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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/04/2020 TO 09/04/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	2025	07/05/2020		Bond Future	134.0774	134.0774	134.9843	134.9843	0.676	0.0000	0.0000	2,087
2020/04/09	2025	06/08/2020		Bond Future	134.6605	134.6605	135.5811	135.5811	0.684	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/09	2025	05/11/2020			Bond Future	136.7454	136.7454	137.6803	137.6803	0.684	0.0000	0.0000	0
2020/04/09	2025	04/02/2021			Bond Future	137.2961	137.2961	138.2455	138.2455	0.692	0.0000	0.0000	0
2020/04/09	2029	07/05/2020			Bond Future	95.7630	95.7630	96.7699	96.7699	1.051	0.0000	0.0000	2,571
2020/04/09	2029	06/08/2020			Bond Future	97.2567	97.2567	98.2791	98.2791	1.051	0.0000	0.0000	0
2020/04/09	2029	05/11/2020			Bond Future	97.6188	97.6188	98.6569	98.6569	1.063	0.0000	0.0000	0
2020/04/09	2029	04/02/2021			Bond Future	99.1046	99.1046	100.1587	100.1587	1.064	0.0000	0.0000	0
2020/04/09	2030	07/05/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	2030	07/05/2020	8.78	Put	Bond Future	12,738.2700	12.7383	11,886.0000	11.8860	(6.691)	0	0	0
2020/04/09	2030	07/05/2020	8.85	Put	Bond Future	12,302.9800	12.3030	11,450.7200	11.4507	(6.927)	0	0	5,820
2020/04/09	2030	07/05/2020	8.45	Put	Bond Future	14,825.9900	14.8260	13,973.7200	13.9737	(5.748)	0	0	0
2020/04/09	2030	07/05/2020	9.19	Put	Bond Future	10,225.5000	10.2255	9,373.3300	9.3733	(8.334)	0	0	0
2020/04/09	2030	07/05/2020			Bond Future	11.0237	84.4522	10.8595	85.3045	(1.489)	0.0000	0.0000	103,633
2020/04/09	2030	07/05/2020	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	2030	07/05/2020	8.80	Put	Bond Future	12,613.6400	12.6136	11,761.3700	11.7614	(6.757)	0	0	0
2020/04/09	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/09	2030	07/05/2020	9.19	Call	Bond Future	0.0500	0.0001	0.1500	0.0002	200.000	0	0	0
2020/04/09	2030	07/05/2020	8.79	Put	Bond Future	12,675.9300	12.6759	11,823.6600	11.8237	(6.724)	0	0	0
2020/04/09	2030	07/05/2020	8.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	2030	07/05/2020	8.90	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/09	2030	07/05/2020	8.85	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	5,000
2020/04/09	2030	07/05/2020	8.90	Put	Bond Future	11,993.6500	11.9937	11,141.3900	11.1414	(7.106)	0	0	5,820
2020/04/09	2030	06/08/2020	10.70	Call	Bond Future	1,091.4300	1.0914	1,387.6300	1.3876	27.139	0	0	470
2020/04/09	2030	06/08/2020	10.00	Call	Bond Future	328.9500	0.3290	449.4500	0.4495	36.632	0	0	470
2020/04/09	2030	06/08/2020	10.05	Put	Bond Future	6,539.9000	6.5399	5,804.8500	5.8049	(11.239)	0	0	0
2020/04/09	2030	06/08/2020	9.75	Put	Bond Future	8,052.3600	8.0524	7,267.2100	7.2672	(9.751)	0	0	0
2020/04/09	2030	06/08/2020	9.42	Call	Bond Future	94.4800	0.0945	137.4100	0.1374	45.438	0	0	0
2020/04/09	2030	06/08/2020	9.11	Call	Bond Future	43.4400	0.0434	65.4100	0.0654	50.576	0	0	0
2020/04/09	2030	06/08/2020			Bond Future	11.2249	81.7405	11.0534	82.6055	(1.528)	0.0000	0.0000	5,700
2020/04/09	2030	06/08/2020	10.70	Put	Bond Future	3,777.7600	3.7778	3,208.8900	3.2089	(15.058)	0	0	0
2020/04/09	2030	06/08/2020	9.05	Put	Bond Future	11,968.7700	11.9688	11,122.8100	11.1228	(7.068)	0	0	0
2020/04/09	2030	06/08/2020	9.05	Call	Bond Future	37.0200	0.0370	56.1300	0.0561	51.621	0	0	450
2020/04/09	2030	06/08/2020	8.36	Put	Bond Future	16,197.0400	16.1970	15,334.9900	15.3350	(5.322)	0	0	0
2020/04/09	2030	06/08/2020	8.36	Call	Bond Future	4.6900	0.0047	7.7100	0.0077	64.392	0	0	800
2020/04/09	2030	06/08/2020	8.86	Put	Bond Future	13,102.2800	13.1023	12,249.2300	12.2492	(6.511)	0	0	0
2020/04/09	2030	06/08/2020	8.86	Call	Bond Future	21.8700	0.0219	33.8900	0.0339	54.961	0	0	800
2020/04/09	2030	06/08/2020	9.09	Call	Bond Future	41.2000	0.0412	62.1800	0.0622	50.922	0	0	0
2020/04/09	2030	06/08/2020	9.09	Put	Bond Future	11,733.4500	11.7335	10,889.3600	10.8894	(7.194)	0	0	0
2020/04/09	2030	06/08/2020	10.00	Put	Bond Future	6,783.3400	6.7833	6,038.7700	6.0388	(10.976)	0	0	0
2020/04/09	2030	06/08/2020	10.75	Call	Bond Future	1,176.5800	1.1766	1,488.2100	1.4882	26.486	0	0	0
2020/04/09	2030	06/08/2020	10.05	Call	Bond Future	361.9600	0.3620	491.9800	0.4920	35.921	0	0	0
2020/04/09	2030	06/08/2020	9.75	Call	Bond Future	198.3500	0.1984	278.2700	0.2783	40.292	0	0	450
2020/04/09	2030	06/08/2020	9.42	Put	Bond Future	9,841.1700	9.8412	9,019.0300	9.0190	(8.354)	0	0	800
2020/04/09	2030	06/08/2020	9.11	Put	Bond Future	11,616.2400	11.6162	10,773.1400	10.7731	(7.258)	0	0	0
2020/04/09	2030	06/08/2020	10.75	Put	Bond Future	3,602.0200	3.6020	3,048.5800	3.0486	(15.365)	0	0	0
2020/04/09	2030	06/08/2020	9.20	Put	Bond Future	11,092.6300	11.0926	10,254.4900	10.2545	(7.556)	0	0	0
2020/04/09	2030	06/08/2020	9.20	Call	Bond Future	54.8800	0.0549	81.8100	0.0818	49.071	0	0	323

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2020/04/09	2030	06/08/2020	8.50	Put	Bond Future	15,315.1500		15.3152	14,454.6300	14.4546	(5.619)	0	0	0
2020/04/09	2030	06/08/2020	8.50	Call	Bond Future	7.3900		0.0074	11.9400	0.0119	61.570	0	0	323
2020/04/09	2030	06/08/2020	9.10	Call	Bond Future	42.3100		0.0423	63.7800	0.0638	50.745	0	0	0
2020/04/09	2030	06/08/2020	9.10	Put	Bond Future	11,674.8100		11.6748	10,831.2100	10.8312	(7.226)	0	0	0
2020/04/09	2030	05/11/2020	8.10	Put	Bond Future	18,589.0700		18.5891	17,719.1800	17.7192	(4.680)	0	0	0
2020/04/09	2030	05/11/2020	8.73	Call	Bond Future	71.7100		0.0717	98.7300	0.0987	37.680	0	0	3,000
2020/04/09	2030	05/11/2020	10.06	Put	Bond Future	7,638.6500		7.6387	6,924.4900	6.9245	(9.349)	0	0	1,000
2020/04/09	2030	05/11/2020	9.39	Put	Bond Future	10,987.9000		10.9879	10,183.2200	10.1832	(7.323)	0	0	0
2020/04/09	2030	05/11/2020	9.38	Call	Bond Future	228.7900		0.2288	301.4000	0.3014	31.737	0	0	0
2020/04/09	2030	05/11/2020			Bond Future	11.4217		82.9868	11.2428	83.8651	(1.567)	0.0000	0.0000	0
2020/04/09	2030	05/11/2020	9.61	Call	Bond Future	329.1500		0.3291	427.1500	0.4272	29.774	0	0	0
2020/04/09	2030	05/11/2020	9.61	Put	Bond Future	9,832.4200		9.8324	9,052.1400	9.0521	(7.936)	0	0	3,000
2020/04/09	2030	05/11/2020	8.85	Put	Bond Future	14,016.1800		14.0162	13,170.8600	13.1709	(6.031)	0	0	0
2020/04/09	2030	05/11/2020	8.85	Call	Bond Future	90.2000		0.0902	123.1600	0.1232	36.541	0	0	3,000
2020/04/09	2030	05/11/2020	8.34	Put	Bond Future	17,084.8700		17.0849	16,220.0300	16.2200	(5.062)	0	0	0
2020/04/09	2030	05/11/2020	8.34	Call	Bond Future	32.3700		0.0324	45.8100	0.0458	41.520	0	0	1,000
2020/04/09	2030	05/11/2020	9.04	Put	Bond Future	12,922.2000		12.9222	12,088.3900	12.0884	(6.453)	0	0	0
2020/04/09	2030	05/11/2020	9.04	Call	Bond Future	127.8600		0.1279	172.3300	0.1723	34.780	0	0	1,000
2020/04/09	2030	05/11/2020	9.86	Put	Bond Future	8,583.5400		8.5835	7,837.2500	7.8373	(8.694)	0	0	14,160
2020/04/09	2030	05/11/2020	8.36	Put	Bond Future	16,961.1800		16.9612	16,096.8600	16.0969	(5.096)	0	0	0
2020/04/09	2030	05/11/2020	8.10	Call	Bond Future	19.0900		0.0191	27.4800	0.0275	43.950	0	0	3,000
2020/04/09	2030	05/11/2020	8.73	Put	Bond Future	14,721.5700		14.7216	13,870.3100	13.8703	(5.782)	0	0	0
2020/04/09	2030	05/11/2020	9.23	Put	Bond Future	11,858.3800		11.8584	11,038.9900	11.0390	(6.910)	0	0	0
2020/04/09	2030	05/11/2020	10.06	Call	Bond Future	627.5400		0.6275	791.6600	0.7917	26.153	0	0	0
2020/04/09	2030	05/11/2020	10.37	Put	Bond Future	6,279.1900		6.2792	5,623.1700	5.6232	(10.448)	0	0	15,947
2020/04/09	2030	05/11/2020	9.39	Call	Bond Future	232.5500		0.2325	306.1500	0.3061	31.649	0	0	0
2020/04/09	2030	05/11/2020	9.38	Put	Bond Future	11,041.5900		11.0416	10,235.9200	10.2359	(7.297)	0	0	0
2020/04/09	2030	05/11/2020	9.86	Call	Bond Future	476.0700		0.4761	608.0600	0.6081	27.725	0	0	0
2020/04/09	2030	05/11/2020	8.36	Call	Bond Future	33.7800		0.0338	47.7400	0.0477	41.326	0	0	14,160
2020/04/09	2030	05/11/2020	8.86	Put	Bond Future	13,957.8900		13.9579	13,113.1100	13.1131	(6.052)	0	0	0
2020/04/09	2030	05/11/2020	8.86	Call	Bond Future	91.9100		0.0919	125.4100	0.1254	36.449	0	0	14,160
2020/04/09	2030	05/11/2020	9.23	Call	Bond Future	178.1700		0.1782	237.0600	0.2371	33.053	0	0	3,000
2020/04/09	2030	05/11/2020	10.47	Call	Bond Future	1,051.3700		1.0514	1,294.3600	1.2944	23.112	0	0	0
2020/04/09	2030	05/11/2020	10.47	Put	Bond Future	5,869.8300		5.8698	5,234.5400	5.2345	(10.823)	0	0	3,000
2020/04/09	2030	05/11/2020	8.53	Put	Bond Future	15,920.4800		15.9205	15,061.2800	15.0613	(5.397)	0	0	0
2020/04/09	2030	05/11/2020	8.53	Call	Bond Future	48.1500		0.0482	67.2300	0.0672	39.626	0	0	15,947
2020/04/09	2030	05/11/2020	9.03	Put	Bond Future	12,979.0500		12.9790	12,144.5600	12.1446	(6.430)	0	0	0
2020/04/09	2030	05/11/2020	9.03	Call	Bond Future	125.5900		0.1256	169.3800	0.1694	34.867	0	0	15,947
2020/04/09	2030	05/11/2020	10.37	Call	Bond Future	932.6400		0.9326	1,154.9000	1.1549	23.831	0	0	0
2020/04/09	2030	05/11/2020	9.40	Call	Bond Future	236.3600		0.2364	310.9700	0.3110	31.566	0	0	0
2020/04/09	2030	05/11/2020	9.40	Put	Bond Future	10,934.3100		10.9343	10,130.6400	10.1306	(7.350)	0	0	0
2020/04/09	2030	04/02/2021	9.12	Call	Bond Future	202.0500		0.2020	262.6100	0.2626	29.973	0	0	1,000
2020/04/09	2030	04/02/2021	8.36	Call	Bond Future	59.4700		0.0595	80.6100	0.0806	35.547	0	0	800
2020/04/09	2030	04/02/2021	9.16	Call	Bond Future	214.2500		0.2143	277.8700	0.2779	29.694	0	0	0
2020/04/09	2030	04/02/2021	9.15	Put	Bond Future	13,243.9900		13.2440	12,415.2700	12.4153	(6.257)	0	0	0
2020/04/09	2030	04/02/2021			Bond Future	11.6455		80.2240	11.4582	81.1155	(1.609)	0.0000	0.0000	0
2020/04/09	2030	04/02/2021	8.37	Put	Bond Future	17,728.7700		17.7288	16,858.6600	16.8587	(4.908)	0	0	0
2020/04/09	2030	04/02/2021	8.37	Call	Bond Future	60.5200		0.0605	81.9800	0.0820	35.459	0	0	1,000

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2020/04/09	2030	04/02/2021	9.17	Call	Bond Future		217.3900	0.2174	281.7900	0.2818	29.624	0	0	0
