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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/04/2020 TO 21/04/2020

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
2020/04/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	2025	07/05/2020		Bond Future	135.8298	135.8298	135.5232	135.5232	(0.226)	0.0000	0.0000	1,865
2020/04/21	2025	06/08/2020		Bond Future	136.0468	136.0468	135.6981	135.6981	(0.256)	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
2020/04/21	2025	05/11/2020			Bond Future	137.7869	137.7869	137.4338	137.4338	(0.256)	0.0000	0.0000	0
2020/04/21	2025	04/02/2021			Bond Future	138.0602	138.0602	137.6812	137.6812	(0.274)	0.0000	0.0000	0
2020/04/21	2025	06/05/2021			Bond Future	139.7773	139.7773	139.3722	139.3722	(0.290)	0.0000	0.0000	0
2020/04/21	2029	07/05/2020			Bond Future	99.2435	99.2435	98.6851	98.6851	(0.563)	0.0000	0.0000	1,509
2020/04/21	2029	06/08/2020			Bond Future	100.5037	100.5037	99.9102	99.9102	(0.590)	0.0000	0.0000	1,061
2020/04/21	2029	05/11/2020			Bond Future	100.6466	100.6466	100.0455	100.0455	(0.597)	0.0000	0.0000	0
2020/04/21	2029	04/02/2021			Bond Future	101.9642	101.9642	101.3398	101.3398	(0.612)	0.0000	0.0000	0
2020/04/21	2029	06/05/2021			Bond Future	102.0762	102.0762	101.4283	101.4283	(0.635)	0.0000	0.0000	0
2020/04/21	2030	07/05/2020	8.79	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/21	2030	07/05/2020	8.78	Put	Bond Future	9,006.4300	9.0064	9,277.2800	9.2773	3.007	0	0	0
2020/04/21	2030	07/05/2020	8.85	Put	Bond Future	8,571.1400	8.5711	8,841.9900	8.8420	3.160	0	0	5,820
2020/04/21	2030	07/05/2020	8.45	Put	Bond Future	11,094.1400	11.0941	11,365.0000	11.3650	2.441	0	0	0
2020/04/21	2030	07/05/2020	9.19	Put	Bond Future	6,494.2300	6.4942	6,764.7200	6.7647	4.165	0	0	0
2020/04/21	2030	07/05/2020			Bond Future	10.3211	88.1840	10.3707	87.9132	0.481	0.0000	0.0000	82,374
2020/04/21	2030	07/05/2020	8.80	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/21	2030	07/05/2020	8.80	Put	Bond Future	8,881.8000	8.8818	9,152.6500	9.1526	3.049	0	0	0
2020/04/21	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/21	2030	07/05/2020	9.19	Call	Bond Future	0.6300	0.0006	0.2600	0.0003	(58.730)	0	0	0
2020/04/21	2030	07/05/2020	8.79	Put	Bond Future	8,944.0900	8.9441	9,214.9400	9.2149	3.028	0	0	0
2020/04/21	2030	07/05/2020	8.78	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/21	2030	07/05/2020	8.90	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2020/04/21	2030	07/05/2020	8.85	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	5,000
2020/04/21	2030	07/05/2020	8.90	Put	Bond Future	8,261.8300	8.2618	8,532.6700	8.5327	3.278	0	0	5,820
2020/04/21	2030	06/08/2020	10.70	Call	Bond Future	2,646.9200	2.6469	2,468.4200	2.4684	(6.744)	0	0	470
2020/04/21	2030	06/08/2020	10.00	Call	Bond Future	994.0500	0.9941	897.7100	0.8977	(9.692)	0	0	470
2020/04/21	2030	06/08/2020	10.05	Put	Bond Future	3,723.5000	3.7235	3,920.3200	3.9203	5.286	0	0	0
2020/04/21	2030	06/08/2020	9.75	Put	Bond Future	4,970.1700	4.9702	5,198.4900	5.1985	4.594	0	0	0
2020/04/21	2030	06/08/2020	9.42	Call	Bond Future	348.2000	0.3482	304.9100	0.3049	(12.433)	0	0	0
2020/04/21	2030	06/08/2020	9.11	Call	Bond Future	178.3800	0.1784	153.3300	0.1533	(14.043)	0	0	0
2020/04/21	2030	06/08/2020			Bond Future	10.5388	85.2752	10.5954	84.9764	0.536	0.0000	0.0000	69,019
2020/04/21	2030	06/08/2020	10.70	Put	Bond Future	1,798.4700	1.7985	1,918.8600	1.9189	6.694	0	0	0
2020/04/21	2030	06/08/2020	9.05	Put	Bond Future	8,552.2000	8.5522	8,828.7900	8.8288	3.234	0	0	0
2020/04/21	2030	06/08/2020	9.05	Call	Bond Future	155.2300	0.1552	132.9300	0.1329	(14.366)	0	0	450
2020/04/21	2030	06/08/2020	8.36	Put	Bond Future	12,682.3600	12.6824	12,976.7100	12.9767	2.321	0	0	0
2020/04/21	2030	06/08/2020	8.36	Call	Bond Future	24.7900	0.0248	20.2500	0.0202	(18.314)	0	0	800
2020/04/21	2030	06/08/2020	8.86	Put	Bond Future	9,643.5000	9.6435	9,927.3100	9.9273	2.943	0	0	0
2020/04/21	2030	06/08/2020	8.86	Call	Bond Future	97.8700	0.0979	82.7900	0.0828	(15.408)	0	0	800
2020/04/21	2030	06/08/2020	9.09	Call	Bond Future	170.3600	0.1704	146.2500	0.1463	(14.152)	0	0	0
2020/04/21	2030	06/08/2020	9.09	Put	Bond Future	8,327.8300	8.3278	8,602.6100	8.6026	3.300	0	0	0
2020/04/21	2030	06/08/2020	10.00	Put	Bond Future	3,913.6600	3.9137	4,116.2100	4.1162	5.175	0	0	0
2020/04/21	2030	06/08/2020	10.75	Call	Bond Future	2,799.2900	2.7993	2,615.3000	2.6153	(6.573)	0	0	0
2020/04/21	2030	06/08/2020	10.05	Call	Bond Future	1,080.3400	1.0803	978.2700	0.9783	(9.448)	0	0	0
2020/04/21	2030	06/08/2020	9.75	Call	Bond Future	650.9400	0.6509	580.3700	0.5804	(10.841)	0	0	450
2020/04/21	2030	06/08/2020	9.42	Put	Bond Future	6,560.1100	6.5601	6,815.7100	6.8157	3.896	0	0	800
2020/04/21	2030	06/08/2020	9.11	Put	Bond Future	8,216.4000	8.2164	8,490.2400	8.4902	3.333	0	0	0
2020/04/21	2030	06/08/2020	10.75	Put	Bond Future	1,689.9500	1.6900	1,804.8500	1.8049	6.799	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
2020/04/21	2030	06/08/2020	9.20	Put	Bond Future	7,721.4100	7.7214	7,990.6700	7.9907	3.487	0	0	0
2020/04/21	2030	06/08/2020	9.20	Call	Bond Future	218.4400	0.2184	188.8100	0.1888	(13.564)	0	0	323
2020/04/21	2030	06/08/2020	8.50	Put	Bond Future	11,810.2700	11.8103	12,102.6400	12.1026	2.476	0	0	0
2020/04/21	2030	06/08/2020	8.50	Call	Bond Future	37.2900	0.0373	30.7700	0.0308	(17.485)	0	0	323
2020/04/21	2030	06/08/2020	9.10	Call	Bond Future	174.3300	0.1743	149.7500	0.1497	(14.100)	0	0	0
2020/04/21	2030	06/08/2020	9.10	Put	Bond Future	8,272.0500	8.2721	8,546.3600	8.5464	3.316	0	0	0
2020/04/21	2030	05/11/2020	8.10	Put	Bond Future	15,278.2900	15.2783	15,572.0400	15.5720	1.923	0	0	0
2020/04/21	2030	05/11/2020	8.73	Call	Bond Future	218.1000	0.2181	195.0100	0.1950	(10.587)	0	0	3,000
2020/04/21	2030	05/11/2020	10.06	Put	Bond Future	5,066.4700	5.0665	5,267.7200	5.2677	3.972	0	0	1,000
2020/04/21	2030	05/11/2020	9.39	Put	Bond Future	8,002.0900	8.0021	8,251.0500	8.2511	3.111	0	0	0
2020/04/21	2030	05/11/2020	9.38	Call	Bond Future	597.6000	0.5976	544.9600	0.5450	(8.809)	0	0	0
2020/04/21	2030	05/11/2020			Bond Future	10.7506	86.3461	10.8095	86.0439	0.548	0.0000	0.0000	0
2020/04/21	2030	05/11/2020	9.61	Call	Bond Future	816.0500	0.8161	748.9500	0.7489	(8.223)	0	0	0
2020/04/21	2030	05/11/2020	9.61	Put	Bond Future	6,960.0300	6.9600	7,195.1100	7.1951	3.378	0	0	3,000
2020/04/21	2030	05/11/2020	8.85	Put	Bond Future	10,833.3100	10.8333	11,108.1700	11.1082	2.537	0	0	0
2020/04/21	2030	05/11/2020	8.85	Call	Bond Future	266.6200	0.2666	239.3000	0.2393	(10.247)	0	0	3,000
2020/04/21	2030	05/11/2020	8.34	Put	Bond Future	13,801.3600	13.8014	14,090.8400	14.0908	2.097	0	0	0
2020/04/21	2030	05/11/2020	8.34	Call	Bond Future	108.1500	0.1081	95.4500	0.0954	(11.743)	0	0	1,000
2020/04/21	2030	05/11/2020	9.04	Put	Bond Future	9,796.4200	9.7964	10,063.4900	10.0635	2.726	0	0	0
2020/04/21	2030	05/11/2020	9.04	Call	Bond Future	361.3700	0.3614	326.2600	0.3263	(9.716)	0	0	1,000
2020/04/21	2030	05/11/2020	9.86	Put	Bond Future	5,864.8600	5.8649	6,082.0000	6.0820	3.702	0	0	14,160
2020/04/21	2030	05/11/2020	8.36	Put	Bond Future	13,680.4300	13.6804	13,969.4900	13.9695	2.113	0	0	0
2020/04/21	2030	05/11/2020	8.10	Call	Bond Future	67.6000	0.0676	59.1700	0.0592	(12.470)	0	0	3,000
2020/04/21	2030	05/11/2020	8.73	Put	Bond Future	11,508.6700	11.5087	11,787.7600	11.7878	2.425	0	0	0
2020/04/21	2030	05/11/2020	9.23	Put	Bond Future	8,802.6500	8.8026	9,060.5000	9.0605	2.929	0	0	0
2020/04/21	2030	05/11/2020	10.06	Call	Bond Future	1,414.6500	1.4147	1,313.7200	1.3137	(7.135)	0	0	0
2020/04/21	2030	05/11/2020	10.37	Put	Bond Future	3,990.5300	3.9905	4,165.0200	4.1650	4.373	0	0	15,947
2020/04/21	2030	05/11/2020	9.39	Call	Bond Future	606.0300	0.6060	552.8100	0.5528	(8.782)	0	0	0
2020/04/21	2030	05/11/2020	9.38	Put	Bond Future	8,051.1100	8.0511	8,300.6500	8.3007	3.099	0	0	0
2020/04/21	2030	05/11/2020	9.86	Call	Bond Future	1,116.6800	1.1167	1,031.6400	1.0316	(7.615)	0	0	0
2020/04/21	2030	05/11/2020	8.36	Call	Bond Future	112.3200	0.1123	99.2000	0.0992	(11.681)	0	0	14,160
2020/04/21	2030	05/11/2020	8.86	Put	Bond Future	10,777.7200	10.7777	11,052.2100	11.0522	2.547	0	0	0
2020/04/21	2030	05/11/2020	8.86	Call	Bond Future	271.0300	0.2710	243.3400	0.2433	(10.217)	0	0	14,160
2020/04/21	2030	05/11/2020	9.23	Call	Bond Future	481.7300	0.4817	437.4000	0.4374	(9.202)	0	0	3,000
2020/04/21	2030	05/11/2020	10.47	Call	Bond Future	2,224.2200	2.2242	2,087.6900	2.0877	(6.138)	0	0	0
2020/04/21	2030	05/11/2020	10.47	Put	Bond Future	3,683.3900	3.6834	3,849.0400	3.8490	4.497	0	0	3,000
2020/04/21	2030	05/11/2020	8.53	Put	Bond Future	12,666.6900	12.6667	12,951.7100	12.9517	2.250	0	0	0
2020/04/21	2030	05/11/2020	8.53	Call	Bond Future	153.6500	0.1537	136.4900	0.1365	(11.168)	0	0	15,947
2020/04/21	2030	05/11/2020	9.03	Put	Bond Future	9,849.9500	9.8500	10,117.4700	10.1175	2.716	0	0	0
2020/04/21	2030	05/11/2020	9.03	Call	Bond Future	355.7800	0.3558	321.1200	0.3211	(9.742)	0	0	15,947
2020/04/21	2030	05/11/2020	10.37	Call	Bond Future	2,003.2700	2.0033	1,875.5800	1.8756	(6.374)	0	0	0
2020/04/21	2030	05/11/2020	9.40	Call	Bond Future	614.5600	0.6146	560.7500	0.5608	(8.756)	0	0	0
2020/04/21	2030	05/11/2020	9.40	Put	Bond Future	7,953.2200	7.9532	8,201.5900	8.2016	3.123	0	0	0
2020/04/21	2030	04/02/2021	9.12	Call	Bond Future	501.6600	0.5017	458.6800	0.4587	(8.568)	0	0	1,000
2020/04/21	2030	04/02/2021	8.36	Call	Bond Future	172.5400	0.1725	154.9500	0.1549	(10.195)	0	0	800
2020/04/21	2030	04/02/2021	9.16	Call	Bond Future	527.7600	0.5278	482.9700	0.4830	(8.487)	0	0	0
2020/04/21	2030	04/02/2021	9.15	Put	Bond Future	10,326.7000	10.3267	10,601.6800	10.6017	2.663	0	0	0
2020/04/21	2030	04/02/2021			Bond Future	10.9802	83.4512	11.0444	83.1319	0.586	0.0000	0.0000	0

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2020/04/21	2030	04/02/2021	8.37	Put	Bond Future	14,616.1800		14.6162	14,917.6600	14.9177	2.063	0	0	0
2020/04/21	2030	04/02/2021	8.37	Call	Bond Future	175.2100		0.1752	157.3900	0.1574	(10.171)	0	0	1,000
2020/04/21	2030	04/02/2021	9.17	Call	Bond Future	534.4500		0.5345	489.2100	0.4892	(8.465)	0	0	0
2020/04/21	2030	04/02/2021	9.17	Put	Bond Future	10,224.9500		10.2250	10,499.0100	10.4990	2.680	0	0	0
2020/04/21	2030	04/02/2021	9.12	Put	Bond Future	10,480.1900		10.4802	10,756.5100	10.7565	2.637	0	0	0
2020/04/21	2030	04/02/2021	8.36	Put	Bond Future	14,674.8500		14.6748	14,976.5600	14.9766	2.056	0	0	0
2020/04/21	2030	04/02/2021	9.16	Put	Bond Future	10,275.7700		10.2758	10,550.2800	10.5503	2.671	0	0	0
2020/04/21	2030	04/02/2021	9.15	Call	Bond Future	521.1300		0.5211	476.8100	0.4768	(8.505)	0	0	0
2020/04/21	2030	04/02/2021	8.86	Put	Bond Future	11,851.2100		11.8512	12,138.0800	12.1381	2.421	0	0	0
2020/04/21	2030	04/02/2021	8.86	Call	Bond Future	356.1100		0.3561	323.6800	0.3237	(9.107)	0	0	800
2020/04/21	2030	04/02/2021	10.20	Call	Bond Future	1,656.0900		1.6561	1,548.0500	1.5481	(6.524)	0	0	0
2020/04/21	2030	04/02/2021	10.20	Put	Bond Future	5,662.2200		5.6622	5,873.4800	5.8735	3.731	0	0	1,800
