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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/04/2020 TO 02/04/2020

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
2020/04/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	2025	07/05/2020		Bond Future	133.4402	133.4402	133.4455	133.4455	0.004	0.0000	0.0000	2,087
2020/04/02	2025	06/08/2020		Bond Future	134.0477	134.0477	134.0528	134.0528	0.004	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
2020/04/02	2025	05/11/2020			Bond Future	136.1688	136.1688	136.1738	136.1738	0.004	0.0000	0.0000	0
2020/04/02	2025	04/02/2021			Bond Future	136.8139	136.8139	136.8191	136.8191	0.004	0.0000	0.0000	0
2020/04/02	2029	07/05/2020			Bond Future	93.8308	93.8308	93.8355	93.8355	0.005	0.0000	0.0000	2,571
2020/04/02	2029	06/08/2020			Bond Future	95.3173	95.3173	95.3217	95.3217	0.005	0.0000	0.0000	0
2020/04/02	2029	05/11/2020			Bond Future	95.6830	95.6830	95.6875	95.6875	0.005	0.0000	0.0000	0
2020/04/02	2029	04/02/2021			Bond Future	97.2106	97.2106	97.2152	97.2152	0.005	0.0000	0.0000	0
2020/04/02	2030	07/05/2020	8.79	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/02	2030	07/05/2020	8.78	Put	Bond Future	13,119.9800	13.1200	13,859.7300	13.8597	5.638	0	0	0
2020/04/02	2030	07/05/2020	8.85	Put	Bond Future	12,684.6900	12.6847	13,424.4400	13.4244	5.832	0	0	5,820
2020/04/02	2030	07/05/2020	8.45	Put	Bond Future	15,207.6900	15.2077	15,947.4500	15.9474	4.864	0	0	0
2020/04/02	2030	07/05/2020	9.19	Put	Bond Future	10,607.3200	10.6073	11,346.9600	11.3470	6.973	0	0	0
2020/04/02	2030	07/05/2020			Bond Future	11.0980	84.0705	11.2432	83.3307	1.309	0.0000	0.0000	104,874
2020/04/02	2030	07/05/2020	8.80	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/02	2030	07/05/2020	8.80	Put	Bond Future	12,995.3500	12.9954	13,735.1000	13.7351	5.692	0	0	0
2020/04/02	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/02	2030	07/05/2020	9.19	Call	Bond Future	0.1700	0.0002	0.0500	0.0001	(70.588)	0	0	0
2020/04/02	2030	07/05/2020	8.79	Put	Bond Future	13,057.6400	13.0576	13,797.3900	13.7974	5.665	0	0	0
2020/04/02	2030	07/05/2020	8.78	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/02	2030	07/05/2020	8.90	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/02	2030	07/05/2020	8.85	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	5,000
2020/04/02	2030	07/05/2020	8.90	Put	Bond Future	12,375.3700	12.3754	13,115.1100	13.1151	5.978	0	0	5,820
2020/04/02	2030	06/08/2020	10.70	Call	Bond Future	1,032.2100	1.0322	813.9100	0.8139	(21.149)	0	0	470
2020/04/02	2030	06/08/2020	10.00	Call	Bond Future	327.2100	0.3272	240.5700	0.2406	(26.478)	0	0	470
2020/04/02	2030	06/08/2020	10.05	Put	Bond Future	6,904.1100	6.9041	7,562.0600	7.5621	9.530	0	0	0
2020/04/02	2030	06/08/2020	9.75	Put	Bond Future	8,421.9500	8.4220	9,116.3700	9.1164	8.245	0	0	0
2020/04/02	2030	06/08/2020	9.42	Call	Bond Future	98.3300	0.0983	67.6900	0.0677	(31.160)	0	0	0
2020/04/02	2030	06/08/2020	9.11	Call	Bond Future	46.6900	0.0467	30.9500	0.0310	(33.712)	0	0	0
2020/04/02	2030	06/08/2020			Bond Future	11.2985	81.3732	11.4504	80.6217	1.345	0.0000	0.0000	200
2020/04/02	2030	06/08/2020	10.70	Put	Bond Future	4,085.7600	4.0858	4,619.0400	4.6190	13.052	0	0	0
2020/04/02	2030	06/08/2020	9.05	Put	Bond Future	12,339.0400	12.3390	13,076.9100	13.0769	5.980	0	0	0
2020/04/02	2030	06/08/2020	9.05	Call	Bond Future	40.0700	0.0401	26.3600	0.0264	(34.215)	0	0	450
2020/04/02	2030	06/08/2020	8.36	Put	Bond Future	16,565.1700	16.5652	17,314.5100	17.3145	4.524	0	0	0
2020/04/02	2030	06/08/2020	8.36	Call	Bond Future	5.6000	0.0056	3.3600	0.0034	(40.000)	0	0	800
2020/04/02	2030	06/08/2020	8.86	Put	Bond Future	13,471.8700	13.4719	14,214.7700	14.2148	5.514	0	0	0
2020/04/02	2030	06/08/2020	8.86	Call	Bond Future	24.2400	0.0242	15.5600	0.0156	(35.809)	0	0	800
2020/04/02	2030	06/08/2020	9.09	Call	Bond Future	44.3900	0.0444	29.3500	0.0294	(33.882)	0	0	0
2020/04/02	2030	06/08/2020	9.09	Put	Bond Future	12,103.8600	12.1039	12,840.4000	12.8404	6.085	0	0	0
2020/04/02	2030	06/08/2020	10.00	Put	Bond Future	7,148.8200	7.1488	7,813.7600	7.8138	9.301	0	0	0
2020/04/02	2030	06/08/2020	10.75	Call	Bond Future	1,107.6600	1.1077	877.4000	0.8774	(20.788)	0	0	0
2020/04/02	2030	06/08/2020	10.05	Call	Bond Future	358.9500	0.3590	265.3200	0.2653	(26.084)	0	0	0
2020/04/02	2030	06/08/2020	9.75	Call	Bond Future	200.7200	0.2007	143.5600	0.1436	(28.477)	0	0	450
2020/04/02	2030	06/08/2020	9.42	Put	Bond Future	10,212.2400	10.2122	10,933.1800	10.9332	7.060	0	0	800
2020/04/02	2030	06/08/2020	9.11	Put	Bond Future	11,986.7100	11.9867	12,722.5500	12.7226	6.139	0	0	0
2020/04/02	2030	06/08/2020	10.75	Put	Bond Future	3,900.3200	3.9003	4,421.6400	4.4216	13.366	0	0	0
2020/04/02	2030	06/08/2020	9.20	Put	Bond Future	11,463.3700	11.4634	12,195.7000	12.1957	6.388	0	0	0
2020/04/02	2030	06/08/2020	9.20	Call	Bond Future	58.4000	0.0584	39.1500	0.0392	(32.962)	0	0	323

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2020/04/02	2030	06/08/2020	8.50	Put	Bond Future	15,683.6000		15.6836	16,431.8400	16.4318	4.771	0	0	0
2020/04/02	2030	06/08/2020	8.50	Call	Bond Future	8.6200		0.0086	5.2800	0.0053	(38.747)	0	0	323
2020/04/02	2030	06/08/2020	9.10	Call	Bond Future	45.5200		0.0455	30.1400	0.0301	(33.787)	0	0	0
2020/04/02	2030	06/08/2020	9.10	Put	Bond Future	12,045.2400		12.0452	12,781.4400	12.7814	6.112	0	0	0
2020/04/02	2030	05/11/2020	8.10	Put	Bond Future	18,937.4800		18.9375	19,694.0900	19.6941	3.995	0	0	0
2020/04/02	2030	05/11/2020	8.73	Call	Bond Future	79.7600		0.0798	58.7600	0.0588	(26.329)	0	0	3,000
2020/04/02	2030	05/11/2020	10.06	Put	Bond Future	7,993.6900		7.9937	8,631.4100	8.6314	7.978	0	0	1,000
2020/04/02	2030	05/11/2020	9.39	Put	Bond Future	11,345.7100		11.3457	12,052.6600	12.0527	6.231	0	0	0
2020/04/02	2030	05/11/2020	9.38	Call	Bond Future	241.7100		0.2417	186.0900	0.1861	(23.011)	0	0	0
2020/04/02	2030	05/11/2020			Bond Future	11.4927		82.6419	11.6513	81.8786	1.380	0.0000	0.0000	0
2020/04/02	2030	05/11/2020	9.61	Call	Bond Future	342.6400		0.3426	267.7100	0.2677	(21.868)	0	0	0
2020/04/02	2030	05/11/2020	9.61	Put	Bond Future	10,190.7600		10.1908	10,879.1500	10.8791	6.755	0	0	3,000
2020/04/02	2030	05/11/2020	8.85	Put	Bond Future	14,370.0900		14.3701	15,107.8900	15.1079	5.134	0	0	0
2020/04/02	2030	05/11/2020	8.85	Call	Bond Future	99.2600		0.0993	73.7400	0.0737	(25.710)	0	0	3,000
2020/04/02	2030	05/11/2020	8.34	Put	Bond Future	17,434.7600		17.4348	18,187.4700	18.1875	4.317	0	0	0
2020/04/02	2030	05/11/2020	8.34	Call	Bond Future	37.4100		0.0374	26.8000	0.0268	(28.361)	0	0	1,000
2020/04/02	2030	05/11/2020	9.04	Put	Bond Future	13,277.7000		13.2777	14,006.7600	14.0068	5.491	0	0	0
2020/04/02	2030	05/11/2020	9.04	Call	Bond Future	138.5100		0.1385	104.2500	0.1043	(24.735)	0	0	1,000
2020/04/02	2030	05/11/2020	9.86	Put	Bond Future	8,940.9500		8.9410	9,603.3700	9.6034	7.409	0	0	14,160
2020/04/02	2030	05/11/2020	8.36	Put	Bond Future	17,311.2100		17.3112	18,063.5200	18.0635	4.346	0	0	0
2020/04/02	2030	05/11/2020	8.10	Call	Bond Future	22.6500		0.0227	15.9400	0.0159	(29.625)	0	0	3,000
2020/04/02	2030	05/11/2020	8.73	Put	Bond Future	15,074.4700		15.0745	15,816.7900	15.8168	4.924	0	0	0
2020/04/02	2030	05/11/2020	9.23	Put	Bond Future	12,215.2900		12.2153	12,933.4000	12.9334	5.879	0	0	0
2020/04/02	2030	05/11/2020	10.06	Call	Bond Future	637.7300		0.6377	512.1300	0.5121	(19.695)	0	0	0
2020/04/02	2030	05/11/2020	10.37	Put	Bond Future	6,626.8000		6.6268	7,219.3900	7.2194	8.942	0	0	15,947
2020/04/02	2030	05/11/2020	9.39	Call	Bond Future	245.5100		0.2455	189.1400	0.1891	(22.960)	0	0	0
2020/04/02	2030	05/11/2020	9.38	Put	Bond Future	11,399.3600		11.3994	12,107.0600	12.1071	6.208	0	0	0
2020/04/02	2030	05/11/2020	9.86	Call	Bond Future	488.6300		0.4886	387.7300	0.3877	(20.650)	0	0	0
2020/04/02	2030	05/11/2020	8.36	Call	Bond Future	38.9600		0.0390	27.9500	0.0280	(28.260)	0	0	14,160
2020/04/02	2030	05/11/2020	8.86	Put	Bond Future	14,311.8900		14.3119	15,049.2800	15.0493	5.152	0	0	0
2020/04/02	2030	05/11/2020	8.86	Call	Bond Future	101.0600		0.1011	75.1300	0.0751	(25.658)	0	0	14,160
2020/04/02	2030	05/11/2020	9.23	Call	Bond Future	190.2300		0.1902	145.0200	0.1450	(23.766)	0	0	3,000
2020/04/02	2030	05/11/2020	10.47	Call	Bond Future	1,050.5800		1.0506	863.6100	0.8636	(17.797)	0	0	0
2020/04/02	2030	05/11/2020	10.47	Put	Bond Future	6,213.8900		6.2139	6,790.2400	6.7902	9.275	0	0	3,000
2020/04/02	2030	05/11/2020	8.53	Put	Bond Future	16,271.7600		16.2718	17,020.1400	17.0201	4.599	0	0	0
2020/04/02	2030	05/11/2020	8.53	Call	Bond Future	54.5800		0.0546	39.6400	0.0396	(27.373)	0	0	15,947
2020/04/02	2030	05/11/2020	9.03	Put	Bond Future	13,334.4700		13.3345	14,064.0400	14.0640	5.471	0	0	0
2020/04/02	2030	05/11/2020	9.03	Call	Bond Future	136.1600		0.1362	102.4100	0.1024	(24.787)	0	0	15,947
2020/04/02	2030	05/11/2020	10.37	Call	Bond Future	935.4000		0.9354	764.6700	0.7647	(18.252)	0	0	0
2020/04/02	2030	05/11/2020	9.40	Call	Bond Future	249.3700		0.2494	192.2400	0.1922	(22.910)	0	0	0
2020/04/02	2030	05/11/2020	9.40	Put	Bond Future	11,292.1700		11.2922	11,998.3600	11.9984	6.254	0	0	0
2020/04/02	2030	04/02/2021	9.12	Call	Bond Future	222.4800		0.2225	174.5400	0.1745	(21.548)	0	0	1,000
2020/04/02	2030	04/02/2021	8.36	Call	Bond Future	69.6200		0.0696	52.4600	0.0525	(24.648)	0	0	800
2020/04/02	2030	04/02/2021	9.16	Call	Bond Future	235.2500		0.2352	184.9300	0.1849	(21.390)	0	0	0
2020/04/02	2030	04/02/2021	9.15	Put	Bond Future	13,553.0400		13.5530	14,278.6200	14.2786	5.354	0	0	0
2020/04/02	2030	04/02/2021			Bond Future	11.7067		79.9358	11.8726	79.1605	1.418	0.0000	0.0000	0
2020/04/02	2030	04/02/2021	8.37	Put	Bond Future	18,027.2300		18.0272	18,785.1000	18.7851	4.204	0	0	0
2020/04/02	2030	04/02/2021	8.37	Call	Bond Future	70.7900		0.0708	53.3700	0.0534	(24.608)	0	0	1,000

