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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/04/2020 TO 29/04/2020

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
2020/04/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	2025	07/05/2020		Bond Future	134.0673	134.0673	134.2569	134.2569	0.141	0.0000	0.0000	1,865
2020/04/29	2025	06/08/2020		Bond Future	134.1904	134.1904	134.3804	134.3804	0.142	0.0000	0.0000	1,411

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
2020/04/29	2025	05/11/2020			Bond Future	135.9076	135.9076	136.0995	136.0995	0.141	0.0000	0.0000	0
2020/04/29	2025	04/02/2021			Bond Future	136.1254	136.1254	136.3197	136.3197	0.143	0.0000	0.0000	0
2020/04/29	2025	06/05/2021			Bond Future	137.7899	137.7899	137.9868	137.9868	0.143	0.0000	0.0000	0
2020/04/29	2029	07/05/2020			Bond Future	96.0255	96.0255	95.9029	95.9029	(0.128)	0.0000	0.0000	1,509
2020/04/29	2029	06/08/2020			Bond Future	97.1934	97.1934	97.0681	97.0681	(0.129)	0.0000	0.0000	2,817
2020/04/29	2029	05/11/2020			Bond Future	97.2946	97.2946	97.1673	97.1673	(0.131)	0.0000	0.0000	0
2020/04/29	2029	04/02/2021			Bond Future	98.5461	98.5461	98.4171	98.4171	(0.131)	0.0000	0.0000	0
2020/04/29	2029	06/05/2021			Bond Future	98.5950	98.5950	98.4645	98.4645	(0.132)	0.0000	0.0000	0
2020/04/29	2030	07/05/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	2030	07/05/2020	8.78	Put	Bond Future	11,667.7400	11.6677	10,107.0700	10.1071	(13.376)	0	0	0
2020/04/29	2030	07/05/2020	8.85	Put	Bond Future	11,232.4500	11.2324	9,671.7800	9.6718	(13.894)	0	0	5,820
2020/04/29	2030	07/05/2020	8.45	Put	Bond Future	13,755.4600	13.7555	12,194.7900	12.1948	(11.346)	0	0	0
2020/04/29	2030	07/05/2020	9.19	Put	Bond Future	9,154.9200	9.1549	7,594.2700	7.5943	(17.047)	0	0	0
2020/04/29	2030	07/05/2020			Bond Future	10.8179	85.5227	10.5240	87.0834	(2.716)	0.0000	0.0000	80,180
2020/04/29	2030	07/05/2020	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	2030	07/05/2020	8.80	Put	Bond Future	11,543.1100	11.5431	9,982.4400	9.9824	(13.520)	0	0	0
2020/04/29	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/29	2030	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2020/04/29	2030	07/05/2020	8.79	Put	Bond Future	11,605.4000	11.6054	10,044.7300	10.0447	(13.448)	0	0	0
2020/04/29	2030	07/05/2020	8.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	2030	07/05/2020	8.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	2030	07/05/2020	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/29	2030	07/05/2020	8.90	Put	Bond Future	10,923.1200	10.9231	9,362.4500	9.3625	(14.288)	0	0	5,820
2020/04/29	2030	06/08/2020	10.70	Call	Bond Future	1,907.0100	1.9070	2,608.2300	2.6082	36.771	0	0	470
2020/04/29	2030	06/08/2020	10.00	Call	Bond Future	765.8300	0.7658	1,149.2700	1.1493	50.069	0	0	470
2020/04/29	2030	06/08/2020	10.05	Put	Bond Future	6,208.7400	6.2087	5,034.7800	5.0348	(18.908)	0	0	0
2020/04/29	2030	06/08/2020	9.75	Put	Bond Future	7,576.7200	7.5767	6,286.9700	6.2870	(17.023)	0	0	0
2020/04/29	2030	06/08/2020	9.42	Call	Bond Future	304.4500	0.3045	495.0900	0.4951	62.618	0	0	0
2020/04/29	2030	06/08/2020	9.11	Call	Bond Future	175.5300	0.1755	297.7300	0.2977	69.618	0	0	0
2020/04/29	2030	06/08/2020			Bond Future	11.0673	82.5352	10.7601	84.1134	(2.775)	0.0000	0.0000	77,616
2020/04/29	2030	06/08/2020	10.70	Put	Bond Future	3,798.5700	3.7986	2,921.6400	2.9216	(23.086)	0	0	0
2020/04/29	2030	06/08/2020	9.05	Put	Bond Future	11,293.8000	11.2938	9,827.0600	9.8271	(12.987)	0	0	0
2020/04/29	2030	06/08/2020	9.05	Call	Bond Future	156.8200	0.1568	268.2300	0.2682	71.043	0	0	450
2020/04/29	2030	06/08/2020	8.36	Put	Bond Future	15,434.5500	15.4345	13,889.2300	13.8892	(10.012)	0	0	0
2020/04/29	2030	06/08/2020	8.36	Call	Bond Future	36.9700	0.0370	69.8000	0.0698	88.802	0	0	800
2020/04/29	2030	06/08/2020	8.86	Put	Bond Future	12,393.9400	12.3939	10,897.7300	10.8977	(12.072)	0	0	0
2020/04/29	2030	06/08/2020	8.86	Call	Bond Future	108.3000	0.1083	190.2400	0.1902	75.660	0	0	800
2020/04/29	2030	06/08/2020	9.09	Call	Bond Future	169.0900	0.1691	287.6100	0.2876	70.093	0	0	0
2020/04/29	2030	06/08/2020	9.09	Put	Bond Future	11,066.5700	11.0666	9,606.9400	9.6069	(13.190)	0	0	0
2020/04/29	2030	06/08/2020	10.21	Put	Bond Future	0.0000	0.0000	4,439.6000	4.4396	100.000	0	0	0
2020/04/29	2030	06/08/2020	10.00	Put	Bond Future	6,425.4500	6.4254	5,230.7400	5.2307	(18.593)	0	0	0
2020/04/29	2030	06/08/2020	10.75	Call	Bond Future	2,015.4600	2.0155	2,740.3900	2.7404	35.968	0	0	0
2020/04/29	2030	06/08/2020	10.05	Call	Bond Future	825.5700	0.8256	1,229.7600	1.2298	48.959	0	0	0
2020/04/29	2030	06/08/2020	9.75	Call	Bond Future	517.4800	0.5175	805.8800	0.8059	55.732	0	0	450
2020/04/29	2030	06/08/2020	9.42	Put	Bond Future	9,256.3700	9.2564	7,868.8600	7.8689	(14.990)	0	0	800
2020/04/29	2030	06/08/2020	9.11	Put	Bond Future	10,953.5600	10.9536	9,497.6100	9.4976	(13.292)	0	0	0

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2020/04/29	2030	06/08/2020	10.87	Call	Bond Future	0.0000	0.0000	3,083.6100	3.0836	100.000	0	0	0
2020/04/29	2030	06/08/2020	10.87	Put	Bond Future	0.0000	0.0000	2,514.3300	2.5143	100.000	0	0	650
2020/04/29	2030	06/08/2020	11.47	Call	Bond Future	0.0000	0.0000	5,058.3900	5.0584	100.000	0	0	0
2020/04/29	2030	06/08/2020	11.47	Put	Bond Future	0.0000	0.0000	1,470.4800	1.4705	100.000	0	0	650
2020/04/29	2030	06/08/2020	10.21	Call	Bond Future	0.0000	0.0000	1,511.5600	1.5116	100.000	0	0	650
2020/04/29	2030	06/08/2020	10.75	Put	Bond Future	3,646.1300	3.6461	2,792.9100	2.7929	(23.401)	0	0	0
2020/04/29	2030	06/08/2020	9.20	Put	Bond Future	10,450.0500	10.4501	9,011.7400	9.0117	(13.764)	0	0	0
2020/04/29	2030	06/08/2020	9.20	Call	Bond Future	207.0700	0.2071	346.9100	0.3469	67.533	0	0	323
2020/04/29	2030	06/08/2020	8.50	Put	Bond Future	14,563.7000	14.5637	13,028.6400	13.0286	(10.540)	0	0	0
2020/04/29	2030	06/08/2020	8.50	Call	Bond Future	50.7100	0.0507	93.8000	0.0938	84.973	0	0	323
2020/04/29	2030	06/08/2020	9.10	Call	Bond Future	172.2900	0.1723	292.6400	0.2926	69.853	0	0	0
2020/04/29	2030	06/08/2020	9.10	Put	Bond Future	11,010.0200	11.0100	9,552.2200	9.5522	(13.241)	0	0	0
2020/04/29	2030	05/11/2020	8.10	Put	Bond Future	18,117.9400	18.1179	16,592.8100	16.5928	(8.418)	0	0	0
2020/04/29	2030	05/11/2020	8.73	Call	Bond Future	315.9700	0.3160	463.9500	0.4640	46.834	0	0	3,000
2020/04/29	2030	05/11/2020	10.06	Put	Bond Future	7,793.8500	7.7938	6,656.4800	6.6565	(14.593)	0	0	1,000
2020/04/29	2030	05/11/2020	9.39	Put	Bond Future	10,856.3500	10.8563	9,534.2800	9.5343	(12.178)	0	0	0
2020/04/29	2030	05/11/2020	9.38	Call	Bond Future	679.6700	0.6797	952.7700	0.9528	40.181	0	0	0
2020/04/29	2030	05/11/2020			Bond Future	11.3020	83.5729	10.9814	85.1704	(2.837)	0.0000	0.0000	0
2020/04/29	2030	05/11/2020	9.61	Call	Bond Future	867.5400	0.8675	1,197.2000	1.1972	37.999	0	0	0
2020/04/29	2030	05/11/2020	9.61	Put	Bond Future	9,784.6900	9.7847	8,516.8500	8.5168	(12.957)	0	0	3,000
2020/04/29	2030	05/11/2020	8.85	Put	Bond Future	13,707.0300	13.7070	12,276.7800	12.2768	(10.434)	0	0	0
2020/04/29	2030	05/11/2020	8.85	Call	Bond Future	367.1700	0.3672	534.4200	0.5344	45.551	0	0	3,000
2020/04/29	2030	05/11/2020	8.34	Put	Bond Future	16,654.8400	16.6548	15,153.7800	15.1538	(9.013)	0	0	0
2020/04/29	2030	05/11/2020	8.34	Call	Bond Future	188.4600	0.1885	284.9000	0.2849	51.173	0	0	1,000
2020/04/29	2030	05/11/2020	9.04	Put	Bond Future	12,670.1300	12.6701	11,273.8900	11.2739	(11.020)	0	0	0
2020/04/29	2030	05/11/2020	9.04	Call	Bond Future	461.9100	0.4619	663.1700	0.6632	43.571	0	0	1,000
2020/04/29	2030	05/11/2020	9.86	Put	Bond Future	8,641.8000	8.6418	7,443.2200	7.4432	(13.870)	0	0	14,160
2020/04/29	2030	05/11/2020	8.36	Put	Bond Future	16,535.0100	16.5350	15,036.2100	15.0362	(9.064)	0	0	0
2020/04/29	2030	05/11/2020	8.10	Call	Bond Future	134.0800	0.1341	206.4500	0.2064	53.975	0	0	3,000
2020/04/29	2030	05/11/2020	8.73	Put	Bond Future	14,379.7100	14.3797	12,930.1900	12.9302	(10.080)	0	0	0
2020/04/29	2030	05/11/2020	9.23	Put	Bond Future	11,669.4600	11.6695	10,311.6200	10.3116	(11.636)	0	0	0
2020/04/29	2030	05/11/2020	10.06	Call	Bond Future	1,368.8600	1.3689	1,828.9900	1.8290	33.614	0	0	0
2020/04/29	2030	05/11/2020	10.37	Put	Bond Future	6,599.5200	6.5995	5,564.1600	5.5642	(15.688)	0	0	15,947
2020/04/29	2030	05/11/2020	9.39	Call	Bond Future	687.1200	0.6871	962.5500	0.9625	40.085	0	0	0
2020/04/29	2030	05/11/2020	9.38	Put	Bond Future	10,906.3500	10.9063	9,581.9500	9.5820	(12.143)	0	0	0
2020/04/29	2030	05/11/2020	9.86	Call	Bond Future	1,120.4500	1.1205	1,519.3700	1.5194	35.604	0	0	0
2020/04/29	2030	05/11/2020	8.36	Call	Bond Future	193.7300	0.1937	292.4300	0.2924	50.947	0	0	14,160
2020/04/29	2030	05/11/2020	8.86	Put	Bond Future	13,651.5800	13.6516	12,223.0200	12.2230	(10.464)	0	0	0
2020/04/29	2030	05/11/2020	8.86	Call	Bond Future	371.7200	0.3717	540.6600	0.5407	45.448	0	0	14,160
2020/04/29	2030	05/11/2020	9.23	Call	Bond Future	575.3700	0.5754	815.0300	0.8150	41.653	0	0	3,000
2020/04/29	2030	05/11/2020	10.47	Call	Bond Future	2,010.9800	2.0110	2,607.0500	2.6070	29.641	0	0	0
2020/04/29	2030	05/11/2020	10.47	Put	Bond Future	6,243.3200	6.2433	5,241.8900	5.2419	(16.040)	0	0	3,000
2020/04/29	2030	05/11/2020	8.53	Put	Bond Future	15,529.9700	15.5300	14,051.9800	14.0520	(9.517)	0	0	0
2020/04/29	2030	05/11/2020	8.53	Call	Bond Future	243.7600	0.2438	363.2700	0.3633	49.028	0	0	15,947
2020/04/29	2030	05/11/2020	9.03	Put	Bond Future	12,723.8100	12.7238	11,325.6800	11.3257	(10.988)	0	0	0
2020/04/29	2030	05/11/2020	9.03	Call	Bond Future	456.4700	0.4565	655.8400	0.6558	43.676	0	0	15,947
2020/04/29	2030	05/11/2020	10.37	Call	Bond Future	1,839.0900	1.8391	2,401.2300	2.4012	30.566	0	0	0
2020/04/29	2030	05/11/2020	9.40	Call	Bond Future	694.6300	0.6946	972.3900	0.9724	39.987	0	0	0

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2020/04/29	2030	05/11/2020	9.40	Put	Bond Future	10,806.4600	10.8065	9,486.7200	9.4867	(12.213)	0	0	0
2020/04/29	2030	04/02/2021	9.12	Call	Bond Future	810.7600	0.8108	1,081.3800	1.0814	33.379	0	0	1,000
2020/04/29	2030	04/02/2021	8.36	Call	Bond Future	396.7400	0.3967	548.9700	0.5490	38.370	0	0	800
2020/04/29	2030	04/02/2021	9.16	Call	Bond Future	839.4800	0.8395	1,117.5900	1.1176	33.129	0	0	0
2020/04/29	2030	04/02/2021	9.15	Put	Bond Future	13,465.6600	13.4657	12,124.2400	12.1242	(9.962)	0	0	0
2020/04/29	2030	04/02/2021			Bond Future	11.5613	80.6234	11.2256	82.2410	(2.903)	0.0000	0.0000	0
2020/04/29	2030	04/02/2021	8.37	Put	Bond Future	17,669.5900	17.6696	16,205.4400	16.2054	(8.286)	0	0	0
2020/04/29	2030	04/02/2021	8.37	Call	Bond Future	400.7600	0.4008	554.2600	0.5543	38.302	0	0	1,000
2020/04/29	2030	04/02/2021	9.17	Call	Bond Future	846.7900	0.8468	1,126.7900	1.1268	33.066	0	0	0
2020/04/29	2030	04/02/2021	9.17	Put	Bond Future	13,365.1500	13.3652	12,027.5000	12.0275	(10.008)	0	0	0
2020/04/29	2030	04/02/2021	9.12	Put	Bond Future	13,617.1500	13.6171	12,270.1200	12.2701	(9.892)	0	0	0
2020/04/29	2030	04/02/2021	8.36	Put	Bond Future	17,726.9100	17.7269	16,261.4900	16.2615	(8.267)	0	0	0
2020/04/29	2030	04/02/2021	9.16	Put	Bond Future	13,415.3500	13.4154	12,075.8100	12.0758	(9.985)	0	0	0