2020/04/09	2030	04/02/2021	9.17	Put	Bond Future		13,135.1700	13.1352	12,308.0000	12.3080	(6.297)	0	0	0
2020/04/09	2030	04/02/2021	9.12	Put	Bond Future		13,407.8600	13.4079	12,576.8500	12.5768	(6.198)	0	0	0
2020/04/09	2030	04/02/2021	8.36	Put	Bond Future		17,789.0600	17.7891	16,918.6300	16.9186	(4.893)	0	0	0
2020/04/09	2030	04/02/2021	9.16	Put	Bond Future		13,189.5400	13.1895	12,361.5900	12.3616	(6.277)	0	0	0
2020/04/09	2030	04/02/2021	9.15	Call	Bond Future		211.1400	0.2111	273.9900	0.2740	29.767	0	0	0
2020/04/09	2030	04/02/2021	8.86	Put	Bond Future		14,858.5300	14.8585	14,010.2900	14.0103	(5.709)	0	0	0
2020/04/09	2030	04/02/2021	8.86	Call	Bond Future		136.1500	0.1362	179.4800	0.1795	31.825	0	0	800
2020/04/09	2030	04/02/2021	10.20	Call	Bond Future		815.4300	0.8154	1,002.9200	1.0029	22.993	0	0	0
2020/04/09	2030	04/02/2021	10.20	Put	Bond Future		8,048.8400	8.0488	7,344.7600	7.3448	(8.748)	0	0	1,800
2020/04/09	2032	07/05/2020	9.19	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	2032	07/05/2020	9.54	Put	Bond Future		11,435.9300	11.4359	10,562.2700	10.5623	(7.640)	0	0	3,000
2020/04/09	2032	07/05/2020	8.82	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/09	2032	07/05/2020	9.20	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/09	2032	07/05/2020			Bond Future		11.4465	80.4387	11.2877	81.3124	(1.388)	0.0000	0.0000	78,320
2020/04/09	2032	07/05/2020	9.17	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/09	2032	07/05/2020	9.17	Put	Bond Future		13,915.4000	13.9154	13,041.6900	13.0417	(6.279)	0	0	0
2020/04/09	2032	07/05/2020	9.54	Call	Bond Future		0.0200	0.0000	0.0700	0.0001	250.000	0	0	0
2020/04/09	2032	07/05/2020	9.00	Put	Bond Future		15,085.6400	15.0856	14,211.9300	14.2119	(5.792)	0	0	0
2020/04/09	2032	07/05/2020	9.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/09	2032	07/05/2020	9.50	Put	Bond Future		11,699.6000	11.6996	10,825.9200	10.8259	(7.468)	0	0	0
2020/04/09	2032	07/05/2020	9.50	Call	Bond Future		0.0200	0.0000	0.0500	0.0001	150.000	0	0	7,500
2020/04/09	2032	07/05/2020	9.30	Put	Bond Future		13,033.8000	13.0338	12,160.1000	12.1601	(6.703)	0	0	0
2020/04/09	2032	07/05/2020	9.30	Call	Bond Future		0.0000	0.0000	0.0100	0.0000	100.000	0	0	7,500
2020/04/09	2032	07/05/2020	9.19	Put	Bond Future		13,779.0200	13.7790	12,905.3100	12.9053	(6.341)	0	0	0
2020/04/09	2032	07/05/2020	8.82	Put	Bond Future		16,346.6000	16.3466	15,472.8900	15.4729	(5.345)	0	0	0
2020/04/09	2032	07/05/2020	9.20	Put	Bond Future		13,710.9300	13.7109	12,837.2200	12.8372	(6.372)	0	0	0
2020/04/09	2032	07/05/2020	9.18	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	2032	07/05/2020	9.18	Put	Bond Future		13,847.1700	13.8472	12,973.4600	12.9735	(6.310)	0	0	0
2020/04/09	2032	06/08/2020	8.79	Put	Bond Future		17,448.7600	17.4488	16,564.4800	16.5645	(5.068)	0	0	0
2020/04/09	2032	06/08/2020	9.29	Put	Bond Future		14,047.0400	14.0470	13,171.3400	13.1713	(6.234)	0	0	0
2020/04/09	2032	06/08/2020	9.46	Put	Bond Future		12,935.6800	12.9357	12,066.0900	12.0661	(6.722)	0	0	0
2020/04/09	2032	06/08/2020	9.45	Call	Bond Future		33.0400	0.0330	49.9200	0.0499	51.090	0	0	0
2020/04/09	2032	06/08/2020			Bond Future		11.6418	81.6733	11.4763	82.5602	(1.422)	0.0000	0.0000	300
2020/04/09	2032	06/08/2020	9.91	Call	Bond Future		109.7400	0.1097	157.4600	0.1575	43.485	0	0	0
2020/04/09	2032	06/08/2020	9.91	Put	Bond Future		10,123.2500	10.1233	9,284.0700	9.2841	(8.290)	0	0	800
2020/04/09	2032	06/08/2020	8.79	Call	Bond Future		4.1600	0.0042	6.7800	0.0068	62.981	0	0	800
2020/04/09	2032	06/08/2020	9.29	Call	Bond Future		20.7900	0.0208	31.9900	0.0320	53.872	0	0	800
2020/04/09	2032	06/08/2020	9.46	Call	Bond Future		33.9800	0.0340	51.2900	0.0513	50.942	0	0	0
2020/04/09	2032	06/08/2020	9.45	Put	Bond Future		13,000.3700	13.0004	12,130.3500	12.1304	(6.692)	0	0	0
2020/04/09	2032	06/08/2020	9.47	Call	Bond Future		34.9500	0.0350	52.6900	0.0527	50.758	0	0	0
2020/04/09	2032	06/08/2020	9.47	Put	Bond Future		12,871.0800	12.8711	12,001.9200	12.0019	(6.753)	0	0	0
2020/04/09	2032	05/11/2020	9.61	Put	Bond Future		13,025.9200	13.0259	12,180.8400	12.1808	(6.488)	0	0	0
2020/04/09	2032	05/11/2020	10.99	Call	Bond Future		1,273.5200	1.2735	1,546.2800	1.5463	21.418	0	0	0
2020/04/09	2032	05/11/2020	9.44	Put	Bond Future		14,077.1100	14.0771	13,219.3500	13.2193	(6.093)	0	0	0
2020/04/09	2032	05/11/2020	11.08	Call	Bond Future		1,422.5300	1.4225	1,716.8000	1.7168	20.686	0	0	0
2020/04/09	2032	05/11/2020	9.77	Put	Bond Future		12,064.4400	12.0644	11,233.7600	11.2338	(6.885)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/09	2032	05/11/2020			Bond Future	11.8410	78.7649	11.6685	79.6653	(1.457)	0.0000	0.0000	0
2020/04/09	2032	05/11/2020	10.99	Put	Bond Future	5,860.1000	5.8601	5,232.4600	5.2325	(10.710)	0	0	3,000
2020/04/09	2032	05/11/2020	9.76	Call	Bond Future	220.6900	0.2207	289.4400	0.2894	31.152	0	0	0
2020/04/09	2032	05/11/2020	9.76	Put	Bond Future	12,123.7000	12.1237	11,292.0500	11.2920	(6.860)	0	0	0
2020/04/09	2032	05/11/2020	9.11	Call	Bond Future	66.4800	0.0665	91.0800	0.0911	37.004	0	0	3,000
2020/04/09	2032	05/11/2020	9.61	Call	Bond Future	170.4900	0.1705	225.8100	0.2258	32.448	0	0	3,000
2020/04/09	2032	05/11/2020	9.44	Call	Bond Future	125.5600	0.1256	168.2000	0.1682	33.960	0	0	1,000
2020/04/09	2032	05/11/2020	11.08	Put	Bond Future	5,506.5200	5.5065	4,900.3900	4.9004	(11.007)	0	0	1,000
2020/04/09	2032	05/11/2020	9.77	Call	Bond Future	224.4300	0.2244	294.1500	0.2941	31.065	0	0	0
2020/04/09	2032	05/11/2020	9.11	Put	Bond Future	16,197.6900	16.1977	15,321.8900	15.3219	(5.407)	0	0	0
2020/04/09	2032	05/11/2020	8.94	Put	Bond Future	17,328.3100	17.3283	16,446.0100	16.4460	(5.092)	0	0	0
2020/04/09	2032	05/11/2020	8.94	Call	Bond Future	46.8500	0.0468	64.9500	0.0650	38.634	0	0	1,000
2020/04/09	2032	05/11/2020	9.75	Call	Bond Future	217.0000	0.2170	284.7800	0.2848	31.235	0	0	0
2020/04/09	2032	05/11/2020	9.75	Put	Bond Future	12,183.0800	12.1831	11,350.4600	11.3505	(6.834)	0	0	0
2020/04/09	2032	04/02/2021	10.82	Put	Bond Future	7,711.9100	7.7119	7,025.5900	7.0256	(8.899)	0	0	800
2020/04/09	2032	04/02/2021	9.29	Call	Bond Future	145.3500	0.1454	189.4500	0.1895	30.341	0	0	800
2020/04/09	2032	04/02/2021	9.63	Call	Bond Future	244.5000	0.2445	313.0400	0.3130	28.033	0	0	0
2020/04/09	2032	04/02/2021			Bond Future	12.0609	79.9444	11.8809	80.8585	(1.493)	0.0000	0.0000	0
2020/04/09	2032	04/02/2021	8.79	Put	Bond Future	19,305.3900	19.3054	18,412.4600	18.4125	(4.625)	0	0	0
2020/04/09	2032	04/02/2021	8.79	Call	Bond Future	62.3100	0.0623	83.4600	0.0835	33.943	0	0	800
2020/04/09	2032	04/02/2021	9.61	Call	Bond Future	237.4200	0.2374	304.2900	0.3043	28.165	0	0	0
2020/04/09	2032	04/02/2021	9.61	Put	Bond Future	14,088.7300	14.0887	13,241.5200	13.2415	(6.013)	0	0	0
2020/04/09	2032	04/02/2021	10.82	Call	Bond Future	1,093.1100	1.0931	1,320.8700	1.3209	20.836	0	0	0
2020/04/09	2032	04/02/2021	9.29	Put	Bond Future	16,051.0400	16.0510	15,181.0600	15.1811	(5.420)	0	0	0
2020/04/09	2032	04/02/2021	9.63	Put	Bond Future	13,969.4700	13.9695	13,123.9300	13.1239	(6.053)	0	0	0
2020/04/09	2032	04/02/2021	9.62	Call	Bond Future	240.9400	0.2409	308.6400	0.3086	28.098	0	0	0
2020/04/09	2032	04/02/2021	9.62	Put	Bond Future	14,029.0500	14.0290	13,182.6700	13.1827	(6.033)	0	0	0
2020/04/09	2033	07/05/2020			Bond Future	94.7276	94.7276	94.1633	94.1633	(0.596)	0.0000	0.0000	7,089
2020/04/09	2033	06/08/2020			Bond Future	96.2051	96.2051	95.6320	95.6320	(0.596)	0.0000	0.0000	0
2020/04/09	2033	05/11/2020			Bond Future	96.4736	96.4736	95.8915	95.8915	(0.603)	0.0000	0.0000	0
2020/04/09	2033	04/02/2021			Bond Future	97.9420	97.9420	97.3512	97.3512	(0.603)	0.0000	0.0000	0
2020/04/09	2037	07/05/2020	9.60	Put	Bond Future	14,791.5900	14.7916	13,972.8600	13.9729	(5.535)	0	0	0
2020/04/09	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	2037	07/05/2020	9.70	Put	Bond Future	14,028.0500	14.0281	13,209.3300	13.2093	(5.836)	0	0	0
2020/04/09	2037	07/05/2020			Bond Future	11.8003	78.4966	11.6617	79.3153	(1.174)	0.0000	0.0000	85,735
2020/04/09	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	2037	07/05/2020	9.59	Put	Bond Future	14,868.4700	14.8685	14,049.7400	14.0497	(5.506)	0	0	0
2020/04/09	2037	07/05/2020	9.70	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	7,500
2020/04/09	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	2037	07/05/2020	9.61	Put	Bond Future	14,714.8000	14.7148	13,896.0700	13.8961	(5.564)	0	0	0
2020/04/09	2037	07/05/2020	10.00	Put	Bond Future	11,794.2700	11.7943	10,975.6000	10.9756	(6.941)	0	0	0
2020/04/09	2037	07/05/2020	10.00	Call	Bond Future	0.0500	0.0001	0.1100	0.0001	120.000	0	0	7,500
2020/04/09	2037	06/08/2020	9.88	Put	Bond Future	13,749.2900	13.7493	12,933.7100	12.9337	(5.932)	0	0	0
2020/04/09	2037	06/08/2020			Bond Future	11.9895	75.4429	11.8452	76.2740	(1.204)	0.0000	0.0000	1,071
2020/04/09	2037	06/08/2020	9.87	Call	Bond Future	33.9200	0.0339	49.0500	0.0491	44.605	0	0	0
2020/04/09	2037	06/08/2020	9.87	Put	Bond Future	13,822.0900	13.8221	13,006.1000	13.0061	(5.904)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/09	2037	06/08/2020	9.88	Call	Bond Future	34.9400	0.0349	50.4800	0.0505	44.476	0	0	0
2020/04/09	2037	06/08/2020	9.86	Call	Bond Future	32.9200	0.0329	47.6600	0.0477	44.775	0	0	0
2020/04/09	2037	06/08/2020	9.86	Put	Bond Future	13,894.9900	13.8950	13,078.6100	13.0786	(5.875)	0	0	0
2020/04/09	2037	05/11/2020	10.18	Call	Bond Future	257.1400	0.2571	325.0900	0.3251	26.425	0	0	0
2020/04/09	2037	05/11/2020	10.17	Put	Bond Future	12,853.2500	12.8533	12,076.5300	12.0765	(6.043)	0	0	0
2020/04/09	2037	05/11/2020			Bond Future	12.1721	76.5932	12.0221	77.4369	(1.233)	0.0000	0.0000	0
2020/04/09	2037	05/11/2020	10.19	Call	Bond Future	261.5900	0.2616	330.5300	0.3305	26.354	0	0	0
2020/04/09	2037	05/11/2020	10.19	Put	Bond Future	12,720.5900	12.7206	11,945.8300	11.9458	(6.091)	0	0	0
