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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2020/03/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	2025	07/05/2020		Bond Future	137.5064	137.5064	137.5657	137.5657	0.043	0.0000	0.0000	2,065
2020/03/03	2025	06/08/2020		Bond Future	138.5172	138.5172	138.5452	138.5452	0.020	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
2020/03/03	2025	05/11/2020			Bond Future	141.0041	141.0041	140.9986	140.9986	(0.004)	0.0000	0.0000	0
2020/03/03	2025	04/02/2021			Bond Future	142.0816	142.0816	141.9919	141.9919	(0.063)	0.0000	0.0000	0
2020/03/03	2029	07/05/2020			Bond Future	101.1576	101.1576	100.8250	100.8250	(0.329)	0.0000	0.0000	3,814
2020/03/03	2029	06/08/2020			Bond Future	103.0047	103.0047	102.6473	102.6473	(0.347)	0.0000	0.0000	0
2020/03/03	2029	05/11/2020			Bond Future	103.7156	103.7156	103.3217	103.3217	(0.380)	0.0000	0.0000	0
2020/03/03	2029	04/02/2021			Bond Future	105.6279	105.6279	105.1699	105.1699	(0.434)	0.0000	0.0000	0
2020/03/03	2030	07/05/2020	8.79	Call	Bond Future	460.1000	0.4601	588.0800	0.5881	27.816	0	0	0
2020/03/03	2030	07/05/2020	8.78	Put	Bond Future	3,107.3100	3.1073	2,701.3200	2.7013	(13.066)	0	0	0
2020/03/03	2030	07/05/2020	8.85	Put	Bond Future	2,784.2100	2.7842	2,400.1600	2.4002	(13.794)	0	0	5,820
2020/03/03	2030	07/05/2020	8.45	Put	Bond Future	4,874.1300	4.8741	4,389.7100	4.3897	(9.939)	0	0	0
2020/03/03	2030	07/05/2020	9.19	Put	Bond Future	1,529.7000	1.5297	1,264.0000	1.2640	(17.369)	0	0	0
2020/03/03	2030	07/05/2020			Bond Future	9.2148	94.5282	9.1268	95.0591	(0.955)	0.0000	0.0000	76,431
2020/03/03	2030	07/05/2020	8.80	Call	Bond Future	475.3600	0.4754	606.4100	0.6064	27.569	0	0	0
2020/03/03	2030	07/05/2020	8.80	Put	Bond Future	3,012.9700	3.0130	2,613.1000	2.6131	(13.272)	0	0	0
2020/03/03	2030	07/05/2020	8.45	Call	Bond Future	124.1700	0.1242	170.6700	0.1707	37.449	0	0	5,000
2020/03/03	2030	07/05/2020	9.19	Call	Bond Future	1,380.2800	1.3803	1,645.5000	1.6455	19.215	0	0	0
2020/03/03	2030	07/05/2020	8.79	Put	Bond Future	3,060.0000	3.0600	2,657.0600	2.6571	(13.168)	0	0	0
2020/03/03	2030	07/05/2020	8.78	Call	Bond Future	445.0700	0.4451	570.0000	0.5700	28.070	0	0	0
2020/03/03	2030	07/05/2020	8.90	Call	Bond Future	648.3100	0.6483	811.6600	0.8117	25.196	0	0	0
2020/03/03	2030	07/05/2020	8.85	Call	Bond Future	557.2600	0.5573	704.1300	0.7041	26.356	0	0	5,000
2020/03/03	2030	07/05/2020	8.90	Put	Bond Future	2,565.9300	2.5659	2,198.3600	2.1984	(14.325)	0	0	5,820
2020/03/03	2030	06/08/2020	9.42	Call	Bond Future	2,650.0300	2.6500	2,947.0400	2.9470	11.208	0	0	0
2020/03/03	2030	06/08/2020	9.11	Call	Bond Future	1,686.8900	1.6869	1,916.0600	1.9161	13.585	0	0	0
2020/03/03	2030	06/08/2020			Bond Future	9.2943	92.2217	9.2057	92.7445	(0.954)	0.0000	0.0000	200
2020/03/03	2030	06/08/2020	8.36	Put	Bond Future	6,076.6600	6.0767	5,631.2700	5.6313	(7.330)	0	0	0
2020/03/03	2030	06/08/2020	8.36	Call	Bond Future	365.5800	0.3656	442.9800	0.4430	21.172	0	0	800
2020/03/03	2030	06/08/2020	8.86	Put	Bond Future	3,692.6500	3.6926	3,342.7200	3.3427	(9.476)	0	0	0
2020/03/03	2030	06/08/2020	8.86	Call	Bond Future	1,093.5100	1.0935	1,266.3700	1.2664	15.808	0	0	800
2020/03/03	2030	06/08/2020	9.09	Call	Bond Future	1,632.7700	1.6328	1,857.3900	1.8574	13.757	0	0	0
2020/03/03	2030	06/08/2020	9.09	Put	Bond Future	2,843.7500	2.8438	2,545.5800	2.5456	(10.485)	0	0	0
2020/03/03	2030	06/08/2020	9.42	Put	Bond Future	1,915.4500	1.9154	1,689.6700	1.6897	(11.787)	0	0	800
2020/03/03	2030	06/08/2020	9.11	Put	Bond Future	2,778.4200	2.7784	2,484.8000	2.4848	(10.568)	0	0	0
2020/03/03	2030	06/08/2020	9.10	Call	Bond Future	1,659.7100	1.6597	1,886.6000	1.8866	13.670	0	0	0
2020/03/03	2030	06/08/2020	9.10	Put	Bond Future	2,810.9400	2.8109	2,515.0400	2.5150	(10.527)	0	0	0
2020/03/03	2030	05/11/2020	8.10	Put	Bond Future	8,008.1000	8.0081	7,557.1400	7.5571	(5.631)	0	0	0
2020/03/03	2030	05/11/2020	8.73	Call	Bond Future	1,078.7300	1.0787	1,227.5100	1.2275	13.792	0	0	3,000
2020/03/03	2030	05/11/2020	10.06	Put	Bond Future	1,276.9400	1.2769	1,136.8200	1.1368	(10.973)	0	0	1,000
2020/03/03	2030	05/11/2020	9.39	Put	Bond Future	2,574.1100	2.5741	2,332.7100	2.3327	(9.378)	0	0	0
2020/03/03	2030	05/11/2020	9.38	Call	Bond Future	2,656.5000	2.6565	2,922.3800	2.9224	10.009	0	0	0
2020/03/03	2030	05/11/2020			Bond Future	9.3702	93.8558	9.2820	94.3649	(0.941)	0.0000	0.0000	0
2020/03/03	2030	05/11/2020	9.61	Call	Bond Future	3,423.4800	3.4235	3,728.1900	3.7282	8.901	0	0	0
2020/03/03	2030	05/11/2020	9.61	Put	Bond Future	2,057.7200	2.0577	1,853.3900	1.8534	(9.930)	0	0	3,000
2020/03/03	2030	05/11/2020	8.85	Put	Bond Future	4,362.4600	4.3625	4,023.2000	4.0232	(7.777)	0	0	0
2020/03/03	2030	05/11/2020	8.85	Call	Bond Future	1,305.5100	1.3055	1,475.2900	1.4753	13.005	0	0	3,000
2020/03/03	2030	05/11/2020	8.34	Put	Bond Future	6,706.2600	6.7063	6,284.8800	6.2849	(6.283)	0	0	0
2020/03/03	2030	05/11/2020	8.34	Call	Bond Future	522.7900	0.5228	610.4500	0.6105	16.768	0	0	1,000

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2020/03/03	2030	05/11/2020	9.04	Put	Bond Future	3,647.4200	3.6474	3,342.5400	3.3425	(8.359)	0	0	0
2020/03/03	2030	05/11/2020	9.04	Call	Bond Future	1,722.1100	1.7221	1,926.2700	1.9263	11.855	0	0	1,000
2020/03/03	2030	05/11/2020	9.86	Put	Bond Future	1,592.9200	1.5929	1,426.0200	1.4260	(10.478)	0	0	14,160
2020/03/03	2030	05/11/2020	8.36	Put	Bond Future	6,603.2600	6.6033	6,184.6700	6.1847	(6.339)	0	0	0
2020/03/03	2030	05/11/2020	8.10	Call	Bond Future	307.1500	0.3071	365.2300	0.3652	18.909	0	0	3,000
2020/03/03	2030	05/11/2020	8.73	Put	Bond Future	4,859.5600	4.8596	4,499.3000	4.4993	(7.413)	0	0	0
2020/03/03	2030	05/11/2020	9.23	Put	Bond Future	3,021.5300	3.0215	2,751.4400	2.7514	(8.939)	0	0	0
2020/03/03	2030	05/11/2020	10.06	Call	Bond Future	5,134.8600	5.1349	5,503.7800	5.5038	7.185	0	0	0
2020/03/03	2030	05/11/2020	10.37	Put	Bond Future	838.8700	0.8389	737.1700	0.7372	(12.123)	0	0	16,000
2020/03/03	2030	05/11/2020	9.39	Call	Bond Future	2,687.7900	2.6878	2,955.4300	2.9554	9.958	0	0	0
2020/03/03	2030	05/11/2020	9.38	Put	Bond Future	2,600.2700	2.6003	2,357.1100	2.3571	(9.351)	0	0	0
2020/03/03	2030	05/11/2020	9.86	Call	Bond Future	4,354.4800	4.3545	4,696.6200	4.6966	7.857	0	0	0
2020/03/03	2030	05/11/2020	8.36	Call	Bond Future	544.8900	0.5449	635.3400	0.6353	16.600	0	0	14,160
2020/03/03	2030	05/11/2020	8.86	Put	Bond Future	4,322.5000	4.3225	3,985.0200	3.9850	(7.808)	0	0	0
2020/03/03	2030	05/11/2020	8.86	Call	Bond Future	1,325.5500	1.3256	1,497.1100	1.4971	12.943	0	0	14,160
2020/03/03	2030	05/11/2020	9.23	Call	Bond Future	2,210.3500	2.2103	2,449.3000	2.4493	10.811	0	0	3,000
2020/03/03	2030	05/11/2020	10.47	Call	Bond Future	6,777.1400	6.7771	7,195.3200	7.1953	6.170	0	0	0
2020/03/03	2030	05/11/2020	10.47	Put	Bond Future	726.5700	0.7266	635.7100	0.6357	(12.505)	0	0	3,000
2020/03/03	2030	05/11/2020	8.53	Put	Bond Future	5,762.8600	5.7629	5,369.5700	5.3696	(6.825)	0	0	0
2020/03/03	2030	05/11/2020	8.53	Call	Bond Future	759.5600	0.7596	875.3100	0.8753	15.239	0	0	16,000
2020/03/03	2030	05/11/2020	9.03	Put	Bond Future	3,682.7000	3.6827	3,375.9900	3.3760	(8.328)	0	0	0
2020/03/03	2030	05/11/2020	9.03	Call	Bond Future	1,698.2700	1.6983	1,900.6000	1.9006	11.914	0	0	16,000
2020/03/03	2030	05/11/2020	10.37	Call	Bond Future	6,361.3500	6.3613	6,768.6900	6.7687	6.403	0	0	0
2020/03/03	2030	05/11/2020	9.40	Call	Bond Future	2,719.2600	2.7193	2,988.6500	2.9887	9.907	0	0	0
2020/03/03	2030	05/11/2020	9.40	Put	Bond Future	2,548.1800	2.5482	2,308.5300	2.3085	(9.405)	0	0	0
2020/03/03	2030	04/02/2021	8.36	Call	Bond Future	793.4300	0.7934	890.0700	0.8901	12.180	0	0	800
2020/03/03	2030	04/02/2021	9.16	Call	Bond Future	2,304.7800	2.3048	2,507.0600	2.5071	8.777	0	0	0
2020/03/03	2030	04/02/2021	9.15	Put	Bond Future	3,978.8600	3.9789	3,713.5700	3.7136	(6.667)	0	0	0
2020/03/03	2030	04/02/2021			Bond Future	9.4486	91.5578	9.3660	92.0239	(0.875)	0.0000	0.0000	0
2020/03/03	2030	04/02/2021	9.17	Call	Bond Future	2,329.9000	2.3299	2,533.5700	2.5336	8.742	0	0	0
2020/03/03	2030	04/02/2021	9.17	Put	Bond Future	3,913.8700	3.9139	3,651.3700	3.6514	(6.707)	0	0	0
