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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/05/2020 TO 07/05/2020

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
2020/05/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	2025	07/05/2020		Bond Future	136.8958	136.8958	136.9368	136.9368	0.030	0.0000	0.0000	0
2020/05/07	2025	06/08/2020		Bond Future	137.0372	137.0372	136.8021	136.8021	(0.172)	0.0000	0.0000	2,896

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
2020/05/07	2025	05/11/2020			Bond Future	138.8016	138.8016	138.5628	138.5628	(0.172)	0.0000	0.0000	0
2020/05/07	2025	04/02/2021			Bond Future	139.0683	139.0683	138.8263	138.8263	(0.174)	0.0000	0.0000	0
2020/05/07	2025	06/05/2021			Bond Future	140.7735	140.7735	140.5287	140.5287	(0.174)	0.0000	0.0000	0
2020/05/07	2029	07/05/2020			Bond Future	99.9840	99.9840	99.8151	99.8151	(0.169)	0.0000	0.0000	0
2020/05/07	2029	06/08/2020			Bond Future	101.1833	101.1833	101.0109	101.0109	(0.170)	0.0000	0.0000	3,632
2020/05/07	2029	05/11/2020			Bond Future	101.3487	101.3487	101.1736	101.1736	(0.173)	0.0000	0.0000	0
2020/05/07	2029	04/02/2021			Bond Future	102.6557	102.6557	102.4782	102.4782	(0.173)	0.0000	0.0000	0
2020/05/07	2029	06/05/2021			Bond Future	102.7637	102.7637	102.5842	102.5842	(0.175)	0.0000	0.0000	0
2020/05/07	2030	07/05/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2030	07/05/2020	8.78	Put	Bond Future	5,848.2300	5.8482	3,825.2700	3.8253	(34.591)	0	0	0
2020/05/07	2030	07/05/2020	8.85	Put	Bond Future	5,412.9400	5.4129	3,389.9800	3.3900	(37.373)	0	0	0
2020/05/07	2030	07/05/2020	8.45	Put	Bond Future	7,935.9500	7.9360	5,912.9900	5.9130	(25.491)	0	0	0
2020/05/07	2030	07/05/2020	9.19	Put	Bond Future	3,335.4100	3.3354	1,312.4500	1.3125	(60.651)	0	0	0
2020/05/07	2030	07/05/2020			Bond Future	9.7574	91.3422	9.4100	93.3652	(3.560)	0.0000	0.0000	0
2020/05/07	2030	07/05/2020	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2030	07/05/2020	8.80	Put	Bond Future	5,723.6000	5.7236	3,700.6400	3.7006	(35.344)	0	0	0
2020/05/07	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2030	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2030	07/05/2020	8.79	Put	Bond Future	5,785.8900	5.7859	3,762.9300	3.7629	(34.964)	0	0	0
2020/05/07	2030	07/05/2020	8.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2030	07/05/2020	8.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2030	07/05/2020	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2030	07/05/2020	8.90	Put	Bond Future	5,103.6100	5.1036	3,080.6500	3.0806	(39.638)	0	0	0
2020/05/07	2030	06/08/2020	11.25	Call	Bond Future	7,445.1700	7.4452	9,134.9600	9.1350	22.696	0	0	0
2020/05/07	2030	06/08/2020	10.70	Call	Bond Future	5,234.5200	5.2345	6,710.6100	6.7106	28.199	0	0	470
2020/05/07	2030	06/08/2020	10.00	Call	Bond Future	2,802.9400	2.8029	3,891.5600	3.8916	38.839	0	0	470
2020/05/07	2030	06/08/2020	10.05	Put	Bond Future	2,461.5700	2.4616	1,596.3900	1.5964	(35.147)	0	0	0
2020/05/07	2030	06/08/2020	9.75	Put	Bond Future	3,316.6500	3.3167	2,252.2300	2.2522	(32.093)	0	0	0
2020/05/07	2030	06/08/2020	9.42	Call	Bond Future	1,397.6000	1.3976	2,097.7300	2.0977	50.095	0	0	0
2020/05/07	2030	06/08/2020	9.11	Call	Bond Future	896.6500	0.8967	1,403.4500	1.4034	56.521	0	0	0
2020/05/07	2030	06/08/2020			Bond Future	9.9615	88.4087	9.6094	90.3943	(3.534)	0.0000	0.0000	119,850
2020/05/07	2030	06/08/2020	10.70	Put	Bond Future	1,252.6400	1.2526	743.1300	0.7431	(40.675)	0	0	0
2020/05/07	2030	06/08/2020	9.05	Put	Bond Future	6,083.6800	6.0837	4,570.6600	4.5707	(24.870)	0	0	0
2020/05/07	2030	06/08/2020	9.05	Call	Bond Future	820.1400	0.8201	1,292.7200	1.2927	57.622	0	0	450
2020/05/07	2030	06/08/2020	8.36	Put	Bond Future	9,777.8400	9.7778	7,973.8200	7.9738	(18.450)	0	0	0
2020/05/07	2030	06/08/2020	8.36	Call	Bond Future	253.7000	0.2537	435.2800	0.4353	71.573	0	0	800
2020/05/07	2030	06/08/2020	8.86	Put	Bond Future	7,022.7100	7.0227	5,411.5500	5.4115	(22.942)	0	0	0
2020/05/07	2030	06/08/2020	8.86	Call	Bond Future	610.5100	0.6105	984.9500	0.9850	61.332	0	0	800
2020/05/07	2030	06/08/2020	9.09	Call	Bond Future	870.6700	0.8707	1,365.9000	1.3659	56.879	0	0	0
2020/05/07	2030	06/08/2020	9.09	Put	Bond Future	5,894.7100	5.8947	4,404.3400	4.4043	(25.283)	0	0	0
2020/05/07	2030	06/08/2020	11.25	Put	Bond Future	651.5900	0.6516	355.7800	0.3558	(45.398)	0	0	5,000
2020/05/07	2030	06/08/2020	10.21	Put	Bond Future	2,086.2700	2.0863	1,319.6600	1.3197	(36.745)	0	0	0
2020/05/07	2030	06/08/2020	10.00	Put	Bond Future	2,589.1200	2.5891	1,692.1400	1.6921	(34.644)	0	0	0
2020/05/07	2030	06/08/2020	10.75	Call	Bond Future	5,431.0400	5.4310	6,929.1200	6.9291	27.584	0	0	0
2020/05/07	2030	06/08/2020	10.05	Call	Bond Future	2,951.8400	2.9518	4,072.2600	4.0723	37.957	0	0	0
2020/05/07	2030	06/08/2020	9.75	Call	Bond Future	2,130.8500	2.1309	3,052.0300	3.0520	43.231	0	0	450

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
2020/05/07	2030	06/08/2020	9.42	Put	Bond Future	4,476.0800		4.4761	3,190.6100	3.1906	(28.719)	0	0	800
2020/05/07	2030	06/08/2020	9.11	Put	Bond Future	5,801.2400		5.8012	4,322.4400	4.3224	(25.491)	0	0	0
2020/05/07	2030	06/08/2020	10.87	Call	Bond Future	5,912.0200		5.9120	7,459.5300	7.4595	26.176	0	0	0
2020/05/07	2030	06/08/2020	10.87	Put	Bond Future	1,047.4500		1.0475	609.3600	0.6094	(41.824)	0	0	650
2020/05/07	2030	06/08/2020	11.47	Call	Bond Future	8,358.7500		8.3588	10,117.0100	10.1170	21.035	0	0	0
2020/05/07	2030	06/08/2020	11.47	Put	Bond Future	475.5500		0.4755	248.2100	0.2482	(47.806)	0	0	650
2020/05/07	2030	06/08/2020	10.21	Call	Bond Future	3,453.5200		3.4535	4,672.5100	4.6725	35.297	0	0	650
2020/05/07	2030	06/08/2020	10.75	Put	Bond Future	1,188.2700		1.1883	700.7500	0.7008	(41.028)	0	0	0
2020/05/07	2030	06/08/2020	9.20	Put	Bond Future	5,390.8200		5.3908	3,965.4900	3.9655	(26.440)	0	0	0
2020/05/07	2030	06/08/2020	9.20	Call	Bond Future	1,021.2800		1.0213	1,581.5500	1.5816	54.860	0	0	323
2020/05/07	2030	06/08/2020	8.50	Put	Bond Future	8,969.0200		8.9690	7,209.6900	7.2097	(19.616)	0	0	0
2020/05/07	2030	06/08/2020	8.50	Call	Bond Future	329.4700		0.3295	555.7400	0.5557	68.677	0	0	323
2020/05/07	2030	06/08/2020	9.10	Call	Bond Future	883.5900		0.8836	1,384.5900	1.3846	56.701	0	0	0
2020/05/07	2030	06/08/2020	9.10	Put	Bond Future	5,847.8800		5.8479	4,363.2800	4.3633	(25.387)	0	0	0
2020/05/07	2030	05/11/2020	8.10	Put	Bond Future	12,476.5100		12.4765	10,670.3300	10.6703	(14.477)	0	0	0
2020/05/07	2030	05/11/2020	8.73	Call	Bond Future	959.6300		0.9596	1,349.0000	1.3490	40.575	0	0	3,000
2020/05/07	2030	05/11/2020	10.06	Put	Bond Future	3,890.1900		3.8902	2,871.4700	2.8715	(26.187)	0	0	1,000
2020/05/07	2030	05/11/2020	9.39	Put	Bond Future	6,107.2300		6.1072	4,761.7000	4.7617	(22.032)	0	0	0
2020/05/07	2030	05/11/2020	9.38	Call	Bond Future	1,873.9000		1.8739	2,533.5300	2.5335	35.201	0	0	0
2020/05/07	2030	05/11/2020			Bond Future	10.1469		89.5271	9.7801	91.5372	(3.615)	0.0000	0.0000	0
2020/05/07	2030	05/11/2020	9.61	Call	Bond Future	2,331.4700		2.3315	3,101.6400	3.1016	33.034	0	0	0
2020/05/07	2030	05/11/2020	9.61	Put	Bond Future	5,294.4200		5.2944	4,054.4900	4.0545	(23.420)	0	0	3,000
2020/05/07	2030	05/11/2020	8.85	Put	Bond Future	8,480.2500		8.4802	6,903.5800	6.9036	(18.592)	0	0	0
2020/05/07	2030	05/11/2020	8.85	Call	Bond Future	1,094.5900		1.0946	1,528.0200	1.5280	39.597	0	0	3,000
2020/05/07	2030	05/11/2020	8.34	Put	Bond Future	11,119.0700		11.1191	9,374.3600	9.3744	(15.691)	0	0	0
2020/05/07	2030	05/11/2020	8.34	Call	Bond Future	606.8900		0.6069	872.2800	0.8723	43.730	0	0	1,000
2020/05/07	2030	05/11/2020	9.04	Put	Bond Future	7,590.4600		7.5905	6,088.8800	6.0889	(19.782)	0	0	0
2020/05/07	2030	05/11/2020	9.04	Call	Bond Future	1,336.4400		1.3364	1,844.9600	1.8450	38.050	0	0	1,000
2020/05/07	2030	05/11/2020	9.86	Put	Bond Future	4,474.6800		4.4747	3,356.8900	3.3569	(24.980)	0	0	14,160
2020/05/07	2030	05/11/2020	8.36	Put	Bond Future	11,009.1200		11.0091	9,270.0400	9.2700	(15.797)	0	0	0
2020/05/07	2030	05/11/2020	8.10	Call	Bond Future	446.8500		0.4469	650.7700	0.6508	45.635	0	0	3,000
2020/05/07	2030	05/11/2020	8.73	Put	Bond Future	9,069.1700		9.0692	7,448.4400	7.4484	(17.871)	0	0	0
2020/05/07	2030	05/11/2020	9.23	Put	Bond Future	6,754.7800		6.7548	5,334.2600	5.3343	(21.030)	0	0	0
2020/05/07	2030	05/11/2020	10.06	Call	Bond Future	3,419.4000		3.4194	4,410.7800	4.4108	28.993	0	0	0
2020/05/07	2030	05/11/2020	10.37	Put	Bond Future	3,107.7000		3.1077	2,235.5000	2.2355	(28.066)	0	0	15,947
2020/05/07	2030	05/11/2020	9.39	Call	Bond Future	1,892.2000		1.8922	2,556.7700	2.5568	35.122	0	0	0
2020/05/07	2030	05/11/2020	9.38	Put	Bond Future	6,146.3800		6.1464	4,795.9100	4.7959	(21.972)	0	0	0
2020/05/07	2030	05/11/2020	9.86	Call	Bond Future	2,907.5300		2.9075	3,799.8400	3.7998	30.690	0	0	0
2020/05/07	2030	05/11/2020	8.36	Call	Bond Future	622.0400		0.6220	893.0600	0.8931	43.570	0	0	14,160
2020/05/07	2030	05/11/2020	8.86	Put	Bond Future	8,432.1000		8.4321	6,859.2200	6.8592	(18.653)	0	0	0
2020/05/07	2030	05/11/2020	8.86	Call	Bond Future	1,106.4400		1.1064	1,543.6600	1.5437	39.516	0	0	14,160
2020/05/07	2030	05/11/2020	9.23	Call	Bond Future	1,614.8900		1.6149	2,204.4700	2.2045	36.509	0	0	3,000
2020/05/07	2030	05/11/2020	10.47	Call	Bond Future	4,608.5900		4.6086	5,791.7300	5.7917	25.672	0	0	0
2020/05/07	2030	05/11/2020	10.47	Put	Bond Future	2,886.7300		2.8867	2,059.7700	2.0598	(28.647)	0	0	3,000
2020/05/07	2030	05/11/2020	8.53	Put	Bond Future	10,095.2000		10.0952	8,407.1600	8.4072	(16.721)	0	0	0
2020/05/07	2030	05/11/2020	8.53	Call	Bond Future	763.1900		0.7632	1,085.2500	1.0853	42.199	0	0	15,947
2020/05/07	2030	05/11/2020	9.03	Put	Bond Future	7,635.9600		7.6360	6,130.2700	6.1303	(19.718)	0	0	0
2020/05/07	2030	05/11/2020	9.03	Call	Bond Future	1,322.8200		1.3228	1,827.2300	1.8272	38.131	0	0	15,947

