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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/04/2020 TO 06/04/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	2025	07/05/2020		Bond Future	133.4508	133.4508	133.4561	133.4561	0.004	0.0000	0.0000	2,087
2020/04/06	2025	06/08/2020		Bond Future	134.0579	134.0579	134.0608	134.0608	0.002	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/06	2025	05/11/2020			Bond Future	136.1788	136.1788	136.1817	136.1817	0.002	0.0000	0.0000	0
2020/04/06	2025	04/02/2021			Bond Future	136.8243	136.8243	136.8252	136.8252	0.001	0.0000	0.0000	0
2020/04/06	2029	07/05/2020			Bond Future	96.5120	96.5120	95.7442	95.7442	(0.796)	0.0000	0.0000	2,571
2020/04/06	2029	06/08/2020			Bond Future	98.0403	98.0403	97.2600	97.2600	(0.796)	0.0000	0.0000	0
2020/04/06	2029	05/11/2020			Bond Future	98.4491	98.4491	97.6547	97.6547	(0.807)	0.0000	0.0000	0
2020/04/06	2029	04/02/2021			Bond Future	100.0208	100.0208	99.2140	99.2140	(0.807)	0.0000	0.0000	0
2020/04/06	2030	07/05/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	2030	07/05/2020	8.78	Put	Bond Future	14,995.2200	14.9952	14,527.5100	14.5275	(3.119)	0	0	0
2020/04/06	2030	07/05/2020	8.85	Put	Bond Future	14,559.9300	14.5599	14,092.2200	14.0922	(3.212)	0	0	5,820
2020/04/06	2030	07/05/2020	8.45	Put	Bond Future	17,082.9400	17.0829	16,615.2300	16.6152	(2.738)	0	0	0
2020/04/06	2030	07/05/2020	9.19	Put	Bond Future	12,482.4100	12.4824	12,014.6900	12.0147	(3.747)	0	0	0
2020/04/06	2030	07/05/2020			Bond Future	11.4696	82.1952	11.3759	82.6630	(0.818)	0.0000	0.0000	102,849
2020/04/06	2030	07/05/2020	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	2030	07/05/2020	8.80	Put	Bond Future	14,870.5900	14.8706	14,402.8800	14.4029	(3.145)	0	0	0
2020/04/06	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/06	2030	07/05/2020	9.19	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/06	2030	07/05/2020	8.79	Put	Bond Future	14,932.8800	14.9329	14,465.1700	14.4652	(3.132)	0	0	0
2020/04/06	2030	07/05/2020	8.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	2030	07/05/2020	8.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	2030	07/05/2020	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/06	2030	07/05/2020	8.90	Put	Bond Future	14,250.6000	14.2506	13,782.8900	13.7829	(3.282)	0	0	5,820
2020/04/06	2030	06/08/2020	10.70	Call	Bond Future	548.9600	0.5490	627.2600	0.6273	14.263	0	0	470
2020/04/06	2030	06/08/2020	10.00	Call	Bond Future	145.4000	0.1454	169.5200	0.1695	16.589	0	0	470
2020/04/06	2030	06/08/2020	10.05	Put	Bond Future	8,611.8400	8.6118	8,163.6800	8.1637	(5.204)	0	0	0
2020/04/06	2030	06/08/2020	9.75	Put	Bond Future	10,209.3600	10.2094	9,749.0100	9.7490	(4.509)	0	0	0
2020/04/06	2030	06/08/2020	9.42	Call	Bond Future	36.9600	0.0370	43.6600	0.0437	18.128	0	0	0
2020/04/06	2030	06/08/2020	9.11	Call	Bond Future	15.9500	0.0160	18.9400	0.0189	18.746	0	0	0
2020/04/06	2030	06/08/2020			Bond Future	11.6873	79.4683	11.5892	79.9430	(0.839)	0.0000	0.0000	2,200
2020/04/06	2030	06/08/2020	10.70	Put	Bond Future	5,507.4900	5.5075	5,111.0500	5.1111	(7.198)	0	0	0
2020/04/06	2030	06/08/2020	9.05	Put	Bond Future	14,217.3800	14.2174	13,745.1700	13.7452	(3.321)	0	0	0
2020/04/06	2030	06/08/2020	9.05	Call	Bond Future	13.4300	0.0134	15.9600	0.0160	18.838	0	0	450
2020/04/06	2030	06/08/2020	8.36	Put	Bond Future	18,466.0400	18.4660	17,991.6000	17.9916	(2.569)	0	0	0
2020/04/06	2030	06/08/2020	8.36	Call	Bond Future	1.4900	0.0015	1.7900	0.0018	20.134	0	0	800
2020/04/06	2030	06/08/2020	8.86	Put	Bond Future	15,360.2500	15.3603	14,886.9800	14.8870	(3.081)	0	0	0
2020/04/06	2030	06/08/2020	8.86	Call	Bond Future	7.6400	0.0076	9.1100	0.0091	19.241	0	0	800
2020/04/06	2030	06/08/2020	9.09	Call	Bond Future	15.0700	0.0151	17.9000	0.0179	18.779	0	0	0
2020/04/06	2030	06/08/2020	9.09	Put	Bond Future	13,979.5200	13.9795	13,507.6100	13.5076	(3.376)	0	0	0
2020/04/06	2030	06/08/2020	10.00	Put	Bond Future	8,871.9900	8.8720	8,421.3700	8.4214	(5.079)	0	0	0
2020/04/06	2030	06/08/2020	10.75	Call	Bond Future	596.0900	0.5961	680.0500	0.6800	14.085	0	0	0
2020/04/06	2030	06/08/2020	10.05	Call	Bond Future	161.7000	0.1617	188.2800	0.1883	16.438	0	0	0
2020/04/06	2030	06/08/2020	9.75	Call	Bond Future	83.1500	0.0831	97.5400	0.0975	17.306	0	0	450
2020/04/06	2030	06/08/2020	9.42	Put	Bond Future	12,055.8500	12.0559	11,587.8100	11.5878	(3.882)	0	0	800
2020/04/06	2030	06/08/2020	9.11	Put	Bond Future	13,860.9500	13.8610	13,389.2000	13.3892	(3.403)	0	0	0
2020/04/06	2030	06/08/2020	10.75	Put	Bond Future	5,293.7300	5.2937	4,902.9500	4.9030	(7.382)	0	0	0
2020/04/06	2030	06/08/2020	9.20	Put	Bond Future	13,330.4700	13.3305	12,859.5500	12.8595	(3.533)	0	0	0
2020/04/06	2030	06/08/2020	9.20	Call	Bond Future	20.5200	0.0205	24.3400	0.0243	18.616	0	0	323

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2020/04/06	2030	06/08/2020	8.50	Put	Bond Future	17,582.3700	17.5824	17,108.1000	17.1081	(2.697)	0	0	0
2020/04/06	2030	06/08/2020	8.50	Call	Bond Future	2.4100	0.0024	2.8800	0.0029	19.502	0	0	323
2020/04/06	2030	06/08/2020	9.10	Call	Bond Future	15.5000	0.0155	18.4100	0.0184	18.774	0	0	0
2020/04/06	2030	06/08/2020	9.10	Put	Bond Future	13,920.2000	13.9202	13,448.3700	13.4484	(3.390)	0	0	0
2020/04/06	2030	05/11/2020	8.10	Put	Bond Future	20,858.7700	20.8588	20,378.2600	20.3783	(2.304)	0	0	0
2020/04/06	2030	05/11/2020	8.73	Call	Bond Future	36.0400	0.0360	41.8500	0.0418	16.121	0	0	3,000
2020/04/06	2030	05/11/2020	10.06	Put	Bond Future	9,649.6200	9.6496	9,214.2100	9.2142	(4.512)	0	0	1,000
2020/04/06	2030	05/11/2020	9.39	Put	Bond Future	13,159.2900	13.1593	12,695.3700	12.6954	(3.525)	0	0	0
2020/04/06	2030	05/11/2020	9.38	Call	Bond Future	122.1400	0.1221	140.0300	0.1400	14.647	0	0	0
2020/04/06	2030	05/11/2020			Bond Future	11.8987	80.7071	11.7963	81.1892	(0.861)	0.0000	0.0000	0
2020/04/06	2030	05/11/2020	9.61	Call	Bond Future	179.7500	0.1798	205.1000	0.2051	14.103	0	0	0
2020/04/06	2030	05/11/2020	9.61	Put	Bond Future	11,962.6900	11.9627	11,505.9500	11.5060	(3.818)	0	0	3,000
2020/04/06	2030	05/11/2020	8.85	Put	Bond Future	16,251.4700	16.2515	15,776.6500	15.7766	(2.922)	0	0	0
2020/04/06	2030	05/11/2020	8.85	Call	Bond Future	45.8200	0.0458	53.0900	0.0531	15.866	0	0	3,000
2020/04/06	2030	05/11/2020	8.34	Put	Bond Future	19,347.9200	19.3479	18,868.4900	18.8685	(2.478)	0	0	0
2020/04/06	2030	05/11/2020	8.34	Call	Bond Future	15.7500	0.0157	18.4100	0.0184	16.889	0	0	1,000
2020/04/06	2030	05/11/2020	9.04	Put	Bond Future	15,140.1000	15.1401	14,668.2100	14.6682	(3.117)	0	0	0
2020/04/06	2030	05/11/2020	9.04	Call	Bond Future	66.0900	0.0661	76.2900	0.0763	15.433	0	0	1,000
2020/04/06	2030	05/11/2020	9.86	Put	Bond Future	10,653.8000	10.6538	10,207.7100	10.2077	(4.187)	0	0	14,160
2020/04/06	2030	05/11/2020	8.36	Put	Bond Future	19,223.5300	19.2235	18,744.2200	18.7442	(2.493)	0	0	0
2020/04/06	2030	05/11/2020	8.10	Call	Bond Future	9.1200	0.0091	10.7000	0.0107	17.325	0	0	3,000
2020/04/06	2030	05/11/2020	8.73	Put	Bond Future	16,965.5700	16.9656	16,489.2900	16.4893	(2.807)	0	0	0
2020/04/06	2030	05/11/2020	9.23	Put	Bond Future	14,053.6300	14.0536	13,585.6000	13.5856	(3.330)	0	0	0
2020/04/06	2030	05/11/2020	10.06	Call	Bond Future	358.8400	0.3588	405.5200	0.4055	13.009	0	0	0
2020/04/06	2030	05/11/2020	10.37	Put	Bond Future	8,177.1300	8.1771	7,762.4600	7.7625	(5.071)	0	0	15,947
2020/04/06	2030	05/11/2020	9.39	Call	Bond Future	124.2700	0.1243	142.4400	0.1424	14.621	0	0	0
2020/04/06	2030	05/11/2020	9.38	Put	Bond Future	13,214.6100	13.2146	12,750.4100	12.7504	(3.513)	0	0	0
2020/04/06	2030	05/11/2020	9.86	Call	Bond Future	266.6600	0.2667	302.6600	0.3027	13.500	0	0	0
2020/04/06	2030	05/11/2020	8.36	Call	Bond Future	16.4600	0.0165	19.2400	0.0192	16.889	0	0	14,160
2020/04/06	2030	05/11/2020	8.86	Put	Bond Future	16,192.3800	16.1924	15,717.6900	15.7177	(2.932)	0	0	0
2020/04/06	2030	05/11/2020	8.86	Call	Bond Future	46.7300	0.0467	54.1300	0.0541	15.836	0	0	14,160
2020/04/06	2030	05/11/2020	9.23	Call	Bond Future	93.7500	0.0938	107.8100	0.1078	14.997	0	0	3,000
2020/04/06	2030	05/11/2020	10.47	Call	Bond Future	627.6200	0.6276	702.8700	0.7029	11.990	0	0	0
2020/04/06	2030	05/11/2020	10.47	Put	Bond Future	7,725.7500	7.7258	7,318.9100	7.3189	(5.266)	0	0	3,000
2020/04/06	2030	05/11/2020	8.53	Put	Bond Future	18,175.7900	18.1758	17,697.6400	17.6976	(2.631)	0	0	0
2020/04/06	2030	05/11/2020	8.53	Call	Bond Future	23.7900	0.0238	27.7300	0.0277	16.562	0	0	15,947
2020/04/06	2030	05/11/2020	9.03	Put	Bond Future	15,197.9800	15.1980	14,725.9200	14.7259	(3.106)	0	0	0
2020/04/06	2030	05/11/2020	9.03	Call	Bond Future	64.8500	0.0649	74.8800	0.0749	15.466	0	0	15,947
2020/04/06	2030	05/11/2020	10.37	Call	Bond Future	550.9100	0.5509	618.3300	0.6183	12.238	0	0	0
2020/04/06	2030	05/11/2020	9.40	Call	Bond Future	126.4300	0.1264	144.8900	0.1449	14.601	0	0	0
2020/04/06	2030	05/11/2020	9.40	Put	Bond Future	13,104.0500	13.1040	12,640.4200	12.6404	(3.538)	0	0	0
2020/04/06	2030	04/02/2021	9.12	Call	Bond Future	118.2300	0.1182	135.1400	0.1351	14.303	0	0	1,000
2020/04/06	2030	04/02/2021	8.36	Call	Bond Future	33.4100	0.0334	38.7300	0.0387	15.923	0	0	800
2020/04/06	2030	04/02/2021	9.16	Call	Bond Future	125.6700	0.1257	143.5300	0.1435	14.212	0	0	0
2020/04/06	2030	04/02/2021	9.15	Put	Bond Future	15,409.9300	15.4099	14,937.8800	14.9379	(3.063)	0	0	0
2020/04/06	2030	04/02/2021			Bond Future	12.1315	77.9706	12.0243	78.4603	(0.884)	0.0000	0.0000	0
2020/04/06	2030	04/02/2021	8.37	Put	Bond Future	19,955.5700	19.9556	19,471.3200	19.4713	(2.427)	0	0	0
2020/04/06	2030	04/02/2021	8.37	Call	Bond Future	34.0100	0.0340	39.4300	0.0394	15.936	0	0	1,000