2020/03/03	2030	04/02/2021	8.36	Put	Bond Future	7,189.2100	7.1892	6,819.6800	6.8197	(5.140)	0	0	0
2020/03/03	2030	04/02/2021	9.16	Put	Bond Future	3,946.2600	3.9463	3,682.3700	3.6824	(6.687)	0	0	0
2020/03/03	2030	04/02/2021	9.15	Call	Bond Future	2,279.8200	2.2798	2,480.7000	2.4807	8.811	0	0	0
2020/03/03	2030	04/02/2021	8.86	Put	Bond Future	5,011.7100	5.0117	4,706.2300	4.7062	(6.095)	0	0	0
2020/03/03	2030	04/02/2021	8.86	Call	Bond Future	1,623.1400	1.6231	1,783.8300	1.7838	9.900	0	0	800
2020/03/03	2030	04/02/2021	10.20	Call	Bond Future	5,694.6300	5.6946	6,025.4200	6.0254	5.809	0	0	0
2020/03/03	2030	04/02/2021	10.20	Put	Bond Future	1,594.2300	1.5942	1,458.8500	1.4588	(8.492)	0	0	800
2020/03/03	2032	07/05/2020	9.19	Call	Bond Future	508.9900	0.5090	600.9400	0.6009	18.065	0	0	0
2020/03/03	2032	07/05/2020	9.54	Put	Bond Future	1,909.3800	1.9094	1,682.0100	1.6820	(11.908)	0	0	3,000
2020/03/03	2032	07/05/2020	8.82	Call	Bond Future	116.6300	0.1166	145.3800	0.1454	24.651	0	0	3,000
2020/03/03	2032	07/05/2020	9.20	Call	Bond Future	525.5900	0.5256	619.7700	0.6198	17.919	0	0	7,500
2020/03/03	2032	07/05/2020			Bond Future	9.6282	91.2967	9.5660	91.7040	(0.647)	0.0000	0.0000	81,679
2020/03/03	2032	07/05/2020	9.17	Call	Bond Future	477.0200	0.4770	564.5800	0.5646	18.356	0	0	3,000
2020/03/03	2032	07/05/2020	9.17	Put	Bond Future	3,534.4200	3.5344	3,214.7000	3.2147	(9.046)	0	0	0
2020/03/03	2032	07/05/2020	9.54	Call	Bond Future	1,331.4700	1.3315	1,511.3800	1.5114	13.512	0	0	0
2020/03/03	2032	07/05/2020	9.00	Put	Bond Future	4,488.0800	4.4881	4,135.5400	4.1355	(7.855)	0	0	0

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2020/03/03	2032	07/05/2020	9.00	Call	Bond Future	260.4400		0.2604	315.1800	0.3152	21.018	0	0	7,500
2020/03/03	2032	07/05/2020	9.50	Put	Bond Future	2,050.6800		2.0507	1,812.6800	1.8127	(11.606)	0	0	0
2020/03/03	2032	07/05/2020	9.50	Call	Bond Future	1,209.1000		1.2091	1,378.3800	1.3784	14.000	0	0	7,500
2020/03/03	2032	07/05/2020	9.30	Put	Bond Future	2,888.5900		2.8886	2,599.0200	2.5990	(10.025)	0	0	0
2020/03/03	2032	07/05/2020	9.30	Call	Bond Future	712.7900		0.7128	830.5000	0.8305	16.514	0	0	7,500
2020/03/03	2032	07/05/2020	9.19	Put	Bond Future	3,430.0100		3.4300	3,114.6800	3.1147	(9.193)	0	0	0
2020/03/03	2032	07/05/2020	8.82	Put	Bond Future	5,605.2300		5.6052	5,226.7000	5.2267	(6.753)	0	0	0
2020/03/03	2032	07/05/2020	9.20	Put	Bond Future	3,378.5200		3.3785	3,065.4200	3.0654	(9.267)	0	0	0
2020/03/03	2032	07/05/2020	9.18	Call	Bond Future	492.8800		0.4929	582.6300	0.5826	18.209	0	0	0
2020/03/03	2032	07/05/2020	9.18	Put	Bond Future	3,482.0500		3.4820	3,164.5200	3.1645	(9.119)	0	0	0
2020/03/03	2032	06/08/2020	8.79	Put	Bond Future	6,628.8600		6.6289	6,291.9000	6.2919	(5.083)	0	0	0
2020/03/03	2032	06/08/2020	9.29	Put	Bond Future	4,060.5000		4.0605	3,794.8600	3.7949	(6.542)	0	0	0
2020/03/03	2032	06/08/2020	9.46	Put	Bond Future	3,365.4700		3.3655	3,127.6900	3.1277	(7.065)	0	0	0
2020/03/03	2032	06/08/2020	9.45	Call	Bond Future	1,704.4800		1.7045	1,862.4400	1.8624	9.267	0	0	0
2020/03/03	2032	06/08/2020			Bond Future	9.7121		92.9414	9.6502	93.3388	(0.637)	0.0000	0.0000	300
2020/03/03	2032	06/08/2020	9.91	Call	Bond Future	3,248.3300		3.2483	3,479.8400	3.4798	7.127	0	0	0
2020/03/03	2032	06/08/2020	9.91	Put	Bond Future	1,993.7600		1.9938	1,827.8700	1.8279	(8.320)	0	0	800
2020/03/03	2032	06/08/2020	8.79	Call	Bond Future	452.3400		0.4523	512.7800	0.5128	13.362	0	0	800
2020/03/03	2032	06/08/2020	9.29	Call	Bond Future	1,302.3300		1.3023	1,434.0900	1.4341	10.117	0	0	800
2020/03/03	2032	06/08/2020	9.46	Call	Bond Future	1,731.8500		1.7319	1,891.4700	1.8915	9.217	0	0	0
2020/03/03	2032	06/08/2020	9.45	Put	Bond Future	3,403.7300		3.4037	3,164.2900	3.1643	(7.035)	0	0	0
2020/03/03	2032	06/08/2020	9.47	Call	Bond Future	1,759.2400		1.7592	1,920.5000	1.9205	9.166	0	0	0
2020/03/03	2032	06/08/2020	9.47	Put	Bond Future	3,327.2900		3.3273	3,091.1500	3.0912	(7.097)	0	0	0
2020/03/03	2032	05/11/2020	9.61	Put	Bond Future	3,608.3100		3.6083	3,397.2700	3.3973	(5.849)	0	0	0
2020/03/03	2032	05/11/2020	10.99	Call	Bond Future	7,826.7600		7.8268	8,142.8700	8.1429	4.039	0	0	0
2020/03/03	2032	05/11/2020	9.44	Put	Bond Future	4,225.2100		4.2252	3,991.7900	3.9918	(5.524)	0	0	0
2020/03/03	2032	05/11/2020	11.08	Call	Bond Future	8,237.8600		8.2379	8,560.4000	8.5604	3.915	0	0	0
2020/03/03	2032	05/11/2020	9.77	Put	Bond Future	3,101.1900		3.1012	2,910.8400	2.9108	(6.138)	0	0	0
2020/03/03	2032	05/11/2020			Bond Future	9.7978		90.4301	9.7372	90.8119	(0.619)	0.0000	0.0000	0
2020/03/03	2032	05/11/2020	10.99	Put	Bond Future	748.1800		0.7482	682.4200	0.6824	(8.789)	0	0	3,000
2020/03/03	2032	05/11/2020	9.76	Call	Bond Future	2,892.7000		2.8927	3,082.9600	3.0830	6.577	0	0	0
2020/03/03	2032	05/11/2020	9.76	Put	Bond Future	3,130.5500		3.1306	2,938.9400	2.9389	(6.121)	0	0	0
2020/03/03	2032	05/11/2020	9.11	Call	Bond Future	1,195.6100		1.1956	1,301.9800	1.3020	8.897	0	0	3,000
2020/03/03	2032	05/11/2020	9.61	Call	Bond Future	2,418.0400		2.4180	2,588.8700	2.5889	7.065	0	0	3,000
2020/03/03	2032	05/11/2020	9.44	Call	Bond Future	1,938.8200		1.9388	2,087.2700	2.0873	7.657	0	0	1,000
2020/03/03	2032	05/11/2020	11.08	Put	Bond Future	656.6900		0.6567	597.3600	0.5974	(9.035)	0	0	1,000
2020/03/03	2032	05/11/2020	9.77	Call	Bond Future	2,926.3400		2.9263	3,117.8600	3.1179	6.545	0	0	0
2020/03/03	2032	05/11/2020	9.11	Put	Bond Future	5,661.6600		5.6617	5,386.1600	5.3862	(4.866)	0	0	0
2020/03/03	2032	05/11/2020	8.94	Put	Bond Future	6,513.4600		6.5135	6,217.9200	6.2179	(4.537)	0	0	0
2020/03/03	2032	05/11/2020	8.94	Call	Bond Future	897.1600		0.8972	983.4900	0.9835	9.623	0	0	1,000
2020/03/03	2032	05/11/2020	9.75	Call	Bond Future	2,859.5400		2.8595	3,048.5200	3.0485	6.609	0	0	0
2020/03/03	2032	05/11/2020	9.75	Put	Bond Future	3,160.4600		3.1605	2,967.5700	2.9676	(6.103)	0	0	0
2020/03/03	2032	04/02/2021	10.82	Put	Bond Future	1,509.0300		1.5090	1,420.4000	1.4204	(5.873)	0	0	800
2020/03/03	2032	04/02/2021	9.29	Call	Bond Future	1,851.0700		1.8511	1,965.9800	1.9660	6.208	0	0	800
2020/03/03	2032	04/02/2021	9.63	Call	Bond Future	2,711.0700		2.7111	2,859.2000	2.8592	5.464	0	0	0
2020/03/03	2032	04/02/2021			Bond Future	9.8854		92.0767	9.8307	92.4148	(0.554)	0.0000	0.0000	0
2020/03/03	2032	04/02/2021	8.79	Put	Bond Future	8,036.6000		8.0366	7,768.2800	7.7683	(3.339)	0	0	0
2020/03/03	2032	04/02/2021	8.79	Call	Bond Future	925.8600		0.9259	995.6200	0.9956	7.535	0	0	800

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
2020/03/03	2032	04/02/2021	9.61	Call	Bond Future	2,655.2300	2.6552	2,801.4000	2.8014	5.505	0	0	0
2020/03/03	2032	04/02/2021	9.61	Put	Bond Future	4,374.2000	4.3742	4,182.2900	4.1823	(4.387)	0	0	0
2020/03/03	2032	04/02/2021	10.82	Call	Bond Future	7,022.5700	7.0226	7,272.0200	7.2720	3.552	0	0	0
2020/03/03	2032	04/02/2021	9.29	Put	Bond Future	5,624.4200	5.6244	5,401.2500	5.4013	(3.968)	0	0	0
2020/03/03	2032	04/02/2021	9.63	Put	Bond Future	4,303.7000	4.3037	4,113.7500	4.1138	(4.414)	0	0	0
2020/03/03	2032	04/02/2021	9.62	Call	Bond Future	2,683.2500	2.6832	2,830.4000	2.8304	5.484	0	0	0
2020/03/03	2032	04/02/2021	9.62	Put	Bond Future	4,339.0200	4.3390	4,148.0900	4.1481	(4.400)	0	0	0
2020/03/03	2033	07/05/2020			Bond Future	100.8360	100.8360	100.2733	100.2733	(0.558)	0.0000	0.0000	6,960
2020/03/03	2033	06/08/2020			Bond Future	102.6772	102.6772	102.0856	102.0856	(0.576)	0.0000	0.0000	0
2020/03/03	2033	05/11/2020			Bond Future	103.3043	103.3043	102.6717	102.6717	(0.612)	0.0000	0.0000	0
2020/03/03	2033	04/02/2021			Bond Future	105.2090	105.2090	104.5084	104.5084	(0.666)	0.0000	0.0000	0
2020/03/03	2037	07/05/2020	9.60	Put	Bond Future	4,748.3100	4.7483	4,554.1300	4.5541	(4.089)	0	0	0
2020/03/03	2037	07/05/2020	9.59	Call	Bond Future	374.4800	0.3745	404.6600	0.4047	8.059	0	0	0
2020/03/03	2037	07/05/2020	9.70	Put	Bond Future	4,138.3600	4.1384	3,953.9300	3.9539	(4.457)	0	0	0
2020/03/03	2037	07/05/2020			Bond Future	10.1888	88.9277	10.1573	89.1530	(0.309)	0.0000	0.0000	70,980
2020/03/03	2037	07/05/2020	9.60	Call	Bond Future	387.9000	0.3879	418.9700	0.4190	8.010	0	0	0
2020/03/03	2037	07/05/2020	9.59	Put	Bond Future	4,811.7700	4.8118	4,616.7000	4.6167	(4.054)	0	0	0
