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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/04/2020 TO 03/04/2020

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
2020/04/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	2025	07/05/2020		Bond Future	133.4455	133.4455	133.4508	133.4508	0.004	0.0000	0.0000	2,087
2020/04/03	2025	06/08/2020		Bond Future	134.0528	134.0528	134.0579	134.0579	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
2020/04/03	2025	05/11/2020			Bond Future	136.1738	136.1738	136.1788	136.1788	0.004	0.0000	0.0000	0
2020/04/03	2025	04/02/2021			Bond Future	136.8191	136.8191	136.8243	136.8243	0.004	0.0000	0.0000	0
2020/04/03	2029	07/05/2020			Bond Future	93.8355	93.8355	96.5120	96.5120	2.852	0.0000	0.0000	2,571
2020/04/03	2029	06/08/2020			Bond Future	95.3217	95.3217	98.0403	98.0403	2.852	0.0000	0.0000	0
2020/04/03	2029	05/11/2020			Bond Future	95.6875	95.6875	98.4491	98.4491	2.886	0.0000	0.0000	0
2020/04/03	2029	04/02/2021			Bond Future	97.2152	97.2152	100.0208	100.0208	2.886	0.0000	0.0000	0
2020/04/03	2030	07/05/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	2030	07/05/2020	8.78	Put	Bond Future	13,859.7300	13.8597	14,995.2200	14.9952	8.193	0	0	0
2020/04/03	2030	07/05/2020	8.85	Put	Bond Future	13,424.4400	13.4244	14,559.9300	14.5599	8.458	0	0	5,820
2020/04/03	2030	07/05/2020	8.45	Put	Bond Future	15,947.4500	15.9474	17,082.9400	17.0829	7.120	0	0	0
2020/04/03	2030	07/05/2020	9.19	Put	Bond Future	11,346.9600	11.3470	12,482.4100	12.4824	10.007	0	0	0
2020/04/03	2030	07/05/2020			Bond Future	11.2432	83.3307	11.4696	82.1952	2.014	0.0000	0.0000	104,874
2020/04/03	2030	07/05/2020	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	2030	07/05/2020	8.80	Put	Bond Future	13,735.1000	13.7351	14,870.5900	14.8706	8.267	0	0	0
2020/04/03	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/03	2030	07/05/2020	9.19	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2020/04/03	2030	07/05/2020	8.79	Put	Bond Future	13,797.3900	13.7974	14,932.8800	14.9329	8.230	0	0	0
2020/04/03	2030	07/05/2020	8.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	2030	07/05/2020	8.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	2030	07/05/2020	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/03	2030	07/05/2020	8.90	Put	Bond Future	13,115.1100	13.1151	14,250.6000	14.2506	8.658	0	0	5,820
2020/04/03	2030	06/08/2020	10.70	Call	Bond Future	813.9100	0.8139	548.9600	0.5490	(32.553)	0	0	470
2020/04/03	2030	06/08/2020	10.00	Call	Bond Future	240.5700	0.2406	145.4000	0.1454	(39.560)	0	0	470
2020/04/03	2030	06/08/2020	10.05	Put	Bond Future	7,562.0600	7.5621	8,611.8400	8.6118	13.882	0	0	0
2020/04/03	2030	06/08/2020	9.75	Put	Bond Future	9,116.3700	9.1164	10,209.3600	10.2094	11.989	0	0	0
2020/04/03	2030	06/08/2020	9.42	Call	Bond Future	67.6900	0.0677	36.9600	0.0370	(45.398)	0	0	0
2020/04/03	2030	06/08/2020	9.11	Call	Bond Future	30.9500	0.0310	15.9500	0.0160	(48.465)	0	0	0
2020/04/03	2030	06/08/2020			Bond Future	11.4504	80.6217	11.6873	79.4683	2.069	0.0000	0.0000	200
2020/04/03	2030	06/08/2020	10.70	Put	Bond Future	4,619.0400	4.6190	5,507.4900	5.5075	19.235	0	0	0
2020/04/03	2030	06/08/2020	9.05	Put	Bond Future	13,076.9100	13.0769	14,217.3800	14.2174	8.721	0	0	0
2020/04/03	2030	06/08/2020	9.05	Call	Bond Future	26.3600	0.0264	13.4300	0.0134	(49.052)	0	0	450
2020/04/03	2030	06/08/2020	8.36	Put	Bond Future	17,314.5100	17.3145	18,466.0400	18.4660	6.651	0	0	0
2020/04/03	2030	06/08/2020	8.36	Call	Bond Future	3.3600	0.0034	1.4900	0.0015	(55.655)	0	0	800
2020/04/03	2030	06/08/2020	8.86	Put	Bond Future	14,214.7700	14.2148	15,360.2500	15.3603	8.058	0	0	0
2020/04/03	2030	06/08/2020	8.86	Call	Bond Future	15.5600	0.0156	7.6400	0.0076	(50.900)	0	0	800
2020/04/03	2030	06/08/2020	9.09	Call	Bond Future	29.3500	0.0294	15.0700	0.0151	(48.654)	0	0	0
2020/04/03	2030	06/08/2020	9.09	Put	Bond Future	12,840.4000	12.8404	13,979.5200	13.9795	8.871	0	0	0
2020/04/03	2030	06/08/2020	10.00	Put	Bond Future	7,813.7600	7.8138	8,871.9900	8.8720	13.543	0	0	0
2020/04/03	2030	06/08/2020	10.75	Call	Bond Future	877.4000	0.8774	596.0900	0.5961	(32.062)	0	0	0
2020/04/03	2030	06/08/2020	10.05	Call	Bond Future	265.3200	0.2653	161.7000	0.1617	(39.055)	0	0	0
2020/04/03	2030	06/08/2020	9.75	Call	Bond Future	143.5600	0.1436	83.1500	0.0831	(42.080)	0	0	450
2020/04/03	2030	06/08/2020	9.42	Put	Bond Future	10,933.1800	10.9332	12,055.8500	12.0559	10.268	0	0	800
2020/04/03	2030	06/08/2020	9.11	Put	Bond Future	12,722.5500	12.7226	13,860.9500	13.8610	8.948	0	0	0
2020/04/03	2030	06/08/2020	10.75	Put	Bond Future	4,421.6400	4.4216	5,293.7300	5.2937	19.723	0	0	0
2020/04/03	2030	06/08/2020	9.20	Put	Bond Future	12,195.7000	12.1957	13,330.4700	13.3305	9.305	0	0	0
2020/04/03	2030	06/08/2020	9.20	Call	Bond Future	39.1500	0.0392	20.5200	0.0205	(47.586)	0	0	323

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2020/04/03	2030	06/08/2020	8.50	Put	Bond Future	16,431.8400		16.4318	17,582.3700	17.5824	7.002	0	0	0
2020/04/03	2030	06/08/2020	8.50	Call	Bond Future	5.2800		0.0053	2.4100	0.0024	(54.356)	0	0	323
2020/04/03	2030	06/08/2020	9.10	Call	Bond Future	30.1400		0.0301	15.5000	0.0155	(48.573)	0	0	0
2020/04/03	2030	06/08/2020	9.10	Put	Bond Future	12,781.4400		12.7814	13,920.2000	13.9202	8.909	0	0	0
2020/04/03	2030	05/11/2020	8.10	Put	Bond Future	19,694.0900		19.6941	20,858.7700	20.8588	5.914	0	0	0
2020/04/03	2030	05/11/2020	8.73	Call	Bond Future	58.7600		0.0588	36.0400	0.0360	(38.666)	0	0	3,000
2020/04/03	2030	05/11/2020	10.06	Put	Bond Future	8,631.4100		8.6314	9,649.6200	9.6496	11.797	0	0	1,000
2020/04/03	2030	05/11/2020	9.39	Put	Bond Future	12,052.6600		12.0527	13,159.2900	13.1593	9.182	0	0	0
2020/04/03	2030	05/11/2020	9.38	Call	Bond Future	186.0900		0.1861	122.1400	0.1221	(34.365)	0	0	0
2020/04/03	2030	05/11/2020			Bond Future	11.6513		81.8786	11.8987	80.7071	2.123	0.0000	0.0000	0
2020/04/03	2030	05/11/2020	9.61	Call	Bond Future	267.7100		0.2677	179.7500	0.1798	(32.856)	0	0	0
2020/04/03	2030	05/11/2020	9.61	Put	Bond Future	10,879.1500		10.8791	11,962.6900	11.9627	9.960	0	0	3,000
2020/04/03	2030	05/11/2020	8.85	Put	Bond Future	15,107.8900		15.1079	16,251.4700	16.2515	7.569	0	0	0
2020/04/03	2030	05/11/2020	8.85	Call	Bond Future	73.7400		0.0737	45.8200	0.0458	(37.863)	0	0	3,000
2020/04/03	2030	05/11/2020	8.34	Put	Bond Future	18,187.4700		18.1875	19,347.9200	19.3479	6.380	0	0	0
2020/04/03	2030	05/11/2020	8.34	Call	Bond Future	26.8000		0.0268	15.7500	0.0157	(41.231)	0	0	1,000
2020/04/03	2030	05/11/2020	9.04	Put	Bond Future	14,006.7600		14.0068	15,140.1000	15.1401	8.091	0	0	0
2020/04/03	2030	05/11/2020	9.04	Call	Bond Future	104.2500		0.1043	66.0900	0.0661	(36.604)	0	0	1,000
2020/04/03	2030	05/11/2020	9.86	Put	Bond Future	9,603.3700		9.6034	10,653.8000	10.6538	10.938	0	0	14,160
2020/04/03	2030	05/11/2020	8.36	Put	Bond Future	18,063.5200		18.0635	19,223.5300	19.2235	6.422	0	0	0
2020/04/03	2030	05/11/2020	8.10	Call	Bond Future	15.9400		0.0159	9.1200	0.0091	(42.785)	0	0	3,000
2020/04/03	2030	05/11/2020	8.73	Put	Bond Future	15,816.7900		15.8168	16,965.5700	16.9656	7.263	0	0	0
2020/04/03	2030	05/11/2020	9.23	Put	Bond Future	12,933.4000		12.9334	14,053.6300	14.0536	8.662	0	0	0
2020/04/03	2030	05/11/2020	10.06	Call	Bond Future	512.1300		0.5121	358.8400	0.3588	(29.932)	0	0	0
2020/04/03	2030	05/11/2020	10.37	Put	Bond Future	7,219.3900		7.2194	8,177.1300	8.1771	13.266	0	0	15,947
2020/04/03	2030	05/11/2020	9.39	Call	Bond Future	189.1400		0.1891	124.2700	0.1243	(34.297)	0	0	0
2020/04/03	2030	05/11/2020	9.38	Put	Bond Future	12,107.0600		12.1071	13,214.6100	13.2146	9.148	0	0	0
2020/04/03	2030	05/11/2020	9.86	Call	Bond Future	387.7300		0.3877	266.6600	0.2667	(31.225)	0	0	0
2020/04/03	2030	05/11/2020	8.36	Call	Bond Future	27.9500		0.0280	16.4600	0.0165	(41.109)	0	0	14,160
2020/04/03	2030	05/11/2020	8.86	Put	Bond Future	15,049.2800		15.0493	16,192.3800	16.1924	7.596	0	0	0
2020/04/03	2030	05/11/2020	8.86	Call	Bond Future	75.1300		0.0751	46.7300	0.0467	(37.801)	0	0	14,160
2020/04/03	2030	05/11/2020	9.23	Call	Bond Future	145.0200		0.1450	93.7500	0.0938	(35.354)	0	0	3,000
2020/04/03	2030	05/11/2020	10.47	Call	Bond Future	863.6100		0.8636	627.6200	0.6276	(27.326)	0	0	0
2020/04/03	2030	05/11/2020	10.47	Put	Bond Future	6,790.2400		6.7902	7,725.7500	7.7258	13.777	0	0	3,000
2020/04/03	2030	05/11/2020	8.53	Put	Bond Future	17,020.1400		17.0201	18,175.7900	18.1758	6.790	0	0	0
2020/04/03	2030	05/11/2020	8.53	Call	Bond Future	39.6400		0.0396	23.7900	0.0238	(39.985)	0	0	15,947
2020/04/03	2030	05/11/2020	9.03	Put	Bond Future	14,064.0400		14.0640	15,197.9800	15.1980	8.063	0	0	0
2020/04/03	2030	05/11/2020	9.03	Call	Bond Future	102.4100		0.1024	64.8500	0.0649	(36.676)	0	0	15,947
2020/04/03	2030	05/11/2020	10.37	Call	Bond Future	764.6700		0.7647	550.9100	0.5509	(27.955)	0	0	0
2020/04/03	2030	05/11/2020	9.40	Call	Bond Future	192.2400		0.1922	126.4300	0.1264	(34.233)	0	0	0
2020/04/03	2030	05/11/2020	9.40	Put	Bond Future	11,998.3600		11.9984	13,104.0500	13.1040	9.215	0	0	0
2020/04/03	2030	04/02/2021	9.12	Call	Bond Future	174.5400		0.1745	118.2300	0.1182	(32.262)	0	0	1,000
2020/04/03	2030	04/02/2021	8.36	Call	Bond Future	52.4600		0.0525	33.4100	0.0334	(36.313)	0	0	800
2020/04/03	2030	04/02/2021	9.16	Call	Bond Future	184.9300		0.1849	125.6700	0.1257	(32.045)	0	0	0
2020/04/03	2030	04/02/2021	9.15	Put	Bond Future	14,278.6200		14.2786	15,409.9300	15.4099	7.923	0	0	0
2020/04/03	2030	04/02/2021			Bond Future	11.8726		79.1605	12.1315	77.9706	2.181	0.0000	0.0000	0
2020/04/03	2030	04/02/2021	8.37	Put	Bond Future	18,785.1000		18.7851	19,955.5700	19.9556	6.231	0	0	0
2020/04/03	2030	04/02/2021	8.37	Call	Bond Future	53.3700		0.0534	34.0100	0.0340	(36.275)	0	0	1,000