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2020/04/06	2030	04/02/2021	9.17	Call	Bond Future	127.5900	0.1276	145.6900	0.1457	14.186	0	0	0
2020/04/06	2030	04/02/2021	9.17	Put	Bond Future	15,298.6800	15.2987	14,827.1100	14.8271	(3.082)	0	0	0
2020/04/06	2030	04/02/2021	9.12	Put	Bond Future	15,577.3500	15.5773	15,104.5900	15.1046	(3.035)	0	0	0
2020/04/06	2030	04/02/2021	8.36	Put	Bond Future	20,016.3100	20.0163	19,531.9600	19.5320	(2.420)	0	0	0
2020/04/06	2030	04/02/2021	9.16	Put	Bond Future	15,354.2700	15.3543	14,882.4600	14.8825	(3.073)	0	0	0
2020/04/06	2030	04/02/2021	9.15	Call	Bond Future	123.7700	0.1238	141.3900	0.1414	14.236	0	0	0
2020/04/06	2030	04/02/2021	8.86	Put	Bond Future	17,054.1800	17.0542	16,576.1800	16.5762	(2.803)	0	0	0
2020/04/06	2030	04/02/2021	8.86	Call	Bond Future	78.4900	0.0785	90.1600	0.0902	14.868	0	0	800
2020/04/06	2030	04/02/2021	10.20	Call	Bond Future	512.1300	0.5121	573.1000	0.5731	11.905	0	0	0
2020/04/06	2030	04/02/2021	10.20	Put	Bond Future	9,998.8500	9.9988	9,570.1500	9.5701	(4.287)	0	0	1,800
2020/04/06	2032	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	2032	07/05/2020	9.54	Put	Bond Future	13,760.0700	13.7601	13,268.0900	13.2681	(3.575)	0	0	3,000
2020/04/06	2032	07/05/2020	8.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/06	2032	07/05/2020	9.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/06	2032	07/05/2020	11.8814		Bond Future	11.8814	78.1145	11.7878	78.6065	(0.788)	0.0000	0.0000	79,037
2020/04/06	2032	07/05/2020	9.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/06	2032	07/05/2020	9.17	Put	Bond Future	16,239.5600	16.2396	15,747.5800	15.7476	(3.030)	0	0	0
2020/04/06	2032	07/05/2020	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	2032	07/05/2020	9.00	Put	Bond Future	17,409.8000	17.4098	16,917.8200	16.9178	(2.826)	0	0	0
2020/04/06	2032	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/06	2032	07/05/2020	9.50	Put	Bond Future	14,023.7400	14.0237	13,531.7600	13.5318	(3.508)	0	0	0
2020/04/06	2032	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/06	2032	07/05/2020	9.30	Put	Bond Future	15,357.9600	15.3580	14,865.9800	14.8660	(3.203)	0	0	0
2020/04/06	2032	07/05/2020	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/06	2032	07/05/2020	9.19	Put	Bond Future	16,103.1800	16.1032	15,611.2000	15.6112	(3.055)	0	0	0
2020/04/06	2032	07/05/2020	8.82	Put	Bond Future	18,670.7600	18.6708	18,178.7800	18.1788	(2.635)	0	0	0
2020/04/06	2032	07/05/2020	9.20	Put	Bond Future	16,035.0900	16.0351	15,543.1100	15.5431	(3.068)	0	0	0
2020/04/06	2032	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	2032	07/05/2020	9.18	Put	Bond Future	16,171.3300	16.1713	15,679.3500	15.6793	(3.042)	0	0	0
2020/04/06	2032	06/08/2020	8.79	Put	Bond Future	19,787.0000	19.7870	19,287.8000	19.2878	(2.523)	0	0	0
2020/04/06	2032	06/08/2020	9.29	Put	Bond Future	16,374.0200	16.3740	15,875.8800	15.8759	(3.042)	0	0	0
2020/04/06	2032	06/08/2020	9.46	Put	Bond Future	15,254.1000	15.2541	14,756.8400	14.7568	(3.260)	0	0	0
2020/04/06	2032	06/08/2020	9.45	Call	Bond Future	10.8000	0.0108	12.9100	0.0129	19.537	0	0	0
2020/04/06	2032	06/08/2020			Bond Future	12.0917	79.3321	11.9941	79.8315	(0.807)	0.0000	0.0000	300
2020/04/06	2032	06/08/2020	9.91	Call	Bond Future	40.5300	0.0405	48.0400	0.0480	18.529	0	0	0
2020/04/06	2032	06/08/2020	9.91	Put	Bond Future	12,395.3000	12.3953	11,903.3800	11.9034	(3.969)	0	0	800
2020/04/06	2032	06/08/2020	8.79	Call	Bond Future	1.1400	0.0011	1.3700	0.0014	20.175	0	0	800
2020/04/06	2032	06/08/2020	9.29	Call	Bond Future	6.5100	0.0065	7.8000	0.0078	19.816	0	0	800
2020/04/06	2032	06/08/2020	9.46	Call	Bond Future	11.1400	0.0111	13.3100	0.0133	19.479	0	0	0
2020/04/06	2032	06/08/2020	9.45	Put	Bond Future	15,319.3900	15.3194	14,822.0700	14.8221	(3.246)	0	0	0
2020/04/06	2032	06/08/2020	9.47	Call	Bond Future	11.4900	0.0115	13.7200	0.0137	19.408	0	0	0
2020/04/06	2032	06/08/2020	9.47	Put	Bond Future	15,188.8800	15.1889	14,691.6800	14.6917	(3.273)	0	0	0
2020/04/06	2032	05/11/2020	9.61	Put	Bond Future	15,293.9900	15.2940	14,800.2400	14.8002	(3.228)	0	0	0
2020/04/06	2032	05/11/2020	10.99	Call	Bond Future	750.4200	0.7504	838.9800	0.8390	11.801	0	0	0
2020/04/06	2032	05/11/2020	9.44	Put	Bond Future	16,365.7400	16.3657	15,868.5400	15.8685	(3.038)	0	0	0
2020/04/06	2032	05/11/2020	11.08	Call	Bond Future	839.4700	0.8395	936.6300	0.9366	11.574	0	0	0
2020/04/06	2032	05/11/2020	9.77	Put	Bond Future	14,308.4400	14.3084	13,818.7900	13.8188	(3.422)	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
2020/04/06	2032	05/11/2020			Bond Future	12.3048	76.4144	12.2031	76.9215	(0.827)	0.0000	0.0000	0
2020/04/06	2032	05/11/2020	10.99	Put	Bond Future	7,687.5600	7.6876	7,268.9800	7.2690	(5.445)	0	0	3,000
2020/04/06	2032	05/11/2020	9.76	Call	Bond Future	115.7800	0.1158	132.9900	0.1330	14.864	0	0	0
2020/04/06	2032	05/11/2020	9.76	Put	Bond Future	14,369.3500	14.3693	13,879.4200	13.8794	(3.410)	0	0	0
2020/04/06	2032	05/11/2020	9.11	Call	Bond Future	32.5500	0.0325	37.8800	0.0379	16.375	0	0	3,000
2020/04/06	2032	05/11/2020	9.61	Call	Bond Future	88.0000	0.0880	101.3900	0.1014	15.216	0	0	3,000
2020/04/06	2032	05/11/2020	9.44	Call	Bond Future	63.6300	0.0636	73.5700	0.0736	15.622	0	0	1,000
2020/04/06	2032	05/11/2020	11.08	Put	Bond Future	7,274.0200	7.2740	6,864.0400	6.8640	(5.636)	0	0	1,000
2020/04/06	2032	05/11/2020	9.77	Call	Bond Future	117.8700	0.1179	135.3600	0.1354	14.838	0	0	0
2020/04/06	2032	05/11/2020	9.11	Put	Bond Future	18,514.3200	18.5143	18,012.5100	18.0125	(2.710)	0	0	0
2020/04/06	2032	05/11/2020	8.94	Put	Bond Future	19,654.5700	19.6546	19,151.2000	19.1512	(2.561)	0	0	0
2020/04/06	2032	05/11/2020	8.94	Call	Bond Future	22.5500	0.0225	26.3200	0.0263	16.718	0	0	1,000
2020/04/06	2032	05/11/2020	9.75	Call	Bond Future	113.7200	0.1137	130.6500	0.1306	14.887	0	0	0
2020/04/06	2032	05/11/2020	9.75	Put	Bond Future	14,430.3600	14.4304	13,940.1500	13.9402	(3.397)	0	0	0
2020/04/06	2032	04/02/2021	10.82	Put	Bond Future	9,657.6500	9.6576	9,222.1800	9.2222	(4.509)	0	0	800
2020/04/06	2032	04/02/2021	9.29	Call	Bond Future	86.2900	0.0863	98.8400	0.0988	14.544	0	0	800
2020/04/06	2032	04/02/2021	9.63	Call	Bond Future	147.7700	0.1478	168.1600	0.1682	13.798	0	0	0
2020/04/06	2032	04/02/2021			Bond Future	12.5333	77.6164	12.4270	78.1316	(0.848)	0.0000	0.0000	0
2020/04/06	2032	04/02/2021	8.79	Put	Bond Future	21,607.2000	21.6072	21,097.6700	21.0977	(2.358)	0	0	0
2020/04/06	2032	04/02/2021	8.79	Call	Bond Future	36.1600	0.0362	41.8100	0.0418	15.625	0	0	800
2020/04/06	2032	04/02/2021	9.61	Call	Bond Future	143.3300	0.1433	163.1700	0.1632	13.842	0	0	0
2020/04/06	2032	04/02/2021	9.61	Put	Bond Future	16,322.6000	16.3226	15,827.2600	15.8273	(3.035)	0	0	0
2020/04/06	2032	04/02/2021	10.82	Call	Bond Future	710.8900	0.7109	790.6000	0.7906	11.213	0	0	0
2020/04/06	2032	04/02/2021	9.29	Put	Bond Future	18,319.9400	18.3199	17,817.3100	17.8173	(2.744)	0	0	0
2020/04/06	2032	04/02/2021	9.63	Put	Bond Future	16,200.7000	16.2007	15,705.9100	15.7059	(3.054)	0	0	0
2020/04/06	2032	04/02/2021	9.62	Call	Bond Future	145.5300	0.1455	165.6500	0.1657	13.825	0	0	0
2020/04/06	2032	04/02/2021	9.62	Put	Bond Future	16,261.6000	16.2616	15,766.5400	15.7665	(3.044)	0	0	0
2020/04/06	2033	07/05/2020			Bond Future	93.5202	93.5202	93.5244	93.5244	0.004	0.0000	0.0000	7,089
2020/04/06	2033	06/08/2020			Bond Future	95.0012	95.0012	95.0052	95.0052	0.004	0.0000	0.0000	0
2020/04/06	2033	05/11/2020			Bond Future	95.2844	95.2844	95.2868	95.2868	0.002	0.0000	0.0000	0
2020/04/06	2033	04/02/2021			Bond Future	96.8058	96.8058	96.8082	96.8082	0.002	0.0000	0.0000	0
2020/04/06	2037	07/05/2020	9.60	Put	Bond Future	16,961.3900	16.9614	16,520.9100	16.5209	(2.597)	0	0	0
2020/04/06	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	2037	07/05/2020	9.70	Put	Bond Future	16,197.8500	16.1979	15,757.3700	15.7574	(2.719)	0	0	0
2020/04/06	2037	07/05/2020			Bond Future	12.1792	76.3268	12.1009	76.7672	(0.643)	0.0000	0.0000	85,621
2020/04/06	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	2037	07/05/2020	9.59	Put	Bond Future	17,038.2700	17.0383	16,597.7900	16.5978	(2.585)	0	0	0
2020/04/06	2037	07/05/2020	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/06	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	2037	07/05/2020	9.61	Put	Bond Future	16,884.6000	16.8846	16,444.1200	16.4441	(2.609)	0	0	0
2020/04/06	2037	07/05/2020	10.00	Put	Bond Future	13,964.0200	13.9640	13,523.5400	13.5235	(3.154)	0	0	0
2020/04/06	2037	07/05/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/06	2037	06/08/2020	9.88	Put	Bond Future	15,911.6400	15.9116	15,466.3600	15.4664	(2.798)	0	0	0
2020/04/06	2037	06/08/2020			Bond Future	12.3812	73.2578	12.2995	73.7049	(0.659)	0.0000	0.0000	300
2020/04/06	2037	06/08/2020	9.87	Call	Bond Future	11.8700	0.0119	13.6400	0.0136	14.912	0	0	0
2020/04/06	2037	06/08/2020	9.87	Put	Bond Future	15,985.0700	15.9851	15,539.7300	15.5397	(2.786)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/06	2037	06/08/2020	9.88	Call	Bond Future	12.2600	0.0123	14.0900	0.0141	14.927	0	0	0
2020/04/06	2037	06/08/2020	9.86	Call	Bond Future	11.4900	0.0115	13.2100	0.0132	14.970	0	0	0
2020/04/06	2037	06/08/2020	9.86	Put	Bond Future	16,058.5900	16.0586	15,613.2000	15.6132	(2.774)	0	0	0
2020/04/06	2037	05/11/2020	10.18	Call	Bond Future	131.8800	0.1319	147.6300	0.1476	11.943	0	0	0
2020/04/06	2037	05/11/2020	10.17	Put	Bond Future	14,923.2400	14.9232	14,484.6800	14.4847	(2.939)	0	0	0
2020/04/06	2037	05/11/2020			Bond Future	12.5749	74.3999	12.4900	74.8540	(0.676)	0.0000	0.0000	0
2020/04/06	2037	05/11/2020	10.19	Call	Bond Future	134.3800	0.1344	150.4000	0.1504	11.921	0	0	0