2020/03/03	2037	07/05/2020	9.70	Call	Bond Future	541.4900	0.5415	582.3100	0.5823	7.538	0	0	7,500
2020/03/03	2037	07/05/2020	9.61	Call	Bond Future	401.5700	0.4016	433.5500	0.4335	7.964	0	0	0
2020/03/03	2037	07/05/2020	9.61	Put	Bond Future	4,685.1900	4.6852	4,491.9200	4.4919	(4.125)	0	0	0
2020/03/03	2037	07/05/2020	10.00	Put	Bond Future	2,604.9900	2.6050	2,456.9900	2.4570	(5.681)	0	0	0
2020/03/03	2037	07/05/2020	10.00	Call	Bond Future	1,241.9500	1.2419	1,319.2000	1.3192	6.220	0	0	7,500
2020/03/03	2037	06/08/2020	9.88	Put	Bond Future	4,460.8200	4.4608	4,316.4000	4.3164	(3.238)	0	0	0
2020/03/03	2037	06/08/2020			Bond Future	10.2812	86.2697	10.2510	86.4825	(0.294)	0.0000	0.0000	300
2020/03/03	2037	06/08/2020	9.87	Call	Bond Future	1,546.9400	1.5469	1,614.4400	1.6144	4.363	0	0	0
2020/03/03	2037	06/08/2020	9.87	Put	Bond Future	4,508.2700	4.5083	4,363.0300	4.3630	(3.222)	0	0	0
2020/03/03	2037	06/08/2020	9.88	Call	Bond Future	1,573.3100	1.5733	1,641.6300	1.6416	4.342	0	0	0
2020/03/03	2037	06/08/2020	9.86	Call	Bond Future	1,521.0500	1.5210	1,587.7300	1.5877	4.384	0	0	0
2020/03/03	2037	06/08/2020	9.86	Put	Bond Future	4,556.2800	4.5563	4,410.2200	4.4102	(3.206)	0	0	0
2020/03/03	2037	05/11/2020	10.18	Call	Bond Future	2,758.6300	2.7586	2,841.8900	2.8419	3.018	0	0	0
2020/03/03	2037	05/11/2020	10.17	Put	Bond Future	4,121.6800	4.1217	4,009.2100	4.0092	(2.729)	0	0	0
2020/03/03	2037	05/11/2020			Bond Future	10.3694	87.7983	10.3412	87.9934	(0.272)	0.0000	0.0000	0
2020/03/03	2037	05/11/2020	10.19	Call	Bond Future	2,790.9600	2.7910	2,874.8600	2.8749	3.006	0	0	0
2020/03/03	2037	05/11/2020	10.19	Put	Bond Future	4,044.9300	4.0449	3,933.7400	3.9337	(2.749)	0	0	0
2020/03/03	2037	05/11/2020	10.17	Call	Bond Future	2,726.2000	2.7262	2,808.8200	2.8088	3.031	0	0	0
2020/03/03	2037	05/11/2020	10.18	Put	Bond Future	4,083.3100	4.0833	3,971.4800	3.9715	(2.739)	0	0	0
2020/03/03	2037	04/02/2021	10.27	Call	Bond Future	3,410.2600	3.4103	3,475.5300	3.4755	1.914	0	0	0
2020/03/03	2037	04/02/2021	10.28	Put	Bond Future	4,686.4500	4.6864	4,602.2000	4.6022	(1.798)	0	0	0
2020/03/03	2037	04/02/2021			Bond Future	10.4607	85.1394	10.4387	85.2894	(0.210)	0.0000	0.0000	0
2020/03/03	2037	04/02/2021	10.27	Put	Bond Future	4,722.4300	4.7224	4,637.7700	4.6378	(1.793)	0	0	0
2020/03/03	2037	04/02/2021	10.28	Call	Bond Future	3,443.8500	3.4438	3,509.5300	3.5095	1.907	0	0	0
2020/03/03	2037	04/02/2021	10.29	Call	Bond Future	3,477.2700	3.4773	3,543.3600	3.5434	1.901	0	0	0
2020/03/03	2037	04/02/2021	10.29	Put	Bond Future	4,650.3900	4.6504	4,566.5500	4.5665	(1.803)	0	0	0
2020/03/03	2038	07/05/2020			Bond Future	116.7867	116.7867	116.5388	116.5388	(0.212)	0.0000	0.0000	10,897
2020/03/03	2038	06/08/2020			Bond Future	117.2318	117.2318	116.9500	116.9500	(0.240)	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
2020/03/03	2038	05/11/2020			Bond Future	119.3364	119.3364	119.0209	119.0209	(0.264)	0.0000	0.0000	0
2020/03/03	2038	04/02/2021			Bond Future	119.8241	119.8241	119.4298	119.4298	(0.329)	0.0000	0.0000	0
2020/03/03	2040	07/05/2020	9.74	Call	Bond Future	455.1800	0.4552	484.2400	0.4842	6.384	0	0	0
2020/03/03	2040	07/05/2020	9.75	Put	Bond Future	4,708.4800	4.7085	4,536.0700	4.5361	(3.662)	0	0	0
2020/03/03	2040	07/05/2020	9.85	Put	Bond Future	4,073.1800	4.0732	3,910.0700	3.9101	(4.004)	0	0	0
2020/03/03	2040	07/05/2020			Bond Future	10.2831	91.7438	10.2567	91.9461	(0.256)	0.0000	0.0000	47,815
2020/03/03	2040	07/05/2020	9.74	Put	Bond Future	4,774.1200	4.7741	4,600.8300	4.6008	(3.630)	0	0	0
2020/03/03	2040	07/05/2020	9.75	Call	Bond Future	472.0200	0.4720	501.9600	0.5020	6.343	0	0	0
2020/03/03	2040	07/05/2020	10.00	Put	Bond Future	3,222.9800	3.2230	3,076.0500	3.0761	(4.559)	0	0	0
2020/03/03	2040	07/05/2020	10.00	Call	Bond Future	1,012.0100	1.0120	1,067.4300	1.0674	5.476	0	0	2,640
2020/03/03	2040	07/05/2020	9.50	Put	Bond Future	6,499.6100	6.4996	6,309.6400	6.3096	(2.923)	0	0	0
2020/03/03	2040	07/05/2020	9.50	Call	Bond Future	166.2300	0.1662	178.6100	0.1786	7.448	0	0	2,640
2020/03/03	2040	07/05/2020	9.73	Call	Bond Future	438.7500	0.4388	466.9500	0.4670	6.427	0	0	0
2020/03/03	2040	07/05/2020	9.85	Call	Bond Future	655.3200	0.6553	694.5600	0.6946	5.988	0	0	7,500
2020/03/03	2040	07/05/2020	9.73	Put	Bond Future	4,840.2900	4.8403	4,666.1400	4.6661	(3.598)	0	0	0
2020/03/03	2040	07/05/2020	10.15	Put	Bond Future	2,501.1500	2.5012	2,372.2300	2.3722	(5.154)	0	0	0
2020/03/03	2040	07/05/2020	10.15	Call	Bond Future	1,472.3800	1.4724	1,545.8100	1.5458	4.987	0	0	7,500
2020/03/03	2040	06/08/2020	10.03	Call	Bond Future	1,874.2700	1.8743	1,937.5500	1.9375	3.376	0	0	0
2020/03/03	2040	06/08/2020	10.04	Call	Bond Future	1,904.7100	1.9047	1,968.7200	1.9687	3.361	0	0	0
2020/03/03	2040	06/08/2020	10.02	Put	Bond Future	4,583.0300	4.5830	4,456.6800	4.4567	(2.757)	0	0	0
2020/03/03	2040	06/08/2020			Bond Future	10.3747	88.8860	10.3496	89.0749	(0.241)	0.0000	0.0000	600
2020/03/03	2040	06/08/2020	10.04	Put	Bond Future	4,485.4200	4.4854	4,360.5300	4.3605	(2.784)	0	0	0
2020/03/03	2040	06/08/2020	10.02	Call	Bond Future	1,844.3400	1.8443	1,906.8900	1.9069	3.391	0	0	0
2020/03/03	2040	06/08/2020	10.79	Put	Bond Future	1,919.8500	1.9199	1,847.7300	1.8477	(3.757)	0	0	800
2020/03/03	2040	06/08/2020	9.57	Put	Bond Future	7,189.5900	7.1896	7,033.2100	7.0332	(2.175)	0	0	0
2020/03/03	2040	06/08/2020	10.03	Put	Bond Future	4,533.9200	4.5339	4,408.3000	4.4083	(2.771)	0	0	0
2020/03/03	2040	06/08/2020	10.79	Call	Bond Future	4,964.3500	4.9644	5,081.1300	5.0811	2.352	0	0	0
2020/03/03	2040	06/08/2020	9.57	Call	Bond Future	779.3400	0.7793	811.8600	0.8119	4.173	0	0	800
2020/03/03	2040	06/08/2020	10.07	Put	Bond Future	4,341.8000	4.3418	4,219.1200	4.2191	(2.826)	0	0	0
2020/03/03	2040	06/08/2020	10.07	Call	Bond Future	1,997.2500	1.9972	2,063.4700	2.0635	3.316	0	0	800
2020/03/03	2040	05/11/2020	10.23	Call	Bond Future	2,839.6400	2.8396	2,908.5300	2.9085	2.426	0	0	2,000
2020/03/03	2040	05/11/2020	11.70	Put	Bond Future	960.2700	0.9603	926.5000	0.9265	(3.517)	0	0	2,000
2020/03/03	2040	05/11/2020	10.00	Call	Bond Future	2,116.2500	2.1163	2,172.3900	2.1724	2.653	0	0	2,000
2020/03/03	2040	05/11/2020	9.50	Call	Bond Future	952.6700	0.9527	983.4900	0.9835	3.235	0	0	2,000
2020/03/03	2040	05/11/2020	10.30	Call	Bond Future	3,087.7600	3.0878	3,160.5600	3.1606	2.358	0	0	0
2020/03/03	2040	05/11/2020			Bond Future	10.4618	90.4608	10.4390	90.6309	(0.219)	0.0000	0.0000	0
2020/03/03	2040	05/11/2020	10.23	Put	Bond Future	4,588.6700	4.5887	4,487.4400	4.4874	(2.206)	0	0	0
2020/03/03	2040	05/11/2020	9.73	Put	Bond Future	7,134.1300	7.1341	7,005.8800	7.0059	(1.798)	0	0	0
2020/03/03	2040	05/11/2020	9.73	Call	Bond Future	1,421.4200	1.4214	1,463.2900	1.4633	2.946	0	0	2,000
2020/03/03	2040	05/11/2020	10.30	Put	Bond Future	4,302.9700	4.3030	4,205.6500	4.2056	(2.262)	0	0	0
2020/03/03	2040	05/11/2020	11.70	Call	Bond Future	9,441.3800	9.4414	9,577.7300	9.5777	1.444	0	0	0
2020/03/03	2040	05/11/2020	10.00	Put	Bond Future	5,655.2100	5.6552	5,541.2300	5.5412	(2.015)	0	0	0
2020/03/03	2040	05/11/2020	9.50	Put	Bond Future	8,581.3500	8.5813	8,442.0500	8.4421	(1.623)	0	0	0
2020/03/03	2040	05/11/2020	10.31	Call	Bond Future	3,124.4600	3.1245	3,197.8200	3.1978	2.348	0	0	0
2020/03/03	2040	05/11/2020	10.32	Put	Bond Future	4,224.6800	4.2247	4,128.4700	4.1285	(2.277)	0	0	0
2020/03/03	2040	05/11/2020	11.50	Call	Bond Future	8,445.6600	8.4457	8,574.9000	8.5749	1.530	0	0	0
2020/03/03	2040	05/11/2020	11.50	Put	Bond Future	1,242.9300	1.2429	1,202.0500	1.2020	(3.289)	0	0	2,000

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
2020/03/03	2040	05/11/2020	10.31	Put	Bond Future	4,263.8200	4.2638	4,167.0600	4.1671	(2.269)	0	0	0
2020/03/03	2040	05/11/2020	10.32	Call	Bond Future	3,161.0700	3.1611	3,234.9800	3.2350	2.338	0	0	0
2020/03/03	2040	04/02/2021	9.57	Put	Bond Future	9,101.1400	9.1011	9,004.4200	9.0044	(1.063)	0	0	0
2020/03/03	2040	04/02/2021	10.07	Put	Bond Future	6,321.5200	6.3215	6,240.7000	6.2407	(1.278)	0	0	0
2020/03/03	2040	04/02/2021	10.42	Put	Bond Future	4,797.1200	4.7971	4,728.1300	4.7281	(1.438)	0	0	0
2020/03/03	2040	04/02/2021			Bond Future	10.5520	87.6000	10.5352	87.7231	(0.159)	0.0000	0.0000	0
2020/03/03	2040	04/02/2021	11.74	Call	Bond Future	9,558.2300	9.5582	9,650.1200	9.6501	0.961	0	0	0