2020/04/21	2030	06/05/2021	11.69	Call	Bond Future	2,135.6800		2.1357	1,799.6300	1.7996	(15.735)	0	0	0
2020/04/21	2030	06/05/2021	11.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	2030	06/05/2021			Bond Future	11.2385		84.4680	11.3086	84.1319	0.623	0.0000	0.0000	0
2020/04/21	2030	06/05/2021	11.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	2030	06/05/2021	11.70	Call	Bond Future	2,182.1600		2.1822	1,846.1100	1.8461	(15.400)	0	0	0
2020/04/21	2030	06/05/2021	11.71	Call	Bond Future	2,228.6000		2.2286	1,892.5500	1.8925	(15.079)	0	0	0
2020/04/21	2030	06/05/2021	11.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	2032	07/05/2020	9.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	2032	07/05/2020	9.54	Put	Bond Future	7,761.5700		7.7616	8,019.4700	8.0195	3.323	0	0	3,000
2020/04/21	2032	07/05/2020	8.82	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/21	2032	07/05/2020	9.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/21	2032	07/05/2020			Bond Future	10.7943		84.1132	10.8388	83.8552	0.412	0.0000	0.0000	61,234
2020/04/21	2032	07/05/2020	9.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/21	2032	07/05/2020	9.17	Put	Bond Future	10,240.8700		10.2409	10,498.8900	10.4989	2.520	0	0	0
2020/04/21	2032	07/05/2020	9.54	Call	Bond Future	0.1900		0.0002	0.0700	0.0001	(63.158)	0	0	0
2020/04/21	2032	07/05/2020	9.00	Put	Bond Future	11,411.1100		11.4111	11,669.1300	11.6691	2.261	0	0	0
2020/04/21	2032	07/05/2020	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/21	2032	07/05/2020	9.50	Put	Bond Future	8,025.1700		8.0252	8,283.1200	8.2831	3.214	0	0	0
2020/04/21	2032	07/05/2020	9.50	Call	Bond Future	0.1200		0.0001	0.0500	0.0001	(58.333)	0	0	7,500
2020/04/21	2032	07/05/2020	9.30	Put	Bond Future	9,359.2800		9.3593	9,617.2900	9.6173	2.757	0	0	0
2020/04/21	2032	07/05/2020	9.30	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/04/21	2032	07/05/2020	9.19	Put	Bond Future	10,104.4900		10.1045	10,362.5100	10.3625	2.554	0	0	0
2020/04/21	2032	07/05/2020	8.82	Put	Bond Future	12,672.0700		12.6721	12,930.0900	12.9301	2.036	0	0	0
2020/04/21	2032	07/05/2020	9.20	Put	Bond Future	10,036.4000		10.0364	10,294.4200	10.2944	2.571	0	0	0
2020/04/21	2032	07/05/2020	9.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	2032	07/05/2020	9.18	Put	Bond Future	10,172.6400		10.1726	10,430.6600	10.4307	2.536	0	0	0
2020/04/21	2032	06/08/2020	8.79	Put	Bond Future	13,977.8800		13.9779	14,259.2500	14.2592	2.013	0	0	0
2020/04/21	2032	06/08/2020	9.29	Put	Bond Future	10,625.3900		10.6254	10,897.7000	10.8977	2.563	0	0	0
2020/04/21	2032	06/08/2020	9.46	Put	Bond Future	9,547.8400		9.5478	9,814.4900	9.8145	2.793	0	0	0
2020/04/21	2032	06/08/2020	9.45	Call	Bond Future	129.7200		0.1297	111.8400	0.1118	(13.784)	0	0	0
2020/04/21	2032	06/08/2020			Bond Future	11.0056		85.1602	11.0561	84.8753	0.459	0.0000	0.0000	71,279
2020/04/21	2032	06/08/2020	9.91	Call	Bond Future	369.7600		0.3698	327.4600	0.3275	(11.440)	0	0	0
2020/04/21	2032	06/08/2020	9.91	Put	Bond Future	6,896.4300		6.8964	7,139.0300	7.1390	3.518	0	0	800
2020/04/21	2032	06/08/2020	8.79	Call	Bond Future	20.1200		0.0201	16.5900	0.0166	(17.545)	0	0	800
2020/04/21	2032	06/08/2020	9.29	Call	Bond Future	85.9800		0.0860	73.3900	0.0734	(14.643)	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
2020/04/21	2032	06/08/2020	9.46	Call	Bond Future	132.9800	0.1330	114.7300	0.1147	(13.724)	0	0	0
2020/04/21	2032	06/08/2020	9.45	Put	Bond Future	9,610.2100	9.6102	9,877.2300	9.8772	2.779	0	0	0
2020/04/21	2032	06/08/2020	9.47	Call	Bond Future	136.3200	0.1363	117.6800	0.1177	(13.674)	0	0	0
2020/04/21	2032	06/08/2020	9.47	Put	Bond Future	9,485.6100	9.4856	9,751.8700	9.7519	2.807	0	0	0
2020/04/21	2032	05/11/2020	9.61	Put	Bond Future	9,995.2400	9.9952	10,244.6800	10.2447	2.496	0	0	0
2020/04/21	2032	05/11/2020	10.99	Call	Bond Future	2,540.6000	2.5406	2,403.9200	2.4039	(5.380)	0	0	0
2020/04/21	2032	05/11/2020	9.44	Put	Bond Future	10,985.6400	10.9856	11,242.6100	11.2426	2.339	0	0	0
2020/04/21	2032	05/11/2020	11.08	Call	Bond Future	2,776.3300	2.7763	2,632.1300	2.6321	(5.194)	0	0	0
2020/04/21	2032	05/11/2020	9.77	Put	Bond Future	9,101.2000	9.1012	9,342.5400	9.3425	2.652	0	0	0
2020/04/21	2032	05/11/2020			Bond Future	11.2191	82.0807	11.2717	81.7923	0.469	0.0000	0.0000	0
2020/04/21	2032	05/11/2020	10.99	Put	Bond Future	3,811.4300	3.8114	3,963.1100	3.9631	3.980	0	0	3,000
2020/04/21	2032	05/11/2020	9.76	Call	Bond Future	568.6800	0.5687	522.2000	0.5222	(8.173)	0	0	0
2020/04/21	2032	05/11/2020	9.76	Put	Bond Future	9,155.9400	9.1559	9,397.8200	9.3978	2.642	0	0	0
2020/04/21	2032	05/11/2020	9.11	Call	Bond Future	201.3300	0.2013	181.5100	0.1815	(9.845)	0	0	3,000
2020/04/21	2032	05/11/2020	9.61	Call	Bond Future	455.5600	0.4556	416.6400	0.4166	(8.543)	0	0	3,000
2020/04/21	2032	05/11/2020	9.44	Call	Bond Future	349.8400	0.3498	318.4500	0.3184	(8.973)	0	0	1,000
2020/04/21	2032	05/11/2020	11.08	Put	Bond Future	3,544.5700	3.5446	3,688.7300	3.6887	4.067	0	0	1,000
2020/04/21	2032	05/11/2020	9.77	Call	Bond Future	576.9400	0.5769	529.9200	0.5299	(8.150)	0	0	0
2020/04/21	2032	05/11/2020	9.11	Put	Bond Future	13,016.7900	13.0168	13,285.3300	13.2853	2.063	0	0	0
2020/04/21	2032	05/11/2020	8.94	Put	Bond Future	14,113.9700	14.1140	14,387.0400	14.3870	1.935	0	0	0
2020/04/21	2032	05/11/2020	8.94	Call	Bond Future	148.2600	0.1483	132.9700	0.1330	(10.313)	0	0	1,000
2020/04/21	2032	05/11/2020	9.75	Call	Bond Future	560.5200	0.5605	514.5600	0.5146	(8.200)	0	0	0
2020/04/21	2032	05/11/2020	9.75	Put	Bond Future	9,210.8500	9.2109	9,453.2500	9.4533	2.632	0	0	0
2020/04/21	2032	04/02/2021	10.82	Put	Bond Future	5,581.6300	5.5816	5,768.9900	5.7690	3.357	0	0	800
2020/04/21	2032	04/02/2021	9.29	Call	Bond Future	376.1100	0.3761	345.3500	0.3453	(8.178)	0	0	800
2020/04/21	2032	04/02/2021	9.63	Call	Bond Future	587.9400	0.5879	543.6300	0.5436	(7.536)	0	0	0
2020/04/21	2032	04/02/2021			Bond Future	11.4448	83.1362	11.5021	82.8316	0.501	0.0000	0.0000	0
2020/04/21	2032	04/02/2021	8.79	Put	Bond Future	16,232.0200	16.2320	16,520.0500	16.5201	1.774	0	0	0
2020/04/21	2032	04/02/2021	8.79	Call	Bond Future	180.7600	0.1808	164.1800	0.1642	(9.172)	0	0	800
2020/04/21	2032	04/02/2021	9.61	Call	Bond Future	573.3300	0.5733	529.9100	0.5299	(7.573)	0	0	0
2020/04/21	2032	04/02/2021	9.61	Put	Bond Future	11,232.8200	11.2328	11,494.0100	11.4940	2.325	0	0	0
2020/04/21	2032	04/02/2021	10.82	Call	Bond Future	2,154.6500	2.1547	2,037.4000	2.0374	(5.442)	0	0	0
2020/04/21	2032	04/02/2021	9.29	Put	Bond Future	13,089.9800	13.0900	13,363.8300	13.3638	2.092	0	0	0
2020/04/21	2032	04/02/2021	9.63	Put	Bond Future	11,121.0900	11.1211	11,381.3900	11.3814	2.341	0	0	0
2020/04/21	2032	04/02/2021	9.62	Call	Bond Future	580.6000	0.5806	536.7400	0.5367	(7.554)	0	0	0
2020/04/21	2032	04/02/2021	9.62	Put	Bond Future	11,176.8900	11.1769	11,437.6400	11.4376	2.333	0	0	0
2020/04/21	2032	06/05/2021	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	2032	06/05/2021			Bond Future	11.6932	80.0019	11.7555	79.6810	0.533	0.0000	0.0000	0
2020/04/21	2032	06/05/2021	12.11	Call	Bond Future	2,112.3000	2.1123	1,791.4100	1.7914	(15.191)	0	0	0
2020/04/21	2032	06/05/2021	12.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	2032	06/05/2021	12.12	Call	Bond Future	2,162.0000	2.1620	1,841.1100	1.8411	(14.842)	0	0	0
2020/04/21	2032	06/05/2021	12.10	Call	Bond Future	2,062.5400	2.0625	1,741.6500	1.7416	(15.558)	0	0	0
2020/04/21	2032	06/05/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	2033	07/05/2020			Bond Future	99.8143	99.8143	98.1787	98.1787	(1.639)	0.0000	0.0000	3,611
2020/04/21	2033	06/08/2020			Bond Future	101.0817	101.0817	99.3977	99.3977	(1.666)	0.0000	0.0000	5,770
2020/04/21	2033	05/11/2020			Bond Future	101.1560	101.1560	99.4504	99.4504	(1.686)	0.0000	0.0000	0
2020/04/21	2033	04/02/2021			Bond Future	102.4803	102.4803	100.7369	100.7369	(1.701)	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
2020/04/21	2033	06/05/2021			Bond Future	102.5202	102.5202	100.7397	100.7397	(1.737)	0.0000	0.0000	0
2020/04/21	2037	07/05/2020	9.60	Put	Bond Future	11,479.3200	11.4793	12,038.0300	12.0380	4.867	0	0	0
2020/04/21	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	2037	07/05/2020	9.70	Put	Bond Future	10,715.7800	10.7158	11,274.4900	11.2745	5.214	0	0	0
2020/04/21	2037	07/05/2020			Bond Future	11.2534	81.8088	11.3431	81.2501	0.798	0.0000	0.0000	57,268
2020/04/21	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	2037	07/05/2020	9.59	Put	Bond Future	11,556.2000	11.5562	12,114.9100	12.1149	4.835	0	0	0
2020/04/21	2037	07/05/2020	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/21	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	2037	07/05/2020	9.61	Put	Bond Future	11,402.5300	11.4025	11,961.2400	11.9612	4.900	0	0	0
2020/04/21	2037	07/05/2020	10.00	Put	Bond Future	8,482.1000	8.4821	9,040.6900	9.0407	6.586	0	0	0
2020/04/21	2037	07/05/2020	10.00	Call	Bond Future	0.1500	0.0002	0.0300	0.0000	(80.000)	0	0	7,500
2020/04/21	2037	06/08/2020	9.88	Put	Bond Future	10,698.6100	10.6986	11,259.6100	11.2596	5.244	0	0	0
2020/04/21	2037	06/08/2020			Bond Future	11.4589	78.5702	11.5562	77.9819	0.849	0.0000	0.0000	67,352
2020/04/21	2037	06/08/2020	9.87	Call	Bond Future	108.6700	0.1087	81.9100	0.0819	(24.625)	0	0	0
2020/04/21	2037	06/08/2020	9.87	Put	Bond Future	10,769.4600	10.7695	11,331.1000	11.3311	5.215	0	0	0
2020/04/21	2037	06/08/2020	9.88	Call	Bond Future	111.6400	0.1116	84.2400	0.0842	(24.543)	0	0	0
2020/04/21	2037	06/08/2020	9.86	Call	Bond Future	105.7800	0.1058	79.6400	0.0796	(24.712)	0	0	0
2020/04/21	2037	06/08/2020	9.86	Put	Bond Future	10,840.4700	10.8405	11,402.7300	11.4027	5.187	0	0	0
2020/04/21	2037	05/11/2020	10.18	Call	Bond Future	595.9800	0.5960	508.8300	0.5088	(14.623)	0	0	0
2020/04/21	2037	05/11/2020	10.17	Put	Bond Future	10,223.9500	10.2239	10,733.1400	10.7331	4.980	0	0	0
2020/04/21	2037	05/11/2020			Bond Future	11.6564	79.5570	11.7575	78.9617	0.867	0.0000	0.0000	0
2020/04/21	2037	05/11/2020	10.19	Call	Bond Future	604.8500	0.6048	516.6500	0.5166	(14.582)	0	0	0
2020/04/21	2037	05/11/2020	10.19	Put	Bond Future	10,100.0900	10.1001	10,607.1800	10.6072	5.021	0	0	0
2020/04/21	2037	05/11/2020	10.17	Call	Bond Future	587.2000	0.5872	501.1000	0.5011	(14.663)	0	0	0
2020/04/21	2037	05/11/2020	10.18	Put	Bond Future	10,161.9300	10.1619	10,670.0700	10.6701	5.000	0	0	0
2020/04/21	2037	04/02/2021	13.73	Call	Bond Future	10,649.0300	10.6490	10,131.3600	10.1314	(4.861)	0	0	0
2020/04/21	2037	04/02/2021	10.35	Call	Bond Future	957.0800	0.9571	840.5600	0.8406	(12.175)	0	0	0
2020/04/21	2037	04/02/2021	10.27	Call	Bond Future	872.5100	0.8725	764.2900	0.7643	(12.403)	0	0	0
2020/04/21	2037	04/02/2021	10.85	Call	Bond Future	1,627.7400	1.6277	1,451.7300	1.4517	(10.813)	0	0	0
2020/04/21	2037	04/02/2021	10.28	Put	Bond Future	10,940.1600	10.9402	11,446.0400	11.4460	4.624	0	0	0
2020/04/21	2037	04/02/2021			Bond Future	11.8682	76.3246	11.9757	75.7095	0.906	0.0000	0.0000	0
2020/04/21	2037	04/02/2021	11.97	Put	Bond Future	3,760.9000	3.7609	4,038.5200	4.0385	7.382	0	0	0