2020/04/06	2037	05/11/2020	10.19	Put	Bond Future	14,786.7000	14.7867	14,348.6800	14.3487	(2.962)	0	0	0
2020/04/06	2037	05/11/2020	10.17	Call	Bond Future	129.4100	0.1294	144.8900	0.1449	11.962	0	0	0
2020/04/06	2037	05/11/2020	10.18	Put	Bond Future	14,854.9100	14.8549	14,416.6200	14.4166	(2.950)	0	0	0
2020/04/06	2037	04/02/2021	13.73	Call	Bond Future	6,671.4100	6.6714	6,983.7800	6.9838	4.682	0	0	0
2020/04/06	2037	04/02/2021	10.35	Call	Bond Future	291.1000	0.2911	321.3800	0.3214	10.402	0	0	0
2020/04/06	2037	04/02/2021	10.27	Call	Bond Future	259.4700	0.2595	286.8000	0.2868	10.533	0	0	0
2020/04/06	2037	04/02/2021	10.85	Call	Bond Future	566.2800	0.5663	620.4300	0.6204	9.562	0	0	0
2020/04/06	2037	04/02/2021	10.28	Put	Bond Future	15,331.5000	15.3315	14,897.9600	14.8980	(2.828)	0	0	0
2020/04/06	2037	04/02/2021			Bond Future	12.7858	71.3138	12.6971	71.7750	(0.693)	0.0000	0.0000	0
2020/04/06	2037	04/02/2021	11.97	Put	Bond Future	6,288.0500	6.2880	5,970.3100	5.9703	(5.053)	0	0	0
2020/04/06	2037	04/02/2021	11.97	Call	Bond Future	1,859.9100	1.8599	2,003.4000	2.0034	7.715	0	0	300
2020/04/06	2037	04/02/2021	9.65	Put	Bond Future	19,717.6700	19.7177	19,267.7200	19.2677	(2.282)	0	0	0
2020/04/06	2037	04/02/2021	9.65	Call	Bond Future	97.6200	0.0976	108.9000	0.1089	11.555	0	0	72
2020/04/06	2037	04/02/2021	13.73	Put	Bond Future	2,036.5100	2.0365	1,887.6500	1.8876	(7.310)	0	0	300
2020/04/06	2037	04/02/2021	10.35	Put	Bond Future	14,874.7100	14.8747	14,443.7600	14.4438	(2.897)	0	0	72
2020/04/06	2037	04/02/2021	11.90	Call	Bond Future	1,745.7300	1.7457	1,882.3700	1.8824	7.827	0	0	0
2020/04/06	2037	04/02/2021	10.27	Put	Bond Future	15,397.2800	15.3973	14,963.3800	14.9634	(2.818)	0	0	0
2020/04/06	2037	04/02/2021	10.85	Put	Bond Future	11,804.3900	11.8044	11,397.3100	11.3973	(3.449)	0	0	72
2020/04/06	2037	04/02/2021	10.28	Call	Bond Future	263.2600	0.2633	290.9500	0.2909	10.518	0	0	0
2020/04/06	2037	04/02/2021	10.48	Put	Bond Future	14,043.5000	14.0435	13,617.8300	13.6178	(3.031)	0	0	0
2020/04/06	2037	04/02/2021	10.48	Call	Bond Future	349.1300	0.3491	384.6900	0.3847	10.185	0	0	240
2020/04/06	2037	04/02/2021	11.90	Put	Bond Future	6,573.7300	6.5737	6,249.1400	6.2491	(4.938)	0	0	240
2020/04/06	2037	04/02/2021	10.29	Call	Bond Future	267.1000	0.2671	295.1500	0.2952	10.502	0	0	0
2020/04/06	2037	04/02/2021	10.29	Put	Bond Future	15,265.8600	15.2659	14,832.6800	14.8327	(2.838)	0	0	0
2020/04/06	2038	07/05/2020			Bond Future	109.1721	109.1721	109.1017	109.1017	(0.065)	0.0000	0.0000	11,962
2020/04/06	2038	06/08/2020			Bond Future	109.2064	109.2064	109.1322	109.1322	(0.068)	0.0000	0.0000	0
2020/04/06	2038	05/11/2020			Bond Future	110.9342	110.9342	110.8588	110.8588	(0.068)	0.0000	0.0000	0
2020/04/06	2038	04/02/2021			Bond Future	110.9855	110.9855	110.9066	110.9066	(0.071)	0.0000	0.0000	0
2020/04/06	2040	07/05/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	2040	07/05/2020	9.75	Put	Bond Future	17,166.6800	17.1667	16,699.5600	16.6996	(2.721)	0	0	0
2020/04/06	2040	07/05/2020	12.20	Call	Bond Future	1,279.2000	1.2792	1,474.1300	1.4741	15.238	0	0	325
2020/04/06	2040	07/05/2020	11.10	Put	Bond Future	7,022.0100	7.0220	6,556.7200	6.5567	(6.626)	0	0	0
2020/04/06	2040	07/05/2020	9.85	Put	Bond Future	16,348.0800	16.3481	15,880.9600	15.8810	(2.857)	0	0	0
2020/04/06	2040	07/05/2020			Bond Future	12.1974	78.8135	12.1191	79.2807	(0.642)	0.0000	0.0000	68,710
2020/04/06	2040	07/05/2020	9.74	Put	Bond Future	17,249.1600	17.2492	16,782.0400	16.7820	(2.708)	0	0	0
2020/04/06	2040	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	2040	07/05/2020	12.70	Put	Bond Future	351.9700	0.3520	238.0100	0.2380	(32.378)	0	0	0
2020/04/06	2040	07/05/2020	12.70	Call	Bond Future	3,241.8600	3.2419	3,595.0200	3.5950	10.894	0	0	325
2020/04/06	2040	07/05/2020	10.00	Put	Bond Future	15,141.1900	15.1412	14,674.0700	14.6741	(3.085)	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
2020/04/06	2040	07/05/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/04/06	2040	07/05/2020	9.50	Put	Bond Future	19,263.6000	19.2636	18,796.4800	18.7965	(2.425)	0	0	0
2020/04/06	2040	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/04/06	2040	07/05/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	2040	07/05/2020	12.20	Put	Bond Future	1,263.8200	1.2638	991.6300	0.9916	(21.537)	0	0	0
2020/04/06	2040	07/05/2020	11.10	Call	Bond Future	14.9000	0.0149	16.7300	0.0167	12.282	0	0	450
2020/04/06	2040	07/05/2020	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/06	2040	07/05/2020	9.73	Put	Bond Future	17,331.7600	17.3318	16,864.6400	16.8646	(2.695)	0	0	0
2020/04/06	2040	07/05/2020	11.80	Put	Bond Future	2,801.0000	2.8010	2,403.3500	2.4034	(14.197)	0	0	0
2020/04/06	2040	07/05/2020	11.80	Call	Bond Future	379.2500	0.3792	448.7200	0.4487	18.318	0	0	450
2020/04/06	2040	07/05/2020	10.15	Put	Bond Future	13,959.0000	13.9590	13,491.8800	13.4919	(3.346)	0	0	0
2020/04/06	2040	07/05/2020	10.15	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	7,500
2020/04/06	2040	06/08/2020	10.85	Call	Bond Future	149.6000	0.1496	171.3500	0.1714	14.539	0	0	0
2020/04/06	2040	06/08/2020	11.26	Put	Bond Future	7,439.4600	7.4395	7,015.8600	7.0159	(5.694)	0	0	517
2020/04/06	2040	06/08/2020	10.03	Call	Bond Future	13.7500	0.0138	15.9500	0.0160	16.000	0	0	0
2020/04/06	2040	06/08/2020	10.04	Call	Bond Future	14.2200	0.0142	16.5000	0.0165	16.034	0	0	0
2020/04/06	2040	06/08/2020	10.02	Put	Bond Future	16,105.1100	16.1051	15,633.0200	15.6330	(2.931)	0	0	0
2020/04/06	2040	06/08/2020			Bond Future	12.3946	75.5328	12.3130	76.0070	(0.659)	0.0000	0.0000	600
2020/04/06	2040	06/08/2020	10.04	Put	Bond Future	15,948.0600	15.9481	15,476.1200	15.4761	(2.959)	0	0	0
2020/04/06	2040	06/08/2020	10.02	Call	Bond Future	13.2900	0.0133	15.4200	0.0154	16.027	0	0	0
2020/04/06	2040	06/08/2020	10.85	Put	Bond Future	10,032.2700	10.0323	9,579.8000	9.5798	(4.510)	0	0	12,538
2020/04/06	2040	06/08/2020	11.26	Call	Bond Future	378.1900	0.3782	428.8100	0.4288	13.385	0	0	0
2020/04/06	2040	06/08/2020	10.79	Put	Bond Future	10,437.4300	10.4374	9,982.1300	9.9821	(4.362)	0	0	800
2020/04/06	2040	06/08/2020	9.57	Put	Bond Future	19,765.9100	19.7659	19,292.1000	19.2921	(2.397)	0	0	0
2020/04/06	2040	06/08/2020	10.03	Put	Bond Future	16,026.5300	16.0265	15,554.5100	15.5545	(2.945)	0	0	0
2020/04/06	2040	06/08/2020	10.79	Call	Bond Future	128.8000	0.1288	147.7200	0.1477	14.689	0	0	0
2020/04/06	2040	06/08/2020	9.57	Call	Bond Future	2.5300	0.0025	2.9400	0.0029	16.206	0	0	800
2020/04/06	2040	06/08/2020	10.07	Put	Bond Future	15,713.4100	15.7134	15,241.7000	15.2417	(3.002)	0	0	0
2020/04/06	2040	06/08/2020	10.07	Call	Bond Future	15.7300	0.0157	18.2400	0.0182	15.957	0	0	800
2020/04/06	2040	05/11/2020	10.23	Call	Bond Future	119.0800	0.1191	134.2000	0.1342	12.697	0	0	2,000
2020/04/06	2040	05/11/2020	11.70	Put	Bond Future	6,514.7100	6.5147	6,151.0200	6.1510	(5.583)	0	0	2,000
2020/04/06	2040	05/11/2020	10.00	Call	Bond Future	73.5200	0.0735	83.2000	0.0832	13.166	0	0	2,000
2020/04/06	2040	05/11/2020	9.50	Call	Bond Future	22.7400	0.0227	25.9400	0.0259	14.072	0	0	2,000
2020/04/06	2040	05/11/2020	10.30	Call	Bond Future	136.9600	0.1370	154.1600	0.1542	12.558	0	0	0
2020/04/06	2040	05/11/2020			Bond Future	12.5834	76.7104	12.4984	77.1919	(0.675)	0.0000	0.0000	0
2020/04/06	2040	05/11/2020	10.23	Put	Bond Future	15,618.5200	15.6185	15,152.1100	15.1521	(2.986)	0	0	0
2020/04/06	2040	05/11/2020	9.73	Put	Bond Future	19,503.0100	19.5030	19,026.9300	19.0269	(2.441)	0	0	0
2020/04/06	2040	05/11/2020	9.73	Call	Bond Future	39.8900	0.0399	45.3400	0.0453	13.663	0	0	2,000
2020/04/06	2040	05/11/2020	10.30	Put	Bond Future	15,102.5800	15.1026	14,638.2500	14.6383	(3.075)	0	0	0
2020/04/06	2040	05/11/2020	11.70	Call	Bond Future	1,245.4100	1.2454	1,363.2500	1.3632	9.462	0	0	0
2020/04/06	2040	05/11/2020	10.00	Put	Bond Future	17,362.8900	17.3629	16,891.0400	16.8910	(2.718)	0	0	0
2020/04/06	2040	05/11/2020	9.50	Put	Bond Future	21,401.8300	21.4018	20,923.5000	20.9235	(2.235)	0	0	0
2020/04/06	2040	05/11/2020	10.31	Call	Bond Future	139.6900	0.1397	157.2000	0.1572	12.535	0	0	0
2020/04/06	2040	05/11/2020	10.32	Put	Bond Future	14,956.4800	14.9565	14,492.7800	14.4928	(3.100)	0	0	0
2020/04/06	2040	05/11/2020	11.50	Call	Bond Future	966.9600	0.9670	1,062.8200	1.0628	9.914	0	0	0
2020/04/06	2040	05/11/2020	11.50	Put	Bond Future	7,514.6400	7.5146	7,128.9700	7.1290	(5.132)	0	0	2,000
2020/04/06	2040	05/11/2020	10.31	Put	Bond Future	15,029.4600	15.0295	14,565.4400	14.5654	(3.087)	0	0	0
2020/04/06	2040	05/11/2020	10.32	Call	Bond Future	142.4600	0.1425	160.2900	0.1603	12.516	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
2020/04/06	2040	04/02/2021	9.49	Call	Bond Future	62.5400	0.0625	70.2700	0.0703	12.360	0	0	500
2020/04/06	2040	04/02/2021	9.57	Put	Bond Future	21,935.8900	21.9359	21,455.6200	21.4556	(2.189)	0	0	0
2020/04/06	2040	04/02/2021	10.07	Put	Bond Future	18,004.1000	18.0041	17,534.7000	17.5347	(2.607)	0	0	0
2020/04/06	2040	04/02/2021	10.42	Put	Bond Future	15,463.9300	15.4639	15,006.9200	15.0069	(2.955)	0	0	0
2020/04/06	2040	04/02/2021			Bond Future	12.7888	73.4102	12.7001	73.8994	(0.694)	0.0000	0.0000	0
2020/04/06	2040	04/02/2021	11.74	Call	Bond Future	1,515.0600	1.5151	1,641.5700	1.6416	8.350	0	0	0
2020/04/06	2040	04/02/2021	11.74	Put	Bond Future	7,662.4000	7.6624	7,299.7500	7.2998	(4.733)	0	0	800
2020/04/06	2040	04/02/2021	10.07	Call	Bond Future	174.2500	0.1743	194.0100	0.1940	11.340	0	0	800
2020/04/06	2040	04/02/2021	10.41	Call	Bond Future	295.8300	0.2958	327.5700	0.3276	10.729	0	0	0
2020/04/06	2040	04/02/2021	10.41	Put	Bond Future	15,533.9700	15.5340	15,076.5500	15.0765	(2.945)	0	0	0