2020/03/03	2040	04/02/2021	11.74	Put	Bond Future	1,515.7500	1.5157	1,484.6000	1.4846	(2.055)	0	0	800
2020/03/03	2040	04/02/2021	10.07	Call	Bond Future	2,681.4900	2.6815	2,723.7100	2.7237	1.574	0	0	800
2020/03/03	2040	04/02/2021	10.41	Call	Bond Future	3,787.5800	3.7876	3,841.3000	3.8413	1.418	0	0	0
2020/03/03	2040	04/02/2021	10.41	Put	Bond Future	4,835.9000	4.8359	4,766.5800	4.7666	(1.433)	0	0	0
2020/03/03	2040	04/02/2021	9.57	Call	Bond Future	1,427.8000	1.4278	1,454.1200	1.4541	1.843	0	0	800
2020/03/03	2040	04/02/2021	10.42	Call	Bond Future	3,823.2600	3.8233	3,877.3100	3.8773	1.414	0	0	0
2020/03/03	2040	04/02/2021	10.40	Call	Bond Future	3,752.4000	3.7524	3,805.7800	3.8058	1.423	0	0	0
2020/03/03	2040	04/02/2021	10.40	Put	Bond Future	4,875.2800	4.8753	4,805.6200	4.8056	(1.429)	0	0	0
2020/03/03	2044	07/05/2020	9.81	Call	Bond Future	466.6700	0.4667	488.0900	0.4881	4.590	0	0	0
2020/03/03	2044	07/05/2020	9.79	Put	Bond Future	5,050.8900	5.0509	4,906.6600	4.9067	(2.856)	0	0	0
2020/03/03	2044	07/05/2020	9.45	Put	Bond Future	7,655.6300	7.6556	7,496.4200	7.4964	(2.080)	0	0	0
2020/03/03	2044	07/05/2020	9.97	Put	Bond Future	3,895.9400	3.8959	3,764.6900	3.7647	(3.369)	0	0	0
2020/03/03	2044	07/05/2020	9.33	Call	Bond Future	47.6700	0.0477	50.3700	0.0504	5.664	0	0	100
2020/03/03	2044	07/05/2020	9.98	Call	Bond Future	800.6600	0.8007	834.6000	0.8346	4.239	0	0	100
2020/03/03	2044	07/05/2020	9.26	Call	Bond Future	30.4300	0.0304	32.2000	0.0322	5.817	0	0	556
2020/03/03	2044	07/05/2020			Bond Future	10.3615	88.2880	10.3403	88.4524	(0.205)	0.0000	0.0000	78,533
2020/03/03	2044	07/05/2020	9.81	Put	Bond Future	4,913.9600	4.9140	4,771.0100	4.7710	(2.909)	0	0	0
2020/03/03	2044	07/05/2020	9.79	Call	Bond Future	435.1700	0.4352	455.3100	0.4553	4.628	0	0	0
2020/03/03	2044	07/05/2020	10.81	Call	Bond Future	4,235.1200	4.2351	4,344.6800	4.3447	2.587	0	0	0
2020/03/03	2044	07/05/2020	10.81	Put	Bond Future	882.8400	0.8828	828.0300	0.8280	(6.208)	0	0	129
2020/03/03	2044	07/05/2020	9.33	Put	Bond Future	8,685.2800	8.6853	8,523.6100	8.5236	(1.861)	0	0	0
2020/03/03	2044	07/05/2020	9.80	Put	Bond Future	4,982.1600	4.9822	4,838.5700	4.8386	(2.882)	0	0	0
2020/03/03	2044	07/05/2020	9.45	Call	Bond Future	95.1400	0.0951	100.3000	0.1003	5.424	0	0	129
2020/03/03	2044	07/05/2020	9.97	Call	Bond Future	777.6600	0.7777	810.7800	0.8108	4.259	0	0	129
2020/03/03	2044	07/05/2020	9.98	Put	Bond Future	3,836.9500	3.8369	3,706.5200	3.7065	(3.399)	0	0	0
2020/03/03	2044	07/05/2020	11.09	Call	Bond Future	5,822.8300	5.8228	5,951.5300	5.9515	2.210	0	0	0
2020/03/03	2044	07/05/2020	9.26	Put	Bond Future	9,305.7800	9.3058	9,143.1800	9.1432	(1.747)	0	0	0
2020/03/03	2044	07/05/2020	9.91	Put	Bond Future	4,261.1100	4.2611	4,125.1600	4.1252	(3.190)	0	0	0
2020/03/03	2044	07/05/2020	9.80	Call	Bond Future	450.7200	0.4507	471.5000	0.4715	4.610	0	0	0
2020/03/03	2044	07/05/2020	11.09	Put	Bond Future	488.4000	0.4884	452.7300	0.4527	(7.303)	0	0	100
2020/03/03	2044	07/05/2020	9.91	Call	Bond Future	648.2800	0.6483	676.7000	0.6767	4.384	0	0	556
2020/03/03	2044	07/05/2020	11.02	Call	Bond Future	5,426.1500	5.4262	5,550.1500	5.5501	2.285	0	0	0
2020/03/03	2044	07/05/2020	11.02	Put	Bond Future	579.5900	0.5796	539.2200	0.5392	(6.965)	0	0	556
2020/03/03	2044	06/08/2020	9.98	Call	Bond Future	1,568.6200	1.5686	1,610.2800	1.6103	2.656	0	0	602
2020/03/03	2044	06/08/2020	11.09	Put	Bond Future	1,517.0400	1.5170	1,467.3000	1.4673	(3.279)	0	0	602
2020/03/03	2044	06/08/2020	9.01	Call	Bond Future	122.6400	0.1226	127.6300	0.1276	4.069	0	0	140
2020/03/03	2044	06/08/2020	9.66	Call	Bond Future	841.3400	0.8413	866.8500	0.8669	3.032	0	0	140
2020/03/03	2044	06/08/2020	9.88	Call	Bond Future	1,311.9200	1.3119	1,348.2200	1.3482	2.767	0	0	0
2020/03/03	2044	06/08/2020			Bond Future	10.4510	85.4932	10.4312	85.6441	(0.189)	0.0000	0.0000	500
2020/03/03	2044	06/08/2020	9.36	Put	Bond Future	9,425.1200	9.4251	9,287.8700	9.2879	(1.456)	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
2020/03/03	2044	06/08/2020	9.36	Call	Bond Future	394.4800	0.3945	408.1400	0.4081	3.463	0	0	602
2020/03/03	2044	06/08/2020	9.98	Put	Bond Future	5,283.3900	5.2834	5,174.1400	5.1741	(2.068)	0	0	0
2020/03/03	2044	06/08/2020	9.86	Call	Bond Future	1,264.0700	1.2641	1,299.3300	1.2993	2.789	0	0	0
2020/03/03	2044	06/08/2020	9.86	Put	Bond Future	5,968.5500	5.9686	5,852.9000	5.8529	(1.938)	0	0	0
2020/03/03	2044	06/08/2020	11.09	Call	Bond Future	6,156.2500	6.1563	6,257.4200	6.2574	1.643	0	0	0
2020/03/03	2044	06/08/2020	9.01	Put	Bond Future	12,388.0600	12.3881	12,242.1400	12.2421	(1.178)	0	0	0
2020/03/03	2044	06/08/2020	9.66	Put	Bond Future	7,236.3300	7.2363	7,110.9300	7.1109	(1.733)	0	0	0
2020/03/03	2044	06/08/2020	9.88	Put	Bond Future	5,850.1900	5.8502	5,735.5800	5.7356	(1.959)	0	0	0
2020/03/03	2044	06/08/2020	10.93	Call	Bond Future	5,376.3600	5.3764	5,470.0400	5.4700	1.742	0	0	0
2020/03/03	2044	06/08/2020	10.93	Put	Bond Future	1,857.9000	1.8579	1,800.6700	1.8007	(3.080)	0	0	140
2020/03/03	2044	06/08/2020	9.87	Call	Bond Future	1,287.9500	1.2879	1,323.7300	1.3237	2.778	0	0	0
2020/03/03	2044	06/08/2020	9.87	Put	Bond Future	5,909.2600	5.9093	5,794.1300	5.7941	(1.948)	0	0	0
2020/03/03	2044	05/11/2020	11.06	Put	Bond Future	2,251.8400	2.2518	2,201.7700	2.2018	(2.224)	0	0	525
2020/03/03	2044	05/11/2020	11.43	Call	Bond Future	7,814.1400	7.8141	7,908.4300	7.9084	1.207	0	0	0
2020/03/03	2044	05/11/2020	9.72	Put	Bond Future	7,726.7400	7.7267	7,622.1000	7.6221	(1.354)	0	0	0
2020/03/03	2044	05/11/2020	9.97	Call	Bond Future	1,819.2400	1.8192	1,856.7800	1.8568	2.063	0	0	568
2020/03/03	2044	05/11/2020	9.29	Put	Bond Future	10,783.9400	10.7839	10,665.2400	10.6652	(1.101)	0	0	0
2020/03/03	2044	05/11/2020	9.96	Put	Bond Future	6,305.7700	6.3058	6,210.6700	6.2107	(1.508)	0	0	0
2020/03/03	2044	05/11/2020	10.36	Call	Bond Future	3,035.2000	3.0352	3,089.4600	3.0895	1.788	0	0	0
2020/03/03	2044	05/11/2020			Bond Future	10.5360	87.0080	10.5184	87.1402	(0.167)	0.0000	0.0000	0
2020/03/03	2044	05/11/2020	9.72	Call	Bond Future	1,213.3700	1.2134	1,240.9600	1.2410	2.274	0	0	1,815
2020/03/03	2044	05/11/2020	9.97	Put	Bond Future	6,251.0800	6.2511	6,156.3900	6.1564	(1.515)	0	0	0
2020/03/03	2044	05/11/2020	9.96	Call	Bond Future	1,792.1800	1.7922	1,829.3100	1.8293	2.072	0	0	0
2020/03/03	2044	05/11/2020	11.38	Call	Bond Future	7,577.9100	7.5779	7,670.5800	7.6706	1.223	0	0	0
2020/03/03	2044	05/11/2020	11.38	Put	Bond Future	1,622.7600	1.6228	1,583.2000	1.5832	(2.438)	0	0	568
2020/03/03	2044	05/11/2020	10.34	Call	Bond Future	2,964.4200	2.9644	3,017.8000	3.0178	1.801	0	0	0
2020/03/03	2044	05/11/2020	10.34	Put	Bond Future	4,456.6600	4.4567	4,377.8100	4.3778	(1.769)	0	0	0
2020/03/03	2044	05/11/2020	11.06	Call	Bond Future	6,035.2400	6.0352	6,117.4000	6.1174	1.361	0	0	0
2020/03/03	2044	05/11/2020	10.04	Put	Bond Future	5,876.1600	5.8762	5,784.4000	5.7844	(1.562)	0	0	0
2020/03/03	2044	05/11/2020	11.17	Put	Bond Future	2,034.0000	2.0340	1,987.5800	1.9876	(2.282)	0	0	1,815
2020/03/03	2044	05/11/2020	11.43	Put	Bond Future	1,528.6500	1.5287	1,490.7100	1.4907	(2.482)	0	0	1,815
2020/03/03	2044	05/11/2020	8.87	Put	Bond Future	14,417.3700	14.4174	14,291.0100	14.2910	(0.876)	0	0	0
2020/03/03	2044	05/11/2020	9.29	Call	Bond Future	498.3700	0.4984	511.9000	0.5119	2.715	0	0	568
2020/03/03	2044	05/11/2020	10.36	Put	Bond Future	4,373.1600	4.3732	4,295.1900	4.2952	(1.783)	0	0	0
2020/03/03	2044	05/11/2020	10.04	Call	Bond Future	2,013.1200	2.0131	2,053.5900	2.0536	2.010	0	0	525
2020/03/03	2044	05/11/2020	9.34	Put	Bond Future	10,394.9000	10.3949	10,277.5800	10.2776	(1.129)	0	0	0
2020/03/03	2044	05/11/2020	9.34	Call	Bond Future	560.9300	0.5609	575.8400	0.5758	2.658	0	0	525
2020/03/03	2044	05/11/2020	11.17	Call	Bond Future	6,575.3500	6.5753	6,661.1600	6.6612	1.305	0	0	0
2020/03/03	2044	05/11/2020	8.87	Call	Bond Future	196.1800	0.1962	202.0500	0.2020	2.992	0	0	1,815
2020/03/03	2044	05/11/2020	10.02	Put	Bond Future	5,981.9500	5.9820	5,889.3600	5.8894	(1.548)	0	0	0
2020/03/03	2044	05/11/2020	10.02	Call	Bond Future	1,957.0100	1.9570	1,996.6500	1.9966	2.026	0	0	1,815
2020/03/03	2044	05/11/2020	10.35	Call	Bond Future	2,999.7100	2.9997	3,053.5300	3.0535	1.794	0	0	0