2020/04/29	2030	04/02/2021	9.15	Call	Bond Future	832.2300	0.8322	1,108.4600	1.1085	33.192	0	0	0
2020/04/29	2030	04/02/2021	8.86	Put	Bond Future	14,965.2000	14.9652	13,572.5400	13.5725	(9.306)	0	0	0
2020/04/29	2030	04/02/2021	8.86	Call	Bond Future	642.2400	0.6422	867.2300	0.8672	35.032	0	0	800
2020/04/29	2030	04/02/2021	10.20	Call	Bond Future	1,927.7200	1.9277	2,444.3300	2.4443	26.799	0	0	0
2020/04/29	2030	04/02/2021	10.20	Put	Bond Future	8,761.7100	8.7617	7,660.6700	7.6607	(12.566)	0	0	1,800
2020/04/29	2030	06/05/2021	11.69	Call	Bond Future	0.0000	0.0000	893.7300	0.8937	100.000	0	0	0
2020/04/29	2030	06/05/2021	11.70	Put	Bond Future	697.0000	0.6970	0.0000	0.0000	(100.000)	0	0	0
2020/04/29	2030	06/05/2021			Bond Future	11.8509	81.5888	11.4992	83.2260	(2.968)	0.0000	0.0000	0
2020/04/29	2030	06/05/2021	11.69	Put	Bond Future	743.4800	0.7435	0.0000	0.0000	(100.000)	0	0	0
2020/04/29	2030	06/05/2021	11.70	Call	Bond Future	0.0000	0.0000	940.2100	0.9402	100.000	0	0	0
2020/04/29	2030	06/05/2021	11.71	Call	Bond Future	0.0000	0.0000	986.6500	0.9867	100.000	0	0	0
2020/04/29	2030	06/05/2021	11.71	Put	Bond Future	650.5600	0.6506	0.0000	0.0000	(100.000)	0	0	0
2020/04/29	2032	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	2032	07/05/2020	9.54	Put	Bond Future	10,557.4300	10.5574	8,963.6300	8.9636	(15.096)	0	0	3,000
2020/04/29	2032	07/05/2020	8.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/29	2032	07/05/2020	9.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/29	2032	07/05/2020			Bond Future	11.2868	81.3172	11.0032	82.9110	(2.513)	0.0000	0.0000	44,276
2020/04/29	2032	07/05/2020	9.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/29	2032	07/05/2020	9.17	Put	Bond Future	13,036.9200	13.0369	11,443.1200	11.4431	(12.225)	0	0	0
2020/04/29	2032	07/05/2020	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	2032	07/05/2020	9.00	Put	Bond Future	14,207.1600	14.2072	12,613.3600	12.6134	(11.218)	0	0	0
2020/04/29	2032	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/29	2032	07/05/2020	9.50	Put	Bond Future	10,821.1000	10.8211	9,227.3000	9.2273	(14.729)	0	0	0
2020/04/29	2032	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/29	2032	07/05/2020	9.30	Put	Bond Future	12,155.3200	12.1553	10,561.5200	10.5615	(13.112)	0	0	0
2020/04/29	2032	07/05/2020	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/29	2032	07/05/2020	9.19	Put	Bond Future	12,900.5400	12.9005	11,306.7400	11.3067	(12.355)	0	0	0
2020/04/29	2032	07/05/2020	8.82	Put	Bond Future	15,468.1200	15.4681	13,874.3200	13.8743	(10.304)	0	0	0
2020/04/29	2032	07/05/2020	9.20	Put	Bond Future	12,832.4500	12.8324	11,238.6500	11.2387	(12.420)	0	0	0
2020/04/29	2032	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	2032	07/05/2020	9.18	Put	Bond Future	12,968.6900	12.9687	11,374.8900	11.3749	(12.290)	0	0	0
2020/04/29	2032	06/08/2020	8.79	Put	Bond Future	16,865.8300	16.8658	15,283.2900	15.2833	(9.383)	0	0	0
2020/04/29	2032	06/08/2020	9.29	Put	Bond Future	13,516.7700	13.5168	11,980.9000	11.9809	(11.363)	0	0	0
2020/04/29	2032	06/08/2020	9.46	Put	Bond Future	12,434.4700	12.4345	10,923.8400	10.9238	(12.149)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/29	2032	06/08/2020	9.45	Call	Bond Future	142.4200		0.1424	241.8000	0.2418	69.780	0	0	0
2020/04/29	2032	06/08/2020			Bond Future	11.5272		82.2858	11.2315	83.8975	(2.565)	0.0000	0.0000	93,868
2020/04/29	2032	06/08/2020	9.91	Call	Bond Future	332.1300		0.3321	530.2100	0.5302	59.639	0	0	0
2020/04/29	2032	06/08/2020	9.91	Put	Bond Future	9,733.1600		9.7332	8,319.5800	8.3196	(14.523)	0	0	800
2020/04/29	2032	06/08/2020	8.79	Call	Bond Future	33.7100		0.0337	62.8300	0.0628	86.384	0	0	800
2020/04/29	2032	06/08/2020	9.29	Call	Bond Future	103.0000		0.1030	178.7900	0.1788	73.583	0	0	800
2020/04/29	2032	06/08/2020	9.46	Call	Bond Future	145.2500		0.1453	246.2800	0.2463	69.556	0	0	0
2020/04/29	2032	06/08/2020	9.45	Put	Bond Future	12,497.2700		12.4973	10,984.9900	10.9850	(12.101)	0	0	0
2020/04/29	2032	06/08/2020	9.47	Call	Bond Future	148.1400		0.1481	250.8300	0.2508	69.320	0	0	0
2020/04/29	2032	06/08/2020	9.47	Put	Bond Future	12,371.7900		12.3718	10,862.8200	10.8628	(12.197)	0	0	0
2020/04/29	2032	05/11/2020	9.61	Put	Bond Future	13,028.4700		13.0285	11,628.3600	11.6284	(10.747)	0	0	0
2020/04/29	2032	05/11/2020	10.99	Call	Bond Future	2,323.3200		2.3233	2,958.5900	2.9586	27.343	0	0	0
2020/04/29	2032	05/11/2020	9.44	Put	Bond Future	14,020.4100		14.0204	12,586.3200	12.5863	(10.229)	0	0	0
2020/04/29	2032	05/11/2020	11.08	Call	Bond Future	2,504.3800		2.5044	3,170.8100	3.1708	26.611	0	0	0
2020/04/29	2032	05/11/2020	9.77	Put	Bond Future	12,126.8400		12.1268	10,761.9700	10.7620	(11.255)	0	0	0
2020/04/29	2032	05/11/2020			Bond Future	11.7629		79.1710	11.4545	80.8025	(2.621)	0.0000	0.0000	0
2020/04/29	2032	05/11/2020	10.99	Put	Bond Future	6,503.8300		6.5038	5,507.5800	5.5076	(15.318)	0	0	3,000
2020/04/29	2032	05/11/2020	9.76	Call	Bond Future	685.3100		0.6853	949.6700	0.9497	38.575	0	0	0
2020/04/29	2032	05/11/2020	9.76	Put	Bond Future	12,182.2500		12.1822	10,815.0900	10.8151	(11.223)	0	0	0
2020/04/29	2032	05/11/2020	9.11	Call	Bond Future	315.6600		0.3157	457.1800	0.4572	44.833	0	0	3,000
2020/04/29	2032	05/11/2020	9.61	Call	Bond Future	579.1100		0.5791	810.5200	0.8105	39.960	0	0	3,000
2020/04/29	2032	05/11/2020	9.44	Call	Bond Future	474.9300		0.4749	672.3600	0.6724	41.570	0	0	1,000
2020/04/29	2032	05/11/2020	11.08	Put	Bond Future	6,182.3000		6.1823	5,217.2100	5.2172	(15.611)	0	0	1,000
2020/04/29	2032	05/11/2020	9.77	Call	Bond Future	692.9000		0.6929	959.5500	0.9595	38.483	0	0	0
2020/04/29	2032	05/11/2020	9.11	Put	Bond Future	16,040.8000		16.0408	14,550.8000	14.5508	(9.289)	0	0	0
2020/04/29	2032	05/11/2020	8.94	Put	Bond Future	17,127.9800		17.1280	15,614.1200	15.6141	(8.839)	0	0	0
2020/04/29	2032	05/11/2020	8.94	Call	Bond Future	252.5900		0.2526	370.2500	0.3702	46.581	0	0	1,000
2020/04/29	2032	05/11/2020	9.75	Call	Bond Future	677.7900		0.6778	939.8700	0.9399	38.667	0	0	0
2020/04/29	2032	05/11/2020	9.75	Put	Bond Future	12,237.8000		12.2378	10,868.3600	10.8684	(11.190)	0	0	0
2020/04/29	2032	04/02/2021	10.82	Put	Bond Future	8,791.1900		8.7912	7,717.9100	7.7179	(12.209)	0	0	800
2020/04/29	2032	04/02/2021	9.29	Call	Bond Future	700.4100		0.7004	930.1100	0.9301	32.795	0	0	800
2020/04/29	2032	04/02/2021	9.63	Call	Bond Future	947.5400		0.9475	1,239.4200	1.2394	30.804	0	0	0
2020/04/29	2032	04/02/2021			Bond Future	12.0160		80.1711	11.6940	81.8231	(2.680)	0.0000	0.0000	0
2020/04/29	2032	04/02/2021	8.79	Put	Bond Future	19,448.3300		19.4483	17,951.2800	17.9513	(7.698)	0	0	0
2020/04/29	2032	04/02/2021	8.79	Call	Bond Future	431.9400		0.4319	586.9700	0.5870	35.892	0	0	800
2020/04/29	2032	04/02/2021	9.61	Call	Bond Future	931.3800		0.9314	1,219.3400	1.2193	30.918	0	0	0
2020/04/29	2032	04/02/2021	9.61	Put	Bond Future	14,556.0000		14.5560	13,191.8800	13.1919	(9.372)	0	0	0
2020/04/29	2032	04/02/2021	10.82	Call	Bond Future	2,399.0800		2.3991	2,977.8800	2.9779	24.126	0	0	0
2020/04/29	2032	04/02/2021	9.29	Put	Bond Future	16,379.4100		16.3794	14,957.0300	14.9570	(8.684)	0	0	0
2020/04/29	2032	04/02/2021	9.63	Put	Bond Future	14,445.8200		14.4458	13,085.6200	13.0856	(9.416)	0	0	0
2020/04/29	2032	04/02/2021	9.62	Call	Bond Future	939.4400		0.9394	1,229.3500	1.2294	30.860	0	0	0
2020/04/29	2032	04/02/2021	9.62	Put	Bond Future	14,500.8600		14.5009	13,138.6900	13.1387	(9.394)	0	0	0
2020/04/29	2032	06/05/2021	12.12	Put	Bond Future	855.7100		0.8557	0.0000	0.0000	(100.000)	0	0	0
2020/04/29	2032	06/05/2021			Bond Future	12.2936		76.9842	11.9569	78.6562	(2.739)	0.0000	0.0000	0
2020/04/29	2032	06/05/2021	12.11	Call	Bond Future	0.0000		0.0000	766.6000	0.7666	100.000	0	0	0
2020/04/29	2032	06/05/2021	12.11	Put	Bond Future	905.4100		0.9054	0.0000	0.0000	(100.000)	0	0	0
2020/04/29	2032	06/05/2021	12.12	Call	Bond Future	0.0000		0.0000	816.3000	0.8163	100.000	0	0	0
2020/04/29	2032	06/05/2021	12.10	Call	Bond Future	0.0000		0.0000	716.8400	0.7168	100.000	0	0	0

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2020/04/29	2032	06/05/2021	12.10	Put	Bond Future	955.1700	0.9552	0.0000	0.0000	(100.000)	0	0	0
2020/04/29	2033	07/05/2020			Bond Future	94.2150	94.2150	94.2447	94.2447	0.032	0.0000	0.0000	2,449
2020/04/29	2033	06/08/2020			Bond Future	95.3610	95.3610	95.3897	95.3897	0.030	0.0000	0.0000	11,410
2020/04/29	2033	05/11/2020			Bond Future	95.3627	95.3627	95.3915	95.3915	0.030	0.0000	0.0000	0
2020/04/29	2033	04/02/2021			Bond Future	96.5895	96.5895	96.6184	96.6184	0.030	0.0000	0.0000	0
2020/04/29	2033	06/05/2021			Bond Future	96.5360	96.5360	96.5655	96.5655	0.031	0.0000	0.0000	0
2020/04/29	2037	07/05/2020	9.60	Put	Bond Future	14,974.8500	14.9748	13,562.8100	13.5628	(9.429)	0	0	0
2020/04/29	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	2037	07/05/2020	9.70	Put	Bond Future	14,211.3100	14.2113	12,799.2700	12.7993	(9.936)	0	0	0
2020/04/29	2037	07/05/2020			Bond Future	11.8316	78.3133	11.5932	79.7253	(2.016)	0.0000	0.0000	48,776
2020/04/29	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	2037	07/05/2020	9.59	Put	Bond Future	15,051.7300	15.0517	13,639.6900	13.6397	(9.381)	0	0	0
2020/04/29	2037	07/05/2020	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/29	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	2037	07/05/2020	9.61	Put	Bond Future	14,898.0600	14.8981	13,486.0200	13.4860	(9.478)	0	0	0
2020/04/29	2037	07/05/2020	10.00	Put	Bond Future	11,977.4800	11.9775	10,565.4400	10.5654	(11.789)	0	0	0
2020/04/29	2037	07/05/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/29	2037	06/08/2020	9.88	Put	Bond Future	14,277.4800	14.2775	12,914.9900	12.9150	(9.543)	0	0	0
2020/04/29	2037	06/08/2020			Bond Future	12.0693	74.9896	11.8205	76.4174	(2.061)	0.0000	0.0000	82,442
2020/04/29	2037	06/08/2020	9.87	Call	Bond Future	107.5300	0.1075	171.6300	0.1716	59.611	0	0	0
2020/04/29	2037	06/08/2020	9.87	Put	Bond Future	14,348.9700	14.3490	12,985.3000	12.9853	(9.504)	0	0	0
2020/04/29	2037	06/08/2020	9.88	Call	Bond Future	109.8600	0.1099	175.1400	0.1751	59.421	0	0	0
2020/04/29	2037	06/08/2020	9.86	Call	Bond Future	105.2500	0.1053	168.1900	0.1682	59.800	0	0	0
2020/04/29	2037	06/08/2020	9.86	Put	Bond Future	14,420.5900	14.4206	13,055.7600	13.0558	(9.464)	0	0	0
2020/04/29	2037	05/11/2020	10.18	Call	Bond Future	638.1600	0.6382	844.0700	0.8441	32.266	0	0	0
2020/04/29	2037	05/11/2020	10.17	Put	Bond Future	13,891.9000	13.8919	12,650.5500	12.6506	(8.936)	0	0	0
2020/04/29	2037	05/11/2020			Bond Future	12.2915	75.9326	12.0325	77.3780	(2.107)	0.0000	0.0000	0
2020/04/29	2037	05/11/2020	10.19	Call	Bond Future	645.6100	0.6456	853.4400	0.8534	32.191	0	0	0
2020/04/29	2037	05/11/2020	10.19	Put	Bond Future	13,765.2200	13.7652	12,527.7000	12.5277	(8.990)	0	0	0
2020/04/29	2037	05/11/2020	10.17	Call	Bond Future	630.7800	0.6308	834.7800	0.8348	32.341	0	0	0
2020/04/29	2037	05/11/2020	10.18	Put	Bond Future	13,828.4800	13.8285	12,589.0400	12.5890	(8.963)	0	0	0
2020/04/29	2037	04/02/2021	13.73	Call	Bond Future	8,903.2400	8.9032	9,950.7400	9.9507	11.765	0	0	0
2020/04/29	2037	04/02/2021	10.35	Call	Bond Future	1,232.9300	1.2329	1,529.3700	1.5294	24.044	0	0	0