2020/04/09	2037	05/11/2020	10.17	Call	Bond Future	252.7400	0.2527	319.7200	0.3197	26.502	0	0	0
2020/04/09	2037	05/11/2020	10.18	Put	Bond Future	12,786.8500	12.7868	12,011.1000	12.0111	(6.067)	0	0	0
2020/04/09	2037	04/02/2021	13.73	Call	Bond Future	8,335.7000	8.3357	9,000.9200	9.0009	7.980	0	0	0
2020/04/09	2037	04/02/2021	10.35	Call	Bond Future	494.9400	0.4949	599.6000	0.5996	21.146	0	0	0
2020/04/09	2037	04/02/2021	10.27	Call	Bond Future	445.2000	0.4452	541.1500	0.5412	21.552	0	0	0
2020/04/09	2037	04/02/2021	10.85	Call	Bond Future	911.2300	0.9112	1,081.8200	1.0818	18.721	0	0	0
2020/04/09	2037	04/02/2021	10.28	Put	Bond Future	13,349.1000	13.3491	12,589.5900	12.5896	(5.690)	0	0	0
2020/04/09	2037	04/02/2021			Bond Future	12.3763	73.4841	12.2199	74.3406	(1.264)	0.0000	0.0000	0
2020/04/09	2037	04/02/2021	11.97	Put	Bond Future	5,092.6400	5.0926	4,615.8900	4.6159	(9.362)	0	0	0
2020/04/09	2037	04/02/2021	11.97	Call	Bond Future	2,834.8300	2.8348	3,214.6100	3.2146	13.397	0	0	300
2020/04/09	2037	04/02/2021	9.65	Put	Bond Future	17,630.0000	17.6300	16,818.3300	16.8183	(4.604)	0	0	0
2020/04/09	2037	04/02/2021	9.65	Call	Bond Future	180.2800	0.1803	225.1400	0.2251	24.884	0	0	72
2020/04/09	2037	04/02/2021	13.73	Put	Bond Future	1,530.4700	1.5305	1,339.1600	1.3392	(12.500)	0	0	300
2020/04/09	2037	04/02/2021	10.35	Put	Bond Future	12,908.2200	12.9082	12,156.3500	12.1563	(5.825)	0	0	72
2020/04/09	2037	04/02/2021	11.90	Call	Bond Future	2,668.6700	2.6687	3,034.3600	3.0344	13.703	0	0	0
2020/04/09	2037	04/02/2021	10.27	Put	Bond Future	13,412.6800	13.4127	12,652.1000	12.6521	(5.671)	0	0	0
2020/04/09	2037	04/02/2021	10.85	Put	Bond Future	9,979.0100	9.9790	9,293.0700	9.2931	(6.874)	0	0	72
2020/04/09	2037	04/02/2021	10.28	Call	Bond Future	451.1900	0.4512	548.2100	0.5482	21.503	0	0	0
2020/04/09	2037	04/02/2021	10.48	Put	Bond Future	12,109.0100	12.1090	11,372.3800	11.3724	(6.083)	0	0	0
2020/04/09	2037	04/02/2021	10.48	Call	Bond Future	584.9700	0.5850	704.8700	0.7049	20.497	0	0	240
2020/04/09	2037	04/02/2021	11.90	Put	Bond Future	5,326.3400	5.3263	4,835.5000	4.8355	(9.215)	0	0	240
2020/04/09	2037	04/02/2021	10.29	Call	Bond Future	457.2400	0.4572	555.3300	0.5553	21.453	0	0	0
2020/04/09	2037	04/02/2021	10.29	Put	Bond Future	13,285.6700	13.2857	12,527.2300	12.5272	(5.709)	0	0	0
2020/04/09	2038	07/05/2020			Bond Future	110.4824	110.4824	111.0977	111.0977	0.557	0.0000	0.0000	11,962
2020/04/09	2038	06/08/2020			Bond Future	110.5089	110.5089	111.1337	111.1337	0.565	0.0000	0.0000	0
2020/04/09	2038	05/11/2020			Bond Future	112.2200	112.2200	112.8542	112.8542	0.565	0.0000	0.0000	0
2020/04/09	2038	04/02/2021			Bond Future	112.2058	112.2058	112.8501	112.8501	0.574	0.0000	0.0000	0
2020/04/09	2040	07/05/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	2040	07/05/2020	9.75	Put	Bond Future	14,925.8000	14.9258	14,022.6600	14.0227	(6.051)	0	0	0
2020/04/09	2040	07/05/2020	12.20	Call	Bond Future	2,784.0600	2.7841	3,481.5400	3.4815	25.053	0	0	325
2020/04/09	2040	07/05/2020	11.10	Put	Bond Future	4,844.5800	4.8446	4,007.0800	4.0071	(17.287)	0	0	0
2020/04/09	2040	07/05/2020	9.85	Put	Bond Future	14,107.2000	14.1072	13,204.0700	13.2041	(6.402)	0	0	0
2020/04/09	2040	07/05/2020			Bond Future	11.8290	81.0544	11.6854	81.9576	(1.214)	0.0000	0.0000	68,792
2020/04/09	2040	07/05/2020	9.74	Put	Bond Future	15,008.2800	15.0083	14,105.1400	14.1051	(6.018)	0	0	0
2020/04/09	2040	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	2040	07/05/2020	12.70	Put	Bond Future	132.9800	0.1330	70.9600	0.0710	(46.639)	0	0	0
2020/04/09	2040	07/05/2020	12.70	Call	Bond Future	5,263.7500	5.2638	6,104.8700	6.1049	15.979	0	0	325
2020/04/09	2040	07/05/2020	10.00	Put	Bond Future	12,900.3300	12.9003	11,997.2200	11.9972	(7.001)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/09	2040	07/05/2020	10.00	Call	Bond Future		0.0200	0.0000	0.0500	0.0001	150.000	0	0	2,640
2020/04/09	2040	07/05/2020	9.50	Put	Bond Future	17,022.7200		17.0227	16,119.5800	16.1196	(5.305)	0	0	0
2020/04/09	2040	07/05/2020	9.50	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/04/09	2040	07/05/2020	9.73	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	2040	07/05/2020	12.20	Put	Bond Future	527.8000		0.5278	322.1400	0.3221	(38.966)	0	0	0
2020/04/09	2040	07/05/2020	11.10	Call	Bond Future	78.3500		0.0784	143.9900	0.1440	83.778	0	0	450
2020/04/09	2040	07/05/2020	9.85	Call	Bond Future		0.0000	0.0000	0.0100	0.0000	100.000	0	0	7,500
2020/04/09	2040	07/05/2020	9.73	Put	Bond Future	15,090.8800		15.0909	14,187.7400	14.1877	(5.985)	0	0	0
2020/04/09	2040	07/05/2020	11.80	Put	Bond Future	1,403.7500		1.4038	966.4600	0.9665	(31.152)	0	0	0
2020/04/09	2040	07/05/2020	11.80	Call	Bond Future	1,222.8800		1.2229	1,688.7300	1.6887	38.094	0	0	450
2020/04/09	2040	07/05/2020	10.15	Put	Bond Future	11,718.1800		11.7182	10,815.1700	10.8152	(7.706)	0	0	0
2020/04/09	2040	07/05/2020	10.15	Call	Bond Future		0.0700	0.0001	0.2000	0.0002	185.714	0	0	7,500
2020/04/09	2040	06/08/2020	10.85	Call	Bond Future	324.0300		0.3240	439.3700	0.4394	35.595	0	0	0
2020/04/09	2040	06/08/2020	11.26	Put	Bond Future	5,615.0500		5.6150	4,926.8600	4.9269	(12.256)	0	0	517
2020/04/09	2040	06/08/2020	10.03	Call	Bond Future	36.3600		0.0364	54.3500	0.0543	49.477	0	0	0
2020/04/09	2040	06/08/2020	10.04	Call	Bond Future	37.5200		0.0375	56.0200	0.0560	49.307	0	0	0
2020/04/09	2040	06/08/2020	10.02	Put	Bond Future	13,870.3200		13.8703	12,971.1400	12.9711	(6.483)	0	0	0
2020/04/09	2040	06/08/2020			Bond Future	12.0135		77.7896	11.8639	78.7063	(1.245)	0.0000	0.0000	600
2020/04/09	2040	06/08/2020	10.04	Put	Bond Future	13,714.6200		13.7146	12,816.4400	12.8164	(6.549)	0	0	0
2020/04/09	2040	06/08/2020	10.02	Call	Bond Future	35.2400		0.0352	52.7400	0.0527	49.659	0	0	0
2020/04/09	2040	06/08/2020	10.85	Put	Bond Future	7,949.9600		7.9500	7,148.6200	7.1486	(10.080)	0	0	12,538
2020/04/09	2040	06/08/2020	11.26	Call	Bond Future	810.5200		0.8105	1,039.0100	1.0390	28.191	0	0	0
2020/04/09	2040	06/08/2020	10.79	Put	Bond Future	8,334.9300		8.3349	7,521.6000	7.5216	(9.758)	0	0	800
2020/04/09	2040	06/08/2020	9.57	Put	Bond Future	17,514.1300		17.5141	16,601.8200	16.6018	(5.209)	0	0	0
2020/04/09	2040	06/08/2020	10.03	Put	Bond Future	13,792.4000		13.7924	12,893.7100	12.8937	(6.516)	0	0	0
2020/04/09	2040	06/08/2020	10.79	Call	Bond Future	283.0400		0.2830	386.3900	0.3864	36.514	0	0	0
2020/04/09	2040	06/08/2020	9.57	Call	Bond Future	7.4900		0.0075	11.8600	0.0119	58.344	0	0	800
2020/04/09	2040	06/08/2020	10.07	Put	Bond Future	13,482.1300		13.4821	12,585.5300	12.5855	(6.650)	0	0	0
2020/04/09	2040	06/08/2020	10.07	Call	Bond Future	41.1900		0.0412	61.2700	0.0613	48.750	0	0	800
2020/04/09	2040	05/11/2020	10.23	Call	Bond Future	249.3800		0.2494	321.0800	0.3211	28.751	0	0	2,000
2020/04/09	2040	05/11/2020	11.70	Put	Bond Future	5,159.1100		5.1591	4,598.0000	4.5980	(10.876)	0	0	2,000
2020/04/09	2040	05/11/2020	10.00	Call	Bond Future	161.6500		0.1616	211.3300	0.2113	30.733	0	0	2,000
2020/04/09	2040	05/11/2020	9.50	Call	Bond Future	55.9600		0.0560	75.7200	0.0757	35.311	0	0	2,000
2020/04/09	2040	05/11/2020	10.30	Call	Bond Future	282.7200		0.2827	362.3700	0.3624	28.173	0	0	0
2020/04/09	2040	05/11/2020			Bond Future	12.1914		78.9757	12.0358	79.9064	(1.276)	0.0000	0.0000	0
2020/04/09	2040	05/11/2020	10.23	Put	Bond Future	13,483.5400		13.4835	12,624.5700	12.6246	(6.371)	0	0	0
2020/04/09	2040	05/11/2020	9.73	Put	Bond Future	17,290.9200		17.2909	16,391.1100	16.3911	(5.204)	0	0	0
2020/04/09	2040	05/11/2020	9.73	Call	Bond Future	93.0800		0.0931	123.9400	0.1239	33.154	0	0	2,000
2020/04/09	2040	05/11/2020	10.30	Put	Bond Future	12,983.0600		12.9831	12,132.0400	12.1320	(6.555)	0	0	0
2020/04/09	2040	05/11/2020	11.70	Call	Bond Future	2,155.0900		2.1551	2,524.6500	2.5247	17.148	0	0	0
2020/04/09	2040	05/11/2020	10.00	Put	Bond Future	15,185.7400		15.1857	14,304.7500	14.3047	(5.801)	0	0	0
2020/04/09	2040	05/11/2020	9.50	Put	Bond Future	19,169.7700		19.1698	18,258.8600	18.2589	(4.752)	0	0	0
2020/04/09	2040	05/11/2020	10.31	Call	Bond Future	287.7700		0.2878	368.5900	0.3686	28.085	0	0	0
2020/04/09	2040	05/11/2020	10.32	Put	Bond Future	12,841.6300		12.8416	11,992.9800	11.9930	(6.609)	0	0	0
2020/04/09	2040	05/11/2020	11.50	Call	Bond Future	1,683.9600		1.6840	1,999.5700	1.9996	18.742	0	0	0
2020/04/09	2040	05/11/2020	11.50	Put	Bond Future	5,966.3600		5.9664	5,351.3000	5.3513	(10.309)	0	0	2,000
2020/04/09	2040	05/11/2020	10.31	Put	Bond Future	12,912.2600		12.9123	12,062.4100	12.0624	(6.582)	0	0	0
2020/04/09	2040	05/11/2020	10.32	Call	Bond Future	292.8900		0.2929	374.9100	0.3749	28.004	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/09	2040	04/02/2021	9.49	Call	Bond Future	137.8900	0.1379	175.3700	0.1754	27.181	0	0	500
2020/04/09	2040	04/02/2021	9.57	Put	Bond Future	19,779.3500	19.7793	18,876.6600	18.8767	(4.564)	0	0	0
2020/04/09	2040	04/02/2021	10.07	Put	Bond Future	15,932.1300	15.9321	15,068.9800	15.0690	(5.418)	0	0	0
2020/04/09	2040	04/02/2021	10.42	Put	Bond Future	13,479.6700	13.4797	12,656.5300	12.6565	(6.107)	0	0	0
2020/04/09	2040	04/02/2021			Bond Future	12.3901	75.6518	12.2278	76.5966	(1.310)	0.0000	0.0000	0
2020/04/09	2040	04/02/2021	11.74	Call	Bond Future	2,421.2500	2.4213	2,787.1600	2.7872	15.112	0	0	0
2020/04/09	2040	04/02/2021	11.74	Put	Bond Future	6,326.9700	6.3270	5,748.0800	5.7481	(9.150)	0	0	800
2020/04/09	2040	04/02/2021	10.07	Call	Bond Future	343.9000	0.3439	425.5500	0.4255	23.742	0	0	800
2020/04/09	2040	04/02/2021	10.41	Call	Bond Future	550.3300	0.5503	670.7000	0.6707	21.872	0	0	0
2020/04/09	2040	04/02/2021	10.41	Put	Bond Future	13,546.8500	13.5468	12,722.4200	12.7224	(6.086)	0	0	0
2020/04/09	2040	04/02/2021	9.49	Put	Bond Future	20,430.5200	20.4305	19,523.2000	19.5232	(4.441)	0	0	0