2020/04/21	2037	04/02/2021	11.97	Call	Bond Future	4,343.6000	4.3436	4,006.1100	4.0061	(7.770)	0	0	300
2020/04/21	2037	04/02/2021	9.65	Put	Bond Future	15,003.7500	15.0038	15,562.6400	15.5626	3.725	0	0	0
2020/04/21	2037	04/02/2021	9.65	Call	Bond Future	394.5400	0.3945	338.3200	0.3383	(14.250)	0	0	72
2020/04/21	2037	04/02/2021	13.73	Put	Bond Future	1,003.2900	1.0033	1,100.7300	1.1007	9.712	0	0	300
2020/04/21	2037	04/02/2021	10.35	Put	Bond Future	10,529.8500	10.5298	11,028.4400	11.0284	4.735	0	0	72
2020/04/21	2037	04/02/2021	11.90	Call	Bond Future	4,131.5500	4.1315	3,803.7900	3.8038	(7.933)	0	0	0
2020/04/21	2037	04/02/2021	10.27	Put	Bond Future	10,999.4800	10.9995	11,506.3700	11.5064	4.608	0	0	0
2020/04/21	2037	04/02/2021	10.85	Put	Bond Future	7,855.0100	7.8550	8,294.1100	8.2941	5.590	0	0	72
2020/04/21	2037	04/02/2021	10.28	Call	Bond Future	882.7600	0.8828	773.5300	0.7735	(12.374)	0	0	0
2020/04/21	2037	04/02/2021	10.48	Put	Bond Future	9,790.8300	9.7908	10,275.1500	10.2752	4.947	0	0	0
2020/04/21	2037	04/02/2021	10.48	Call	Bond Future	1,107.3000	1.1073	976.5100	0.9765	(11.812)	0	0	240
2020/04/21	2037	04/02/2021	11.90	Put	Bond Future	3,948.7100	3.9487	4,236.0600	4.2361	7.277	0	0	240
2020/04/21	2037	04/02/2021	10.29	Call	Bond Future	893.1000	0.8931	782.8400	0.7828	(12.346)	0	0	0
2020/04/21	2037	04/02/2021	10.29	Put	Bond Future	10,881.0200	10.8810	11,385.8700	11.3859	4.640	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
2020/04/21	2037	06/05/2021	12.42	Call	Bond Future	1,753.7700	1.7538	1,119.4600	1.1195	(36.168)	0	0	0
2020/04/21	2037	06/05/2021			Bond Future	12.1004	77.2541	12.2146	76.6198	0.944	0.0000	0.0000	0
2020/04/21	2037	06/05/2021	12.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	2037	06/05/2021	12.43	Call	Bond Future	1,807.6000	1.8076	1,173.2900	1.1733	(35.091)	0	0	0
2020/04/21	2037	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	2037	06/05/2021	12.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	2037	06/05/2021	12.44	Call	Bond Future	1,861.3800	1.8614	1,227.0700	1.2271	(34.077)	0	0	0
2020/04/21	2038	07/05/2020			Bond Future	112.9073	112.9073	112.2827	112.2827	(0.553)	0.0000	0.0000	5,287
2020/04/21	2038	06/08/2020			Bond Future	112.6448	112.6448	111.9806	111.9806	(0.590)	0.0000	0.0000	9,276
2020/04/21	2038	05/11/2020			Bond Future	114.0856	114.0856	113.4130	113.4130	(0.590)	0.0000	0.0000	0
2020/04/21	2038	04/02/2021			Bond Future	113.8574	113.8574	113.1585	113.1585	(0.614)	0.0000	0.0000	0
2020/04/21	2038	06/05/2021			Bond Future	115.2731	115.2731	114.5480	114.5480	(0.629)	0.0000	0.0000	0
2020/04/21	2040	07/05/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	2040	07/05/2020	9.75	Put	Bond Future	11,360.0000	11.3600	12,224.1800	12.2242	7.607	0	0	0
2020/04/21	2040	07/05/2020	12.20	Call	Bond Future	5,842.8100	5.8428	4,995.6600	4.9957	(14.499)	0	0	325
2020/04/21	2040	07/05/2020	11.10	Put	Bond Future	1,709.8800	1.7099	2,326.9100	2.3269	36.086	0	0	0
2020/04/21	2040	07/05/2020	9.85	Put	Bond Future	10,541.4100	10.5414	11,405.5800	11.4056	8.198	0	0	0
2020/04/21	2040	07/05/2020			Bond Future	11.2771	84.6202	11.4072	83.7560	1.154	0.0000	0.0000	32,758
2020/04/21	2040	07/05/2020	9.74	Put	Bond Future	11,442.4800	11.4425	12,306.6600	12.3067	7.552	0	0	0
2020/04/21	2040	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	2040	07/05/2020	12.70	Put	Bond Future	1.1200	0.0011	2.1600	0.0022	92.857	0	0	0
2020/04/21	2040	07/05/2020	12.70	Call	Bond Future	8,697.6900	8.6977	7,834.5500	7.8346	(9.924)	0	0	325
2020/04/21	2040	07/05/2020	10.00	Put	Bond Future	9,334.5600	9.3346	10,198.7000	10.1987	9.257	0	0	0
2020/04/21	2040	07/05/2020	10.00	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	2,640
2020/04/21	2040	07/05/2020	9.50	Put	Bond Future	13,456.9200	13.4569	14,321.1000	14.3211	6.422	0	0	0
2020/04/21	2040	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/04/21	2040	07/05/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	2040	07/05/2020	12.20	Put	Bond Future	20.7500	0.0208	37.7800	0.0378	82.072	0	0	0
2020/04/21	2040	07/05/2020	11.10	Call	Bond Future	509.4500	0.5095	262.3000	0.2623	(48.513)	0	0	450
2020/04/21	2040	07/05/2020	9.85	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/04/21	2040	07/05/2020	9.73	Put	Bond Future	11,525.0800	11.5251	12,389.2600	12.3893	7.498	0	0	0
2020/04/21	2040	07/05/2020	11.80	Put	Bond Future	133.0700	0.1331	227.6800	0.2277	71.098	0	0	0
2020/04/21	2040	07/05/2020	11.80	Call	Bond Future	3,518.0000	3.5180	2,748.4300	2.7484	(21.875)	0	0	450
2020/04/21	2040	07/05/2020	10.15	Put	Bond Future	8,152.6300	8.1526	9,016.5400	9.0165	10.597	0	0	0
2020/04/21	2040	07/05/2020	10.15	Call	Bond Future	0.3200	0.0003	0.0500	0.0001	(84.375)	0	0	7,500
2020/04/21	2040	06/08/2020	10.85	Call	Bond Future	863.9000	0.8639	649.9500	0.6500	(24.766)	0	0	0
2020/04/21	2040	06/08/2020	11.26	Put	Bond Future	3,332.1200	3.3321	3,860.5500	3.8606	15.859	0	0	517
2020/04/21	2040	06/08/2020	10.03	Call	Bond Future	119.0200	0.1190	78.4100	0.0784	(34.120)	0	0	0
2020/04/21	2040	06/08/2020	10.04	Call	Bond Future	122.4800	0.1225	80.8300	0.0808	(34.006)	0	0	0
2020/04/21	2040	06/08/2020	10.02	Put	Bond Future	10,574.0700	10.5741	11,432.8500	11.4329	8.122	0	0	0
2020/04/21	2040	06/08/2020			Bond Future	11.4763	81.1662	11.6156	80.2679	1.214	0.0000	0.0000	43,787
2020/04/21	2040	06/08/2020	10.04	Put	Bond Future	10,422.9200	10.4229	11,279.6400	11.2796	8.220	0	0	0
2020/04/21	2040	06/08/2020	10.02	Call	Bond Future	115.6500	0.1156	76.0600	0.0761	(34.233)	0	0	0
2020/04/21	2040	06/08/2020	10.85	Put	Bond Future	5,113.1700	5.1132	5,797.5900	5.7976	13.385	0	0	12,538
2020/04/21	2040	06/08/2020	11.26	Call	Bond Future	1,904.2500	1.9043	1,534.3100	1.5343	(19.427)	0	0	0
2020/04/21	2040	06/08/2020	10.79	Put	Bond Future	5,429.2300	5.4292	6,134.3800	6.1344	12.988	0	0	800

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
2020/04/21	2040	06/08/2020	9.57	Put	Bond Future	14,157.5600	14.1576	15,045.0700	15.0451	6.269	0	0	0
2020/04/21	2040	06/08/2020	10.03	Put	Bond Future	10,498.4000	10.4984	11,356.1600	11.3562	8.170	0	0	0
2020/04/21	2040	06/08/2020	10.79	Call	Bond Future	754.0000	0.7540	560.7800	0.5608	(25.626)	0	0	0
2020/04/21	2040	06/08/2020	9.57	Call	Bond Future	27.5800	0.0276	16.7200	0.0167	(39.376)	0	0	800
2020/04/21	2040	06/08/2020	10.07	Put	Bond Future	10,197.6400	10.1976	11,051.1100	11.0511	8.369	0	0	0
2020/04/21	2040	06/08/2020	10.07	Call	Bond Future	133.3600	0.1334	88.4600	0.0885	(33.668)	0	0	800
2020/04/21	2040	05/11/2020	10.23	Call	Bond Future	606.4100	0.6064	481.0300	0.4810	(20.676)	0	0	2,000
2020/04/21	2040	05/11/2020	11.70	Put	Bond Future	3,634.0500	3.6340	4,068.2500	4.0682	11.948	0	0	2,000
2020/04/21	2040	05/11/2020	10.00	Call	Bond Future	418.3600	0.4184	326.4500	0.3265	(21.969)	0	0	2,000
2020/04/21	2040	05/11/2020	9.50	Call	Bond Future	167.4200	0.1674	125.7400	0.1257	(24.895)	0	0	2,000
2020/04/21	2040	05/11/2020	10.30	Call	Bond Future	674.9700	0.6750	538.0200	0.5380	(20.290)	0	0	0
2020/04/21	2040	05/11/2020			Bond Future	11.6674	82.1856	11.8123	81.2765	1.241	0.0000	0.0000	0
2020/04/21	2040	05/11/2020	10.23	Put	Bond Future	10,630.6800	10.6307	11,414.4000	11.4144	7.372	0	0	0
2020/04/21	2040	05/11/2020	9.73	Put	Bond Future	14,248.0400	14.2480	15,095.9400	15.0959	5.951	0	0	0
2020/04/21	2040	05/11/2020	9.73	Call	Bond Future	260.0900	0.2601	198.8900	0.1989	(23.530)	0	0	2,000
2020/04/21	2040	05/11/2020	10.30	Put	Bond Future	10,165.4200	10.1654	10,937.5700	10.9376	7.596	0	0	0
2020/04/21	2040	05/11/2020	11.70	Call	Bond Future	3,839.9200	3.8399	3,365.0200	3.3650	(12.367)	0	0	0
2020/04/21	2040	05/11/2020	10.00	Put	Bond Future	12,232.5600	12.2326	13,049.7500	13.0497	6.680	0	0	0
2020/04/21	2040	05/11/2020	9.50	Put	Bond Future	16,071.3400	16.0713	16,938.7600	16.9388	5.397	0	0	0
2020/04/21	2040	05/11/2020	10.31	Call	Bond Future	685.2300	0.6852	546.5700	0.5466	(20.236)	0	0	0
2020/04/21	2040	05/11/2020	10.32	Put	Bond Future	10,034.4500	10.0345	10,803.1700	10.8032	7.661	0	0	0
2020/04/21	2040	05/11/2020	11.50	Call	Bond Future	3,195.1300	3.1951	2,770.8100	2.7708	(13.280)	0	0	0
2020/04/21	2040	05/11/2020	11.50	Put	Bond Future	4,267.6400	4.2676	4,752.4200	4.7524	11.359	0	0	2,000
2020/04/21	2040	05/11/2020	10.31	Put	Bond Future	10,099.8300	10.0998	10,870.2700	10.8703	7.628	0	0	0
2020/04/21	2040	05/11/2020	10.32	Call	Bond Future	695.6000	0.6956	555.2200	0.5552	(20.181)	0	0	0
2020/04/21	2040	04/02/2021	9.49	Call	Bond Future	305.4600	0.3055	242.5500	0.2425	(20.595)	0	0	500
2020/04/21	2040	04/02/2021	9.57	Put	Bond Future	16,881.2900	16.8813	17,744.7800	17.7448	5.115	0	0	0
2020/04/21	2040	04/02/2021	10.07	Put	Bond Future	13,192.9300	13.1929	14,000.7600	14.0008	6.123	0	0	0
2020/04/21	2040	04/02/2021	10.42	Put	Bond Future	10,894.4700	10.8945	11,649.8900	11.6499	6.934	0	0	0
2020/04/21	2040	04/02/2021			Bond Future	11.8722	78.7367	12.0253	77.8034	1.290	0.0000	0.0000	0
2020/04/21	2040	04/02/2021	11.74	Call	Bond Future	3,846.3000	3.8463	3,392.5900	3.3926	(11.796)	0	0	0
2020/04/21	2040	04/02/2021	11.74	Put	Bond Future	4,667.1400	4.6671	5,146.7200	5.1467	10.276	0	0	800
2020/04/21	2040	04/02/2021	10.07	Call	Bond Future	689.5800	0.6896	564.1200	0.5641	(18.194)	0	0	800
2020/04/21	2040	04/02/2021	10.41	Call	Bond Future	1,045.1100	1.0451	868.8900	0.8689	(16.861)	0	0	0
2020/04/21	2040	04/02/2021	10.41	Put	Bond Future	10,956.7500	10.9567	11,713.8200	11.7138	6.910	0	0	0
2020/04/21	2040	04/02/2021	9.49	Put	Bond Future	17,513.2100	17.5132	18,383.5900	18.3836	4.970	0	0	0
2020/04/21	2040	04/02/2021	9.57	Call	Bond Future	344.6300	0.3446	274.8300	0.2748	(20.254)	0	0	800
2020/04/21	2040	04/02/2021	10.42	Call	Bond Future	1,057.2900	1.0573	879.4200	0.8794	(16.823)	0	0	0
2020/04/21	2040	04/02/2021	11.57	Call	Bond Future	3,349.6800	3.3497	2,934.1800	2.9342	(12.404)	0	0	0
2020/04/21	2040	04/02/2021	11.57	Put	Bond Future	5,246.6300	5.2466	5,764.4200	5.7644	9.869	0	0	500
2020/04/21	2040	04/02/2021	10.24	Put	Bond Future	12,046.2800	12.0463	12,830.0200	12.8300	6.506	0	0	0
2020/04/21	2040	04/02/2021	10.24	Call	Bond Future	853.5200	0.8535	703.9700	0.7040	(17.522)	0	0	500
2020/04/21	2040	04/02/2021	10.40	Call	Bond Future	1,033.0400	1.0330	858.4500	0.8584	(16.901)	0	0	0
2020/04/21	2040	04/02/2021	10.40	Put	Bond Future	11,019.2400	11.0192	11,777.9400	11.7779	6.885	0	0	0
2020/04/21	2040	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	2040	06/05/2021			Bond Future	12.0963	79.6955	12.2581	78.7388	1.338	0.0000	0.0000	0
2020/04/21	2040	06/05/2021	12.43	Call	Bond Future	1,951.8800	1.9519	995.1300	0.9951	(49.017)	0	0	0
2020/04/21	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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2020/04/21	2040	06/05/2021	12.44	Call	Bond Future	2,009.1200	2.0091	1,052.3700	1.0524	(47.620)	0	0	0
2020/04/21	2040	06/05/2021	12.42	Call	Bond Future	1,894.5800	1.8946	937.8300	0.9378	(50.499)	0	0	0