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2020/04/03	2030	04/02/2021	9.17	Call	Bond Future	187.6100	0.1876	127.5900	0.1276	(31.992)	0	0	0
2020/04/03	2030	04/02/2021	9.17	Put	Bond Future	14,168.8700	14.1689	15,298.6800	15.2987	7.974	0	0	0
2020/04/03	2030	04/02/2021	9.12	Put	Bond Future	14,443.8300	14.4438	15,577.3500	15.5773	7.848	0	0	0
2020/04/03	2030	04/02/2021	8.36	Put	Bond Future	18,845.5300	18.8455	20,016.3100	20.0163	6.213	0	0	0
2020/04/03	2030	04/02/2021	9.16	Put	Bond Future	14,223.7000	14.2237	15,354.2700	15.3543	7.948	0	0	0
2020/04/03	2030	04/02/2021	9.15	Call	Bond Future	182.2900	0.1823	123.7700	0.1238	(32.103)	0	0	0
2020/04/03	2030	04/02/2021	8.86	Put	Bond Future	15,904.1500	15.9041	17,054.1800	17.0542	7.231	0	0	0
2020/04/03	2030	04/02/2021	8.86	Call	Bond Future	118.2900	0.1183	78.4900	0.0785	(33.646)	0	0	800
2020/04/03	2030	04/02/2021	10.20	Call	Bond Future	697.7100	0.6977	512.1300	0.5121	(26.598)	0	0	0
2020/04/03	2030	04/02/2021	10.20	Put	Bond Future	8,994.6000	8.9946	9,998.8500	9.9988	11.165	0	0	1,800
2020/04/03	2032	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	2032	07/05/2020	9.54	Put	Bond Future	12,562.9400	12.5629	13,760.0700	13.7601	9.529	0	0	3,000
2020/04/03	2032	07/05/2020	8.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/03	2032	07/05/2020	9.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/03	2032	07/05/2020	11.6552		Bond Future	79.3117	11.8814	78.1145	1.941	0.0000	0.0000	80,783	
2020/04/03	2032	07/05/2020	9.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/03	2032	07/05/2020	9.17	Put	Bond Future	15,042.4100	15.0424	16,239.5600	16.2396	7.958	0	0	0
2020/04/03	2032	07/05/2020	9.54	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/03	2032	07/05/2020	9.00	Put	Bond Future	16,212.6500	16.2127	17,409.8000	17.4098	7.384	0	0	0
2020/04/03	2032	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/03	2032	07/05/2020	9.50	Put	Bond Future	12,826.6000	12.8266	14,023.7400	14.0237	9.333	0	0	0
2020/04/03	2032	07/05/2020	9.50	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/04/03	2032	07/05/2020	9.30	Put	Bond Future	14,160.8100	14.1608	15,357.9600	15.3580	8.454	0	0	0
2020/04/03	2032	07/05/2020	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/03	2032	07/05/2020	9.19	Put	Bond Future	14,906.0300	14.9060	16,103.1800	16.1032	8.031	0	0	0
2020/04/03	2032	07/05/2020	8.82	Put	Bond Future	17,473.6100	17.4736	18,670.7600	18.6708	6.851	0	0	0
2020/04/03	2032	07/05/2020	9.20	Put	Bond Future	14,837.9400	14.8379	16,035.0900	16.0351	8.068	0	0	0
2020/04/03	2032	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	2032	07/05/2020	9.18	Put	Bond Future	14,974.1800	14.9742	16,171.3300	16.1713	7.995	0	0	0
2020/04/03	2032	06/08/2020	8.79	Put	Bond Future	18,572.5300	18.5725	19,787.0000	19.7870	6.539	0	0	0
2020/04/03	2032	06/08/2020	9.29	Put	Bond Future	15,165.1200	15.1651	16,374.0200	16.3740	7.972	0	0	0
2020/04/03	2032	06/08/2020	9.46	Put	Bond Future	14,049.4200	14.0494	15,254.1000	15.2541	8.575	0	0	0
2020/04/03	2032	06/08/2020	9.45	Call	Bond Future	21.8000	0.0218	10.8000	0.0108	(50.459)	0	0	0
2020/04/03	2032	06/08/2020			Bond Future	11.8557	80.5481	12.0917	79.3321	1.991	0.0000	0.0000	300
2020/04/03	2032	06/08/2020	9.91	Call	Bond Future	74.6700	0.0747	40.5300	0.0405	(45.721)	0	0	0
2020/04/03	2032	06/08/2020	9.91	Put	Bond Future	11,213.4600	11.2135	12,395.3000	12.3953	10.539	0	0	800
2020/04/03	2032	06/08/2020	8.79	Call	Bond Future	2.6500	0.0027	1.1400	0.0011	(56.981)	0	0	800
2020/04/03	2032	06/08/2020	9.29	Call	Bond Future	13.5900	0.0136	6.5100	0.0065	(52.097)	0	0	800
2020/04/03	2032	06/08/2020	9.46	Call	Bond Future	22.4400	0.0224	11.1400	0.0111	(50.357)	0	0	0
2020/04/03	2032	06/08/2020	9.45	Put	Bond Future	14,114.4100	14.1144	15,319.3900	15.3194	8.537	0	0	0
2020/04/03	2032	06/08/2020	9.47	Call	Bond Future	23.0900	0.0231	11.4900	0.0115	(50.238)	0	0	0
2020/04/03	2032	06/08/2020	9.47	Put	Bond Future	13,984.5000	13.9845	15,188.8800	15.1889	8.612	0	0	0
2020/04/03	2032	05/11/2020	9.61	Put	Bond Future	14,108.3700	14.1084	15,293.9900	15.2940	8.404	0	0	0
2020/04/03	2032	05/11/2020	10.99	Call	Bond Future	1,025.6000	1.0256	750.4200	0.7504	(26.831)	0	0	0
2020/04/03	2032	05/11/2020	9.44	Put	Bond Future	15,168.2800	15.1683	16,365.7400	16.3657	7.895	0	0	0
2020/04/03	2032	05/11/2020	11.08	Call	Bond Future	1,138.4900	1.1385	839.4700	0.8395	(26.265)	0	0	0
2020/04/03	2032	05/11/2020	9.77	Put	Bond Future	13,136.5300	13.1365	14,308.4400	14.3084	8.921	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
2020/04/03	2032	05/11/2020			Bond Future	12.0586	77.6493	12.3048	76.4144	2.042	0.0000	0.0000	0
2020/04/03	2032	05/11/2020	10.99	Put	Bond Future	6,727.7800	6.7278	7,687.5600	7.6876	14.266	0	0	3,000
2020/04/03	2032	05/11/2020	9.76	Call	Bond Future	177.8900	0.1779	115.7800	0.1158	(34.915)	0	0	0
2020/04/03	2032	05/11/2020	9.76	Put	Bond Future	13,196.5000	13.1965	14,369.3500	14.3693	8.888	0	0	0
2020/04/03	2032	05/11/2020	9.11	Call	Bond Future	53.6400	0.0536	32.5500	0.0325	(39.318)	0	0	3,000
2020/04/03	2032	05/11/2020	9.61	Call	Bond Future	137.3400	0.1373	88.0000	0.0880	(35.925)	0	0	3,000
2020/04/03	2032	05/11/2020	9.44	Call	Bond Future	101.1300	0.1011	63.6300	0.0636	(37.081)	0	0	1,000
2020/04/03	2032	05/11/2020	11.08	Put	Bond Future	6,338.0800	6.3381	7,274.0200	7.2740	14.767	0	0	1,000
2020/04/03	2032	05/11/2020	9.77	Call	Bond Future	180.9200	0.1809	117.8700	0.1179	(34.850)	0	0	0
2020/04/03	2032	05/11/2020	9.11	Put	Bond Future	17,300.4500	17.3005	18,514.3200	18.5143	7.016	0	0	0
2020/04/03	2032	05/11/2020	8.94	Put	Bond Future	18,434.9400	18.4349	19,654.5700	19.6546	6.616	0	0	0
2020/04/03	2032	05/11/2020	8.94	Call	Bond Future	37.8800	0.0379	22.5500	0.0225	(40.470)	0	0	1,000
2020/04/03	2032	05/11/2020	9.75	Call	Bond Future	174.9100	0.1749	113.7200	0.1137	(34.984)	0	0	0
2020/04/03	2032	05/11/2020	9.75	Put	Bond Future	13,256.5900	13.2566	14,430.3600	14.4304	8.854	0	0	0
2020/04/03	2032	04/02/2021	10.82	Put	Bond Future	8,642.6200	8.6426	9,657.6500	9.6576	11.744	0	0	800
2020/04/03	2032	04/02/2021	9.29	Call	Bond Future	129.2200	0.1292	86.2900	0.0863	(33.222)	0	0	800
2020/04/03	2032	04/02/2021	9.63	Call	Bond Future	215.3700	0.2154	147.7700	0.1478	(31.388)	0	0	0
2020/04/03	2032	04/02/2021			Bond Future	12.2763	78.8708	12.5333	77.6164	2.094	0.0000	0.0000	0
2020/04/03	2032	04/02/2021	8.79	Put	Bond Future	20,373.0700	20.3731	21,607.2000	21.6072	6.058	0	0	0
2020/04/03	2032	04/02/2021	8.79	Call	Bond Future	56.4500	0.0564	36.1600	0.0362	(35.943)	0	0	800
2020/04/03	2032	04/02/2021	9.61	Call	Bond Future	209.2300	0.2092	143.3300	0.1433	(31.496)	0	0	0
2020/04/03	2032	04/02/2021	9.61	Put	Bond Future	15,134.0800	15.1341	16,322.6000	16.3226	7.853	0	0	0
2020/04/03	2032	04/02/2021	10.82	Call	Bond Future	950.2800	0.9503	710.8900	0.7109	(25.192)	0	0	0
2020/04/03	2032	04/02/2021	9.29	Put	Bond Future	17,108.4500	17.1085	18,319.9400	18.3199	7.081	0	0	0
2020/04/03	2032	04/02/2021	9.63	Put	Bond Future	15,013.8800	15.0139	16,200.7000	16.2007	7.905	0	0	0
2020/04/03	2032	04/02/2021	9.62	Call	Bond Future	212.2800	0.2123	145.5300	0.1455	(31.444)	0	0	0
2020/04/03	2032	04/02/2021	9.62	Put	Bond Future	15,073.9300	15.0739	16,261.6000	16.2616	7.879	0	0	0
2020/04/03	2033	07/05/2020			Bond Future	93.4649	93.4649	93.5202	93.5202	0.059	0.0000	0.0000	7,089
2020/04/03	2033	06/08/2020			Bond Future	94.9452	94.9452	95.0012	95.0012	0.059	0.0000	0.0000	0
2020/04/03	2033	05/11/2020			Bond Future	95.2277	95.2277	95.2844	95.2844	0.060	0.0000	0.0000	0
2020/04/03	2033	04/02/2021			Bond Future	96.7481	96.7481	96.8058	96.8058	0.060	0.0000	0.0000	0
2020/04/03	2037	07/05/2020	9.60	Put	Bond Future	15,706.0800	15.7061	16,961.3900	16.9614	7.993	0	0	0
2020/04/03	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	2037	07/05/2020	9.70	Put	Bond Future	14,942.5400	14.9425	16,197.8500	16.1979	8.401	0	0	0
2020/04/03	2037	07/05/2020			Bond Future	11.9579	77.5821	12.1792	76.3268	1.850	0.0000	0.0000	85,505
2020/04/03	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	2037	07/05/2020	9.59	Put	Bond Future	15,782.9600	15.7830	17,038.2700	17.0383	7.954	0	0	0
2020/04/03	2037	07/05/2020	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/03	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	2037	07/05/2020	9.61	Put	Bond Future	15,629.2900	15.6293	16,884.6000	16.8846	8.032	0	0	0
2020/04/03	2037	07/05/2020	10.00	Put	Bond Future	12,708.7500	12.7088	13,964.0200	13.9640	9.877	0	0	0
2020/04/03	2037	07/05/2020	10.00	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/04/03	2037	06/08/2020	9.88	Put	Bond Future	14,649.1000	14.6491	15,911.6400	15.9116	8.619	0	0	0
2020/04/03	2037	06/08/2020			Bond Future	12.1504	74.5329	12.3812	73.2578	1.899	0.0000	0.0000	300
2020/04/03	2037	06/08/2020	9.87	Call	Bond Future	24.0500	0.0240	11.8700	0.0119	(50.644)	0	0	0
2020/04/03	2037	06/08/2020	9.87	Put	Bond Future	14,722.1800	14.7222	15,985.0700	15.9851	8.578	0	0	0

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2020/04/03	2037	06/08/2020	9.88	Call	Bond Future	24.7900		0.0248	12.2600	0.0123	(50.545)	0	0	0
2020/04/03	2037	06/08/2020	9.86	Call	Bond Future	23.3300		0.0233	11.4900	0.0115	(50.750)	0	0	0
2020/04/03	2037	06/08/2020	9.86	Put	Bond Future	14,795.3600		14.7954	16,058.5900	16.0586	8.538	0	0	0
2020/04/03	2037	05/11/2020	10.18	Call	Bond Future	201.9400		0.2019	131.8800	0.1319	(34.693)	0	0	0
2020/04/03	2037	05/11/2020	10.17	Put	Bond Future	13,697.1900		13.6972	14,923.2400	14.9232	8.951	0	0	0
2020/04/03	2037	05/11/2020			Bond Future	12.3348		75.6949	12.5749	74.3999	1.947	0.0000	0.0000	0
2020/04/03	2037	05/11/2020	10.19	Call	Bond Future	205.5400		0.2055	134.3800	0.1344	(34.621)	0	0	0