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2020/04/02	2030	04/02/2021	9.17	Call	Bond Future	238.5400	0.2385	187.6100	0.1876	(21.351)	0	0	0
2020/04/02	2030	04/02/2021	9.17	Put	Bond Future	13,444.5100	13.4445	14,168.8700	14.1689	5.388	0	0	0
2020/04/02	2030	04/02/2021	9.12	Put	Bond Future	13,716.4800	13.7165	14,443.8300	14.4438	5.303	0	0	0
2020/04/02	2030	04/02/2021	8.36	Put	Bond Future	18,087.4000	18.0874	18,845.5300	18.8455	4.191	0	0	0
2020/04/02	2030	04/02/2021	9.16	Put	Bond Future	13,498.7300	13.4987	14,223.7000	14.2237	5.371	0	0	0
2020/04/02	2030	04/02/2021	9.15	Call	Bond Future	232.0000	0.2320	182.2900	0.1823	(21.427)	0	0	0
2020/04/02	2030	04/02/2021	8.86	Put	Bond Future	15,163.3900	15.1634	15,904.1500	15.9041	4.885	0	0	0
2020/04/02	2030	04/02/2021	8.86	Call	Bond Future	152.8200	0.1528	118.2900	0.1183	(22.595)	0	0	800
2020/04/02	2030	04/02/2021	10.20	Call	Bond Future	844.6000	0.8446	697.7100	0.6977	(17.392)	0	0	0
2020/04/02	2030	04/02/2021	10.20	Put	Bond Future	8,366.2000	8.3662	8,994.6000	8.9946	7.511	0	0	1,800
2020/04/02	2032	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	2032	07/05/2020	9.54	Put	Bond Future	11,781.1500	11.7812	12,562.9400	12.5629	6.636	0	0	3,000
2020/04/02	2032	07/05/2020	8.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/02	2032	07/05/2020	9.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/02	2032	07/05/2020	11.5100		Bond Future	11.5100	80.0935	11.6552	79.3117	1.261	0.0000	0.0000	80,771
2020/04/02	2032	07/05/2020	9.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/02	2032	07/05/2020	9.17	Put	Bond Future	14,260.5600	14.2606	15,042.4100	15.0424	5.483	0	0	0
2020/04/02	2032	07/05/2020	9.54	Call	Bond Future	0.0800	0.0001	0.0200	0.0000	(75.000)	0	0	0
2020/04/02	2032	07/05/2020	9.00	Put	Bond Future	15,430.8000	15.4308	16,212.6500	16.2127	5.067	0	0	0
2020/04/02	2032	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/02	2032	07/05/2020	9.50	Put	Bond Future	12,044.8000	12.0448	12,826.6000	12.8266	6.491	0	0	0
2020/04/02	2032	07/05/2020	9.50	Call	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	7,500
2020/04/02	2032	07/05/2020	9.30	Put	Bond Future	13,378.9700	13.3790	14,160.8100	14.1608	5.844	0	0	0
2020/04/02	2032	07/05/2020	9.30	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/04/02	2032	07/05/2020	9.19	Put	Bond Future	14,124.1800	14.1242	14,906.0300	14.9060	5.536	0	0	0
2020/04/02	2032	07/05/2020	8.82	Put	Bond Future	16,691.7600	16.6918	17,473.6100	17.4736	4.684	0	0	0
2020/04/02	2032	07/05/2020	9.20	Put	Bond Future	14,056.0900	14.0561	14,837.9400	14.8379	5.562	0	0	0
2020/04/02	2032	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	2032	07/05/2020	9.18	Put	Bond Future	14,192.3300	14.1923	14,974.1800	14.9742	5.509	0	0	0
2020/04/02	2032	06/08/2020	8.79	Put	Bond Future	17,780.1000	17.7801	18,572.5300	18.5725	4.457	0	0	0
2020/04/02	2032	06/08/2020	9.29	Put	Bond Future	14,378.7400	14.3787	15,165.1200	15.1651	5.469	0	0	0
2020/04/02	2032	06/08/2020	9.46	Put	Bond Future	13,267.3800	13.2674	14,049.4200	14.0494	5.894	0	0	0
2020/04/02	2032	06/08/2020	9.45	Call	Bond Future	33.7600	0.0338	21.8000	0.0218	(35.427)	0	0	0
2020/04/02	2032	06/08/2020			Bond Future	11.7043	81.3423	11.8557	80.5481	1.293	0.0000	0.0000	300
2020/04/02	2032	06/08/2020	9.91	Call	Bond Future	108.8800	0.1089	74.6700	0.0747	(31.420)	0	0	0
2020/04/02	2032	06/08/2020	9.91	Put	Bond Future	10,453.3800	10.4534	11,213.4600	11.2135	7.271	0	0	800
2020/04/02	2032	06/08/2020	8.79	Call	Bond Future	4.5100	0.0045	2.6500	0.0027	(41.242)	0	0	800
2020/04/02	2032	06/08/2020	9.29	Call	Bond Future	21.5000	0.0215	13.5900	0.0136	(36.791)	0	0	800
2020/04/02	2032	06/08/2020	9.46	Call	Bond Future	34.6900	0.0347	22.4400	0.0224	(35.313)	0	0	0
2020/04/02	2032	06/08/2020	9.45	Put	Bond Future	13,332.0800	13.3321	14,114.4100	14.1144	5.868	0	0	0
2020/04/02	2032	06/08/2020	9.47	Call	Bond Future	35.6600	0.0357	23.0900	0.0231	(35.250)	0	0	0
2020/04/02	2032	06/08/2020	9.47	Put	Bond Future	13,202.7800	13.2028	13,984.5000	13.9845	5.921	0	0	0
2020/04/02	2032	05/11/2020	9.61	Put	Bond Future	13,345.5600	13.3456	14,108.3700	14.1084	5.716	0	0	0
2020/04/02	2032	05/11/2020	10.99	Call	Bond Future	1,242.4800	1.2425	1,025.6000	1.0256	(17.455)	0	0	0
2020/04/02	2032	05/11/2020	9.44	Put	Bond Future	14,395.4800	14.3955	15,168.2800	15.1683	5.368	0	0	0
2020/04/02	2032	05/11/2020	11.08	Call	Bond Future	1,372.4800	1.3725	1,138.4900	1.1385	(17.049)	0	0	0
2020/04/02	2032	05/11/2020	9.77	Put	Bond Future	12,385.0600	12.3851	13,136.5300	13.1365	6.068	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/02	2032	05/11/2020			Bond Future	11.9008	78.4560	12.0586	77.6493	1.326	0.0000	0.0000	0
2020/04/02	2032	05/11/2020	10.99	Put	Bond Future	6,137.9400	6.1379	6,727.7800	6.7278	9.610	0	0	3,000
2020/04/02	2032	05/11/2020	9.76	Call	Bond Future	232.3800	0.2324	177.8900	0.1779	(23.449)	0	0	0
2020/04/02	2032	05/11/2020	9.76	Put	Bond Future	12,444.2700	12.4443	13,196.5000	13.1965	6.045	0	0	0
2020/04/02	2032	05/11/2020	9.11	Call	Bond Future	73.3400	0.0733	53.6400	0.0536	(26.861)	0	0	3,000
2020/04/02	2032	05/11/2020	9.61	Call	Bond Future	181.2500	0.1813	137.3400	0.1373	(24.226)	0	0	3,000
2020/04/02	2032	05/11/2020	9.44	Call	Bond Future	135.0500	0.1351	101.1300	0.1011	(25.117)	0	0	1,000
2020/04/02	2032	05/11/2020	11.08	Put	Bond Future	5,765.3500	5.7653	6,338.0800	6.3381	9.934	0	0	1,000
2020/04/02	2032	05/11/2020	9.77	Call	Bond Future	236.1700	0.2362	180.9200	0.1809	(23.394)	0	0	0
2020/04/02	2032	05/11/2020	9.11	Put	Bond Future	16,513.4300	16.5134	17,300.4500	17.3005	4.766	0	0	0
2020/04/02	2032	05/11/2020	8.94	Put	Bond Future	17,642.7800	17.6428	18,434.9400	18.4349	4.490	0	0	0
2020/04/02	2032	05/11/2020	8.94	Call	Bond Future	52.4400	0.0524	37.8800	0.0379	(27.765)	0	0	1,000
2020/04/02	2032	05/11/2020	9.75	Call	Bond Future	228.6300	0.2286	174.9100	0.1749	(23.496)	0	0	0
2020/04/02	2032	05/11/2020	9.75	Put	Bond Future	12,503.5900	12.5036	13,256.5900	13.2566	6.022	0	0	0
2020/04/02	2032	04/02/2021	10.82	Put	Bond Future	8,010.0600	8.0101	8,642.6200	8.6426	7.897	0	0	800
2020/04/02	2032	04/02/2021	9.29	Call	Bond Future	166.3600	0.1664	129.2200	0.1292	(22.325)	0	0	800
2020/04/02	2032	04/02/2021	9.63	Call	Bond Future	272.4700	0.2725	215.3700	0.2154	(20.956)	0	0	0
2020/04/02	2032	04/02/2021			Bond Future	12.1115	79.6902	12.2763	78.8708	1.360	0.0000	0.0000	0
2020/04/02	2032	04/02/2021	8.79	Put	Bond Future	19,571.9200	19.5719	20,373.0700	20.3731	4.093	0	0	0
2020/04/02	2032	04/02/2021	8.79	Call	Bond Future	74.6600	0.0747	56.4500	0.0564	(24.391)	0	0	800
2020/04/02	2032	04/02/2021	9.61	Call	Bond Future	264.9700	0.2650	209.2300	0.2092	(21.036)	0	0	0
2020/04/02	2032	04/02/2021	9.61	Put	Bond Future	14,370.4600	14.3705	15,134.0800	15.1341	5.314	0	0	0
2020/04/02	2032	04/02/2021	10.82	Call	Bond Future	1,137.0800	1.1371	950.2800	0.9503	(16.428)	0	0	0
2020/04/02	2032	04/02/2021	9.29	Put	Bond Future	16,326.2300	16.3262	17,108.4500	17.1085	4.791	0	0	0
2020/04/02	2032	04/02/2021	9.63	Put	Bond Future	14,251.6200	14.2516	15,013.8800	15.0139	5.349	0	0	0
2020/04/02	2032	04/02/2021	9.62	Call	Bond Future	268.7000	0.2687	212.2800	0.2123	(20.997)	0	0	0
2020/04/02	2032	04/02/2021	9.62	Put	Bond Future	14,310.9900	14.3110	15,073.9300	15.0739	5.331	0	0	0
2020/04/02	2033	07/05/2020			Bond Future	94.0256	94.0256	93.4649	93.4649	(0.596)	0.0000	0.0000	7,089
2020/04/02	2033	06/08/2020			Bond Future	95.5150	95.5150	94.9452	94.9452	(0.597)	0.0000	0.0000	0
2020/04/02	2033	05/11/2020			Bond Future	95.8066	95.8066	95.2277	95.2277	(0.604)	0.0000	0.0000	0
2020/04/02	2033	04/02/2021			Bond Future	97.3361	97.3361	96.7481	96.7481	(0.604)	0.0000	0.0000	0
2020/04/02	2037	07/05/2020	9.60	Put	Bond Future	15,101.0400	15.1010	15,706.0800	15.7061	4.007	0	0	0
2020/04/02	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	2037	07/05/2020	9.70	Put	Bond Future	14,337.5100	14.3375	14,942.5400	14.9425	4.220	0	0	0
2020/04/02	2037	07/05/2020			Bond Future	11.8533	78.1871	11.9579	77.5821	0.882	0.0000	0.0000	85,503
2020/04/02	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	2037	07/05/2020	9.59	Put	Bond Future	15,177.9200	15.1779	15,782.9600	15.7830	3.986	0	0	0
2020/04/02	2037	07/05/2020	9.70	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/04/02	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	2037	07/05/2020	9.61	Put	Bond Future	15,024.2500	15.0242	15,629.2900	15.6293	4.027	0	0	0
2020/04/02	2037	07/05/2020	10.00	Put	Bond Future	12,103.7800	12.1038	12,708.7500	12.7088	4.998	0	0	0
2020/04/02	2037	07/05/2020	10.00	Call	Bond Future	0.1100	0.0001	0.0400	0.0000	(63.636)	0	0	7,500
2020/04/02	2037	06/08/2020	9.88	Put	Bond Future	14,044.1900	14.0442	14,649.1000	14.6491	4.307	0	0	0
2020/04/02	2037	06/08/2020			Bond Future	12.0414	75.1476	12.1504	74.5329	0.905	0.0000	0.0000	300
2020/04/02	2037	06/08/2020	9.87	Call	Bond Future	33.5600	0.0336	24.0500	0.0240	(28.337)	0	0	0
2020/04/02	2037	06/08/2020	9.87	Put	Bond Future	14,117.0100	14.1170	14,722.1800	14.7222	4.287	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
2020/04/02	2037	06/08/2020	9.88	Call	Bond Future	34.5600	0.0346	24.7900	0.0248	(28.270)	0	0	0
2020/04/02	2037	06/08/2020	9.86	Call	Bond Future	32.5900	0.0326	23.3300	0.0233	(28.414)	0	0	0
2020/04/02	2037	06/08/2020	9.86	Put	Bond Future	14,189.9400	14.1899	14,795.3600	14.7954	4.267	0	0	0
2020/04/02	2037	05/11/2020	10.18	Call	Bond Future	246.4800	0.2465	201.9400	0.2019	(18.070)	0	0	0
2020/04/02	2037	05/11/2020	10.17	Put	Bond Future	13,116.7600	13.1168	13,697.1900	13.6972	4.425	0	0	0
2020/04/02	2037	05/11/2020			Bond Future	12.2214	76.3193	12.3348	75.6949	0.928	0.0000	0.0000	0
2020/04/02	2037	05/11/2020	10.19	Call	Bond Future	250.7500	0.2507	205.5400	0.2055	(18.030)	0	0	0