2020/04/21	2040	06/05/2021	12.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	2044	07/05/2020	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	2044	07/05/2020	9.79	Put	Bond Future	11,556.8700	11.5569	12,387.2200	12.3872	7.185	0	0	0
2020/04/21	2044	07/05/2020	9.45	Put	Bond Future	14,501.6400	14.5016	15,331.9900	15.3320	5.726	0	0	0
2020/04/21	2044	07/05/2020	9.97	Put	Bond Future	10,059.4500	10.0595	10,889.7800	10.8898	8.254	0	0	0
2020/04/21	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/04/21	2044	07/05/2020	9.98	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	100
2020/04/21	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/04/21	2044	07/05/2020			Bond Future	11.3258	81.3469	11.4509	80.5165	1.105	0.0000	0.0000	40,082
2020/04/21	2044	07/05/2020	9.81	Put	Bond Future	11,388.4400	11.3884	12,218.7900	12.2188	7.291	0	0	0
2020/04/21	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	2044	07/05/2020	10.81	Call	Bond Future	75.2800	0.0753	27.1300	0.0271	(63.961)	0	0	0
2020/04/21	2044	07/05/2020	10.81	Put	Bond Future	3,664.1500	3.6642	4,446.3500	4.4463	21.347	0	0	129
2020/04/21	2044	07/05/2020	9.33	Put	Bond Future	15,578.7600	15.5788	16,409.1100	16.4091	5.330	0	0	0
2020/04/21	2044	07/05/2020	9.80	Put	Bond Future	11,472.5900	11.4726	12,302.9400	12.3029	7.238	0	0	0
2020/04/21	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/04/21	2044	07/05/2020	9.97	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	129
2020/04/21	2044	07/05/2020	9.98	Put	Bond Future	9,977.4600	9.9775	10,807.7900	10.8078	8.322	0	0	0
2020/04/21	2044	07/05/2020	11.09	Call	Bond Future	394.8300	0.3948	198.4400	0.1984	(49.740)	0	0	0
2020/04/21	2044	07/05/2020	9.26	Put	Bond Future	16,216.5000	16.2165	17,046.8500	17.0468	5.120	0	0	0
2020/04/21	2044	07/05/2020	9.91	Put	Bond Future	10,553.9900	10.5540	11,384.3300	11.3843	7.868	0	0	0
2020/04/21	2044	07/05/2020	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	2044	07/05/2020	11.09	Put	Bond Future	2,001.5500	2.0016	2,635.5100	2.6355	31.673	0	0	100
2020/04/21	2044	07/05/2020	9.91	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	556
2020/04/21	2044	07/05/2020	11.02	Call	Bond Future	275.1800	0.2752	128.2300	0.1282	(53.401)	0	0	0
2020/04/21	2044	07/05/2020	11.02	Put	Bond Future	2,369.7700	2.3698	3,053.1700	3.0532	28.838	0	0	556
2020/04/21	2044	06/08/2020	9.98	Call	Bond Future	88.5300	0.0885	58.2500	0.0583	(34.203)	0	0	602
2020/04/21	2044	06/08/2020	11.09	Put	Bond Future	4,195.6600	4.1957	4,779.8700	4.7799	13.924	0	0	602
2020/04/21	2044	06/08/2020	9.01	Call	Bond Future	2.2600	0.0023	1.2300	0.0012	(45.575)	0	0	140
2020/04/21	2044	06/08/2020	9.66	Call	Bond Future	31.0600	0.0311	19.3000	0.0193	(37.862)	0	0	140
2020/04/21	2044	06/08/2020	9.88	Call	Bond Future	64.8400	0.0648	41.9200	0.0419	(35.349)	0	0	0
2020/04/21	2044	06/08/2020			Bond Future	11.5187	77.9774	11.6527	77.1141	1.163	0.0000	0.0000	52,489
2020/04/21	2044	06/08/2020	9.36	Put	Bond Future	16,556.5400	16.5565	17,415.6600	17.4157	5.189	0	0	0
2020/04/21	2044	06/08/2020	9.36	Call	Bond Future	10.1000	0.0101	5.9300	0.0059	(41.287)	0	0	602
2020/04/21	2044	06/08/2020	9.98	Put	Bond Future	11,319.1000	11.3191	12,152.1100	12.1521	7.359	0	0	0
2020/04/21	2044	06/08/2020	9.86	Call	Bond Future	60.8200	0.0608	39.1900	0.0392	(35.564)	0	0	0
2020/04/21	2044	06/08/2020	9.86	Put	Bond Future	12,281.1000	12.2811	13,122.7600	13.1228	6.853	0	0	0
2020/04/21	2044	06/08/2020	11.09	Call	Bond Future	1,319.0700	1.3191	1,039.9900	1.0400	(21.157)	0	0	0
2020/04/21	2044	06/08/2020	9.01	Put	Bond Future	19,783.4800	19.7835	20,645.7400	20.6457	4.358	0	0	0
2020/04/21	2044	06/08/2020	9.66	Put	Bond Future	13,941.8500	13.9418	14,793.3800	14.7934	6.108	0	0	0
2020/04/21	2044	06/08/2020	9.88	Put	Bond Future	12,118.9100	12.1189	12,959.2800	12.9593	6.934	0	0	0
2020/04/21	2044	06/08/2020	10.93	Call	Bond Future	950.0900	0.9501	728.9500	0.7289	(23.276)	0	0	0
2020/04/21	2044	06/08/2020	10.93	Put	Bond Future	4,947.4300	4.9474	5,589.5800	5.5896	12.979	0	0	140
2020/04/21	2044	06/08/2020	9.87	Call	Bond Future	62.8000	0.0628	40.5400	0.0405	(35.446)	0	0	0
2020/04/21	2044	06/08/2020	9.87	Put	Bond Future	12,199.9100	12.1999	13,040.9400	13.0409	6.894	0	0	0

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2020/04/21	2044	05/11/2020	11.06	Put	Bond Future	6,143.9300	6.1439	6,729.1600	6.7292	9.525	0	0	525
2020/04/21	2044	05/11/2020	11.43	Call	Bond Future	2,882.8300	2.8828	2,499.5500	2.4996	(13.295)	0	0	0
2020/04/21	2044	05/11/2020	9.72	Put	Bond Future	14,795.9900	14.7960	15,616.0700	15.6161	5.543	0	0	0
2020/04/21	2044	05/11/2020	9.97	Call	Bond Future	365.9600	0.3660	286.5700	0.2866	(21.694)	0	0	568
2020/04/21	2044	05/11/2020	9.29	Put	Bond Future	18,431.9600	18.4320	19,281.1000	19.2811	4.607	0	0	0
2020/04/21	2044	05/11/2020	9.96	Put	Bond Future	12,924.4900	12.9245	13,719.8800	13.7199	6.154	0	0	0
2020/04/21	2044	05/11/2020	10.36	Call	Bond Future	692.4500	0.6925	557.2100	0.5572	(19.531)	0	0	0
2020/04/21	2044	05/11/2020			Bond Future	11.7035	78.9567	11.8429	78.0831	1.191	0.0000	0.0000	0
2020/04/21	2044	05/11/2020	9.72	Call	Bond Future	231.3000	0.2313	177.7900	0.1778	(23.134)	0	0	1,815
2020/04/21	2044	05/11/2020	9.97	Put	Bond Future	12,849.1200	12.8491	13,643.3200	13.6433	6.181	0	0	0
2020/04/21	2044	05/11/2020	9.96	Call	Bond Future	359.5800	0.3596	281.3800	0.2814	(21.748)	0	0	0
2020/04/21	2044	05/11/2020	11.38	Call	Bond Future	2,735.3400	2.7353	2,364.7200	2.3647	(13.549)	0	0	0
2020/04/21	2044	05/11/2020	11.38	Put	Bond Future	4,831.5100	4.8315	5,334.4800	5.3345	10.410	0	0	568
2020/04/21	2044	05/11/2020	10.34	Call	Bond Future	671.6400	0.6716	539.7400	0.5397	(19.638)	0	0	0
2020/04/21	2044	05/11/2020	10.34	Put	Bond Future	10,215.2000	10.2152	10,956.8900	10.9569	7.261	0	0	0
2020/04/21	2044	05/11/2020	11.06	Call	Bond Future	1,876.0100	1.8760	1,587.6500	1.5876	(15.371)	0	0	0
2020/04/21	2044	05/11/2020	10.04	Put	Bond Future	12,327.5000	12.3275	13,113.1100	13.1131	6.373	0	0	0
2020/04/21	2044	05/11/2020	11.17	Put	Bond Future	5,664.4500	5.6645	6,221.2800	6.2213	9.830	0	0	1,815
2020/04/21	2044	05/11/2020	11.43	Put	Bond Future	4,648.6600	4.6487	5,138.9700	5.1390	10.547	0	0	1,815
2020/04/21	2044	05/11/2020	8.87	Put	Bond Future	22,307.4300	22.3074	23,171.1200	23.1711	3.872	0	0	0
2020/04/21	2044	05/11/2020	9.29	Call	Bond Future	95.0700	0.0951	70.6200	0.0706	(25.718)	0	0	568
2020/04/21	2044	05/11/2020	10.36	Put	Bond Future	10,081.7300	10.0817	10,820.0800	10.8201	7.324	0	0	0
2020/04/21	2044	05/11/2020	10.04	Call	Bond Future	413.1400	0.4131	325.1600	0.3252	(21.295)	0	0	525
2020/04/21	2044	05/11/2020	9.34	Put	Bond Future	17,991.4400	17.9914	18,838.0500	18.8381	4.706	0	0	0
2020/04/21	2044	05/11/2020	9.34	Call	Bond Future	106.1500	0.1062	79.1700	0.0792	(25.417)	0	0	525
2020/04/21	2044	05/11/2020	11.17	Call	Bond Future	2,154.4800	2.1545	1,837.7200	1.8377	(14.702)	0	0	0
2020/04/21	2044	05/11/2020	8.87	Call	Bond Future	34.9200	0.0349	25.0200	0.0250	(28.351)	0	0	1,815
2020/04/21	2044	05/11/2020	10.02	Put	Bond Future	12,475.4600	12.4755	13,263.5800	13.2636	6.317	0	0	0
2020/04/21	2044	05/11/2020	10.02	Call	Bond Future	399.2000	0.3992	313.7300	0.3137	(21.410)	0	0	1,815
2020/04/21	2044	05/11/2020	10.35	Call	Bond Future	681.9900	0.6820	548.4200	0.5484	(19.585)	0	0	0
2020/04/21	2044	05/11/2020	10.35	Put	Bond Future	10,148.3500	10.1484	10,888.3700	10.8884	7.292	0	0	0
2020/04/21	2044	04/02/2021	10.04	Put	Bond Future	13,752.2600	13.7523	14,537.0100	14.5370	5.706	0	0	0
2020/04/21	2044	04/02/2021	10.37	Call	Bond Future	952.8600	0.9529	794.7200	0.7947	(16.596)	0	0	0
2020/04/21	2044	04/02/2021	10.35	Put	Bond Future	11,613.6700	11.6137	12,355.3900	12.3554	6.387	0	0	0
2020/04/21	2044	04/02/2021			Bond Future	11.9015	75.5914	12.0489	74.6946	1.239	0.0000	0.0000	0
2020/04/21	2044	04/02/2021	10.37	Put	Bond Future	11,482.7200	11.4827	12,221.3700	12.2214	6.433	0	0	0
2020/04/21	2044	04/02/2021	10.35	Call	Bond Future	930.1000	0.9301	775.0300	0.7750	(16.672)	0	0	0
2020/04/21	2044	04/02/2021	10.04	Call	Bond Future	626.4600	0.6265	514.4200	0.5144	(17.885)	0	0	0
2020/04/21	2044	04/02/2021	10.84	Call	Bond Future	1,611.1200	1.6111	1,371.6300	1.3716	(14.865)	0	0	0
2020/04/21	2044	04/02/2021	10.36	Put	Bond Future	11,548.0900	11.5481	12,288.2800	12.2883	6.410	0	0	0
2020/04/21	2044	04/02/2021	10.84	Put	Bond Future	8,656.6600	8.6567	9,313.9600	9.3140	7.593	0	0	405
2020/04/21	2044	04/02/2021	10.29	Call	Bond Future	864.2100	0.8642	718.1300	0.7181	(16.903)	0	0	0
2020/04/21	2044	04/02/2021	10.29	Put	Bond Future	12,011.6800	12.0117	12,762.3900	12.7624	6.250	0	0	405
2020/04/21	2044	04/02/2021	9.66	Put	Bond Future	16,644.4000	16.6444	17,470.2200	17.4702	4.962	0	0	0
2020/04/21	2044	04/02/2021	9.66	Call	Bond Future	365.1100	0.3651	294.1400	0.2941	(19.438)	0	0	405
2020/04/21	2044	04/02/2021	10.36	Call	Bond Future	941.4300	0.9414	784.8300	0.7848	(16.634)	0	0	0
2020/04/21	2044	06/05/2021	12.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	2044	06/05/2021	12.44	Call	Bond Future	1,879.1300	1.8791	959.8200	0.9598	(48.922)	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
2020/04/21	2044	06/05/2021			Bond Future	12.1177	76.5119	12.2736	75.5926	1.286	0.0000	0.0000	0
2020/04/21	2044	06/05/2021	12.45	Call	Bond Future	1,936.1000	1.9361	1,016.7900	1.0168	(47.483)	0	0	0
2020/04/21	2044	06/05/2021	12.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	2044	06/05/2021	12.43	Call	Bond Future	1,822.0800	1.8221	902.7700	0.9028	(50.454)	0	0	0
2020/04/21	2044	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	2046	07/05/2020			Bond Future	102.2873	102.2873	99.8167	99.8167	(2.415)	0.0000	0.0000	13,769
2020/04/21	2046	06/08/2020			Bond Future	103.5862	103.5862	101.0561	101.0561	(2.443)	0.0000	0.0000	7,946
2020/04/21	2046	05/11/2020			Bond Future	103.1161	103.1161	100.5534	100.5534	(2.485)	0.0000	0.0000	0
2020/04/21	2046	04/02/2021			Bond Future	104.4660	104.4660	101.8544	101.8544	(2.500)	0.0000	0.0000	0
2020/04/21	2046	06/05/2021			Bond Future	103.9480	103.9480	101.2881	101.2881	(2.559)	0.0000	0.0000	0
2020/04/21	2050	07/05/2020			Bond Future	105.3363	105.3363	103.3573	103.3573	(1.879)	0.0000	0.0000	13,150
2020/04/21	2050	06/08/2020			Bond Future	104.7950	104.7950	102.7618	102.7618	(1.940)	0.0000	0.0000	12,284
2020/04/21	2050	05/11/2020			Bond Future	106.1354	106.1354	104.0762	104.0762	(1.940)	0.0000	0.0000	0
2020/04/21	2050	04/02/2021			Bond Future	105.6052	105.6052	103.5032	103.5032	(1.990)	0.0000	0.0000	0
2020/04/21	2050	06/05/2021			Bond Future	106.9183	106.9183	104.7741	104.7741	(2.006)	0.0000	0.0000	0
2020/04/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	AL37	07/05/2020			Index Future	674.2580	674.2580	675.8620	675.8620	0.238	0.0000	0.0000	0
2020/04/21	AL37	06/08/2020			Index Future	682.5510	682.5510	683.9820	683.9820	0.210	0.0000	0.0000	0
2020/04/21	AL37	05/11/2020			Index Future	691.2050	691.2050	692.6490	692.6490	0.209	0.0000	0.0000	0
2020/04/21	AL37	04/02/2021			Index Future	700.0890	700.0890	701.4440	701.4440	0.194	0.0000	0.0000	0
2020/04/21	AL37	06/05/2021			Index Future	689.4700	689.4700	689.4700	689.4700	0.000	0.0000	0.0000	0