2020/04/09	2040	04/02/2021	9.57	Call	Bond Future	157.8100	0.1578	199.9200	0.1999	26.684	0	0	800
2020/04/09	2040	04/02/2021	10.42	Call	Bond Future	557.6100	0.5576	679.2700	0.6793	21.818	0	0	0
2020/04/09	2040	04/02/2021	11.57	Call	Bond Future	2,054.4400	2.0544	2,382.4800	2.3825	15.967	0	0	0
2020/04/09	2040	04/02/2021	11.57	Put	Bond Future	7,036.2700	7.0363	6,419.5100	6.4195	(8.765)	0	0	500
2020/04/09	2040	04/02/2021	10.24	Put	Bond Future	14,715.1900	14.7152	13,870.1300	13.8701	(5.743)	0	0	0
2020/04/09	2040	04/02/2021	10.24	Call	Bond Future	437.5500	0.4376	537.2900	0.5373	22.795	0	0	500
2020/04/09	2040	04/02/2021	10.40	Call	Bond Future	543.1200	0.5431	662.2100	0.6622	21.927	0	0	0
2020/04/09	2040	04/02/2021	10.40	Put	Bond Future	13,614.2000	13.6142	12,788.4900	12.7885	(6.065)	0	0	0
2020/04/09	2044	07/05/2020	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	2044	07/05/2020	9.79	Put	Bond Future	14,983.8500	14.9838	14,084.0800	14.0841	(6.005)	0	0	0
2020/04/09	2044	07/05/2020	9.45	Put	Bond Future	17,928.6200	17.9286	17,028.8500	17.0288	(5.019)	0	0	0
2020/04/09	2044	07/05/2020	9.97	Put	Bond Future	13,486.4200	13.4864	12,586.6600	12.5867	(6.672)	0	0	0
2020/04/09	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/04/09	2044	07/05/2020	9.98	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	100
2020/04/09	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/04/09	2044	07/05/2020			Bond Future	11.8574	77.9199	11.7138	78.8196	(1.211)	0.0000	0.0000	73,467
2020/04/09	2044	07/05/2020	9.81	Put	Bond Future	14,815.4200	14.8154	13,915.6500	13.9157	(6.073)	0	0	0
2020/04/09	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	2044	07/05/2020	10.81	Call	Bond Future	11.7200	0.0117	24.6500	0.0246	110.324	0	0	0
2020/04/09	2044	07/05/2020	10.81	Put	Bond Future	7,027.5700	7.0276	6,140.7300	6.1407	(12.619)	0	0	129
2020/04/09	2044	07/05/2020	9.33	Put	Bond Future	19,005.7400	19.0057	18,105.9700	18.1060	(4.734)	0	0	0
2020/04/09	2044	07/05/2020	9.80	Put	Bond Future	14,899.5700	14.8996	13,999.8000	13.9998	(6.039)	0	0	0
2020/04/09	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/04/09	2044	07/05/2020	9.97	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	129
2020/04/09	2044	07/05/2020	9.98	Put	Bond Future	13,404.4300	13.4044	12,504.6800	12.5047	(6.712)	0	0	0
2020/04/09	2044	07/05/2020	11.09	Call	Bond Future	64.2300	0.0642	119.6500	0.1196	86.284	0	0	0
2020/04/09	2044	07/05/2020	9.26	Put	Bond Future	19,643.4800	19.6435	18,743.7100	18.7437	(4.581)	0	0	0
2020/04/09	2044	07/05/2020	9.91	Put	Bond Future	13,980.9600	13.9810	13,081.2000	13.0812	(6.436)	0	0	0
2020/04/09	2044	07/05/2020	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	2044	07/05/2020	11.09	Put	Bond Future	5,097.9300	5.0979	4,253.5800	4.2536	(16.563)	0	0	100
2020/04/09	2044	07/05/2020	9.91	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	556
2020/04/09	2044	07/05/2020	11.02	Call	Bond Future	42.0100	0.0420	81.1700	0.0812	93.216	0	0	0
2020/04/09	2044	07/05/2020	11.02	Put	Bond Future	5,563.5800	5.5636	4,702.9700	4.7030	(15.469)	0	0	556
2020/04/09	2044	06/08/2020	9.98	Call	Bond Future	28.0200	0.0280	42.2500	0.0422	50.785	0	0	602
2020/04/09	2044	06/08/2020	11.09	Put	Bond Future	6,655.4700	6.6555	5,910.9600	5.9110	(11.186)	0	0	602
2020/04/09	2044	06/08/2020	9.01	Call	Bond Future	0.5900	0.0006	1.0000	0.0010	69.492	0	0	140



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2020/04/09	2044	06/08/2020	9.66	Call	Bond Future	9.1100		0.0091	14.3200	0.0143	57.190	0	0	140
2020/04/09	2044	06/08/2020	9.88	Call	Bond Future	20.0300		0.0200	30.5800	0.0306	52.671	0	0	0
2020/04/09	2044	06/08/2020			Bond Future	12.0363		74.7321	11.8867	75.6454	(1.243)	0.0000	0.0000	6,009
2020/04/09	2044	06/08/2020	9.36	Put	Bond Future	19,794.5100		19.7945	18,882.9500	18.8830	(4.605)	0	0	0
2020/04/09	2044	06/08/2020	9.36	Call	Bond Future	2.7800		0.0028	4.5500	0.0046	63.669	0	0	602
2020/04/09	2044	06/08/2020	9.98	Put	Bond Future	14,503.8800		14.5039	13,604.7800	13.6048	(6.199)	0	0	0
2020/04/09	2044	06/08/2020	9.86	Call	Bond Future	18.7000		0.0187	28.6200	0.0286	53.048	0	0	0
2020/04/09	2044	06/08/2020	9.86	Put	Bond Future	15,484.2700		15.4843	14,580.8600	14.5809	(5.834)	0	0	0
2020/04/09	2044	06/08/2020	11.09	Call	Bond Future	533.5900		0.5336	702.4100	0.7024	31.639	0	0	0
2020/04/09	2044	06/08/2020	9.01	Put	Bond Future	23,027.1000		23.0271	22,114.1800	22.1142	(3.965)	0	0	0
2020/04/09	2044	06/08/2020	9.66	Put	Bond Future	17,165.1900		17.1652	16,257.0700	16.2571	(5.290)	0	0	0
2020/04/09	2044	06/08/2020	9.88	Put	Bond Future	15,319.3900		15.3194	14,416.6100	14.4166	(5.893)	0	0	0
2020/04/09	2044	06/08/2020	10.93	Call	Bond Future	368.1100		0.3681	495.4200	0.4954	34.585	0	0	0
2020/04/09	2044	06/08/2020	10.93	Put	Bond Future	7,610.7400		7.6107	6,824.7200	6.8247	(10.328)	0	0	140
2020/04/09	2044	06/08/2020	9.87	Call	Bond Future	19.3500		0.0194	29.5900	0.0296	52.920	0	0	0
2020/04/09	2044	06/08/2020	9.87	Put	Bond Future	15,401.7500		15.4017	14,498.6600	14.4987	(5.864)	0	0	0
2020/04/09	2044	05/11/2020	11.06	Put	Bond Future	8,252.7000		8.2527	7,527.4700	7.5275	(8.788)	0	0	525
2020/04/09	2044	05/11/2020	11.43	Call	Bond Future	1,501.8600		1.5019	1,793.8100	1.7938	19.439	0	0	0
2020/04/09	2044	05/11/2020	9.72	Put	Bond Future	17,733.6500		17.7337	16,834.5900	16.8346	(5.070)	0	0	0
2020/04/09	2044	05/11/2020	9.97	Call	Bond Future	142.5900		0.1426	187.1400	0.1871	31.243	0	0	568
2020/04/09	2044	05/11/2020	9.29	Put	Bond Future	21,452.1800		21.4522	20,536.4000	20.5364	(4.269)	0	0	0
2020/04/09	2044	05/11/2020	9.96	Put	Bond Future	15,789.6900		15.7897	14,906.2700	14.9063	(5.595)	0	0	0
2020/04/09	2044	05/11/2020	10.36	Call	Bond Future	299.6000		0.2996	383.0500	0.3830	27.854	0	0	0
2020/04/09	2044	05/11/2020			Bond Future	12.2086		75.8716	12.0530	76.7988	(1.275)	0.0000	0.0000	0
2020/04/09	2044	05/11/2020	9.72	Call	Bond Future	83.8900		0.0839	112.0300	0.1120	33.544	0	0	1,815
2020/04/09	2044	05/11/2020	9.97	Put	Bond Future	15,710.8200		15.7108	14,828.1700	14.8282	(5.618)	0	0	0
2020/04/09	2044	05/11/2020	9.96	Call	Bond Future	139.7100		0.1397	183.4900	0.1835	31.336	0	0	0
2020/04/09	2044	05/11/2020	11.38	Call	Bond Future	1,401.0300		1.4010	1,679.6900	1.6797	19.890	0	0	0
2020/04/09	2044	05/11/2020	11.38	Put	Bond Future	6,582.2700		6.5823	5,933.7300	5.9337	(9.853)	0	0	568
2020/04/09	2044	05/11/2020	10.34	Call	Bond Future	289.1000		0.2891	370.1100	0.3701	28.021	0	0	0
2020/04/09	2044	05/11/2020	10.34	Put	Bond Future	12,917.7300		12.9177	12,071.5400	12.0715	(6.551)	0	0	0
2020/04/09	2044	05/11/2020	11.06	Call	Bond Future	899.7100		0.8997	1,101.6800	1.1017	22.448	0	0	0
2020/04/09	2044	05/11/2020	10.04	Put	Bond Future	15,163.5600		15.1636	14,286.6100	14.2866	(5.783)	0	0	0
2020/04/09	2044	05/11/2020	11.17	Put	Bond Future	7,638.6400		7.6386	6,937.6500	6.9376	(9.177)	0	0	1,815
2020/04/09	2044	05/11/2020	11.43	Put	Bond Future	6,352.7600		6.3528	5,717.5100	5.7175	(10.000)	0	0	1,815
2020/04/09	2044	05/11/2020	8.87	Put	Bond Future	25,367.2400		25.3672	24,444.1200	24.4441	(3.639)	0	0	0
2020/04/09	2044	05/11/2020	9.29	Call	Bond Future	30.2200		0.0302	41.6400	0.0416	37.790	0	0	568
2020/04/09	2044	05/11/2020	10.36	Put	Bond Future	12,773.9500		12.7739	11,930.2000	11.9302	(6.605)	0	0	0
2020/04/09	2044	05/11/2020	10.04	Call	Bond Future	164.1300		0.1641	214.3800	0.2144	30.616	0	0	525
2020/04/09	2044	05/11/2020	9.34	Put	Bond Future	21,004.6400		21.0046	20,090.2200	20.0902	(4.353)	0	0	0
2020/04/09	2044	05/11/2020	9.34	Call	Bond Future	34.2800		0.0343	47.0600	0.0471	37.281	0	0	525
2020/04/09	2044	05/11/2020	11.17	Call	Bond Future	1,043.6000		1.0436	1,269.8100	1.2698	21.676	0	0	0
2020/04/09	2044	05/11/2020	8.87	Call	Bond Future	9.6600		0.0097	13.7400	0.0137	42.236	0	0	1,815
2020/04/09	2044	05/11/2020	10.02	Put	Bond Future	15,319.0500		15.3190	14,440.4100	14.4404	(5.736)	0	0	0
2020/04/09	2044	05/11/2020	10.02	Call	Bond Future	157.7200		0.1577	206.2800	0.2063	30.789	0	0	1,815
2020/04/09	2044	05/11/2020	10.35	Call	Bond Future	294.3100		0.2943	376.5400	0.3765	27.940	0	0	0
2020/04/09	2044	05/11/2020	10.35	Put	Bond Future	12,845.7400		12.8457	12,000.7700	12.0008	(6.578)	0	0	0
2020/04/09	2044	04/02/2021	10.04	Put	Bond Future	16,403.4500		16.4035	15,537.6500	15.5377	(5.278)	0	0	0

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2020/04/09	2044	04/02/2021	10.37	Call	Bond Future	502.2200	0.5022	614.0500	0.6141	22.267	0	0	0
2020/04/09	2044	04/02/2021	10.35	Put	Bond Future	14,137.2100	14.1372	13,305.2800	13.3053	(5.885)	0	0	0
2020/04/09	2044	04/02/2021			Bond Future	12.4009	72.6264	12.2385	73.5677	(1.309)	0.0000	0.0000	0
2020/04/09	2044	04/02/2021	10.37	Put	Bond Future	13,997.0700	13.9971	13,167.6200	13.1676	(5.926)	0	0	0
2020/04/09	2044	04/02/2021	10.35	Call	Bond Future	488.6500	0.4887	598.0000	0.5980	22.378	0	0	0
2020/04/09	2044	04/02/2021	10.04	Call	Bond Future	312.6600	0.3127	388.1400	0.3881	24.141	0	0	0
2020/04/09	2044	04/02/2021	10.84	Call	Bond Future	912.5700	0.9126	1,093.1700	1.0932	19.790	0	0	0
2020/04/09	2044	04/02/2021	10.36	Put	Bond Future	14,067.0500	14.0670	13,236.3600	13.2364	(5.905)	0	0	0
2020/04/09	2044	04/02/2021	10.84	Put	Bond Future	10,923.1000	10.9231	10,162.4200	10.1624	(6.964)	0	0	405
2020/04/09	2044	04/02/2021	10.29	Call	Bond Future	449.6500	0.4497	551.7700	0.5518	22.711	0	0	0
2020/04/09	2044	04/02/2021	10.29	Put	Bond Future	14,562.1100	14.5621	13,722.9500	13.7230	(5.763)	0	0	405
2020/04/09	2044	04/02/2021	9.66	Put	Bond Future	19,414.7100	19.4147	18,518.4800	18.5185	(4.616)	0	0	0
2020/04/09	2044	04/02/2021	9.66	Call	Bond Future	170.4300	0.1704	215.4800	0.2155	26.433	0	0	405
2020/04/09	2044	04/02/2021	10.36	Call	Bond Future	495.4000	0.4954	605.9900	0.6060	22.323	0	0	0
2020/04/09	2046	07/05/2020			Bond Future	98.2201	98.2201	98.4800	98.4800	0.265	0.0000	0.0000	15,286
2020/04/09	2046	06/08/2020			Bond Future	99.7522	99.7522	100.0159	100.0159	0.264	0.0000	0.0000	0
