



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/04/2020 TO 07/04/2020

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
2020/04/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	2025	07/05/2020		Bond Future	133.4561	133.4561	133.7728	133.7728	0.237	0.0000	0.0000	2,087
2020/04/07	2025	06/08/2020		Bond Future	134.0608	134.0608	134.3514	134.3514	0.217	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
2020/04/07	2025	05/11/2020			Bond Future	136.1817	136.1817	136.4316	136.4316	0.184	0.0000	0.0000	0
2020/04/07	2025	04/02/2021			Bond Future	136.8252	136.8252	136.9773	136.9773	0.111	0.0000	0.0000	0
2020/04/07	2029	07/05/2020			Bond Future	95.7442	95.7442	95.7587	95.7587	0.015	0.0000	0.0000	2,571
2020/04/07	2029	06/08/2020			Bond Future	97.2600	97.2600	97.2526	97.2526	(0.008)	0.0000	0.0000	0
2020/04/07	2029	05/11/2020			Bond Future	97.6547	97.6547	97.6146	97.6146	(0.041)	0.0000	0.0000	0
2020/04/07	2029	04/02/2021			Bond Future	99.2140	99.2140	99.1001	99.1001	(0.115)	0.0000	0.0000	0
2020/04/07	2030	07/05/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	2030	07/05/2020	8.78	Put	Bond Future	14,527.5100	14.5275	12,618.7400	12.6187	(13.139)	0	0	0
2020/04/07	2030	07/05/2020	8.85	Put	Bond Future	14,092.2200	14.0922	12,183.4500	12.1835	(13.545)	0	0	5,820
2020/04/07	2030	07/05/2020	8.45	Put	Bond Future	16,615.2300	16.6152	14,706.4600	14.7065	(11.488)	0	0	0
2020/04/07	2030	07/05/2020	9.19	Put	Bond Future	12,014.6900	12.0147	10,106.0100	10.1060	(15.886)	0	0	0
2020/04/07	2030	07/05/2020			Bond Future	11.3759	82.6630	11.0005	84.5717	(3.299)	0.0000	0.0000	102,849
2020/04/07	2030	07/05/2020	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	2030	07/05/2020	8.80	Put	Bond Future	14,402.8800	14.4029	12,494.1100	12.4941	(13.253)	0	0	0
2020/04/07	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/07	2030	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0900	0.0001	100.000	0	0	0
2020/04/07	2030	07/05/2020	8.79	Put	Bond Future	14,465.1700	14.4652	12,556.4000	12.5564	(13.196)	0	0	0
2020/04/07	2030	07/05/2020	8.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	2030	07/05/2020	8.90	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/07	2030	07/05/2020	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/07	2030	07/05/2020	8.90	Put	Bond Future	13,782.8900	13.7829	11,874.1300	11.8741	(13.849)	0	0	5,820
2020/04/07	2030	06/08/2020	10.70	Call	Bond Future	627.2600	0.6273	1,140.6400	1.1406	81.845	0	0	470
2020/04/07	2030	06/08/2020	10.00	Call	Bond Future	169.5200	0.1695	362.8200	0.3628	114.028	0	0	470
2020/04/07	2030	06/08/2020	10.05	Put	Bond Future	8,163.6800	8.1637	6,454.4900	6.4545	(20.937)	0	0	0
2020/04/07	2030	06/08/2020	9.75	Put	Bond Future	9,749.0100	9.7490	7,954.7000	7.9547	(18.405)	0	0	0
2020/04/07	2030	06/08/2020	9.42	Call	Bond Future	43.6600	0.0437	108.3300	0.1083	148.122	0	0	0
2020/04/07	2030	06/08/2020	9.11	Call	Bond Future	18.9400	0.0189	51.0500	0.0511	169.535	0	0	0
2020/04/07	2030	06/08/2020			Bond Future	11.5892	79.9430	11.2007	81.8620	(3.353)	0.0000	0.0000	2,200
2020/04/07	2030	06/08/2020	10.70	Put	Bond Future	5,111.0500	5.1111	3,705.4600	3.7055	(27.501)	0	0	0
2020/04/07	2030	06/08/2020	9.05	Put	Bond Future	13,745.1700	13.7452	11,853.9700	11.8540	(13.759)	0	0	0
2020/04/07	2030	06/08/2020	9.05	Call	Bond Future	15.9600	0.0160	43.7300	0.0437	173.997	0	0	450
2020/04/07	2030	06/08/2020	8.36	Put	Bond Future	17,991.6000	17.9916	16,076.7700	16.0768	(10.643)	0	0	0
2020/04/07	2030	06/08/2020	8.36	Call	Bond Future	1.7900	0.0018	5.9300	0.0059	231.285	0	0	800
2020/04/07	2030	06/08/2020	8.86	Put	Bond Future	14,886.9800	14.8870	12,985.1800	12.9852	(12.775)	0	0	0
2020/04/07	2030	06/08/2020	8.86	Call	Bond Future	9.1100	0.0091	26.2800	0.0263	188.474	0	0	800
2020/04/07	2030	06/08/2020	9.09	Call	Bond Future	17.9000	0.0179	48.5000	0.0485	170.950	0	0	0
2020/04/07	2030	06/08/2020	9.09	Put	Bond Future	13,507.6100	13.5076	11,619.2400	11.6192	(13.980)	0	0	0
2020/04/07	2030	06/08/2020	10.00	Put	Bond Future	8,421.3700	8.4214	6,695.7000	6.6957	(20.492)	0	0	0
2020/04/07	2030	06/08/2020	10.75	Call	Bond Future	680.0500	0.6800	1,223.2500	1.2233	79.876	0	0	0
2020/04/07	2030	06/08/2020	10.05	Call	Bond Future	188.2800	0.1883	398.0600	0.3981	111.419	0	0	0
2020/04/07	2030	06/08/2020	9.75	Call	Bond Future	97.5400	0.0975	222.2000	0.2222	127.804	0	0	450
2020/04/07	2030	06/08/2020	9.42	Put	Bond Future	11,587.8100	11.5878	9,733.5100	9.7335	(16.002)	0	0	800
2020/04/07	2030	06/08/2020	9.11	Put	Bond Future	13,389.2000	13.3892	11,502.3400	11.5023	(14.092)	0	0	0
2020/04/07	2030	06/08/2020	10.75	Put	Bond Future	4,902.9500	4.9030	3,527.1800	3.5272	(28.060)	0	0	0
2020/04/07	2030	06/08/2020	9.20	Put	Bond Future	12,859.5500	12.8595	10,980.2600	10.9803	(14.614)	0	0	0
2020/04/07	2030	06/08/2020	9.20	Call	Bond Future	24.3400	0.0243	64.0200	0.0640	163.024	0	0	323

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
2020/04/07	2030	06/08/2020	8.50	Put	Bond Future	17,108.1000	17.1081	15,195.4500	15.1955	(11.180)	0	0	0
2020/04/07	2030	06/08/2020	8.50	Call	Bond Future	2.8800	0.0029	9.2000	0.0092	219.444	0	0	323
2020/04/07	2030	06/08/2020	9.10	Call	Bond Future	18.4100	0.0184	49.7600	0.0498	170.288	0	0	0
2020/04/07	2030	06/08/2020	9.10	Put	Bond Future	13,448.3700	13.4484	11,560.7500	11.5608	(14.036)	0	0	0
2020/04/07	2030	05/11/2020	8.10	Put	Bond Future	20,378.2600	20.3783	18,471.2100	18.4712	(9.358)	0	0	0
2020/04/07	2030	05/11/2020	8.73	Call	Bond Future	41.8500	0.0418	87.3500	0.0873	108.722	0	0	3,000
2020/04/07	2030	05/11/2020	10.06	Put	Bond Future	9,214.2100	9.2142	7,583.4600	7.5835	(17.698)	0	0	1,000
2020/04/07	2030	05/11/2020	9.39	Put	Bond Future	12,695.3700	12.6954	10,900.7700	10.9008	(14.136)	0	0	0
2020/04/07	2030	05/11/2020	9.38	Call	Bond Future	140.0300	0.1400	264.7300	0.2647	89.052	0	0	0
2020/04/07	2030	05/11/2020			Bond Future	11.7963	81.1892	11.3964	83.1103	(3.390)	0.0000	0.0000	0
2020/04/07	2030	05/11/2020	9.61	Call	Bond Future	205.1000	0.2051	374.9400	0.3749	82.808	0	0	0
2020/04/07	2030	05/11/2020	9.61	Put	Bond Future	11,505.9500	11.5060	9,754.7400	9.7547	(15.220)	0	0	3,000
2020/04/07	2030	05/11/2020	8.85	Put	Bond Future	15,776.6500	15.7766	13,911.2500	13.9113	(11.824)	0	0	0
2020/04/07	2030	05/11/2020	8.85	Call	Bond Future	53.0900	0.0531	108.7400	0.1087	104.822	0	0	3,000
2020/04/07	2030	05/11/2020	8.34	Put	Bond Future	18,868.4900	18.8685	16,969.9200	16.9699	(10.062)	0	0	0
2020/04/07	2030	05/11/2020	8.34	Call	Bond Future	18.4100	0.0184	40.8900	0.0409	122.108	0	0	1,000
2020/04/07	2030	05/11/2020	9.04	Put	Bond Future	14,668.2100	14.6682	12,822.6400	12.8226	(12.582)	0	0	0
2020/04/07	2030	05/11/2020	9.04	Call	Bond Future	76.2900	0.0763	151.7700	0.1518	98.938	0	0	1,000
2020/04/07	2030	05/11/2020	9.86	Put	Bond Future	10,207.7100	10.2077	8,517.9300	8.5179	(16.554)	0	0	14,160
2020/04/07	2030	05/11/2020	8.36	Put	Bond Future	18,744.2200	18.7442	16,846.5100	16.8465	(10.124)	0	0	0
2020/04/07	2030	05/11/2020	8.10	Call	Bond Future	10.7000	0.0107	24.7000	0.0247	130.841	0	0	3,000
2020/04/07	2030	05/11/2020	8.73	Put	Bond Future	16,489.2900	16.4893	14,613.7400	14.6137	(11.374)	0	0	0
2020/04/07	2030	05/11/2020	9.23	Put	Bond Future	13,585.6000	13.5856	11,765.1500	11.7652	(13.400)	0	0	0
2020/04/07	2030	05/11/2020	10.06	Call	Bond Future	405.5200	0.4055	695.8200	0.6958	71.587	0	0	0
2020/04/07	2030	05/11/2020	10.37	Put	Bond Future	7,762.4600	7.7625	6,240.8500	6.2409	(19.602)	0	0	15,947
2020/04/07	2030	05/11/2020	9.39	Call	Bond Future	142.4400	0.1424	268.8900	0.2689	88.774	0	0	0
2020/04/07	2030	05/11/2020	9.38	Put	Bond Future	12,750.4100	12.7504	10,954.0600	10.9541	(14.089)	0	0	0
2020/04/07	2030	05/11/2020	9.86	Call	Bond Future	302.6600	0.3027	533.9300	0.5339	76.412	0	0	0
2020/04/07	2030	05/11/2020	8.36	Call	Bond Future	19.2400	0.0192	42.5800	0.0426	121.310	0	0	14,160
2020/04/07	2030	05/11/2020	8.86	Put	Bond Future	15,717.6900	15.7177	13,853.2200	13.8532	(11.862)	0	0	0
2020/04/07	2030	05/11/2020	8.86	Call	Bond Future	54.1300	0.0541	110.7100	0.1107	104.526	0	0	14,160
2020/04/07	2030	05/11/2020	9.23	Call	Bond Future	107.8100	0.1078	208.4100	0.2084	93.312	0	0	3,000
2020/04/07	2030	05/11/2020	10.47	Call	Bond Future	702.8700	0.7029	1,141.9400	1.1419	62.468	0	0	0
2020/04/07	2030	05/11/2020	10.47	Put	Bond Future	7,318.9100	7.3189	5,836.9300	5.8369	(20.249)	0	0	3,000
2020/04/07	2030	05/11/2020	8.53	Put	Bond Future	17,697.6400	17.6976	15,808.5800	15.8086	(10.674)	0	0	0
2020/04/07	2030	05/11/2020	8.53	Call	Bond Future	27.7300	0.0277	59.7200	0.0597	115.362	0	0	15,947
2020/04/07	2030	05/11/2020	9.03	Put	Bond Future	14,725.9200	14.7259	12,879.1800	12.8792	(12.541)	0	0	0
2020/04/07	2030	05/11/2020	9.03	Call	Bond Future	74.8800	0.0749	149.1900	0.1492	99.239	0	0	15,947
2020/04/07	2030	05/11/2020	10.37	Call	Bond Future	618.3300	0.6183	1,017.7700	1.0178	64.600	0	0	0
2020/04/07	2030	05/11/2020	9.40	Call	Bond Future	144.8900	0.1449	273.1000	0.2731	88.488	0	0	0
2020/04/07	2030	05/11/2020	9.40	Put	Bond Future	12,640.4200	12.6404	10,847.5800	10.8476	(14.183)	0	0	0
2020/04/07	2030	04/02/2021	9.12	Call	Bond Future	135.1400	0.1351	240.3900	0.2404	77.882	0	0	1,000
2020/04/07	2030	04/02/2021	8.36	Call	Bond Future	38.7300	0.0387	75.3300	0.0753	94.500	0	0	800
2020/04/07	2030	04/02/2021	9.16	Call	Bond Future	143.5300	0.1435	254.1500	0.2541	77.071	0	0	0
2020/04/07	2030	04/02/2021	9.15	Put	Bond Future	14,937.8800	14.9379	13,158.3600	13.1584	(11.913)	0	0	0
2020/04/07	2030	04/02/2021			Bond Future	12.0243	78.4603	11.6191	80.3491	(3.371)	0.0000	0.0000	0
2020/04/07	2030	04/02/2021	8.37	Put	Bond Future	19,471.3200	19.4713	17,619.7000	17.6197	(9.509)	0	0	0
2020/04/07	2030	04/02/2021	8.37	Call	Bond Future	39.4300	0.0394	76.5900	0.0766	94.243	0	0	1,000

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
