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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/04/2020 TO 23/04/2020

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
2020/04/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	2025	07/05/2020		Bond Future	134.9625	134.9625	134.0782	134.0782	(0.655)	0.0000	0.0000	1,865
2020/04/23	2025	06/08/2020		Bond Future	135.1253	135.1253	134.2288	134.2288	(0.663)	0.0000	0.0000	1,411

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/23	2025	05/11/2020			Bond Future	136.8518		136.8518	135.9434	135.9434	(0.664)	0.0000	0.0000	0
2020/04/23	2025	04/02/2021			Bond Future	137.0914		137.0914	136.1711	136.1711	(0.671)	0.0000	0.0000	0
2020/04/23	2025	06/05/2021			Bond Future	138.7760		138.7760	137.8447	137.8447	(0.671)	0.0000	0.0000	0
2020/04/23	2029	07/05/2020			Bond Future	98.7150		98.7150	96.5386	96.5386	(2.205)	0.0000	0.0000	1,509
2020/04/23	2029	06/08/2020			Bond Future	99.9368		99.9368	97.7325	97.7325	(2.206)	0.0000	0.0000	2,267
2020/04/23	2029	05/11/2020			Bond Future	100.0712		100.0712	97.8385	97.8385	(2.231)	0.0000	0.0000	0
2020/04/23	2029	04/02/2021			Bond Future	101.3655		101.3655	99.1038	99.1038	(2.231)	0.0000	0.0000	0
2020/04/23	2029	06/05/2021			Bond Future	101.4550		101.4550	99.1657	99.1657	(2.256)	0.0000	0.0000	0
2020/04/23	2030	07/05/2020	8.79	Call	Bond Future	0.0300		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/23	2030	07/05/2020	8.78	Put	Bond Future	10,310.3600		10.3104	12,078.1800	12.0782	17.146	0	0	0
2020/04/23	2030	07/05/2020	8.85	Put	Bond Future	9,875.1000		9.8751	11,642.8900	11.6429	17.901	0	0	5,820
2020/04/23	2030	07/05/2020	8.45	Put	Bond Future	12,398.0500		12.3981	14,165.9000	14.1659	14.259	0	0	0
2020/04/23	2030	07/05/2020	9.19	Put	Bond Future	7,798.6000		7.7986	9,565.4000	9.5654	22.655	0	0	0
2020/04/23	2030	07/05/2020			Bond Future	10.5619		86.8801	10.8964	85.1123	3.167	0.0000	0.0000	82,020
2020/04/23	2030	07/05/2020	8.80	Call	Bond Future	0.0400		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/23	2030	07/05/2020	8.80	Put	Bond Future	10,185.7400		10.1857	11,953.5500	11.9536	17.356	0	0	0
2020/04/23	2030	07/05/2020	8.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/23	2030	07/05/2020	9.19	Call	Bond Future	1.0900		0.0011	0.0400	0.0000	(96.330)	0	0	0
2020/04/23	2030	07/05/2020	8.79	Put	Bond Future	10,248.0200		10.2480	12,015.8400	12.0158	17.250	0	0	0
2020/04/23	2030	07/05/2020	8.78	Call	Bond Future	0.0300		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/23	2030	07/05/2020	8.90	Call	Bond Future	0.1000		0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/04/23	2030	07/05/2020	8.85	Call	Bond Future	0.0600		0.0001	0.0000	0.0000	(100.000)	0	0	5,000
2020/04/23	2030	07/05/2020	8.90	Put	Bond Future	9,565.8100		9.5658	11,333.5600	11.3336	18.480	0	0	5,820
2020/04/23	2030	06/08/2020	10.70	Call	Bond Future	2,612.1100		2.6121	1,813.3400	1.8133	(30.579)	0	0	470
2020/04/23	2030	06/08/2020	10.00	Call	Bond Future	1,174.5200		1.1745	729.4200	0.7294	(37.896)	0	0	470
2020/04/23	2030	06/08/2020	10.05	Put	Bond Future	5,245.3900		5.2454	6,567.1600	6.5672	25.199	0	0	0
2020/04/23	2030	06/08/2020	9.75	Put	Bond Future	6,499.6600		6.4997	7,951.4400	7.9514	22.336	0	0	0
2020/04/23	2030	06/08/2020	9.42	Call	Bond Future	520.5100		0.5205	292.8000	0.2928	(43.747)	0	0	0
2020/04/23	2030	06/08/2020	9.11	Call	Bond Future	319.2700		0.3193	170.2900	0.1703	(46.663)	0	0	0
2020/04/23	2030	06/08/2020			Bond Future	10.7959		83.9274	11.1460	82.1373	3.243	0.0000	0.0000	75,215
2020/04/23	2030	06/08/2020	10.70	Put	Bond Future	3,111.5100		3.1115	4,102.8600	4.1029	31.861	0	0	0
2020/04/23	2030	06/08/2020	9.05	Put	Bond Future	10,033.6700		10.0337	11,687.3800	11.6874	16.482	0	0	0
2020/04/23	2030	06/08/2020	9.05	Call	Bond Future	288.8500		0.2889	152.4400	0.1524	(47.225)	0	0	450
2020/04/23	2030	06/08/2020	8.36	Put	Bond Future	14,085.1000		14.0851	15,832.5300	15.8325	12.406	0	0	0
2020/04/23	2030	06/08/2020	8.36	Call	Bond Future	79.6800		0.0797	36.9900	0.0370	(53.577)	0	0	800
2020/04/23	2030	06/08/2020	8.86	Put	Bond Future	11,101.2800		11.1013	12,789.5900	12.7896	15.208	0	0	0
2020/04/23	2030	06/08/2020	8.86	Call	Bond Future	207.8000		0.2078	105.9900	0.1060	(48.994)	0	0	800
2020/04/23	2030	06/08/2020	9.09	Call	Bond Future	308.8500		0.3089	164.1500	0.1641	(46.851)	0	0	0
2020/04/23	2030	06/08/2020	9.09	Put	Bond Future	9,814.1700		9.8142	11,459.5900	11.4596	16.766	0	0	0
2020/04/23	2030	06/08/2020	10.00	Put	Bond Future	5,441.9800		5.4420	6,787.0000	6.7870	24.716	0	0	0
2020/04/23	2030	06/08/2020	10.75	Call	Bond Future	2,741.8100		2.7418	1,916.7200	1.9167	(30.093)	0	0	0
2020/04/23	2030	06/08/2020	10.05	Call	Bond Future	1,254.3800		1.2544	786.0300	0.7860	(37.337)	0	0	0
2020/04/23	2030	06/08/2020	9.75	Call	Bond Future	832.5800		0.8326	494.2400	0.4942	(40.638)	0	0	450
2020/04/23	2030	06/08/2020	9.42	Put	Bond Future	8,080.2700		8.0803	9,642.6800	9.6427	19.336	0	0	800
2020/04/23	2030	06/08/2020	9.11	Put	Bond Future	9,705.1400		9.7051	11,346.2800	11.3463	16.910	0	0	0
2020/04/23	2030	06/08/2020	10.75	Put	Bond Future	2,980.3200		2.9803	3,945.3500	3.9454	32.380	0	0	0

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2020/04/23	2030	06/08/2020	9.20	Put	Bond Future	9,220.5800	9.2206	10,841.2700	10.8413	17.577	0	0	0
2020/04/23	2030	06/08/2020	9.20	Call	Bond Future	369.7600	0.3698	200.3300	0.2003	(45.822)	0	0	323
2020/04/23	2030	06/08/2020	8.50	Put	Bond Future	13,226.4900	13.2265	14,961.3400	14.9613	13.116	0	0	0
2020/04/23	2030	06/08/2020	8.50	Call	Bond Future	105.6600	0.1057	50.3900	0.0504	(52.309)	0	0	323
2020/04/23	2030	06/08/2020	9.10	Call	Bond Future	314.0300	0.3140	167.1900	0.1672	(46.760)	0	0	0
2020/04/23	2030	06/08/2020	9.10	Put	Bond Future	9,759.6000	9.7596	11,402.8800	11.4029	16.838	0	0	0
2020/04/23	2030	05/11/2020	8.10	Put	Bond Future	16,790.7000	16.7907	18,517.2900	18.5173	10.283	0	0	0
2020/04/23	2030	05/11/2020	8.73	Call	Bond Future	474.2800	0.4743	301.0400	0.3010	(36.527)	0	0	3,000
2020/04/23	2030	05/11/2020	10.06	Put	Bond Future	6,845.1600	6.8452	8,132.2700	8.1323	18.803	0	0	1,000
2020/04/23	2030	05/11/2020	9.39	Put	Bond Future	9,732.6200	9.7326	11,227.5800	11.2276	15.360	0	0	0
2020/04/23	2030	05/11/2020	9.38	Call	Bond Future	961.4100	0.9614	646.1600	0.6462	(32.790)	0	0	0
2020/04/23	2030	05/11/2020			Bond Future	11.0190	84.9806	11.3846	83.1678	3.318	0.0000	0.0000	0
2020/04/23	2030	05/11/2020	9.61	Call	Bond Future	1,203.5600	1.2036	824.5800	0.8246	(31.488)	0	0	0
2020/04/23	2030	05/11/2020	9.61	Put	Bond Future	8,712.9900	8.7130	10,146.8500	10.1468	16.457	0	0	3,000
2020/04/23	2030	05/11/2020	8.85	Put	Bond Future	12,477.0000	12.4770	14,094.6000	14.0946	12.965	0	0	0
2020/04/23	2030	05/11/2020	8.85	Call	Bond Future	544.8600	0.5449	349.6200	0.3496	(35.833)	0	0	3,000
2020/04/23	2030	05/11/2020	8.34	Put	Bond Future	15,352.7500	15.3528	17,051.5000	17.0515	11.065	0	0	0
2020/04/23	2030	05/11/2020	8.34	Call	Bond Future	294.0900	0.2941	180.0000	0.1800	(38.794)	0	0	1,000
2020/04/23	2030	05/11/2020	9.04	Put	Bond Future	11,473.9300	11.4739	13,052.8400	13.0528	13.761	0	0	0
2020/04/23	2030	05/11/2020	9.04	Call	Bond Future	673.4300	0.6734	439.5000	0.4395	(34.737)	0	0	1,000
2020/04/23	2030	05/11/2020	9.86	Put	Bond Future	7,635.7100	7.6357	8,991.6500	8.9916	17.758	0	0	14,160
2020/04/23	2030	05/11/2020	8.36	Put	Bond Future	15,235.2600	15.2353	16,931.4000	16.9314	11.133	0	0	0
2020/04/23	2030	05/11/2020	8.10	Call	Bond Future	214.5600	0.2146	128.3100	0.1283	(40.199)	0	0	3,000
2020/04/23	2030	05/11/2020	8.73	Put	Bond Future	13,130.3000	13.1303	14,769.9000	14.7699	12.487	0	0	0
2020/04/23	2030	05/11/2020	9.23	Put	Bond Future	10,510.9900	10.5110	12,046.3800	12.0464	14.607	0	0	0
2020/04/23	2030	05/11/2020	10.06	Call	Bond Future	1,827.8900	1.8279	1,302.1600	1.3022	(28.762)	0	0	0
2020/04/23	2030	05/11/2020	10.37	Put	Bond Future	5,745.3200	5.7453	6,917.7100	6.9177	20.406	0	0	15,947
2020/04/23	2030	05/11/2020	9.39	Call	Bond Future	971.1100	0.9711	653.2300	0.6532	(32.734)	0	0	0
2020/04/23	2030	05/11/2020	9.38	Put	Bond Future	9,780.3700	9.7804	11,277.9600	11.2780	15.312	0	0	0
2020/04/23	2030	05/11/2020	9.86	Call	Bond Future	1,522.0800	1.5221	1,065.1800	1.0652	(30.018)	0	0	0
2020/04/23	2030	05/11/2020	8.36	Call	Bond Future	301.7000	0.3017	185.0000	0.1850	(38.681)	0	0	14,160
2020/04/23	2030	05/11/2020	8.86	Put	Bond Future	12,423.2400	12.4232	14,038.9200	14.0389	13.005	0	0	0
2020/04/23	2030	05/11/2020	8.86	Call	Bond Future	551.1000	0.5511	353.9400	0.3539	(35.776)	0	0	14,160
2020/04/23	2030	05/11/2020	9.23	Call	Bond Future	824.6200	0.8246	547.1700	0.5472	(33.646)	0	0	3,000
2020/04/23	2030	05/11/2020	10.47	Call	Bond Future	2,595.5600	2.5956	1,917.0000	1.9170	(26.143)	0	0	0
2020/04/23	2030	05/11/2020	10.47	Put	Bond Future	5,420.1800	5.4202	6,554.4600	6.5545	20.927	0	0	3,000
2020/04/23	2030	05/11/2020	8.53	Put	Bond Future	14,251.6400	14.2516	15,923.8400	15.9238	11.733	0	0	0
2020/04/23	2030	05/11/2020	8.53	Call	Bond Future	373.1500	0.3731	232.5100	0.2325	(37.690)	0	0	15,947
2020/04/23	2030	05/11/2020	9.03	Put	Bond Future	11,525.7400	11.5257	13,106.8100	13.1068	13.718	0	0	0
2020/04/23	2030	05/11/2020	9.03	Call	Bond Future	666.1200	0.6661	434.3500	0.4344	(34.794)	0	0	15,947
2020/04/23	2030	05/11/2020	10.37	Call	Bond Future	2,392.6100	2.3926	1,752.1600	1.7522	(26.768)	0	0	0
2020/04/23	2030	05/11/2020	9.40	Call	Bond Future	980.8700	0.9809	660.3600	0.6604	(32.676)	0	0	0
2020/04/23	2030	05/11/2020	9.40	Put	Bond Future	9,684.9800	9.6850	11,177.3100	11.1773	15.409	0	0	0
2020/04/23	2030	04/02/2021	9.12	Call	Bond Future	1,083.2300	1.0832	772.6600	0.7727	(28.671)	0	0	1,000
2020/04/23	2030	04/02/2021	8.36	Call	Bond Future	554.2400	0.5542	377.9700	0.3780	(31.804)	0	0	800
2020/04/23	2030	04/02/2021	9.16	Call	Bond Future	1,119.1100	1.1191	800.0800	0.8001	(28.507)	0	0	0
2020/04/23	2030	04/02/2021	9.15	Put	Bond Future	12,311.9500	12.3119	13,830.9700	13.8310	12.338	0	0	0
2020/04/23	2030	04/02/2021			Bond Future	11.2638	82.0549	11.6466	80.2190	3.399	0.0000	0.0000	0

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2020/04/23	2030	04/02/2021	8.37	Put	Bond Future	16,396.8000		16.3968	18,055.0200	18.0550	10.113	0	0	0
2020/04/23	2030	04/02/2021	8.37	Call	Bond Future	559.5100		0.5595	381.8000	0.3818	(31.762)	0	0	1,000
2020/04/23	2030	04/02/2021	9.17	Call	Bond Future	1,128.2200		1.1282	807.0500	0.8070	(28.467)	0	0	0
2020/04/23	2030	04/02/2021	9.17	Put	Bond Future	12,215.0400		12.2150	13,729.8000	13.7298	12.401	0	0	0
2020/04/23	2030	04/02/2021	9.12	Put	Bond Future	12,458.0800		12.4581	13,983.4400	13.9834	12.244	0	0	0
2020/04/23	2030	04/02/2021	8.36	Put	Bond Future	16,452.8700		16.4529	18,112.5300	18.1125	10.087	0	0	0
2020/04/23	2030	04/02/2021	9.16	Put	Bond Future	12,263.4400		12.2634	13,780.3400	13.7803	12.369	0	0	0
2020/04/23	2030	04/02/2021	9.15	Call	Bond Future	1,110.0600		1.1101	793.1500	0.7931	(28.549)	0	0	0
2020/04/23	2030	04/02/2021	8.86	Put	Bond Future	13,762.2500		13.7622	15,339.2600	15.3393	11.459	0	0	0
2020/04/23	2030	04/02/2021	8.86	Call	Bond Future	870.8300		0.8708	611.9100	0.6119	(29.733)	0	0	800
2020/04/23	2030	04/02/2021	10.20	Call	Bond Future	2,430.5500		2.4306	1,842.5800	1.8426	(24.191)	0	0	0