2020/04/03	2037	05/11/2020	10.19	Put	Bond Future	13,562.8400		13.5628	14,786.7000	14.7867	9.024	0	0	0
2020/04/03	2037	05/11/2020	10.17	Call	Bond Future	198.3800		0.1984	129.4100	0.1294	(34.767)	0	0	0
2020/04/03	2037	05/11/2020	10.18	Put	Bond Future	13,629.9500		13.6299	14,854.9100	14.8549	8.987	0	0	0
2020/04/03	2037	04/02/2021	13.73	Call	Bond Future	7,633.8900		7.6339	6,671.4100	6.6714	(12.608)	0	0	0
2020/04/03	2037	04/02/2021	10.35	Call	Bond Future	409.1100		0.4091	291.1000	0.2911	(28.846)	0	0	0
2020/04/03	2037	04/02/2021	10.27	Call	Bond Future	366.8900		0.3669	259.4700	0.2595	(29.279)	0	0	0
2020/04/03	2037	04/02/2021	10.85	Call	Bond Future	767.2600		0.7673	566.2800	0.5663	(26.195)	0	0	0
2020/04/03	2037	04/02/2021	10.28	Put	Bond Future	14,124.8700		14.1249	15,331.5000	15.3315	8.543	0	0	0
2020/04/03	2037	04/02/2021			Bond Future	12.5353		72.6291	12.7858	71.3138	1.998	0.0000	0.0000	0
2020/04/03	2037	04/02/2021	11.97	Put	Bond Future	5,457.6300		5.4576	6,288.0500	6.2880	15.216	0	0	0
2020/04/03	2037	04/02/2021	11.97	Call	Bond Future	2,344.8300		2.3448	1,859.9100	1.8599	(20.680)	0	0	300
2020/04/03	2037	04/02/2021	9.65	Put	Bond Future	18,449.7500		18.4497	19,717.6700	19.7177	6.872	0	0	0
2020/04/03	2037	04/02/2021	9.65	Call	Bond Future	145.0400		0.1450	97.6200	0.0976	(32.694)	0	0	72
2020/04/03	2037	04/02/2021	13.73	Put	Bond Future	1,683.6500		1.6837	2,036.5100	2.0365	20.958	0	0	300
2020/04/03	2037	04/02/2021	10.35	Put	Bond Future	13,677.3800		13.6774	14,874.7100	14.8747	8.754	0	0	72
2020/04/03	2037	04/02/2021	11.90	Call	Bond Future	2,209.9000		2.2099	1,745.7300	1.7457	(21.004)	0	0	0
2020/04/03	2037	04/02/2021	10.27	Put	Bond Future	14,189.3600		14.1894	15,397.2800	15.3973	8.513	0	0	0
2020/04/03	2037	04/02/2021	10.85	Put	Bond Future	10,690.0300		10.6900	11,804.3900	11.8044	10.424	0	0	72
2020/04/03	2037	04/02/2021	10.28	Call	Bond Future	371.9700		0.3720	263.2600	0.2633	(29.225)	0	0	0
2020/04/03	2037	04/02/2021	10.48	Put	Bond Future	12,864.9300		12.8649	14,043.5000	14.0435	9.161	0	0	0
2020/04/03	2037	04/02/2021	10.48	Call	Bond Future	485.9000		0.4859	349.1300	0.3491	(28.148)	0	0	240
2020/04/03	2037	04/02/2021	11.90	Put	Bond Future	5,722.5600		5.7226	6,573.7300	6.5737	14.874	0	0	240
2020/04/03	2037	04/02/2021	10.29	Call	Bond Future	377.1000		0.3771	267.1000	0.2671	(29.170)	0	0	0
2020/04/03	2037	04/02/2021	10.29	Put	Bond Future	14,060.5200		14.0605	15,265.8600	15.2659	8.573	0	0	0
2020/04/03	2038	07/05/2020			Bond Future	109.2427		109.2427	109.1721	109.1721	(0.065)	0.0000	0.0000	11,962
2020/04/03	2038	06/08/2020			Bond Future	109.2783		109.2783	109.2064	109.2064	(0.066)	0.0000	0.0000	0
2020/04/03	2038	05/11/2020			Bond Future	111.0074		111.0074	110.9342	110.9342	(0.066)	0.0000	0.0000	0
2020/04/03	2038	04/02/2021			Bond Future	111.0597		111.0597	110.9855	110.9855	(0.067)	0.0000	0.0000	0
2020/04/03	2040	07/05/2020	9.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	2040	07/05/2020	9.75	Put	Bond Future	15,833.2200		15.8332	17,166.6800	17.1667	8.422	0	0	0
2020/04/03	2040	07/05/2020	12.20	Call	Bond Future	2,085.0900		2.0851	1,279.2000	1.2792	(38.650)	0	0	325
2020/04/03	2040	07/05/2020	11.10	Put	Bond Future	5,725.8100		5.7258	7,022.0100	7.0220	22.638	0	0	0
2020/04/03	2040	07/05/2020	9.85	Put	Bond Future	15,014.6200		15.0146	16,348.0800	16.3481	8.881	0	0	0
2020/04/03	2040	07/05/2020			Bond Future	11.9761		80.1470	12.1974	78.8135	1.848	0.0000	0.0000	68,460
2020/04/03	2040	07/05/2020	9.74	Put	Bond Future	15,915.7000		15.9157	17,249.1600	17.2492	8.378	0	0	0
2020/04/03	2040	07/05/2020	9.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	2040	07/05/2020	12.70	Put	Bond Future	174.3500		0.1743	351.9700	0.3520	101.876	0	0	0
2020/04/03	2040	07/05/2020	12.70	Call	Bond Future	4,397.7000		4.3977	3,241.8600	3.2419	(26.283)	0	0	325
2020/04/03	2040	07/05/2020	10.00	Put	Bond Future	13,807.7500		13.8078	15,141.1900	15.1412	9.657	0	0	0

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2020/04/03	2040	07/05/2020	10.00	Call	Bond Future	0.0200		0.0000	0.0000	0.0000	(100.000)	0	0	2,640
2020/04/03	2040	07/05/2020	9.50	Put	Bond Future	17,930.1400		17.9301	19,263.6000	19.2636	7.437	0	0	0
2020/04/03	2040	07/05/2020	9.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/04/03	2040	07/05/2020	9.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	2040	07/05/2020	12.20	Put	Bond Future	736.2500		0.7363	1,263.8200	1.2638	71.656	0	0	0
2020/04/03	2040	07/05/2020	11.10	Call	Bond Future	52.1600		0.0522	14.9000	0.0149	(71.434)	0	0	450
2020/04/03	2040	07/05/2020	9.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/03	2040	07/05/2020	9.73	Put	Bond Future	15,998.3000		15.9983	17,331.7600	17.3318	8.335	0	0	0
2020/04/03	2040	07/05/2020	11.80	Put	Bond Future	1,875.4900		1.8755	2,801.0000	2.8010	49.348	0	0	0
2020/04/03	2040	07/05/2020	11.80	Call	Bond Future	787.2000		0.7872	379.2500	0.3792	(51.823)	0	0	450
2020/04/03	2040	07/05/2020	10.15	Put	Bond Future	12,625.6000		12.6256	13,959.0000	13.9590	10.561	0	0	0
2020/04/03	2040	07/05/2020	10.15	Call	Bond Future	0.0700		0.0001	0.0100	0.0000	(85.714)	0	0	7,500
2020/04/03	2040	06/08/2020	10.85	Call	Bond Future	257.2300		0.2572	149.6000	0.1496	(41.842)	0	0	0
2020/04/03	2040	06/08/2020	11.26	Put	Bond Future	6,307.4100		6.3074	7,439.4600	7.4395	17.948	0	0	517
2020/04/03	2040	06/08/2020	10.03	Call	Bond Future	28.3300		0.0283	13.7500	0.0138	(51.465)	0	0	0
2020/04/03	2040	06/08/2020	10.04	Call	Bond Future	29.2300		0.0292	14.2200	0.0142	(51.351)	0	0	0
2020/04/03	2040	06/08/2020	10.02	Put	Bond Future	14,764.8100		14.7648	16,105.1100	16.1051	9.078	0	0	0
2020/04/03	2040	06/08/2020			Bond Future	12.1637		76.8873	12.3946	75.5328	1.899	0.0000	0.0000	600
2020/04/03	2040	06/08/2020	10.04	Put	Bond Future	14,608.6100		14.6086	15,948.0600	15.9481	9.169	0	0	0
2020/04/03	2040	06/08/2020	10.02	Call	Bond Future	27.4500		0.0275	13.2900	0.0133	(51.585)	0	0	0
2020/04/03	2040	06/08/2020	10.85	Put	Bond Future	8,785.4400		8.7854	10,032.2700	10.0323	14.192	0	0	12,538
2020/04/03	2040	06/08/2020	11.26	Call	Bond Future	600.6000		0.6006	378.1900	0.3782	(37.031)	0	0	0
2020/04/03	2040	06/08/2020	10.79	Put	Bond Future	9,178.3700		9.1784	10,437.4300	10.4374	13.718	0	0	800
2020/04/03	2040	06/08/2020	9.57	Put	Bond Future	18,414.7600		18.4148	19,765.9100	19.7659	7.337	0	0	0
2020/04/03	2040	06/08/2020	10.03	Put	Bond Future	14,686.6500		14.6866	16,026.5300	16.0265	9.123	0	0	0
2020/04/03	2040	06/08/2020	10.79	Call	Bond Future	224.2000		0.2242	128.8000	0.1288	(42.551)	0	0	0
2020/04/03	2040	06/08/2020	9.57	Call	Bond Future	5.8400		0.0058	2.5300	0.0025	(56.678)	0	0	800
2020/04/03	2040	06/08/2020	10.07	Put	Bond Future	14,375.3200		14.3753	15,713.4100	15.7134	9.308	0	0	0
2020/04/03	2040	06/08/2020	10.07	Call	Bond Future	32.1000		0.0321	15.7300	0.0157	(50.997)	0	0	800
2020/04/03	2040	05/11/2020	10.23	Call	Bond Future	186.6000		0.1866	119.0800	0.1191	(36.184)	0	0	2,000
2020/04/03	2040	05/11/2020	11.70	Put	Bond Future	5,563.3600		5.5634	6,514.7100	6.5147	17.100	0	0	2,000
2020/04/03	2040	05/11/2020	10.00	Call	Bond Future	118.5300		0.1185	73.5200	0.0735	(37.974)	0	0	2,000
2020/04/03	2040	05/11/2020	9.50	Call	Bond Future	39.1300		0.0391	22.7400	0.0227	(41.886)	0	0	2,000
2020/04/03	2040	05/11/2020	10.30	Call	Bond Future	212.8300		0.2128	136.9600	0.1370	(35.648)	0	0	0
2020/04/03	2040	05/11/2020			Bond Future	12.3430		78.0861	12.5834	76.7104	1.948	0.0000	0.0000	0
2020/04/03	2040	05/11/2020	10.23	Put	Bond Future	14,310.3600		14.3104	15,618.5200	15.6185	9.141	0	0	0
2020/04/03	2040	05/11/2020	9.73	Put	Bond Future	18,154.0000		18.1540	19,503.0100	19.5030	7.431	0	0	0
2020/04/03	2040	05/11/2020	9.73	Call	Bond Future	66.5600		0.0666	39.8900	0.0399	(40.069)	0	0	2,000
2020/04/03	2040	05/11/2020	10.30	Put	Bond Future	13,802.7700		13.8028	15,102.5800	15.1026	9.417	0	0	0
2020/04/03	2040	05/11/2020	11.70	Call	Bond Future	1,669.7400		1.6697	1,245.4100	1.2454	(25.413)	0	0	0
2020/04/03	2040	05/11/2020	10.00	Put	Bond Future	16,032.2200		16.0322	17,362.8900	17.3629	8.300	0	0	0
2020/04/03	2040	05/11/2020	9.50	Put	Bond Future	20,042.5400		20.0425	21,401.8300	21.4018	6.782	0	0	0
2020/04/03	2040	05/11/2020	10.31	Call	Bond Future	216.8200		0.2168	139.6900	0.1397	(35.573)	0	0	0
2020/04/03	2040	05/11/2020	10.32	Put	Bond Future	13,659.2000		13.6592	14,956.4800	14.9565	9.497	0	0	0
2020/04/03	2040	05/11/2020	11.50	Call	Bond Future	1,320.7800		1.3208	966.9600	0.9670	(26.789)	0	0	0
2020/04/03	2040	05/11/2020	11.50	Put	Bond Future	6,492.7800		6.4928	7,514.6400	7.5146	15.738	0	0	2,000
2020/04/03	2040	05/11/2020	10.31	Put	Bond Future	13,730.9100		13.7309	15,029.4600	15.0295	9.457	0	0	0
2020/04/03	2040	05/11/2020	10.32	Call	Bond Future	220.8600		0.2209	142.4600	0.1425	(35.498)	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
2020/04/03	2040	04/02/2021	9.49	Call	Bond Future	96.0100		0.0960	62.5400	0.0625	(34.861)	0	0	500
2020/04/03	2040	04/02/2021	9.57	Put	Bond Future	20,576.7200		20.5767	21,935.8900	21.9359	6.605	0	0	0
2020/04/03	2040	04/02/2021	10.07	Put	Bond Future	16,686.7300		16.6867	18,004.1000	18.0041	7.895	0	0	0
2020/04/03	2040	04/02/2021	10.42	Put	Bond Future	14,191.8500		14.1918	15,463.9300	15.4639	8.963	0	0	0
2020/04/03	2040	04/02/2021			Bond Future	12.5379		74.8075	12.7888	73.4102	2.001	0.0000	0.0000	0
2020/04/03	2040	04/02/2021	11.74	Call	Bond Future	1,951.0200		1.9510	1,515.0600	1.5151	(22.345)	0	0	0
2020/04/03	2040	04/02/2021	11.74	Put	Bond Future	6,701.0700		6.7011	7,662.4000	7.6624	14.346	0	0	800
2020/04/03	2040	04/02/2021	10.07	Call	Bond Future	254.1700		0.2542	174.2500	0.1743	(31.444)	0	0	800
2020/04/03	2040	04/02/2021	10.41	Call	Bond Future	419.5400		0.4195	295.8300	0.2958	(29.487)	0	0	0
2020/04/03	2040	04/02/2021	10.41	Put	Bond Future	14,260.3900		14.2604	15,533.9700	15.5340	8.931	0	0	0
