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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/04/2020 TO 28/04/2020

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
2020/04/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	2025	07/05/2020		Bond Future	133.7924	133.7924	134.0673	134.0673	0.205	0.0000	0.0000	1,865
2020/04/28	2025	06/08/2020		Bond Future	133.9382	133.9382	134.1904	134.1904	0.188	0.0000	0.0000	1,411

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/28	2025	05/11/2020			Bond Future	135.6487	135.6487	135.9076	135.9076	0.191	0.0000	0.0000	0
2020/04/28	2025	04/02/2021			Bond Future	135.8725	135.8725	136.1254	136.1254	0.186	0.0000	0.0000	0
2020/04/28	2025	06/05/2021			Bond Future	137.5426	137.5426	137.7899	137.7899	0.180	0.0000	0.0000	0
2020/04/28	2029	07/05/2020			Bond Future	96.6236	96.6236	96.0255	96.0255	(0.619)	0.0000	0.0000	1,509
2020/04/28	2029	06/08/2020			Bond Future	97.8178	97.8178	97.1934	97.1934	(0.638)	0.0000	0.0000	2,817
2020/04/28	2029	05/11/2020			Bond Future	97.9244	97.9244	97.2946	97.2946	(0.643)	0.0000	0.0000	0
2020/04/28	2029	04/02/2021			Bond Future	99.1908	99.1908	98.5461	98.5461	(0.650)	0.0000	0.0000	0
2020/04/28	2029	06/05/2021			Bond Future	99.2539	99.2539	98.5950	98.5950	(0.664)	0.0000	0.0000	0
2020/04/28	2030	07/05/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2030	07/05/2020	8.78	Put	Bond Future	12,481.6400	12.4816	11,667.7400	11.6677	(6.521)	0	0	0
2020/04/28	2030	07/05/2020	8.85	Put	Bond Future	12,046.3500	12.0463	11,232.4500	11.2324	(6.756)	0	0	5,820
2020/04/28	2030	07/05/2020	8.45	Put	Bond Future	14,569.3600	14.5694	13,755.4600	13.7555	(5.586)	0	0	0
2020/04/28	2030	07/05/2020	9.19	Put	Bond Future	9,968.8300	9.9688	9,154.9200	9.1549	(8.165)	0	0	0
2020/04/28	2030	07/05/2020			Bond Future	10.9740	84.7088	10.8179	85.5227	(1.423)	0.0000	0.0000	81,353
2020/04/28	2030	07/05/2020	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2030	07/05/2020	8.80	Put	Bond Future	12,357.0100	12.3570	11,543.1100	11.5431	(6.587)	0	0	0
2020/04/28	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/28	2030	07/05/2020	9.19	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/28	2030	07/05/2020	8.79	Put	Bond Future	12,419.3000	12.4193	11,605.4000	11.6054	(6.554)	0	0	0
2020/04/28	2030	07/05/2020	8.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2030	07/05/2020	8.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2030	07/05/2020	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/28	2030	07/05/2020	8.90	Put	Bond Future	11,737.0200	11.7370	10,923.1200	10.9231	(6.934)	0	0	5,820
2020/04/28	2030	06/08/2020	10.70	Call	Bond Future	1,646.4500	1.6465	1,907.0100	1.9070	15.826	0	0	470
2020/04/28	2030	06/08/2020	10.00	Call	Bond Future	641.6300	0.6416	765.8300	0.7658	19.357	0	0	470
2020/04/28	2030	06/08/2020	10.05	Put	Bond Future	6,883.4700	6.8835	6,208.7400	6.2087	(9.802)	0	0	0
2020/04/28	2030	06/08/2020	9.75	Put	Bond Future	8,295.4600	8.2955	7,576.7200	7.5767	(8.664)	0	0	0
2020/04/28	2030	06/08/2020	9.42	Call	Bond Future	250.2200	0.2502	304.4500	0.3045	21.673	0	0	0
2020/04/28	2030	06/08/2020	9.11	Call	Bond Future	143.2300	0.1432	175.5300	0.1755	22.551	0	0	0
2020/04/28	2030	06/08/2020			Bond Future	11.2274	81.7281	11.0673	82.5352	(1.426)	0.0000	0.0000	75,843
2020/04/28	2030	06/08/2020	10.70	Put	Bond Future	4,345.1000	4.3451	3,798.5700	3.7986	(12.578)	0	0	0
2020/04/28	2030	06/08/2020	9.05	Put	Bond Future	12,071.8800	12.0719	11,293.8000	11.2938	(6.445)	0	0	0
2020/04/28	2030	06/08/2020	9.05	Call	Bond Future	127.8100	0.1278	156.8200	0.1568	22.698	0	0	450
2020/04/28	2030	06/08/2020	8.36	Put	Bond Future	16,234.4900	16.2345	15,434.5500	15.4345	(4.927)	0	0	0
2020/04/28	2030	06/08/2020	8.36	Call	Bond Future	29.8200	0.0298	36.9700	0.0370	23.977	0	0	800
2020/04/28	2030	06/08/2020	8.86	Put	Bond Future	13,180.6800	13.1807	12,393.9400	12.3939	(5.969)	0	0	0
2020/04/28	2030	06/08/2020	8.86	Call	Bond Future	87.9500	0.0880	108.3000	0.1083	23.138	0	0	800
2020/04/28	2030	06/08/2020	9.09	Call	Bond Future	137.9200	0.1379	169.0900	0.1691	22.600	0	0	0
2020/04/28	2030	06/08/2020	9.09	Put	Bond Future	11,842.4900	11.8425	11,066.5700	11.0666	(6.552)	0	0	0
2020/04/28	2030	06/08/2020	10.00	Put	Bond Future	7,108.3400	7.1083	6,425.4500	6.4254	(9.607)	0	0	0
2020/04/28	2030	06/08/2020	10.75	Call	Bond Future	1,743.7500	1.7438	2,015.4600	2.0155	15.582	0	0	0
2020/04/28	2030	06/08/2020	10.05	Call	Bond Future	693.2100	0.6932	825.5700	0.8256	19.094	0	0	0
2020/04/28	2030	06/08/2020	9.75	Call	Bond Future	429.1300	0.4291	517.4800	0.5175	20.588	0	0	450
2020/04/28	2030	06/08/2020	9.42	Put	Bond Future	10,009.2300	10.0092	9,256.3700	9.2564	(7.522)	0	0	800
2020/04/28	2030	06/08/2020	9.11	Put	Bond Future	11,728.3500	11.7284	10,953.5600	10.9536	(6.606)	0	0	0
2020/04/28	2030	06/08/2020	10.75	Put	Bond Future	4,181.5100	4.1815	3,646.1300	3.6461	(12.804)	0	0	0

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2020/04/28	2030	06/08/2020	9.20	Put	Bond Future	11,219.3700		11.2194	10,450.0500	10.4501	(6.857)	0	0	0
2020/04/28	2030	06/08/2020	9.20	Call	Bond Future	169.3000		0.1693	207.0700	0.2071	22.310	0	0	323
2020/04/28	2030	06/08/2020	8.50	Put	Bond Future	15,361.0400		15.3610	14,563.7000	14.5637	(5.191)	0	0	0
2020/04/28	2030	06/08/2020	8.50	Call	Bond Future	40.9600		0.0410	50.7100	0.0507	23.804	0	0	323
2020/04/28	2030	06/08/2020	9.10	Call	Bond Future	140.5500		0.1405	172.2900	0.1723	22.583	0	0	0
2020/04/28	2030	06/08/2020	9.10	Put	Bond Future	11,785.3700		11.7854	11,010.0200	11.0100	(6.579)	0	0	0
2020/04/28	2030	05/11/2020	8.10	Put	Bond Future	18,915.5300		18.9155	18,117.9400	18.1179	(4.217)	0	0	0
2020/04/28	2030	05/11/2020	8.73	Call	Bond Future	267.2600		0.2673	315.9700	0.3160	18.226	0	0	3,000
2020/04/28	2030	05/11/2020	10.06	Put	Bond Future	8,438.0000		8.4380	7,793.8500	7.7938	(7.634)	0	0	1,000
2020/04/28	2030	05/11/2020	9.39	Put	Bond Future	11,578.2400		11.5782	10,856.3500	10.8563	(6.235)	0	0	0
2020/04/28	2030	05/11/2020	9.38	Call	Bond Future	582.8500		0.5828	679.6700	0.6797	16.611	0	0	0
2020/04/28	2030	05/11/2020			Bond Future	11.4698		82.7533	11.3020	83.5729	(1.463)	0.0000	0.0000	0
2020/04/28	2030	05/11/2020	9.61	Call	Bond Future	747.7100		0.7477	867.5400	0.8675	16.026	0	0	0
2020/04/28	2030	05/11/2020	9.61	Put	Bond Future	10,484.5100		10.4845	9,784.6900	9.7847	(6.675)	0	0	3,000
2020/04/28	2030	05/11/2020	8.85	Put	Bond Future	14,470.8400		14.4708	13,707.0300	13.7070	(5.278)	0	0	0
2020/04/28	2030	05/11/2020	8.85	Call	Bond Future	311.3300		0.3113	367.1700	0.3672	17.936	0	0	3,000
2020/04/28	2030	05/11/2020	8.34	Put	Bond Future	17,444.2000		17.4442	16,654.8400	16.6548	(4.525)	0	0	0
2020/04/28	2030	05/11/2020	8.34	Call	Bond Future	158.1700		0.1582	188.4600	0.1885	19.150	0	0	1,000
2020/04/28	2030	05/11/2020	9.04	Put	Bond Future	13,421.1000		13.4211	12,670.1300	12.6701	(5.595)	0	0	0
2020/04/28	2030	05/11/2020	9.04	Call	Bond Future	393.2300		0.3932	461.9100	0.4619	17.466	0	0	1,000
2020/04/28	2030	05/11/2020	9.86	Put	Bond Future	9,312.4900		9.3125	8,641.8000	8.6418	(7.202)	0	0	14,160
2020/04/28	2030	05/11/2020	8.36	Put	Bond Future	17,323.5900		17.3236	16,535.0100	16.5350	(4.552)	0	0	0
2020/04/28	2030	05/11/2020	8.10	Call	Bond Future	112.0200		0.1120	134.0800	0.1341	19.693	0	0	3,000
2020/04/28	2030	05/11/2020	8.73	Put	Bond Future	15,150.6500		15.1507	14,379.7100	14.3797	(5.088)	0	0	0
2020/04/28	2030	05/11/2020	9.23	Put	Bond Future	12,405.5500		12.4056	11,669.4600	11.6695	(5.934)	0	0	0
2020/04/28	2030	05/11/2020	10.06	Call	Bond Future	1,193.3600		1.1934	1,368.8600	1.3689	14.706	0	0	0
2020/04/28	2030	05/11/2020	10.37	Put	Bond Future	7,197.8200		7.1978	6,599.5200	6.5995	(8.312)	0	0	15,947
2020/04/28	2030	05/11/2020	9.39	Call	Bond Future	589.3600		0.5894	687.1200	0.6871	16.587	0	0	0
2020/04/28	2030	05/11/2020	9.38	Put	Bond Future	11,629.1800		11.6292	10,906.3500	10.9063	(6.216)	0	0	0
2020/04/28	2030	05/11/2020	9.86	Call	Bond Future	971.4900		0.9715	1,120.4500	1.1205	15.333	0	0	0
2020/04/28	2030	05/11/2020	8.36	Call	Bond Future	162.6600		0.1627	193.7300	0.1937	19.101	0	0	14,160
2020/04/28	2030	05/11/2020	8.86	Put	Bond Future	14,414.7700		14.4148	13,651.5800	13.6516	(5.295)	0	0	0
2020/04/28	2030	05/11/2020	8.86	Call	Bond Future	315.2600		0.3153	371.7200	0.3717	17.909	0	0	14,160
2020/04/28	2030	05/11/2020	9.23	Call	Bond Future	491.8100		0.4918	575.3700	0.5754	16.990	0	0	3,000
2020/04/28	2030	05/11/2020	10.47	Call	Bond Future	1,773.9600		1.7740	2,010.9800	2.0110	13.361	0	0	0
2020/04/28	2030	05/11/2020	10.47	Put	Bond Future	6,825.9500		6.8260	6,243.3200	6.2433	(8.536)	0	0	3,000
2020/04/28	2030	05/11/2020	8.53	Put	Bond Future	16,311.2100		16.3112	15,529.9700	15.5300	(4.790)	0	0	0
2020/04/28	2030	05/11/2020	8.53	Call	Bond Future	205.3500		0.2054	243.7600	0.2438	18.705	0	0	15,947
2020/04/28	2030	05/11/2020	9.03	Put	Bond Future	13,475.5100		13.4755	12,723.8100	12.7238	(5.578)	0	0	0
2020/04/28	2030	05/11/2020	9.03	Call	Bond Future	388.5200		0.3885	456.4700	0.4565	17.489	0	0	15,947
2020/04/28	2030	05/11/2020	10.37	Call	Bond Future	1,617.7400		1.6177	1,839.0900	1.8391	13.683	0	0	0
2020/04/28	2030	05/11/2020	9.40	Call	Bond Future	595.9300		0.5959	694.6300	0.6946	16.562	0	0	0
2020/04/28	2030	05/11/2020	9.40	Put	Bond Future	11,527.4100		11.5274	10,806.4600	10.8065	(6.254)	0	0	0
2020/04/28	2030	04/02/2021	9.12	Call	Bond Future	709.0100		0.7090	810.7600	0.8108	14.351	0	0	1,000
2020/04/28	2030	04/02/2021	8.36	Call	Bond Future	342.6700		0.3427	396.7400	0.3967	15.779	0	0	800
2020/04/28	2030	04/02/2021	9.16	Call	Bond Future	734.6200		0.7346	839.4800	0.8395	14.274	0	0	0
2020/04/28	2030	04/02/2021	9.15	Put	Bond Future	14,185.8700		14.1859	13,465.6600	13.4657	(5.077)	0	0	0
2020/04/28	2030	04/02/2021			Bond Future	11.7358		79.7991	11.5613	80.6234	(1.487)	0.0000	0.0000	0

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2020/04/28	2030	04/02/2021	8.37	Put	Bond Future	18,439.3100		18.4393	17,669.5900	17.6696	(4.174)	0	0	0
2020/04/28	2030	04/02/2021	8.37	Call	Bond Future	346.1900		0.3462	400.7600	0.4008	15.763	0	0	1,000
2020/04/28	2030	04/02/2021	9.17	Call	Bond Future	741.1300		0.7411	846.7900	0.8468	14.257	0	0	0
2020/04/28	2030	04/02/2021	9.17	Put	Bond Future	14,083.7800		14.0838	13,365.1500	13.3652	(5.103)	0	0	0
2020/04/28	2030	04/02/2021	9.12	Put	Bond Future	14,339.6900		14.3397	13,617.1500	13.6171	(5.039)	0	0	0
2020/04/28	2030	04/02/2021	8.36	Put	Bond Future	18,497.1300		18.4971	17,726.9100	17.7269	(4.164)	0	0	0
2020/04/28	2030	04/02/2021	9.16	Put	Bond Future	14,134.7800		14.1348	13,415.3500	13.4154	(5.090)	0	0	0
2020/04/28	2030	04/02/2021	9.15	Call	Bond Future	728.1500		0.7281	832.2300	0.8322	14.294	0	0	0
2020/04/28	2030	04/02/2021	8.86	Put	Bond Future	15,706.5000		15.7065	14,965.2000	14.9652	(4.720)	0	0	0
2020/04/28	2030	04/02/2021	8.86	Call	Bond Future	559.2500		0.5592	642.2400	0.6422	14.840	0	0	800
2020/04/28	2030	04/02/2021	10.20	Call	Bond Future	1,718.3100		1.7183	1,927.7200	1.9277	12.187	0	0	0
2020/04/28	2030	04/02/2021	10.20	Put	Bond Future	9,376.5900		9.3766	8,761.7100	8.7617	(6.558)	0	0	1,800