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2020/05/07	2030	05/11/2020	10.37	Call	Bond Future	4,301.4700		4.3015	5,439.3700	5.4394	26.454	0	0	0
2020/05/07	2030	05/11/2020	9.40	Call	Bond Future	1,910.6200		1.9106	2,579.8800	2.5799	35.028	0	0	0
2020/05/07	2030	05/11/2020	9.40	Put	Bond Future	6,068.2500		6.0683	4,727.4100	4.7274	(22.096)	0	0	0
2020/05/07	2030	04/02/2021	9.12	Call	Bond Future	1,752.9700		1.7530	2,201.3700	2.2014	25.579	0	0	1,000
2020/05/07	2030	04/02/2021	8.36	Call	Bond Future	892.8500		0.8928	1,129.4900	1.1295	26.504	0	0	800
2020/05/07	2030	04/02/2021	9.16	Call	Bond Future	1,810.5700		1.8106	2,272.3400	2.2723	25.504	0	0	0
2020/05/07	2030	04/02/2021	9.15	Put	Bond Future	8,397.1700		8.3972	6,820.0600	6.8201	(18.781)	0	0	0
2020/05/07	2030	04/02/2021			Bond Future	10.3523		86.6557	9.9691	88.6912	(3.701)	0.0000	0.0000	0
2020/05/07	2030	04/02/2021	8.37	Put	Bond Future	12,138.0400		12.1380	10,341.4000	10.3414	(14.802)	0	0	0
2020/05/07	2030	04/02/2021	8.37	Call	Bond Future	901.5100		0.9015	1,140.4000	1.1404	26.499	0	0	1,000
2020/05/07	2030	04/02/2021	9.17	Call	Bond Future	1,825.1700		1.8252	2,290.3200	2.2903	25.485	0	0	0
2020/05/07	2030	04/02/2021	9.17	Put	Bond Future	8,311.2300		8.3112	6,740.8500	6.7409	(18.895)	0	0	0
2020/05/07	2030	04/02/2021	9.12	Put	Bond Future	8,527.0600		8.5271	6,939.9300	6.9399	(18.613)	0	0	0
2020/05/07	2030	04/02/2021	8.36	Put	Bond Future	12,190.7200		12.1907	10,391.8300	10.3918	(14.756)	0	0	0
2020/05/07	2030	04/02/2021	9.16	Put	Bond Future	8,354.1400		8.3541	6,780.3800	6.7804	(18.838)	0	0	0
2020/05/07	2030	04/02/2021	9.15	Call	Bond Future	1,796.0400		1.7960	2,254.4600	2.2545	25.524	0	0	0
2020/05/07	2030	04/02/2021	8.86	Put	Bond Future	9,700.6900		9.7007	8,031.8900	8.0319	(17.203)	0	0	0
2020/05/07	2030	04/02/2021	8.86	Call	Bond Future	1,410.0300		1.4100	1,776.7600	1.7768	26.009	0	0	800
2020/05/07	2030	04/02/2021	10.20	Call	Bond Future	3,925.0900		3.9251	4,847.5400	4.8475	23.501	0	0	0
2020/05/07	2030	04/02/2021	10.20	Put	Bond Future	4,726.7800		4.7268	3,613.7000	3.6137	(23.548)	0	0	1,800
2020/05/07	2030	06/05/2021	10.04	Put	Bond Future	0.0000		0.0000	5,252.0500	5.2521	100.000	0	0	700
2020/05/07	2030	06/05/2021	9.15	Call	Bond Future	0.0000		0.0000	2,557.0700	2.5571	100.000	0	0	700
2020/05/07	2030	06/05/2021	11.69	Call	Bond Future	5,364.1400		5.3641	9,666.0100	9.6660	80.197	0	0	0
2020/05/07	2030	06/05/2021	11.70	Put	Bond Future	0.0000		0.0000	2,227.4400	2.2274	100.000	0	0	0
2020/05/07	2030	06/05/2021			Bond Future	10.5845		87.6964	10.1838	89.7566	(3.786)	0.0000	0.0000	0
2020/05/07	2030	06/05/2021	10.74	Call	Bond Future	0.0000		0.0000	6,494.9900	6.4950	100.000	0	0	0
2020/05/07	2030	06/05/2021	10.74	Put	Bond Future	0.0000		0.0000	3,652.4900	3.6525	100.000	0	0	700
2020/05/07	2030	06/05/2021	10.04	Call	Bond Future	0.0000		0.0000	4,496.9300	4.4969	100.000	0	0	0
2020/05/07	2030	06/05/2021	9.15	Put	Bond Future	0.0000		0.0000	8,178.4500	8.1785	100.000	0	0	0
2020/05/07	2030	06/05/2021	11.69	Put	Bond Future	0.0000		0.0000	2,241.6900	2.2417	100.000	0	0	0
2020/05/07	2030	06/05/2021	11.70	Call	Bond Future	5,410.6200		5.4106	9,698.2400	9.6982	79.245	0	0	0
2020/05/07	2030	06/05/2021	11.71	Call	Bond Future	5,457.0600		5.4571	9,730.4900	9.7305	78.310	0	0	0
2020/05/07	2030	06/05/2021	11.71	Put	Bond Future	0.0000		0.0000	2,213.2500	2.2132	100.000	0	0	0
2020/05/07	2032	07/05/2020	9.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2032	07/05/2020	9.54	Put	Bond Future	5,317.1200		5.3171	3,739.2400	3.7392	(29.675)	0	0	0
2020/05/07	2032	07/05/2020	8.82	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2032	07/05/2020	9.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2032	07/05/2020			Bond Future	10.3824		86.5575	10.1250	88.1354	(2.479)	0.0000	0.0000	0
2020/05/07	2032	07/05/2020	9.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2032	07/05/2020	9.17	Put	Bond Future	7,796.6100		7.7966	6,218.7300	6.2187	(20.238)	0	0	0
2020/05/07	2032	07/05/2020	9.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2032	07/05/2020	9.00	Put	Bond Future	8,966.8500		8.9668	7,388.9700	7.3890	(17.597)	0	0	0
2020/05/07	2032	07/05/2020	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2032	07/05/2020	9.50	Put	Bond Future	5,580.7900		5.5808	4,002.9100	4.0029	(28.273)	0	0	0
2020/05/07	2032	07/05/2020	9.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2032	07/05/2020	9.30	Put	Bond Future	6,915.0100		6.9150	5,337.1300	5.3371	(22.818)	0	0	0
2020/05/07	2032	07/05/2020	9.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/07	2032	07/05/2020	9.19	Put	Bond Future	7,660.2300	7.6602	6,082.3500	6.0824	(20.598)	0	0	0
2020/05/07	2032	07/05/2020	8.82	Put	Bond Future	10,227.8100	10.2278	8,649.9300	8.6499	(15.427)	0	0	0
2020/05/07	2032	07/05/2020	9.20	Put	Bond Future	7,592.1400	7.5921	6,014.2600	6.0143	(20.783)	0	0	0
2020/05/07	2032	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2032	07/05/2020	9.18	Put	Bond Future	7,728.3800	7.7284	6,150.5000	6.1505	(20.417)	0	0	0
2020/05/07	2032	06/08/2020	8.79	Put	Bond Future	11,733.7800	11.7338	10,091.7700	10.0918	(13.994)	0	0	0
2020/05/07	2032	06/08/2020	9.29	Put	Bond Future	8,608.6500	8.6087	7,101.8000	7.1018	(17.504)	0	0	0
2020/05/07	2032	06/08/2020	9.46	Put	Bond Future	7,641.3700	7.6414	6,198.5600	6.1986	(18.882)	0	0	0
2020/05/07	2032	06/08/2020	9.45	Call	Bond Future	629.9900	0.6300	935.4900	0.9355	48.493	0	0	0
2020/05/07	2032	06/08/2020			Bond Future	10.5868	87.5739	10.2930	89.3262	(2.775)	0.0000	0.0000	97,783
2020/05/07	2032	06/08/2020	9.91	Call	Bond Future	1,288.1700	1.2882	1,817.8900	1.8179	41.122	0	0	0
2020/05/07	2032	06/08/2020	9.91	Put	Bond Future	5,401.1300	5.4011	4,178.5100	4.1785	(22.636)	0	0	800
2020/05/07	2032	06/08/2020	8.79	Call	Bond Future	189.7300	0.1897	300.0600	0.3001	58.151	0	0	800
2020/05/07	2032	06/08/2020	9.29	Call	Bond Future	482.9500	0.4830	728.4400	0.7284	50.831	0	0	800
2020/05/07	2032	06/08/2020	9.46	Call	Bond Future	640.2200	0.6402	949.7500	0.9497	48.347	0	0	0
2020/05/07	2032	06/08/2020	9.45	Put	Bond Future	7,696.7700	7.6968	6,249.9300	6.2499	(18.798)	0	0	0
2020/05/07	2032	06/08/2020	9.47	Call	Bond Future	650.5700	0.6506	964.1600	0.9642	48.202	0	0	0
2020/05/07	2032	06/08/2020	9.47	Put	Bond Future	7,586.1500	7.5862	6,147.4000	6.1474	(18.965)	0	0	0
2020/05/07	2032	05/11/2020	9.61	Put	Bond Future	8,499.2000	8.4992	7,129.4300	7.1294	(16.116)	0	0	0
2020/05/07	2032	05/11/2020	10.99	Call	Bond Future	4,688.7100	4.6887	5,647.5100	5.6475	20.449	0	0	0
2020/05/07	2032	05/11/2020	9.44	Put	Bond Future	9,368.3100	9.3683	7,943.1200	7.9431	(15.213)	0	0	0
2020/05/07	2032	05/11/2020	11.08	Call	Bond Future	4,985.7500	4.9857	5,979.2600	5.9793	19.927	0	0	0
2020/05/07	2032	05/11/2020	9.77	Put	Bond Future	7,727.5000	7.7275	6,414.3600	6.4144	(16.993)	0	0	0
2020/05/07	2032	05/11/2020			Bond Future	10.7815	84.5322	10.4758	86.3062	(2.835)	0.0000	0.0000	0
2020/05/07	2032	05/11/2020	10.99	Put	Bond Future	3,508.0000	3.5080	2,692.8000	2.6928	(23.238)	0	0	3,000
2020/05/07	2032	05/11/2020	9.76	Call	Bond Future	1,637.4900	1.6375	2,094.3700	2.0944	27.901	0	0	0
2020/05/07	2032	05/11/2020	9.76	Put	Bond Future	7,773.2100	7.7732	6,456.0900	6.4561	(16.944)	0	0	0
2020/05/07	2032	05/11/2020	9.11	Call	Bond Future	822.1000	0.8221	1,076.7200	1.0767	30.972	0	0	3,000
2020/05/07	2032	05/11/2020	9.61	Call	Bond Future	1,411.0600	1.4111	1,815.2900	1.8153	28.647	0	0	3,000
2020/05/07	2032	05/11/2020	9.44	Call	Bond Future	1,184.0500	1.1841	1,532.8600	1.5329	29.459	0	0	1,000
2020/05/07	2032	05/11/2020	11.08	Put	Bond Future	3,302.4500	3.3025	2,521.9600	2.5220	(23.634)	0	0	1,000
2020/05/07	2032	05/11/2020	9.77	Call	Bond Future	1,654.7800	1.6548	2,115.6400	2.1156	27.850	0	0	0
2020/05/07	2032	05/11/2020	9.11	Put	Bond Future	11,186.0200	11.1860	9,666.6400	9.6666	(13.583)	0	0	0
2020/05/07	2032	05/11/2020	8.94	Put	Bond Future	12,186.5900	12.1866	10,625.8100	10.6258	(12.807)	0	0	0
2020/05/07	2032	05/11/2020	8.94	Call	Bond Future	672.4200	0.6724	885.6400	0.8856	31.709	0	0	1,000
2020/05/07	2032	05/11/2020	9.75	Call	Bond Future	1,620.3200	1.6203	2,073.4600	2.0735	27.966	0	0	0
2020/05/07	2032	05/11/2020	9.75	Put	Bond Future	7,819.1100	7.8191	6,498.2500	6.4983	(16.893)	0	0	0
2020/05/07	2032	04/02/2021	10.82	Put	Bond Future	5,266.1600	5.2662	4,172.1700	4.1722	(20.774)	0	0	800
2020/05/07	2032	04/02/2021	9.29	Call	Bond Future	1,333.5700	1.3336	1,566.9100	1.5669	17.497	0	0	800
2020/05/07	2032	04/02/2021	9.63	Call	Bond Future	1,778.5800	1.7786	2,093.2300	2.0932	17.691	0	0	0
2020/05/07	2032	04/02/2021			Bond Future	10.9915	85.6027	10.6729	87.3992	(2.898)	0.0000	0.0000	0
2020/05/07	2032	04/02/2021	8.79	Put	Bond Future	14,420.6500	14.4207	12,764.6600	12.7647	(11.483)	0	0	0
2020/05/07	2032	04/02/2021	8.79	Call	Bond Future	835.9200	0.8359	976.3500	0.9764	16.799	0	0	800
2020/05/07	2032	04/02/2021	9.61	Call	Bond Future	1,749.8300	1.7498	2,059.2900	2.0593	17.685	0	0	0
2020/05/07	2032	04/02/2021	9.61	Put	Bond Future	9,942.7900	9.9428	8,455.8300	8.4558	(14.955)	0	0	0
2020/05/07	2032	04/02/2021	10.82	Call	Bond Future	4,305.7100	4.3057	5,008.1400	5.0081	16.314	0	0	0
2020/05/07	2032	04/02/2021	9.29	Put	Bond Future	11,580.9100	11.5809	10,017.8300	10.0178	(13.497)	0	0	0
2020/05/07	2032	04/02/2021	9.63	Put	Bond Future	9,845.2000	9.8452	8,363.4300	8.3634	(15.051)	0	0	0

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2020/05/07	2032	04/02/2021	9.62	Call	Bond Future	1,764.1600	1.7642	2,076.2100	2.0762	17.688	0	0	0
2020/05/07	2032	04/02/2021	9.62	Put	Bond Future	9,893.9200	9.8939	8,409.5500	8.4096	(15.003)	0	0	0
2020/05/07	2032	06/05/2021	12.12	Put	Bond Future	0.0000	0.0000	2,910.9600	2.9110	100.000	0	0	0
2020/05/07	2032	06/05/2021			Bond Future	11.2227	82.4839	10.8904	84.3021	(2.961)	0.0000	0.0000	0
2020/05/07	2032	06/05/2021	12.11	Call	Bond Future	4,594.2900	4.5943	9,336.6200	9.3366	103.222	0	0	0
2020/05/07	2032	06/05/2021	12.11	Put	Bond Future	0.0000	0.0000	2,924.1900	2.9242	100.000	0	0	0
2020/05/07	2032	06/05/2021	12.12	Call	Bond Future	4,643.9900	4.6440	9,373.0900	9.3731	101.833	0	0	0
2020/05/07	2032	06/05/2021	12.10	Call	Bond Future	4,544.5300	4.5445	9,300.4600	9.3005	104.652	0	0	0
2020/05/07	2032	06/05/2021	12.10	Put	Bond Future	0.0000	0.0000	2,937.7900	2.9378	100.000	0	0	0
2020/05/07	2033	07/05/2020			Bond Future	98.4156	98.4156	98.5534	98.5534	0.140	0.0000	0.0000	0
2020/05/07	2033	06/08/2020			Bond Future	99.5961	99.5961	99.7340	99.7340	0.139	0.0000	0.0000	11,410
2020/05/07	2033	05/11/2020			Bond Future	99.6654	99.6654	99.8047	99.8047	0.140	0.0000	0.0000	0
2020/05/07	2033	04/02/2021			Bond Future	100.9507	100.9507	101.0917	101.0917	0.140	0.0000	0.0000	0
2020/05/07	2033	06/05/2021			Bond Future	100.9598	100.9598	101.1026	101.1026	0.141	0.0000	0.0000	0
2020/05/07	2037	07/05/2020	9.60	Put	Bond Future	11,316.7600	11.3168	9,739.2300	9.7392	(13.940)	0	0	0
2020/05/07	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2037	07/05/2020	9.70	Put	Bond Future	10,553.2200	10.5532	8,975.6900	8.9757	(14.948)	0	0	0
2020/05/07	2037	07/05/2020			Bond Future	11.2275	81.9714	10.9800	83.5489	(2.204)	0.0000	0.0000	0
2020/05/07	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2037	07/05/2020	9.59	Put	Bond Future	11,393.6400	11.3936	9,816.1100	9.8161	(13.846)	0	0	0
2020/05/07	2037	07/05/2020	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2037	07/05/2020	9.61	Put	Bond Future	11,239.9700	11.2400	9,662.4400	9.6624	(14.035)	0	0	0
2020/05/07	2037	07/05/2020	10.00	Put	Bond Future	8,319.3900	8.3194	6,741.8600	6.7419	(18.962)	0	0	0
2020/05/07	2037	07/05/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2037	06/08/2020	9.88	Put	Bond Future	10,839.9000	10.8399	9,011.5900	9.0116	(16.866)	0	0	0
2020/05/07	2037	06/08/2020			Bond Future	11.4413	78.6774	11.1108	80.7326	(2.889)	0.0000	0.0000	87,884
2020/05/07	2037	06/08/2020	9.87	Call	Bond Future	353.6600	0.3537	577.1400	0.5771	63.191	0	0	0
2020/05/07	2037	06/08/2020	9.87	Put	Bond Future	10,907.2800	10.9073	9,075.6000	9.0756	(16.793)	0	0	0
2020/05/07	2037	06/08/2020	9.88	Call	Bond Future	360.1000	0.3601	586.9500	0.5870	62.996	0	0	0
2020/05/07	2037	06/08/2020	9.86	Call	Bond Future	347.3200	0.3473	567.4500	0.5674	63.380	0	0	0
2020/05/07	2037	06/08/2020	9.86	Put	Bond Future	10,974.8400	10.9748	9,139.8100	9.1398	(16.720)	0	0	0
2020/05/07	2037	05/11/2020	10.18	Call	Bond Future	1,223.1700	1.2232	1,630.9200	1.6309	33.336	0	0	0
2020/05/07	2037	05/11/2020	10.17	Put	Bond Future	10,731.2200	10.7312	9,054.7600	9.0548	(15.622)	0	0	0
2020/05/07	2037	05/11/2020			Bond Future	11.6368	79.6730	11.2935	81.7537	(2.951)	0.0000	0.0000	0
2020/05/07	2037	05/11/2020	10.19	Call	Bond Future	1,235.9500	1.2359	1,647.2700	1.6473	33.280	0	0	0
2020/05/07	2037	05/11/2020	10.19	Put	Bond Future	10,615.1900	10.6152	8,945.8400	8.9458	(15.726)	0	0	0
2020/05/07	2037	05/11/2020	10.17	Call	Bond Future	1,210.4700	1.2105	1,614.6800	1.6147	33.393	0	0	0
2020/05/07	2037	05/11/2020	10.18	Put	Bond Future	10,673.1200	10.6731	9,000.2000	9.0002	(15.674)	0	0	0
2020/05/07	2037	04/02/2021	13.73	Call	Bond Future	11,552.2900	11.5523	13,103.0200	13.1030	13.424	0	0	0
2020/05/07	2037	04/02/2021	10.35	Call	Bond Future	1,849.5300	1.8495	2,227.3100	2.2273	20.426	0	0	0
2020/05/07	2037	04/02/2021	10.27	Call	Bond Future	1,734.4900	1.7345	2,088.9700	2.0890	20.437	0	0	0
2020/05/07	2037	04/02/2021	10.85	Call	Bond Future	2,712.8400	2.7128	3,254.9000	3.2549	19.981	0	0	0
2020/05/07	2037	04/02/2021	10.28	Put	Bond Future	11,703.9900	11.7040	9,954.4500	9.9545	(14.948)	0	0	0
2020/05/07	2037	04/02/2021			Bond Future	11.8505	76.4266	11.4929	78.5335	(3.018)	0.0000	0.0000	0
2020/05/07	2037	04/02/2021	11.97	Put	Bond Future	4,966.5500	4.9665	3,835.7100	3.8357	(22.769)	0	0	0