2020/03/03	2044	05/11/2020	10.35	Put	Bond Future	4,414.7500	4.4148	4,336.3400	4.3363	(1.776)	0	0	0
2020/03/03	2044	04/02/2021	10.04	Put	Bond Future	6,966.6700	6.9667	6,905.8100	6.9058	(0.874)	0	0	0
2020/03/03	2044	04/02/2021	10.37	Call	Bond Future	3,488.2400	3.4882	3,521.4700	3.5215	0.953	0	0	0
2020/03/03	2044	04/02/2021	10.35	Put	Bond Future	5,486.0200	5.4860	5,432.3100	5.4323	(0.979)	0	0	0
2020/03/03	2044	04/02/2021			Bond Future	10.6238	84.2095	10.6121	84.2960	(0.110)	0.0000	0.0000	0
2020/03/03	2044	04/02/2021	10.37	Put	Bond Future	5,400.0500	5.4000	5,346.8000	5.3468	(0.986)	0	0	0

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2020/03/03	2044	04/02/2021	10.35	Call	Bond Future	3,420.5000	3.4205	3,453.2700	3.4533	0.958	0	0	0
2020/03/03	2044	04/02/2021	10.04	Call	Bond Future	2,458.9200	2.4589	2,484.5400	2.4845	1.042	0	0	0
2020/03/03	2044	04/02/2021	10.84	Call	Bond Future	5,298.7700	5.2988	5,342.7300	5.3427	0.830	0	0	0
2020/03/03	2044	04/02/2021	10.36	Put	Bond Future	5,442.8900	5.4429	5,389.4200	5.3894	(0.982)	0	0	0
2020/03/03	2044	04/02/2021	10.84	Put	Bond Future	3,726.2600	3.7263	3,683.7400	3.6837	(1.141)	0	0	405
2020/03/03	2044	04/02/2021	10.29	Call	Bond Future	3,220.9600	3.2210	3,252.3300	3.2523	0.974	0	0	0
2020/03/03	2044	04/02/2021	10.29	Put	Bond Future	5,750.3800	5.7504	5,695.2700	5.6953	(0.958)	0	0	405
2020/03/03	2044	04/02/2021	9.66	Put	Bond Future	9,176.0700	9.1761	9,107.0900	9.1071	(0.752)	0	0	0
2020/03/03	2044	04/02/2021	9.66	Call	Bond Future	1,514.8300	1.5148	1,532.3300	1.5323	1.155	0	0	405
2020/03/03	2044	04/02/2021	10.36	Call	Bond Future	3,454.2800	3.4543	3,487.2900	3.4873	0.956	0	0	0
2020/03/03	2046	07/05/2020			Bond Future	105.9820	105.9820	106.3584	106.3584	0.355	0.0000	0.0000	14,000
2020/03/03	2046	06/08/2020			Bond Future	107.9174	107.9174	108.2806	108.2806	0.337	0.0000	0.0000	0
2020/03/03	2046	05/11/2020			Bond Future	108.0660	108.0660	108.4014	108.4014	0.310	0.0000	0.0000	0
2020/03/03	2046	04/02/2021			Bond Future	110.0584	110.0584	110.3403	110.3403	0.256	0.0000	0.0000	0
2020/03/03	2050	07/05/2020			Bond Future	109.5692	109.5692	109.3548	109.3548	(0.196)	0.0000	0.0000	12,808
2020/03/03	2050	06/08/2020			Bond Future	109.6971	109.6971	109.4501	109.4501	(0.225)	0.0000	0.0000	0
2020/03/03	2050	05/11/2020			Bond Future	111.6663	111.6663	111.3882	111.3882	(0.249)	0.0000	0.0000	0
2020/03/03	2050	04/02/2021			Bond Future	111.8124	111.8124	111.4595	111.4595	(0.316)	0.0000	0.0000	0
2020/03/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	AL37	07/05/2020			Index Future	699.9470	699.9470	703.4880	703.4880	0.506	0.0000	0.0000	0
2020/03/03	AL37	06/08/2020			Index Future	712.4200	712.4200	715.8950	715.8950	0.488	0.0000	0.0000	0
2020/03/03	AL37	05/11/2020			Index Future	725.1850	725.1850	728.5470	728.5470	0.464	0.0000	0.0000	0
2020/03/03	AL37	04/02/2021			Index Future	738.3930	738.3930	741.4190	741.4190	0.410	0.0000	0.0000	0
2020/03/03	AL7T	07/05/2020			Index Future	799.1950	799.1950	803.7410	803.7410	0.569	0.0000	0.0000	0
2020/03/03	AL7T	06/08/2020			Index Future	813.4360	813.4360	817.9160	817.9160	0.551	0.0000	0.0000	0
2020/03/03	AL7T	05/11/2020			Index Future	828.0110	828.0110	832.3700	832.3700	0.526	0.0000	0.0000	0
2020/03/03	AL7T	04/02/2021			Index Future	843.0930	843.0930	847.0770	847.0770	0.473	0.0000	0.0000	0
2020/03/03	ALBI	07/05/2020			Index Future	712.3520	712.3520	714.9700	714.9700	0.368	0.0000	0.0000	222
2020/03/03	ALBI	06/08/2020			Index Future	725.0470	725.0470	727.5800	727.5800	0.349	0.0000	0.0000	0
2020/03/03	ALBI	05/11/2020			Index Future	738.0380	738.0380	740.4370	740.4370	0.325	0.0000	0.0000	0
2020/03/03	ALBI	04/02/2021			Index Future	751.4800	751.4800	753.5200	753.5200	0.271	0.0000	0.0000	0
2020/03/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/03/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/03/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	C333	15/09/2033			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
2020/03/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/03	ES33	07/05/2020			Bond Future	11.1604	76.0630	11.1336	76.2130	(0.240)	0.0000	0.0000	350
2020/03/03	ES33	06/08/2020			Bond Future	11.2916	77.4332	11.2664	77.5717	(0.224)	0.0000	0.0000	0
2020/03/03	ES33	05/11/2020			Bond Future	11.4276	75.0140	11.4049	75.1363	(0.199)	0.0000	0.0000	0
2020/03/03	ES33	04/02/2021			Bond Future	11.5709	76.3799	11.5552	76.4626	(0.136)	0.0000	0.0000	0
2020/03/03	ES42	07/05/2020			Bond Future	11.4963	76.5618	11.4643	76.7653	(0.278)	0.0000	0.0000	4,919
2020/03/03	ES42	06/08/2020			Bond Future	11.6240	77.9412	11.5932	78.1338	(0.266)	0.0000	0.0000	0
2020/03/03	ES42	05/11/2020			Bond Future	11.7554	75.0590	11.7264	75.2360	(0.246)	0.0000	0.0000	0
2020/03/03	ES42	04/02/2021			Bond Future	11.8890	76.4255	11.8661	76.5632	(0.193)	0.0000	0.0000	0
2020/03/03	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/03	GOVI	07/05/2020			GOVI	704.2120	704.2120	706.8810	706.8810	0.379	0.0000	0.0000	1,176
2020/03/03	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/03	GOVI	07/05/2020	720.00	Put	GOVI	157,880.0000	15.7880	131,190.0000	13.1190	(16.905)	0	0	0
2020/03/03	GOVI	07/05/2020	719.98	Put	GOVI	157,680.0000	15.7680	130,990.0000	13.0990	(16.927)	0	0	0
2020/03/03	GOVI	07/05/2020	719.99	Put	GOVI	157,780.0000	15.7780	131,090.0000	13.1090	(16.916)	0	0	0
2020/03/03	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/03	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/03	GOVI	06/08/2020	728.12	Put	GOVI	113,590.0000	11.3590	87,720.0000	8.7720	(22.775)	0	0	0
2020/03/03	GOVI	06/08/2020			GOVI	716.7610	716.7610	719.3480	719.3480	0.361	0.0000	0.0000	0
2020/03/03	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/03	GOVI	06/08/2020	728.14	Put	GOVI	113,790.0000	11.3790	87,920.0000	8.7920	(22.735)	0	0	0
2020/03/03	GOVI	06/08/2020	728.13	Put	GOVI	113,690.0000	11.3690	87,820.0000	8.7820	(22.755)	0	0	0
2020/03/03	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/03	GOVI	05/11/2020	737.84	Put	GOVI	82,360.0000	8.2360	57,800.0000	5.7800	(29.820)	0	0	0
2020/03/03	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/03	GOVI	05/11/2020			GOVI	729.6040	729.6040	732.0600	732.0600	0.337	0.0000	0.0000	0
2020/03/03	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/03	GOVI	05/11/2020	737.83	Put	GOVI	82,260.0000	8.2260	57,700.0000	5.7700	(29.857)	0	0	0
2020/03/03	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/03	GOVI	05/11/2020	737.85	Put	GOVI	82,460.0000	8.2460	57,900.0000	5.7900	(29.784)	0	0	0
2020/03/03	GOVI	04/02/2021	750.96	Put	GOVI	80,670.0000	8.0670	59,650.0000	5.9650	(26.057)	0	0	0
2020/03/03	GOVI	04/02/2021			GOVI	742.8930	742.8930	744.9950	744.9950	0.283	0.0000	0.0000	0
2020/03/03	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/03	GOVI	04/02/2021	750.95	Put	GOVI	80,570.0000	8.0570	59,550.0000	5.9550	(26.089)	0	0	0
2020/03/03	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/03	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/03	GOVI	04/02/2021	750.94	Put	GOVI	80,470.0000	8.0470	59,450.0000	5.9450	(26.122)	0	0	0
2020/03/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/03/03	IGOV	07/05/2020			Index Future	261.7030	261.7030	261.4010	261.4010	(0.115)	0.0000	0.0000	1,007
2020/03/03	IGOV	06/08/2020			Index Future	266.4300	266.4300	266.0750	266.0750	(0.133)	0.0000	0.0000	0
2020/03/03	IGOV	05/11/2020			Index Future	271.2660	271.2660	270.8390	270.8390	(0.157)	0.0000	0.0000	0
2020/03/03	IGOV	04/02/2021			Index Future	276.2680	276.2680	275.6860	275.6860	(0.211)	0.0000	0.0000	0
2020/03/03	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/03/03	IS02	22/06/2020			Interest Rate Swap	101.9900	101.9900	101.9800	101.9800	(0.010)	0.0000	0.0000	0
2020/03/03	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/03/03	IS05	17/12/2020			Interest Rate Swap	95.2500	95.2500	95.2000	95.2000	(0.052)	0.0000	0.0000	0
2020/03/03	IS05	16/03/2021			Interest Rate Swap	94.1200	94.1200	94.0400	94.0400	(0.085)	0.0000	0.0000	0
2020/03/03	IS05	15/06/2021			Interest Rate Swap	92.9400	92.9400	92.8200	92.8200	(0.129)	0.0000	0.0000	0
2020/03/03	IS05	21/09/2021			Interest Rate Swap	92.7200	92.7200	92.5700	92.5700	(0.162)	0.0000	0.0000	0
