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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/04/2020 TO 24/04/2020

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
2020/04/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	2025	07/05/2020		Bond Future	134.0782	134.0782	133.7924	133.7924	(0.213)	0.0000	0.0000	1,865
2020/04/24	2025	06/08/2020		Bond Future	134.2288	134.2288	133.9382	133.9382	(0.217)	0.0000	0.0000	1,411

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2020/04/24	2025	05/11/2020			Bond Future	135.9434	135.9434	135.6487	135.6487	(0.217)	0.0000	0.0000	0
2020/04/24	2025	04/02/2021			Bond Future	136.1711	136.1711	135.8725	135.8725	(0.219)	0.0000	0.0000	0
2020/04/24	2025	06/05/2021			Bond Future	137.8447	137.8447	137.5426	137.5426	(0.219)	0.0000	0.0000	0
2020/04/24	2029	07/05/2020			Bond Future	96.5386	96.5386	96.6236	96.6236	0.088	0.0000	0.0000	1,509
2020/04/24	2029	06/08/2020			Bond Future	97.7325	97.7325	97.8178	97.8178	0.087	0.0000	0.0000	2,817
2020/04/24	2029	05/11/2020			Bond Future	97.8385	97.8385	97.9244	97.9244	0.088	0.0000	0.0000	0
2020/04/24	2029	04/02/2021			Bond Future	99.1038	99.1038	99.1908	99.1908	0.088	0.0000	0.0000	0
2020/04/24	2029	06/05/2021			Bond Future	99.1657	99.1657	99.2539	99.2539	0.089	0.0000	0.0000	0
2020/04/24	2030	07/05/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	2030	07/05/2020	8.78	Put	Bond Future	12,078.1800	12.0782	12,481.6400	12.4816	3.340	0	0	0
2020/04/24	2030	07/05/2020	8.85	Put	Bond Future	11,642.8900	11.6429	12,046.3500	12.0463	3.465	0	0	5,820
2020/04/24	2030	07/05/2020	8.45	Put	Bond Future	14,165.9000	14.1659	14,569.3600	14.5694	2.848	0	0	0
2020/04/24	2030	07/05/2020	9.19	Put	Bond Future	9,565.4000	9.5654	9,968.8300	9.9688	4.218	0	0	0
2020/04/24	2030	07/05/2020			Bond Future	10.8964	85.1123	10.9740	84.7088	0.713	0.0000	0.0000	82,720
2020/04/24	2030	07/05/2020	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	2030	07/05/2020	8.80	Put	Bond Future	11,953.5500	11.9536	12,357.0100	12.3570	3.375	0	0	0
2020/04/24	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/24	2030	07/05/2020	9.19	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2020/04/24	2030	07/05/2020	8.79	Put	Bond Future	12,015.8400	12.0158	12,419.3000	12.4193	3.358	0	0	0
2020/04/24	2030	07/05/2020	8.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	2030	07/05/2020	8.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	2030	07/05/2020	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/24	2030	07/05/2020	8.90	Put	Bond Future	11,333.5600	11.3336	11,737.0200	11.7370	3.560	0	0	5,820
2020/04/24	2030	06/08/2020	10.70	Call	Bond Future	1,813.3400	1.8133	1,646.4500	1.6465	(9.203)	0	0	470
2020/04/24	2030	06/08/2020	10.00	Call	Bond Future	729.4200	0.7294	641.6300	0.6416	(12.036)	0	0	470
2020/04/24	2030	06/08/2020	10.05	Put	Bond Future	6,567.1600	6.5672	6,883.4700	6.8835	4.817	0	0	0
2020/04/24	2030	06/08/2020	9.75	Put	Bond Future	7,951.4400	7.9514	8,295.4600	8.2955	4.327	0	0	0
2020/04/24	2030	06/08/2020	9.42	Call	Bond Future	292.8000	0.2928	250.2200	0.2502	(14.542)	0	0	0
2020/04/24	2030	06/08/2020	9.11	Call	Bond Future	170.2900	0.1703	143.2300	0.1432	(15.891)	0	0	0
2020/04/24	2030	06/08/2020			Bond Future	11.1460	82.1373	11.2274	81.7281	0.731	0.0000	0.0000	75,215
2020/04/24	2030	06/08/2020	10.70	Put	Bond Future	4,102.8600	4.1029	4,345.1000	4.3451	5.904	0	0	0
2020/04/24	2030	06/08/2020	9.05	Put	Bond Future	11,687.3800	11.6874	12,071.8800	12.0719	3.290	0	0	0
2020/04/24	2030	06/08/2020	9.05	Call	Bond Future	152.4400	0.1524	127.8100	0.1278	(16.157)	0	0	450
2020/04/24	2030	06/08/2020	8.36	Put	Bond Future	15,832.5300	15.8325	16,234.4900	16.2345	2.539	0	0	0
2020/04/24	2030	06/08/2020	8.36	Call	Bond Future	36.9900	0.0370	29.8200	0.0298	(19.384)	0	0	800
2020/04/24	2030	06/08/2020	8.86	Put	Bond Future	12,789.5900	12.7896	13,180.6800	13.1807	3.058	0	0	0
2020/04/24	2030	06/08/2020	8.86	Call	Bond Future	105.9900	0.1060	87.9500	0.0880	(17.020)	0	0	800
2020/04/24	2030	06/08/2020	9.09	Call	Bond Future	164.1500	0.1641	137.9200	0.1379	(15.979)	0	0	0
2020/04/24	2030	06/08/2020	9.09	Put	Bond Future	11,459.5900	11.4596	11,842.4900	11.8425	3.341	0	0	0
2020/04/24	2030	06/08/2020	10.00	Put	Bond Future	6,787.0000	6.7870	7,108.3400	7.1083	4.735	0	0	0
2020/04/24	2030	06/08/2020	10.75	Call	Bond Future	1,916.7200	1.9167	1,743.7500	1.7438	(9.024)	0	0	0
2020/04/24	2030	06/08/2020	10.05	Call	Bond Future	786.0300	0.7860	693.2100	0.6932	(11.809)	0	0	0
2020/04/24	2030	06/08/2020	9.75	Call	Bond Future	494.2400	0.4942	429.1300	0.4291	(13.174)	0	0	450
2020/04/24	2030	06/08/2020	9.42	Put	Bond Future	9,642.6800	9.6427	10,009.2300	10.0092	3.801	0	0	800
2020/04/24	2030	06/08/2020	9.11	Put	Bond Future	11,346.2800	11.3463	11,728.3500	11.7284	3.367	0	0	0
2020/04/24	2030	06/08/2020	10.75	Put	Bond Future	3,945.3500	3.9454	4,181.5100	4.1815	5.986	0	0	0

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2020/04/24	2030	06/08/2020	9.20	Put	Bond Future	10,841.2700	10.8413	11,219.3700	11.2194	3.488	0	0	0
2020/04/24	2030	06/08/2020	9.20	Call	Bond Future	200.3300	0.2003	169.3000	0.1693	(15.489)	0	0	323
2020/04/24	2030	06/08/2020	8.50	Put	Bond Future	14,961.3400	14.9613	15,361.0400	15.3610	2.672	0	0	0
2020/04/24	2030	06/08/2020	8.50	Call	Bond Future	50.3900	0.0504	40.9600	0.0410	(18.714)	0	0	323
2020/04/24	2030	06/08/2020	9.10	Call	Bond Future	167.1900	0.1672	140.5500	0.1405	(15.934)	0	0	0
2020/04/24	2030	06/08/2020	9.10	Put	Bond Future	11,402.8800	11.4029	11,785.3700	11.7854	3.354	0	0	0
2020/04/24	2030	05/11/2020	8.10	Put	Bond Future	18,517.2900	18.5173	18,915.5300	18.9155	2.151	0	0	0
2020/04/24	2030	05/11/2020	8.73	Call	Bond Future	301.0400	0.3010	267.2600	0.2673	(11.221)	0	0	3,000
2020/04/24	2030	05/11/2020	10.06	Put	Bond Future	8,132.2700	8.1323	8,438.0000	8.4380	3.759	0	0	1,000
2020/04/24	2030	05/11/2020	9.39	Put	Bond Future	11,227.5800	11.2276	11,578.2400	11.5782	3.123	0	0	0
2020/04/24	2030	05/11/2020	9.38	Call	Bond Future	646.1600	0.6462	582.8500	0.5828	(9.798)	0	0	0
2020/04/24	2030	05/11/2020			Bond Future	11.3846	83.1678	11.4698	82.7533	0.748	0.0000	0.0000	0
2020/04/24	2030	05/11/2020	9.61	Call	Bond Future	824.5800	0.8246	747.7100	0.7477	(9.322)	0	0	0
2020/04/24	2030	05/11/2020	9.61	Put	Bond Future	10,146.8500	10.1468	10,484.5100	10.4845	3.328	0	0	3,000
2020/04/24	2030	05/11/2020	8.85	Put	Bond Future	14,094.6000	14.0946	14,470.8400	14.4708	2.669	0	0	0
2020/04/24	2030	05/11/2020	8.85	Call	Bond Future	349.6200	0.3496	311.3300	0.3113	(10.952)	0	0	3,000
2020/04/24	2030	05/11/2020	8.34	Put	Bond Future	17,051.5000	17.0515	17,444.2000	17.4442	2.303	0	0	0
2020/04/24	2030	05/11/2020	8.34	Call	Bond Future	180.0000	0.1800	158.1700	0.1582	(12.128)	0	0	1,000
2020/04/24	2030	05/11/2020	9.04	Put	Bond Future	13,052.8400	13.0528	13,421.1000	13.4211	2.821	0	0	0
2020/04/24	2030	05/11/2020	9.04	Call	Bond Future	439.5000	0.4395	393.2300	0.3932	(10.528)	0	0	1,000
2020/04/24	2030	05/11/2020	9.86	Put	Bond Future	8,991.6500	8.9916	9,312.4900	9.3125	3.568	0	0	14,160
2020/04/24	2030	05/11/2020	8.36	Put	Bond Future	16,931.4000	16.9314	17,323.5900	17.3236	2.316	0	0	0
2020/04/24	2030	05/11/2020	8.10	Call	Bond Future	128.3100	0.1283	112.0200	0.1120	(12.696)	0	0	3,000
2020/04/24	2030	05/11/2020	8.73	Put	Bond Future	14,769.9000	14.7699	15,150.6500	15.1507	2.578	0	0	0
2020/04/24	2030	05/11/2020	9.23	Put	Bond Future	12,046.3800	12.0464	12,405.5500	12.4056	2.982	0	0	0
2020/04/24	2030	05/11/2020	10.06	Call	Bond Future	1,302.1600	1.3022	1,193.3600	1.1934	(8.355)	0	0	0
2020/04/24	2030	05/11/2020	10.37	Put	Bond Future	6,917.7100	6.9177	7,197.8200	7.1978	4.049	0	0	15,947
2020/04/24	2030	05/11/2020	9.39	Call	Bond Future	653.2300	0.6532	589.3600	0.5894	(9.778)	0	0	0
2020/04/24	2030	05/11/2020	9.38	Put	Bond Future	11,277.9600	11.2780	11,629.1800	11.6292	3.114	0	0	0
2020/04/24	2030	05/11/2020	9.86	Call	Bond Future	1,065.1800	1.0652	971.4900	0.9715	(8.796)	0	0	0
2020/04/24	2030	05/11/2020	8.36	Call	Bond Future	185.0000	0.1850	162.6600	0.1627	(12.076)	0	0	14,160
2020/04/24	2030	05/11/2020	8.86	Put	Bond Future	14,038.9200	14.0389	14,414.7700	14.4148	2.677	0	0	0
2020/04/24	2030	05/11/2020	8.86	Call	Bond Future	353.9400	0.3539	315.2600	0.3153	(10.928)	0	0	14,160
2020/04/24	2030	05/11/2020	9.23	Call	Bond Future	547.1700	0.5472	491.8100	0.4918	(10.118)	0	0	3,000
2020/04/24	2030	05/11/2020	10.47	Call	Bond Future	1,917.0000	1.9170	1,773.9600	1.7740	(7.462)	0	0	0
2020/04/24	2030	05/11/2020	10.47	Put	Bond Future	6,554.4600	6.5545	6,825.9500	6.8260	4.142	0	0	3,000
2020/04/24	2030	05/11/2020	8.53	Put	Bond Future	15,923.8400	15.9238	16,311.2100	16.3112	2.433	0	0	0
2020/04/24	2030	05/11/2020	8.53	Call	Bond Future	232.5100	0.2325	205.3500	0.2054	(11.681)	0	0	15,947
2020/04/24	2030	05/11/2020	9.03	Put	Bond Future	13,106.8100	13.1068	13,475.5100	13.4755	2.813	0	0	0
2020/04/24	2030	05/11/2020	9.03	Call	Bond Future	434.3500	0.4344	388.5200	0.3885	(10.551)	0	0	15,947
2020/04/24	2030	05/11/2020	10.37	Call	Bond Future	1,752.1600	1.7522	1,617.7400	1.6177	(7.672)	0	0	0
2020/04/24	2030	05/11/2020	9.40	Call	Bond Future	660.3600	0.6604	595.9300	0.5959	(9.757)	0	0	0
2020/04/24	2030	05/11/2020	9.40	Put	Bond Future	11,177.3100	11.1773	11,527.4100	11.5274	3.132	0	0	0
2020/04/24	2030	04/02/2021	9.12	Call	Bond Future	772.6600	0.7727	709.0100	0.7090	(8.238)	0	0	1,000
2020/04/24	2030	04/02/2021	8.36	Call	Bond Future	377.9700	0.3780	342.6700	0.3427	(9.339)	0	0	800
2020/04/24	2030	04/02/2021	9.16	Call	Bond Future	800.0800	0.8001	734.6200	0.7346	(8.182)	0	0	0
2020/04/24	2030	04/02/2021	9.15	Put	Bond Future	13,830.9700	13.8310	14,185.8700	14.1859	2.566	0	0	0
2020/04/24	2030	04/02/2021			Bond Future	11.6466	80.2190	11.7358	79.7991	0.766	0.0000	0.0000	0

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2020/04/24	2030	04/02/2021	8.37	Put	Bond Future	18,055.0200		18.0550	18,439.3100	18.4393	2.128	0	0	0
2020/04/24	2030	04/02/2021	8.37	Call	Bond Future	381.8000		0.3818	346.1900	0.3462	(9.327)	0	0	1,000
2020/04/24	2030	04/02/2021	9.17	Call	Bond Future	807.0500		0.8070	741.1300	0.7411	(8.168)	0	0	0
2020/04/24	2030	04/02/2021	9.17	Put	Bond Future	13,729.8000		13.7298	14,083.7800	14.0838	2.578	0	0	0
2020/04/24	2030	04/02/2021	9.12	Put	Bond Future	13,983.4400		13.9834	14,339.6900	14.3397	2.548	0	0	0
2020/04/24	2030	04/02/2021	8.36	Put	Bond Future	18,112.5300		18.1125	18,497.1300	18.4971	2.123	0	0	0
2020/04/24	2030	04/02/2021	9.16	Put	Bond Future	13,780.3400		13.7803	14,134.7800	14.1348	2.572	0	0	0
2020/04/24	2030	04/02/2021	9.15	Call	Bond Future	793.1500		0.7931	728.1500	0.7281	(8.195)	0	0	0
2020/04/24	2030	04/02/2021	8.86	Put	Bond Future	15,339.2600		15.3393	15,706.5000	15.7065	2.394	0	0	0
2020/04/24	2030	04/02/2021	8.86	Call	Bond Future	611.9100		0.6119	559.2500	0.5592	(8.606)	0	0	800
2020/04/24	2030	04/02/2021	10.20	Call	Bond Future	1,842.5800		1.8426	1,718.3100	1.7183	(6.744)	0	0	0
2020/04/24	2030	04/02/2021	10.20	Put	Bond Future	9,080.9600		9.0810	9,376.5900	9.3766	3.255	0	0	1,800