2020/04/23	2030	04/02/2021	10.20	Put	Bond Future	7,833.0000		7.8330	9,080.9600	9.0810	15.932	0	0	1,800
2020/04/23	2030	06/05/2021	11.69	Call	Bond Future	710.1500		0.7102	0.0000	0.0000	(100.000)	0	0	0
2020/04/23	2030	06/05/2021	11.70	Put	Bond Future	0.0000		0.0000	1,101.2800	1.1013	100.000	0	0	0
2020/04/23	2030	06/05/2021			Bond Future	11.5381		83.0424	11.9392	81.1845	3.476	0.0000	0.0000	0
2020/04/23	2030	06/05/2021	11.69	Put	Bond Future	0.0000		0.0000	1,147.7600	1.1478	100.000	0	0	0
2020/04/23	2030	06/05/2021	11.70	Call	Bond Future	756.6300		0.7566	0.0000	0.0000	(100.000)	0	0	0
2020/04/23	2030	06/05/2021	11.71	Call	Bond Future	803.0700		0.8031	0.0000	0.0000	(100.000)	0	0	0
2020/04/23	2030	06/05/2021	11.71	Put	Bond Future	0.0000		0.0000	1,054.8400	1.0548	100.000	0	0	0
2020/04/23	2032	07/05/2020	9.19	Call	Bond Future	0.0200		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/23	2032	07/05/2020	9.54	Put	Bond Future	9,118.2900		9.1183	10,987.7400	10.9877	20.502	0	0	3,000
2020/04/23	2032	07/05/2020	8.82	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/23	2032	07/05/2020	9.20	Call	Bond Future	0.0200		0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/04/23	2032	07/05/2020			Bond Future	11.0303		82.7568	11.3647	80.8869	3.032	0.0000	0.0000	42,823
2020/04/23	2032	07/05/2020	9.17	Call	Bond Future	0.0200		0.0000	0.0000	0.0000	(100.000)	0	0	3,000
2020/04/23	2032	07/05/2020	9.17	Put	Bond Future	11,597.3400		11.5973	13,467.2200	13.4672	16.123	0	0	0
2020/04/23	2032	07/05/2020	9.54	Call	Bond Future	0.4600		0.0005	0.0100	0.0000	(97.826)	0	0	0
2020/04/23	2032	07/05/2020	9.00	Put	Bond Future	12,767.5600		12.7676	14,637.4600	14.6375	14.646	0	0	0
2020/04/23	2032	07/05/2020	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/23	2032	07/05/2020	9.50	Put	Bond Future	9,381.8300		9.3818	11,251.4100	11.2514	19.928	0	0	0
2020/04/23	2032	07/05/2020	9.50	Call	Bond Future	0.3300		0.0003	0.0100	0.0000	(96.970)	0	0	7,500
2020/04/23	2032	07/05/2020	9.30	Put	Bond Future	10,715.7800		10.7158	12,585.6200	12.5856	17.449	0	0	0
2020/04/23	2032	07/05/2020	9.30	Call	Bond Future	0.0600		0.0001	0.0000	0.0000	(100.000)	0	0	7,500
2020/04/23	2032	07/05/2020	9.19	Put	Bond Future	11,460.9600		11.4610	13,330.8400	13.3308	16.315	0	0	0
2020/04/23	2032	07/05/2020	8.82	Put	Bond Future	14,028.5200		14.0285	15,898.4200	15.8984	13.329	0	0	0
2020/04/23	2032	07/05/2020	9.20	Put	Bond Future	11,392.8700		11.3929	13,262.7500	13.2628	16.413	0	0	0
2020/04/23	2032	07/05/2020	9.18	Call	Bond Future	0.0200		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/23	2032	07/05/2020	9.18	Put	Bond Future	11,529.1100		11.5291	13,398.9900	13.3990	16.219	0	0	0
2020/04/23	2032	06/08/2020	8.79	Put	Bond Future	15,431.5600		15.4316	17,284.8500	17.2848	12.010	0	0	0
2020/04/23	2032	06/08/2020	9.29	Put	Bond Future	12,139.5000		12.1395	13,933.7000	13.9337	14.780	0	0	0
2020/04/23	2032	06/08/2020	9.46	Put	Bond Future	11,086.5900		11.0866	12,849.7000	12.8497	15.903	0	0	0
2020/04/23	2032	06/08/2020	9.45	Call	Bond Future	267.1000		0.2671	138.9000	0.1389	(47.997)	0	0	0
2020/04/23	2032	06/08/2020			Bond Future	11.2564		83.7603	11.6055	81.8670	3.101	0.0000	0.0000	89,467
2020/04/23	2032	06/08/2020	9.91	Call	Bond Future	566.4800		0.5665	319.4600	0.3195	(43.606)	0	0	0
2020/04/23	2032	06/08/2020	9.91	Put	Bond Future	8,493.0500		8.4930	10,139.3500	10.1393	19.384	0	0	800
2020/04/23	2032	06/08/2020	8.79	Call	Bond Future	73.9000		0.0739	33.8700	0.0339	(54.168)	0	0	800
2020/04/23	2032	06/08/2020	9.29	Call	Bond Future	200.1900		0.2002	101.0700	0.1011	(49.513)	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
2020/04/23	2032	06/08/2020	9.46	Call	Bond Future	271.8300	0.2718	141.6200	0.1416	(47.901)	0	0	0
2020/04/23	2032	06/08/2020	9.45	Put	Bond Future	11,147.4900	11.1475	12,912.6100	12.9126	15.834	0	0	0
2020/04/23	2032	06/08/2020	9.47	Call	Bond Future	276.6300	0.2766	144.3800	0.1444	(47.808)	0	0	0
2020/04/23	2032	06/08/2020	9.47	Put	Bond Future	11,025.8200	11.0258	12,786.8900	12.7869	15.972	0	0	0
2020/04/23	2032	05/11/2020	9.61	Put	Bond Future	11,789.8300	11.7898	13,427.1800	13.4272	13.888	0	0	0
2020/04/23	2032	05/11/2020	10.99	Call	Bond Future	2,971.4800	2.9715	2,219.0800	2.2191	(25.321)	0	0	0
2020/04/23	2032	05/11/2020	9.44	Put	Bond Future	12,746.8100	12.7468	14,424.3100	14.4243	13.160	0	0	0
2020/04/23	2032	05/11/2020	11.08	Call	Bond Future	3,181.9100	3.1819	2,393.2000	2.3932	(24.787)	0	0	0
2020/04/23	2032	05/11/2020	9.77	Put	Bond Future	10,924.0400	10.9240	12,519.8900	12.5199	14.609	0	0	0
2020/04/23	2032	05/11/2020			Bond Future	11.4807	80.6623	11.8448	78.7449	3.172	0.0000	0.0000	0
2020/04/23	2032	05/11/2020	10.99	Put	Bond Future	5,660.6900	5.6607	6,825.6400	6.8256	20.580	0	0	3,000
2020/04/23	2032	05/11/2020	9.76	Call	Bond Future	971.4900	0.9715	652.6900	0.6527	(32.816)	0	0	0
2020/04/23	2032	05/11/2020	9.76	Put	Bond Future	10,977.1300	10.9771	12,575.6800	12.5757	14.563	0	0	0
2020/04/23	2032	05/11/2020	9.11	Call	Bond Future	474.8700	0.4749	301.4400	0.3014	(36.522)	0	0	3,000
2020/04/23	2032	05/11/2020	9.61	Call	Bond Future	831.7700	0.8318	551.7700	0.5518	(33.663)	0	0	3,000
2020/04/23	2032	05/11/2020	9.44	Call	Bond Future	692.6300	0.6926	452.7800	0.4528	(34.629)	0	0	1,000
2020/04/23	2032	05/11/2020	11.08	Put	Bond Future	5,368.5300	5.3685	6,497.1700	6.4972	21.023	0	0	1,000
2020/04/23	2032	05/11/2020	9.77	Call	Bond Future	981.4000	0.9814	659.9000	0.6599	(32.759)	0	0	0
2020/04/23	2032	05/11/2020	9.11	Put	Bond Future	14,708.7100	14.7087	16,452.6300	16.4526	11.856	0	0	0
2020/04/23	2032	05/11/2020	8.94	Put	Bond Future	15,770.4600	15.7705	17,542.9100	17.5429	11.239	0	0	0
2020/04/23	2032	05/11/2020	8.94	Call	Bond Future	386.3700	0.3864	241.4700	0.2415	(37.503)	0	0	1,000
2020/04/23	2032	05/11/2020	9.75	Call	Bond Future	961.6600	0.9617	645.5500	0.6456	(32.871)	0	0	0
2020/04/23	2032	05/11/2020	9.75	Put	Bond Future	11,030.3700	11.0304	12,631.6100	12.6316	14.517	0	0	0
2020/04/23	2032	04/02/2021	10.82	Put	Bond Future	7,859.8000	7.8598	9,116.7200	9.1167	15.992	0	0	800
2020/04/23	2032	04/02/2021	9.29	Call	Bond Future	944.4200	0.9444	668.7300	0.6687	(29.191)	0	0	800
2020/04/23	2032	04/02/2021	9.63	Call	Bond Future	1,253.7700	1.2538	904.9000	0.9049	(27.826)	0	0	0
2020/04/23	2032	04/02/2021			Bond Future	11.7202	81.6869	12.1006	79.7452	3.245	0.0000	0.0000	0
2020/04/23	2032	04/02/2021	8.79	Put	Bond Future	18,100.4200	18.1004	19,854.7500	19.8547	9.692	0	0	0
2020/04/23	2032	04/02/2021	8.79	Call	Bond Future	599.8400	0.5998	412.4500	0.4124	(31.240)	0	0	800
2020/04/23	2032	04/02/2021	9.61	Call	Bond Future	1,233.7200	1.2337	889.4500	0.8894	(27.905)	0	0	0
2020/04/23	2032	04/02/2021	9.61	Put	Bond Future	13,342.5300	13.3425	14,939.9800	14.9400	11.973	0	0	0
2020/04/23	2032	04/02/2021	10.82	Call	Bond Future	2,983.5000	2.9835	2,298.7000	2.2987	(22.953)	0	0	0
2020/04/23	2032	04/02/2021	9.29	Put	Bond Future	15,107.6100	15.1076	16,773.6400	16.7736	11.028	0	0	0
2020/04/23	2032	04/02/2021	9.63	Put	Bond Future	13,236.2400	13.2362	14,829.0900	14.8291	12.034	0	0	0
2020/04/23	2032	04/02/2021	9.62	Call	Bond Future	1,243.7200	1.2437	897.1500	0.8972	(27.866)	0	0	0
2020/04/23	2032	04/02/2021	9.62	Put	Bond Future	13,289.3300	13.2893	14,884.4800	14.8845	12.003	0	0	0
2020/04/23	2032	06/05/2021	12.12	Put	Bond Future	0.0000	0.0000	1,281.8600	1.2819	100.000	0	0	0
2020/04/23	2032	06/05/2021			Bond Future	11.9833	78.5231	12.3810	76.5581	3.319	0.0000	0.0000	0
2020/04/23	2032	06/05/2021	12.11	Call	Bond Future	633.4900	0.6335	0.0000	0.0000	(100.000)	0	0	0
2020/04/23	2032	06/05/2021	12.11	Put	Bond Future	0.0000	0.0000	1,331.5600	1.3316	100.000	0	0	0
2020/04/23	2032	06/05/2021	12.12	Call	Bond Future	683.1900	0.6832	0.0000	0.0000	(100.000)	0	0	0
2020/04/23	2032	06/05/2021	12.10	Call	Bond Future	583.7300	0.5837	0.0000	0.0000	(100.000)	0	0	0
2020/04/23	2032	06/05/2021	12.10	Put	Bond Future	0.0000	0.0000	1,381.3200	1.3813	100.000	0	0	0
2020/04/23	2033	07/05/2020			Bond Future	97.1379	97.1379	94.8372	94.8372	(2.368)	0.0000	0.0000	3,611
2020/04/23	2033	06/08/2020			Bond Future	98.3402	98.3402	96.0101	96.0101	(2.369)	0.0000	0.0000	5,770
2020/04/23	2033	05/11/2020			Bond Future	98.3782	98.3782	96.0180	96.0180	(2.399)	0.0000	0.0000	0
2020/04/23	2033	04/02/2021			Bond Future	99.6505	99.6505	97.2598	97.2598	(2.399)	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
2020/04/23	2033	06/05/2021			Bond Future	99.6406	99.6406	97.2206	97.2206	(2.429)	0.0000	0.0000	0
2020/04/23	2037	07/05/2020	9.60	Put	Bond Future	13,362.9900	13.3630	15,427.5600	15.4276	15.450	0	0	0
2020/04/23	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	2037	07/05/2020	9.70	Put	Bond Future	12,599.4600	12.5995	14,664.0200	14.6640	16.386	0	0	0
2020/04/23	2037	07/05/2020			Bond Future	11.5600	79.9252	11.9096	77.8606	3.024	0.0000	0.0000	48,792
2020/04/23	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	2037	07/05/2020	9.59	Put	Bond Future	13,439.8700	13.4399	15,504.4400	15.5044	15.362	0	0	0
2020/04/23	2037	07/05/2020	9.70	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/04/23	2037	07/05/2020	9.61	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/23	2037	07/05/2020	9.61	Put	Bond Future	13,286.2100	13.2862	15,350.7700	15.3508	15.539	0	0	0
2020/04/23	2037	07/05/2020	10.00	Put	Bond Future	10,365.8600	10.3659	12,430.2000	12.4302	19.915	0	0	0
2020/04/23	2037	07/05/2020	10.00	Call	Bond Future	0.2400	0.0002	0.0100	0.0000	(95.833)	0	0	7,500
2020/04/23	2037	06/08/2020	9.88	Put	Bond Future	12,740.1500	12.7402	14,717.4400	14.7174	15.520	0	0	0
2020/04/23	2037	06/08/2020			Bond Future	11.7828	76.6377	12.1478	74.5474	3.098	0.0000	0.0000	77,315
2020/04/23	2037	06/08/2020	9.87	Call	Bond Future	216.4900	0.2165	105.3500	0.1054	(51.337)	0	0	0
2020/04/23	2037	06/08/2020	9.87	Put	Bond Future	12,809.8300	12.8098	14,789.0200	14.7890	15.451	0	0	0
2020/04/23	2037	06/08/2020	9.88	Call	Bond Future	220.6300	0.2206	107.5900	0.1076	(51.235)	0	0	0
2020/04/23	2037	06/08/2020	9.86	Call	Bond Future	212.4000	0.2124	103.1600	0.1032	(51.431)	0	0	0
2020/04/23	2037	06/08/2020	9.86	Put	Bond Future	12,879.6400	12.8796	14,860.7300	14.8607	15.382	0	0	0
2020/04/23	2037	05/11/2020	10.18	Call	Bond Future	929.0900	0.9291	608.2300	0.6082	(34.535)	0	0	0
2020/04/23	2037	05/11/2020	10.17	Put	Bond Future	12,513.3100	12.5133	14,312.1300	14.3121	14.375	0	0	0
2020/04/23	2037	05/11/2020			Bond Future	11.9935	77.5996	12.3737	75.4828	3.170	0.0000	0.0000	0
2020/04/23	2037	05/11/2020	10.19	Call	Bond Future	939.0500	0.9391	615.3100	0.6153	(34.475)	0	0	0
2020/04/23	2037	05/11/2020	10.19	Put	Bond Future	12,391.6500	12.3916	14,184.7200	14.1847	14.470	0	0	0
2020/04/23	2037	05/11/2020	10.17	Call	Bond Future	919.2000	0.9192	601.2100	0.6012	(34.594)	0	0	0
2020/04/23	2037	05/11/2020	10.18	Put	Bond Future	12,452.4000	12.4524	14,248.3500	14.2484	14.423	0	0	0
2020/04/23	2037	04/02/2021	13.73	Call	Bond Future	10,179.0500	10.1790	8,632.4500	8.6325	(15.194)	0	0	0
2020/04/23	2037	04/02/2021	10.35	Call	Bond Future	1,630.0500	1.6300	1,178.5100	1.1785	(27.701)	0	0	0
2020/04/23	2037	04/02/2021	10.27	Call	Bond Future	1,531.9300	1.5319	1,102.6200	1.1026	(28.024)	0	0	0
2020/04/23	2037	04/02/2021	10.85	Call	Bond Future	2,343.7900	2.3438	1,740.7500	1.7407	(25.729)	0	0	0
2020/04/23	2037	04/02/2021	10.28	Put	Bond Future	13,596.0600	13.5961	15,307.7800	15.3078	12.590	0	0	0