2020/04/29	2037	04/02/2021	10.27	Call	Bond Future	1,153.6500	1.1536	1,435.1000	1.4351	24.396	0	0	0
2020/04/29	2037	04/02/2021	10.85	Call	Bond Future	1,819.5800	1.8196	2,218.6500	2.2187	21.932	0	0	0
2020/04/29	2037	04/02/2021	10.28	Put	Bond Future	14,909.0000	14.9090	13,728.8000	13.7288	(7.916)	0	0	0
2020/04/29	2037	04/02/2021			Bond Future	12.5340	72.6364	12.2636	74.0999	(2.157)	0.0000	0.0000	0
2020/04/29	2037	04/02/2021	11.97	Put	Bond Future	7,079.9100	7.0799	6,289.8100	6.2898	(11.160)	0	0	0
2020/04/29	2037	04/02/2021	11.97	Call	Bond Future	3,974.3600	3.9744	4,647.7600	4.6478	16.944	0	0	300
2020/04/29	2037	04/02/2021	9.65	Put	Bond Future	18,958.4500	18.9585	17,675.2100	17.6752	(6.769)	0	0	0
2020/04/29	2037	04/02/2021	9.65	Call	Bond Future	660.9900	0.6610	841.2500	0.8413	27.271	0	0	72
2020/04/29	2037	04/02/2021	13.73	Put	Bond Future	2,945.7500	2.9457	2,529.7500	2.5297	(14.122)	0	0	300
2020/04/29	2037	04/02/2021	10.35	Put	Bond Future	14,493.9500	14.4939	13,326.8900	13.3269	(8.052)	0	0	72
2020/04/29	2037	04/02/2021	11.90	Call	Bond Future	3,810.8600	3.8109	4,466.9900	4.4670	17.217	0	0	0
2020/04/29	2037	04/02/2021	10.27	Put	Bond Future	14,968.8700	14.9689	13,786.8200	13.7868	(7.897)	0	0	0
2020/04/29	2037	04/02/2021	10.85	Put	Bond Future	11,735.1000	11.7351	10,670.6700	10.6707	(9.070)	0	0	72

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2020/04/29	2037	04/02/2021	10.28	Call	Bond Future	1,163.3500		1.1633	1,446.6500	1.4466	24.352	0	0	0
2020/04/29	2037	04/02/2021	10.48	Put	Bond Future	13,741.8700		13.7419	12,600.0500	12.6001	(8.309)	0	0	0
2020/04/29	2037	04/02/2021	10.48	Call	Bond Future	1,370.0900		1.3701	1,691.7700	1.6918	23.479	0	0	240
2020/04/29	2037	04/02/2021	11.90	Put	Bond Future	7,316.2700		7.3163	6,508.9000	6.5089	(11.035)	0	0	240
2020/04/29	2037	04/02/2021	10.29	Call	Bond Future	1,173.1100		1.1731	1,458.2700	1.4583	24.308	0	0	0
2020/04/29	2037	04/02/2021	10.29	Put	Bond Future	14,849.2800		14.8493	13,670.9400	13.6709	(7.935)	0	0	0
2020/04/29	2037	06/05/2021	12.42	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	2037	06/05/2021			Bond Future	12.7983		73.5058	12.5158	74.9870	(2.207)	0.0000	0.0000	0
2020/04/29	2037	06/05/2021	12.42	Put	Bond Future	1,994.6000		1.9946	513.4000	0.5134	(74.261)	0	0	0
2020/04/29	2037	06/05/2021	12.43	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	2037	06/05/2021	12.44	Put	Bond Future	1,886.9900		1.8870	405.7900	0.4058	(78.495)	0	0	0
2020/04/29	2037	06/05/2021	12.43	Put	Bond Future	1,940.7700		1.9408	459.5700	0.4596	(76.320)	0	0	0
2020/04/29	2037	06/05/2021	12.44	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	2038	07/05/2020			Bond Future	107.6903		107.6903	108.0927	108.0927	0.374	0.0000	0.0000	2,602
2020/04/29	2038	06/08/2020			Bond Future	107.3041		107.3041	107.7099	107.7099	0.378	0.0000	0.0000	11,276
2020/04/29	2038	05/11/2020			Bond Future	108.6775		108.6775	109.0880	109.0880	0.378	0.0000	0.0000	0
2020/04/29	2038	04/02/2021			Bond Future	108.3537		108.3537	108.7694	108.7694	0.384	0.0000	0.0000	0
2020/04/29	2038	06/05/2021			Bond Future	109.6783		109.6783	110.0994	110.0994	0.384	0.0000	0.0000	0
2020/04/29	2040	07/05/2020	9.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	2040	07/05/2020	9.75	Put	Bond Future	15,713.4100		15.7134	14,261.0700	14.2611	(9.243)	0	0	0
2020/04/29	2040	07/05/2020	12.20	Call	Bond Future	1,912.4700		1.9125	3,054.1300	3.0541	59.696	0	0	325
2020/04/29	2040	07/05/2020	11.10	Put	Bond Future	5,560.5400		5.5605	4,129.4400	4.1294	(25.737)	0	0	0
2020/04/29	2040	07/05/2020	9.85	Put	Bond Future	14,894.8100		14.8948	13,442.4700	13.4425	(9.751)	0	0	0
2020/04/29	2040	07/05/2020			Bond Future	11.9565		80.2668	11.7230	81.7192	(1.953)	0.0000	0.0000	31,611
2020/04/29	2040	07/05/2020	9.74	Put	Bond Future	15,795.8900		15.7959	14,343.5500	14.3436	(9.194)	0	0	0
2020/04/29	2040	07/05/2020	9.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	2040	07/05/2020	12.70	Put	Bond Future	48.7100		0.0487	7.4000	0.0074	(84.808)	0	0	0
2020/04/29	2040	07/05/2020	12.70	Call	Bond Future	4,391.8700		4.3919	5,802.9000	5.8029	32.128	0	0	325
2020/04/29	2040	07/05/2020	10.00	Put	Bond Future	13,687.9200		13.6879	12,235.5800	12.2356	(10.610)	0	0	0
2020/04/29	2040	07/05/2020	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/04/29	2040	07/05/2020	9.50	Put	Bond Future	17,810.3300		17.8103	16,357.9900	16.3580	(8.154)	0	0	0
2020/04/29	2040	07/05/2020	9.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/04/29	2040	07/05/2020	9.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	2040	07/05/2020	12.20	Put	Bond Future	443.8200		0.4438	133.1400	0.1331	(70.001)	0	0	0
2020/04/29	2040	07/05/2020	11.10	Call	Bond Future	6.7000		0.0067	27.9400	0.0279	317.015	0	0	450
2020/04/29	2040	07/05/2020	9.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/29	2040	07/05/2020	9.73	Put	Bond Future	15,878.4900		15.8785	14,426.1500	14.4262	(9.147)	0	0	0
2020/04/29	2040	07/05/2020	11.80	Put	Bond Future	1,535.6500		1.5356	706.4500	0.7064	(53.997)	0	0	0
2020/04/29	2040	07/05/2020	11.80	Call	Bond Future	567.1700		0.5672	1,190.3100	1.1903	109.868	0	0	450
2020/04/29	2040	07/05/2020	10.15	Put	Bond Future	12,505.7200		12.5057	11,053.3800	11.0534	(11.613)	0	0	0
2020/04/29	2040	07/05/2020	10.15	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/29	2040	06/08/2020	10.85	Call	Bond Future	529.3000		0.5293	766.3300	0.7663	44.782	0	0	0
2020/04/29	2040	06/08/2020	11.26	Put	Bond Future	6,985.9200		6.9859	5,915.7900	5.9158	(15.318)	0	0	517
2020/04/29	2040	06/08/2020	10.03	Call	Bond Future	89.5800		0.0896	146.4100	0.1464	63.441	0	0	0
2020/04/29	2040	06/08/2020	10.04	Call	Bond Future	91.7000		0.0917	149.6700	0.1497	63.217	0	0	0
2020/04/29	2040	06/08/2020	10.02	Put	Bond Future	14,996.1400		14.9961	13,583.3400	13.5833	(9.421)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/29	2040	06/08/2020			Bond Future	12.1925		76.7160	11.9487	78.1845	(1.999)	0.0000	0.0000	49,826
2020/04/29	2040	06/08/2020	10.04	Put	Bond Future	14,842.3600		14.8424	13,431.8200	13.4318	(9.503)	0	0	0
2020/04/29	2040	06/08/2020	10.02	Call	Bond Future	87.5000		0.0875	143.2100	0.1432	63.669	0	0	0
2020/04/29	2040	06/08/2020	10.85	Put	Bond Future	9,228.7900		9.2288	7,997.3100	7.9973	(13.344)	0	0	12,538
2020/04/29	2040	06/08/2020	11.26	Call	Bond Future	1,107.8300		1.1078	1,506.2100	1.5062	35.960	0	0	0
2020/04/29	2040	06/08/2020	10.79	Put	Bond Future	9,591.4400		9.5914	8,338.9900	8.3390	(13.058)	0	0	800
2020/04/29	2040	06/08/2020	9.57	Put	Bond Future	18,608.1400		18.6081	17,160.2900	17.1603	(7.781)	0	0	0
2020/04/29	2040	06/08/2020	10.03	Put	Bond Future	14,919.1800		14.9192	13,507.5000	13.5075	(9.462)	0	0	0
2020/04/29	2040	06/08/2020	10.79	Call	Bond Future	465.9900		0.4660	682.0500	0.6820	46.366	0	0	0
2020/04/29	2040	06/08/2020	9.57	Call	Bond Future	27.9400		0.0279	48.6000	0.0486	73.944	0	0	800
2020/04/29	2040	06/08/2020	10.07	Put	Bond Future	14,612.8100		14.6128	13,205.8200	13.2058	(9.628)	0	0	0
2020/04/29	2040	06/08/2020	10.07	Call	Bond Future	98.3100		0.0983	159.8300	0.1598	62.578	0	0	800
2020/04/29	2040	05/11/2020	10.23	Call	Bond Future	541.1600		0.5412	724.2600	0.7243	33.835	0	0	2,000
2020/04/29	2040	05/11/2020	11.70	Put	Bond Future	7,044.7400		7.0447	6,150.9500	6.1510	(12.687)	0	0	2,000
2020/04/29	2040	05/11/2020	10.00	Call	Bond Future	490.7200		0.4007	543.9500	0.5440	35.743	0	0	2,000
2020/04/29	2040	05/11/2020	9.50	Call	Bond Future	194.6300		0.1946	272.8100	0.2728	40.169	0	0	2,000
2020/04/29	2040	05/11/2020	10.30	Call	Bond Future	590.7500		0.5908	787.2900	0.7873	33.270	0	0	0
2020/04/29	2040	05/11/2020			Bond Future	12.4131		77.6808	12.1591	79.1673	(2.046)	0.0000	0.0000	0
2020/04/29	2040	05/11/2020	10.23	Put	Bond Future	15,070.2600		15.0703	13,766.7700	13.7668	(8.649)	0	0	0
2020/04/29	2040	05/11/2020	9.73	Put	Bond Future	18,767.4100		18.7674	17,385.4100	17.3854	(7.364)	0	0	0
2020/04/29	2040	05/11/2020	9.73	Call	Bond Future	274.6300		0.2746	379.2200	0.3792	38.084	0	0	2,000
2020/04/29	2040	05/11/2020	10.30	Put	Bond Future	14,586.0300		14.5860	13,295.9800	13.2960	(8.844)	0	0	0
2020/04/29	2040	05/11/2020	11.70	Call	Bond Future	2,745.7800		2.7458	3,338.5800	3.3386	21.589	0	0	0
2020/04/29	2040	05/11/2020	10.00	Put	Bond Future	16,719.7500		16.7197	15,376.3900	15.3764	(8.035)	0	0	0
2020/04/29	2040	05/11/2020	9.50	Put	Bond Future	20,603.3800		20.6034	19,194.9700	19.1950	(6.836)	0	0	0
2020/04/29	2040	05/11/2020	10.31	Call	Bond Future	598.1100		0.5981	796.6300	0.7966	33.191	0	0	0
2020/04/29	2040	05/11/2020	10.32	Put	Bond Future	14,449.2200		14.4492	13,163.1300	13.1631	(8.901)	0	0	0
2020/04/29	2040	05/11/2020	11.50	Call	Bond Future	2,303.5700		2.3036	2,832.5200	2.8325	22.962	0	0	0
2020/04/29	2040	05/11/2020	11.50	Put	Bond Future	7,880.9100		7.8809	6,923.2700	6.9233	(12.151)	0	0	2,000
2020/04/29	2040	05/11/2020	10.31	Put	Bond Future	14,517.5400		14.5175	13,229.4700	13.2295	(8.873)	0	0	0
2020/04/29	2040	05/11/2020	10.32	Call	Bond Future	605.5400		0.6055	806.0400	0.8060	33.111	0	0	0
2020/04/29	2040	04/02/2021	9.49	Call	Bond Future	471.8500		0.4719	608.9400	0.6089	29.054	0	0	500
2020/04/29	2040	04/02/2021	9.57	Put	Bond Future	21,631.0700		21.6311	20,272.9700	20.2730	(6.278)	0	0	0
2020/04/29	2040	04/02/2021	10.07	Put	Bond Future	17,932.1100		17.9321	16,648.4200	16.6484	(7.159)	0	0	0
2020/04/29	2040	04/02/2021	10.42	Put	Bond Future	15,583.0200		15.5830	14,362.9100	14.3629	(7.830)	0	0	0
2020/04/29	2040	04/02/2021			Bond Future	12.6539		74.1563	12.3884	75.6616	(2.098)	0.0000	0.0000	0
2020/04/29	2040	04/02/2021	11.74	Call	Bond Future	3,277.4900		3.2775	3,877.7400	3.8777	18.314	0	0	0
2020/04/29	2040	04/02/2021	11.74	Put	Bond Future	8,678.7000		8.6787	7,773.6600	7.7737	(10.428)	0	0	800
2020/04/29	2040	04/02/2021	10.07	Call	Bond Future	848.3900		0.8484	1,069.9900	1.0700	26.120	0	0	800
2020/04/29	2040	04/02/2021	10.41	Call	Bond Future	1,155.3600		1.1554	1,438.6000	1.4386	24.515	0	0	0
2020/04/29	2040	04/02/2021	10.41	Put	Bond Future	15,647.3700		15.6474	14,425.3200	14.4253	(7.810)	0	0	0
2020/04/29	2040	04/02/2021	9.49	Put	Bond Future	22,259.9700		22.2600	20,891.7700	20.8918	(6.146)	0	0	0
2020/04/29	2040	04/02/2021	9.57	Call	Bond Future	514.0400		0.5140	661.2300	0.6612	28.634	0	0	800
2020/04/29	2040	04/02/2021	10.42	Call	Bond Future	1,165.4700		1.1655	1,450.6500	1.4506	24.469	0	0	0
2020/04/29	2040	04/02/2021	11.57	Call	Bond Future	2,913.3000		2.9133	3,468.9900	3.4690	19.074	0	0	0
2020/04/29	2040	04/02/2021	11.57	Put	Bond Future	9,390.6200		9.3906	8,441.0200	8.4410	(10.112)	0	0	500
2020/04/29	2040	04/02/2021	10.24	Put	Bond Future	16,766.2500		16.7663	15,512.2900	15.5123	(7.479)	0	0	0
2020/04/29	2040	04/02/2021	10.24	Call	Bond Future	993.1200		0.9931	1,244.4500	1.2444	25.307	0	0	500



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/29	2040	04/02/2021	10.40	Call	Bond Future	1,145.3100	1.1453	1,426.6200	1.4266	24.562	0	0	0
2020/04/29	2040	04/02/2021	10.40	Put	Bond Future	15,711.8800	15.7119	14,487.9000	14.4879	(7.790)	0	0	0
2020/04/29	2040	06/05/2021	12.44	Put	Bond Future	2,642.6000	2.6426	1,119.0800	1.1191	(57.652)	0	0	0
2020/04/29	2040	06/05/2021			Bond Future	12.9158	75.0438	12.6381	76.5673	(2.150)	0.0000	0.0000	0