2020/04/24	2030	06/05/2021	11.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	2030	06/05/2021	11.70	Put	Bond Future	1,101.2800		1.1013	1,526.0900	1.5261	38.574	0	0	0
2020/04/24	2030	06/05/2021			Bond Future	11.9392		81.1845	12.0327	80.7597	0.783	0.0000	0.0000	0
2020/04/24	2030	06/05/2021	11.69	Put	Bond Future	1,147.7600		1.1478	1,572.5700	1.5726	37.012	0	0	0
2020/04/24	2030	06/05/2021	11.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	2030	06/05/2021	11.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	2030	06/05/2021	11.71	Put	Bond Future	1,054.8400		1.0548	1,479.6500	1.4797	40.272	0	0	0
2020/04/24	2032	07/05/2020	9.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	2032	07/05/2020	9.54	Put	Bond Future	10,987.7400		10.9877	11,413.9100	11.4139	3.879	0	0	3,000
2020/04/24	2032	07/05/2020	8.82	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/24	2032	07/05/2020	9.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/24	2032	07/05/2020			Bond Future	11.3647		80.8869	11.4425	80.4607	0.684	0.0000	0.0000	42,823
2020/04/24	2032	07/05/2020	9.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/24	2032	07/05/2020	9.17	Put	Bond Future	13,467.2200		13.4672	13,893.4000	13.8934	3.165	0	0	0
2020/04/24	2032	07/05/2020	9.54	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/24	2032	07/05/2020	9.00	Put	Bond Future	14,637.4600		14.6375	15,063.6400	15.0636	2.912	0	0	0
2020/04/24	2032	07/05/2020	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/24	2032	07/05/2020	9.50	Put	Bond Future	11,251.4100		11.2514	11,677.5800	11.6776	3.788	0	0	0
2020/04/24	2032	07/05/2020	9.50	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/04/24	2032	07/05/2020	9.30	Put	Bond Future	12,585.6200		12.5856	13,011.8000	13.0118	3.386	0	0	0
2020/04/24	2032	07/05/2020	9.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/24	2032	07/05/2020	9.19	Put	Bond Future	13,330.8400		13.3308	13,757.0200	13.7570	3.197	0	0	0
2020/04/24	2032	07/05/2020	8.82	Put	Bond Future	15,898.4200		15.8984	16,324.6000	16.3246	2.681	0	0	0
2020/04/24	2032	07/05/2020	9.20	Put	Bond Future	13,262.7500		13.2628	13,688.9300	13.6889	3.213	0	0	0
2020/04/24	2032	07/05/2020	9.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	2032	07/05/2020	9.18	Put	Bond Future	13,398.9900		13.3990	13,825.1700	13.8252	3.181	0	0	0
2020/04/24	2032	06/08/2020	8.79	Put	Bond Future	17,284.8500		17.2848	17,710.2900	17.7103	2.461	0	0	0
2020/04/24	2032	06/08/2020	9.29	Put	Bond Future	13,933.7000		13.9337	14,348.3600	14.3484	2.976	0	0	0
2020/04/24	2032	06/08/2020	9.46	Put	Bond Future	12,849.7000		12.8497	13,258.4800	13.2585	3.181	0	0	0
2020/04/24	2032	06/08/2020	9.45	Call	Bond Future	138.9000		0.1389	115.9600	0.1160	(16.515)	0	0	0
2020/04/24	2032	06/08/2020			Bond Future	11.6055		81.8670	11.6868	81.4348	0.701	0.0000	0.0000	89,467
2020/04/24	2032	06/08/2020	9.91	Call	Bond Future	319.4600		0.3195	273.2400	0.2732	(14.468)	0	0	0
2020/04/24	2032	06/08/2020	9.91	Put	Bond Future	10,139.3500		10.1393	10,525.2400	10.5252	3.806	0	0	800
2020/04/24	2032	06/08/2020	8.79	Call	Bond Future	33.8700		0.0339	27.2000	0.0272	(19.693)	0	0	800
2020/04/24	2032	06/08/2020	9.29	Call	Bond Future	101.0700		0.1011	83.6200	0.0836	(17.265)	0	0	800

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/24	2032	06/08/2020	9.46	Call	Bond Future	141.6200	0.1416	118.2900	0.1183	(16.474)	0	0	0
2020/04/24	2032	06/08/2020	9.45	Put	Bond Future	12,912.6100	12.9126	13,321.7800	13.3218	3.169	0	0	0
2020/04/24	2032	06/08/2020	9.47	Call	Bond Future	144.3800	0.1444	120.6600	0.1207	(16.429)	0	0	0
2020/04/24	2032	06/08/2020	9.47	Put	Bond Future	12,786.8900	12.7869	13,195.2800	13.1953	3.194	0	0	0
2020/04/24	2032	05/11/2020	9.61	Put	Bond Future	13,427.1800	13.4272	13,809.0400	13.8090	2.844	0	0	0
2020/04/24	2032	05/11/2020	10.99	Call	Bond Future	2,219.0800	2.2191	2,059.5800	2.0596	(7.188)	0	0	0
2020/04/24	2032	05/11/2020	9.44	Put	Bond Future	14,424.3100	14.4243	14,814.5400	14.8145	2.705	0	0	0
2020/04/24	2032	05/11/2020	11.08	Call	Bond Future	2,393.2000	2.3932	2,225.4200	2.2254	(7.011)	0	0	0
2020/04/24	2032	05/11/2020	9.77	Put	Bond Future	12,519.8900	12.5199	12,893.0200	12.8930	2.980	0	0	0
2020/04/24	2032	05/11/2020			Bond Future	11.8448	78.7449	11.9298	78.3072	0.717	0.0000	0.0000	0
2020/04/24	2032	05/11/2020	10.99	Put	Bond Future	6,825.6400	6.8256	7,103.9000	7.1039	4.077	0	0	3,000
2020/04/24	2032	05/11/2020	9.76	Call	Bond Future	652.6900	0.6527	588.6300	0.5886	(9.815)	0	0	0
2020/04/24	2032	05/11/2020	9.76	Put	Bond Future	12,575.6800	12.5757	12,949.3800	12.9494	2.972	0	0	0
2020/04/24	2032	05/11/2020	9.11	Call	Bond Future	301.4400	0.3014	267.5900	0.2676	(11.229)	0	0	3,000
2020/04/24	2032	05/11/2020	9.61	Call	Bond Future	551.7700	0.5518	495.8700	0.4959	(10.131)	0	0	3,000
2020/04/24	2032	05/11/2020	9.44	Call	Bond Future	452.7800	0.4528	405.2500	0.4052	(10.497)	0	0	1,000
2020/04/24	2032	05/11/2020	11.08	Put	Bond Future	6,497.1700	6.4972	6,767.1500	6.7672	4.155	0	0	1,000
2020/04/24	2032	05/11/2020	9.77	Call	Bond Future	659.9000	0.6599	595.2700	0.5953	(9.794)	0	0	0
2020/04/24	2032	05/11/2020	9.11	Put	Bond Future	16,452.6300	16.4526	16,856.5400	16.8565	2.455	0	0	0
2020/04/24	2032	05/11/2020	8.94	Put	Bond Future	17,542.9100	17.5429	17,952.6200	17.9526	2.335	0	0	0
2020/04/24	2032	05/11/2020	8.94	Call	Bond Future	241.4700	0.2415	213.4200	0.2134	(11.616)	0	0	1,000
2020/04/24	2032	05/11/2020	9.75	Call	Bond Future	645.5500	0.6456	582.0500	0.5820	(9.837)	0	0	0
2020/04/24	2032	05/11/2020	9.75	Put	Bond Future	12,631.6100	12.6316	13,005.8700	13.0059	2.963	0	0	0
2020/04/24	2032	04/02/2021	10.82	Put	Bond Future	9,116.7200	9.1167	9,414.2200	9.4142	3.263	0	0	800
2020/04/24	2032	04/02/2021	9.29	Call	Bond Future	668.7300	0.6687	612.4000	0.6124	(8.423)	0	0	800
2020/04/24	2032	04/02/2021	9.63	Call	Bond Future	904.9000	0.9049	832.9400	0.8329	(7.952)	0	0	0
2020/04/24	2032	04/02/2021			Bond Future	12.1006	79.7452	12.1893	79.3018	0.733	0.0000	0.0000	0
2020/04/24	2032	04/02/2021	8.79	Put	Bond Future	19,854.7500	19.8547	20,260.4100	20.2604	2.043	0	0	0
2020/04/24	2032	04/02/2021	8.79	Call	Bond Future	412.4500	0.4124	374.7200	0.3747	(9.148)	0	0	800
2020/04/24	2032	04/02/2021	9.61	Call	Bond Future	889.4500	0.8894	818.4700	0.8185	(7.980)	0	0	0
2020/04/24	2032	04/02/2021	9.61	Put	Bond Future	14,939.9800	14.9400	15,312.3900	15.3124	2.493	0	0	0
2020/04/24	2032	04/02/2021	10.82	Call	Bond Future	2,298.7000	2.2987	2,152.8100	2.1528	(6.347)	0	0	0
2020/04/24	2032	04/02/2021	9.29	Put	Bond Future	16,773.6400	16.7736	17,160.7000	17.1607	2.308	0	0	0
2020/04/24	2032	04/02/2021	9.63	Put	Bond Future	14,829.0900	14.8291	15,200.5200	15.2005	2.505	0	0	0
2020/04/24	2032	04/02/2021	9.62	Call	Bond Future	897.1500	0.8972	825.6800	0.8257	(7.966)	0	0	0
2020/04/24	2032	04/02/2021	9.62	Put	Bond Future	14,884.4800	14.8845	15,256.4000	15.2564	2.499	0	0	0
2020/04/24	2032	06/05/2021	12.12	Put	Bond Future	1,281.8600	1.2819	1,730.4900	1.7305	34.998	0	0	0
2020/04/24	2032	06/05/2021			Bond Future	12.3810	76.5581	12.4738	76.1094	0.750	0.0000	0.0000	0
2020/04/24	2032	06/05/2021	12.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	2032	06/05/2021	12.11	Put	Bond Future	1,331.5600	1.3316	1,780.1900	1.7802	33.692	0	0	0
2020/04/24	2032	06/05/2021	12.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	2032	06/05/2021	12.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	2032	06/05/2021	12.10	Put	Bond Future	1,381.3200	1.3813	1,829.9500	1.8300	32.478	0	0	0
2020/04/24	2033	07/05/2020			Bond Future	94.8372	94.8372	95.0524	95.0524	0.227	0.0000	0.0000	2,449
2020/04/24	2033	06/08/2020			Bond Future	96.0101	96.0101	96.2271	96.2271	0.226	0.0000	0.0000	11,410
2020/04/24	2033	05/11/2020			Bond Future	96.0180	96.0180	96.2374	96.2374	0.228	0.0000	0.0000	0
2020/04/24	2033	04/02/2021			Bond Future	97.2598	97.2598	97.4819	97.4819	0.228	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/24	2033	06/05/2021			Bond Future	97.2206	97.2206	97.4457	97.4457	0.231	0.0000	0.0000	0
2020/04/24	2037	07/05/2020	9.60	Put	Bond Future	15,427.5600	15.4276	15,875.2500	15.8753	2.902	0	0	0
2020/04/24	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	2037	07/05/2020	9.70	Put	Bond Future	14,664.0200	14.6640	15,111.7100	15.1117	3.053	0	0	0
2020/04/24	2037	07/05/2020			Bond Future	11.9096	77.8606	11.9874	77.4129	0.653	0.0000	0.0000	48,792
2020/04/24	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	2037	07/05/2020	9.59	Put	Bond Future	15,504.4400	15.5044	15,952.1300	15.9521	2.887	0	0	0
2020/04/24	2037	07/05/2020	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/24	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	2037	07/05/2020	9.61	Put	Bond Future	15,350.7700	15.3508	15,798.4600	15.7985	2.916	0	0	0
2020/04/24	2037	07/05/2020	10.00	Put	Bond Future	12,430.2000	12.4302	12,877.8800	12.8779	3.602	0	0	0
2020/04/24	2037	07/05/2020	10.00	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/04/24	2037	06/08/2020	9.88	Put	Bond Future	14,717.4400	14.7174	15,152.6800	15.1527	2.957	0	0	0
2020/04/24	2037	06/08/2020			Bond Future	12.1478	74.5474	12.2292	74.0935	0.670	0.0000	0.0000	77,315
2020/04/24	2037	06/08/2020	9.87	Call	Bond Future	105.3500	0.1054	87.0200	0.0870	(17.399)	0	0	0
2020/04/24	2037	06/08/2020	9.87	Put	Bond Future	14,789.0200	14.7890	15,224.6000	15.2246	2.945	0	0	0
2020/04/24	2037	06/08/2020	9.88	Call	Bond Future	107.5900	0.1076	88.9200	0.0889	(17.353)	0	0	0
2020/04/24	2037	06/08/2020	9.86	Call	Bond Future	103.1600	0.1032	85.1500	0.0852	(17.458)	0	0	0
2020/04/24	2037	06/08/2020	9.86	Put	Bond Future	14,860.7300	14.8607	15,296.6300	15.2966	2.933	0	0	0
2020/04/24	2037	05/11/2020	10.18	Call	Bond Future	608.2300	0.6082	547.4100	0.5474	(10.000)	0	0	0
2020/04/24	2037	05/11/2020	10.17	Put	Bond Future	14,312.1300	14.3121	14,711.6700	14.7117	2.792	0	0	0
2020/04/24	2037	05/11/2020			Bond Future	12.3737	75.4828	12.4586	75.0230	0.686	0.0000	0.0000	0
2020/04/24	2037	05/11/2020	10.19	Call	Bond Future	615.3100	0.6153	553.9100	0.5539	(9.979)	0	0	0
2020/04/24	2037	05/11/2020	10.19	Put	Bond Future	14,184.7200	14.1847	14,583.1100	14.5831	2.809	0	0	0
2020/04/24	2037	05/11/2020	10.17	Call	Bond Future	601.2100	0.6012	540.9600	0.5410	(10.021)	0	0	0
2020/04/24	2037	05/11/2020	10.18	Put	Bond Future	14,248.3500	14.2484	14,647.3200	14.6473	2.800	0	0	0
2020/04/24	2037	04/02/2021	13.73	Call	Bond Future	8,632.4500	8.6325	8,304.0800	8.3041	(3.804)	0	0	0
2020/04/24	2037	04/02/2021	10.35	Call	Bond Future	1,178.5100	1.1785	1,089.3800	1.0894	(7.563)	0	0	0
2020/04/24	2037	04/02/2021	10.27	Call	Bond Future	1,102.6200	1.1026	1,018.0700	1.0181	(7.668)	0	0	0
2020/04/24	2037	04/02/2021	10.85	Call	Bond Future	1,740.7500	1.7407	1,620.1700	1.6202	(6.927)	0	0	0
2020/04/24	2037	04/02/2021	10.28	Put	Bond Future	15,307.7800	15.3078	15,688.3700	15.6884	2.486	0	0	0
2020/04/24	2037	04/02/2021			Bond Future	12.6189	72.1862	12.7076	71.7205	0.703	0.0000	0.0000	0
2020/04/24	2037	04/02/2021	11.97	Put	Bond Future	7,378.5100	7.3785	7,636.9700	7.6370	3.503	0	0	0