2020/04/07	2030	04/02/2021	9.17	Call	Bond Future	145.6900	0.1457	257.6900	0.2577	76.876	0	0	0
2020/04/07	2030	04/02/2021	9.17	Put	Bond Future	14,827.1100	14.8271	13,050.3300	13.0503	(11.983)	0	0	0
2020/04/07	2030	04/02/2021	9.12	Put	Bond Future	15,104.5900	15.1046	13,321.0600	13.3211	(11.808)	0	0	0
2020/04/07	2030	04/02/2021	8.36	Put	Bond Future	19,531.9600	19.5320	17,679.7800	17.6798	(9.483)	0	0	0
2020/04/07	2030	04/02/2021	9.16	Put	Bond Future	14,882.4600	14.8825	13,104.3000	13.1043	(11.948)	0	0	0
2020/04/07	2030	04/02/2021	9.15	Call	Bond Future	141.3900	0.1414	250.6500	0.2507	77.276	0	0	0
2020/04/07	2030	04/02/2021	8.86	Put	Bond Future	16,576.1800	16.5762	14,762.4900	14.7625	(10.942)	0	0	0
2020/04/07	2030	04/02/2021	8.86	Call	Bond Future	90.1600	0.0902	165.2500	0.1652	83.285	0	0	800
2020/04/07	2030	04/02/2021	10.20	Call	Bond Future	573.1000	0.5731	906.8600	0.9069	58.238	0	0	0
2020/04/07	2030	04/02/2021	10.20	Put	Bond Future	9,570.1500	9.5701	8,015.1300	8.0151	(16.249)	0	0	1,800
2020/04/07	2032	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	2032	07/05/2020	9.54	Put	Bond Future	13,268.0900	13.2681	11,253.7600	11.2538	(15.182)	0	0	3,000
2020/04/07	2032	07/05/2020	8.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/07	2032	07/05/2020	9.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/07	2032	07/05/2020	9.20	Call	Bond Future	11.7878	78.6065	11.4132	80.6209	(3.178)	0.0000	0.0000	79,037
2020/04/07	2032	07/05/2020	9.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/07	2032	07/05/2020	9.17	Put	Bond Future	15,747.5800	15.7476	13,733.2100	13.7332	(12.792)	0	0	0
2020/04/07	2032	07/05/2020	9.54	Call	Bond Future	0.0000	0.0000	0.0400	0.0000	100.000	0	0	0
2020/04/07	2032	07/05/2020	9.00	Put	Bond Future	16,917.8200	16.9178	14,903.4500	14.9035	(11.907)	0	0	0
2020/04/07	2032	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/07	2032	07/05/2020	9.50	Put	Bond Future	13,531.7600	13.5318	11,517.4200	11.5174	(14.886)	0	0	0
2020/04/07	2032	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0	0	7,500
2020/04/07	2032	07/05/2020	9.30	Put	Bond Future	14,865.9800	14.8660	12,851.6100	12.8516	(13.550)	0	0	0
2020/04/07	2032	07/05/2020	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/07	2032	07/05/2020	9.19	Put	Bond Future	15,611.2000	15.6112	13,596.8300	13.5968	(12.903)	0	0	0
2020/04/07	2032	07/05/2020	8.82	Put	Bond Future	18,178.7800	18.1788	16,164.4100	16.1644	(11.081)	0	0	0
2020/04/07	2032	07/05/2020	9.20	Put	Bond Future	15,543.1100	15.5431	13,528.7400	13.5287	(12.960)	0	0	0
2020/04/07	2032	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	2032	07/05/2020	9.18	Put	Bond Future	15,679.3500	15.6793	13,664.9800	13.6650	(12.847)	0	0	0
2020/04/07	2032	06/08/2020	8.79	Put	Bond Future	19,287.8000	19.2878	17,264.1800	17.2642	(10.492)	0	0	0
2020/04/07	2032	06/08/2020	9.29	Put	Bond Future	15,875.8800	15.8759	13,864.4300	13.8644	(12.670)	0	0	0
2020/04/07	2032	06/08/2020	9.46	Put	Bond Future	14,756.8400	14.7568	12,754.4600	12.7545	(13.569)	0	0	0
2020/04/07	2032	06/08/2020	9.45	Call	Bond Future	12.9100	0.0129	36.9100	0.0369	185.902	0	0	0
2020/04/07	2032	06/08/2020			Bond Future	11.9941	79.8315	11.6070	81.8585	(3.227)	0.0000	0.0000	300
2020/04/07	2032	06/08/2020	9.91	Call	Bond Future	48.0400	0.0480	120.5100	0.1205	150.853	0	0	0
2020/04/07	2032	06/08/2020	9.91	Put	Bond Future	11,903.3800	11.9034	9,948.8300	9.9488	(16.420)	0	0	800
2020/04/07	2032	06/08/2020	8.79	Call	Bond Future	1.3700	0.0014	4.7700	0.0048	248.175	0	0	800
2020/04/07	2032	06/08/2020	9.29	Call	Bond Future	7.8000	0.0078	23.3700	0.0234	199.615	0	0	800
2020/04/07	2032	06/08/2020	9.46	Call	Bond Future	13.3100	0.0133	37.9500	0.0380	185.124	0	0	0
2020/04/07	2032	06/08/2020	9.45	Put	Bond Future	14,822.0700	14.8221	12,819.0500	12.8190	(13.514)	0	0	0
2020/04/07	2032	06/08/2020	9.47	Call	Bond Future	13.7200	0.0137	39.0200	0.0390	184.402	0	0	0
2020/04/07	2032	06/08/2020	9.47	Put	Bond Future	14,691.6800	14.6917	12,689.9600	12.6900	(13.625)	0	0	0
2020/04/07	2032	05/11/2020	9.61	Put	Bond Future	14,800.2400	14.8002	12,866.2600	12.8663	(13.067)	0	0	0
2020/04/07	2032	05/11/2020	10.99	Call	Bond Future	838.9800	0.8390	1,350.6100	1.3506	60.982	0	0	0
2020/04/07	2032	05/11/2020	9.44	Put	Bond Future	15,868.5400	15.8685	13,911.7000	13.9117	(12.332)	0	0	0
2020/04/07	2032	05/11/2020	11.08	Call	Bond Future	936.6300	0.9366	1,490.3900	1.4904	59.123	0	0	0
2020/04/07	2032	05/11/2020	9.77	Put	Bond Future	13,818.7900	13.8188	11,911.0300	11.9110	(13.806)	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
2020/04/07	2032	05/11/2020			Bond Future	12.2031	76.9215	11.8047	78.9530	(3.264)	0.0000	0.0000	0
2020/04/07	2032	05/11/2020	10.99	Put	Bond Future	7,268.9800	7.2690	5,749.1300	5.7491	(20.909)	0	0	3,000
2020/04/07	2032	05/11/2020	9.76	Call	Bond Future	132.9900	0.1330	254.9200	0.2549	91.684	0	0	0
2020/04/07	2032	05/11/2020	9.76	Put	Bond Future	13,879.4200	13.8794	11,969.8700	11.9699	(13.758)	0	0	0
2020/04/07	2032	05/11/2020	9.11	Call	Bond Future	37.8800	0.0379	80.4300	0.0804	112.328	0	0	3,000
2020/04/07	2032	05/11/2020	9.61	Call	Bond Future	101.3900	0.1014	198.8900	0.1989	96.163	0	0	3,000
2020/04/07	2032	05/11/2020	9.44	Call	Bond Future	73.5700	0.0736	148.2100	0.1482	101.454	0	0	1,000
2020/04/07	2032	05/11/2020	11.08	Put	Bond Future	6,864.0400	6.8640	5,386.3200	5.3863	(21.528)	0	0	1,000
2020/04/07	2032	05/11/2020	9.77	Call	Bond Future	135.3600	0.1354	259.0800	0.2591	91.401	0	0	0
2020/04/07	2032	05/11/2020	9.11	Put	Bond Future	18,012.5100	18.0125	16,023.5800	16.0236	(11.042)	0	0	0
2020/04/07	2032	05/11/2020	8.94	Put	Bond Future	19,151.2000	19.1512	17,150.8700	17.1509	(10.445)	0	0	0
2020/04/07	2032	05/11/2020	8.94	Call	Bond Future	26.3200	0.0263	57.4700	0.0575	118.351	0	0	1,000
2020/04/07	2032	05/11/2020	9.75	Call	Bond Future	130.6500	0.1306	250.8200	0.2508	91.979	0	0	0
2020/04/07	2032	05/11/2020	9.75	Put	Bond Future	13,940.1500	13.9402	12,028.8400	12.0288	(13.711)	0	0	0
2020/04/07	2032	04/02/2021	10.82	Put	Bond Future	9,222.1800	9.2222	7,647.5700	7.6476	(17.074)	0	0	800
2020/04/07	2032	04/02/2021	9.29	Call	Bond Future	98.8400	0.0988	180.0200	0.1800	82.133	0	0	800
2020/04/07	2032	04/02/2021	9.63	Call	Bond Future	168.1600	0.1682	294.4900	0.2945	75.125	0	0	0
2020/04/07	2032	04/02/2021			Bond Future	12.4270	78.1316	12.0231	80.1351	(3.250)	0.0000	0.0000	0
2020/04/07	2032	04/02/2021	8.79	Put	Bond Future	21,097.6700	21.0977	19,133.2200	19.1332	(9.311)	0	0	0
2020/04/07	2032	04/02/2021	8.79	Call	Bond Future	41.8100	0.0418	80.8500	0.0809	93.375	0	0	800
2020/04/07	2032	04/02/2021	9.61	Call	Bond Future	163.1700	0.1632	286.4100	0.2864	75.529	0	0	0
2020/04/07	2032	04/02/2021	9.61	Put	Bond Future	15,827.2600	15.8273	13,947.0100	13.9470	(11.880)	0	0	0
2020/04/07	2032	04/02/2021	10.82	Call	Bond Future	790.6000	0.7906	1,219.4800	1.2195	54.247	0	0	0
2020/04/07	2032	04/02/2021	9.29	Put	Bond Future	17,817.3100	17.8173	15,895.0000	15.8950	(10.789)	0	0	0
2020/04/07	2032	04/02/2021	9.63	Put	Bond Future	15,705.9100	15.7059	13,828.7500	13.8288	(11.952)	0	0	0
2020/04/07	2032	04/02/2021	9.62	Call	Bond Future	165.6500	0.1657	290.4300	0.2904	75.327	0	0	0
2020/04/07	2032	04/02/2021	9.62	Put	Bond Future	15,766.5400	15.7665	13,887.8300	13.8878	(11.916)	0	0	0
2020/04/07	2033	07/05/2020			Bond Future	93.5244	93.5244	94.0006	94.0006	0.509	0.0000	0.0000	7,089
2020/04/07	2033	06/08/2020			Bond Future	95.0052	95.0052	95.4670	95.4670	0.486	0.0000	0.0000	0
2020/04/07	2033	05/11/2020			Bond Future	95.2868	95.2868	95.7241	95.7241	0.459	0.0000	0.0000	0
2020/04/07	2033	04/02/2021			Bond Future	96.8082	96.8082	97.1808	97.1808	0.385	0.0000	0.0000	0
2020/04/07	2037	07/05/2020	9.60	Put	Bond Future	16,520.9100	16.5209	14,536.1400	14.5361	(12.014)	0	0	0
2020/04/07	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	2037	07/05/2020	9.70	Put	Bond Future	15,757.3700	15.7574	13,772.6000	13.7726	(12.596)	0	0	0
2020/04/07	2037	07/05/2020			Bond Future	12.1009	76.7672	11.7568	78.7520	(2.843)	0.0000	0.0000	85,735
2020/04/07	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	2037	07/05/2020	9.59	Put	Bond Future	16,597.7900	16.5978	14,613.0200	14.6130	(11.958)	0	0	0
2020/04/07	2037	07/05/2020	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/07	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	2037	07/05/2020	9.61	Put	Bond Future	16,444.1200	16.4441	14,459.3500	14.4593	(12.070)	0	0	0
2020/04/07	2037	07/05/2020	10.00	Put	Bond Future	13,523.5400	13.5235	11,538.8300	11.5388	(14.676)	0	0	0
2020/04/07	2037	07/05/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0600	0.0001	100.000	0	0	7,500
2020/04/07	2037	06/08/2020	9.88	Put	Bond Future	15,466.3600	15.4664	13,492.8700	13.4929	(12.760)	0	0	0
2020/04/07	2037	06/08/2020			Bond Future	12.2995	73.7049	11.9442	75.7025	(2.889)	0.0000	0.0000	300
2020/04/07	2037	06/08/2020	9.87	Call	Bond Future	13.6400	0.0136	37.0200	0.0370	171.408	0	0	0
2020/04/07	2037	06/08/2020	9.87	Put	Bond Future	15,539.7300	15.5397	13,565.5800	13.5656	(12.704)	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
2020/04/07	2037	06/08/2020	9.88	Call	Bond Future	14.0900	0.0141	38.1300	0.0381	170.617	0	0	0
2020/04/07	2037	06/08/2020	9.86	Call	Bond Future	13.2100	0.0132	35.9400	0.0359	172.067	0	0	0
2020/04/07	2037	06/08/2020	9.86	Put	Bond Future	15,613.2000	15.6132	13,638.4000	13.6384	(12.648)	0	0	0
2020/04/07	2037	05/11/2020	10.18	Call	Bond Future	147.6300	0.1476	271.8800	0.2719	84.163	0	0	0
2020/04/07	2037	05/11/2020	10.17	Put	Bond Future	14,484.6800	14.4847	12,604.1500	12.6041	(12.983)	0	0	0
2020/04/07	2037	05/11/2020			Bond Future	12.4900	74.8540	12.1250	76.8569	(2.922)	0.0000	0.0000	0
2020/04/07	2037	05/11/2020	10.19	Call	Bond Future	150.4000	0.1504	276.5700	0.2766	83.890	0	0	0
2020/04/07	2037	05/11/2020	10.19	Put	Bond Future	14,348.6800	14.3487	12,471.9600	12.4720	(13.079)	0	0	0