2020/04/03	2040	04/02/2021	9.49	Put	Bond Future	21,232.9700		21.2330	22,596.7900	22.5968	6.423	0	0	0
2020/04/03	2040	04/02/2021	9.57	Call	Bond Future	110.8500		0.1109	72.7300	0.0727	(34.389)	0	0	800
2020/04/03	2040	04/02/2021	10.42	Call	Bond Future	425.4600		0.4255	300.2500	0.3002	(29.429)	0	0	0
2020/04/03	2040	04/02/2021	11.57	Call	Bond Future	1,657.7900		1.6578	1,273.1500	1.2731	(23.202)	0	0	0
2020/04/03	2040	04/02/2021	11.57	Put	Bond Future	7,483.9500		7.4839	8,496.6000	8.4966	13.531	0	0	500
2020/04/03	2040	04/02/2021	10.24	Put	Bond Future	15,450.5200		15.4505	16,747.7300	16.7477	8.396	0	0	0
2020/04/03	2040	04/02/2021	10.24	Call	Bond Future	328.5500		0.3285	228.4700	0.2285	(30.461)	0	0	500
2020/04/03	2040	04/02/2021	10.40	Call	Bond Future	413.6900		0.4137	291.4700	0.2915	(29.544)	0	0	0
2020/04/03	2040	04/02/2021	10.40	Put	Bond Future	14,329.1000		14.3291	15,604.1700	15.6042	8.898	0	0	0
2020/04/03	2044	07/05/2020	9.81	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	2044	07/05/2020	9.79	Put	Bond Future	15,976.5200		15.9765	17,148.5300	17.1485	7.336	0	0	0
2020/04/03	2044	07/05/2020	9.45	Put	Bond Future	18,921.2900		18.9213	20,093.3000	20.0933	6.194	0	0	0
2020/04/03	2044	07/05/2020	9.97	Put	Bond Future	14,479.0900		14.4791	15,651.0900	15.6511	8.094	0	0	0
2020/04/03	2044	07/05/2020	9.33	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	100
2020/04/03	2044	07/05/2020	9.98	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	100
2020/04/03	2044	07/05/2020	9.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	556
2020/04/03	2044	07/05/2020			Bond Future	12.0192		76.9272	12.2153	75.7552	1.631	0.0000	0.0000	83,195
2020/04/03	2044	07/05/2020	9.81	Put	Bond Future	15,808.0900		15.8081	16,980.1000	16.9801	7.414	0	0	0
2020/04/03	2044	07/05/2020	9.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	2044	07/05/2020	10.81	Call	Bond Future	7.7200		0.0077	1.9400	0.0019	(74.870)	0	0	0
2020/04/03	2044	07/05/2020	10.81	Put	Bond Future	8,016.2400		8.0162	9,182.4700	9.1825	14.548	0	0	129
2020/04/03	2044	07/05/2020	9.33	Put	Bond Future	19,998.4100		19.9984	21,170.4200	21.1704	5.861	0	0	0
2020/04/03	2044	07/05/2020	9.80	Put	Bond Future	15,892.2400		15.8922	17,064.2500	17.0642	7.375	0	0	0
2020/04/03	2044	07/05/2020	9.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	129
2020/04/03	2044	07/05/2020	9.97	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	129
2020/04/03	2044	07/05/2020	9.98	Put	Bond Future	14,397.1000		14.3971	15,569.1000	15.5691	8.141	0	0	0
2020/04/03	2044	07/05/2020	11.09	Call	Bond Future	39.2700		0.0393	12.4300	0.0124	(68.347)	0	0	0
2020/04/03	2044	07/05/2020	9.26	Put	Bond Future	20,636.1500		20.6361	21,808.1600	21.8082	5.679	0	0	0
2020/04/03	2044	07/05/2020	9.91	Put	Bond Future	14,973.6300		14.9736	16,145.6400	16.1456	7.827	0	0	0
2020/04/03	2044	07/05/2020	9.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	2044	07/05/2020	11.09	Put	Bond Future	6,065.6400		6.0656	7,210.8100	7.2108	18.880	0	0	100
2020/04/03	2044	07/05/2020	9.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	556
2020/04/03	2044	07/05/2020	11.02	Call	Bond Future	26.9100		0.0269	8.0600	0.0081	(70.048)	0	0	0
2020/04/03	2044	07/05/2020	11.02	Put	Bond Future	6,541.1500		6.5412	7,694.3100	7.6943	17.629	0	0	556
2020/04/03	2044	06/08/2020	9.98	Call	Bond Future	20.2800		0.0203	10.4700	0.0105	(48.373)	0	0	602
2020/04/03	2044	06/08/2020	11.09	Put	Bond Future	7,506.8000		7.5068	8,555.7700	8.5558	13.974	0	0	602
2020/04/03	2044	06/08/2020	9.01	Call	Bond Future	0.4200		0.0004	0.1700	0.0002	(59.524)	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
2020/04/03	2044	06/08/2020	9.66	Call	Bond Future	6.5300	0.0065	3.1400	0.0031	(51.914)	0	0	140
2020/04/03	2044	06/08/2020	9.88	Call	Bond Future	14.4400	0.0144	7.2900	0.0073	(49.515)	0	0	0
2020/04/03	2044	06/08/2020			Bond Future	12.2021	73.7426	12.4067	72.5521	1.677	0.0000	0.0000	3,339
2020/04/03	2044	06/08/2020	9.36	Put	Bond Future	20,783.2500	20.7832	21,972.6400	21.9726	5.723	0	0	0
2020/04/03	2044	06/08/2020	9.36	Call	Bond Future	1.9800	0.0020	0.8900	0.0009	(55.051)	0	0	602
2020/04/03	2044	06/08/2020	9.98	Put	Bond Future	15,485.6800	15.4857	16,666.3500	16.6663	7.624	0	0	0
2020/04/03	2044	06/08/2020	9.86	Call	Bond Future	13.4700	0.0135	6.7700	0.0068	(49.740)	0	0	0
2020/04/03	2044	06/08/2020	9.86	Put	Bond Future	16,468.5800	16.4686	17,652.3600	17.6524	7.188	0	0	0
2020/04/03	2044	06/08/2020	11.09	Call	Bond Future	395.3800	0.3954	253.8700	0.2539	(35.791)	0	0	0
2020/04/03	2044	06/08/2020	9.01	Put	Bond Future	24,016.4700	24.0165	25,206.7000	25.2067	4.956	0	0	0
2020/04/03	2044	06/08/2020	9.66	Put	Bond Future	18,152.1500	18.1521	19,339.2400	19.3392	6.540	0	0	0
2020/04/03	2044	06/08/2020	9.88	Put	Bond Future	16,303.3400	16.3033	17,486.6700	17.4867	7.258	0	0	0
2020/04/03	2044	06/08/2020	10.93	Call	Bond Future	279.7800	0.2798	174.6300	0.1746	(37.583)	0	0	0
2020/04/03	2044	06/08/2020	10.93	Put	Bond Future	8,511.9500	8.5120	9,597.2800	9.5973	12.751	0	0	140
2020/04/03	2044	06/08/2020	9.87	Call	Bond Future	13.9500	0.0140	7.0300	0.0070	(49.606)	0	0	0
2020/04/03	2044	06/08/2020	9.87	Put	Bond Future	16,385.8900	16.3859	17,569.4500	17.5694	7.223	0	0	0
2020/04/03	2044	05/11/2020	11.06	Put	Bond Future	9,029.7800	9.0298	10,049.2000	10.0492	11.290	0	0	525
2020/04/03	2044	05/11/2020	11.43	Call	Bond Future	1,155.3400	1.1553	869.6900	0.8697	(24.724)	0	0	0
2020/04/03	2044	05/11/2020	9.72	Put	Bond Future	18,686.0300	18.6860	19,874.1500	19.8741	6.358	0	0	0
2020/04/03	2044	05/11/2020	9.97	Call	Bond Future	99.5400	0.0995	64.6500	0.0646	(35.051)	0	0	568
2020/04/03	2044	05/11/2020	9.29	Put	Bond Future	22,420.7700	22.4208	23,622.0800	23.6221	5.358	0	0	0
2020/04/03	2044	05/11/2020	9.96	Put	Bond Future	16,726.7300	16.7267	17,901.6600	17.9017	7.024	0	0	0
2020/04/03	2044	05/11/2020	10.36	Call	Bond Future	217.8100	0.2178	147.7500	0.1478	(32.166)	0	0	0
2020/04/03	2044	05/11/2020			Bond Future	12.3767	74.8923	12.5898	73.6832	1.722	0.0000	0.0000	0
2020/04/03	2044	05/11/2020	9.72	Call	Bond Future	56.9400	0.0569	35.9200	0.0359	(36.916)	0	0	1,815
2020/04/03	2044	05/11/2020	9.97	Put	Bond Future	16,647.1000	16.6471	17,821.3500	17.8213	7.054	0	0	0
2020/04/03	2044	05/11/2020	9.96	Call	Bond Future	97.4200	0.0974	63.2100	0.0632	(35.116)	0	0	0
2020/04/03	2044	05/11/2020	11.38	Call	Bond Future	1,083.5500	1.0836	812.1000	0.8121	(25.052)	0	0	0
2020/04/03	2044	05/11/2020	11.38	Put	Bond Future	7,244.1200	7.2441	8,181.8100	8.1818	12.944	0	0	568
2020/04/03	2044	05/11/2020	10.34	Call	Bond Future	209.7600	0.2098	141.9800	0.1420	(32.313)	0	0	0
2020/04/03	2044	05/11/2020	10.34	Put	Bond Future	13,817.7200	13.8177	14,959.0800	14.9591	8.260	0	0	0
2020/04/03	2044	05/11/2020	11.06	Call	Bond Future	697.4600	0.6975	507.7400	0.5077	(27.202)	0	0	0
2020/04/03	2044	05/11/2020	10.04	Put	Bond Future	16,094.2100	16.0942	17,263.4900	17.2635	7.265	0	0	0
2020/04/03	2044	05/11/2020	11.17	Put	Bond Future	8,390.7500	8.3908	9,383.9400	9.3839	11.837	0	0	1,815
2020/04/03	2044	05/11/2020	11.43	Put	Bond Future	6,985.5700	6.9856	7,909.0600	7.9091	13.220	0	0	1,815
2020/04/03	2044	05/11/2020	8.87	Put	Bond Future	26,342.8100	26.3428	27,549.3900	27.5494	4.580	0	0	0
2020/04/03	2044	05/11/2020	9.29	Call	Bond Future	19.4800	0.0195	11.6500	0.0117	(40.195)	0	0	568
2020/04/03	2044	05/11/2020	10.36	Put	Bond Future	13,671.4900	13.6715	14,810.5700	14.8106	8.332	0	0	0
2020/04/03	2044	05/11/2020	10.04	Call	Bond Future	115.4500	0.1154	75.5900	0.0756	(34.526)	0	0	525
2020/04/03	2044	05/11/2020	9.34	Put	Bond Future	21,971.9300	21.9719	23,172.2200	23.1722	5.463	0	0	0
2020/04/03	2044	05/11/2020	9.34	Call	Bond Future	22.2400	0.0222	13.3900	0.0134	(39.793)	0	0	525
2020/04/03	2044	05/11/2020	11.17	Call	Bond Future	816.3800	0.8164	600.4300	0.6004	(26.452)	0	0	0
2020/04/03	2044	05/11/2020	8.87	Call	Bond Future	5.9000	0.0059	3.3400	0.0033	(43.390)	0	0	1,815
2020/04/03	2044	05/11/2020	10.02	Put	Bond Future	16,251.3600	16.2514	17,422.1100	17.4221	7.204	0	0	0
2020/04/03	2044	05/11/2020	10.02	Call	Bond Future	110.7000	0.1107	72.3100	0.0723	(34.679)	0	0	1,815
2020/04/03	2044	05/11/2020	10.35	Call	Bond Future	213.7500	0.2138	144.8500	0.1448	(32.234)	0	0	0
2020/04/03	2044	05/11/2020	10.35	Put	Bond Future	13,744.5100	13.7445	14,884.7500	14.8847	8.296	0	0	0
2020/04/03	2044	04/02/2021	10.04	Put	Bond Future	17,248.3200	17.2483	18,412.7900	18.4128	6.751	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
2020/04/03	2044	04/02/2021	10.37	Call	Bond Future	365.9200	0.3659	266.6400	0.2666	(27.132)	0	0	0
2020/04/03	2044	04/02/2021	10.35	Put	Bond Future	14,941.6500	14.9416	16,072.9400	16.0729	7.571	0	0	0
2020/04/03	2044	04/02/2021			Bond Future	12.5663	71.6886	12.7888	70.4606	1.771	0.0000	0.0000	0
2020/04/03	2044	04/02/2021	10.37	Put	Bond Future	14,798.5700	14.7986	15,927.3600	15.9274	7.628	0	0	0
2020/04/03	2044	04/02/2021	10.35	Call	Bond Future	355.2900	0.3553	258.5100	0.2585	(27.240)	0	0	0
2020/04/03	2044	04/02/2021	10.04	Call	Bond Future	219.7300	0.2197	156.1300	0.1561	(28.945)	0	0	0
2020/04/03	2044	04/02/2021	10.84	Call	Bond Future	696.0800	0.6961	524.5800	0.5246	(24.638)	0	0	0
2020/04/03	2044	04/02/2021	10.36	Put	Bond Future	14,870.0200	14.8700	16,000.0700	16.0001	7.600	0	0	0
2020/04/03	2044	04/02/2021	10.84	Put	Bond Future	11,644.4100	11.6444	12,700.9800	12.7010	9.074	0	0	405
2020/04/03	2044	04/02/2021	10.29	Call	Bond Future	324.8600	0.3249	235.3100	0.2353	(27.566)	0	0	0
2020/04/03	2044	04/02/2021	10.29	Put	Bond Future	15,375.1200	15.3751	16,513.6400	16.5136	7.405	0	0	405
2020/04/03	2044	04/02/2021	9.66	Put	Bond Future	20,296.4900	20.2965	21,488.9900	21.4890	5.875	0	0	0