2020/04/24	2037	04/02/2021	11.97	Call	Bond Future	3,822.7400	3.8227	3,615.4900	3.6155	(5.422)	0	0	300
2020/04/24	2037	04/02/2021	9.65	Put	Bond Future	19,379.2500	19.3792	19,791.1100	19.7911	2.125	0	0	0
2020/04/24	2037	04/02/2021	9.65	Call	Bond Future	631.5700	0.6316	577.7200	0.5777	(8.526)	0	0	72
2020/04/24	2037	04/02/2021	13.73	Put	Bond Future	3,125.1800	3.1252	3,262.5200	3.2625	4.395	0	0	300
2020/04/24	2037	04/02/2021	10.35	Put	Bond Future	14,889.7500	14.8897	15,266.3300	15.2663	2.529	0	0	72
2020/04/24	2037	04/02/2021	11.90	Call	Bond Future	3,664.1600	3.6642	3,462.4400	3.4624	(5.505)	0	0	0
2020/04/24	2037	04/02/2021	10.27	Put	Bond Future	15,368.0600	15.3681	15,749.2200	15.7492	2.480	0	0	0
2020/04/24	2037	04/02/2021	10.85	Put	Bond Future	12,106.4900	12.1065	12,451.6200	12.4516	2.851	0	0	72
2020/04/24	2037	04/02/2021	10.28	Call	Bond Future	1,111.9100	1.1119	1,026.7900	1.0268	(7.655)	0	0	0
2020/04/24	2037	04/02/2021	10.48	Put	Bond Future	14,131.8500	14.1318	14,500.7200	14.5007	2.610	0	0	0
2020/04/24	2037	04/02/2021	10.48	Call	Bond Future	1,309.8500	1.3099	1,213.0100	1.2130	(7.393)	0	0	240
2020/04/24	2037	04/02/2021	11.90	Put	Bond Future	7,619.7900	7.6198	7,883.7800	7.8838	3.465	0	0	240
2020/04/24	2037	04/02/2021	10.29	Call	Bond Future	1,121.2500	1.1213	1,035.5600	1.0356	(7.642)	0	0	0
2020/04/24	2037	04/02/2021	10.29	Put	Bond Future	15,247.6400	15.2476	15,627.6600	15.6277	2.492	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
2020/04/24	2037	06/05/2021	12.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	2037	06/05/2021			Bond Future	12.8862	73.0547	12.9789	72.5834	0.720	0.0000	0.0000	0
2020/04/24	2037	06/05/2021	12.42	Put	Bond Future	2,445.7300	2.4457	2,916.9700	2.9170	19.268	0	0	0
2020/04/24	2037	06/05/2021	12.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	2037	06/05/2021	12.44	Put	Bond Future	2,338.1200	2.3381	2,809.3600	2.8094	20.155	0	0	0
2020/04/24	2037	06/05/2021	12.43	Put	Bond Future	2,391.9000	2.3919	2,863.1400	2.8631	19.701	0	0	0
2020/04/24	2037	06/05/2021	12.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	2038	07/05/2020			Bond Future	108.0915	108.0915	107.9533	107.9533	(0.128)	0.0000	0.0000	2,602
2020/04/24	2038	06/08/2020			Bond Future	107.7322	107.7322	107.5914	107.5914	(0.131)	0.0000	0.0000	11,276
2020/04/24	2038	05/11/2020			Bond Future	109.1086	109.1086	108.9655	108.9655	(0.131)	0.0000	0.0000	0
2020/04/24	2038	04/02/2021			Bond Future	108.7979	108.7979	108.6530	108.6530	(0.133)	0.0000	0.0000	0
2020/04/24	2038	06/05/2021			Bond Future	110.1348	110.1348	109.9882	109.9882	(0.133)	0.0000	0.0000	0
2020/04/24	2040	07/05/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	2040	07/05/2020	9.75	Put	Bond Future	16,065.8300	16.0658	16,536.7100	16.5367	2.931	0	0	0
2020/04/24	2040	07/05/2020	12.20	Call	Bond Future	1,896.9600	1.8970	1,561.4900	1.5615	(17.685)	0	0	325
2020/04/24	2040	07/05/2020	11.10	Put	Bond Future	5,928.6600	5.9287	6,387.7300	6.3877	7.743	0	0	0
2020/04/24	2040	07/05/2020	9.85	Put	Bond Future	15,247.2300	15.2472	15,718.1100	15.7181	3.088	0	0	0
2020/04/24	2040	07/05/2020			Bond Future	12.0142	79.9144	12.0920	79.4435	0.648	0.0000	0.0000	32,073
2020/04/24	2040	07/05/2020	9.74	Put	Bond Future	16,148.3100	16.1483	16,619.1900	16.6192	2.916	0	0	0
2020/04/24	2040	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	2040	07/05/2020	12.70	Put	Bond Future	163.8200	0.1638	193.9600	0.1940	18.398	0	0	0
2020/04/24	2040	07/05/2020	12.70	Call	Bond Future	4,154.5600	4.1546	3,713.8200	3.7138	(10.609)	0	0	325
2020/04/24	2040	07/05/2020	10.00	Put	Bond Future	14,040.3400	14.0403	14,511.2200	14.5112	3.354	0	0	0
2020/04/24	2040	07/05/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/04/24	2040	07/05/2020	9.50	Put	Bond Future	18,162.7500	18.1628	18,633.6300	18.6336	2.593	0	0	0
2020/04/24	2040	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/04/24	2040	07/05/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	2040	07/05/2020	12.20	Put	Bond Future	780.7300	0.7807	916.1400	0.9161	17.344	0	0	0
2020/04/24	2040	07/05/2020	11.10	Call	Bond Future	22.4000	0.0224	10.5900	0.0106	(52.723)	0	0	450
2020/04/24	2040	07/05/2020	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/24	2040	07/05/2020	9.73	Put	Bond Future	16,230.9100	16.2309	16,701.7900	16.7018	2.901	0	0	0
2020/04/24	2040	07/05/2020	11.80	Put	Bond Future	1,987.5000	1.9875	2,275.1100	2.2751	14.471	0	0	0
2020/04/24	2040	07/05/2020	11.80	Call	Bond Future	666.6000	0.6666	483.3300	0.4833	(27.493)	0	0	450
2020/04/24	2040	07/05/2020	10.15	Put	Bond Future	12,858.1400	12.8581	13,329.0200	13.3290	3.662	0	0	0
2020/04/24	2040	07/05/2020	10.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/24	2040	06/08/2020	10.85	Call	Bond Future	522.0400	0.5220	450.6300	0.4506	(13.679)	0	0	0
2020/04/24	2040	06/08/2020	11.26	Put	Bond Future	7,303.1300	7.3031	7,657.8800	7.6579	4.858	0	0	517
2020/04/24	2040	06/08/2020	10.03	Call	Bond Future	91.3800	0.0914	74.5500	0.0746	(18.418)	0	0	0
2020/04/24	2040	06/08/2020	10.04	Call	Bond Future	93.4900	0.0935	76.3200	0.0763	(18.366)	0	0	0
2020/04/24	2040	06/08/2020	10.02	Put	Bond Future	15,338.3200	15.3383	15,799.1900	15.7992	3.005	0	0	0
2020/04/24	2040	06/08/2020			Bond Future	12.2501	76.3756	12.3316	75.8983	0.665	0.0000	0.0000	43,979
2020/04/24	2040	06/08/2020	10.04	Put	Bond Future	15,184.5200	15.1845	15,644.7100	15.6447	3.031	0	0	0
2020/04/24	2040	06/08/2020	10.02	Call	Bond Future	89.3100	0.0893	72.8200	0.0728	(18.464)	0	0	0
2020/04/24	2040	06/08/2020	10.85	Put	Bond Future	9,561.9000	9.5619	9,967.8500	9.9678	4.245	0	0	12,538
2020/04/24	2040	06/08/2020	11.26	Call	Bond Future	1,084.6700	1.0847	962.0600	0.9621	(11.304)	0	0	0
2020/04/24	2040	06/08/2020	10.79	Put	Bond Future	9,926.0800	9.9261	10,338.6100	10.3386	4.156	0	0	800

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2020/04/24	2040	06/08/2020	9.57	Put	Bond Future	18,949.9400	18.9499	19,421.1400	19.4211	2.487	0	0	0
2020/04/24	2040	06/08/2020	10.03	Put	Bond Future	15,261.3500	15.2613	15,721.8800	15.7219	3.018	0	0	0
2020/04/24	2040	06/08/2020	10.79	Call	Bond Future	460.2600	0.4603	395.4300	0.3954	(14.086)	0	0	0
2020/04/24	2040	06/08/2020	9.57	Call	Bond Future	29.3700	0.0294	23.2100	0.0232	(20.974)	0	0	800
2020/04/24	2040	06/08/2020	10.07	Put	Bond Future	14,954.9300	14.9549	15,414.0800	15.4141	3.070	0	0	0
2020/04/24	2040	06/08/2020	10.07	Call	Bond Future	100.0600	0.1001	81.8500	0.0819	(18.199)	0	0	800
2020/04/24	2040	05/11/2020	10.23	Call	Bond Future	528.1900	0.5282	472.3000	0.4723	(10.581)	0	0	2,000
2020/04/24	2040	05/11/2020	11.70	Put	Bond Future	7,315.9600	7.3160	7,613.0600	7.6131	4.061	0	0	2,000
2020/04/24	2040	05/11/2020	10.00	Call	Bond Future	392.0200	0.3920	348.3700	0.3484	(11.135)	0	0	2,000
2020/04/24	2040	05/11/2020	9.50	Call	Bond Future	191.6300	0.1916	167.8700	0.1679	(12.399)	0	0	2,000
2020/04/24	2040	05/11/2020	10.30	Call	Bond Future	576.2300	0.5762	516.2000	0.5162	(10.418)	0	0	0
2020/04/24	2040	05/11/2020			Bond Future	12.4735	77.3341	12.5586	76.8505	0.682	0.0000	0.0000	0
2020/04/24	2040	05/11/2020	10.23	Put	Bond Future	15,403.9300	15.4039	15,831.6500	15.8316	2.777	0	0	0
2020/04/24	2040	05/11/2020	9.73	Put	Bond Future	19,108.9500	19.1089	19,560.7400	19.5607	2.364	0	0	0
2020/04/24	2040	05/11/2020	9.73	Call	Bond Future	269.5300	0.2695	237.7100	0.2377	(11.806)	0	0	2,000
2020/04/24	2040	05/11/2020	10.30	Put	Bond Future	14,918.1500	14.9182	15,341.7300	15.3417	2.839	0	0	0
2020/04/24	2040	05/11/2020	11.70	Call	Bond Future	2,670.3600	2.6704	2,483.8500	2.4838	(6.984)	0	0	0
2020/04/24	2040	05/11/2020	10.00	Put	Bond Future	17,057.6900	17.0577	17,497.6500	17.4977	2.579	0	0	0
2020/04/24	2040	05/11/2020	9.50	Put	Bond Future	20,947.0200	20.9470	21,406.8700	21.4069	2.195	0	0	0
2020/04/24	2040	05/11/2020	10.31	Call	Bond Future	583.3600	0.5834	522.7300	0.5227	(10.393)	0	0	0
2020/04/24	2040	05/11/2020	10.32	Put	Bond Future	14,780.8800	14.7809	15,203.2400	15.2032	2.857	0	0	0
2020/04/24	2040	05/11/2020	11.50	Call	Bond Future	2,239.9100	2.2399	2,074.1300	2.0741	(7.401)	0	0	0
2020/04/24	2040	05/11/2020	11.50	Put	Bond Future	8,163.8900	8.1639	8,481.7200	8.4817	3.893	0	0	2,000
2020/04/24	2040	05/11/2020	10.31	Put	Bond Future	14,849.4300	14.8494	15,272.4100	15.2724	2.848	0	0	0
2020/04/24	2040	05/11/2020	10.32	Call	Bond Future	590.5600	0.5906	529.3100	0.5293	(10.372)	0	0	0
2020/04/24	2040	04/02/2021	9.49	Call	Bond Future	460.6200	0.4606	418.2700	0.4183	(9.194)	0	0	500
2020/04/24	2040	04/02/2021	9.57	Put	Bond Future	21,964.3400	21.9643	22,408.6200	22.4086	2.023	0	0	0
2020/04/24	2040	04/02/2021	10.07	Put	Bond Future	18,255.8100	18.2558	18,676.8900	18.6769	2.307	0	0	0
2020/04/24	2040	04/02/2021	10.42	Put	Bond Future	15,897.5300	15.8975	16,298.6900	16.2987	2.523	0	0	0
2020/04/24	2040	04/02/2021			Bond Future	12.7161	73.8106	12.8051	73.3209	0.700	0.0000	0.0000	0
2020/04/24	2040	04/02/2021	11.74	Call	Bond Future	3,191.4500	3.1914	3,002.0300	3.0020	(5.935)	0	0	0
2020/04/24	2040	04/02/2021	11.74	Put	Bond Future	8,938.3500	8.9384	9,238.7000	9.2387	3.360	0	0	800
2020/04/24	2040	04/02/2021	10.07	Call	Bond Future	826.4000	0.8264	757.7100	0.7577	(8.312)	0	0	800
2020/04/24	2040	04/02/2021	10.41	Call	Bond Future	1,124.4700	1.1245	1,036.4800	1.0365	(7.825)	0	0	0
2020/04/24	2040	04/02/2021	10.41	Put	Bond Future	15,962.1700	15.9622	16,363.9500	16.3639	2.517	0	0	0
2020/04/24	2040	04/02/2021	9.49	Put	Bond Future	22,594.4300	22.5944	23,041.8500	23.0418	1.980	0	0	0
2020/04/24	2040	04/02/2021	9.57	Call	Bond Future	501.6200	0.5016	456.1300	0.4561	(9.069)	0	0	800
2020/04/24	2040	04/02/2021	10.42	Call	Bond Future	1,134.2900	1.1343	1,045.6800	1.0457	(7.812)	0	0	0
2020/04/24	2040	04/02/2021	11.57	Call	Bond Future	2,835.8400	2.8358	2,660.9000	2.6609	(6.169)	0	0	0
2020/04/24	2040	04/02/2021	11.57	Put	Bond Future	9,658.8500	9.6588	9,973.6800	9.9737	3.259	0	0	500
2020/04/24	2040	04/02/2021	10.24	Put	Bond Future	17,085.7600	17.0858	17,497.5400	17.4975	2.410	0	0	0
2020/04/24	2040	04/02/2021	10.24	Call	Bond Future	966.9400	0.9669	888.9500	0.8889	(8.066)	0	0	500
2020/04/24	2040	04/02/2021	10.40	Call	Bond Future	1,114.7200	1.1147	1,027.3300	1.0273	(7.840)	0	0	0
2020/04/24	2040	04/02/2021	10.40	Put	Bond Future	16,026.9800	16.0270	16,429.3600	16.4294	2.511	0	0	0
2020/04/24	2040	06/05/2021	12.44	Put	Bond Future	2,987.8600	2.9879	3,483.3900	3.4834	16.585	0	0	0
2020/04/24	2040	06/05/2021			Bond Future	12.9801	74.6985	13.0733	74.2030	0.718	0.0000	0.0000	0
2020/04/24	2040	06/05/2021	12.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	2040	06/05/2021	12.43	Put	Bond Future	3,045.1000	3.0451	3,540.6300	3.5406	16.273	0	0	0



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2020/04/24	2040	06/05/2021	12.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	2040	06/05/2021	12.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	2040	06/05/2021	12.42	Put	Bond Future	3,102.4000	3.1024	3,597.9300	3.5979	15.972	0	0	0