2020/04/28	2030	06/05/2021	11.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2030	06/05/2021	11.70	Put	Bond Future	1,526.0900		1.5261	697.0000	0.6970	(54.328)	0	0	0
2020/04/28	2030	06/05/2021			Bond Future	12.0327		80.7597	11.8509	81.5888	(1.511)	0.0000	0.0000	0
2020/04/28	2030	06/05/2021	11.69	Put	Bond Future	1,572.5700		1.5726	743.4800	0.7435	(52.722)	0	0	0
2020/04/28	2030	06/05/2021	11.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2030	06/05/2021	11.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2030	06/05/2021	11.71	Put	Bond Future	1,479.6500		1.4797	650.5600	0.6506	(56.033)	0	0	0
2020/04/28	2032	07/05/2020	9.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2032	07/05/2020	9.54	Put	Bond Future	11,413.9100		11.4139	10,557.4300	10.5574	(7.504)	0	0	3,000
2020/04/28	2032	07/05/2020	8.82	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/28	2032	07/05/2020	9.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/28	2032	07/05/2020			Bond Future	11.4425		80.4607	11.2868	81.3172	(1.361)	0.0000	0.0000	42,823
2020/04/28	2032	07/05/2020	9.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/28	2032	07/05/2020	9.17	Put	Bond Future	13,893.4000		13.8934	13,036.9200	13.0369	(6.165)	0	0	0
2020/04/28	2032	07/05/2020	9.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2032	07/05/2020	9.00	Put	Bond Future	15,063.6400		15.0636	14,207.1600	14.2072	(5.686)	0	0	0
2020/04/28	2032	07/05/2020	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/28	2032	07/05/2020	9.50	Put	Bond Future	11,677.5800		11.6776	10,821.1000	10.8211	(7.334)	0	0	0
2020/04/28	2032	07/05/2020	9.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/28	2032	07/05/2020	9.30	Put	Bond Future	13,011.8000		13.0118	12,155.3200	12.1553	(6.582)	0	0	0
2020/04/28	2032	07/05/2020	9.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/28	2032	07/05/2020	9.19	Put	Bond Future	13,757.0200		13.7570	12,900.5400	12.9005	(6.226)	0	0	0
2020/04/28	2032	07/05/2020	8.82	Put	Bond Future	16,324.6000		16.3246	15,468.1200	15.4681	(5.247)	0	0	0
2020/04/28	2032	07/05/2020	9.20	Put	Bond Future	13,688.9300		13.6889	12,832.4500	12.8324	(6.257)	0	0	0
2020/04/28	2032	07/05/2020	9.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2032	07/05/2020	9.18	Put	Bond Future	13,825.1700		13.8252	12,968.6900	12.9687	(6.195)	0	0	0
2020/04/28	2032	06/08/2020	8.79	Put	Bond Future	17,710.2900		17.7103	16,865.8300	16.8658	(4.768)	0	0	0
2020/04/28	2032	06/08/2020	9.29	Put	Bond Future	14,348.3600		14.3484	13,516.7700	13.5168	(5.796)	0	0	0
2020/04/28	2032	06/08/2020	9.46	Put	Bond Future	13,258.4800		13.2585	12,434.4700	12.4345	(6.215)	0	0	0
2020/04/28	2032	06/08/2020	9.45	Call	Bond Future	115.9600		0.1160	142.4200	0.1424	22.818	0	0	0
2020/04/28	2032	06/08/2020			Bond Future	11.6868		81.4348	11.5272	82.2858	(1.365)	0.0000	0.0000	89,589
2020/04/28	2032	06/08/2020	9.91	Call	Bond Future	273.2400		0.2732	332.1300	0.3321	21.552	0	0	0
2020/04/28	2032	06/08/2020	9.91	Put	Bond Future	10,525.2400		10.5252	9,733.1600	9.7332	(7.526)	0	0	800
2020/04/28	2032	06/08/2020	8.79	Call	Bond Future	27.2000		0.0272	33.7100	0.0337	23.934	0	0	800
2020/04/28	2032	06/08/2020	9.29	Call	Bond Future	83.6200		0.0836	103.0000	0.1030	23.176	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
2020/04/28	2032	06/08/2020	9.46	Call	Bond Future	118.2900	0.1183	145.2500	0.1453	22.791	0	0	0
2020/04/28	2032	06/08/2020	9.45	Put	Bond Future	13,321.7800	13.3218	12,497.2700	12.4973	(6.189)	0	0	0
2020/04/28	2032	06/08/2020	9.47	Call	Bond Future	120.6600	0.1207	148.1400	0.1481	22.775	0	0	0
2020/04/28	2032	06/08/2020	9.47	Put	Bond Future	13,195.2800	13.1953	12,371.7900	12.3718	(6.241)	0	0	0
2020/04/28	2032	05/11/2020	9.61	Put	Bond Future	13,809.0400	13.8090	13,028.4700	13.0285	(5.653)	0	0	0
2020/04/28	2032	05/11/2020	10.99	Call	Bond Future	2,059.5800	2.0596	2,323.3200	2.3233	12.806	0	0	0
2020/04/28	2032	05/11/2020	9.44	Put	Bond Future	14,814.5400	14.8145	14,020.4100	14.0204	(5.360)	0	0	0
2020/04/28	2032	05/11/2020	11.08	Call	Bond Future	2,225.4200	2.2254	2,504.3800	2.5044	12.535	0	0	0
2020/04/28	2032	05/11/2020	9.77	Put	Bond Future	12,893.0200	12.8930	12,126.8400	12.1268	(5.943)	0	0	0
2020/04/28	2032	05/11/2020			Bond Future	11.9298	78.3072	11.7629	79.1710	(1.399)	0.0000	0.0000	0
2020/04/28	2032	05/11/2020	10.99	Put	Bond Future	7,103.9000	7.1039	6,503.8300	6.5038	(8.447)	0	0	3,000
2020/04/28	2032	05/11/2020	9.76	Call	Bond Future	588.6300	0.5886	685.3100	0.6853	16.425	0	0	0
2020/04/28	2032	05/11/2020	9.76	Put	Bond Future	12,949.3800	12.9494	12,182.2500	12.1822	(5.924)	0	0	0
2020/04/28	2032	05/11/2020	9.11	Call	Bond Future	267.5900	0.2676	315.6600	0.3157	17.964	0	0	3,000
2020/04/28	2032	05/11/2020	9.61	Call	Bond Future	495.8700	0.4959	579.1100	0.5791	16.787	0	0	3,000
2020/04/28	2032	05/11/2020	9.44	Call	Bond Future	405.2500	0.4052	474.9300	0.4749	17.194	0	0	1,000
2020/04/28	2032	05/11/2020	11.08	Put	Bond Future	6,767.1500	6.7672	6,182.3000	6.1823	(8.642)	0	0	1,000
2020/04/28	2032	05/11/2020	9.77	Call	Bond Future	595.2700	0.5953	692.9000	0.6929	16.401	0	0	0
2020/04/28	2032	05/11/2020	9.11	Put	Bond Future	16,856.5400	16.8565	16,040.8000	16.0408	(4.839)	0	0	0
2020/04/28	2032	05/11/2020	8.94	Put	Bond Future	17,952.6200	17.9526	17,127.9800	17.1280	(4.593)	0	0	0
2020/04/28	2032	05/11/2020	8.94	Call	Bond Future	213.4200	0.2134	252.5900	0.2526	18.353	0	0	1,000
2020/04/28	2032	05/11/2020	9.75	Call	Bond Future	582.0500	0.5820	677.7900	0.6778	16.449	0	0	0
2020/04/28	2032	05/11/2020	9.75	Put	Bond Future	13,005.8700	13.0059	12,237.8000	12.2378	(5.906)	0	0	0
2020/04/28	2032	04/02/2021	10.82	Put	Bond Future	9,414.2200	9.4142	8,791.1900	8.7912	(6.618)	0	0	800
2020/04/28	2032	04/02/2021	9.29	Call	Bond Future	612.4000	0.6124	700.4100	0.7004	14.371	0	0	800
2020/04/28	2032	04/02/2021	9.63	Call	Bond Future	832.9400	0.8329	947.5400	0.9475	13.758	0	0	0
2020/04/28	2032	04/02/2021			Bond Future	12.1893	79.3018	12.0160	80.1711	(1.422)	0.0000	0.0000	0
2020/04/28	2032	04/02/2021	8.79	Put	Bond Future	20,260.4100	20.2604	19,448.3300	19.4483	(4.008)	0	0	0
2020/04/28	2032	04/02/2021	8.79	Call	Bond Future	374.7200	0.3747	431.9400	0.4319	15.270	0	0	800
2020/04/28	2032	04/02/2021	9.61	Call	Bond Future	818.4700	0.8185	931.3800	0.9314	13.795	0	0	0
2020/04/28	2032	04/02/2021	9.61	Put	Bond Future	15,312.3900	15.3124	14,556.0000	14.5560	(4.940)	0	0	0
2020/04/28	2032	04/02/2021	10.82	Call	Bond Future	2,152.8100	2.1528	2,399.0800	2.3991	11.439	0	0	0
2020/04/28	2032	04/02/2021	9.29	Put	Bond Future	17,160.7000	17.1607	16,379.4100	16.3794	(4.553)	0	0	0
2020/04/28	2032	04/02/2021	9.63	Put	Bond Future	15,200.5200	15.2005	14,445.8200	14.4458	(4.965)	0	0	0
2020/04/28	2032	04/02/2021	9.62	Call	Bond Future	825.6800	0.8257	939.4400	0.9394	13.778	0	0	0
2020/04/28	2032	04/02/2021	9.62	Put	Bond Future	15,256.4000	15.2564	14,500.8600	14.5009	(4.952)	0	0	0
2020/04/28	2032	06/05/2021	12.12	Put	Bond Future	1,730.4900	1.7305	855.7100	0.8557	(50.551)	0	0	0
2020/04/28	2032	06/05/2021			Bond Future	12.4738	76.1094	12.2936	76.9842	(1.445)	0.0000	0.0000	0
2020/04/28	2032	06/05/2021	12.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2032	06/05/2021	12.11	Put	Bond Future	1,780.1900	1.7802	905.4100	0.9054	(49.140)	0	0	0
2020/04/28	2032	06/05/2021	12.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2032	06/05/2021	12.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2032	06/05/2021	12.10	Put	Bond Future	1,829.9500	1.8300	955.1700	0.9552	(47.803)	0	0	0
2020/04/28	2033	07/05/2020			Bond Future	95.0524	95.0524	94.2150	94.2150	(0.881)	0.0000	0.0000	2,449
2020/04/28	2033	06/08/2020			Bond Future	96.2271	96.2271	95.3610	95.3610	(0.900)	0.0000	0.0000	11,410
2020/04/28	2033	05/11/2020			Bond Future	96.2374	96.2374	95.3627	95.3627	(0.909)	0.0000	0.0000	0
2020/04/28	2033	04/02/2021			Bond Future	97.4819	97.4819	96.5895	96.5895	(0.916)	0.0000	0.0000	0

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2020/04/28	2033	06/05/2021			Bond Future	97.4457	97.4457	96.5360	96.5360	(0.934)	0.0000	0.0000	0
2020/04/28	2037	07/05/2020	9.60	Put	Bond Future	15,875.2500	15.8753	14,974.8500	14.9748	(5.672)	0	0	0
2020/04/28	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2037	07/05/2020	9.70	Put	Bond Future	15,111.7100	15.1117	14,211.3100	14.2113	(5.958)	0	0	0
2020/04/28	2037	07/05/2020			Bond Future	11.9874	77.4129	11.8316	78.3133	(1.299)	0.0000	0.0000	48,792
2020/04/28	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2037	07/05/2020	9.59	Put	Bond Future	15,952.1300	15.9521	15,051.7300	15.0517	(5.644)	0	0	0
2020/04/28	2037	07/05/2020	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/28	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2037	07/05/2020	9.61	Put	Bond Future	15,798.4600	15.7985	14,898.0600	14.8981	(5.699)	0	0	0
2020/04/28	2037	07/05/2020	10.00	Put	Bond Future	12,877.8800	12.8779	11,977.4800	11.9775	(6.992)	0	0	0
2020/04/28	2037	07/05/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/28	2037	06/08/2020	9.88	Put	Bond Future	15,152.6800	15.1527	14,277.4800	14.2775	(5.776)	0	0	0
2020/04/28	2037	06/08/2020			Bond Future	12.2292	74.0935	12.0693	74.9896	(1.308)	0.0000	0.0000	77,885
2020/04/28	2037	06/08/2020	9.87	Call	Bond Future	87.0200	0.0870	107.5300	0.1075	23.569	0	0	0
2020/04/28	2037	06/08/2020	9.87	Put	Bond Future	15,224.6000	15.2246	14,348.9700	14.3490	(5.751)	0	0	0
2020/04/28	2037	06/08/2020	9.88	Call	Bond Future	88.9200	0.0889	109.8600	0.1099	23.549	0	0	0
2020/04/28	2037	06/08/2020	9.86	Call	Bond Future	85.1500	0.0852	105.2500	0.1053	23.605	0	0	0
2020/04/28	2037	06/08/2020	9.86	Put	Bond Future	15,296.6300	15.2966	14,420.5900	14.4206	(5.727)	0	0	0
2020/04/28	2037	05/11/2020	10.18	Call	Bond Future	547.4100	0.5474	638.1600	0.6382	16.578	0	0	0
2020/04/28	2037	05/11/2020	10.17	Put	Bond Future	14,711.6700	14.7117	13,891.9000	13.8919	(5.572)	0	0	0
2020/04/28	2037	05/11/2020			Bond Future	12.4586	75.0230	12.2915	75.9326	(1.341)	0.0000	0.0000	0
2020/04/28	2037	05/11/2020	10.19	Call	Bond Future	553.9100	0.5539	645.6100	0.6456	16.555	0	0	0
2020/04/28	2037	05/11/2020	10.19	Put	Bond Future	14,583.1100	14.5831	13,765.2200	13.7652	(5.608)	0	0	0
2020/04/28	2037	05/11/2020	10.17	Call	Bond Future	540.9600	0.5410	630.7800	0.6308	16.604	0	0	0
2020/04/28	2037	05/11/2020	10.18	Put	Bond Future	14,647.3200	14.6473	13,828.4800	13.8285	(5.590)	0	0	0
2020/04/28	2037	04/02/2021	13.73	Call	Bond Future	8,304.0800	8.3041	8,903.2400	8.9032	7.215	0	0	0
2020/04/28	2037	04/02/2021	10.35	Call	Bond Future	1,089.3800	1.0894	1,232.9300	1.2329	13.177	0	0	0
2020/04/28	2037	04/02/2021	10.27	Call	Bond Future	1,018.0700	1.0181	1,153.6500	1.1536	13.317	0	0	0
2020/04/28	2037	04/02/2021	10.85	Call	Bond Future	1,620.1700	1.6202	1,819.5800	1.8196	12.308	0	0	0
2020/04/28	2037	04/02/2021	10.28	Put	Bond Future	15,688.3700	15.6884	14,909.0000	14.9090	(4.968)	0	0	0
2020/04/28	2037	04/02/2021			Bond Future	12.7076	71.7205	12.5340	72.6364	(1.366)	0.0000	0.0000	0
2020/04/28	2037	04/02/2021	11.97	Put	Bond Future	7,636.9700	7.6370	7,079.9100	7.0799	(7.294)	0	0	0