2020/04/23	2037	04/02/2021			Bond Future	12.2219	74.3299	12.6189	72.1862	3.248	0.0000	0.0000	0
2020/04/23	2037	04/02/2021	11.97	Put	Bond Future	6,239.6300	6.2396	7,378.5100	7.3785	18.252	0	0	0
2020/04/23	2037	04/02/2021	11.97	Call	Bond Future	4,827.6300	4.8276	3,822.7400	3.8227	(20.815)	0	0	300
2020/04/23	2037	04/02/2021	9.65	Put	Bond Future	17,513.7500	17.5138	19,379.2500	19.3792	10.652	0	0	0
2020/04/23	2037	04/02/2021	9.65	Call	Bond Future	909.8400	0.9098	631.5700	0.6316	(30.584)	0	0	72
2020/04/23	2037	04/02/2021	13.73	Put	Bond Future	2,528.0100	2.5280	3,125.1800	3.1252	23.622	0	0	300
2020/04/23	2037	04/02/2021	10.35	Put	Bond Future	13,197.5200	13.1975	14,889.7500	14.8897	12.822	0	0	72
2020/04/23	2037	04/02/2021	11.90	Call	Bond Future	4,643.8800	4.6439	3,664.1600	3.6642	(21.097)	0	0	0
2020/04/23	2037	04/02/2021	10.27	Put	Bond Future	13,653.6000	13.6536	15,368.0600	15.3681	12.557	0	0	0
2020/04/23	2037	04/02/2021	10.85	Put	Bond Future	10,565.7600	10.5658	12,106.4900	12.1065	14.582	0	0	72
2020/04/23	2037	04/02/2021	10.28	Call	Bond Future	1,543.9600	1.5440	1,111.9100	1.1119	(27.983)	0	0	0
2020/04/23	2037	04/02/2021	10.48	Put	Bond Future	12,477.0000	12.4770	14,131.8500	14.1318	13.263	0	0	0
2020/04/23	2037	04/02/2021	10.48	Call	Bond Future	1,798.7700	1.7988	1,309.8500	1.3099	(27.181)	0	0	240
2020/04/23	2037	04/02/2021	11.90	Put	Bond Future	6,455.7400	6.4557	7,619.7900	7.6198	18.031	0	0	240
2020/04/23	2037	04/02/2021	10.29	Call	Bond Future	1,556.0600	1.5561	1,121.2500	1.1213	(27.943)	0	0	0
2020/04/23	2037	04/02/2021	10.29	Put	Bond Future	13,538.6800	13.5387	15,247.6400	15.2476	12.623	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
2020/04/23	2037	06/05/2021	12.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	2037	06/05/2021			Bond Future	12.4714	75.2241	12.8862	73.0547	3.326	0.0000	0.0000	0
2020/04/23	2037	06/05/2021	12.42	Put	Bond Future	276.2800	0.2763	2,445.7300	2.4457	785.236	0	0	0
2020/04/23	2037	06/05/2021	12.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	2037	06/05/2021	12.44	Put	Bond Future	168.6700	0.1687	2,338.1200	2.3381	1286.210	0	0	0
2020/04/23	2037	06/05/2021	12.43	Put	Bond Future	222.4500	0.2225	2,391.9000	2.3919	975.253	0	0	0
2020/04/23	2037	06/05/2021	12.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	2038	07/05/2020			Bond Future	110.7830	110.7830	108.0915	108.0915	(2.430)	0.0000	0.0000	3,602
2020/04/23	2038	06/08/2020			Bond Future	110.4581	110.4581	107.7322	107.7322	(2.468)	0.0000	0.0000	10,961
2020/04/23	2038	05/11/2020			Bond Future	111.8696	111.8696	109.1086	109.1086	(2.468)	0.0000	0.0000	0
2020/04/23	2038	04/02/2021			Bond Future	111.5947	111.5947	108.7979	108.7979	(2.506)	0.0000	0.0000	0
2020/04/23	2038	06/05/2021			Bond Future	112.9658	112.9658	110.1348	110.1348	(2.506)	0.0000	0.0000	0
2020/04/23	2040	07/05/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	2040	07/05/2020	9.75	Put	Bond Future	13,729.7200	13.7297	16,065.8300	16.0658	17.015	0	0	0
2020/04/23	2040	07/05/2020	12.20	Call	Bond Future	3,708.4800	3.7085	1,896.9600	1.8970	(48.848)	0	0	325
2020/04/23	2040	07/05/2020	11.10	Put	Bond Future	3,751.2100	3.7512	5,928.6600	5.9287	58.047	0	0	0
2020/04/23	2040	07/05/2020	9.85	Put	Bond Future	12,911.1300	12.9111	15,247.2300	15.2472	18.094	0	0	0
2020/04/23	2040	07/05/2020			Bond Future	11.6393	82.2505	12.0142	79.9144	3.221	0.0000	0.0000	32,073
2020/04/23	2040	07/05/2020	9.74	Put	Bond Future	13,812.2000	13.8122	16,148.3100	16.1483	16.913	0	0	0
2020/04/23	2040	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	2040	07/05/2020	12.70	Put	Bond Future	39.2500	0.0392	163.8200	0.1638	317.376	0	0	0
2020/04/23	2040	07/05/2020	12.70	Call	Bond Future	6,366.1000	6.3661	4,154.5600	4.1546	(34.739)	0	0	325
2020/04/23	2040	07/05/2020	10.00	Put	Bond Future	11,704.2900	11.7043	14,040.3400	14.0403	19.959	0	0	0
2020/04/23	2040	07/05/2020	10.00	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	2,640
2020/04/23	2040	07/05/2020	9.50	Put	Bond Future	15,826.6400	15.8266	18,162.7500	18.1628	14.761	0	0	0
2020/04/23	2040	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/04/23	2040	07/05/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	2040	07/05/2020	12.20	Put	Bond Future	256.1400	0.2561	780.7300	0.7807	204.806	0	0	0
2020/04/23	2040	07/05/2020	11.10	Call	Bond Future	181.0600	0.1811	22.4000	0.0224	(87.628)	0	0	450
2020/04/23	2040	07/05/2020	9.85	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/04/23	2040	07/05/2020	9.73	Put	Bond Future	13,894.8000	13.8948	16,230.9100	16.2309	16.813	0	0	0
2020/04/23	2040	07/05/2020	11.80	Put	Bond Future	831.5100	0.8315	1,987.5000	1.9875	139.023	0	0	0
2020/04/23	2040	07/05/2020	11.80	Call	Bond Future	1,846.7200	1.8467	666.6000	0.6666	(63.904)	0	0	450
2020/04/23	2040	07/05/2020	10.15	Put	Bond Future	10,522.2700	10.5223	12,858.1400	12.8581	22.199	0	0	0
2020/04/23	2040	07/05/2020	10.15	Call	Bond Future	0.2400	0.0002	0.0000	0.0000	(100.000)	0	0	7,500
2020/04/23	2040	06/08/2020	10.85	Call	Bond Future	956.7400	0.9567	522.0400	0.5220	(45.436)	0	0	0
2020/04/23	2040	06/08/2020	11.26	Put	Bond Future	5,641.4000	5.6414	7,303.1300	7.3031	29.456	0	0	517
2020/04/23	2040	06/08/2020	10.03	Call	Bond Future	207.3500	0.2073	91.3800	0.0914	(55.930)	0	0	0
2020/04/23	2040	06/08/2020	10.04	Call	Bond Future	211.6200	0.2116	93.4900	0.0935	(55.822)	0	0	0
2020/04/23	2040	06/08/2020	10.02	Put	Bond Future	13,087.0200	13.0870	15,338.3200	15.3383	17.203	0	0	0
2020/04/23	2040	06/08/2020			Bond Future	11.8584	78.7408	12.2501	76.3756	3.304	0.0000	0.0000	43,979
2020/04/23	2040	06/08/2020	10.04	Put	Bond Future	12,937.5000	12.9375	15,184.5200	15.1845	17.368	0	0	0
2020/04/23	2040	06/08/2020	10.02	Call	Bond Future	203.1600	0.2032	89.3100	0.0893	(56.040)	0	0	0
2020/04/23	2040	06/08/2020	10.85	Put	Bond Future	7,631.4500	7.6314	9,561.9000	9.5619	25.296	0	0	12,538
2020/04/23	2040	06/08/2020	11.26	Call	Bond Future	1,788.0900	1.7881	1,084.6700	1.0847	(39.339)	0	0	0
2020/04/23	2040	06/08/2020	10.79	Put	Bond Future	7,959.8400	7.9598	9,926.0800	9.9261	24.702	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
2020/04/23	2040	06/08/2020	9.57	Put	Bond Future	16,630.2800	16.6303	18,949.9400	18.9499	13.948	0	0	0
2020/04/23	2040	06/08/2020	10.03	Put	Bond Future	13,012.1700	13.0122	15,261.3500	15.2613	17.285	0	0	0
2020/04/23	2040	06/08/2020	10.79	Call	Bond Future	859.1700	0.8592	460.2600	0.4603	(46.430)	0	0	0
2020/04/23	2040	06/08/2020	9.57	Call	Bond Future	74.8600	0.0749	29.3700	0.0294	(60.767)	0	0	800
2020/04/23	2040	06/08/2020	10.07	Put	Bond Future	12,714.5800	12.7146	14,954.9300	14.9549	17.620	0	0	0
2020/04/23	2040	06/08/2020	10.07	Call	Bond Future	224.8600	0.2249	100.0600	0.1001	(55.501)	0	0	800
2020/04/23	2040	05/11/2020	10.23	Call	Bond Future	853.9800	0.8540	528.1900	0.5282	(38.150)	0	0	2,000
2020/04/23	2040	05/11/2020	11.70	Put	Bond Future	5,919.9800	5.9200	7,315.9600	7.3160	23.581	0	0	2,000
2020/04/23	2040	05/11/2020	10.00	Call	Bond Future	649.7700	0.6498	392.0200	0.3920	(39.668)	0	0	2,000
2020/04/23	2040	05/11/2020	9.50	Call	Bond Future	336.2700	0.3363	191.6300	0.1916	(43.013)	0	0	2,000
2020/04/23	2040	05/11/2020	10.30	Call	Bond Future	924.8000	0.9248	576.2300	0.5762	(37.691)	0	0	0
2020/04/23	2040	05/11/2020			Bond Future	12.0652	79.7292	12.4735	77.3341	3.385	0.0000	0.0000	0
2020/04/23	2040	05/11/2020	10.23	Put	Bond Future	13,334.6600	13.3347	15,403.9300	15.4039	15.518	0	0	0
2020/04/23	2040	05/11/2020	9.73	Put	Bond Future	16,904.8500	16.9048	19,108.9500	19.1089	13.038	0	0	0
2020/04/23	2040	05/11/2020	9.73	Call	Bond Future	460.4900	0.4605	269.5300	0.2695	(41.469)	0	0	2,000
2020/04/23	2040	05/11/2020	10.30	Put	Bond Future	12,871.6600	12.8717	14,918.1500	14.9182	15.899	0	0	0
2020/04/23	2040	05/11/2020	11.70	Call	Bond Future	3,669.4400	3.6694	2,670.3600	2.6704	(27.227)	0	0	0
2020/04/23	2040	05/11/2020	10.00	Put	Bond Future	14,920.3800	14.9204	17,057.6900	17.0577	14.325	0	0	0
2020/04/23	2040	05/11/2020	9.50	Put	Bond Future	18,696.6000	18.6966	20,947.0200	20.9470	12.037	0	0	0
2020/04/23	2040	05/11/2020	10.31	Call	Bond Future	935.2600	0.9353	583.3600	0.5834	(37.626)	0	0	0
2020/04/23	2040	05/11/2020	10.32	Put	Bond Future	12,741.0700	12.7411	14,780.8800	14.7809	16.010	0	0	0
2020/04/23	2040	05/11/2020	11.50	Call	Bond Future	3,136.1500	3.1362	2,239.9100	2.2399	(28.578)	0	0	0
2020/04/23	2040	05/11/2020	11.50	Put	Bond Future	6,665.0700	6.6651	8,163.8900	8.1639	22.488	0	0	2,000
2020/04/23	2040	05/11/2020	10.31	Put	Bond Future	12,806.2700	12.8063	14,849.4300	14.8494	15.954	0	0	0
2020/04/23	2040	05/11/2020	10.32	Call	Bond Future	945.8100	0.9458	590.5600	0.5906	(37.560)	0	0	0
2020/04/23	2040	04/02/2021	9.49	Call	Bond Future	702.2600	0.7023	460.6200	0.4606	(34.409)	0	0	500
2020/04/23	2040	04/02/2021	9.57	Put	Bond Future	19,797.5700	19.7976	21,964.3400	21.9643	10.945	0	0	0
2020/04/23	2040	04/02/2021	10.07	Put	Bond Future	16,214.3000	16.2143	18,255.8100	18.2558	12.591	0	0	0
2020/04/23	2040	04/02/2021	10.42	Put	Bond Future	13,961.7800	13.9618	15,897.5300	15.8975	13.865	0	0	0
2020/04/23	2040	04/02/2021			Bond Future	12.2893	76.2362	12.7161	73.8106	3.473	0.0000	0.0000	0
2020/04/23	2040	04/02/2021	11.74	Call	Bond Future	4,195.0600	4.1951	3,191.4500	3.1914	(23.924)	0	0	0
2020/04/23	2040	04/02/2021	11.74	Put	Bond Future	7,516.3800	7.5164	8,938.3500	8.9384	18.918	0	0	800
2020/04/23	2040	04/02/2021	10.07	Call	Bond Future	1,210.4700	1.2105	826.4000	0.8264	(31.729)	0	0	800
2020/04/23	2040	04/02/2021	10.41	Call	Bond Future	1,611.0900	1.6111	1,124.4700	1.1245	(30.204)	0	0	0
2020/04/23	2040	04/02/2021	10.41	Put	Bond Future	14,023.2100	14.0232	15,962.1700	15.9622	13.827	0	0	0
2020/04/23	2040	04/02/2021	9.49	Put	Bond Future	20,410.4900	20.4105	22,594.4300	22.5944	10.700	0	0	0
2020/04/23	2040	04/02/2021	9.57	Call	Bond Future	760.4300	0.7604	501.6200	0.5016	(34.035)	0	0	800
2020/04/23	2040	04/02/2021	10.42	Call	Bond Future	1,624.1200	1.6241	1,134.2900	1.1343	(30.160)	0	0	0
2020/04/23	2040	04/02/2021	11.57	Call	Bond Future	3,767.5600	3.7676	2,835.8400	2.8358	(24.730)	0	0	0
2020/04/23	2040	04/02/2021	11.57	Put	Bond Future	8,164.9900	8.1650	9,658.8500	9.6588	18.296	0	0	500
2020/04/23	2040	04/02/2021	10.24	Put	Bond Future	15,093.8300	15.0938	17,085.7600	17.0858	13.197	0	0	0
2020/04/23	2040	04/02/2021	10.24	Call	Bond Future	1,400.5900	1.4006	966.9400	0.9669	(30.962)	0	0	500
2020/04/23	2040	04/02/2021	10.40	Call	Bond Future	1,598.1300	1.5981	1,114.7200	1.1147	(30.248)	0	0	0
2020/04/23	2040	04/02/2021	10.40	Put	Bond Future	14,084.8100	14.0848	16,026.9800	16.0270	13.789	0	0	0
2020/04/23	2040	06/05/2021	12.44	Put	Bond Future	533.1300	0.5331	2,987.8600	2.9879	460.437	0	0	0
2020/04/23	2040	06/05/2021			Bond Future	12.5338	77.1533	12.9801	74.6985	3.561	0.0000	0.0000	0
2020/04/23	2040	06/05/2021	12.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	2040	06/05/2021	12.43	Put	Bond Future	590.3700	0.5904	3,045.1000	3.0451	415.795	0	0	0

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2020/04/23	2040	06/05/2021	12.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	2040	06/05/2021	12.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	2040	06/05/2021	12.42	Put	Bond Future	647.6700	0.6477	3,102.4000	3.1024	379.009	0	0	0