2020/04/24	2044	07/05/2020	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	2044	07/05/2020	9.79	Put	Bond Future	16,151.8800	16.1519	16,709.6300	16.7096	3.453	0	0	0
2020/04/24	2044	07/05/2020	9.45	Put	Bond Future	19,096.6500	19.0966	19,654.4000	19.6544	2.921	0	0	0
2020/04/24	2044	07/05/2020	9.97	Put	Bond Future	14,654.4400	14.6544	15,212.1900	15.2122	3.806	0	0	0
2020/04/24	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/04/24	2044	07/05/2020	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/04/24	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/04/24	2044	07/05/2020			Bond Future	12.0482	76.7518	12.1413	76.1941	0.772	0.0000	0.0000	39,228
2020/04/24	2044	07/05/2020	9.81	Put	Bond Future	15,983.4500	15.9835	16,541.2000	16.5412	3.490	0	0	0
2020/04/24	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	2044	07/05/2020	10.81	Call	Bond Future	1.8400	0.0018	0.5700	0.0006	(69.022)	0	0	0
2020/04/24	2044	07/05/2020	10.81	Put	Bond Future	8,185.7200	8.1857	8,742.2000	8.7422	6.798	0	0	129
2020/04/24	2044	07/05/2020	9.33	Put	Bond Future	20,173.7700	20.1738	20,731.5200	20.7315	2.765	0	0	0
2020/04/24	2044	07/05/2020	9.80	Put	Bond Future	16,067.6000	16.0676	16,625.3500	16.6254	3.471	0	0	0
2020/04/24	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/04/24	2044	07/05/2020	9.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/04/24	2044	07/05/2020	9.98	Put	Bond Future	14,572.4500	14.5724	15,130.2000	15.1302	3.827	0	0	0
2020/04/24	2044	07/05/2020	11.09	Call	Bond Future	17.4700	0.0175	7.2800	0.0073	(58.329)	0	0	0
2020/04/24	2044	07/05/2020	9.26	Put	Bond Future	20,811.5100	20.8115	21,369.2600	21.3693	2.680	0	0	0
2020/04/24	2044	07/05/2020	9.91	Put	Bond Future	15,148.9900	15.1490	15,706.7400	15.7067	3.682	0	0	0
2020/04/24	2044	07/05/2020	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	2044	07/05/2020	11.09	Put	Bond Future	6,219.2000	6.2192	6,766.7600	6.7668	8.804	0	0	100
2020/04/24	2044	07/05/2020	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/04/24	2044	07/05/2020	11.02	Call	Bond Future	10.2900	0.0103	3.9900	0.0040	(61.224)	0	0	0
2020/04/24	2044	07/05/2020	11.02	Put	Bond Future	6,699.8900	6.6999	7,251.3400	7.2513	8.231	0	0	556
2020/04/24	2044	06/08/2020	9.98	Call	Bond Future	76.3700	0.0764	59.9500	0.0600	(21.501)	0	0	602
2020/04/24	2044	06/08/2020	11.09	Put	Bond Future	8,286.8000	8.2868	8,743.8700	8.7439	5.516	0	0	602
2020/04/24	2044	06/08/2020	9.01	Call	Bond Future	5.0200	0.0050	3.6200	0.0036	(27.888)	0	0	140
2020/04/24	2044	06/08/2020	9.66	Call	Bond Future	34.2000	0.0342	26.1700	0.0262	(23.480)	0	0	140
2020/04/24	2044	06/08/2020	9.88	Call	Bond Future	59.9800	0.0600	46.7100	0.0467	(22.124)	0	0	0
2020/04/24	2044	06/08/2020			Bond Future	12.2775	73.3000	12.3749	72.7348	0.794	0.0000	0.0000	52,811
2020/04/24	2044	06/08/2020	9.36	Put	Bond Future	21,238.6900	21.2387	21,800.1200	21.8001	2.643	0	0	0
2020/04/24	2044	06/08/2020	9.36	Call	Bond Future	14.8300	0.0148	11.0600	0.0111	(25.421)	0	0	602
2020/04/24	2044	06/08/2020	9.98	Put	Bond Future	15,984.3600	15.9844	16,533.1400	16.5331	3.433	0	0	0
2020/04/24	2044	06/08/2020	9.86	Call	Bond Future	57.0900	0.0571	44.3900	0.0444	(22.246)	0	0	0
2020/04/24	2044	06/08/2020	9.86	Put	Bond Future	16,954.7900	16.9548	17,507.2900	17.5073	3.259	0	0	0
2020/04/24	2044	06/08/2020	11.09	Call	Bond Future	732.7900	0.7328	624.6600	0.6247	(14.756)	0	0	0
2020/04/24	2044	06/08/2020	9.01	Put	Bond Future	24,463.6600	24.4637	25,027.4600	25.0275	2.305	0	0	0
2020/04/24	2044	06/08/2020	9.66	Put	Bond Future	18,622.4100	18.6224	19,179.5800	19.1796	2.992	0	0	0
2020/04/24	2044	06/08/2020	9.88	Put	Bond Future	16,791.4700	16.7915	17,343.4000	17.3434	3.287	0	0	0
2020/04/24	2044	06/08/2020	10.93	Call	Bond Future	540.5600	0.5406	454.7900	0.4548	(15.867)	0	0	0
2020/04/24	2044	06/08/2020	10.93	Put	Bond Future	9,215.3200	9.2153	9,694.7500	9.6948	5.203	0	0	140
2020/04/24	2044	06/08/2020	9.87	Call	Bond Future	58.5200	0.0585	45.5400	0.0455	(22.180)	0	0	0
2020/04/24	2044	06/08/2020	9.87	Put	Bond Future	16,873.0500	16.8731	17,425.2700	17.4253	3.273	0	0	0

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2020/04/24	2044	05/11/2020	11.06	Put	Bond Future	10,405.6700		10.4057	10,838.8800	10.8389	4.163	0	0	525
2020/04/24	2044	05/11/2020	11.43	Call	Bond Future	2,072.6400		2.0726	1,888.8800	1.8889	(8.866)	0	0	0
2020/04/24	2044	05/11/2020	9.72	Put	Bond Future	19,556.7000		19.5567	20,094.0900	20.0941	2.748	0	0	0
2020/04/24	2044	05/11/2020	9.97	Call	Bond Future	364.5600		0.3646	316.9700	0.3170	(13.054)	0	0	568
2020/04/24	2044	05/11/2020	9.29	Put	Bond Future	23,203.6100		23.2036	23,756.5700	23.7566	2.383	0	0	0
2020/04/24	2044	05/11/2020	9.96	Put	Bond Future	17,661.3600		17.6614	18,186.8500	18.1868	2.975	0	0	0
2020/04/24	2044	05/11/2020	10.36	Call	Bond Future	606.0700		0.6061	533.4100	0.5334	(11.989)	0	0	0
2020/04/24	2044	05/11/2020			Bond Future	12.4944		74.2198	12.5962	73.6473	0.815	0.0000	0.0000	0
2020/04/24	2044	05/11/2020	9.72	Call	Bond Future	255.1200		0.2551	219.9900	0.2200	(13.770)	0	0	1,815
2020/04/24	2044	05/11/2020	9.97	Put	Bond Future	17,584.6100		17.5846	18,109.5400	18.1095	2.985	0	0	0
2020/04/24	2044	05/11/2020	9.96	Call	Bond Future	359.5600		0.3596	312.5300	0.3125	(13.080)	0	0	0
2020/04/24	2044	05/11/2020	11.38	Call	Bond Future	1,973.8000		1.9738	1,796.1600	1.7962	(9.000)	0	0	0
2020/04/24	2044	05/11/2020	11.38	Put	Bond Future	8,806.8600		8.8069	9,201.7400	9.2017	4.484	0	0	568
2020/04/24	2044	05/11/2020	10.34	Call	Bond Future	591.2900		0.5913	520.0900	0.5201	(12.041)	0	0	0
2020/04/24	2044	05/11/2020	10.34	Put	Bond Future	14,871.7400		14.8717	15,373.0600	15.3731	3.371	0	0	0
2020/04/24	2044	05/11/2020	11.06	Call	Bond Future	1,400.8600		1.4009	1,261.5500	1.2616	(9.945)	0	0	0
2020/04/24	2044	05/11/2020	10.04	Put	Bond Future	17,052.3400		17.0523	17,573.2900	17.5733	3.055	0	0	0
2020/04/24	2044	05/11/2020	11.17	Put	Bond Future	9,832.9600		9.8330	10,253.1800	10.2532	4.274	0	0	1,815
2020/04/24	2044	05/11/2020	11.43	Put	Bond Future	8,575.3600		8.5754	8,964.1200	8.9641	4.533	0	0	1,815
2020/04/24	2044	05/11/2020	8.87	Put	Bond Future	27,071.2900		27.0713	27,633.6600	27.6337	2.077	0	0	0
2020/04/24	2044	05/11/2020	9.29	Call	Bond Future	129.8300		0.1298	110.2700	0.1103	(15.066)	0	0	568
2020/04/24	2044	05/11/2020	10.36	Put	Bond Future	14,732.2400		14.7322	15,232.1000	15.2321	3.393	0	0	0
2020/04/24	2044	05/11/2020	10.04	Call	Bond Future	401.0900		0.4011	349.5200	0.3495	(12.857)	0	0	525
2020/04/24	2044	05/11/2020	9.34	Put	Bond Future	22,763.2100		22.7632	23,314.7000	23.3147	2.423	0	0	0
2020/04/24	2044	05/11/2020	9.34	Call	Bond Future	141.0300		0.1410	120.0000	0.1200	(14.912)	0	0	525
2020/04/24	2044	05/11/2020	11.17	Call	Bond Future	1,586.1000		1.5861	1,433.8000	1.4338	(9.602)	0	0	0
2020/04/24	2044	05/11/2020	8.87	Call	Bond Future	61.8900		0.0619	51.7400	0.0517	(16.400)	0	0	1,815
2020/04/24	2044	05/11/2020	10.02	Put	Bond Future	17,203.5200		17.2035	17,725.6300	17.7256	3.035	0	0	0
2020/04/24	2044	05/11/2020	10.02	Call	Bond Future	390.3700		0.3904	339.9600	0.3400	(12.913)	0	0	1,815
2020/04/24	2044	05/11/2020	10.35	Call	Bond Future	598.6400		0.5986	526.7200	0.5267	(12.014)	0	0	0
2020/04/24	2044	05/11/2020	10.35	Put	Bond Future	14,801.8900		14.8019	15,302.4900	15.3025	3.382	0	0	0
2020/04/24	2044	04/02/2021	10.04	Put	Bond Future	18,723.2000		18.7232	19,225.8900	19.2259	2.685	0	0	0
2020/04/24	2044	04/02/2021	10.37	Call	Bond Future	1,071.1800		1.0712	972.2200	0.9722	(9.238)	0	0	0
2020/04/24	2044	04/02/2021	10.35	Put	Bond Future	16,545.2000		16.5452	17,027.4800	17.0275	2.915	0	0	0
2020/04/24	2044	04/02/2021			Bond Future	12.7299		70.7820	12.8365	70.2021	0.837	0.0000	0.0000	0
2020/04/24	2044	04/02/2021	10.37	Put	Bond Future	16,410.5000		16.4105	16,891.3700	16.8914	2.930	0	0	0
2020/04/24	2044	04/02/2021	10.35	Call	Bond Future	1,052.1700		1.0522	954.6200	0.9546	(9.271)	0	0	0
2020/04/24	2044	04/02/2021	10.04	Call	Bond Future	787.9400		0.7879	710.8000	0.7108	(9.790)	0	0	0
2020/04/24	2044	04/02/2021	10.84	Call	Bond Future	1,591.6900		1.5917	1,456.4200	1.4564	(8.499)	0	0	0
2020/04/24	2044	04/02/2021	10.36	Put	Bond Future	16,477.7700		16.4778	16,959.3400	16.9593	2.923	0	0	0
2020/04/24	2044	04/02/2021	10.84	Put	Bond Future	13,446.6900		13.4467	13,891.2500	13.8913	3.306	0	0	405
2020/04/24	2044	04/02/2021	10.29	Call	Bond Future	996.6100		0.9966	903.2200	0.9032	(9.371)	0	0	0
2020/04/24	2044	04/02/2021	10.29	Put	Bond Future	16,953.5400		16.9535	17,439.9800	17.4400	2.869	0	0	405
2020/04/24	2044	04/02/2021	9.66	Put	Bond Future	21,624.4700		21.6245	22,148.2700	22.1483	2.422	0	0	0
2020/04/24	2044	04/02/2021	9.66	Call	Bond Future	535.7200		0.5357	479.6900	0.4797	(10.459)	0	0	405
2020/04/24	2044	04/02/2021	10.36	Call	Bond Future	1,061.6500		1.0617	963.3900	0.9634	(9.255)	0	0	0
2020/04/24	2044	06/05/2021	12.43	Put	Bond Future	3,056.4000		3.0564	3,643.1400	3.6431	19.197	0	0	0
2020/04/24	2044	06/05/2021	12.44	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/24	2044	06/05/2021			Bond Future	12.9860	71.6334	13.0976	71.0467	0.860	0.0000	0.0000	0
2020/04/24	2044	06/05/2021	12.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	2044	06/05/2021	12.45	Put	Bond Future	2,942.3800	2.9424	3,529.1200	3.5291	19.941	0	0	0
2020/04/24	2044	06/05/2021	12.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	2044	06/05/2021	12.44	Put	Bond Future	2,999.3500	2.9994	3,586.0900	3.5861	19.562	0	0	0
2020/04/24	2046	07/05/2020			Bond Future	95.9703	95.9703	95.1600	95.1600	(0.844)	0.0000	0.0000	9,794
2020/04/24	2046	06/08/2020			Bond Future	97.1573	97.1573	96.3360	96.3360	(0.845)	0.0000	0.0000	11,921
2020/04/24	2046	05/11/2020			Bond Future	96.6033	96.6033	95.7712	95.7712	(0.861)	0.0000	0.0000	0
2020/04/24	2046	04/02/2021			Bond Future	97.8527	97.8527	97.0100	97.0100	(0.861)	0.0000	0.0000	0
2020/04/24	2046	06/05/2021			Bond Future	97.2383	97.2383	96.3852	96.3852	(0.877)	0.0000	0.0000	0
2020/04/24	2050	07/05/2020			Bond Future	99.0443	99.0443	97.4175	97.4175	(1.642)	0.0000	0.0000	10,560
2020/04/24	2050	06/08/2020			Bond Future	98.3906	98.3906	96.7428	96.7428	(1.675)	0.0000	0.0000	14,849
2020/04/24	2050	05/11/2020			Bond Future	99.6474	99.6474	97.9784	97.9784	(1.675)	0.0000	0.0000	0
2020/04/24	2050	04/02/2021			Bond Future	99.0167	99.0167	97.3259	97.3259	(1.708)	0.0000	0.0000	0
2020/04/24	2050	06/05/2021			Bond Future	100.2334	100.2334	98.5221	98.5221	(1.707)	0.0000	0.0000	0
2020/04/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	AL37	07/05/2020			Index Future	667.0100	667.0100	666.7750	666.7750	(0.035)	0.0000	0.0000	0
2020/04/24	AL37	06/08/2020			Index Future	675.0120	675.0120	674.7670	674.7670	(0.036)	0.0000	0.0000	0
2020/04/24	AL37	05/11/2020			Index Future	683.5600	683.5600	683.3100	683.3100	(0.037)	0.0000	0.0000	0
2020/04/24	AL37	04/02/2021			Index Future	692.2390	692.2390	691.9850	691.9850	(0.037)	0.0000	0.0000	0
2020/04/24	AL37	06/05/2021			Index Future	689.4700	689.4700	689.4700	689.4700	0.000	0.0000	0.0000	0
2020/04/24	AL7T	07/05/2020			Index Future	717.0660	717.0660	713.5130	713.5130	(0.495)	0.0000	0.0000	0