2020/04/28	2037	04/02/2021	11.97	Call	Bond Future	3,615.4900	3.6155	3,974.3600	3.9744	9.926	0	0	300
2020/04/28	2037	04/02/2021	9.65	Put	Bond Future	19,791.1100	19.7911	18,958.4500	18.9585	(4.207)	0	0	0
2020/04/28	2037	04/02/2021	9.65	Call	Bond Future	577.7200	0.5777	660.9900	0.6610	14.414	0	0	72
2020/04/28	2037	04/02/2021	13.73	Put	Bond Future	3,262.5200	3.2625	2,945.7500	2.9457	(9.709)	0	0	300
2020/04/28	2037	04/02/2021	10.35	Put	Bond Future	15,266.3300	15.2663	14,493.9500	14.4939	(5.059)	0	0	72
2020/04/28	2037	04/02/2021	11.90	Call	Bond Future	3,462.4400	3.4624	3,810.8600	3.8109	10.063	0	0	0
2020/04/28	2037	04/02/2021	10.27	Put	Bond Future	15,749.2200	15.7492	14,968.8700	14.9689	(4.955)	0	0	0
2020/04/28	2037	04/02/2021	10.85	Put	Bond Future	12,451.6200	12.4516	11,735.1000	11.7351	(5.754)	0	0	72
2020/04/28	2037	04/02/2021	10.28	Call	Bond Future	1,026.7900	1.0268	1,163.3500	1.1633	13.300	0	0	0
2020/04/28	2037	04/02/2021	10.48	Put	Bond Future	14,500.7200	14.5007	13,741.8700	13.7419	(5.233)	0	0	0
2020/04/28	2037	04/02/2021	10.48	Call	Bond Future	1,213.0100	1.2130	1,370.0900	1.3701	12.950	0	0	240
2020/04/28	2037	04/02/2021	11.90	Put	Bond Future	7,883.7800	7.8838	7,316.2700	7.3163	(7.198)	0	0	240
2020/04/28	2037	04/02/2021	10.29	Call	Bond Future	1,035.5600	1.0356	1,173.1100	1.1731	13.283	0	0	0
2020/04/28	2037	04/02/2021	10.29	Put	Bond Future	15,627.6600	15.6277	14,849.2800	14.8493	(4.981)	0	0	0

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2020/04/28	2037	06/05/2021	12.42	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2037	06/05/2021			Bond Future	12.9789		72.5834	12.7983	73.5058	(1.391)	0.0000	0.0000	0
2020/04/28	2037	06/05/2021	12.42	Put	Bond Future	2,916.9700		2.9170	1,994.6000	1.9946	(31.621)	0	0	0
2020/04/28	2037	06/05/2021	12.43	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2037	06/05/2021	12.44	Put	Bond Future	2,809.3600		2.8094	1,886.9900	1.8870	(32.832)	0	0	0
2020/04/28	2037	06/05/2021	12.43	Put	Bond Future	2,863.1400		2.8631	1,940.7700	1.9408	(32.215)	0	0	0
2020/04/28	2037	06/05/2021	12.44	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2038	07/05/2020			Bond Future	107.9533		107.9533	107.6903	107.6903	(0.244)	0.0000	0.0000	2,602
2020/04/28	2038	06/08/2020			Bond Future	107.5914		107.5914	107.3041	107.3041	(0.267)	0.0000	0.0000	11,276
2020/04/28	2038	05/11/2020			Bond Future	108.9655		108.9655	108.6775	108.6775	(0.264)	0.0000	0.0000	0
2020/04/28	2038	04/02/2021			Bond Future	108.6530		108.6530	108.3537	108.3537	(0.275)	0.0000	0.0000	0
2020/04/28	2038	06/05/2021			Bond Future	109.9882		109.9882	109.6783	109.6783	(0.282)	0.0000	0.0000	0
2020/04/28	2040	07/05/2020	9.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2040	07/05/2020	9.75	Put	Bond Future	16,536.7100		16.5367	15,713.4100	15.7134	(4.979)	0	0	0
2020/04/28	2040	07/05/2020	12.20	Call	Bond Future	1,561.4900		1.5615	1,912.4700	1.9125	22.477	0	0	325
2020/04/28	2040	07/05/2020	11.10	Put	Bond Future	6,387.7300		6.3877	5,560.5400	5.5605	(12.950)	0	0	0
2020/04/28	2040	07/05/2020	9.85	Put	Bond Future	15,718.1100		15.7181	14,894.8100	14.8948	(5.238)	0	0	0
2020/04/28	2040	07/05/2020			Bond Future	12.0920		79.4435	11.9565	80.2668	(1.121)	0.0000	0.0000	32,073
2020/04/28	2040	07/05/2020	9.74	Put	Bond Future	16,619.1900		16.6192	15,795.8900	15.7959	(4.954)	0	0	0
2020/04/28	2040	07/05/2020	9.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2040	07/05/2020	12.70	Put	Bond Future	193.9600		0.1940	48.7100	0.0487	(74.887)	0	0	0
2020/04/28	2040	07/05/2020	12.70	Call	Bond Future	3,713.8200		3.7138	4,391.8700	4.3919	18.257	0	0	325
2020/04/28	2040	07/05/2020	10.00	Put	Bond Future	14,511.2200		14.5112	13,687.9200	13.6879	(5.674)	0	0	0
2020/04/28	2040	07/05/2020	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/04/28	2040	07/05/2020	9.50	Put	Bond Future	18,633.6300		18.6336	17,810.3300	17.8103	(4.418)	0	0	0
2020/04/28	2040	07/05/2020	9.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/04/28	2040	07/05/2020	9.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2040	07/05/2020	12.20	Put	Bond Future	916.1400		0.9161	443.8200	0.4438	(51.555)	0	0	0
2020/04/28	2040	07/05/2020	11.10	Call	Bond Future	10.5900		0.0106	6.7000	0.0067	(36.733)	0	0	450
2020/04/28	2040	07/05/2020	9.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/28	2040	07/05/2020	9.73	Put	Bond Future	16,701.7900		16.7018	15,878.4900	15.8785	(4.929)	0	0	0
2020/04/28	2040	07/05/2020	11.80	Put	Bond Future	2,275.1100		2.2751	1,535.6500	1.5356	(32.502)	0	0	0
2020/04/28	2040	07/05/2020	11.80	Call	Bond Future	483.3300		0.4833	567.1700	0.5672	17.346	0	0	450
2020/04/28	2040	07/05/2020	10.15	Put	Bond Future	13,329.0200		13.3290	12,505.7200	12.5057	(6.177)	0	0	0
2020/04/28	2040	07/05/2020	10.15	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/28	2040	06/08/2020	10.85	Call	Bond Future	450.6300		0.4506	529.3000	0.5293	17.458	0	0	0
2020/04/28	2040	06/08/2020	11.26	Put	Bond Future	7,657.8800		7.6579	6,985.9200	6.9859	(8.775)	0	0	517
2020/04/28	2040	06/08/2020	10.03	Call	Bond Future	74.5500		0.0746	89.5800	0.0896	20.161	0	0	0
2020/04/28	2040	06/08/2020	10.04	Call	Bond Future	76.3200		0.0763	91.7000	0.0917	20.152	0	0	0
2020/04/28	2040	06/08/2020	10.02	Put	Bond Future	15,799.1900		15.7992	14,996.1400	14.9961	(5.083)	0	0	0
2020/04/28	2040	06/08/2020			Bond Future	12.3316		75.8983	12.1925	76.7160	(1.128)	0.0000	0.0000	44,526
2020/04/28	2040	06/08/2020	10.04	Put	Bond Future	15,644.7100		15.6447	14,842.3600	14.8424	(5.129)	0	0	0
2020/04/28	2040	06/08/2020	10.02	Call	Bond Future	72.8200		0.0728	87.5000	0.0875	20.159	0	0	0
2020/04/28	2040	06/08/2020	10.85	Put	Bond Future	9,967.8500		9.9678	9,228.7900	9.2288	(7.414)	0	0	12,538
2020/04/28	2040	06/08/2020	11.26	Call	Bond Future	962.0600		0.9621	1,107.8300	1.1078	15.152	0	0	0
2020/04/28	2040	06/08/2020	10.79	Put	Bond Future	10,338.6100		10.3386	9,591.4400	9.5914	(7.227)	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
2020/04/28	2040	06/08/2020	9.57	Put	Bond Future	19,421.1400	19.4211	18,608.1400	18.6081	(4.186)	0	0	0
2020/04/28	2040	06/08/2020	10.03	Put	Bond Future	15,721.8800	15.7219	14,919.1800	14.9192	(5.106)	0	0	0
2020/04/28	2040	06/08/2020	10.79	Call	Bond Future	395.4300	0.3954	465.9900	0.4660	17.844	0	0	0
2020/04/28	2040	06/08/2020	9.57	Call	Bond Future	23.2100	0.0232	27.9400	0.0279	20.379	0	0	800
2020/04/28	2040	06/08/2020	10.07	Put	Bond Future	15,414.0800	15.4141	14,612.8100	14.6128	(5.198)	0	0	0
2020/04/28	2040	06/08/2020	10.07	Call	Bond Future	81.8500	0.0819	98.3100	0.0983	20.110	0	0	800
2020/04/28	2040	05/11/2020	10.23	Call	Bond Future	472.3000	0.4723	541.1600	0.5412	14.580	0	0	2,000
2020/04/28	2040	05/11/2020	11.70	Put	Bond Future	7,613.0600	7.6131	7,044.7400	7.0447	(7.465)	0	0	2,000
2020/04/28	2040	05/11/2020	10.00	Call	Bond Future	348.3700	0.3484	400.7200	0.4007	15.027	0	0	2,000
2020/04/28	2040	05/11/2020	9.50	Call	Bond Future	167.8700	0.1679	194.6300	0.1946	15.941	0	0	2,000
2020/04/28	2040	05/11/2020	10.30	Call	Bond Future	516.2000	0.5162	590.7500	0.5908	14.442	0	0	0
2020/04/28	2040	05/11/2020			Bond Future	12.5586	76.8505	12.4131	77.6808	(1.159)	0.0000	0.0000	0
2020/04/28	2040	05/11/2020	10.23	Put	Bond Future	15,831.6500	15.8316	15,070.2600	15.0703	(4.809)	0	0	0
2020/04/28	2040	05/11/2020	9.73	Put	Bond Future	19,560.7400	19.5607	18,767.4100	18.7674	(4.056)	0	0	0
2020/04/28	2040	05/11/2020	9.73	Call	Bond Future	237.7100	0.2377	274.6300	0.2746	15.532	0	0	2,000
2020/04/28	2040	05/11/2020	10.30	Put	Bond Future	15,341.7300	15.3417	14,586.0300	14.5860	(4.926)	0	0	0
2020/04/28	2040	05/11/2020	11.70	Call	Bond Future	2,483.8500	2.4838	2,745.7800	2.7458	10.545	0	0	0
2020/04/28	2040	05/11/2020	10.00	Put	Bond Future	17,497.6500	17.4977	16,719.7500	16.7197	(4.446)	0	0	0
2020/04/28	2040	05/11/2020	9.50	Put	Bond Future	21,406.8700	21.4069	20,603.3800	20.6034	(3.753)	0	0	0
2020/04/28	2040	05/11/2020	10.31	Call	Bond Future	522.7300	0.5227	598.1100	0.5981	14.420	0	0	0
2020/04/28	2040	05/11/2020	10.32	Put	Bond Future	15,203.2400	15.2032	14,449.2200	14.4492	(4.960)	0	0	0
2020/04/28	2040	05/11/2020	11.50	Call	Bond Future	2,074.1300	2.0741	2,303.5700	2.3036	11.062	0	0	0
2020/04/28	2040	05/11/2020	11.50	Put	Bond Future	8,481.7200	8.4817	7,880.9100	7.8809	(7.084)	0	0	2,000
2020/04/28	2040	05/11/2020	10.31	Put	Bond Future	15,272.4100	15.2724	14,517.5400	14.5175	(4.943)	0	0	0
2020/04/28	2040	05/11/2020	10.32	Call	Bond Future	529.3100	0.5293	605.5400	0.6055	14.402	0	0	0
2020/04/28	2040	04/02/2021	9.49	Call	Bond Future	418.2700	0.4183	471.8500	0.4719	12.810	0	0	500
2020/04/28	2040	04/02/2021	9.57	Put	Bond Future	22,408.6200	22.4086	21,631.0700	21.6311	(3.470)	0	0	0
2020/04/28	2040	04/02/2021	10.07	Put	Bond Future	18,676.8900	18.6769	17,932.1100	17.9321	(3.988)	0	0	0
2020/04/28	2040	04/02/2021	10.42	Put	Bond Future	16,298.6900	16.2987	15,583.0200	15.5830	(4.391)	0	0	0
2020/04/28	2040	04/02/2021			Bond Future	12.8051	73.3209	12.6539	74.1563	(1.181)	0.0000	0.0000	0
2020/04/28	2040	04/02/2021	11.74	Call	Bond Future	3,002.0300	3.0020	3,277.4900	3.2775	9.176	0	0	0
2020/04/28	2040	04/02/2021	11.74	Put	Bond Future	9,238.7000	9.2387	8,678.7000	8.6787	(6.061)	0	0	800
2020/04/28	2040	04/02/2021	10.07	Call	Bond Future	757.7100	0.7577	848.3900	0.8484	11.968	0	0	800
2020/04/28	2040	04/02/2021	10.41	Call	Bond Future	1,036.4800	1.0365	1,155.3600	1.1554	11.470	0	0	0
2020/04/28	2040	04/02/2021	10.41	Put	Bond Future	16,363.9500	16.3639	15,647.3700	15.6474	(4.379)	0	0	0
2020/04/28	2040	04/02/2021	9.49	Put	Bond Future	23,041.8500	23.0418	22,259.9700	22.2600	(3.393)	0	0	0
2020/04/28	2040	04/02/2021	9.57	Call	Bond Future	456.1300	0.4561	514.0400	0.5140	12.696	0	0	800
2020/04/28	2040	04/02/2021	10.42	Call	Bond Future	1,045.6800	1.0457	1,165.4700	1.1655	11.456	0	0	0
2020/04/28	2040	04/02/2021	11.57	Call	Bond Future	2,660.9000	2.6609	2,913.3000	2.9133	9.486	0	0	0
2020/04/28	2040	04/02/2021	11.57	Put	Bond Future	9,973.6800	9.9737	9,390.6200	9.3906	(5.846)	0	0	500
2020/04/28	2040	04/02/2021	10.24	Put	Bond Future	17,497.5400	17.4975	16,766.2500	16.7663	(4.179)	0	0	0
2020/04/28	2040	04/02/2021	10.24	Call	Bond Future	888.9500	0.8889	993.1200	0.9931	11.718	0	0	500
2020/04/28	2040	04/02/2021	10.40	Call	Bond Future	1,027.3300	1.0273	1,145.3100	1.1453	11.484	0	0	0
2020/04/28	2040	04/02/2021	10.40	Put	Bond Future	16,429.3600	16.4294	15,711.8800	15.7119	(4.367)	0	0	0
2020/04/28	2040	06/05/2021	12.44	Put	Bond Future	3,483.3900	3.4834	2,642.6000	2.6426	(24.137)	0	0	0
2020/04/28	2040	06/05/2021			Bond Future	13.0733	74.2030	12.9158	75.0438	(1.204)	0.0000	0.0000	0
2020/04/28	2040	06/05/2021	12.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2040	06/05/2021	12.43	Put	Bond Future	3,540.6300	3.5406	2,699.8400	2.6998	(23.747)	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
2020/04/28	2040	06/05/2021	12.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2040	06/05/2021	12.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2040	06/05/2021	12.42	Put	Bond Future	3,597.9300	3.5979	2,757.1400	2.7571	(23.369)	0	0	0