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2020/05/07	2037	04/02/2021	11.97	Call	Bond Future	5,651.2500	5.6513	6,627.3000	6.6273	17.271	0	0	300
2020/05/07	2037	04/02/2021	9.65	Put	Bond Future	15,515.5800	15.5156	13,611.7600	13.6118	(12.270)	0	0	0
2020/05/07	2037	04/02/2021	9.65	Call	Bond Future	1,008.3700	1.0084	1,211.4400	1.2114	20.138	0	0	72
2020/05/07	2037	04/02/2021	13.73	Put	Bond Future	1,804.5500	1.8046	1,248.3900	1.2484	(30.820)	0	0	300
2020/05/07	2037	04/02/2021	10.35	Put	Bond Future	11,320.3000	11.3203	9,591.1900	9.5912	(15.274)	0	0	72
2020/05/07	2037	04/02/2021	11.90	Call	Bond Future	5,438.9800	5.4390	6,388.8800	6.3889	17.465	0	0	0
2020/05/07	2037	04/02/2021	10.27	Put	Bond Future	11,759.4600	11.7595	10,007.0500	10.0071	(14.902)	0	0	0
2020/05/07	2037	04/02/2021	10.85	Put	Bond Future	8,838.1100	8.8381	7,273.2800	7.2733	(17.705)	0	0	72
2020/05/07	2037	04/02/2021	10.28	Call	Bond Future	1,748.5900	1.7486	2,105.9400	2.1059	20.436	0	0	0
2020/05/07	2037	04/02/2021	10.48	Put	Bond Future	10,629.0100	10.6290	8,939.5300	8.9395	(15.895)	0	0	0
2020/05/07	2037	04/02/2021	10.48	Call	Bond Future	2,047.4800	2.0475	2,464.8900	2.4649	20.387	0	0	240
2020/05/07	2037	04/02/2021	11.90	Put	Bond Future	5,154.1400	5.1541	3,997.1500	3.9971	(22.448)	0	0	240
2020/05/07	2037	04/02/2021	10.29	Call	Bond Future	1,762.7700	1.7628	2,123.0000	2.1230	20.435	0	0	0
2020/05/07	2037	04/02/2021	10.29	Put	Bond Future	11,648.6900	11.6487	9,902.0300	9.9020	(14.994)	0	0	0
2020/05/07	2037	06/05/2021	12.42	Call	Bond Future	1,843.7100	1.8437	8,196.6400	8.1966	344.573	0	0	0
2020/05/07	2037	06/05/2021			Bond Future	12.0843	77.3441	11.7115	79.4765	(3.085)	0.0000	0.0000	0
2020/05/07	2037	06/05/2021	12.42	Put	Bond Future	0.0000	0.0000	4,220.5300	4.2205	100.000	0	0	0
2020/05/07	2037	06/05/2021	12.43	Call	Bond Future	1,897.5400	1.8975	8,231.3000	8.2313	333.788	0	0	0
2020/05/07	2037	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	4,181.9900	4.1820	100.000	0	0	0
2020/05/07	2037	06/05/2021	12.43	Put	Bond Future	0.0000	0.0000	4,201.3600	4.2014	100.000	0	0	0
2020/05/07	2037	06/05/2021	12.44	Call	Bond Future	1,951.3200	1.9513	8,265.7100	8.2657	323.596	0	0	0
2020/05/07	2038	07/05/2020			Bond Future	112.6852	112.6852	112.7977	112.7977	0.100	0.0000	0.0000	0
2020/05/07	2038	06/08/2020			Bond Future	112.3487	112.3487	112.4610	112.4610	0.100	0.0000	0.0000	11,276
2020/05/07	2038	05/11/2020			Bond Future	113.7955	113.7955	113.9085	113.9085	0.099	0.0000	0.0000	0
2020/05/07	2038	04/02/2021			Bond Future	113.5494	113.5494	113.6637	113.6637	0.101	0.0000	0.0000	0
2020/05/07	2038	06/05/2021			Bond Future	114.9414	114.9414	115.0573	115.0573	0.101	0.0000	0.0000	0
2020/05/07	2040	07/05/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2040	07/05/2020	9.75	Put	Bond Future	12,061.0000	12.0610	10,228.1100	10.2281	(15.197)	0	0	0
2020/05/07	2040	07/05/2020	12.20	Call	Bond Future	5,121.0600	5.1211	6,953.9500	6.9539	35.791	0	0	0
2020/05/07	2040	07/05/2020	11.10	Put	Bond Future	1,901.4600	1.9015	68.5400	0.0685	(96.395)	0	0	0
2020/05/07	2040	07/05/2020	9.85	Put	Bond Future	11,242.4000	11.2424	9,409.5100	9.4095	(16.303)	0	0	0
2020/05/07	2040	07/05/2020			Bond Future	11.3824	83.9192	11.1100	85.7521	(2.394)	0.0000	0.0000	0
2020/05/07	2040	07/05/2020	9.74	Put	Bond Future	12,143.4800	12.1435	10,310.5900	10.3106	(15.094)	0	0	0
2020/05/07	2040	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2040	07/05/2020	12.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2040	07/05/2020	12.70	Call	Bond Future	7,995.5700	7.9956	9,828.4600	9.8285	22.924	0	0	0
2020/05/07	2040	07/05/2020	10.00	Put	Bond Future	10,035.5100	10.0355	8,202.6200	8.2026	(18.264)	0	0	0
2020/05/07	2040	07/05/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2040	07/05/2020	9.50	Put	Bond Future	14,157.9200	14.1579	12,325.0300	12.3250	(12.946)	0	0	0
2020/05/07	2040	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2040	07/05/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2040	07/05/2020	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2040	07/05/2020	11.10	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/05/07	2040	07/05/2020	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2040	07/05/2020	9.73	Put	Bond Future	12,226.0800	12.2261	10,393.1900	10.3932	(14.992)	0	0	0
2020/05/07	2040	07/05/2020	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/07	2040	07/05/2020	11.80	Call	Bond Future	2,683.9300		2.6839	4,516.8200	4.5168	68.291	0	0	0
2020/05/07	2040	07/05/2020	10.15	Put	Bond Future	8,853.3100		8.8533	7,020.4200	7.0204	(20.703)	0	0	0
2020/05/07	2040	07/05/2020	10.15	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2040	06/08/2020	10.85	Call	Bond Future	1,317.2200		1.3172	1,969.8600	1.9699	49.547	0	0	0
2020/05/07	2040	06/08/2020	11.26	Put	Bond Future	4,526.0800		4.5261	3,332.9000	3.3329	(26.362)	0	0	517
2020/05/07	2040	06/08/2020	10.03	Call	Bond Future	321.6100		0.3216	542.2600	0.5423	68.608	0	0	0
2020/05/07	2040	06/08/2020	10.04	Call	Bond Future	327.8700		0.3279	552.0600	0.5521	68.378	0	0	0
2020/05/07	2040	06/08/2020	10.02	Put	Bond Future	11,542.3300		11.5423	9,628.3800	9.6284	(16.582)	0	0	0
2020/05/07	2040	06/08/2020			Bond Future	11.5953		80.3978	11.2697	82.5289	(2.808)	0.0000	0.0000	52,738
2020/05/07	2040	06/08/2020	10.04	Put	Bond Future	11,396.7800		11.3968	9,489.8700	9.4899	(16.732)	0	0	0
2020/05/07	2040	06/08/2020	10.02	Call	Bond Future	315.4400		0.3154	532.5900	0.5326	68.840	0	0	0
2020/05/07	2040	06/08/2020	10.85	Put	Bond Future	6,334.9600		6.3350	4,856.5000	4.8565	(23.338)	0	0	12,538
2020/05/07	2040	06/08/2020	11.26	Call	Bond Future	2,329.7400		2.3297	3,267.6600	3.2677	40.259	0	0	0
2020/05/07	2040	06/08/2020	10.79	Put	Bond Future	6,639.0300		6.6390	5,119.3800	5.1194	(22.890)	0	0	800
2020/05/07	2040	06/08/2020	9.57	Put	Bond Future	15,020.4900		15.0205	12,986.6800	12.9867	(13.540)	0	0	0
2020/05/07	2040	06/08/2020	10.03	Put	Bond Future	11,469.4600		11.4695	9,559.0100	9.5590	(16.657)	0	0	0
2020/05/07	2040	06/08/2020	10.79	Call	Bond Future	1,195.3300		1.1953	1,806.7800	1.8068	51.153	0	0	0
2020/05/07	2040	06/08/2020	9.57	Call	Bond Future	122.0400		0.1220	219.3300	0.2193	79.720	0	0	800
2020/05/07	2040	06/08/2020	10.07	Put	Bond Future	11,180.0100		11.1800	9,283.9500	9.2839	(16.959)	0	0	0
2020/05/07	2040	06/08/2020	10.07	Call	Bond Future	347.2600		0.3473	582.3000	0.5823	67.684	0	0	800
2020/05/07	2040	05/11/2020	11.00	Put	Bond Future	0.0000		0.0000	6,142.5000	6.1425	100.000	0	0	0
2020/05/07	2040	05/11/2020	10.23	Call	Bond Future	1,085.4100		1.0854	1,454.2000	1.4542	33.977	0	0	2,000
2020/05/07	2040	05/11/2020	11.70	Put	Bond Future	4,922.9200		4.9229	3,810.1600	3.8102	(22.604)	0	0	2,000
2020/05/07	2040	05/11/2020	10.00	Call	Bond Future	831.8400		0.8318	1,124.9000	1.1249	35.230	0	0	2,230
2020/05/07	2040	05/11/2020	9.50	Call	Bond Future	436.8100		0.4368	601.8300	0.6018	37.778	0	0	2,000
2020/05/07	2040	05/11/2020	10.30	Call	Bond Future	1,172.7800		1.1728	1,566.6900	1.5667	33.588	0	0	0
2020/05/07	2040	05/11/2020			Bond Future	11.7900		81.4152	11.4516	83.5728	(2.870)	0.0000	0.0000	0
2020/05/07	2040	05/11/2020	10.23	Put	Bond Future	11,880.0300		11.8800	10,091.3000	10.0913	(15.057)	0	0	0
2020/05/07	2040	05/11/2020	9.73	Put	Bond Future	15,352.6000		15.3526	13,412.8500	13.4129	(12.635)	0	0	0
2020/05/07	2040	05/11/2020	9.73	Call	Bond Future	594.3000		0.5943	812.0700	0.8121	36.643	0	0	2,000
2020/05/07	2040	05/11/2020	10.30	Put	Bond Future	11,433.5800		11.4336	9,669.9700	9.6700	(15.425)	0	0	0
2020/05/07	2040	05/11/2020	11.00	Call	Bond Future	0.0000		0.0000	3,111.2700	3.1113	100.000	0	0	2,230
2020/05/07	2040	05/11/2020	11.70	Call	Bond Future	4,358.4400		4.3584	5,403.2000	5.4032	23.971	0	0	0
2020/05/07	2040	05/11/2020	10.00	Put	Bond Future	13,416.3900		13.4164	11,551.9300	11.5519	(13.897)	0	0	0
2020/05/07	2040	05/11/2020	9.50	Put	Bond Future	17,111.0800		17.1111	15,118.5800	15.1186	(11.645)	0	0	0
2020/05/07	2040	05/11/2020	10.31	Call	Bond Future	1,185.6600		1.1857	1,583.2400	1.5832	33.532	0	0	0
2020/05/07	2040	05/11/2020	10.32	Put	Bond Future	11,307.8500		11.3079	9,551.5900	9.5516	(15.531)	0	0	0
2020/05/07	2040	05/11/2020	11.50	Call	Bond Future	3,754.4400		3.7544	4,702.5500	4.7025	25.253	0	0	0
2020/05/07	2040	05/11/2020	11.50	Put	Bond Future	5,597.3000		5.5973	4,387.8900	4.3879	(21.607)	0	0	2,000
2020/05/07	2040	05/11/2020	10.31	Put	Bond Future	11,370.6100		11.3706	9,610.6700	9.6107	(15.478)	0	0	0
2020/05/07	2040	05/11/2020	10.32	Call	Bond Future	1,198.6500		1.1986	1,599.9100	1.5999	33.476	0	0	0
2020/05/07	2040	04/02/2021	9.49	Call	Bond Future	725.7100		0.7257	861.3400	0.8613	18.689	0	0	500
2020/05/07	2040	04/02/2021	9.57	Put	Bond Future	18,122.0900		18.1221	16,086.3100	16.0863	(11.234)	0	0	0
2020/05/07	2040	04/02/2021	10.07	Put	Bond Future	14,586.2500		14.5863	12,654.5700	12.6546	(13.243)	0	0	0
2020/05/07	2040	04/02/2021	10.42	Put	Bond Future	12,382.4800		12.3825	10,545.7300	10.5457	(14.833)	0	0	0
2020/05/07	2040	04/02/2021			Bond Future	12.0026		77.9406	11.6498	80.1253	(2.939)	0.0000	0.0000	0
2020/05/07	2040	04/02/2021	11.74	Call	Bond Future	4,682.3100		4.6823	5,529.9800	5.5300	18.104	0	0	0
2020/05/07	2040	04/02/2021	11.74	Put	Bond Future	6,299.2700		6.2993	4,962.2000	4.9622	(21.226)	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
2020/05/07	2040	04/02/2021	10.07	Call	Bond Future	1,286.7800	1.2868	1,539.8400	1.5398	19.666	0	0	800
2020/05/07	2040	04/02/2021	10.41	Call	Bond Future	1,734.5600	1.7346	2,079.5900	2.0796	19.891	0	0	0
2020/05/07	2040	04/02/2021	10.41	Put	Bond Future	12,442.3200	12.4423	10,602.6100	10.6026	(14.786)	0	0	0
2020/05/07	2040	04/02/2021	9.49	Put	Bond Future	18,729.5800	18.7296	16,680.4700	16.6805	(10.941)	0	0	0
2020/05/07	2040	04/02/2021	9.57	Call	Bond Future	789.3100	0.7893	938.2700	0.9383	18.872	0	0	800
2020/05/07	2040	04/02/2021	10.42	Call	Bond Future	1,749.1800	1.7492	2,097.1700	2.0972	19.894	0	0	0
2020/05/07	2040	04/02/2021	11.57	Call	Bond Future	4,195.1100	4.1951	4,974.0600	4.9741	18.568	0	0	0
2020/05/07	2040	04/02/2021	11.57	Put	Bond Future	6,888.1800	6.8882	5,482.3900	5.4824	(20.409)	0	0	500
2020/05/07	2040	04/02/2021	10.24	Put	Bond Future	13,487.7500	13.4878	11,599.9100	11.5999	(13.997)	0	0	0
2020/05/07	2040	04/02/2021	10.24	Call	Bond Future	1,498.8700	1.4989	1,795.7700	1.7958	19.808	0	0	500
2020/05/07	2040	04/02/2021	10.40	Call	Bond Future	1,720.0300	1.7200	2,062.1100	2.0621	19.888	0	0	0
2020/05/07	2040	04/02/2021	10.40	Put	Bond Future	12,502.3500	12.5023	10,659.6900	10.6597	(14.739)	0	0	0
2020/05/07	2040	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	4,608.7600	4.6088	100.000	0	0	0
2020/05/07	2040	06/05/2021			Bond Future	12.2347	78.8761	11.8666	81.0873	(3.008)	0.0000	0.0000	0
2020/05/07	2040	06/05/2021	12.43	Call	Bond Future	1,132.5000	1.1325	7,975.5900	7.9756	604.246	0	0	0
2020/05/07	2040	06/05/2021	12.43	Put	Bond Future	0.0000	0.0000	4,631.8700	4.6319	100.000	0	0	0
2020/05/07	2040	06/05/2021	12.44	Call	Bond Future	1,189.7400	1.1897	8,009.7200	8.0097	573.233	0	0	0
2020/05/07	2040	06/05/2021	12.42	Call	Bond Future	1,075.2000	1.0752	7,941.1900	7.9412	638.578	0	0	0
2020/05/07	2040	06/05/2021	12.42	Put	Bond Future	0.0000	0.0000	4,654.7700	4.6548	100.000	0	0	0
2020/05/07	2044	07/05/2020	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2044	07/05/2020	9.79	Put	Bond Future	12,397.2200	12.3972	10,570.0700	10.5701	(14.738)	0	0	0
2020/05/07	2044	07/05/2020	9.45	Put	Bond Future	15,341.9900	15.3420	13,514.8400	13.5148	(11.909)	0	0	0
2020/05/07	2044	07/05/2020	9.97	Put	Bond Future	10,899.7800	10.8998	9,072.6300	9.0726	(16.763)	0	0	0
2020/05/07	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2044	07/05/2020	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2044	07/05/2020			Bond Future	11.4524	80.5065	11.1800	82.3336	(2.378)	0.0000	0.0000	0
2020/05/07	2044	07/05/2020	9.81	Put	Bond Future	12,228.7900	12.2288	10,401.6400	10.4016	(14.941)	0	0	0
2020/05/07	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2044	07/05/2020	10.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2044	07/05/2020	10.81	Put	Bond Future	4,429.2200	4.4292	2,602.0700	2.6021	(41.252)	0	0	0
2020/05/07	2044	07/05/2020	9.33	Put	Bond Future	16,419.1100	16.4191	14,591.9600	14.5920	(11.128)	0	0	0
2020/05/07	2044	07/05/2020	9.80	Put	Bond Future	12,312.9400	12.3129	10,485.7900	10.4858	(14.839)	0	0	0
2020/05/07	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2044	07/05/2020	9.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2044	07/05/2020	9.98	Put	Bond Future	10,817.7900	10.8178	8,990.6400	8.9906	(16.890)	0	0	0
2020/05/07	2044	07/05/2020	11.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2044	07/05/2020	9.26	Put	Bond Future	17,056.8500	17.0568	15,229.7000	15.2297	(10.712)	0	0	0
2020/05/07	2044	07/05/2020	9.91	Put	Bond Future	11,394.3300	11.3943	9,567.1800	9.5672	(16.036)	0	0	0
2020/05/07	2044	07/05/2020	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2044	07/05/2020	11.09	Put	Bond Future	2,447.0700	2.4471	619.9200	0.6199	(74.667)	0	0	0
2020/05/07	2044	07/05/2020	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2044	07/05/2020	11.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	2044	07/05/2020	11.02	Put	Bond Future	2,934.9400	2.9349	1,107.7900	1.1078	(62.255)	0	0	0
2020/05/07	2044	06/08/2020	9.98	Call	Bond Future	262.1100	0.2621	444.1300	0.4441	69.444	0	0	602
2020/05/07	2044	06/08/2020	11.09	Put	Bond Future	5,457.4400	5.4574	4,097.9100	4.0979	(24.911)	0	0	602
2020/05/07	2044	06/08/2020	9.01	Call	Bond Future	24.8200	0.0248	47.8300	0.0478	92.707	0	0	140