2020/04/24	AL7T	06/08/2020			Index Future	725.6680	725.6680	722.0650	722.0650	(0.497)	0.0000	0.0000	0
2020/04/24	AL7T	05/11/2020			Index Future	734.8580	734.8580	731.2080	731.2080	(0.497)	0.0000	0.0000	0
2020/04/24	AL7T	04/02/2021			Index Future	744.1880	744.1880	740.4910	740.4910	(0.497)	0.0000	0.0000	0
2020/04/24	AL7T	06/05/2021			Index Future	763.2300	763.2300	763.2300	763.2300	0.000	0.0000	0.0000	0
2020/04/24	ALBI	07/05/2020			Index Future	644.1920	644.1920	641.3960	641.3960	(0.434)	0.0000	0.0000	56
2020/04/24	ALBI	06/08/2020			Index Future	651.9200	651.9200	649.0840	649.0840	(0.435)	0.0000	0.0000	165
2020/04/24	ALBI	05/11/2020			Index Future	660.1760	660.1760	657.3030	657.3030	(0.435)	0.0000	0.0000	0
2020/04/24	ALBI	04/02/2021			Index Future	668.5580	668.5580	665.6470	665.6470	(0.435)	0.0000	0.0000	0
2020/04/24	ALBI	06/05/2021			Index Future	687.0000	687.0000	687.0000	687.0000	0.000	0.0000	0.0000	0
2020/04/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/04/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/04/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/04/24	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/24	ES33	07/05/2020			Bond Future	12.8308		67.5157	12.8980	67.2019	0.524	0.0000	0.0000	0
2020/04/24	ES33	06/08/2020			Bond Future	13.1165		68.3338	13.1870	68.0155	0.537	0.0000	0.0000	350
2020/04/24	ES33	05/11/2020			Bond Future	13.4032		65.4116	13.4769	65.0891	0.550	0.0000	0.0000	0
2020/04/24	ES33	04/02/2021			Bond Future	13.7136		66.2425	13.7908	65.9159	0.563	0.0000	0.0000	0
2020/04/24	ES33	06/05/2021			Bond Future	14.0439		63.2615	14.1248	62.9311	0.576	0.0000	0.0000	0
2020/04/24	ES42	07/05/2020			Bond Future	13.1291		67.2872	13.2066	66.8960	0.590	0.0000	0.0000	0
2020/04/24	ES42	06/08/2020			Bond Future	13.4040		68.1025	13.4854	67.7059	0.608	0.0000	0.0000	4,919
2020/04/24	ES42	05/11/2020			Bond Future	13.6831		64.6966	13.7687	64.2949	0.626	0.0000	0.0000	0
2020/04/24	ES42	04/02/2021			Bond Future	13.9753		65.5186	14.0653	65.1117	0.644	0.0000	0.0000	0
2020/04/24	ES42	06/05/2021			Bond Future	14.2991		62.0486	14.3939	61.6368	0.663	0.0000	0.0000	0
2020/04/24	GOVI	07/05/2020	719.98	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	GOVI	07/05/2020			GOVI	636.4830		636.4830	633.6800	633.6800	(0.440)	0.0000	0.0000	446
2020/04/24	GOVI	07/05/2020	719.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	GOVI	07/05/2020	720.00	Put	GOVI	835,170.0000		83.5170	863,200.0000	86.3200	3.356	0	0	0
2020/04/24	GOVI	07/05/2020	719.98	Put	GOVI	834,970.0000		83.4970	863,000.0000	86.3000	3.357	0	0	0
2020/04/24	GOVI	07/05/2020	719.99	Put	GOVI	835,070.0000		83.5070	863,100.0000	86.3100	3.357	0	0	0
2020/04/24	GOVI	07/05/2020	720.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	GOVI	06/08/2020	728.13	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	GOVI	06/08/2020	728.12	Put	GOVI	840,010.0000		84.0010	868,440.0000	86.8440	3.384	0	0	0
2020/04/24	GOVI	06/08/2020			GOVI	644.1190		644.1190	641.2760	641.2760	(0.441)	0.0000	0.0000	984
2020/04/24	GOVI	06/08/2020	728.14	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	GOVI	06/08/2020	728.14	Put	GOVI	840,210.0000		84.0210	868,640.0000	86.8640	3.384	0	0	0
2020/04/24	GOVI	06/08/2020	728.13	Put	GOVI	840,110.0000		84.0110	868,540.0000	86.8540	3.384	0	0	0
2020/04/24	GOVI	06/08/2020	728.12	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	GOVI	05/11/2020	737.84	Put	GOVI	855,640.0000		85.5640	884,450.0000	88.4450	3.367	0	0	0
2020/04/24	GOVI	05/11/2020	737.83	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	GOVI	05/11/2020			GOVI	652.2760		652.2760	649.3950	649.3950	(0.442)	0.0000	0.0000	0
2020/04/24	GOVI	05/11/2020	737.84	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	GOVI	05/11/2020	737.83	Put	GOVI	855,540.0000		85.5540	884,350.0000	88.4350	3.367	0	0	0
2020/04/24	GOVI	05/11/2020	737.85	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	GOVI	05/11/2020	737.85	Put	GOVI	855,740.0000		85.5740	884,550.0000	88.4550	3.367	0	0	0
2020/04/24	GOVI	04/02/2021	750.96	Put	GOVI	904,020.0000		90.4020	933,200.0000	93.3200	3.228	0	0	0
2020/04/24	GOVI	04/02/2021			GOVI	660.5580		660.5580	657.6400	657.6400	(0.442)	0.0000	0.0000	0
2020/04/24	GOVI	04/02/2021	750.95	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2020/04/24	GOVI	04/02/2021	750.95	Put	GOVI	903,920.0000	90.3920	933,100.0000	93.3100	3.228	0	0	0
2020/04/24	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	GOVI	04/02/2021	750.94	Put	GOVI	903,820.0000	90.3820	933,000.0000	93.3000	3.229	0	0	0
2020/04/24	GOVI	06/05/2021	678.67	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/04/24	GOVI	06/05/2021			GOVI	678.6800	678.6800	678.6800	678.6800	0.000	0.0000	0.0000	0
2020/04/24	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	GOVI	06/05/2021	678.68	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	GOVI	06/05/2021	678.69	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/04/24	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	GOVI	06/05/2021	678.69	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/04/24	IGOV	07/05/2020			Index Future	250.9720	250.9720	249.6410	249.6410	(0.530)	0.0000	0.0000	567
2020/04/24	IGOV	06/08/2020			Index Future	254.0450	254.0450	252.6960	252.6960	(0.531)	0.0000	0.0000	0
2020/04/24	IGOV	05/11/2020			Index Future	257.3230	257.3230	255.9560	255.9560	(0.531)	0.0000	0.0000	47
2020/04/24	IGOV	04/02/2021			Index Future	260.6510	260.6510	259.2660	259.2660	(0.531)	0.0000	0.0000	0
2020/04/24	IGOV	06/05/2021			Index Future	268.3000	268.3000	268.3000	268.3000	0.000	0.0000	0.0000	0
2020/04/24	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/04/24	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/04/24	IS05	17/12/2020			Interest Rate Swap	94.1200	94.1200	94.1100	94.1100	(0.011)	0.0000	0.0000	0
2020/04/24	IS05	16/03/2021			Interest Rate Swap	92.4900	92.4900	92.4800	92.4800	(0.011)	0.0000	0.0000	0
2020/04/24	IS05	15/06/2021			Interest Rate Swap	90.9000	90.9000	90.9000	90.9000	0.000	0.0000	0.0000	0
2020/04/24	IS05	21/09/2021			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2020/04/24	IS05	21/12/2021			Interest Rate Swap	91.7300	91.7300	91.7300	91.7300	0.000	0.0000	0.0000	51
2020/04/24	IS05	15/03/2022			Interest Rate Swap	91.5300	91.5300	91.5400	91.5400	0.011	0.0000	0.0000	0
2020/04/24	IS05	21/06/2022			Interest Rate Swap	92.0500	92.0500	92.0700	92.0700	0.022	0.0000	0.0000	0
2020/04/24	IS05	20/09/2022			Interest Rate Swap	95.5800	95.5800	95.6200	95.6200	0.042	0.0000	0.0000	0
2020/04/24	IS05	20/12/2022			Interest Rate Swap	96.4900	96.4900	96.5300	96.5300	0.041	0.0000	0.0000	0
2020/04/24	IS05	22/03/2023			Interest Rate Swap	89.3600	89.3600	89.4000	89.4000	0.045	0.0000	0.0000	0
2020/04/24	IS05	20/06/2023			Interest Rate Swap	95.2900	95.2900	95.3300	95.3300	0.042	0.0000	0.0000	0
2020/04/24	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/04/24	IS10	17/12/2025			Interest Rate Swap	87.5600	87.5600	87.4800	87.4800	(0.091)	0.0000	0.0000	0
2020/04/24	IS10	16/03/2026			Interest Rate Swap	84.6000	84.6000	84.5200	84.5200	(0.095)	0.0000	0.0000	0
2020/04/24	IS10	15/06/2026			Interest Rate Swap	83.5000	83.5000	83.4000	83.4000	(0.120)	0.0000	0.0000	0
2020/04/24	IS10	21/09/2026			Interest Rate Swap	85.9200	85.9200	85.8000	85.8000	(0.140)	0.0000	0.0000	0
2020/04/24	IS10	21/12/2026			Interest Rate Swap	90.2400	90.2400	90.1100	90.1100	(0.144)	0.0000	0.0000	0
2020/04/24	IS10	15/03/2027			Interest Rate Swap	89.2000	89.2000	89.0600	89.0600	(0.157)	0.0000	0.0000	0
2020/04/24	IS10	21/06/2027			Interest Rate Swap	91.5900	91.5900	91.4500	91.4500	(0.153)	0.0000	0.0000	0
2020/04/24	IS10	20/09/2027			Interest Rate Swap	97.6100	97.6100	97.4700	97.4700	(0.143)	0.0000	0.0000	0
2020/04/24	IS10	20/12/2027			Interest Rate Swap	98.3400	98.3400	98.2200	98.2200	(0.122)	0.0000	0.0000	0
2020/04/24	IS10	22/03/2028			Interest Rate Swap	91.9300	91.9300	91.8200	91.8200	(0.120)	0.0000	0.0000	0
2020/04/24	IS10	20/06/2028			Interest Rate Swap	99.7900	99.7900	99.6900	99.6900	(0.100)	0.0000	0.0000	0
2020/04/24	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0

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2020/04/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/04/24	R023	07/05/2020	6.91	Put	Bond Future	1.7100	0.0017	1.9400	0.0019	13.450	0	0	0
2020/04/24	R023	07/05/2020			Bond Future	6.0416	105.8770	6.0906	105.7492	0.811	0.0000	0.0000	43,212
2020/04/24	R023	07/05/2020	6.90	Call	Bond Future	2,213.4700	2.2135	2,085.9200	2.0859	(5.762)	0	0	0
2020/04/24	R023	07/05/2020	6.90	Put	Bond Future	1.8300	0.0018	2.0700	0.0021	13.115	0	0	0
2020/04/24	R023	07/05/2020	6.91	Call	Bond Future	2,238.7800	2.2388	2,111.2200	2.1112	(5.698)	0	0	0
2020/04/24	R023	07/05/2020	6.89	Call	Bond Future	2,188.1600	2.1882	2,060.6500	2.0606	(5.827)	0	0	0
2020/04/24	R023	07/05/2020	6.89	Put	Bond Future	1.9400	0.0019	2.2200	0.0022	14.433	0	0	0
2020/04/24	R023	06/08/2020	7.26	Call	Bond Future	2,722.9800	2.7230	2,608.0500	2.6081	(4.221)	0	0	0
2020/04/24	R023	06/08/2020			Bond Future	6.1656	107.1598	6.2203	107.0295	0.888	0.0000	0.0000	17,478
2020/04/24	R023	06/08/2020	7.26	Put	Bond Future	156.5500	0.1565	171.9600	0.1720	9.844	0	0	0
2020/04/24	R023	06/08/2020	7.27	Call	Bond Future	2,742.9300	2.7429	2,627.7500	2.6277	(4.199)	0	0	0
2020/04/24	R023	06/08/2020	7.28	Put	Bond Future	150.3500	0.1504	165.2500	0.1652	9.910	0	0	0
2020/04/24	R023	06/08/2020	7.27	Put	Bond Future	153.4200	0.1534	168.5800	0.1686	9.881	0	0	0
2020/04/24	R023	06/08/2020	7.28	Call	Bond Future	2,762.9300	2.7629	2,647.4900	2.6475	(4.178)	0	0	0
2020/04/24	R023	05/11/2020	7.46	Put	Bond Future	292.5600	0.2926	315.8900	0.3159	7.974	0	0	0
2020/04/24	R023	05/11/2020	7.47	Put	Bond Future	288.5500	0.2886	311.6300	0.3116	7.999	0	0	0
2020/04/24	R023	05/11/2020			Bond Future	6.2908	104.5904	6.3522	104.4581	0.976	0.0000	0.0000	0
2020/04/24	R023	05/11/2020	7.46	Call	Bond Future	2,776.2300	2.7762	2,667.2200	2.6672	(3.927)	0	0	0
2020/04/24	R023	05/11/2020	7.47	Call	Bond Future	2,793.1400	2.7931	2,683.8800	2.6839	(3.912)	0	0	0
2020/04/24	R023	05/11/2020	7.45	Call	Bond Future	2,759.3700	2.7594	2,650.6200	2.6506	(3.941)	0	0	0
2020/04/24	R023	05/11/2020	7.45	Put	Bond Future	296.6100	0.2966	320.2000	0.3202	7.953	0	0	0
2020/04/24	R023	04/02/2021	6.34	Call	Bond Future	967.9600	0.9680	904.0300	0.9040	(6.605)	0	0	0
2020/04/24	R023	04/02/2021	6.32	Put	Bond Future	1,204.9700	1.2050	1,275.9400	1.2759	5.890	0	0	0
2020/04/24	R023	04/02/2021			Bond Future	6.4531	105.9186	6.5229	105.7845	1.081	0.0000	0.0000	0
2020/04/24	R023	04/02/2021	6.34	Put	Bond Future	1,185.9800	1.1860	1,256.1700	1.2562	5.918	0	0	0
2020/04/24	R023	04/02/2021	6.32	Call	Bond Future	948.3400	0.9483	885.1900	0.8852	(6.659)	0	0	0
2020/04/24	R023	04/02/2021	6.33	Put	Bond Future	1,195.2600	1.1953	1,265.8400	1.2658	5.905	0	0	0
2020/04/24	R023	04/02/2021	6.33	Call	Bond Future	957.9400	0.9579	894.4000	0.8944	(6.633)	0	0	0
2020/04/24	R023	06/05/2021	7.58	Call	Bond Future	1,501.5900	1.5016	1,366.0600	1.3661	(9.026)	0	0	0