2020/04/03	2044	04/02/2021	9.66	Call	Bond Future	114.4100	0.1144	78.8400	0.0788	(31.090)	0	0	405
2020/04/03	2044	04/02/2021	10.36	Call	Bond Future	360.5700	0.3606	262.5500	0.2625	(27.185)	0	0	0
2020/04/03	2046	07/05/2020			Bond Future	92.6982	92.6982	94.3000	94.3000	1.728	0.0000	0.0000	15,286
2020/04/03	2046	06/08/2020			Bond Future	94.1664	94.1664	95.7932	95.7932	1.728	0.0000	0.0000	0
2020/04/03	2046	05/11/2020			Bond Future	93.8612	93.8612	95.5138	95.5138	1.761	0.0000	0.0000	0
2020/04/03	2046	04/02/2021			Bond Future	95.3597	95.3597	97.0386	97.0386	1.761	0.0000	0.0000	0
2020/04/03	2050	07/05/2020			Bond Future	96.8226	96.8226	101.3471	101.3471	4.673	0.0000	0.0000	15,776
2020/04/03	2050	06/08/2020			Bond Future	96.4770	96.4770	101.0729	101.0729	4.764	0.0000	0.0000	0
2020/04/03	2050	05/11/2020			Bond Future	98.0035	98.0035	102.6720	102.6720	4.764	0.0000	0.0000	0
2020/04/03	2050	04/02/2021			Bond Future	97.6486	97.6486	102.3918	102.3918	4.857	0.0000	0.0000	0
2020/04/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	AL37	07/05/2020			Index Future	638.8370	638.8370	630.1090	630.1090	(1.366)	0.0000	0.0000	0
2020/04/03	AL37	06/08/2020			Index Future	648.6880	648.6880	639.8250	639.8250	(1.366)	0.0000	0.0000	0
2020/04/03	AL37	05/11/2020			Index Future	658.9070	658.9070	649.9030	649.9030	(1.367)	0.0000	0.0000	0
2020/04/03	AL37	04/02/2021			Index Future	669.2750	669.2750	660.1300	660.1300	(1.366)	0.0000	0.0000	0
2020/04/03	AL7T	07/05/2020			Index Future	701.8830	701.8830	691.7670	691.7670	(1.441)	0.0000	0.0000	0
2020/04/03	AL7T	06/08/2020			Index Future	712.7080	712.7080	702.4340	702.4340	(1.442)	0.0000	0.0000	0
2020/04/03	AL7T	05/11/2020			Index Future	723.9340	723.9340	713.4980	713.4980	(1.442)	0.0000	0.0000	0
2020/04/03	AL7T	04/02/2021			Index Future	735.3260	735.3260	724.7260	724.7260	(1.442)	0.0000	0.0000	0
2020/04/03	ALBI	07/05/2020			Index Future	633.8990	633.8990	624.7590	624.7590	(1.442)	0.0000	0.0000	208
2020/04/03	ALBI	06/08/2020			Index Future	643.6740	643.6740	634.3920	634.3920	(1.442)	0.0000	0.0000	0
2020/04/03	ALBI	05/11/2020			Index Future	653.8140	653.8140	644.3850	644.3850	(1.442)	0.0000	0.0000	0
2020/04/03	ALBI	04/02/2021			Index Future	664.1020	664.1020	654.5250	654.5250	(1.442)	0.0000	0.0000	0
2020/04/03	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
2020/04/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/04/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/03	ES33	07/05/2020			Bond Future	12.9440	66.9887	13.1649	65.9781	1.707	0.0000	0.0000	350
2020/04/03	ES33	06/08/2020			Bond Future	13.1831	68.0329	13.4139	67.0065	1.750	0.0000	0.0000	0
2020/04/03	ES33	05/11/2020			Bond Future	13.4270	65.3072	13.6680	64.2646	1.795	0.0000	0.0000	0
2020/04/03	ES33	04/02/2021			Bond Future	13.6919	66.3345	13.9440	65.2756	1.841	0.0000	0.0000	0
2020/04/03	ES42	07/05/2020			Bond Future	13.1323	67.2709	13.3484	66.1901	1.646	0.0000	0.0000	4,919
2020/04/03	ES42	06/08/2020			Bond Future	13.3597	68.3198	13.5860	67.2220	1.694	0.0000	0.0000	0
2020/04/03	ES42	05/11/2020			Bond Future	13.5933	65.1230	13.8304	64.0080	1.744	0.0000	0.0000	0
2020/04/03	ES42	04/02/2021			Bond Future	13.8383	66.1472	14.0869	65.0147	1.796	0.0000	0.0000	0
2020/04/03	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	GOVI	07/05/2020			GOVI	626.1090	626.1090	617.1520	617.1520	(1.431)	0.0000	0.0000	1,180
2020/04/03	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	GOVI	07/05/2020	720.00	Put	GOVI	938,910.0000	93.8910	1,028,480.0000	102.8480	9.540	0	0	0
2020/04/03	GOVI	07/05/2020	719.98	Put	GOVI	938,710.0000	93.8710	1,028,280.0000	102.8280	9.542	0	0	0
2020/04/03	GOVI	07/05/2020	719.99	Put	GOVI	938,810.0000	93.8810	1,028,380.0000	102.8380	9.541	0	0	0
2020/04/03	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	GOVI	06/08/2020	728.12	Put	GOVI	923,550.0000	92.3550	1,014,520.0000	101.4520	9.850	0	0	0
2020/04/03	GOVI	06/08/2020			GOVI	635.7650	635.7650	626.6680	626.6680	(1.431)	0.0000	0.0000	1
2020/04/03	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	GOVI	06/08/2020	728.14	Put	GOVI	923,750.0000	92.3750	1,014,720.0000	101.4720	9.848	0	0	0
2020/04/03	GOVI	06/08/2020	728.13	Put	GOVI	923,650.0000	92.3650	1,014,620.0000	101.4620	9.849	0	0	0
2020/04/03	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	GOVI	05/11/2020	737.84	Put	GOVI	920,600.0000	92.0600	1,013,010.0000	101.3010	10.038	0	0	0
2020/04/03	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	GOVI	05/11/2020			GOVI	645.7800	645.7800	636.5390	636.5390	(1.431)	0.0000	0.0000	0
2020/04/03	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	GOVI	05/11/2020	737.83	Put	GOVI	920,500.0000	92.0500	1,012,910.0000	101.2910	10.039	0	0	0
2020/04/03	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	GOVI	05/11/2020	737.85	Put	GOVI	920,700.0000	92.0700	1,013,110.0000	101.3110	10.037	0	0	0
2020/04/03	GOVI	04/02/2021	750.96	Put	GOVI	950,190.0000	95.0190	1,044,050.0000	104.4050	9.878	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
2020/04/03	GOVI	04/02/2021			GOVI	655.9410	655.9410	646.5550	646.5550	(1.431)	0.0000	0.0000	0
2020/04/03	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	GOVI	04/02/2021	750.95	Put	GOVI	950,090.0000	95.0090	1,043,950.0000	104.3950	9.879	0	0	0
2020/04/03	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	GOVI	04/02/2021	750.94	Put	GOVI	949,990.0000	94.9990	1,043,850.0000	104.3850	9.880	0	0	0
2020/04/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/04/03	IGOV	07/05/2020			Index Future	246.3540	246.3540	248.9320	248.9320	1.046	0.0000	0.0000	614
2020/04/03	IGOV	06/08/2020			Index Future	250.2140	250.2140	252.8320	252.8320	1.046	0.0000	0.0000	0
2020/04/03	IGOV	05/11/2020			Index Future	254.2150	254.2150	256.8750	256.8750	1.046	0.0000	0.0000	0
2020/04/03	IGOV	04/02/2021			Index Future	258.2740	258.2740	260.9770	260.9770	1.047	0.0000	0.0000	0
2020/04/03	IS02	22/06/2020			Interest Rate Swap	101.7700	101.7700	101.7700	101.7700	0.000	0.0000	0.0000	0
2020/04/03	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/04/03	IS05	17/12/2020			Interest Rate Swap	94.6400	94.6400	94.7000	94.7000	0.063	0.0000	0.0000	0
2020/04/03	IS05	16/03/2021			Interest Rate Swap	93.2700	93.2700	93.3700	93.3700	0.107	0.0000	0.0000	0
2020/04/03	IS05	15/06/2021			Interest Rate Swap	91.9300	91.9300	92.1000	92.1000	0.185	0.0000	0.0000	0
2020/04/03	IS05	21/09/2021			Interest Rate Swap	91.4000	91.4000	91.6400	91.6400	0.263	0.0000	0.0000	0
2020/04/03	IS05	21/12/2021			Interest Rate Swap	93.2100	93.2100	93.5300	93.5300	0.343	0.0000	0.0000	51
2020/04/03	IS05	15/03/2022			Interest Rate Swap	93.2200	93.2200	93.6000	93.6000	0.408	0.0000	0.0000	0
2020/04/03	IS05	21/06/2022			Interest Rate Swap	93.9500	93.9500	94.4200	94.4200	0.500	0.0000	0.0000	0
2020/04/03	IS05	20/09/2022			Interest Rate Swap	97.6800	97.6800	98.2500	98.2500	0.584	0.0000	0.0000	0
2020/04/03	IS05	20/12/2022			Interest Rate Swap	98.7900	98.7900	99.4700	99.4700	0.688	0.0000	0.0000	0
2020/04/03	IS05	22/03/2023			Interest Rate Swap	91.9300	91.9300	92.7200	92.7200	0.859	0.0000	0.0000	0
2020/04/03	IS05	20/06/2023			Interest Rate Swap	98.0500	98.0500	98.9200	98.9200	0.887	0.0000	0.0000	0
2020/04/03	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/04/03	IS10	17/12/2025			Interest Rate Swap	92.3800	92.3800	93.8100	93.8100	1.548	0.0000	0.0000	0
2020/04/03	IS10	16/03/2026			Interest Rate Swap	89.6300	89.6300	91.1100	91.1100	1.651	0.0000	0.0000	0
2020/04/03	IS10	15/06/2026			Interest Rate Swap	88.6800	88.6800	90.2200	90.2200	1.737	0.0000	0.0000	0
2020/04/03	IS10	21/09/2026			Interest Rate Swap	91.1400	91.1400	92.7600	92.7600	1.777	0.0000	0.0000	0
2020/04/03	IS10	21/12/2026			Interest Rate Swap	95.4400	95.4400	97.1100	97.1100	1.750	0.0000	0.0000	0
2020/04/03	IS10	15/03/2027			Interest Rate Swap	94.5000	94.5000	96.2300	96.2300	1.831	0.0000	0.0000	0
2020/04/03	IS10	21/06/2027			Interest Rate Swap	96.8600	96.8600	98.5900	98.5900	1.786	0.0000	0.0000	0
2020/04/03	IS10	20/09/2027			Interest Rate Swap	102.7900	102.7900	104.4700	104.4700	1.634	0.0000	0.0000	0
2020/04/03	IS10	20/12/2027			Interest Rate Swap	103.5200	103.5200	105.1900	105.1900	1.613	0.0000	0.0000	0
2020/04/03	IS10	22/03/2028			Interest Rate Swap	97.2700	97.2700	98.9800	98.9800	1.758	0.0000	0.0000	0
2020/04/03	IS10	20/06/2028			Interest Rate Swap	104.9600	104.9600	106.6500	106.6500	1.610	0.0000	0.0000	0
2020/04/03	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/04/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/04/03	R023	07/05/2020	6.91	Put	Bond Future	788.6100	0.7886	1,428.2300	1.4282	81.107	0	0	0
2020/04/03	R023	07/05/2020			Bond Future	7.1423	103.0516	7.4573	102.2605	4.411	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
2020/04/03	R023	07/05/2020	6.90	Call	Bond Future	194.1100	0.1941	46.9100	0.0469	(75.833)	0	0	0
2020/04/03	R023	07/05/2020	6.90	Put	Bond Future	807.8100	0.8078	1,451.7800	1.4518	79.718	0	0	0
2020/04/03	R023	07/05/2020	6.91	Call	Bond Future	200.3400	0.2003	48.7900	0.0488	(75.646)	0	0	0
2020/04/03	R023	07/05/2020	6.89	Call	Bond Future	187.9500	0.1880	45.0500	0.0450	(76.031)	0	0	0
2020/04/03	R023	07/05/2020	6.89	Put	Bond Future	827.0700	0.8271	1,475.3400	1.4753	78.382	0	0	0
2020/04/03	R023	06/08/2020	7.26	Call	Bond Future	806.2600	0.8063	453.8500	0.4538	(43.709)	0	0	0
2020/04/03	R023	06/08/2020			Bond Future	7.2320	104.6581	7.5816	103.8543	4.835	0.0000	0.0000	0
2020/04/03	R023	06/08/2020	7.26	Put	Bond Future	741.5500	0.7416	1,192.9200	1.1929	60.868	0	0	0
2020/04/03	R023	06/08/2020	7.27	Call	Bond Future	819.0500	0.8191	462.8200	0.4628	(43.493)	0	0	0
2020/04/03	R023	06/08/2020	7.28	Put	Bond Future	721.0900	0.7211	1,164.8100	1.1648	61.535	0	0	0
2020/04/03	R023	06/08/2020	7.27	Put	Bond Future	731.2600	0.7313	1,178.8100	1.1788	61.203	0	0	0