2020/04/28	2044	07/05/2020	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2044	07/05/2020	9.79	Put	Bond Future	16,709.6300	16.7096	15,926.0600	15.9261	(4.689)	0	0	0
2020/04/28	2044	07/05/2020	9.45	Put	Bond Future	19,654.4000	19.6544	18,870.8300	18.8708	(3.987)	0	0	0
2020/04/28	2044	07/05/2020	9.97	Put	Bond Future	15,212.1900	15.2122	14,428.6200	14.4286	(5.151)	0	0	0
2020/04/28	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/04/28	2044	07/05/2020	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/04/28	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/04/28	2044	07/05/2020			Bond Future	12.1413	76.1941	12.0109	76.9777	(1.073)	0.0000	0.0000	39,294
2020/04/28	2044	07/05/2020	9.81	Put	Bond Future	16,541.2000	16.5412	15,757.6300	15.7576	(4.737)	0	0	0
2020/04/28	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2044	07/05/2020	10.81	Call	Bond Future	0.5700	0.0006	0.1600	0.0002	(71.930)	0	0	0
2020/04/28	2044	07/05/2020	10.81	Put	Bond Future	8,742.2000	8.7422	7,958.2200	7.9582	(8.968)	0	0	129
2020/04/28	2044	07/05/2020	9.33	Put	Bond Future	20,731.5200	20.7315	19,947.9500	19.9480	(3.780)	0	0	0
2020/04/28	2044	07/05/2020	9.80	Put	Bond Future	16,625.3500	16.6254	15,841.7800	15.8418	(4.713)	0	0	0
2020/04/28	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/04/28	2044	07/05/2020	9.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/04/28	2044	07/05/2020	9.98	Put	Bond Future	15,130.2000	15.1302	14,346.6300	14.3466	(5.179)	0	0	0
2020/04/28	2044	07/05/2020	11.09	Call	Bond Future	7.2800	0.0073	3.9700	0.0040	(45.467)	0	0	0
2020/04/28	2044	07/05/2020	9.26	Put	Bond Future	21,369.2600	21.3693	20,585.6900	20.5857	(3.667)	0	0	0
2020/04/28	2044	07/05/2020	9.91	Put	Bond Future	15,706.7400	15.7067	14,923.1700	14.9232	(4.989)	0	0	0
2020/04/28	2044	07/05/2020	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2044	07/05/2020	11.09	Put	Bond Future	6,766.7600	6.7668	5,979.8800	5.9799	(11.629)	0	0	100
2020/04/28	2044	07/05/2020	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/04/28	2044	07/05/2020	11.02	Call	Bond Future	3.9900	0.0040	1.8900	0.0019	(52.632)	0	0	0
2020/04/28	2044	07/05/2020	11.02	Put	Bond Future	7,251.3400	7.2513	6,465.6700	6.4657	(10.835)	0	0	556
2020/04/28	2044	06/08/2020	9.98	Call	Bond Future	59.9500	0.0600	71.0200	0.0710	18.465	0	0	602
2020/04/28	2044	06/08/2020	11.09	Put	Bond Future	8,743.8700	8.7439	8,064.4800	8.0645	(7.770)	0	0	602
2020/04/28	2044	06/08/2020	9.01	Call	Bond Future	3.6200	0.0036	4.2500	0.0043	17.403	0	0	140
2020/04/28	2044	06/08/2020	9.66	Call	Bond Future	26.1700	0.0262	30.9900	0.0310	18.418	0	0	140
2020/04/28	2044	06/08/2020	9.88	Call	Bond Future	46.7100	0.0467	55.3500	0.0554	18.497	0	0	0
2020/04/28	2044	06/08/2020			Bond Future	12.3749	72.7348	12.2411	73.5128	(1.081)	0.0000	0.0000	51,273
2020/04/28	2044	06/08/2020	9.36	Put	Bond Future	21,800.1200	21.8001	21,024.0800	21.0241	(3.560)	0	0	0
2020/04/28	2044	06/08/2020	9.36	Call	Bond Future	11.0600	0.0111	13.0600	0.0131	18.083	0	0	602
2020/04/28	2044	06/08/2020	9.98	Put	Bond Future	16,533.1400	16.5331	15,766.1700	15.7662	(4.639)	0	0	0
2020/04/28	2044	06/08/2020	9.86	Call	Bond Future	44.3900	0.0444	52.6000	0.0526	18.495	0	0	0
2020/04/28	2044	06/08/2020	9.86	Put	Bond Future	17,507.2900	17.5073	16,737.4600	16.7375	(4.397)	0	0	0
2020/04/28	2044	06/08/2020	11.09	Call	Bond Future	624.6600	0.6247	723.3100	0.7233	15.793	0	0	0
2020/04/28	2044	06/08/2020	9.01	Put	Bond Future	25,027.4600	25.0275	24,250.0500	24.2501	(3.106)	0	0	0
2020/04/28	2044	06/08/2020	9.66	Put	Bond Future	19,179.5800	19.1796	18,406.3600	18.4064	(4.031)	0	0	0
2020/04/28	2044	06/08/2020	9.88	Put	Bond Future	17,343.4000	17.3434	16,574.0000	16.5740	(4.436)	0	0	0
2020/04/28	2044	06/08/2020	10.93	Call	Bond Future	454.7900	0.4548	530.4700	0.5305	16.641	0	0	0
2020/04/28	2044	06/08/2020	10.93	Put	Bond Future	9,694.7500	9.6948	8,992.3900	8.9924	(7.245)	0	0	140
2020/04/28	2044	06/08/2020	9.87	Call	Bond Future	45.5400	0.0455	53.9600	0.0540	18.489	0	0	0
2020/04/28	2044	06/08/2020	9.87	Put	Bond Future	17,425.2700	17.4253	16,655.6500	16.6557	(4.417)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/28	2044	05/11/2020	11.06	Put	Bond Future	10,838.8800		10.8389	10,197.0400	10.1970	(5.922)	0	0	525
2020/04/28	2044	05/11/2020	11.43	Call	Bond Future	1,888.8800		1.8889	2,090.5200	2.0905	10.675	0	0	0
2020/04/28	2044	05/11/2020	9.72	Put	Bond Future	20,094.0900		20.0941	19,336.0600	19.3361	(3.772)	0	0	0
2020/04/28	2044	05/11/2020	9.97	Call	Bond Future	316.9700		0.3170	361.8700	0.3619	14.165	0	0	568
2020/04/28	2044	05/11/2020	9.29	Put	Bond Future	23,756.5700		23.7566	22,983.2600	22.9833	(3.255)	0	0	0
2020/04/28	2044	05/11/2020	9.96	Put	Bond Future	18,186.8500		18.1868	17,441.0800	17.4411	(4.101)	0	0	0
2020/04/28	2044	05/11/2020	10.36	Call	Bond Future	533.4100		0.5334	605.3400	0.6053	13.485	0	0	0
2020/04/28	2044	05/11/2020			Bond Future	12.5962		73.6473	12.4561	74.4374	(1.112)	0.0000	0.0000	0
2020/04/28	2044	05/11/2020	9.72	Call	Bond Future	219.9900		0.2200	252.0500	0.2520	14.573	0	0	1,815
2020/04/28	2044	05/11/2020	9.97	Put	Bond Future	18,109.5400		18.1095	17,364.3500	17.3643	(4.115)	0	0	0
2020/04/28	2044	05/11/2020	9.96	Call	Bond Future	312.5300		0.3125	356.8500	0.3569	14.181	0	0	0
2020/04/28	2044	05/11/2020	11.38	Call	Bond Future	1,796.1600		1.7962	1,990.3200	1.9903	10.810	0	0	0
2020/04/28	2044	05/11/2020	11.38	Put	Bond Future	9,201.7400		9.2017	8,605.8100	8.6058	(6.476)	0	0	568
2020/04/28	2044	05/11/2020	10.34	Call	Bond Future	520.0900		0.5201	590.4100	0.5904	13.521	0	0	0
2020/04/28	2044	05/11/2020	10.34	Put	Bond Future	15,373.0600		15.3731	14,653.2900	14.6533	(4.682)	0	0	0
2020/04/28	2044	05/11/2020	11.06	Call	Bond Future	1,261.5500		1.2616	1,409.8000	1.4098	11.751	0	0	0
2020/04/28	2044	05/11/2020	10.04	Put	Bond Future	17,573.2900		17.5733	16,832.2900	16.8323	(4.217)	0	0	0
2020/04/28	2044	05/11/2020	11.17	Put	Bond Future	10,253.1800		10.2532	9,626.7000	9.6267	(6.110)	0	0	1,815
2020/04/28	2044	05/11/2020	11.43	Put	Bond Future	8,964.1200		8.9641	8,375.6700	8.3757	(6.565)	0	0	1,815
2020/04/28	2044	05/11/2020	8.87	Put	Bond Future	27,633.6600		27.6337	26,851.7200	26.8517	(2.830)	0	0	0
2020/04/28	2044	05/11/2020	9.29	Call	Bond Future	110.2700		0.1103	127.0500	0.1271	15.217	0	0	568
2020/04/28	2044	05/11/2020	10.36	Put	Bond Future	15,232.1000		15.2321	14,513.9400	14.5139	(4.715)	0	0	0
2020/04/28	2044	05/11/2020	10.04	Call	Bond Future	349.5200		0.3495	398.6100	0.3986	14.045	0	0	525
2020/04/28	2044	05/11/2020	9.34	Put	Bond Future	23,314.7000		23.3147	22,542.7900	22.5428	(3.311)	0	0	0
2020/04/28	2044	05/11/2020	9.34	Call	Bond Future	120.0000		0.1200	138.1800	0.1382	15.150	0	0	525
2020/04/28	2044	05/11/2020	11.17	Call	Bond Future	1,433.8000		1.4338	1,597.4100	1.5974	11.411	0	0	0
2020/04/28	2044	05/11/2020	8.87	Call	Bond Future	51.7400		0.0517	59.8900	0.0599	15.752	0	0	1,815
2020/04/28	2044	05/11/2020	10.02	Put	Bond Future	17,725.6300		17.7256	16,983.4100	16.9834	(4.187)	0	0	0
2020/04/28	2044	05/11/2020	10.02	Call	Bond Future	339.9600		0.3400	387.8300	0.3878	14.081	0	0	1,815
2020/04/28	2044	05/11/2020	10.35	Call	Bond Future	526.7200		0.5267	597.8400	0.5978	13.502	0	0	0
2020/04/28	2044	05/11/2020	10.35	Put	Bond Future	15,302.4900		15.3025	14,583.5200	14.5835	(4.698)	0	0	0
2020/04/28	2044	04/02/2021	10.04	Put	Bond Future	19,225.8900		19.2259	18,511.8100	18.5118	(3.714)	0	0	0
2020/04/28	2044	04/02/2021	10.37	Call	Bond Future	972.2200		0.9722	1,078.4400	1.0784	10.926	0	0	0
2020/04/28	2044	04/02/2021	10.35	Put	Bond Future	17,027.4800		17.0275	16,337.1200	16.3371	(4.054)	0	0	0
2020/04/28	2044	04/02/2021			Bond Future	12.8365		70.2021	12.6908	70.9971	(1.135)	0.0000	0.0000	0
2020/04/28	2044	04/02/2021	10.37	Put	Bond Future	16,891.3700		16.8914	16,202.6700	16.2027	(4.077)	0	0	0
2020/04/28	2044	04/02/2021	10.35	Call	Bond Future	954.6200		0.9546	1,059.1800	1.0592	10.953	0	0	0
2020/04/28	2044	04/02/2021	10.04	Call	Bond Future	710.8000		0.7108	791.6400	0.7916	11.373	0	0	0
2020/04/28	2044	04/02/2021	10.84	Call	Bond Future	1,456.4200		1.4564	1,606.2600	1.6063	10.288	0	0	0
2020/04/28	2044	04/02/2021	10.36	Put	Bond Future	16,959.3400		16.9593	16,269.8100	16.2698	(4.066)	0	0	0
2020/04/28	2044	04/02/2021	10.84	Put	Bond Future	13,891.2500		13.8913	13,246.1700	13.2462	(4.644)	0	0	405
2020/04/28	2044	04/02/2021	10.29	Call	Bond Future	903.2200		0.9032	1,002.8900	1.0029	11.035	0	0	0
2020/04/28	2044	04/02/2021	10.29	Put	Bond Future	17,439.9800		17.4400	16,744.7300	16.7447	(3.987)	0	0	405
2020/04/28	2044	04/02/2021	9.66	Put	Bond Future	22,148.2700		22.1483	21,410.3600	21.4104	(3.332)	0	0	0
2020/04/28	2044	04/02/2021	9.66	Call	Bond Future	479.6900		0.4797	536.7000	0.5367	11.885	0	0	405
2020/04/28	2044	04/02/2021	10.36	Call	Bond Future	963.3900		0.9634	1,068.7800	1.0688	10.939	0	0	0
2020/04/28	2044	06/05/2021	12.43	Put	Bond Future	3,643.1400		3.6431	2,843.1100	2.8431	(21.960)	0	0	0
2020/04/28	2044	06/05/2021	12.44	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2020/04/28	2044	06/05/2021			Bond Future	13.0976	71.0467	12.9458	71.8467	(1.160)	0.0000	0.0000	0
2020/04/28	2044	06/05/2021	12.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2044	06/05/2021	12.45	Put	Bond Future	3,529.1200	3.5291	2,729.0900	2.7291	(22.669)	0	0	0
2020/04/28	2044	06/05/2021	12.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	2044	06/05/2021	12.44	Put	Bond Future	3,586.0900	3.5861	2,786.0600	2.7861	(22.309)	0	0	0
2020/04/28	2046	07/05/2020			Bond Future	95.1600	95.1600	96.5687	96.5687	1.480	0.0000	0.0000	9,794
2020/04/28	2046	06/08/2020			Bond Future	96.3360	96.3360	97.7432	97.7432	1.461	0.0000	0.0000	11,921
2020/04/28	2046	05/11/2020			Bond Future	95.7712	95.7712	97.1990	97.1990	1.491	0.0000	0.0000	0
2020/04/28	2046	04/02/2021			Bond Future	97.0100	97.0100	98.4493	98.4493	1.484	0.0000	0.0000	0
2020/04/28	2046	06/05/2021			Bond Future	96.3852	96.3852	97.8360	97.8360	1.505	0.0000	0.0000	0
2020/04/28	2050	07/05/2020			Bond Future	97.4175	97.4175	97.5137	97.5137	0.099	0.0000	0.0000	10,560
2020/04/28	2050	06/08/2020			Bond Future	96.7428	96.7428	96.8215	96.8215	0.081	0.0000	0.0000	14,849
2020/04/28	2050	05/11/2020			Bond Future	97.9784	97.9784	98.0605	98.0605	0.084	0.0000	0.0000	0
2020/04/28	2050	04/02/2021			Bond Future	97.3259	97.3259	97.4025	97.4025	0.079	0.0000	0.0000	0
2020/04/28	2050	06/05/2021			Bond Future	98.5221	98.5221	98.5932	98.5932	0.072	0.0000	0.0000	0
2020/04/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	AL37	07/05/2020			Index Future	666.7750	666.7750	674.2320	674.2320	1.118	0.0000	0.0000	0
2020/04/28	AL37	06/08/2020			Index Future	674.7670	674.7670	682.1860	682.1860	1.099	0.0000	0.0000	0
2020/04/28	AL37	05/11/2020			Index Future	683.3100	683.3100	690.8400	690.8400	1.102	0.0000	0.0000	0
2020/04/28	AL37	04/02/2021			Index Future	691.9850	691.9850	699.5630	699.5630	1.095	0.0000	0.0000	0
2020/04/28	AL37	06/05/2021			Index Future	689.4700	689.4700	689.4700	689.4700	0.000	0.0000	0.0000	0
2020/04/28	AL7T	07/05/2020			Index Future	713.5130	713.5130	720.7200	720.7200	1.010	0.0000	0.0000	0