2020/04/02	2037	05/11/2020	10.19	Put	Bond Future	12,983.7200	12.9837	13,562.8400	13.5628	4.460	0	0	0
2020/04/02	2037	05/11/2020	10.17	Call	Bond Future	242.2800	0.2423	198.3800	0.1984	(18.120)	0	0	0
2020/04/02	2037	05/11/2020	10.18	Put	Bond Future	13,050.1600	13.0502	13,629.9500	13.6299	4.443	0	0	0
2020/04/02	2037	04/02/2021	13.73	Call	Bond Future	8,119.6300	8.1196	7,633.8900	7.6339	(5.982)	0	0	0
2020/04/02	2037	04/02/2021	10.35	Call	Bond Future	479.4800	0.4795	409.1100	0.4091	(14.676)	0	0	0
2020/04/02	2037	04/02/2021	10.27	Call	Bond Future	431.2700	0.4313	366.8900	0.3669	(14.928)	0	0	0
2020/04/02	2037	04/02/2021	10.85	Call	Bond Future	883.3600	0.8834	767.2600	0.7673	(13.143)	0	0	0
2020/04/02	2037	04/02/2021	10.28	Put	Bond Future	13,555.8800	13.5559	14,124.8700	14.1249	4.197	0	0	0
2020/04/02	2037	04/02/2021			Bond Future	12.4171	73.2632	12.5353	72.6291	0.952	0.0000	0.0000	0
2020/04/02	2037	04/02/2021	11.97	Put	Bond Future	5,086.5900	5.0866	5,457.6300	5.4576	7.294	0	0	0
2020/04/02	2037	04/02/2021	11.97	Call	Bond Future	2,607.8900	2.6079	2,344.8300	2.3448	(10.087)	0	0	300
2020/04/02	2037	04/02/2021	9.65	Put	Bond Future	17,845.3000	17.8453	18,449.7500	18.4497	3.387	0	0	0
2020/04/02	2037	04/02/2021	9.65	Call	Bond Future	174.6900	0.1747	145.0400	0.1450	(16.973)	0	0	72
2020/04/02	2037	04/02/2021	13.73	Put	Bond Future	1,535.2900	1.5353	1,683.6500	1.6837	9.663	0	0	300
2020/04/02	2037	04/02/2021	10.35	Put	Bond Future	13,113.6500	13.1137	13,677.3800	13.6774	4.299	0	0	72
2020/04/02	2037	04/02/2021	11.90	Call	Bond Future	2,462.6000	2.4626	2,209.9000	2.2099	(10.262)	0	0	0
2020/04/02	2037	04/02/2021	10.27	Put	Bond Future	13,619.6400	13.6196	14,189.3600	14.1894	4.183	0	0	0
2020/04/02	2037	04/02/2021	10.85	Put	Bond Future	10,172.0300	10.1720	10,690.0300	10.6900	5.092	0	0	72
2020/04/02	2037	04/02/2021	10.28	Call	Bond Future	437.0800	0.4371	371.9700	0.3720	(14.897)	0	0	0
2020/04/02	2037	04/02/2021	10.48	Put	Bond Future	12,311.7000	12.3117	12,864.9300	12.8649	4.494	0	0	0
2020/04/02	2037	04/02/2021	10.48	Call	Bond Future	566.7700	0.5668	485.9000	0.4859	(14.269)	0	0	240
2020/04/02	2037	04/02/2021	11.90	Put	Bond Future	5,341.1600	5.3412	5,722.5600	5.7226	7.141	0	0	240
2020/04/02	2037	04/02/2021	10.29	Call	Bond Future	442.9400	0.4429	377.1000	0.3771	(14.864)	0	0	0
2020/04/02	2037	04/02/2021	10.29	Put	Bond Future	13,492.2600	13.4923	14,060.5200	14.0605	4.212	0	0	0
2020/04/02	2038	07/05/2020			Bond Future	100.6468	100.6468	109.2427	109.2427	8.541	0.0000	0.0000	11,962
2020/04/02	2038	06/08/2020			Bond Future	100.5466	100.5466	109.2783	109.2783	8.684	0.0000	0.0000	0
2020/04/02	2038	05/11/2020			Bond Future	102.1375	102.1375	111.0074	111.0074	8.684	0.0000	0.0000	0
2020/04/02	2038	04/02/2021			Bond Future	102.0482	102.0482	111.0597	111.0597	8.831	0.0000	0.0000	0
2020/04/02	2040	07/05/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	2040	07/05/2020	9.75	Put	Bond Future	15,126.3400	15.1263	15,833.2200	15.8332	4.673	0	0	0
2020/04/02	2040	07/05/2020	12.20	Call	Bond Future	2,599.0500	2.5990	2,085.0900	2.0851	(19.775)	0	0	325
2020/04/02	2040	07/05/2020	11.10	Put	Bond Future	5,062.2500	5.0623	5,725.8100	5.7258	13.108	0	0	0
2020/04/02	2040	07/05/2020	9.85	Put	Bond Future	14,307.7400	14.3077	15,014.6200	15.0146	4.941	0	0	0
2020/04/02	2040	07/05/2020			Bond Future	11.8612	80.8539	11.9761	80.1470	0.968	0.0000	0.0000	65,685
2020/04/02	2040	07/05/2020	9.74	Put	Bond Future	15,208.8100	15.2088	15,915.7000	15.9157	4.648	0	0	0
2020/04/02	2040	07/05/2020	9.75	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/02	2040	07/05/2020	12.70	Put	Bond Future	120.2000	0.1202	174.3500	0.1743	45.050	0	0	0
2020/04/02	2040	07/05/2020	12.70	Call	Bond Future	5,050.4400	5.0504	4,397.7000	4.3977	(12.924)	0	0	325
2020/04/02	2040	07/05/2020	10.00	Put	Bond Future	13,100.9000	13.1009	13,807.7500	13.8078	5.395	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
2020/04/02	2040	07/05/2020	10.00	Call	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	2,640
2020/04/02	2040	07/05/2020	9.50	Put	Bond Future	17,223.2500	17.2233	17,930.1400	17.9301	4.104	0	0	0
2020/04/02	2040	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/04/02	2040	07/05/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	2040	07/05/2020	12.20	Put	Bond Future	543.3200	0.5433	736.2500	0.7363	35.509	0	0	0
2020/04/02	2040	07/05/2020	11.10	Call	Bond Future	95.4900	0.0955	52.1600	0.0522	(45.376)	0	0	450
2020/04/02	2040	07/05/2020	9.85	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/04/02	2040	07/05/2020	9.73	Put	Bond Future	15,291.4100	15.2914	15,998.3000	15.9983	4.623	0	0	0
2020/04/02	2040	07/05/2020	11.80	Put	Bond Future	1,480.2700	1.4803	1,875.4900	1.8755	26.699	0	0	0
2020/04/02	2040	07/05/2020	11.80	Call	Bond Future	1,098.8700	1.0989	787.2000	0.7872	(28.363)	0	0	450
2020/04/02	2040	07/05/2020	10.15	Put	Bond Future	11,918.8600	11.9189	12,625.6000	12.6256	5.930	0	0	0
2020/04/02	2040	07/05/2020	10.15	Call	Bond Future	0.2200	0.0002	0.0700	0.0001	(68.182)	0	0	7,500
2020/04/02	2040	06/08/2020	10.85	Call	Bond Future	337.5800	0.3376	257.2300	0.2572	(23.802)	0	0	0
2020/04/02	2040	06/08/2020	11.26	Put	Bond Future	5,744.3200	5.7443	6,307.4100	6.3074	9.803	0	0	517
2020/04/02	2040	06/08/2020	10.03	Call	Bond Future	41.0000	0.0410	28.3300	0.0283	(30.902)	0	0	0
2020/04/02	2040	06/08/2020	10.04	Call	Bond Future	42.2600	0.0423	29.2300	0.0292	(30.833)	0	0	0
2020/04/02	2040	06/08/2020	10.02	Put	Bond Future	14,058.9800	14.0590	14,764.8100	14.7648	5.020	0	0	0
2020/04/02	2040	06/08/2020			Bond Future	12.0439	77.6055	12.1637	76.8873	0.994	0.0000	0.0000	600
2020/04/02	2040	06/08/2020	10.04	Put	Bond Future	13,903.4800	13.9035	14,608.6100	14.6086	5.072	0	0	0
2020/04/02	2040	06/08/2020	10.02	Call	Bond Future	39.7800	0.0398	27.4500	0.0275	(30.995)	0	0	0
2020/04/02	2040	06/08/2020	10.85	Put	Bond Future	8,147.6300	8.1476	8,785.4400	8.7854	7.828	0	0	12,538
2020/04/02	2040	06/08/2020	11.26	Call	Bond Future	755.6700	0.7557	600.6000	0.6006	(20.521)	0	0	0
2020/04/02	2040	06/08/2020	10.79	Put	Bond Future	8,532.1800	8.5322	9,178.3700	9.1784	7.574	0	0	800
2020/04/02	2040	06/08/2020	9.57	Put	Bond Future	17,699.7700	17.6998	18,414.7600	18.4148	4.040	0	0	0
2020/04/02	2040	06/08/2020	10.03	Put	Bond Future	13,981.1600	13.9812	14,686.6500	14.6866	5.046	0	0	0
2020/04/02	2040	06/08/2020	10.79	Call	Bond Future	296.1700	0.2962	224.2000	0.2242	(24.300)	0	0	0
2020/04/02	2040	06/08/2020	9.57	Call	Bond Future	9.0100	0.0090	5.8400	0.0058	(35.183)	0	0	800
2020/04/02	2040	06/08/2020	10.07	Put	Bond Future	13,671.2800	13.6713	14,375.3200	14.3753	5.150	0	0	0
2020/04/02	2040	06/08/2020	10.07	Call	Bond Future	46.2200	0.0462	32.1000	0.0321	(30.550)	0	0	800
2020/04/02	2040	05/11/2020	10.23	Call	Bond Future	234.6600	0.2347	186.6000	0.1866	(20.481)	0	0	2,000
2020/04/02	2040	05/11/2020	11.70	Put	Bond Future	5,097.4900	5.0975	5,563.3600	5.5634	9.139	0	0	2,000
2020/04/02	2040	05/11/2020	10.00	Call	Bond Future	151.3400	0.1513	118.5300	0.1185	(21.680)	0	0	2,000
2020/04/02	2040	05/11/2020	9.50	Call	Bond Future	51.7500	0.0517	39.1300	0.0391	(24.386)	0	0	2,000
2020/04/02	2040	05/11/2020	10.30	Call	Bond Future	266.4300	0.2664	212.8300	0.2128	(20.118)	0	0	0
2020/04/02	2040	05/11/2020			Bond Future	12.2185	78.8155	12.3430	78.0861	1.019	0.0000	0.0000	0
2020/04/02	2040	05/11/2020	10.23	Put	Bond Future	13,629.0000	13.6290	14,310.3600	14.3104	4.999	0	0	0
2020/04/02	2040	05/11/2020	9.73	Put	Bond Future	17,444.6000	17.4446	18,154.0000	18.1540	4.067	0	0	0
2020/04/02	2040	05/11/2020	9.73	Call	Bond Future	86.5800	0.0866	66.5600	0.0666	(23.123)	0	0	2,000
2020/04/02	2040	05/11/2020	10.30	Put	Bond Future	13,126.9500	13.1269	13,802.7700	13.8028	5.148	0	0	0
2020/04/02	2040	05/11/2020	11.70	Call	Bond Future	1,933.2900	1.9333	1,669.7400	1.6697	(13.632)	0	0	0
2020/04/02	2040	05/11/2020	10.00	Put	Bond Future	15,335.6100	15.3356	16,032.2200	16.0322	4.542	0	0	0
2020/04/02	2040	05/11/2020	9.50	Put	Bond Future	19,325.7400	19.3257	20,042.5400	20.0425	3.709	0	0	0
2020/04/02	2040	05/11/2020	10.31	Call	Bond Future	271.2500	0.2713	216.8200	0.2168	(20.066)	0	0	0
2020/04/02	2040	05/11/2020	10.32	Put	Bond Future	12,985.0500	12.9851	13,659.2000	13.6592	5.192	0	0	0
2020/04/02	2040	05/11/2020	11.50	Call	Bond Future	1,544.1500	1.5441	1,320.7800	1.3208	(14.466)	0	0	0
2020/04/02	2040	05/11/2020	11.50	Put	Bond Future	5,986.7300	5.9867	6,492.7800	6.4928	8.453	0	0	2,000
2020/04/02	2040	05/11/2020	10.31	Put	Bond Future	13,055.9200	13.0559	13,730.9100	13.7309	5.170	0	0	0
2020/04/02	2040	05/11/2020	10.32	Call	Bond Future	276.1300	0.2761	220.8600	0.2209	(20.016)	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
2020/04/02	2040	04/02/2021	9.49	Call	Bond Future	119.6900	0.1197	96.0100	0.0960	(19.784)	0	0	500
2020/04/02	2040	04/02/2021	9.57	Put	Bond Future	19,862.7000	19.8627	20,576.7200	20.5767	3.595	0	0	0
2020/04/02	2040	04/02/2021	10.07	Put	Bond Future	16,000.0100	16.0000	16,686.7300	16.6867	4.292	0	0	0
2020/04/02	2040	04/02/2021	10.42	Put	Bond Future	13,533.6900	13.5337	14,191.8500	14.1918	4.863	0	0	0
2020/04/02	2040	04/02/2021			Bond Future	12.4081	75.5483	12.5379	74.8075	1.047	0.0000	0.0000	0
2020/04/02	2040	04/02/2021	11.74	Call	Bond Future	2,215.6500	2.2156	1,951.0200	1.9510	(11.944)	0	0	0
2020/04/02	2040	04/02/2021	11.74	Put	Bond Future	6,224.8900	6.2249	6,701.0700	6.7011	7.650	0	0	800
2020/04/02	2040	04/02/2021	10.07	Call	Bond Future	308.2600	0.3083	254.1700	0.2542	(17.547)	0	0	800
2020/04/02	2040	04/02/2021	10.41	Call	Bond Future	501.2600	0.5013	419.5400	0.4195	(16.303)	0	0	0
2020/04/02	2040	04/02/2021	10.41	Put	Bond Future	13,601.3000	13.6013	14,260.3900	14.2604	4.846	0	0	0
2020/04/02	2040	04/02/2021	9.49	Put	Bond Future	20,515.8400	20.5158	21,232.9700	21.2330	3.495	0	0	0
