R208	05/11/2020	4.79	Call	Bond Future	660.7700	0.6608	563.6500	0.5637	(14.698)	0	0	0
2020/04/16	R208	05/11/2020	4.79	Put	Bond Future	0.2500	0.0003	0.8500	0.0009	240.000	0	0	0
2020/04/16	R208	05/11/2020	4.78	Put	Bond Future	0.2600	0.0003	0.8900	0.0009	242.308	0	0	0
2020/04/16	R208	05/11/2020	4.77	Call	Bond Future	653.1000	0.6531	556.0300	0.5560	(14.863)	0	0	0
2020/04/16	R209	07/05/2020	9.47	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/04/16	R209	07/05/2020			Bond Future	11.3927	63.3270	11.2746	63.9405	(1.037)	0.0000	0.0000	56,994
2020/04/16	R209	07/05/2020	9.45	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/04/16	R209	07/05/2020	9.45	Put	Bond Future	11,326.1400	11.3261	10,712.6000	10.7126	(5.417)	0	0	0
2020/04/16	R209	07/05/2020	9.47	Put	Bond Future	11,194.9000	11.1949	10,581.3600	10.5814	(5.481)	0	0	0
2020/04/16	R209	07/05/2020	9.46	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/04/16	R209	07/05/2020	9.46	Put	Bond Future	11,260.4800	11.2605	10,646.9400	10.6469	(5.449)	0	0	0
2020/04/16	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	R209	06/08/2020	5.55	Put	Bond Future	45,416.5300	45.4165	44,795.8100	44.7958	(1.367)	0	0	0
2020/04/16	R209	06/08/2020			Bond Future	11.5892	64.1166	11.4665	64.7373	(1.058)	0.0000	0.0000	17,787
2020/04/16	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	R209	06/08/2020	5.57	Put	Bond Future	45,199.7200	45.1997	44,579.0000	44.5790	(1.373)	0	0	0
2020/04/16	R209	06/08/2020	5.56	Put	Bond Future	45,308.0500	45.3081	44,687.3300	44.6873	(1.370)	0	0	0
2020/04/16	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	R209	05/11/2020	10.02	Call	Bond Future	443.1800	0.4432	523.8900	0.5239	18.212	0	0	0
2020/04/16	R209	05/11/2020			Bond Future	11.7865	61.7790	11.6592	62.4074	(1.080)	0.0000	0.0000	0
2020/04/16	R209	05/11/2020	10.00	Call	Bond Future	430.8300	0.4308	509.6900	0.5097	18.304	0	0	0
2020/04/16	R209	05/11/2020	10.00	Put	Bond Future	10,197.4200	10.1974	9,647.8500	9.6478	(5.389)	0	0	0
2020/04/16	R209	05/11/2020	10.02	Put	Bond Future	10,088.2600	10.0883	9,540.5400	9.5405	(5.429)	0	0	0
2020/04/16	R209	05/11/2020	10.01	Call	Bond Future	436.9700	0.4370	516.7500	0.5167	18.258	0	0	0
2020/04/16	R209	05/11/2020	10.01	Put	Bond Future	10,142.7700	10.1428	9,594.1200	9.5941	(5.409)	0	0	0
2020/04/16	R209	04/02/2021	10.12	Put	Bond Future	10,621.3000	10.6213	10,081.3800	10.0814	(5.083)	0	0	0
2020/04/16	R209	04/02/2021			Bond Future	11.9934	62.5736	11.8611	63.2100	(1.103)	0.0000	0.0000	0
2020/04/16	R209	04/02/2021	10.11	Call	Bond Future	597.1900	0.5972	692.7800	0.6928	16.007	0	0	0
2020/04/16	R209	04/02/2021	10.11	Put	Bond Future	10,673.9500	10.6739	10,133.1100	10.1331	(5.067)	0	0	0
2020/04/16	R209	04/02/2021	10.12	Call	Bond Future	604.2900	0.6043	700.8000	0.7008	15.971	0	0	0
2020/04/16	R209	04/02/2021	10.10	Call	Bond Future	590.1500	0.5902	684.8300	0.6848	16.043	0	0	0
2020/04/16	R209	04/02/2021	10.10	Put	Bond Future	10,726.7300	10.7267	10,184.9800	10.1850	(5.050)	0	0	0