2020/04/23	2044	07/05/2020	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	2044	07/05/2020	9.79	Put	Bond Future	13,954.7800	13.9548	16,151.8800	16.1519	15.744	0	0	0
2020/04/23	2044	07/05/2020	9.45	Put	Bond Future	16,899.5500	16.8995	19,096.6500	19.0966	13.001	0	0	0
2020/04/23	2044	07/05/2020	9.97	Put	Bond Future	12,457.3600	12.4574	14,654.4400	14.6544	17.637	0	0	0
2020/04/23	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/04/23	2044	07/05/2020	9.98	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	100
2020/04/23	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/04/23	2044	07/05/2020			Bond Future	11.6934	78.9489	12.0482	76.7518	3.035	0.0000	0.0000	39,225
2020/04/23	2044	07/05/2020	9.81	Put	Bond Future	13,786.3500	13.7863	15,983.4500	15.9835	15.937	0	0	0
2020/04/23	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	2044	07/05/2020	10.81	Call	Bond Future	26.4800	0.0265	1.8400	0.0018	(93.051)	0	0	0
2020/04/23	2044	07/05/2020	10.81	Put	Bond Future	6,013.2600	6.0133	8,185.7200	8.1857	36.128	0	0	129
2020/04/23	2044	07/05/2020	9.33	Put	Bond Future	17,976.6700	17.9767	20,173.7700	20.1738	12.222	0	0	0
2020/04/23	2044	07/05/2020	9.80	Put	Bond Future	13,870.5000	13.8705	16,067.6000	16.0676	15.840	0	0	0
2020/04/23	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/04/23	2044	07/05/2020	9.97	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	129
2020/04/23	2044	07/05/2020	9.98	Put	Bond Future	12,375.3800	12.3754	14,572.4500	14.5724	17.754	0	0	0
2020/04/23	2044	07/05/2020	11.09	Call	Bond Future	136.7200	0.1367	17.4700	0.0175	(87.222)	0	0	0
2020/04/23	2044	07/05/2020	9.26	Put	Bond Future	18,614.4100	18.6144	20,811.5100	20.8115	11.803	0	0	0
2020/04/23	2044	07/05/2020	9.91	Put	Bond Future	12,951.9000	12.9519	15,148.9900	15.1490	16.963	0	0	0
2020/04/23	2044	07/05/2020	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	2044	07/05/2020	11.09	Put	Bond Future	4,141.3500	4.1413	6,219.2000	6.2192	50.173	0	0	100
2020/04/23	2044	07/05/2020	9.91	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	556
2020/04/23	2044	07/05/2020	11.02	Call	Bond Future	93.6400	0.0936	10.2900	0.0103	(89.011)	0	0	0
2020/04/23	2044	07/05/2020	11.02	Put	Bond Future	4,586.1400	4.5861	6,699.8900	6.6999	46.090	0	0	556
2020/04/23	2044	06/08/2020	9.98	Call	Bond Future	168.6800	0.1687	76.3700	0.0764	(54.725)	0	0	602
2020/04/23	2044	06/08/2020	11.09	Put	Bond Future	6,580.2300	6.5802	8,286.8000	8.2868	25.935	0	0	602
2020/04/23	2044	06/08/2020	9.01	Call	Bond Future	14.2000	0.0142	5.0200	0.0050	(64.648)	0	0	140
2020/04/23	2044	06/08/2020	9.66	Call	Bond Future	81.6400	0.0816	34.2000	0.0342	(58.109)	0	0	140
2020/04/23	2044	06/08/2020	9.88	Call	Bond Future	135.6600	0.1357	59.9800	0.0600	(55.787)	0	0	0
2020/04/23	2044	06/08/2020			Bond Future	11.9064	75.5244	12.2775	73.3000	3.117	0.0000	0.0000	52,496
2020/04/23	2044	06/08/2020	9.36	Put	Bond Future	19,037.6200	19.0376	21,238.6900	21.2387	11.562	0	0	0
2020/04/23	2044	06/08/2020	9.36	Call	Bond Future	38.2100	0.0382	14.8300	0.0148	(61.188)	0	0	602
2020/04/23	2044	06/08/2020	9.98	Put	Bond Future	13,852.2200	13.8522	15,984.3600	15.9844	15.392	0	0	0
2020/04/23	2044	06/08/2020	9.86	Call	Bond Future	129.7600	0.1298	57.0900	0.0571	(56.003)	0	0	0
2020/04/23	2044	06/08/2020	9.86	Put	Bond Future	14,803.0100	14.8030	16,954.7900	16.9548	14.536	0	0	0
2020/04/23	2044	06/08/2020	11.09	Call	Bond Future	1,250.6700	1.2507	732.7900	0.7328	(41.408)	0	0	0
2020/04/23	2044	06/08/2020	9.01	Put	Bond Future	22,248.3900	22.2484	24,463.6600	24.4637	9.957	0	0	0
2020/04/23	2044	06/08/2020	9.66	Put	Bond Future	16,445.4000	16.4454	18,622.4100	18.6224	13.238	0	0	0
2020/04/23	2044	06/08/2020	9.88	Put	Bond Future	14,642.7000	14.6427	16,791.4700	16.7915	14.675	0	0	0
2020/04/23	2044	06/08/2020	10.93	Call	Bond Future	962.0800	0.9621	540.5600	0.5406	(43.813)	0	0	0
2020/04/23	2044	06/08/2020	10.93	Put	Bond Future	7,412.3900	7.4124	9,215.3200	9.2153	24.323	0	0	140
2020/04/23	2044	06/08/2020	9.87	Call	Bond Future	132.6800	0.1327	58.5200	0.0585	(55.894)	0	0	0
2020/04/23	2044	06/08/2020	9.87	Put	Bond Future	14,722.7600	14.7228	16,873.0500	16.8731	14.605	0	0	0

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2020/04/23	2044	05/11/2020	11.06	Put	Bond Future	8,772.7800	8.7728	10,405.6700	10.4057	18.613	0	0	525
2020/04/23	2044	05/11/2020	11.43	Call	Bond Future	2,871.6900	2.8717	2,072.6400	2.0726	(27.825)	0	0	0
2020/04/23	2044	05/11/2020	9.72	Put	Bond Future	17,473.9500	17.4739	19,556.7000	19.5567	11.919	0	0	0
2020/04/23	2044	05/11/2020	9.97	Call	Bond Future	591.0600	0.5911	364.5600	0.3646	(38.321)	0	0	568
2020/04/23	2044	05/11/2020	9.29	Put	Bond Future	21,048.3300	21.0483	23,203.6100	23.2036	10.240	0	0	0
2020/04/23	2044	05/11/2020	9.96	Put	Bond Future	15,632.7700	15.6328	17,661.3600	17.6614	12.977	0	0	0
2020/04/23	2044	05/11/2020	10.36	Call	Bond Future	943.9600	0.9440	606.0700	0.6061	(35.795)	0	0	0
2020/04/23	2044	05/11/2020			Bond Future	12.1073	76.4724	12.4944	74.2198	3.197	0.0000	0.0000	0
2020/04/23	2044	05/11/2020	9.72	Call	Bond Future	424.9800	0.4250	255.1200	0.2551	(39.969)	0	0	1,815
2020/04/23	2044	05/11/2020	9.97	Put	Bond Future	15,558.5000	15.5585	17,584.6100	17.5846	13.023	0	0	0
2020/04/23	2044	05/11/2020	9.96	Call	Bond Future	583.5800	0.5836	359.5600	0.3596	(38.387)	0	0	0
2020/04/23	2044	05/11/2020	11.38	Call	Bond Future	2,748.4600	2.7485	1,973.8000	1.9738	(28.185)	0	0	0
2020/04/23	2044	05/11/2020	11.38	Put	Bond Future	7,328.9100	7.3289	8,806.8600	8.8069	20.166	0	0	568
2020/04/23	2044	05/11/2020	10.34	Call	Bond Future	922.7800	0.9228	591.2900	0.5913	(35.923)	0	0	0
2020/04/23	2044	05/11/2020	10.34	Put	Bond Future	12,950.6200	12.9506	14,871.7400	14.8717	14.834	0	0	0
2020/04/23	2044	05/11/2020	11.06	Call	Bond Future	2,020.5800	2.0206	1,400.8600	1.4009	(30.670)	0	0	0
2020/04/23	2044	05/11/2020	10.04	Put	Bond Future	15,044.1300	15.0441	17,052.3400	17.0523	13.349	0	0	0
2020/04/23	2044	05/11/2020	11.17	Put	Bond Future	8,252.9400	8.2529	9,832.9600	9.8330	19.145	0	0	1,815
2020/04/23	2044	05/11/2020	11.43	Put	Bond Future	7,121.8000	7.1218	8,575.3600	8.5754	20.410	0	0	1,815
2020/04/23	2044	05/11/2020	8.87	Put	Bond Future	24,870.7400	24.8707	27,071.2900	27.0713	8.848	0	0	0
2020/04/23	2044	05/11/2020	9.29	Call	Bond Future	227.1600	0.2272	129.8300	0.1298	(42.846)	0	0	568
2020/04/23	2044	05/11/2020	10.36	Put	Bond Future	12,817.5200	12.8175	14,732.2400	14.7322	14.938	0	0	0
2020/04/23	2044	05/11/2020	10.04	Call	Bond Future	645.4900	0.6455	401.0900	0.4011	(37.863)	0	0	525
2020/04/23	2044	05/11/2020	9.34	Put	Bond Future	20,614.8800	20.6149	22,763.2100	22.7632	10.421	0	0	0
2020/04/23	2044	05/11/2020	9.34	Call	Bond Future	245.3100	0.2453	141.0300	0.1410	(42.509)	0	0	525
2020/04/23	2044	05/11/2020	11.17	Call	Bond Future	2,258.6900	2.2587	1,586.1000	1.5861	(29.778)	0	0	0
2020/04/23	2044	05/11/2020	8.87	Call	Bond Future	113.9500	0.1139	61.8900	0.0619	(45.687)	0	0	1,815
2020/04/23	2044	05/11/2020	10.02	Put	Bond Future	15,190.1000	15.1901	17,203.5200	17.2035	13.255	0	0	0
2020/04/23	2044	05/11/2020	10.02	Call	Bond Future	629.5600	0.6296	390.3700	0.3904	(37.993)	0	0	1,815
2020/04/23	2044	05/11/2020	10.35	Call	Bond Future	933.3300	0.9333	598.6400	0.5986	(35.860)	0	0	0
2020/04/23	2044	05/11/2020	10.35	Put	Bond Future	12,883.9700	12.8840	14,801.8900	14.8019	14.886	0	0	0
2020/04/23	2044	04/02/2021	10.04	Put	Bond Future	16,788.2500	16.7883	18,723.2000	18.7232	11.526	0	0	0
2020/04/23	2044	04/02/2021	10.37	Call	Bond Future	1,510.3900	1.5104	1,071.1800	1.0712	(29.079)	0	0	0
2020/04/23	2044	04/02/2021	10.35	Put	Bond Future	14,697.1600	14.6972	16,545.2000	16.5452	12.574	0	0	0
2020/04/23	2044	04/02/2021			Bond Future	12.3251	73.0632	12.7299	70.7820	3.285	0.0000	0.0000	0
2020/04/23	2044	04/02/2021	10.37	Put	Bond Future	14,568.4300	14.5684	16,410.5000	16.4105	12.644	0	0	0
2020/04/23	2044	04/02/2021	10.35	Call	Bond Future	1,485.4100	1.4854	1,052.1700	1.0522	(29.166)	0	0	0
2020/04/23	2044	04/02/2021	10.04	Call	Bond Future	1,134.2700	1.1343	787.9400	0.7879	(30.533)	0	0	0
2020/04/23	2044	04/02/2021	10.84	Call	Bond Future	2,182.8400	2.1828	1,591.6900	1.5917	(27.082)	0	0	0
2020/04/23	2044	04/02/2021	10.36	Put	Bond Future	14,632.7000	14.6327	16,477.7700	16.4778	12.609	0	0	0
2020/04/23	2044	04/02/2021	10.84	Put	Bond Future	11,756.5600	11.7566	13,446.6900	13.4467	14.376	0	0	405
2020/04/23	2044	04/02/2021	10.29	Call	Bond Future	1,412.1800	1.4122	996.6100	0.9966	(29.428)	0	0	0
2020/04/23	2044	04/02/2021	10.29	Put	Bond Future	15,087.8300	15.0878	16,953.5400	16.9535	12.366	0	0	405
2020/04/23	2044	04/02/2021	9.66	Put	Bond Future	19,598.2700	19.5983	21,624.4700	21.6245	10.339	0	0	0
2020/04/23	2044	04/02/2021	9.66	Call	Bond Future	790.8000	0.7908	535.7200	0.5357	(32.256)	0	0	405
2020/04/23	2044	04/02/2021	10.36	Call	Bond Future	1,497.8600	1.4979	1,061.6500	1.0617	(29.122)	0	0	0
2020/04/23	2044	06/05/2021	12.43	Put	Bond Future	747.7600	0.7478	3,056.4000	3.0564	308.741	0	0	0
2020/04/23	2044	06/05/2021	12.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/23	2044	06/05/2021			Bond Future	12.5622	73.9421	12.9860	71.6334	3.373	0.0000	0.0000	0
2020/04/23	2044	06/05/2021	12.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	2044	06/05/2021	12.45	Put	Bond Future	633.7400	0.6337	2,942.3800	2.9424	364.288	0	0	0
2020/04/23	2044	06/05/2021	12.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	2044	06/05/2021	12.44	Put	Bond Future	690.7100	0.6907	2,999.3500	2.9994	334.242	0	0	0
2020/04/23	2046	07/05/2020			Bond Future	99.3311	99.3311	95.9703	95.9703	(3.383)	0.0000	0.0000	9,794
2020/04/23	2046	06/08/2020			Bond Future	100.5606	100.5606	97.1573	97.1573	(3.384)	0.0000	0.0000	11,921
2020/04/23	2046	05/11/2020			Bond Future	100.0504	100.0504	96.6033	96.6033	(3.445)	0.0000	0.0000	0
2020/04/23	2046	04/02/2021			Bond Future	101.3445	101.3445	97.8527	97.8527	(3.445)	0.0000	0.0000	0
2020/04/23	2046	06/05/2021			Bond Future	100.7727	100.7727	97.2383	97.2383	(3.507)	0.0000	0.0000	0
2020/04/23	2050	07/05/2020			Bond Future	102.4224	102.4224	99.0443	99.0443	(3.298)	0.0000	0.0000	10,560
2020/04/23	2050	06/08/2020			Bond Future	101.8115	101.8115	98.3906	98.3906	(3.360)	0.0000	0.0000	14,874
2020/04/23	2050	05/11/2020			Bond Future	103.1125	103.1125	99.6474	99.6474	(3.361)	0.0000	0.0000	0
2020/04/23	2050	04/02/2021			Bond Future	102.5267	102.5267	99.0167	99.0167	(3.423)	0.0000	0.0000	0
2020/04/23	2050	06/05/2021			Bond Future	103.7862	103.7862	100.2334	100.2334	(3.423)	0.0000	0.0000	0
2020/04/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	AL37	07/05/2020			Index Future	673.2940	673.2940	667.0100	667.0100	(0.933)	0.0000	0.0000	0
2020/04/23	AL37	06/08/2020			Index Future	681.3770	681.3770	675.0120	675.0120	(0.934)	0.0000	0.0000	0
2020/04/23	AL37	05/11/2020			Index Future	690.0090	690.0090	683.5600	683.5600	(0.935)	0.0000	0.0000	0
2020/04/23	AL37	04/02/2021			Index Future	698.7700	698.7700	692.2390	692.2390	(0.935)	0.0000	0.0000	0
2020/04/23	AL37	06/05/2021			Index Future	689.4700	689.4700	689.4700	689.4700	0.000	0.0000	0.0000	0
2020/04/23	AL7T	07/05/2020			Index Future	732.7340	732.7340	717.0660	717.0660	(2.138)	0.0000	0.0000	0
2020/04/23	AL7T	06/08/2020			Index Future	741.5310	741.5310	725.6680	725.6680	(2.139)	0.0000	0.0000	0