2020/04/06	2040	04/02/2021	9.49	Put	Bond Future	22,596.7900	22.5968	22,115.3600	22.1154	(2.131)	0	0	0
2020/04/06	2040	04/02/2021	9.57	Call	Bond Future	72.7300	0.0727	81.6200	0.0816	12.223	0	0	800
2020/04/06	2040	04/02/2021	10.42	Call	Bond Future	300.2500	0.3002	332.4000	0.3324	10.708	0	0	0
2020/04/06	2040	04/02/2021	11.57	Call	Bond Future	1,273.1500	1.2731	1,383.2300	1.3832	8.646	0	0	0
2020/04/06	2040	04/02/2021	11.57	Put	Bond Future	8,496.6000	8.4966	8,117.5200	8.1175	(4.462)	0	0	500
2020/04/06	2040	04/02/2021	10.24	Put	Bond Future	16,747.7300	16.7477	16,283.7800	16.2838	(2.770)	0	0	0
2020/04/06	2040	04/02/2021	10.24	Call	Bond Future	228.4700	0.2285	253.6800	0.2537	11.034	0	0	500
2020/04/06	2040	04/02/2021	10.40	Call	Bond Future	291.4700	0.2915	322.7900	0.3228	10.746	0	0	0
2020/04/06	2040	04/02/2021	10.40	Put	Bond Future	15,604.1700	15.6042	15,146.3300	15.1463	(2.934)	0	0	0
2020/04/06	2044	07/05/2020	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	2044	07/05/2020	9.79	Put	Bond Future	17,148.5300	17.1485	16,745.3000	16.7453	(2.351)	0	0	0
2020/04/06	2044	07/05/2020	9.45	Put	Bond Future	20,093.3000	20.0933	19,690.0700	19.6901	(2.007)	0	0	0
2020/04/06	2044	07/05/2020	9.97	Put	Bond Future	15,651.0900	15.6511	15,247.8600	15.2479	(2.576)	0	0	0
2020/04/06	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/04/06	2044	07/05/2020	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/04/06	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/04/06	2044	07/05/2020			Bond Future	12.2153	75.7552	12.1472	76.1584	(0.557)	0.0000	0.0000	83,195
2020/04/06	2044	07/05/2020	9.81	Put	Bond Future	16,980.1000	16.9801	16,576.8700	16.5769	(2.375)	0	0	0
2020/04/06	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	2044	07/05/2020	10.81	Call	Bond Future	1.9400	0.0019	1.8800	0.0019	(3.093)	0	0	0
2020/04/06	2044	07/05/2020	10.81	Put	Bond Future	9,182.4700	9.1825	8,779.1800	8.7792	(4.392)	0	0	129
2020/04/06	2044	07/05/2020	9.33	Put	Bond Future	21,170.4200	21.1704	20,767.1900	20.7672	(1.905)	0	0	0
2020/04/06	2044	07/05/2020	9.80	Put	Bond Future	17,064.2500	17.0642	16,661.0200	16.6610	(2.363)	0	0	0
2020/04/06	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/04/06	2044	07/05/2020	9.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/04/06	2044	07/05/2020	9.98	Put	Bond Future	15,569.1000	15.5691	15,165.8700	15.1659	(2.590)	0	0	0
2020/04/06	2044	07/05/2020	11.09	Call	Bond Future	12.4300	0.0124	13.0500	0.0130	4.988	0	0	0
2020/04/06	2044	07/05/2020	9.26	Put	Bond Future	21,808.1600	21.8082	21,404.9300	21.4049	(1.849)	0	0	0
2020/04/06	2044	07/05/2020	9.91	Put	Bond Future	16,145.6400	16.1456	15,742.4100	15.7424	(2.497)	0	0	0
2020/04/06	2044	07/05/2020	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	2044	07/05/2020	11.09	Put	Bond Future	7,210.8100	7.2108	6,808.2000	6.8082	(5.583)	0	0	100
2020/04/06	2044	07/05/2020	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/04/06	2044	07/05/2020	11.02	Call	Bond Future	8.0600	0.0081	8.3200	0.0083	3.226	0	0	0
2020/04/06	2044	07/05/2020	11.02	Put	Bond Future	7,694.3100	7.6943	7,291.3400	7.2913	(5.237)	0	0	556
2020/04/06	2044	06/08/2020	9.98	Call	Bond Future	10.4700	0.0105	11.7400	0.0117	12.130	0	0	602
2020/04/06	2044	06/08/2020	11.09	Put	Bond Future	8,555.7700	8.5558	8,175.1500	8.1751	(4.449)	0	0	602
2020/04/06	2044	06/08/2020	9.01	Call	Bond Future	0.1700	0.0002	0.1900	0.0002	11.765	0	0	140

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/06	2044	06/08/2020	9.66	Call	Bond Future	3.1400	0.0031	3.5100	0.0035	11.783	0	0	140
2020/04/06	2044	06/08/2020	9.88	Call	Bond Future	7.2900	0.0073	8.1700	0.0082	12.071	0	0	0
2020/04/06	2044	06/08/2020			Bond Future	12.4067	72.5521	12.3357	72.9613	(0.572)	0.0000	0.0000	3,339
2020/04/06	2044	06/08/2020	9.36	Put	Bond Future	21,972.6400	21.9726	21,563.4700	21.5635	(1.862)	0	0	0
2020/04/06	2044	06/08/2020	9.36	Call	Bond Future	0.8900	0.0009	0.9900	0.0010	11.236	0	0	602
2020/04/06	2044	06/08/2020	9.98	Put	Bond Future	16,666.3500	16.6663	16,258.3500	16.2584	(2.448)	0	0	0
2020/04/06	2044	06/08/2020	9.86	Call	Bond Future	6.7700	0.0068	7.5900	0.0076	12.112	0	0	0
2020/04/06	2044	06/08/2020	9.86	Put	Bond Future	17,652.3600	17.6524	17,243.9100	17.2439	(2.314)	0	0	0
2020/04/06	2044	06/08/2020	11.09	Call	Bond Future	253.8700	0.2539	282.5200	0.2825	11.285	0	0	0
2020/04/06	2044	06/08/2020	9.01	Put	Bond Future	25,206.7000	25.2067	24,797.4500	24.7974	(1.624)	0	0	0
2020/04/06	2044	06/08/2020	9.66	Put	Bond Future	19,339.2400	19.3392	18,930.3400	18.9303	(2.114)	0	0	0
2020/04/06	2044	06/08/2020	9.88	Put	Bond Future	17,486.6700	17.4867	17,078.2800	17.0783	(2.335)	0	0	0
2020/04/06	2044	06/08/2020	10.93	Call	Bond Future	174.6300	0.1746	194.8100	0.1948	11.556	0	0	0
2020/04/06	2044	06/08/2020	10.93	Put	Bond Future	9,597.2800	9.5973	9,208.1900	9.2082	(4.054)	0	0	140
2020/04/06	2044	06/08/2020	9.87	Call	Bond Future	7.0300	0.0070	7.8700	0.0079	11.949	0	0	0
2020/04/06	2044	06/08/2020	9.87	Put	Bond Future	17,569.4500	17.5694	17,161.0200	17.1610	(2.325)	0	0	0
2020/04/06	2044	05/11/2020	11.06	Put	Bond Future	10,049.2000	10.0492	9,679.7800	9.6798	(3.676)	0	0	525
2020/04/06	2044	05/11/2020	11.43	Call	Bond Future	869.6900	0.8697	943.2300	0.9432	8.456	0	0	0
2020/04/06	2044	05/11/2020	9.72	Put	Bond Future	19,874.1500	19.8741	19,462.5000	19.4625	(2.071)	0	0	0
2020/04/06	2044	05/11/2020	9.97	Call	Bond Future	64.6500	0.0646	71.6000	0.0716	10.750	0	0	568
2020/04/06	2044	05/11/2020	9.29	Put	Bond Future	23,622.0800	23.6221	23,207.8000	23.2078	(1.754)	0	0	0
2020/04/06	2044	05/11/2020	9.96	Put	Bond Future	17,901.6600	17.9017	17,492.8400	17.4928	(2.284)	0	0	0
2020/04/06	2044	05/11/2020	10.36	Call	Bond Future	147.7500	0.1478	162.8500	0.1629	10.220	0	0	0
2020/04/06	2044	05/11/2020			Bond Future	12.5898	73.6832	12.5158	74.0988	(0.588)	0.0000	0.0000	0
2020/04/06	2044	05/11/2020	9.72	Call	Bond Future	35.9200	0.0359	39.8900	0.0399	11.052	0	0	1,815
2020/04/06	2044	05/11/2020	9.97	Put	Bond Future	17,821.3500	17.8213	17,412.6800	17.4127	(2.293)	0	0	0
2020/04/06	2044	05/11/2020	9.96	Call	Bond Future	63.2100	0.0632	70.0100	0.0700	10.758	0	0	0
2020/04/06	2044	05/11/2020	11.38	Call	Bond Future	812.1000	0.8121	881.4900	0.8815	8.545	0	0	0
2020/04/06	2044	05/11/2020	11.38	Put	Bond Future	8,181.8100	8.1818	7,835.5800	7.8356	(4.232)	0	0	568
2020/04/06	2044	05/11/2020	10.34	Call	Bond Future	141.9800	0.1420	156.5300	0.1565	10.248	0	0	0
2020/04/06	2044	05/11/2020	10.34	Put	Bond Future	14,959.0800	14.9591	14,558.0100	14.5580	(2.681)	0	0	0
2020/04/06	2044	05/11/2020	11.06	Call	Bond Future	507.7400	0.5077	553.9400	0.5539	9.099	0	0	0
2020/04/06	2044	05/11/2020	10.04	Put	Bond Future	17,263.4900	17.2635	16,855.9300	16.8559	(2.361)	0	0	0
2020/04/06	2044	05/11/2020	11.17	Put	Bond Future	9,383.9400	9.3839	9,021.8100	9.0218	(3.859)	0	0	1,815
2020/04/06	2044	05/11/2020	11.43	Put	Bond Future	7,909.0600	7.9091	7,566.9800	7.5670	(4.325)	0	0	1,815
2020/04/06	2044	05/11/2020	8.87	Put	Bond Future	27,549.3900	27.5494	27,134.1600	27.1342	(1.507)	0	0	0
2020/04/06	2044	05/11/2020	9.29	Call	Bond Future	11.6500	0.0117	12.9900	0.0130	11.502	0	0	568
2020/04/06	2044	05/11/2020	10.36	Put	Bond Future	14,810.5700	14.8106	14,410.0500	14.4101	(2.704)	0	0	0
2020/04/06	2044	05/11/2020	10.04	Call	Bond Future	75.5900	0.0756	83.6500	0.0837	10.663	0	0	525
2020/04/06	2044	05/11/2020	9.34	Put	Bond Future	23,172.2200	23.1722	22,758.1300	22.7581	(1.787)	0	0	0
2020/04/06	2044	05/11/2020	9.34	Call	Bond Future	13.3900	0.0134	14.9200	0.0149	11.426	0	0	525
2020/04/06	2044	05/11/2020	11.17	Call	Bond Future	600.4300	0.6004	653.9200	0.6539	8.909	0	0	0
2020/04/06	2044	05/11/2020	8.87	Call	Bond Future	3.3400	0.0033	3.7300	0.0037	11.677	0	0	1,815
2020/04/06	2044	05/11/2020	10.02	Put	Bond Future	17,422.1100	17.4221	17,014.2200	17.0142	(2.341)	0	0	0
2020/04/06	2044	05/11/2020	10.02	Call	Bond Future	72.3100	0.0723	80.0400	0.0800	10.690	0	0	1,815
2020/04/06	2044	05/11/2020	10.35	Call	Bond Future	144.8500	0.1448	159.6700	0.1597	10.231	0	0	0
2020/04/06	2044	05/11/2020	10.35	Put	Bond Future	14,884.7500	14.8847	14,483.9500	14.4839	(2.693)	0	0	0
2020/04/06	2044	04/02/2021	10.04	Put	Bond Future	18,412.7900	18.4128	18,005.5000	18.0055	(2.212)	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
2020/04/06	2044	04/02/2021	10.37	Call	Bond Future	266.6400	0.2666	290.8600	0.2909	9.083	0	0	0
2020/04/06	2044	04/02/2021	10.35	Put	Bond Future	16,072.9400	16.0729	15,674.3100	15.6743	(2.480)	0	0	0
2020/04/06	2044	04/02/2021			Bond Future	12.7888	70.4606	12.7115	70.8827	(0.604)	0.0000	0.0000	0
2020/04/06	2044	04/02/2021	10.37	Put	Bond Future	15,927.3600	15.9274	15,529.4000	15.5294	(2.499)	0	0	0
2020/04/06	2044	04/02/2021	10.35	Call	Bond Future	258.5100	0.2585	282.0600	0.2821	9.110	0	0	0
2020/04/06	2044	04/02/2021	10.04	Call	Bond Future	156.1300	0.1561	171.0200	0.1710	9.537	0	0	0
2020/04/06	2044	04/02/2021	10.84	Call	Bond Future	524.5800	0.5246	568.6900	0.5687	8.409	0	0	0
2020/04/06	2044	04/02/2021	10.36	Put	Bond Future	16,000.0700	16.0001	15,601.7700	15.6018	(2.489)	0	0	0
2020/04/06	2044	04/02/2021	10.84	Put	Bond Future	12,700.9800	12.7010	12,322.9100	12.3229	(2.977)	0	0	405
2020/04/06	2044	04/02/2021	10.29	Call	Bond Future	235.3100	0.2353	256.9400	0.2569	9.192	0	0	0
2020/04/06	2044	04/02/2021	10.29	Put	Bond Future	16,513.6400	16.5136	16,113.0900	16.1131	(2.426)	0	0	405
2020/04/06	2044	04/02/2021	9.66	Put	Bond Future	21,488.9900	21.4890	21,074.7300	21.0747	(1.928)	0	0	0
2020/04/06	2044	04/02/2021	9.66	Call	Bond Future	78.8400	0.0788	86.7600	0.0868	10.046	0	0	405
2020/04/06	2044	04/02/2021	10.36	Call	Bond Future	262.5500	0.2625	286.4300	0.2864	9.095	0	0	0