2020/04/07	2037	05/11/2020	10.17	Call	Bond Future	144.8900	0.1449	267.2500	0.2673	84.450	0	0	0
2020/04/07	2037	05/11/2020	10.18	Put	Bond Future	14,416.6200	14.4166	12,537.9800	12.5380	(13.031)	0	0	0
2020/04/07	2037	04/02/2021	13.73	Call	Bond Future	6,983.7800	6.9838	8,467.1900	8.4672	21.241	0	0	0
2020/04/07	2037	04/02/2021	10.35	Call	Bond Future	321.3800	0.3214	519.1000	0.5191	61.522	0	0	0
2020/04/07	2037	04/02/2021	10.27	Call	Bond Future	286.8000	0.2868	467.1500	0.4672	62.884	0	0	0
2020/04/07	2037	04/02/2021	10.85	Call	Bond Future	620.4300	0.6204	952.7200	0.9527	53.558	0	0	0
2020/04/07	2037	04/02/2021	10.28	Put	Bond Future	14,897.9600	14.8980	13,103.8900	13.1039	(12.042)	0	0	0
2020/04/07	2037	04/02/2021			Bond Future	12.6971	71.7750	12.3272	73.7515	(2.914)	0.0000	0.0000	0
2020/04/07	2037	04/02/2021	11.97	Put	Bond Future	5,970.3100	5.9703	4,772.6700	4.7727	(20.060)	0	0	0
2020/04/07	2037	04/02/2021	11.97	Call	Bond Future	2,003.4000	2.0034	2,782.2900	2.7823	38.878	0	0	300
2020/04/07	2037	04/02/2021	9.65	Put	Bond Future	19,267.7200	19.2677	17,372.1000	17.3721	(9.838)	0	0	0
2020/04/07	2037	04/02/2021	9.65	Call	Bond Future	108.9000	0.1089	189.8100	0.1898	74.298	0	0	72
2020/04/07	2037	04/02/2021	13.73	Put	Bond Future	1,887.6500	1.8876	1,394.5300	1.3945	(26.123)	0	0	300
2020/04/07	2037	04/02/2021	10.35	Put	Bond Future	14,443.7600	14.4438	12,664.9500	12.6649	(12.315)	0	0	72
2020/04/07	2037	04/02/2021	11.90	Call	Bond Future	1,882.3700	1.8824	2,629.2200	2.6292	39.676	0	0	0
2020/04/07	2037	04/02/2021	10.27	Put	Bond Future	14,963.3800	14.9634	13,167.2000	13.1672	(12.004)	0	0	0
2020/04/07	2037	04/02/2021	10.85	Put	Bond Future	11,397.3100	11.3973	9,753.0700	9.7531	(14.427)	0	0	72
2020/04/07	2037	04/02/2021	10.28	Call	Bond Future	290.9500	0.2909	473.4100	0.4734	62.712	0	0	0
2020/04/07	2037	04/02/2021	10.48	Put	Bond Future	13,617.8300	13.6178	11,869.6500	11.8696	(12.837)	0	0	0
2020/04/07	2037	04/02/2021	10.48	Call	Bond Future	384.6900	0.3847	613.0400	0.6130	59.359	0	0	240
2020/04/07	2037	04/02/2021	11.90	Put	Bond Future	6,249.1400	6.2491	5,019.4600	5.0195	(19.678)	0	0	240
2020/04/07	2037	04/02/2021	10.29	Call	Bond Future	295.1500	0.2952	479.7300	0.4797	62.538	0	0	0
2020/04/07	2037	04/02/2021	10.29	Put	Bond Future	14,832.6800	14.8327	13,040.7300	13.0407	(12.081)	0	0	0
2020/04/07	2038	07/05/2020			Bond Future	109.1017	109.1017	110.4777	110.4777	1.261	0.0000	0.0000	11,962
2020/04/07	2038	06/08/2020			Bond Future	109.1322	109.1322	110.5046	110.5046	1.258	0.0000	0.0000	0
2020/04/07	2038	05/11/2020			Bond Future	110.8588	110.8588	112.2155	112.2155	1.224	0.0000	0.0000	0
2020/04/07	2038	04/02/2021			Bond Future	110.9066	110.9066	112.2011	112.2011	1.167	0.0000	0.0000	0
2020/04/07	2040	07/05/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	2040	07/05/2020	9.75	Put	Bond Future	16,699.5600	16.6996	14,653.6700	14.6537	(12.251)	0	0	0
2020/04/07	2040	07/05/2020	12.20	Call	Bond Future	1,474.1300	1.4741	2,874.2100	2.8742	94.977	0	0	325
2020/04/07	2040	07/05/2020	11.10	Put	Bond Future	6,556.7200	6.5567	4,585.0900	4.5851	(30.070)	0	0	0
2020/04/07	2040	07/05/2020	9.85	Put	Bond Future	15,880.9600	15.8810	13,835.0700	13.8351	(12.883)	0	0	0
2020/04/07	2040	07/05/2020			Bond Future	12.1191	79.2807	11.7854	81.3266	(2.754)	0.0000	0.0000	68,792
2020/04/07	2040	07/05/2020	9.74	Put	Bond Future	16,782.0400	16.7820	14,736.1500	14.7362	(12.191)	0	0	0
2020/04/07	2040	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	2040	07/05/2020	12.70	Put	Bond Future	238.0100	0.2380	57.2400	0.0572	(75.951)	0	0	0
2020/04/07	2040	07/05/2020	12.70	Call	Bond Future	3,595.0200	3.5950	5,460.1400	5.4601	51.881	0	0	325
2020/04/07	2040	07/05/2020	10.00	Put	Bond Future	14,674.0700	14.6741	12,628.2000	12.6282	(13.942)	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
2020/04/07	2040	07/05/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	2,640
2020/04/07	2040	07/05/2020	9.50	Put	Bond Future	18,796.4800	18.7965	16,750.5900	16.7506	(10.884)	0	0	0
2020/04/07	2040	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/04/07	2040	07/05/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	2040	07/05/2020	12.20	Put	Bond Future	991.6300	0.9916	345.8200	0.3458	(65.126)	0	0	0
2020/04/07	2040	07/05/2020	11.10	Call	Bond Future	16.7300	0.0167	90.9900	0.0910	443.873	0	0	450
2020/04/07	2040	07/05/2020	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/07	2040	07/05/2020	9.73	Put	Bond Future	16,864.6400	16.8646	14,818.7500	14.8188	(12.131)	0	0	0
2020/04/07	2040	07/05/2020	11.80	Put	Bond Future	2,403.3500	2.4034	1,127.3300	1.1273	(53.093)	0	0	0
2020/04/07	2040	07/05/2020	11.80	Call	Bond Future	448.7200	0.4487	1,218.5900	1.2186	171.570	0	0	450
2020/04/07	2040	07/05/2020	10.15	Put	Bond Future	13,491.8800	13.4919	11,446.0800	11.4461	(15.163)	0	0	0
2020/04/07	2040	07/05/2020	10.15	Call	Bond Future	0.0100	0.0000	0.1000	0.0001	900.000	0	0	7,500
2020/04/07	2040	06/08/2020	10.85	Call	Bond Future	171.3500	0.1714	364.3700	0.3644	112.647	0	0	0
2020/04/07	2040	06/08/2020	11.26	Put	Bond Future	7,015.8600	7.0159	5,346.5300	5.3465	(23.794)	0	0	517
2020/04/07	2040	06/08/2020	10.03	Call	Bond Future	15.9500	0.0160	43.1100	0.0431	170.282	0	0	0
2020/04/07	2040	06/08/2020	10.04	Call	Bond Future	16.5000	0.0165	44.4500	0.0445	169.394	0	0	0
2020/04/07	2040	06/08/2020	10.02	Put	Bond Future	15,633.0200	15.6330	13,600.4400	13.6004	(13.002)	0	0	0
2020/04/07	2040	06/08/2020			Bond Future	12.3130	76.0070	11.9681	78.0660	(2.801)	0.0000	0.0000	600
2020/04/07	2040	06/08/2020	10.04	Put	Bond Future	15,476.1200	15.4761	13,445.1100	13.4451	(13.124)	0	0	0
2020/04/07	2040	06/08/2020	10.02	Call	Bond Future	15.4200	0.0154	41.8000	0.0418	171.077	0	0	0
2020/04/07	2040	06/08/2020	10.85	Put	Bond Future	9,579.8000	9.5798	7,713.8600	7.7139	(19.478)	0	0	12,538
2020/04/07	2040	06/08/2020	11.26	Call	Bond Future	428.8100	0.4288	818.4400	0.8184	90.863	0	0	0
2020/04/07	2040	06/08/2020	10.79	Put	Bond Future	9,982.1300	9.9821	8,094.8100	8.0948	(18.907)	0	0	800
2020/04/07	2040	06/08/2020	9.57	Put	Bond Future	19,292.1000	19.2921	17,239.4000	17.2394	(10.640)	0	0	0
2020/04/07	2040	06/08/2020	10.03	Put	Bond Future	15,554.5100	15.5545	13,522.7100	13.5227	(13.062)	0	0	0
2020/04/07	2040	06/08/2020	10.79	Call	Bond Future	147.7200	0.1477	319.3600	0.3194	116.193	0	0	0
2020/04/07	2040	06/08/2020	9.57	Call	Bond Future	2.9400	0.0029	9.2000	0.0092	212.925	0	0	800
2020/04/07	2040	06/08/2020	10.07	Put	Bond Future	15,241.7000	15.2417	13,213.1900	13.2132	(13.309)	0	0	0
2020/04/07	2040	06/08/2020	10.07	Call	Bond Future	18.2400	0.0182	48.6900	0.0487	166.941	0	0	800
2020/04/07	2040	05/11/2020	10.23	Call	Bond Future	134.2000	0.1342	250.7600	0.2508	86.855	0	0	2,000
2020/04/07	2040	05/11/2020	11.70	Put	Bond Future	6,151.0200	6.1510	4,780.9000	4.7809	(22.275)	0	0	2,000
2020/04/07	2040	05/11/2020	10.00	Call	Bond Future	83.2000	0.0832	161.4900	0.1615	94.099	0	0	2,000
2020/04/07	2040	05/11/2020	9.50	Call	Bond Future	25.9400	0.0259	54.9100	0.0549	111.681	0	0	2,000
2020/04/07	2040	05/11/2020	10.30	Call	Bond Future	154.1600	0.1542	284.8000	0.2848	84.743	0	0	0
2020/04/07	2040	05/11/2020			Bond Future	12.4984	77.1919	12.1441	79.2564	(2.835)	0.0000	0.0000	0
2020/04/07	2040	05/11/2020	10.23	Put	Bond Future	15,152.1100	15.1521	13,204.2200	13.2042	(12.856)	0	0	0
2020/04/07	2040	05/11/2020	9.73	Put	Bond Future	19,026.9300	19.0269	17,009.3000	17.0093	(10.604)	0	0	0
2020/04/07	2040	05/11/2020	9.73	Call	Bond Future	45.3400	0.0453	92.1600	0.0922	103.264	0	0	2,000
2020/04/07	2040	05/11/2020	10.30	Put	Bond Future	14,638.2500	14.6383	12,704.4400	12.7044	(13.211)	0	0	0
2020/04/07	2040	05/11/2020	11.70	Call	Bond Future	1,363.2500	1.3632	2,057.5800	2.0576	50.932	0	0	0
2020/04/07	2040	05/11/2020	10.00	Put	Bond Future	16,891.0400	16.8910	14,904.8800	14.9049	(11.759)	0	0	0
2020/04/07	2040	05/11/2020	9.50	Put	Bond Future	20,923.5000	20.9235	18,888.0200	18.8880	(9.728)	0	0	0
2020/04/07	2040	05/11/2020	10.31	Call	Bond Future	157.2000	0.1572	289.9600	0.2900	84.453	0	0	0
2020/04/07	2040	05/11/2020	10.32	Put	Bond Future	14,492.7800	14.4928	12,563.2300	12.5632	(13.314)	0	0	0
2020/04/07	2040	05/11/2020	11.50	Call	Bond Future	1,062.8200	1.0628	1,645.9900	1.6460	54.870	0	0	0
2020/04/07	2040	05/11/2020	11.50	Put	Bond Future	7,128.9700	7.1290	5,647.6900	5.6477	(20.778)	0	0	2,000
2020/04/07	2040	05/11/2020	10.31	Put	Bond Future	14,565.4400	14.5654	12,633.7500	12.6338	(13.262)	0	0	0
2020/04/07	2040	05/11/2020	10.32	Call	Bond Future	160.2900	0.1603	295.1900	0.2952	84.160	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
2020/04/07	2040	04/02/2021	9.49	Call	Bond Future	70.2700		0.0703	125.9100	0.1259	79.180	0	0	500
2020/04/07	2040	04/02/2021	9.57	Put	Bond Future	21,455.6200		21.4556	19,481.5900	19.4816	(9.201)	0	0	0
2020/04/07	2040	04/02/2021	10.07	Put	Bond Future	17,534.7000		17.5347	15,628.3000	15.6283	(10.872)	0	0	0
2020/04/07	2040	04/02/2021	10.42	Put	Bond Future	15,006.9200		15.0069	13,172.7900	13.1728	(12.222)	0	0	0
2020/04/07	2040	04/02/2021			Bond Future	12.7001		73.8994	12.3408	75.9366	(2.829)	0.0000	0.0000	0
2020/04/07	2040	04/02/2021	11.74	Call	Bond Future	1,641.5700		1.6416	2,324.5400	2.3245	41.605	0	0	0
2020/04/07	2040	04/02/2021	11.74	Put	Bond Future	7,299.7500		7.2998	5,945.4600	5.9455	(18.553)	0	0	800
2020/04/07	2040	04/02/2021	10.07	Call	Bond Future	194.0100		0.1940	324.8700	0.3249	67.450	0	0	800
2020/04/07	2040	04/02/2021	10.41	Call	Bond Future	327.5700		0.3276	528.3100	0.5283	61.282	0	0	0
2020/04/07	2040	04/02/2021	10.41	Put	Bond Future	15,076.5500		15.0765	13,240.0300	13.2400	(12.181)	0	0	0
2020/04/07	2040	04/02/2021	9.49	Put	Bond Future	22,115.3600		22.1154	20,133.7400	20.1337	(8.960)	0	0	0
2020/04/07	2040	04/02/2021	9.57	Call	Bond Future	81.6200		0.0816	144.8500	0.1448	77.469	0	0	800