2020/04/09	2046	05/11/2020			Bond Future	99.4994	99.4994	99.7671	99.7671	0.269	0.0000	0.0000	0
2020/04/09	2046	04/02/2021			Bond Future	101.0137	101.0137	101.2857	101.2857	0.269	0.0000	0.0000	0
2020/04/09	2050	07/05/2020			Bond Future	102.0398	102.0398	102.0444	102.0444	0.004	0.0000	0.0000	15,776
2020/04/09	2050	06/08/2020			Bond Future	101.7499	101.7499	101.7542	101.7542	0.004	0.0000	0.0000	0
2020/04/09	2050	05/11/2020			Bond Future	103.3253	103.3253	103.3297	103.3297	0.004	0.0000	0.0000	0
2020/04/09	2050	04/02/2021			Bond Future	102.9764	102.9764	102.9810	102.9810	0.004	0.0000	0.0000	0
2020/04/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	AL37	07/05/2020			Index Future	644.5440	644.5440	649.3410	649.3410	0.744	0.0000	0.0000	0
2020/04/09	AL37	06/08/2020			Index Future	654.3340	654.3340	659.2010	659.2010	0.744	0.0000	0.0000	0
2020/04/09	AL37	05/11/2020			Index Future	664.4180	664.4180	669.3610	669.3610	0.744	0.0000	0.0000	0
2020/04/09	AL37	04/02/2021			Index Future	674.3760	674.3760	679.3940	679.3940	0.744	0.0000	0.0000	0
2020/04/09	AL7T	07/05/2020			Index Future	711.4820	711.4820	718.8110	718.8110	1.030	0.0000	0.0000	0
2020/04/09	AL7T	06/08/2020			Index Future	722.2890	722.2890	729.7270	729.7270	1.030	0.0000	0.0000	0
2020/04/09	AL7T	05/11/2020			Index Future	733.4210	733.4210	740.9730	740.9730	1.030	0.0000	0.0000	0
2020/04/09	AL7T	04/02/2021			Index Future	744.4130	744.4130	752.0800	752.0800	1.030	0.0000	0.0000	0
2020/04/09	ALBI	07/05/2020			Index Future	640.7990	640.7990	647.0130	647.0130	0.970	0.0000	0.0000	208
2020/04/09	ALBI	06/08/2020			Index Future	650.5320	650.5320	656.8390	656.8390	0.970	0.0000	0.0000	0
2020/04/09	ALBI	05/11/2020			Index Future	660.5580	660.5580	666.9610	666.9610	0.969	0.0000	0.0000	0
2020/04/09	ALBI	04/02/2021			Index Future	670.4590	670.4590	676.9590	676.9590	0.969	0.0000	0.0000	0
2020/04/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/04/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/09	ES33	07/05/2020			Bond Future	12.7574	67.8603	12.6133	68.5455	(1.130)	0.0000	0.0000	350
2020/04/09	ES33	06/08/2020			Bond Future	12.9919	68.9019	12.8416	69.5974	(1.157)	0.0000	0.0000	0
2020/04/09	ES33	05/11/2020			Bond Future	13.2326	66.1669	13.0758	66.8729	(1.185)	0.0000	0.0000	0
2020/04/09	ES33	04/02/2021			Bond Future	13.5002	67.1577	13.3361	67.8745	(1.215)	0.0000	0.0000	0
2020/04/09	ES42	07/05/2020			Bond Future	12.9540	68.1865	12.8048	68.9690	(1.151)	0.0000	0.0000	4,919
2020/04/09	ES42	06/08/2020			Bond Future	13.1765	69.2330	13.0206	70.0274	(1.183)	0.0000	0.0000	0
2020/04/09	ES42	05/11/2020			Bond Future	13.4062	66.0270	13.2431	66.8336	(1.217)	0.0000	0.0000	0
2020/04/09	ES42	04/02/2021			Bond Future	13.6530	67.0152	13.4822	67.8340	(1.251)	0.0000	0.0000	0
2020/04/09	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	GOVI	07/05/2020			GOVI	633.0500	633.0500	639.1800	639.1800	0.968	0.0000	0.0000	1,180
2020/04/09	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	GOVI	07/05/2020	720.00	Put	GOVI	869,500.0000	86.9500	808,200.0000	80.8200	(7.050)	0	0	0
2020/04/09	GOVI	07/05/2020	719.98	Put	GOVI	869,300.0000	86.9300	808,000.0000	80.8000	(7.052)	0	0	0
2020/04/09	GOVI	07/05/2020	719.99	Put	GOVI	869,400.0000	86.9400	808,100.0000	80.8100	(7.051)	0	0	0
2020/04/09	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	GOVI	06/08/2020	728.12	Put	GOVI	854,540.0000	85.4540	792,330.0000	79.2330	(7.280)	0	0	0
2020/04/09	GOVI	06/08/2020			GOVI	642.6660	642.6660	648.8870	648.8870	0.968	0.0000	0.0000	1
2020/04/09	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	GOVI	06/08/2020	728.14	Put	GOVI	854,740.0000	85.4740	792,530.0000	79.2530	(7.278)	0	0	0
2020/04/09	GOVI	06/08/2020	728.13	Put	GOVI	854,640.0000	85.4640	792,430.0000	79.2430	(7.279)	0	0	0
2020/04/09	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	GOVI	05/11/2020	737.84	Put	GOVI	852,700.0000	85.2700	789,530.0000	78.9530	(7.408)	0	0	0
2020/04/09	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	GOVI	05/11/2020			GOVI	652.5700	652.5700	658.8870	658.8870	0.968	0.0000	0.0000	0
2020/04/09	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	GOVI	05/11/2020	737.83	Put	GOVI	852,600.0000	85.2600	789,430.0000	78.9430	(7.409)	0	0	0
2020/04/09	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	GOVI	05/11/2020	737.85	Put	GOVI	852,800.0000	85.2800	789,630.0000	78.9630	(7.407)	0	0	0
2020/04/09	GOVI	04/02/2021	750.96	Put	GOVI	886,090.0000	88.6090	821,960.0000	82.1960	(7.237)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/09	GOVI	04/02/2021			GOVI	662.3510	662.3510	668.7640	668.7640	0.968	0.0000	0.0000	0
2020/04/09	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	GOVI	04/02/2021	750.95	Put	GOVI	885,990.0000	88.5990	821,860.0000	82.1860	(7.238)	0	0	0
2020/04/09	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	GOVI	04/02/2021	750.94	Put	GOVI	885,890.0000	88.5890	821,760.0000	82.1760	(7.239)	0	0	0
2020/04/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/04/09	IGOV	07/05/2020			Index Future	251.7110	251.7110	252.4460	252.4460	0.292	0.0000	0.0000	614
2020/04/09	IGOV	06/08/2020			Index Future	255.5960	255.5960	256.3420	256.3420	0.292	0.0000	0.0000	0
2020/04/09	IGOV	05/11/2020			Index Future	259.5960	259.5960	260.3540	260.3540	0.292	0.0000	0.0000	0
2020/04/09	IGOV	04/02/2021			Index Future	263.5480	263.5480	264.3170	264.3170	0.292	0.0000	0.0000	0
2020/04/09	IS02	22/06/2020			Interest Rate Swap	101.7700	101.7700	101.7700	101.7700	0.000	0.0000	0.0000	0
2020/04/09	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/04/09	IS05	17/12/2020			Interest Rate Swap	94.5700	94.5700	94.5400	94.5400	(0.032)	0.0000	0.0000	0
2020/04/09	IS05	16/03/2021			Interest Rate Swap	93.1700	93.1700	93.1200	93.1200	(0.054)	0.0000	0.0000	0
2020/04/09	IS05	15/06/2021			Interest Rate Swap	91.8200	91.8200	91.7500	91.7500	(0.076)	0.0000	0.0000	0
2020/04/09	IS05	21/09/2021			Interest Rate Swap	91.2800	91.2800	91.1800	91.1800	(0.110)	0.0000	0.0000	0
2020/04/09	IS05	21/12/2021			Interest Rate Swap	93.0700	93.0700	92.9400	92.9400	(0.140)	0.0000	0.0000	51
2020/04/09	IS05	15/03/2022			Interest Rate Swap	93.2700	93.2700	93.1700	93.1700	(0.107)	0.0000	0.0000	0
2020/04/09	IS05	21/06/2022			Interest Rate Swap	94.1300	94.1300	94.0300	94.0300	(0.106)	0.0000	0.0000	0
2020/04/09	IS05	20/09/2022			Interest Rate Swap	97.7900	97.7900	97.6100	97.6100	(0.184)	0.0000	0.0000	0
2020/04/09	IS05	20/12/2022			Interest Rate Swap	98.7600	98.7600	98.4800	98.4800	(0.284)	0.0000	0.0000	0
2020/04/09	IS05	22/03/2023			Interest Rate Swap	91.7900	91.7900	91.4200	91.4200	(0.403)	0.0000	0.0000	0
2020/04/09	IS05	20/06/2023			Interest Rate Swap	97.8800	97.8800	97.4500	97.4500	(0.439)	0.0000	0.0000	0
2020/04/09	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/04/09	IS10	17/12/2025			Interest Rate Swap	92.2000	92.2000	91.4500	91.4500	(0.813)	0.0000	0.0000	0
2020/04/09	IS10	16/03/2026			Interest Rate Swap	89.5000	89.5000	88.6900	88.6900	(0.905)	0.0000	0.0000	0
2020/04/09	IS10	15/06/2026			Interest Rate Swap	88.6600	88.6600	87.7800	87.7800	(0.993)	0.0000	0.0000	0
2020/04/09	IS10	21/09/2026			Interest Rate Swap	91.3000	91.3000	90.3300	90.3300	(1.062)	0.0000	0.0000	0
2020/04/09	IS10	21/12/2026			Interest Rate Swap	95.7800	95.7800	94.7300	94.7300	(1.096)	0.0000	0.0000	0
2020/04/09	IS10	15/03/2027			Interest Rate Swap	94.9700	94.9700	93.8600	93.8600	(1.169)	0.0000	0.0000	0
2020/04/09	IS10	21/06/2027			Interest Rate Swap	97.4100	97.4100	96.2700	96.2700	(1.170)	0.0000	0.0000	0
2020/04/09	IS10	20/09/2027			Interest Rate Swap	103.3600	103.3600	102.2200	102.2200	(1.103)	0.0000	0.0000	0
2020/04/09	IS10	20/12/2027			Interest Rate Swap	104.1100	104.1100	102.9700	102.9700	(1.095)	0.0000	0.0000	0
2020/04/09	IS10	22/03/2028			Interest Rate Swap	97.8900	97.8900	96.7400	96.7400	(1.175)	0.0000	0.0000	0
2020/04/09	IS10	20/06/2028			Interest Rate Swap	105.6400	105.6400	104.5200	104.5200	(1.060)	0.0000	0.0000	0
2020/04/09	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/04/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/04/09	R023	07/05/2020	6.91	Put	Bond Future	752.5400	0.7525	486.8500	0.4869	(35.306)	0	0	0
2020/04/09	R023	07/05/2020			Bond Future	7.1567	103.0152	7.0065	103.3950	(2.099)	0.0000	0.0000	57,324

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/09	R023	07/05/2020	6.90	Call	Bond Future	121.6800	0.1217	232.0400	0.2320	90.697	0	0	0
2020/04/09	R023	07/05/2020	6.90	Put	Bond Future	771.7800	0.7718	502.3200	0.5023	(34.914)	0	0	0
2020/04/09	R023	07/05/2020	6.91	Call	Bond Future	127.8700	0.1279	242.0000	0.2420	89.255	0	0	0
2020/04/09	R023	07/05/2020	6.89	Call	Bond Future	115.7100	0.1157	222.3600	0.2224	92.170	0	0	0
2020/04/09	R023	07/05/2020	6.89	Put	Bond Future	791.2300	0.7912	518.0600	0.5181	(34.525)	0	0	0
2020/04/09	R023	06/08/2020	7.26	Call	Bond Future	721.3900	0.7214	929.0400	0.9290	28.785	0	0	0
2020/04/09	R023	06/08/2020			Bond Future	7.2587	104.5963	7.0922	104.9817	(2.294)	0.0000	0.0000	100
2020/04/09	R023	06/08/2020	7.26	Put	Bond Future	718.4600	0.7185	540.7100	0.5407	(24.740)	0	0	0
2020/04/09	R023	06/08/2020	7.27	Call	Bond Future	735.0700	0.7351	944.6200	0.9446	28.507	0	0	0
2020/04/09	R023	06/08/2020	7.28	Put	Bond Future	699.5500	0.6995	525.5900	0.5256	(24.867)	0	0	0
2020/04/09	R023	06/08/2020	7.27	Put	Bond Future	709.0600	0.7091	533.2100	0.5332	(24.800)	0	0	0
2020/04/09	R023	06/08/2020	7.28	Call	Bond Future	748.6300	0.7486	960.0700	0.9601	28.244	0	0	0
2020/04/09	R023	05/11/2020	7.46	Put	Bond Future	886.6000	0.8866	713.5600	0.7136	(19.517)	0	0	0
2020/04/09	R023	05/11/2020	7.47	Put	Bond Future	878.5000	0.8785	706.7400	0.7067	(19.552)	0	0	0
2020/04/09	R023	05/11/2020			Bond Future	7.3823	102.2695	7.1961	102.6607	(2.522)	0.0000	0.0000	0
2020/04/09	R023	05/11/2020	7.46	Call	Bond Future	1,049.3800	1.0494	1,267.5400	1.2675	20.789	0	0	0