2020/04/06	2046	07/05/2020			Bond Future	94.3000	94.3000	94.3045	94.3045	0.005	0.0000	0.0000	15,286
2020/04/06	2046	06/08/2020			Bond Future	95.7932	95.7932	95.7975	95.7975	0.005	0.0000	0.0000	0
2020/04/06	2046	05/11/2020			Bond Future	95.5138	95.5138	95.5156	95.5156	0.002	0.0000	0.0000	0
2020/04/06	2046	04/02/2021			Bond Future	97.0386	97.0386	97.0406	97.0406	0.002	0.0000	0.0000	0
2020/04/06	2050	07/05/2020			Bond Future	101.3471	101.3471	100.4999	100.4999	(0.836)	0.0000	0.0000	15,776
2020/04/06	2050	06/08/2020			Bond Future	101.0729	101.0729	100.2094	100.2094	(0.854)	0.0000	0.0000	0
2020/04/06	2050	05/11/2020			Bond Future	102.6720	102.6720	101.7949	101.7949	(0.854)	0.0000	0.0000	0
2020/04/06	2050	04/02/2021			Bond Future	102.3918	102.3918	101.4980	101.4980	(0.873)	0.0000	0.0000	0
2020/04/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	AL37	07/05/2020			Index Future	630.1090	630.1090	632.8970	632.8970	0.442	0.0000	0.0000	0
2020/04/06	AL37	06/08/2020			Index Future	639.8250	639.8250	642.6510	642.6510	0.442	0.0000	0.0000	0
2020/04/06	AL37	05/11/2020			Index Future	649.9030	649.9030	652.7720	652.7720	0.441	0.0000	0.0000	0
2020/04/06	AL37	04/02/2021			Index Future	660.1300	660.1300	663.0450	663.0450	0.442	0.0000	0.0000	0
2020/04/06	AL7T	07/05/2020			Index Future	691.7670	691.7670	696.1110	696.1110	0.628	0.0000	0.0000	0
2020/04/06	AL7T	06/08/2020			Index Future	702.4340	702.4340	706.8390	706.8390	0.627	0.0000	0.0000	0
2020/04/06	AL7T	05/11/2020			Index Future	713.4980	713.4980	717.9710	717.9710	0.627	0.0000	0.0000	0
2020/04/06	AL7T	04/02/2021			Index Future	724.7260	724.7260	729.2700	729.2700	0.627	0.0000	0.0000	0
2020/04/06	ALBI	07/05/2020			Index Future	624.7590	624.7590	628.1000	628.1000	0.535	0.0000	0.0000	208
2020/04/06	ALBI	06/08/2020			Index Future	634.3920	634.3920	637.7800	637.7800	0.534	0.0000	0.0000	0
2020/04/06	ALBI	05/11/2020			Index Future	644.3850	644.3850	647.8240	647.8240	0.534	0.0000	0.0000	0
2020/04/06	ALBI	04/02/2021			Index Future	654.5250	654.5250	658.0190	658.0190	0.534	0.0000	0.0000	0
2020/04/06	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 ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/04/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/06	ES33	07/05/2020			Bond Future	13.1649	65.9781	13.0810	66.3591	(0.637)	0.0000	0.0000	350
2020/04/06	ES33	06/08/2020			Bond Future	13.4139	67.0065	13.3263	67.3932	(0.653)	0.0000	0.0000	0
2020/04/06	ES33	05/11/2020			Bond Future	13.6680	64.2646	13.5765	64.6574	(0.669)	0.0000	0.0000	0
2020/04/06	ES33	04/02/2021			Bond Future	13.9440	65.2756	13.8483	65.6745	(0.686)	0.0000	0.0000	0
2020/04/06	ES42	07/05/2020			Bond Future	13.3484	66.1901	13.2644	66.6067	(0.630)	0.0000	0.0000	4,919
2020/04/06	ES42	06/08/2020			Bond Future	13.5860	67.2220	13.4980	67.6449	(0.647)	0.0000	0.0000	0
2020/04/06	ES42	05/11/2020			Bond Future	13.8304	64.0080	13.7382	64.4374	(0.667)	0.0000	0.0000	0
2020/04/06	ES42	04/02/2021			Bond Future	14.0869	65.0147	13.9902	65.4510	(0.686)	0.0000	0.0000	0
2020/04/06	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	GOVI	07/05/2020			GOVI	617.1520	617.1520	620.4590	620.4590	0.536	0.0000	0.0000	1,180
2020/04/06	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	GOVI	07/05/2020	720.00	Put	GOVI	1,028,480.0000	102.8480	995,410.0000	99.5410	(3.215)	0	0	0
2020/04/06	GOVI	07/05/2020	719.98	Put	GOVI	1,028,280.0000	102.8280	995,210.0000	99.5210	(3.216)	0	0	0
2020/04/06	GOVI	07/05/2020	719.99	Put	GOVI	1,028,380.0000	102.8380	995,310.0000	99.5310	(3.216)	0	0	0
2020/04/06	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	GOVI	06/08/2020	728.12	Put	GOVI	1,014,520.0000	101.4520	981,000.0000	98.1000	(3.304)	0	0	0
2020/04/06	GOVI	06/08/2020			GOVI	626.6680	626.6680	630.0200	630.0200	0.535	0.0000	0.0000	1
2020/04/06	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	GOVI	06/08/2020	728.14	Put	GOVI	1,014,720.0000	101.4720	981,200.0000	98.1200	(3.303)	0	0	0
2020/04/06	GOVI	06/08/2020	728.13	Put	GOVI	1,014,620.0000	101.4620	981,100.0000	98.1100	(3.304)	0	0	0
2020/04/06	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	GOVI	05/11/2020	737.84	Put	GOVI	1,013,010.0000	101.3010	978,970.0000	97.8970	(3.360)	0	0	0
2020/04/06	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	GOVI	05/11/2020			GOVI	636.5390	636.5390	639.9430	639.9430	0.535	0.0000	0.0000	0
2020/04/06	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	GOVI	05/11/2020	737.83	Put	GOVI	1,012,910.0000	101.2910	978,870.0000	97.8870	(3.361)	0	0	0
2020/04/06	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	GOVI	05/11/2020	737.85	Put	GOVI	1,013,110.0000	101.3110	979,070.0000	97.9070	(3.360)	0	0	0
2020/04/06	GOVI	04/02/2021	750.96	Put	GOVI	1,044,050.0000	104.4050	1,009,460.0000	100.9460	(3.313)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/06	GOVI	04/02/2021			GOVI	646.5550	646.5550	650.0140	650.0140	0.535	0.0000	0.0000	0
2020/04/06	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	GOVI	04/02/2021	750.95	Put	GOVI	1,043,950.0000	104.3950	1,009,360.0000	100.9360	(3.313)	0	0	0
2020/04/06	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	GOVI	04/02/2021	750.94	Put	GOVI	1,043,850.0000	104.3850	1,009,260.0000	100.9260	(3.314)	0	0	0
2020/04/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/04/06	IGOV	07/05/2020			Index Future	248.9320	248.9320	249.0050	249.0050	0.029	0.0000	0.0000	614
2020/04/06	IGOV	06/08/2020			Index Future	252.8320	252.8320	252.9030	252.9030	0.028	0.0000	0.0000	0
2020/04/06	IGOV	05/11/2020			Index Future	256.8750	256.8750	256.9470	256.9470	0.028	0.0000	0.0000	0
2020/04/06	IGOV	04/02/2021			Index Future	260.9770	260.9770	261.0500	261.0500	0.028	0.0000	0.0000	0
2020/04/06	IS02	22/06/2020			Interest Rate Swap	101.7700	101.7700	101.7700	101.7700	0.000	0.0000	0.0000	0
2020/04/06	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/04/06	IS05	17/12/2020			Interest Rate Swap	94.7000	94.7000	94.6600	94.6600	(0.042)	0.0000	0.0000	0
2020/04/06	IS05	16/03/2021			Interest Rate Swap	93.3700	93.3700	93.2900	93.2900	(0.086)	0.0000	0.0000	0
2020/04/06	IS05	15/06/2021			Interest Rate Swap	92.1000	92.1000	91.9800	91.9800	(0.130)	0.0000	0.0000	0
2020/04/06	IS05	21/09/2021			Interest Rate Swap	91.6400	91.6400	91.5000	91.5000	(0.153)	0.0000	0.0000	0
2020/04/06	IS05	21/12/2021			Interest Rate Swap	93.5300	93.5300	93.3600	93.3600	(0.182)	0.0000	0.0000	51
2020/04/06	IS05	15/03/2022			Interest Rate Swap	93.6000	93.6000	93.4600	93.4600	(0.150)	0.0000	0.0000	0
2020/04/06	IS05	21/06/2022			Interest Rate Swap	94.4200	94.4200	94.2800	94.2800	(0.148)	0.0000	0.0000	0
2020/04/06	IS05	20/09/2022			Interest Rate Swap	98.2500	98.2500	98.0400	98.0400	(0.214)	0.0000	0.0000	0
2020/04/06	IS05	20/12/2022			Interest Rate Swap	99.4700	99.4700	99.1600	99.1600	(0.312)	0.0000	0.0000	0
2020/04/06	IS05	22/03/2023			Interest Rate Swap	92.7200	92.7200	92.3300	92.3300	(0.421)	0.0000	0.0000	0
2020/04/06	IS05	20/06/2023			Interest Rate Swap	98.9200	98.9200	98.4800	98.4800	(0.445)	0.0000	0.0000	0
2020/04/06	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/04/06	IS10	17/12/2025			Interest Rate Swap	93.8100	93.8100	93.0200	93.0200	(0.842)	0.0000	0.0000	0
2020/04/06	IS10	16/03/2026			Interest Rate Swap	91.1100	91.1100	90.3100	90.3100	(0.878)	0.0000	0.0000	0
2020/04/06	IS10	15/06/2026			Interest Rate Swap	90.2200	90.2200	89.4200	89.4200	(0.887)	0.0000	0.0000	0
2020/04/06	IS10	21/09/2026			Interest Rate Swap	92.7600	92.7600	91.9500	91.9500	(0.873)	0.0000	0.0000	0
2020/04/06	IS10	21/12/2026			Interest Rate Swap	97.1100	97.1100	96.3100	96.3100	(0.824)	0.0000	0.0000	0
2020/04/06	IS10	15/03/2027			Interest Rate Swap	96.2300	96.2300	95.4200	95.4200	(0.842)	0.0000	0.0000	0
2020/04/06	IS10	21/06/2027			Interest Rate Swap	98.5900	98.5900	97.7900	97.7900	(0.811)	0.0000	0.0000	0
2020/04/06	IS10	20/09/2027			Interest Rate Swap	104.4700	104.4700	103.6900	103.6900	(0.747)	0.0000	0.0000	0
2020/04/06	IS10	20/12/2027			Interest Rate Swap	105.1900	105.1900	104.4000	104.4000	(0.751)	0.0000	0.0000	0
2020/04/06	IS10	22/03/2028			Interest Rate Swap	98.9800	98.9800	98.1700	98.1700	(0.818)	0.0000	0.0000	0
2020/04/06	IS10	20/06/2028			Interest Rate Swap	106.6500	106.6500	105.8500	105.8500	(0.750)	0.0000	0.0000	0
2020/04/06	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/04/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/04/06	R023	07/05/2020	6.91	Put	Bond Future	1,428.2300	1.4282	1,300.4400	1.3004	(8.947)	0	0	0
2020/04/06	R023	07/05/2020			Bond Future	7.4573	102.2605	7.4041	102.3935	(0.713)	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
2020/04/06	R023	07/05/2020	6.90	Call	Bond Future	46.9100	0.0469	51.8700	0.0519	10.573	0	0	0
2020/04/06	R023	07/05/2020	6.90	Put	Bond Future	1,451.7800	1.4518	1,323.7000	1.3237	(8.822)	0	0	0
2020/04/06	R023	07/05/2020	6.91	Call	Bond Future	48.7900	0.0488	54.0400	0.0540	10.760	0	0	0
2020/04/06	R023	07/05/2020	6.89	Call	Bond Future	45.0500	0.0450	49.7300	0.0497	10.388	0	0	0
2020/04/06	R023	07/05/2020	6.89	Put	Bond Future	1,475.3400	1.4753	1,346.9800	1.3470	(8.700)	0	0	0
2020/04/06	R023	06/08/2020	7.26	Call	Bond Future	453.8500	0.4538	494.5100	0.4945	8.959	0	0	0
2020/04/06	R023	06/08/2020			Bond Future	7.5816	103.8543	7.5228	103.9891	(0.777)	0.0000	0.0000	0
2020/04/06	R023	06/08/2020	7.26	Put	Bond Future	1,192.9200	1.1929	1,098.7700	1.0988	(7.892)	0	0	0
2020/04/06	R023	06/08/2020	7.27	Call	Bond Future	462.8200	0.4628	504.0600	0.5041	8.911	0	0	0
2020/04/06	R023	06/08/2020	7.28	Put	Bond Future	1,164.8100	1.1648	1,071.8400	1.0718	(7.982)	0	0	0
2020/04/06	R023	06/08/2020	7.27	Put	Bond Future	1,178.8100	1.1788	1,085.2400	1.0852	(7.938)	0	0	0