2020/04/02	2040	04/02/2021	9.57	Call	Bond Future	137.6400	0.1376	110.8500	0.1109	(19.464)	0	0	800
2020/04/02	2040	04/02/2021	10.42	Call	Bond Future	508.1100	0.5081	425.4600	0.4255	(16.266)	0	0	0
2020/04/02	2040	04/02/2021	11.57	Call	Bond Future	1,893.5700	1.8936	1,657.7900	1.6578	(12.452)	0	0	0
2020/04/02	2040	04/02/2021	11.57	Put	Bond Future	6,978.9200	6.9789	7,483.9500	7.4839	7.237	0	0	500
2020/04/02	2040	04/02/2021	10.24	Put	Bond Future	14,776.6200	14.7766	15,450.5200	15.4505	4.561	0	0	0
2020/04/02	2040	04/02/2021	10.24	Call	Bond Future	395.4600	0.3955	328.5500	0.3285	(16.920)	0	0	500
2020/04/02	2040	04/02/2021	10.40	Call	Bond Future	494.4800	0.4945	413.6900	0.4137	(16.338)	0	0	0
2020/04/02	2040	04/02/2021	10.40	Put	Bond Future	13,669.0800	13.6691	14,329.1000	14.3291	4.829	0	0	0
2020/04/02	2044	07/05/2020	9.81	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/02	2044	07/05/2020	9.79	Put	Bond Future	15,274.4700	15.2745	15,976.5200	15.9765	4.596	0	0	0
2020/04/02	2044	07/05/2020	9.45	Put	Bond Future	18,219.2400	18.2192	18,921.2900	18.9213	3.853	0	0	0
2020/04/02	2044	07/05/2020	9.97	Put	Bond Future	13,777.0600	13.7771	14,479.0900	14.4791	5.096	0	0	0
2020/04/02	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/04/02	2044	07/05/2020	9.98	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	100
2020/04/02	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/04/02	2044	07/05/2020			Bond Future	11.9044	77.6293	12.0192	76.9272	0.965	0.0000	0.0000	82,974
2020/04/02	2044	07/05/2020	9.81	Put	Bond Future	15,106.0500	15.1061	15,808.0900	15.8081	4.647	0	0	0
2020/04/02	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	2044	07/05/2020	10.81	Call	Bond Future	16.6900	0.0167	7.7200	0.0077	(53.745)	0	0	0
2020/04/02	2044	07/05/2020	10.81	Put	Bond Future	7,323.1600	7.3232	8,016.2400	8.0162	9.464	0	0	129
2020/04/02	2044	07/05/2020	9.33	Put	Bond Future	19,296.3600	19.2964	19,998.4100	19.9984	3.638	0	0	0
2020/04/02	2044	07/05/2020	9.80	Put	Bond Future	15,190.1900	15.1902	15,892.2400	15.8922	4.622	0	0	0
2020/04/02	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/04/02	2044	07/05/2020	9.97	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	129
2020/04/02	2044	07/05/2020	9.98	Put	Bond Future	13,695.0700	13.6951	14,397.1000	14.3971	5.126	0	0	0
2020/04/02	2044	07/05/2020	11.09	Call	Bond Future	73.6800	0.0737	39.2700	0.0393	(46.702)	0	0	0
2020/04/02	2044	07/05/2020	9.26	Put	Bond Future	19,934.1000	19.9341	20,636.1500	20.6361	3.522	0	0	0
2020/04/02	2044	07/05/2020	9.91	Put	Bond Future	14,271.5900	14.2716	14,973.6300	14.9736	4.919	0	0	0
2020/04/02	2044	07/05/2020	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	2044	07/05/2020	11.09	Put	Bond Future	5,398.0000	5.3980	6,065.6400	6.0656	12.368	0	0	100
2020/04/02	2044	07/05/2020	9.91	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	556
2020/04/02	2044	07/05/2020	11.02	Call	Bond Future	52.2500	0.0522	26.9100	0.0269	(48.498)	0	0	0
2020/04/02	2044	07/05/2020	11.02	Put	Bond Future	5,864.4400	5.8644	6,541.1500	6.5412	11.539	0	0	556
2020/04/02	2044	06/08/2020	9.98	Call	Bond Future	29.7400	0.0297	20.2800	0.0203	(31.809)	0	0	602
2020/04/02	2044	06/08/2020	11.09	Put	Bond Future	6,906.0200	6.9060	7,506.8000	7.5068	8.699	0	0	602
2020/04/02	2044	06/08/2020	9.01	Call	Bond Future	0.7100	0.0007	0.4200	0.0004	(40.845)	0	0	140

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/02	2044	06/08/2020	9.66	Call	Bond Future	10.0100	0.0100	6.5300	0.0065	(34.765)	0	0	140
2020/04/02	2044	06/08/2020	9.88	Call	Bond Future	21.4700	0.0215	14.4400	0.0144	(32.743)	0	0	0
2020/04/02	2044	06/08/2020			Bond Future	12.0822	74.4558	12.2021	73.7426	0.992	0.0000	0.0000	3,339
2020/04/02	2044	06/08/2020	9.36	Put	Bond Future	20,071.2100	20.0712	20,783.2500	20.7832	3.548	0	0	0
2020/04/02	2044	06/08/2020	9.36	Call	Bond Future	3.1800	0.0032	1.9800	0.0020	(37.736)	0	0	602
2020/04/02	2044	06/08/2020	9.98	Put	Bond Future	14,781.9000	14.7819	15,485.6800	15.4857	4.761	0	0	0
2020/04/02	2044	06/08/2020	9.86	Call	Bond Future	20.0800	0.0201	13.4700	0.0135	(32.918)	0	0	0
2020/04/02	2044	06/08/2020	9.86	Put	Bond Future	15,761.9500	15.7619	16,468.5800	16.4686	4.483	0	0	0
2020/04/02	2044	06/08/2020	11.09	Call	Bond Future	507.8400	0.5078	395.3800	0.3954	(22.145)	0	0	0
2020/04/02	2044	06/08/2020	9.01	Put	Bond Future	23,303.5200	23.3035	24,016.4700	24.0165	3.059	0	0	0
2020/04/02	2044	06/08/2020	9.66	Put	Bond Future	17,442.3900	17.4424	18,152.1500	18.1521	4.069	0	0	0
2020/04/02	2044	06/08/2020	9.88	Put	Bond Future	15,597.1300	15.5971	16,303.3400	16.3033	4.528	0	0	0
2020/04/02	2044	06/08/2020	10.93	Call	Bond Future	365.5000	0.3655	279.7800	0.2798	(23.453)	0	0	0
2020/04/02	2044	06/08/2020	10.93	Put	Bond Future	7,884.4300	7.8844	8,511.9500	8.5120	7.959	0	0	140
2020/04/02	2044	06/08/2020	9.87	Call	Bond Future	20.7700	0.0208	13.9500	0.0140	(32.836)	0	0	0
2020/04/02	2044	06/08/2020	9.87	Put	Bond Future	15,679.4700	15.6795	16,385.8900	16.3859	4.505	0	0	0
2020/04/02	2044	05/11/2020	11.06	Put	Bond Future	8,443.9700	8.4440	9,029.7800	9.0298	6.938	0	0	525
2020/04/02	2044	05/11/2020	11.43	Call	Bond Future	1,357.7500	1.3578	1,155.3400	1.1553	(14.908)	0	0	0
2020/04/02	2044	05/11/2020	9.72	Put	Bond Future	17,979.1000	17.9791	18,686.0300	18.6860	3.932	0	0	0
2020/04/02	2044	05/11/2020	9.97	Call	Bond Future	127.7900	0.1278	99.5400	0.0995	(22.107)	0	0	568
2020/04/02	2044	05/11/2020	9.29	Put	Bond Future	21,703.1900	21.7032	22,420.7700	22.4208	3.306	0	0	0
2020/04/02	2044	05/11/2020	9.96	Put	Bond Future	16,030.0600	16.0301	16,726.7300	16.7267	4.346	0	0	0
2020/04/02	2044	05/11/2020	10.36	Call	Bond Future	272.3800	0.2724	217.8100	0.2178	(20.035)	0	0	0
2020/04/02	2044	05/11/2020			Bond Future	12.2519	75.6167	12.3767	74.8923	1.018	0.0000	0.0000	0
2020/04/02	2044	05/11/2020	9.72	Call	Bond Future	74.4200	0.0744	56.9400	0.0569	(23.488)	0	0	1,815
2020/04/02	2044	05/11/2020	9.97	Put	Bond Future	15,950.9400	15.9509	16,647.1000	16.6471	4.364	0	0	0
2020/04/02	2044	05/11/2020	9.96	Call	Bond Future	125.1600	0.1252	97.4200	0.0974	(22.164)	0	0	0
2020/04/02	2044	05/11/2020	11.38	Call	Bond Future	1,276.6700	1.2767	1,083.5500	1.0836	(15.127)	0	0	0
2020/04/02	2044	05/11/2020	11.38	Put	Bond Future	6,712.8300	6.7128	7,244.1200	7.2441	7.915	0	0	568
2020/04/02	2044	05/11/2020	10.34	Call	Bond Future	262.6500	0.2627	209.7600	0.2098	(20.137)	0	0	0
2020/04/02	2044	05/11/2020	10.34	Put	Bond Future	13,146.2000	13.1462	13,817.7200	13.8177	5.108	0	0	0
2020/04/02	2044	05/11/2020	11.06	Call	Bond Future	836.0600	0.8361	697.4600	0.6975	(16.578)	0	0	0
2020/04/02	2044	05/11/2020	10.04	Put	Bond Future	15,401.8400	15.4018	16,094.2100	16.0942	4.495	0	0	0
2020/04/02	2044	05/11/2020	11.17	Put	Bond Future	7,822.6500	7.8226	8,390.7500	8.3908	7.262	0	0	1,815
2020/04/02	2044	05/11/2020	11.43	Put	Bond Future	6,463.5700	6.4636	6,985.5700	6.9856	8.076	0	0	1,815
2020/04/02	2044	05/11/2020	8.87	Put	Bond Future	25,620.7400	25.6207	26,342.8100	26.3428	2.818	0	0	0
2020/04/02	2044	05/11/2020	9.29	Call	Bond Future	26.3100	0.0263	19.4800	0.0195	(25.960)	0	0	568
2020/04/02	2044	05/11/2020	10.36	Put	Bond Future	13,001.6500	13.0016	13,671.4900	13.6715	5.152	0	0	0
2020/04/02	2044	05/11/2020	10.04	Call	Bond Future	147.4900	0.1475	115.4500	0.1154	(21.724)	0	0	525
2020/04/02	2044	05/11/2020	9.34	Put	Bond Future	21,255.1900	21.2552	21,971.9300	21.9719	3.372	0	0	0
2020/04/02	2044	05/11/2020	9.34	Call	Bond Future	29.9100	0.0299	22.2400	0.0222	(25.644)	0	0	525
2020/04/02	2044	05/11/2020	11.17	Call	Bond Future	972.6900	0.9727	816.3800	0.8164	(16.070)	0	0	0
2020/04/02	2044	05/11/2020	8.87	Call	Bond Future	8.2400	0.0082	5.9000	0.0059	(28.398)	0	0	1,815
2020/04/02	2044	05/11/2020	10.02	Put	Bond Future	15,557.8700	15.5579	16,251.3600	16.2514	4.457	0	0	0
2020/04/02	2044	05/11/2020	10.02	Call	Bond Future	141.6200	0.1416	110.7000	0.1107	(21.833)	0	0	1,815
2020/04/02	2044	05/11/2020	10.35	Call	Bond Future	267.4800	0.2675	213.7500	0.2138	(20.087)	0	0	0
2020/04/02	2044	05/11/2020	10.35	Put	Bond Future	13,073.8300	13.0738	13,744.5100	13.7445	5.130	0	0	0
2020/04/02	2044	04/02/2021	10.04	Put	Bond Future	16,560.6000	16.5606	17,248.3200	17.2483	4.153	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
2020/04/02	2044	04/02/2021	10.37	Call	Bond Future	439.1900		0.4392	365.9200	0.3659	(16.683)	0	0	0
2020/04/02	2044	04/02/2021	10.35	Put	Bond Future	14,277.4300		14.2774	14,941.6500	14.9416	4.652	0	0	0
2020/04/02	2044	04/02/2021			Bond Future	12.4362		72.4244	12.5663	71.6886	1.046	0.0000	0.0000	0
2020/04/02	2044	04/02/2021	10.37	Put	Bond Future	14,136.1000		14.1361	14,798.5700	14.7986	4.686	0	0	0
2020/04/02	2044	04/02/2021	10.35	Call	Bond Future	426.8100		0.4268	355.2900	0.3553	(16.757)	0	0	0
2020/04/02	2044	04/02/2021	10.04	Call	Bond Future	267.7500		0.2677	219.7300	0.2197	(17.935)	0	0	0
2020/04/02	2044	04/02/2021	10.84	Call	Bond Future	818.8400		0.8188	696.0800	0.6961	(14.992)	0	0	0
2020/04/02	2044	04/02/2021	10.36	Put	Bond Future	14,206.6800		14.2067	14,870.0200	14.8700	4.669	0	0	0
2020/04/02	2044	04/02/2021	10.84	Put	Bond Future	11,031.4300		11.0314	11,644.4100	11.6444	5.557	0	0	405
2020/04/02	2044	04/02/2021	10.29	Call	Bond Future	391.3100		0.3913	324.8600	0.3249	(16.981)	0	0	0
2020/04/02	2044	04/02/2021	10.29	Put	Bond Future	14,705.8300		14.7058	15,375.1200	15.3751	4.551	0	0	405
2020/04/02	2044	04/02/2021	9.66	Put	Bond Future	19,588.3500		19.5884	20,296.4900	20.2965	3.615	0	0	0
2020/04/02	2044	04/02/2021	9.66	Call	Bond Future	142.0100		0.1420	114.4100	0.1144	(19.435)	0	0	405
2020/04/02	2044	04/02/2021	10.36	Call	Bond Future	432.9700		0.4330	360.5700	0.3606	(16.722)	0	0	0
2020/04/02	2046	07/05/2020			Bond Future	92.6935		92.6935	92.6982	92.6982	0.005	0.0000	0.0000	15,286