2020/04/09	R023	05/11/2020	7.47	Call	Bond Future	1,062.2000	1.0622	1,281.6400	1.2816	20.659	0	0	0
2020/04/09	R023	05/11/2020	7.45	Call	Bond Future	1,036.6500	1.0367	1,253.5100	1.2535	20.919	0	0	0
2020/04/09	R023	05/11/2020	7.45	Put	Bond Future	894.7800	0.8948	720.4400	0.7204	(19.484)	0	0	0
2020/04/09	R023	04/02/2021	6.34	Call	Bond Future	231.2800	0.2313	308.9200	0.3089	33.570	0	0	0
2020/04/09	R023	04/02/2021	6.32	Put	Bond Future	2,598.3800	2.5984	2,277.0600	2.2771	(12.366)	0	0	0
2020/04/09	R023	04/02/2021			Bond Future	7.5679	103.8017	7.3564	104.1990	(2.795)	0.0000	0.0000	0
2020/04/09	R023	04/02/2021	6.34	Put	Bond Future	2,566.2800	2.5663	2,246.6400	2.2466	(12.455)	0	0	0
2020/04/09	R023	04/02/2021	6.32	Call	Bond Future	224.7700	0.2248	300.7300	0.3007	33.795	0	0	0
2020/04/09	R023	04/02/2021	6.33	Put	Bond Future	2,582.3100	2.5823	2,261.8300	2.2618	(12.411)	0	0	0
2020/04/09	R023	04/02/2021	6.33	Call	Bond Future	228.0100	0.2280	304.8100	0.3048	33.683	0	0	0
2020/04/09	R035	07/05/2020	9.48	Put	Bond Future	14,958.9400	14.9589	14,104.6100	14.1046	(5.711)	0	0	0
2020/04/09	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	R035	07/05/2020	9.85	Call	Bond Future	0.0200	0.0000	0.0600	0.0001	200.000	0	0	7,500
2020/04/09	R035	07/05/2020	10.57	Put	Bond Future	7,181.3900	7.1814	6,335.8000	6.3358	(11.775)	0	0	3,530
2020/04/09	R035	07/05/2020	9.75	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	5,000
2020/04/09	R035	07/05/2020	10.75	Put	Bond Future	6,002.1500	6.0022	5,170.9000	5.1709	(13.849)	0	0	5,000
2020/04/09	R035	07/05/2020			Bond Future	11.7096	82.0300	11.5660	82.8843	(1.226)	0.0000	0.0000	134,126
2020/04/09	R035	07/05/2020	9.11	Put	Bond Future	17,831.9300	17.8319	16,977.6000	16.9776	(4.791)	0	0	0
2020/04/09	R035	07/05/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/09	R035	07/05/2020	9.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	R035	07/05/2020	9.47	Put	Bond Future	15,034.9800	15.0350	14,180.6500	14.1807	(5.682)	0	0	0
2020/04/09	R035	07/05/2020	9.85	Put	Bond Future	12,206.3700	12.2064	11,352.0800	11.3521	(6.999)	0	0	0
2020/04/09	R035	07/05/2020	9.78	Put	Bond Future	12,718.1600	12.7182	11,863.8500	11.8638	(6.717)	0	0	0
2020/04/09	R035	07/05/2020	10.57	Call	Bond Future	7.9000	0.0079	16.6400	0.0166	110.633	0	0	0
2020/04/09	R035	07/05/2020	9.75	Put	Bond Future	12,938.7700	12.9388	12,084.4500	12.0844	(6.603)	0	0	0
2020/04/09	R035	07/05/2020	10.75	Call	Bond Future	23.7400	0.0237	46.8200	0.0468	97.220	0	0	0
2020/04/09	R035	07/05/2020	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	R035	07/05/2020	9.49	Put	Bond Future	14,882.9900	14.8830	14,028.6600	14.0287	(5.740)	0	0	0
2020/04/09	R035	07/05/2020	9.55	Put	Bond Future	14,429.1300	14.4291	13,574.8000	13.5748	(5.921)	0	0	0
2020/04/09	R035	07/05/2020	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/09	R035	07/05/2020	9.78	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	3,530

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/09	R035	07/05/2020	9.18	Put	Bond Future	17,278.8800		17.2789	16,424.5500	16.4245	(4.944)	0	0	0
2020/04/09	R035	07/05/2020	9.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/04/09	R035	06/08/2020	9.67	Call	Bond Future	22.4900		0.0225	33.6400	0.0336	49.578	0	0	500
2020/04/09	R035	06/08/2020	10.45	Put	Bond Future	9,222.5200		9.2225	8,425.6300	8.4256	(8.641)	0	0	500
2020/04/09	R035	06/08/2020	9.00	Put	Bond Future	19,682.6900		19.6827	18,816.8300	18.8168	(4.399)	0	0	0
2020/04/09	R035	06/08/2020	9.92	Put	Bond Future	12,771.0100		12.7710	11,925.4700	11.9255	(6.621)	0	0	0
2020/04/09	R035	06/08/2020			Bond Future	11.8980		83.2890	11.7485	84.1562	(1.257)	0.0000	0.0000	410
2020/04/09	R035	06/08/2020	9.09	Put	Bond Future	18,970.1400		18.9701	18,104.7700	18.1048	(4.562)	0	0	0
2020/04/09	R035	06/08/2020	9.09	Call	Bond Future	3.0000		0.0030	4.8000	0.0048	60.000	0	0	500
2020/04/09	R035	06/08/2020	9.67	Put	Bond Future	14,564.6300		14.5646	13,708.6100	13.7086	(5.877)	0	0	0
2020/04/09	R035	06/08/2020	9.00	Call	Bond Future	2.1200		0.0021	3.4300	0.0034	61.792	0	0	24,761
2020/04/09	R035	06/08/2020	9.92	Call	Bond Future	47.6400		0.0476	69.2700	0.0693	45.403	0	0	0
2020/04/09	R035	06/08/2020	10.45	Call	Bond Future	188.7500		0.1888	259.0300	0.2590	37.234	0	0	0
2020/04/09	R035	06/08/2020	9.93	Call	Bond Future	49.0300		0.0490	71.2000	0.0712	45.217	0	0	0
2020/04/09	R035	06/08/2020	9.91	Put	Bond Future	12,841.4200		12.8414	11,995.3400	11.9953	(6.589)	0	0	0
2020/04/09	R035	06/08/2020	8.75	Put	Bond Future	21,702.4000		21.7024	20,835.7400	20.8357	(3.993)	0	0	0
2020/04/09	R035	06/08/2020	8.75	Call	Bond Future	0.7600		0.0008	1.2700	0.0013	67.105	0	0	3,000
2020/04/09	R035	06/08/2020	9.93	Put	Bond Future	12,700.7100		12.7007	11,855.7100	11.8557	(6.653)	0	0	0
2020/04/09	R035	06/08/2020	9.91	Call	Bond Future	46.2900		0.0463	67.3800	0.0674	45.561	0	0	0
2020/04/09	R035	05/11/2020	10.34	Put	Bond Future	11,204.9500		11.2049	10,422.7000	10.4227	(6.981)	0	0	0
2020/04/09	R035	05/11/2020			Bond Future	12.0918		80.0681	11.9362	80.9485	(1.287)	0.0000	0.0000	0
2020/04/09	R035	05/11/2020	10.33	Call	Bond Future	371.2900		0.3713	468.1700	0.4682	26.093	0	0	0
2020/04/09	R035	05/11/2020	10.33	Put	Bond Future	11,266.9700		11.2670	10,483.4500	10.4835	(6.954)	0	0	0
2020/04/09	R035	05/11/2020	10.34	Call	Bond Future	377.2700		0.3773	475.4200	0.4754	26.016	0	0	0
2020/04/09	R035	05/11/2020	10.32	Call	Bond Future	365.3900		0.3654	461.0000	0.4610	26.167	0	0	0
2020/04/09	R035	05/11/2020	10.32	Put	Bond Future	11,329.1500		11.3291	10,544.3600	10.5444	(6.927)	0	0	0
2020/04/09	R035	04/02/2021	10.04	Put	Bond Future	14,371.0600		14.3711	13,559.6700	13.5597	(5.646)	0	0	0
2020/04/09	R035	04/02/2021	10.14	Put	Bond Future	13,729.5900		13.7296	12,928.2200	12.9282	(5.837)	0	0	650
2020/04/09	R035	04/02/2021	11.14	Put	Bond Future	8,120.8700		8.1209	7,464.5400	7.4645	(8.082)	0	0	650
2020/04/09	R035	04/02/2021	10.05	Call	Bond Future	356.2500		0.3563	439.6100	0.4396	23.399	0	0	0
2020/04/09	R035	04/02/2021			Bond Future	12.3091		81.2672	12.1466	82.1610	(1.320)	0.0000	0.0000	0
2020/04/09	R035	04/02/2021	10.14	Call	Bond Future	403.4600		0.4035	495.8800	0.4959	22.907	0	0	0
2020/04/09	R035	04/02/2021	10.06	Call	Bond Future	361.2600		0.3613	445.6000	0.4456	23.346	0	0	0
2020/04/09	R035	04/02/2021	10.06	Put	Bond Future	14,241.6900		14.2417	13,432.2400	13.4322	(5.684)	0	0	0
2020/04/09	R035	04/02/2021	10.04	Call	Bond Future	351.2900		0.3513	433.6900	0.4337	23.456	0	0	0
2020/04/09	R035	04/02/2021	11.14	Call	Bond Future	1,328.1400		1.3281	1,565.6000	1.5656	17.879	0	0	0
2020/04/09	R035	04/02/2021	10.05	Put	Bond Future	14,306.3100		14.3063	13,495.8800	13.4959	(5.665)	0	0	0
2020/04/09	R186	07/05/2020	8.09	Put	Bond Future	9,791.1800		9.7912	8,991.4700	8.9915	(8.168)	0	0	0
2020/04/09	R186	07/05/2020	9.50	Put	Bond Future	2,627.1700		2.6272	1,966.0200	1.9660	(25.166)	0	0	0
2020/04/09	R186	07/05/2020	7.90	Put	Bond Future	10,828.3000		10.8283	10,028.5700	10.0286	(7.386)	0	0	2,500
2020/04/09	R186	07/05/2020	8.28	Put	Bond Future	8,766.1900		8.7662	7,966.5900	7.9666	(9.121)	0	0	0
2020/04/09	R186	07/05/2020	8.93	Call	Bond Future	8.9400		0.0089	21.1800	0.0212	136.913	0	0	0
2020/04/09	R186	07/05/2020			Bond Future	10.0023		106.4461	9.8374	107.2459	(1.648)	0.0000	0.0000	86,430
2020/04/09	R186	07/05/2020	8.08	Call	Bond Future	0.0100		0.0000	0.0300	0.0000	200.000	0	0	0
2020/04/09	R186	07/05/2020	8.08	Put	Bond Future	9,845.4700		9.8455	9,045.7500	9.0458	(8.123)	0	0	0
2020/04/09	R186	07/05/2020	8.50	Call	Bond Future	0.4200		0.0004	1.2000	0.0012	185.714	0	0	0
2020/04/09	R186	07/05/2020	8.50	Put	Bond Future	7,594.5500		7.5946	6,795.5900	6.7956	(10.520)	0	0	23,160

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/09	R186	07/05/2020	8.09	Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2020/04/09	R186	07/05/2020	9.50	Call	Bond Future	165.3600	0.1654	303.9500	0.3039	83.811	0	0	1,120
2020/04/09	R186	07/05/2020	7.90	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/09	R186	07/05/2020	8.28	Call	Bond Future	0.0600	0.0001	0.2000	0.0002	233.333	0	0	0
2020/04/09	R186	07/05/2020	8.93	Put	Bond Future	5,357.5900	5.3576	4,570.0900	4.5701	(14.699)	0	0	0
2020/04/09	R186	07/05/2020	8.07	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2020/04/09	R186	07/05/2020	8.07	Put	Bond Future	9,899.7800	9.8998	9,100.0600	9.1001	(8.078)	0	0	0
2020/04/09	R186	07/05/2020	10.00	Put	Bond Future	940.3300	0.9403	580.8200	0.5808	(38.232)	0	0	0
2020/04/09	R186	07/05/2020	10.00	Call	Bond Future	929.4700	0.9295	1,369.7000	1.3697	47.364	0	0	1,120
2020/04/09	R186	07/05/2020	7.60	Put	Bond Future	12,490.8500	12.4909	11,691.1100	11.6911	(6.403)	0	0	0
2020/04/09	R186	07/05/2020	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	R186	06/08/2020	8.25	Call	Bond Future	50.8300	0.0508	76.9000	0.0769	51.289	0	0	0
2020/04/09	R186	06/08/2020	8.38	Put	Bond Future	9,043.0600	9.0431	8,265.9700	8.2660	(8.593)	0	0	0
2020/04/09	R186	06/08/2020			Bond Future	10.2128	102.7846	10.0386	103.5963	(1.706)	0.0000	0.0000	7,400
2020/04/09	R186	06/08/2020	8.37	Call	Bond Future	68.9600	0.0690	102.8400	0.1028	49.130	0	0	0
2020/04/09	R186	06/08/2020	8.37	Put	Bond Future	9,093.0100	9.0930	8,315.1900	8.3152	(8.554)	0	0	0
2020/04/09	R186	06/08/2020	8.25	Put	Bond Future	9,697.4500	9.6975	8,911.8200	8.9118	(8.101)	0	0	0
2020/04/09	R186	06/08/2020	8.38	Call	Bond Future	70.6900	0.0707	105.3000	0.1053	48.960	0	0	0
2020/04/09	R186	06/08/2020	8.36	Call	Bond Future	67.2600	0.0673	100.4200	0.1004	49.301	0	0	0
2020/04/09	R186	06/08/2020	8.36	Put	Bond Future	9,143.0200	9.1430	8,364.4800	8.3645	(8.515)	0	0	0
2020/04/09	R186	05/11/2020	8.64	Put	Bond Future	8,676.1400	8.6761	7,941.4400	7.9414	(8.468)	0	0	0
2020/04/09	R186	05/11/2020	8.65	Call	Bond Future	287.4800	0.2875	377.9400	0.3779	31.467	0	0	0