2020/04/16	R209	06/05/2021	12.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	R209	06/05/2021	12.22	Call	Bond Future	8.3100	0.0083	652.6500	0.6527	7753.791	0	0	0
2020/04/16	R209	06/05/2021			Bond Future	12.2182	60.1938	12.0806	60.8381	(1.127)	0.0000	0.0000	0
2020/04/16	R209	06/05/2021	12.23	Call	Bond Future	54.7100	0.0547	699.0500	0.6991	1177.737	0	0	0
2020/04/16	R209	06/05/2021	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	R209	06/05/2021	12.24	Call	Bond Future	101.0700	0.1011	745.4100	0.7454	637.519	0	0	0
2020/04/16	R209	06/05/2021	12.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	R210	07/05/2020			Bond Future	183.4700	183.4700	183.4825	183.4825	0.007	0.0000	0.0000	1,419
2020/04/16	R210	06/08/2020			Bond Future	185.8037	185.8037	185.8151	185.8151	0.006	0.0000	0.0000	555
2020/04/16	R210	05/11/2020			Bond Future	185.4597	185.4597	185.4710	185.4710	0.006	0.0000	0.0000	0
2020/04/16	R210	04/02/2021			Bond Future	187.8881	187.8881	187.8993	187.8993	0.006	0.0000	0.0000	0
2020/04/16	R210	06/05/2021			Bond Future	187.4693	187.4693	187.4811	187.4811	0.006	0.0000	0.0000	0
2020/04/16	R212	07/05/2020			Bond Future	165.2913	165.2913	165.8501	165.8501	0.338	0.0000	0.0000	6,719

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
2020/04/16	R212	06/08/2020			Bond Future	165.0964	165.0964	165.6611	165.6611	0.342	0.0000	0.0000	0
2020/04/16	R212	05/11/2020			Bond Future	167.2089	167.2089	167.7806	167.7806	0.342	0.0000	0.0000	0
2020/04/16	R212	04/02/2021			Bond Future	167.0663	167.0663	167.6453	167.6453	0.347	0.0000	0.0000	0
2020/04/16	R212	06/05/2021			Bond Future	169.1429	169.1429	169.7294	169.7294	0.347	0.0000	0.0000	0
2020/04/16	R213	07/05/2020	9.01	Put	Bond Future	10,623.4400	10.6234	9,978.3300	9.9783	(6.073)	0	0	0
2020/04/16	R213	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/16	R213	07/05/2020			Bond Future	10.8823	77.0617	10.7588	77.7068	(1.135)	0.0000	0.0000	11,123
2020/04/16	R213	07/05/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/16	R213	07/05/2020	9.00	Put	Bond Future	10,685.3300	10.6853	10,040.2200	10.0402	(6.037)	0	0	0
2020/04/16	R213	07/05/2020	9.02	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/04/16	R213	07/05/2020	9.02	Put	Bond Future	10,561.6200	10.5616	9,916.5000	9.9165	(6.108)	0	0	0
2020/04/16	R213	06/08/2020	9.31	Call	Bond Future	102.0400	0.1020	133.9000	0.1339	31.223	0	0	0
2020/04/16	R213	06/08/2020			Bond Future	11.0974	78.0226	10.9689	78.6752	(1.158)	0.0000	0.0000	6,289
2020/04/16	R213	06/08/2020	9.29	Call	Bond Future	97.3200	0.0973	127.9100	0.1279	31.432	0	0	0
2020/04/16	R213	06/08/2020	9.29	Put	Bond Future	10,013.7500	10.0138	9,391.7500	9.3917	(6.211)	0	0	0
2020/04/16	R213	06/08/2020	9.31	Put	Bond Future	9,899.5100	9.8995	9,278.7800	9.2788	(6.270)	0	0	0
2020/04/16	R213	06/08/2020	9.30	Call	Bond Future	99.6500	0.0996	130.8800	0.1309	31.340	0	0	0
2020/04/16	R213	06/08/2020	9.30	Put	Bond Future	9,956.5700	9.9566	9,335.2100	9.3352	(6.241)	0	0	0
2020/04/16	R213	05/11/2020	9.60	Put	Bond Future	9,525.4200	9.5254	8,948.5900	8.9486	(6.056)	0	0	0