2020/04/29	2040	06/05/2021	12.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	2040	06/05/2021	12.43	Put	Bond Future	2,699.8400	2.6998	1,176.3200	1.1763	(56.430)	0	0	0
2020/04/29	2040	06/05/2021	12.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	2040	06/05/2021	12.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	2040	06/05/2021	12.42	Put	Bond Future	2,757.1400	2.7571	1,233.6200	1.2336	(55.257)	0	0	0
2020/04/29	2044	07/05/2020	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	2044	07/05/2020	9.79	Put	Bond Future	15,926.0600	15.9261	14,580.1600	14.5802	(8.451)	0	0	0
2020/04/29	2044	07/05/2020	9.45	Put	Bond Future	18,870.8300	18.8708	17,524.9300	17.5249	(7.132)	0	0	0
2020/04/29	2044	07/05/2020	9.97	Put	Bond Future	14,428.6200	14.4286	13,082.7200	13.0827	(9.328)	0	0	0
2020/04/29	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/04/29	2044	07/05/2020	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/04/29	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/04/29	2044	07/05/2020			Bond Future	12.0109	76.9777	11.7926	78.3236	(1.818)	0.0000	0.0000	34,638
2020/04/29	2044	07/05/2020	9.81	Put	Bond Future	15,757.6300	15.7576	14,411.7300	14.4117	(8.541)	0	0	0
2020/04/29	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	2044	07/05/2020	10.81	Call	Bond Future	0.1600	0.0002	0.7900	0.0008	393.750	0	0	0
2020/04/29	2044	07/05/2020	10.81	Put	Bond Future	7,958.2200	7.9582	6,612.9500	6.6129	(16.904)	0	0	129
2020/04/29	2044	07/05/2020	9.33	Put	Bond Future	19,947.9500	19.9480	18,602.0500	18.6020	(6.747)	0	0	0
2020/04/29	2044	07/05/2020	9.80	Put	Bond Future	15,841.7800	15.8418	14,495.8800	14.4959	(8.496)	0	0	0
2020/04/29	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/04/29	2044	07/05/2020	9.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/04/29	2044	07/05/2020	9.98	Put	Bond Future	14,346.6300	14.3466	13,000.7300	13.0007	(9.381)	0	0	0
2020/04/29	2044	07/05/2020	11.09	Call	Bond Future	3.9700	0.0040	15.2100	0.0152	283.123	0	0	0
2020/04/29	2044	07/05/2020	9.26	Put	Bond Future	20,585.6900	20.5857	19,239.7900	19.2398	(6.538)	0	0	0
2020/04/29	2044	07/05/2020	9.91	Put	Bond Future	14,923.1700	14.9232	13,577.2700	13.5773	(9.019)	0	0	0
2020/04/29	2044	07/05/2020	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	2044	07/05/2020	11.09	Put	Bond Future	5,979.8800	5.9799	4,645.2200	4.6452	(22.319)	0	0	100
2020/04/29	2044	07/05/2020	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/04/29	2044	07/05/2020	11.02	Call	Bond Future	1.8900	0.0019	7.7600	0.0078	310.582	0	0	0
2020/04/29	2044	07/05/2020	11.02	Put	Bond Future	6,465.6700	6.4657	5,125.6400	5.1256	(20.725)	0	0	556
2020/04/29	2044	06/08/2020	9.98	Call	Bond Future	71.0200	0.0710	113.2500	0.1132	59.462	0	0	602
2020/04/29	2044	06/08/2020	11.09	Put	Bond Future	8,064.4800	8.0645	6,980.3700	6.9804	(13.443)	0	0	602
2020/04/29	2044	06/08/2020	9.01	Call	Bond Future	4.2500	0.0043	7.6900	0.0077	80.941	0	0	140
2020/04/29	2044	06/08/2020	9.66	Call	Bond Future	30.9900	0.0310	51.4600	0.0515	66.054	0	0	140
2020/04/29	2044	06/08/2020	9.88	Call	Bond Future	55.3500	0.0554	89.3700	0.0894	61.463	0	0	0
2020/04/29	2044	06/08/2020			Bond Future	12.2411	73.5128	12.0129	74.8737	(1.864)	0.0000	0.0000	55,882
2020/04/29	2044	06/08/2020	9.36	Put	Bond Future	21,024.0800	21.0241	19,672.6200	19.6726	(6.428)	0	0	0
2020/04/29	2044	06/08/2020	9.36	Call	Bond Future	13.0600	0.0131	22.5400	0.0225	72.588	0	0	602
2020/04/29	2044	06/08/2020	9.98	Put	Bond Future	15,766.1700	15.7662	14,447.4600	14.4475	(8.364)	0	0	0
2020/04/29	2044	06/08/2020	9.86	Call	Bond Future	52.6000	0.0526	85.1500	0.0852	61.882	0	0	0
2020/04/29	2044	06/08/2020	9.86	Put	Bond Future	16,737.4600	16.7375	15,409.0700	15.4091	(7.937)	0	0	0
2020/04/29	2044	06/08/2020	11.09	Call	Bond Future	723.3100	0.7233	1,000.1400	1.0001	38.273	0	0	0
2020/04/29	2044	06/08/2020	9.01	Put	Bond Future	24,250.0500	24.2501	22,892.5500	22.8926	(5.598)	0	0	0

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2020/04/29	2044	06/08/2020	9.66	Put	Bond Future	18,406.3600		18.4064	17,065.8900	17.0659	(7.283)	0	0	0
2020/04/29	2044	06/08/2020	9.88	Put	Bond Future	16,574.0000		16.5740	15,247.0800	15.2471	(8.006)	0	0	0
2020/04/29	2044	06/08/2020	10.93	Call	Bond Future	530.4700		0.5305	751.6100	0.7516	41.688	0	0	0
2020/04/29	2044	06/08/2020	10.93	Put	Bond Future	8,992.3900		8.9924	7,852.5900	7.8526	(12.675)	0	0	140
2020/04/29	2044	06/08/2020	9.87	Call	Bond Future	53.9600		0.0540	87.2400	0.0872	61.675	0	0	0
2020/04/29	2044	06/08/2020	9.87	Put	Bond Future	16,655.6500		16.6557	15,327.9900	15.3280	(7.971)	0	0	0
2020/04/29	2044	05/11/2020	11.06	Put	Bond Future	10,197.0400		10.1970	9,168.8600	9.1689	(10.083)	0	0	525
2020/04/29	2044	05/11/2020	11.43	Call	Bond Future	2,090.5200		2.0905	2,547.6900	2.5477	21.869	0	0	0
2020/04/29	2044	05/11/2020	9.72	Put	Bond Future	19,336.0600		19.3361	18,047.5900	18.0476	(6.664)	0	0	0
2020/04/29	2044	05/11/2020	9.97	Call	Bond Future	361.8700		0.3619	482.6300	0.4826	33.371	0	0	568
2020/04/29	2044	05/11/2020	9.29	Put	Bond Future	22,983.2600		22.9833	21,655.2300	21.6552	(5.778)	0	0	0
2020/04/29	2044	05/11/2020	9.96	Put	Bond Future	17,441.0800		17.4411	16,182.8100	16.1828	(7.214)	0	0	0
2020/04/29	2044	05/11/2020	10.36	Call	Bond Future	605.3400		0.6053	789.5000	0.7895	30.423	0	0	0
2020/04/29	2044	05/11/2020			Bond Future	12.4561		74.4374	12.2182	75.8150	(1.910)	0.0000	0.0000	0
2020/04/29	2044	05/11/2020	9.72	Call	Bond Future	252.0500		0.2520	341.2200	0.3412	35.378	0	0	1,815
2020/04/29	2044	05/11/2020	9.97	Put	Bond Future	17,364.3500		17.3643	16,107.4700	16.1075	(7.238)	0	0	0
2020/04/29	2044	05/11/2020	9.96	Call	Bond Future	356.8500		0.3569	476.2200	0.4762	33.451	0	0	0
2020/04/29	2044	05/11/2020	11.38	Call	Bond Future	1,990.3200		1.9903	2,432.7400	2.4327	22.229	0	0	0
2020/04/29	2044	05/11/2020	11.38	Put	Bond Future	8,605.8100		8.6058	7,670.5900	7.6706	(10.867)	0	0	568
2020/04/29	2044	05/11/2020	10.34	Call	Bond Future	590.4100		0.5904	770.8900	0.7709	30.569	0	0	0
2020/04/29	2044	05/11/2020	10.34	Put	Bond Future	14,653.2900		14.6533	13,456.1300	13.4561	(8.170)	0	0	0
2020/04/29	2044	05/11/2020	11.06	Call	Bond Future	1,409.8000		1.4098	1,759.2600	1.7593	24.788	0	0	0
2020/04/29	2044	05/11/2020	10.04	Put	Bond Future	16,832.2900		16.8323	15,585.5000	15.5855	(7.407)	0	0	0
2020/04/29	2044	05/11/2020	11.17	Put	Bond Future	9,626.7000		9.6267	8,630.0900	8.6301	(10.353)	0	0	1,815
2020/04/29	2044	05/11/2020	11.43	Put	Bond Future	8,375.6700		8.3757	7,455.2000	7.4552	(10.990)	0	0	1,815
2020/04/29	2044	05/11/2020	8.87	Put	Bond Future	26,851.7200		26.8517	25,499.7700	25.4998	(5.035)	0	0	0
2020/04/29	2044	05/11/2020	9.29	Call	Bond Future	127.0500		0.1271	176.6600	0.1767	39.048	0	0	568
2020/04/29	2044	05/11/2020	10.36	Put	Bond Future	14,513.9400		14.5139	13,320.4600	13.3205	(8.223)	0	0	0
2020/04/29	2044	05/11/2020	10.04	Call	Bond Future	398.6100		0.3986	529.4600	0.5295	32.827	0	0	525
2020/04/29	2044	05/11/2020	9.34	Put	Bond Future	22,542.7900		22.5428	21,218.4900	21.2185	(5.875)	0	0	0
2020/04/29	2044	05/11/2020	9.34	Call	Bond Future	138.1800		0.1382	191.5200	0.1915	38.602	0	0	525
2020/04/29	2044	05/11/2020	11.17	Call	Bond Future	1,597.4100		1.5974	1,978.4400	1.9784	23.853	0	0	0
2020/04/29	2044	05/11/2020	8.87	Call	Bond Future	59.8900		0.0599	85.5800	0.0856	42.895	0	0	1,815
2020/04/29	2044	05/11/2020	10.02	Put	Bond Future	16,983.4100		16.9834	15,733.6800	15.7337	(7.359)	0	0	0
2020/04/29	2044	05/11/2020	10.02	Call	Bond Future	387.8300		0.3878	515.7400	0.5157	32.981	0	0	1,815
2020/04/29	2044	05/11/2020	10.35	Call	Bond Future	597.8400		0.5978	780.1500	0.7802	30.495	0	0	0
2020/04/29	2044	05/11/2020	10.35	Put	Bond Future	14,583.5200		14.5835	13,388.1900	13.3882	(8.196)	0	0	0
2020/04/29	2044	04/02/2021	10.04	Put	Bond Future	18,511.8100		18.5118	17,310.1800	17.3102	(6.491)	0	0	0
2020/04/29	2044	04/02/2021	10.37	Call	Bond Future	1,078.4400		1.0784	1,326.1300	1.3261	22.967	0	0	0
2020/04/29	2044	04/02/2021	10.35	Put	Bond Future	16,337.1200		16.3371	15,186.3200	15.1863	(7.044)	0	0	0
2020/04/29	2044	04/02/2021			Bond Future	12.6908		70.9971	12.4418	72.3920	(1.961)	0.0000	0.0000	0
2020/04/29	2044	04/02/2021	10.37	Put	Bond Future	16,202.6700		16.2027	15,055.3800	15.0554	(7.081)	0	0	0
2020/04/29	2044	04/02/2021	10.35	Call	Bond Future	1,059.1800		1.0592	1,303.3600	1.3034	23.054	0	0	0
2020/04/29	2044	04/02/2021	10.04	Call	Bond Future	791.6400		0.7916	984.9900	0.9850	24.424	0	0	0
2020/04/29	2044	04/02/2021	10.84	Call	Bond Future	1,606.2600		1.6063	1,944.0000	1.9440	21.026	0	0	0
2020/04/29	2044	04/02/2021	10.36	Put	Bond Future	16,269.8100		16.2698	15,120.7600	15.1208	(7.062)	0	0	0
2020/04/29	2044	04/02/2021	10.84	Put	Bond Future	13,246.1700		13.2462	12,188.9300	12.1889	(7.981)	0	0	405
2020/04/29	2044	04/02/2021	10.29	Call	Bond Future	1,002.8900		1.0029	1,236.7000	1.2367	23.314	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/29	2044	04/02/2021	10.29	Put	Bond Future	16,744.7300		16.7447	15,583.5600	15.5836	(6.935)	0	0	405
2020/04/29	2044	04/02/2021	9.66	Put	Bond Future	21,410.3600		21.4104	20,155.9900	20.1560	(5.859)	0	0	0
2020/04/29	2044	04/02/2021	9.66	Call	Bond Future	536.7000		0.5367	677.3100	0.6773	26.199	0	0	405
2020/04/29	2044	04/02/2021	10.36	Call	Bond Future	1,068.7800		1.0688	1,314.7100	1.3147	23.010	0	0	0
2020/04/29	2044	06/05/2021	12.43	Put	Bond Future	2,843.1100		2.8431	1,431.2600	1.4313	(49.659)	0	0	0
2020/04/29	2044	06/05/2021	12.44	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	2044	06/05/2021			Bond Future	12.9458		71.8467	12.6851	73.2586	(2.013)	0.0000	0.0000	0
2020/04/29	2044	06/05/2021	12.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	2044	06/05/2021	12.45	Put	Bond Future	2,729.0900		2.7291	1,317.2400	1.3172	(51.733)	0	0	0
2020/04/29	2044	06/05/2021	12.43	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	2044	06/05/2021	12.44	Put	Bond Future	2,786.0600		2.7861	1,374.2100	1.3742	(50.676)	0	0	0
2020/04/29	2046	07/05/2020			Bond Future	96.5687		96.5687	96.6822	96.6822	0.118	0.0000	0.0000	9,794
2020/04/29	2046	06/08/2020			Bond Future	97.7432		97.7432	97.8569	97.8569	0.116	0.0000	0.0000	14,281
2020/04/29	2046	05/11/2020			Bond Future	97.1990		97.1990	97.3136	97.3136	0.118	0.0000	0.0000	0
2020/04/29	2046	04/02/2021			Bond Future	98.4493		98.4493	98.5655	98.5655	0.118	0.0000	0.0000	0
2020/04/29	2046	06/05/2021			Bond Future	97.8360		97.8360	97.9538	97.9538	0.120	0.0000	0.0000	0
2020/04/29	2050	07/05/2020			Bond Future	97.5137		97.5137	98.8147	98.8147	1.334	0.0000	0.0000	10,560
2020/04/29	2050	06/08/2020			Bond Future	96.8215		96.8215	98.1368	98.1368	1.358	0.0000	0.0000	14,849
2020/04/29	2050	05/11/2020			Bond Future	98.0605		98.0605	99.3922	99.3922	1.358	0.0000	0.0000	0
2020/04/29	2050	04/02/2021			Bond Future	97.4025		97.4025	98.7513	98.7513	1.385	0.0000	0.0000	0
2020/04/29	2050	06/05/2021			Bond Future	98.5932		98.5932	99.9586	99.9586	1.385	0.0000	0.0000	0
2020/04/29	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	AL37	07/05/2020			Index Future	674.2320		674.2320	684.3500	684.3500	1.501	0.0000	0.0000	0
2020/04/29	AL37	06/08/2020			Index Future	682.1860		682.1860	692.4140	692.4140	1.499	0.0000	0.0000	0