2020/04/07	2040	04/02/2021	10.42	Call	Bond Future	332.4000		0.3324	535.5300	0.5355	61.110	0	0	0
2020/04/07	2040	04/02/2021	11.57	Call	Bond Future	1,383.2300		1.3832	1,988.4600	1.9885	43.755	0	0	0
2020/04/07	2040	04/02/2021	11.57	Put	Bond Future	8,117.5200		8.1175	6,685.4900	6.6855	(17.641)	0	0	500
2020/04/07	2040	04/02/2021	10.24	Put	Bond Future	16,283.7800		16.2838	14,409.6500	14.4096	(11.509)	0	0	0
2020/04/07	2040	04/02/2021	10.24	Call	Bond Future	253.6800		0.2537	416.8100	0.4168	64.305	0	0	500
2020/04/07	2040	04/02/2021	10.40	Call	Bond Future	322.7900		0.3228	521.1700	0.5212	61.458	0	0	0
2020/04/07	2040	04/02/2021	10.40	Put	Bond Future	15,146.3300		15.1463	13,307.4500	13.3074	(12.141)	0	0	0
2020/04/07	2044	07/05/2020	9.81	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	2044	07/05/2020	9.79	Put	Bond Future	16,745.3000		16.7453	14,680.9000	14.6809	(12.328)	0	0	0
2020/04/07	2044	07/05/2020	9.45	Put	Bond Future	19,690.0700		19.6901	17,625.6700	17.6257	(10.484)	0	0	0
2020/04/07	2044	07/05/2020	9.97	Put	Bond Future	15,247.8600		15.2479	13,183.4700	13.1835	(13.539)	0	0	0
2020/04/07	2044	07/05/2020	9.33	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	100
2020/04/07	2044	07/05/2020	9.98	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	100
2020/04/07	2044	07/05/2020	9.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	556
2020/04/07	2044	07/05/2020			Bond Future	12.1472		76.1584	11.8087	78.2228	(2.787)	0.0000	0.0000	83,252
2020/04/07	2044	07/05/2020	9.81	Put	Bond Future	16,576.8700		16.5769	14,512.4700	14.5125	(12.453)	0	0	0
2020/04/07	2044	07/05/2020	9.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	2044	07/05/2020	10.81	Call	Bond Future	1.8800		0.0019	15.0400	0.0150	700.000	0	0	0
2020/04/07	2044	07/05/2020	10.81	Put	Bond Future	8,779.1800		8.7792	6,727.9400	6.7279	(23.365)	0	0	129
2020/04/07	2044	07/05/2020	9.33	Put	Bond Future	20,767.1900		20.7672	18,702.7900	18.7028	(9.941)	0	0	0
2020/04/07	2044	07/05/2020	9.80	Put	Bond Future	16,661.0200		16.6610	14,596.6200	14.5966	(12.391)	0	0	0
2020/04/07	2044	07/05/2020	9.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	129
2020/04/07	2044	07/05/2020	9.97	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	129
2020/04/07	2044	07/05/2020	9.98	Put	Bond Future	15,165.8700		15.1659	13,101.4800	13.1015	(13.612)	0	0	0
2020/04/07	2044	07/05/2020	11.09	Call	Bond Future	13.0500		0.0130	75.7700	0.0758	480.613	0	0	0
2020/04/07	2044	07/05/2020	9.26	Put	Bond Future	21,404.9300		21.4049	19,340.5300	19.3405	(9.645)	0	0	0
2020/04/07	2044	07/05/2020	9.91	Put	Bond Future	15,742.4100		15.7424	13,678.0200	13.6780	(13.114)	0	0	0
2020/04/07	2044	07/05/2020	9.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	2044	07/05/2020	11.09	Put	Bond Future	6,808.2000		6.8082	4,806.5200	4.8065	(29.401)	0	0	100
2020/04/07	2044	07/05/2020	9.91	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	556
2020/04/07	2044	07/05/2020	11.02	Call	Bond Future	8.3200		0.0083	52.2500	0.0522	528.005	0	0	0
2020/04/07	2044	07/05/2020	11.02	Put	Bond Future	7,291.3400		7.2913	5,270.8700	5.2709	(27.711)	0	0	556
2020/04/07	2044	06/08/2020	9.98	Call	Bond Future	11.7400		0.0117	33.0500	0.0331	181.516	0	0	602
2020/04/07	2044	06/08/2020	11.09	Put	Bond Future	8,175.1500		8.1751	6,386.1800	6.3862	(21.883)	0	0	602
2020/04/07	2044	06/08/2020	9.01	Call	Bond Future	0.1900		0.0002	0.7400	0.0007	289.474	0	0	140

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
2020/04/07	2044	06/08/2020	9.66	Call	Bond Future	3.5100		0.0035	10.9700	0.0110	212.536	0	0	140
2020/04/07	2044	06/08/2020	9.88	Call	Bond Future	8.1700		0.0082	23.7600	0.0238	190.820	0	0	0
2020/04/07	2044	06/08/2020			Bond Future	12.3357		72.9613	11.9856	75.0399	(2.839)	0.0000	0.0000	3,339
2020/04/07	2044	06/08/2020	9.36	Put	Bond Future	21,563.4700		21.5635	19,487.3000	19.4873	(9.628)	0	0	0
2020/04/07	2044	06/08/2020	9.36	Call	Bond Future	0.9900		0.0010	3.4200	0.0034	245.455	0	0	602
2020/04/07	2044	06/08/2020	9.98	Put	Bond Future	16,258.3500		16.2584	14,201.0600	14.2011	(12.654)	0	0	0
2020/04/07	2044	06/08/2020	9.86	Call	Bond Future	7.5900		0.0076	22.2100	0.0222	192.622	0	0	0
2020/04/07	2044	06/08/2020	9.86	Put	Bond Future	17,243.9100		17.2439	15,179.9300	15.1799	(11.969)	0	0	0
2020/04/07	2044	06/08/2020	11.09	Call	Bond Future	282.5200		0.2825	572.1500	0.5722	102.517	0	0	0
2020/04/07	2044	06/08/2020	9.01	Put	Bond Future	24,797.4500		24.7974	22,719.4000	22.7194	(8.380)	0	0	0
2020/04/07	2044	06/08/2020	9.66	Put	Bond Future	18,930.3400		18.9303	16,859.2000	16.8592	(10.941)	0	0	0
2020/04/07	2044	06/08/2020	9.88	Put	Bond Future	17,078.2800		17.0783	15,015.2700	15.0153	(12.080)	0	0	0
2020/04/07	2044	06/08/2020	10.93	Call	Bond Future	194.8100		0.1948	412.1500	0.4122	111.565	0	0	0
2020/04/07	2044	06/08/2020	10.93	Put	Bond Future	9,208.1900		9.2082	7,346.9300	7.3469	(20.213)	0	0	140
2020/04/07	2044	06/08/2020	9.87	Call	Bond Future	7.8700		0.0079	22.9800	0.0230	191.995	0	0	0
2020/04/07	2044	06/08/2020	9.87	Put	Bond Future	17,161.0200		17.1610	15,097.5300	15.0975	(12.024)	0	0	0
2020/04/07	2044	05/11/2020	11.06	Put	Bond Future	9,679.7800		9.6798	7,961.3300	7.9613	(17.753)	0	0	525
2020/04/07	2044	05/11/2020	11.43	Call	Bond Future	943.2300		0.9432	1,487.7900	1.4878	57.734	0	0	0
2020/04/07	2044	05/11/2020	9.72	Put	Bond Future	19,462.5000		19.4625	17,419.9200	17.4199	(10.495)	0	0	0
2020/04/07	2044	05/11/2020	9.97	Call	Bond Future	71.6000		0.0716	141.9900	0.1420	98.310	0	0	568
2020/04/07	2044	05/11/2020	9.29	Put	Bond Future	23,207.8000		23.2078	21,138.6000	21.1386	(8.916)	0	0	0
2020/04/07	2044	05/11/2020	9.96	Put	Bond Future	17,492.8400		17.4928	15,476.5100	15.4765	(11.527)	0	0	0
2020/04/07	2044	05/11/2020	10.36	Call	Bond Future	162.8500		0.1629	302.1200	0.3021	85.520	0	0	0
2020/04/07	2044	05/11/2020			Bond Future	12.5158		74.0988	12.1557	76.1842	(2.877)	0.0000	0.0000	0
2020/04/07	2044	05/11/2020	9.72	Call	Bond Future	39.8900		0.0399	82.7000	0.0827	107.320	0	0	1,815
2020/04/07	2044	05/11/2020	9.97	Put	Bond Future	17,412.6800		17.4127	15,397.6800	15.3977	(11.572)	0	0	0
2020/04/07	2044	05/11/2020	9.96	Call	Bond Future	70.0100		0.0700	139.0700	0.1391	98.643	0	0	0
2020/04/07	2044	05/11/2020	11.38	Call	Bond Future	881.4900		0.8815	1,399.9800	1.4000	58.820	0	0	0
2020/04/07	2044	05/11/2020	11.38	Put	Bond Future	7,835.5800		7.8356	6,268.6800	6.2687	(19.997)	0	0	568
2020/04/07	2044	05/11/2020	10.34	Call	Bond Future	156.5300		0.1565	291.3700	0.2914	86.143	0	0	0
2020/04/07	2044	05/11/2020	10.34	Put	Bond Future	14,558.0100		14.5580	12,607.4600	12.6075	(13.398)	0	0	0
2020/04/07	2044	05/11/2020	11.06	Call	Bond Future	553.9400		0.5539	920.8800	0.9209	66.242	0	0	0
2020/04/07	2044	05/11/2020	10.04	Put	Bond Future	16,855.9300		16.8559	14,850.7400	14.8507	(11.896)	0	0	0
2020/04/07	2044	05/11/2020	11.17	Put	Bond Future	9,021.8100		9.0218	7,352.3200	7.3523	(18.505)	0	0	1,815
2020/04/07	2044	05/11/2020	11.43	Put	Bond Future	7,566.9800		7.5670	6,026.1500	6.0262	(20.363)	0	0	1,815
2020/04/07	2044	05/11/2020	8.87	Put	Bond Future	27,134.1600		27.1342	25,054.1300	25.0541	(7.666)	0	0	0
2020/04/07	2044	05/11/2020	9.29	Call	Bond Future	12.9900		0.0130	29.1800	0.0292	124.634	0	0	568
2020/04/07	2044	05/11/2020	10.36	Put	Bond Future	14,410.0500		14.4101	12,463.9300	12.4639	(13.505)	0	0	0
2020/04/07	2044	05/11/2020	10.04	Call	Bond Future	83.6500		0.0837	163.8500	0.1639	95.876	0	0	525
2020/04/07	2044	05/11/2020	9.34	Put	Bond Future	22,758.1300		22.7581	20,691.0100	20.6910	(9.083)	0	0	0
2020/04/07	2044	05/11/2020	9.34	Call	Bond Future	14.9200		0.0149	33.1900	0.0332	122.453	0	0	525
2020/04/07	2044	05/11/2020	11.17	Call	Bond Future	653.9200		0.6539	1,069.8200	1.0698	63.601	0	0	0
2020/04/07	2044	05/11/2020	8.87	Call	Bond Future	3.7300		0.0037	9.0900	0.0091	143.700	0	0	1,815
2020/04/07	2044	05/11/2020	10.02	Put	Bond Future	17,014.2200		17.0142	15,006.1300	15.0061	(11.802)	0	0	0
2020/04/07	2044	05/11/2020	10.02	Call	Bond Future	80.0400		0.0800	157.3400	0.1573	96.577	0	0	1,815
2020/04/07	2044	05/11/2020	10.35	Call	Bond Future	159.6700		0.1597	296.7100	0.2967	85.827	0	0	0
2020/04/07	2044	05/11/2020	10.35	Put	Bond Future	14,483.9500		14.4839	12,535.6000	12.5356	(13.452)	0	0	0
2020/04/07	2044	04/02/2021	10.04	Put	Bond Future	18,005.5000		18.0055	16,065.5300	16.0655	(10.774)	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
2020/04/07	2044	04/02/2021	10.37	Call	Bond Future	290.8600	0.2909	477.6500	0.4777	64.220	0	0	0
2020/04/07	2044	04/02/2021	10.35	Put	Bond Future	15,674.3100	15.6743	13,795.7100	13.7957	(11.985)	0	0	0
2020/04/07	2044	04/02/2021			Bond Future	12.7115	70.8827	12.3458	72.9435	(2.878)	0.0000	0.0000	0
2020/04/07	2044	04/02/2021	10.37	Put	Bond Future	15,529.4000	15.5294	13,655.3900	13.6554	(12.067)	0	0	0
2020/04/07	2044	04/02/2021	10.35	Call	Bond Future	282.0600	0.2821	464.2600	0.4643	64.596	0	0	0
2020/04/07	2044	04/02/2021	10.04	Call	Bond Future	171.0200	0.1710	291.8500	0.2918	70.653	0	0	0
2020/04/07	2044	04/02/2021	10.84	Call	Bond Future	568.6900	0.5687	886.9600	0.8870	55.965	0	0	0
2020/04/07	2044	04/02/2021	10.36	Put	Bond Future	15,601.7700	15.6018	13,725.4600	13.7255	(12.026)	0	0	0
2020/04/07	2044	04/02/2021	10.84	Put	Bond Future	12,322.9100	12.3229	10,580.3800	10.5804	(14.141)	0	0	405
2020/04/07	2044	04/02/2021	10.29	Call	Bond Future	256.9400	0.2569	425.8300	0.4258	65.731	0	0	0
2020/04/07	2044	04/02/2021	10.29	Put	Bond Future	16,113.0900	16.1131	14,221.1800	14.2212	(11.741)	0	0	405
2020/04/07	2044	04/02/2021	9.66	Put	Bond Future	21,074.7300	21.0747	19,082.2500	19.0822	(9.454)	0	0	0
2020/04/07	2044	04/02/2021	9.66	Call	Bond Future	86.7600	0.0868	155.0800	0.1551	78.746	0	0	405
2020/04/07	2044	04/02/2021	10.36	Call	Bond Future	286.4300	0.2864	470.9200	0.4709	64.410	0	0	0
2020/04/07	2046	07/05/2020			Bond Future	94.3045	94.3045	98.8136	98.8136	4.781	0.0000	0.0000	15,286