2020/04/16	R213	05/11/2020	9.59	Call	Bond Future	411.0800	0.4111	493.8900	0.4939	20.144	0	0	0
2020/04/16	R213	05/11/2020			Bond Future	11.3181	75.4680	11.1843	76.1286	(1.183)	0.0000	0.0000	0
2020/04/16	R213	05/11/2020	9.60	Call	Bond Future	417.0500	0.4170	500.8400	0.5008	20.091	0	0	0
2020/04/16	R213	05/11/2020	9.59	Put	Bond Future	9,576.6800	9.5767	8,998.8700	8.9989	(6.034)	0	0	0
2020/04/16	R213	05/11/2020	9.61	Call	Bond Future	423.0800	0.4231	507.8700	0.5079	20.041	0	0	0
2020/04/16	R213	05/11/2020	9.61	Put	Bond Future	9,474.2700	9.4743	8,898.4400	8.8984	(6.078)	0	0	0
2020/04/16	R213	04/02/2021	9.40	Call	Bond Future	379.6200	0.3796	451.4000	0.4514	18.908	0	0	0
2020/04/16	R213	04/02/2021	9.39	Put	Bond Future	11,727.1500	11.7271	11,129.1300	11.1291	(5.099)	0	0	0
2020/04/16	R213	04/02/2021			Bond Future	11.5567	76.4386	11.4170	77.1076	(1.209)	0.0000	0.0000	0
2020/04/16	R213	04/02/2021	9.41	Call	Bond Future	384.5800	0.3846	457.1500	0.4572	18.870	0	0	0
2020/04/16	R213	04/02/2021	9.41	Put	Bond Future	11,622.0300	11.6220	11,025.5700	11.0256	(5.132)	0	0	0
2020/04/16	R213	04/02/2021	9.40	Put	Bond Future	11,674.5400	11.6745	11,077.2900	11.0773	(5.116)	0	0	0
2020/04/16	R213	04/02/2021	9.39	Call	Bond Future	374.7000	0.3747	445.7100	0.4457	18.951	0	0	0
2020/04/16	R213	06/05/2021	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	R213	06/05/2021			Bond Future	11.8109	73.8359	11.6650	74.5133	(1.235)	0.0000	0.0000	0
2020/04/16	R213	06/05/2021	11.90	Call	Bond Future	409.6100	0.4096	1,087.0000	1.0870	165.374	0	0	0
2020/04/16	R213	06/05/2021	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	R213	06/05/2021	11.91	Call	Bond Future	455.3900	0.4554	1,132.7800	1.1328	148.749	0	0	0
2020/04/16	R213	06/05/2021	11.89	Call	Bond Future	363.7900	0.3638	1,041.1800	1.0412	186.204	0	0	0
2020/04/16	R213	06/05/2021	11.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	R214	07/05/2020	9.77	Put	Bond Future	10,128.7100	10.1287	9,524.2200	9.5242	(5.968)	0	0	0
2020/04/16	R214	07/05/2020			Bond Future	11.4552	62.2853	11.3422	62.8898	(0.987)	0.0000	0.0000	15,302
2020/04/16	R214	07/05/2020	9.76	Call	Bond Future	0.0400	0.0000	0.0700	0.0001	75.000	0	0	0
2020/04/16	R214	07/05/2020	9.76	Put	Bond Future	10,196.6400	10.1966	9,592.1400	9.5921	(5.928)	0	0	0
2020/04/16	R214	07/05/2020	9.77	Call	Bond Future	0.0400	0.0000	0.0800	0.0001	100.000	0	0	0
2020/04/16	R214	07/05/2020	9.31	Put	Bond Future	13,361.5900	13.3616	12,757.0600	12.7571	(4.524)	0	0	0
2020/04/16	R214	07/05/2020	10.66	Put	Bond Future	4,510.9100	4.5109	3,931.8400	3.9318	(12.837)	0	0	1,250

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	
2020/04/16	R214	07/05/2020	9.75	Call	Bond Future		0.0300	0.0000	0.0700	0.0001	133.333	0	0	0
2020/04/16	R214	07/05/2020	9.75	Put	Bond Future	10,264.6600		10.2647	9,660.1700	9.6602	(5.889)	0	0	0
2020/04/16	R214	07/05/2020	9.31	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/04/16	R214	07/05/2020	9.91	Put	Bond Future	9,188.4100		9.1884	8,584.0300	8.5840	(6.578)	0	0	0