2020/04/03	R023	06/08/2020	7.28	Call	Bond Future	831.9500	0.8319	471.8900	0.4719	(43.279)	0	0	0
2020/04/03	R023	05/11/2020	7.46	Put	Bond Future	866.2600	0.8663	1,287.7000	1.2877	48.651	0	0	0
2020/04/03	R023	05/11/2020	7.47	Put	Bond Future	858.1700	0.8582	1,276.8300	1.2768	48.785	0	0	0
2020/04/03	R023	05/11/2020			Bond Future	7.3358	102.3669	7.7269	101.5505	5.331	0.0000	0.0000	0
2020/04/03	R023	05/11/2020	7.46	Call	Bond Future	1,126.4400	1.1264	731.4700	0.7315	(35.064)	0	0	0
2020/04/03	R023	05/11/2020	7.47	Call	Bond Future	1,139.2700	1.1393	741.5200	0.7415	(34.913)	0	0	0
2020/04/03	R023	05/11/2020	7.45	Call	Bond Future	1,113.6800	1.1137	721.4900	0.7215	(35.216)	0	0	0
2020/04/03	R023	05/11/2020	7.45	Put	Bond Future	874.4100	0.8744	1,298.6300	1.2986	48.515	0	0	0
2020/04/03	R023	04/02/2021	6.34	Call	Bond Future	303.1300	0.3031	163.7500	0.1638	(45.980)	0	0	0
2020/04/03	R023	04/02/2021	6.32	Put	Bond Future	2,493.2700	2.4933	3,186.0800	3.1861	27.787	0	0	0
2020/04/03	R023	04/02/2021			Bond Future	7.4742	103.9774	7.9182	103.1482	5.940	0.0000	0.0000	0
2020/04/03	R023	04/02/2021	6.34	Put	Bond Future	2,462.3700	2.4624	3,152.1800	3.1522	28.014	0	0	0
2020/04/03	R023	04/02/2021	6.32	Call	Bond Future	295.4200	0.2954	159.0400	0.1590	(46.165)	0	0	0
2020/04/03	R023	04/02/2021	6.33	Put	Bond Future	2,477.7900	2.4778	3,169.1100	3.1691	27.901	0	0	0
2020/04/03	R023	04/02/2021	6.33	Call	Bond Future	299.2500	0.2993	161.3800	0.1614	(46.072)	0	0	0
2020/04/03	R035	07/05/2020	9.48	Put	Bond Future	15,967.4800	15.9675	17,261.6200	17.2616	8.105	0	0	0
2020/04/03	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	R035	07/05/2020	9.85	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/04/03	R035	07/05/2020	10.57	Put	Bond Future	8,186.9300	8.1869	9,477.1300	9.4771	15.759	0	0	3,530
2020/04/03	R035	07/05/2020	9.75	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	5,000
2020/04/03	R035	07/05/2020	10.75	Put	Bond Future	7,001.4500	7.0014	8,284.4400	8.2844	18.325	0	0	5,000
2020/04/03	R035	07/05/2020			Bond Future	11.8821	81.0214	12.1085	79.7273	1.905	0.0000	0.0000	132,532
2020/04/03	R035	07/05/2020	9.11	Put	Bond Future	18,840.4700	18.8405	20,134.6100	20.1346	6.869	0	0	0
2020/04/03	R035	07/05/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/03	R035	07/05/2020	9.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	R035	07/05/2020	9.47	Put	Bond Future	16,043.5200	16.0435	17,337.6600	17.3377	8.066	0	0	0
2020/04/03	R035	07/05/2020	9.85	Put	Bond Future	13,214.9100	13.2149	14,509.0300	14.5090	9.793	0	0	0
2020/04/03	R035	07/05/2020	9.78	Put	Bond Future	13,726.7000	13.7267	15,020.8300	15.0208	9.428	0	0	0
2020/04/03	R035	07/05/2020	10.57	Call	Bond Future	4.9000	0.0049	0.9600	0.0010	(80.408)	0	0	0
2020/04/03	R035	07/05/2020	9.75	Put	Bond Future	13,947.3100	13.9473	15,241.4400	15.2414	9.279	0	0	0
2020/04/03	R035	07/05/2020	10.75	Call	Bond Future	14.5000	0.0145	3.3500	0.0034	(76.897)	0	0	0
2020/04/03	R035	07/05/2020	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	R035	07/05/2020	9.49	Put	Bond Future	15,891.5300	15.8915	17,185.6700	17.1857	8.144	0	0	0
2020/04/03	R035	07/05/2020	9.55	Put	Bond Future	15,437.6700	15.4377	16,731.8100	16.7318	8.383	0	0	0
2020/04/03	R035	07/05/2020	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/03	R035	07/05/2020	9.78	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	3,530

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/03	R035	07/05/2020	9.18	Put	Bond Future	18,287.4200		18.2874	19,581.5600	19.5816	7.077	0	0	0
2020/04/03	R035	07/05/2020	9.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/04/03	R035	06/08/2020	9.67	Call	Bond Future	14.6700		0.0147	6.8100	0.0068	(53.579)	0	0	500
2020/04/03	R035	06/08/2020	10.45	Put	Bond Future	10,171.0100		10.1710	11,426.0100	11.4260	12.339	0	0	500
2020/04/03	R035	06/08/2020	9.00	Put	Bond Future	20,686.4400		20.6864	22,000.1800	22.0002	6.351	0	0	0
2020/04/03	R035	06/08/2020	9.92	Put	Bond Future	13,759.7600		13.7598	15,058.1200	15.0581	9.436	0	0	0
2020/04/03	R035	06/08/2020			Bond Future	12.0743		82.2844	12.3103	80.9699	1.954	0.0000	0.0000	410
2020/04/03	R035	06/08/2020	9.09	Put	Bond Future	19,973.5700		19.9736	21,286.9900	21.2870	6.576	0	0	0
2020/04/03	R035	06/08/2020	9.09	Call	Bond Future	1.8600		0.0019	0.7500	0.0008	(59.677)	0	0	500
2020/04/03	R035	06/08/2020	9.67	Put	Bond Future	15,561.3800		15.5614	16,868.0500	16.8681	8.397	0	0	0
2020/04/03	R035	06/08/2020	9.00	Call	Bond Future	1.3000		0.0013	0.5100	0.0005	(60.769)	0	0	24,761
2020/04/03	R035	06/08/2020	9.92	Call	Bond Future	31.8200		0.0318	15.6500	0.0156	(50.817)	0	0	0
2020/04/03	R035	06/08/2020	10.45	Call	Bond Future	132.6700		0.1327	73.1400	0.0731	(44.871)	0	0	0
2020/04/03	R035	06/08/2020	9.93	Call	Bond Future	32.7800		0.0328	16.1500	0.0162	(50.732)	0	0	0
2020/04/03	R035	06/08/2020	9.91	Put	Bond Future	13,830.5900		13.8306	15,129.3900	15.1294	9.391	0	0	0
2020/04/03	R035	06/08/2020	8.75	Put	Bond Future	22,706.6700		22.7067	24,020.9100	24.0209	5.788	0	0	0
2020/04/03	R035	06/08/2020	8.75	Call	Bond Future	0.4600		0.0005	0.1700	0.0002	(63.043)	0	0	3,000
2020/04/03	R035	06/08/2020	9.93	Put	Bond Future	13,689.0300		13.6890	14,986.9300	14.9869	9.481	0	0	0
2020/04/03	R035	06/08/2020	9.91	Call	Bond Future	30.8900		0.0309	15.1600	0.0152	(50.923)	0	0	0
2020/04/03	R035	05/11/2020	10.34	Put	Bond Future	12,109.8100		12.1098	13,346.1900	13.3462	10.210	0	0	0
2020/04/03	R035	05/11/2020			Bond Future	12.2705		79.0752	12.5163	77.7402	2.003	0.0000	0.0000	0
2020/04/03	R035	05/11/2020	10.33	Call	Bond Future	284.5200		0.2845	187.2500	0.1873	(34.187)	0	0	0
2020/04/03	R035	05/11/2020	10.33	Put	Bond Future	12,173.0500		12.1731	13,410.8400	13.4108	10.168	0	0	0
2020/04/03	R035	05/11/2020	10.34	Call	Bond Future	289.2800		0.2893	190.6000	0.1906	(34.112)	0	0	0
2020/04/03	R035	05/11/2020	10.32	Call	Bond Future	279.8200		0.2798	183.9600	0.1840	(34.258)	0	0	0
2020/04/03	R035	05/11/2020	10.32	Put	Bond Future	12,236.4300		12.2364	13,475.6300	13.4756	10.127	0	0	0
2020/04/03	R035	04/02/2021	10.04	Put	Bond Future	15,244.0200		15.2440	16,514.0900	16.5141	8.332	0	0	0
2020/04/03	R035	04/02/2021	10.14	Put	Bond Future	14,593.0500		14.5931	15,851.6200	15.8516	8.624	0	0	650
2020/04/03	R035	04/02/2021	11.14	Put	Bond Future	8,842.4000		8.8424	9,921.2900	9.9213	12.201	0	0	650
2020/04/03	R035	04/02/2021	10.05	Call	Bond Future	280.2300		0.2802	193.1800	0.1932	(31.064)	0	0	0
2020/04/03	R035	04/02/2021			Bond Future	12.4845		80.3191	12.7413	78.9631	2.056	0.0000	0.0000	0
2020/04/03	R035	04/02/2021	10.14	Call	Bond Future	318.8600		0.3189	221.4100	0.2214	(30.562)	0	0	0
2020/04/03	R035	04/02/2021	10.06	Call	Bond Future	284.3300		0.2843	196.1600	0.1962	(31.010)	0	0	0
2020/04/03	R035	04/02/2021	10.06	Put	Bond Future	15,112.8200		15.1128	16,380.6700	16.3807	8.389	0	0	0
2020/04/03	R035	04/02/2021	10.04	Call	Bond Future	276.1900		0.2762	190.2400	0.1902	(31.120)	0	0	0
2020/04/03	R035	04/02/2021	11.14	Call	Bond Future	1,101.6100		1.1016	824.4800	0.8245	(25.157)	0	0	0
2020/04/03	R035	04/02/2021	10.05	Put	Bond Future	15,178.3500		15.1784	16,447.3200	16.4473	8.360	0	0	0
2020/04/03	R186	07/05/2020	8.09	Put	Bond Future	10,826.7800		10.8268	12,285.1500	12.2852	13.470	0	0	0
2020/04/03	R186	07/05/2020	7.90	Put	Bond Future	11,863.9000		11.8639	13,322.2800	13.3223	12.293	0	0	2,500
2020/04/03	R186	07/05/2020	8.28	Put	Bond Future	9,801.7800		9.8018	11,260.1100	11.2601	14.878	0	0	0
2020/04/03	R186	07/05/2020	8.93	Call	Bond Future	4.9700		0.0050	0.5600	0.0006	(88.732)	0	0	0
2020/04/03	R186	07/05/2020			Bond Future	10.2182		105.4106	10.5272	103.9522	3.024	0.0000	0.0000	89,021
2020/04/03	R186	07/05/2020	8.08	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/03	R186	07/05/2020	8.08	Put	Bond Future	10,881.0700		10.8811	12,339.4400	12.3394	13.403	0	0	0
2020/04/03	R186	07/05/2020	8.50	Call	Bond Future	0.2600		0.0003	0.0200	0.0000	(92.308)	0	0	0
2020/04/03	R186	07/05/2020	8.50	Put	Bond Future	8,629.9900		8.6300	10,088.1300	10.0881	16.896	0	0	23,172
2020/04/03	R186	07/05/2020	8.09	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/03	R186	07/05/2020	7.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	R186	07/05/2020	8.28	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/04/03	R186	07/05/2020	8.93	Put	Bond Future	6,389.2200	6.3892	7,843.1900	7.8432	22.757	0	0	0
2020/04/03	R186	07/05/2020	8.07	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/03	R186	07/05/2020	8.07	Put	Bond Future	10,935.3800	10.9354	12,393.7500	12.3938	13.336	0	0	0
2020/04/03	R186	07/05/2020	7.60	Put	Bond Future	13,526.4500	13.5264	14,984.8300	14.9848	10.782	0	0	0
2020/04/03	R186	07/05/2020	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	R186	06/08/2020	8.25	Call	Bond Future	32.1900	0.0322	12.6000	0.0126	(60.857)	0	0	0
2020/04/03	R186	06/08/2020	8.38	Put	Bond Future	10,044.5000	10.0445	11,498.9400	11.4989	14.480	0	0	0
2020/04/03	R186	06/08/2020			Bond Future	10.4358	101.7578	10.7627	100.2764	3.133	0.0000	0.0000	2,190
2020/04/03	R186	06/08/2020	8.37	Call	Bond Future	44.1500	0.0442	17.8600	0.0179	(59.547)	0	0	0
2020/04/03	R186	06/08/2020	8.37	Put	Bond Future	10,095.0200	10.0950	11,550.1000	11.5501	14.414	0	0	0
2020/04/03	R186	06/08/2020	8.25	Put	Bond Future	10,705.6300	10.7056	12,167.4100	12.1674	13.654	0	0	0
2020/04/03	R186	06/08/2020	8.38	Call	Bond Future	45.3100	0.0453	18.3800	0.0184	(59.435)	0	0	0
2020/04/03	R186	06/08/2020	8.36	Call	Bond Future	43.0200	0.0430	17.3600	0.0174	(59.647)	0	0	0
2020/04/03	R186	06/08/2020	8.36	Put	Bond Future	10,145.6000	10.1456	11,601.3100	11.6013	14.348	0	0	0
2020/04/03	R186	05/11/2020	8.64	Put	Bond Future	9,610.2600	9.6103	11,021.1500	11.0212	14.681	0	0	0