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
2020/05/07	2044	06/08/2020	9.66	Call	Bond Future	131.7500	0.1318	233.0100	0.2330	76.858	0	0	140
2020/05/07	2044	06/08/2020	9.88	Call	Bond Future	213.2900	0.2133	366.2700	0.3663	71.724	0	0	0
2020/05/07	2044	06/08/2020			Bond Future	11.6595	77.0702	11.3339	79.1953	(2.793)	0.0000	0.0000	84,761
2020/05/07	2044	06/08/2020	9.36	Put	Bond Future	17,517.6200	17.5176	15,446.2700	15.4463	(11.824)	0	0	0
2020/05/07	2044	06/08/2020	9.36	Call	Bond Future	63.9500	0.0639	117.7100	0.1177	84.066	0	0	602
2020/05/07	2044	06/08/2020	9.98	Put	Bond Future	12,399.9100	12.3999	10,456.8200	10.4568	(15.670)	0	0	0
2020/05/07	2044	06/08/2020	9.86	Call	Bond Future	204.4800	0.2045	352.0800	0.3521	72.183	0	0	0
2020/05/07	2044	06/08/2020	9.86	Put	Bond Future	13,331.9900	13.3320	11,354.4800	11.3545	(14.833)	0	0	0
2020/05/07	2044	06/08/2020	11.09	Call	Bond Future	1,673.6200	1.6736	2,439.2000	2.4392	45.744	0	0	0
2020/05/07	2044	06/08/2020	9.01	Put	Bond Future	20,713.2700	20.7133	18,611.1700	18.6112	(10.149)	0	0	0
2020/05/07	2044	06/08/2020	9.66	Put	Bond Future	14,949.7700	14.9498	12,925.9200	12.9259	(13.538)	0	0	0
2020/05/07	2044	06/08/2020	9.88	Put	Bond Future	13,174.5900	13.1746	11,202.4600	11.2025	(14.969)	0	0	0
2020/05/07	2044	06/08/2020	10.93	Call	Bond Future	1,323.7300	1.3237	1,976.8000	1.9768	49.336	0	0	0
2020/05/07	2044	06/08/2020	10.93	Put	Bond Future	6,228.3000	6.2283	4,756.2600	4.7563	(23.635)	0	0	140
2020/05/07	2044	06/08/2020	9.87	Call	Bond Future	208.8500	0.2089	359.1200	0.3591	71.951	0	0	0
2020/05/07	2044	06/08/2020	9.87	Put	Bond Future	13,253.1900	13.2532	11,278.3500	11.2784	(14.901)	0	0	0
2020/05/07	2044	05/11/2020	11.06	Put	Bond Future	7,555.1300	7.5551	6,178.4300	6.1784	(18.222)	0	0	525
2020/05/07	2044	05/11/2020	11.43	Call	Bond Future	3,339.3600	3.3394	4,301.3700	4.3014	28.808	0	0	0
2020/05/07	2044	05/11/2020	9.72	Put	Bond Future	16,020.1300	16.0201	14,067.7500	14.0678	(12.187)	0	0	0
2020/05/07	2044	05/11/2020	9.97	Call	Bond Future	751.0100	0.7510	1,016.3200	1.0163	35.327	0	0	568
2020/05/07	2044	05/11/2020	9.29	Put	Bond Future	19,542.7200	19.5427	17,504.8100	17.5048	(10.428)	0	0	0
2020/05/07	2044	05/11/2020	9.96	Put	Bond Future	14,217.8300	14.2178	12,328.7600	12.3288	(13.287)	0	0	0
2020/05/07	2044	05/11/2020	10.36	Call	Bond Future	1,184.1700	1.1842	1,577.9000	1.5779	33.249	0	0	0
2020/05/07	2044	05/11/2020			Bond Future	11.8490	78.0455	11.5103	80.1970	(2.858)	0.0000	0.0000	0
2020/05/07	2044	05/11/2020	9.72	Call	Bond Future	544.2600	0.5443	743.3800	0.7434	36.585	0	0	1,815
2020/05/07	2044	05/11/2020	9.97	Put	Bond Future	14,145.3500	14.1454	12,259.1600	12.2592	(13.334)	0	0	0
2020/05/07	2044	05/11/2020	9.96	Call	Bond Future	741.7400	0.7417	1,004.1700	1.0042	35.380	0	0	0
2020/05/07	2044	05/11/2020	11.38	Call	Bond Future	3,199.2600	3.1993	4,137.8700	4.1379	29.338	0	0	0
2020/05/07	2044	05/11/2020	11.38	Put	Bond Future	6,206.6100	6.2066	4,993.7200	4.9937	(19.542)	0	0	568
2020/05/07	2044	05/11/2020	10.34	Call	Bond Future	1,158.3700	1.1584	1,544.7900	1.5448	33.359	0	0	0
2020/05/07	2044	05/11/2020	10.34	Put	Bond Future	11,613.1100	11.6131	9,848.0300	9.8480	(15.199)	0	0	0
2020/05/07	2044	05/11/2020	11.06	Call	Bond Future	2,376.0300	2.3760	3,150.8300	3.1508	32.609	0	0	0
2020/05/07	2044	05/11/2020	10.04	Put	Bond Future	13,643.8600	13.6439	11,778.4800	11.7785	(13.672)	0	0	0
2020/05/07	2044	05/11/2020	11.17	Put	Bond Future	7,065.3400	7.0653	5,747.6600	5.7477	(18.650)	0	0	1,815
2020/05/07	2044	05/11/2020	11.43	Put	Bond Future	6,016.3700	6.0164	4,826.8800	4.8269	(19.771)	0	0	1,815
2020/05/07	2044	05/11/2020	8.87	Put	Bond Future	23,333.1500	23.3332	21,241.6700	21.2417	(8.964)	0	0	0
2020/05/07	2044	05/11/2020	9.29	Call	Bond Future	294.6500	0.2946	408.2400	0.4082	38.551	0	0	568
2020/05/07	2044	05/11/2020	10.36	Put	Bond Future	11,484.6300	11.4846	9,726.8600	9.7269	(15.305)	0	0	0
2020/05/07	2044	05/11/2020	10.04	Call	Bond Future	818.3200	0.8183	1,104.4400	1.1044	34.964	0	0	525
2020/05/07	2044	05/11/2020	9.34	Put	Bond Future	19,114.2100	19.1142	17,084.5200	17.0845	(10.619)	0	0	0
2020/05/07	2044	05/11/2020	9.34	Call	Bond Future	317.7400	0.3177	439.5500	0.4395	38.336	0	0	525
2020/05/07	2044	05/11/2020	11.17	Call	Bond Future	2,644.1900	2.6442	3,478.0100	3.4780	31.534	0	0	0
2020/05/07	2044	05/11/2020	8.87	Call	Bond Future	149.4600	0.1495	209.4800	0.2095	40.158	0	0	1,815
2020/05/07	2044	05/11/2020	10.02	Put	Bond Future	13,786.0900	13.7861	11,914.6600	11.9147	(13.575)	0	0	0
2020/05/07	2044	05/11/2020	10.02	Call	Bond Future	798.6500	0.7986	1,078.7200	1.0787	35.068	0	0	1,815
2020/05/07	2044	05/11/2020	10.35	Call	Bond Future	1,171.2200	1.1712	1,561.2900	1.5613	33.305	0	0	0
2020/05/07	2044	05/11/2020	10.35	Put	Bond Future	11,548.7600	11.5488	9,787.3300	9.7873	(15.252)	0	0	0
2020/05/07	2044	04/02/2021	10.04	Put	Bond Future	15,258.5400	15.2585	13,311.4000	13.3114	(12.761)	0	0	0

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2020/05/07	2044	04/02/2021	10.37	Call	Bond Future	1,610.9900	1.6110	1,928.0500	1.9281	19.681	0	0	0
2020/05/07	2044	04/02/2021	10.35	Put	Bond Future	13,204.8900	13.2049	11,337.6800	11.3377	(14.140)	0	0	0
2020/05/07	2044	04/02/2021			Bond Future	12.0557	74.6534	11.7025	76.8320	(2.930)	0.0000	0.0000	0
2020/05/07	2044	04/02/2021	10.37	Put	Bond Future	13,078.9200	13.0789	11,217.3600	11.2174	(14.233)	0	0	0
2020/05/07	2044	04/02/2021	10.35	Call	Bond Future	1,583.2500	1.5832	1,894.6600	1.8947	19.669	0	0	0
2020/05/07	2044	04/02/2021	10.04	Call	Bond Future	1,194.6700	1.1947	1,426.1500	1.4262	19.376	0	0	0
2020/05/07	2044	04/02/2021	10.84	Call	Bond Future	2,360.6900	2.3607	2,826.7800	2.8268	19.744	0	0	0
2020/05/07	2044	04/02/2021	10.86	Put	Bond Future	13,141.8100	13.1418	11,277.4200	11.2774	(14.187)	0	0	0
2020/05/07	2044	04/02/2021	10.84	Put	Bond Future	10,344.3000	10.3443	8,631.7700	8.6318	(16.555)	0	0	405
2020/05/07	2044	04/02/2021	10.29	Call	Bond Future	1,501.9900	1.5020	1,796.8100	1.7968	19.629	0	0	0
2020/05/07	2044	04/02/2021	10.29	Put	Bond Future	13,587.5300	13.5875	11,703.7300	11.7037	(13.864)	0	0	405
2020/05/07	2044	04/02/2021	9.66	Put	Bond Future	18,035.5500	18.0356	16,010.0200	16.0100	(11.231)	0	0	0
2020/05/07	2044	04/02/2021	9.66	Call	Bond Future	818.1900	0.8182	971.2800	0.9713	18.711	0	0	405
2020/05/07	2044	04/02/2021	10.36	Call	Bond Future	1,597.0800	1.5971	1,911.3100	1.9113	19.675	0	0	0
2020/05/07	2044	06/05/2021	12.43	Put	Bond Future	0.0000	0.0000	4,761.6500	4.7617	100.000	0	0	0
2020/05/07	2044	06/05/2021	12.44	Call	Bond Future	916.6200	0.9166	7,860.2300	7.8602	757.523	0	0	0
2020/05/07	2044	06/05/2021			Bond Future	12.2810	75.5494	11.9122	77.7544	(3.003)	0.0000	0.0000	0
2020/05/07	2044	06/05/2021	12.45	Call	Bond Future	973.5900	0.9736	7,893.9800	7.8940	710.812	0	0	0
2020/05/07	2044	06/05/2021	12.45	Put	Bond Future	0.0000	0.0000	4,715.3800	4.7154	100.000	0	0	0
2020/05/07	2044	06/05/2021	12.43	Call	Bond Future	859.5700	0.8596	7,826.2300	7.8262	810.482	0	0	0
2020/05/07	2044	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	4,738.6000	4.7386	100.000	0	0	0
2020/05/07	2046	07/05/2020			Bond Future	102.2918	102.2918	102.3234	102.3234	0.031	0.0000	0.0000	0
2020/05/07	2046	06/08/2020			Bond Future	103.5186	103.5186	103.5493	103.5493	0.030	0.0000	0.0000	15,281
2020/05/07	2046	05/11/2020			Bond Future	103.0647	103.0647	103.0951	103.0951	0.029	0.0000	0.0000	0
2020/05/07	2046	04/02/2021			Bond Future	104.3939	104.3939	104.4245	104.4245	0.029	0.0000	0.0000	0
2020/05/07	2046	06/05/2021			Bond Future	103.8654	103.8654	103.8966	103.8966	0.030	0.0000	0.0000	0
2020/05/07	2050	07/05/2020			Bond Future	104.7156	104.7156	105.7442	105.7442	0.982	0.0000	0.0000	0
2020/05/07	2050	06/08/2020			Bond Future	104.1017	104.1017	103.9333	103.9333	(0.162)	0.0000	0.0000	15,767
2020/05/07	2050	05/11/2020			Bond Future	105.4422	105.4422	105.2709	105.2709	(0.162)	0.0000	0.0000	0
2020/05/07	2050	04/02/2021			Bond Future	104.8916	104.8916	104.7178	104.7178	(0.166)	0.0000	0.0000	0
2020/05/07	2050	06/05/2021			Bond Future	106.1774	106.1774	106.0017	106.0017	(0.165)	0.0000	0.0000	0
2020/05/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	AL37	07/05/2020			Index Future	708.0880	708.0880	714.3680	714.3680	0.887	0.0000	0.0000	0
2020/05/07	AL37	06/08/2020			Index Future	716.3120	716.3120	721.4730	721.4730	0.720	0.0000	0.0000	0
2020/05/07	AL37	05/11/2020			Index Future	725.4510	725.4510	730.6740	730.6740	0.720	0.0000	0.0000	0
2020/05/07	AL37	04/02/2021			Index Future	734.6340	734.6340	739.9220	739.9220	0.720	0.0000	0.0000	0
2020/05/07	AL37	06/05/2021			Index Future	689.4700	689.4700	689.4700	689.4700	0.000	0.0000	0.0000	0
2020/05/07	AL7T	07/05/2020			Index Future	768.9140	768.9140	783.8960	783.8960	1.948	0.0000	0.0000	0