2020/04/29	AL37	05/11/2020			Index Future	690.8400		690.8400	701.1950	701.1950	1.499	0.0000	0.0000	0
2020/04/29	AL37	04/02/2021			Index Future	699.5630		699.5630	710.0470	710.0470	1.499	0.0000	0.0000	0
2020/04/29	AL37	06/05/2021			Index Future	689.4700		689.4700	689.4700	689.4700	0.000	0.0000	0.0000	0
2020/04/29	AL7T	07/05/2020			Index Future	720.7200		720.7200	734.2990	734.2990	1.884	0.0000	0.0000	0
2020/04/29	AL7T	06/08/2020			Index Future	729.2220		729.2220	742.9520	742.9520	1.883	0.0000	0.0000	0
2020/04/29	AL7T	05/11/2020			Index Future	738.4720		738.4720	752.3730	752.3730	1.882	0.0000	0.0000	0
2020/04/29	AL7T	04/02/2021			Index Future	747.7970		747.7970	761.8720	761.8720	1.882	0.0000	0.0000	0
2020/04/29	AL7T	06/05/2021			Index Future	763.2300		763.2300	763.2300	763.2300	0.000	0.0000	0.0000	0
2020/04/29	ALBI	07/05/2020			Index Future	647.8470		647.8470	658.3550	658.3550	1.622	0.0000	0.0000	44
2020/04/29	ALBI	06/08/2020			Index Future	655.4900		655.4900	666.1130	666.1130	1.621	0.0000	0.0000	165
2020/04/29	ALBI	05/11/2020			Index Future	663.8050		663.8050	674.5600	674.5600	1.620	0.0000	0.0000	0
2020/04/29	ALBI	04/02/2021			Index Future	672.1860		672.1860	683.0770	683.0770	1.620	0.0000	0.0000	0
2020/04/29	ALBI	06/05/2021			Index Future	687.0000		687.0000	687.0000	687.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/04/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/29	ES33	07/05/2020			Bond Future	12.7455	67.9168	12.5015	69.0841	(1.914)	0.0000	0.0000	0
2020/04/29	ES33	06/08/2020			Bond Future	13.0304	68.7258	12.7756	69.9061	(1.956)	0.0000	0.0000	350
2020/04/29	ES33	05/11/2020			Bond Future	13.3128	65.8103	13.0467	67.0051	(1.999)	0.0000	0.0000	0
2020/04/29	ES33	04/02/2021			Bond Future	13.6199	66.6416	13.3414	67.8514	(2.045)	0.0000	0.0000	0
2020/04/29	ES33	06/05/2021			Bond Future	13.9468	63.6614	13.6550	64.8858	(2.092)	0.0000	0.0000	0
2020/04/29	ES42	07/05/2020			Bond Future	13.0695	67.5910	12.8356	68.8063	(1.790)	0.0000	0.0000	0
2020/04/29	ES42	06/08/2020			Bond Future	13.3442	68.3961	13.0992	69.6249	(1.836)	0.0000	0.0000	4,919
2020/04/29	ES42	05/11/2020			Bond Future	13.6200	64.9956	13.3629	66.2395	(1.887)	0.0000	0.0000	0
2020/04/29	ES42	04/02/2021			Bond Future	13.9100	65.8168	13.6402	67.0764	(1.940)	0.0000	0.0000	0
2020/04/29	ES42	06/05/2021			Bond Future	14.2312	62.3463	13.9469	63.6211	(1.998)	0.0000	0.0000	0
2020/04/29	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	GOVI	07/05/2020			GOVI	640.0470	640.0470	650.4560	650.4560	1.626	0.0000	0.0000	405
2020/04/29	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	GOVI	07/05/2020	720.00	Put	GOVI	799,530.0000	79.9530	695,440.0000	69.5440	(13.019)	0	0	0
2020/04/29	GOVI	07/05/2020	719.98	Put	GOVI	799,330.0000	79.9330	695,240.0000	69.5240	(13.022)	0	0	0
2020/04/29	GOVI	07/05/2020	719.99	Put	GOVI	799,430.0000	79.9430	695,340.0000	69.5340	(13.021)	0	0	0
2020/04/29	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	GOVI	06/08/2020	728.12	Put	GOVI	805,220.0000	80.5220	699,990.0000	69.9990	(13.068)	0	0	0
2020/04/29	GOVI	06/08/2020			GOVI	647.5980	647.5980	658.1210	658.1210	1.625	0.0000	0.0000	1,023
2020/04/29	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	GOVI	06/08/2020	728.14	Put	GOVI	805,420.0000	80.5420	700,190.0000	70.0190	(13.065)	0	0	0
2020/04/29	GOVI	06/08/2020	728.13	Put	GOVI	805,320.0000	80.5320	700,090.0000	70.0090	(13.067)	0	0	0
2020/04/29	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	GOVI	05/11/2020	737.84	Put	GOVI	820,270.0000	82.0270	713,740.0000	71.3740	(12.987)	0	0	0
2020/04/29	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	GOVI	05/11/2020			GOVI	655.8130	655.8130	666.4660	666.4660	1.624	0.0000	0.0000	0
2020/04/29	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/29	GOVI	05/11/2020	737.83	Put	GOVI	820,170.0000	82.0170	713,640.0000	71.3640	(12.989)	0	0	0
2020/04/29	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	GOVI	05/11/2020	737.85	Put	GOVI	820,370.0000	82.0370	713,840.0000	71.3840	(12.986)	0	0	0
2020/04/29	GOVI	04/02/2021	750.96	Put	GOVI	868,670.0000	86.8670	760,790.0000	76.0790	(12.419)	0	0	0
2020/04/29	GOVI	04/02/2021			GOVI	664.0930	664.0930	674.8810	674.8810	1.624	0.0000	0.0000	0
2020/04/29	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	GOVI	04/02/2021	750.95	Put	GOVI	868,570.0000	86.8570	760,690.0000	76.0690	(12.420)	0	0	0
2020/04/29	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	GOVI	04/02/2021	750.94	Put	GOVI	868,470.0000	86.8470	760,590.0000	76.0590	(12.422)	0	0	0
2020/04/29	GOVI	06/05/2021	678.67	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/04/29	GOVI	06/05/2021			GOVI	678.6800	678.6800	678.6800	678.6800	0.000	0.0000	0.0000	0
2020/04/29	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	GOVI	06/05/2021	678.68	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	GOVI	06/05/2021	678.69	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/04/29	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	GOVI	06/05/2021	678.69	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/04/29	IGOV	07/05/2020			Index Future	249.8060	249.8060	250.1140	250.1140	0.123	0.0000	0.0000	154
2020/04/29	IGOV	06/08/2020			Index Future	252.8150	252.8150	253.1240	253.1240	0.122	0.0000	0.0000	486
2020/04/29	IGOV	05/11/2020			Index Future	256.0830	256.0830	256.3950	256.3950	0.122	0.0000	0.0000	47
2020/04/29	IGOV	04/02/2021			Index Future	259.3770	259.3770	259.6930	259.6930	0.122	0.0000	0.0000	0
2020/04/29	IGOV	06/05/2021			Index Future	268.3000	268.3000	268.3000	268.3000	0.000	0.0000	0.0000	0
2020/04/29	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/04/29	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/04/29	IS05	17/12/2020			Interest Rate Swap	94.1000	94.1000	94.0500	94.0500	(0.053)	0.0000	0.0000	0
2020/04/29	IS05	16/03/2021			Interest Rate Swap	92.4600	92.4600	92.3800	92.3800	(0.087)	0.0000	0.0000	0
2020/04/29	IS05	15/06/2021			Interest Rate Swap	90.8700	90.8700	90.7600	90.7600	(0.121)	0.0000	0.0000	0
2020/04/29	IS05	21/09/2021			Interest Rate Swap	90.0900	90.0900	89.9500	89.9500	(0.155)	0.0000	0.0000	0
2020/04/29	IS05	21/12/2021			Interest Rate Swap	91.6800	91.6800	91.5000	91.5000	(0.196)	0.0000	0.0000	51
2020/04/29	IS05	15/03/2022			Interest Rate Swap	91.4600	91.4600	91.2400	91.2400	(0.241)	0.0000	0.0000	0
2020/04/29	IS05	21/06/2022			Interest Rate Swap	91.9700	91.9700	91.7000	91.7000	(0.294)	0.0000	0.0000	0
2020/04/29	IS05	20/09/2022			Interest Rate Swap	95.4800	95.4800	95.1400	95.1400	(0.356)	0.0000	0.0000	0
2020/04/29	IS05	20/12/2022			Interest Rate Swap	96.3600	96.3600	95.9400	95.9400	(0.436)	0.0000	0.0000	0
2020/04/29	IS05	22/03/2023			Interest Rate Swap	89.2000	89.2000	88.7100	88.7100	(0.549)	0.0000	0.0000	0
2020/04/29	IS05	20/06/2023			Interest Rate Swap	95.1200	95.1200	94.5700	94.5700	(0.578)	0.0000	0.0000	0
2020/04/29	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/04/29	IS10	17/12/2025			Interest Rate Swap	87.1800	87.1800	86.1600	86.1600	(1.170)	0.0000	0.0000	0
2020/04/29	IS10	16/03/2026			Interest Rate Swap	84.2300	84.2300	83.1600	83.1600	(1.270)	0.0000	0.0000	0
2020/04/29	IS10	15/06/2026			Interest Rate Swap	83.0900	83.0900	81.9900	81.9900	(1.324)	0.0000	0.0000	0
2020/04/29	IS10	21/09/2026			Interest Rate Swap	85.4700	85.4700	84.3500	84.3500	(1.310)	0.0000	0.0000	0
2020/04/29	IS10	21/12/2026			Interest Rate Swap	89.7500	89.7500	88.6400	88.6400	(1.237)	0.0000	0.0000	0
2020/04/29	IS10	15/03/2027			Interest Rate Swap	88.6700	88.6700	87.5400	87.5400	(1.274)	0.0000	0.0000	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
2020/04/29	IS10	21/06/2027			Interest Rate Swap	91.0500	91.0500	89.8900	89.8900	(1.274)	0.0000	0.0000	0
2020/04/29	IS10	20/09/2027			Interest Rate Swap	97.0800	97.0800	95.9000	95.9000	(1.215)	0.0000	0.0000	0
2020/04/29	IS10	20/12/2027			Interest Rate Swap	97.8200	97.8200	96.6000	96.6000	(1.247)	0.0000	0.0000	0
2020/04/29	IS10	22/03/2028			Interest Rate Swap	91.4100	91.4100	90.1200	90.1200	(1.411)	0.0000	0.0000	0
2020/04/29	IS10	20/06/2028			Interest Rate Swap	99.2900	99.2900	98.0100	98.0100	(1.289)	0.0000	0.0000	0
2020/04/29	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/04/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/04/29	R023	07/05/2020	6.91	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/29	R023	07/05/2020			Bond Future	5.9394	106.1444	5.7713	106.5858	(2.829)	0.0000	0.0000	42,805
2020/04/29	R023	07/05/2020	6.90	Call	Bond Future	2,479.1800	2.4792	2,920.4600	2.9205	17.799	0	0	0
2020/04/29	R023	07/05/2020	6.90	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/04/29	R023	07/05/2020	6.91	Call	Bond Future	2,504.6000	2.5046	2,945.8900	2.9459	17.619	0	0	0
2020/04/29	R023	07/05/2020	6.89	Call	Bond Future	2,453.7600	2.4538	2,895.0400	2.8950	17.984	0	0	0
2020/04/29	R023	07/05/2020	6.89	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/04/29	R023	06/08/2020	7.26	Call	Bond Future	2,931.4100	2.9314	3,335.5100	3.3355	13.785	0	0	0
2020/04/29	R023	06/08/2020			Bond Future	6.0612	107.4088	5.8754	107.8540	(3.066)	0.0000	0.0000	17,685
2020/04/29	R023	06/08/2020	7.26	Put	Bond Future	116.0000	0.1160	74.9400	0.0749	(35.397)	0	0	0
2020/04/29	R023	06/08/2020	7.27	Call	Bond Future	2,952.0000	2.9520	3,356.8600	3.3569	13.715	0	0	0
2020/04/29	R023	06/08/2020	7.28	Put	Bond Future	111.0600	0.1111	71.5100	0.0715	(35.611)	0	0	0
2020/04/29	R023	06/08/2020	7.27	Put	Bond Future	113.5100	0.1135	73.2100	0.0732	(35.503)	0	0	0
2020/04/29	R023	06/08/2020	7.28	Call	Bond Future	2,972.6200	2.9726	3,378.2300	3.3782	13.645	0	0	0
2020/04/29	R023	05/11/2020	7.46	Put	Bond Future	239.3500	0.2393	174.3200	0.1743	(27.169)	0	0	0
2020/04/29	R023	05/11/2020	7.47	Put	Bond Future	235.9000	0.2359	171.6400	0.1716	(27.240)	0	0	0
2020/04/29	R023	05/11/2020			Bond Future	6.1729	104.8451	5.9655	105.2953	(3.361)	0.0000	0.0000	0
2020/04/29	R023	05/11/2020	7.46	Call	Bond Future	2,977.7000	2.9777	3,362.9200	3.3629	12.937	0	0	0
2020/04/29	R023	05/11/2020	7.47	Call	Bond Future	2,995.1700	2.9952	3,381.1600	3.3812	12.887	0	0	0
2020/04/29	R023	05/11/2020	7.45	Call	Bond Future	2,960.2800	2.9603	3,344.7100	3.3447	12.986	0	0	0
2020/04/29	R023	05/11/2020	7.45	Put	Bond Future	242.8400	0.2428	177.0200	0.1770	(27.104)	0	0	0
2020/04/29	R023	04/02/2021	6.34	Call	Bond Future	1,081.6800	1.0817	1,327.6600	1.3277	22.741	0	0	0
2020/04/29	R023	04/02/2021	6.32	Put	Bond Future	1,066.6900	1.0667	854.2400	0.8542	(19.917)	0	0	0
2020/04/29	R023	04/02/2021			Bond Future	6.3231	106.1692	6.0877	106.6251	(3.723)	0.0000	0.0000	0
2020/04/29	R023	04/02/2021	6.34	Put	Bond Future	1,049.1300	1.0491	839.2700	0.8393	(20.003)	0	0	0
2020/04/29	R023	04/02/2021	6.32	Call	Bond Future	1,060.6300	1.0606	1,304.0200	1.3040	22.948	0	0	0
2020/04/29	R023	04/02/2021	6.33	Put	Bond Future	1,057.6900	1.0577	846.5400	0.8465	(19.963)	0	0	0
2020/04/29	R023	04/02/2021	6.33	Call	Bond Future	1,070.9400	1.0709	1,315.6300	1.3156	22.848	0	0	0
2020/04/29	R023	06/05/2021	7.58	Call	Bond Future	1,748.7400	1.7487	2,210.2300	2.2102	26.390	0	0	0
2020/04/29	R023	06/05/2021			Bond Future	6.5401	103.5296	6.2695	103.9911	(4.137)	0.0000	0.0000	0