2020/03/03	IS05	21/12/2021			Interest Rate Swap	94.5800	94.5800	94.4000	94.4000	(0.190)	0.0000	0.0000	51
2020/03/03	IS05	15/03/2022			Interest Rate Swap	94.4000	94.4000	94.2100	94.2100	(0.201)	0.0000	0.0000	0
2020/03/03	IS05	21/06/2022			Interest Rate Swap	95.2800	95.2800	95.0600	95.0600	(0.231)	0.0000	0.0000	0
2020/03/03	IS05	20/09/2022			Interest Rate Swap	98.9700	98.9700	98.7100	98.7100	(0.263)	0.0000	0.0000	0
2020/03/03	IS05	20/12/2022			Interest Rate Swap	99.9900	99.9900	99.6900	99.6900	(0.300)	0.0000	0.0000	0
2020/03/03	IS05	22/03/2023			Interest Rate Swap	93.0100	93.0100	92.6800	92.6800	(0.355)	0.0000	0.0000	0
2020/03/03	IS05	20/06/2023			Interest Rate Swap	98.9000	98.9000	98.5400	98.5400	(0.364)	0.0000	0.0000	0
2020/03/03	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/03/03	IS10	17/12/2025			Interest Rate Swap	89.0500	89.0500	88.6300	88.6300	(0.472)	0.0000	0.0000	0
2020/03/03	IS10	16/03/2026			Interest Rate Swap	85.8300	85.8300	85.3900	85.3900	(0.513)	0.0000	0.0000	0
2020/03/03	IS10	15/06/2026			Interest Rate Swap	84.4200	84.4200	83.9800	83.9800	(0.521)	0.0000	0.0000	0
2020/03/03	IS10	21/09/2026			Interest Rate Swap	86.5600	86.5600	86.1300	86.1300	(0.497)	0.0000	0.0000	0
2020/03/03	IS10	21/12/2026			Interest Rate Swap	90.4300	90.4300	90.0000	90.0000	(0.476)	0.0000	0.0000	0
2020/03/03	IS10	15/03/2027			Interest Rate Swap	88.8900	88.8900	88.4600	88.4600	(0.484)	0.0000	0.0000	0
2020/03/03	IS10	21/06/2027			Interest Rate Swap	91.0100	91.0100	90.5700	90.5700	(0.483)	0.0000	0.0000	0
2020/03/03	IS10	20/09/2027			Interest Rate Swap	96.5900	96.5900	96.1400	96.1400	(0.466)	0.0000	0.0000	0
2020/03/03	IS10	20/12/2027			Interest Rate Swap	96.9500	96.9500	96.4900	96.4900	(0.474)	0.0000	0.0000	0
2020/03/03	IS10	22/03/2028			Interest Rate Swap	90.2400	90.2400	89.7500	89.7500	(0.543)	0.0000	0.0000	0
2020/03/03	IS10	20/06/2028			Interest Rate Swap	97.6800	97.6800	97.2000	97.2000	(0.491)	0.0000	0.0000	0
2020/03/03	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/03/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/03/03	R023	07/05/2020	6.91	Put	Bond Future	75.7300	0.0757	35.4100	0.0354	(53.242)	0	0	0
2020/03/03	R023	07/05/2020			Bond Future	6.3456	105.0870	6.1812	105.5133	(2.590)	0.0000	0.0000	67,917
2020/03/03	R023	07/05/2020	6.90	Call	Bond Future	1,499.6500	1.4997	1,884.4400	1.8844	25.659	0	0	0
2020/03/03	R023	07/05/2020	6.90	Put	Bond Future	77.9200	0.0779	36.4900	0.0365	(53.170)	0	0	0
2020/03/03	R023	07/05/2020	6.91	Call	Bond Future	1,522.8900	1.5229	1,908.7900	1.9088	25.340	0	0	0

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2020/03/03	R023	07/05/2020	6.89	Call	Bond Future	1,476.4900	1.4765	1,860.1300	1.8601	25.983	0	0	0
2020/03/03	R023	07/05/2020	6.89	Put	Bond Future	80.1800	0.0802	37.6000	0.0376	(53.106)	0	0	0
2020/03/03	R023	06/08/2020	7.26	Call	Bond Future	2,471.9500	2.4719	2,852.5500	2.8525	15.397	0	0	0
2020/03/03	R023	06/08/2020			Bond Future	6.2411	106.9801	6.0673	107.3943	(2.785)	0.0000	0.0000	0
2020/03/03	R023	06/08/2020	7.26	Put	Bond Future	85.2200	0.0852	51.6400	0.0516	(39.404)	0	0	0
2020/03/03	R023	06/08/2020	7.27	Call	Bond Future	2,492.7600	2.4928	2,874.1400	2.8741	15.300	0	0	0
2020/03/03	R023	06/08/2020	7.28	Put	Bond Future	80.7300	0.0807	48.6900	0.0487	(39.688)	0	0	0
2020/03/03	R023	06/08/2020	7.27	Put	Bond Future	82.9500	0.0829	50.1500	0.0501	(39.542)	0	0	0
2020/03/03	R023	06/08/2020	7.28	Call	Bond Future	2,513.6100	2.5136	2,895.7500	2.8957	15.203	0	0	0
2020/03/03	R023	05/11/2020	7.46	Put	Bond Future	58.9900	0.0590	36.3600	0.0364	(38.362)	0	0	0
2020/03/03	R023	05/11/2020	7.47	Put	Bond Future	57.5300	0.0575	35.3900	0.0354	(38.484)	0	0	0
2020/03/03	R023	05/11/2020			Bond Future	6.1260	104.9467	5.9438	105.3424	(2.974)	0.0000	0.0000	0
2020/03/03	R023	05/11/2020	7.46	Call	Bond Future	2,898.9000	2.8989	3,272.0200	3.2720	12.871	0	0	0
2020/03/03	R023	05/11/2020	7.47	Call	Bond Future	2,918.3600	2.9184	3,291.9700	3.2920	12.802	0	0	0
2020/03/03	R023	05/11/2020	7.45	Call	Bond Future	2,879.4900	2.8795	3,252.1000	3.2521	12.940	0	0	0
2020/03/03	R023	05/11/2020	7.45	Put	Bond Future	60.4900	0.0605	37.3500	0.0373	(38.254)	0	0	0
2020/03/03	R023	04/02/2021	6.34	Call	Bond Future	1,112.2500	1.1122	1,352.2300	1.3522	21.576	0	0	0
2020/03/03	R023	04/02/2021	6.32	Put	Bond Future	401.8100	0.4018	294.7700	0.2948	(26.639)	0	0	0
2020/03/03	R023	04/02/2021			Bond Future	5.9680	106.8578	5.7915	107.2024	(2.958)	0.0000	0.0000	0
2020/03/03	R023	04/02/2021	6.34	Put	Bond Future	391.1000	0.3911	286.5200	0.2865	(26.740)	0	0	0
2020/03/03	R023	04/02/2021	6.32	Call	Bond Future	1,084.3500	1.0844	1,321.8700	1.3219	21.904	0	0	0
2020/03/03	R023	04/02/2021	6.33	Put	Bond Future	396.6100	0.3966	290.7900	0.2908	(26.681)	0	0	0
2020/03/03	R023	04/02/2021	6.33	Call	Bond Future	1,098.4600	1.0985	1,337.2000	1.3372	21.734	0	0	0
2020/03/03	R035	07/05/2020	9.48	Put	Bond Future	4,233.5200	4.2335	4,073.6700	4.0737	(3.776)	0	0	0
2020/03/03	R035	07/05/2020	9.47	Call	Bond Future	427.7900	0.4278	455.6900	0.4557	6.522	0	0	0
2020/03/03	R035	07/05/2020	9.85	Call	Bond Future	1,301.0600	1.3011	1,368.0200	1.3680	5.147	0	0	7,500
2020/03/03	R035	07/05/2020	10.57	Put	Bond Future	565.1400	0.5651	518.4700	0.5185	(8.258)	0	0	3,530
2020/03/03	R035	07/05/2020	9.75	Call	Bond Future	1,010.7400	1.0107	1,066.2100	1.0662	5.488	0	0	5,000
2020/03/03	R035	07/05/2020	10.75	Put	Bond Future	383.2500	0.3833	348.7200	0.3487	(9.010)	0	0	5,000
2020/03/03	R035	07/05/2020			Bond Future	9.9936	93.1991	9.9673	93.3877	(0.263)	0.0000	0.0000	118,093
2020/03/03	R035	07/05/2020	9.11	Put	Bond Future	6,746.6900	6.7467	6,564.9900	6.5650	(2.693)	0	0	0
2020/03/03	R035	07/05/2020	9.11	Call	Bond Future	83.9200	0.0839	90.8200	0.0908	8.222	0	0	5,000
2020/03/03	R035	07/05/2020	9.48	Call	Bond Future	443.7400	0.4437	472.4900	0.4725	6.479	0	0	0
2020/03/03	R035	07/05/2020	9.47	Put	Bond Future	4,293.6100	4.2936	4,132.9100	4.1329	(3.743)	0	0	0
2020/03/03	R035	07/05/2020	9.85	Put	Bond Future	2,338.2500	2.3382	2,216.6100	2.2166	(5.202)	0	0	0
2020/03/03	R035	07/05/2020	9.78	Put	Bond Future	2,642.1300	2.6421	2,512.3900	2.5124	(4.910)	0	0	0
2020/03/03	R035	07/05/2020	10.57	Call	Bond Future	4,560.8100	4.5608	4,702.7400	4.7027	3.112	0	0	0
2020/03/03	R035	07/05/2020	9.75	Put	Bond Future	2,780.3400	2.7803	2,647.2100	2.6472	(4.788)	0	0	0
2020/03/03	R035	07/05/2020	10.75	Call	Bond Future	5,574.0000	5.5740	5,728.0700	5.7281	2.764	0	0	0
2020/03/03	R035	07/05/2020	9.49	Call	Bond Future	459.9900	0.4600	489.5900	0.4896	6.435	0	0	0
2020/03/03	R035	07/05/2020	9.49	Put	Bond Future	4,173.8200	4.1738	4,014.8200	4.0148	(3.809)	0	0	0
2020/03/03	R035	07/05/2020	9.55	Put	Bond Future	3,822.6900	3.8227	3,669.0100	3.6690	(4.020)	0	0	0
2020/03/03	R035	07/05/2020	9.55	Call	Bond Future	562.7200	0.5627	597.6400	0.5976	6.206	0	0	7,500
2020/03/03	R035	07/05/2020	9.78	Call	Bond Future	1,093.1400	1.0931	1,152.0000	1.1520	5.384	0	0	3,530
2020/03/03	R035	07/05/2020	9.18	Put	Bond Future	6,231.0900	6.2311	6,052.0500	6.0521	(2.873)	0	0	0
2020/03/03	R035	07/05/2020	9.18	Call	Bond Future	121.3700	0.1214	130.9300	0.1309	7.877	0	0	3,530
2020/03/03	R035	06/08/2020	9.67	Call	Bond Future	1,514.1600	1.5142	1,567.4700	1.5675	3.521	0	0	500

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2020/03/03	R035	06/08/2020	10.45	Put	Bond Future	1,818.3100	1.8183	1,749.4600	1.7495	(3.786)	0	0	500
2020/03/03	R035	06/08/2020	9.00	Put	Bond Future	8,421.9900	8.4220	8,263.5900	8.2636	(1.881)	0	0	0
2020/03/03	R035	06/08/2020	9.92	Put	Bond Future	3,384.4800	3.3845	3,280.5100	3.2805	(3.072)	0	0	0
2020/03/03	R035	06/08/2020			Bond Future	10.0796	94.8781	10.0548	95.0526	(0.246)	0.0000	0.0000	410
2020/03/03	R035	06/08/2020	9.09	Put	Bond Future	7,805.1300	7.8051	7,650.5100	7.6505	(1.981)	0	0	0
2020/03/03	R035	06/08/2020	9.09	Call	Bond Future	427.0300	0.4270	446.9800	0.4470	4.672	0	0	500
2020/03/03	R035	06/08/2020	9.67	Put	Bond Future	4,467.2600	4.4673	4,346.0000	4.3460	(2.714)	0	0	0
2020/03/03	R035	06/08/2020	9.00	Call	Bond Future	330.4600	0.3305	346.6300	0.3466	4.893	0	0	24,761
2020/03/03	R035	06/08/2020	9.92	Call	Bond Future	2,250.1500	2.2501	2,320.7500	2.3207	3.138	0	0	0