2020/04/02	2046	06/08/2020			Bond Future	94.1618		94.1618	94.1664	94.1664	0.005	0.0000	0.0000	0
2020/04/02	2046	05/11/2020			Bond Future	93.8567		93.8567	93.8612	93.8612	0.005	0.0000	0.0000	0
2020/04/02	2046	04/02/2021			Bond Future	95.3550		95.3550	95.3597	95.3597	0.005	0.0000	0.0000	0
2020/04/02	2050	07/05/2020			Bond Future	92.4879		92.4879	96.8226	96.8226	4.687	0.0000	0.0000	15,776
2020/04/02	2050	06/08/2020			Bond Future	92.0738		92.0738	96.4770	96.4770	4.782	0.0000	0.0000	0
2020/04/02	2050	05/11/2020			Bond Future	93.5308		93.5308	98.0035	98.0035	4.782	0.0000	0.0000	0
2020/04/02	2050	04/02/2021			Bond Future	93.1045		93.1045	97.6486	97.6486	4.881	0.0000	0.0000	0
2020/04/02	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	AL37	07/05/2020			Index Future	644.4440		644.4440	638.8370	638.8370	(0.870)	0.0000	0.0000	0
2020/04/02	AL37	06/08/2020			Index Future	654.3840		654.3840	648.6880	648.6880	(0.870)	0.0000	0.0000	0
2020/04/02	AL37	05/11/2020			Index Future	664.6930		664.6930	658.9070	658.9070	(0.870)	0.0000	0.0000	0
2020/04/02	AL37	04/02/2021			Index Future	675.1520		675.1520	669.2750	669.2750	(0.870)	0.0000	0.0000	0
2020/04/02	AL7T	07/05/2020			Index Future	708.4850		708.4850	701.8830	701.8830	(0.932)	0.0000	0.0000	0
2020/04/02	AL7T	06/08/2020			Index Future	719.4130		719.4130	712.7080	712.7080	(0.932)	0.0000	0.0000	0
2020/04/02	AL7T	05/11/2020			Index Future	730.7460		730.7460	723.9340	723.9340	(0.932)	0.0000	0.0000	0
2020/04/02	AL7T	04/02/2021			Index Future	742.2440		742.2440	735.3260	735.3260	(0.932)	0.0000	0.0000	0
2020/04/02	ALBI	07/05/2020			Index Future	639.2160		639.2160	633.8990	633.8990	(0.832)	0.0000	0.0000	208
2020/04/02	ALBI	06/08/2020			Index Future	649.0750		649.0750	643.6740	643.6740	(0.832)	0.0000	0.0000	0
2020/04/02	ALBI	05/11/2020			Index Future	659.3000		659.3000	653.8140	653.8140	(0.832)	0.0000	0.0000	0
2020/04/02	ALBI	04/02/2021			Index Future	669.6740		669.6740	664.1020	664.1020	(0.832)	0.0000	0.0000	0
2020/04/02	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
2020/04/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/04/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	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
2020/04/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/02	ES33	07/05/2020			Bond Future	12.8297	67.5209	12.9440	66.9887	0.891	0.0000	0.0000	350
2020/04/02	ES33	06/08/2020			Bond Future	13.0637	68.5736	13.1831	68.0329	0.914	0.0000	0.0000	0
2020/04/02	ES33	05/11/2020			Bond Future	13.3024	65.8563	13.4270	65.3072	0.937	0.0000	0.0000	0
2020/04/02	ES33	04/02/2021			Bond Future	13.5616	66.8922	13.6919	66.3345	0.961	0.0000	0.0000	0
2020/04/02	ES42	07/05/2020			Bond Future	13.0178	67.8561	13.1323	67.2709	0.879	0.0000	0.0000	4,919
2020/04/02	ES42	06/08/2020			Bond Future	13.2399	68.9143	13.3597	68.3198	0.905	0.0000	0.0000	0
2020/04/02	ES42	05/11/2020			Bond Future	13.4678	65.7268	13.5933	65.1230	0.931	0.0000	0.0000	0
2020/04/02	ES42	04/02/2021			Bond Future	13.7070	66.7605	13.8383	66.1472	0.958	0.0000	0.0000	0
2020/04/02	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	GOVI	07/05/2020			GOVI	631.4040	631.4040	626.1090	626.1090	(0.839)	0.0000	0.0000	1,180
2020/04/02	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	GOVI	07/05/2020	720.00	Put	GOVI	885,960.0000	88.5960	938,910.0000	93.8910	5.977	0	0	0
2020/04/02	GOVI	07/05/2020	719.98	Put	GOVI	885,760.0000	88.5760	938,710.0000	93.8710	5.978	0	0	0
2020/04/02	GOVI	07/05/2020	719.99	Put	GOVI	885,860.0000	88.5860	938,810.0000	93.8810	5.977	0	0	0
2020/04/02	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	GOVI	06/08/2020	728.12	Put	GOVI	869,770.0000	86.9770	923,550.0000	92.3550	6.183	0	0	0
2020/04/02	GOVI	06/08/2020			GOVI	641.1430	641.1430	635.7650	635.7650	(0.839)	0.0000	0.0000	1
2020/04/02	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	GOVI	06/08/2020	728.14	Put	GOVI	869,970.0000	86.9970	923,750.0000	92.3750	6.182	0	0	0
2020/04/02	GOVI	06/08/2020	728.13	Put	GOVI	869,870.0000	86.9870	923,650.0000	92.3650	6.183	0	0	0
2020/04/02	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	GOVI	05/11/2020	737.84	Put	GOVI	865,970.0000	86.5970	920,600.0000	92.0600	6.309	0	0	0
2020/04/02	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	GOVI	05/11/2020			GOVI	651.2430	651.2430	645.7800	645.7800	(0.839)	0.0000	0.0000	0
2020/04/02	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	GOVI	05/11/2020	737.83	Put	GOVI	865,870.0000	86.5870	920,500.0000	92.0500	6.309	0	0	0
2020/04/02	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	GOVI	05/11/2020	737.85	Put	GOVI	866,070.0000	86.6070	920,700.0000	92.0700	6.308	0	0	0
2020/04/02	GOVI	04/02/2021	750.96	Put	GOVI	894,690.0000	89.4690	950,190.0000	95.0190	6.203	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/02	GOVI	04/02/2021			GOVI	661.4910	661.4910	655.9410	655.9410	(0.839)	0.0000	0.0000	0
2020/04/02	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	GOVI	04/02/2021	750.95	Put	GOVI	894,590.0000	89.4590	950,090.0000	95.0090	6.204	0	0	0
2020/04/02	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	GOVI	04/02/2021	750.94	Put	GOVI	894,490.0000	89.4490	949,990.0000	94.9990	6.205	0	0	0
2020/04/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/04/02	IGOV	07/05/2020			Index Future	243.4420	243.4420	246.3540	246.3540	1.196	0.0000	0.0000	559
2020/04/02	IGOV	06/08/2020			Index Future	247.2570	247.2570	250.2140	250.2140	1.196	0.0000	0.0000	0
2020/04/02	IGOV	05/11/2020			Index Future	251.2110	251.2110	254.2150	254.2150	1.196	0.0000	0.0000	0
2020/04/02	IGOV	04/02/2021			Index Future	255.2220	255.2220	258.2740	258.2740	1.196	0.0000	0.0000	0
2020/04/02	IS02	22/06/2020			Interest Rate Swap	101.7700	101.7700	101.7700	101.7700	0.000	0.0000	0.0000	0
2020/04/02	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/04/02	IS05	17/12/2020			Interest Rate Swap	94.5400	94.5400	94.6400	94.6400	0.106	0.0000	0.0000	0
2020/04/02	IS05	16/03/2021			Interest Rate Swap	93.1100	93.1100	93.2700	93.2700	0.172	0.0000	0.0000	0
2020/04/02	IS05	15/06/2021			Interest Rate Swap	91.7100	91.7100	91.9300	91.9300	0.240	0.0000	0.0000	0
2020/04/02	IS05	21/09/2021			Interest Rate Swap	91.1000	91.1000	91.4000	91.4000	0.329	0.0000	0.0000	0
2020/04/02	IS05	21/12/2021			Interest Rate Swap	92.8500	92.8500	93.2100	93.2100	0.388	0.0000	0.0000	51
2020/04/02	IS05	15/03/2022			Interest Rate Swap	92.7900	92.7900	93.2200	93.2200	0.463	0.0000	0.0000	0
2020/04/02	IS05	21/06/2022			Interest Rate Swap	93.4300	93.4300	93.9500	93.9500	0.557	0.0000	0.0000	0
2020/04/02	IS05	20/09/2022			Interest Rate Swap	97.0400	97.0400	97.6800	97.6800	0.660	0.0000	0.0000	0
2020/04/02	IS05	20/12/2022			Interest Rate Swap	98.0300	98.0300	98.7900	98.7900	0.775	0.0000	0.0000	0
2020/04/02	IS05	22/03/2023			Interest Rate Swap	91.0500	91.0500	91.9300	91.9300	0.967	0.0000	0.0000	0
2020/04/02	IS05	20/06/2023			Interest Rate Swap	97.0600	97.0600	98.0500	98.0500	1.020	0.0000	0.0000	0
2020/04/02	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/04/02	IS10	17/12/2025			Interest Rate Swap	90.8200	90.8200	92.3800	92.3800	1.718	0.0000	0.0000	0
2020/04/02	IS10	16/03/2026			Interest Rate Swap	88.0100	88.0100	89.6300	89.6300	1.841	0.0000	0.0000	0
2020/04/02	IS10	15/06/2026			Interest Rate Swap	87.0100	87.0100	88.6800	88.6800	1.919	0.0000	0.0000	0
2020/04/02	IS10	21/09/2026			Interest Rate Swap	89.4300	89.4300	91.1400	91.1400	1.912	0.0000	0.0000	0
2020/04/02	IS10	21/12/2026			Interest Rate Swap	93.7100	93.7100	95.4400	95.4400	1.846	0.0000	0.0000	0
2020/04/02	IS10	15/03/2027			Interest Rate Swap	92.7200	92.7200	94.5000	94.5000	1.920	0.0000	0.0000	0
2020/04/02	IS10	21/06/2027			Interest Rate Swap	95.0700	95.0700	96.8600	96.8600	1.883	0.0000	0.0000	0
2020/04/02	IS10	20/09/2027			Interest Rate Swap	101.0000	101.0000	102.7900	102.7900	1.772	0.0000	0.0000	0
2020/04/02	IS10	20/12/2027			Interest Rate Swap	101.7100	101.7100	103.5200	103.5200	1.780	0.0000	0.0000	0
2020/04/02	IS10	22/03/2028			Interest Rate Swap	95.3900	95.3900	97.2700	97.2700	1.971	0.0000	0.0000	0
2020/04/02	IS10	20/06/2028			Interest Rate Swap	103.1100	103.1100	104.9600	104.9600	1.794	0.0000	0.0000	0
2020/04/02	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/04/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/04/02	R023	07/05/2020	6.91	Put	Bond Future	598.6300	0.5986	788.6100	0.7886	31.736	0	0	0
2020/04/02	R023	07/05/2020			Bond Future	7.0239	103.3508	7.1423	103.0516	1.685	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
2020/04/02	R023	07/05/2020	6.90	Call	Bond Future	300.9200	0.3009	194.1100	0.1941	(35.494)	0	0	0
2020/04/02	R023	07/05/2020	6.90	Put	Bond Future	615.3900	0.6154	807.8100	0.8078	31.268	0	0	0
2020/04/02	R023	07/05/2020	6.91	Call	Bond Future	309.5900	0.3096	200.3400	0.2003	(35.289)	0	0	0
2020/04/02	R023	07/05/2020	6.89	Call	Bond Future	292.3400	0.2923	187.9500	0.1880	(35.708)	0	0	0
2020/04/02	R023	07/05/2020	6.89	Put	Bond Future	632.2300	0.6322	827.0700	0.8271	30.818	0	0	0
2020/04/02	R023	06/08/2020	7.26	Call	Bond Future	975.9800	0.9760	806.2600	0.8063	(17.390)	0	0	0
2020/04/02	R023	06/08/2020			Bond Future	7.1006	104.9623	7.2320	104.6581	1.851	0.0000	0.0000	0
2020/04/02	R023	06/08/2020	7.26	Put	Bond Future	607.1100	0.6071	741.5500	0.7416	22.144	0	0	0
2020/04/02	R023	06/08/2020	7.27	Call	Bond Future	990.1800	0.9902	819.0500	0.8191	(17.283)	0	0	0
2020/04/02	R023	06/08/2020	7.28	Put	Bond Future	589.4700	0.5895	721.0900	0.7211	22.329	0	0	0
2020/04/02	R023	06/08/2020	7.27	Put	Bond Future	598.2300	0.5982	731.2600	0.7313	22.237	0	0	0
2020/04/02	R023	06/08/2020	7.28	Call	Bond Future	1,004.4900	1.0045	831.9500	0.8319	(17.177)	0	0	0
2020/04/02	R023	05/11/2020	7.46	Put	Bond Future	735.9200	0.7359	866.2600	0.8663	17.711	0	0	0