2020/04/29	R023	06/05/2021	7.56	Call	Bond Future	1,715.4800	1.7155	2,176.9700	2.1770	26.902	0	0	0
2020/04/29	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R023	06/05/2021	7.57	Call	Bond Future	1,732.1100	1.7321	2,193.6000	2.1936	26.643	0	0	0
2020/04/29	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R035	07/05/2020	9.48	Put	Bond Future	14,970.1500	14.9702	13,483.4800	13.4835	(9.931)	0	0	0
2020/04/29	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R035	07/05/2020	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500

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
2020/04/29	R035 07/05/2020	10.57	Put	Bond Future	7,185.1100		7.1851	5,700.5400	5.7005	(20.662)	0	0	3,530
2020/04/29	R035 07/05/2020	9.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/29	R035 07/05/2020	10.75	Put	Bond Future	5,992.3500		5.9924	4,516.7400	4.5167	(24.625)	0	0	5,000
2020/04/29	R035 07/05/2020			Bond Future	11.7115		82.0188	11.4630	83.5054	(2.122)	0.0000	0.0000	51,040
2020/04/29	R035 07/05/2020	9.11	Put	Bond Future	17,843.1400		17.8431	16,356.4700	16.3565	(8.332)	0	0	0
2020/04/29	R035 07/05/2020	9.11	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/29	R035 07/05/2020	9.48	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R035 07/05/2020	9.47	Put	Bond Future	15,046.1900		15.0462	13,559.5200	13.5595	(9.881)	0	0	0
2020/04/29	R035 07/05/2020	9.85	Put	Bond Future	12,217.5600		12.2176	10,730.8900	10.7309	(12.168)	0	0	0
2020/04/29	R035 07/05/2020	9.78	Put	Bond Future	12,729.3600		12.7294	11,242.6900	11.2427	(11.679)	0	0	0
2020/04/29	R035 07/05/2020	10.57	Call	Bond Future	0.4100		0.0004	2.5100	0.0025	512.195	0	0	0
2020/04/29	R035 07/05/2020	9.75	Put	Bond Future	12,949.9700		12.9500	11,463.3000	11.4633	(11.480)	0	0	0
2020/04/29	R035 07/05/2020	10.75	Call	Bond Future	2.7300		0.0027	13.7900	0.0138	405.128	0	0	0
2020/04/29	R035 07/05/2020	9.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R035 07/05/2020	9.49	Put	Bond Future	14,894.2000		14.8942	13,407.5300	13.4075	(9.982)	0	0	0
2020/04/29	R035 07/05/2020	9.55	Put	Bond Future	14,440.3400		14.4403	12,953.6700	12.9537	(10.295)	0	0	0
2020/04/29	R035 07/05/2020	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/29	R035 07/05/2020	9.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/04/29	R035 07/05/2020	9.18	Put	Bond Future	17,290.0900		17.2901	15,803.4200	15.8034	(8.598)	0	0	0
2020/04/29	R035 07/05/2020	9.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/04/29	R035 06/08/2020	9.67	Call	Bond Future	83.8200		0.0838	139.3400	0.1393	66.237	0	0	500
2020/04/29	R035 06/08/2020	10.45	Put	Bond Future	9,719.4700		9.7195	8,415.6700	8.4157	(13.414)	0	0	500
2020/04/29	R035 06/08/2020	9.00	Put	Bond Future	19,989.6500		19.9896	18,499.3800	18.4994	(7.455)	0	0	0
2020/04/29	R035 06/08/2020	9.92	Put	Bond Future	13,160.3200		13.1603	11,744.7300	11.7447	(10.757)	0	0	0
2020/04/29	R035 06/08/2020			Bond Future	11.9491		82.9957	11.6901	84.4989	(2.168)	0.0000	0.0000	110,684
2020/04/29	R035 06/08/2020	9.09	Put	Bond Future	19,280.5900		19.2806	17,793.4400	17.7934	(7.713)	0	0	0
2020/04/29	R035 06/08/2020	9.09	Call	Bond Future	20.1700		0.0202	36.2200	0.0362	79.574	0	0	500
2020/04/29	R035 06/08/2020	9.67	Put	Bond Future	14,919.2400		14.9192	13,471.5600	13.4716	(9.703)	0	0	0
2020/04/29	R035 06/08/2020	9.00	Call	Bond Future	15.8000		0.0158	28.7300	0.0287	81.835	0	0	24,761
2020/04/29	R035 06/08/2020	9.92	Call	Bond Future	143.6700		0.1437	231.2800	0.2313	60.980	0	0	0
2020/04/29	R035 06/08/2020	10.45	Call	Bond Future	392.4200		0.3924	591.8200	0.5918	50.813	0	0	0
2020/04/29	R035 06/08/2020	9.93	Call	Bond Future	146.6700		0.1467	235.8100	0.2358	60.776	0	0	0
2020/04/29	R035 06/08/2020	9.91	Put	Bond Future	13,229.1300		13.2291	11,812.0400	11.8120	(10.712)	0	0	0
2020/04/29	R035 06/08/2020	8.75	Put	Bond Future	22,002.6700		22.0027	20,506.3100	20.5063	(6.801)	0	0	0
2020/04/29	R035 06/08/2020	8.75	Call	Bond Future	7.7500		0.0078	14.5900	0.0146	88.258	0	0	3,000
2020/04/29	R035 06/08/2020	9.93	Put	Bond Future	13,091.6300		13.0916	11,677.5700	11.6776	(10.801)	0	0	0
2020/04/29	R035 06/08/2020	9.91	Call	Bond Future	140.7200		0.1407	226.8300	0.2268	61.192	0	0	0
2020/04/29	R035 05/11/2020	10.34	Put	Bond Future	12,180.4700		12.1805	10,931.2100	10.9312	(10.256)	0	0	0
2020/04/29	R035 05/11/2020			Bond Future	12.1832		79.5577	11.9132	81.0794	(2.216)	0.0000	0.0000	0
2020/04/29	R035 05/11/2020	10.33	Call	Bond Future	833.2800		0.8333	1,103.4500	1.1034	32.422	0	0	0
2020/04/29	R035 05/11/2020	10.33	Put	Bond Future	12,239.3300		12.2393	10,987.7600	10.9878	(10.226)	0	0	0
2020/04/29	R035 05/11/2020	10.34	Call	Bond Future	842.4200		0.8424	1,114.9000	1.1149	32.345	0	0	0
2020/04/29	R035 05/11/2020	10.32	Call	Bond Future	824.2200		0.8242	1,092.0800	1.0921	32.499	0	0	0
2020/04/29	R035 05/11/2020	10.32	Put	Bond Future	12,298.3500		12.2984	11,044.4700	11.0445	(10.196)	0	0	0
2020/04/29	R035 04/02/2021	10.04	Put	Bond Future	15,730.1800		15.7302	14,455.3700	14.4554	(8.104)	0	0	0
2020/04/29	R035 04/02/2021	10.14	Put	Bond Future	15,127.2400		15.1272	13,871.1400	13.8711	(8.304)	0	0	650
2020/04/29	R035 04/02/2021	11.14	Put	Bond Future	9,880.6900		9.8807	8,849.1000	8.8491	(10.440)	0	0	650
2020/04/29	R035 04/02/2021	10.05	Call	Bond Future	1,014.6100		1.0146	1,282.5200	1.2825	26.405	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
2020/04/29	R035	04/02/2021			Bond Future	12.4392	80.5626	12.1570	82.1035	(2.268)	0.0000	0.0000	0
2020/04/29	R035	04/02/2021	10.14	Call	Bond Future	1,096.5000	1.0965	1,381.2800	1.3813	25.972	0	0	0
2020/04/29	R035	04/02/2021	10.06	Call	Bond Future	1,023.4700	1.0235	1,293.2300	1.2932	26.357	0	0	0
2020/04/29	R035	04/02/2021	10.06	Put	Bond Future	15,608.5100	15.6085	14,337.3900	14.3374	(8.144)	0	0	0
2020/04/29	R035	04/02/2021	10.04	Call	Bond Future	1,005.8000	1.0058	1,271.8700	1.2719	26.454	0	0	0
2020/04/29	R035	04/02/2021	11.14	Call	Bond Future	2,383.3500	2.3834	2,892.6400	2.8926	21.369	0	0	0
2020/04/29	R035	04/02/2021	10.05	Put	Bond Future	15,669.2800	15.6693	14,396.3100	14.3963	(8.124)	0	0	0
2020/04/29	R035	06/05/2021	12.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R035	06/05/2021	12.35	Put	Bond Future	1,900.4500	1.9004	340.9800	0.3410	(82.058)	0	0	0
2020/04/29	R035	06/05/2021			Bond Future	12.7080	77.0475	12.4133	78.6070	(2.320)	0.0000	0.0000	0
2020/04/29	R035	06/05/2021	12.37	Put	Bond Future	1,792.4000	1.7924	232.9300	0.2329	(87.005)	0	0	0
2020/04/29	R035	06/05/2021	12.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R035	06/05/2021	12.36	Put	Bond Future	1,846.4000	1.8464	286.9300	0.2869	(84.460)	0	0	0
2020/04/29	R035	06/05/2021	12.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R186	07/05/2020	8.09	Put	Bond Future	4,890.8700	4.8909	3,199.8200	3.1998	(34.576)	0	0	0
2020/04/29	R186	07/05/2020	9.50	Put	Bond Future	67.1300	0.0671	3.6500	0.0037	(94.563)	0	0	0
2020/04/29	R186	07/05/2020	7.90	Put	Bond Future	5,927.1600	5.9272	4,224.9900	4.2250	(28.718)	0	0	2,500
2020/04/29	R186	07/05/2020	8.28	Put	Bond Future	3,871.0100	3.8710	2,225.2100	2.2252	(42.516)	0	0	0
2020/04/29	R186	07/05/2020	8.93	Call	Bond Future	477.6800	0.4777	1,458.4700	1.4585	205.324	0	0	0
2020/04/29	R186	07/05/2020			Bond Future	9.0171	111.3474	8.6879	113.0517	(3.650)	0.0000	0.0000	38,906
2020/04/29	R186	07/05/2020	8.08	Call	Bond Future	0.8400	0.0008	13.0100	0.0130	1448.810	0	0	0
2020/04/29	R186	07/05/2020	8.08	Put	Bond Future	4,945.0600	4.9451	3,252.9100	3.2529	(34.219)	0	0	0
2020/04/29	R186	07/05/2020	8.50	Call	Bond Future	38.1100	0.0381	258.9000	0.2589	579.349	0	0	0
2020/04/29	R186	07/05/2020	8.50	Put	Bond Future	2,731.0000	2.7310	1,247.4700	1.2475	(54.322)	0	0	23,160
2020/04/29	R186	07/05/2020	8.09	Call	Bond Future	0.9400	0.0009	14.2100	0.0142	1411.702	0	0	0
2020/04/29	R186	07/05/2020	9.50	Call	Bond Future	2,506.5600	2.5066	4,147.4000	4.1474	65.462	0	0	1,120
2020/04/29	R186	07/05/2020	7.90	Call	Bond Future	0.1000	0.0001	2.2500	0.0023	2150.000	0	0	0
2020/04/29	R186	07/05/2020	8.28	Call	Bond Future	6.1200	0.0061	64.6400	0.0646	956.209	0	0	0
2020/04/29	R186	07/05/2020	8.93	Put	Bond Future	925.0900	0.9251	201.5600	0.2016	(78.212)	0	0	0
2020/04/29	R186	07/05/2020	8.07	Call	Bond Future	0.7600	0.0008	11.9000	0.0119	1465.789	0	0	0
2020/04/29	R186	07/05/2020	8.07	Put	Bond Future	4,999.2900	4.9993	3,306.1100	3.3061	(33.868)	0	0	0
2020/04/29	R186	07/05/2020	10.00	Put	Bond Future	2.2300	0.0022	0.0300	0.0000	(98.655)	0	0	0
2020/04/29	R186	07/05/2020	10.00	Call	Bond Future	4,892.6100	4.8926	6,594.7300	6.5947	34.790	0	0	1,120
2020/04/29	R186	07/05/2020	7.60	Put	Bond Future	7,589.6100	7.5896	5,885.3500	5.8853	(22.455)	0	0	0
2020/04/29	R186	07/05/2020	7.60	Call	Bond Future	0.0000	0.0000	0.0600	0.0001	100.000	0	0	0
2020/04/29	R186	06/08/2020	8.00	Call	Bond Future	402.0500	0.4020	704.6600	0.7047	75.267	0	0	900
2020/04/29	R186	06/08/2020	9.00	Call	Bond Future	1,724.4400	1.7244	2,549.4200	2.5494	47.840	0	0	900
2020/04/29	R186	06/08/2020	8.25	Call	Bond Future	607.3000	0.6073	1,018.0700	1.0181	67.639	0	0	0
2020/04/29	R186	06/08/2020	8.38	Put	Bond Future	5,104.9800	5.1050	3,855.0400	3.8550	(24.485)	0	0	0
2020/04/29	R186	06/08/2020			Bond Future	9.2475	107.3886	8.9000	109.1118	(3.758)	0.0000	0.0000	65,406
2020/04/29	R186	06/08/2020	9.00	Put	Bond Future	2,947.9500	2.9480	2,049.8000	2.0498	(30.467)	0	0	0
2020/04/29	R186	06/08/2020	8.37	Call	Bond Future	725.9300	0.7259	1,194.1300	1.1941	64.497	0	0	0
2020/04/29	R186	06/08/2020	8.37	Put	Bond Future	5,145.9400	5.1459	3,891.0100	3.8910	(24.387)	0	0	0
2020/04/29	R186	06/08/2020	8.00	Put	Bond Future	6,756.0600	6.7561	5,335.5400	5.3355	(21.026)	0	0	0
2020/04/29	R186	06/08/2020	8.25	Put	Bond Future	5,649.8800	5.6499	4,337.5200	4.3375	(23.228)	0	0	0
2020/04/29	R186	06/08/2020	8.38	Call	Bond Future	736.6500	0.7367	1,209.8400	1.2098	64.235	0	0	0
2020/04/29	R186	06/08/2020	8.36	Call	Bond Future	715.5000	0.7155	1,178.7700	1.1788	64.748	0	0	0

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2020/04/29	R186	06/08/2020	8.36	Put	Bond Future	5,187.2200	5.1872	3,927.3600	3.9274	(24.288)	0	0	0
2020/04/29	R186	05/11/2020	8.64	Put	Bond Future	5,497.8600	5.4979	4,367.8500	4.3679	(20.554)	0	0	0
2020/04/29	R186	05/11/2020	8.65	Call	Bond Future	1,505.4300	1.5054	2,123.7400	2.1237	41.072	0	0	0
2020/04/29	R186	05/11/2020			Bond Future	9.4727	108.7378	9.1053	110.4821	(3.878)	0.0000	0.0000	0
2020/04/29	R186	05/11/2020	8.66	Call	Bond Future	1,520.1700	1.5202	2,142.5600	2.1426	40.942	0	0	0
2020/04/29	R186	05/11/2020	8.66	Put	Bond Future	5,428.7300	5.4287	4,306.8800	4.3069	(20.665)	0	0	0
2020/04/29	R186	05/11/2020	9.26	Put	Bond Future	3,628.1700	3.6282	2,760.6300	2.7606	(23.911)	0	0	3,500
2020/04/29	R186	05/11/2020	8.64	Call	Bond Future	1,490.7900	1.4908	2,105.0200	2.1050	41.202	0	0	0
2020/04/29	R186	05/11/2020	7.84	Put	Bond Future	8,672.0000	8.6720	7,256.8300	7.2568	(16.319)	0	0	0
2020/04/29	R186	05/11/2020	8.65	Put	Bond Future	5,463.2300	5.4632	4,337.3000	4.3373	(20.609)	0	0	0
2020/04/29	R186	05/11/2020	8.34	Put	Bond Future	6,599.6900	6.5997	5,352.6400	5.3526	(18.896)	0	0	0
2020/04/29	R186	05/11/2020	8.34	Call	Bond Future	1,101.2900	1.1013	1,598.4800	1.5985	45.146	0	0	3,500