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2020/05/07	AL7T	06/08/2020			Index Future	777.8450	777.8450	793.3760	793.3760	1.997	0.0000	0.0000	0
2020/05/07	AL7T	05/11/2020			Index Future	787.7680	787.7680	803.4930	803.4930	1.996	0.0000	0.0000	0
2020/05/07	AL7T	04/02/2021			Index Future	797.7400	797.7400	813.6630	813.6630	1.996	0.0000	0.0000	0
2020/05/07	AL7T	06/05/2021			Index Future	763.2300	763.2300	763.2300	763.2300	0.000	0.0000	0.0000	0
2020/05/07	ALBI	07/05/2020			Index Future	679.7750	679.7750	691.2510	691.2510	1.688	0.0000	0.0000	0
2020/05/07	ALBI	06/08/2020			Index Future	687.6700	687.6700	700.4380	700.4380	1.857	0.0000	0.0000	209
2020/05/07	ALBI	05/11/2020			Index Future	696.4430	696.4430	709.3700	709.3700	1.856	0.0000	0.0000	0
2020/05/07	ALBI	04/02/2021			Index Future	705.2590	705.2590	718.3490	718.3490	1.856	0.0000	0.0000	0
2020/05/07	ALBI	06/05/2021			Index Future	687.0000	687.0000	687.0000	687.0000	0.000	0.0000	0.0000	0
2020/05/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/05/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/05/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/07	ES33	07/05/2020			Bond Future	12.0829	71.1574	11.8200	72.5071	(2.176)	0.0000	0.0000	0
2020/05/07	ES33	06/08/2020			Bond Future	12.3407	71.9930	12.0145	73.6214	(2.644)	0.0000	0.0000	350
2020/05/07	ES33	05/11/2020			Bond Future	12.5916	69.1240	12.2516	70.7726	(2.701)	0.0000	0.0000	0
2020/05/07	ES33	04/02/2021			Bond Future	12.8650	69.9994	12.5098	71.6688	(2.761)	0.0000	0.0000	0
2020/05/07	ES33	06/05/2021			Bond Future	13.1561	67.0618	12.7849	68.7515	(2.822)	0.0000	0.0000	0
2020/05/07	ES42	07/05/2020			Bond Future	12.4728	70.7687	12.1900	72.3670	(2.267)	0.0000	0.0000	0
2020/05/07	ES42	06/08/2020			Bond Future	12.7213	71.5998	12.3839	73.4495	(2.652)	0.0000	0.0000	4,919
2020/05/07	ES42	05/11/2020			Bond Future	12.9659	68.2449	12.6131	70.1176	(2.721)	0.0000	0.0000	0
2020/05/07	ES42	04/02/2021			Bond Future	13.2234	69.1094	12.8542	71.0057	(2.793)	0.0000	0.0000	0
2020/05/07	ES42	06/05/2021			Bond Future	13.5082	65.6807	13.1206	67.6000	(2.870)	0.0000	0.0000	0
2020/05/07	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	GOVI	07/05/2020			GOVI	672.1340	672.1340	683.4830	683.4830	1.689	0.0000	0.0000	0
2020/05/07	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	GOVI	07/05/2020	720.00	Put	GOVI	478,660.0000	47.8660	365,170.0000	36.5170	(23.710)	0	0	0
2020/05/07	GOVI	07/05/2020	719.98	Put	GOVI	478,460.0000	47.8460	364,970.0000	36.4970	(23.720)	0	0	0
2020/05/07	GOVI	07/05/2020	719.99	Put	GOVI	478,560.0000	47.8560	365,070.0000	36.5070	(23.715)	0	0	0
2020/05/07	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	GOVI	06/08/2020	728.12	Put	GOVI	481,790.0000	48.1790	356,130.0000	35.6130	(26.082)	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
2020/05/07	GOVI	06/08/2020			GOVI	679.9410	679.9410	692.5070	692.5070	1.848	0.0000	0.0000	1,040
2020/05/07	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	GOVI	06/08/2020	728.14	Put	GOVI	481,990.0000	48.1990	356,330.0000	35.6330	(26.071)	0	0	0
2020/05/07	GOVI	06/08/2020	728.13	Put	GOVI	481,890.0000	48.1890	356,230.0000	35.6230	(26.076)	0	0	0
2020/05/07	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	GOVI	05/11/2020	737.84	Put	GOVI	492,250.0000	49.2250	365,020.0000	36.5020	(25.847)	0	0	0
2020/05/07	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	GOVI	05/11/2020			GOVI	688.6150	688.6150	701.3380	701.3380	1.848	0.0000	0.0000	0
2020/05/07	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	GOVI	05/11/2020	737.83	Put	GOVI	492,150.0000	49.2150	364,920.0000	36.4920	(25.852)	0	0	0
2020/05/07	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	GOVI	05/11/2020	737.85	Put	GOVI	492,350.0000	49.2350	365,120.0000	36.5120	(25.841)	0	0	0
2020/05/07	GOVI	04/02/2021	750.96	Put	GOVI	536,280.0000	53.6280	407,450.0000	40.7450	(24.023)	0	0	0
2020/05/07	GOVI	04/02/2021			GOVI	697.3320	697.3320	710.2150	710.2150	1.847	0.0000	0.0000	0
2020/05/07	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	GOVI	04/02/2021	750.95	Put	GOVI	536,180.0000	53.6180	407,350.0000	40.7350	(24.027)	0	0	0
2020/05/07	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	GOVI	04/02/2021	750.94	Put	GOVI	536,080.0000	53.6080	407,250.0000	40.7250	(24.032)	0	0	0
2020/05/07	GOVI	06/05/2021	678.67	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/05/07	GOVI	06/05/2021			GOVI	678.6800	678.6800	678.6800	678.6800	0.000	0.0000	0.0000	0
2020/05/07	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	GOVI	06/05/2021	678.68	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	GOVI	06/05/2021	678.69	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/05/07	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	GOVI	06/05/2021	678.69	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/05/07	IGOV	07/05/2020			Index Future	257.4050	257.4050	257.7870	257.7870	0.148	0.0000	0.0000	0
2020/05/07	IGOV	06/08/2020			Index Future	260.4590	260.4590	260.4350	260.4350	(0.009)	0.0000	0.0000	567
2020/05/07	IGOV	05/11/2020			Index Future	263.8450	263.8450	263.8190	263.8190	(0.010)	0.0000	0.0000	47
2020/05/07	IGOV	04/02/2021			Index Future	267.2470	267.2470	267.2210	267.2210	(0.010)	0.0000	0.0000	0
2020/05/07	IGOV	06/05/2021			Index Future	268.3000	268.3000	268.3000	268.3000	0.000	0.0000	0.0000	0
2020/05/07	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/05/07	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/05/07	IS05	17/12/2020			Interest Rate Swap	94.0700	94.0700	94.0500	94.0500	(0.021)	0.0000	0.0000	0
2020/05/07	IS05	16/03/2021			Interest Rate Swap	92.4000	92.4000	92.3600	92.3600	(0.043)	0.0000	0.0000	0
2020/05/07	IS05	15/06/2021			Interest Rate Swap	90.7600	90.7600	90.7000	90.7000	(0.066)	0.0000	0.0000	0
2020/05/07	IS05	21/09/2021			Interest Rate Swap	89.9100	89.9100	89.8200	89.8200	(0.100)	0.0000	0.0000	0
2020/05/07	IS05	21/12/2021			Interest Rate Swap	91.4200	91.4200	91.3100	91.3100	(0.120)	0.0000	0.0000	51
2020/05/07	IS05	15/03/2022			Interest Rate Swap	91.1200	91.1200	90.9700	90.9700	(0.165)	0.0000	0.0000	0
2020/05/07	IS05	21/06/2022			Interest Rate Swap	91.5300	91.5300	91.3400	91.3400	(0.208)	0.0000	0.0000	0
2020/05/07	IS05	20/09/2022			Interest Rate Swap	94.9400	94.9400	94.7000	94.7000	(0.253)	0.0000	0.0000	0
2020/05/07	IS05	20/12/2022			Interest Rate Swap	95.7200	95.7200	95.4300	95.4300	(0.303)	0.0000	0.0000	0
2020/05/07	IS05	22/03/2023			Interest Rate Swap	88.4300	88.4300	88.1100	88.1100	(0.362)	0.0000	0.0000	0

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2020/05/07	IS05	20/06/2023			Interest Rate Swap	94.2300	94.2300	93.9000	93.9000	(0.350)	0.0000	0.0000	0
2020/05/07	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/05/07	IS10	17/12/2025			Interest Rate Swap	85.1400	85.1400	84.5300	84.5300	(0.716)	0.0000	0.0000	0
2020/05/07	IS10	16/03/2026			Interest Rate Swap	82.0500	82.0500	81.4100	81.4100	(0.780)	0.0000	0.0000	0
2020/05/07	IS10	15/06/2026			Interest Rate Swap	80.8200	80.8200	80.1300	80.1300	(0.854)	0.0000	0.0000	0
2020/05/07	IS10	21/09/2026			Interest Rate Swap	83.1500	83.1500	82.3900	82.3900	(0.914)	0.0000	0.0000	0
2020/05/07	IS10	21/12/2026			Interest Rate Swap	87.4100	87.4100	86.5900	86.5900	(0.938)	0.0000	0.0000	0
2020/05/07	IS10	15/03/2027			Interest Rate Swap	86.2600	86.2600	85.3800	85.3800	(1.020)	0.0000	0.0000	0
2020/05/07	IS10	21/06/2027			Interest Rate Swap	88.5700	88.5700	87.6300	87.6300	(1.061)	0.0000	0.0000	0
2020/05/07	IS10	20/09/2027			Interest Rate Swap	94.5100	94.5100	93.5500	93.5500	(1.016)	0.0000	0.0000	0
2020/05/07	IS10	20/12/2027			Interest Rate Swap	95.1400	95.1400	94.1300	94.1300	(1.062)	0.0000	0.0000	0
2020/05/07	IS10	22/03/2028			Interest Rate Swap	88.5500	88.5500	87.5000	87.5000	(1.186)	0.0000	0.0000	0
2020/05/07	IS10	20/06/2028			Interest Rate Swap	96.4100	96.4100	95.3600	95.3600	(1.089)	0.0000	0.0000	0
2020/05/07	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/05/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/05/07	R023	07/05/2020	6.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R023	07/05/2020			Bond Future	5.3663	107.6591	5.2800	107.8895	(1.608)	0.0000	0.0000	0
2020/05/07	R023	07/05/2020	6.90	Call	Bond Future	3,993.7600	3.9938	4,224.1700	4.2242	5.769	0	0	0
2020/05/07	R023	07/05/2020	6.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R023	07/05/2020	6.91	Call	Bond Future	4,019.1900	4.0192	4,249.6000	4.2496	5.733	0	0	0
2020/05/07	R023	07/05/2020	6.89	Call	Bond Future	3,968.3400	3.9683	4,198.7500	4.1988	5.806	0	0	0
2020/05/07	R023	07/05/2020	6.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R023	06/08/2020	7.26	Call	Bond Future	4,343.3000	4.3433	4,571.2200	4.5712	5.248	0	0	0
2020/05/07	R023	06/08/2020			Bond Future	5.4331	108.9233	5.3381	109.1548	(1.749)	0.0000	0.0000	27,356
2020/05/07	R023	06/08/2020	7.26	Put	Bond Future	13.4000	0.0134	9.8300	0.0098	(26.642)	0	0	0
2020/05/07	R023	06/08/2020	7.27	Call	Bond Future	4,365.9600	4.3660	4,593.9900	4.5940	5.223	0	0	0
2020/05/07	R023	06/08/2020	7.28	Put	Bond Future	12.5700	0.0126	9.2100	0.0092	(26.730)	0	0	0
2020/05/07	R023	06/08/2020	7.27	Put	Bond Future	12.9800	0.0130	9.5200	0.0095	(26.656)	0	0	0
2020/05/07	R023	06/08/2020	7.28	Call	Bond Future	4,388.6200	4.3886	4,616.7500	4.6168	5.198	0	0	0
2020/05/07	R023	05/11/2020	7.46	Put	Bond Future	48.7600	0.0488	39.7900	0.0398	(18.396)	0	0	0
2020/05/07	R023	05/11/2020	7.47	Put	Bond Future	47.7700	0.0478	38.9600	0.0390	(18.443)	0	0	0
2020/05/07	R023	05/11/2020			Bond Future	5.4671	106.3870	5.3612	106.6208	(1.937)	0.0000	0.0000	0
2020/05/07	R023	05/11/2020	7.46	Call	Bond Future	4,328.9800	4.3290	4,553.8500	4.5538	5.195	0	0	0
2020/05/07	R023	05/11/2020	7.47	Call	Bond Future	4,348.9100	4.3489	4,573.9400	4.5739	5.174	0	0	0
2020/05/07	R023	05/11/2020	7.45	Call	Bond Future	4,309.0700	4.3091	4,533.7800	4.5338	5.215	0	0	0
2020/05/07	R023	05/11/2020	7.45	Put	Bond Future	49.7600	0.0498	40.6300	0.0406	(18.348)	0	0	0
2020/05/07	R023	04/02/2021	6.34	Call	Bond Future	2,067.0100	2.0670	2,212.1400	2.2121	7.021	0	0	0
2020/05/07	R023	04/02/2021	6.32	Put	Bond Future	480.6700	0.4807	385.0800	0.3851	(19.887)	0	0	0
2020/05/07	R023	04/02/2021			Bond Future	5.5205	107.7340	5.4005	107.9707	(2.174)	0.0000	0.0000	0
2020/05/07	R023	04/02/2021	6.34	Put	Bond Future	469.6400	0.4696	378.0900	0.3781	(19.494)	0	0	0
2020/05/07	R023	04/02/2021	6.32	Call	Bond Future	2,039.4300	2.0394	2,180.5200	2.1805	6.918	0	0	0
2020/05/07	R023	04/02/2021	6.33	Put	Bond Future	475.1300	0.4751	381.4300	0.3814	(19.721)	0	0	0
2020/05/07	R023	04/02/2021	6.33	Call	Bond Future	2,053.2000	2.0532	2,196.1800	2.1962	6.964	0	0	0
2020/05/07	R023	06/05/2021	7.58	Call	Bond Future	3,335.8800	3.3359	3,700.8700	3.7009	10.941	0	0	0
2020/05/07	R023	06/05/2021			Bond Future	5.6163	105.1168	5.4784	105.3565	(2.455)	0.0000	0.0000	0