2020/04/03	R186	05/11/2020	8.65	Call	Bond Future	212.8600	0.2129	117.8300	0.1178	(44.644)	0	0	0
2020/04/03	R186	05/11/2020			Bond Future	10.6601	103.3441	11.0062	101.8395	3.246	0.0000	0.0000	0
2020/04/03	R186	05/11/2020	8.66	Call	Bond Future	216.3200	0.2163	119.9200	0.1199	(44.564)	0	0	0
2020/04/03	R186	05/11/2020	8.66	Put	Bond Future	9,518.6200	9.5186	10,926.7900	10.9268	14.794	0	0	0
2020/04/03	R186	05/11/2020	9.26	Put	Bond Future	6,925.7400	6.9257	8,221.4600	8.2215	18.709	0	0	3,500
2020/04/03	R186	05/11/2020	8.64	Call	Bond Future	209.4500	0.2095	115.7700	0.1158	(44.727)	0	0	0
2020/04/03	R186	05/11/2020	7.84	Put	Bond Future	13,485.5400	13.4855	14,964.7100	14.9647	10.969	0	0	0
2020/04/03	R186	05/11/2020	8.65	Put	Bond Future	9,564.4000	9.5644	10,973.9400	10.9739	14.737	0	0	0
2020/04/03	R186	05/11/2020	8.34	Put	Bond Future	11,018.5100	11.0185	12,463.5000	12.4635	13.114	0	0	0
2020/04/03	R186	05/11/2020	8.34	Call	Bond Future	126.3700	0.1264	66.7900	0.0668	(47.147)	0	0	3,500
2020/04/03	R186	05/11/2020	9.26	Call	Bond Future	526.6000	0.5266	317.7500	0.3177	(39.660)	0	0	0
2020/04/03	R186	05/11/2020	7.84	Call	Bond Future	49.7100	0.0497	24.3100	0.0243	(51.096)	0	0	3,500
2020/04/03	R186	04/02/2021	8.15	Call	Bond Future	116.8700	0.1169	63.9700	0.0640	(45.264)	0	0	0
2020/04/03	R186	04/02/2021			Bond Future	10.9096	99.6743	11.2768	98.1462	3.366	0.0000	0.0000	0
2020/04/03	R186	04/02/2021	8.15	Put	Bond Future	12,646.6400	12.6466	14,121.9200	14.1219	11.665	0	0	0
2020/04/03	R186	04/02/2021	8.16	Call	Bond Future	118.7200	0.1187	65.0600	0.0651	(45.199)	0	0	0
2020/04/03	R186	04/02/2021	8.17	Put	Bond Future	12,552.4800	12.5525	14,026.2400	14.0262	11.741	0	0	0
2020/04/03	R186	04/02/2021	8.16	Put	Bond Future	12,599.5400	12.5995	14,074.0600	14.0741	11.703	0	0	0
2020/04/03	R186	04/02/2021	8.17	Call	Bond Future	120.5900	0.1206	66.1700	0.0662	(45.128)	0	0	0
2020/04/03	R197	07/05/2020			Bond Future	309.2344	309.2344	309.2341	309.2341	0.000	0.0000	0.0000	2,507
2020/04/03	R197	06/08/2020			Bond Future	306.3489	306.3489	306.3477	306.3477	0.000	0.0000	0.0000	0
2020/04/03	R197	05/11/2020			Bond Future	311.1960	311.1960	311.1946	311.1946	0.000	0.0000	0.0000	0
2020/04/03	R197	04/02/2021			Bond Future	308.1779	308.1779	308.1766	308.1766	0.000	0.0000	0.0000	0
2020/04/03	R202	07/05/2020			Bond Future	206.6237	206.6237	210.9787	210.9787	2.108	0.0000	0.0000	7,982
2020/04/03	R202	06/08/2020			Bond Future	205.7621	205.7621	210.1855	210.1855	2.150	0.0000	0.0000	0
2020/04/03	R202	05/11/2020			Bond Future	209.0178	209.0178	213.5110	213.5110	2.150	0.0000	0.0000	0
2020/04/03	R202	04/02/2021			Bond Future	208.1128	208.1128	212.6778	212.6778	2.194	0.0000	0.0000	0
2020/04/03	R208	07/05/2020	4.81	Call	Bond Future	190.3500	0.1904	186.7800	0.1868	(1.875)	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
2020/04/03	R208	07/05/2020	4.80	Put	Bond Future	25.9700	0.0260	25.8600	0.0259	(0.424)	0	0	0
2020/04/03	R208	07/05/2020			Bond Future	4.6195	102.5951	4.6235	102.5917	0.086	0.0000	0.0000	29,633
2020/04/03	R208	07/05/2020	4.82	Call	Bond Future	197.7000	0.1977	194.1200	0.1941	(1.811)	0	0	0
2020/04/03	R208	07/05/2020	4.82	Put	Bond Future	23.2200	0.0232	23.0800	0.0231	(0.603)	0	0	0
2020/04/03	R208	07/05/2020	4.81	Put	Bond Future	24.5600	0.0246	24.4300	0.0244	(0.529)	0	0	0
2020/04/03	R208	07/05/2020	4.80	Call	Bond Future	183.0600	0.1831	179.5100	0.1795	(1.939)	0	0	0
2020/04/03	R208	06/08/2020	5.57	Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2020/04/03	R208	06/08/2020			Bond Future	3.9600	104.1945	3.9659	104.1907	0.151	0.0000	0.0000	0
2020/04/03	R208	06/08/2020	5.56	Call	Bond Future	1,001.0800	1.0011	997.3000	0.9973	(0.378)	0	0	0
2020/04/03	R208	06/08/2020	5.56	Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2020/04/03	R208	06/08/2020	5.57	Call	Bond Future	1,007.2800	1.0073	1,003.5000	1.0035	(0.375)	0	0	0
2020/04/03	R208	06/08/2020	5.55	Call	Bond Future	994.8800	0.9949	991.1000	0.9911	(0.380)	0	0	0
2020/04/03	R208	06/08/2020	5.55	Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2020/04/03	R208	05/11/2020	4.78	Call	Bond Future	918.8200	0.9188	914.9000	0.9149	(0.427)	0	0	0
2020/04/03	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	R208	05/11/2020			Bond Future	2.4148	102.4196	2.4248	102.4157	0.415	0.0000	0.0000	0
2020/04/03	R208	05/11/2020	4.79	Call	Bond Future	922.6700	0.9227	918.7500	0.9188	(0.425)	0	0	0
2020/04/03	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	R208	05/11/2020	4.77	Call	Bond Future	914.9700	0.9150	911.0500	0.9111	(0.428)	0	0	0
2020/04/03	R209	07/05/2020	9.47	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/03	R209	07/05/2020			Bond Future	11.8507	61.0306	12.0719	59.9669	1.866	0.0000	0.0000	72,007
2020/04/03	R209	07/05/2020	9.45	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/03	R209	07/05/2020	9.45	Put	Bond Future	13,622.4600	13.6225	14,686.2000	14.6862	7.809	0	0	0
2020/04/03	R209	07/05/2020	9.47	Put	Bond Future	13,491.2200	13.4912	14,554.9600	14.5550	7.885	0	0	0
2020/04/03	R209	07/05/2020	9.46	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/03	R209	07/05/2020	9.46	Put	Bond Future	13,556.8000	13.5568	14,620.5400	14.6205	7.847	0	0	0
2020/04/03	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	R209	06/08/2020	5.55	Put	Bond Future	47,551.0800	47.5511	48,631.5800	48.6316	2.272	0	0	0
2020/04/03	R209	06/08/2020			Bond Future	12.0252	61.9821	12.2549	60.9016	1.910	0.0000	0.0000	200
2020/04/03	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	R209	06/08/2020	5.57	Put	Bond Future	47,334.2700	47.3343	48,414.7700	48.4148	2.283	0	0	0
2020/04/03	R209	06/08/2020	5.56	Put	Bond Future	47,442.6000	47.4426	48,523.1000	48.5231	2.277	0	0	0
2020/04/03	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	R209	05/11/2020	10.02	Call	Bond Future	268.9500	0.2689	186.7200	0.1867	(30.574)	0	0	0
2020/04/03	R209	05/11/2020			Bond Future	12.2002	59.8010	12.4388	58.7036	1.955	0.0000	0.0000	0
2020/04/03	R209	05/11/2020	10.00	Call	Bond Future	260.9800	0.2610	180.8800	0.1809	(30.692)	0	0	0
2020/04/03	R209	05/11/2020	10.00	Put	Bond Future	12,005.5400	12.0055	13,022.8300	13.0228	8.474	0	0	0
2020/04/03	R209	05/11/2020	10.02	Put	Bond Future	11,892.0000	11.8920	12,907.1600	12.9072	8.536	0	0	0
2020/04/03	R209	05/11/2020	10.01	Call	Bond Future	264.9400	0.2649	183.7800	0.1838	(30.633)	0	0	0
2020/04/03	R209	05/11/2020	10.01	Put	Bond Future	11,948.7100	11.9487	12,964.9400	12.9649	8.505	0	0	0
2020/04/03	R209	04/02/2021	10.12	Put	Bond Future	12,228.5600	12.2286	13,239.0600	13.2391	8.263	0	0	0
2020/04/03	R209	04/02/2021			Bond Future	12.3859	60.7417	12.6339	59.6271	2.002	0.0000	0.0000	0
2020/04/03	R209	04/02/2021	10.11	Call	Bond Future	374.8800	0.3749	271.8900	0.2719	(27.473)	0	0	0
2020/04/03	R209	04/02/2021			Bond Future	12,283.4800	12.2835	13,295.1200	13.2951	8.236	0	0	0
2020/04/03	R209	04/02/2021	10.12	Call	Bond Future	379.7100	0.3797	275.5800	0.2756	(27.424)	0	0	0
2020/04/03	R209	04/02/2021	10.10	Call	Bond Future	370.1100	0.3701	268.2400	0.2682	(27.524)	0	0	0

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2020/04/03	R209	04/02/2021	10.10	Put	Bond Future	12,338.5300	12.3385	13,351.2900	13.3513	8.208	0	0	0
2020/04/03	R210	07/05/2020			Bond Future	173.4983	173.4983	173.5074	173.5074	0.005	0.0000	0.0000	1,419
2020/04/03	R210	06/08/2020			Bond Future	176.2462	176.2462	176.2550	176.2550	0.005	0.0000	0.0000	0
2020/04/03	R210	05/11/2020			Bond Future	176.3136	176.3136	176.3224	176.3224	0.005	0.0000	0.0000	0
2020/04/03	R210	04/02/2021			Bond Future	179.1284	179.1284	179.1375	179.1375	0.005	0.0000	0.0000	0
2020/04/03	R212	07/05/2020			Bond Future	165.0230	165.0230	165.0216	165.0216	(0.001)	0.0000	0.0000	6,719
2020/04/03	R212	06/08/2020			Bond Future	165.3416	165.3416	165.3397	165.3397	(0.001)	0.0000	0.0000	0
2020/04/03	R212	05/11/2020			Bond Future	167.9577	167.9577	167.9556	167.9556	(0.001)	0.0000	0.0000	0
2020/04/03	R212	04/02/2021			Bond Future	168.3099	168.3099	168.3078	168.3078	(0.001)	0.0000	0.0000	0
2020/04/03	R213	07/05/2020	9.01	Put	Bond Future	13,630.5500	13.6306	14,731.9100	14.7319	8.080	0	0	0
2020/04/03	R213	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	R213	07/05/2020			Bond Future	11.4772	74.0546	11.7035	72.9532	1.972	0.0000	0.0000	16,776
2020/04/03	R213	07/05/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	R213	07/05/2020	9.00	Put	Bond Future	13,692.4400	13.6924	14,793.8000	14.7938	8.044	0	0	0
2020/04/03	R213	07/05/2020	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	R213	07/05/2020	9.02	Put	Bond Future	13,568.7200	13.5687	14,670.0800	14.6701	8.117	0	0	0
2020/04/03	R213	06/08/2020	9.31	Call	Bond Future	37.4600	0.0375	20.1200	0.0201	(46.289)	0	0	0
2020/04/03	R213	06/08/2020			Bond Future	11.6694	75.2090	11.9053	74.0903	2.021	0.0000	0.0000	300
2020/04/03	R213	06/08/2020	9.29	Call	Bond Future	35.6100	0.0356	19.0600	0.0191	(46.476)	0	0	0
2020/04/03	R213	06/08/2020	9.29	Put	Bond Future	12,765.6000	12.7656	13,867.7600	13.8678	8.634	0	0	0
2020/04/03	R213	06/08/2020	9.31	Put	Bond Future	12,648.4900	12.6485	13,749.8600	13.7499	8.708	0	0	0
2020/04/03	R213	06/08/2020	9.30	Call	Bond Future	36.5200	0.0365	19.5800	0.0196	(46.386)	0	0	0
2020/04/03	R213	06/08/2020	9.30	Put	Bond Future	12,707.0000	12.7070	13,808.7700	13.8088	8.671	0	0	0
2020/04/03	R213	05/11/2020	9.60	Put	Bond Future	11,951.5800	11.9516	13,017.6500	13.0177	8.920	0	0	0
2020/04/03	R213	05/11/2020	9.59	Call	Bond Future	210.3600	0.2104	141.1600	0.1412	(32.896)	0	0	0
2020/04/03	R213	05/11/2020			Bond Future	11.8673	72.8384	12.1131	71.7022	2.071	0.0000	0.0000	0
2020/04/03	R213	05/11/2020	9.60	Call	Bond Future	213.6600	0.2137	143.5000	0.1435	(32.837)	0	0	0
2020/04/03	R213	05/11/2020	9.59	Put	Bond Future	12,005.5100	12.0055	13,072.5400	13.0725	8.888	0	0	0