2020/04/28	AL7T	06/08/2020			Index Future	722.0650	722.0650	729.2220	729.2220	0.991	0.0000	0.0000	0
2020/04/28	AL7T	05/11/2020			Index Future	731.2080	731.2080	738.4720	738.4720	0.993	0.0000	0.0000	0
2020/04/28	AL7T	04/02/2021			Index Future	740.4910	740.4910	747.7970	747.7970	0.987	0.0000	0.0000	0
2020/04/28	AL7T	06/05/2021			Index Future	763.2300	763.2300	763.2300	763.2300	0.000	0.0000	0.0000	0
2020/04/28	ALBI	07/05/2020			Index Future	641.3960	641.3960	647.8470	647.8470	1.006	0.0000	0.0000	44
2020/04/28	ALBI	06/08/2020			Index Future	649.0840	649.0840	655.4900	655.4900	0.987	0.0000	0.0000	165
2020/04/28	ALBI	05/11/2020			Index Future	657.3030	657.3030	663.8050	663.8050	0.989	0.0000	0.0000	0
2020/04/28	ALBI	04/02/2021			Index Future	665.6470	665.6470	672.1860	672.1860	0.982	0.0000	0.0000	0
2020/04/28	ALBI	06/05/2021			Index Future	687.0000	687.0000	687.0000	687.0000	0.000	0.0000	0.0000	0
2020/04/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	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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2020/04/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/04/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	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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2020/04/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/28	ES33	07/05/2020			Bond Future	12.8980	67.2019	12.7455	67.9168	(1.183)	0.0000	0.0000	0
2020/04/28	ES33	06/08/2020			Bond Future	13.1870	68.0155	13.0304	68.7258	(1.188)	0.0000	0.0000	350
2020/04/28	ES33	05/11/2020			Bond Future	13.4769	65.0891	13.3128	65.8103	(1.218)	0.0000	0.0000	0
2020/04/28	ES33	04/02/2021			Bond Future	13.7908	65.9159	13.6199	66.6416	(1.239)	0.0000	0.0000	0
2020/04/28	ES33	06/05/2021			Bond Future	14.1248	62.9311	13.9468	63.6614	(1.261)	0.0000	0.0000	0
2020/04/28	ES42	07/05/2020			Bond Future	13.2066	66.8960	13.0695	67.5910	(1.038)	0.0000	0.0000	0
2020/04/28	ES42	06/08/2020			Bond Future	13.4854	67.7059	13.3442	68.3961	(1.047)	0.0000	0.0000	4,919
2020/04/28	ES42	05/11/2020			Bond Future	13.7687	64.2949	13.6200	64.9956	(1.080)	0.0000	0.0000	0
2020/04/28	ES42	04/02/2021			Bond Future	14.0653	65.1117	13.9100	65.8168	(1.104)	0.0000	0.0000	0
2020/04/28	ES42	06/05/2021			Bond Future	14.3939	61.6368	14.2312	62.3463	(1.131)	0.0000	0.0000	0
2020/04/28	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	GOVI	07/05/2020			GOVI	633.6800	633.6800	640.0470	640.0470	1.005	0.0000	0.0000	405
2020/04/28	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	GOVI	07/05/2020	720.00	Put	GOVI	863,200.0000	86.3200	799,530.0000	79.9530	(7.376)	0	0	0
2020/04/28	GOVI	07/05/2020	719.98	Put	GOVI	863,000.0000	86.3000	799,330.0000	79.9330	(7.378)	0	0	0
2020/04/28	GOVI	07/05/2020	719.99	Put	GOVI	863,100.0000	86.3100	799,430.0000	79.9430	(7.377)	0	0	0
2020/04/28	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	GOVI	06/08/2020	728.12	Put	GOVI	868,440.0000	86.8440	805,220.0000	80.5220	(7.280)	0	0	0
2020/04/28	GOVI	06/08/2020			GOVI	641.2760	641.2760	647.5980	647.5980	0.986	0.0000	0.0000	1,023
2020/04/28	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	GOVI	06/08/2020	728.14	Put	GOVI	868,640.0000	86.8640	805,420.0000	80.5420	(7.278)	0	0	0
2020/04/28	GOVI	06/08/2020	728.13	Put	GOVI	868,540.0000	86.8540	805,320.0000	80.5320	(7.279)	0	0	0
2020/04/28	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	GOVI	05/11/2020	737.84	Put	GOVI	884,450.0000	88.4450	820,270.0000	82.0270	(7.256)	0	0	0
2020/04/28	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	GOVI	05/11/2020			GOVI	649.3950	649.3950	655.8130	655.8130	0.988	0.0000	0.0000	0
2020/04/28	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	GOVI	05/11/2020	737.83	Put	GOVI	884,350.0000	88.4350	820,170.0000	82.0170	(7.257)	0	0	0
2020/04/28	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	GOVI	05/11/2020	737.85	Put	GOVI	884,550.0000	88.4550	820,370.0000	82.0370	(7.256)	0	0	0
2020/04/28	GOVI	04/02/2021	750.96	Put	GOVI	933,200.0000	93.3200	868,670.0000	86.8670	(6.915)	0	0	0
2020/04/28	GOVI	04/02/2021			GOVI	657.6400	657.6400	664.0930	664.0930	0.981	0.0000	0.0000	0
2020/04/28	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/28	GOVI	04/02/2021	750.95	Put	GOVI	933,100.0000	93.3100	868,570.0000	86.8570	(6.916)	0	0	0
2020/04/28	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	GOVI	04/02/2021	750.94	Put	GOVI	933,000.0000	93.3000	868,470.0000	86.8470	(6.916)	0	0	0
2020/04/28	GOVI	06/05/2021	678.67	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/04/28	GOVI	06/05/2021			GOVI	678.6800	678.6800	678.6800	678.6800	0.000	0.0000	0.0000	0
2020/04/28	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	GOVI	06/05/2021	678.68	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	GOVI	06/05/2021	678.69	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/04/28	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	GOVI	06/05/2021	678.69	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/04/28	IGOV	07/05/2020			Index Future	249.6410	249.6410	249.8060	249.8060	0.066	0.0000	0.0000	231
2020/04/28	IGOV	06/08/2020			Index Future	252.6960	252.6960	252.8150	252.8150	0.047	0.0000	0.0000	336
2020/04/28	IGOV	05/11/2020			Index Future	255.9560	255.9560	256.0830	256.0830	0.050	0.0000	0.0000	47
2020/04/28	IGOV	04/02/2021			Index Future	259.2660	259.2660	259.3770	259.3770	0.043	0.0000	0.0000	0
2020/04/28	IGOV	06/05/2021			Index Future	268.3000	268.3000	268.3000	268.3000	0.000	0.0000	0.0000	0
2020/04/28	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/04/28	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/04/28	IS05	17/12/2020			Interest Rate Swap	94.1100	94.1100	94.1000	94.1000	(0.011)	0.0000	0.0000	0
2020/04/28	IS05	16/03/2021			Interest Rate Swap	92.4800	92.4800	92.4600	92.4600	(0.022)	0.0000	0.0000	0
2020/04/28	IS05	15/06/2021			Interest Rate Swap	90.9000	90.9000	90.8700	90.8700	(0.033)	0.0000	0.0000	0
2020/04/28	IS05	21/09/2021			Interest Rate Swap	90.1300	90.1300	90.0900	90.0900	(0.044)	0.0000	0.0000	0
2020/04/28	IS05	21/12/2021			Interest Rate Swap	91.7300	91.7300	91.6800	91.6800	(0.055)	0.0000	0.0000	51
2020/04/28	IS05	15/03/2022			Interest Rate Swap	91.5400	91.5400	91.4600	91.4600	(0.087)	0.0000	0.0000	0
2020/04/28	IS05	21/06/2022			Interest Rate Swap	92.0700	92.0700	91.9700	91.9700	(0.109)	0.0000	0.0000	0
2020/04/28	IS05	20/09/2022			Interest Rate Swap	95.6200	95.6200	95.4800	95.4800	(0.146)	0.0000	0.0000	0
2020/04/28	IS05	20/12/2022			Interest Rate Swap	96.5300	96.5300	96.3600	96.3600	(0.176)	0.0000	0.0000	0
2020/04/28	IS05	22/03/2023			Interest Rate Swap	89.4000	89.4000	89.2000	89.2000	(0.224)	0.0000	0.0000	0
2020/04/28	IS05	20/06/2023			Interest Rate Swap	95.3300	95.3300	95.1200	95.1200	(0.220)	0.0000	0.0000	0
2020/04/28	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/04/28	IS10	17/12/2025			Interest Rate Swap	87.4800	87.4800	87.1800	87.1800	(0.343)	0.0000	0.0000	0
2020/04/28	IS10	16/03/2026			Interest Rate Swap	84.5200	84.5200	84.2300	84.2300	(0.343)	0.0000	0.0000	0
2020/04/28	IS10	15/06/2026			Interest Rate Swap	83.4000	83.4000	83.0900	83.0900	(0.372)	0.0000	0.0000	0
2020/04/28	IS10	21/09/2026			Interest Rate Swap	85.8000	85.8000	85.4700	85.4700	(0.385)	0.0000	0.0000	0
2020/04/28	IS10	21/12/2026			Interest Rate Swap	90.1100	90.1100	89.7500	89.7500	(0.400)	0.0000	0.0000	0
2020/04/28	IS10	15/03/2027			Interest Rate Swap	89.0600	89.0600	88.6700	88.6700	(0.438)	0.0000	0.0000	0
2020/04/28	IS10	21/06/2027			Interest Rate Swap	91.4500	91.4500	91.0500	91.0500	(0.437)	0.0000	0.0000	0
2020/04/28	IS10	20/09/2027			Interest Rate Swap	97.4700	97.4700	97.0800	97.0800	(0.400)	0.0000	0.0000	0
2020/04/28	IS10	20/12/2027			Interest Rate Swap	98.2200	98.2200	97.8200	97.8200	(0.407)	0.0000	0.0000	0
2020/04/28	IS10	22/03/2028			Interest Rate Swap	91.8200	91.8200	91.4100	91.4100	(0.447)	0.0000	0.0000	0
2020/04/28	IS10	20/06/2028			Interest Rate Swap	99.6900	99.6900	99.2900	99.2900	(0.401)	0.0000	0.0000	0
2020/04/28	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/04/28	R023	07/05/2020	6.91	Put	Bond Future	1.9400	0.0019	0.0400	0.0000	(97.938)	0	0	0
2020/04/28	R023	07/05/2020			Bond Future	6.0906	105.7492	5.9394	106.1444	(2.483)	0.0000	0.0000	43,220
2020/04/28	R023	07/05/2020	6.90	Call	Bond Future	2,085.9200	2.0859	2,479.1800	2.4792	18.853	0	0	0
2020/04/28	R023	07/05/2020	6.90	Put	Bond Future	2.0700	0.0021	0.0500	0.0001	(97.585)	0	0	0
2020/04/28	R023	07/05/2020	6.91	Call	Bond Future	2,111.2200	2.1112	2,504.6000	2.5046	18.633	0	0	0
2020/04/28	R023	07/05/2020	6.89	Call	Bond Future	2,060.6500	2.0606	2,453.7600	2.4538	19.077	0	0	0
2020/04/28	R023	07/05/2020	6.89	Put	Bond Future	2.2200	0.0022	0.0500	0.0001	(97.748)	0	0	0
2020/04/28	R023	06/08/2020	7.26	Call	Bond Future	2,608.0500	2.6081	2,931.4100	2.9314	12.399	0	0	0
2020/04/28	R023	06/08/2020			Bond Future	6.2203	107.0295	6.0612	107.4088	(2.558)	0.0000	0.0000	17,424
2020/04/28	R023	06/08/2020	7.26	Put	Bond Future	171.9600	0.1720	116.0000	0.1160	(32.542)	0	0	0
2020/04/28	R023	06/08/2020	7.27	Call	Bond Future	2,627.7500	2.6277	2,952.0000	2.9520	12.339	0	0	0
2020/04/28	R023	06/08/2020	7.28	Put	Bond Future	165.2500	0.1652	111.0600	0.1111	(32.793)	0	0	0
2020/04/28	R023	06/08/2020	7.27	Put	Bond Future	168.5800	0.1686	113.5100	0.1135	(32.667)	0	0	0
2020/04/28	R023	06/08/2020	7.28	Call	Bond Future	2,647.4900	2.6475	2,972.6200	2.9726	12.281	0	0	0
2020/04/28	R023	05/11/2020	7.46	Put	Bond Future	315.8900	0.3159	239.3500	0.2393	(24.230)	0	0	0
2020/04/28	R023	05/11/2020	7.47	Put	Bond Future	311.6300	0.3116	235.9000	0.2359	(24.301)	0	0	0
2020/04/28	R023	05/11/2020			Bond Future	6.3522	104.4581	6.1729	104.8451	(2.822)	0.0000	0.0000	0
2020/04/28	R023	05/11/2020	7.46	Call	Bond Future	2,667.2200	2.6672	2,977.7000	2.9777	11.641	0	0	0
2020/04/28	R023	05/11/2020	7.47	Call	Bond Future	2,683.8800	2.6839	2,995.1700	2.9952	11.599	0	0	0
2020/04/28	R023	05/11/2020	7.45	Call	Bond Future	2,650.6200	2.6506	2,960.2800	2.9603	11.683	0	0	0
2020/04/28	R023	05/11/2020	7.45	Put	Bond Future	320.2000	0.3202	242.8400	0.2428	(24.160)	0	0	0
2020/04/28	R023	04/02/2021	6.34	Call	Bond Future	904.0300	0.9040	1,081.6800	1.0817	19.651	0	0	0
2020/04/28	R023	04/02/2021	6.32	Put	Bond Future	1,275.9400	1.2759	1,066.6900	1.0667	(16.400)	0	0	0
2020/04/28	R023	04/02/2021			Bond Future	6.5229	105.7845	6.3231	106.1692	(3.062)	0.0000	0.0000	0
2020/04/28	R023	04/02/2021	6.34	Put	Bond Future	1,256.1700	1.2562	1,049.1300	1.0491	(16.482)	0	0	0
2020/04/28	R023	04/02/2021	6.32	Call	Bond Future	885.1900	0.8852	1,060.6300	1.0606	19.819	0	0	0
2020/04/28	R023	04/02/2021	6.33	Put	Bond Future	1,265.8400	1.2658	1,057.6900	1.0577	(16.444)	0	0	0
2020/04/28	R023	04/02/2021	6.33	Call	Bond Future	894.4000	0.8944	1,070.9400	1.0709	19.738	0	0	0
2020/04/28	R023	06/05/2021	7.58	Call	Bond Future	1,366.0600	1.3661	1,748.7400	1.7487	28.013	0	0	0
2020/04/28	R023	06/05/2021			Bond Future	6.7656	103.1470	6.5401	103.5296	(3.334)	0.0000	0.0000	0