2020/04/16	R214	07/05/2020	9.91	Call	Bond Future		0.1600	0.0002	0.3100	0.0003	93.750	0	0	1,250
2020/04/16	R214	07/05/2020	10.66	Call	Bond Future		41.2300	0.0412	66.6900	0.0667	61.751	0	0	0
2020/04/16	R214	06/08/2020	9.98	Put	Bond Future	9,836.0000		9.8360	9,262.7000	9.2627	(5.829)	0	0	0
2020/04/16	R214	06/08/2020	9.97	Call	Bond Future	143.3100		0.1433	180.9000	0.1809	26.230	0	0	0
2020/04/16	R214	06/08/2020			Bond Future	11.6410		63.0619	11.5236	63.6735	(1.009)	0.0000	0.0000	10,366
2020/04/16	R214	06/08/2020	9.98	Call	Bond Future	146.6600		0.1467	185.0000	0.1850	26.142	0	0	0
2020/04/16	R214	06/08/2020	9.97	Put	Bond Future	9,898.3700		9.8984	9,324.3200	9.3243	(5.799)	0	0	0
2020/04/16	R214	06/08/2020	9.99	Call	Bond Future	150.0700		0.1501	189.1800	0.1892	26.061	0	0	0
2020/04/16	R214	06/08/2020	9.99	Put	Bond Future	9,773.7900		9.7738	9,201.2600	9.2013	(5.858)	0	0	0
2020/04/16	R214	05/11/2020	10.26	Put	Bond Future	9,392.8400		9.3928	8,867.7100	8.8677	(5.591)	0	0	0
2020/04/16	R214	05/11/2020			Bond Future	11.8288		60.5719	11.7068	61.1911	(1.031)	0.0000	0.0000	0
2020/04/16	R214	05/11/2020	10.25	Call	Bond Future	542.8500		0.5428	635.8400	0.6358	17.130	0	0	0
2020/04/16	R214	05/11/2020	10.25	Put	Bond Future	9,448.1500		9.4482	8,921.9600	8.9220	(5.569)	0	0	0
2020/04/16	R214	05/11/2020	10.26	Call	Bond Future	550.5300		0.5505	644.5800	0.6446	17.084	0	0	0
2020/04/16	R214	05/11/2020	10.24	Call	Bond Future	535.2500		0.5352	627.1800	0.6272	17.175	0	0	0
2020/04/16	R214	05/11/2020	10.24	Put	Bond Future	9,503.6400		9.5036	8,976.3900	8.9764	(5.548)	0	0	0
2020/04/16	R214	04/02/2021	10.33	Call	Bond Future	720.5300		0.7205	828.4900	0.8285	14.983	0	0	0
2020/04/16	R214	04/02/2021			Bond Future	12.0294		61.3509	11.9025	61.9781	(1.055)	0.0000	0.0000	0
2020/04/16	R214	04/02/2021	10.31	Call	Bond Future	703.7100		0.7037	809.6500	0.8097	15.054	0	0	0
2020/04/16	R214	04/02/2021	10.31	Put	Bond Future	10,221.8800		10.2219	9,700.7000	9.7007	(5.099)	0	0	0
2020/04/16	R214	04/02/2021	10.33	Put	Bond Future	10,114.0800		10.1141	9,594.9200	9.5949	(5.133)	0	0	0
2020/04/16	R214	04/02/2021	10.32	Call	Bond Future	712.0800		0.7121	819.0300	0.8190	15.019	0	0	0
2020/04/16	R214	04/02/2021	10.32	Put	Bond Future	10,167.9000		10.1679	9,647.7300	9.6477	(5.116)	0	0	0
2020/04/16	R214	06/05/2021	12.26	Call	Bond Future	98.3200		0.0983	733.1600	0.7332	645.688	0	0	0
2020/04/16	R214	06/05/2021	12.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	R214	06/05/2021			Bond Future	12.2393		58.8166	12.1072	59.4515	(1.080)	0.0000	0.0000	0
2020/04/16	R214	06/05/2021	12.27	Call	Bond Future	145.7600		0.1458	780.6000	0.7806	435.538	0	0	0
2020/04/16	R214	06/05/2021	12.27	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	R214	06/05/2021	12.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	R214	06/05/2021	12.25	Call	Bond Future	50.8100		0.0508	685.6500	0.6856	1249.439	0	0	0
2020/04/16	R248	07/05/2020	9.79	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	R248	07/05/2020	9.77	Put	Bond Future	13,253.5400		13.2535	12,569.2200	12.5692	(5.163)	0	0	0