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2020/05/07	R023	06/05/2021	7.56	Call	Bond Future	3,302.6200		3.3026	3,670.9400	3.6709	11.152	0	0	0
2020/05/07	R023	06/05/2021	7.56	Put	Bond Future	0.0000		0.0000	128.6100	0.1286	100.000	0	0	0
2020/05/07	R023	06/05/2021	7.58	Put	Bond Future	0.0000		0.0000	125.2800	0.1253	100.000	0	0	0
2020/05/07	R023	06/05/2021	7.57	Call	Bond Future	3,319.2500		3.3193	3,685.9000	3.6859	11.046	0	0	0
2020/05/07	R023	06/05/2021	7.57	Put	Bond Future	0.0000		0.0000	126.9400	0.1269	100.000	0	0	0
2020/05/07	R035	07/05/2020	9.48	Put	Bond Future	10,711.6800		10.7117	8,914.7700	8.9148	(16.775)	0	0	0
2020/05/07	R035	07/05/2020	9.47	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R035	07/05/2020	9.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R035	07/05/2020	10.57	Put	Bond Future	2,926.2300		2.9262	1,129.3200	1.1293	(61.407)	0	0	0
2020/05/07	R035	07/05/2020	9.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R035	07/05/2020	10.75	Put	Bond Future	1,731.2000		1.7312	0.0000	0.0000	(100.000)	0	0	0
2020/05/07	R035	07/05/2020			Bond Future	11.0174		86.2772	10.7400	88.0741	(2.518)	0.0000	0.0000	0
2020/05/07	R035	07/05/2020	9.11	Put	Bond Future	13,584.6700		13.5847	11,787.7600	11.7878	(13.227)	0	0	0
2020/05/07	R035	07/05/2020	9.11	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R035	07/05/2020	9.48	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R035	07/05/2020	9.47	Put	Bond Future	10,787.7200		10.7877	8,990.8100	8.9908	(16.657)	0	0	0
2020/05/07	R035	07/05/2020	9.85	Put	Bond Future	7,959.0900		7.9591	6,162.1800	6.1622	(22.577)	0	0	0
2020/05/07	R035	07/05/2020	9.78	Put	Bond Future	8,470.8900		8.4709	6,673.9800	6.6740	(21.213)	0	0	0
2020/05/07	R035	07/05/2020	10.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R035	07/05/2020	9.75	Put	Bond Future	8,691.5000		8.6915	6,894.5900	6.8946	(20.674)	0	0	0
2020/05/07	R035	07/05/2020	10.75	Call	Bond Future	0.0500		0.0001	65.7600	0.0658	131420.000	0	0	0
2020/05/07	R035	07/05/2020	9.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R035	07/05/2020	9.49	Put	Bond Future	10,635.7300		10.6357	8,838.8200	8.8388	(16.895)	0	0	0
2020/05/07	R035	07/05/2020	9.55	Put	Bond Future	10,181.8700		10.1819	8,384.9600	8.3850	(17.648)	0	0	0
2020/05/07	R035	07/05/2020	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R035	07/05/2020	9.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R035	07/05/2020	9.18	Put	Bond Future	13,031.6200		13.0316	11,234.7100	11.2347	(13.789)	0	0	0
2020/05/07	R035	07/05/2020	9.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R035	06/08/2020	9.67	Call	Bond Future	323.4000		0.3234	551.1500	0.5512	70.424	0	0	500
2020/05/07	R035	06/08/2020	10.45	Put	Bond Future	6,212.5400		6.2125	4,689.3500	4.6894	(24.518)	0	0	500
2020/05/07	R035	06/08/2020	9.00	Put	Bond Future	15,757.2800		15.7573	13,674.3900	13.6744	(13.219)	0	0	0
2020/05/07	R035	06/08/2020	9.92	Put	Bond Future	9,229.5600		9.2296	7,407.6900	7.4077	(19.740)	0	0	0
2020/05/07	R035	06/08/2020			Bond Future	11.2278		87.2903	10.8871	89.4408	(3.034)	0.0000	0.0000	128,605
2020/05/07	R035	06/08/2020	9.09	Put	Bond Future	15,062.1000		15.0621	12,992.8600	12.9929	(13.738)	0	0	0
2020/05/07	R035	06/08/2020	9.09	Call	Bond Future	96.2600		0.0963	177.4900	0.1775	84.386	0	0	500
2020/05/07	R035	06/08/2020	9.67	Put	Bond Future	10,864.2400		10.8642	8,941.5200	8.9415	(17.698)	0	0	0
2020/05/07	R035	06/08/2020	9.00	Call	Bond Future	78.0100		0.0780	145.5900	0.1456	86.630	0	0	24,761
2020/05/07	R035	06/08/2020	9.92	Call	Bond Future	507.4900		0.5075	836.0900	0.8361	64.750	0	0	0
2020/05/07	R035	06/08/2020	10.45	Call	Bond Future	1,180.0700		1.1801	1,807.3500	1.8074	53.156	0	0	0
2020/05/07	R035	06/08/2020	9.93	Call	Bond Future	516.2900		0.5163	849.4300	0.8494	64.526	0	0	0
2020/05/07	R035	06/08/2020	9.91	Put	Bond Future	9,292.6500		9.2926	7,466.2700	7.4663	(19.654)	0	0	0
2020/05/07	R035	06/08/2020	8.75	Put	Bond Future	17,742.4300		17.7424	15,631.0800	15.6311	(11.900)	0	0	0
2020/05/07	R035	06/08/2020	8.75	Call	Bond Future	42.0900		0.0421	81.2100	0.0812	92.944	0	0	3,000
2020/05/07	R035	06/08/2020	9.93	Put	Bond Future	9,166.6700		9.1667	7,349.3400	7.3493	(19.825)	0	0	0
2020/05/07	R035	06/08/2020	9.91	Call	Bond Future	498.8200		0.4988	822.9100	0.8229	64.971	0	0	0
2020/05/07	R035	05/11/2020	10.34	Put	Bond Future	8,672.2600		8.6723	7,066.2300	7.0662	(18.519)	0	0	0
2020/05/07	R035	05/11/2020			Bond Future	11.4306		83.9129	11.0763	86.0901	(3.100)	0.0000	0.0000	0



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2020/05/07	R035	05/11/2020	10.33	Call	Bond Future	1,673.1800	1.6732	2,239.9200	2.2399	33.872	0	0	0
2020/05/07	R035	05/11/2020	10.33	Put	Bond Future	8,724.0400	8.7240	7,113.6100	7.1136	(18.460)	0	0	0
2020/05/07	R035	05/11/2020	10.34	Call	Bond Future	1,689.4000	1.6894	2,260.5400	2.2605	33.807	0	0	0
2020/05/07	R035	05/11/2020	10.32	Call	Bond Future	1,657.0600	1.6571	2,219.4300	2.2194	33.938	0	0	0
2020/05/07	R035	05/11/2020	10.32	Put	Bond Future	8,776.0000	8.7760	7,161.2000	7.1612	(18.400)	0	0	0
2020/05/07	R035	04/02/2021	10.04	Put	Bond Future	11,927.1500	11.9271	10,080.3300	10.0803	(15.484)	0	0	0
2020/05/07	R035	04/02/2021	10.14	Put	Bond Future	11,373.8700	11.3739	9,557.5000	9.5575	(15.970)	0	0	650
2020/05/07	R035	04/02/2021	11.14	Put	Bond Future	6,827.2200	6.8272	5,387.9100	5.3879	(21.082)	0	0	650
2020/05/07	R035	04/02/2021	10.05	Call	Bond Future	1,629.3300	1.6293	1,990.1800	1.9902	22.147	0	0	0
2020/05/07	R035	04/02/2021			Bond Future	11.6528	84.9755	11.2834	87.1802	(3.170)	0.0000	0.0000	0
2020/05/07	R035	04/02/2021	10.14	Call	Bond Future	1,756.0200	1.7560	2,144.3400	2.1443	22.114	0	0	0
2020/05/07	R035	04/02/2021	10.06	Call	Bond Future	1,643.0700	1.6431	2,006.9200	2.0069	22.145	0	0	0
2020/05/07	R035	04/02/2021	10.06	Put	Bond Future	11,815.2200	11.8152	9,974.3800	9.9744	(15.580)	0	0	0
2020/05/07	R035	04/02/2021	10.04	Call	Bond Future	1,615.6600	1.6157	1,973.5300	1.9735	22.150	0	0	0
2020/05/07	R035	04/02/2021	11.14	Call	Bond Future	3,742.7700	3.7428	4,508.1500	4.5081	20.450	0	0	0
2020/05/07	R035	04/02/2021	10.05	Put	Bond Future	11,871.1100	11.8711	10,027.2700	10.0273	(15.532)	0	0	0
2020/05/07	R035	06/05/2021	10.24	Put	Bond Future	0.0000	0.0000	10,760.4100	10.7604	100.000	0	0	0
2020/05/07	R035	06/05/2021	12.37	Call	Bond Future	2,676.2400	2.6762	8,779.2700	8.7793	228.045	0	0	0
2020/05/07	R035	06/05/2021	12.35	Put	Bond Future	0.0000	0.0000	3,907.0200	3.9070	100.000	0	0	0
2020/05/07	R035	06/05/2021			Bond Future	11.8866	81.5161	11.5016	83.7475	(3.239)	0.0000	0.0000	0
2020/05/07	R035	06/05/2021	12.37	Put	Bond Future	0.0000	0.0000	3,871.6600	3.8717	100.000	0	0	0
2020/05/07	R035	06/05/2021	12.35	Call	Bond Future	2,568.1900	2.5682	8,706.5800	8.7066	239.016	0	0	0
2020/05/07	R035	06/05/2021	10.24	Call	Bond Future	0.0000	0.0000	2,769.5700	2.7696	100.000	0	0	793
2020/05/07	R035	06/05/2021	12.36	Put	Bond Future	0.0000	0.0000	3,889.4500	3.8894	100.000	0	0	0
2020/05/07	R035	06/05/2021	12.02	Call	Bond Future	0.0000	0.0000	7,538.4900	7.5385	100.000	0	0	0
2020/05/07	R035	06/05/2021	12.02	Put	Bond Future	0.0000	0.0000	4,554.9100	4.5549	100.000	0	0	793
2020/05/07	R035	06/05/2021	11.32	Call	Bond Future	0.0000	0.0000	5,337.6600	5.3377	100.000	0	0	0
2020/05/07	R035	06/05/2021	11.32	Put	Bond Future	0.0000	0.0000	6,422.3800	6.4224	100.000	0	0	793
2020/05/07	R035	06/05/2021	12.36	Call	Bond Future	2,622.2400	2.6222	8,743.0600	8.7431	233.420	0	0	0
2020/05/07	R186	07/05/2020	8.09	Put	Bond Future	0.4400	0.0004	0.0000	0.0000	(100.000)	0	0	0
2020/05/07	R186	07/05/2020	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R186	07/05/2020	7.90	Put	Bond Future	252.2700	0.2523	0.0000	0.0000	(100.000)	0	0	0
2020/05/07	R186	07/05/2020	8.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R186	07/05/2020	8.93	Call	Bond Future	5,275.8000	5.2758	6,334.7800	6.3348	20.072	0	0	0
2020/05/07	R186	07/05/2020			Bond Future	7.9372	117.0706	7.7450	118.1296	(2.421)	0.0000	0.0000	0
2020/05/07	R186	07/05/2020	8.08	Call	Bond Future	779.7300	0.7797	1,837.9700	1.8380	135.719	0	0	0
2020/05/07	R186	07/05/2020	8.08	Put	Bond Future	0.7400	0.0007	0.0000	0.0000	(100.000)	0	0	0
2020/05/07	R186	07/05/2020	8.50	Call	Bond Future	3,030.3200	3.0303	4,089.3000	4.0893	34.946	0	0	0
2020/05/07	R186	07/05/2020	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R186	07/05/2020	8.09	Call	Bond Future	833.7200	0.8337	1,892.2600	1.8923	126.966	0	0	0
2020/05/07	R186	07/05/2020	9.50	Call	Bond Future	8,162.6400	8.1626	9,221.6200	9.2216	12.973	0	0	0
2020/05/07	R186	07/05/2020	7.90	Call	Bond Future	48.4200	0.0484	855.1300	0.8551	1666.068	0	0	0
2020/05/07	R186	07/05/2020	8.28	Call	Bond Future	1,858.3200	1.8583	2,917.3000	2.9173	56.986	0	0	0
2020/05/07	R186	07/05/2020	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R186	07/05/2020	8.07	Call	Bond Future	725.9000	0.7259	1,783.6600	1.7837	145.717	0	0	0
2020/05/07	R186	07/05/2020	8.07	Put	Bond Future	1.2200	0.0012	0.0000	0.0000	(100.000)	0	0	0
2020/05/07	R186	07/05/2020	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/05/07	R186	07/05/2020	10.00	Call	Bond Future	10,613.5900		10.6136	11,672.5700	11.6726	9.978	0	0	0
2020/05/07	R186	07/05/2020	7.60	Put	Bond Future	1,866.4000		1.8664	807.4200	0.8074	(56.739)	0	0	0
2020/05/07	R186	07/05/2020	7.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R186	06/08/2020	8.00	Call	Bond Future	1,852.8000		1.8528	2,229.1400	2.2291	20.312	0	0	900
2020/05/07	R186	06/08/2020	9.00	Call	Bond Future	5,242.2700		5.2423	5,915.0200	5.9150	12.833	0	0	900
2020/05/07	R186	06/08/2020	8.25	Call	Bond Future	2,534.8300		2.5348	2,997.7900	2.9978	18.264	0	0	0
2020/05/07	R186	06/08/2020	8.38	Put	Bond Future	1,540.9100		1.5409	1,173.3100	1.1733	(23.856)	0	0	0
2020/05/07	R186	06/08/2020			Bond Future	8.1105		113.1605	7.9449	114.0341	(2.041)	0.0000	0.0000	84,572
2020/05/07	R186	06/08/2020	9.00	Put	Bond Future	693.8900		0.6939	493.0500	0.4930	(28.944)	0	0	0
2020/05/07	R186	06/08/2020	8.37	Call	Bond Future	2,911.9800		2.9120	3,414.7300	3.4147	17.265	0	0	0
2020/05/07	R186	06/08/2020	8.37	Put	Bond Future	1,560.1000		1.5601	1,189.2600	1.1893	(23.770)	0	0	0
2020/05/07	R186	06/08/2020	8.00	Put	Bond Future	2,434.9200		2.4349	1,937.6700	1.9377	(20.422)	0	0	0
2020/05/07	R186	06/08/2020	8.25	Put	Bond Future	1,805.5200		1.8055	1,394.8900	1.3949	(22.743)	0	0	0
2020/05/07	R186	06/08/2020	8.38	Call	Bond Future	2,944.4700		2.9445	3,450.4600	3.4505	17.184	0	0	0
2020/05/07	R186	06/08/2020	8.36	Call	Bond Future	2,879.6600		2.8797	3,379.1600	3.3792	17.346	0	0	0
2020/05/07	R186	06/08/2020	8.36	Put	Bond Future	1,579.4900		1.5795	1,205.4000	1.2054	(23.684)	0	0	0
2020/05/07	R186	05/11/2020	8.00	Put	Bond Future	3,597.0600		3.5971	3,028.3800	3.0284	(15.810)	0	0	0
2020/05/07	R186	05/11/2020	8.64	Put	Bond Future	2,097.5100		2.0975	1,687.0900	1.6871	(19.567)	0	0	0
2020/05/07	R186	05/11/2020	8.65	Call	Bond Future	3,975.0100		3.9750	4,450.9500	4.4510	11.973	0	0	0
2020/05/07	R186	05/11/2020			Bond Future	8.2694		114.5909	8.0947	115.4749	(2.112)	0.0000	0.0000	0
2020/05/07	R186	05/11/2020	7.00	Put	Bond Future	7,319.3200		7.3193	6,546.9100	6.5469	(10.553)	0	0	0
2020/05/07	R186	05/11/2020	7.00	Call	Bond Future	687.3500		0.6873	798.9100	0.7989	16.230	0	0	1,200
2020/05/07	R186	05/11/2020	8.66	Call	Bond Future	4,006.5700		4.0066	4,484.9000	4.4849	11.939	0	0	0
2020/05/07	R186	05/11/2020	8.66	Put	Bond Future	2,062.0100		2.0620	1,656.3700	1.6564	(19.672)	0	0	0
2020/05/07	R186	05/11/2020	8.00	Call	Bond Future	2,230.0900		2.2301	2,545.3800	2.5454	14.138	0	0	1,200
2020/05/07	R186	05/11/2020	9.26	Put	Bond Future	1,227.4900		1.2275	951.3700	0.9514	(22.495)	0	0	3,500
2020/05/07	R186	05/11/2020	8.64	Call	Bond Future	3,943.5600		3.9436	4,417.1100	4.4171	12.008	0	0	0
2020/05/07	R186	05/11/2020	7.84	Put	Bond Future	4,080.0900		4.0801	3,472.3500	3.4724	(14.895)	0	0	0
2020/05/07	R186	05/11/2020	8.65	Put	Bond Future	2,079.6900		2.0797	1,671.6600	1.6717	(19.620)	0	0	0
2020/05/07	R186	05/11/2020	8.34	Put	Bond Future	2,712.7400		2.7127	2,229.8000	2.2298	(17.803)	0	0	0
2020/05/07	R186	05/11/2020	8.34	Call	Bond Future	3,067.4600		3.0675	3,468.4900	3.4685	13.074	0	0	3,500
2020/05/07	R186	05/11/2020	9.26	Call	Bond Future	6,075.2100		6.0752	6,683.0600	6.6831	10.005	0	0	0
2020/05/07	R186	05/11/2020	7.84	Call	Bond Future	1,891.1200		1.8911	2,167.3500	2.1674	14.607	0	0	3,500
2020/05/07	R186	04/02/2021	8.15	Call	Bond Future	2,684.5800		2.6846	2,946.9600	2.9470	9.774	0	0	0
2020/05/07	R186	04/02/2021			Bond Future	8.4483		110.7556	8.2634	111.6507	(2.188)	0.0000	0.0000	0
2020/05/07	R186	04/02/2021	8.15	Put	Bond Future	4,133.0700		4.1331	3,500.4200	3.5004	(15.307)	0	0	0
2020/05/07	R186	04/02/2021	8.16	Call	Bond Future	2,706.5600		2.7066	2,971.0000	2.9710	9.770	0	0	0
2020/05/07	R186	04/02/2021	8.17	Put	Bond Future	4,079.2600		4.0793	3,450.7200	3.4507	(15.408)	0	0	0
2020/05/07	R186	04/02/2021	8.16	Put	Bond Future	4,106.1000		4.1061	3,475.5100	3.4755	(15.357)	0	0	0
2020/05/07	R186	04/02/2021	8.17	Call	Bond Future	2,728.6500		2.7287	2,995.1400	2.9951	9.766	0	0	0
2020/05/07	R186	06/05/2021	10.76	Put	Bond Future	0.0000		0.0000	779.6000	0.7796	100.000	0	0	0
2020/05/07	R186	06/05/2021	10.77	Call	Bond Future	9,158.8600		9.1589	10,837.7600	10.8378	18.331	0	0	0
2020/05/07	R186	06/05/2021			Bond Future	8.6613		112.0865	8.4651	112.9925	(2.266)	0.0000	0.0000	0
2020/05/07	R186	06/05/2021	10.78	Call	Bond Future	9,199.8900		9.1999	10,872.1200	10.8721	18.177	0	0	0
2020/05/07	R186	06/05/2021	10.78	Put	Bond Future	0.0000		0.0000	766.2200	0.7662	100.000	0	0	0
2020/05/07	R186	06/05/2021	10.76	Call	Bond Future	9,117.8100		9.1178	10,803.4200	10.8034	18.487	0	0	0
2020/05/07	R186	06/05/2021	10.77	Put	Bond Future	0.0000		0.0000	772.8900	0.7729	100.000	0	0	0