2020/04/28	R023	06/05/2021	7.56	Call	Bond Future	1,332.8000	1.3328	1,715.4800	1.7155	28.712	0	0	0
2020/04/28	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R023	06/05/2021	7.57	Call	Bond Future	1,349.4300	1.3494	1,732.1100	1.7321	28.359	0	0	0
2020/04/28	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R035	07/05/2020	9.48	Put	Bond Future	15,851.3100	15.8513	14,970.1500	14.9702	(5.559)	0	0	0
2020/04/28	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R035	07/05/2020	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/28	R035	07/05/2020	10.57	Put	Bond Future	8,066.8600	8.0669	7,185.1100	7.1851	(10.931)	0	0	3,530
2020/04/28	R035	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/28	R035	07/05/2020	10.75	Put	Bond Future	6,875.3700	6.8754	5,992.3500	5.9924	(12.843)	0	0	5,000
2020/04/28	R035	07/05/2020			Bond Future	11.8621	81.1376	11.7115	82.0188	(1.269)	0.0000	0.0000	52,437
2020/04/28	R035	07/05/2020	9.11	Put	Bond Future	18,724.3000	18.7243	17,843.1400	17.8431	(4.706)	0	0	0
2020/04/28	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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2020/04/28	R035 07/05/2020	9.48	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R035 07/05/2020	9.47	Put	Bond Future	15,927.3500		15.9273	15,046.1900	15.0462	(5.532)	0	0	0
2020/04/28	R035 07/05/2020	9.85	Put	Bond Future	13,098.7200		13.0987	12,217.5600	12.2176	(6.727)	0	0	0
2020/04/28	R035 07/05/2020	9.78	Put	Bond Future	13,610.5200		13.6105	12,729.3600	12.7294	(6.474)	0	0	0
2020/04/28	R035 07/05/2020	10.57	Call	Bond Future	1.0000		0.0010	0.4100	0.0004	(59.000)	0	0	0
2020/04/28	R035 07/05/2020	9.75	Put	Bond Future	13,831.1300		13.8311	12,949.9700	12.9500	(6.371)	0	0	0
2020/04/28	R035 07/05/2020	10.75	Call	Bond Future	4.5900		0.0046	2.7300	0.0027	(40.523)	0	0	0
2020/04/28	R035 07/05/2020	9.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R035 07/05/2020	9.49	Put	Bond Future	15,775.3600		15.7754	14,894.2000	14.8942	(5.586)	0	0	0
2020/04/28	R035 07/05/2020	9.55	Put	Bond Future	15,321.5000		15.3215	14,440.3400	14.4403	(5.751)	0	0	0
2020/04/28	R035 07/05/2020	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/28	R035 07/05/2020	9.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/04/28	R035 07/05/2020	9.18	Put	Bond Future	18,171.2500		18.1713	17,290.0900	17.2901	(4.849)	0	0	0
2020/04/28	R035 07/05/2020	9.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/04/28	R035 06/08/2020	9.67	Call	Bond Future	68.1800		0.0682	83.8200	0.0838	22.939	0	0	500
2020/04/28	R035 06/08/2020	10.45	Put	Bond Future	10,527.2900		10.5273	9,719.4700	9.7195	(7.674)	0	0	500
2020/04/28	R035 06/08/2020	9.00	Put	Bond Future	20,862.4500		20.8624	19,989.6500	19.9896	(4.184)	0	0	0
2020/04/28	R035 06/08/2020	9.92	Put	Bond Future	14,009.8100		14.0098	13,160.3200	13.1603	(6.064)	0	0	0
2020/04/28	R035 06/08/2020			Bond Future	12.1035		82.1199	11.9491	82.9957	(1.275)	0.0000	0.0000	105,950
2020/04/28	R035 06/08/2020	9.09	Put	Bond Future	20,152.5500		20.1526	19,280.5900	19.2806	(4.327)	0	0	0
2020/04/28	R035 06/08/2020	9.09	Call	Bond Future	16.3200		0.0163	20.1700	0.0202	23.591	0	0	500
2020/04/28	R035 06/08/2020	9.67	Put	Bond Future	15,779.4100		15.7794	14,919.2400	14.9192	(5.451)	0	0	0
2020/04/28	R035 06/08/2020	9.00	Call	Bond Future	12.7900		0.0128	15.8000	0.0158	23.534	0	0	24,761
2020/04/28	R035 06/08/2020	9.92	Call	Bond Future	117.3500		0.1173	143.6700	0.1437	22.429	0	0	0
2020/04/28	R035 06/08/2020	10.45	Call	Bond Future	324.4300		0.3244	392.4200	0.3924	20.957	0	0	0
2020/04/28	R035 06/08/2020	9.93	Call	Bond Future	119.8200		0.1198	146.6700	0.1467	22.409	0	0	0
2020/04/28	R035 06/08/2020	9.91	Put	Bond Future	14,079.1400		14.0791	13,229.1300	13.2291	(6.037)	0	0	0
2020/04/28	R035 06/08/2020	8.75	Put	Bond Future	22,877.0100		22.8770	22,002.6700	22.0027	(3.822)	0	0	0
2020/04/28	R035 06/08/2020	8.75	Call	Bond Future	6.2800		0.0063	7.7500	0.0078	23.408	0	0	3,000
2020/04/28	R035 06/08/2020	9.93	Put	Bond Future	13,940.5900		13.9406	13,091.6300	13.0916	(6.090)	0	0	0
2020/04/28	R035 06/08/2020	9.91	Call	Bond Future	114.9200		0.1149	140.7200	0.1407	22.450	0	0	0
2020/04/28	R035 05/11/2020	10.34	Put	Bond Future	12,956.3800		12.9564	12,180.4700	12.1805	(5.989)	0	0	0
2020/04/28	R035 05/11/2020			Bond Future	12.3447		78.6686	12.1832	79.5577	(1.308)	0.0000	0.0000	0
2020/04/28	R035 05/11/2020	10.33	Call	Bond Future	721.1600		0.7212	833.2800	0.8333	15.547	0	0	0
2020/04/28	R035 05/11/2020	10.33	Put	Bond Future	13,016.3200		13.0163	12,239.3300	12.2393	(5.969)	0	0	0
2020/04/28	R035 05/11/2020	10.34	Call	Bond Future	729.2200		0.7292	842.4200	0.8424	15.523	0	0	0
2020/04/28	R035 05/11/2020	10.32	Call	Bond Future	713.1700		0.7132	824.2200	0.8242	15.571	0	0	0
2020/04/28	R035 05/11/2020	10.32	Put	Bond Future	13,076.4100		13.0764	12,298.3500	12.2984	(5.950)	0	0	0
2020/04/28	R035 04/02/2021	10.04	Put	Bond Future	16,508.4700		16.5085	15,730.1800	15.7302	(4.714)	0	0	0
2020/04/28	R035 04/02/2021	10.14	Put	Bond Future	15,896.4700		15.8965	15,127.2400	15.1272	(4.839)	0	0	650
2020/04/28	R035 04/02/2021	11.14	Put	Bond Future	10,535.8100		10.5358	9,880.6900	9.8807	(6.218)	0	0	650
2020/04/28	R035 04/02/2021	10.05	Call	Bond Future	897.1300		0.8971	1,014.6100	1.0146	13.095	0	0	0
2020/04/28	R035 04/02/2021			Bond Future	12.6070		79.6677	12.4392	80.5626	(1.331)	0.0000	0.0000	0
2020/04/28	R035 04/02/2021	10.14	Call	Bond Future	970.8500		0.9708	1,096.5000	1.0965	12.942	0	0	0
2020/04/28	R035 04/02/2021	10.06	Call	Bond Future	905.1000		0.9051	1,023.4700	1.0235	13.078	0	0	0
2020/04/28	R035 04/02/2021	10.06	Put	Bond Future	16,385.0200		16.3850	15,608.5100	15.6085	(4.739)	0	0	0
2020/04/28	R035 04/02/2021	10.04	Call	Bond Future	889.2100		0.8892	1,005.8000	1.0058	13.112	0	0	0
2020/04/28	R035 04/02/2021	11.14	Call	Bond Future	2,143.5900		2.1436	2,383.3500	2.3834	11.185	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/28	R035	04/02/2021	10.05	Put	Bond Future	16,446.6800		16.4467	15,669.2800	15.6693	(4.727)	0	0	0
2020/04/28	R035	06/05/2021	12.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R035	06/05/2021	12.35	Put	Bond Future	2,801.2600		2.8013	1,900.4500	1.9004	(32.157)	0	0	0
2020/04/28	R035	06/05/2021			Bond Future	12.8825		76.1467	12.7080	77.0475	(1.354)	0.0000	0.0000	0
2020/04/28	R035	06/05/2021	12.37	Put	Bond Future	2,693.2100		2.6932	1,792.4000	1.7924	(33.447)	0	0	0
2020/04/28	R035	06/05/2021	12.35	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R035	06/05/2021	12.36	Put	Bond Future	2,747.2100		2.7472	1,846.4000	1.8464	(32.790)	0	0	0
2020/04/28	R035	06/05/2021	12.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R186	07/05/2020	8.09	Put	Bond Future	6,143.4300		6.1434	4,890.8700	4.8909	(20.389)	0	0	0
2020/04/28	R186	07/05/2020	9.50	Put	Bond Future	377.4400		0.3774	67.1300	0.0671	(82.214)	0	0	0
2020/04/28	R186	07/05/2020	7.90	Put	Bond Future	7,179.9900		7.1800	5,927.1600	5.9272	(17.449)	0	0	2,500
2020/04/28	R186	07/05/2020	8.28	Put	Bond Future	5,121.1600		5.1212	3,871.0100	3.8710	(24.411)	0	0	0
2020/04/28	R186	07/05/2020	8.93	Call	Bond Future	228.5900		0.2286	477.6800	0.4777	108.968	0	0	0
2020/04/28	R186	07/05/2020			Bond Future	9.2633		110.0946	9.0171	111.3474	(2.658)	0.0000	0.0000	40,148
2020/04/28	R186	07/05/2020	8.08	Call	Bond Future	0.6100		0.0006	0.8400	0.0008	37.705	0	0	0
2020/04/28	R186	07/05/2020	8.08	Put	Bond Future	6,197.6600		6.1977	4,945.0600	4.9451	(20.211)	0	0	0
2020/04/28	R186	07/05/2020	8.50	Call	Bond Future	18.2900		0.0183	38.1100	0.0381	108.365	0	0	0
2020/04/28	R186	07/05/2020	8.50	Put	Bond Future	3,964.0100		3.9640	2,731.0000	2.7310	(31.105)	0	0	23,160
2020/04/28	R186	07/05/2020	8.09	Call	Bond Future	0.6700		0.0007	0.9400	0.0009	40.299	0	0	0
2020/04/28	R186	07/05/2020	9.50	Call	Bond Future	1,564.0400		1.5640	2,506.5600	2.5066	60.262	0	0	1,120
2020/04/28	R186	07/05/2020	7.90	Call	Bond Future	0.1000		0.0001	0.1000	0.0001	0.000	0	0	0
2020/04/28	R186	07/05/2020	8.28	Call	Bond Future	3.4400		0.0034	6.1200	0.0061	77.907	0	0	0
2020/04/28	R186	07/05/2020	8.93	Put	Bond Future	1,928.8300		1.9288	925.0900	0.9251	(52.039)	0	0	0
2020/04/28	R186	07/05/2020	8.07	Call	Bond Future	0.5500		0.0006	0.7600	0.0008	38.182	0	0	0
2020/04/28	R186	07/05/2020	8.07	Put	Bond Future	6,251.9100		6.2519	4,999.2900	4.9993	(20.036)	0	0	0
2020/04/28	R186	07/05/2020	10.00	Put	Bond Future	44.8700		0.0449	2.2300	0.0022	(95.030)	0	0	0
2020/04/28	R186	07/05/2020	10.00	Call	Bond Future	3,682.4200		3.6824	4,892.6100	4.8926	32.864	0	0	1,120
2020/04/28	R186	07/05/2020	7.60	Put	Bond Future	8,842.4400		8.8424	7,589.6100	7.5896	(14.168)	0	0	0
2020/04/28	R186	07/05/2020	7.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R186	06/08/2020	8.00	Call	Bond Future	272.4600		0.2725	402.0500	0.4020	47.563	0	0	900
2020/04/28	R186	06/08/2020	9.00	Call	Bond Future	1,287.3800		1.2874	1,724.4400	1.7244	33.950	0	0	900
2020/04/28	R186	06/08/2020	8.25	Call	Bond Future	421.3100		0.4213	607.3000	0.6073	44.146	0	0	0
2020/04/28	R186	06/08/2020	8.38	Put	Bond Future	6,131.6600		6.1317	5,104.9800	5.1050	(16.744)	0	0	0
2020/04/28	R186	06/08/2020			Bond Future	9.5035		106.1418	9.2475	107.3886	(2.694)	0.0000	0.0000	63,956
2020/04/28	R186	06/08/2020	9.00	Put	Bond Future	3,757.6800		3.7577	2,947.9500	2.9480	(21.549)	0	0	0
2020/04/28	R186	06/08/2020	8.37	Call	Bond Future	508.5900		0.5086	725.9300	0.7259	42.734	0	0	0
2020/04/28	R186	06/08/2020	8.37	Put	Bond Future	6,175.3900		6.1754	5,145.9400	5.1459	(16.670)	0	0	0
2020/04/28	R186	06/08/2020	8.00	Put	Bond Future	7,873.2600		7.8733	6,756.0600	6.7561	(14.190)	0	0	0
2020/04/28	R186	06/08/2020	8.25	Put	Bond Future	6,710.6800		6.7107	5,649.8800	5.6499	(15.808)	0	0	0
2020/04/28	R186	06/08/2020	8.38	Call	Bond Future	516.5400		0.5165	736.6500	0.7367	42.612	0	0	0
2020/04/28	R186	06/08/2020	8.36	Call	Bond Future	500.8800		0.5009	715.5000	0.7155	42.849	0	0	0
2020/04/28	R186	06/08/2020	8.36	Put	Bond Future	6,219.3900		6.2194	5,187.2200	5.1872	(16.596)	0	0	0
2020/04/28	R186	05/11/2020	8.64	Put	Bond Future	6,426.6600		6.4267	5,497.8600	5.4979	(14.452)	0	0	0
2020/04/28	R186	05/11/2020	8.65	Call	Bond Future	1,166.3100		1.1663	1,505.4300	1.5054	29.076	0	0	0
2020/04/28	R186	05/11/2020			Bond Future	9.7441		107.4725	9.4727	108.7378	(2.785)	0.0000	0.0000	0
2020/04/28	R186	05/11/2020	8.66	Call	Bond Future	1,178.4300		1.1784	1,520.1700	1.5202	29.000	0	0	0
2020/04/28	R186	05/11/2020	8.66	Put	Bond Future	6,352.3000		6.3523	5,428.7300	5.4287	(14.539)	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
2020/04/28	R186	05/11/2020	9.26	Put	Bond Future	4,379.8100	4.3798	3,628.1700	3.6282	(17.161)	0	0	3,500
2020/04/28	R186	05/11/2020	8.64	Call	Bond Future	1,154.2800	1.1543	1,490.7900	1.4908	29.153	0	0	0
2020/04/28	R186	05/11/2020	7.84	Put	Bond Future	9,772.9700	9.7730	8,672.0000	8.6720	(11.265)	0	0	0
2020/04/28	R186	05/11/2020	8.65	Put	Bond Future	6,389.4200	6.3894	5,463.2300	5.4632	(14.496)	0	0	0
2020/04/28	R186	05/11/2020	8.34	Put	Bond Future	7,601.6900	7.6017	6,599.6900	6.5997	(13.181)	0	0	0
2020/04/28	R186	05/11/2020	8.34	Call	Bond Future	837.9800	0.8380	1,101.2900	1.1013	31.422	0	0	3,500