2020/04/23	AL7T	05/11/2020			Index Future	750.9240	750.9240	734.8580	734.8580	(2.139)	0.0000	0.0000	0
2020/04/23	AL7T	04/02/2021			Index Future	760.4590	760.4590	744.1880	744.1880	(2.140)	0.0000	0.0000	0
2020/04/23	AL7T	06/05/2021			Index Future	763.2300	763.2300	763.2300	763.2300	0.000	0.0000	0.0000	0
2020/04/23	ALBI	07/05/2020			Index Future	657.5640	657.5640	644.1920	644.1920	(2.034)	0.0000	0.0000	209
2020/04/23	ALBI	06/08/2020			Index Future	665.4580	665.4580	651.9200	651.9200	(2.034)	0.0000	0.0000	165
2020/04/23	ALBI	05/11/2020			Index Future	673.8880	673.8880	660.1760	660.1760	(2.035)	0.0000	0.0000	0
2020/04/23	ALBI	04/02/2021			Index Future	682.4450	682.4450	668.5580	668.5580	(2.035)	0.0000	0.0000	0
2020/04/23	ALBI	06/05/2021			Index Future	687.0000	687.0000	687.0000	687.0000	0.000	0.0000	0.0000	0
2020/04/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	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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2020/04/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/04/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/23	ES33	07/05/2020			Bond Future	12.4816	69.1806	12.8308	67.5157	2.797	0.0000	0.0000	0
2020/04/23	ES33	06/08/2020			Bond Future	12.7514	70.0195	13.1165	68.3338	2.863	0.0000	0.0000	350
2020/04/23	ES33	05/11/2020			Bond Future	13.0217	67.1187	13.4032	65.4116	2.929	0.0000	0.0000	0
2020/04/23	ES33	04/02/2021			Bond Future	13.3142	67.9713	13.7136	66.2425	3.000	0.0000	0.0000	0
2020/04/23	ES33	06/05/2021			Bond Future	13.6256	65.0110	14.0439	63.2615	3.069	0.0000	0.0000	0
2020/04/23	ES42	07/05/2020			Bond Future	12.7545	69.2367	13.1291	67.2872	2.937	0.0000	0.0000	0
2020/04/23	ES42	06/08/2020			Bond Future	13.0111	70.0763	13.4040	68.1025	3.019	0.0000	0.0000	4,919
2020/04/23	ES42	05/11/2020			Bond Future	13.2708	66.6955	13.6831	64.6966	3.107	0.0000	0.0000	0
2020/04/23	ES42	04/02/2021			Bond Future	13.5425	67.5429	13.9753	65.5186	3.196	0.0000	0.0000	0
2020/04/23	ES42	06/05/2021			Bond Future	13.8433	64.0972	14.2991	62.0486	3.292	0.0000	0.0000	0
2020/04/23	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	GOVI	07/05/2020			GOVI	649.6600	649.6600	636.4830	636.4830	(2.028)	0.0000	0.0000	446
2020/04/23	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	GOVI	07/05/2020	720.00	Put	GOVI	703,400.0000	70.3400	835,170.0000	83.5170	18.733	0	0	0
2020/04/23	GOVI	07/05/2020	719.98	Put	GOVI	703,200.0000	70.3200	834,970.0000	83.4970	18.739	0	0	0
2020/04/23	GOVI	07/05/2020	719.99	Put	GOVI	703,300.0000	70.3300	835,070.0000	83.5070	18.736	0	0	0
2020/04/23	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	GOVI	06/08/2020	728.12	Put	GOVI	706,610.0000	70.6610	840,010.0000	84.0010	18.879	0	0	0
2020/04/23	GOVI	06/08/2020			GOVI	657.4590	657.4590	644.1190	644.1190	(2.029)	0.0000	0.0000	984
2020/04/23	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	GOVI	06/08/2020	728.14	Put	GOVI	706,810.0000	70.6810	840,210.0000	84.0210	18.874	0	0	0
2020/04/23	GOVI	06/08/2020	728.13	Put	GOVI	706,710.0000	70.6710	840,110.0000	84.0110	18.876	0	0	0
2020/04/23	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	GOVI	05/11/2020	737.84	Put	GOVI	720,520.0000	72.0520	855,640.0000	85.5640	18.753	0	0	0
2020/04/23	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	GOVI	05/11/2020			GOVI	665.7880	665.7880	652.2760	652.2760	(2.029)	0.0000	0.0000	0
2020/04/23	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	GOVI	05/11/2020	737.83	Put	GOVI	720,420.0000	72.0420	855,540.0000	85.5540	18.756	0	0	0
2020/04/23	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	GOVI	05/11/2020	737.85	Put	GOVI	720,620.0000	72.0620	855,740.0000	85.5740	18.751	0	0	0
2020/04/23	GOVI	04/02/2021	750.96	Put	GOVI	767,190.0000	76.7190	904,020.0000	90.4020	17.835	0	0	0
2020/04/23	GOVI	04/02/2021			GOVI	674.2410	674.2410	660.5580	660.5580	(2.029)	0.0000	0.0000	0
2020/04/23	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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2020/04/23	GOVI	04/02/2021	750.95	Put	GOVI	767,090.0000		76.7090	903,920.0000	90.3920	17.838	0	0	0
2020/04/23	GOVI	04/02/2021	750.96	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	GOVI	04/02/2021	750.94	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	GOVI	04/02/2021	750.94	Put	GOVI	766,990.0000		76.6990	903,820.0000	90.3820	17.840	0	0	0
2020/04/23	GOVI	06/05/2021	678.67	Call	GOVI	100.0000		0.0100	100.0000	0.0100	0.000	0	0	0
2020/04/23	GOVI	06/05/2021			GOVI	678.6800		678.6800	678.6800	678.6800	0.000	0.0000	0.0000	0
2020/04/23	GOVI	06/05/2021	678.67	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	GOVI	06/05/2021	678.68	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	GOVI	06/05/2021	678.69	Put	GOVI	100.0000		0.0100	100.0000	0.0100	0.000	0	0	0
2020/04/23	GOVI	06/05/2021	678.68	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	GOVI	06/05/2021	678.69	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/04/23	IGOV	07/05/2020			Index Future	254.3960		254.3960	250.9720	250.9720	(1.346)	0.0000	0.0000	567
2020/04/23	IGOV	06/08/2020			Index Future	257.5130		257.5130	254.0450	254.0450	(1.347)	0.0000	0.0000	0
2020/04/23	IGOV	05/11/2020			Index Future	260.8380		260.8380	257.3230	257.3230	(1.348)	0.0000	0.0000	47
2020/04/23	IGOV	04/02/2021			Index Future	264.2110		264.2110	260.6510	260.6510	(1.347)	0.0000	0.0000	0
2020/04/23	IGOV	06/05/2021			Index Future	268.3000		268.3000	268.3000	268.3000	0.000	0.0000	0.0000	0
2020/04/23	IS02	22/06/2020			Interest Rate Swap	101.7600		101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/04/23	IS02	21/09/2020			Interest Rate Swap	98.7500		98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/04/23	IS05	17/12/2020			Interest Rate Swap	94.1300		94.1300	94.1200	94.1200	(0.011)	0.0000	0.0000	0
2020/04/23	IS05	16/03/2021			Interest Rate Swap	92.5000		92.5000	92.4900	92.4900	(0.011)	0.0000	0.0000	0
2020/04/23	IS05	15/06/2021			Interest Rate Swap	90.9100		90.9100	90.9000	90.9000	(0.011)	0.0000	0.0000	0
2020/04/23	IS05	21/09/2021			Interest Rate Swap	90.1200		90.1200	90.1300	90.1300	0.011	0.0000	0.0000	0
2020/04/23	IS05	21/12/2021			Interest Rate Swap	91.7000		91.7000	91.7300	91.7300	0.033	0.0000	0.0000	51
2020/04/23	IS05	15/03/2022			Interest Rate Swap	91.4600		91.4600	91.5300	91.5300	0.077	0.0000	0.0000	0
2020/04/23	IS05	21/06/2022			Interest Rate Swap	91.9500		91.9500	92.0500	92.0500	0.109	0.0000	0.0000	0
2020/04/23	IS05	20/09/2022			Interest Rate Swap	95.4800		95.4800	95.5800	95.5800	0.105	0.0000	0.0000	0
2020/04/23	IS05	20/12/2022			Interest Rate Swap	96.4000		96.4000	96.4900	96.4900	0.093	0.0000	0.0000	0
2020/04/23	IS05	22/03/2023			Interest Rate Swap	89.2900		89.2900	89.3600	89.3600	0.078	0.0000	0.0000	0
2020/04/23	IS05	20/06/2023			Interest Rate Swap	95.2500		95.2500	95.2900	95.2900	0.042	0.0000	0.0000	0
2020/04/23	IS05	19/09/2023			Interest Rate Swap	94.7400		94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/04/23	IS10	17/12/2025			Interest Rate Swap	87.3400		87.3400	87.5600	87.5600	0.252	0.0000	0.0000	0
2020/04/23	IS10	16/03/2026			Interest Rate Swap	84.3600		84.3600	84.6000	84.6000	0.284	0.0000	0.0000	0
2020/04/23	IS10	15/06/2026			Interest Rate Swap	83.2400		83.2400	83.5000	83.5000	0.312	0.0000	0.0000	0
2020/04/23	IS10	21/09/2026			Interest Rate Swap	85.6500		85.6500	85.9200	85.9200	0.315	0.0000	0.0000	0
2020/04/23	IS10	21/12/2026			Interest Rate Swap	89.9700		89.9700	90.2400	90.2400	0.300	0.0000	0.0000	0
2020/04/23	IS10	15/03/2027			Interest Rate Swap	88.9300		88.9300	89.2000	89.2000	0.304	0.0000	0.0000	0
2020/04/23	IS10	21/06/2027			Interest Rate Swap	91.3000		91.3000	91.5900	91.5900	0.318	0.0000	0.0000	0
2020/04/23	IS10	20/09/2027			Interest Rate Swap	97.2900		97.2900	97.6100	97.6100	0.329	0.0000	0.0000	0
2020/04/23	IS10	20/12/2027			Interest Rate Swap	98.0000		98.0000	98.3400	98.3400	0.347	0.0000	0.0000	0
2020/04/23	IS10	22/03/2028			Interest Rate Swap	91.5600		91.5600	91.9300	91.9300	0.404	0.0000	0.0000	0
2020/04/23	IS10	20/06/2028			Interest Rate Swap	99.4200		99.4200	99.7900	99.7900	0.372	0.0000	0.0000	0
2020/04/23	IS10	19/09/2028			Interest Rate Swap	91.6800		91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0

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2020/04/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/04/23	R023	07/05/2020	6.91	Put	Bond Future	1.3700	0.0014	1.7100	0.0017	24.818	0	0	0
2020/04/23	R023	07/05/2020			Bond Future	5.9824	106.0317	6.0416	105.8770	0.990	0.0000	0.0000	43,212
2020/04/23	R023	07/05/2020	6.90	Call	Bond Future	2,367.8800	2.3679	2,213.4700	2.2135	(6.521)	0	0	0
2020/04/23	R023	07/05/2020	6.90	Put	Bond Future	1.4600	0.0015	1.8300	0.0018	25.342	0	0	0
2020/04/23	R023	07/05/2020	6.91	Call	Bond Future	2,393.2200	2.3932	2,238.7800	2.2388	(6.453)	0	0	0
2020/04/23	R023	07/05/2020	6.89	Call	Bond Future	2,342.5500	2.3425	2,188.1600	2.1882	(6.591)	0	0	0
2020/04/23	R023	07/05/2020	6.89	Put	Bond Future	1.5500	0.0016	1.9400	0.0019	25.161	0	0	0
2020/04/23	R023	06/08/2020	7.26	Call	Bond Future	2,863.2100	2.8632	2,722.9800	2.7230	(4.898)	0	0	0
2020/04/23	R023	06/08/2020			Bond Future	6.0995	107.3175	6.1656	107.1598	1.084	0.0000	0.0000	17,478
2020/04/23	R023	06/08/2020	7.26	Put	Bond Future	139.1000	0.1391	156.5500	0.1565	12.545	0	0	0
2020/04/23	R023	06/08/2020	7.27	Call	Bond Future	2,883.4700	2.8835	2,742.9300	2.7429	(4.874)	0	0	0
2020/04/23	R023	06/08/2020	7.28	Put	Bond Future	133.5000	0.1335	150.3500	0.1504	12.622	0	0	0
2020/04/23	R023	06/08/2020	7.27	Put	Bond Future	136.2800	0.1363	153.4200	0.1534	12.577	0	0	0
2020/04/23	R023	06/08/2020	7.28	Call	Bond Future	2,903.7600	2.9038	2,762.9300	2.7629	(4.850)	0	0	0
2020/04/23	R023	05/11/2020	7.46	Put	Bond Future	265.9300	0.2659	292.5600	0.2926	10.014	0	0	0
2020/04/23	R023	05/11/2020	7.47	Put	Bond Future	262.2200	0.2622	288.5500	0.2886	10.041	0	0	0
2020/04/23	R023	05/11/2020			Bond Future	6.2167	104.7504	6.2908	104.5904	1.192	0.0000	0.0000	0
2020/04/23	R023	05/11/2020	7.46	Call	Bond Future	2,909.6100	2.9096	2,776.2300	2.7762	(4.584)	0	0	0
2020/04/23	R023	05/11/2020	7.47	Call	Bond Future	2,926.8200	2.9268	2,793.1400	2.7931	(4.567)	0	0	0
2020/04/23	R023	05/11/2020	7.45	Call	Bond Future	2,892.4500	2.8925	2,759.3700	2.7594	(4.601)	0	0	0
2020/04/23	R023	05/11/2020	7.45	Put	Bond Future	269.6800	0.2697	296.6100	0.2966	9.986	0	0	0
2020/04/23	R023	04/02/2021	6.34	Call	Bond Future	1,048.4300	1.0484	967.9600	0.9680	(7.675)	0	0	0
2020/04/23	R023	04/02/2021	6.32	Put	Bond Future	1,122.3700	1.1224	1,204.9700	1.2050	7.359	0	0	0
2020/04/23	R023	04/02/2021			Bond Future	6.3690	106.0808	6.4531	105.9186	1.321	0.0000	0.0000	0
2020/04/23	R023	04/02/2021	6.34	Put	Bond Future	1,104.3200	1.1043	1,185.9800	1.1860	7.395	0	0	0
2020/04/23	R023	04/02/2021	6.32	Call	Bond Future	1,027.8700	1.0279	948.3400	0.9483	(7.737)	0	0	0
2020/04/23	R023	04/02/2021	6.33	Put	Bond Future	1,113.1300	1.1131	1,195.2600	1.1953	7.378	0	0	0
2020/04/23	R023	04/02/2021	6.33	Call	Bond Future	1,037.9400	1.0379	957.9400	0.9579	(7.708)	0	0	0
2020/04/23	R023	06/05/2021	7.58	Call	Bond Future	1,665.5200	1.6655	1,501.5900	1.5016	(9.843)	0	0	0
2020/04/23	R023	06/05/2021			Bond Future	6.5890	103.4464	6.6856	103.2825	1.466	0.0000	0.0000	0