2020/04/16	R248	07/05/2020	10.20	Call	Bond Future	0.2300		0.0002	0.4600	0.0005	100.000	0	0	0
2020/04/16	R248	07/05/2020	9.69	Put	Bond Future	13,955.6600		13.9557	13,271.3400	13.2713	(4.904)	0	0	0
2020/04/16	R248	07/05/2020			Bond Future	11.5164		78.7676	11.4134	79.4519	(0.895)	0.0000	0.0000	59,100
2020/04/16	R248	07/05/2020	9.79	Put	Bond Future	13,079.4700		13.0795	12,395.1500	12.3952	(5.232)	0	0	0
2020/04/16	R248	07/05/2020	9.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	R248	07/05/2020	10.70	Call	Bond Future	18.6900		0.0187	32.3400	0.0323	73.034	0	0	0
2020/04/16	R248	07/05/2020	10.70	Put	Bond Future	5,754.4800		5.7545	5,083.8100	5.0838	(11.655)	0	0	300
2020/04/16	R248	07/05/2020	9.78	Put	Bond Future	13,166.4400		13.1664	12,482.1200	12.4821	(5.197)	0	0	0
2020/04/16	R248	07/05/2020	10.20	Put	Bond Future	9,635.5200		9.6355	8,951.4300	8.9514	(7.100)	0	0	300
2020/04/16	R248	07/05/2020	9.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	300
2020/04/16	R248	07/05/2020	9.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	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
2020/04/16	R248	06/08/2020	11.80	Call	Bond Future	3,110.5000		3.1105	3,492.7400	3.4927	12.289	0	0	470
2020/04/16	R248	06/08/2020	12.75	Call	Bond Future	7,047.8900		7.0479	7,605.6300	7.6056	7.914	0	0	814
2020/04/16	R248	06/08/2020	10.35	Call	Bond Future	159.6800		0.1597	205.7300	0.2057	28.839	0	0	640
2020/04/16	R248	06/08/2020	11.85	Put	Bond Future	2,395.9900		2.3960	2,097.9000	2.0979	(12.441)	0	0	0
2020/04/16	R248	06/08/2020	9.00	Put	Bond Future	21,635.8300		21.6358	20,944.0300	20.9440	(3.197)	0	0	0
2020/04/16	R248	06/08/2020	10.20	Call	Bond Future	104.0400		0.1040	135.9300	0.1359	30.652	0	0	0
2020/04/16	R248	06/08/2020			Bond Future	11.7078		79.7498	11.6004	80.4420	(0.917)	0.0000	0.0000	55,815
2020/04/16	R248	06/08/2020	10.35	Put	Bond Future	9,825.2400		9.8252	9,179.0400	9.1790	(6.577)	0	0	0
2020/04/16	R248	06/08/2020	11.85	Call	Bond Future	3,295.2200		3.2952	3,689.3800	3.6894	11.962	0	0	0
2020/04/16	R248	06/08/2020	11.15	Put	Bond Future	4,937.0800		4.9371	4,457.1300	4.4571	(9.721)	0	0	0
2020/04/16	R248	06/08/2020	11.15	Call	Bond Future	1,213.7700		1.2138	1,426.0700	1.4261	17.491	0	0	0
2020/04/16	R248	06/08/2020	10.85	Put	Bond Future	6,497.7900		6.4978	5,940.8200	5.9408	(8.572)	0	0	0
2020/04/16	R248	06/08/2020	10.85	Call	Bond Future	634.1800		0.6342	769.4600	0.7695	21.331	0	0	640
2020/04/16	R248	06/08/2020	9.25	Put	Bond Future	19,212.0300		19.2120	18,521.1300	18.5211	(3.596)	0	0	0
2020/04/16	R248	06/08/2020	9.25	Call	Bond Future	3.1200		0.0031	4.4700	0.0045	43.269	0	0	20,640
2020/04/16	R248	06/08/2020	10.18	Call	Bond Future	98.0400		0.0980	128.3300	0.1283	30.896	0	0	0
2020/04/16	R248	06/08/2020	10.18	Put	Bond Future	11,127.6800		11.1277	10,465.7200	10.4657	(5.949)	0	0	0
2020/04/16	R248	06/08/2020	11.80	Put	Bond Future	2,525.2600		2.5253	2,215.2500	2.2153	(12.276)	0	0	0
2020/04/16	R248	06/08/2020	12.75	Put	Bond Future	880.0900		0.8801	745.5800	0.7456	(15.284)	0	0	0