2020/04/28	R186	05/11/2020	9.26	Call	Bond Future	2,109.1000	2.1091	2,622.7700	2.6228	24.355	0	0	0
2020/04/28	R186	05/11/2020	7.84	Call	Bond Future	465.5700	0.4656	629.9100	0.6299	35.299	0	0	3,500
2020/04/28	R186	04/02/2021	8.15	Call	Bond Future	928.4600	0.9285	1,179.1300	1.1791	26.998	0	0	0
2020/04/28	R186	04/02/2021			Bond Future	10.0100	103.5509	9.7238	104.8250	(2.859)	0.0000	0.0000	0
2020/04/28	R186	04/02/2021	8.15	Put	Bond Future	9,581.6600	9.5817	8,558.2600	8.5583	(10.681)	0	0	0
2020/04/28	R186	04/02/2021	8.16	Call	Bond Future	936.7800	0.9368	1,189.2100	1.1892	26.947	0	0	0
2020/04/28	R186	04/02/2021	8.17	Put	Bond Future	9,500.4800	9.5005	8,480.6000	8.4806	(10.735)	0	0	0
2020/04/28	R186	04/02/2021	8.16	Put	Bond Future	9,541.0300	9.5410	8,519.3900	8.5194	(10.708)	0	0	0
2020/04/28	R186	04/02/2021	8.17	Call	Bond Future	945.1600	0.9452	1,199.3500	1.1994	26.894	0	0	0
2020/04/28	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R186	06/05/2021	10.77	Call	Bond Future	1,870.5000	1.8705	3,153.2100	3.1532	68.576	0	0	0
2020/04/28	R186	06/05/2021			Bond Future	10.3197	104.7981	10.0170	106.0808	(2.933)	0.0000	0.0000	0
2020/04/28	R186	06/05/2021	10.78	Call	Bond Future	1,911.5300	1.9115	3,194.2400	3.1942	67.104	0	0	0
2020/04/28	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R186	06/05/2021	10.76	Call	Bond Future	1,829.4500	1.8294	3,112.1600	3.1122	70.115	0	0	0
2020/04/28	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R197	07/05/2020			Bond Future	311.0622	311.0622	311.3015	311.3015	0.077	0.0000	0.0000	2,556
2020/04/28	R197	06/08/2020			Bond Future	307.1317	307.1317	307.3142	307.3142	0.059	0.0000	0.0000	2,500
2020/04/28	R197	05/11/2020			Bond Future	311.0540	311.0540	311.2467	311.2467	0.062	0.0000	0.0000	0
2020/04/28	R197	04/02/2021			Bond Future	307.0972	307.0972	307.2713	307.2713	0.057	0.0000	0.0000	0
2020/04/28	R197	06/05/2021			Bond Future	310.8707	310.8707	311.0273	311.0273	0.050	0.0000	0.0000	0
2020/04/28	R202	07/05/2020			Bond Future	213.8428	213.8428	214.4954	214.4954	0.305	0.0000	0.0000	5,456
2020/04/28	R202	06/08/2020			Bond Future	212.3560	212.3560	212.9756	212.9756	0.292	0.0000	0.0000	7,718
2020/04/28	R202	05/11/2020			Bond Future	215.0677	215.0677	215.7007	215.7007	0.294	0.0000	0.0000	0
2020/04/28	R202	04/02/2021			Bond Future	213.6106	213.6106	214.2371	214.2371	0.293	0.0000	0.0000	0
2020/04/28	R202	06/05/2021			Bond Future	216.2360	216.2360	216.8564	216.8564	0.287	0.0000	0.0000	0
2020/04/28	R208	07/05/2020	4.81	Call	Bond Future	630.4500	0.6305	622.2800	0.6223	(1.296)	0	0	0
2020/04/28	R208	07/05/2020	4.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R208	07/05/2020			Bond Future	4.0883	103.0598	4.0976	103.0516	0.228	0.0000	0.0000	21,664
2020/04/28	R208	07/05/2020	4.82	Call	Bond Future	639.1400	0.6391	630.9700	0.6310	(1.278)	0	0	0
2020/04/28	R208	07/05/2020	4.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R208	07/05/2020	4.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R208	07/05/2020	4.80	Call	Bond Future	621.7500	0.6217	613.5800	0.6136	(1.314)	0	0	0
2020/04/28	R208	06/08/2020	5.57	Put	Bond Future	0.1900	0.0002	0.1900	0.0002	0.000	0	0	0
2020/04/28	R208	06/08/2020			Bond Future	3.7810	104.3076	3.8259	104.2792	1.188	0.0000	0.0000	7,850
2020/04/28	R208	06/08/2020	5.56	Call	Bond Future	1,114.3000	1.1143	1,085.9000	1.0859	(2.549)	0	0	0
2020/04/28	R208	06/08/2020	5.56	Put	Bond Future	0.2000	0.0002	0.2000	0.0002	0.000	0	0	0
2020/04/28	R208	06/08/2020	5.57	Call	Bond Future	1,120.4900	1.1205	1,092.0900	1.0921	(2.535)	0	0	0
2020/04/28	R208	06/08/2020	5.55	Call	Bond Future	1,108.1100	1.1081	1,079.7200	1.0797	(2.562)	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
2020/04/28	R208	06/08/2020	5.55	Put	Bond Future	0.2100	0.0002	0.2200	0.0002	4.762	0	0	0
2020/04/28	R208	05/11/2020	4.78	Call	Bond Future	719.9700	0.7200	693.9700	0.6940	(3.611)	0	0	0
2020/04/28	R208	05/11/2020	4.77	Put	Bond Future	0.1800	0.0002	0.2200	0.0002	22.222	0	0	0
2020/04/28	R208	05/11/2020			Bond Future	2.9235	102.2206	2.9902	102.1945	2.281	0.0000	0.0000	0
2020/04/28	R208	05/11/2020	4.79	Call	Bond Future	723.8100	0.7238	697.8100	0.6978	(3.592)	0	0	0
2020/04/28	R208	05/11/2020	4.79	Put	Bond Future	0.1600	0.0002	0.2000	0.0002	25.000	0	0	0
2020/04/28	R208	05/11/2020	4.78	Put	Bond Future	0.1700	0.0002	0.2100	0.0002	23.529	0	0	0
2020/04/28	R208	05/11/2020	4.77	Call	Bond Future	716.1300	0.7161	690.1300	0.6901	(3.631)	0	0	0
2020/04/28	R209	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R209	07/05/2020			Bond Future	11.8190	61.1854	11.6695	61.9242	(1.266)	0.0000	0.0000	55,961
2020/04/28	R209	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R209	07/05/2020	9.45	Put	Bond Future	13,467.6600	13.4677	12,728.8800	12.7289	(5.486)	0	0	0
2020/04/28	R209	07/05/2020	9.47	Put	Bond Future	13,336.4200	13.3364	12,597.6400	12.5976	(5.540)	0	0	0
2020/04/28	R209	07/05/2020	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R209	07/05/2020	9.46	Put	Bond Future	13,402.0000	13.4020	12,663.2200	12.6632	(5.512)	0	0	0
2020/04/28	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R209	06/08/2020	5.55	Put	Bond Future	47,606.9300	47.6069	46,871.3400	46.8713	(1.545)	0	0	0
2020/04/28	R209	06/08/2020			Bond Future	12.0369	61.9262	11.8838	62.6618	(1.272)	0.0000	0.0000	47,937
2020/04/28	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R209	06/08/2020	5.57	Put	Bond Future	47,390.1200	47.3901	46,654.5300	46.6545	(1.552)	0	0	0
2020/04/28	R209	06/08/2020	5.56	Put	Bond Future	47,498.4500	47.4985	46,762.8600	46.7629	(1.549)	0	0	0
2020/04/28	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R209	05/11/2020	10.02	Call	Bond Future	625.7100	0.6257	713.8300	0.7138	14.083	0	0	0
2020/04/28	R209	05/11/2020			Bond Future	12.2521	59.5597	12.0926	60.3062	(1.302)	0.0000	0.0000	0
2020/04/28	R209	05/11/2020	10.00	Call	Bond Future	612.6700	0.6127	699.1800	0.6992	14.120	0	0	0
2020/04/28	R209	05/11/2020	10.00	Put	Bond Future	12,598.5500	12.5986	11,938.5400	11.9385	(5.239)	0	0	0
2020/04/28	R209	05/11/2020	10.02	Put	Bond Future	12,490.0800	12.4901	11,831.6800	11.8317	(5.271)	0	0	0
2020/04/28	R209	05/11/2020	10.01	Call	Bond Future	619.1600	0.6192	706.4700	0.7065	14.101	0	0	0
2020/04/28	R209	05/11/2020	10.01	Put	Bond Future	12,544.2500	12.5442	11,885.0400	11.8850	(5.255)	0	0	0
2020/04/28	R209	04/02/2021	10.12	Put	Bond Future	13,331.7500	13.3317	12,703.7600	12.7038	(4.710)	0	0	0
2020/04/28	R209	04/02/2021			Bond Future	12.4798	60.3161	12.3147	61.0679	(1.323)	0.0000	0.0000	0
2020/04/28	R209	04/02/2021	10.11	Call	Bond Future	1,048.9900	1.0490	1,171.9600	1.1720	11.723	0	0	0
2020/04/28	R209	04/02/2021	10.11	Put	Bond Future	13,383.1700	13.3832	12,754.3600	12.7544	(4.699)	0	0	0
2020/04/28	R209	04/02/2021	10.12	Call	Bond Future	1,057.3200	1.0573	1,181.1100	1.1811	11.708	0	0	0
2020/04/28	R209	04/02/2021	10.10	Call	Bond Future	1,040.7100	1.0407	1,162.8600	1.1629	11.737	0	0	0
2020/04/28	R209	04/02/2021	10.10	Put	Bond Future	13,434.7100	13.4347	12,805.0800	12.8051	(4.687)	0	0	0
2020/04/28	R209	06/05/2021	12.23	Put	Bond Future	2,238.5100	2.2385	1,481.4400	1.4814	(33.820)	0	0	0
2020/04/28	R209	06/05/2021	12.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R209	06/05/2021			Bond Future	12.7266	57.9006	12.5555	58.6577	(1.345)	0.0000	0.0000	0
2020/04/28	R209	06/05/2021	12.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R209	06/05/2021	12.22	Put	Bond Future	2,284.9100	2.2849	1,527.8400	1.5278	(33.133)	0	0	0
2020/04/28	R209	06/05/2021	12.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R209	06/05/2021	12.24	Put	Bond Future	2,192.1500	2.1922	1,435.0800	1.4351	(34.536)	0	0	0
2020/04/28	R210	07/05/2020			Bond Future	179.1443	179.1443	179.3158	179.3158	0.096	0.0000	0.0000	775
2020/04/28	R210	06/08/2020			Bond Future	181.3583	181.3583	181.4969	181.4969	0.076	0.0000	0.0000	1,199
2020/04/28	R210	05/11/2020			Bond Future	180.9530	180.9530	181.0981	181.0981	0.080	0.0000	0.0000	0

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2020/04/28	R210	04/02/2021			Bond Future	183.2932		183.2932	183.4278	183.4278	0.073	0.0000	0.0000	0
2020/04/28	R210	06/05/2021			Bond Future	182.7919		182.7919	182.9162	182.9162	0.068	0.0000	0.0000	0
2020/04/28	R212	07/05/2020			Bond Future	165.6009		165.6009	165.7222	165.7222	0.073	0.0000	0.0000	5,193
2020/04/28	R212	06/08/2020			Bond Future	165.3503		165.3503	165.4408	165.4408	0.055	0.0000	0.0000	1,551
2020/04/28	R212	05/11/2020			Bond Future	167.4620		167.4620	167.5581	167.5581	0.057	0.0000	0.0000	0
2020/04/28	R212	04/02/2021			Bond Future	167.2958		167.2958	167.3816	167.3816	0.051	0.0000	0.0000	0
2020/04/28	R212	06/05/2021			Bond Future	169.3519		169.3519	169.4280	169.4280	0.045	0.0000	0.0000	0
2020/04/28	R213	07/05/2020	9.01	Put	Bond Future	12,307.0100		12.3070	11,544.5100	11.5445	(6.196)	0	0	0
2020/04/28	R213	07/05/2020	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R213	07/05/2020			Bond Future	11.2114		75.3781	11.0611	76.1406	(1.340)	0.0000	0.0000	9,714
2020/04/28	R213	07/05/2020	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R213	07/05/2020	9.00	Put	Bond Future	12,368.9000		12.3689	11,606.4000	11.6064	(6.165)	0	0	0
2020/04/28	R213	07/05/2020	9.02	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R213	07/05/2020	9.02	Put	Bond Future	12,245.1800		12.2452	11,482.6800	11.4827	(6.227)	0	0	0
2020/04/28	R213	06/08/2020	9.31	Call	Bond Future	159.1600		0.1592	190.7200	0.1907	19.829	0	0	0
2020/04/28	R213	06/08/2020			Bond Future	11.4460		76.2907	11.2923	77.0476	(1.343)	0.0000	0.0000	12,747
2020/04/28	R213	06/08/2020	9.29	Call	Bond Future	153.4900		0.1535	183.9800	0.1840	19.864	0	0	0
2020/04/28	R213	06/08/2020	9.29	Put	Bond Future	11,801.8200		11.8018	11,075.4200	11.0754	(6.155)	0	0	0
2020/04/28	R213	06/08/2020	9.31	Put	Bond Future	11,688.5300		11.6885	10,963.2000	10.9632	(6.205)	0	0	0
2020/04/28	R213	06/08/2020	9.30	Call	Bond Future	156.3000		0.1563	187.3200	0.1873	19.846	0	0	0
2020/04/28	R213	06/08/2020	9.30	Put	Bond Future	11,745.1200		11.7451	11,019.2500	11.0192	(6.180)	0	0	0
2020/04/28	R213	05/11/2020	9.60	Put	Bond Future	11,495.3700		11.4954	10,822.0800	10.8221	(5.857)	0	0	0
2020/04/28	R213	05/11/2020	9.59	Call	Bond Future	625.0900		0.6251	719.4000	0.7194	15.087	0	0	0
2020/04/28	R213	05/11/2020			Bond Future	11.6817		73.7128	11.5211	74.4813	(1.375)	0.0000	0.0000	0
2020/04/28	R213	05/11/2020	9.60	Call	Bond Future	631.8100		0.6318	727.0100	0.7270	15.068	0	0	0
2020/04/28	R213	05/11/2020	9.59	Put	Bond Future	11,545.8800		11.5459	10,871.7000	10.8717	(5.839)	0	0	0
2020/04/28	R213	05/11/2020	9.61	Call	Bond Future	638.5900		0.6386	734.6700	0.7347	15.046	0	0	0
2020/04/28	R213	05/11/2020	9.61	Put	Bond Future	11,444.9700		11.4450	10,772.5600	10.7726	(5.875)	0	0	0
2020/04/28	R213	04/02/2021	9.40	Call	Bond Future	805.0800		0.8051	909.2300	0.9092	12.937	0	0	0
2020/04/28	R213	04/02/2021	9.39	Put	Bond Future	13,940.3100		13.9403	13,270.6400	13.2706	(4.804)	0	0	0
2020/04/28	R213	04/02/2021			Bond Future	11.9390		74.6489	11.7723	75.4220	(1.396)	0.0000	0.0000	0