2020/03/03	R035	06/08/2020	10.45	Call	Bond Future	4,373.5800	4.3736	4,479.3000	4.4793	2.417	0	0	0
2020/03/03	R035	06/08/2020	9.93	Call	Bond Future	2,283.1900	2.2832	2,354.4900	2.3545	3.123	0	0	0
2020/03/03	R035	06/08/2020	9.91	Put	Bond Future	3,423.7100	3.4237	3,319.0300	3.3190	(3.058)	0	0	0
2020/03/03	R035	06/08/2020	8.75	Put	Bond Future	10,257.9000	10.2579	10,091.4400	10.0914	(1.623)	0	0	0
2020/03/03	R035	06/08/2020	8.75	Call	Bond Future	145.3000	0.1453	153.4100	0.1534	5.582	0	0	3,000
2020/03/03	R035	06/08/2020	9.93	Put	Bond Future	3,345.8300	3.3458	3,242.5600	3.2426	(3.087)	0	0	0
2020/03/03	R035	06/08/2020	9.91	Call	Bond Future	2,217.6200	2.2176	2,287.5100	2.2875	3.152	0	0	0
2020/03/03	R035	05/11/2020	10.34	Put	Bond Future	2,865.5300	2.8655	2,793.0300	2.7930	(2.530)	0	0	0
2020/03/03	R035	05/11/2020			Bond Future	10.1703	92.0597	10.1480	92.2146	(0.220)	0.0000	0.0000	0
2020/03/03	R035	05/11/2020	10.33	Call	Bond Future	3,988.7200	3.9887	4,070.6600	4.0707	2.054	0	0	0
2020/03/03	R035	05/11/2020	10.33	Put	Bond Future	2,892.7500	2.8927	2,819.7700	2.8198	(2.523)	0	0	0
2020/03/03	R035	05/11/2020	10.34	Call	Bond Future	4,029.5000	4.0295	4,111.9200	4.1119	2.045	0	0	0
2020/03/03	R035	05/11/2020	10.32	Call	Bond Future	3,948.4000	3.9484	4,029.8600	4.0299	2.063	0	0	0
2020/03/03	R035	05/11/2020	10.32	Put	Bond Future	2,920.5100	2.9205	2,847.0500	2.8470	(2.515)	0	0	0
2020/03/03	R035	04/02/2021	10.04	Put	Bond Future	4,717.6400	4.7176	4,654.3900	4.6544	(1.341)	0	0	0
2020/03/03	R035	04/02/2021	10.14	Put	Bond Future	4,348.5400	4.3485	4,288.2600	4.2883	(1.386)	0	0	650
2020/03/03	R035	04/02/2021	11.14	Put	Bond Future	1,874.2700	1.8743	1,840.3600	1.8404	(1.809)	0	0	650
2020/03/03	R035	04/02/2021	10.05	Call	Bond Future	3,198.3900	3.1984	3,241.9500	3.2419	1.362	0	0	0
2020/03/03	R035	04/02/2021			Bond Future	10.2651	93.7361	10.2495	93.8426	(0.152)	0.0000	0.0000	0
2020/03/03	R035	04/02/2021	10.14	Call	Bond Future	3,491.2800	3.4913	3,537.5100	3.5375	1.324	0	0	0
2020/03/03	R035	04/02/2021	10.06	Call	Bond Future	3,230.2000	3.2302	3,274.0600	3.2741	1.358	0	0	0
2020/03/03	R035	04/02/2021	10.06	Put	Bond Future	4,641.7600	4.6418	4,579.1100	4.5791	(1.350)	0	0	0
2020/03/03	R035	04/02/2021	10.04	Call	Bond Future	3,166.7400	3.1667	3,210.0000	3.2100	1.366	0	0	0
2020/03/03	R035	04/02/2021	11.14	Call	Bond Future	7,550.4100	7.5504	7,623.0100	7.6230	0.962	0	0	0
2020/03/03	R035	04/02/2021	10.05	Put	Bond Future	4,679.5800	4.6796	4,616.6300	4.6166	(1.345)	0	0	0
2020/03/03	R186	07/05/2020	8.09	Put	Bond Future	1,383.5300	1.3835	1,070.5100	1.0705	(22.625)	0	0	0
2020/03/03	R186	07/05/2020	7.90	Put	Bond Future	2,014.1800	2.0142	1,617.6400	1.6176	(19.687)	0	0	2,500
2020/03/03	R186	07/05/2020	8.28	Put	Bond Future	912.3400	0.9123	680.2800	0.6803	(25.436)	0	0	0
2020/03/03	R186	07/05/2020	8.93	Call	Bond Future	4,161.4400	4.1614	4,699.1300	4.6991	12.921	0	0	0
2020/03/03	R186	07/05/2020			Bond Future	8.1705	115.8015	8.0613	116.3930	(1.336)	0.0000	0.0000	85,307
2020/03/03	R186	07/05/2020	8.08	Call	Bond Future	922.5500	0.9225	1,196.6300	1.1966	29.709	0	0	0
2020/03/03	R186	07/05/2020	8.08	Put	Bond Future	1,412.6500	1.4126	1,095.2000	1.0952	(22.472)	0	0	0
2020/03/03	R186	07/05/2020	8.50	Call	Bond Future	2,299.4900	2.2995	2,737.7500	2.7377	19.059	0	0	0
2020/03/03	R186	07/05/2020	8.50	Put	Bond Future	538.2600	0.5383	384.9900	0.3850	(28.475)	0	0	23,172
2020/03/03	R186	07/05/2020	8.09	Call	Bond Future	947.7200	0.9477	1,226.2300	1.2262	29.387	0	0	0
2020/03/03	R186	07/05/2020	7.90	Call	Bond Future	541.2400	0.5412	736.2300	0.7362	36.027	0	0	0
2020/03/03	R186	07/05/2020	8.28	Call	Bond Future	1,501.5700	1.5016	1,861.0400	1.8610	23.940	0	0	0
2020/03/03	R186	07/05/2020	8.93	Put	Bond Future	154.7300	0.1547	100.8900	0.1009	(34.796)	0	0	0

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2020/03/03	R186	07/05/2020	8.07	Call	Bond Future	897.5900	0.8976	1,167.2200	1.1672	30.039	0	0	0
2020/03/03	R186	07/05/2020	8.07	Put	Bond Future	1,442.0000	1.4420	1,120.1000	1.1201	(22.323)	0	0	0
2020/03/03	R186	07/05/2020	7.60	Put	Bond Future	3,312.5500	3.3125	2,807.6000	2.8076	(15.244)	0	0	0
2020/03/03	R186	07/05/2020	7.60	Call	Bond Future	177.0600	0.1771	263.6400	0.2636	48.899	0	0	0
2020/03/03	R186	06/08/2020	8.25	Call	Bond Future	1,770.1900	1.7702	2,083.7000	2.0837	17.711	0	0	0
2020/03/03	R186	06/08/2020	8.38	Put	Bond Future	1,334.4700	1.3345	1,102.5500	1.1025	(17.379)	0	0	0
2020/03/03	R186	06/08/2020			Bond Future	8.2206	112.5843	8.1096	113.1651	(1.350)	0.0000	0.0000	1,870
2020/03/03	R186	06/08/2020	8.37	Call	Bond Future	2,130.2400	2.1302	2,476.4700	2.4765	16.253	0	0	0
2020/03/03	R186	06/08/2020	8.37	Put	Bond Future	1,354.5700	1.3546	1,120.0200	1.1200	(17.315)	0	0	0
2020/03/03	R186	06/08/2020	8.25	Put	Bond Future	1,617.0900	1.6171	1,349.8200	1.3498	(16.528)	0	0	3,150
2020/03/03	R186	06/08/2020	8.38	Call	Bond Future	2,161.8200	2.1618	2,510.6800	2.5107	16.137	0	0	0
2020/03/03	R186	06/08/2020	8.36	Call	Bond Future	2,098.8800	2.0989	2,442.4600	2.4425	16.370	0	0	0
2020/03/03	R186	06/08/2020	8.36	Put	Bond Future	1,374.9200	1.3749	1,137.7200	1.1377	(17.252)	0	0	0
2020/03/03	R186	05/11/2020	8.64	Put	Bond Future	1,332.6100	1.3326	1,138.8100	1.1388	(14.543)	0	0	0
2020/03/03	R186	05/11/2020	8.65	Call	Bond Future	3,200.7100	3.2007	3,571.8400	3.5718	11.595	0	0	0
2020/03/03	R186	05/11/2020			Bond Future	8.2717	114.5793	8.1602	115.1424	(1.348)	0.0000	0.0000	0
2020/03/03	R186	05/11/2020	8.66	Call	Bond Future	3,234.2300	3.2342	3,607.1700	3.6072	11.531	0	0	0
2020/03/03	R186	05/11/2020	8.66	Put	Bond Future	1,301.3500	1.3013	1,111.1800	1.1112	(14.613)	0	0	0
2020/03/03	R186	05/11/2020	9.26	Put	Bond Future	581.0700	0.5811	481.8100	0.4818	(17.082)	0	0	3,500
2020/03/03	R186	05/11/2020	8.64	Call	Bond Future	3,166.9800	3.1670	3,536.2900	3.5363	11.661	0	0	0
2020/03/03	R186	05/11/2020	7.84	Put	Bond Future	3,280.9600	3.2810	2,915.9100	2.9159	(11.126)	0	0	0
2020/03/03	R186	05/11/2020	8.65	Put	Bond Future	1,317.0700	1.3171	1,125.0900	1.1251	(14.576)	0	0	0
2020/03/03	R186	05/11/2020	8.34	Put	Bond Future	1,891.1700	1.8912	1,637.6000	1.6376	(13.408)	0	0	0
2020/03/03	R186	05/11/2020	8.34	Call	Bond Future	2,234.2100	2.2342	2,543.7500	2.5438	13.855	0	0	3,500
2020/03/03	R186	05/11/2020	9.26	Call	Bond Future	5,417.1100	5.4171	5,880.9600	5.8810	8.563	0	0	0
2020/03/03	R186	05/11/2020	7.84	Call	Bond Future	1,080.3100	1.0803	1,278.3700	1.2784	18.334	0	0	3,500
2020/03/03	R186	04/02/2021	8.15	Call	Bond Future	1,952.2800	1.9523	2,189.2400	2.1892	12.138	0	0	0
2020/03/03	R186	04/02/2021			Bond Future	8.3226	111.3631	8.2176	111.8736	(1.261)	0.0000	0.0000	0
2020/03/03	R186	04/02/2021	8.15	Put	Bond Future	2,793.2900	2.7933	2,519.7000	2.5197	(9.795)	0	0	0
2020/03/03	R186	04/02/2021	8.16	Call	Bond Future	1,975.2500	1.9753	2,213.9000	2.2139	12.082	0	0	0
2020/03/03	R186	04/02/2021	8.17	Put	Bond Future	2,741.9300	2.7419	2,471.7300	2.4717	(9.854)	0	0	0
2020/03/03	R186	04/02/2021	8.16	Put	Bond Future	2,767.3100	2.7673	2,495.4100	2.4954	(9.825)	0	0	0
2020/03/03	R186	04/02/2021	8.17	Call	Bond Future	1,998.8000	1.9988	2,239.1500	2.2391	12.025	0	0	0
2020/03/03	R197	07/05/2020			Bond Future	308.5961	308.5961	308.4252	308.4252	(0.055)	0.0000	0.0000	2,507
2020/03/03	R197	06/08/2020			Bond Future	306.4688	306.4688	306.2032	306.2032	(0.087)	0.0000	0.0000	0
2020/03/03	R197	05/11/2020			Bond Future	311.9707	311.9707	311.6251	311.6251	(0.111)	0.0000	0.0000	0
2020/03/03	R197	04/02/2021			Bond Future	309.7581	309.7581	309.2009	309.2009	(0.180)	0.0000	0.0000	0
2020/03/03	R202	07/05/2020			Bond Future	227.4296	227.4296	226.5761	226.5761	(0.375)	0.0000	0.0000	8,502
2020/03/03	R202	06/08/2020			Bond Future	227.4594	227.4594	226.5300	226.5300	(0.409)	0.0000	0.0000	0
2020/03/03	R202	05/11/2020			Bond Future	231.5431	231.5431	230.5413	230.5413	(0.433)	0.0000	0.0000	0
2020/03/03	R202	04/02/2021			Bond Future	231.5819	231.5819	230.4171	230.4171	(0.503)	0.0000	0.0000	0
2020/03/03	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/03	R208	07/05/2020	4.80	Put	Bond Future	898.8000	0.8988	882.9300	0.8829	(1.766)	0	0	0
2020/03/03	R208	07/05/2020			Bond Future	5.8411	101.5392	5.8226	101.5551	(0.317)	0.0000	0.0000	17,475