2020/04/07	2046	06/08/2020			Bond Future	95.7975	95.7975	100.3553	100.3553	4.758	0.0000	0.0000	0
2020/04/07	2046	05/11/2020			Bond Future	95.5156	95.5156	100.1118	100.1118	4.812	0.0000	0.0000	0
2020/04/07	2046	04/02/2021			Bond Future	97.0406	97.0406	101.6350	101.6350	4.735	0.0000	0.0000	0
2020/04/07	2050	07/05/2020			Bond Future	100.4999	100.4999	101.0818	101.0818	0.579	0.0000	0.0000	15,776
2020/04/07	2050	06/08/2020			Bond Future	100.2094	100.2094	100.7772	100.7772	0.567	0.0000	0.0000	0
2020/04/07	2050	05/11/2020			Bond Future	101.7949	101.7949	102.3376	102.3376	0.533	0.0000	0.0000	0
2020/04/07	2050	04/02/2021			Bond Future	101.4980	101.4980	101.9733	101.9733	0.468	0.0000	0.0000	0
2020/04/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	AL37	07/05/2020			Index Future	632.8970	632.8970	643.9200	643.9200	1.742	0.0000	0.0000	0
2020/04/07	AL37	06/08/2020			Index Future	642.6510	642.6510	653.7020	653.7020	1.720	0.0000	0.0000	0
2020/04/07	AL37	05/11/2020			Index Future	652.7720	652.7720	663.7770	663.7770	1.686	0.0000	0.0000	0
2020/04/07	AL37	04/02/2021			Index Future	663.0450	663.0450	673.7250	673.7250	1.611	0.0000	0.0000	0
2020/04/07	AL7T	07/05/2020			Index Future	696.1110	696.1110	712.6660	712.6660	2.378	0.0000	0.0000	0
2020/04/07	AL7T	06/08/2020			Index Future	706.8390	706.8390	723.4930	723.4930	2.356	0.0000	0.0000	0
2020/04/07	AL7T	05/11/2020			Index Future	717.9710	717.9710	734.6430	734.6430	2.322	0.0000	0.0000	0
2020/04/07	AL7T	04/02/2021			Index Future	729.2700	729.2700	745.6530	745.6530	2.246	0.0000	0.0000	0
2020/04/07	ALBI	07/05/2020			Index Future	628.1000	628.1000	642.1060	642.1060	2.230	0.0000	0.0000	208
2020/04/07	ALBI	06/08/2020			Index Future	637.7800	637.7800	651.8600	651.8600	2.208	0.0000	0.0000	0
2020/04/07	ALBI	05/11/2020			Index Future	647.8240	647.8240	661.9070	661.9070	2.174	0.0000	0.0000	0
2020/04/07	ALBI	04/02/2021			Index Future	658.0190	658.0190	671.8260	671.8260	2.098	0.0000	0.0000	0
2020/04/07	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
2020/04/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/04/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	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
2020/04/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/07	ES33	07/05/2020			Bond Future	13.0810	66.3591	12.7194	68.0400	(2.764)	0.0000	0.0000	350
2020/04/07	ES33	06/08/2020			Bond Future	13.3263	67.3932	12.9522	69.0844	(2.807)	0.0000	0.0000	0
2020/04/07	ES33	05/11/2020			Bond Future	13.5765	64.6574	13.1912	66.3523	(2.838)	0.0000	0.0000	0
2020/04/07	ES33	04/02/2021			Bond Future	13.8483	65.6745	13.4569	67.3457	(2.826)	0.0000	0.0000	0
2020/04/07	ES42	07/05/2020			Bond Future	13.2644	66.6067	12.9174	68.3767	(2.616)	0.0000	0.0000	4,919
2020/04/07	ES42	06/08/2020			Bond Future	13.4980	67.6449	13.1382	69.4265	(2.666)	0.0000	0.0000	0
2020/04/07	ES42	05/11/2020			Bond Future	13.7382	64.4374	13.3662	66.2235	(2.708)	0.0000	0.0000	0
2020/04/07	ES42	04/02/2021			Bond Future	13.9902	65.4510	13.6111	67.2144	(2.710)	0.0000	0.0000	0
2020/04/07	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	GOVI	07/05/2020			GOVI	620.4590	620.4590	634.2740	634.2740	2.227	0.0000	0.0000	1,180
2020/04/07	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	GOVI	07/05/2020	720.00	Put	GOVI	995,410.0000	99.5410	857,260.0000	85.7260	(13.879)	0	0	0
2020/04/07	GOVI	07/05/2020	719.98	Put	GOVI	995,210.0000	99.5210	857,060.0000	85.7060	(13.881)	0	0	0
2020/04/07	GOVI	07/05/2020	719.99	Put	GOVI	995,310.0000	99.5310	857,160.0000	85.7160	(13.880)	0	0	0
2020/04/07	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	GOVI	06/08/2020	728.12	Put	GOVI	981,000.0000	98.1000	842,100.0000	84.2100	(14.159)	0	0	0
2020/04/07	GOVI	06/08/2020			GOVI	630.0200	630.0200	643.9100	643.9100	2.205	0.0000	0.0000	1
2020/04/07	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	GOVI	06/08/2020	728.14	Put	GOVI	981,200.0000	98.1200	842,300.0000	84.2300	(14.156)	0	0	0
2020/04/07	GOVI	06/08/2020	728.13	Put	GOVI	981,100.0000	98.1100	842,200.0000	84.2200	(14.158)	0	0	0
2020/04/07	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	GOVI	05/11/2020	737.84	Put	GOVI	978,970.0000	97.8970	840,060.0000	84.0060	(14.189)	0	0	0
2020/04/07	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	GOVI	05/11/2020			GOVI	639.9430	639.9430	653.8340	653.8340	2.171	0.0000	0.0000	0
2020/04/07	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	GOVI	05/11/2020	737.83	Put	GOVI	978,870.0000	97.8870	839,960.0000	83.9960	(14.191)	0	0	0
2020/04/07	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	GOVI	05/11/2020	737.85	Put	GOVI	979,070.0000	97.9070	840,160.0000	84.0160	(14.188)	0	0	0
2020/04/07	GOVI	04/02/2021	750.96	Put	GOVI	1,009,460.0000	100.9460	873,280.0000	87.3280	(13.490)	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
2020/04/07	GOVI	04/02/2021			GOVI	650.0140	650.0140	663.6320	663.6320	2.095	0.0000	0.0000	0
2020/04/07	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	GOVI	04/02/2021	750.95	Put	GOVI	1,009,360.0000	100.9360	873,180.0000	87.3180	(13.492)	0	0	0
2020/04/07	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	GOVI	04/02/2021	750.94	Put	GOVI	1,009,260.0000	100.9260	873,080.0000	87.3080	(13.493)	0	0	0
2020/04/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/04/07	IGOV	07/05/2020			Index Future	249.0050	249.0050	250.6600	250.6600	0.665	0.0000	0.0000	614
2020/04/07	IGOV	06/08/2020			Index Future	252.9030	252.9030	254.5300	254.5300	0.643	0.0000	0.0000	0
2020/04/07	IGOV	05/11/2020			Index Future	256.9470	256.9470	258.5140	258.5140	0.610	0.0000	0.0000	0
2020/04/07	IGOV	04/02/2021			Index Future	261.0500	261.0500	262.4480	262.4480	0.536	0.0000	0.0000	0
2020/04/07	IS02	22/06/2020			Interest Rate Swap	101.7700	101.7700	101.7700	101.7700	0.000	0.0000	0.0000	0
2020/04/07	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/04/07	IS05	17/12/2020			Interest Rate Swap	94.6600	94.6600	94.5500	94.5500	(0.116)	0.0000	0.0000	0
2020/04/07	IS05	16/03/2021			Interest Rate Swap	93.2900	93.2900	93.1400	93.1400	(0.161)	0.0000	0.0000	0
2020/04/07	IS05	15/06/2021			Interest Rate Swap	91.9800	91.9800	91.7900	91.7900	(0.207)	0.0000	0.0000	0
2020/04/07	IS05	21/09/2021			Interest Rate Swap	91.5000	91.5000	91.2300	91.2300	(0.295)	0.0000	0.0000	0
2020/04/07	IS05	21/12/2021			Interest Rate Swap	93.3600	93.3600	93.0200	93.0200	(0.364)	0.0000	0.0000	51
2020/04/07	IS05	15/03/2022			Interest Rate Swap	93.4600	93.4600	93.2300	93.2300	(0.246)	0.0000	0.0000	0
2020/04/07	IS05	21/06/2022			Interest Rate Swap	94.2800	94.2800	94.0800	94.0800	(0.212)	0.0000	0.0000	0
2020/04/07	IS05	20/09/2022			Interest Rate Swap	98.0400	98.0400	97.7000	97.7000	(0.347)	0.0000	0.0000	0
2020/04/07	IS05	20/12/2022			Interest Rate Swap	99.1600	99.1600	98.6300	98.6300	(0.534)	0.0000	0.0000	0
2020/04/07	IS05	22/03/2023			Interest Rate Swap	92.3300	92.3300	91.6300	91.6300	(0.758)	0.0000	0.0000	0
2020/04/07	IS05	20/06/2023			Interest Rate Swap	98.4800	98.4800	97.7100	97.7100	(0.782)	0.0000	0.0000	0
2020/04/07	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/04/07	IS10	17/12/2025			Interest Rate Swap	93.0200	93.0200	91.9400	91.9400	(1.161)	0.0000	0.0000	0
2020/04/07	IS10	16/03/2026			Interest Rate Swap	90.3100	90.3100	89.2200	89.2200	(1.207)	0.0000	0.0000	0
2020/04/07	IS10	15/06/2026			Interest Rate Swap	89.4200	89.4200	88.3200	88.3200	(1.230)	0.0000	0.0000	0
2020/04/07	IS10	21/09/2026			Interest Rate Swap	91.9500	91.9500	90.8600	90.8600	(1.185)	0.0000	0.0000	0
2020/04/07	IS10	21/12/2026			Interest Rate Swap	96.3100	96.3100	95.2500	95.2500	(1.101)	0.0000	0.0000	0
2020/04/07	IS10	15/03/2027			Interest Rate Swap	95.4200	95.4200	94.3600	94.3600	(1.111)	0.0000	0.0000	0
2020/04/07	IS10	21/06/2027			Interest Rate Swap	97.7900	97.7900	96.7400	96.7400	(1.074)	0.0000	0.0000	0
2020/04/07	IS10	20/09/2027			Interest Rate Swap	103.6900	103.6900	102.6700	102.6700	(0.984)	0.0000	0.0000	0
2020/04/07	IS10	20/12/2027			Interest Rate Swap	104.4000	104.4000	103.3900	103.3900	(0.967)	0.0000	0.0000	0
2020/04/07	IS10	22/03/2028			Interest Rate Swap	98.1700	98.1700	97.1400	97.1400	(1.049)	0.0000	0.0000	0
2020/04/07	IS10	20/06/2028			Interest Rate Swap	105.8500	105.8500	104.8700	104.8700	(0.926)	0.0000	0.0000	0
2020/04/07	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/04/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/04/07	R023	07/05/2020	6.91	Put	Bond Future	1,300.4400	1.3004	653.4400	0.6534	(49.752)	0	0	0
2020/04/07	R023	07/05/2020			Bond Future	7.4041	102.3935	7.0807	103.2073	(4.369)	0.0000	0.0000	57,324

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	
2020/04/07	R023	07/05/2020	6.90	Call	Bond Future	51.8700	0.0519	213.6000	0.2136	311.799	0	0	0
2020/04/07	R023	07/05/2020	6.90	Put	Bond Future	1,323.7000	1.3237	671.6200	0.6716	(49.262)	0	0	0
2020/04/07	R023	07/05/2020	6.91	Call	Bond Future	54.0400	0.0540	220.8500	0.2209	308.679	0	0	0
2020/04/07	R023	07/05/2020	6.89	Call	Bond Future	49.7300	0.0497	206.4500	0.2064	315.142	0	0	0
2020/04/07	R023	07/05/2020	6.89	Put	Bond Future	1,346.9800	1.3470	689.8900	0.6899	(48.782)	0	0	0
2020/04/07	R023	06/08/2020	7.26	Call	Bond Future	494.5100	0.4945	861.7000	0.8617	74.253	0	0	0
2020/04/07	R023	06/08/2020			Bond Future	7.5228	103.9891	7.1742	104.7917	(4.633)	0.0000	0.0000	100
2020/04/07	R023	06/08/2020	7.26	Put	Bond Future	1,098.7700	1.0988	663.4400	0.6634	(39.620)	0	0	0
2020/04/07	R023	06/08/2020	7.27	Call	Bond Future	504.0600	0.5041	875.1300	0.8751	73.616	0	0	0
2020/04/07	R023	06/08/2020	7.28	Put	Bond Future	1,071.8400	1.0718	644.2500	0.6442	(39.893)	0	0	0
2020/04/07	R023	06/08/2020	7.27	Put	Bond Future	1,085.2400	1.0852	653.7900	0.6538	(39.756)	0	0	0
2020/04/07	R023	06/08/2020	7.28	Call	Bond Future	513.7300	0.5137	888.6600	0.8887	72.982	0	0	0