2020/04/24	R023	06/05/2021			Bond Future	6.6856	103.2825	6.7656	103.1470	1.197	0.0000	0.0000	0
2020/04/24	R023	06/05/2021	7.56	Call	Bond Future	1,468.3300	1.4683	1,332.8000	1.3328	(9.230)	0	0	0
2020/04/24	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R023	06/05/2021	7.57	Call	Bond Future	1,484.9600	1.4850	1,349.4300	1.3494	(9.127)	0	0	0
2020/04/24	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R035	07/05/2020	9.48	Put	Bond Future	15,456.6700	15.4567	15,851.3100	15.8513	2.553	0	0	0
2020/04/24	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R035	07/05/2020	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/24	R035	07/05/2020	10.57	Put	Bond Future	7,673.7400	7.6737	8,066.8600	8.0669	5.123	0	0	3,530
2020/04/24	R035	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/24	R035	07/05/2020	10.75	Put	Bond Future	6,486.0400	6.4860	6,875.3700	6.8754	6.003	0	0	5,000
2020/04/24	R035	07/05/2020			Bond Future	11.7943	81.5322	11.8621	81.1376	0.574	0.0000	0.0000	53,172
2020/04/24	R035	07/05/2020	9.11	Put	Bond Future	18,329.6600	18.3297	18,724.3000	18.7243	2.153	0	0	0
2020/04/24	R035	07/05/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000

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2020/04/24	R035	07/05/2020	9.48	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R035	07/05/2020	9.47	Put	Bond Future		15,532.7100	15.5327	15,927.3500	15.9273	2.541	0	0	0
2020/04/24	R035	07/05/2020	9.85	Put	Bond Future		12,704.0800	12.7041	13,098.7200	13.0987	3.106	0	0	0
2020/04/24	R035	07/05/2020	9.78	Put	Bond Future		13,215.8800	13.2159	13,610.5200	13.6105	2.986	0	0	0
2020/04/24	R035	07/05/2020	10.57	Call	Bond Future		2.5200	0.0025	1.0000	0.0010	(60.317)	0	0	0
2020/04/24	R035	07/05/2020	9.75	Put	Bond Future		13,436.4900	13.4365	13,831.1300	13.8311	2.937	0	0	0
2020/04/24	R035	07/05/2020	10.75	Call	Bond Future		9.9000	0.0099	4.5900	0.0046	(53.636)	0	0	0
2020/04/24	R035	07/05/2020	9.49	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R035	07/05/2020	9.49	Put	Bond Future		15,380.7200	15.3807	15,775.3600	15.7754	2.566	0	0	0
2020/04/24	R035	07/05/2020	9.55	Put	Bond Future		14,926.8600	14.9269	15,321.5000	15.3215	2.644	0	0	0
2020/04/24	R035	07/05/2020	9.55	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/24	R035	07/05/2020	9.78	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/04/24	R035	07/05/2020	9.18	Put	Bond Future		17,776.6100	17.7766	18,171.2500	18.1713	2.220	0	0	0
2020/04/24	R035	07/05/2020	9.18	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/04/24	R035	06/08/2020	9.67	Call	Bond Future		81.4700	0.0815	68.1800	0.0682	(16.313)	0	0	500
2020/04/24	R035	06/08/2020	10.45	Put	Bond Future		10,175.1000	10.1751	10,527.2900	10.5273	3.461	0	0	500
2020/04/24	R035	06/08/2020	9.00	Put	Bond Future		20,465.4100	20.4654	20,862.4500	20.8624	1.940	0	0	0
2020/04/24	R035	06/08/2020	9.92	Put	Bond Future		13,630.6200	13.6306	14,009.8100	14.0098	2.782	0	0	0
2020/04/24	R035	06/08/2020			Bond Future		12.0327	82.5201	12.1035	82.1199	0.589	0.0000	0.0000	105,093
2020/04/24	R035	06/08/2020	9.09	Put	Bond Future		19,756.2600	19.7563	20,152.5500	20.1526	2.006	0	0	0
2020/04/24	R035	06/08/2020	9.09	Call	Bond Future		20.1900	0.0202	16.3200	0.0163	(19.168)	0	0	500
2020/04/24	R035	06/08/2020	9.67	Put	Bond Future		15,392.5400	15.3925	15,779.4100	15.7794	2.513	0	0	0
2020/04/24	R035	06/08/2020	9.00	Call	Bond Future		15.9100	0.0159	12.7900	0.0128	(19.610)	0	0	24,761
2020/04/24	R035	06/08/2020	9.92	Call	Bond Future		138.3200	0.1383	117.3500	0.1173	(15.160)	0	0	0
2020/04/24	R035	06/08/2020	10.45	Call	Bond Future		372.4000	0.3724	324.4300	0.3244	(12.881)	0	0	0
2020/04/24	R035	06/08/2020	9.93	Call	Bond Future		141.1600	0.1412	119.8200	0.1198	(15.118)	0	0	0
2020/04/24	R035	06/08/2020	9.91	Put	Bond Future		13,699.5900	13.6996	14,079.1400	14.0791	2.771	0	0	0
2020/04/24	R035	06/08/2020	8.75	Put	Bond Future		22,478.5100	22.4785	22,877.0100	22.8770	1.773	0	0	0
2020/04/24	R035	06/08/2020	8.75	Call	Bond Future		7.9400	0.0079	6.2800	0.0063	(20.907)	0	0	3,000
2020/04/24	R035	06/08/2020	9.93	Put	Bond Future		13,561.7700	13.5618	13,940.5900	13.9406	2.793	0	0	0
2020/04/24	R035	06/08/2020	9.91	Call	Bond Future		135.5300	0.1355	114.9200	0.1149	(15.207)	0	0	0
2020/04/24	R035	05/11/2020	10.34	Put	Bond Future		12,618.6700	12.6187	12,956.3800	12.9564	2.676	0	0	0
2020/04/24	R035	05/11/2020			Bond Future		12.2707	79.0740	12.3447	78.6686	0.603	0.0000	0.0000	0
2020/04/24	R035	05/11/2020	10.33	Call	Bond Future		788.2800	0.7883	721.1600	0.7212	(8.515)	0	0	0
2020/04/24	R035	05/11/2020	10.33	Put	Bond Future		12,678.0200	12.6780	13,016.3200	13.0163	2.668	0	0	0
2020/04/24	R035	05/11/2020	10.34	Call	Bond Future		796.9300	0.7969	729.2200	0.7292	(8.496)	0	0	0
2020/04/24	R035	05/11/2020	10.32	Call	Bond Future		779.7100	0.7797	713.1700	0.7132	(8.534)	0	0	0
2020/04/24	R035	05/11/2020	10.32	Put	Bond Future		12,737.5300	12.7375	13,076.4100	13.0764	2.660	0	0	0
2020/04/24	R035	04/02/2021	10.04	Put	Bond Future		16,164.8100	16.1648	16,508.4700	16.5085	2.126	0	0	0
2020/04/24	R035	04/02/2021	10.14	Put	Bond Future		15,557.5900	15.5576	15,896.4700	15.8965	2.178	0	0	650
2020/04/24	R035	04/02/2021	11.14	Put	Bond Future		10,254.9200	10.2549	10,535.8100	10.5358	2.739	0	0	650
2020/04/24	R035	04/02/2021	10.05	Call	Bond Future		964.5900	0.9646	897.1300	0.8971	(6.994)	0	0	0
2020/04/24	R035	04/02/2021			Bond Future		12.5296	80.0784	12.6070	79.6677	0.618	0.0000	0.0000	0
2020/04/24	R035	04/02/2021	10.14	Call	Bond Future		1,042.6200	1.0426	970.8500	0.9708	(6.884)	0	0	0
2020/04/24	R035	04/02/2021	10.06	Call	Bond Future		973.0400	0.9730	905.1000	0.9051	(6.982)	0	0	0
2020/04/24	R035	04/02/2021	10.06	Put	Bond Future		16,042.3100	16.0423	16,385.0200	16.3850	2.136	0	0	0
2020/04/24	R035	04/02/2021	10.04	Call	Bond Future		956.2000	0.9562	889.2100	0.8892	(7.006)	0	0	0
2020/04/24	R035	04/02/2021	11.14	Call	Bond Future		2,273.3500	2.2734	2,143.5900	2.1436	(5.708)	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
2020/04/24	R035	04/02/2021	10.05	Put	Bond Future	16,103.4900	16.1035	16,446.6800	16.4467	2.131	0	0	0
2020/04/24	R035	06/05/2021	12.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R035	06/05/2021	12.35	Put	Bond Future	2,385.7500	2.3857	2,801.2600	2.8013	17.416	0	0	0
2020/04/24	R035	06/05/2021			Bond Future	12.8016	76.5622	12.8825	76.1467	0.632	0.0000	0.0000	0
2020/04/24	R035	06/05/2021	12.37	Put	Bond Future	2,277.7000	2.2777	2,693.2100	2.6932	18.243	0	0	0
2020/04/24	R035	06/05/2021	12.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R035	06/05/2021	12.36	Put	Bond Future	2,331.7000	2.3317	2,747.2100	2.7472	17.820	0	0	0
2020/04/24	R035	06/05/2021	12.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R186	07/05/2020	8.09	Put	Bond Future	6,106.9800	6.1070	6,143.4300	6.1434	0.597	0	0	0
2020/04/24	R186	07/05/2020	9.50	Put	Bond Future	394.0800	0.3941	377.4400	0.3774	(4.222)	0	0	0
2020/04/24	R186	07/05/2020	7.90	Put	Bond Future	7,143.2100	7.1432	7,179.9900	7.1800	0.515	0	0	2,500
2020/04/24	R186	07/05/2020	8.28	Put	Bond Future	5,085.8800	5.0859	5,121.1600	5.1212	0.694	0	0	0
2020/04/24	R186	07/05/2020	8.93	Call	Bond Future	258.3500	0.2584	228.5900	0.2286	(11.519)	0	0	0
2020/04/24	R186	07/05/2020			Bond Future	9.2560	110.1314	9.2633	110.0946	0.079	0.0000	0.0000	40,778
2020/04/24	R186	07/05/2020	8.08	Call	Bond Future	1.0000	0.0010	0.6100	0.0006	(39.000)	0	0	0
2020/04/24	R186	07/05/2020	8.08	Put	Bond Future	6,161.1800	6.1612	6,197.6600	6.1977	0.592	0	0	0
2020/04/24	R186	07/05/2020	8.50	Call	Bond Future	24.0200	0.0240	18.2900	0.0183	(23.855)	0	0	0
2020/04/24	R186	07/05/2020	8.50	Put	Bond Future	3,932.8700	3.9329	3,964.0100	3.9640	0.792	0	0	23,160
2020/04/24	R186	07/05/2020	8.09	Call	Bond Future	1.0900	0.0011	0.6700	0.0007	(38.532)	0	0	0
2020/04/24	R186	07/05/2020	9.50	Call	Bond Future	1,617.5500	1.6175	1,564.0400	1.5640	(3.308)	0	0	1,120
2020/04/24	R186	07/05/2020	7.90	Call	Bond Future	0.1900	0.0002	0.1000	0.0001	(47.368)	0	0	0
2020/04/24	R186	07/05/2020	8.28	Call	Bond Future	5.0300	0.0050	3.4400	0.0034	(31.610)	0	0	0
2020/04/24	R186	07/05/2020	8.93	Put	Bond Future	1,921.7200	1.9217	1,928.8300	1.9288	0.370	0	0	0
2020/04/24	R186	07/05/2020	8.07	Call	Bond Future	0.9100	0.0009	0.5500	0.0006	(39.560)	0	0	0
2020/04/24	R186	07/05/2020	8.07	Put	Bond Future	6,215.4000	6.2154	6,251.9100	6.2519	0.587	0	0	0
2020/04/24	R186	07/05/2020	10.00	Put	Bond Future	51.7600	0.0518	44.8700	0.0449	(13.311)	0	0	0
2020/04/24	R186	07/05/2020	10.00	Call	Bond Future	3,726.1800	3.7262	3,682.4200	3.6824	(1.174)	0	0	1,120
2020/04/24	R186	07/05/2020	7.60	Put	Bond Future	8,805.5800	8.8056	8,842.4400	8.8424	0.419	0	0	0
2020/04/24	R186	07/05/2020	7.60	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/24	R186	06/08/2020	8.00	Call	Bond Future	281.3800	0.2814	272.4600	0.2725	(3.170)	0	0	900
2020/04/24	R186	06/08/2020	9.00	Call	Bond Future	1,310.8500	1.3109	1,287.3800	1.2874	(1.790)	0	0	900
2020/04/24	R186	06/08/2020	8.25	Call	Bond Future	433.3300	0.4333	421.3100	0.4213	(2.774)	0	0	0
2020/04/24	R186	06/08/2020	8.38	Put	Bond Future	6,107.0200	6.1070	6,131.6600	6.1317	0.403	0	0	0
2020/04/24	R186	06/08/2020			Bond Future	9.4956	106.1802	9.5035	106.1418	0.084	0.0000	0.0000	63,449
2020/04/24	R186	06/08/2020	9.00	Put	Bond Future	3,742.7700	3.7428	3,757.6800	3.7577	0.398	0	0	0
2020/04/24	R186	06/08/2020	8.37	Call	Bond Future	522.2000	0.5222	508.5900	0.5086	(2.606)	0	0	0
2020/04/24	R186	06/08/2020	8.37	Put	Bond Future	6,150.6200	6.1506	6,175.3900	6.1754	0.403	0	0	0
2020/04/24	R186	06/08/2020	8.00	Put	Bond Future	7,843.8000	7.8438	7,873.2600	7.8733	0.376	0	0	0
2020/04/24	R186	06/08/2020	8.25	Put	Bond Future	6,684.3200	6.6843	6,710.6800	6.7107	0.394	0	0	0
2020/04/24	R186	06/08/2020	8.38	Call	Bond Future	530.2800	0.5303	516.5400	0.5165	(2.591)	0	0	0
2020/04/24	R186	06/08/2020	8.36	Call	Bond Future	514.3500	0.5144	500.8800	0.5009	(2.619)	0	0	0
2020/04/24	R186	06/08/2020	8.36	Put	Bond Future	6,194.4800	6.1945	6,219.3900	6.2194	0.402	0	0	0
2020/04/24	R186	05/11/2020	8.64	Put	Bond Future	6,404.0500	6.4040	6,426.6600	6.4267	0.353	0	0	0
2020/04/24	R186	05/11/2020	8.65	Call	Bond Future	1,183.0000	1.1830	1,166.3100	1.1663	(1.411)	0	0	0
2020/04/24	R186	05/11/2020			Bond Future	9.7357	107.5117	9.7441	107.4725	0.087	0.0000	0.0000	0
2020/04/24	R186	05/11/2020	8.66	Call	Bond Future	1,195.2200	1.1952	1,178.4300	1.1784	(1.405)	0	0	0
2020/04/24	R186	05/11/2020	8.66	Put	Bond Future	6,329.9000	6.3299	6,352.3000	6.3523	0.354	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
2020/04/24	R186	05/11/2020	9.26	Put	Bond Future	4,363.9700	4.3640	4,379.8100	4.3798	0.363	0	0	3,500
2020/04/24	R186	05/11/2020	8.64	Call	Bond Future	1,170.8600	1.1709	1,154.2800	1.1543	(1.416)	0	0	0
2020/04/24	R186	05/11/2020	7.84	Put	Bond Future	9,742.8600	9.7429	9,772.9700	9.7730	0.309	0	0	0
2020/04/24	R186	05/11/2020	8.65	Put	Bond Future	6,366.9200	6.3669	6,389.4200	6.3894	0.353	0	0	0
2020/04/24	R186	05/11/2020	8.34	Put	Bond Future	7,576.0400	7.5760	7,601.6900	7.6017	0.339	0	0	0