2020/04/06	R023	06/08/2020	7.28	Call	Bond Future	471.8900	0.4719	513.7300	0.5137	8.866	0	0	0
2020/04/06	R023	05/11/2020	7.46	Put	Bond Future	1,287.7000	1.2877	1,202.4500	1.2025	(6.620)	0	0	0
2020/04/06	R023	05/11/2020	7.47	Put	Bond Future	1,276.8300	1.2768	1,192.0400	1.1920	(6.641)	0	0	0
2020/04/06	R023	05/11/2020			Bond Future	7.7269	101.5505	7.6611	101.6873	(0.852)	0.0000	0.0000	0
2020/04/06	R023	05/11/2020	7.46	Call	Bond Future	731.4700	0.7315	783.0400	0.7830	7.050	0	0	0
2020/04/06	R023	05/11/2020	7.47	Call	Bond Future	741.5200	0.7415	793.5500	0.7936	7.017	0	0	0
2020/04/06	R023	05/11/2020	7.45	Call	Bond Future	721.4900	0.7215	772.6200	0.7726	7.087	0	0	0
2020/04/06	R023	05/11/2020	7.45	Put	Bond Future	1,298.6300	1.2986	1,212.9400	1.2129	(6.598)	0	0	0
2020/04/06	R023	04/02/2021	6.34	Call	Bond Future	163.7500	0.1638	179.6500	0.1796	9.710	0	0	0
2020/04/06	R023	04/02/2021	6.32	Put	Bond Future	3,186.0800	3.1861	3,062.5700	3.0626	(3.877)	0	0	0
2020/04/06	R023	04/02/2021			Bond Future	7.9182	103.1482	7.8434	103.2873	(0.944)	0.0000	0.0000	0
2020/04/06	R023	04/02/2021	6.34	Put	Bond Future	3,152.1800	3.1522	3,029.0700	3.0291	(3.906)	0	0	0
2020/04/06	R023	04/02/2021	6.32	Call	Bond Future	159.0400	0.1590	174.5400	0.1745	9.746	0	0	0
2020/04/06	R023	04/02/2021	6.33	Put	Bond Future	3,169.1100	3.1691	3,045.8000	3.0458	(3.891)	0	0	0
2020/04/06	R023	04/02/2021	6.33	Call	Bond Future	161.3800	0.1614	177.0800	0.1771	9.729	0	0	0
2020/04/06	R035	07/05/2020	9.48	Put	Bond Future	17,261.6200	17.2616	16,817.6900	16.8177	(2.572)	0	0	0
2020/04/06	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	R035	07/05/2020	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/06	R035	07/05/2020	10.57	Put	Bond Future	9,477.1300	9.4771	9,033.2000	9.0332	(4.684)	0	0	3,530
2020/04/06	R035	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/06	R035	07/05/2020	10.75	Put	Bond Future	8,284.4400	8.2844	7,840.7100	7.8407	(5.356)	0	0	5,000
2020/04/06	R035	07/05/2020			Bond Future	12.1085	79.7273	12.0302	80.1712	(0.646)	0.0000	0.0000	132,491
2020/04/06	R035	07/05/2020	9.11	Put	Bond Future	20,134.6100	20.1346	19,690.6800	19.6907	(2.205)	0	0	0
2020/04/06	R035	07/05/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/06	R035	07/05/2020	9.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	R035	07/05/2020	9.47	Put	Bond Future	17,337.6600	17.3377	16,893.7300	16.8937	(2.560)	0	0	0
2020/04/06	R035	07/05/2020	9.85	Put	Bond Future	14,509.0300	14.5090	14,065.1000	14.0651	(3.060)	0	0	0
2020/04/06	R035	07/05/2020	9.78	Put	Bond Future	15,020.8300	15.0208	14,576.9000	14.5769	(2.955)	0	0	0
2020/04/06	R035	07/05/2020	10.57	Call	Bond Future	0.9600	0.0010	0.9600	0.0010	0.000	0	0	0
2020/04/06	R035	07/05/2020	9.75	Put	Bond Future	15,241.4400	15.2414	14,797.5100	14.7975	(2.913)	0	0	0
2020/04/06	R035	07/05/2020	10.75	Call	Bond Future	3.3500	0.0034	3.5500	0.0036	5.970	0	0	0
2020/04/06	R035	07/05/2020	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	R035	07/05/2020	9.49	Put	Bond Future	17,185.6700	17.1857	16,741.7400	16.7417	(2.583)	0	0	0
2020/04/06	R035	07/05/2020	9.55	Put	Bond Future	16,731.8100	16.7318	16,287.8800	16.2879	(2.653)	0	0	0
2020/04/06	R035	07/05/2020	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/06	R035	07/05/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,530

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
2020/04/06	R035	07/05/2020	9.18	Put	Bond Future	19,581.5600	19.5816	19,137.6300	19.1376	(2.267)	0	0	0
2020/04/06	R035	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/04/06	R035	06/08/2020	9.67	Call	Bond Future	6.8100	0.0068	7.8600	0.0079	15.419	0	0	500
2020/04/06	R035	06/08/2020	10.45	Put	Bond Future	11,426.0100	11.4260	10,986.0200	10.9860	(3.851)	0	0	500
2020/04/06	R035	06/08/2020	9.00	Put	Bond Future	22,000.1800	22.0002	21,549.6100	21.5496	(2.048)	0	0	0
2020/04/06	R035	06/08/2020	9.92	Put	Bond Future	15,058.1200	15.0581	14,609.8600	14.6099	(2.977)	0	0	0
2020/04/06	R035	06/08/2020			Bond Future	12.3103	80.9699	12.2287	81.4206	(0.663)	0.0000	0.0000	410
2020/04/06	R035	06/08/2020	9.09	Put	Bond Future	21,286.9900	21.2870	20,836.4500	20.8364	(2.117)	0	0	0
2020/04/06	R035	06/08/2020	9.09	Call	Bond Future	0.7500	0.0008	0.8600	0.0009	14.667	0	0	500
2020/04/06	R035	06/08/2020	9.67	Put	Bond Future	16,868.0500	16.8681	16,418.4500	16.4185	(2.665)	0	0	0
2020/04/06	R035	06/08/2020	9.00	Call	Bond Future	0.5100	0.0005	0.5900	0.0006	15.686	0	0	24,761
2020/04/06	R035	06/08/2020	9.92	Call	Bond Future	15.6500	0.0156	18.0400	0.0180	15.272	0	0	0
2020/04/06	R035	06/08/2020	10.45	Call	Bond Future	73.1400	0.0731	83.8000	0.0838	14.575	0	0	0
2020/04/06	R035	06/08/2020	9.93	Call	Bond Future	16.1500	0.0162	18.6200	0.0186	15.294	0	0	0
2020/04/06	R035	06/08/2020	9.91	Put	Bond Future	15,129.3900	15.1294	14,681.0500	14.6811	(2.963)	0	0	0
2020/04/06	R035	06/08/2020	8.75	Put	Bond Future	24,020.9100	24.0209	23,570.2800	23.5703	(1.876)	0	0	0
2020/04/06	R035	06/08/2020	8.75	Call	Bond Future	0.1700	0.0002	0.1900	0.0002	11.765	0	0	3,000
2020/04/06	R035	06/08/2020	9.93	Put	Bond Future	14,986.9300	14.9869	14,538.7500	14.5388	(2.990)	0	0	0
2020/04/06	R035	06/08/2020	9.91	Call	Bond Future	15.1600	0.0152	17.4700	0.0175	15.237	0	0	0
2020/04/06	R035	05/11/2020	10.34	Put	Bond Future	13,346.1900	13.3462	12,911.0600	12.9111	(3.260)	0	0	0
2020/04/06	R035	05/11/2020			Bond Future	12.5163	77.7402	12.4313	78.1977	(0.679)	0.0000	0.0000	0
2020/04/06	R035	05/11/2020	10.33	Call	Bond Future	187.2500	0.1873	209.3000	0.2093	11.776	0	0	0
2020/04/06	R035	05/11/2020	10.33	Put	Bond Future	13,410.8400	13.4108	12,975.3600	12.9754	(3.247)	0	0	0
2020/04/06	R035	05/11/2020	10.34	Call	Bond Future	190.6000	0.1906	213.0000	0.2130	11.752	0	0	0
2020/04/06	R035	05/11/2020	10.32	Call	Bond Future	183.9600	0.1840	205.6500	0.2057	11.791	0	0	0
2020/04/06	R035	05/11/2020	10.32	Put	Bond Future	13,475.6300	13.4756	13,039.7900	13.0398	(3.234)	0	0	0
2020/04/06	R035	04/02/2021	10.04	Put	Bond Future	16,514.0900	16.5141	16,070.1800	16.0702	(2.688)	0	0	0
2020/04/06	R035	04/02/2021	10.14	Put	Bond Future	15,851.6200	15.8516	15,410.7700	15.4108	(2.781)	0	0	650
2020/04/06	R035	04/02/2021	11.14	Put	Bond Future	9,921.2900	9.9213	9,531.5300	9.5315	(3.929)	0	0	650
2020/04/06	R035	04/02/2021	10.05	Call	Bond Future	193.1800	0.1932	214.3600	0.2144	10.964	0	0	0
2020/04/06	R035	04/02/2021			Bond Future	12.7413	78.9631	12.6525	79.4279	(0.697)	0.0000	0.0000	0
2020/04/06	R035	04/02/2021	10.14	Call	Bond Future	221.4100	0.2214	245.3500	0.2454	10.813	0	0	0
2020/04/06	R035	04/02/2021	10.06	Call	Bond Future	196.1600	0.1962	217.6300	0.2176	10.945	0	0	0
2020/04/06	R035	04/02/2021	10.06	Put	Bond Future	16,380.6700	16.3807	15,937.3500	15.9373	(2.706)	0	0	0
2020/04/06	R035	04/02/2021	10.04	Call	Bond Future	190.2400	0.1902	211.1200	0.2111	10.976	0	0	0
2020/04/06	R035	04/02/2021	11.14	Call	Bond Future	824.4800	0.8245	899.5100	0.8995	9.100	0	0	0
2020/04/06	R035	04/02/2021	10.05	Put	Bond Future	16,447.3200	16.4473	16,003.7100	16.0037	(2.697)	0	0	0
2020/04/06	R186	07/05/2020	8.09	Put	Bond Future	12,285.1500	12.2852	11,842.4400	11.8424	(3.604)	0	0	0
2020/04/06	R186	07/05/2020	7.90	Put	Bond Future	13,322.2800	13.3223	12,879.5700	12.8796	(3.323)	0	0	2,500
2020/04/06	R186	07/05/2020	8.28	Put	Bond Future	11,260.1100	11.2601	10,817.4000	10.8174	(3.932)	0	0	0
2020/04/06	R186	07/05/2020	8.93	Call	Bond Future	0.5600	0.0006	0.6300	0.0006	12.500	0	0	0
2020/04/06	R186	07/05/2020			Bond Future	10.5272	103.9522	10.4328	104.3949	(0.897)	0.0000	0.0000	86,321
2020/04/06	R186	07/05/2020	8.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	R186	07/05/2020	8.08	Put	Bond Future	12,339.4400	12.3394	11,896.7300	11.8967	(3.588)	0	0	0
2020/04/06	R186	07/05/2020	8.50	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/04/06	R186	07/05/2020	8.50	Put	Bond Future	10,088.1300	10.0881	9,645.4200	9.6454	(4.388)	0	0	23,160
2020/04/06	R186	07/05/2020	8.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/06	R186	07/05/2020	7.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	R186	07/05/2020	8.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	R186	07/05/2020	8.93	Put	Bond Future	7,843.1900	7.8432	7,400.5500	7.4005	(5.644)	0	0	0
2020/04/06	R186	07/05/2020	8.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	R186	07/05/2020	8.07	Put	Bond Future	12,393.7500	12.3938	11,951.0400	11.9510	(3.572)	0	0	0
2020/04/06	R186	07/05/2020	7.60	Put	Bond Future	14,984.8300	14.9848	14,542.1200	14.5421	(2.954)	0	0	0
2020/04/06	R186	07/05/2020	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	R186	06/08/2020	8.25	Call	Bond Future	12.6000	0.0126	15.2300	0.0152	20.873	0	0	0
2020/04/06	R186	06/08/2020	8.38	Put	Bond Future	11,498.9400	11.4989	11,053.4100	11.0534	(3.875)	0	0	0
2020/04/06	R186	06/08/2020			Bond Future	10.7627	100.2764	10.6629	100.7257	(0.927)	0.0000	0.0000	4,210
2020/04/06	R186	06/08/2020	8.37	Call	Bond Future	17.8600	0.0179	21.5400	0.0215	20.605	0	0	0
2020/04/06	R186	06/08/2020	8.37	Put	Bond Future	11,550.1000	11.5501	11,104.4700	11.1045	(3.858)	0	0	0
2020/04/06	R186	06/08/2020	8.25	Put	Bond Future	12,167.4100	12.1674	11,720.7300	11.7207	(3.671)	0	0	0
2020/04/06	R186	06/08/2020	8.38	Call	Bond Future	18.3800	0.0184	22.1600	0.0222	20.566	0	0	0
2020/04/06	R186	06/08/2020	8.36	Call	Bond Future	17.3600	0.0174	20.9300	0.0209	20.565	0	0	0
2020/04/06	R186	06/08/2020	8.36	Put	Bond Future	11,601.3100	11.6013	11,155.5700	11.1556	(3.842)	0	0	0
2020/04/06	R186	05/11/2020	8.64	Put	Bond Future	11,021.1500	11.0212	10,583.4900	10.5835	(3.971)	0	0	0
2020/04/06	R186	05/11/2020	8.65	Call	Bond Future	117.8300	0.1178	136.6500	0.1366	15.972	0	0	0