2020/04/02	R023	05/11/2020	7.47	Put	Bond Future	728.8200	0.7288	858.1700	0.8582	17.748	0	0	0
2020/04/02	R023	05/11/2020			Bond Future	7.1888	102.6759	7.3358	102.3669	2.044	0.0000	0.0000	0
2020/04/02	R023	05/11/2020	7.46	Call	Bond Future	1,305.0900	1.3051	1,126.4400	1.1264	(13.689)	0	0	0
2020/04/02	R023	05/11/2020	7.47	Call	Bond Future	1,318.9100	1.3189	1,139.2700	1.1393	(13.620)	0	0	0
2020/04/02	R023	05/11/2020	7.45	Call	Bond Future	1,291.3400	1.2913	1,113.6800	1.1137	(13.758)	0	0	0
2020/04/02	R023	05/11/2020	7.45	Put	Bond Future	743.0800	0.7431	874.4100	0.8744	17.674	0	0	0
2020/04/02	R023	04/02/2021	6.34	Call	Bond Future	375.6400	0.3756	303.1300	0.3031	(19.303)	0	0	0
2020/04/02	R023	04/02/2021	6.32	Put	Bond Future	2,250.5900	2.2506	2,493.2700	2.4933	10.783	0	0	0
2020/04/02	R023	04/02/2021			Bond Future	7.3074	104.2912	7.4742	103.9774	2.282	0.0000	0.0000	0
2020/04/02	R023	04/02/2021	6.34	Put	Bond Future	2,221.0700	2.2211	2,462.3700	2.4624	10.864	0	0	0
2020/04/02	R023	04/02/2021	6.32	Call	Bond Future	366.5500	0.3666	295.4200	0.2954	(19.405)	0	0	0
2020/04/02	R023	04/02/2021	6.33	Put	Bond Future	2,235.8000	2.2358	2,477.7900	2.4778	10.823	0	0	0
2020/04/02	R023	04/02/2021	6.33	Call	Bond Future	371.0700	0.3711	299.2500	0.2993	(19.355)	0	0	0
2020/04/02	R035	07/05/2020	9.48	Put	Bond Future	15,269.1300	15.2691	15,967.4800	15.9675	4.574	0	0	0
2020/04/02	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	R035	07/05/2020	9.85	Call	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	7,500
2020/04/02	R035	07/05/2020	10.57	Put	Bond Future	7,494.8400	7.4948	8,186.9300	8.1869	9.234	0	0	3,530
2020/04/02	R035	07/05/2020	9.75	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	5,000
2020/04/02	R035	07/05/2020	10.75	Put	Bond Future	6,318.6800	6.3187	7,001.4500	7.0014	10.806	0	0	5,000
2020/04/02	R035	07/05/2020			Bond Future	11.7623	81.7198	11.8821	81.0214	1.019	0.0000	0.0000	132,532
2020/04/02	R035	07/05/2020	9.11	Put	Bond Future	18,142.1200	18.1421	18,840.4700	18.8405	3.849	0	0	0
2020/04/02	R035	07/05/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/02	R035	07/05/2020	9.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	R035	07/05/2020	9.47	Put	Bond Future	15,345.1700	15.3452	16,043.5200	16.0435	4.551	0	0	0
2020/04/02	R035	07/05/2020	9.85	Put	Bond Future	12,516.6000	12.5166	13,214.9100	13.2149	5.579	0	0	0
2020/04/02	R035	07/05/2020	9.78	Put	Bond Future	13,028.3700	13.0284	13,726.7000	13.7267	5.360	0	0	0
2020/04/02	R035	07/05/2020	10.57	Call	Bond Future	11.1600	0.0112	4.9000	0.0049	(56.093)	0	0	0
2020/04/02	R035	07/05/2020	9.75	Put	Bond Future	13,248.9800	13.2490	13,947.3100	13.9473	5.271	0	0	0
2020/04/02	R035	07/05/2020	10.75	Call	Bond Future	30.0800	0.0301	14.5000	0.0145	(51.795)	0	0	0
2020/04/02	R035	07/05/2020	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	R035	07/05/2020	9.49	Put	Bond Future	15,193.1800	15.1932	15,891.5300	15.8915	4.596	0	0	0
2020/04/02	R035	07/05/2020	9.55	Put	Bond Future	14,739.3200	14.7393	15,437.6700	15.4377	4.738	0	0	0
2020/04/02	R035	07/05/2020	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/02	R035	07/05/2020	9.78	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	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
2020/04/02	R035	07/05/2020	9.18	Put	Bond Future	17,589.0700		17.5891	18,287.4200	18.2874	3.970	0	0	0
2020/04/02	R035	07/05/2020	9.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/04/02	R035	06/08/2020	9.67	Call	Bond Future	21.9200		0.0219	14.6700	0.0147	(33.075)	0	0	500
2020/04/02	R035	06/08/2020	10.45	Put	Bond Future	9,508.9800		9.5090	10,171.0100	10.1710	6.962	0	0	500
2020/04/02	R035	06/08/2020	9.00	Put	Bond Future	19,977.7700		19.9778	20,686.4400	20.6864	3.547	0	0	0
2020/04/02	R035	06/08/2020	9.92	Put	Bond Future	13,064.4600		13.0645	13,759.7600	13.7598	5.322	0	0	0
2020/04/02	R035	06/08/2020			Bond Future	11.9494		82.9940	12.0743	82.2844	1.045	0.0000	0.0000	410
2020/04/02	R035	06/08/2020	9.09	Put	Bond Future	19,265.2100		19.2652	19,973.5700	19.9736	3.677	0	0	0
2020/04/02	R035	06/08/2020	9.09	Call	Bond Future	3.0100		0.0030	1.8600	0.0019	(38.206)	0	0	500
2020/04/02	R035	06/08/2020	9.67	Put	Bond Future	14,859.1200		14.8591	15,561.3800	15.5614	4.726	0	0	0
2020/04/02	R035	06/08/2020	9.00	Call	Bond Future	2.1400		0.0021	1.3000	0.0013	(39.252)	0	0	24,761
2020/04/02	R035	06/08/2020	9.92	Call	Bond Future	46.0300		0.0460	31.8200	0.0318	(30.871)	0	0	0
2020/04/02	R035	06/08/2020	10.45	Call	Bond Future	180.1500		0.1802	132.6700	0.1327	(26.356)	0	0	0
2020/04/02	R035	06/08/2020	9.93	Call	Bond Future	47.3500		0.0474	32.7800	0.0328	(30.771)	0	0	0
2020/04/02	R035	06/08/2020	9.91	Put	Bond Future	13,134.9300		13.1349	13,830.5900	13.8306	5.296	0	0	0
2020/04/02	R035	06/08/2020	8.75	Put	Bond Future	21,997.4800		21.9975	22,706.6700	22.7067	3.224	0	0	0
2020/04/02	R035	06/08/2020	8.75	Call	Bond Future	0.7800		0.0008	0.4600	0.0005	(41.026)	0	0	3,000
2020/04/02	R035	06/08/2020	9.93	Put	Bond Future	12,994.0900		12.9941	13,689.0300	13.6890	5.348	0	0	0
2020/04/02	R035	06/08/2020	9.91	Call	Bond Future	44.7400		0.0447	30.8900	0.0309	(30.957)	0	0	0
2020/04/02	R035	05/11/2020	10.34	Put	Bond Future	11,458.8700		11.4589	12,109.8100	12.1098	5.681	0	0	0
2020/04/02	R035	05/11/2020			Bond Future	12.1405		79.7958	12.2705	79.0752	1.071	0.0000	0.0000	0
2020/04/02	R035	05/11/2020	10.33	Call	Bond Future	353.2400		0.3532	284.5200	0.2845	(19.454)	0	0	0
2020/04/02	R035	05/11/2020	10.33	Put	Bond Future	11,521.1700		11.5212	12,173.0500	12.1731	5.658	0	0	0
2020/04/02	R035	05/11/2020	10.34	Call	Bond Future	358.9400		0.3589	289.2800	0.2893	(19.407)	0	0	0
2020/04/02	R035	05/11/2020	10.32	Call	Bond Future	347.6200		0.3476	279.8200	0.2798	(19.504)	0	0	0
2020/04/02	R035	05/11/2020	10.32	Put	Bond Future	11,583.6300		11.5836	12,236.4300	12.2364	5.636	0	0	0
2020/04/02	R035	04/02/2021	10.04	Put	Bond Future	14,571.1600		14.5712	15,244.0200	15.2440	4.618	0	0	0
2020/04/02	R035	04/02/2021	10.14	Put	Bond Future	13,927.6200		13.9276	14,593.0500	14.5931	4.778	0	0	650
2020/04/02	R035	04/02/2021	11.14	Put	Bond Future	8,287.5400		8.2875	8,842.4000	8.8424	6.695	0	0	650
2020/04/02	R035	04/02/2021	10.05	Call	Bond Future	340.0000		0.3400	280.2300	0.2802	(17.579)	0	0	0
2020/04/02	R035	04/02/2021			Bond Future	12.3488		81.0511	12.4845	80.3191	1.099	0.0000	0.0000	0
2020/04/02	R035	04/02/2021	10.14	Call	Bond Future	385.3400		0.3853	318.8600	0.3189	(17.252)	0	0	0
2020/04/02	R035	04/02/2021	10.06	Call	Bond Future	344.8200		0.3448	284.3300	0.2843	(17.542)	0	0	0
2020/04/02	R035	04/02/2021	10.06	Put	Bond Future	14,441.4000		14.4414	15,112.8200	15.1128	4.649	0	0	0
2020/04/02	R035	04/02/2021	10.04	Call	Bond Future	335.2400		0.3352	276.1900	0.2762	(17.614)	0	0	0
2020/04/02	R035	04/02/2021	11.14	Call	Bond Future	1,278.6600		1.2787	1,101.6100	1.1016	(13.847)	0	0	0
2020/04/02	R035	04/02/2021	10.05	Put	Bond Future	14,506.2100		14.5062	15,178.3500	15.1784	4.633	0	0	0
2020/04/02	R186	07/05/2020	8.09	Put	Bond Future	9,883.1900		9.8832	10,826.7800	10.8268	9.547	0	0	0
2020/04/02	R186	07/05/2020	7.90	Put	Bond Future	10,920.2700		10.9203	11,863.9000	11.8639	8.641	0	0	2,500
2020/04/02	R186	07/05/2020	8.28	Put	Bond Future	8,858.3500		8.8584	9,801.7800	9.8018	10.650	0	0	0
2020/04/02	R186	07/05/2020	8.93	Call	Bond Future	16.8400		0.0168	4.9700	0.0050	(70.487)	0	0	0
2020/04/02	R186	07/05/2020			Bond Future	10.0213		106.3542	10.2182	105.4106	1.965	0.0000	0.0000	88,533
2020/04/02	R186	07/05/2020	8.08	Call	Bond Future	0.0500		0.0001	0.0100	0.0000	(80.000)	0	0	0
2020/04/02	R186	07/05/2020	8.08	Put	Bond Future	9,937.4700		9.9375	10,881.0700	10.8811	9.495	0	0	0
2020/04/02	R186	07/05/2020	8.50	Call	Bond Future	1.2600		0.0013	0.2600	0.0003	(79.365)	0	0	0
2020/04/02	R186	07/05/2020	8.50	Put	Bond Future	7,687.3500		7.6874	8,629.9900	8.6300	12.262	0	0	23,172
2020/04/02	R186	07/05/2020	8.09	Call	Bond Future	0.0600		0.0001	0.0100	0.0000	(83.333)	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
2020/04/02	R186	07/05/2020	7.90	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/02	R186	07/05/2020	8.28	Call	Bond Future	0.2600	0.0003	0.0500	0.0001	(80.769)	0	0	0
2020/04/02	R186	07/05/2020	8.93	Put	Bond Future	5,457.4500	5.4575	6,389.2200	6.3892	17.073	0	0	0
2020/04/02	R186	07/05/2020	8.07	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2020/04/02	R186	07/05/2020	8.07	Put	Bond Future	9,991.7800	9.9918	10,935.3800	10.9354	9.444	0	0	0
2020/04/02	R186	07/05/2020	7.60	Put	Bond Future	12,582.8100	12.5828	13,526.4500	13.5264	7.499	0	0	0
2020/04/02	R186	07/05/2020	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	R186	06/08/2020	8.25	Call	Bond Future	56.3600	0.0564	32.1900	0.0322	(42.885)	0	0	0
2020/04/02	R186	06/08/2020	8.38	Put	Bond Future	9,118.0300	9.1180	10,044.5000	10.0445	10.161	0	0	0
2020/04/02	R186	06/08/2020			Bond Future	10.2275	102.7165	10.4358	101.7578	2.036	0.0000	0.0000	2,190
2020/04/02	R186	06/08/2020	8.37	Call	Bond Future	75.7100	0.0757	44.1500	0.0442	(41.685)	0	0	0
2020/04/02	R186	06/08/2020	8.37	Put	Bond Future	9,167.8700	9.1679	10,095.0200	10.0950	10.113	0	0	0
2020/04/02	R186	06/08/2020	8.25	Put	Bond Future	9,771.0900	9.7711	10,705.6300	10.7056	9.564	0	0	0
2020/04/02	R186	06/08/2020	8.38	Call	Bond Future	77.5500	0.0775	45.3100	0.0453	(41.573)	0	0	0
2020/04/02	R186	06/08/2020	8.36	Call	Bond Future	73.9000	0.0739	43.0200	0.0430	(41.786)	0	0	0
2020/04/02	R186	06/08/2020	8.36	Put	Bond Future	9,217.7700	9.2178	10,145.6000	10.1456	10.066	0	0	0
2020/04/02	R186	05/11/2020	8.64	Put	Bond Future	8,726.0600	8.7261	9,610.2600	9.6103	10.133	0	0	0
2020/04/02	R186	05/11/2020	8.65	Call	Bond Future	303.5200	0.3035	212.8600	0.2129	(29.870)	0	0	0
2020/04/02	R186	05/11/2020			Bond Future	10.4397	104.3178	10.6601	103.3441	2.111	0.0000	0.0000	0