2020/04/21	AL7T	07/05/2020			Index Future	744.4040	744.4040	742.1940	742.1940	(0.297)	0.0000	0.0000	0
2020/04/21	AL7T	06/08/2020			Index Future	753.5590	753.5590	751.1120	751.1120	(0.325)	0.0000	0.0000	0
2020/04/21	AL7T	05/11/2020			Index Future	763.1140	763.1140	760.6290	760.6290	(0.326)	0.0000	0.0000	0
2020/04/21	AL7T	04/02/2021			Index Future	772.9220	772.9220	770.2880	770.2880	(0.341)	0.0000	0.0000	0
2020/04/21	AL7T	06/05/2021			Index Future	763.2300	763.2300	763.2300	763.2300	0.000	0.0000	0.0000	0
2020/04/21	ALBI	07/05/2020			Index Future	668.5980	668.5980	665.8680	665.8680	(0.408)	0.0000	0.0000	209
2020/04/21	ALBI	06/08/2020			Index Future	676.8220	676.8220	673.8680	673.8680	(0.436)	0.0000	0.0000	165
2020/04/21	ALBI	05/11/2020			Index Future	685.4030	685.4030	682.4070	682.4070	(0.437)	0.0000	0.0000	0
2020/04/21	ALBI	04/02/2021			Index Future	694.2120	694.2120	691.0720	691.0720	(0.452)	0.0000	0.0000	0
2020/04/21	ALBI	06/05/2021			Index Future	687.0000	687.0000	687.0000	687.0000	0.000	0.0000	0.0000	0
2020/04/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	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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2020/04/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/04/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/04/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/21	ES33	07/05/2020			Bond Future	12.1974	70.5812	12.2767	70.1861	0.650	0.0000	0.0000	0
2020/04/21	ES33	06/08/2020			Bond Future	12.4500	71.4598	12.5369	71.0399	0.698	0.0000	0.0000	350
2020/04/21	ES33	05/11/2020			Bond Future	12.7070	68.5777	12.7976	68.1529	0.713	0.0000	0.0000	0
2020/04/21	ES33	04/02/2021			Bond Future	12.9826	69.4596	13.0797	69.0188	0.748	0.0000	0.0000	0
2020/04/21	ES33	06/05/2021			Bond Future	13.2765	66.5273	13.3804	66.0707	0.783	0.0000	0.0000	0
2020/04/21	ES42	07/05/2020			Bond Future	12.3989	71.1805	12.5186	70.5155	0.966	0.0000	0.0000	0
2020/04/21	ES42	06/08/2020			Bond Future	12.6347	72.0665	12.7637	71.3733	1.021	0.0000	0.0000	4,919
2020/04/21	ES42	05/11/2020			Bond Future	12.8764	68.7115	13.0114	68.0096	1.048	0.0000	0.0000	0
2020/04/21	ES42	04/02/2021			Bond Future	13.1271	69.5953	13.2706	68.8740	1.093	0.0000	0.0000	0
2020/04/21	ES42	06/05/2021			Bond Future	13.4046	66.1846	13.5575	65.4438	1.141	0.0000	0.0000	0
2020/04/21	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	GOVI	07/05/2020			GOVI	660.5300	660.5300	657.8690	657.8690	(0.403)	0.0000	0.0000	446
2020/04/21	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	GOVI	07/05/2020	720.00	Put	GOVI	594,700.0000	59.4700	621,310.0000	62.1310	4.475	0	0	0
2020/04/21	GOVI	07/05/2020	719.98	Put	GOVI	594,500.0000	59.4500	621,110.0000	62.1110	4.476	0	0	0
2020/04/21	GOVI	07/05/2020	719.99	Put	GOVI	594,600.0000	59.4600	621,210.0000	62.1210	4.475	0	0	0
2020/04/21	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	GOVI	06/08/2020	728.12	Put	GOVI	594,660.0000	59.4660	623,460.0000	62.3460	4.843	0	0	0
2020/04/21	GOVI	06/08/2020			GOVI	668.6540	668.6540	665.7740	665.7740	(0.431)	0.0000	0.0000	736
2020/04/21	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	GOVI	06/08/2020	728.14	Put	GOVI	594,860.0000	59.4860	623,660.0000	62.3660	4.841	0	0	0
2020/04/21	GOVI	06/08/2020	728.13	Put	GOVI	594,760.0000	59.4760	623,560.0000	62.3560	4.842	0	0	0
2020/04/21	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	GOVI	05/11/2020	737.84	Put	GOVI	607,080.0000	60.7080	636,300.0000	63.6300	4.813	0	0	0
2020/04/21	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	GOVI	05/11/2020			GOVI	677.1320	677.1320	674.2100	674.2100	(0.432)	0.0000	0.0000	0
2020/04/21	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	GOVI	05/11/2020	737.83	Put	GOVI	606,980.0000	60.6980	636,200.0000	63.6200	4.814	0	0	0
2020/04/21	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	GOVI	05/11/2020	737.85	Put	GOVI	607,180.0000	60.7180	636,400.0000	63.6400	4.812	0	0	0
2020/04/21	GOVI	04/02/2021	750.96	Put	GOVI	651,250.0000	65.1250	681,890.0000	68.1890	4.705	0	0	0
2020/04/21	GOVI	04/02/2021			GOVI	685.8350	685.8350	682.7710	682.7710	(0.447)	0.0000	0.0000	0
2020/04/21	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/04/21	GOVI	04/02/2021	750.95	Put	GOVI	651,150.0000	65.1150	681,790.0000	68.1790	4.706	0	0	0
2020/04/21	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	GOVI	04/02/2021	750.94	Put	GOVI	651,050.0000	65.1050	681,690.0000	68.1690	4.706	0	0	0
2020/04/21	GOVI	06/05/2021	678.67	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/04/21	GOVI	06/05/2021			GOVI	678.6800	678.6800	678.6800	678.6800	0.000	0.0000	0.0000	0
2020/04/21	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	GOVI	06/05/2021	678.68	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	GOVI	06/05/2021	678.69	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/04/21	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	GOVI	06/05/2021	678.69	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/04/21	IGOV	07/05/2020			Index Future	257.8200	257.8200	255.8630	255.8630	(0.759)	0.0000	0.0000	567
2020/04/21	IGOV	06/08/2020			Index Future	261.0550	261.0550	259.0010	259.0010	(0.787)	0.0000	0.0000	0
2020/04/21	IGOV	05/11/2020			Index Future	264.4280	264.4280	262.3450	262.3450	(0.788)	0.0000	0.0000	47
2020/04/21	IGOV	04/02/2021			Index Future	267.8900	267.8900	265.7390	265.7390	(0.803)	0.0000	0.0000	0
2020/04/21	IGOV	06/05/2021			Index Future	268.3000	268.3000	268.3000	268.3000	0.000	0.0000	0.0000	0
2020/04/21	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/04/21	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/04/21	IS05	17/12/2020			Interest Rate Swap	94.2400	94.2400	94.1600	94.1600	(0.085)	0.0000	0.0000	0
2020/04/21	IS05	16/03/2021			Interest Rate Swap	92.6700	92.6700	92.5400	92.5400	(0.140)	0.0000	0.0000	0
2020/04/21	IS05	15/06/2021			Interest Rate Swap	91.1100	91.1100	90.9400	90.9400	(0.187)	0.0000	0.0000	0
2020/04/21	IS05	21/09/2021			Interest Rate Swap	90.3900	90.3900	90.1500	90.1500	(0.266)	0.0000	0.0000	0
2020/04/21	IS05	21/12/2021			Interest Rate Swap	92.0200	92.0200	91.7300	91.7300	(0.315)	0.0000	0.0000	51
2020/04/21	IS05	15/03/2022			Interest Rate Swap	91.8500	91.8500	91.5000	91.5000	(0.381)	0.0000	0.0000	0
2020/04/21	IS05	21/06/2022			Interest Rate Swap	92.3900	92.3900	91.9900	91.9900	(0.433)	0.0000	0.0000	0
2020/04/21	IS05	20/09/2022			Interest Rate Swap	95.9100	95.9100	95.5000	95.5000	(0.427)	0.0000	0.0000	0
2020/04/21	IS05	20/12/2022			Interest Rate Swap	96.8000	96.8000	96.3800	96.3800	(0.434)	0.0000	0.0000	0
2020/04/21	IS05	22/03/2023			Interest Rate Swap	89.6600	89.6600	89.2200	89.2200	(0.491)	0.0000	0.0000	0
2020/04/21	IS05	20/06/2023			Interest Rate Swap	95.5900	95.5900	95.1100	95.1100	(0.502)	0.0000	0.0000	0
2020/04/21	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/04/21	IS10	17/12/2025			Interest Rate Swap	87.7400	87.7400	87.0300	87.0300	(0.809)	0.0000	0.0000	0
2020/04/21	IS10	16/03/2026			Interest Rate Swap	84.7700	84.7700	84.0100	84.0100	(0.897)	0.0000	0.0000	0
2020/04/21	IS10	15/06/2026			Interest Rate Swap	83.6600	83.6600	82.8800	82.8800	(0.932)	0.0000	0.0000	0
2020/04/21	IS10	21/09/2026			Interest Rate Swap	86.0500	86.0500	85.3000	85.3000	(0.872)	0.0000	0.0000	0
2020/04/21	IS10	21/12/2026			Interest Rate Swap	90.3400	90.3400	89.6400	89.6400	(0.775)	0.0000	0.0000	0
2020/04/21	IS10	15/03/2027			Interest Rate Swap	89.2800	89.2800	88.5900	88.5900	(0.773)	0.0000	0.0000	0
2020/04/21	IS10	21/06/2027			Interest Rate Swap	91.6200	91.6200	90.9600	90.9600	(0.720)	0.0000	0.0000	0
2020/04/21	IS10	20/09/2027			Interest Rate Swap	97.5800	97.5800	96.9500	96.9500	(0.646)	0.0000	0.0000	0
2020/04/21	IS10	20/12/2027			Interest Rate Swap	98.2600	98.2600	97.6400	97.6400	(0.631)	0.0000	0.0000	0
2020/04/21	IS10	22/03/2028			Interest Rate Swap	91.8200	91.8200	91.1800	91.1800	(0.697)	0.0000	0.0000	0
2020/04/21	IS10	20/06/2028			Interest Rate Swap	99.6600	99.6600	99.0400	99.0400	(0.622)	0.0000	0.0000	0
2020/04/21	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/04/21	R023	07/05/2020	6.91	Put	Bond Future	4.0700	0.0041	0.9900	0.0010	(75.676)	0	0	0
2020/04/21	R023	07/05/2020			Bond Future	6.1750	105.5296	6.0500	105.8551	(2.023)	0.0000	0.0000	50,311
2020/04/21	R023	07/05/2020	6.90	Call	Bond Future	1,868.6500	1.8687	2,190.8500	2.1909	17.242	0	0	0
2020/04/21	R023	07/05/2020	6.90	Put	Bond Future	4.3500	0.0044	1.0600	0.0011	(75.632)	0	0	0
2020/04/21	R023	07/05/2020	6.91	Call	Bond Future	1,893.8000	1.8938	2,216.2100	2.2162	17.025	0	0	0
2020/04/21	R023	07/05/2020	6.89	Call	Bond Future	1,843.5300	1.8435	2,165.5200	2.1655	17.466	0	0	0
2020/04/21	R023	07/05/2020	6.89	Put	Bond Future	4.6500	0.0047	1.1500	0.0012	(75.269)	0	0	0
2020/04/21	R023	06/08/2020	7.26	Call	Bond Future	2,414.9500	2.4150	2,673.3500	2.6733	10.700	0	0	0
2020/04/21	R023	06/08/2020			Bond Future	6.2988	106.8432	6.1727	107.1428	(2.001)	0.0000	0.0000	13,037
2020/04/21	R023	06/08/2020	7.26	Put	Bond Future	165.1900	0.1652	123.9500	0.1239	(24.965)	0	0	0
2020/04/21	R023	06/08/2020	7.27	Call	Bond Future	2,435.7700	2.4358	2,694.7000	2.6947	10.630	0	0	0
2020/04/21	R023	06/08/2020	7.28	Put	Bond Future	160.8300	0.1608	120.6200	0.1206	(25.002)	0	0	0
2020/04/21	R023	06/08/2020	7.27	Put	Bond Future	162.9300	0.1629	122.2200	0.1222	(24.986)	0	0	0
2020/04/21	R023	06/08/2020	7.28	Call	Bond Future	2,456.7400	2.4567	2,716.1700	2.7162	10.560	0	0	0
2020/04/21	R023	05/11/2020	7.46	Put	Bond Future	351.7200	0.3517	289.0100	0.2890	(17.830)	0	0	0
2020/04/21	R023	05/11/2020	7.47	Put	Bond Future	348.6400	0.3486	286.4400	0.2864	(17.841)	0	0	0
2020/04/21	R023	05/11/2020			Bond Future	6.4391	104.2712	6.2980	104.5749	(2.191)	0.0000	0.0000	0
2020/04/21	R023	05/11/2020	7.46	Call	Bond Future	2,516.1700	2.5162	2,757.2100	2.7572	9.580	0	0	0
2020/04/21	R023	05/11/2020	7.47	Call	Bond Future	2,534.0100	2.5340	2,775.5600	2.7756	9.532	0	0	0
2020/04/21	R023	05/11/2020	7.45	Call	Bond Future	2,498.1500	2.4981	2,738.6900	2.7387	9.629	0	0	0
2020/04/21	R023	05/11/2020	7.45	Put	Bond Future	354.6100	0.3546	291.4000	0.2914	(17.825)	0	0	0
2020/04/21	R023	04/02/2021	6.34	Call	Bond Future	774.8500	0.7748	903.0100	0.9030	16.540	0	0	0
2020/04/21	R023	04/02/2021	6.32	Put	Bond Future	1,320.9100	1.3209	1,155.8100	1.1558	(12.499)	0	0	0
2020/04/21	R023	04/02/2021			Bond Future	6.6128	105.6119	6.4611	105.9034	(2.295)	0.0000	0.0000	0
2020/04/21	R023	04/02/2021	6.34	Put	Bond Future	1,299.6300	1.2996	1,136.2900	1.1363	(12.568)	0	0	0
2020/04/21	R023	04/02/2021	6.32	Call	Bond Future	757.5200	0.7575	883.9200	0.8839	16.686	0	0	0
2020/04/21	R023	04/02/2021	6.33	Put	Bond Future	1,310.2400	1.3102	1,146.0100	1.1460	(12.534)	0	0	0
2020/04/21	R023	04/02/2021	6.33	Call	Bond Future	766.1600	0.7662	893.4300	0.8934	16.611	0	0	0
2020/04/21	R023	06/05/2021	7.58	Call	Bond Future	1,206.1900	1.2062	1,485.2900	1.4853	23.139	0	0	0
2020/04/21	R023	06/05/2021			Bond Future	6.8602	102.9871	6.6952	103.2662	(2.405)	0.0000	0.0000	0