2020/04/06	R186	05/11/2020			Bond Future	11.0062	101.8395	10.9005	102.2957	(0.960)	0.0000	0.0000	0
2020/04/06	R186	05/11/2020	8.66	Call	Bond Future	119.9200	0.1199	139.0400	0.1390	15.944	0	0	0
2020/04/06	R186	05/11/2020	8.66	Put	Bond Future	10,926.7900	10.9268	10,489.7300	10.4897	(4.000)	0	0	0
2020/04/06	R186	05/11/2020	9.26	Put	Bond Future	8,221.4600	8.2215	7,810.4100	7.8104	(5.000)	0	0	3,500
2020/04/06	R186	05/11/2020	8.64	Call	Bond Future	115.7700	0.1158	134.2900	0.1343	15.997	0	0	0
2020/04/06	R186	05/11/2020	7.84	Put	Bond Future	14,964.7100	14.9647	14,512.9500	14.5130	(3.019)	0	0	0
2020/04/06	R186	05/11/2020	8.65	Put	Bond Future	10,973.9400	10.9739	10,536.5800	10.5366	(3.985)	0	0	0
2020/04/06	R186	05/11/2020	8.34	Put	Bond Future	12,463.5000	12.4635	12,018.5700	12.0186	(3.570)	0	0	0
2020/04/06	R186	05/11/2020	8.34	Call	Bond Future	66.7900	0.0668	78.0400	0.0780	16.844	0	0	3,500
2020/04/06	R186	05/11/2020	9.26	Call	Bond Future	317.7500	0.3177	362.8800	0.3629	14.203	0	0	0
2020/04/06	R186	05/11/2020	7.84	Call	Bond Future	24.3100	0.0243	28.7300	0.0287	18.182	0	0	3,500
2020/04/06	R186	04/02/2021	8.15	Call	Bond Future	63.9700	0.0640	74.7800	0.0748	16.899	0	0	0
2020/04/06	R186	04/02/2021			Bond Future	11.2768	98.1462	11.1646	98.6096	(0.994)	0.0000	0.0000	0
2020/04/06	R186	04/02/2021	8.15	Put	Bond Future	14,121.9200	14.1219	13,669.3200	13.6693	(3.205)	0	0	0
2020/04/06	R186	04/02/2021	8.16	Call	Bond Future	65.0600	0.0651	76.0400	0.0760	16.877	0	0	0
2020/04/06	R186	04/02/2021	8.17	Put	Bond Future	14,026.2400	14.0262	13,573.9700	13.5740	(3.224)	0	0	0
2020/04/06	R186	04/02/2021	8.16	Put	Bond Future	14,074.0600	14.0741	13,621.6300	13.6216	(3.215)	0	0	0
2020/04/06	R186	04/02/2021	8.17	Call	Bond Future	66.1700	0.0662	77.3100	0.0773	16.835	0	0	0
2020/04/06	R197	07/05/2020			Bond Future	309.2341	309.2341	309.2338	309.2338	0.000	0.0000	0.0000	2,507
2020/04/06	R197	06/08/2020			Bond Future	306.3477	306.3477	306.3357	306.3357	(0.004)	0.0000	0.0000	0
2020/04/06	R197	05/11/2020			Bond Future	311.1946	311.1946	311.1822	311.1822	(0.004)	0.0000	0.0000	0
2020/04/06	R197	04/02/2021			Bond Future	308.1766	308.1766	308.1531	308.1531	(0.008)	0.0000	0.0000	0
2020/04/06	R202	07/05/2020			Bond Future	210.9787	210.9787	213.2019	213.2019	1.054	0.0000	0.0000	7,982
2020/04/06	R202	06/08/2020			Bond Future	210.1855	210.1855	212.4378	212.4378	1.072	0.0000	0.0000	0
2020/04/06	R202	05/11/2020			Bond Future	213.5110	213.5110	215.7986	215.7986	1.071	0.0000	0.0000	0
2020/04/06	R202	04/02/2021			Bond Future	212.6778	212.6778	214.9963	214.9963	1.090	0.0000	0.0000	0
2020/04/06	R208	07/05/2020	4.81	Call	Bond Future	186.7800	0.1868	66.1000	0.0661	(64.611)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/06	R208	07/05/2020	4.80	Put	Bond Future	25.8600	0.0259	93.8500	0.0938	262.916	0	0	0
2020/04/06	R208	07/05/2020			Bond Future	4.6235	102.5917	4.8370	102.4059	4.619	0.0000	0.0000	29,633
2020/04/06	R208	07/05/2020	4.82	Call	Bond Future	194.1200	0.1941	70.7000	0.0707	(63.579)	0	0	0
2020/04/06	R208	07/05/2020	4.82	Put	Bond Future	23.0800	0.0231	85.5000	0.0855	270.451	0	0	0
2020/04/06	R208	07/05/2020	4.81	Put	Bond Future	24.4300	0.0244	89.5900	0.0896	266.721	0	0	0
2020/04/06	R208	07/05/2020	4.80	Call	Bond Future	179.5100	0.1795	61.6600	0.0617	(65.651)	0	0	0
2020/04/06	R208	06/08/2020	5.57	Put	Bond Future	0.0400	0.0000	0.3000	0.0003	650.000	0	0	0
2020/04/06	R208	06/08/2020			Bond Future	3.9659	104.1907	4.2659	104.0017	7.564	0.0000	0.0000	0
2020/04/06	R208	06/08/2020	5.56	Call	Bond Future	997.3000	0.9973	808.5700	0.8086	(18.924)	0	0	0
2020/04/06	R208	06/08/2020	5.56	Put	Bond Future	0.0400	0.0000	0.3200	0.0003	700.000	0	0	0
2020/04/06	R208	06/08/2020	5.57	Call	Bond Future	1,003.5000	1.0035	814.7500	0.8147	(18.809)	0	0	0
2020/04/06	R208	06/08/2020	5.55	Call	Bond Future	991.1000	0.9911	802.3900	0.8024	(19.040)	0	0	0
2020/04/06	R208	06/08/2020	5.55	Put	Bond Future	0.0400	0.0000	0.3400	0.0003	750.000	0	0	0
2020/04/06	R208	05/11/2020	4.78	Call	Bond Future	914.9000	0.9149	722.8500	0.7228	(20.991)	0	0	0
2020/04/06	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	R208	05/11/2020			Bond Future	2.4248	102.4157	2.9157	102.2236	20.244	0.0000	0.0000	0
2020/04/06	R208	05/11/2020	4.79	Call	Bond Future	918.7500	0.9188	726.7000	0.7267	(20.903)	0	0	0
2020/04/06	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	R208	05/11/2020	4.77	Call	Bond Future	911.0500	0.9111	719.0000	0.7190	(21.080)	0	0	0
2020/04/06	R209	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	R209	07/05/2020			Bond Future	12.0719	59.9669	11.9888	60.3630	(0.688)	0.0000	0.0000	65,507
2020/04/06	R209	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	R209	07/05/2020	9.45	Put	Bond Future	14,686.2000	14.6862	14,290.0900	14.2901	(2.697)	0	0	0
2020/04/06	R209	07/05/2020	9.47	Put	Bond Future	14,554.9600	14.5550	14,158.8500	14.1588	(2.721)	0	0	0
2020/04/06	R209	07/05/2020	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	R209	07/05/2020	9.46	Put	Bond Future	14,620.5400	14.6205	14,224.4300	14.2244	(2.709)	0	0	0
2020/04/06	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	R209	06/08/2020	5.55	Put	Bond Future	48,631.5800	48.6316	48,229.4400	48.2294	(0.827)	0	0	0
2020/04/06	R209	06/08/2020			Bond Future	12.2549	60.9016	12.1687	61.3037	(0.704)	0.0000	0.0000	6,700
2020/04/06	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	R209	06/08/2020	5.57	Put	Bond Future	48,414.7700	48.4148	48,012.6300	48.0126	(0.831)	0	0	0
2020/04/06	R209	06/08/2020	5.56	Put	Bond Future	48,523.1000	48.5231	48,120.9600	48.1210	(0.829)	0	0	0
2020/04/06	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	R209	05/11/2020	10.02	Call	Bond Future	186.7200	0.1867	206.9900	0.2070	10.856	0	0	0
2020/04/06	R209	05/11/2020			Bond Future	12.4388	58.7036	12.3492	59.1120	(0.720)	0.0000	0.0000	0
2020/04/06	R209	05/11/2020	10.00	Call	Bond Future	180.8800	0.1809	200.5700	0.2006	10.886	0	0	0
2020/04/06	R209	05/11/2020	10.00	Put	Bond Future	13,022.8300	13.0228	12,634.1200	12.6341	(2.985)	0	0	0
2020/04/06	R209	05/11/2020	10.02	Put	Bond Future	12,907.1600	12.9072	12,519.0300	12.5190	(3.007)	0	0	0
2020/04/06	R209	05/11/2020	10.01	Call	Bond Future	183.7800	0.1838	203.7600	0.2038	10.872	0	0	0
2020/04/06	R209	05/11/2020	10.01	Put	Bond Future	12,964.9400	12.9649	12,576.5200	12.5765	(2.996)	0	0	0
2020/04/06	R209	04/02/2021	10.12	Put	Bond Future	13,239.0600	13.2391	12,852.9300	12.8529	(2.917)	0	0	0
2020/04/06	R209	04/02/2021			Bond Future	12.6339	59.6271	12.5408	60.0419	(0.737)	0.0000	0.0000	0
2020/04/06	R209	04/02/2021	10.11	Call	Bond Future	271.8900	0.2719	300.2200	0.3002	10.420	0	0	0
2020/04/06	R209	04/02/2021	10.11	Put	Bond Future	13,295.1200	13.2951	12,908.6500	12.9087	(2.907)	0	0	0
2020/04/06	R209	04/02/2021	10.12	Call	Bond Future	275.5800	0.2756	304.2500	0.3043	10.404	0	0	0
2020/04/06	R209	04/02/2021	10.10	Call	Bond Future	268.2400	0.2682	296.2300	0.2962	10.435	0	0	0

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2020/04/06	R209	04/02/2021	10.10	Put	Bond Future	13,351.2900	13.3513	12,964.4800	12.9645	(2.897)	0	0	0
2020/04/06	R210	07/05/2020			Bond Future	173.5074	173.5074	173.5166	173.5166	0.005	0.0000	0.0000	1,419
2020/04/06	R210	06/08/2020			Bond Future	176.2550	176.2550	176.2638	176.2638	0.005	0.0000	0.0000	0
2020/04/06	R210	05/11/2020			Bond Future	176.3224	176.3224	176.3275	176.3275	0.003	0.0000	0.0000	0
2020/04/06	R210	04/02/2021			Bond Future	179.1375	179.1375	179.1427	179.1427	0.003	0.0000	0.0000	0
2020/04/06	R212	07/05/2020			Bond Future	165.0216	165.0216	165.0201	165.0201	(0.001)	0.0000	0.0000	6,719
2020/04/06	R212	06/08/2020			Bond Future	165.3397	165.3397	165.3346	165.3346	(0.003)	0.0000	0.0000	0
2020/04/06	R212	05/11/2020			Bond Future	167.9556	167.9556	167.9503	167.9503	(0.003)	0.0000	0.0000	0
2020/04/06	R212	04/02/2021			Bond Future	168.3078	168.3078	168.2993	168.2993	(0.005)	0.0000	0.0000	0
2020/04/06	R213	07/05/2020	9.01	Put	Bond Future	14,731.9100	14.7319	14,279.7000	14.2797	(3.070)	0	0	0
2020/04/06	R213	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	R213	07/05/2020			Bond Future	11.7035	72.9532	11.6100	73.4054	(0.799)	0.0000	0.0000	16,776
2020/04/06	R213	07/05/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	R213	07/05/2020	9.00	Put	Bond Future	14,793.8000	14.7938	14,341.5900	14.3416	(3.057)	0	0	0
2020/04/06	R213	07/05/2020	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	R213	07/05/2020	9.02	Put	Bond Future	14,670.0800	14.6701	14,217.8700	14.2179	(3.083)	0	0	0
2020/04/06	R213	06/08/2020	9.31	Call	Bond Future	20.1200	0.0201	23.5600	0.0236	17.097	0	0	0
2020/04/06	R213	06/08/2020			Bond Future	11.9053	74.0903	11.8079	74.5493	(0.818)	0.0000	0.0000	300
2020/04/06	R213	06/08/2020	9.29	Call	Bond Future	19.0600	0.0191	22.3300	0.0223	17.156	0	0	0
2020/04/06	R213	06/08/2020	9.29	Put	Bond Future	13,867.7600	13.8678	13,411.9900	13.4120	(3.287)	0	0	0
2020/04/06	R213	06/08/2020	9.31	Put	Bond Future	13,749.8600	13.7499	13,294.2600	13.2943	(3.313)	0	0	0
2020/04/06	R213	06/08/2020	9.30	Call	Bond Future	19.5800	0.0196	22.9400	0.0229	17.160	0	0	0
2020/04/06	R213	06/08/2020	9.30	Put	Bond Future	13,808.7700	13.8088	13,353.0900	13.3531	(3.300)	0	0	0
2020/04/06	R213	05/11/2020	9.60	Put	Bond Future	13,017.6500	13.0177	12,571.1300	12.5711	(3.430)	0	0	0
2020/04/06	R213	05/11/2020	9.59	Call	Bond Future	141.1600	0.1412	160.4900	0.1605	13.694	0	0	0
2020/04/06	R213	05/11/2020			Bond Future	12.1131	71.7022	12.0116	72.1683	(0.838)	0.0000	0.0000	0
2020/04/06	R213	05/11/2020	9.60	Call	Bond Future	143.5000	0.1435	163.1200	0.1631	13.672	0	0	0