2020/04/09	R186	05/11/2020			Bond Future	10.4321	104.3518	10.2478	105.1758	(1.767)	0.0000	0.0000	0
2020/04/09	R186	05/11/2020	8.66	Call	Bond Future	291.9900	0.2920	383.6000	0.3836	31.374	0	0	0
2020/04/09	R186	05/11/2020	8.66	Put	Bond Future	8,586.5900	8.5866	7,854.1900	7.8542	(8.530)	0	0	0
2020/04/09	R186	05/11/2020	9.26	Put	Bond Future	6,078.6000	6.0786	5,434.7300	5.4347	(10.592)	0	0	3,500
2020/04/09	R186	05/11/2020	8.64	Call	Bond Future	283.0300	0.2830	372.3400	0.3723	31.555	0	0	0
2020/04/09	R186	05/11/2020	7.84	Put	Bond Future	12,498.2400	12.4982	11,701.7900	11.7018	(6.372)	0	0	0
2020/04/09	R186	05/11/2020	8.65	Put	Bond Future	8,631.3200	8.6313	7,897.7700	7.8978	(8.499)	0	0	0
2020/04/09	R186	05/11/2020	8.34	Put	Bond Future	10,058.0400	10.0580	9,293.6700	9.2937	(7.600)	0	0	0
2020/04/09	R186	05/11/2020	8.34	Call	Bond Future	173.6000	0.1736	233.2400	0.2332	34.355	0	0	3,500
2020/04/09	R186	05/11/2020	9.26	Call	Bond Future	687.1600	0.6872	867.3000	0.8673	26.215	0	0	0
2020/04/09	R186	05/11/2020	7.84	Call	Bond Future	70.1100	0.0701	97.6700	0.0977	39.310	0	0	3,500
2020/04/09	R186	04/02/2021	8.15	Call	Bond Future	157.9300	0.1579	209.6600	0.2097	32.755	0	0	0
2020/04/09	R186	04/02/2021			Bond Future	10.6858	100.6210	10.4902	101.4576	(1.830)	0.0000	0.0000	0
2020/04/09	R186	04/02/2021	8.15	Put	Bond Future	11,741.0100	11.7410	10,956.1400	10.9561	(6.685)	0	0	0
2020/04/09	R186	04/02/2021	8.16	Call	Bond Future	160.3400	0.1603	212.7400	0.2127	32.681	0	0	0
2020/04/09	R186	04/02/2021	8.17	Put	Bond Future	11,647.9900	11.6480	10,864.4600	10.8645	(6.727)	0	0	0
2020/04/09	R186	04/02/2021	8.16	Put	Bond Future	11,694.4700	11.6945	10,910.2700	10.9103	(6.706)	0	0	0
2020/04/09	R186	04/02/2021	8.17	Call	Bond Future	162.7900	0.1628	215.8600	0.2159	32.600	0	0	0
2020/04/09	R197	07/05/2020			Bond Future	309.2126	309.2126	311.2376	311.2376	0.655	0.0000	0.0000	2,556
2020/04/09	R197	06/08/2020			Bond Future	306.2429	306.2429	308.2987	308.2987	0.671	0.0000	0.0000	0
2020/04/09	R197	05/11/2020			Bond Future	310.9844	310.9844	313.0720	313.0720	0.671	0.0000	0.0000	0
2020/04/09	R197	04/02/2021			Bond Future	307.7229	307.7229	309.8429	309.8429	0.689	0.0000	0.0000	0
2020/04/09	R202	07/05/2020			Bond Future	214.3614	214.3614	214.3712	214.3712	0.005	0.0000	0.0000	7,963
2020/04/09	R202	06/08/2020			Bond Future	213.5661	213.5661	213.5753	213.5753	0.004	0.0000	0.0000	0



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2020/04/09	R202	05/11/2020			Bond Future	216.8726	216.8726	216.8820	216.8820	0.004	0.0000	0.0000	0
2020/04/09	R202	04/02/2021			Bond Future	215.9273	215.9273	215.9372	215.9372	0.005	0.0000	0.0000	0
2020/04/09	R208	07/05/2020	4.81	Call	Bond Future	43.7000	0.0437	41.6000	0.0416	(4.805)	0	0	0
2020/04/09	R208	07/05/2020	4.80	Put	Bond Future	119.8300	0.1198	120.4500	0.1204	0.517	0	0	0
2020/04/09	R208	07/05/2020			Bond Future	4.8916	102.3584	4.8947	102.3558	0.062	0.0000	0.0000	29,633
2020/04/09	R208	07/05/2020	4.82	Call	Bond Future	47.3700	0.0474	45.1800	0.0452	(4.623)	0	0	0
2020/04/09	R208	07/05/2020	4.82	Put	Bond Future	109.6000	0.1096	110.0500	0.1101	0.411	0	0	0
2020/04/09	R208	07/05/2020	4.81	Put	Bond Future	114.6200	0.1146	115.1600	0.1152	0.471	0	0	0
2020/04/09	R208	07/05/2020	4.80	Call	Bond Future	40.2100	0.0402	38.1900	0.0382	(5.024)	0	0	0
2020/04/09	R208	06/08/2020	5.57	Put	Bond Future	4.8100	0.0048	4.7800	0.0048	(0.624)	0	0	0
2020/04/09	R208	06/08/2020			Bond Future	4.3808	103.9295	4.3855	103.9265	0.108	0.0000	0.0000	0
2020/04/09	R208	06/08/2020	5.56	Call	Bond Future	741.0300	0.7410	738.0400	0.7380	(0.403)	0	0	0
2020/04/09	R208	06/08/2020	5.56	Put	Bond Future	5.0000	0.0050	4.9800	0.0050	(0.400)	0	0	0
2020/04/09	R208	06/08/2020	5.57	Call	Bond Future	747.0400	0.7470	744.0400	0.7440	(0.402)	0	0	0
2020/04/09	R208	06/08/2020	5.55	Call	Bond Future	735.0400	0.7350	732.0400	0.7320	(0.408)	0	0	0
2020/04/09	R208	06/08/2020	5.55	Put	Bond Future	5.2100	0.0052	5.1800	0.0052	(0.576)	0	0	0
2020/04/09	R208	05/11/2020	4.78	Call	Bond Future	615.0400	0.6150	612.0000	0.6120	(0.494)	0	0	0
2020/04/09	R208	05/11/2020	4.77	Put	Bond Future	0.2200	0.0002	0.2300	0.0002	4.545	0	0	0
2020/04/09	R208	05/11/2020			Bond Future	3.1926	102.1156	3.2004	102.1126	0.244	0.0000	0.0000	0
2020/04/09	R208	05/11/2020	4.79	Call	Bond Future	618.8800	0.6189	615.8400	0.6158	(0.491)	0	0	0
2020/04/09	R208	05/11/2020	4.79	Put	Bond Future	0.2000	0.0002	0.2000	0.0002	0.000	0	0	0
2020/04/09	R208	05/11/2020	4.78	Put	Bond Future	0.2100	0.0002	0.2100	0.0002	0.000	0	0	0
2020/04/09	R208	05/11/2020	4.77	Call	Bond Future	611.2000	0.6112	608.1700	0.6082	(0.496)	0	0	0
2020/04/09	R209	07/05/2020	9.47	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/04/09	R209	07/05/2020			Bond Future	11.6696	61.9233	11.5264	62.6436	(1.228)	0.0000	0.0000	65,709
2020/04/09	R209	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/09	R209	07/05/2020	9.45	Put	Bond Future	12,729.8200	12.7298	12,009.4800	12.0095	(5.659)	0	0	0
2020/04/09	R209	07/05/2020	9.47	Put	Bond Future	12,598.5900	12.5986	11,878.2400	11.8782	(5.718)	0	0	0
2020/04/09	R209	07/05/2020	9.46	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/09	R209	07/05/2020	9.46	Put	Bond Future	12,664.1600	12.6642	11,943.8200	11.9438	(5.688)	0	0	0
2020/04/09	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	R209	06/08/2020	5.55	Put	Bond Future	46,659.4300	46.6594	45,928.1900	45.9282	(1.567)	0	0	0
2020/04/09	R209	06/08/2020			Bond Future	11.8403	62.8737	11.6916	63.6049	(1.255)	0.0000	0.0000	9,200
2020/04/09	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	R209	06/08/2020	5.57	Put	Bond Future	46,442.6200	46.4426	45,711.3800	45.7114	(1.575)	0	0	0
2020/04/09	R209	06/08/2020	5.56	Put	Bond Future	46,550.9500	46.5510	45,819.7100	45.8197	(1.571)	0	0	0
2020/04/09	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	R209	05/11/2020	10.02	Call	Bond Future	302.2100	0.3022	375.5500	0.3755	24.268	0	0	0
2020/04/09	R209	05/11/2020			Bond Future	12.0127	60.6856	11.8584	61.4280	(1.284)	0.0000	0.0000	0
2020/04/09	R209	05/11/2020	10.00	Call	Bond Future	293.1300	0.2931	364.6300	0.3646	24.392	0	0	0
2020/04/09	R209	05/11/2020	10.00	Put	Bond Future	11,153.0500	11.1531	10,482.2000	10.4822	(6.015)	0	0	0
2020/04/09	R209	05/11/2020	10.02	Put	Bond Future	11,040.6200	11.0406	10,371.6100	10.3716	(6.060)	0	0	0
2020/04/09	R209	05/11/2020	10.01	Call	Bond Future	297.6400	0.2976	370.0600	0.3701	24.331	0	0	0
2020/04/09	R209	05/11/2020	10.01	Put	Bond Future	11,096.7700	11.0968	10,426.8400	10.4268	(6.037)	0	0	0
2020/04/09	R209	04/02/2021	10.12	Put	Bond Future	11,428.2900	11.4283	10,766.4800	10.7665	(5.791)	0	0	0
2020/04/09	R209	04/02/2021			Bond Future	12.2010	61.5944	12.0408	62.3480	(1.313)	0.0000	0.0000	0

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2020/04/09	R209	04/02/2021	10.11	Call	Bond Future	426.5600		0.4266	517.3900	0.5174	21.294	0	0	0
2020/04/09	R209	04/02/2021	10.11	Put	Bond Future	11,482.5400		11.4825	10,819.7700	10.8198	(5.772)	0	0	0
2020/04/09	R209	04/02/2021	10.12	Call	Bond Future	432.0600		0.4321	523.8500	0.5238	21.245	0	0	0
2020/04/09	R209	04/02/2021	10.10	Call	Bond Future	421.1100		0.4211	510.9900	0.5110	21.344	0	0	0
2020/04/09	R209	04/02/2021	10.10	Put	Bond Future	11,536.9100		11.5369	10,873.1900	10.8732	(5.753)	0	0	0
2020/04/09	R210	07/05/2020			Bond Future	179.1198		179.1198	179.1274	179.1274	0.004	0.0000	0.0000	1,419
2020/04/09	R210	06/08/2020			Bond Future	181.9139		181.9139	181.9210	181.9210	0.004	0.0000	0.0000	0
2020/04/09	R210	05/11/2020			Bond Future	182.0059		182.0059	182.0131	182.0131	0.004	0.0000	0.0000	0
2020/04/09	R210	04/02/2021			Bond Future	184.7758		184.7758	184.7836	184.7836	0.004	0.0000	0.0000	0
2020/04/09	R212	07/05/2020			Bond Future	165.0012		165.0012	165.1999	165.1999	0.120	0.0000	0.0000	6,719
2020/04/09	R212	06/08/2020			Bond Future	165.2767		165.2767	165.4781	165.4781	0.122	0.0000	0.0000	0
2020/04/09	R212	05/11/2020			Bond Future	167.8357		167.8357	168.0402	168.0402	0.122	0.0000	0.0000	0
2020/04/09	R212	04/02/2021			Bond Future	168.0579		168.0579	168.2658	168.2658	0.124	0.0000	0.0000	0
2020/04/09	R213	07/05/2020	9.01	Put	Bond Future	12,547.7100		12.5477	11,745.3700	11.7454	(6.394)	0	0	0
2020/04/09	R213	07/05/2020	9.00	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/09	R213	07/05/2020			Bond Future	11.2592		75.1374	11.1005	75.9398	(1.410)	0.0000	0.0000	16,776
2020/04/09	R213	07/05/2020	9.01	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/09	R213	07/05/2020	9.00	Put	Bond Future	12,609.6000		12.6096	11,807.2600	11.8073	(6.363)	0	0	0
2020/04/09	R213	07/05/2020	9.02	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/09	R213	07/05/2020	9.02	Put	Bond Future	12,485.8800		12.4859	11,683.5400	11.6835	(6.426)	0	0	0
2020/04/09	R213	06/08/2020	9.31	Call	Bond Future	50.0900		0.0501	72.8100	0.0728	45.358	0	0	0
2020/04/09	R213	06/08/2020			Bond Future	11.4460		76.2907	11.2807	77.1051	(1.444)	0.0000	0.0000	300
2020/04/09	R213	06/08/2020	9.29	Call	Bond Future	47.6100		0.0476	69.3500	0.0693	45.663	0	0	0
2020/04/09	R213	06/08/2020	9.29	Put	Bond Future	11,695.9400		11.6959	10,903.2400	10.9032	(6.778)	0	0	0
2020/04/09	R213	06/08/2020	9.31	Put	Bond Future	11,579.4600		11.5795	10,787.7400	10.7877	(6.837)	0	0	0
2020/04/09	R213	06/08/2020	9.30	Call	Bond Future	48.8400		0.0488	71.0600	0.0711	45.495	0	0	0
2020/04/09	R213	06/08/2020	9.30	Put	Bond Future	11,637.6600		11.6377	10,845.4400	10.8454	(6.807)	0	0	0
2020/04/09	R213	05/11/2020	9.60	Put	Bond Future	10,922.9600		10.9230	10,170.4700	10.1705	(6.889)	0	0	0
2020/04/09	R213	05/11/2020	9.59	Call	Bond Future	254.3800		0.2544	327.7700	0.3278	28.851	0	0	0
2020/04/09	R213	05/11/2020			Bond Future	11.6399		73.9118	11.4678	74.7386	(1.479)	0.0000	0.0000	0
2020/04/09	R213	05/11/2020	9.60	Call	Bond Future	258.3800		0.2584	332.7200	0.3327	28.772	0	0	0