2020/04/07	R023	05/11/2020	7.46	Put	Bond Future	1,202.4500	1.2025	809.9400	0.8099	(32.643)	0	0	0
2020/04/07	R023	05/11/2020	7.47	Put	Bond Future	1,192.0400	1.1920	802.1800	0.8022	(32.705)	0	0	0
2020/04/07	R023	05/11/2020			Bond Future	7.6611	101.6873	7.2877	102.4678	(4.873)	0.0000	0.0000	0
2020/04/07	R023	05/11/2020	7.46	Call	Bond Future	783.0400	0.7830	1,171.0300	1.1710	49.549	0	0	0
2020/04/07	R023	05/11/2020	7.47	Call	Bond Future	793.5500	0.7936	1,184.1900	1.1842	49.227	0	0	0
2020/04/07	R023	05/11/2020	7.45	Call	Bond Future	772.6200	0.7726	1,157.9500	1.1580	49.873	0	0	0
2020/04/07	R023	05/11/2020	7.45	Put	Bond Future	1,212.9400	1.2129	817.7700	0.8178	(32.580)	0	0	0
2020/04/07	R023	04/02/2021	6.34	Call	Bond Future	179.6500	0.1796	302.3400	0.3023	68.294	0	0	0
2020/04/07	R023	04/02/2021	6.32	Put	Bond Future	3,062.5700	3.0626	2,467.1000	2.4671	(19.443)	0	0	0
2020/04/07	R023	04/02/2021			Bond Future	7.8434	103.2873	7.4607	104.0028	(4.879)	0.0000	0.0000	0
2020/04/07	R023	04/02/2021	6.34	Put	Bond Future	3,029.0700	3.0291	2,436.2400	2.4362	(19.571)	0	0	0
2020/04/07	R023	04/02/2021	6.32	Call	Bond Future	174.5400	0.1745	294.5900	0.2946	68.781	0	0	0
2020/04/07	R023	04/02/2021	6.33	Put	Bond Future	3,045.8000	3.0458	2,451.6500	2.4516	(19.507)	0	0	0
2020/04/07	R023	04/02/2021	6.33	Call	Bond Future	177.0800	0.1771	298.4500	0.2984	68.540	0	0	0
2020/04/07	R035	07/05/2020	9.48	Put	Bond Future	16,817.6900	16.8177	14,731.5200	14.7315	(12.405)	0	0	0
2020/04/07	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	R035	07/05/2020	9.85	Call	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0	0	7,500
2020/04/07	R035	07/05/2020	10.57	Put	Bond Future	9,033.2000	9.0332	6,955.3900	6.9554	(23.002)	0	0	3,530
2020/04/07	R035	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	5,000
2020/04/07	R035	07/05/2020	10.75	Put	Bond Future	7,840.7100	7.8407	5,778.7400	5.7787	(26.298)	0	0	5,000
2020/04/07	R035	07/05/2020			Bond Future	12.0302	80.1712	11.6712	82.2574	(2.984)	0.0000	0.0000	132,022
2020/04/07	R035	07/05/2020	9.11	Put	Bond Future	19,690.6800	19.6907	17,604.5100	17.6045	(10.595)	0	0	0
2020/04/07	R035	07/05/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/07	R035	07/05/2020	9.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	R035	07/05/2020	9.47	Put	Bond Future	16,893.7300	16.8937	14,807.5600	14.8076	(12.349)	0	0	0
2020/04/07	R035	07/05/2020	9.85	Put	Bond Future	14,065.1000	14.0651	11,978.9600	11.9790	(14.832)	0	0	0
2020/04/07	R035	07/05/2020	9.78	Put	Bond Future	14,576.9000	14.5769	12,490.7400	12.4907	(14.311)	0	0	0
2020/04/07	R035	07/05/2020	10.57	Call	Bond Future	0.9600	0.0010	9.3200	0.0093	870.833	0	0	0
2020/04/07	R035	07/05/2020	9.75	Put	Bond Future	14,797.5100	14.7975	12,711.3500	12.7113	(14.098)	0	0	0
2020/04/07	R035	07/05/2020	10.75	Call	Bond Future	3.5500	0.0036	27.7500	0.0277	681.690	0	0	0
2020/04/07	R035	07/05/2020	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	R035	07/05/2020	9.49	Put	Bond Future	16,741.7400	16.7417	14,655.5700	14.6556	(12.461)	0	0	0
2020/04/07	R035	07/05/2020	9.55	Put	Bond Future	16,287.8800	16.2879	14,201.7100	14.2017	(12.808)	0	0	0
2020/04/07	R035	07/05/2020	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/07	R035	07/05/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0100	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
2020/04/07	R035	07/05/2020	9.18	Put	Bond Future	19,137.6300		19.1376	17,051.4600	17.0515	(10.901)	0	0	0
2020/04/07	R035	07/05/2020	9.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/04/07	R035	06/08/2020	9.67	Call	Bond Future	7.8600		0.0079	23.7500	0.0238	202.163	0	0	500
2020/04/07	R035	06/08/2020	10.45	Put	Bond Future	10,986.0200		10.9860	9,002.1900	9.0022	(18.058)	0	0	500
2020/04/07	R035	06/08/2020	9.00	Put	Bond Future	21,549.6100		21.5496	19,451.6400	19.4516	(9.736)	0	0	0
2020/04/07	R035	06/08/2020	9.92	Put	Bond Future	14,609.8600		14.6099	12,542.5900	12.5426	(14.150)	0	0	0
2020/04/07	R035	06/08/2020			Bond Future	12.2287		81.4206	11.8579	83.5202	(3.032)	0.0000	0.0000	410
2020/04/07	R035	06/08/2020	9.09	Put	Bond Future	20,836.4500		20.8364	18,739.1400	18.7391	(10.066)	0	0	0
2020/04/07	R035	06/08/2020	9.09	Call	Bond Future	0.8600		0.0009	3.1500	0.0032	266.279	0	0	500
2020/04/07	R035	06/08/2020	9.67	Put	Bond Future	16,418.4500		16.4185	14,334.7400	14.3347	(12.691)	0	0	0
2020/04/07	R035	06/08/2020	9.00	Call	Bond Future	0.5900		0.0006	2.2200	0.0022	276.271	0	0	24,761
2020/04/07	R035	06/08/2020	9.92	Call	Bond Future	18.0400		0.0180	50.3700	0.0504	179.213	0	0	0
2020/04/07	R035	06/08/2020	10.45	Call	Bond Future	83.8000		0.0838	199.5700	0.1996	138.150	0	0	0
2020/04/07	R035	06/08/2020	9.93	Call	Bond Future	18.6200		0.0186	51.8400	0.0518	178.410	0	0	0
2020/04/07	R035	06/08/2020	9.91	Put	Bond Future	14,681.0500		14.6811	12,612.9300	12.6129	(14.087)	0	0	0
2020/04/07	R035	06/08/2020	8.75	Put	Bond Future	23,570.2800		23.5703	21,471.2900	21.4713	(8.905)	0	0	0
2020/04/07	R035	06/08/2020	8.75	Call	Bond Future	0.1900		0.0002	0.8000	0.0008	321.053	0	0	3,000
2020/04/07	R035	06/08/2020	9.93	Put	Bond Future	14,538.7500		14.5388	12,472.3700	12.4724	(14.213)	0	0	0
2020/04/07	R035	06/08/2020	9.91	Call	Bond Future	17.4700		0.0175	48.9500	0.0489	180.195	0	0	0
2020/04/07	R035	05/11/2020	10.34	Put	Bond Future	12,911.0600		12.9111	10,985.2400	10.9852	(14.916)	0	0	0
2020/04/07	R035	05/11/2020			Bond Future	12.4313		78.1977	12.0500	80.3028	(3.067)	0.0000	0.0000	0
2020/04/07	R035	05/11/2020	10.33	Call	Bond Future	209.3000		0.2093	386.0800	0.3861	84.462	0	0	0
2020/04/07	R035	05/11/2020	10.33	Put	Bond Future	12,975.3600		12.9754	11,047.0300	11.0470	(14.861)	0	0	0
2020/04/07	R035	05/11/2020	10.34	Call	Bond Future	213.0000		0.2130	392.2900	0.3923	84.174	0	0	0
2020/04/07	R035	05/11/2020	10.32	Call	Bond Future	205.6500		0.2057	379.9500	0.3799	84.756	0	0	0
2020/04/07	R035	05/11/2020	10.32	Put	Bond Future	13,039.7900		13.0398	11,108.9800	11.1090	(14.807)	0	0	0
2020/04/07	R035	04/02/2021	10.04	Put	Bond Future	16,070.1800		16.0702	14,142.1800	14.1422	(11.997)	0	0	0
2020/04/07	R035	04/02/2021	10.14	Put	Bond Future	15,410.7700		15.4108	13,502.2500	13.5022	(12.384)	0	0	650
2020/04/07	R035	04/02/2021	11.14	Put	Bond Future	9,531.5300		9.5315	7,920.5000	7.9205	(16.902)	0	0	650
2020/04/07	R035	04/02/2021	10.05	Call	Bond Future	214.3600		0.2144	365.6000	0.3656	70.554	0	0	0
2020/04/07	R035	04/02/2021			Bond Future	12.6525		79.4279	12.2656	81.5053	(3.058)	0.0000	0.0000	0
2020/04/07	R035	04/02/2021	10.14	Call	Bond Future	245.3500		0.2454	414.2100	0.4142	68.824	0	0	0
2020/04/07	R035	04/02/2021	10.06	Call	Bond Future	217.6300		0.2176	370.7600	0.3708	70.363	0	0	0
2020/04/07	R035	04/02/2021	10.06	Put	Bond Future	15,937.3500		15.9373	14,013.1000	14.0131	(12.074)	0	0	0
2020/04/07	R035	04/02/2021	10.04	Call	Bond Future	211.1200		0.2111	360.5000	0.3605	70.756	0	0	0
2020/04/07	R035	04/02/2021	11.14	Call	Bond Future	899.5100		0.8995	1,365.8600	1.3659	51.845	0	0	0
2020/04/07	R035	04/02/2021	10.05	Put	Bond Future	16,003.7100		16.0037	14,077.5700	14.0776	(12.036)	0	0	0
2020/04/07	R186	07/05/2020	8.09	Put	Bond Future	11,842.4400		11.8424	9,949.4500	9.9495	(15.985)	0	0	0
2020/04/07	R186	07/05/2020	7.90	Put	Bond Future	12,879.5700		12.8796	10,986.5700	10.9866	(14.698)	0	0	2,500
2020/04/07	R186	07/05/2020	8.28	Put	Bond Future	10,817.4000		10.8174	8,924.4600	8.9245	(17.499)	0	0	0
2020/04/07	R186	07/05/2020	8.93	Call	Bond Future	0.6300		0.0006	7.9900	0.0080	1168.254	0	0	0
2020/04/07	R186	07/05/2020			Bond Future	10.4328		104.3949	10.0351	106.2879	(3.812)	0.0000	0.0000	86,447
2020/04/07	R186	07/05/2020	8.08	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/07	R186	07/05/2020	8.08	Put	Bond Future	11,896.7300		11.8967	10,003.7400	10.0037	(15.912)	0	0	0
2020/04/07	R186	07/05/2020	8.50	Call	Bond Future	0.0200		0.0000	0.3800	0.0004	1800.000	0	0	0
2020/04/07	R186	07/05/2020	8.50	Put	Bond Future	9,645.4200		9.6454	7,752.7800	7.7528	(19.622)	0	0	23,160
2020/04/07	R186	07/05/2020	8.09	Call	Bond Future	0.0000		0.0000	0.0100	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
2020/04/07	R186	07/05/2020	7.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	R186	07/05/2020	8.28	Call	Bond Future	0.0000	0.0000	0.0600	0.0001	100.000	0	0	0
2020/04/07	R186	07/05/2020	8.93	Put	Bond Future	7,400.5500	7.4005	5,514.9100	5.5149	(25.480)	0	0	0
2020/04/07	R186	07/05/2020	8.07	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/07	R186	07/05/2020	8.07	Put	Bond Future	11,951.0400	11.9510	10,058.0500	10.0580	(15.840)	0	0	0
2020/04/07	R186	07/05/2020	7.60	Put	Bond Future	14,542.1200	14.5421	12,649.1200	12.6491	(13.017)	0	0	0
2020/04/07	R186	07/05/2020	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	R186	06/08/2020	8.25	Call	Bond Future	15.2300	0.0152	46.2400	0.0462	203.611	0	0	0
2020/04/07	R186	06/08/2020	8.38	Put	Bond Future	11,053.4100	11.0534	9,197.4000	9.1974	(16.791)	0	0	0
2020/04/07	R186	06/08/2020			Bond Future	10.6629	100.7257	10.2475	102.6242	(3.896)	0.0000	0.0000	4,210
2020/04/07	R186	06/08/2020	8.37	Call	Bond Future	21.5400	0.0215	62.9700	0.0630	192.340	0	0	0
2020/04/07	R186	06/08/2020	8.37	Put	Bond Future	11,104.4700	11.1045	9,247.4700	9.2475	(16.723)	0	0	0
2020/04/07	R186	06/08/2020	8.25	Put	Bond Future	11,720.7300	11.7207	9,853.3100	9.8533	(15.933)	0	0	0
2020/04/07	R186	06/08/2020	8.38	Call	Bond Future	22.1600	0.0222	64.5800	0.0646	191.426	0	0	0
2020/04/07	R186	06/08/2020	8.36	Call	Bond Future	20.9300	0.0209	61.4000	0.0614	193.359	0	0	0
2020/04/07	R186	06/08/2020	8.36	Put	Bond Future	11,155.5700	11.1556	9,297.6100	9.2976	(16.655)	0	0	0
2020/04/07	R186	05/11/2020	8.64	Put	Bond Future	10,583.4900	10.5835	8,826.9400	8.8269	(16.597)	0	0	0
2020/04/07	R186	05/11/2020	8.65	Call	Bond Future	136.6500	0.1366	275.2700	0.2753	101.442	0	0	0