2020/04/02	R186	05/11/2020	8.66	Call	Bond Future	308.1600	0.3082	216.3200	0.2163	(29.803)	0	0	0
2020/04/02	R186	05/11/2020	8.66	Put	Bond Future	8,636.7800	8.6368	9,518.6200	9.5186	10.210	0	0	0
2020/04/02	R186	05/11/2020	9.26	Put	Bond Future	6,136.7300	6.1367	6,925.7400	6.9257	12.857	0	0	3,500
2020/04/02	R186	05/11/2020	8.64	Call	Bond Future	298.9300	0.2989	209.4500	0.2095	(29.933)	0	0	0
2020/04/02	R186	05/11/2020	7.84	Put	Bond Future	12,538.8400	12.5388	13,485.5400	13.4855	7.550	0	0	0
2020/04/02	R186	05/11/2020	8.65	Put	Bond Future	8,681.3800	8.6814	9,564.4000	9.5644	10.171	0	0	0
2020/04/02	R186	05/11/2020	8.34	Put	Bond Future	10,104.0100	10.1040	11,018.5100	11.0185	9.051	0	0	0
2020/04/02	R186	05/11/2020	8.34	Call	Bond Future	185.5500	0.1855	126.3700	0.1264	(31.894)	0	0	3,500
2020/04/02	R186	05/11/2020	9.26	Call	Bond Future	711.2700	0.7113	526.6000	0.5266	(25.963)	0	0	0
2020/04/02	R186	05/11/2020	7.84	Call	Bond Future	76.6900	0.0767	49.7100	0.0497	(35.181)	0	0	3,500
2020/04/02	R186	04/02/2021	8.15	Call	Bond Future	168.2800	0.1683	116.8700	0.1169	(30.550)	0	0	0
2020/04/02	R186	04/02/2021			Bond Future	10.6758	100.6633	10.9096	99.6743	2.190	0.0000	0.0000	0
2020/04/02	R186	04/02/2021	8.15	Put	Bond Future	11,709.0900	11.7091	12,646.6400	12.6466	8.007	0	0	0
2020/04/02	R186	04/02/2021	8.16	Call	Bond Future	170.8100	0.1708	118.7200	0.1187	(30.496)	0	0	0
2020/04/02	R186	04/02/2021	8.17	Put	Bond Future	11,616.3000	11.6163	12,552.4800	12.5525	8.059	0	0	0
2020/04/02	R186	04/02/2021	8.16	Put	Bond Future	11,662.6700	11.6627	12,599.5400	12.5995	8.033	0	0	0
2020/04/02	R186	04/02/2021	8.17	Call	Bond Future	173.3700	0.1734	120.5900	0.1206	(30.444)	0	0	0
2020/04/02	R197	07/05/2020			Bond Future	309.2348	309.2348	309.2344	309.2344	0.000	0.0000	0.0000	2,507
2020/04/02	R197	06/08/2020			Bond Future	306.3501	306.3501	306.3489	306.3489	0.000	0.0000	0.0000	0
2020/04/02	R197	05/11/2020			Bond Future	311.1974	311.1974	311.1960	311.1960	0.000	0.0000	0.0000	0
2020/04/02	R197	04/02/2021			Bond Future	308.1792	308.1792	308.1779	308.1779	0.000	0.0000	0.0000	0
2020/04/02	R202	07/05/2020			Bond Future	206.6129	206.6129	206.6237	206.6237	0.005	0.0000	0.0000	7,982
2020/04/02	R202	06/08/2020			Bond Future	205.7516	205.7516	205.7621	205.7621	0.005	0.0000	0.0000	0
2020/04/02	R202	05/11/2020			Bond Future	209.0072	209.0072	209.0178	209.0178	0.005	0.0000	0.0000	0
2020/04/02	R202	04/02/2021			Bond Future	208.1021	208.1021	208.1128	208.1128	0.005	0.0000	0.0000	0
2020/04/02	R208	07/05/2020	4.81	Call	Bond Future	193.9200	0.1939	190.3500	0.1904	(1.841)	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
2020/04/02	R208	07/05/2020	4.80	Put	Bond Future	26.0700		0.0261	25.9700	0.0260	(0.384)	0	0	0
2020/04/02	R208	07/05/2020			Bond Future	4.6156		102.5986	4.6195	102.5951	0.086	0.0000	0.0000	29,633
2020/04/02	R208	07/05/2020	4.82	Call	Bond Future	201.2900		0.2013	197.7000	0.1977	(1.783)	0	0	0
2020/04/02	R208	07/05/2020	4.82	Put	Bond Future	23.3600		0.0234	23.2200	0.0232	(0.599)	0	0	0
2020/04/02	R208	07/05/2020	4.81	Put	Bond Future	24.6800		0.0247	24.5600	0.0246	(0.486)	0	0	0
2020/04/02	R208	07/05/2020	4.80	Call	Bond Future	186.6100		0.1866	183.0600	0.1831	(1.902)	0	0	0
2020/04/02	R208	06/08/2020	5.57	Put	Bond Future	0.0400		0.0000	0.0400	0.0000	0.000	0	0	0
2020/04/02	R208	06/08/2020			Bond Future	3.9540		104.1983	3.9600	104.1945	0.151	0.0000	0.0000	0
2020/04/02	R208	06/08/2020	5.56	Call	Bond Future	1,004.8600		1.0049	1,001.0800	1.0011	(0.376)	0	0	0
2020/04/02	R208	06/08/2020	5.56	Put	Bond Future	0.0400		0.0000	0.0400	0.0000	0.000	0	0	0
2020/04/02	R208	06/08/2020	5.57	Call	Bond Future	1,011.0600		1.0111	1,007.2800	1.0073	(0.374)	0	0	0
2020/04/02	R208	06/08/2020	5.55	Call	Bond Future	998.6600		0.9987	994.8800	0.9949	(0.379)	0	0	0
2020/04/02	R208	06/08/2020	5.55	Put	Bond Future	0.0400		0.0000	0.0400	0.0000	0.000	0	0	0
2020/04/02	R208	05/11/2020	4.78	Call	Bond Future	922.7600		0.9228	918.8200	0.9188	(0.427)	0	0	0
2020/04/02	R208	05/11/2020	4.77	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	R208	05/11/2020			Bond Future	2.4048		102.4235	2.4148	102.4196	0.417	0.0000	0.0000	0
2020/04/02	R208	05/11/2020	4.79	Call	Bond Future	926.6100		0.9266	922.6700	0.9227	(0.425)	0	0	0
2020/04/02	R208	05/11/2020	4.79	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	R208	05/11/2020	4.78	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	R208	05/11/2020	4.77	Call	Bond Future	918.9100		0.9189	914.9700	0.9150	(0.429)	0	0	0
2020/04/02	R209	07/05/2020	9.47	Call	Bond Future	0.0400		0.0000	0.0100	0.0000	(75.000)	0	0	0
2020/04/02	R209	07/05/2020			Bond Future	11.7360		61.5940	11.8507	61.0306	0.978	0.0000	0.0000	72,006
2020/04/02	R209	07/05/2020	9.45	Call	Bond Future	0.0300		0.0000	0.0100	0.0000	(66.667)	0	0	0
2020/04/02	R209	07/05/2020	9.45	Put	Bond Future	13,059.0900		13.0591	13,622.4600	13.6225	4.314	0	0	0
2020/04/02	R209	07/05/2020	9.47	Put	Bond Future	12,927.8600		12.9279	13,491.2200	13.4912	4.358	0	0	0
2020/04/02	R209	07/05/2020	9.46	Call	Bond Future	0.0400		0.0000	0.0100	0.0000	(75.000)	0	0	0
2020/04/02	R209	07/05/2020	9.46	Put	Bond Future	12,993.4400		12.9934	13,556.8000	13.5568	4.336	0	0	0
2020/04/02	R209	06/08/2020	5.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	R209	06/08/2020	5.55	Put	Bond Future	46,978.7100		46.9787	47,551.0800	47.5511	1.218	0	0	0
2020/04/02	R209	06/08/2020			Bond Future	11.9060		62.5544	12.0252	61.9821	1.001	0.0000	0.0000	200
2020/04/02	R209	06/08/2020	5.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	R209	06/08/2020	5.57	Put	Bond Future	46,761.9000		46.7619	47,334.2700	47.3343	1.224	0	0	0
2020/04/02	R209	06/08/2020	5.56	Put	Bond Future	46,870.2300		46.8702	47,442.6000	47.4426	1.221	0	0	0
2020/04/02	R209	06/08/2020	5.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	R209	05/11/2020	10.02	Call	Bond Future	324.2600		0.3243	268.9500	0.2689	(17.057)	0	0	0
2020/04/02	R209	05/11/2020			Bond Future	12.0765		60.3824	12.2002	59.8010	1.024	0.0000	0.0000	0
2020/04/02	R209	05/11/2020	10.00	Call	Bond Future	314.9500		0.3150	260.9800	0.2610	(17.136)	0	0	0
2020/04/02	R209	05/11/2020	10.00	Put	Bond Future	11,478.1200		11.4781	12,005.5400	12.0055	4.595	0	0	0
2020/04/02	R209	05/11/2020	10.02	Put	Bond Future	11,365.9200		11.3659	11,892.0000	11.8920	4.629	0	0	0
2020/04/02	R209	05/11/2020	10.01	Call	Bond Future	319.5800		0.3196	264.9400	0.2649	(17.097)	0	0	0
2020/04/02	R209	05/11/2020	10.01	Put	Bond Future	11,421.9600		11.4220	11,948.7100	11.9487	4.612	0	0	0
2020/04/02	R209	04/02/2021	10.12	Put	Bond Future	11,705.7100		11.7057	12,228.5600	12.2286	4.467	0	0	0
2020/04/02	R209	04/02/2021			Bond Future	12.2574		61.3322	12.3859	60.7417	1.049	0.0000	0.0000	0
2020/04/02	R209	04/02/2021	10.11	Call	Bond Future	441.7900		0.4418	374.8800	0.3749	(15.145)	0	0	0
2020/04/02	R209	04/02/2021	10.11	Put	Bond Future	11,759.9300		11.7599	12,283.4800	12.2835	4.452	0	0	0
2020/04/02	R209	04/02/2021	10.12	Call	Bond Future	447.3200		0.4473	379.7100	0.3797	(15.114)	0	0	0
2020/04/02	R209	04/02/2021	10.10	Call	Bond Future	436.3200		0.4363	370.1100	0.3701	(15.175)	0	0	0

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2020/04/02	R209	04/02/2021	10.10	Put	Bond Future	11,814.2800	11.8143	12,338.5300	12.3385	4.437	0	0	0
2020/04/02	R210	07/05/2020			Bond Future	173.4892	173.4892	173.4983	173.4983	0.005	0.0000	0.0000	1,419
2020/04/02	R210	06/08/2020			Bond Future	176.2374	176.2374	176.2462	176.2462	0.005	0.0000	0.0000	0
2020/04/02	R210	05/11/2020			Bond Future	176.3049	176.3049	176.3136	176.3136	0.005	0.0000	0.0000	0
2020/04/02	R210	04/02/2021			Bond Future	179.1194	179.1194	179.1284	179.1284	0.005	0.0000	0.0000	0
2020/04/02	R212	07/05/2020			Bond Future	164.7349	164.7349	165.0230	165.0230	0.175	0.0000	0.0000	6,719
2020/04/02	R212	06/08/2020			Bond Future	165.0494	165.0494	165.3416	165.3416	0.177	0.0000	0.0000	0
2020/04/02	R212	05/11/2020			Bond Future	167.6610	167.6610	167.9577	167.9577	0.177	0.0000	0.0000	0
2020/04/02	R212	04/02/2021			Bond Future	168.0083	168.0083	168.3099	168.3099	0.179	0.0000	0.0000	0
2020/04/02	R213	07/05/2020	9.01	Put	Bond Future	12,911.6900	12.9117	13,630.5500	13.6306	5.568	0	0	0
2020/04/02	R213	07/05/2020	9.00	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/02	R213	07/05/2020			Bond Future	11.3320	74.7734	11.4772	74.0546	1.281	0.0000	0.0000	16,774
2020/04/02	R213	07/05/2020	9.01	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/02	R213	07/05/2020	9.00	Put	Bond Future	12,973.5800	12.9736	13,692.4400	13.6924	5.541	0	0	0
2020/04/02	R213	07/05/2020	9.02	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/02	R213	07/05/2020	9.02	Put	Bond Future	12,849.8700	12.8499	13,568.7200	13.5687	5.594	0	0	0
2020/04/02	R213	06/08/2020	9.31	Call	Bond Future	55.1500	0.0551	37.4600	0.0375	(32.076)	0	0	0
2020/04/02	R213	06/08/2020			Bond Future	11.5181	75.9392	11.6694	75.2090	1.314	0.0000	0.0000	300
2020/04/02	R213	06/08/2020	9.29	Call	Bond Future	52.5600	0.0526	35.6100	0.0356	(32.249)	0	0	0
2020/04/02	R213	06/08/2020	9.29	Put	Bond Future	12,052.3200	12.0523	12,765.6000	12.7656	5.918	0	0	0
2020/04/02	R213	06/08/2020	9.31	Put	Bond Future	11,935.9500	11.9360	12,648.4900	12.6485	5.970	0	0	0
2020/04/02	R213	06/08/2020	9.30	Call	Bond Future	53.8400	0.0538	36.5200	0.0365	(32.169)	0	0	0
2020/04/02	R213	06/08/2020	9.30	Put	Bond Future	11,994.0900	11.9941	12,707.0000	12.7070	5.944	0	0	0
2020/04/02	R213	05/11/2020	9.60	Put	Bond Future	11,269.9600	11.2700	11,951.5800	11.9516	6.048	0	0	0
2020/04/02	R213	05/11/2020	9.59	Call	Bond Future	269.6900	0.2697	210.3600	0.2104	(21.999)	0	0	0
2020/04/02	R213	05/11/2020			Bond Future	11.7097	73.5801	11.8673	72.8384	1.346	0.0000	0.0000	0
2020/04/02	R213	05/11/2020	9.60	Call	Bond Future	273.7400	0.2737	213.6600	0.2137	(21.948)	0	0	0