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2020/05/07	R197	07/05/2020			Bond Future	310.3865		310.3865	310.4704	310.4704	0.027	0.0000	0.0000	0
2020/05/07	R197	06/08/2020			Bond Future	306.3434		306.3434	306.4238	306.4238	0.026	0.0000	0.0000	2,549
2020/05/07	R197	05/11/2020			Bond Future	310.2873		310.2873	310.3671	310.3671	0.026	0.0000	0.0000	0
2020/05/07	R197	04/02/2021			Bond Future	306.3468		306.3468	306.4274	306.4274	0.026	0.0000	0.0000	0
2020/05/07	R197	06/05/2021			Bond Future	310.1020		310.1020	310.1840	310.1840	0.026	0.0000	0.0000	0
2020/05/07	R202	07/05/2020			Bond Future	222.8320		222.8320	223.0170	223.0170	0.083	0.0000	0.0000	0
2020/05/07	R202	06/08/2020			Bond Future	221.3798		221.3798	221.5637	221.5637	0.083	0.0000	0.0000	7,724
2020/05/07	R202	05/11/2020			Bond Future	224.2298		224.2298	224.4149	224.4149	0.083	0.0000	0.0000	0
2020/05/07	R202	04/02/2021			Bond Future	222.9031		222.9031	223.0903	223.0903	0.084	0.0000	0.0000	0
2020/05/07	R202	06/05/2021			Bond Future	225.6360		225.6360	225.8259	225.8259	0.084	0.0000	0.0000	0
2020/05/07	R208	07/05/2020	4.81	Call	Bond Future	752.3900		0.7524	751.9300	0.7519	(0.061)	0	0	0
2020/05/07	R208	07/05/2020	4.80	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R208	07/05/2020			Bond Future	3.9495		103.1817	3.9500	103.1813	0.013	0.0000	0.0000	0
2020/05/07	R208	07/05/2020	4.82	Call	Bond Future	761.0800		0.7611	760.6200	0.7606	(0.060)	0	0	0
2020/05/07	R208	07/05/2020	4.82	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R208	07/05/2020	4.81	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R208	07/05/2020	4.80	Call	Bond Future	743.6900		0.7437	743.2300	0.7432	(0.062)	0	0	0
2020/05/07	R208	06/08/2020	5.57	Put	Bond Future	0.0200		0.0000	0.0200	0.0000	0.000	0	0	0
2020/05/07	R208	06/08/2020			Bond Future	3.6454		104.3934	3.5783	104.4359	(1.840)	0.0000	0.0000	28,952
2020/05/07	R208	06/08/2020	5.56	Call	Bond Future	1,199.9500		1.2000	1,242.4300	1.2424	3.540	0	0	0
2020/05/07	R208	06/08/2020	5.56	Put	Bond Future	0.0300		0.0000	0.0200	0.0000	(33.333)	0	0	0
2020/05/07	R208	06/08/2020	5.57	Call	Bond Future	1,206.1400		1.2061	1,248.6300	1.2486	3.523	0	0	0
2020/05/07	R208	06/08/2020	5.55	Call	Bond Future	1,193.7500		1.1938	1,236.2300	1.2362	3.559	0	0	0
2020/05/07	R208	06/08/2020	5.55	Put	Bond Future	0.0300		0.0000	0.0200	0.0000	(33.333)	0	0	0
2020/05/07	R208	05/11/2020	4.78	Call	Bond Future	817.4800		0.8175	859.9400	0.8599	5.194	0	0	0
2020/05/07	R208	05/11/2020	4.77	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R208	05/11/2020			Bond Future	2.6736		102.3183	2.5651	102.3607	(4.058)	0.0000	0.0000	0
2020/05/07	R208	05/11/2020	4.79	Call	Bond Future	821.3300		0.8213	863.7900	0.8638	5.170	0	0	0
2020/05/07	R208	05/11/2020	4.79	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R208	05/11/2020	4.78	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R208	05/11/2020	4.77	Call	Bond Future	813.6300		0.8136	856.0900	0.8561	5.219	0	0	0
2020/05/07	R209	07/05/2020	9.47	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R209	07/05/2020			Bond Future	11.0122		65.3354	10.7500	66.7750	(2.381)	0.0000	0.0000	0
2020/05/07	R209	07/05/2020	9.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R209	07/05/2020	9.45	Put	Bond Future	9,317.7400		9.3177	7,878.0700	7.8781	(15.451)	0	0	0
2020/05/07	R209	07/05/2020	9.47	Put	Bond Future	9,186.5000		9.1865	7,746.8300	7.7468	(15.672)	0	0	0
2020/05/07	R209	07/05/2020	9.46	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R209	07/05/2020	9.46	Put	Bond Future	9,252.0800		9.2521	7,812.4100	7.8124	(15.561)	0	0	0
2020/05/07	R209	06/08/2020	5.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R209	06/08/2020	5.55	Put	Bond Future	43,430.6100		43.4306	41,691.8100	41.6918	(4.004)	0	0	0
2020/05/07	R209	06/08/2020			Bond Future	11.2031		66.1025	10.8794	67.8413	(2.890)	0.0000	0.0000	64,100
2020/05/07	R209	06/08/2020	5.57	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2020/05/07	R209	06/08/2020	5.57	Put	Bond Future	43,213.8000		43.2138	41,475.0100	41.4750	(4.024)	0	0	0
2020/05/07	R209	06/08/2020	5.56	Put	Bond Future	43,322.1300		43.3221	41,583.3300	41.5833	(4.014)	0	0	0
2020/05/07	R209	06/08/2020	5.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/07	R209	05/11/2020	10.02	Call	Bond Future	1,360.0600		1.3601	1,741.2400	1.7412	28.027	0	0	0
2020/05/07	R209	05/11/2020			Bond Future	11.3848		63.7952	11.0492	65.5555	(2.948)	0.0000	0.0000	0
2020/05/07	R209	05/11/2020	10.00	Call	Bond Future	1,335.1700		1.3352	1,710.3900	1.7104	28.103	0	0	0
2020/05/07	R209	05/11/2020	10.00	Put	Bond Future	9,085.5500		9.0855	7,700.4000	7.7004	(15.246)	0	0	0
2020/05/07	R209	05/11/2020	10.02	Put	Bond Future	8,988.9300		8.9889	7,609.7400	7.6097	(15.343)	0	0	0
2020/05/07	R209	05/11/2020	10.01	Call	Bond Future	1,347.5700		1.3476	1,725.7700	1.7258	28.065	0	0	0
2020/05/07	R209	05/11/2020	10.01	Put	Bond Future	9,037.1600		9.0372	7,654.9900	7.6550	(15.294)	0	0	0
2020/05/07	R209	04/02/2021	10.12	Put	Bond Future	9,838.3200		9.8383	8,398.0300	8.3980	(14.640)	0	0	0
2020/05/07	R209	04/02/2021			Bond Future	11.5786		64.6031	11.2303	66.3857	(3.008)	0.0000	0.0000	0
2020/05/07	R209	04/02/2021	10.11	Call	Bond Future	1,837.2700		1.8373	2,177.1300	2.1771	18.498	0	0	0
2020/05/07	R209	04/02/2021	10.11	Put	Bond Future	9,884.5200		9.8845	8,441.7500	8.4417	(14.596)	0	0	0
2020/05/07	R209	04/02/2021	10.12	Call	Bond Future	1,850.8200		1.8508	2,193.1600	2.1932	18.497	0	0	0
2020/05/07	R209	04/02/2021	10.10	Call	Bond Future	1,823.7900		1.8238	2,161.1800	2.1612	18.499	0	0	0
2020/05/07	R209	04/02/2021	10.10	Put	Bond Future	9,930.8600		9.9309	8,485.6200	8.4856	(14.553)	0	0	0
2020/05/07	R209	06/05/2021	12.23	Put	Bond Future	0.0000		0.0000	3,710.8600	3.7109	100.000	0	0	0
2020/05/07	R209	06/05/2021	12.22	Call	Bond Future	2,051.8700		2.0519	7,583.1600	7.5832	269.573	0	0	0
2020/05/07	R209	06/05/2021			Bond Future	11.7890		62.2374	11.4272	64.0416	(3.069)	0.0000	0.0000	0
2020/05/07	R209	06/05/2021	12.23	Call	Bond Future	2,098.2700		2.0983	7,613.3400	7.6133	262.839	0	0	0
2020/05/07	R209	06/05/2021	12.22	Put	Bond Future	0.0000		0.0000	3,727.0800	3.7271	100.000	0	0	0
2020/05/07	R209	06/05/2021	12.24	Call	Bond Future	2,144.6300		2.1446	7,643.5500	7.6436	256.404	0	0	0
2020/05/07	R209	06/05/2021	12.24	Put	Bond Future	0.0000		0.0000	3,694.7100	3.6947	100.000	0	0	0
2020/05/07	R210	07/05/2020			Bond Future	184.1413		184.1413	184.1973	184.1973	0.030	0.0000	0.0000	0
2020/05/07	R210	06/08/2020			Bond Future	186.3500		186.3500	186.4040	186.4040	0.029	0.0000	0.0000	1,929
2020/05/07	R210	05/11/2020			Bond Future	186.0404		186.0404	186.0941	186.0941	0.029	0.0000	0.0000	0
2020/05/07	R210	04/02/2021			Bond Future	188.4397		188.4397	188.4940	188.4940	0.029	0.0000	0.0000	0
2020/05/07	R210	06/05/2021			Bond Future	188.0088		188.0088	188.0640	188.0640	0.029	0.0000	0.0000	0
2020/05/07	R212	07/05/2020			Bond Future	166.0187		166.0187	166.0614	166.0614	0.026	0.0000	0.0000	0
2020/05/07	R212	06/08/2020			Bond Future	165.7236		165.7236	165.6807	165.6807	(0.026)	0.0000	0.0000	6,744
2020/05/07	R212	05/11/2020			Bond Future	167.8576		167.8576	167.8132	167.8132	(0.026)	0.0000	0.0000	0
2020/05/07	R212	04/02/2021			Bond Future	167.7013		167.7013	167.6562	167.6562	(0.027)	0.0000	0.0000	0
2020/05/07	R212	06/05/2021			Bond Future	169.7573		169.7573	169.7119	169.7119	(0.027)	0.0000	0.0000	0
2020/05/07	R213	07/05/2020	9.01	Put	Bond Future	6,449.6200		6.4496	5,110.6200	5.1106	(20.761)	0	0	0
2020/05/07	R213	07/05/2020	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R213	07/05/2020			Bond Future	10.1073		81.2355	9.8700	82.5745	(2.347)	0.0000	0.0000	0
2020/05/07	R213	07/05/2020	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R213	07/05/2020	9.00	Put	Bond Future	6,511.5100		6.5115	5,172.5100	5.1725	(20.564)	0	0	0
2020/05/07	R213	07/05/2020	9.02	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R213	07/05/2020	9.02	Put	Bond Future	6,387.7900		6.3878	5,048.7900	5.0488	(20.962)	0	0	0
2020/05/07	R213	06/08/2020	9.31	Call	Bond Future	798.8900		0.7989	1,102.0300	1.1020	37.945	0	0	0
2020/05/07	R213	06/08/2020			Bond Future	10.3013		82.1894	10.0339	83.6585	(2.596)	0.0000	0.0000	14,286
2020/05/07	R213	06/08/2020	9.29	Call	Bond Future	775.9600		0.7760	1,071.9700	1.0720	38.148	0	0	0
2020/05/07	R213	06/08/2020	9.29	Put	Bond Future	6,525.5200		6.5255	5,352.4500	5.3525	(17.977)	0	0	0
2020/05/07	R213	06/08/2020	9.31	Put	Bond Future	6,429.4900		6.4295	5,263.5500	5.2636	(18.134)	0	0	0
2020/05/07	R213	06/08/2020	9.30	Call	Bond Future	787.3700		0.7874	1,086.9300	1.0869	38.046	0	0	0
2020/05/07	R213	06/08/2020	9.30	Put	Bond Future	6,477.4200		6.4774	5,307.9000	5.3079	(18.055)	0	0	0