2020/04/21	R023	06/05/2021	7.56	Call	Bond Future	1,172.9300	1.1729	1,452.0300	1.4520	23.795	0	0	0
2020/04/21	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	R023	06/05/2021	7.57	Call	Bond Future	1,189.5600	1.1896	1,468.6600	1.4687	23.462	0	0	0
2020/04/21	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	R035	07/05/2020	9.48	Put	Bond Future	11,634.5800	11.6346	12,101.1000	12.1011	4.010	0	0	0
2020/04/21	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	R035	07/05/2020	9.85	Call	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	7,500
2020/04/21	R035	07/05/2020	10.57	Put	Bond Future	3,900.0100	3.9000	4,341.4900	4.3415	11.320	0	0	3,530
2020/04/21	R035	07/05/2020	9.75	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	5,000
2020/04/21	R035	07/05/2020	10.75	Put	Bond Future	2,813.5400	2.8135	3,214.4100	3.2144	14.248	0	0	5,000
2020/04/21	R035	07/05/2020			Bond Future	11.1633	85.3543	11.2380	84.8878	0.669	0.0000	0.0000	101,701
2020/04/21	R035	07/05/2020	9.11	Put	Bond Future	14,507.5700	14.5076	14,974.0900	14.9741	3.216	0	0	0
2020/04/21	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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2020/04/21	R035	07/05/2020	9.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	R035	07/05/2020	9.47	Put	Bond Future	11,710.6200	11.7106	12,177.1400	12.1771	3.984	0	0	0
2020/04/21	R035	07/05/2020	9.85	Put	Bond Future	8,882.0600	8.8821	9,348.5300	9.3485	5.252	0	0	0
2020/04/21	R035	07/05/2020	9.78	Put	Bond Future	9,393.8200	9.3938	9,860.3200	9.8603	4.966	0	0	0
2020/04/21	R035	07/05/2020	10.57	Call	Bond Future	50.8800	0.0509	25.8400	0.0258	(49.214)	0	0	0
2020/04/21	R035	07/05/2020	9.75	Put	Bond Future	9,614.4200	9.6144	10,080.9200	10.0809	4.852	0	0	0
2020/04/21	R035	07/05/2020	10.75	Call	Bond Future	159.4900	0.1595	93.8400	0.0938	(41.162)	0	0	0
2020/04/21	R035	07/05/2020	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	R035	07/05/2020	9.49	Put	Bond Future	11,558.6300	11.5586	12,025.1500	12.0252	4.036	0	0	0
2020/04/21	R035	07/05/2020	9.55	Put	Bond Future	11,104.7700	11.1048	11,571.2900	11.5713	4.201	0	0	0
2020/04/21	R035	07/05/2020	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/21	R035	07/05/2020	9.78	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	3,530
2020/04/21	R035	07/05/2020	9.18	Put	Bond Future	13,954.5200	13.9545	14,421.0400	14.4210	3.343	0	0	0
2020/04/21	R035	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/04/21	R035	06/08/2020	9.67	Call	Bond Future	75.0700	0.0751	58.1100	0.0581	(22.592)	0	0	500
2020/04/21	R035	06/08/2020	10.45	Put	Bond Future	6,410.4600	6.4105	6,821.9500	6.8220	6.419	0	0	500
2020/04/21	R035	06/08/2020	9.00	Put	Bond Future	16,561.3100	16.5613	17,055.2000	17.0552	2.982	0	0	0
2020/04/21	R035	06/08/2020	9.92	Put	Bond Future	9,743.9900	9.7440	10,209.6200	10.2096	4.779	0	0	0
2020/04/21	R035	06/08/2020			Bond Future	11.3700	86.4167	11.4517	85.9204	0.719	0.0000	0.0000	56,629
2020/04/21	R035	06/08/2020	9.09	Put	Bond Future	15,851.1300	15.8511	16,344.2000	16.3442	3.111	0	0	0
2020/04/21	R035	06/08/2020	9.09	Call	Bond Future	11.6700	0.0117	8.4800	0.0085	(27.335)	0	0	500
2020/04/21	R035	06/08/2020	9.67	Put	Bond Future	11,489.5300	11.4895	11,968.8300	11.9688	4.172	0	0	0
2020/04/21	R035	06/08/2020	9.00	Call	Bond Future	8.4200	0.0084	6.0500	0.0061	(28.147)	0	0	24,761
2020/04/21	R035	06/08/2020	9.92	Call	Bond Future	148.3000	0.1483	117.6700	0.1177	(20.654)	0	0	0
2020/04/21	R035	06/08/2020	10.45	Call	Bond Future	504.3700	0.5044	419.6000	0.4196	(16.807)	0	0	0
2020/04/21	R035	06/08/2020	9.93	Call	Bond Future	152.1800	0.1522	120.8600	0.1209	(20.581)	0	0	0
2020/04/21	R035	06/08/2020	9.91	Put	Bond Future	9,811.9600	9.8120	10,278.2600	10.2783	4.752	0	0	0
2020/04/21	R035	06/08/2020	8.75	Put	Bond Future	18,577.1800	18.5772	19,072.4600	19.0725	2.666	0	0	0
2020/04/21	R035	06/08/2020	8.75	Call	Bond Future	3.2200	0.0032	2.2400	0.0022	(30.435)	0	0	3,000
2020/04/21	R035	06/08/2020	9.93	Put	Bond Future	9,676.1800	9.6762	10,141.1200	10.1411	4.805	0	0	0
2020/04/21	R035	06/08/2020	9.91	Call	Bond Future	144.5100	0.1445	114.5500	0.1146	(20.732)	0	0	0
2020/04/21	R035	05/11/2020	10.34	Put	Bond Future	8,697.8600	8.6979	9,102.7400	9.1027	4.655	0	0	0
2020/04/21	R035	05/11/2020			Bond Future	11.5799	83.0205	11.6650	82.5184	0.735	0.0000	0.0000	0
2020/04/21	R035	05/11/2020	10.33	Call	Bond Future	811.3600	0.8114	715.2400	0.7152	(11.847)	0	0	0
2020/04/21	R035	05/11/2020	10.33	Put	Bond Future	8,754.6600	8.7547	9,160.5800	9.1606	4.637	0	0	0
2020/04/21	R035	05/11/2020	10.34	Call	Bond Future	822.5600	0.8226	725.4000	0.7254	(11.812)	0	0	0
2020/04/21	R035	05/11/2020	10.32	Call	Bond Future	800.2700	0.8003	705.1900	0.7052	(11.881)	0	0	0
2020/04/21	R035	05/11/2020	10.32	Put	Bond Future	8,811.6500	8.8116	9,218.6100	9.2186	4.618	0	0	0
2020/04/21	R035	04/02/2021	10.04	Put	Bond Future	11,897.8500	11.8979	12,341.2600	12.3413	3.727	0	0	0
2020/04/21	R035	04/02/2021	10.14	Put	Bond Future	11,294.7500	11.2947	11,730.1100	11.7301	3.855	0	0	650
2020/04/21	R035	04/02/2021	11.14	Put	Bond Future	6,234.5300	6.2345	6,564.7100	6.5647	5.296	0	0	650
2020/04/21	R035	04/02/2021	10.05	Call	Bond Future	707.5400	0.7075	628.9500	0.6290	(11.107)	0	0	0
2020/04/21	R035	04/02/2021			Bond Future	11.8057	84.0880	11.8967	83.5668	0.771	0.0000	0.0000	0
2020/04/21	R035	04/02/2021	10.14	Call	Bond Future	789.4000	0.7894	703.5500	0.7036	(10.875)	0	0	0
2020/04/21	R035	04/02/2021	10.06	Call	Bond Future	716.2900	0.7163	636.9200	0.6369	(11.081)	0	0	0
2020/04/21	R035	04/02/2021	10.06	Put	Bond Future	11,775.9400	11.7759	12,217.7800	12.2178	3.752	0	0	0
2020/04/21	R035	04/02/2021	10.04	Call	Bond Future	698.8600	0.6989	621.0600	0.6211	(11.132)	0	0	0
2020/04/21	R035	04/02/2021	11.14	Call	Bond Future	2,262.5800	2.2626	2,071.5500	2.0716	(8.443)	0	0	0



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2020/04/21	R035	04/02/2021	10.05	Put	Bond Future	11,836.8200	11.8368	12,279.4400	12.2794	3.739	0	0	0
2020/04/21	R035	06/05/2021	12.37	Call	Bond Future	1,792.1200	1.7921	1,252.1200	1.2521	(30.132)	0	0	0
2020/04/21	R035	06/05/2021	12.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	R035	06/05/2021			Bond Future	12.0436	80.6320	12.1408	80.0920	0.807	0.0000	0.0000	0
2020/04/21	R035	06/05/2021	12.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	R035	06/05/2021	12.35	Call	Bond Future	1,684.0700	1.6841	1,144.0700	1.1441	(32.065)	0	0	0
2020/04/21	R035	06/05/2021	12.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	R035	06/05/2021	12.36	Call	Bond Future	1,738.1200	1.7381	1,198.1200	1.1981	(31.068)	0	0	0
2020/04/21	R186	07/05/2020	8.09	Put	Bond Future	4,894.2300	4.8942	4,633.5300	4.6335	(5.327)	0	0	0
2020/04/21	R186	07/05/2020	9.50	Put	Bond Future	87.4400	0.0874	57.1900	0.0572	(34.595)	0	0	0
2020/04/21	R186	07/05/2020	7.90	Put	Bond Future	5,929.4500	5.9295	5,668.3400	5.6683	(4.404)	0	0	2,500
2020/04/21	R186	07/05/2020	8.28	Put	Bond Future	3,878.4400	3.8784	3,619.8400	3.6198	(6.668)	0	0	0
2020/04/21	R186	07/05/2020	8.93	Call	Bond Future	524.5100	0.5245	616.2000	0.6162	17.481	0	0	0
2020/04/21	R186	07/05/2020			Bond Future	9.0175	111.3453	8.9666	111.6065	(0.564)	0.0000	0.0000	58,015
2020/04/21	R186	07/05/2020	8.08	Call	Bond Future	2.0500	0.0021	2.4700	0.0025	20.488	0	0	0
2020/04/21	R186	07/05/2020	8.08	Put	Bond Future	4,948.3200	4.9483	4,687.5800	4.6876	(5.269)	0	0	0
2020/04/21	R186	07/05/2020	8.50	Call	Bond Future	54.6300	0.0546	66.9800	0.0670	22.607	0	0	0
2020/04/21	R186	07/05/2020	8.50	Put	Bond Future	2,749.5700	2.7496	2,500.7600	2.5008	(9.049)	0	0	23,160
2020/04/21	R186	07/05/2020	8.09	Call	Bond Future	2.2500	0.0023	2.7100	0.0027	20.444	0	0	0
2020/04/21	R186	07/05/2020	9.50	Call	Bond Future	2,524.8200	2.5248	2,755.7300	2.7557	9.146	0	0	1,120
2020/04/21	R186	07/05/2020	7.90	Call	Bond Future	0.3400	0.0003	0.3900	0.0004	14.706	0	0	0
2020/04/21	R186	07/05/2020	8.28	Call	Bond Future	11.5000	0.0115	14.0600	0.0141	22.261	0	0	0
2020/04/21	R186	07/05/2020	8.93	Put	Bond Future	973.9700	0.9740	804.5000	0.8045	(17.400)	0	0	0
2020/04/21	R186	07/05/2020	8.07	Call	Bond Future	1.8600	0.0019	2.2400	0.0022	20.430	0	0	0
2020/04/21	R186	07/05/2020	8.07	Put	Bond Future	5,002.4400	5.0024	4,741.6600	4.7417	(5.213)	0	0	0
2020/04/21	R186	07/05/2020	10.00	Put	Bond Future	4.8500	0.0049	2.4700	0.0025	(49.072)	0	0	0
2020/04/21	R186	07/05/2020	10.00	Call	Bond Future	4,893.1800	4.8932	5,151.9600	5.1520	5.289	0	0	1,120
2020/04/21	R186	07/05/2020	7.60	Put	Bond Future	7,591.6700	7.5917	7,330.5100	7.3305	(3.440)	0	0	0
2020/04/21	R186	07/05/2020	7.60	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/04/21	R186	06/08/2020	8.00	Call	Bond Future	216.8900	0.2169	237.1700	0.2372	9.350	0	0	900
2020/04/21	R186	06/08/2020	9.00	Call	Bond Future	1,355.9300	1.3559	1,445.6700	1.4457	6.618	0	0	900
2020/04/21	R186	06/08/2020	8.25	Call	Bond Future	370.0100	0.3700	402.0700	0.4021	8.665	0	0	0
2020/04/21	R186	06/08/2020	8.38	Put	Bond Future	4,790.5000	4.7905	4,596.4200	4.5964	(4.051)	0	0	0
2020/04/21	R186	06/08/2020			Bond Future	9.2361	107.4448	9.1885	107.6786	(0.515)	0.0000	0.0000	49,566
2020/04/21	R186	06/08/2020	9.00	Put	Bond Future	2,523.3300	2.5233	2,379.2600	2.3793	(5.710)	0	0	0
2020/04/21	R186	06/08/2020	8.37	Call	Bond Future	469.1700	0.4692	508.2700	0.5083	8.334	0	0	0
2020/04/21	R186	06/08/2020	8.37	Put	Bond Future	4,833.0700	4.8331	4,638.3600	4.6384	(4.029)	0	0	0
2020/04/21	R186	06/08/2020	8.00	Put	Bond Future	6,514.7900	6.5148	6,301.2600	6.3013	(3.278)	0	0	0
2020/04/21	R186	06/08/2020	8.25	Put	Bond Future	5,356.4800	5.3565	5,154.7300	5.1547	(3.766)	0	0	0
2020/04/21	R186	06/08/2020	8.38	Call	Bond Future	478.2800	0.4783	518.0100	0.5180	8.307	0	0	0
2020/04/21	R186	06/08/2020	8.36	Call	Bond Future	460.1900	0.4602	498.6700	0.4987	8.362	0	0	0
2020/04/21	R186	06/08/2020	8.36	Put	Bond Future	4,875.8000	4.8758	4,680.4700	4.6805	(4.006)	0	0	0
2020/04/21	R186	05/11/2020	8.64	Put	Bond Future	4,982.6000	4.9826	4,807.1900	4.8072	(3.520)	0	0	0
2020/04/21	R186	05/11/2020	8.65	Call	Bond Future	1,044.0700	1.0441	1,106.2900	1.1063	5.959	0	0	0
2020/04/21	R186	05/11/2020			Bond Future	9.4608	108.7936	9.4105	109.0307	(0.532)	0.0000	0.0000	0
2020/04/21	R186	05/11/2020	8.66	Call	Bond Future	1,056.9200	1.0569	1,119.7400	1.1197	5.944	0	0	0
2020/04/21	R186	05/11/2020	8.66	Put	Bond Future	4,909.6900	4.9097	4,735.4600	4.7355	(3.549)	0	0	0

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2020/04/21	R186	05/11/2020	9.26	Put	Bond Future	3,024.4000	3.0244	2,889.8900	2.8899	(4.447)	0	0	3,500
2020/04/21	R186	05/11/2020	8.64	Call	Bond Future	1,031.3200	1.0313	1,092.9600	1.0930	5.977	0	0	0
2020/04/21	R186	05/11/2020	7.84	Put	Bond Future	8,322.3700	8.3224	8,109.9700	8.1100	(2.552)	0	0	0
2020/04/21	R186	05/11/2020	8.65	Put	Bond Future	4,946.0800	4.9461	4,771.2500	4.7713	(3.535)	0	0	0
2020/04/21	R186	05/11/2020	8.34	Put	Bond Future	6,142.4300	6.1424	5,950.7100	5.9507	(3.121)	0	0	0
2020/04/21	R186	05/11/2020	8.34	Call	Bond Future	699.8200	0.6998	745.1500	0.7452	6.477	0	0	3,500