2020/04/07	R186	05/11/2020			Bond Future	10.9005	102.2957	10.4687	104.1889	(3.961)	0.0000	0.0000	0
2020/04/07	R186	05/11/2020	8.66	Call	Bond Future	139.0400	0.1390	279.6000	0.2796	101.093	0	0	0
2020/04/07	R186	05/11/2020	8.66	Put	Bond Future	10,489.7300	10.4897	8,737.0400	8.7370	(16.709)	0	0	0
2020/04/07	R186	05/11/2020	9.26	Put	Bond Future	7,810.4100	7.8104	6,214.9900	6.2150	(20.427)	0	0	3,500
2020/04/07	R186	05/11/2020	8.64	Call	Bond Future	134.2900	0.1343	270.9900	0.2710	101.795	0	0	0
2020/04/07	R186	05/11/2020	7.84	Put	Bond Future	14,512.9500	14.5130	12,657.7900	12.6578	(12.783)	0	0	0
2020/04/07	R186	05/11/2020	8.65	Put	Bond Future	10,536.5800	10.5366	8,781.9500	8.7820	(16.653)	0	0	0
2020/04/07	R186	05/11/2020	8.34	Put	Bond Future	12,018.5700	12.0186	10,213.1900	10.2132	(15.022)	0	0	0
2020/04/07	R186	05/11/2020	8.34	Call	Bond Future	78.0400	0.0780	165.9100	0.1659	112.596	0	0	3,500
2020/04/07	R186	05/11/2020	9.26	Call	Bond Future	362.8800	0.3629	660.7100	0.6607	82.074	0	0	0
2020/04/07	R186	05/11/2020	7.84	Call	Bond Future	28.7300	0.0287	66.8200	0.0668	132.579	0	0	3,500
2020/04/07	R186	04/02/2021	8.15	Call	Bond Future	74.7800	0.0748	149.0700	0.1491	99.345	0	0	0
2020/04/07	R186	04/02/2021			Bond Future	11.1646	98.6096	10.7247	100.4555	(3.941)	0.0000	0.0000	0
2020/04/07	R186	04/02/2021	8.15	Put	Bond Future	13,669.3200	13.6693	11,897.6500	11.8977	(12.961)	0	0	0
2020/04/07	R186	04/02/2021	8.16	Call	Bond Future	76.0400	0.0760	151.3700	0.1514	99.066	0	0	0
2020/04/07	R186	04/02/2021	8.17	Put	Bond Future	13,573.9700	13.5740	11,804.4000	11.8044	(13.036)	0	0	0
2020/04/07	R186	04/02/2021	8.16	Put	Bond Future	13,621.6300	13.6216	11,851.0000	11.8510	(12.999)	0	0	0
2020/04/07	R186	04/02/2021	8.17	Call	Bond Future	77.3100	0.0773	153.7000	0.1537	98.810	0	0	0
2020/04/07	R197	07/05/2020			Bond Future	309.2338	309.2338	309.2124	309.2124	(0.007)	0.0000	0.0000	2,556
2020/04/07	R197	06/08/2020			Bond Future	306.3357	306.3357	306.2434	306.2434	(0.030)	0.0000	0.0000	0
2020/04/07	R197	05/11/2020			Bond Future	311.1822	311.1822	310.9851	310.9851	(0.063)	0.0000	0.0000	0
2020/04/07	R197	04/02/2021			Bond Future	308.1531	308.1531	307.7228	307.7228	(0.140)	0.0000	0.0000	0
2020/04/07	R202	07/05/2020			Bond Future	213.2019	213.2019	214.3519	214.3519	0.539	0.0000	0.0000	7,963
2020/04/07	R202	06/08/2020			Bond Future	212.4378	212.4378	213.5567	213.5567	0.527	0.0000	0.0000	0
2020/04/07	R202	05/11/2020			Bond Future	215.7986	215.7986	216.8633	216.8633	0.493	0.0000	0.0000	0
2020/04/07	R202	04/02/2021			Bond Future	214.9963	214.9963	215.9174	215.9174	0.428	0.0000	0.0000	0
2020/04/07	R208	07/05/2020	4.81	Call	Bond Future	66.1000	0.0661	55.7600	0.0558	(15.643)	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
2020/04/07	R208	07/05/2020	4.80	Put	Bond Future	93.8500	0.0938	105.1000	0.1051	11.987	0	0	0
2020/04/07	R208	07/05/2020			Bond Future	4.8370	102.4059	4.8614	102.3847	0.504	0.0000	0.0000	29,633
2020/04/07	R208	07/05/2020	4.82	Call	Bond Future	70.7000	0.0707	59.9500	0.0600	(15.205)	0	0	0
2020/04/07	R208	07/05/2020	4.82	Put	Bond Future	85.5000	0.0855	95.9300	0.0959	12.199	0	0	0
2020/04/07	R208	07/05/2020	4.81	Put	Bond Future	89.5900	0.0896	100.4300	0.1004	12.100	0	0	0
2020/04/07	R208	07/05/2020	4.80	Call	Bond Future	61.6600	0.0617	51.7300	0.0517	(16.104)	0	0	0
2020/04/07	R208	06/08/2020	5.57	Put	Bond Future	0.3000	0.0003	0.4700	0.0005	56.667	0	0	0
2020/04/07	R208	06/08/2020			Bond Future	4.2659	104.0017	4.3380	103.9564	1.688	0.0000	0.0000	0
2020/04/07	R208	06/08/2020	5.56	Call	Bond Future	808.5700	0.8086	763.4500	0.7634	(5.580)	0	0	0
2020/04/07	R208	06/08/2020	5.56	Put	Bond Future	0.3200	0.0003	0.5000	0.0005	56.250	0	0	0
2020/04/07	R208	06/08/2020	5.57	Call	Bond Future	814.7500	0.8147	769.6200	0.7696	(5.539)	0	0	0
2020/04/07	R208	06/08/2020	5.55	Call	Bond Future	802.3900	0.8024	757.2800	0.7573	(5.622)	0	0	0
2020/04/07	R208	06/08/2020	5.55	Put	Bond Future	0.3400	0.0003	0.5300	0.0005	55.882	0	0	0
2020/04/07	R208	05/11/2020	4.78	Call	Bond Future	722.8500	0.7228	642.2200	0.6422	(11.154)	0	0	0
2020/04/07	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/07	R208	05/11/2020			Bond Future	2.9157	102.2236	3.1224	102.1430	7.088	0.0000	0.0000	0
2020/04/07	R208	05/11/2020	4.79	Call	Bond Future	726.7000	0.7267	646.0700	0.6461	(11.095)	0	0	0
2020/04/07	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/07	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/07	R208	05/11/2020	4.77	Call	Bond Future	719.0000	0.7190	638.3700	0.6384	(11.214)	0	0	0
2020/04/07	R209	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2020/04/07	R209	07/05/2020			Bond Future	11.9888	60.3630	11.6311	62.1161	(2.984)	0.0000	0.0000	65,507
2020/04/07	R209	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/07	R209	07/05/2020	9.45	Put	Bond Future	14,290.0900	14.2901	12,537.0100	12.5370	(12.268)	0	0	0
2020/04/07	R209	07/05/2020	9.47	Put	Bond Future	14,158.8500	14.1588	12,405.7800	12.4058	(12.381)	0	0	0
2020/04/07	R209	07/05/2020	9.46	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/07	R209	07/05/2020	9.46	Put	Bond Future	14,224.4300	14.2244	12,471.3500	12.4713	(12.324)	0	0	0
2020/04/07	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	R209	06/08/2020	5.55	Put	Bond Future	48,229.4400	48.2294	46,463.5000	46.4635	(3.662)	0	0	0
2020/04/07	R209	06/08/2020			Bond Future	12.1687	61.3037	11.8002	63.0696	(3.028)	0.0000	0.0000	9,200
2020/04/07	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	R209	06/08/2020	5.57	Put	Bond Future	48,012.6300	48.0126	46,246.6900	46.2467	(3.678)	0	0	0
2020/04/07	R209	06/08/2020	5.56	Put	Bond Future	48,120.9600	48.1210	46,355.0200	46.3550	(3.670)	0	0	0
2020/04/07	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	R209	05/11/2020	10.02	Call	Bond Future	206.9900	0.2070	356.7600	0.3568	72.356	0	0	0
2020/04/07	R209	05/11/2020			Bond Future	12.3492	59.1120	11.9711	60.8846	(3.062)	0.0000	0.0000	0
2020/04/07	R209	05/11/2020	10.00	Call	Bond Future	200.5700	0.2006	346.5500	0.3466	72.783	0	0	0
2020/04/07	R209	05/11/2020	10.00	Put	Bond Future	12,634.1200	12.6341	11,007.5200	11.0075	(12.875)	0	0	0
2020/04/07	R209	05/11/2020	10.02	Put	Bond Future	12,519.0300	12.5190	10,896.2200	10.8962	(12.963)	0	0	0
2020/04/07	R209	05/11/2020	10.01	Call	Bond Future	203.7600	0.2038	351.6200	0.3516	72.566	0	0	0
2020/04/07	R209	05/11/2020	10.01	Put	Bond Future	12,576.5200	12.5765	10,951.8000	10.9518	(12.919)	0	0	0
2020/04/07	R209	04/02/2021	10.12	Put	Bond Future	12,852.9300	12.8529	11,281.9300	11.2819	(12.223)	0	0	0
2020/04/07	R209	04/02/2021			Bond Future	12.5408	60.0419	12.1578	61.7961	(3.054)	0.0000	0.0000	0
2020/04/07	R209	04/02/2021	10.11	Call	Bond Future	300.2200	0.3002	481.5200	0.4815	60.389	0	0	0
2020/04/07	R209	04/02/2021	10.11	Put	Bond Future	12,908.6500	12.9087	11,335.7000	11.3357	(12.185)	0	0	0
2020/04/07	R209	04/02/2021	10.12	Call	Bond Future	304.2500	0.3043	487.5000	0.4875	60.230	0	0	0
2020/04/07	R209	04/02/2021	10.10	Call	Bond Future	296.2300	0.2962	475.5900	0.4756	60.548	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
2020/04/07	R209	04/02/2021	10.10	Put	Bond Future	12,964.4800		12.9645	11,389.5900	11.3896	(12.148)	0	0	0
2020/04/07	R210	07/05/2020			Bond Future	173.5166		173.5166	173.5510	173.5510	0.020	0.0000	0.0000	1,419
2020/04/07	R210	06/08/2020			Bond Future	176.2638		176.2638	176.2585	176.2585	(0.003)	0.0000	0.0000	0
2020/04/07	R210	05/11/2020			Bond Future	176.3275		176.3275	176.2631	176.2631	(0.036)	0.0000	0.0000	0
2020/04/07	R210	04/02/2021			Bond Future	179.1427		179.1427	178.9454	178.9454	(0.110)	0.0000	0.0000	0
2020/04/07	R212	07/05/2020			Bond Future	165.0201		165.0201	165.0023	165.0023	(0.011)	0.0000	0.0000	6,719
2020/04/07	R212	06/08/2020			Bond Future	165.3346		165.3346	165.2783	165.2783	(0.034)	0.0000	0.0000	0
2020/04/07	R212	05/11/2020			Bond Future	167.9503		167.9503	167.8374	167.8374	(0.067)	0.0000	0.0000	0
2020/04/07	R212	04/02/2021			Bond Future	168.2993		168.2993	168.0592	168.0592	(0.143)	0.0000	0.0000	0
2020/04/07	R213	07/05/2020	9.01	Put	Bond Future	14,279.7000		14.2797	12,430.7500	12.4308	(12.948)	0	0	0
2020/04/07	R213	07/05/2020	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	R213	07/05/2020			Bond Future	11.6100		73.4054	11.2359	75.2544	(3.222)	0.0000	0.0000	16,776
2020/04/07	R213	07/05/2020	9.01	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/07	R213	07/05/2020	9.00	Put	Bond Future	14,341.5900		14.3416	12,492.6300	12.4926	(12.892)	0	0	0
2020/04/07	R213	07/05/2020	9.02	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/07	R213	07/05/2020	9.02	Put	Bond Future	14,217.8700		14.2179	12,368.9200	12.3689	(13.004)	0	0	0
2020/04/07	R213	06/08/2020	9.31	Call	Bond Future	23.5600		0.0236	59.6300	0.0596	153.098	0	0	0
2020/04/07	R213	06/08/2020			Bond Future	11.8079		74.5493	11.4217	76.4096	(3.270)	0.0000	0.0000	300
2020/04/07	R213	06/08/2020	9.29	Call	Bond Future	22.3300		0.0223	56.7800	0.0568	154.277	0	0	0
2020/04/07	R213	06/08/2020	9.29	Put	Bond Future	13,411.9900		13.4120	11,586.1800	11.5862	(13.613)	0	0	0
2020/04/07	R213	06/08/2020	9.31	Put	Bond Future	13,294.2600		13.2943	11,470.0700	11.4701	(13.722)	0	0	0
2020/04/07	R213	06/08/2020	9.30	Call	Bond Future	22.9400		0.0229	58.1900	0.0582	153.662	0	0	0
2020/04/07	R213	06/08/2020	9.30	Put	Bond Future	13,353.0900		13.3531	11,528.0800	11.5281	(13.667)	0	0	0
2020/04/07	R213	05/11/2020	9.60	Put	Bond Future	12,571.1300		12.5711	10,841.6200	10.8416	(13.758)	0	0	0
2020/04/07	R213	05/11/2020	9.59	Call	Bond Future	160.4900		0.1605	293.4400	0.2934	82.840	0	0	0
2020/04/07	R213	05/11/2020			Bond Future	12.0116		72.1683	11.6146	74.0326	(3.305)	0.0000	0.0000	0
2020/04/07	R213	05/11/2020	9.60	Call	Bond Future	163.1200		0.1631	297.8500	0.2979	82.596	0	0	0
2020/04/07	R213	05/11/2020	9.59	Put	Bond Future	12,625.7300		12.6257	10,894.4400	10.8944	(13.712)	0	0	0