2020/04/23	R023	06/05/2021	7.56	Call	Bond Future	1,632.2600	1.6323	1,468.3300	1.4683	(10.043)	0	0	0
2020/04/23	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	R023	06/05/2021	7.57	Call	Bond Future	1,648.8900	1.6489	1,484.9600	1.4850	(9.942)	0	0	0
2020/04/23	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	R035	07/05/2020	9.48	Put	Bond Future	13,342.0100	13.3420	15,456.6700	15.4567	15.850	0	0	0
2020/04/23	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	R035	07/05/2020	9.85	Call	Bond Future	0.1600	0.0002	0.0000	0.0000	(100.000)	0	0	7,500
2020/04/23	R035	07/05/2020	10.57	Put	Bond Future	5,588.9800	5.5890	7,673.7400	7.6737	37.301	0	0	3,530
2020/04/23	R035	07/05/2020	9.75	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	5,000
2020/04/23	R035	07/05/2020	10.75	Put	Bond Future	4,450.4300	4.4504	6,486.0400	6.4860	45.740	0	0	5,000
2020/04/23	R035	07/05/2020			Bond Future	11.4397	83.6469	11.7943	81.5322	3.100	0.0000	0.0000	53,149
2020/04/23	R035	07/05/2020	9.11	Put	Bond Future	16,215.0000	16.2150	18,329.6600	18.3297	13.041	0	0	0
2020/04/23	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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2020/04/23	R035	07/05/2020	9.48	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	R035	07/05/2020	9.47	Put	Bond Future	13,418.0500		13.4181	15,532.7100	15.5327	15.760	0	0	0
2020/04/23	R035	07/05/2020	9.85	Put	Bond Future	10,589.5800		10.5896	12,704.0800	12.7041	19.968	0	0	0
2020/04/23	R035	07/05/2020	9.78	Put	Bond Future	11,101.3000		11.1013	13,215.8800	13.2159	19.048	0	0	0
2020/04/23	R035	07/05/2020	10.57	Call	Bond Future	32.4200		0.0324	2.5200	0.0025	(92.227)	0	0	0
2020/04/23	R035	07/05/2020	9.75	Put	Bond Future	11,321.8900		11.3219	13,436.4900	13.4365	18.677	0	0	0
2020/04/23	R035	07/05/2020	10.75	Call	Bond Future	88.9500		0.0889	9.9000	0.0099	(88.870)	0	0	0
2020/04/23	R035	07/05/2020	9.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	R035	07/05/2020	9.49	Put	Bond Future	13,266.0600		13.2661	15,380.7200	15.3807	15.940	0	0	0
2020/04/23	R035	07/05/2020	9.55	Put	Bond Future	12,812.2100		12.8122	14,926.8600	14.9269	16.505	0	0	0
2020/04/23	R035	07/05/2020	9.55	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/04/23	R035	07/05/2020	9.78	Call	Bond Future	0.0800		0.0001	0.0000	0.0000	(100.000)	0	0	3,530
2020/04/23	R035	07/05/2020	9.18	Put	Bond Future	15,661.9500		15.6619	17,776.6100	17.7766	13.502	0	0	0
2020/04/23	R035	07/05/2020	9.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/04/23	R035	06/08/2020	9.67	Call	Bond Future	174.6200		0.1746	81.4700	0.0815	(53.344)	0	0	500
2020/04/23	R035	06/08/2020	10.45	Put	Bond Future	8,344.0600		8.3441	10,175.1000	10.1751	21.944	0	0	500
2020/04/23	R035	06/08/2020	9.00	Put	Bond Future	18,348.0000		18.3480	20,465.4100	20.4654	11.540	0	0	0
2020/04/23	R035	06/08/2020	9.92	Put	Bond Future	11,632.5100		11.6325	13,630.6200	13.6306	17.177	0	0	0
2020/04/23	R035	06/08/2020			Bond Future	11.6626		84.6612	12.0327	82.5201	3.173	0.0000	0.0000	105,093
2020/04/23	R035	06/08/2020	9.09	Put	Bond Future	17,644.2000		17.6442	19,756.2600	19.7563	11.970	0	0	0
2020/04/23	R035	06/08/2020	9.09	Call	Bond Future	49.2600		0.0493	20.1900	0.0202	(59.013)	0	0	500
2020/04/23	R035	06/08/2020	9.67	Put	Bond Future	13,344.5600		13.3446	15,392.5400	15.3925	15.347	0	0	0
2020/04/23	R035	06/08/2020	9.00	Call	Bond Future	39.6300		0.0396	15.9100	0.0159	(59.854)	0	0	24,761
2020/04/23	R035	06/08/2020	9.92	Call	Bond Future	281.3400		0.2813	138.3200	0.1383	(50.835)	0	0	0
2020/04/23	R035	06/08/2020	10.45	Call	Bond Future	682.4900		0.6825	372.4000	0.3724	(45.435)	0	0	0
2020/04/23	R035	06/08/2020	9.93	Call	Bond Future	286.5300		0.2865	141.1600	0.1412	(50.735)	0	0	0
2020/04/23	R035	06/08/2020	9.91	Put	Bond Future	11,699.1600		11.6992	13,699.5900	13.6996	17.099	0	0	0
2020/04/23	R035	06/08/2020	8.75	Put	Bond Future	20,350.4400		20.3504	22,478.5100	22.4785	10.457	0	0	0
2020/04/23	R035	06/08/2020	8.75	Call	Bond Future	21.0000		0.0210	7.9400	0.0079	(62.190)	0	0	3,000
2020/04/23	R035	06/08/2020	9.93	Put	Bond Future	11,566.0100		11.5660	13,561.7700	13.5618	17.255	0	0	0
2020/04/23	R035	06/08/2020	9.91	Call	Bond Future	276.2300		0.2762	135.5300	0.1355	(50.936)	0	0	0
2020/04/23	R035	05/11/2020	10.34	Put	Bond Future	10,856.5900		10.8566	12,618.6700	12.6187	16.231	0	0	0
2020/04/23	R035	05/11/2020			Bond Future	11.8848		81.2423	12.2707	79.0740	3.247	0.0000	0.0000	0
2020/04/23	R035	05/11/2020	10.33	Call	Bond Future	1,191.1400		1.1911	788.2800	0.7883	(33.821)	0	0	0
2020/04/23	R035	05/11/2020	10.33	Put	Bond Future	10,912.6100		10.9126	12,678.0200	12.6780	16.178	0	0	0
2020/04/23	R035	05/11/2020	10.34	Call	Bond Future	1,203.1200		1.2031	796.9300	0.7969	(33.761)	0	0	0
2020/04/23	R035	05/11/2020	10.32	Call	Bond Future	1,179.2400		1.1792	779.7100	0.7797	(33.880)	0	0	0
2020/04/23	R035	05/11/2020	10.32	Put	Bond Future	10,968.7900		10.9688	12,737.5300	12.7375	16.125	0	0	0
2020/04/23	R035	04/02/2021	10.04	Put	Bond Future	14,362.2000		14.3622	16,164.8100	16.1648	12.551	0	0	0
2020/04/23	R035	04/02/2021	10.14	Put	Bond Future	13,781.9300		13.7819	15,557.5900	15.5576	12.884	0	0	650
2020/04/23	R035	04/02/2021	11.14	Put	Bond Future	8,800.2600		8.8003	10,254.9200	10.2549	16.530	0	0	650
2020/04/23	R035	04/02/2021	10.05	Call	Bond Future	1,360.4300		1.3604	964.5900	0.9646	(29.097)	0	0	0
2020/04/23	R035	04/02/2021			Bond Future	12.1263		82.2742	12.5296	80.0784	3.326	0.0000	0.0000	0
2020/04/23	R035	04/02/2021	10.14	Call	Bond Future	1,462.7600		1.4628	1,042.6200	1.0426	(28.722)	0	0	0
2020/04/23	R035	04/02/2021	10.06	Call	Bond Future	1,371.5300		1.3715	973.0400	0.9730	(29.054)	0	0	0
2020/04/23	R035	04/02/2021	10.06	Put	Bond Future	14,245.0000		14.2450	16,042.3100	16.0423	12.617	0	0	0
2020/04/23	R035	04/02/2021	10.04	Call	Bond Future	1,349.3900		1.3494	956.2000	0.9562	(29.138)	0	0	0
2020/04/23	R035	04/02/2021	11.14	Call	Bond Future	3,014.4900		3.0145	2,273.3500	2.2734	(24.586)	0	0	0

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2020/04/23	R035	04/02/2021	10.05	Put	Bond Future	14,303.5300	14.3035	16,103.4900	16.1035	12.584	0	0	0
2020/04/23	R035	06/05/2021	12.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	R035	06/05/2021	12.35	Put	Bond Future	163.5500	0.1636	2,385.7500	2.3857	1358.728	0	0	0
2020/04/23	R035	06/05/2021			Bond Future	12.3803	78.7844	12.8016	76.5622	3.403	0.0000	0.0000	0
2020/04/23	R035	06/05/2021	12.37	Put	Bond Future	55.5000	0.0555	2,277.7000	2.2777	4003.964	0	0	0
2020/04/23	R035	06/05/2021	12.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	R035	06/05/2021	12.36	Put	Bond Future	109.5000	0.1095	2,331.7000	2.3317	2029.406	0	0	0
2020/04/23	R035	06/05/2021	12.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	R186	07/05/2020	8.09	Put	Bond Future	5,050.9000	5.0509	6,106.9800	6.1070	20.909	0	0	0
2020/04/23	R186	07/05/2020	9.50	Put	Bond Future	187.8900	0.1879	394.0800	0.3941	109.740	0	0	0
2020/04/23	R186	07/05/2020	7.90	Put	Bond Future	6,082.1700	6.0822	7,143.2100	7.1432	17.445	0	0	2,500
2020/04/23	R186	07/05/2020	8.28	Put	Bond Future	4,045.1000	4.0451	5,085.8800	5.0859	25.729	0	0	0
2020/04/23	R186	07/05/2020	8.93	Call	Bond Future	607.0000	0.6070	258.3500	0.2584	(57.438)	0	0	0
2020/04/23	R186	07/05/2020			Bond Future	9.0470	111.1941	9.2560	110.1314	2.310	0.0000	0.0000	40,729
2020/04/23	R186	07/05/2020	8.08	Call	Bond Future	7.1500	0.0072	1.0000	0.0010	(86.014)	0	0	0
2020/04/23	R186	07/05/2020	8.08	Put	Bond Future	5,104.6600	5.1047	6,161.1800	6.1612	20.697	0	0	0
2020/04/23	R186	07/05/2020	8.50	Call	Bond Future	94.6300	0.0946	24.0200	0.0240	(74.617)	0	0	0
2020/04/23	R186	07/05/2020	8.50	Put	Bond Future	2,940.8100	2.9408	3,932.8700	3.9329	33.734	0	0	23,160
2020/04/23	R186	07/05/2020	8.09	Call	Bond Future	7.6800	0.0077	1.0900	0.0011	(85.807)	0	0	0
2020/04/23	R186	07/05/2020	9.50	Call	Bond Future	2,474.0300	2.4740	1,617.5500	1.6175	(34.619)	0	0	1,120
2020/04/23	R186	07/05/2020	7.90	Call	Bond Future	1.8200	0.0018	0.1900	0.0002	(89.560)	0	0	0
2020/04/23	R186	07/05/2020	8.28	Call	Bond Future	26.9200	0.0269	5.0300	0.0050	(81.315)	0	0	0
2020/04/23	R186	07/05/2020	8.93	Put	Bond Future	1,207.7000	1.2077	1,921.7200	1.9217	59.122	0	0	0
2020/04/23	R186	07/05/2020	8.07	Call	Bond Future	6.6700	0.0067	0.9100	0.0009	(86.357)	0	0	0
2020/04/23	R186	07/05/2020	8.07	Put	Bond Future	5,158.4900	5.1585	6,215.4000	6.2154	20.489	0	0	0
2020/04/23	R186	07/05/2020	10.00	Put	Bond Future	20.3700	0.0204	51.7600	0.0518	154.099	0	0	0
2020/04/23	R186	07/05/2020	10.00	Call	Bond Future	4,757.4600	4.7575	3,726.1800	3.7262	(21.677)	0	0	1,120
2020/04/23	R186	07/05/2020	7.60	Put	Bond Future	7,743.0300	7.7430	8,805.5800	8.8056	13.723	0	0	0
2020/04/23	R186	07/05/2020	7.60	Call	Bond Future	0.1300	0.0001	0.0100	0.0000	(92.308)	0	0	0
2020/04/23	R186	06/08/2020	8.00	Call	Bond Future	420.8400	0.4208	281.3800	0.2814	(33.138)	0	0	900
2020/04/23	R186	06/08/2020	9.00	Call	Bond Future	1,734.5800	1.7346	1,310.8500	1.3109	(24.428)	0	0	900
2020/04/23	R186	06/08/2020	8.25	Call	Bond Future	627.5600	0.6276	433.3300	0.4333	(30.950)	0	0	0
2020/04/23	R186	06/08/2020	8.38	Put	Bond Future	5,256.8800	5.2569	6,107.0200	6.1070	16.172	0	0	0
2020/04/23	R186	06/08/2020			Bond Future	9.2744	107.2568	9.4956	106.1802	2.385	0.0000	0.0000	63,449
2020/04/23	R186	06/08/2020	9.00	Put	Bond Future	3,089.8800	3.0899	3,742.7700	3.7428	21.130	0	0	0
2020/04/23	R186	06/08/2020	8.37	Call	Bond Future	746.0700	0.7461	522.2000	0.5222	(30.007)	0	0	0
2020/04/23	R186	06/08/2020	8.37	Put	Bond Future	5,297.8700	5.2979	6,150.6200	6.1506	16.096	0	0	0
2020/04/23	R186	06/08/2020	8.00	Put	Bond Future	6,906.6400	6.9066	7,843.8000	7.8438	13.569	0	0	0
2020/04/23	R186	06/08/2020	8.25	Put	Bond Future	5,801.9300	5.8019	6,684.3200	6.6843	15.209	0	0	0
2020/04/23	R186	06/08/2020	8.38	Call	Bond Future	756.7600	0.7568	530.2800	0.5303	(29.928)	0	0	0
2020/04/23	R186	06/08/2020	8.36	Call	Bond Future	735.6700	0.7357	514.3500	0.5144	(30.084)	0	0	0
2020/04/23	R186	06/08/2020	8.36	Put	Bond Future	5,339.1800	5.3392	6,194.4800	6.1945	16.019	0	0	0
2020/04/23	R186	05/11/2020	8.64	Put	Bond Future	5,632.9900	5.6330	6,404.0500	6.4040	13.688	0	0	0
2020/04/23	R186	05/11/2020	8.65	Call	Bond Future	1,504.7800	1.5048	1,183.0000	1.1830	(21.384)	0	0	0
2020/04/23	R186	05/11/2020			Bond Future	9.5016	108.6022	9.7357	107.5117	2.463	0.0000	0.0000	0
2020/04/23	R186	05/11/2020	8.66	Call	Bond Future	1,519.3500	1.5194	1,195.2200	1.1952	(21.333)	0	0	0
2020/04/23	R186	05/11/2020	8.66	Put	Bond Future	5,563.5200	5.5635	6,329.9000	6.3299	13.775	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
2020/04/23	R186	05/11/2020	9.26	Put	Bond Future	3,749.2600	3.7493	4,363.9700	4.3640	16.396	0	0	3,500
2020/04/23	R186	05/11/2020	8.64	Call	Bond Future	1,490.3100	1.4903	1,170.8600	1.1709	(21.435)	0	0	0
2020/04/23	R186	05/11/2020	7.84	Put	Bond Future	8,814.6800	8.8147	9,742.8600	9.7429	10.530	0	0	0
2020/04/23	R186	05/11/2020	8.65	Put	Bond Future	5,598.1900	5.5982	6,366.9200	6.3669	13.732	0	0	0
2020/04/23	R186	05/11/2020	8.34	Put	Bond Future	6,739.0000	6.7390	7,576.0400	7.5760	12.421	0	0	0
2020/04/23	R186	05/11/2020	8.34	Call	Bond Future	1,104.9900	1.1050	851.5200	0.8515	(22.939)	0	0	3,500
2020/04/23	R186	05/11/2020	9.26	Call	Bond Future	2,608.2500	2.6082	2,132.4500	2.1325	(18.242)	0	0	0