2020/04/24	R186	05/11/2020	8.34	Call	Bond Future	851.5200	0.8515	837.9800	0.8380	(1.590)	0	0	3,500
2020/04/24	R186	05/11/2020	9.26	Call	Bond Future	2,132.4500	2.1325	2,109.1000	2.1091	(1.095)	0	0	0
2020/04/24	R186	05/11/2020	7.84	Call	Bond Future	474.6500	0.4747	465.5700	0.4656	(1.913)	0	0	3,500
2020/04/24	R186	04/02/2021	8.15	Call	Bond Future	940.5100	0.9405	928.4600	0.9285	(1.281)	0	0	0
2020/04/24	R186	04/02/2021			Bond Future	10.0010	103.5907	10.0100	103.5509	0.090	0.0000	0.0000	0
2020/04/24	R186	04/02/2021	8.15	Put	Bond Future	9,553.9100	9.5539	9,581.6600	9.5817	0.290	0	0	0
2020/04/24	R186	04/02/2021	8.16	Call	Bond Future	948.9000	0.9489	936.7800	0.9368	(1.277)	0	0	0
2020/04/24	R186	04/02/2021	8.17	Put	Bond Future	9,472.8700	9.4729	9,500.4800	9.5005	0.291	0	0	0
2020/04/24	R186	04/02/2021	8.16	Put	Bond Future	9,513.3500	9.5134	9,541.0300	9.5410	0.291	0	0	0
2020/04/24	R186	04/02/2021	8.17	Call	Bond Future	957.3500	0.9573	945.1600	0.9452	(1.273)	0	0	0
2020/04/24	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R186	06/05/2021	10.77	Call	Bond Future	1,910.6100	1.9106	1,870.5000	1.8705	(2.099)	0	0	0
2020/04/24	R186	06/05/2021			Bond Future	10.3102	104.8382	10.3197	104.7981	0.093	0.0000	0.0000	0
2020/04/24	R186	06/05/2021	10.78	Call	Bond Future	1,951.6400	1.9516	1,911.5300	1.9115	(2.055)	0	0	0
2020/04/24	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R186	06/05/2021	10.76	Call	Bond Future	1,869.5600	1.8696	1,829.4500	1.8294	(2.145)	0	0	0
2020/04/24	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R197	07/05/2020			Bond Future	311.5540	311.5540	311.0622	311.0622	(0.158)	0.0000	0.0000	2,556
2020/04/24	R197	06/08/2020			Bond Future	307.6324	307.6324	307.1317	307.1317	(0.163)	0.0000	0.0000	2,500
2020/04/24	R197	05/11/2020			Bond Future	311.5621	311.5621	311.0540	311.0540	(0.163)	0.0000	0.0000	0
2020/04/24	R197	04/02/2021			Bond Future	307.6120	307.6120	307.0972	307.0972	(0.167)	0.0000	0.0000	0
2020/04/24	R197	06/05/2021			Bond Future	311.3913	311.3913	310.8707	310.8707	(0.167)	0.0000	0.0000	0
2020/04/24	R202	07/05/2020			Bond Future	215.0517	215.0517	213.8428	213.8428	(0.562)	0.0000	0.0000	5,456
2020/04/24	R202	06/08/2020			Bond Future	213.5817	213.5817	212.3560	212.3560	(0.574)	0.0000	0.0000	7,718
2020/04/24	R202	05/11/2020			Bond Future	216.3098	216.3098	215.0677	215.0677	(0.574)	0.0000	0.0000	0
2020/04/24	R202	04/02/2021			Bond Future	214.8691	214.8691	213.6106	213.6106	(0.586)	0.0000	0.0000	0
2020/04/24	R202	06/05/2021			Bond Future	217.5094	217.5094	216.2360	216.2360	(0.585)	0.0000	0.0000	0
2020/04/24	R208	07/05/2020	4.81	Call	Bond Future	631.3000	0.6313	630.4500	0.6305	(0.135)	0	0	0
2020/04/24	R208	07/05/2020	4.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R208	07/05/2020			Bond Future	4.0873	103.0607	4.0883	103.0598	0.024	0.0000	0.0000	21,664
2020/04/24	R208	07/05/2020	4.82	Call	Bond Future	639.9900	0.6400	639.1400	0.6391	(0.133)	0	0	0
2020/04/24	R208	07/05/2020	4.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R208	07/05/2020	4.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R208	07/05/2020	4.80	Call	Bond Future	622.6000	0.6226	621.7500	0.6217	(0.137)	0	0	0
2020/04/24	R208	06/08/2020	5.57	Put	Bond Future	0.1900	0.0002	0.1900	0.0002	0.000	0	0	0
2020/04/24	R208	06/08/2020			Bond Future	3.7781	104.3094	3.7810	104.3076	0.077	0.0000	0.0000	7,850
2020/04/24	R208	06/08/2020	5.56	Call	Bond Future	1,116.1500	1.1161	1,114.3000	1.1143	(0.166)	0	0	0
2020/04/24	R208	06/08/2020	5.56	Put	Bond Future	0.2000	0.0002	0.2000	0.0002	0.000	0	0	0
2020/04/24	R208	06/08/2020	5.57	Call	Bond Future	1,122.3400	1.1223	1,120.4900	1.1205	(0.165)	0	0	0
2020/04/24	R208	06/08/2020	5.55	Call	Bond Future	1,109.9700	1.1100	1,108.1100	1.1081	(0.168)	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
2020/04/24	R208	06/08/2020	5.55	Put	Bond Future	0.2200	0.0002	0.2100	0.0002	(4.545)	0	0	0
2020/04/24	R208	05/11/2020	4.78	Call	Bond Future	722.1800	0.7222	719.9700	0.7200	(0.306)	0	0	0
2020/04/24	R208	05/11/2020	4.77	Put	Bond Future	0.1700	0.0002	0.1800	0.0002	5.882	0	0	0
2020/04/24	R208	05/11/2020			Bond Future	2.9179	102.2228	2.9235	102.2206	0.194	0.0000	0.0000	0
2020/04/24	R208	05/11/2020	4.79	Call	Bond Future	726.0200	0.7260	723.8100	0.7238	(0.304)	0	0	0
2020/04/24	R208	05/11/2020	4.79	Put	Bond Future	0.1600	0.0002	0.1600	0.0002	0.000	0	0	0
2020/04/24	R208	05/11/2020	4.78	Put	Bond Future	0.1700	0.0002	0.1700	0.0002	0.000	0	0	0
2020/04/24	R208	05/11/2020	4.77	Call	Bond Future	718.3300	0.7183	716.1300	0.7161	(0.306)	0	0	0
2020/04/24	R209	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R209	07/05/2020			Bond Future	11.7511	61.5194	11.8190	61.1854	0.578	0.0000	0.0000	55,961
2020/04/24	R209	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R209	07/05/2020	9.45	Put	Bond Future	13,133.6900	13.1337	13,467.6600	13.4677	2.543	0	0	0
2020/04/24	R209	07/05/2020	9.47	Put	Bond Future	13,002.4500	13.0024	13,336.4200	13.3364	2.569	0	0	0
2020/04/24	R209	07/05/2020	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R209	07/05/2020	9.46	Put	Bond Future	13,068.0300	13.0680	13,402.0000	13.4020	2.556	0	0	0
2020/04/24	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R209	06/08/2020	5.55	Put	Bond Future	47,268.3200	47.2683	47,606.9300	47.6069	0.716	0	0	0
2020/04/24	R209	06/08/2020			Bond Future	11.9661	62.2648	12.0369	61.9262	0.592	0.0000	0.0000	47,937
2020/04/24	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R209	06/08/2020	5.57	Put	Bond Future	47,051.5100	47.0515	47,390.1200	47.3901	0.720	0	0	0
2020/04/24	R209	06/08/2020	5.56	Put	Bond Future	47,159.8400	47.1598	47,498.4500	47.4985	0.718	0	0	0
2020/04/24	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R209	05/11/2020	10.02	Call	Bond Future	680.8800	0.6809	625.7100	0.6257	(8.103)	0	0	0
2020/04/24	R209	05/11/2020			Bond Future	12.1784	59.9027	12.2521	59.5597	0.605	0.0000	0.0000	0
2020/04/24	R209	05/11/2020	10.00	Call	Bond Future	666.9400	0.6669	612.6700	0.6127	(8.137)	0	0	0
2020/04/24	R209	05/11/2020	10.00	Put	Bond Future	12,309.7700	12.3098	12,598.5500	12.5986	2.346	0	0	0
2020/04/24	R209	05/11/2020	10.02	Put	Bond Future	12,202.2000	12.2022	12,490.0800	12.4901	2.359	0	0	0
2020/04/24	R209	05/11/2020	10.01	Call	Bond Future	673.8800	0.6739	619.1600	0.6192	(8.120)	0	0	0
2020/04/24	R209	05/11/2020	10.01	Put	Bond Future	12,255.9200	12.2559	12,544.2500	12.5442	2.353	0	0	0
2020/04/24	R209	04/02/2021	10.12	Put	Bond Future	13,055.8300	13.0558	13,331.7500	13.3317	2.113	0	0	0
2020/04/24	R209	04/02/2021			Bond Future	12.4031	60.6635	12.4798	60.3161	0.618	0.0000	0.0000	0
2020/04/24	R209	04/02/2021	10.11	Call	Bond Future	1,120.0400	1.1200	1,048.9900	1.0490	(6.344)	0	0	0
2020/04/24	R209	04/02/2021	10.11	Put	Bond Future	13,106.8200	13.1068	13,383.1700	13.3832	2.108	0	0	0
2020/04/24	R209	04/02/2021	10.12	Call	Bond Future	1,128.8000	1.1288	1,057.3200	1.0573	(6.332)	0	0	0
2020/04/24	R209	04/02/2021	10.10	Call	Bond Future	1,111.3200	1.1113	1,040.7100	1.0407	(6.354)	0	0	0
2020/04/24	R209	04/02/2021	10.10	Put	Bond Future	13,157.9200	13.1579	13,434.7100	13.4347	2.104	0	0	0
2020/04/24	R209	06/05/2021	12.23	Put	Bond Future	1,886.9700	1.8870	2,238.5100	2.2385	18.630	0	0	0
2020/04/24	R209	06/05/2021	12.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R209	06/05/2021			Bond Future	12.6467	58.2521	12.7266	57.9006	0.632	0.0000	0.0000	0
2020/04/24	R209	06/05/2021	12.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R209	06/05/2021	12.22	Put	Bond Future	1,933.3700	1.9334	2,284.9100	2.2849	18.183	0	0	0
2020/04/24	R209	06/05/2021	12.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R209	06/05/2021	12.24	Put	Bond Future	1,840.6100	1.8406	2,192.1500	2.1922	19.099	0	0	0
2020/04/24	R210	07/05/2020			Bond Future	182.0336	182.0336	179.1443	179.1443	(1.587)	0.0000	0.0000	775
2020/04/24	R210	06/08/2020			Bond Future	184.2849	184.2849	181.3583	181.3583	(1.588)	0.0000	0.0000	1,199
2020/04/24	R210	05/11/2020			Bond Future	183.9175	183.9175	180.9530	180.9530	(1.612)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/24	R210	04/02/2021			Bond Future	186.2963	186.2963	183.2932	183.2932	(1.612)	0.0000	0.0000	0
2020/04/24	R210	06/05/2021			Bond Future	185.8315	185.8315	182.7919	182.7919	(1.636)	0.0000	0.0000	0
2020/04/24	R212	07/05/2020			Bond Future	165.5964	165.5964	165.6009	165.6009	0.003	0.0000	0.0000	5,193
2020/04/24	R212	06/08/2020			Bond Future	165.3473	165.3473	165.3503	165.3503	0.002	0.0000	0.0000	1,551
2020/04/24	R212	05/11/2020			Bond Future	167.4596	167.4596	167.4620	167.4620	0.001	0.0000	0.0000	0
2020/04/24	R212	04/02/2021			Bond Future	167.2934	167.2934	167.2958	167.2958	0.001	0.0000	0.0000	0
2020/04/24	R212	06/05/2021			Bond Future	169.3492	169.3492	169.3519	169.3519	0.002	0.0000	0.0000	0
2020/04/24	R213	07/05/2020	9.01	Put	Bond Future	11,913.3600	11.9134	12,307.0100	12.3070	3.304	0	0	0
2020/04/24	R213	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R213	07/05/2020			Bond Future	11.1335	75.7718	11.2114	75.3781	0.699	0.0000	0.0000	9,714
2020/04/24	R213	07/05/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R213	07/05/2020	9.00	Put	Bond Future	11,975.2500	11.9753	12,368.9000	12.3689	3.287	0	0	0
2020/04/24	R213	07/05/2020	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R213	07/05/2020	9.02	Put	Bond Future	11,851.5300	11.8515	12,245.1800	12.2452	3.322	0	0	0
2020/04/24	R213	06/08/2020	9.31	Call	Bond Future	187.7800	0.1878	159.1600	0.1592	(15.241)	0	0	0
2020/04/24	R213	06/08/2020			Bond Future	11.3647	76.6899	11.4460	76.2907	0.716	0.0000	0.0000	12,747
2020/04/24	R213	06/08/2020	9.29	Call	Bond Future	181.2700	0.1813	153.4900	0.1535	(15.325)	0	0	0
2020/04/24	R213	06/08/2020	9.29	Put	Bond Future	11,430.3800	11.4304	11,801.8200	11.8018	3.250	0	0	0
2020/04/24	R213	06/08/2020	9.31	Put	Bond Future	11,317.9300	11.3179	11,688.5300	11.6885	3.274	0	0	0
2020/04/24	R213	06/08/2020	9.30	Call	Bond Future	184.5000	0.1845	156.3000	0.1563	(15.285)	0	0	0
2020/04/24	R213	06/08/2020	9.30	Put	Bond Future	11,374.1000	11.3741	11,745.1200	11.7451	3.262	0	0	0
2020/04/24	R213	05/11/2020	9.60	Put	Bond Future	11,156.7900	11.1568	11,495.3700	11.4954	3.035	0	0	0
2020/04/24	R213	05/11/2020	9.59	Call	Bond Future	690.4000	0.6904	625.0900	0.6251	(9.460)	0	0	0
2020/04/24	R213	05/11/2020			Bond Future	11.5969	74.1172	11.6817	73.7128	0.731	0.0000	0.0000	0
2020/04/24	R213	05/11/2020	9.60	Call	Bond Future	697.6700	0.6977	631.8100	0.6318	(9.440)	0	0	0
2020/04/24	R213	05/11/2020	9.59	Put	Bond Future	11,206.7500	11.2067	11,545.8800	11.5459	3.026	0	0	0
2020/04/24	R213	05/11/2020	9.61	Call	Bond Future	705.0100	0.7050	638.5900	0.6386	(9.421)	0	0	0
2020/04/24	R213	05/11/2020	9.61	Put	Bond Future	11,106.9500	11.1069	11,444.9700	11.4450	3.043	0	0	0
2020/04/24	R213	04/02/2021	9.40	Call	Bond Future	873.5800	0.8736	805.0800	0.8051	(7.841)	0	0	0
2020/04/24	R213	04/02/2021	9.39	Put	Bond Future	13,598.7200	13.5987	13,940.3100	13.9403	2.512	0	0	0