2020/04/03	R213	05/11/2020	9.61	Call	Bond Future	216.9900	0.2170	145.8700	0.1459	(32.776)	0	0	0
2020/04/03	R213	05/11/2020	9.61	Put	Bond Future	11,897.7300	11.8977	12,962.8400	12.9628	8.952	0	0	0
2020/04/03	R213	04/02/2021	9.40	Call	Bond Future	206.1300	0.2061	142.5100	0.1425	(30.864)	0	0	0
2020/04/03	R213	04/02/2021	9.39	Put	Bond Future	14,009.9700	14.0100	15,101.1800	15.1012	7.789	0	0	0
2020/04/03	R213	04/02/2021			Bond Future	12.0843	73.9843	12.3409	72.8303	2.124	0.0000	0.0000	0
2020/04/03	R213	04/02/2021	9.41	Call	Bond Future	209.0400	0.2090	144.6300	0.1446	(30.812)	0	0	0
2020/04/03	R213	04/02/2021	9.41	Put	Bond Future	13,900.7500	13.9008	14,990.3900	14.9904	7.839	0	0	0
2020/04/03	R213	04/02/2021	9.40	Put	Bond Future	13,955.3100	13.9553	15,045.7400	15.0457	7.814	0	0	0
2020/04/03	R213	04/02/2021	9.39	Call	Bond Future	203.2600	0.2033	140.4200	0.1404	(30.916)	0	0	0
2020/04/03	R214	07/05/2020	9.77	Put	Bond Future	12,453.1200	12.4531	13,513.0400	13.5130	8.511	0	0	0
2020/04/03	R214	07/05/2020			Bond Future	11.9075	59.9609	12.1237	58.9009	1.816	0.0000	0.0000	21,613
2020/04/03	R214	07/05/2020	9.76	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2020/04/03	R214	07/05/2020	9.76	Put	Bond Future	12,521.0500	12.5211	13,580.9700	13.5810	8.465	0	0	0
2020/04/03	R214	07/05/2020	9.77	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2020/04/03	R214	07/05/2020	9.31	Put	Bond Future	15,685.9900	15.6860	16,745.9500	16.7460	6.757	0	0	0
2020/04/03	R214	07/05/2020	10.66	Put	Bond Future	6,810.9200	6.8109	7,859.0700	7.8591	15.389	0	0	1,250

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2020/04/03	R214	07/05/2020	9.75	Call	Bond Future		0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2020/04/03	R214	07/05/2020	9.75	Put	Bond Future	12,589.0800		12.5891	13,649.0000	13.6490	8.419	0	0	0
2020/04/03	R214	07/05/2020	9.31	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/04/03	R214	07/05/2020	9.91	Put	Bond Future	11,512.8100		11.5128	12,572.6400	12.5726	9.206	0	0	0
2020/04/03	R214	07/05/2020	9.91	Call	Bond Future		0.1600	0.0002	0.0300	0.0000	(81.250)	0	0	1,250
2020/04/03	R214	07/05/2020	10.66	Call	Bond Future		16.8400	0.0168	5.0300	0.0050	(70.131)	0	0	0
2020/04/03	R214	06/08/2020	9.98	Put	Bond Future	11,929.2800		11.9293	12,975.3700	12.9754	8.769	0	0	0
2020/04/03	R214	06/08/2020	9.97	Call	Bond Future		71.9200	0.0719	42.0100	0.0420	(41.588)	0	0	0
2020/04/03	R214	06/08/2020			Bond Future		12.0731	60.8956	12.2979	59.8189	1.862	0.0000	0.0000	300
2020/04/03	R214	06/08/2020	9.98	Call	Bond Future		73.6800	0.0737	43.1100	0.0431	(41.490)	0	0	0
2020/04/03	R214	06/08/2020	9.97	Put	Bond Future	11,993.2400		11.9932	13,039.9900	13.0400	8.728	0	0	0
2020/04/03	R214	06/08/2020	9.99	Call	Bond Future		75.4700	0.0755	44.2300	0.0442	(41.394)	0	0	0
2020/04/03	R214	06/08/2020	9.99	Put	Bond Future	11,865.4500		11.8655	12,910.8700	12.9109	8.811	0	0	0
2020/04/03	R214	05/11/2020	10.26	Put	Bond Future	11,195.6900		11.1957	12,190.1500	12.1902	8.883	0	0	0
2020/04/03	R214	05/11/2020			Bond Future		12.2409	58.5550	12.4746	57.4615	1.909	0.0000	0.0000	0
2020/04/03	R214	05/11/2020	10.25	Call	Bond Future		331.5300	0.3315	233.7200	0.2337	(29.503)	0	0	0
2020/04/03	R214	05/11/2020	10.25	Put	Bond Future	11,253.6700		11.2537	12,249.4100	12.2494	8.848	0	0	0
2020/04/03	R214	05/11/2020	10.26	Call	Bond Future		336.5400	0.3365	237.4500	0.2375	(29.444)	0	0	0
2020/04/03	R214	05/11/2020	10.24	Call	Bond Future		326.5800	0.3266	230.0200	0.2300	(29.567)	0	0	0
2020/04/03	R214	05/11/2020	10.24	Put	Bond Future	11,311.8100		11.3118	12,308.8000	12.3088	8.814	0	0	0
2020/04/03	R214	04/02/2021	10.33	Call	Bond Future		447.1500	0.4472	328.4000	0.3284	(26.557)	0	0	0
2020/04/03	R214	04/02/2021			Bond Future		12.4228	59.4761	12.6661	58.3655	1.959	0.0000	0.0000	0
2020/04/03	R214	04/02/2021	10.31	Call	Bond Future		435.7400	0.4357	319.5700	0.3196	(26.660)	0	0	0
2020/04/03	R214	04/02/2021	10.31	Put	Bond Future	11,828.7100		11.8287	12,823.2200	12.8232	8.408	0	0	0
2020/04/03	R214	04/02/2021	10.33	Put	Bond Future	11,715.5000		11.7155	12,707.4300	12.7074	8.467	0	0	0
2020/04/03	R214	04/02/2021	10.32	Call	Bond Future		441.4200	0.4414	323.9600	0.3240	(26.610)	0	0	0
2020/04/03	R214	04/02/2021	10.32	Put	Bond Future	11,772.0400		11.7720	12,765.2600	12.7653	8.437	0	0	0
2020/04/03	R248	07/05/2020	9.79	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	R248	07/05/2020	9.77	Put	Bond Future	16,169.0200		16.1690	17,325.8200	17.3258	7.154	0	0	0
2020/04/03	R248	07/05/2020	10.20	Call	Bond Future		0.0800	0.0001	0.0100	0.0000	(87.500)	0	0	0
2020/04/03	R248	07/05/2020	9.69	Put	Bond Future	16,871.1400		16.8711	18,027.9400	18.0279	6.857	0	0	0
2020/04/03	R248	07/05/2020			Bond Future		11.9747	75.8521	12.1658	74.6953	1.595	0.0000	0.0000	98,621
2020/04/03	R248	07/05/2020	9.79	Put	Bond Future	15,994.9500		15.9949	17,151.7500	17.1517	7.232	0	0	0
2020/04/03	R248	07/05/2020	9.77	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	R248	07/05/2020	10.70	Call	Bond Future		4.4300	0.0044	1.0500	0.0011	(76.298)	0	0	0
2020/04/03	R248	07/05/2020	10.70	Put	Bond Future	8,655.7000		8.6557	9,809.1200	9.8091	13.326	0	0	300
2020/04/03	R248	07/05/2020	9.78	Put	Bond Future	16,081.9200		16.0819	17,238.7200	17.2387	7.193	0	0	0
2020/04/03	R248	07/05/2020	10.20	Put	Bond Future	12,550.8500		12.5509	13,707.5800	13.7076	9.216	0	0	300
2020/04/03	R248	07/05/2020	9.69	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/04/03	R248	07/05/2020	9.78	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/03	R248	06/08/2020	11.80	Call	Bond Future	1,495.5300		1.4955	1,087.5300	1.0875	(27.281)	0	0	470
2020/04/03	R248	06/08/2020	12.75	Call	Bond Future	4,646.7300		4.6467	3,828.8400	3.8288	(17.601)	0	0	814
2020/04/03	R248	06/08/2020	10.35	Call	Bond Future		65.0800	0.0651	36.6400	0.0366	(43.700)	0	0	640
2020/04/03	R248	06/08/2020	11.85	Put	Bond Future	3,432.7700		3.4328	4,176.5200	4.1765	21.666	0	0	0
2020/04/03	R248	06/08/2020	9.00	Put	Bond Future	24,350.3300		24.3503	25,525.1900	25.5252	4.825	0	0	0
2020/04/03	R248	06/08/2020	10.20	Call	Bond Future		41.1000	0.0411	22.4100	0.0224	(45.474)	0	0	0
2020/04/03	R248	06/08/2020			Bond Future		12.1468	77.0346	12.3461	75.8596	1.641	0.0000	0.0000	400

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2020/04/03	R248	06/08/2020	10.35	Put	Bond Future	12,445.7900	12.4458	13,592.3900	13.5924	9.213	0	0	0
2020/04/03	R248	06/08/2020	11.85	Call	Bond Future	1,616.8500	1.6169	1,185.5600	1.1856	(26.675)	0	0	0
2020/04/03	R248	06/08/2020	11.15	Put	Bond Future	6,915.0800	6.9151	7,926.0800	7.9261	14.620	0	0	0
2020/04/03	R248	06/08/2020	11.15	Call	Bond Future	476.6200	0.4766	312.5800	0.3126	(34.417)	0	0	0
2020/04/03	R248	06/08/2020	10.85	Put	Bond Future	8,824.6600	8.8247	9,906.6300	9.9066	12.261	0	0	0
2020/04/03	R248	06/08/2020	10.85	Call	Bond Future	245.9000	0.2459	152.8300	0.1528	(37.849)	0	0	640
2020/04/03	R248	06/08/2020	9.25	Put	Bond Future	21,925.1100	21.9251	23,099.5600	23.0996	5.357	0	0	0
2020/04/03	R248	06/08/2020	9.25	Call	Bond Future	1.0500	0.0011	0.4600	0.0005	(56.190)	0	0	20,640
2020/04/03	R248	06/08/2020	10.18	Call	Bond Future	38.5700	0.0386	20.9400	0.0209	(45.709)	0	0	0
2020/04/03	R248	06/08/2020	10.18	Put	Bond Future	13,783.3600	13.7834	14,940.7700	14.9408	8.397	0	0	0
2020/04/03	R248	06/08/2020	11.80	Put	Bond Future	3,625.4400	3.6254	4,392.4800	4.3925	21.157	0	0	0
2020/04/03	R248	06/08/2020	12.75	Put	Bond Future	1,194.0800	1.1941	1,551.2300	1.5512	29.910	0	0	0
2020/04/03	R248	06/08/2020	9.00	Call	Bond Future	0.3100	0.0003	0.1300	0.0001	(58.065)	0	0	3,000
2020/04/03	R248	06/08/2020	10.20	Put	Bond Future	13,623.4500	13.6235	14,779.8000	14.7798	8.488	0	0	0
2020/04/03	R248	06/08/2020	12.25	Put	Bond Future	2,186.8600	2.1869	2,743.8200	2.7438	25.468	0	0	0
2020/04/03	R248	06/08/2020	12.25	Call	Bond Future	2,799.5900	2.7996	2,181.5100	2.1815	(22.078)	0	0	814
2020/04/03	R248	06/08/2020	11.10	Put	Bond Future	7,217.8400	7.2178	8,242.5800	8.2426	14.197	0	0	0
2020/04/03	R248	06/08/2020	11.10	Call	Bond Future	429.6400	0.4296	279.3400	0.2793	(34.983)	0	0	470
2020/04/03	R248	06/08/2020	10.19	Call	Bond Future	39.8100	0.0398	21.6600	0.0217	(45.592)	0	0	0
2020/04/03	R248	06/08/2020	10.19	Put	Bond Future	13,703.3200	13.7033	14,860.2100	14.8602	8.442	0	0	0
2020/04/03	R248	05/11/2020	10.02	Put	Bond Future	16,200.4700	16.2005	17,355.1700	17.3552	7.128	0	0	0
2020/04/03	R248	05/11/2020	10.03	Call	Bond Future	115.4700	0.1155	76.0000	0.0760	(34.182)	0	0	0
2020/04/03	R248	05/11/2020			Bond Future	12.3215	73.8068	12.5293	72.6134	1.687	0.0000	0.0000	0
2020/04/03	R248	05/11/2020	10.04	Call	Bond Future	117.9800	0.1180	77.7400	0.0777	(34.107)	0	0	0
2020/04/03	R248	05/11/2020	10.04	Put	Bond Future	16,038.8700	16.0389	17,192.0400	17.1920	7.190	0	0	0
2020/04/03	R248	05/11/2020	10.02	Call	Bond Future	113.0100	0.1130	74.3000	0.0743	(34.254)	0	0	0
2020/04/03	R248	05/11/2020	10.03	Put	Bond Future	16,119.5700	16.1196	17,273.5100	17.2735	7.159	0	0	0
2020/04/03	R248	04/02/2021	10.46	Call	Bond Future	419.3800	0.4194	309.1300	0.3091	(26.289)	0	0	0
2020/04/03	R248	04/02/2021	10.47	Put	Bond Future	13,974.0600	13.9741	15,074.5300	15.0745	7.875	0	0	0
2020/04/03	R248	04/02/2021			Bond Future	12.5113	74.9678	12.7285	73.7557	1.736	0.0000	0.0000	0
2020/04/03	R248	04/02/2021	10.46	Put	Bond Future	14,045.3500	14.0454	15,147.2200	15.1472	7.845	0	0	0
2020/04/03	R248	04/02/2021	10.47	Call	Bond Future	425.6100	0.4256	313.9600	0.3140	(26.233)	0	0	0
2020/04/03	R248	04/02/2021	10.48	Call	Bond Future	431.9200	0.4319	318.8500	0.3189	(26.178)	0	0	0
2020/04/03	R248	04/02/2021	10.48	Put	Bond Future	13,902.9800	13.9030	15,002.0300	15.0020	7.905	0	0	0

Total **1455743**