2020/04/06	R213	05/11/2020	9.59	Put	Bond Future	13,072.5400	13.0725	12,625.7300	12.6257	(3.418)	0	0	0
2020/04/06	R213	05/11/2020	9.61	Call	Bond Future	145.8700	0.1459	165.7900	0.1658	13.656	0	0	0
2020/04/06	R213	05/11/2020	9.61	Put	Bond Future	12,962.8400	12.9628	12,516.6200	12.5166	(3.442)	0	0	0
2020/04/06	R213	04/02/2021	9.40	Call	Bond Future	142.5100	0.1425	161.6700	0.1617	13.445	0	0	0
2020/04/06	R213	04/02/2021	9.39	Put	Bond Future	15,101.1800	15.1012	14,646.5800	14.6466	(3.010)	0	0	0
2020/04/06	R213	04/02/2021			Bond Future	12.3409	72.8303	12.2349	73.3038	(0.859)	0.0000	0.0000	0
2020/04/06	R213	04/02/2021	9.41	Call	Bond Future	144.6300	0.1446	164.0400	0.1640	13.420	0	0	0
2020/04/06	R213	04/02/2021	9.41	Put	Bond Future	14,990.3900	14.9904	14,536.3000	14.5363	(3.029)	0	0	0
2020/04/06	R213	04/02/2021	9.40	Put	Bond Future	15,045.7400	15.0457	14,591.4000	14.5914	(3.020)	0	0	0
2020/04/06	R213	04/02/2021	9.39	Call	Bond Future	140.4200	0.1404	159.3200	0.1593	13.460	0	0	0
2020/04/06	R214	07/05/2020	9.77	Put	Bond Future	13,513.0400	13.5130	13,110.0700	13.1101	(2.982)	0	0	0
2020/04/06	R214	07/05/2020			Bond Future	12.1237	58.9009	12.0407	59.3039	(0.684)	0.0000	0.0000	21,613
2020/04/06	R214	07/05/2020	9.76	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/04/06	R214	07/05/2020	9.76	Put	Bond Future	13,580.9700	13.5810	13,178.0000	13.1780	(2.967)	0	0	0
2020/04/06	R214	07/05/2020	9.77	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/04/06	R214	07/05/2020	9.31	Put	Bond Future	16,745.9500	16.7460	16,342.9800	16.3430	(2.406)	0	0	0
2020/04/06	R214	07/05/2020	10.66	Put	Bond Future	7,859.0700	7.8591	7,456.2900	7.4563	(5.125)	0	0	1,250

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2020/04/06	R214	07/05/2020	9.75	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/06	R214	07/05/2020	9.75	Put	Bond Future	13,649.0000	13.6490	13,246.0200	13.2460	(2.952)	0	0	0
2020/04/06	R214	07/05/2020	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/04/06	R214	07/05/2020	9.91	Put	Bond Future	12,572.6400	12.5726	12,169.6600	12.1697	(3.205)	0	0	0
2020/04/06	R214	07/05/2020	9.91	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	1,250
2020/04/06	R214	07/05/2020	10.66	Call	Bond Future	5.0300	0.0050	5.2200	0.0052	3.777	0	0	0
2020/04/06	R214	06/08/2020	9.98	Put	Bond Future	12,975.3700	12.9754	12,571.8500	12.5718	(3.110)	0	0	0
2020/04/06	R214	06/08/2020	9.97	Call	Bond Future	42.0100	0.0420	47.4300	0.0474	12.902	0	0	0
2020/04/06	R214	06/08/2020			Bond Future	12.2979	59.8189	12.2117	60.2280	(0.701)	0.0000	0.0000	1,000
2020/04/06	R214	06/08/2020	9.98	Call	Bond Future	43.1100	0.0431	48.6700	0.0487	12.897	0	0	0
2020/04/06	R214	06/08/2020	9.97	Put	Bond Future	13,039.9900	13.0400	12,636.3300	12.6363	(3.096)	0	0	0
2020/04/06	R214	06/08/2020	9.99	Call	Bond Future	44.2300	0.0442	49.9400	0.0499	12.910	0	0	0
2020/04/06	R214	06/08/2020	9.99	Put	Bond Future	12,910.8700	12.9109	12,507.5000	12.5075	(3.124)	0	0	0
2020/04/06	R214	05/11/2020	10.26	Put	Bond Future	12,190.1500	12.1902	11,800.3000	11.8003	(3.198)	0	0	0
2020/04/06	R214	05/11/2020			Bond Future	12.4746	57.4615	12.3850	57.8769	(0.719)	0.0000	0.0000	0
2020/04/06	R214	05/11/2020	10.25	Call	Bond Future	233.7200	0.2337	258.9400	0.2589	10.791	0	0	0
2020/04/06	R214	05/11/2020	10.25	Put	Bond Future	12,249.4100	12.2494	11,859.1900	11.8592	(3.186)	0	0	0
2020/04/06	R214	05/11/2020	10.26	Call	Bond Future	237.4500	0.2375	263.0400	0.2630	10.777	0	0	0
2020/04/06	R214	05/11/2020	10.24	Call	Bond Future	230.0200	0.2300	254.8900	0.2549	10.812	0	0	0
2020/04/06	R214	05/11/2020	10.24	Put	Bond Future	12,308.8000	12.3088	11,918.2300	11.9182	(3.173)	0	0	0
2020/04/06	R214	04/02/2021	10.33	Call	Bond Future	328.4000	0.3284	362.2900	0.3623	10.320	0	0	0
2020/04/06	R214	04/02/2021			Bond Future	12.6661	58.3655	12.5727	58.7875	(0.737)	0.0000	0.0000	0
2020/04/06	R214	04/02/2021	10.31	Call	Bond Future	319.5700	0.3196	352.6600	0.3527	10.355	0	0	0
2020/04/06	R214	04/02/2021	10.31	Put	Bond Future	12,823.2200	12.8232	12,434.3000	12.4343	(3.033)	0	0	0
2020/04/06	R214	04/02/2021	10.33	Put	Bond Future	12,707.4300	12.7074	12,319.3100	12.3193	(3.054)	0	0	0
2020/04/06	R214	04/02/2021	10.32	Call	Bond Future	323.9600	0.3240	357.4500	0.3574	10.338	0	0	0
2020/04/06	R214	04/02/2021	10.32	Put	Bond Future	12,765.2600	12.7653	12,376.7400	12.3767	(3.044)	0	0	0
2020/04/06	R248	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	R248	07/05/2020	9.77	Put	Bond Future	17,325.8200	17.3258	16,887.7800	16.8878	(2.528)	0	0	0
2020/04/06	R248	07/05/2020	10.20	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/04/06	R248	07/05/2020	9.69	Put	Bond Future	18,027.9400	18.0279	17,589.9000	17.5899	(2.430)	0	0	0
2020/04/06	R248	07/05/2020			Bond Future	12.1658	74.6953	12.0928	75.1334	(0.600)	0.0000	0.0000	98,621
2020/04/06	R248	07/05/2020	9.79	Put	Bond Future	17,151.7500	17.1517	16,713.7100	16.7137	(2.554)	0	0	0
2020/04/06	R248	07/05/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	R248	07/05/2020	10.70	Call	Bond Future	1.0500	0.0011	1.0300	0.0010	(1.905)	0	0	0
2020/04/06	R248	07/05/2020	10.70	Put	Bond Future	9,809.1200	9.8091	9,371.0600	9.3711	(4.466)	0	0	300
2020/04/06	R248	07/05/2020	9.78	Put	Bond Future	17,238.7200	17.2387	16,800.6800	16.8007	(2.541)	0	0	0
2020/04/06	R248	07/05/2020	10.20	Put	Bond Future	13,707.5800	13.7076	13,269.5400	13.2695	(3.196)	0	0	300
2020/04/06	R248	07/05/2020	9.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/04/06	R248	07/05/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/06	R248	06/08/2020	11.80	Call	Bond Future	1,087.5300	1.0875	1,202.7500	1.2028	10.595	0	0	470
2020/04/06	R248	06/08/2020	12.75	Call	Bond Future	3,828.8400	3.8288	4,098.2400	4.0982	7.036	0	0	814
2020/04/06	R248	06/08/2020	10.35	Call	Bond Future	36.6400	0.0366	41.8000	0.0418	14.083	0	0	640
2020/04/06	R248	06/08/2020	11.85	Put	Bond Future	4,176.5200	4.1765	3,854.9900	3.8550	(7.699)	0	0	0
2020/04/06	R248	06/08/2020	9.00	Put	Bond Future	25,525.1900	25.5252	25,080.5600	25.0806	(1.742)	0	0	0
2020/04/06	R248	06/08/2020	10.20	Call	Bond Future	22.4100	0.0224	25.6000	0.0256	14.235	0	0	0
2020/04/06	R248	06/08/2020			Bond Future	12.3461	75.8596	12.2700	76.3042	(0.617)	0.0000	0.0000	400

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2020/04/06	R248	06/08/2020	10.35	Put	Bond Future	13,592.3900	13.5924	13,152.9100	13.1529	(3.233)	0	0	0
2020/04/06	R248	06/08/2020	11.85	Call	Bond Future	1,185.5600	1.1856	1,308.6700	1.3087	10.384	0	0	0
2020/04/06	R248	06/08/2020	11.15	Put	Bond Future	7,926.0800	7.9261	7,520.6400	7.5206	(5.115)	0	0	0
2020/04/06	R248	06/08/2020	11.15	Call	Bond Future	312.5800	0.3126	351.7800	0.3518	12.541	0	0	0
2020/04/06	R248	06/08/2020	10.85	Put	Bond Future	9,906.6300	9.9066	9,482.2400	9.4822	(4.284)	0	0	0
2020/04/06	R248	06/08/2020	10.85	Call	Bond Future	152.8300	0.1528	173.0800	0.1731	13.250	0	0	640
2020/04/06	R248	06/08/2020	9.25	Put	Bond Future	23,099.5600	23.0996	22,654.9800	22.6550	(1.925)	0	0	0
2020/04/06	R248	06/08/2020	9.25	Call	Bond Future	0.4600	0.0005	0.5200	0.0005	13.043	0	0	20,640
2020/04/06	R248	06/08/2020	10.18	Call	Bond Future	20.9400	0.0209	23.9200	0.0239	14.231	0	0	0
2020/04/06	R248	06/08/2020	10.18	Put	Bond Future	14,940.7700	14.9408	14,499.1100	14.4991	(2.956)	0	0	0
2020/04/06	R248	06/08/2020	11.80	Put	Bond Future	4,392.4800	4.3925	4,063.0600	4.0631	(7.500)	0	0	0
2020/04/06	R248	06/08/2020	12.75	Put	Bond Future	1,551.2300	1.5512	1,375.9900	1.3760	(11.297)	0	0	0
2020/04/06	R248	06/08/2020	9.00	Call	Bond Future	0.1300	0.0001	0.1400	0.0001	7.692	0	0	3,000
2020/04/06	R248	06/08/2020	10.20	Put	Bond Future	14,779.8000	14.7798	14,338.3500	14.3384	(2.987)	0	0	0
2020/04/06	R248	06/08/2020	12.25	Put	Bond Future	2,743.8200	2.7438	2,489.2100	2.4892	(9.279)	0	0	0
2020/04/06	R248	06/08/2020	12.25	Call	Bond Future	2,181.5100	2.1815	2,371.5400	2.3715	8.711	0	0	814
2020/04/06	R248	06/08/2020	11.10	Put	Bond Future	8,242.5800	8.2426	7,833.3200	7.8333	(4.965)	0	0	0
2020/04/06	R248	06/08/2020	11.10	Call	Bond Future	279.3400	0.2793	314.7200	0.3147	12.666	0	0	470
2020/04/06	R248	06/08/2020	10.19	Call	Bond Future	21.6600	0.0217	24.7500	0.0248	14.266	0	0	0
2020/04/06	R248	06/08/2020	10.19	Put	Bond Future	14,860.2100	14.8602	14,418.6600	14.4187	(2.971)	0	0	0
2020/04/06	R248	05/11/2020	10.02	Put	Bond Future	17,355.1700	17.3552	16,912.6100	16.9126	(2.550)	0	0	0
2020/04/06	R248	05/11/2020	10.03	Call	Bond Future	76.0000	0.0760	85.1600	0.0852	12.053	0	0	0
2020/04/06	R248	05/11/2020			Bond Future	12.5293	72.6134	12.4499	73.0649	(0.634)	0.0000	0.0000	0
2020/04/06	R248	05/11/2020	10.04	Call	Bond Future	77.7400	0.0777	87.1000	0.0871	12.040	0	0	0
2020/04/06	R248	05/11/2020	10.04	Put	Bond Future	17,192.0400	17.1920	16,749.8800	16.7499	(2.572)	0	0	0
2020/04/06	R248	05/11/2020	10.02	Call	Bond Future	74.3000	0.0743	83.2600	0.0833	12.059	0	0	0
2020/04/06	R248	05/11/2020	10.03	Put	Bond Future	17,273.5100	17.2735	16,831.1500	16.8312	(2.561)	0	0	0
2020/04/06	R248	04/02/2021	10.46	Call	Bond Future	309.1300	0.3091	339.8000	0.3398	9.921	0	0	0
2020/04/06	R248	04/02/2021	10.47	Put	Bond Future	15,074.5300	15.0745	14,646.9700	14.6470	(2.836)	0	0	0
2020/04/06	R248	04/02/2021			Bond Future	12.7285	73.7557	12.6455	74.2144	(0.652)	0.0000	0.0000	0
2020/04/06	R248	04/02/2021	10.46	Put	Bond Future	15,147.2200	15.1472	14,719.2300	14.7192	(2.826)	0	0	0
2020/04/06	R248	04/02/2021	10.47	Call	Bond Future	313.9600	0.3140	345.0600	0.3451	9.906	0	0	0
2020/04/06	R248	04/02/2021	10.48	Call	Bond Future	318.8500	0.3189	350.3800	0.3504	9.889	0	0	0
2020/04/06	R248	04/02/2021	10.48	Put	Bond Future	15,002.0300	15.0020	14,574.9000	14.5749	(2.847)	0	0	0

Total **1454305**