2020/04/21	R186	05/11/2020	9.26	Call	Bond Future	2,074.7900	2.0748	2,177.3300	2.1773	4.942	0	0	0
2020/04/21	R186	05/11/2020	7.84	Call	Bond Future	336.0700	0.3361	360.7200	0.3607	7.335	0	0	3,500
2020/04/21	R186	04/02/2021	8.15	Call	Bond Future	562.6000	0.5626	596.3400	0.5963	5.997	0	0	0
2020/04/21	R186	04/02/2021			Bond Future	9.7059	104.9057	9.6561	105.1294	(0.512)	0.0000	0.0000	0
2020/04/21	R186	04/02/2021	8.15	Put	Bond Future	7,861.0600	7.8611	7,671.0800	7.6711	(2.417)	0	0	0
2020/04/21	R186	04/02/2021	8.16	Call	Bond Future	569.7200	0.5697	603.8100	0.6038	5.984	0	0	0
2020/04/21	R186	04/02/2021	8.17	Put	Bond Future	7,777.4900	7.7775	7,588.2200	7.5882	(2.434)	0	0	0
2020/04/21	R186	04/02/2021	8.16	Put	Bond Future	7,819.2300	7.8192	7,629.6000	7.6296	(2.425)	0	0	0
2020/04/21	R186	04/02/2021	8.17	Call	Bond Future	576.9100	0.5769	611.3600	0.6114	5.971	0	0	0
2020/04/21	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	R186	06/05/2021	10.77	Call	Bond Future	3,256.7800	3.2568	3,466.9400	3.4669	6.453	0	0	0
2020/04/21	R186	06/05/2021			Bond Future	9.9928	106.1844	9.9437	106.3945	(0.491)	0.0000	0.0000	0
2020/04/21	R186	06/05/2021	10.78	Call	Bond Future	3,297.8100	3.2978	3,507.9700	3.5080	6.373	0	0	0
2020/04/21	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	R186	06/05/2021	10.76	Call	Bond Future	3,215.7300	3.2157	3,425.8900	3.4259	6.535	0	0	0
2020/04/21	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	R197	07/05/2020			Bond Future	312.0277	312.0277	311.4992	311.4992	(0.169)	0.0000	0.0000	2,556
2020/04/21	R197	06/08/2020			Bond Future	308.2133	308.2133	307.5919	307.5919	(0.202)	0.0000	0.0000	950
2020/04/21	R197	05/11/2020			Bond Future	312.1554	312.1554	311.5261	311.5261	(0.202)	0.0000	0.0000	0
2020/04/21	R197	04/02/2021			Bond Future	308.2614	308.2614	307.5768	307.5768	(0.222)	0.0000	0.0000	0
2020/04/21	R197	06/05/2021			Bond Future	312.0938	312.0938	311.3529	311.3529	(0.237)	0.0000	0.0000	0
2020/04/21	R202	07/05/2020			Bond Future	222.1703	222.1703	220.0760	220.0760	(0.943)	0.0000	0.0000	7,760
2020/04/21	R202	06/08/2020			Bond Future	220.8609	220.8609	218.6788	218.6788	(0.988)	0.0000	0.0000	5,451
2020/04/21	R202	05/11/2020			Bond Future	223.6856	223.6856	221.4755	221.4755	(0.988)	0.0000	0.0000	0
2020/04/21	R202	04/02/2021			Bond Future	222.3750	222.3750	220.1023	220.1023	(1.022)	0.0000	0.0000	0
2020/04/21	R202	06/05/2021			Bond Future	225.1406	225.1406	222.8051	222.8051	(1.037)	0.0000	0.0000	0
2020/04/21	R208	07/05/2020	4.81	Call	Bond Future	493.9900	0.4940	547.5000	0.5475	10.832	0	0	0
2020/04/21	R208	07/05/2020	4.80	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2020/04/21	R208	07/05/2020			Bond Future	4.2439	102.9233	4.1828	102.9768	(1.440)	0.0000	0.0000	25,272
2020/04/21	R208	07/05/2020	4.82	Call	Bond Future	502.6700	0.5027	556.1800	0.5562	10.645	0	0	0
2020/04/21	R208	07/05/2020	4.82	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/21	R208	07/05/2020	4.81	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2020/04/21	R208	07/05/2020	4.80	Call	Bond Future	485.2900	0.4853	538.8000	0.5388	11.026	0	0	0
2020/04/21	R208	06/08/2020	5.57	Put	Bond Future	0.3500	0.0004	0.2700	0.0003	(22.857)	0	0	0
2020/04/21	R208	06/08/2020			Bond Future	3.9443	104.2044	3.9045	104.2295	(1.008)	0.0000	0.0000	7,323
2020/04/21	R208	06/08/2020	5.56	Call	Bond Future	1,011.3100	1.0113	1,036.3400	1.0363	2.475	0	0	0
2020/04/21	R208	06/08/2020	5.56	Put	Bond Future	0.3800	0.0004	0.2900	0.0003	(23.684)	0	0	0
2020/04/21	R208	06/08/2020	5.57	Call	Bond Future	1,017.4800	1.0175	1,042.5200	1.0425	2.461	0	0	0
2020/04/21	R208	06/08/2020	5.55	Call	Bond Future	1,005.1300	1.0051	1,030.1500	1.0302	2.489	0	0	0

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2020/04/21	R208	06/08/2020	5.55	Put	Bond Future	0.4000	0.0004	0.3000	0.0003	(25.000)	0	0	0
2020/04/21	R208	05/11/2020	4.78	Call	Bond Future	617.6900	0.6177	643.0900	0.6431	4.112	0	0	0
2020/04/21	R208	05/11/2020	4.77	Put	Bond Future	0.4100	0.0004	0.2900	0.0003	(29.268)	0	0	0
2020/04/21	R208	05/11/2020			Bond Future	3.1863	102.1181	3.1208	102.1436	(2.055)	0.0000	0.0000	0
2020/04/21	R208	05/11/2020	4.79	Call	Bond Future	621.5200	0.6215	646.9300	0.6469	4.088	0	0	0
2020/04/21	R208	05/11/2020	4.79	Put	Bond Future	0.3700	0.0004	0.2600	0.0003	(29.730)	0	0	0
2020/04/21	R208	05/11/2020	4.78	Put	Bond Future	0.3900	0.0004	0.2700	0.0003	(30.769)	0	0	0
2020/04/21	R208	05/11/2020	4.77	Call	Bond Future	613.8600	0.6139	639.2600	0.6393	4.138	0	0	0
2020/04/21	R209	07/05/2020	9.47	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/21	R209	07/05/2020			Bond Future	11.1141	64.7880	11.1939	64.3647	0.717	0.0000	0.0000	55,961
2020/04/21	R209	07/05/2020	9.45	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/21	R209	07/05/2020	9.45	Put	Bond Future	9,865.0700	9.8651	10,288.3800	10.2884	4.291	0	0	0
2020/04/21	R209	07/05/2020	9.47	Put	Bond Future	9,733.8300	9.7338	10,157.1400	10.1571	4.349	0	0	0
2020/04/21	R209	07/05/2020	9.46	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/21	R209	07/05/2020	9.46	Put	Bond Future	9,799.4100	9.7994	10,222.7200	10.2227	4.320	0	0	0
2020/04/21	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	R209	06/08/2020	5.55	Put	Bond Future	43,938.6700	43.9387	44,385.4500	44.3855	1.017	0	0	0
2020/04/21	R209	06/08/2020			Bond Future	11.3002	65.5945	11.3865	65.1477	0.764	0.0000	0.0000	47,937
2020/04/21	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	R209	06/08/2020	5.57	Put	Bond Future	43,721.8600	43.7219	44,168.6400	44.1686	1.022	0	0	0
2020/04/21	R209	06/08/2020	5.56	Put	Bond Future	43,830.1900	43.8302	44,276.9700	44.2770	1.019	0	0	0
2020/04/21	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	R209	05/11/2020	10.02	Call	Bond Future	641.3100	0.6413	563.9600	0.5640	(12.061)	0	0	0
2020/04/21	R209	05/11/2020			Bond Future	11.4866	63.2750	11.5761	62.8228	0.779	0.0000	0.0000	0
2020/04/21	R209	05/11/2020	10.00	Call	Bond Future	624.4400	0.6244	548.7300	0.5487	(12.124)	0	0	0
2020/04/21	R209	05/11/2020	10.00	Put	Bond Future	8,894.9700	8.8950	9,271.5000	9.2715	4.233	0	0	0
2020/04/21	R209	05/11/2020	10.02	Put	Bond Future	8,790.3300	8.7903	9,165.2200	9.1652	4.265	0	0	0
2020/04/21	R209	05/11/2020	10.01	Call	Bond Future	632.8300	0.6328	556.3100	0.5563	(12.092)	0	0	0
2020/04/21	R209	05/11/2020	10.01	Put	Bond Future	8,842.5700	8.8426	9,218.2900	9.2183	4.249	0	0	0
2020/04/21	R209	04/02/2021	10.12	Put	Bond Future	9,344.2900	9.3443	9,722.2800	9.7223	4.045	0	0	0
2020/04/21	R209	04/02/2021			Bond Future	11.6818	64.0887	11.7767	63.6210	0.813	0.0000	0.0000	0
2020/04/21	R209	04/02/2021	10.11	Call	Bond Future	833.1000	0.8331	744.1600	0.7442	(10.676)	0	0	0
2020/04/21	R209	04/02/2021	10.11	Put	Bond Future	9,394.7000	9.3947	9,773.4800	9.7735	4.032	0	0	0
2020/04/21	R209	04/02/2021	10.12	Call	Bond Future	842.4400	0.8424	752.7100	0.7527	(10.651)	0	0	0
2020/04/21	R209	04/02/2021	10.10	Call	Bond Future	823.8300	0.8238	735.6700	0.7357	(10.701)	0	0	0
2020/04/21	R209	04/02/2021	10.10	Put	Bond Future	9,445.2500	9.4452	9,824.8100	9.8248	4.019	0	0	0
2020/04/21	R209	06/05/2021	12.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	R209	06/05/2021	12.22	Call	Bond Future	1,542.3000	1.5423	1,059.2100	1.0592	(31.323)	0	0	0
2020/04/21	R209	06/05/2021			Bond Future	11.8941	61.7278	11.9948	61.2447	0.847	0.0000	0.0000	0
2020/04/21	R209	06/05/2021	12.23	Call	Bond Future	1,588.7000	1.5887	1,105.6100	1.1056	(30.408)	0	0	0
2020/04/21	R209	06/05/2021	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	R209	06/05/2021	12.24	Call	Bond Future	1,635.0600	1.6351	1,151.9700	1.1520	(29.546)	0	0	0
2020/04/21	R209	06/05/2021	12.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	R210	07/05/2020			Bond Future	183.5077	183.5077	183.5020	183.5020	(0.003)	0.0000	0.0000	1,419
2020/04/21	R210	06/08/2020			Bond Future	185.8380	185.8380	185.7802	185.7802	(0.031)	0.0000	0.0000	555
2020/04/21	R210	05/11/2020			Bond Future	185.4935	185.4935	185.4351	185.4351	(0.032)	0.0000	0.0000	0

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2020/04/21	R210	04/02/2021			Bond Future	187.9219	187.9219	187.8340	187.8340	(0.047)	0.0000	0.0000	0
2020/04/21	R210	06/05/2021			Bond Future	187.5046	187.5046	187.3866	187.3866	(0.063)	0.0000	0.0000	0
2020/04/21	R212	07/05/2020			Bond Future	165.5867	165.5867	165.5738	165.5738	(0.008)	0.0000	0.0000	6,719
2020/04/21	R212	06/08/2020			Bond Future	165.3921	165.3921	165.3322	165.3322	(0.036)	0.0000	0.0000	25
2020/04/21	R212	05/11/2020			Bond Future	167.5075	167.5075	167.4470	167.4470	(0.036)	0.0000	0.0000	0
2020/04/21	R212	04/02/2021			Bond Future	167.3684	167.3684	167.2813	167.2813	(0.052)	0.0000	0.0000	0
2020/04/21	R212	06/05/2021			Bond Future	169.4497	169.4497	169.3356	169.3356	(0.067)	0.0000	0.0000	0
2020/04/21	R213	07/05/2020	9.01	Put	Bond Future	8,964.9400	8.9649	9,202.8400	9.2028	2.654	0	0	0
2020/04/21	R213	07/05/2020	9.00	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/21	R213	07/05/2020			Bond Future	10.5676	78.7202	10.6122	78.4823	0.422	0.0000	0.0000	11,068
2020/04/21	R213	07/05/2020	9.01	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/21	R213	07/05/2020	9.00	Put	Bond Future	9,026.8300	9.0268	9,264.7300	9.2647	2.635	0	0	0
2020/04/21	R213	07/05/2020	9.02	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/21	R213	07/05/2020	9.02	Put	Bond Future	8,903.1100	8.9031	9,141.0100	9.1410	2.672	0	0	0
2020/04/21	R213	06/08/2020	9.31	Call	Bond Future	191.9100	0.1919	168.1900	0.1682	(12.360)	0	0	0
2020/04/21	R213	06/08/2020			Bond Future	10.7700	79.7000	10.8207	79.4370	0.471	0.0000	0.0000	10,849
2020/04/21	R213	06/08/2020	9.29	Call	Bond Future	183.6300	0.1836	160.7600	0.1608	(12.454)	0	0	0
2020/04/21	R213	06/08/2020	9.29	Put	Bond Future	8,422.5800	8.4226	8,662.7500	8.6627	2.852	0	0	0
2020/04/21	R213	06/08/2020	9.31	Put	Bond Future	8,311.9000	8.3119	8,551.2200	8.5512	2.879	0	0	0
2020/04/21	R213	06/08/2020	9.30	Call	Bond Future	187.7300	0.1877	164.4400	0.1644	(12.406)	0	0	0
2020/04/21	R213	06/08/2020	9.30	Put	Bond Future	8,367.1700	8.3672	8,606.9200	8.6069	2.865	0	0	0
2020/04/21	R213	05/11/2020	9.60	Put	Bond Future	8,057.7900	8.0578	8,274.1600	8.2742	2.685	0	0	0
2020/04/21	R213	05/11/2020	9.59	Call	Bond Future	638.9100	0.6389	589.7900	0.5898	(7.688)	0	0	0
2020/04/21	R213	05/11/2020			Bond Future	10.9772	77.1661	11.0299	76.9001	0.480	0.0000	0.0000	0
2020/04/21	R213	05/11/2020	9.60	Call	Bond Future	647.5300	0.6475	597.9000	0.5979	(7.665)	0	0	0
2020/04/21	R213	05/11/2020	9.59	Put	Bond Future	8,106.4000	8.1064	8,323.2800	8.3233	2.675	0	0	0
2020/04/21	R213	05/11/2020	9.61	Call	Bond Future	656.2500	0.6563	606.0900	0.6061	(7.643)	0	0	0
2020/04/21	R213	05/11/2020	9.61	Put	Bond Future	8,009.3300	8.0093	8,225.1700	8.2252	2.695	0	0	0
2020/04/21	R213	04/02/2021	9.40	Call	Bond Future	577.8200	0.5778	535.1300	0.5351	(7.388)	0	0	0
2020/04/21	R213	04/02/2021	9.39	Put	Bond Future	10,203.5200	10.2035	10,442.5300	10.4425	2.342	0	0	0
2020/04/21	R213	04/02/2021			Bond Future	11.2009	78.1583	11.2584	77.8770	0.513	0.0000	0.0000	0