2020/04/09	R213	05/11/2020	9.59	Put	Bond Future	10,976.1900		10.9762	10,222.7500	10.2227	(6.864)	0	0	0
2020/04/09	R213	05/11/2020	9.61	Call	Bond Future	262.4300		0.2624	337.7300	0.3377	28.693	0	0	0
2020/04/09	R213	05/11/2020	9.61	Put	Bond Future	10,869.8300		10.8698	10,118.3000	10.1183	(6.914)	0	0	0
2020/04/09	R213	04/02/2021	9.40	Call	Bond Future	243.6700		0.2437	309.4000	0.3094	26.975	0	0	0
2020/04/09	R213	04/02/2021	9.39	Put	Bond Future	13,012.4200		13.0124	12,237.9900	12.2380	(5.951)	0	0	0
2020/04/09	R213	04/02/2021			Bond Future	11.8589		75.0189	11.6793	75.8583	(1.515)	0.0000	0.0000	0
2020/04/09	R213	04/02/2021	9.41	Call	Bond Future	247.1200		0.2471	313.6300	0.3136	26.914	0	0	0
2020/04/09	R213	04/02/2021	9.41	Put	Bond Future	12,904.2800		12.9043	12,131.4000	12.1314	(5.989)	0	0	0
2020/04/09	R213	04/02/2021	9.40	Put	Bond Future	12,958.3000		12.9583	12,184.6400	12.1846	(5.970)	0	0	0
2020/04/09	R213	04/02/2021	9.39	Call	Bond Future	240.2600		0.2403	305.2200	0.3052	27.037	0	0	0
2020/04/09	R214	07/05/2020	9.77	Put	Bond Future	11,595.2700		11.5953	10,831.4800	10.8315	(6.587)	0	0	0
2020/04/09	R214	07/05/2020			Bond Future	11.7372		60.8187	11.5889	61.5825	(1.263)	0.0000	0.0000	21,613
2020/04/09	R214	07/05/2020	9.76	Call	Bond Future	0.0300		0.0000	0.0600	0.0001	100.000	0	0	0

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2020/04/09	R214	07/05/2020	9.76	Put	Bond Future	11,663.2000		11.6632	10,899.4000	10.8994	(6.549)	0	0	0
2020/04/09	R214	07/05/2020	9.77	Call	Bond Future	0.0300		0.0000	0.0700	0.0001	133.333	0	0	0
2020/04/09	R214	07/05/2020	9.31	Put	Bond Future	14,828.1600		14.8282	14,064.3300	14.0643	(5.151)	0	0	0
2020/04/09	R214	07/05/2020	10.66	Put	Bond Future	5,954.6600		5.9547	5,207.6900	5.2077	(12.544)	0	0	1,250
2020/04/09	R214	07/05/2020	9.75	Call	Bond Future	0.0200		0.0000	0.0600	0.0001	200.000	0	0	0
2020/04/09	R214	07/05/2020	9.75	Put	Bond Future	11,731.2200		11.7312	10,967.4300	10.9674	(6.511)	0	0	0
2020/04/09	R214	07/05/2020	9.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/04/09	R214	07/05/2020	9.91	Put	Bond Future	10,654.9200		10.6549	9,891.2300	9.8912	(7.167)	0	0	0
2020/04/09	R214	07/05/2020	9.91	Call	Bond Future	0.1000		0.0001	0.2400	0.0002	140.000	0	0	1,250
2020/04/09	R214	07/05/2020	10.66	Call	Bond Future	18.4100		0.0184	35.2700	0.0353	91.581	0	0	0
2020/04/09	R214	06/08/2020	9.98	Put	Bond Future	11,085.1000		11.0851	10,342.6500	10.3427	(6.698)	0	0	0
2020/04/09	R214	06/08/2020	9.97	Call	Bond Future	84.0100		0.0840	116.2200	0.1162	38.341	0	0	0
2020/04/09	R214	06/08/2020			Bond Future	11.8991		61.7522	11.7451	62.5276	(1.294)	0.0000	0.0000	4,000
2020/04/09	R214	06/08/2020	9.98	Call	Bond Future	86.1000		0.0861	119.0000	0.1190	38.211	0	0	0
2020/04/09	R214	06/08/2020	9.97	Put	Bond Future	11,148.7300		11.1487	10,405.5900	10.4056	(6.666)	0	0	0
2020/04/09	R214	06/08/2020	9.99	Call	Bond Future	88.2400		0.0882	121.8500	0.1219	38.089	0	0	0
2020/04/09	R214	06/08/2020	9.99	Put	Bond Future	11,021.6200		11.0216	10,279.8800	10.2799	(6.730)	0	0	0
2020/04/09	R214	05/11/2020	10.26	Put	Bond Future	10,389.5500		10.3895	9,696.1200	9.6961	(6.674)	0	0	0
2020/04/09	R214	05/11/2020			Bond Future	12.0644		59.4047	11.9046	60.1918	(1.324)	0.0000	0.0000	0
2020/04/09	R214	05/11/2020	10.25	Call	Bond Future	374.3000		0.3743	466.8900	0.4669	24.737	0	0	0
2020/04/09	R214	05/11/2020	10.25	Put	Bond Future	10,446.8200		10.4468	9,752.2400	9.7522	(6.649)	0	0	0
2020/04/09	R214	05/11/2020	10.26	Call	Bond Future	380.0200		0.3800	473.7600	0.4738	24.667	0	0	0
2020/04/09	R214	05/11/2020	10.24	Call	Bond Future	368.6500		0.3687	460.1000	0.4601	24.807	0	0	0
2020/04/09	R214	05/11/2020	10.24	Put	Bond Future	10,504.2600		10.5043	9,808.5400	9.8085	(6.623)	0	0	0
2020/04/09	R214	04/02/2021	10.33	Call	Bond Future	510.1800		0.5102	621.1500	0.6212	21.751	0	0	0
2020/04/09	R214	04/02/2021			Bond Future	12.2485		60.2944	12.0822	61.0935	(1.357)	0.0000	0.0000	0
2020/04/09	R214	04/02/2021	10.31	Call	Bond Future	497.2000		0.4972	605.8700	0.6059	21.856	0	0	0
2020/04/09	R214	04/02/2021	10.31	Put	Bond Future	11,071.9500		11.0719	10,381.5300	10.3815	(6.236)	0	0	0
2020/04/09	R214	04/02/2021	10.33	Put	Bond Future	10,960.3100		10.9603	10,272.1900	10.2722	(6.278)	0	0	0
2020/04/09	R214	04/02/2021	10.32	Call	Bond Future	503.6600		0.5037	613.4700	0.6135	21.802	0	0	0
2020/04/09	R214	04/02/2021	10.32	Put	Bond Future	11,016.0600		11.0161	10,326.7800	10.3268	(6.257)	0	0	0
2020/04/09	R248	07/05/2020	9.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	R248	07/05/2020	9.77	Put	Bond Future	15,073.3500		15.0734	14,126.1700	14.1262	(6.284)	0	0	0
2020/04/09	R248	07/05/2020	10.20	Call	Bond Future	0.1100		0.0001	0.3100	0.0003	181.818	0	0	0
2020/04/09	R248	07/05/2020	9.69	Put	Bond Future	15,775.4700		15.7755	14,828.2900	14.8283	(6.004)	0	0	0
2020/04/09	R248	07/05/2020			Bond Future	11.7987		76.9478	11.6503	77.8950	(1.258)	0.0000	0.0000	66,001
2020/04/09	R248	07/05/2020	9.79	Put	Bond Future	14,899.2800		14.8993	13,952.1000	13.9521	(6.357)	0	0	0
2020/04/09	R248	07/05/2020	9.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	R248	07/05/2020	10.70	Call	Bond Future	7.2400		0.0072	16.3800	0.0164	126.243	0	0	0
2020/04/09	R248	07/05/2020	10.70	Put	Bond Future	7,562.8400		7.5628	6,624.8000	6.6248	(12.403)	0	0	300
2020/04/09	R248	07/05/2020	9.78	Put	Bond Future	14,986.2500		14.9863	14,039.0700	14.0391	(6.320)	0	0	0
2020/04/09	R248	07/05/2020	10.20	Put	Bond Future	11,455.2100		11.4552	10,508.2300	10.5082	(8.267)	0	0	300
2020/04/09	R248	07/05/2020	9.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	300
2020/04/09	R248	07/05/2020	9.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/09	R248	06/08/2020	11.80	Call	Bond Future	2,186.1500		2.1862	2,640.3600	2.6404	20.777	0	0	470
2020/04/09	R248	06/08/2020	12.75	Call	Bond Future	5,732.2600		5.7323	6,462.0400	6.4620	12.731	0	0	814
2020/04/09	R248	06/08/2020	10.35	Call	Bond Future	91.5400		0.0915	134.2600	0.1343	46.668	0	0	640

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/09	R248 06/08/2020	11.85	Put	Bond Future	3,057.1100	3.0571	2,567.8000	2.5678	(16.006)	0	0	0
2020/04/09	R248 06/08/2020	9.00	Put	Bond Future	23,256.2900	23.2563	22,295.1100	22.2951	(4.133)	0	0	0
2020/04/09	R248 06/08/2020	10.20	Call	Bond Future	58.2900	0.0583	87.2600	0.0873	49.700	0	0	0
2020/04/09	R248 06/08/2020			Bond Future	11.9664	78.1288	11.8118	79.0903	(1.292)	0.0000	0.0000	49,270
2020/04/09	R248 06/08/2020	10.35	Put	Bond Future	11,378.0600	11.3781	10,459.2500	10.4592	(8.075)	0	0	0
2020/04/09	R248 06/08/2020	11.85	Call	Bond Future	2,335.3800	2.3354	2,807.6000	2.8076	20.220	0	0	0
2020/04/09	R248 06/08/2020	11.15	Put	Bond Future	6,017.3400	6.0173	5,268.4800	5.2685	(12.445)	0	0	0
2020/04/09	R248 06/08/2020	11.15	Call	Bond Future	673.0700	0.6731	885.7400	0.8857	31.597	0	0	0
2020/04/09	R248 06/08/2020	10.85	Put	Bond Future	7,819.2500	7.8192	6,983.3200	6.9833	(10.691)	0	0	0
2020/04/09	R248 06/08/2020	10.85	Call	Bond Future	334.6800	0.3347	460.2800	0.4603	37.528	0	0	640
2020/04/09	R248 06/08/2020	9.25	Put	Bond Future	20,831.4000	20.8314	19,870.9700	19.8710	(4.610)	0	0	0
2020/04/09	R248 06/08/2020	9.25	Call	Bond Future	1.5300	0.0015	2.6300	0.0026	71.895	0	0	20,640
2020/04/09	R248 06/08/2020	10.18	Call	Bond Future	54.7600	0.0548	82.2000	0.0822	50.110	0	0	0
2020/04/09	R248 06/08/2020	10.18	Put	Bond Future	12,705.3600	12.7054	11,771.2700	11.7713	(7.352)	0	0	0
2020/04/09	R248 06/08/2020	11.80	Put	Bond Future	3,221.8700	3.2219	2,714.5500	2.7145	(15.746)	0	0	0
2020/04/09	R248 06/08/2020	12.75	Put	Bond Future	1,185.4200	1.1854	953.6700	0.9537	(19.550)	0	0	0
2020/04/09	R248 06/08/2020	9.00	Call	Bond Future	0.4600	0.0005	0.8100	0.0008	76.087	0	0	3,000
2020/04/09	R248 06/08/2020	10.20	Put	Bond Future	12,546.4500	12.5464	11,613.8900	11.6139	(7.433)	0	0	0
2020/04/09	R248 06/08/2020	12.25	Put	Bond Future	1,981.7500	1.9818	1,625.5900	1.6256	(17.972)	0	0	0
2020/04/09	R248 06/08/2020	12.25	Call	Bond Future	3,688.6700	3.6887	4,294.0400	4.2940	16.412	0	0	814
2020/04/09	R248 06/08/2020	11.10	Put	Bond Future	6,292.5600	6.2926	5,526.7400	5.5267	(12.170)	0	0	0
2020/04/09	R248 06/08/2020	11.10	Call	Bond Future	598.5500	0.5985	794.2600	0.7943	32.697	0	0	470
2020/04/09	R248 06/08/2020	10.19	Call	Bond Future	56.5000	0.0565	84.6900	0.0847	49.894	0	0	0
2020/04/09	R248 06/08/2020	10.19	Put	Bond Future	12,625.8200	12.6258	11,692.4800	11.6925	(7.392)	0	0	0
2020/04/09	R248 05/11/2020	10.02	Put	Bond Future	15,168.3100	15.1683	14,246.1100	14.2461	(6.080)	0	0	0
2020/04/09	R248 05/11/2020	10.03	Call	Bond Future	169.9900	0.1700	224.8700	0.2249	32.284	0	0	0
2020/04/09	R248 05/11/2020			Bond Future	12.1378	74.8925	11.9768	75.8686	(1.326)	0.0000	0.0000	0
2020/04/09	R248 05/11/2020	10.04	Call	Bond Future	173.4700	0.1735	229.3000	0.2293	32.184	0	0	0
2020/04/09	R248 05/11/2020	10.04	Put	Bond Future	15,008.6500	15.0087	14,088.3400	14.0883	(6.132)	0	0	0
2020/04/09	R248 05/11/2020	10.02	Call	Bond Future	166.5600	0.1666	220.5000	0.2205	32.385	0	0	0
2020/04/09	R248 05/11/2020	10.03	Put	Bond Future	15,088.3800	15.0884	14,167.1200	14.1671	(6.106)	0	0	0
2020/04/09	R248 04/02/2021	10.46	Call	Bond Future	602.7300	0.6027	738.6700	0.7387	22.554	0	0	0
2020/04/09	R248 04/02/2021	10.47	Put	Bond Future	13,113.1500	13.1132	12,259.6400	12.2596	(6.509)	0	0	0
2020/04/09	R248 04/02/2021			Bond Future	12.3292	76.0140	12.1611	77.0050	(1.364)	0.0000	0.0000	0
2020/04/09	R248 04/02/2021	10.46	Put	Bond Future	13,182.5000	13.1825	12,327.5000	12.3275	(6.486)	0	0	0
2020/04/09	R248 04/02/2021	10.47	Call	Bond Future	610.9000	0.6109	748.3300	0.7483	22.496	0	0	0
2020/04/09	R248 04/02/2021	10.48	Call	Bond Future	619.1500	0.6191	758.0700	0.7581	22.437	0	0	0
2020/04/09	R248 04/02/2021	10.48	Put	Bond Future	13,044.0100	13.0440	12,191.9900	12.1920	(6.532)	0	0	0

**Total**

**1481037**