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2020/05/07	R213	05/11/2020	9.60	Put	Bond Future	6,658.4000	6.6584	5,588.7800	5.5888	(16.064)	0	0	0
2020/05/07	R213	05/11/2020	9.59	Call	Bond Future	1,759.2500	1.7593	2,173.6600	2.1737	23.556	0	0	0
2020/05/07	R213	05/11/2020			Bond Future	10.4881	79.6940	10.2100	81.1812	(2.651)	0.0000	0.0000	0
2020/05/07	R213	05/11/2020	9.60	Call	Bond Future	1,776.0700	1.7761	2,193.6300	2.1936	23.510	0	0	0
2020/05/07	R213	05/11/2020	9.59	Put	Bond Future	6,698.8100	6.6988	5,626.0400	5.6260	(16.014)	0	0	0
2020/05/07	R213	05/11/2020	9.61	Call	Bond Future	1,792.9900	1.7930	2,213.7000	2.2137	23.464	0	0	0
2020/05/07	R213	05/11/2020	9.61	Put	Bond Future	6,618.1400	6.6181	5,551.6700	5.5517	(16.114)	0	0	0
2020/05/07	R213	04/02/2021	9.40	Call	Bond Future	1,777.0400	1.7770	2,051.5300	2.0515	15.446	0	0	0
2020/05/07	R213	04/02/2021	9.39	Put	Bond Future	8,851.0000	8.8510	7,617.3600	7.6174	(13.938)	0	0	0
2020/05/07	R213	04/02/2021			Bond Future	10.6938	80.7032	10.4040	82.2091	(2.710)	0.0000	0.0000	0
2020/05/07	R213	04/02/2021	9.41	Call	Bond Future	1,791.0300	1.7910	2,067.7200	2.0677	15.449	0	0	0
2020/05/07	R213	04/02/2021	9.41	Put	Bond Future	8,763.8900	8.7639	7,534.6500	7.5347	(14.026)	0	0	0
2020/05/07	R213	04/02/2021	9.40	Put	Bond Future	8,807.3700	8.8074	7,575.9300	7.5759	(13.982)	0	0	0
2020/05/07	R213	04/02/2021	9.39	Call	Bond Future	1,763.1400	1.7631	2,035.4300	2.0354	15.443	0	0	0
2020/05/07	R213	06/05/2021	11.91	Put	Bond Future	0.0000	0.0000	2,639.2200	2.6392	100.000	0	0	0
2020/05/07	R213	06/05/2021			Bond Future	10.9136	78.1393	10.6116	79.6635	(2.767)	0.0000	0.0000	0
2020/05/07	R213	06/05/2021	11.90	Call	Bond Future	4,713.0700	4.7131	8,888.2200	8.8882	88.587	0	0	0
2020/05/07	R213	06/05/2021	11.90	Put	Bond Future	0.0000	0.0000	2,651.0100	2.6510	100.000	0	0	0
2020/05/07	R213	06/05/2021	11.91	Call	Bond Future	4,758.8500	4.7588	8,922.2100	8.9222	87.487	0	0	0
2020/05/07	R213	06/05/2021	11.89	Call	Bond Future	4,667.2500	4.6673	8,854.2500	8.8542	89.710	0	0	0
2020/05/07	R213	06/05/2021	11.89	Put	Bond Future	0.0000	0.0000	2,662.8600	2.6629	100.000	0	0	0
2020/05/07	R214	07/05/2020	9.77	Put	Bond Future	9,144.7300	9.1447	7,576.3900	7.5764	(17.150)	0	0	0
2020/05/07	R214	07/05/2020			Bond Future	11.2721	63.2692	10.9900	64.8376	(2.503)	0.0000	0.0000	0
2020/05/07	R214	07/05/2020	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R214	07/05/2020	9.76	Put	Bond Future	9,212.6600	9.2127	7,644.3200	7.6443	(17.024)	0	0	0
2020/05/07	R214	07/05/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R214	07/05/2020	9.31	Put	Bond Future	12,377.6500	12.3777	10,809.3100	10.8093	(12.671)	0	0	0
2020/05/07	R214	07/05/2020	10.66	Put	Bond Future	3,485.7400	3.4857	1,917.4000	1.9174	(44.993)	0	0	0
2020/05/07	R214	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R214	07/05/2020	9.75	Put	Bond Future	9,280.6900	9.2807	7,712.3500	7.7124	(16.899)	0	0	0
2020/05/07	R214	07/05/2020	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R214	07/05/2020	9.91	Put	Bond Future	8,204.3100	8.2043	6,635.9700	6.6360	(19.116)	0	0	0
2020/05/07	R214	07/05/2020	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R214	07/05/2020	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R214	06/08/2020	9.98	Put	Bond Future	9,261.5600	9.2616	7,698.0100	7.6980	(16.882)	0	0	0
2020/05/07	R214	06/08/2020	9.97	Call	Bond Future	514.6600	0.5147	763.8500	0.7639	48.418	0	0	0
2020/05/07	R214	06/08/2020			Bond Future	11.4594	64.0122	11.1249	65.8281	(2.919)	0.0000	0.0000	22,161
2020/05/07	R214	06/08/2020	9.98	Call	Bond Future	522.5400	0.5225	774.9600	0.7750	48.306	0	0	0
2020/05/07	R214	06/08/2020	9.97	Put	Bond Future	9,319.4000	9.3194	7,752.6200	7.7526	(16.812)	0	0	0
2020/05/07	R214	06/08/2020	9.99	Call	Bond Future	530.5100	0.5305	786.1800	0.7862	48.193	0	0	0
2020/05/07	R214	06/08/2020	9.99	Put	Bond Future	9,203.9100	9.2039	7,643.6100	7.6436	(16.953)	0	0	0
2020/05/07	R214	05/11/2020	10.26	Put	Bond Future	9,268.7400	9.2687	7,832.6700	7.8327	(15.494)	0	0	0
2020/05/07	R214	05/11/2020			Bond Future	11.6391	61.5396	11.2920	63.3781	(2.982)	0.0000	0.0000	0
2020/05/07	R214	05/11/2020	10.25	Call	Bond Future	1,381.3100	1.3813	1,780.6600	1.7807	28.911	0	0	0
2020/05/07	R214	05/11/2020	10.25	Put	Bond Future	9,318.9100	9.3189	7,879.6900	7.8797	(15.444)	0	0	0
2020/05/07	R214	05/11/2020	10.26	Call	Bond Future	1,394.1300	1.3941	1,796.6300	1.7966	28.871	0	0	0
2020/05/07	R214	05/11/2020	10.24	Call	Bond Future	1,368.5600	1.3686	1,764.7700	1.7648	28.951	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
2020/05/07	R214	05/11/2020	10.24	Put	Bond Future	9,369.2500	9.3692	7,926.8900	7.9269	(15.395)	0	0	0
2020/05/07	R214	04/02/2021	10.33	Call	Bond Future	1,852.0100	1.8520	2,208.0000	2.2080	19.222	0	0	0
2020/05/07	R214	04/02/2021			Bond Future	11.8344	62.3189	11.4735	64.1807	(3.050)	0.0000	0.0000	0
2020/05/07	R214	04/02/2021	10.31	Call	Bond Future	1,824.6500	1.8247	2,175.4600	2.1755	19.226	0	0	0
2020/05/07	R214	04/02/2021	10.31	Put	Bond Future	10,374.8700	10.3749	8,863.9000	8.8639	(14.564)	0	0	0
2020/05/07	R214	04/02/2021	10.33	Put	Bond Future	10,277.6100	10.2776	8,771.8200	8.7718	(14.651)	0	0	0
2020/05/07	R214	04/02/2021	10.32	Call	Bond Future	1,838.3000	1.8383	2,191.6900	2.1917	19.224	0	0	0
2020/05/07	R214	04/02/2021	10.32	Put	Bond Future	10,326.1700	10.3262	8,817.7800	8.8178	(14.607)	0	0	0
2020/05/07	R214	06/05/2021	12.26	Call	Bond Future	1,067.9600	1.0680	7,126.7500	7.1267	567.324	0	0	0
2020/05/07	R214	06/05/2021	12.25	Put	Bond Future	0.0000	0.0000	4,192.7000	4.1927	100.000	0	0	0
2020/05/07	R214	06/05/2021			Bond Future	12.0384	59.7863	11.6631	61.6706	(3.118)	0.0000	0.0000	0
2020/05/07	R214	06/05/2021	12.27	Call	Bond Future	1,115.4000	1.1154	7,156.3000	7.1563	541.590	0	0	0
2020/05/07	R214	06/05/2021	12.27	Put	Bond Future	0.0000	0.0000	4,156.5900	4.1566	100.000	0	0	0
2020/05/07	R214	06/05/2021	12.26	Put	Bond Future	0.0000	0.0000	4,174.4800	4.1745	100.000	0	0	0
2020/05/07	R214	06/05/2021	12.25	Call	Bond Future	1,020.4500	1.0205	7,097.4600	7.0975	595.523	0	0	0
2020/05/07	R248	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R248	07/05/2020	9.77	Put	Bond Future	12,795.5900	12.7956	10,944.0000	10.9440	(14.471)	0	0	0
2020/05/07	R248	07/05/2020	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R248	07/05/2020	9.69	Put	Bond Future	13,497.7100	13.4977	11,646.1200	11.6461	(13.718)	0	0	0
2020/05/07	R248	07/05/2020			Bond Future	11.4473	79.2256	11.1750	81.0772	(2.378)	0.0000	0.0000	0
2020/05/07	R248	07/05/2020	9.79	Put	Bond Future	12,621.5200	12.6215	10,769.9300	10.7699	(14.670)	0	0	0
2020/05/07	R248	07/05/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R248	07/05/2020	10.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R248	07/05/2020	10.70	Put	Bond Future	5,277.8400	5.2778	3,426.2500	3.4263	(35.082)	0	0	0
2020/05/07	R248	07/05/2020	9.78	Put	Bond Future	12,708.4900	12.7085	10,856.9000	10.8569	(14.570)	0	0	0
2020/05/07	R248	07/05/2020	10.20	Put	Bond Future	9,177.3400	9.1773	7,325.7500	7.3258	(20.176)	0	0	0
2020/05/07	R248	07/05/2020	9.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R248	07/05/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/07	R248	06/08/2020	11.80	Call	Bond Future	3,867.0500	3.8670	5,163.6600	5.1637	33.530	0	0	470
2020/05/07	R248	06/08/2020	12.75	Call	Bond Future	7,782.1500	7.7822	9,535.5000	9.5355	22.530	0	0	814
2020/05/07	R248	06/08/2020	10.35	Call	Bond Future	516.6400	0.5166	843.4900	0.8435	63.265	0	0	640
2020/05/07	R248	06/08/2020	11.85	Put	Bond Future	2,742.3800	2.7424	1,880.5900	1.8806	(31.425)	0	0	0
2020/05/07	R248	06/08/2020	9.00	Put	Bond Future	21,249.1500	21.2491	19,079.4800	19.0795	(10.211)	0	0	0
2020/05/07	R248	06/08/2020	10.20	Call	Bond Future	390.7600	0.3908	651.2000	0.6512	66.650	0	0	0
2020/05/07	R248	06/08/2020			Bond Future	11.6446	80.1559	11.3139	82.3453	(2.840)	0.0000	0.0000	82,395
2020/05/07	R248	06/08/2020	10.35	Put	Bond Future	9,776.0300	9.7760	7,913.4700	7.9135	(19.052)	0	0	0
2020/05/07	R248	06/08/2020	11.85	Call	Bond Future	4,047.7800	4.0478	5,375.4000	5.3754	32.799	0	0	0
2020/05/07	R248	06/08/2020	11.15	Put	Bond Future	5,162.2500	5.1623	3,812.1300	3.8121	(26.154)	0	0	0
2020/05/07	R248	06/08/2020	11.15	Call	Bond Future	1,845.1100	1.8451	2,684.4000	2.6844	45.487	0	0	0
2020/05/07	R248	06/08/2020	10.85	Put	Bond Future	6,635.6900	6.6357	5,064.5400	5.0645	(23.677)	0	0	0
2020/05/07	R248	06/08/2020	10.85	Call	Bond Future	1,178.2500	1.1783	1,796.5100	1.7965	52.473	0	0	640
2020/05/07	R248	06/08/2020	9.25	Put	Bond Future	18,845.2100	18.8452	16,694.0300	16.6940	(11.415)	0	0	0
2020/05/07	R248	06/08/2020	9.25	Call	Bond Future	42.4700	0.0425	80.7000	0.0807	90.016	0	0	20,640
2020/05/07	R248	06/08/2020	10.18	Call	Bond Future	375.9800	0.3760	628.2800	0.6283	67.105	0	0	0
2020/05/07	R248	06/08/2020	10.18	Put	Bond Future	10,999.4500	10.9994	9,062.3400	9.0623	(17.611)	0	0	0
2020/05/07	R248	06/08/2020	11.80	Put	Bond Future	2,875.6400	2.8756	1,982.8400	1.9828	(31.047)	0	0	0
2020/05/07	R248	06/08/2020	12.75	Put	Bond Future	1,208.1800	1.2082	772.1200	0.7721	(36.092)	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
2020/05/07	R248	06/08/2020	9.00	Call	Bond Future	20.4500	0.0204	40.1900	0.0402	96.528	0	0	3,000
2020/05/07	R248	06/08/2020	10.20	Put	Bond Future	10,851.7900	10.8518	8,922.8200	8.9228	(17.776)	0	0	0
2020/05/07	R248	06/08/2020	12.25	Put	Bond Future	1,885.6700	1.8857	1,245.0300	1.2450	(33.974)	0	0	0
2020/05/07	R248	06/08/2020	12.25	Call	Bond Future	5,619.7200	5.6197	7,168.4900	7.1685	27.560	0	0	814
2020/05/07	R248	06/08/2020	11.10	Put	Bond Future	5,384.0600	5.3841	3,996.2400	3.9962	(25.776)	0	0	0
2020/05/07	R248	06/08/2020	11.10	Call	Bond Future	1,717.1800	1.7172	2,518.7700	2.5188	46.681	0	0	470
2020/05/07	R248	06/08/2020	10.19	Call	Bond Future	383.3200	0.3833	639.6600	0.6397	66.874	0	0	0
2020/05/07	R248	06/08/2020	10.19	Put	Bond Future	10,925.5100	10.9255	8,992.4400	8.9924	(17.693)	0	0	0
2020/05/07	R248	05/11/2020	10.02	Put	Bond Future	13,937.0900	13.9371	12,002.9300	12.0029	(13.878)	0	0	0
2020/05/07	R248	05/11/2020	10.03	Call	Bond Future	804.2700	0.8043	1,089.8900	1.0899	35.513	0	0	0
2020/05/07	R248	05/11/2020			Bond Future	11.8345	76.7515	11.4902	78.9681	(2.910)	0.0000	0.0000	0
2020/05/07	R248	05/11/2020	11.00	Put	Bond Future	0.0000	0.0000	6,392.6900	6.3927	100.000	0	0	0
2020/05/07	R248	05/11/2020	11.00	Call	Bond Future	0.0000	0.0000	3,027.9700	3.0280	100.000	0	0	800
2020/05/07	R248	05/11/2020	10.00	Put	Bond Future	0.0000	0.0000	12,144.2200	12.1442	100.000	0	0	0
2020/05/07	R248	05/11/2020	10.00	Call	Bond Future	0.0000	0.0000	1,050.9800	1.0510	100.000	0	0	800
2020/05/07	R248	05/11/2020	10.04	Call	Bond Future	814.3200	0.8143	1,103.0800	1.1031	35.460	0	0	0
2020/05/07	R248	05/11/2020	10.04	Put	Bond Future	13,790.5200	13.7905	11,862.6400	11.8626	(13.980)	0	0	0
2020/05/07	R248	05/11/2020	10.02	Call	Bond Future	794.3200	0.7943	1,076.8000	1.0768	35.562	0	0	0
2020/05/07	R248	05/11/2020	10.03	Put	Bond Future	13,863.6800	13.8637	11,932.6600	11.9327	(13.929)	0	0	0
2020/05/07	R248	04/02/2021	10.46	Call	Bond Future	1,730.2800	1.7303	2,080.4100	2.0804	20.235	0	0	0
2020/05/07	R248	04/02/2021	10.47	Put	Bond Future	12,538.1900	12.5382	10,646.7800	10.6468	(15.085)	0	0	0
2020/05/07	R248	04/02/2021			Bond Future	12.0417	77.7234	11.6821	79.9681	(2.986)	0.0000	0.0000	0
2020/05/07	R248	04/02/2021	10.46	Put	Bond Future	12,600.6300	12.6006	10,706.1000	10.7061	(15.035)	0	0	0
2020/05/07	R248	04/02/2021	10.47	Call	Bond Future	1,745.3600	1.7454	2,098.6100	2.0986	20.239	0	0	0
2020/05/07	R248	04/02/2021	10.48	Call	Bond Future	1,760.5200	1.7605	2,116.9200	2.1169	20.244	0	0	0
2020/05/07	R248	04/02/2021	10.48	Put	Bond Future	12,475.9600	12.4760	10,587.7000	10.5877	(15.135)	0	0	0
2020/05/07	R248	06/05/2021	12.36	Call	Bond Future	593.0600	0.5931	7,721.7700	7.7218	1202.022	0	0	0
2020/05/07	R248	06/05/2021			Bond Future	12.2584	74.2399	11.8829	76.5117	(3.063)	0.0000	0.0000	0
2020/05/07	R248	06/05/2021	12.34	Call	Bond Future	476.9700	0.4770	7,654.2900	7.6543	1504.774	0	0	0
2020/05/07	R248	06/05/2021	12.34	Put	Bond Future	0.0000	0.0000	4,905.5200	4.9055	100.000	0	0	0
2020/05/07	R248	06/05/2021	12.36	Put	Bond Future	0.0000	0.0000	4,856.9100	4.8569	100.000	0	0	0
2020/05/07	R248	06/05/2021	12.35	Call	Bond Future	535.0600	0.5351	7,688.0100	7.6880	1336.850	0	0	0
2020/05/07	R248	06/05/2021	12.35	Put	Bond Future	0.0000	0.0000	4,881.1500	4.8812	100.000	0	0	0

**Total**

**1256925**