2020/04/21	R213	04/02/2021	9.41	Call	Bond Future	584.9000	0.5849	541.7800	0.5418	(7.372)	0	0	0
2020/04/21	R213	04/02/2021	9.41	Put	Bond Future	10,102.6000	10.1026	10,340.7700	10.3408	2.358	0	0	0
2020/04/21	R213	04/02/2021	9.40	Put	Bond Future	10,152.9900	10.1530	10,391.5900	10.3916	2.350	0	0	0
2020/04/21	R213	04/02/2021	9.39	Call	Bond Future	570.8200	0.5708	528.5400	0.5285	(7.407)	0	0	0
2020/04/21	R213	06/05/2021	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	R213	06/05/2021			Bond Future	11.4395	75.5770	11.5019	75.2807	0.545	0.0000	0.0000	0
2020/04/21	R213	06/05/2021	11.90	Call	Bond Future	2,150.7900	2.1508	1,854.4100	1.8544	(13.780)	0	0	0
2020/04/21	R213	06/05/2021	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	R213	06/05/2021	11.91	Call	Bond Future	2,196.5700	2.1966	1,900.1900	1.9002	(13.493)	0	0	0
2020/04/21	R213	06/05/2021	11.89	Call	Bond Future	2,104.9700	2.1050	1,808.5900	1.8086	(14.080)	0	0	0
2020/04/21	R213	06/05/2021	11.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	R214	07/05/2020	9.77	Put	Bond Future	8,678.0100	8.6780	9,334.4600	9.3345	7.565	0	0	0
2020/04/21	R214	07/05/2020			Bond Future	11.1870	63.7360	11.3071	63.0795	1.074	0.0000	0.0000	13,611
2020/04/21	R214	07/05/2020	9.76	Call	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	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
2020/04/21	R214	07/05/2020	9.76	Put	Bond Future	8,745.9300	8.7459	9,402.3900	9.4024	7.506	0	0	0
2020/04/21	R214	07/05/2020	9.77	Call	Bond Future	0.0700	0.0001	0.0100	0.0000	(85.714)	0	0	0
2020/04/21	R214	07/05/2020	9.31	Put	Bond Future	11,910.8600	11.9109	12,567.3700	12.5674	5.512	0	0	0
2020/04/21	R214	07/05/2020	10.66	Put	Bond Future	3,115.9200	3.1159	3,717.7900	3.7178	19.316	0	0	1,250
2020/04/21	R214	07/05/2020	9.75	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2020/04/21	R214	07/05/2020	9.75	Put	Bond Future	8,813.9500	8.8139	9,470.4200	9.4704	7.448	0	0	0
2020/04/21	R214	07/05/2020	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/04/21	R214	07/05/2020	9.91	Put	Bond Future	7,737.8200	7.7378	8,394.0900	8.3941	8.481	0	0	0
2020/04/21	R214	07/05/2020	9.91	Call	Bond Future	0.3000	0.0003	0.0600	0.0001	(80.000)	0	0	1,250
2020/04/21	R214	07/05/2020	10.66	Call	Bond Future	96.9700	0.0970	42.3300	0.0423	(56.347)	0	0	0
2020/04/21	R214	06/08/2020	9.98	Put	Bond Future	8,462.8900	8.4629	9,084.1400	9.0841	7.341	0	0	0
2020/04/21	R214	06/08/2020	9.97	Call	Bond Future	235.7800	0.2358	175.6400	0.1756	(25.507)	0	0	0
2020/04/21	R214	06/08/2020			Bond Future	11.3625	64.5293	11.4907	63.8468	1.128	0.0000	0.0000	10,665
2020/04/21	R214	06/08/2020	9.98	Call	Bond Future	240.9900	0.2410	179.7200	0.1797	(25.424)	0	0	0
2020/04/21	R214	06/08/2020	9.97	Put	Bond Future	8,523.4000	8.5234	9,145.7800	9.1458	7.302	0	0	0
2020/04/21	R214	06/08/2020	9.99	Call	Bond Future	246.2900	0.2463	183.8700	0.1839	(25.344)	0	0	0
2020/04/21	R214	06/08/2020	9.99	Put	Bond Future	8,402.5700	8.4026	9,022.6700	9.0227	7.380	0	0	0
2020/04/21	R214	05/11/2020	10.26	Put	Bond Future	8,139.4700	8.1395	8,698.1800	8.6982	6.864	0	0	0
2020/04/21	R214	05/11/2020			Bond Future	11.5396	62.0574	11.6726	61.3667	1.152	0.0000	0.0000	0
2020/04/21	R214	05/11/2020	10.25	Call	Bond Future	772.3800	0.7724	641.8000	0.6418	(16.906)	0	0	0
2020/04/21	R214	05/11/2020	10.25	Put	Bond Future	8,192.1700	8.1922	8,752.2700	8.7523	6.837	0	0	0
2020/04/21	R214	05/11/2020	10.26	Call	Bond Future	782.6700	0.7827	650.7000	0.6507	(16.862)	0	0	0
2020/04/21	R214	05/11/2020	10.24	Call	Bond Future	762.1900	0.7622	632.9900	0.6330	(16.951)	0	0	0
2020/04/21	R214	05/11/2020	10.24	Put	Bond Future	8,245.0700	8.2451	8,806.5500	8.8065	6.810	0	0	0
2020/04/21	R214	04/02/2021	10.33	Call	Bond Future	988.1200	0.9881	840.4600	0.8405	(14.944)	0	0	0
2020/04/21	R214	04/02/2021			Bond Future	11.7285	62.8554	11.8688	62.1463	1.196	0.0000	0.0000	0
2020/04/21	R214	04/02/2021	10.31	Call	Bond Future	966.3400	0.9663	821.2700	0.8213	(15.012)	0	0	0
2020/04/21	R214	04/02/2021	10.31	Put	Bond Future	8,980.0100	8.9800	9,544.0600	9.5441	6.281	0	0	0
2020/04/21	R214	04/02/2021	10.33	Put	Bond Future	8,877.1700	8.8772	9,438.6300	9.4386	6.325	0	0	0
2020/04/21	R214	04/02/2021	10.32	Call	Bond Future	977.1800	0.9772	830.8200	0.8308	(14.978)	0	0	0
2020/04/21	R214	04/02/2021	10.32	Put	Bond Future	8,928.5000	8.9285	9,491.2600	9.4913	6.303	0	0	0
2020/04/21	R214	06/05/2021	12.26	Call	Bond Future	1,621.4600	1.6215	894.5000	0.8945	(44.834)	0	0	0
2020/04/21	R214	06/05/2021	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	R214	06/05/2021			Bond Future	11.9262	60.3398	12.0739	59.6128	1.239	0.0000	0.0000	0
2020/04/21	R214	06/05/2021	12.27	Call	Bond Future	1,668.9000	1.6689	941.9400	0.9419	(43.559)	0	0	0
2020/04/21	R214	06/05/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	R214	06/05/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	R214	06/05/2021	12.25	Call	Bond Future	1,573.9500	1.5740	846.9900	0.8470	(46.187)	0	0	0
2020/04/21	R248	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	R248	07/05/2020	9.77	Put	Bond Future	11,585.5300	11.5855	12,400.3600	12.4004	7.033	0	0	0
2020/04/21	R248	07/05/2020	10.20	Call	Bond Future	0.5100	0.0005	0.0800	0.0001	(84.314)	0	0	0
2020/04/21	R248	07/05/2020	9.69	Put	Bond Future	12,287.6500	12.2877	13,102.4800	13.1025	6.631	0	0	0
2020/04/21	R248	07/05/2020			Bond Future	11.2680	80.4356	11.3882	79.6208	1.066	0.0000	0.0000	58,996
2020/04/21	R248	07/05/2020	9.79	Put	Bond Future	11,411.4600	11.4115	12,226.2900	12.2263	7.140	0	0	0
2020/04/21	R248	07/05/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	R248	07/05/2020	10.70	Call	Bond Future	48.9500	0.0489	16.6900	0.0167	(65.904)	0	0	0
2020/04/21	R248	07/05/2020	10.70	Put	Bond Future	4,116.7300	4.1167	4,899.3000	4.8993	19.010	0	0	300

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
2020/04/21	R248	07/05/2020	9.78	Put	Bond Future	11,498.4300	11.4984	12,313.2600	12.3133	7.086	0	0	0
2020/04/21	R248	07/05/2020	10.20	Put	Bond Future	7,967.7900	7.9678	8,782.1900	8.7822	10.221	0	0	300
2020/04/21	R248	07/05/2020	9.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/04/21	R248	07/05/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	R248	06/08/2020	11.80	Call	Bond Future	4,057.3100	4.0573	3,518.0300	3.5180	(13.292)	0	0	470
2020/04/21	R248	06/08/2020	12.75	Call	Bond Future	8,415.6700	8.4157	7,684.5900	7.6846	(8.687)	0	0	814
2020/04/21	R248	06/08/2020	10.35	Call	Bond Future	278.6200	0.2786	197.7800	0.1978	(29.014)	0	0	640
2020/04/21	R248	06/08/2020	11.85	Put	Bond Future	1,684.4400	1.6844	1,978.6600	1.9787	17.467	0	0	0
2020/04/21	R248	06/08/2020	9.00	Put	Bond Future	19,949.9100	19.9499	20,796.4600	20.7965	4.243	0	0	0
2020/04/21	R248	06/08/2020	10.20	Call	Bond Future	186.4700	0.1865	129.2300	0.1292	(30.697)	0	0	0
2020/04/21	R248	06/08/2020			Bond Future	11.4491	81.4368	11.5778	80.5893	1.124	0.0000	0.0000	67,675
2020/04/21	R248	06/08/2020	10.35	Put	Bond Future	8,257.1300	8.2571	9,023.7800	9.0238	9.285	0	0	0
2020/04/21	R248	06/08/2020	11.85	Call	Bond Future	4,270.7200	4.2707	3,717.4500	3.7175	(12.955)	0	0	0
2020/04/21	R248	06/08/2020	11.15	Put	Bond Future	3,782.6900	3.7827	4,305.6500	4.3056	13.825	0	0	0
2020/04/21	R248	06/08/2020	11.15	Call	Bond Future	1,746.4300	1.7464	1,421.9000	1.4219	(18.582)	0	0	0
2020/04/21	R248	06/08/2020	10.85	Put	Bond Future	5,154.0100	5.1540	5,784.2800	5.7843	12.229	0	0	0
2020/04/21	R248	06/08/2020	10.85	Call	Bond Future	977.4500	0.9775	760.2300	0.7602	(22.223)	0	0	640
2020/04/21	R248	06/08/2020	9.25	Put	Bond Future	17,528.4300	17.5284	18,373.1700	18.3732	4.819	0	0	0
2020/04/21	R248	06/08/2020	9.25	Call	Bond Future	6.5700	0.0066	3.8200	0.0038	(41.857)	0	0	20,640
2020/04/21	R248	06/08/2020	10.18	Call	Bond Future	176.3300	0.1763	121.8100	0.1218	(30.919)	0	0	0
2020/04/21	R248	06/08/2020	10.18	Put	Bond Future	9,518.9200	9.5189	10,311.8900	10.3119	8.330	0	0	0
2020/04/21	R248	06/08/2020	11.80	Put	Bond Future	1,785.0200	1.7850	2,093.2300	2.0932	17.266	0	0	0
2020/04/21	R248	06/08/2020	12.75	Put	Bond Future	560.8200	0.5608	677.2300	0.6772	20.757	0	0	0
2020/04/21	R248	06/08/2020	9.00	Call	Bond Future	2.0900	0.0021	1.1500	0.0012	(44.976)	0	0	3,000
2020/04/21	R248	06/08/2020	10.20	Put	Bond Future	9,366.6200	9.3666	10,156.8700	10.1569	8.437	0	0	0
2020/04/21	R248	06/08/2020	12.25	Put	Bond Future	1,071.1500	1.0711	1,271.4700	1.2715	18.701	0	0	0
2020/04/21	R248	06/08/2020	12.25	Call	Bond Future	6,086.0800	6.0861	5,438.9100	5.4389	(10.634)	0	0	814
2020/04/21	R248	06/08/2020	11.10	Put	Bond Future	3,989.3800	3.9894	4,530.3200	4.5303	13.560	0	0	0
2020/04/21	R248	06/08/2020	11.10	Call	Bond Future	1,603.3800	1.6034	1,296.8300	1.2968	(19.119)	0	0	470
2020/04/21	R248	06/08/2020	10.19	Call	Bond Future	181.3400	0.1813	125.4700	0.1255	(30.810)	0	0	0
2020/04/21	R248	06/08/2020	10.19	Put	Bond Future	9,442.6500	9.4426	10,234.2700	10.2343	8.383	0	0	0
2020/04/21	R248	05/11/2020	10.02	Put	Bond Future	12,282.3000	12.2823	13,050.8800	13.0509	6.258	0	0	0
2020/04/21	R248	05/11/2020	10.03	Call	Bond Future	436.7500	0.4367	346.3400	0.3463	(20.701)	0	0	0
2020/04/21	R248	05/11/2020			Bond Future	11.6320	78.0411	11.7660	77.1835	1.152	0.0000	0.0000	0
2020/04/21	R248	05/11/2020	10.04	Call	Bond Future	444.3900	0.4444	352.6500	0.3527	(20.644)	0	0	0
2020/04/21	R248	05/11/2020	10.04	Put	Bond Future	12,130.9000	12.1309	12,896.8400	12.8968	6.314	0	0	0
2020/04/21	R248	05/11/2020	10.02	Call	Bond Future	429.2200	0.4292	340.1200	0.3401	(20.759)	0	0	0
2020/04/21	R248	05/11/2020	10.03	Put	Bond Future	12,206.4700	12.2065	12,973.7400	12.9737	6.286	0	0	0
2020/04/21	R248	04/02/2021	10.46	Call	Bond Future	1,126.3400	1.1263	949.7700	0.9498	(15.676)	0	0	0
2020/04/21	R248	04/02/2021	10.47	Put	Bond Future	10,611.2900	10.6113	11,313.6500	11.3137	6.619	0	0	0
2020/04/21	R248	04/02/2021			Bond Future	11.8277	79.0447	11.9696	78.1641	1.200	0.0000	0.0000	0
2020/04/21	R248	04/02/2021	10.46	Put	Bond Future	10,675.3900	10.6754	11,379.4300	11.3794	6.595	0	0	0
2020/04/21	R248	04/02/2021	10.47	Call	Bond Future	1,139.7600	1.1398	961.5100	0.9615	(15.639)	0	0	0
2020/04/21	R248	04/02/2021	10.48	Call	Bond Future	1,153.2900	1.1533	973.3600	0.9734	(15.601)	0	0	0
2020/04/21	R248	04/02/2021	10.48	Put	Bond Future	10,547.4300	10.5474	11,248.1100	11.2481	6.643	0	0	0
2020/04/21	R248	06/05/2021	12.36	Call	Bond Future	1,943.4200	1.9434	1,040.5000	1.0405	(46.460)	0	0	0
2020/04/21	R248	06/05/2021			Bond Future	12.0327	75.5903	12.1828	74.6874	1.247	0.0000	0.0000	0
2020/04/21	R248	06/05/2021	12.34	Call	Bond Future	1,827.3300	1.8273	924.4100	0.9244	(49.412)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/21	R248	06/05/2021	12.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	R248	06/05/2021	12.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/21	R248	06/05/2021	12.35	Call	Bond Future	1,885.4200	1.8854	982.5000	0.9825	(47.890)	0	0	0
2020/04/21	R248	06/05/2021	12.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total** **1756289**