2020/04/16	R248	06/08/2020	9.00	Call	Bond Future	0.9600		0.0010	1.4100	0.0014	46.875	0	0	3,000
2020/04/16	R248	06/08/2020	10.20	Put	Bond Future	10,971.2400		10.9712	10,310.8800	10.3109	(6.019)	0	0	0
2020/04/16	R248	06/08/2020	12.25	Put	Bond Future	1,583.4000		1.5834	1,368.6200	1.3686	(13.564)	0	0	0
2020/04/16	R248	06/08/2020	12.25	Call	Bond Future	4,911.2800		4.9113	5,388.7500	5.3888	9.722	0	0	814
2020/04/16	R248	06/08/2020	11.10	Put	Bond Future	5,176.2800		5.1763	4,683.0700	4.6831	(9.528)	0	0	0
2020/04/16	R248	06/08/2020	11.10	Call	Bond Future	1,103.2300		1.1032	1,302.2700	1.3023	18.042	0	0	470
2020/04/16	R248	06/08/2020	10.19	Call	Bond Future	101.0000		0.1010	132.0800	0.1321	30.772	0	0	0
2020/04/16	R248	06/08/2020	10.19	Put	Bond Future	11,049.3600		11.0494	10,388.1900	10.3882	(5.984)	0	0	0
2020/04/16	R248	05/11/2020	10.02	Put	Bond Future	13,848.8800		13.8489	13,203.9700	13.2040	(4.657)	0	0	0
2020/04/16	R248	05/11/2020	10.03	Call	Bond Future	293.2600		0.2933	350.0900	0.3501	19.379	0	0	0
2020/04/16	R248	05/11/2020			Bond Future	11.9015		76.3333	11.7896	77.0341	(0.941)	0.0000	0.0000	0
2020/04/16	R248	05/11/2020	10.04	Call	Bond Future	298.6700		0.2987	356.3900	0.3564	19.326	0	0	0
2020/04/16	R248	05/11/2020	10.04	Put	Bond Future	13,693.0500		13.6931	13,049.9000	13.0499	(4.697)	0	0	0
2020/04/16	R248	05/11/2020	10.02	Call	Bond Future	287.9300		0.2879	343.8900	0.3439	19.435	0	0	0
2020/04/16	R248	05/11/2020	10.03	Put	Bond Future	13,770.8500		13.7709	13,126.8100	13.1268	(4.677)	0	0	0
2020/04/16	R248	04/02/2021	10.46	Call	Bond Future	829.0800		0.8291	947.3900	0.9474	14.270	0	0	0
2020/04/16	R248	04/02/2021	10.47	Put	Bond Future	12,040.6700		12.0407	11,450.3900	11.4504	(4.902)	0	0	0
2020/04/16	R248	04/02/2021			Bond Future	12.1093		77.3151	11.9923	78.0249	(0.966)	0.0000	0.0000	0
2020/04/16	R248	04/02/2021	10.46	Put	Bond Future	12,107.7500		12.1078	11,516.2800	11.5163	(4.885)	0	0	0
2020/04/16	R248	04/02/2021	10.47	Call	Bond Future	839.5200		0.8395	959.0200	0.9590	14.234	0	0	0
2020/04/16	R248	04/02/2021	10.48	Call	Bond Future	850.0600		0.8501	970.7600	0.9708	14.199	0	0	0
2020/04/16	R248	04/02/2021	10.48	Put	Bond Future	11,973.8200		11.9738	11,384.7400	11.3847	(4.920)	0	0	0
2020/04/16	R248	06/05/2021	12.36	Call	Bond Future	192.2600		0.1923	910.8400	0.9108	373.754	0	0	0
2020/04/16	R248	06/05/2021			Bond Future	12.3269		73.8391	12.2046	74.5577	(0.992)	0.0000	0.0000	0
2020/04/16	R248	06/05/2021	12.34	Call	Bond Future	76.1700		0.0762	794.7500	0.7947	943.390	0	0	0
2020/04/16	R248	06/05/2021	12.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	R248	06/05/2021	12.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/16	R248	06/05/2021	12.35	Call	Bond Future	134.2600		0.1343	852.8400	0.8528	535.215	0	0	0
2020/04/16	R248	06/05/2021	12.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
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<b>Total</b>												<b>1622618</b>
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