2020/04/29	R186	05/11/2020	9.26	Call	Bond Future	2,622.7700	2.6228	3,499.4700	3.4995	33.426	0	0	0
2020/04/29	R186	05/11/2020	7.84	Call	Bond Future	629.9100	0.6299	958.9800	0.9590	52.241	0	0	3,500
2020/04/29	R186	04/02/2021	8.15	Call	Bond Future	1,179.1300	1.1791	1,635.2500	1.6353	38.683	0	0	0
2020/04/29	R186	04/02/2021			Bond Future	9.7238	104.8250	9.3344	106.5911	(4.004)	0.0000	0.0000	0
2020/04/29	R186	04/02/2021	8.15	Put	Bond Future	8,558.2600	8.5583	7,248.2600	7.2483	(15.307)	0	0	0
2020/04/29	R186	04/02/2021	8.16	Call	Bond Future	1,189.2100	1.1892	1,648.1900	1.6482	38.595	0	0	0
2020/04/29	R186	04/02/2021	8.17	Put	Bond Future	8,480.6000	8.4806	7,176.3300	7.1763	(15.379)	0	0	0
2020/04/29	R186	04/02/2021	8.16	Put	Bond Future	8,519.3900	8.5194	7,212.2500	7.2123	(15.343)	0	0	0
2020/04/29	R186	04/02/2021	8.17	Call	Bond Future	1,199.3500	1.1994	1,661.2000	1.6612	38.508	0	0	0
2020/04/29	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R186	06/05/2021	10.77	Call	Bond Future	3,153.2100	3.1532	4,940.7900	4.9408	56.691	0	0	0
2020/04/29	R186	06/05/2021			Bond Future	10.0170	106.0808	9.6031	107.8684	(4.132)	0.0000	0.0000	0
2020/04/29	R186	06/05/2021	10.78	Call	Bond Future	3,194.2400	3.1942	4,981.8200	4.9818	55.963	0	0	0
2020/04/29	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R186	06/05/2021	10.76	Call	Bond Future	3,112.1600	3.1122	4,899.7400	4.8997	57.439	0	0	0
2020/04/29	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R197	07/05/2020			Bond Future	311.3015	311.3015	310.8841	310.8841	(0.134)	0.0000	0.0000	2,556
2020/04/29	R197	06/08/2020			Bond Future	307.3142	307.3142	306.8875	306.8875	(0.139)	0.0000	0.0000	2,500
2020/04/29	R197	05/11/2020			Bond Future	311.2467	311.2467	310.8133	310.8133	(0.139)	0.0000	0.0000	0
2020/04/29	R197	04/02/2021			Bond Future	307.2713	307.2713	306.8320	306.8320	(0.143)	0.0000	0.0000	0
2020/04/29	R197	06/05/2021			Bond Future	311.0273	311.0273	310.5831	310.5831	(0.143)	0.0000	0.0000	0
2020/04/29	R202	07/05/2020			Bond Future	214.4954	214.4954	214.0066	214.0066	(0.228)	0.0000	0.0000	5,456
2020/04/29	R202	06/08/2020			Bond Future	212.9756	212.9756	212.4779	212.4779	(0.234)	0.0000	0.0000	7,724
2020/04/29	R202	05/11/2020			Bond Future	215.7007	215.7007	215.1956	215.1956	(0.234)	0.0000	0.0000	0
2020/04/29	R202	04/02/2021			Bond Future	214.2371	214.2371	213.7254	213.7254	(0.239)	0.0000	0.0000	0
2020/04/29	R202	06/05/2021			Bond Future	216.8564	216.8564	216.3389	216.3389	(0.239)	0.0000	0.0000	0
2020/04/29	R208	07/05/2020	4.81	Call	Bond Future	622.2800	0.6223	675.8600	0.6759	8.610	0	0	0
2020/04/29	R208	07/05/2020	4.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R208	07/05/2020			Bond Future	4.0976	103.0516	4.0365	103.1052	(1.489)	0.0000	0.0000	21,664
2020/04/29	R208	07/05/2020	4.82	Call	Bond Future	630.9700	0.6310	684.5500	0.6845	8.492	0	0	0
2020/04/29	R208	07/05/2020	4.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R208	07/05/2020	4.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R208	07/05/2020	4.80	Call	Bond Future	613.5800	0.6136	667.1600	0.6672	8.732	0	0	0

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2020/04/29	R208	06/08/2020	5.57	Put	Bond Future	0.1900		0.0002	0.1100	0.0001	(42.105)	0	0	0
2020/04/29	R208	06/08/2020			Bond Future	3.8259		104.2792	3.7424	104.3320	(2.183)	0.0000	0.0000	7,850
2020/04/29	R208	06/08/2020	5.56	Call	Bond Future	1,085.9000		1.0859	1,138.6400	1.1386	4.857	0	0	0
2020/04/29	R208	06/08/2020	5.56	Put	Bond Future	0.2000		0.0002	0.1200	0.0001	(40.000)	0	0	0
2020/04/29	R208	06/08/2020	5.57	Call	Bond Future	1,092.0900		1.0921	1,144.8300	1.1448	4.829	0	0	0
2020/04/29	R208	06/08/2020	5.55	Call	Bond Future	1,079.7200		1.0797	1,132.4500	1.1325	4.884	0	0	0
2020/04/29	R208	06/08/2020	5.55	Put	Bond Future	0.2200		0.0002	0.1300	0.0001	(40.909)	0	0	0
2020/04/29	R208	05/11/2020	4.78	Call	Bond Future	693.9700		0.6940	746.9000	0.7469	7.627	0	0	0
2020/04/29	R208	05/11/2020	4.77	Put	Bond Future	0.2200		0.0002	0.1100	0.0001	(50.000)	0	0	0
2020/04/29	R208	05/11/2020			Bond Future	2.9902		102.1945	2.8544	102.2476	(4.542)	0.0000	0.0000	0
2020/04/29	R208	05/11/2020	4.79	Call	Bond Future	697.8100		0.6978	750.7400	0.7507	7.585	0	0	0
2020/04/29	R208	05/11/2020	4.79	Put	Bond Future	0.2000		0.0002	0.0900	0.0001	(55.000)	0	0	0
2020/04/29	R208	05/11/2020	4.78	Put	Bond Future	0.2100		0.0002	0.1000	0.0001	(52.381)	0	0	0
2020/04/29	R208	05/11/2020	4.77	Call	Bond Future	690.1300		0.6901	743.0600	0.7431	7.670	0	0	0
2020/04/29	R209	07/05/2020	9.47	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R209	07/05/2020			Bond Future	11.6695		61.9242	11.4263	63.1541	(2.083)	0.0000	0.0000	55,961
2020/04/29	R209	07/05/2020	9.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R209	07/05/2020	9.45	Put	Bond Future	12,728.8800		12.7289	11,498.9900	11.4990	(9.662)	0	0	0
2020/04/29	R209	07/05/2020	9.47	Put	Bond Future	12,597.6400		12.5976	11,367.7500	11.3678	(9.763)	0	0	0
2020/04/29	R209	07/05/2020	9.46	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R209	07/05/2020	9.46	Put	Bond Future	12,663.2200		12.6632	11,433.3300	11.4333	(9.712)	0	0	0
2020/04/29	R209	06/08/2020	5.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R209	06/08/2020	5.55	Put	Bond Future	46,871.3400		46.8713	45,627.6000	45.6276	(2.654)	0	0	0
2020/04/29	R209	06/08/2020			Bond Future	11.8838		62.6618	11.6313	63.9055	(2.125)	0.0000	0.0000	48,032
2020/04/29	R209	06/08/2020	5.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R209	06/08/2020	5.57	Put	Bond Future	46,654.5300		46.6545	45,410.7900	45.4108	(2.666)	0	0	0
2020/04/29	R209	06/08/2020	5.56	Put	Bond Future	46,762.8600		46.7629	45,519.1200	45.5191	(2.660)	0	0	0
2020/04/29	R209	06/08/2020	5.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R209	05/11/2020	10.02	Call	Bond Future	713.8300		0.7138	924.3800	0.9244	29.496	0	0	0
2020/04/29	R209	05/11/2020			Bond Future	12.0926		60.3062	11.8302	61.5652	(2.170)	0.0000	0.0000	0
2020/04/29	R209	05/11/2020	10.00	Call	Bond Future	699.1800		0.6992	906.2900	0.9063	29.622	0	0	0
2020/04/29	R209	05/11/2020	10.00	Put	Bond Future	11,938.5400		11.9385	10,886.6400	10.8866	(8.811)	0	0	0
2020/04/29	R209	05/11/2020	10.02	Put	Bond Future	11,831.6800		11.8317	10,783.2200	10.7832	(8.861)	0	0	0
2020/04/29	R209	05/11/2020	10.01	Call	Bond Future	706.4700		0.7065	915.3000	0.9153	29.560	0	0	0
2020/04/29	R209	05/11/2020	10.01	Put	Bond Future	11,885.0400		11.8850	10,834.8600	10.8349	(8.836)	0	0	0
2020/04/29	R209	04/02/2021	10.12	Put	Bond Future	12,703.7600		12.7038	11,700.7000	11.7007	(7.896)	0	0	0
2020/04/29	R209	04/02/2021			Bond Future	12.3147		61.0679	12.0418	62.3428	(2.216)	0.0000	0.0000	0
2020/04/29	R209	04/02/2021	10.11	Call	Bond Future	1,171.9600		1.1720	1,442.1500	1.4422	23.055	0	0	0
2020/04/29	R209	04/02/2021	10.11	Put	Bond Future	12,754.3600		12.7544	11,749.6600	11.7497	(7.877)	0	0	0
2020/04/29	R209	04/02/2021	10.12	Call	Bond Future	1,181.1100		1.1811	1,452.9400	1.4529	23.015	0	0	0
2020/04/29	R209	04/02/2021	10.10	Call	Bond Future	1,162.8600		1.1629	1,431.4200	1.4314	23.095	0	0	0
2020/04/29	R209	04/02/2021	10.10	Put	Bond Future	12,805.0800		12.8051	11,798.7500	11.7988	(7.859)	0	0	0
2020/04/29	R209	06/05/2021	12.23	Put	Bond Future	1,481.4400		1.4814	191.1400	0.1911	(87.098)	0	0	0
2020/04/29	R209	06/05/2021	12.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R209	06/05/2021			Bond Future	12.5555		58.6577	12.2713	59.9480	(2.263)	0.0000	0.0000	0
2020/04/29	R209	06/05/2021	12.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R209	06/05/2021	12.22	Put	Bond Future	1,527.8400		1.5278	237.5400	0.2375	(84.453)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/29	R209	06/05/2021	12.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R209	06/05/2021	12.24	Put	Bond Future	1,435.0800		1.4351	144.7800	0.1448	(89.911)	0	0	0
2020/04/29	R210	07/05/2020			Bond Future	179.3158		179.3158	179.3719	179.3719	0.031	0.0000	0.0000	775
2020/04/29	R210	06/08/2020			Bond Future	181.4969		181.4969	181.5512	181.5512	0.030	0.0000	0.0000	1,199
2020/04/29	R210	05/11/2020			Bond Future	181.0981		181.0981	181.1523	181.1523	0.030	0.0000	0.0000	0
2020/04/29	R210	04/02/2021			Bond Future	183.4278		183.4278	183.4824	183.4824	0.030	0.0000	0.0000	0
2020/04/29	R210	06/05/2021			Bond Future	182.9162		182.9162	182.9719	182.9719	0.030	0.0000	0.0000	0
2020/04/29	R212	07/05/2020			Bond Future	165.7222		165.7222	165.7647	165.7647	0.026	0.0000	0.0000	5,193
2020/04/29	R212	06/08/2020			Bond Future	165.4408		165.4408	165.4815	165.4815	0.025	0.0000	0.0000	1,751
2020/04/29	R212	05/11/2020			Bond Future	167.5581		167.5581	167.5987	167.5987	0.024	0.0000	0.0000	0
2020/04/29	R212	04/02/2021			Bond Future	167.3816		167.3816	167.4225	167.4225	0.024	0.0000	0.0000	0
2020/04/29	R212	06/05/2021			Bond Future	169.4280		169.4280	169.4697	169.4697	0.025	0.0000	0.0000	0
2020/04/29	R213	07/05/2020	9.01	Put	Bond Future	11,544.5100		11.5445	10,103.1700	10.1032	(12.485)	0	0	0
2020/04/29	R213	07/05/2020	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R213	07/05/2020			Bond Future	11.0611		76.1406	10.7826	77.5819	(2.518)	0.0000	0.0000	9,279
2020/04/29	R213	07/05/2020	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R213	07/05/2020	9.00	Put	Bond Future	11,606.4000		11.6064	10,165.0600	10.1651	(12.418)	0	0	0
2020/04/29	R213	07/05/2020	9.02	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R213	07/05/2020	9.02	Put	Bond Future	11,482.6800		11.4827	10,041.3400	10.0413	(12.552)	0	0	0
2020/04/29	R213	06/08/2020	9.31	Call	Bond Future	190.7200		0.1907	307.4800	0.3075	61.221	0	0	0
2020/04/29	R213	06/08/2020			Bond Future	11.2923		77.0476	11.0023	78.5051	(2.569)	0.0000	0.0000	13,183
2020/04/29	R213	06/08/2020	9.29	Call	Bond Future	183.9800		0.1840	297.3400	0.2973	61.615	0	0	0
2020/04/29	R213	06/08/2020	9.29	Put	Bond Future	11,075.4200		11.0754	9,731.2600	9.7313	(12.136)	0	0	0
2020/04/29	R213	06/08/2020	9.31	Put	Bond Future	10,963.2000		10.9632	9,622.4400	9.6224	(12.230)	0	0	0
2020/04/29	R213	06/08/2020	9.30	Call	Bond Future	187.3200		0.1873	302.3700	0.3024	61.419	0	0	0
2020/04/29	R213	06/08/2020	9.30	Put	Bond Future	11,019.2500		11.0192	9,676.7800	9.6768	(12.183)	0	0	0
2020/04/29	R213	05/11/2020	9.60	Put	Bond Future	10,822.0800		10.8221	9,608.6700	9.6087	(11.212)	0	0	0
2020/04/29	R213	05/11/2020	9.59	Call	Bond Future	719.4000		0.7194	979.3300	0.9793	36.131	0	0	0
2020/04/29	R213	05/11/2020			Bond Future	11.5211		74.4813	11.2189	75.9568	(2.623)	0.0000	0.0000	0
2020/04/29	R213	05/11/2020	9.60	Call	Bond Future	727.0100		0.7270	989.0800	0.9891	36.048	0	0	0
2020/04/29	R213	05/11/2020	9.59	Put	Bond Future	10,871.7000		10.8717	9,656.1500	9.6562	(11.181)	0	0	0
2020/04/29	R213	05/11/2020	9.61	Call	Bond Future	734.6700		0.7347	998.8900	0.9989	35.964	0	0	0
2020/04/29	R213	05/11/2020	9.61	Put	Bond Future	10,772.5600		10.7726	9,561.3000	9.5613	(11.244)	0	0	0
2020/04/29	R213	04/02/2021	9.40	Call	Bond Future	909.2300		0.9092	1,178.7800	1.1788	29.646	0	0	0
2020/04/29	R213	04/02/2021	9.39	Put	Bond Future	13,270.6400		13.2706	12,044.4000	12.0444	(9.240)	0	0	0