2020/04/28	R213	04/02/2021	9.41	Call	Bond Future	811.9800		0.8120	916.8900	0.9169	12.920	0	0	0
2020/04/28	R213	04/02/2021	9.41	Put	Bond Future	13,839.0700		13.8391	13,170.9100	13.1709	(4.828)	0	0	0
2020/04/28	R213	04/02/2021	9.40	Put	Bond Future	13,889.6400		13.8896	13,220.7200	13.2207	(4.816)	0	0	0
2020/04/28	R213	04/02/2021	9.39	Call	Bond Future	798.2200		0.7982	901.6200	0.9016	12.954	0	0	0
2020/04/28	R213	06/05/2021	11.91	Put	Bond Future	1,366.1200		1.3661	588.3400	0.5883	(56.934)	0	0	0
2020/04/28	R213	06/05/2021			Bond Future	12.2123		72.0144	12.0393	72.7921	(1.417)	0.0000	0.0000	0
2020/04/28	R213	06/05/2021	11.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R213	06/05/2021	11.90	Put	Bond Future	1,411.9000		1.4119	634.1200	0.6341	(55.087)	0	0	0
2020/04/28	R213	06/05/2021	11.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R213	06/05/2021	11.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R213	06/05/2021	11.89	Put	Bond Future	1,457.7200		1.4577	679.9400	0.6799	(53.356)	0	0	0
2020/04/28	R214	07/05/2020	9.77	Put	Bond Future	12,902.2900		12.9023	12,235.9700	12.2360	(5.164)	0	0	0
2020/04/28	R214	07/05/2020			Bond Future	11.9983		59.5116	11.8640	60.1780	(1.120)	0.0000	0.0000	10,847
2020/04/28	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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2020/04/28	R214	07/05/2020	9.76	Put	Bond Future	12,970.2200		12.9702	12,303.9000	12.3039	(5.137)	0	0	0
2020/04/28	R214	07/05/2020	9.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R214	07/05/2020	9.31	Put	Bond Future	16,135.2100		16.1352	15,468.8900	15.4689	(4.130)	0	0	0
2020/04/28	R214	07/05/2020	10.66	Put	Bond Future	7,245.1700		7.2452	6,577.6600	6.5777	(9.213)	0	0	1,250
2020/04/28	R214	07/05/2020	9.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R214	07/05/2020	9.75	Put	Bond Future	13,038.2500		13.0383	12,371.9300	12.3719	(5.111)	0	0	0
2020/04/28	R214	07/05/2020	9.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/04/28	R214	07/05/2020	9.91	Put	Bond Future	11,961.8700		11.9619	11,295.5500	11.2956	(5.570)	0	0	0
2020/04/28	R214	07/05/2020	9.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/04/28	R214	07/05/2020	10.66	Call	Bond Future	1.8700		0.0019	0.6800	0.0007	(63.636)	0	0	0
2020/04/28	R214	06/08/2020	9.98	Put	Bond Future	12,684.3700		12.6844	12,045.9700	12.0460	(5.033)	0	0	0
2020/04/28	R214	06/08/2020	9.97	Call	Bond Future	162.3200		0.1623	186.1500	0.1861	14.681	0	0	0
2020/04/28	R214	06/08/2020			Bond Future	12.2108		60.2321	12.0732	60.8948	(1.127)	0.0000	0.0000	11,029
2020/04/28	R214	06/08/2020	9.98	Call	Bond Future	165.2900		0.1653	189.5500	0.1895	14.677	0	0	0
2020/04/28	R214	06/08/2020	9.97	Put	Bond Future	12,747.1200		12.7471	12,108.2900	12.1083	(5.012)	0	0	0
2020/04/28	R214	06/08/2020	9.99	Call	Bond Future	168.3100		0.1683	193.0100	0.1930	14.675	0	0	0
2020/04/28	R214	06/08/2020	9.99	Put	Bond Future	12,621.7700		12.6218	11,983.8100	11.9838	(5.054)	0	0	0
2020/04/28	R214	05/11/2020	10.26	Put	Bond Future	12,389.0900		12.3891	11,797.7400	11.7977	(4.773)	0	0	0
2020/04/28	R214	05/11/2020			Bond Future	12.4218		57.7055	12.2782	58.3781	(1.156)	0.0000	0.0000	0
2020/04/28	R214	05/11/2020	10.25	Call	Bond Future	673.2300		0.6732	753.7700	0.7538	11.963	0	0	0
2020/04/28	R214	05/11/2020	10.25	Put	Bond Future	12,444.9300		12.4449	11,852.8200	11.8528	(4.758)	0	0	0
2020/04/28	R214	05/11/2020	10.26	Call	Bond Future	680.3800		0.6804	761.6800	0.7617	11.949	0	0	0
2020/04/28	R214	05/11/2020	10.24	Call	Bond Future	666.1400		0.6661	745.9300	0.7459	11.978	0	0	0
2020/04/28	R214	05/11/2020	10.24	Put	Bond Future	12,500.9300		12.5009	11,908.0700	11.9081	(4.743)	0	0	0
2020/04/28	R214	04/02/2021	10.33	Call	Bond Future	1,104.3000		1.1043	1,215.8300	1.2158	10.100	0	0	0
2020/04/28	R214	04/02/2021			Bond Future	12.6499		58.4384	12.5009	59.1155	(1.178)	0.0000	0.0000	0
2020/04/28	R214	04/02/2021	10.31	Call	Bond Future	1,086.7200		1.0867	1,196.7300	1.1967	10.123	0	0	0
2020/04/28	R214	04/02/2021	10.31	Put	Bond Future	13,517.4700		13.5175	12,950.3000	12.9503	(4.196)	0	0	0
2020/04/28	R214	04/02/2021	10.33	Put	Bond Future	13,410.4300		13.4104	12,844.7800	12.8448	(4.218)	0	0	0
2020/04/28	R214	04/02/2021	10.32	Call	Bond Future	1,095.4800		1.0955	1,206.2500	1.2063	10.112	0	0	0
2020/04/28	R214	04/02/2021	10.32	Put	Bond Future	13,463.8800		13.4639	12,897.4700	12.8975	(4.207)	0	0	0
2020/04/28	R214	06/05/2021	12.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R214	06/05/2021	12.25	Put	Bond Future	2,905.1200		2.9051	2,223.3800	2.2234	(23.467)	0	0	0
2020/04/28	R214	06/05/2021			Bond Future	12.8878		55.8607	12.7332	56.5424	(1.200)	0.0000	0.0000	0
2020/04/28	R214	06/05/2021	12.27	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R214	06/05/2021	12.27	Put	Bond Future	2,810.1700		2.8102	2,128.4300	2.1284	(24.260)	0	0	0
2020/04/28	R214	06/05/2021	12.26	Put	Bond Future	2,857.6100		2.8576	2,175.8700	2.1759	(23.857)	0	0	0
2020/04/28	R214	06/05/2021	12.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R248	07/05/2020	9.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R248	07/05/2020	9.77	Put	Bond Future	17,049.4800		17.0495	16,261.8500	16.2618	(4.620)	0	0	0
2020/04/28	R248	07/05/2020	10.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R248	07/05/2020	9.69	Put	Bond Future	17,751.6000		17.7516	16,963.9700	16.9640	(4.437)	0	0	0
2020/04/28	R248	07/05/2020			Bond Future	12.1196		74.9717	11.9898	75.7593	(1.071)	0.0000	0.0000	54,633
2020/04/28	R248	07/05/2020	9.79	Put	Bond Future	16,875.4100		16.8754	16,087.7800	16.0878	(4.667)	0	0	0
2020/04/28	R248	07/05/2020	9.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R248	07/05/2020	10.70	Call	Bond Future	0.1700		0.0002	0.0400	0.0000	(76.471)	0	0	0
2020/04/28	R248	07/05/2020	10.70	Put	Bond Future	9,531.9000		9.5319	8,744.1400	8.7441	(8.264)	0	0	300

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2020/04/28	R248	07/05/2020	9.78	Put	Bond Future	16,962.3800		16.9624	16,174.7500	16.1747	(4.643)	0	0	0
2020/04/28	R248	07/05/2020	10.20	Put	Bond Future	13,431.2300		13.4312	12,643.6000	12.6436	(5.864)	0	0	300
2020/04/28	R248	07/05/2020	9.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	300
2020/04/28	R248	07/05/2020	9.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R248	06/08/2020	11.80	Call	Bond Future	1,968.7200		1.9687	2,208.5100	2.2085	12.180	0	0	470
2020/04/28	R248	06/08/2020	12.75	Call	Bond Future	4,791.4400		4.7914	5,228.6700	5.2287	9.125	0	0	814
2020/04/28	R248	06/08/2020	10.35	Call	Bond Future	131.3100		0.1313	155.7800	0.1558	18.635	0	0	640
2020/04/28	R248	06/08/2020	11.85	Put	Bond Future	5,063.1400		5.0631	4,531.2900	4.5313	(10.504)	0	0	0
2020/04/28	R248	06/08/2020	9.00	Put	Bond Future	25,507.8000		25.5078	24,725.8900	24.7259	(3.065)	0	0	0
2020/04/28	R248	06/08/2020	10.20	Call	Bond Future	92.6600		0.0927	110.1000	0.1101	18.821	0	0	0
2020/04/28	R248	06/08/2020			Bond Future	12.3427		75.8794	12.2094	76.6618	(1.080)	0.0000	0.0000	73,735
2020/04/28	R248	06/08/2020	10.35	Put	Bond Future	13,667.2400		13.6672	12,909.3500	12.9093	(5.545)	0	0	0
2020/04/28	R248	06/08/2020	11.85	Call	Bond Future	2,092.0000		2.0920	2,342.5100	2.3425	11.975	0	0	0
2020/04/28	R248	06/08/2020	11.15	Put	Bond Future	8,366.3500		8.3663	7,698.5800	7.6986	(7.982)	0	0	0
2020/04/28	R248	06/08/2020	11.15	Call	Bond Future	772.6700		0.7727	887.2600	0.8873	14.830	0	0	0
2020/04/28	R248	06/08/2020	10.85	Put	Bond Future	10,155.4800		10.1555	9,442.7200	9.4427	(7.018)	0	0	0
2020/04/28	R248	06/08/2020	10.85	Call	Bond Future	421.5000		0.4215	491.1000	0.4911	16.512	0	0	640
2020/04/28	R248	06/08/2020	9.25	Put	Bond Future	23,085.4300		23.0854	22,304.2000	22.3042	(3.384)	0	0	0
2020/04/28	R248	06/08/2020	9.25	Call	Bond Future	6.1500		0.0062	7.2800	0.0073	18.374	0	0	20,640
2020/04/28	R248	06/08/2020	10.18	Call	Bond Future	88.3200		0.0883	104.9600	0.1050	18.841	0	0	0
2020/04/28	R248	06/08/2020	10.18	Put	Bond Future	14,988.3300		14.9883	14,222.6100	14.2226	(5.109)	0	0	0
2020/04/28	R248	06/08/2020	11.80	Put	Bond Future	5,253.8500		5.2538	4,711.2800	4.7113	(10.327)	0	0	0
2020/04/28	R248	06/08/2020	12.75	Put	Bond Future	2,494.0100		2.4940	2,148.8800	2.1489	(13.838)	0	0	0
2020/04/28	R248	06/08/2020	9.00	Call	Bond Future	2.5600		0.0026	3.0100	0.0030	17.578	0	0	3,000
2020/04/28	R248	06/08/2020	10.20	Put	Bond Future	14,830.2300		14.8302	14,065.3100	14.0653	(5.158)	0	0	0
2020/04/28	R248	06/08/2020	12.25	Put	Bond Future	3,761.1100		3.7611	3,314.5300	3.3145	(11.874)	0	0	0
2020/04/28	R248	06/08/2020	12.25	Call	Bond Future	3,218.6200		3.2186	3,554.4000	3.5544	10.432	0	0	814
2020/04/28	R248	06/08/2020	11.10	Put	Bond Future	8,648.8000		8.6488	7,972.8400	7.9728	(7.816)	0	0	0
2020/04/28	R248	06/08/2020	11.10	Call	Bond Future	705.3800		0.7054	811.7800	0.8118	15.084	0	0	470
2020/04/28	R248	06/08/2020	10.19	Call	Bond Future	90.4700		0.0905	107.5000	0.1075	18.824	0	0	0
2020/04/28	R248	06/08/2020	10.19	Put	Bond Future	14,909.2000		14.9092	14,143.8700	14.1439	(5.133)	0	0	0
2020/04/28	R248	05/11/2020	10.02	Put	Bond Future	17,808.4100		17.8084	17,061.1000	17.0611	(4.196)	0	0	0
2020/04/28	R248	05/11/2020	10.03	Call	Bond Future	331.8800		0.3319	379.4900	0.3795	14.346	0	0	0
2020/04/28	R248	05/11/2020			Bond Future	12.5648		72.4130	12.4251	73.2073	(1.112)	0.0000	0.0000	0
2020/04/28	R248	05/11/2020	10.04	Call	Bond Future	336.6700		0.3367	384.9200	0.3849	14.332	0	0	0
2020/04/28	R248	05/11/2020	10.04	Put	Bond Future	17,651.3700		17.6514	16,905.3200	16.9053	(4.227)	0	0	0
2020/04/28	R248	05/11/2020	10.02	Call	Bond Future	327.1400		0.3271	374.1300	0.3741	14.364	0	0	0
2020/04/28	R248	05/11/2020	10.03	Put	Bond Future	17,729.7900		17.7298	16,983.1000	16.9831	(4.211)	0	0	0
2020/04/28	R248	04/02/2021	10.46	Call	Bond Future	1,043.5400		1.0435	1,156.7300	1.1567	10.847	0	0	0
2020/04/28	R248	04/02/2021	10.47	Put	Bond Future	16,236.8100		16.2368	15,551.5400	15.5515	(4.220)	0	0	0
2020/04/28	R248	04/02/2021			Bond Future	12.8060		73.3327	12.6604	74.1320	(1.137)	0.0000	0.0000	0
2020/04/28	R248	04/02/2021	10.46	Put	Bond Future	16,304.6800		16.3047	15,618.5100	15.6185	(4.208)	0	0	0
2020/04/28	R248	04/02/2021	10.47	Call	Bond Future	1,053.1900		1.0532	1,167.2800	1.1673	10.833	0	0	0
2020/04/28	R248	04/02/2021	10.48	Call	Bond Future	1,062.9000		1.0629	1,177.8900	1.1779	10.819	0	0	0
2020/04/28	R248	04/02/2021	10.48	Put	Bond Future	16,169.1300		16.1691	15,484.7600	15.4848	(4.233)	0	0	0
2020/04/28	R248	06/05/2021	12.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R248	06/05/2021			Bond Future	13.0582		69.7984	12.9063	70.6029	(1.163)	0.0000	0.0000	0
2020/04/28	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
2020/04/28	R248 06/05/2021	12.34	Put	Bond Future	3,964.6000	3.9646	3,160.0900	3.1601	(20.292)	0	0	0
2020/04/28	R248 06/05/2021	12.36	Put	Bond Future	3,848.5100	3.8485	3,044.0000	3.0440	(20.904)	0	0	0
2020/04/28	R248 06/05/2021	12.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/28	R248 06/05/2021	12.35	Put	Bond Future	3,906.5100	3.9065	3,102.0000	3.1020	(20.594)	0	0	0

Total **1759852**