2020/04/02	R213	05/11/2020	9.59	Put	Bond Future	11,323.1400	11.3231	12,005.5100	12.0055	6.026	0	0	0
2020/04/02	R213	05/11/2020	9.61	Call	Bond Future	277.8500	0.2779	216.9900	0.2170	(21.904)	0	0	0
2020/04/02	R213	05/11/2020	9.61	Put	Bond Future	11,216.8900	11.2169	11,897.7300	11.8977	6.070	0	0	0
2020/04/02	R213	04/02/2021	9.40	Call	Bond Future	259.5700	0.2596	206.1300	0.2061	(20.588)	0	0	0
2020/04/02	R213	04/02/2021	9.39	Put	Bond Future	13,309.4600	13.3095	14,009.9700	14.0100	5.263	0	0	0
2020/04/02	R213	04/02/2021			Bond Future	11.9198	74.7376	12.0843	73.9843	1.380	0.0000	0.0000	0
2020/04/02	R213	04/02/2021	9.41	Call	Bond Future	263.1000	0.2631	209.0400	0.2090	(20.547)	0	0	0
2020/04/02	R213	04/02/2021	9.41	Put	Bond Future	13,201.4900	13.2015	13,900.7500	13.9008	5.297	0	0	0
2020/04/02	R213	04/02/2021	9.40	Put	Bond Future	13,255.4300	13.2554	13,955.3100	13.9553	5.280	0	0	0
2020/04/02	R213	04/02/2021	9.39	Call	Bond Future	256.0700	0.2561	203.2600	0.2033	(20.623)	0	0	0
2020/04/02	R214	07/05/2020	9.77	Put	Bond Future	11,876.7500	11.8767	12,453.1200	12.4531	4.853	0	0	0
2020/04/02	R214	07/05/2020			Bond Future	11.7926	60.5373	11.9075	59.9609	0.974	0.0000	0.0000	21,613
2020/04/02	R214	07/05/2020	9.76	Call	Bond Future	0.1400	0.0001	0.0500	0.0001	(64.286)	0	0	0
2020/04/02	R214	07/05/2020	9.76	Put	Bond Future	11,944.6700	11.9447	12,521.0500	12.5211	4.825	0	0	0
2020/04/02	R214	07/05/2020	9.77	Call	Bond Future	0.1500	0.0002	0.0500	0.0001	(66.667)	0	0	0
2020/04/02	R214	07/05/2020	9.31	Put	Bond Future	15,109.5200	15.1095	15,685.9900	15.6860	3.815	0	0	0
2020/04/02	R214	07/05/2020	10.66	Put	Bond Future	6,248.9400	6.2489	6,810.9200	6.8109	8.993	0	0	1,250

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2020/04/02	R214	07/05/2020	9.75	Call	Bond Future	0.1300		0.0001	0.0500	0.0001	(61.538)	0	0	0
2020/04/02	R214	07/05/2020	9.75	Put	Bond Future	12,012.6900		12.0127	12,589.0800	12.5891	4.798	0	0	0
2020/04/02	R214	07/05/2020	9.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/04/02	R214	07/05/2020	9.91	Put	Bond Future	10,936.5900		10.9366	11,512.8100	11.5128	5.269	0	0	0
2020/04/02	R214	07/05/2020	9.91	Call	Bond Future	0.4100		0.0004	0.1600	0.0002	(60.976)	0	0	1,250
2020/04/02	R214	07/05/2020	10.66	Call	Bond Future	31.3300		0.0313	16.8400	0.0168	(46.250)	0	0	0
2020/04/02	R214	06/08/2020	9.98	Put	Bond Future	11,367.7500		11.3678	11,929.2800	11.9293	4.940	0	0	0
2020/04/02	R214	06/08/2020	9.97	Call	Bond Future	95.5100		0.0955	71.9200	0.0719	(24.699)	0	0	0
2020/04/02	R214	06/08/2020			Bond Future	11.9537		61.4812	12.0731	60.8956	0.999	0.0000	0.0000	300
2020/04/02	R214	06/08/2020	9.98	Call	Bond Future	97.7600		0.0978	73.6800	0.0737	(24.632)	0	0	0
2020/04/02	R214	06/08/2020	9.97	Put	Bond Future	11,431.2200		11.4312	11,993.2400	11.9932	4.917	0	0	0
2020/04/02	R214	06/08/2020	9.99	Call	Bond Future	100.0500		0.1001	75.4700	0.0755	(24.568)	0	0	0
2020/04/02	R214	06/08/2020	9.99	Put	Bond Future	11,304.4200		11.3044	11,865.4500	11.8655	4.963	0	0	0
2020/04/02	R214	05/11/2020	10.26	Put	Bond Future	10,668.4900		10.6685	11,195.6900	11.1957	4.942	0	0	0
2020/04/02	R214	05/11/2020			Bond Future	12.1169		59.1498	12.2409	58.5550	1.023	0.0000	0.0000	0
2020/04/02	R214	05/11/2020	10.25	Call	Bond Future	398.2700		0.3983	331.5300	0.3315	(16.757)	0	0	0
2020/04/02	R214	05/11/2020	10.25	Put	Bond Future	10,725.6600		10.7257	11,253.6700	11.2537	4.923	0	0	0
2020/04/02	R214	05/11/2020	10.26	Call	Bond Future	404.0900		0.4041	336.5400	0.3365	(16.717)	0	0	0
2020/04/02	R214	05/11/2020	10.24	Call	Bond Future	392.5100		0.3925	326.5800	0.3266	(16.797)	0	0	0
2020/04/02	R214	05/11/2020	10.24	Put	Bond Future	10,782.9900		10.7830	11,311.8100	11.3118	4.904	0	0	0
2020/04/02	R214	04/02/2021	10.33	Call	Bond Future	525.6200		0.5256	447.1500	0.4472	(14.929)	0	0	0
2020/04/02	R214	04/02/2021			Bond Future	12.2937		60.0802	12.4228	59.4761	1.050	0.0000	0.0000	0
2020/04/02	R214	04/02/2021	10.31	Call	Bond Future	512.6000		0.5126	435.7400	0.4357	(14.994)	0	0	0
2020/04/02	R214	04/02/2021	10.31	Put	Bond Future	11,301.4600		11.3015	11,828.7100	11.8287	4.665	0	0	0
2020/04/02	R214	04/02/2021	10.33	Put	Bond Future	11,189.8600		11.1899	11,715.5000	11.7155	4.697	0	0	0
2020/04/02	R214	04/02/2021	10.32	Call	Bond Future	519.0800		0.5191	441.4200	0.4414	(14.961)	0	0	0
2020/04/02	R214	04/02/2021	10.32	Put	Bond Future	11,245.5900		11.2456	11,772.0400	11.7720	4.681	0	0	0
2020/04/02	R248	07/05/2020	9.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	R248	07/05/2020	9.77	Put	Bond Future	15,456.6400		15.4566	16,169.0200	16.1690	4.609	0	0	0
2020/04/02	R248	07/05/2020	10.20	Call	Bond Future	0.2500		0.0003	0.0800	0.0001	(68.000)	0	0	0
2020/04/02	R248	07/05/2020	9.69	Put	Bond Future	16,158.7600		16.1588	16,871.1400	16.8711	4.409	0	0	0
2020/04/02	R248	07/05/2020			Bond Future	11.8597		76.5645	11.9747	75.8521	0.969	0.0000	0.0000	98,621
2020/04/02	R248	07/05/2020	9.79	Put	Bond Future	15,282.5700		15.2826	15,994.9500	15.9949	4.661	0	0	0
2020/04/02	R248	07/05/2020	9.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	R248	07/05/2020	10.70	Call	Bond Future	10.1200		0.0101	4.4300	0.0044	(56.225)	0	0	0
2020/04/02	R248	07/05/2020	10.70	Put	Bond Future	7,949.0100		7.9490	8,655.7000	8.6557	8.890	0	0	300
2020/04/02	R248	07/05/2020	9.78	Put	Bond Future	15,369.5400		15.3695	16,081.9200	16.0819	4.635	0	0	0
2020/04/02	R248	07/05/2020	10.20	Put	Bond Future	11,838.6400		11.8386	12,550.8500	12.5509	6.016	0	0	300
2020/04/02	R248	07/05/2020	9.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	300
2020/04/02	R248	07/05/2020	9.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/02	R248	06/08/2020	11.80	Call	Bond Future	1,794.4800		1.7945	1,495.5300	1.4955	(16.659)	0	0	470
2020/04/02	R248	06/08/2020	12.75	Call	Bond Future	5,188.6400		5.1886	4,646.7300	4.6467	(10.444)	0	0	814
2020/04/02	R248	06/08/2020	10.35	Call	Bond Future	91.3100		0.0913	65.0800	0.0651	(28.726)	0	0	640
2020/04/02	R248	06/08/2020	11.85	Put	Bond Future	3,022.9200		3.0229	3,432.7700	3.4328	13.558	0	0	0
2020/04/02	R248	06/08/2020	9.00	Put	Bond Future	23,626.9000		23.6269	24,350.3300	24.3503	3.062	0	0	0
2020/04/02	R248	06/08/2020	10.20	Call	Bond Future	58.8300		0.0588	41.1000	0.0411	(30.138)	0	0	0
2020/04/02	R248	06/08/2020			Bond Future	12.0269		77.7583	12.1468	77.0346	0.997	0.0000	0.0000	400

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2020/04/02	R248	06/08/2020	10.35	Put	Bond Future	11,748.3600	11.7484	12,445.7900	12.4458	5.936	0	0	0
2020/04/02	R248	06/08/2020	11.85	Call	Bond Future	1,930.6600	1.9307	1,616.8500	1.6169	(16.254)	0	0	0
2020/04/02	R248	06/08/2020	11.15	Put	Bond Future	6,323.3800	6.3234	6,915.0800	6.9151	9.357	0	0	0
2020/04/02	R248	06/08/2020	11.15	Call	Bond Future	608.5800	0.6086	476.6200	0.4766	(21.683)	0	0	0
2020/04/02	R248	06/08/2020	10.85	Put	Bond Future	8,179.6000	8.1796	8,824.6600	8.8247	7.886	0	0	0
2020/04/02	R248	06/08/2020	10.85	Call	Bond Future	324.5000	0.3245	245.9000	0.2459	(24.222)	0	0	640
2020/04/02	R248	06/08/2020	9.25	Put	Bond Future	21,202.1300	21.2021	21,925.1100	21.9251	3.410	0	0	0
2020/04/02	R248	06/08/2020	9.25	Call	Bond Future	1.7300	0.0017	1.0500	0.0011	(39.306)	0	0	20,640
2020/04/02	R248	06/08/2020	10.18	Call	Bond Future	55.3600	0.0554	38.5700	0.0386	(30.329)	0	0	0
2020/04/02	R248	06/08/2020	10.18	Put	Bond Future	13,076.4900	13.0765	13,783.3600	13.7834	5.406	0	0	0
2020/04/02	R248	06/08/2020	11.80	Put	Bond Future	3,200.7300	3.2007	3,625.4400	3.6254	13.269	0	0	0
2020/04/02	R248	06/08/2020	12.75	Put	Bond Future	1,012.3300	1.0123	1,194.0800	1.1941	17.954	0	0	0
2020/04/02	R248	06/08/2020	9.00	Call	Bond Future	0.5400	0.0005	0.3100	0.0003	(42.593)	0	0	3,000
2020/04/02	R248	06/08/2020	10.20	Put	Bond Future	12,917.5200	12.9175	13,623.4500	13.6235	5.465	0	0	0
2020/04/02	R248	06/08/2020	12.25	Put	Bond Future	1,891.0900	1.8911	2,186.8600	2.1869	15.640	0	0	0
2020/04/02	R248	06/08/2020	12.25	Call	Bond Future	3,227.4800	3.2275	2,799.5900	2.7996	(13.258)	0	0	814
2020/04/02	R248	06/08/2020	11.10	Put	Bond Future	6,616.0300	6.6160	7,217.8400	7.2178	9.096	0	0	0
2020/04/02	R248	06/08/2020	11.10	Call	Bond Future	551.4900	0.5515	429.6400	0.4296	(22.095)	0	0	470
2020/04/02	R248	06/08/2020	10.19	Call	Bond Future	57.0700	0.0571	39.8100	0.0398	(30.244)	0	0	0
2020/04/02	R248	06/08/2020	10.19	Put	Bond Future	12,996.9200	12.9969	13,703.3200	13.7033	5.435	0	0	0
2020/04/02	R248	05/11/2020	10.02	Put	Bond Future	15,497.3900	15.4974	16,200.4700	16.2005	4.537	0	0	0
2020/04/02	R248	05/11/2020	10.03	Call	Bond Future	148.0400	0.1480	115.4700	0.1155	(22.001)	0	0	0
2020/04/02	R248	05/11/2020			Bond Future	12.1966	74.5418	12.3215	73.8068	1.024	0.0000	0.0000	0
2020/04/02	R248	05/11/2020	10.04	Call	Bond Future	151.1400	0.1511	117.9800	0.1180	(21.940)	0	0	0
2020/04/02	R248	05/11/2020	10.04	Put	Bond Future	15,336.9700	15.3370	16,038.8700	16.0389	4.577	0	0	0
2020/04/02	R248	05/11/2020	10.02	Call	Bond Future	144.9900	0.1450	113.0100	0.1130	(22.057)	0	0	0
2020/04/02	R248	05/11/2020	10.03	Put	Bond Future	15,417.0800	15.4171	16,119.5700	16.1196	4.557	0	0	0
2020/04/02	R248	04/02/2021	10.46	Call	Bond Future	502.4100	0.5024	419.3800	0.4194	(16.526)	0	0	0
2020/04/02	R248	04/02/2021	10.47	Put	Bond Future	13,311.5100	13.3115	13,974.0600	13.9741	4.977	0	0	0
2020/04/02	R248	04/02/2021			Bond Future	12.3808	75.7144	12.5113	74.9678	1.054	0.0000	0.0000	0
2020/04/02	R248	04/02/2021	10.46	Put	Bond Future	13,381.7900	13.3818	14,045.3500	14.0454	4.959	0	0	0
2020/04/02	R248	04/02/2021	10.47	Call	Bond Future	509.6500	0.5097	425.6100	0.4256	(16.490)	0	0	0
2020/04/02	R248	04/02/2021	10.48	Call	Bond Future	516.9600	0.5170	431.9200	0.4319	(16.450)	0	0	0
2020/04/02	R248	04/02/2021	10.48	Put	Bond Future	13,241.4300	13.2414	13,902.9800	13.9030	4.996	0	0	0

Total **1452187**