2020/04/29	R213	04/02/2021			Bond Future	11.7723		75.4220	11.4568	76.9160	(2.680)	0.0000	0.0000	0
2020/04/29	R213	04/02/2021	9.41	Call	Bond Future	916.8900		0.9169	1,188.2100	1.1882	29.591	0	0	0
2020/04/29	R213	04/02/2021	9.41	Put	Bond Future	13,170.9100		13.1709	11,948.2100	11.9482	(9.283)	0	0	0
2020/04/29	R213	04/02/2021	9.40	Put	Bond Future	13,220.7200		13.2207	11,996.2500	11.9963	(9.262)	0	0	0
2020/04/29	R213	04/02/2021	9.39	Call	Bond Future	901.6200		0.9016	1,169.4000	1.1694	29.700	0	0	0
2020/04/29	R213	06/05/2021	11.91	Put	Bond Future	588.3400		0.5883	0.0000	0.0000	(100.000)	0	0	0
2020/04/29	R213	06/05/2021			Bond Future	12.0393		72.7921	11.7099	74.3042	(2.736)	0.0000	0.0000	0
2020/04/29	R213	06/05/2021	11.90	Call	Bond Future	0.0000		0.0000	877.9300	0.8779	100.000	0	0	0
2020/04/29	R213	06/05/2021	11.90	Put	Bond Future	634.1200		0.6341	0.0000	0.0000	(100.000)	0	0	0
2020/04/29	R213	06/05/2021	11.91	Call	Bond Future	0.0000		0.0000	923.7100	0.9237	100.000	0	0	0

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2020/04/29	R213	06/05/2021	11.89	Call	Bond Future		0.0000	0.0000	832.1100	0.8321	100.000	0	0	0
2020/04/29	R213	06/05/2021	11.89	Put	Bond Future		679.9400	0.6799	0.0000	0.0000	(100.000)	0	0	0
2020/04/29	R214	07/05/2020	9.77	Put	Bond Future		12,235.9700	12.2360	11,049.4600	11.0495	(9.697)	0	0	0
2020/04/29	R214	07/05/2020			Bond Future		11.8640	60.1780	11.6309	61.3645	(1.965)	0.0000	0.0000	10,834
2020/04/29	R214	07/05/2020	9.76	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R214	07/05/2020	9.76	Put	Bond Future		12,303.9000	12.3039	11,117.3900	11.1174	(9.643)	0	0	0
2020/04/29	R214	07/05/2020	9.77	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R214	07/05/2020	9.31	Put	Bond Future		15,468.8900	15.4689	14,282.3800	14.2824	(7.670)	0	0	0
2020/04/29	R214	07/05/2020	10.66	Put	Bond Future		6,577.6600	6.5777	5,393.2100	5.3932	(18.007)	0	0	1,250
2020/04/29	R214	07/05/2020	9.75	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R214	07/05/2020	9.75	Put	Bond Future		12,371.9300	12.3719	11,185.4200	11.1854	(9.590)	0	0	0
2020/04/29	R214	07/05/2020	9.31	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/04/29	R214	07/05/2020	9.91	Put	Bond Future		11,295.5500	11.2956	10,109.0400	10.1090	(10.504)	0	0	0
2020/04/29	R214	07/05/2020	9.91	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/04/29	R214	07/05/2020	10.66	Call	Bond Future		0.6800	0.0007	2.7400	0.0027	302.941	0	0	0
2020/04/29	R214	06/08/2020	9.98	Put	Bond Future		12,045.9700	12.0460	10,933.3700	10.9334	(9.236)	0	0	0
2020/04/29	R214	06/08/2020	9.97	Call	Bond Future		186.1500	0.1861	272.0700	0.2721	46.156	0	0	0
2020/04/29	R214	06/08/2020			Bond Future		12.0732	60.8948	11.8307	62.0946	(2.009)	0.0000	0.0000	11,042
2020/04/29	R214	06/08/2020	9.98	Call	Bond Future		189.5500	0.1895	276.7900	0.2768	46.025	0	0	0
2020/04/29	R214	06/08/2020	9.97	Put	Bond Future		12,108.2900	12.1083	10,994.3700	10.9944	(9.200)	0	0	0
2020/04/29	R214	06/08/2020	9.99	Call	Bond Future		193.0100	0.1930	281.5700	0.2816	45.884	0	0	0
2020/04/29	R214	06/08/2020	9.99	Put	Bond Future		11,983.8100	11.9838	10,872.5300	10.8725	(9.273)	0	0	0
2020/04/29	R214	05/11/2020	10.26	Put	Bond Future		11,797.7400	11.7977	10,793.7800	10.7938	(8.510)	0	0	0
2020/04/29	R214	05/11/2020			Bond Future		12.2782	58.3781	12.0259	59.5927	(2.055)	0.0000	0.0000	0
2020/04/29	R214	05/11/2020	10.25	Call	Bond Future		753.7700	0.7538	962.6900	0.9627	27.717	0	0	0
2020/04/29	R214	05/11/2020	10.25	Put	Bond Future		11,852.8200	11.8528	10,847.1300	10.8471	(8.485)	0	0	0
2020/04/29	R214	05/11/2020	10.26	Call	Bond Future		761.6800	0.7617	972.3300	0.9723	27.656	0	0	0
2020/04/29	R214	05/11/2020	10.24	Call	Bond Future		745.9300	0.7459	953.1200	0.9531	27.776	0	0	0
2020/04/29	R214	05/11/2020	10.24	Put	Bond Future		11,908.0700	11.9081	10,900.6500	10.9007	(8.460)	0	0	0
2020/04/29	R214	04/02/2021	10.33	Call	Bond Future		1,215.8300	1.2158	1,480.8100	1.4808	21.794	0	0	0
2020/04/29	R214	04/02/2021			Bond Future		12.5009	59.1155	12.2378	60.3454	(2.105)	0.0000	0.0000	0
2020/04/29	R214	04/02/2021	10.31	Call	Bond Future		1,196.7300	1.1967	1,458.4800	1.4585	21.872	0	0	0
2020/04/29	R214	04/02/2021	10.31	Put	Bond Future		12,950.3000	12.9503	11,982.1600	11.9822	(7.476)	0	0	0
2020/04/29	R214	04/02/2021	10.33	Put	Bond Future		12,844.7800	12.8448	11,879.8700	11.8799	(7.512)	0	0	0
2020/04/29	R214	04/02/2021	10.32	Call	Bond Future		1,206.2500	1.2063	1,469.6200	1.4696	21.834	0	0	0
2020/04/29	R214	04/02/2021	10.32	Put	Bond Future		12,897.4700	12.8975	11,930.9500	11.9310	(7.494)	0	0	0
2020/04/29	R214	06/05/2021	12.26	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R214	06/05/2021	12.25	Put	Bond Future		2,223.3800	2.2234	978.6500	0.9786	(55.984)	0	0	0
2020/04/29	R214	06/05/2021			Bond Future		12.7332	56.5424	12.4588	57.7872	(2.155)	0.0000	0.0000	0
2020/04/29	R214	06/05/2021	12.27	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R214	06/05/2021	12.27	Put	Bond Future		2,128.4300	2.1284	883.7000	0.8837	(58.481)	0	0	0
2020/04/29	R214	06/05/2021	12.26	Put	Bond Future		2,175.8700	2.1759	931.1400	0.9311	(57.206)	0	0	0
2020/04/29	R214	06/05/2021	12.25	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R248	07/05/2020	9.79	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R248	07/05/2020	9.77	Put	Bond Future		16,261.8500	16.2618	14,965.7200	14.9657	(7.970)	0	0	0
2020/04/29	R248	07/05/2020	10.20	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
2020/04/29	R248	07/05/2020	9.69	Put	Bond Future	16,963.9700	16.9640	15,667.8400	15.6678	(7.640)	0	0	0
2020/04/29	R248	07/05/2020			Bond Future	11.9898	75.7593	11.7817	77.0554	(1.736)	0.0000	0.0000	54,283
2020/04/29	R248	07/05/2020	9.79	Put	Bond Future	16,087.7800	16.0878	14,791.6500	14.7916	(8.057)	0	0	0
2020/04/29	R248	07/05/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R248	07/05/2020	10.70	Call	Bond Future	0.0400	0.0000	0.1700	0.0002	325.000	0	0	0
2020/04/29	R248	07/05/2020	10.70	Put	Bond Future	8,744.1400	8.7441	7,448.1400	7.4481	(14.821)	0	0	300
2020/04/29	R248	07/05/2020	9.78	Put	Bond Future	16,174.7500	16.1747	14,878.6200	14.8786	(8.013)	0	0	0
2020/04/29	R248	07/05/2020	10.20	Put	Bond Future	12,643.6000	12.6436	11,347.4700	11.3475	(10.251)	0	0	300
2020/04/29	R248	07/05/2020	9.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/04/29	R248	07/05/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R248	06/08/2020	11.80	Call	Bond Future	2,208.5100	2.2085	2,759.6400	2.7596	24.955	0	0	470
2020/04/29	R248	06/08/2020	12.75	Call	Bond Future	5,228.6700	5.2287	6,112.0900	6.1121	16.896	0	0	814
2020/04/29	R248	06/08/2020	10.35	Call	Bond Future	155.7800	0.1558	235.2400	0.2352	51.008	0	0	640
2020/04/29	R248	06/08/2020	11.85	Put	Bond Future	4,531.2900	4.5313	3,791.7700	3.7918	(16.320)	0	0	0
2020/04/29	R248	06/08/2020	9.00	Put	Bond Future	24,725.8900	24.7259	23,417.8300	23.4178	(5.290)	0	0	0
2020/04/29	R248	06/08/2020	10.20	Call	Bond Future	110.1000	0.1101	169.3100	0.1693	53.778	0	0	0
2020/04/29	R248	06/08/2020			Bond Future	12.2094	76.6618	11.9919	77.9722	(1.781)	0.0000	0.0000	73,743
2020/04/29	R248	06/08/2020	10.35	Put	Bond Future	12,909.3500	12.9093	11,678.3400	11.6783	(9.536)	0	0	0
2020/04/29	R248	06/08/2020	11.85	Call	Bond Future	2,342.5100	2.3425	2,913.4600	2.9135	24.373	0	0	0
2020/04/29	R248	06/08/2020	11.15	Put	Bond Future	7,698.5800	7.6986	6,687.6000	6.6876	(13.132)	0	0	0
2020/04/29	R248	06/08/2020	11.15	Call	Bond Future	887.2600	0.8873	1,186.7500	1.1867	33.754	0	0	0
2020/04/29	R248	06/08/2020	10.85	Put	Bond Future	9,442.7200	9.4427	8,328.2800	8.3283	(11.802)	0	0	0
2020/04/29	R248	06/08/2020	10.85	Call	Bond Future	491.1000	0.4911	687.1300	0.6871	39.917	0	0	640
2020/04/29	R248	06/08/2020	9.25	Put	Bond Future	22,304.2000	22.3042	20,999.1000	20.9991	(5.851)	0	0	0
2020/04/29	R248	06/08/2020	9.25	Call	Bond Future	7.2800	0.0073	12.6500	0.0126	73.764	0	0	20,640
2020/04/29	R248	06/08/2020	10.18	Call	Bond Future	104.9600	0.1050	161.8100	0.1618	54.163	0	0	0
2020/04/29	R248	06/08/2020	10.18	Put	Bond Future	14,222.6100	14.2226	12,968.9900	12.9690	(8.814)	0	0	0
2020/04/29	R248	06/08/2020	11.80	Put	Bond Future	4,711.2800	4.7113	3,951.9400	3.9519	(16.117)	0	0	0
2020/04/29	R248	06/08/2020	12.75	Put	Bond Future	2,148.8800	2.1489	1,721.8300	1.7218	(19.873)	0	0	0
2020/04/29	R248	06/08/2020	9.00	Call	Bond Future	3.0100	0.0030	5.4200	0.0054	80.066	0	0	3,000
2020/04/29	R248	06/08/2020	10.20	Put	Bond Future	14,065.3100	14.0653	12,814.0500	12.8140	(8.896)	0	0	0
2020/04/29	R248	06/08/2020	12.25	Put	Bond Future	3,314.5300	3.3145	2,725.2600	2.7253	(17.778)	0	0	0
2020/04/29	R248	06/08/2020	12.25	Call	Bond Future	3,554.4000	3.5544	4,275.6000	4.2756	20.290	0	0	814
2020/04/29	R248	06/08/2020	11.10	Put	Bond Future	7,972.8400	7.9728	6,943.6900	6.9437	(12.908)	0	0	0
2020/04/29	R248	06/08/2020	11.10	Call	Bond Future	811.7800	0.8118	1,093.1000	1.0931	34.655	0	0	470
2020/04/29	R248	06/08/2020	10.19	Call	Bond Future	107.5000	0.1075	165.5200	0.1655	53.972	0	0	0
2020/04/29	R248	06/08/2020	10.19	Put	Bond Future	14,143.8700	14.1439	12,891.4200	12.8914	(8.855)	0	0	0
2020/04/29	R248	05/11/2020	10.02	Put	Bond Future	17,061.1000	17.0611	15,854.1500	15.8541	(7.074)	0	0	0
2020/04/29	R248	05/11/2020	10.03	Call	Bond Future	379.4900	0.3795	500.5700	0.5006	31.906	0	0	0
2020/04/29	R248	05/11/2020			Bond Future	12.4251	73.2073	12.1979	74.5339	(1.828)	0.0000	0.0000	0
2020/04/29	R248	05/11/2020	10.04	Call	Bond Future	384.9200	0.3849	507.4300	0.5074	31.827	0	0	0
2020/04/29	R248	05/11/2020	10.04	Put	Bond Future	16,905.3200	16.9053	15,701.2200	15.7012	(7.123)	0	0	0
2020/04/29	R248	05/11/2020	10.02	Call	Bond Future	374.1300	0.3741	493.7900	0.4938	31.984	0	0	0
2020/04/29	R248	05/11/2020	10.03	Put	Bond Future	16,983.1000	16.9831	15,777.5700	15.7776	(7.098)	0	0	0
2020/04/29	R248	04/02/2021	10.46	Call	Bond Future	1,156.7300	1.1567	1,406.9700	1.4070	21.633	0	0	0
2020/04/29	R248	04/02/2021	10.47	Put	Bond Future	15,551.5400	15.5515	14,460.2800	14.4603	(7.017)	0	0	0
2020/04/29	R248	04/02/2021			Bond Future	12.6604	74.1320	12.4223	75.4753	(1.880)	0.0000	0.0000	0
2020/04/29	R248	04/02/2021	10.46	Put	Bond Future	15,618.5100	15.6185	14,525.4500	14.5255	(6.998)	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
2020/04/29	R248	04/02/2021	10.47	Call	Bond Future	1,167.2800	1.1673	1,419.3200	1.4193	21.592	0	0	0
2020/04/29	R248	04/02/2021	10.48	Call	Bond Future	1,177.8900	1.1779	1,431.7300	1.4317	21.550	0	0	0
2020/04/29	R248	04/02/2021	10.48	Put	Bond Future	15,484.7600	15.4848	14,395.3000	14.3953	(7.036)	0	0	0
2020/04/29	R248	06/05/2021	12.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R248	06/05/2021			Bond Future	12.9063	70.6029	12.6570	71.9624	(1.932)	0.0000	0.0000	0
2020/04/29	R248	06/05/2021	12.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R248	06/05/2021	12.34	Put	Bond Future	3,160.0900	3.1601	1,800.5500	1.8006	(43.022)	0	0	0
2020/04/29	R248	06/05/2021	12.36	Put	Bond Future	3,044.0000	3.0440	1,684.4600	1.6845	(44.663)	0	0	0
2020/04/29	R248	06/05/2021	12.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/29	R248	06/05/2021	12.35	Put	Bond Future	3,102.0000	3.1020	1,742.4600	1.7425	(43.828)	0	0	0

**Total**

**1783250**