2020/04/23	R186	05/11/2020	7.84	Call	Bond Future	636.9800	0.6370	474.6500	0.4747	(25.484)	0	0	3,500
2020/04/23	R186	04/02/2021	8.15	Call	Bond Future	1,178.6300	1.1786	940.5100	0.9405	(20.203)	0	0	0
2020/04/23	R186	04/02/2021			Bond Future	9.7528	104.6951	10.0010	103.5907	2.545	0.0000	0.0000	0
2020/04/23	R186	04/02/2021	8.15	Put	Bond Future	8,687.6100	8.6876	9,553.9100	9.5539	9.972	0	0	0
2020/04/23	R186	04/02/2021	8.16	Call	Bond Future	1,188.6300	1.1886	948.9000	0.9489	(20.169)	0	0	0
2020/04/23	R186	04/02/2021	8.17	Put	Bond Future	8,609.7900	8.6098	9,472.8700	9.4729	10.024	0	0	0
2020/04/23	R186	04/02/2021	8.16	Put	Bond Future	8,648.6600	8.6487	9,513.3500	9.5134	9.998	0	0	0
2020/04/23	R186	04/02/2021	8.17	Call	Bond Future	1,198.6900	1.1987	957.3500	0.9573	(20.134)	0	0	0
2020/04/23	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	R186	06/05/2021	10.77	Call	Bond Future	3,028.1500	3.0281	1,910.6100	1.9106	(36.905)	0	0	0
2020/04/23	R186	06/05/2021			Bond Future	10.0463	105.9557	10.3102	104.8382	2.626	0.0000	0.0000	0
2020/04/23	R186	06/05/2021	10.78	Call	Bond Future	3,069.1800	3.0692	1,951.6400	1.9516	(36.412)	0	0	0
2020/04/23	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	R186	06/05/2021	10.76	Call	Bond Future	2,987.1000	2.9871	1,869.5600	1.8696	(37.412)	0	0	0
2020/04/23	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	R197	07/05/2020			Bond Future	311.5430	311.5430	311.5540	311.5540	0.004	0.0000	0.0000	2,556
2020/04/23	R197	06/08/2020			Bond Future	307.6244	307.6244	307.6324	307.6324	0.003	0.0000	0.0000	2,350
2020/04/23	R197	05/11/2020			Bond Future	311.5549	311.5549	311.5621	311.5621	0.002	0.0000	0.0000	0
2020/04/23	R197	04/02/2021			Bond Future	307.6050	307.6050	307.6120	307.6120	0.002	0.0000	0.0000	0
2020/04/23	R197	06/05/2021			Bond Future	311.3837	311.3837	311.3913	311.3913	0.002	0.0000	0.0000	0
2020/04/23	R202	07/05/2020			Bond Future	217.0607	217.0607	215.0517	215.0517	(0.926)	0.0000	0.0000	5,856
2020/04/23	R202	06/08/2020			Bond Future	215.6178	215.6178	213.5817	213.5817	(0.944)	0.0000	0.0000	7,355
2020/04/23	R202	05/11/2020			Bond Future	218.3726	218.3726	216.3098	216.3098	(0.945)	0.0000	0.0000	0
2020/04/23	R202	04/02/2021			Bond Future	216.9587	216.9587	214.8691	214.8691	(0.963)	0.0000	0.0000	0
2020/04/23	R202	06/05/2021			Bond Future	219.6245	219.6245	217.5094	217.5094	(0.963)	0.0000	0.0000	0
2020/04/23	R208	07/05/2020	4.81	Call	Bond Future	632.1500	0.6322	631.3000	0.6313	(0.134)	0	0	0
2020/04/23	R208	07/05/2020	4.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	R208	07/05/2020			Bond Future	4.0863	103.0615	4.0873	103.0607	0.024	0.0000	0.0000	21,664
2020/04/23	R208	07/05/2020	4.82	Call	Bond Future	640.8400	0.6408	639.9900	0.6400	(0.133)	0	0	0
2020/04/23	R208	07/05/2020	4.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	R208	07/05/2020	4.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	R208	07/05/2020	4.80	Call	Bond Future	623.4500	0.6234	622.6000	0.6226	(0.136)	0	0	0
2020/04/23	R208	06/08/2020	5.57	Put	Bond Future	0.2000	0.0002	0.1900	0.0002	(5.000)	0	0	0
2020/04/23	R208	06/08/2020			Bond Future	3.7752	104.3113	3.7781	104.3094	0.077	0.0000	0.0000	7,850
2020/04/23	R208	06/08/2020	5.56	Call	Bond Future	1,118.0000	1.1180	1,116.1500	1.1161	(0.165)	0	0	0
2020/04/23	R208	06/08/2020	5.56	Put	Bond Future	0.2100	0.0002	0.2000	0.0002	(4.762)	0	0	0
2020/04/23	R208	06/08/2020	5.57	Call	Bond Future	1,124.1900	1.1242	1,122.3400	1.1223	(0.165)	0	0	0
2020/04/23	R208	06/08/2020	5.55	Call	Bond Future	1,111.8100	1.1118	1,109.9700	1.1100	(0.165)	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
2020/04/23	R208	06/08/2020	5.55	Put	Bond Future	0.2200	0.0002	0.2200	0.0002	0.000	0	0	0
2020/04/23	R208	05/11/2020	4.78	Call	Bond Future	724.3900	0.7244	722.1800	0.7222	(0.305)	0	0	0
2020/04/23	R208	05/11/2020	4.77	Put	Bond Future	0.1700	0.0002	0.1700	0.0002	0.000	0	0	0
2020/04/23	R208	05/11/2020			Bond Future	2.9122	102.2250	2.9179	102.2228	0.195	0.0000	0.0000	0
2020/04/23	R208	05/11/2020	4.79	Call	Bond Future	728.2300	0.7282	726.0200	0.7260	(0.303)	0	0	0
2020/04/23	R208	05/11/2020	4.79	Put	Bond Future	0.1600	0.0002	0.1600	0.0002	0.000	0	0	0
2020/04/23	R208	05/11/2020	4.78	Put	Bond Future	0.1700	0.0002	0.1700	0.0002	0.000	0	0	0
2020/04/23	R208	05/11/2020	4.77	Call	Bond Future	720.5400	0.7205	718.3300	0.7183	(0.307)	0	0	0
2020/04/23	R209	07/05/2020	9.47	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/23	R209	07/05/2020			Bond Future	11.4014	63.2820	11.7511	61.5194	3.067	0.0000	0.0000	55,961
2020/04/23	R209	07/05/2020	9.45	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/23	R209	07/05/2020	9.45	Put	Bond Future	11,371.0900	11.3711	13,133.6900	13.1337	15.501	0	0	0
2020/04/23	R209	07/05/2020	9.47	Put	Bond Future	11,239.8500	11.2398	13,002.4500	13.0024	15.682	0	0	0
2020/04/23	R209	07/05/2020	9.46	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/23	R209	07/05/2020	9.46	Put	Bond Future	11,305.4300	11.3054	13,068.0300	13.0680	15.591	0	0	0
2020/04/23	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	R209	06/08/2020	5.55	Put	Bond Future	45,483.7200	45.4837	47,268.3200	47.2683	3.924	0	0	0
2020/04/23	R209	06/08/2020			Bond Future	11.6025	64.0494	11.9661	62.2648	3.133	0.0000	0.0000	47,937
2020/04/23	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	R209	06/08/2020	5.57	Put	Bond Future	45,266.9100	45.2669	47,051.5100	47.0515	3.942	0	0	0
2020/04/23	R209	06/08/2020	5.56	Put	Bond Future	45,375.2400	45.3752	47,159.8400	47.1598	3.933	0	0	0
2020/04/23	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	R209	05/11/2020	10.02	Call	Bond Future	1,000.3000	1.0003	680.8800	0.6809	(31.932)	0	0	0
2020/04/23	R209	05/11/2020			Bond Future	11.8006	61.7099	12.1784	59.9027	3.202	0.0000	0.0000	0
2020/04/23	R209	05/11/2020	10.00	Call	Bond Future	981.3400	0.9813	666.9400	0.6669	(32.038)	0	0	0
2020/04/23	R209	05/11/2020	10.00	Put	Bond Future	10,817.0100	10.8170	12,309.7700	12.3098	13.800	0	0	0
2020/04/23	R209	05/11/2020	10.02	Put	Bond Future	10,714.4600	10.7145	12,202.2000	12.2022	13.885	0	0	0
2020/04/23	R209	05/11/2020	10.01	Call	Bond Future	990.7900	0.9908	673.8800	0.6739	(31.986)	0	0	0
2020/04/23	R209	05/11/2020	10.01	Put	Bond Future	10,765.6700	10.7657	12,255.9200	12.2559	13.843	0	0	0
2020/04/23	R209	04/02/2021	10.12	Put	Bond Future	11,630.1500	11.6302	13,055.8300	13.0558	12.258	0	0	0
2020/04/23	R209	04/02/2021			Bond Future	12.0101	62.4937	12.4031	60.6635	3.272	0.0000	0.0000	0
2020/04/23	R209	04/02/2021	10.11	Call	Bond Future	1,522.1700	1.5222	1,120.0400	1.1200	(26.418)	0	0	0
2020/04/23	R209	04/02/2021	10.11	Put	Bond Future	11,678.7700	11.6788	13,106.8200	13.1068	12.228	0	0	0
2020/04/23	R209	04/02/2021	10.12	Call	Bond Future	1,533.3000	1.5333	1,128.8000	1.1288	(26.381)	0	0	0
2020/04/23	R209	04/02/2021	10.10	Call	Bond Future	1,511.1000	1.5111	1,111.3200	1.1113	(26.456)	0	0	0
2020/04/23	R209	04/02/2021	10.10	Put	Bond Future	11,727.5200	11.7275	13,157.9200	13.1579	12.197	0	0	0
2020/04/23	R209	06/05/2021	12.23	Put	Bond Future	34.8200	0.0348	1,886.9700	1.8870	5319.213	0	0	0
2020/04/23	R209	06/05/2021	12.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	R209	06/05/2021			Bond Future	12.2375	60.1043	12.6467	58.2521	3.344	0.0000	0.0000	0
2020/04/23	R209	06/05/2021	12.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	R209	06/05/2021	12.22	Put	Bond Future	81.2200	0.0812	1,933.3700	1.9334	2280.411	0	0	0
2020/04/23	R209	06/05/2021	12.24	Call	Bond Future	11.5400	0.0115	0.0000	0.0000	(100.000)	0	0	0
2020/04/23	R209	06/05/2021	12.24	Put	Bond Future	0.0000	0.0000	1,840.6100	1.8406	100.000	0	0	0
2020/04/23	R210	07/05/2020			Bond Future	183.5563	183.5563	182.0336	182.0336	(0.830)	0.0000	0.0000	775
2020/04/23	R210	06/08/2020			Bond Future	185.8283	185.8283	184.2849	184.2849	(0.831)	0.0000	0.0000	1,199
2020/04/23	R210	05/11/2020			Bond Future	185.4813	185.4813	183.9175	183.9175	(0.843)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/23	R210	04/02/2021			Bond Future	187.8804		187.8804	186.2963	186.2963	(0.843)	0.0000	0.0000	0
2020/04/23	R210	06/05/2021			Bond Future	187.4347		187.4347	185.8315	185.8315	(0.855)	0.0000	0.0000	0
2020/04/23	R212	07/05/2020			Bond Future	165.5919		165.5919	165.5964	165.5964	0.003	0.0000	0.0000	5,193
2020/04/23	R212	06/08/2020			Bond Future	165.3443		165.3443	165.3473	165.3473	0.002	0.0000	0.0000	1,551
2020/04/23	R212	05/11/2020			Bond Future	167.4571		167.4571	167.4596	167.4596	0.001	0.0000	0.0000	0
2020/04/23	R212	04/02/2021			Bond Future	167.2910		167.2910	167.2934	167.2934	0.001	0.0000	0.0000	0
2020/04/23	R212	06/05/2021			Bond Future	169.3465		169.3465	169.3492	169.3492	0.002	0.0000	0.0000	0
2020/04/23	R213	07/05/2020	9.01	Put	Bond Future	10,189.2300	10.1892	11,913.3600	11.9134	11.9134	16.921	0	0	0
2020/04/23	R213	07/05/2020	9.00	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/23	R213	07/05/2020			Bond Future	10.7990	77.4959	11.1335	75.7718	75.7718	3.098	0.0000	0.0000	9,714
2020/04/23	R213	07/05/2020	9.01	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/23	R213	07/05/2020	9.00	Put	Bond Future	10,251.1200	10.2511	11,975.2500	11.9753	11.9753	16.819	0	0	0
2020/04/23	R213	07/05/2020	9.02	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/23	R213	07/05/2020	9.02	Put	Bond Future	10,127.4100	10.1274	11,851.5300	11.8515	11.8515	17.024	0	0	0
2020/04/23	R213	06/08/2020	9.31	Call	Bond Future	342.0700	0.3421	187.7800	0.1878	0.1878	(45.105)	0	0	0
2020/04/23	R213	06/08/2020			Bond Future	11.0159	78.4357	11.3647	76.6899	76.6899	3.166	0.0000	0.0000	12,747
2020/04/23	R213	06/08/2020	9.29	Call	Bond Future	331.3000	0.3313	181.2700	0.1813	0.1813	(45.285)	0	0	0
2020/04/23	R213	06/08/2020	9.29	Put	Bond Future	9,834.6200	9.8346	11,430.3800	11.4304	11.4304	16.226	0	0	0
2020/04/23	R213	06/08/2020	9.31	Put	Bond Future	9,726.4300	9.7264	11,317.9300	11.3179	11.3179	16.363	0	0	0
2020/04/23	R213	06/08/2020	9.30	Call	Bond Future	336.6500	0.3366	184.5000	0.1845	0.1845	(45.195)	0	0	0
2020/04/23	R213	06/08/2020	9.30	Put	Bond Future	9,780.4600	9.7805	11,374.1000	11.3741	11.3741	16.294	0	0	0
2020/04/23	R213	05/11/2020	9.60	Put	Bond Future	9,713.1100	9.7131	11,156.7900	11.1568	11.1568	14.863	0	0	0
2020/04/23	R213	05/11/2020	9.59	Call	Bond Future	1,012.1000	1.0121	690.4000	0.6904	0.6904	(31.785)	0	0	0
2020/04/23	R213	05/11/2020			Bond Future	11.2334	75.8852	11.5969	74.1172	74.1172	3.236	0.0000	0.0000	0
2020/04/23	R213	05/11/2020	9.60	Call	Bond Future	1,021.9500	1.0219	697.6700	0.6977	0.6977	(31.731)	0	0	0
2020/04/23	R213	05/11/2020	9.59	Put	Bond Future	9,760.4900	9.7605	11,206.7500	11.2067	11.2067	14.817	0	0	0
2020/04/23	R213	05/11/2020	9.61	Call	Bond Future	1,031.8700	1.0319	705.0100	0.7050	0.7050	(31.676)	0	0	0
2020/04/23	R213	05/11/2020	9.61	Put	Bond Future	9,665.8500	9.6659	11,106.9500	11.1069	11.1069	14.909	0	0	0
2020/04/23	R213	04/02/2021	9.40	Call	Bond Future	1,204.1500	1.2042	873.5800	0.8736	0.8736	(27.453)	0	0	0
2020/04/23	R213	04/02/2021	9.39	Put	Bond Future	12,136.7300	12.1367	13,598.7200	13.5987	13.5987	12.046	0	0	0
2020/04/23	R213	04/02/2021			Bond Future	11.4708	76.8490	11.8504	75.0586	75.0586	3.309	0.0000	0.0000	0
2020/04/23	R213	04/02/2021	9.41	Call	Bond Future	1,213.6500	1.2136	880.9400	0.8809	0.8809	(27.414)	0	0	0