2020/04/07	R213	05/11/2020	9.61	Call	Bond Future	165.7900		0.1658	302.3100	0.3023	82.345	0	0	0
2020/04/07	R213	05/11/2020	9.61	Put	Bond Future	12,516.6200		12.5166	10,788.9000	10.7889	(13.803)	0	0	0
2020/04/07	R213	04/02/2021	9.40	Call	Bond Future	161.6700		0.1617	279.5300	0.2795	72.902	0	0	0
2020/04/07	R213	04/02/2021	9.39	Put	Bond Future	14,646.5800		14.6466	12,925.4400	12.9254	(11.751)	0	0	0
2020/04/07	R213	04/02/2021			Bond Future	12.2349		73.3038	11.8326	75.1414	(3.289)	0.0000	0.0000	0
2020/04/07	R213	04/02/2021	9.41	Call	Bond Future	164.0400		0.1640	283.3200	0.2833	72.714	0	0	0
2020/04/07	R213	04/02/2021	9.41	Put	Bond Future	14,536.3000		14.5363	12,817.9900	12.8180	(11.821)	0	0	0
2020/04/07	R213	04/02/2021	9.40	Put	Bond Future	14,591.4000		14.5914	12,871.6700	12.8717	(11.786)	0	0	0
2020/04/07	R213	04/02/2021	9.39	Call	Bond Future	159.3200		0.1593	275.7700	0.2758	73.092	0	0	0
2020/04/07	R214	07/05/2020	9.77	Put	Bond Future	13,110.0700		13.1101	11,397.4900	11.3975	(13.063)	0	0	0
2020/04/07	R214	07/05/2020			Bond Future	12.0407		59.3039	11.6985	61.0165	(2.843)	0.0000	0.0000	21,613
2020/04/07	R214	07/05/2020	9.76	Call	Bond Future	0.0100		0.0000	0.0600	0.0001	500.000	0	0	0
2020/04/07	R214	07/05/2020	9.76	Put	Bond Future	13,178.0000		13.1780	11,465.4100	11.4654	(12.996)	0	0	0
2020/04/07	R214	07/05/2020	9.77	Call	Bond Future	0.0100		0.0000	0.0700	0.0001	600.000	0	0	0
2020/04/07	R214	07/05/2020	9.31	Put	Bond Future	16,342.9800		16.3430	14,630.3400	14.6303	(10.479)	0	0	0
2020/04/07	R214	07/05/2020	10.66	Put	Bond Future	7,456.2900		7.4563	5,766.1100	5.7661	(22.668)	0	0	1,250

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
2020/04/07	R214	07/05/2020	9.75	Call	Bond Future	0.0000		0.0000	0.0600	0.0001	100.000	0	0	0
2020/04/07	R214	07/05/2020	9.75	Put	Bond Future	13,246.0200		13.2460	11,533.4400	11.5334	(12.929)	0	0	0
2020/04/07	R214	07/05/2020	9.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/04/07	R214	07/05/2020	9.91	Put	Bond Future	12,169.6600		12.1697	10,457.2200	10.4572	(14.071)	0	0	0
2020/04/07	R214	07/05/2020	9.91	Call	Bond Future	0.0200		0.0000	0.2200	0.0002	1000.000	0	0	1,250
2020/04/07	R214	07/05/2020	10.66	Call	Bond Future	5.2200		0.0052	27.6800	0.0277	430.268	0	0	0
2020/04/07	R214	06/08/2020	9.98	Put	Bond Future	12,571.8500		12.5718	10,903.5400	10.9035	(13.270)	0	0	0
2020/04/07	R214	06/08/2020	9.97	Call	Bond Future	47.4300		0.0474	103.0700	0.1031	117.310	0	0	0
2020/04/07	R214	06/08/2020			Bond Future	12.2117		60.2280	11.8588	61.9532	(2.889)	0.0000	0.0000	4,000
2020/04/07	R214	06/08/2020	9.98	Call	Bond Future	48.6700		0.0487	105.5200	0.1055	116.807	0	0	0
2020/04/07	R214	06/08/2020	9.97	Put	Bond Future	12,636.3300		12.6363	10,966.8100	10.9668	(13.212)	0	0	0
2020/04/07	R214	06/08/2020	9.99	Call	Bond Future	49.9400		0.0499	108.0200	0.1080	116.300	0	0	0
2020/04/07	R214	06/08/2020	9.99	Put	Bond Future	12,507.5000		12.5075	10,840.4200	10.8404	(13.329)	0	0	0
2020/04/07	R214	05/11/2020	10.26	Put	Bond Future	11,800.3000		11.8003	10,243.7700	10.2438	(13.191)	0	0	0
2020/04/07	R214	05/11/2020			Bond Future	12.3850		57.8769	12.0227	59.6088	(2.925)	0.0000	0.0000	0
2020/04/07	R214	05/11/2020	10.25	Call	Bond Future	258.9400		0.2589	432.0400	0.4320	66.849	0	0	0
2020/04/07	R214	05/11/2020	10.25	Put	Bond Future	11,859.1900		11.8592	10,300.4600	10.3005	(13.144)	0	0	0
2020/04/07	R214	05/11/2020	10.26	Call	Bond Future	263.0400		0.2630	438.3400	0.4383	66.644	0	0	0
2020/04/07	R214	05/11/2020	10.24	Call	Bond Future	254.8900		0.2549	425.8000	0.4258	67.052	0	0	0
2020/04/07	R214	05/11/2020	10.24	Put	Bond Future	11,918.2300		11.9182	10,357.3100	10.3573	(13.097)	0	0	0
2020/04/07	R214	04/02/2021	10.33	Call	Bond Future	362.2900		0.3623	565.5900	0.5656	56.115	0	0	0
2020/04/07	R214	04/02/2021			Bond Future	12.5727		58.7875	12.2051	60.5014	(2.924)	0.0000	0.0000	0
2020/04/07	R214	04/02/2021	10.31	Call	Bond Future	352.6600		0.3527	551.6400	0.5516	56.423	0	0	0
2020/04/07	R214	04/02/2021	10.31	Put	Bond Future	12,434.3000		12.4343	10,919.3700	10.9194	(12.183)	0	0	0
2020/04/07	R214	04/02/2021	10.33	Put	Bond Future	12,319.3100		12.3193	10,808.7000	10.8087	(12.262)	0	0	0
2020/04/07	R214	04/02/2021	10.32	Call	Bond Future	357.4500		0.3574	558.5800	0.5586	56.268	0	0	0
2020/04/07	R214	04/02/2021	10.32	Put	Bond Future	12,376.7400		12.3767	10,863.9600	10.8640	(12.223)	0	0	0
2020/04/07	R248	07/05/2020	9.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	R248	07/05/2020	9.77	Put	Bond Future	16,887.7800		16.8878	14,764.3500	14.7643	(12.574)	0	0	0
2020/04/07	R248	07/05/2020	10.20	Call	Bond Future	0.0100		0.0000	0.1600	0.0002	1500.000	0	0	0
2020/04/07	R248	07/05/2020	9.69	Put	Bond Future	17,589.9000		17.5899	15,466.4700	15.4665	(12.072)	0	0	0
2020/04/07	R248	07/05/2020			Bond Future	12.0928		75.1334	11.7499	77.2568	(2.835)	0.0000	0.0000	98,621
2020/04/07	R248	07/05/2020	9.79	Put	Bond Future	16,713.7100		16.7137	14,590.2800	14.5903	(12.705)	0	0	0
2020/04/07	R248	07/05/2020	9.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	R248	07/05/2020	10.70	Call	Bond Future	1.0300		0.0010	9.5800	0.0096	830.097	0	0	0
2020/04/07	R248	07/05/2020	10.70	Put	Bond Future	9,371.0600		9.3711	7,256.1800	7.2562	(22.568)	0	0	300
2020/04/07	R248	07/05/2020	9.78	Put	Bond Future	16,800.6800		16.8007	14,677.2500	14.6772	(12.639)	0	0	0
2020/04/07	R248	07/05/2020	10.20	Put	Bond Future	13,269.5400		13.2695	11,146.2600	11.1463	(16.001)	0	0	300
2020/04/07	R248	07/05/2020	9.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	300
2020/04/07	R248	07/05/2020	9.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/07	R248	06/08/2020	11.80	Call	Bond Future	1,202.7500		1.2028	2,041.9600	2.0420	69.774	0	0	470
2020/04/07	R248	06/08/2020	12.75	Call	Bond Future	4,098.2400		4.0982	5,669.2800	5.6693	38.335	0	0	814
2020/04/07	R248	06/08/2020	10.35	Call	Bond Future	41.8000		0.0418	107.0500	0.1071	156.100	0	0	640
2020/04/07	R248	06/08/2020	11.85	Put	Bond Future	3,854.9900		3.8550	2,599.5400	2.5995	(32.567)	0	0	0
2020/04/07	R248	06/08/2020	9.00	Put	Bond Future	25,080.5600		25.0806	22,942.4600	22.9425	(8.525)	0	0	0
2020/04/07	R248	06/08/2020	10.20	Call	Bond Future	25.6000		0.0256	68.9000	0.0689	169.141	0	0	0
2020/04/07	R248	06/08/2020			Bond Future	12.2700		76.3042	11.9155	78.4428	(2.889)	0.0000	0.0000	400

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
2020/04/07	R248	06/08/2020	10.35	Put	Bond Future	13,152.9100	13.1529	11,079.6000	11.0796	(15.763)	0	0	0
2020/04/07	R248	06/08/2020	11.85	Call	Bond Future	1,308.6700	1.3087	2,191.7800	2.1918	67.481	0	0	0
2020/04/07	R248	06/08/2020	11.15	Put	Bond Future	7,520.6400	7.5206	5,737.0400	5.7370	(23.716)	0	0	0
2020/04/07	R248	06/08/2020	11.15	Call	Bond Future	351.7800	0.3518	706.7400	0.7067	100.904	0	0	0
2020/04/07	R248	06/08/2020	10.85	Put	Bond Future	9,482.2400	9.4822	7,549.7200	7.5497	(20.380)	0	0	0
2020/04/07	R248	06/08/2020	10.85	Call	Bond Future	173.0800	0.1731	379.1200	0.3791	119.043	0	0	640
2020/04/07	R248	06/08/2020	9.25	Put	Bond Future	22,654.9800	22.6550	20,517.8600	20.5179	(9.433)	0	0	0
2020/04/07	R248	06/08/2020	9.25	Call	Bond Future	0.5200	0.0005	1.9600	0.0020	276.923	0	0	20,640
2020/04/07	R248	06/08/2020	10.18	Call	Bond Future	23.9200	0.0239	64.8200	0.0648	170.987	0	0	0
2020/04/07	R248	06/08/2020	10.18	Put	Bond Future	14,499.1100	14.4991	12,401.4500	12.4014	(14.468)	0	0	0
2020/04/07	R248	06/08/2020	11.80	Put	Bond Future	4,063.0600	4.0631	2,763.7100	2.7637	(31.980)	0	0	0
2020/04/07	R248	06/08/2020	12.75	Put	Bond Future	1,375.9900	1.3760	808.4700	0.8085	(41.244)	0	0	0
2020/04/07	R248	06/08/2020	9.00	Call	Bond Future	0.1400	0.0001	0.6000	0.0006	328.571	0	0	3,000
2020/04/07	R248	06/08/2020	10.20	Put	Bond Future	14,338.3500	14.3384	12,243.0900	12.2431	(14.613)	0	0	0
2020/04/07	R248	06/08/2020	12.25	Put	Bond Future	2,489.2100	2.4892	1,574.5100	1.5745	(36.747)	0	0	0
2020/04/07	R248	06/08/2020	12.25	Call	Bond Future	2,371.5400	2.3715	3,595.4000	3.5954	51.606	0	0	814
2020/04/07	R248	06/08/2020	11.10	Put	Bond Future	7,833.3200	7.8333	6,021.2400	6.0212	(23.133)	0	0	0
2020/04/07	R248	06/08/2020	11.10	Call	Bond Future	314.7200	0.3147	641.2000	0.6412	103.737	0	0	470
2020/04/07	R248	06/08/2020	10.19	Call	Bond Future	24.7500	0.0248	66.8300	0.0668	170.020	0	0	0
2020/04/07	R248	06/08/2020	10.19	Put	Bond Future	14,418.6600	14.4187	12,322.1800	12.3222	(14.540)	0	0	0
2020/04/07	R248	05/11/2020	10.02	Put	Bond Future	16,912.6100	16.9126	14,849.2700	14.8493	(12.200)	0	0	0
2020/04/07	R248	05/11/2020	10.03	Call	Bond Future	85.1600	0.0852	169.7500	0.1698	99.331	0	0	0
2020/04/07	R248	05/11/2020			Bond Future	12.4499	73.0649	12.0848	75.2112	(2.933)	0.0000	0.0000	0
2020/04/07	R248	05/11/2020	10.04	Call	Bond Future	87.1000	0.0871	173.2900	0.1733	98.955	0	0	0
2020/04/07	R248	05/11/2020	10.04	Put	Bond Future	16,749.8800	16.7499	14,689.7200	14.6897	(12.300)	0	0	0
2020/04/07	R248	05/11/2020	10.02	Call	Bond Future	83.2600	0.0833	166.2700	0.1663	99.700	0	0	0
2020/04/07	R248	05/11/2020	10.03	Put	Bond Future	16,831.1500	16.8312	14,769.3900	14.7694	(12.250)	0	0	0
2020/04/07	R248	04/02/2021	10.46	Call	Bond Future	339.8000	0.3398	558.9300	0.5589	64.488	0	0	0
2020/04/07	R248	04/02/2021	10.47	Put	Bond Future	14,646.9700	14.6470	12,745.7000	12.7457	(12.981)	0	0	0
2020/04/07	R248	04/02/2021			Bond Future	12.6455	74.2144	12.2738	76.3375	(2.939)	0.0000	0.0000	0
2020/04/07	R248	04/02/2021	10.46	Put	Bond Future	14,719.2300	14.7192	12,815.2600	12.8153	(12.935)	0	0	0
2020/04/07	R248	04/02/2021	10.47	Call	Bond Future	345.0600	0.3451	566.8900	0.5669	64.287	0	0	0
2020/04/07	R248	04/02/2021	10.48	Call	Bond Future	350.3800	0.3504	574.9500	0.5749	64.093	0	0	0
2020/04/07	R248	04/02/2021	10.48	Put	Bond Future	14,574.9000	14.5749	12,676.3700	12.6764	(13.026)	0	0	0

Total

1459845