2020/04/24	R213	04/02/2021			Bond Future	11.8504	75.0586	11.9390	74.6489	0.748	0.0000	0.0000	0
2020/04/24	R213	04/02/2021	9.41	Call	Bond Future	880.9400	0.8809	811.9800	0.8120	(7.828)	0	0	0
2020/04/24	R213	04/02/2021	9.41	Put	Bond Future	13,498.4000	13.4984	13,839.0700	13.8391	2.524	0	0	0
2020/04/24	R213	04/02/2021	9.40	Put	Bond Future	13,548.5100	13.5485	13,889.6400	13.8896	2.518	0	0	0
2020/04/24	R213	04/02/2021	9.39	Call	Bond Future	866.2600	0.8663	798.2200	0.7982	(7.854)	0	0	0
2020/04/24	R213	06/05/2021	11.91	Put	Bond Future	951.6400	0.9516	1,366.1200	1.3661	43.554	0	0	0
2020/04/24	R213	06/05/2021			Bond Future	12.1198	72.4288	12.2123	72.0144	0.764	0.0000	0.0000	0
2020/04/24	R213	06/05/2021	11.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R213	06/05/2021	11.90	Put	Bond Future	997.4200	0.9974	1,411.9000	1.4119	41.555	0	0	0
2020/04/24	R213	06/05/2021	11.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R213	06/05/2021	11.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R213	06/05/2021	11.89	Put	Bond Future	1,043.2400	1.0432	1,457.7200	1.4577	39.730	0	0	0
2020/04/24	R214	07/05/2020	9.77	Put	Bond Future	12,516.4700	12.5165	12,902.2900	12.9023	3.082	0	0	0
2020/04/24	R214	07/05/2020			Bond Future	11.9202	59.8975	11.9983	59.5116	0.655	0.0000	0.0000	11,459
2020/04/24	R214	07/05/2020	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/04/24	R214	07/05/2020	9.76	Put	Bond Future	12,584.4000		12.5844	12,970.2200	12.9702	3.066	0	0	0
2020/04/24	R214	07/05/2020	9.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R214	07/05/2020	9.31	Put	Bond Future	15,749.3900		15.7494	16,135.2100	16.1352	2.450	0	0	0
2020/04/24	R214	07/05/2020	10.66	Put	Bond Future	6,861.9500		6.8620	7,245.1700	7.2452	5.585	0	0	1,250
2020/04/24	R214	07/05/2020	9.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R214	07/05/2020	9.75	Put	Bond Future	12,652.4300		12.6524	13,038.2500	13.0383	3.049	0	0	0
2020/04/24	R214	07/05/2020	9.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/04/24	R214	07/05/2020	9.91	Put	Bond Future	11,576.0600		11.5761	11,961.8700	11.9619	3.333	0	0	0
2020/04/24	R214	07/05/2020	9.91	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	1,250
2020/04/24	R214	07/05/2020	10.66	Call	Bond Future	4.4700		0.0045	1.8700	0.0019	(58.166)	0	0	0
2020/04/24	R214	06/08/2020	9.98	Put	Bond Future	12,321.4600		12.3215	12,684.3700	12.6844	2.945	0	0	0
2020/04/24	R214	06/08/2020	9.97	Call	Bond Future	190.1100		0.1901	162.3200	0.1623	(14.618)	0	0	0
2020/04/24	R214	06/08/2020			Bond Future	12.1293		60.6232	12.2108	60.2321	0.672	0.0000	0.0000	10,666
2020/04/24	R214	06/08/2020	9.98	Call	Bond Future	193.5000		0.1935	165.2900	0.1653	(14.579)	0	0	0
2020/04/24	R214	06/08/2020	9.97	Put	Bond Future	12,383.7900		12.3838	12,747.1200	12.7471	2.934	0	0	0
2020/04/24	R214	06/08/2020	9.99	Call	Bond Future	196.9400		0.1969	168.3100	0.1683	(14.537)	0	0	0
2020/04/24	R214	06/08/2020	9.99	Put	Bond Future	12,259.2800		12.2593	12,621.7700	12.6218	2.957	0	0	0
2020/04/24	R214	05/11/2020	10.26	Put	Bond Future	12,059.7600		12.0598	12,389.0900	12.3891	2.731	0	0	0
2020/04/24	R214	05/11/2020			Bond Future	12.3369		58.1017	12.4218	57.7055	0.688	0.0000	0.0000	0
2020/04/24	R214	05/11/2020	10.25	Call	Bond Future	739.5500		0.7395	673.2300	0.6732	(8.968)	0	0	0
2020/04/24	R214	05/11/2020	10.25	Put	Bond Future	12,115.0500		12.1151	12,444.9300	12,4449	2.723	0	0	0
2020/04/24	R214	05/11/2020	10.26	Call	Bond Future	747.2500		0.7472	680.3800	0.6804	(8.949)	0	0	0
2020/04/24	R214	05/11/2020	10.24	Call	Bond Future	731.9200		0.7319	666.1400	0.6661	(8.987)	0	0	0
2020/04/24	R214	05/11/2020	10.24	Put	Bond Future	12,170.5100		12.1705	12,500.9300	12,5009	2.715	0	0	0
2020/04/24	R214	04/02/2021	10.33	Call	Bond Future	1,188.4800		1.1885	1,104.3000	1.1043	(7.083)	0	0	0
2020/04/24	R214	04/02/2021			Bond Future	12.5612		58.8397	12.6499	58.4384	0.706	0.0000	0.0000	0
2020/04/24	R214	04/02/2021	10.31	Call	Bond Future	1,169.8700		1.1699	1,086.7200	1.0867	(7.108)	0	0	0
2020/04/24	R214	04/02/2021	10.31	Put	Bond Future	13,199.3200		13.1993	13,517.4700	13,5175	2.410	0	0	0
2020/04/24	R214	04/02/2021	10.33	Put	Bond Future	13,093.3100		13.0933	13,410.4300	13,4104	2.422	0	0	0
2020/04/24	R214	04/02/2021	10.32	Call	Bond Future	1,179.1500		1.1792	1,095.4800	1.0955	(7.096)	0	0	0
2020/04/24	R214	04/02/2021	10.32	Put	Bond Future	13,146.2500		13.1463	13,463.8800	13,4639	2.416	0	0	0
2020/04/24	R214	06/05/2021	12.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R214	06/05/2021	12.25	Put	Bond Future	2,499.0700		2.4991	2,905.1200	2,9051	16.248	0	0	0
2020/04/24	R214	06/05/2021			Bond Future	12.7953		56.2667	12.8878	55.8607	0.723	0.0000	0.0000	0
2020/04/24	R214	06/05/2021	12.27	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R214	06/05/2021	12.27	Put	Bond Future	2,404.1200		2.4041	2,810.1700	2,8102	16.890	0	0	0
2020/04/24	R214	06/05/2021	12.26	Put	Bond Future	2,451.5600		2.4516	2,857.6100	2,8576	16.563	0	0	0
2020/04/24	R214	06/05/2021	12.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R248	07/05/2020	9.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R248	07/05/2020	9.77	Put	Bond Future	16,455.1100		16.4551	17,049.4800	17,0495	3.612	0	0	0
2020/04/24	R248	07/05/2020	10.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R248	07/05/2020	9.69	Put	Bond Future	17,157.2300		17.1572	17,751.6000	17,7516	3.464	0	0	0
2020/04/24	R248	07/05/2020			Bond Future	12.0214		75.5660	12.1196	74.9717	0.817	0.0000	0.0000	54,633
2020/04/24	R248	07/05/2020	9.79	Put	Bond Future	16,281.0400		16.2810	16,875.4100	16,8754	3.651	0	0	0
2020/04/24	R248	07/05/2020	9.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R248	07/05/2020	10.70	Call	Bond Future	0.6800		0.0007	0.1700	0.0002	(75.000)	0	0	0
2020/04/24	R248	07/05/2020	10.70	Put	Bond Future	8,938.0400		8.9380	9,531.9000	9,5319	6.644	0	0	300

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2020/04/24	R248	07/05/2020	9.78	Put	Bond Future	16,368.0100		16.3680	16,962.3800	16.9624	3.631	0	0	0
2020/04/24	R248	07/05/2020	10.20	Put	Bond Future	12,836.8600		12.8369	13,431.2300	13.4312	4.630	0	0	300
2020/04/24	R248	07/05/2020	9.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	300
2020/04/24	R248	07/05/2020	9.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R248	06/08/2020	11.80	Call	Bond Future	2,214.3700		2.2144	1,968.7200	1.9687	(11.093)	0	0	470
2020/04/24	R248	06/08/2020	12.75	Call	Bond Future	5,191.5800		5.1916	4,791.4400	4.7914	(7.707)	0	0	814
2020/04/24	R248	06/08/2020	10.35	Call	Bond Future	165.3500		0.1654	131.3100	0.1313	(20.587)	0	0	640
2020/04/24	R248	06/08/2020	11.85	Put	Bond Future	4,715.7500		4.7157	5,063.1400	5.0631	7.367	0	0	0
2020/04/24	R248	06/08/2020	9.00	Put	Bond Future	24,906.6700		24.9067	25,507.8000	25.5078	2.414	0	0	0
2020/04/24	R248	06/08/2020	10.20	Call	Bond Future	118.0900		0.1181	92.6600	0.0927	(21.534)	0	0	0
2020/04/24	R248	06/08/2020			Bond Future	12.2399		76.4816	12.3427	75.8794	0.840	0.0000	0.0000	75,514
2020/04/24	R248	06/08/2020	10.35	Put	Bond Future	13,099.0600		13.0991	13,667.2400	13.6672	4.338	0	0	0
2020/04/24	R248	06/08/2020	11.85	Call	Bond Future	2,346.8300		2.3468	2,092.0000	2.0920	(10.858)	0	0	0
2020/04/24	R248	06/08/2020	11.15	Put	Bond Future	7,895.5700		7.8956	8,366.3500	8.3663	5.963	0	0	0
2020/04/24	R248	06/08/2020	11.15	Call	Bond Future	904.1100		0.9041	772.6700	0.7727	(14.538)	0	0	0
2020/04/24	R248	06/08/2020	10.85	Put	Bond Future	9,638.2100		9.6382	10,155.4800	10.1555	5.367	0	0	0
2020/04/24	R248	06/08/2020	10.85	Call	Bond Future	506.4500		0.5065	421.5000	0.4215	(16.774)	0	0	640
2020/04/24	R248	06/08/2020	9.25	Put	Bond Future	22,485.6000		22.4856	23,085.4300	23.0854	2.668	0	0	0
2020/04/24	R248	06/08/2020	9.25	Call	Bond Future	8.5400		0.0085	6.1500	0.0062	(27.986)	0	0	20,640
2020/04/24	R248	06/08/2020	10.18	Call	Bond Future	112.7400		0.1127	88.3200	0.0883	(21.660)	0	0	0
2020/04/24	R248	06/08/2020	10.18	Put	Bond Future	14,410.5300		14.4105	14,988.3300	14.9883	4.010	0	0	0
2020/04/24	R248	06/08/2020	11.80	Put	Bond Future	4,897.2800		4.8973	5,253.8500	5.2538	7.281	0	0	0
2020/04/24	R248	06/08/2020	12.75	Put	Bond Future	2,291.9300		2.2919	2,494.0100	2.4940	8.817	0	0	0
2020/04/24	R248	06/08/2020	9.00	Call	Bond Future	3.6500		0.0037	2.5600	0.0026	(29.863)	0	0	3,000
2020/04/24	R248	06/08/2020	10.20	Put	Bond Future	14,253.4400		14.2534	14,830.2300	14.8302	4.047	0	0	0
2020/04/24	R248	06/08/2020	12.25	Put	Bond Future	3,483.9000		3.4839	3,761.1100	3.7611	7.957	0	0	0
2020/04/24	R248	06/08/2020	12.25	Call	Bond Future	3,543.6300		3.5436	3,218.6200	3.2186	(9.172)	0	0	814
2020/04/24	R248	06/08/2020	11.10	Put	Bond Future	8,169.8300		8.1698	8,648.8000	8.6488	5.863	0	0	0
2020/04/24	R248	06/08/2020	11.10	Call	Bond Future	828.6300		0.8286	705.3800	0.7054	(14.874)	0	0	470
2020/04/24	R248	06/08/2020	10.19	Call	Bond Future	115.3900		0.1154	90.4700	0.0905	(21.596)	0	0	0
2020/04/24	R248	06/08/2020	10.19	Put	Bond Future	14,331.9000		14.3319	14,909.2000	14.9092	4.028	0	0	0
2020/04/24	R248	05/11/2020	10.02	Put	Bond Future	17,250.6500		17.2507	17,808.4100	17.8084	3.233	0	0	0
2020/04/24	R248	05/11/2020	10.03	Call	Bond Future	384.7500		0.3848	331.8800	0.3319	(13.741)	0	0	0
2020/04/24	R248	05/11/2020			Bond Future	12.4573		73.0230	12.5648	72.4130	0.864	0.0000	0.0000	0
2020/04/24	R248	05/11/2020	10.04	Call	Bond Future	390.1800		0.3902	336.6700	0.3367	(13.714)	0	0	0
2020/04/24	R248	05/11/2020	10.04	Put	Bond Future	17,094.8700		17.0949	17,651.3700	17.6514	3.255	0	0	0
2020/04/24	R248	05/11/2020	10.02	Call	Bond Future	379.3900		0.3794	327.1400	0.3271	(13.772)	0	0	0
2020/04/24	R248	05/11/2020	10.03	Put	Bond Future	17,172.6500		17.1727	17,729.7900	17.7298	3.244	0	0	0
2020/04/24	R248	04/02/2021	10.46	Call	Bond Future	1,154.4600		1.1545	1,043.5400	1.0435	(9.608)	0	0	0
2020/04/24	R248	04/02/2021	10.47	Put	Bond Future	15,730.6700		15.7307	16,236.8100	16.2368	3.218	0	0	0
2020/04/24	R248	04/02/2021			Bond Future	12.6932		73.9505	12.8060	73.3327	0.889	0.0000	0.0000	0
2020/04/24	R248	04/02/2021	10.46	Put	Bond Future	15,797.7400		15.7977	16,304.6800	16.3047	3.209	0	0	0
2020/04/24	R248	04/02/2021	10.47	Call	Bond Future	1,164.9100		1.1649	1,053.1900	1.0532	(9.590)	0	0	0
2020/04/24	R248	04/02/2021	10.48	Call	Bond Future	1,175.4300		1.1754	1,062.9000	1.0629	(9.574)	0	0	0
2020/04/24	R248	04/02/2021	10.48	Put	Bond Future	15,663.8000		15.6638	16,169.1300	16.1691	3.226	0	0	0
2020/04/24	R248	06/05/2021	12.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R248	06/05/2021			Bond Future	12.9399		70.4235	13.0582	69.7984	0.914	0.0000	0.0000	0
2020/04/24	R248	06/05/2021	12.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/24	R248	06/05/2021	12.34	Put	Bond Future	3,339.4400	3.3394	3,964.6000	3.9646	18.721	0	0	0
2020/04/24	R248	06/05/2021	12.36	Put	Bond Future	3,223.3500	3.2233	3,848.5100	3.8485	19.395	0	0	0
2020/04/24	R248	06/05/2021	12.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/24	R248	06/05/2021	12.35	Put	Bond Future	3,281.3500	3.2813	3,906.5100	3.9065	19.052	0	0	0

**Total** **1762913**