2020/04/23	R213	04/02/2021	9.41	Put	Bond Future	12,040.6700	12.0407	13,498.4000	13.4984	13.4984	12.107	0	0	0
2020/04/23	R213	04/02/2021	9.40	Put	Bond Future	12,088.6400	12.0886	13,548.5100	13.5485	13.5485	12.076	0	0	0
2020/04/23	R213	04/02/2021	9.39	Call	Bond Future	1,194.7100	1.1947	866.2600	0.8663	0.8663	(27.492)	0	0	0
2020/04/23	R213	06/05/2021	11.91	Put	Bond Future	0.0000	0.0000	951.6400	0.9516	0.9516	100.000	0	0	0
2020/04/23	R213	06/05/2021			Bond Future	11.7235	74.2407	12.1198	72.4288	72.4288	3.380	0.0000	0.0000	0
2020/04/23	R213	06/05/2021	11.90	Call	Bond Future	814.4700	0.8145	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/23	R213	06/05/2021	11.90	Put	Bond Future	0.0000	0.0000	997.4200	0.9974	0.9974	100.000	0	0	0
2020/04/23	R213	06/05/2021	11.91	Call	Bond Future	860.2500	0.8603	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/23	R213	06/05/2021	11.89	Call	Bond Future	768.6500	0.7686	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/23	R213	06/05/2021	11.89	Put	Bond Future	0.0000	0.0000	1,043.2400	1.0432	1.0432	100.000	0	0	0
2020/04/23	R214	07/05/2020	9.77	Put	Bond Future	10,603.7400	10.6037	12,516.4700	12.5165	12.5165	18.038	0	0	0
2020/04/23	R214	07/05/2020			Bond Future	11.5453	61.8103	11.9202	59.8975	59.8975	3.248	0.0000	0.0000	11,591
2020/04/23	R214	07/05/2020	9.76	Call	Bond Future	0.1000	0.0001	0.0000	0.0000	0.0000	(100.000)	0	0	0

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2020/04/23	R214	07/05/2020	9.76	Put	Bond Future	10,671.6600		10.6717	12,584.4000	12.5844	17.924	0	0	0
2020/04/23	R214	07/05/2020	9.77	Call	Bond Future	0.1100		0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/04/23	R214	07/05/2020	9.31	Put	Bond Future	13,836.5500		13.8365	15,749.3900	15.7494	13.825	0	0	0
2020/04/23	R214	07/05/2020	10.66	Put	Bond Future	4,989.6600		4.9897	6,861.9500	6.8620	37.523	0	0	1,250
2020/04/23	R214	07/05/2020	9.75	Call	Bond Future	0.0900		0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/04/23	R214	07/05/2020	9.75	Put	Bond Future	10,739.6800		10.7397	12,652.4300	12.6524	17.810	0	0	0
2020/04/23	R214	07/05/2020	9.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/04/23	R214	07/05/2020	9.91	Put	Bond Future	9,663.5600		9.6636	11,576.0600	11.5761	19.791	0	0	0
2020/04/23	R214	07/05/2020	9.91	Call	Bond Future	0.3500		0.0004	0.0100	0.0000	(97.143)	0	0	1,250
2020/04/23	R214	07/05/2020	10.66	Call	Bond Future	45.0200		0.0450	4.4700	0.0045	(90.071)	0	0	0
2020/04/23	R214	06/08/2020	9.98	Put	Bond Future	10,556.7200		10.5567	12,321.4600	12.3215	16.717	0	0	0
2020/04/23	R214	06/08/2020	9.97	Call	Bond Future	359.5900		0.3596	190.1100	0.1901	(47.131)	0	0	0
2020/04/23	R214	06/08/2020			Bond Future	11.7388		62.5598	12.1293	60.6232	3.326	0.0000	0.0000	10,666
2020/04/23	R214	06/08/2020	9.98	Call	Bond Future	365.3700		0.3654	193.5000	0.1935	(47.040)	0	0	0
2020/04/23	R214	06/08/2020	9.97	Put	Bond Future	10,616.6600		10.6167	12,383.7900	12.3838	16.645	0	0	0
2020/04/23	R214	06/08/2020	9.99	Call	Bond Future	371.2200		0.3712	196.9400	0.1969	(46.948)	0	0	0
2020/04/23	R214	06/08/2020	9.99	Put	Bond Future	10,496.9500		10.4969	12,259.2800	12.2593	16.789	0	0	0
2020/04/23	R214	05/11/2020	10.26	Put	Bond Future	10,470.2400		10.4702	12,059.7600	12.0598	15.181	0	0	0
2020/04/23	R214	05/11/2020			Bond Future	11.9306		60.0627	12.3369	58.1017	3.406	0.0000	0.0000	0
2020/04/23	R214	05/11/2020	10.25	Call	Bond Future	1,108.2000		1.1082	739.5500	0.7395	(33.266)	0	0	0
2020/04/23	R214	05/11/2020	10.25	Put	Bond Future	10,522.6300		10.5226	12,115.0500	12.1151	15.133	0	0	0
2020/04/23	R214	05/11/2020	10.26	Call	Bond Future	1,118.8000		1.1188	747.2500	0.7472	(33.210)	0	0	0
2020/04/23	R214	05/11/2020	10.24	Call	Bond Future	1,097.6700		1.0977	731.9200	0.7319	(33.321)	0	0	0
2020/04/23	R214	05/11/2020	10.24	Put	Bond Future	10,575.1900		10.5752	12,170.5100	12.1705	15.085	0	0	0
2020/04/23	R214	04/02/2021	10.33	Call	Bond Future	1,643.8200		1.6438	1,188.4800	1.1885	(27.700)	0	0	0
2020/04/23	R214	04/02/2021			Bond Future	12.1375		60.8256	12.5612	58.8397	3.491	0.0000	0.0000	0
2020/04/23	R214	04/02/2021	10.31	Call	Bond Future	1,619.8500		1.6199	1,169.8700	1.1699	(27.779)	0	0	0
2020/04/23	R214	04/02/2021	10.31	Put	Bond Future	11,663.3100		11.6633	13,199.3200	13.1993	13.170	0	0	0
2020/04/23	R214	04/02/2021	10.33	Put	Bond Future	11,562.6600		11.5627	13,093.3100	13.0933	13.238	0	0	0
2020/04/23	R214	04/02/2021	10.32	Call	Bond Future	1,631.8000		1.6318	1,179.1500	1.1792	(27.739)	0	0	0
2020/04/23	R214	04/02/2021	10.32	Put	Bond Future	11,612.9100		11.6129	13,146.2500	13.1463	13.204	0	0	0
2020/04/23	R214	06/05/2021	12.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	R214	06/05/2021	12.25	Put	Bond Future	489.1800		0.4892	2,499.0700	2.4991	410.869	0	0	0
2020/04/23	R214	06/05/2021			Bond Future	12.3536		58.2766	12.7953	56.2667	3.575	0.0000	0.0000	0
2020/04/23	R214	06/05/2021	12.27	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	R214	06/05/2021	12.27	Put	Bond Future	394.2300		0.3942	2,404.1200	2.4041	509.827	0	0	0
2020/04/23	R214	06/05/2021	12.26	Put	Bond Future	441.6700		0.4417	2,451.5600	2.4516	455.066	0	0	0
2020/04/23	R214	06/05/2021	12.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	R248	07/05/2020	9.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	R248	07/05/2020	9.77	Put	Bond Future	14,036.1200		14.0361	16,455.1100	16.4551	17.234	0	0	0
2020/04/23	R248	07/05/2020	10.20	Call	Bond Future	0.2800		0.0003	0.0000	0.0000	(100.000)	0	0	0
2020/04/23	R248	07/05/2020	9.69	Put	Bond Future	14,738.2400		14.7382	17,157.2300	17.1572	16.413	0	0	0
2020/04/23	R248	07/05/2020			Bond Future	11.6363		77.9850	12.0214	75.5660	3.310	0.0000	0.0000	54,590
2020/04/23	R248	07/05/2020	9.79	Put	Bond Future	13,862.0500		13.8620	16,281.0400	16.2810	17.450	0	0	0
2020/04/23	R248	07/05/2020	9.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	R248	07/05/2020	10.70	Call	Bond Future	15.7900		0.0158	0.6800	0.0007	(95.693)	0	0	0
2020/04/23	R248	07/05/2020	10.70	Put	Bond Future	6,534.1600		6.5342	8,938.0400	8.9380	36.789	0	0	300

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2020/04/23	R248	07/05/2020	9.78	Put	Bond Future	13,949.0200	13.9490	16,368.0100	16.3680	17.342	0	0	0
2020/04/23	R248	07/05/2020	10.20	Put	Bond Future	10,418.1500	10.4182	12,836.8600	12.8369	23.216	0	0	300
2020/04/23	R248	07/05/2020	9.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/04/23	R248	07/05/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	R248	06/08/2020	11.80	Call	Bond Future	3,342.5000	3.3425	2,214.3700	2.2144	(33.751)	0	0	470
2020/04/23	R248	06/08/2020	12.75	Call	Bond Future	6,913.5100	6.9135	5,191.5800	5.1916	(24.907)	0	0	814
2020/04/23	R248	06/08/2020	10.35	Call	Bond Future	361.7900	0.3618	165.3500	0.1654	(54.297)	0	0	640
2020/04/23	R248	06/08/2020	11.85	Put	Bond Future	3,431.1800	3.4312	4,715.7500	4.7157	37.438	0	0	0
2020/04/23	R248	06/08/2020	9.00	Put	Bond Future	22,465.7300	22.4657	24,906.6700	24.9067	10.865	0	0	0
2020/04/23	R248	06/08/2020	10.20	Call	Bond Future	268.5200	0.2685	118.0900	0.1181	(56.022)	0	0	0
2020/04/23	R248	06/08/2020			Bond Future	11.8372	78.9307	12.2399	76.4816	3.402	0.0000	0.0000	75,514
2020/04/23	R248	06/08/2020	10.35	Put	Bond Future	10,846.4300	10.8464	13,099.0600	13.0991	20.768	0	0	0
2020/04/23	R248	06/08/2020	11.85	Call	Bond Future	3,511.3300	3.5113	2,346.8300	2.3468	(33.164)	0	0	0
2020/04/23	R248	06/08/2020	11.15	Put	Bond Future	6,098.0600	6.0981	7,895.5700	7.8956	29.477	0	0	0
2020/04/23	R248	06/08/2020	11.15	Call	Bond Future	1,555.6700	1.5557	904.1100	0.9041	(41.883)	0	0	0
2020/04/23	R248	06/08/2020	10.85	Put	Bond Future	7,633.6900	7.6337	9,638.2100	9.6382	26.259	0	0	0
2020/04/23	R248	06/08/2020	10.85	Call	Bond Future	951.0000	0.9510	506.4500	0.5065	(46.746)	0	0	640
2020/04/23	R248	06/08/2020	9.25	Put	Bond Future	20,053.4600	20.0535	22,485.6000	22.4856	12.128	0	0	0
2020/04/23	R248	06/08/2020	9.25	Call	Bond Future	25.4700	0.0255	8.5400	0.0085	(66.470)	0	0	20,640
2020/04/23	R248	06/08/2020	10.18	Call	Bond Future	257.6900	0.2577	112.7400	0.1127	(56.250)	0	0	0
2020/04/23	R248	06/08/2020	10.18	Put	Bond Future	12,106.4100	12.1064	14,410.5300	14.4105	19.032	0	0	0
2020/04/23	R248	06/08/2020	11.80	Put	Bond Future	3,576.3400	3.5763	4,897.2800	4.8973	36.936	0	0	0
2020/04/23	R248	06/08/2020	12.75	Put	Bond Future	1,564.7900	1.5648	2,291.9300	2.2919	46.469	0	0	0
2020/04/23	R248	06/08/2020	9.00	Call	Bond Future	11.7800	0.0118	3.6500	0.0037	(69.015)	0	0	3,000
2020/04/23	R248	06/08/2020	10.20	Put	Bond Future	11,954.8000	11.9548	14,253.4400	14.2534	19.228	0	0	0
2020/04/23	R248	06/08/2020	12.25	Put	Bond Future	2,470.9300	2.4709	3,483.9000	3.4839	40.995	0	0	0
2020/04/23	R248	06/08/2020	12.25	Call	Bond Future	4,979.7300	4.9797	3,543.6300	3.5436	(28.839)	0	0	814
2020/04/23	R248	06/08/2020	11.10	Put	Bond Future	6,336.5900	6.3366	8,169.8300	8.1698	28.931	0	0	0
2020/04/23	R248	06/08/2020	11.10	Call	Bond Future	1,444.4600	1.4445	828.6300	0.8286	(42.634)	0	0	470
2020/04/23	R248	06/08/2020	10.19	Call	Bond Future	263.0600	0.2631	115.3900	0.1154	(56.135)	0	0	0
2020/04/23	R248	06/08/2020	10.19	Put	Bond Future	12,030.5000	12.0305	14,331.9000	14.3319	19.130	0	0	0
2020/04/23	R248	05/11/2020	10.02	Put	Bond Future	15,034.1900	15.0342	17,250.6500	17.2507	14.743	0	0	0
2020/04/23	R248	05/11/2020	10.03	Call	Bond Future	651.2700	0.6513	384.7500	0.3848	(40.923)	0	0	0
2020/04/23	R248	05/11/2020			Bond Future	12.0367	75.5030	12.4573	73.0230	3.494	0.0000	0.0000	0
2020/04/23	R248	05/11/2020	10.04	Call	Bond Future	659.6600	0.6597	390.1800	0.3902	(40.851)	0	0	0
2020/04/23	R248	05/11/2020	10.04	Put	Bond Future	14,884.3200	14.8843	17,094.8700	17.0949	14.852	0	0	0
2020/04/23	R248	05/11/2020	10.02	Call	Bond Future	642.9600	0.6430	379.3900	0.3794	(40.993)	0	0	0
2020/04/23	R248	05/11/2020	10.03	Put	Bond Future	14,959.1400	14.9591	17,172.6500	17.1727	14.797	0	0	0
2020/04/23	R248	04/02/2021	10.46	Call	Bond Future	1,669.9400	1.6699	1,154.4600	1.1545	(30.868)	0	0	0
2020/04/23	R248	04/02/2021	10.47	Put	Bond Future	13,738.1600	13.7382	15,730.6700	15.7307	14.503	0	0	0
2020/04/23	R248	04/02/2021			Bond Future	12.2527	76.4620	12.6932	73.9505	3.595	0.0000	0.0000	0
2020/04/23	R248	04/02/2021	10.46	Put	Bond Future	13,801.7100	13.8017	15,797.7400	15.7977	14.462	0	0	0
2020/04/23	R248	04/02/2021	10.47	Call	Bond Future	1,683.9100	1.6839	1,164.9100	1.1649	(30.821)	0	0	0
2020/04/23	R248	04/02/2021	10.48	Call	Bond Future	1,697.9600	1.6980	1,175.4300	1.1754	(30.774)	0	0	0
2020/04/23	R248	04/02/2021	10.48	Put	Bond Future	13,674.8200	13.6748	15,663.8000	15.6638	14.545	0	0	0
2020/04/23	R248	06/05/2021	12.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	R248	06/05/2021			Bond Future	12.4786	72.9653	12.9399	70.4235	3.696	0.0000	0.0000	0
2020/04/23	R248	06/05/2021	12.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/23	R248	06/05/2021	12.34	Put	Bond Future	797.7000	0.7977	3,339.4400	3.3394	318.634	0	0	0
2020/04/23	R248	06/05/2021	12.36	Put	Bond Future	681.6100	0.6816	3,223.3500	3.2233	372.902	0	0	0
2020/04/23	R248	06/05/2021	12.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/23	R248	06/05/2021	12.35	Put	Bond Future	739.6100	0.7396	3,281.3500	3.2813	343.659	0	0	0

Total **1757634**