2020/03/03	R208	07/05/2020	4.82	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
2020/03/03	R208	07/05/2020	4.82	Put	Bond Future	881.4100	0.8814	865.5500	0.8656	(1.799)	0	0	0
2020/03/03	R208	07/05/2020	4.81	Put	Bond Future	890.1000	0.8901	874.2400	0.8742	(1.782)	0	0	0
2020/03/03	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/03	R208	06/08/2020	5.57	Put	Bond Future	42.3100	0.0423	42.7700	0.0428	1.087	0	0	0
2020/03/03	R208	06/08/2020			Bond Future	5.2782	103.3685	5.2828	103.3656	0.088	0.0000	0.0000	0
2020/03/03	R208	06/08/2020	5.56	Call	Bond Future	218.2900	0.2183	215.8600	0.2159	(1.113)	0	0	0
2020/03/03	R208	06/08/2020	5.56	Put	Bond Future	43.2600	0.0433	43.7300	0.0437	1.086	0	0	0
2020/03/03	R208	06/08/2020	5.57	Call	Bond Future	223.5400	0.2235	221.1000	0.2211	(1.092)	0	0	0
2020/03/03	R208	06/08/2020	5.55	Call	Bond Future	213.2900	0.2133	210.8800	0.2109	(1.130)	0	0	0
2020/03/03	R208	06/08/2020	5.55	Put	Bond Future	44.4600	0.0445	44.9500	0.0450	1.102	0	0	0
2020/03/03	R208	05/11/2020	4.78	Call	Bond Future	304.8600	0.3049	279.2800	0.2793	(8.391)	0	0	0
2020/03/03	R208	05/11/2020	4.77	Put	Bond Future	7.9200	0.0079	10.4500	0.0104	31.944	0	0	0
2020/03/03	R208	05/11/2020			Bond Future	4.0101	101.7980	4.0825	101.7700	1.805	0.0000	0.0000	0
2020/03/03	R208	05/11/2020	4.79	Call	Bond Future	308.5300	0.3085	282.9000	0.2829	(8.307)	0	0	0
2020/03/03	R208	05/11/2020	4.79	Put	Bond Future	7.4300	0.0074	9.8200	0.0098	32.167	0	0	0
2020/03/03	R208	05/11/2020	4.78	Put	Bond Future	7.6100	0.0076	10.0500	0.0100	32.063	0	0	0
2020/03/03	R208	05/11/2020	4.77	Call	Bond Future	301.3200	0.3013	275.8300	0.2758	(8.459)	0	0	0
2020/03/03	R209	07/05/2020	9.47	Call	Bond Future	342.9700	0.3430	364.4700	0.3645	6.269	0	0	0
2020/03/03	R209	07/05/2020			Bond Future	10.0463	70.8795	10.0200	71.0398	(0.261)	0.0000	0.0000	69,389
2020/03/03	R209	07/05/2020	9.45	Call	Bond Future	319.3100	0.3193	339.5500	0.3395	6.339	0	0	0
2020/03/03	R209	07/05/2020	9.45	Put	Bond Future	4,092.9000	4.0929	3,952.8600	3.9529	(3.422)	0	0	0
2020/03/03	R209	07/05/2020	9.47	Put	Bond Future	3,985.3200	3.9853	3,846.5400	3.8465	(3.482)	0	0	0
2020/03/03	R209	07/05/2020	9.46	Call	Bond Future	330.9800	0.3310	351.8500	0.3519	6.306	0	0	0
2020/03/03	R209	07/05/2020	9.46	Put	Bond Future	4,038.9100	4.0389	3,899.5000	3.8995	(3.452)	0	0	0
2020/03/03	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/03	R209	06/08/2020	5.55	Put	Bond Future	37,376.7100	37.3767	37,226.8700	37.2269	(0.401)	0	0	0
2020/03/03	R209	06/08/2020			Bond Future	10.1276	72.1564	10.1027	72.3063	(0.246)	0.0000	0.0000	200
2020/03/03	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/03	R209	06/08/2020	5.57	Put	Bond Future	37,159.9000	37.1599	37,010.0600	37.0101	(0.403)	0	0	0
2020/03/03	R209	06/08/2020	5.56	Put	Bond Future	37,268.2300	37.2682	37,118.3900	37.1184	(0.402)	0	0	0
2020/03/03	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/03	R209	05/11/2020	10.02	Call	Bond Future	2,427.5300	2.4275	2,484.1700	2.4842	2.333	0	0	0
2020/03/03	R209	05/11/2020			Bond Future	10.2099	70.2848	10.1872	70.4198	(0.223)	0.0000	0.0000	0
2020/03/03	R209	05/11/2020	10.00	Call	Bond Future	2,370.4100	2.3704	2,426.1800	2.4262	2.353	0	0	0
2020/03/03	R209	05/11/2020	10.00	Put	Bond Future	3,631.1200	3.6311	3,551.8900	3.5519	(2.182)	0	0	0
2020/03/03	R209	05/11/2020	10.02	Put	Bond Future	3,566.7300	3.5667	3,488.3700	3.4884	(2.197)	0	0	0
2020/03/03	R209	05/11/2020	10.01	Call	Bond Future	2,398.7700	2.3988	2,454.9700	2.4550	2.343	0	0	0
2020/03/03	R209	05/11/2020	10.01	Put	Bond Future	3,598.6900	3.5987	3,519.8900	3.5199	(2.190)	0	0	0
2020/03/03	R209	04/02/2021	10.12	Put	Bond Future	4,009.9300	4.0099	3,953.7700	3.9538	(1.401)	0	0	0
2020/03/03	R209	04/02/2021			Bond Future	10.2936	71.5647	10.2769	71.6627	(0.163)	0.0000	0.0000	0
2020/03/03	R209	04/02/2021	10.11	Call	Bond Future	2,955.9600	2.9560	2,997.6200	2.9976	1.409	0	0	0
2020/03/03	R209	04/02/2021	10.11	Put	Bond Future	4,041.6400	4.0416	3,985.2100	3.9852	(1.396)	0	0	0
2020/03/03	R209	04/02/2021	10.12	Call	Bond Future	2,984.0000	2.9840	3,025.9300	3.0259	1.405	0	0	0
2020/03/03	R209	04/02/2021	10.10	Call	Bond Future	2,928.0500	2.9281	2,969.4500	2.9694	1.414	0	0	0
2020/03/03	R209	04/02/2021	10.10	Put	Bond Future	4,073.5500	4.0736	4,016.8600	4.0169	(1.392)	0	0	0
2020/03/03	R210	07/05/2020			Bond Future	186.6367	186.6367	186.6318	186.6318	(0.003)	0.0000	0.0000	1,935

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
2020/03/03	R210	06/08/2020			Bond Future	190.0447	190.0447	190.0049	190.0049	(0.021)	0.0000	0.0000	0
2020/03/03	R210	05/11/2020			Bond Future	190.7450	190.7450	190.6460	190.6460	(0.052)	0.0000	0.0000	0
2020/03/03	R210	04/02/2021			Bond Future	194.2619	194.2619	194.0561	194.0561	(0.106)	0.0000	0.0000	0
2020/03/03	R212	07/05/2020			Bond Future	165.1182	165.1182	165.1088	165.1088	(0.006)	0.0000	0.0000	6,719
2020/03/03	R212	06/08/2020			Bond Future	165.8477	165.8477	165.7971	165.7971	(0.031)	0.0000	0.0000	0
2020/03/03	R212	05/11/2020			Bond Future	168.8252	168.8252	168.7329	168.7329	(0.055)	0.0000	0.0000	0
2020/03/03	R212	04/02/2021			Bond Future	169.6184	169.6184	169.4215	169.4215	(0.116)	0.0000	0.0000	0
2020/03/03	R213	07/05/2020	9.01	Put	Bond Future	3,039.0000	3.0390	2,666.9100	2.6669	(12.244)	0	0	0
2020/03/03	R213	07/05/2020	9.00	Call	Bond Future	469.6500	0.4697	587.9100	0.5879	25.180	0	0	0
2020/03/03	R213	07/05/2020			Bond Future	9.4311	85.1311	9.3485	85.6242	(0.876)	0.0000	0.0000	15,444
2020/03/03	R213	07/05/2020	9.01	Call	Bond Future	484.9700	0.4850	606.0300	0.6060	24.962	0	0	0
2020/03/03	R213	07/05/2020	9.00	Put	Bond Future	3,085.5700	3.0856	2,710.6800	2.7107	(12.150)	0	0	0
2020/03/03	R213	07/05/2020	9.02	Call	Bond Future	500.5200	0.5005	624.4000	0.6244	24.750	0	0	0
2020/03/03	R213	07/05/2020	9.02	Put	Bond Future	2,992.7200	2.9927	2,623.4500	2.6235	(12.339)	0	0	0
2020/03/03	R213	06/08/2020	9.31	Call	Bond Future	1,689.7000	1.6897	1,900.1900	1.9002	12.457	0	0	0
2020/03/03	R213	06/08/2020			Bond Future	9.5062	86.6647	9.4232	87.1507	(0.873)	0.0000	0.0000	300
2020/03/03	R213	06/08/2020	9.29	Call	Bond Future	1,636.4100	1.6364	1,842.7500	1.8428	12.609	0	0	0
2020/03/03	R213	06/08/2020	9.29	Put	Bond Future	2,910.7300	2.9107	2,631.0500	2.6311	(9.609)	0	0	0
2020/03/03	R213	06/08/2020	9.31	Put	Bond Future	2,845.0600	2.8451	2,569.5300	2.5695	(9.685)	0	0	0
2020/03/03	R213	06/08/2020	9.30	Call	Bond Future	1,663.0500	1.6631	1,871.4600	1.8715	12.532	0	0	0
2020/03/03	R213	06/08/2020	9.30	Put	Bond Future	2,877.8600	2.8779	2,600.2500	2.6002	(9.646)	0	0	0
2020/03/03	R213	05/11/2020	9.60	Put	Bond Future	2,639.2500	2.6393	2,413.1900	2.4132	(8.565)	0	0	0
2020/03/03	R213	05/11/2020	9.59	Call	Bond Future	2,683.3700	2.6834	2,929.4900	2.9295	9.172	0	0	0
2020/03/03	R213	05/11/2020			Bond Future	9.5869	84.6514	9.5045	85.1252	(0.860)	0.0000	0.0000	0
2020/03/03	R213	05/11/2020	9.60	Call	Bond Future	2,714.2900	2.7143	2,962.0200	2.9620	9.127	0	0	0
2020/03/03	R213	05/11/2020	9.59	Put	Bond Future	2,665.5600	2.6656	2,437.8900	2.4379	(8.541)	0	0	0
2020/03/03	R213	05/11/2020	9.61	Call	Bond Future	2,745.3900	2.7454	2,994.7200	2.9947	9.082	0	0	0
2020/03/03	R213	05/11/2020	9.61	Put	Bond Future	2,613.1700	2.6132	2,388.7100	2.3887	(8.590)	0	0	0
2020/03/03	R213	04/02/2021	9.40	Call	Bond Future	2,422.1800	2.4222	2,613.8500	2.6138	7.913	0	0	0
2020/03/03	R213	04/02/2021	9.39	Put	Bond Future	3,994.7800	3.9948	3,750.0400	3.7500	(6.126)	0	0	0
2020/03/03	R213	04/02/2021			Bond Future	9.6712	86.1929	9.5939	86.6281	(0.799)	0.0000	0.0000	0
2020/03/03	R213	04/02/2021	9.41	Call	Bond Future	2,447.8100	2.4478	2,640.7600	2.6408	7.883	0	0	0
2020/03/03	R213	04/02/2021	9.41	Put	Bond Future	3,930.9000	3.9309	3,688.7100	3.6887	(6.161)	0	0	0
2020/03/03	R213	04/02/2021	9.40	Put	Bond Future	3,962.7400	3.9627	3,719.2700	3.7193	(6.144)	0	0	0
2020/03/03	R213	04/02/2021	9.39	Call	Bond Future	2,396.6900	2.3967	2,587.0900	2.5871	7.944	0	0	0
2020/03/03	R214	07/05/2020	9.77	Put	Bond Future	3,591.5100	3.5915	3,431.1000	3.4311	(4.466)	0	0	0
2020/03/03	R214	07/05/2020			Bond Future	10.2383	69.3436	10.2070	69.5422	(0.306)	0.0000	0.0000	17,353
2020/03/03	R214	07/05/2020	9.76	Call	Bond Future	505.3000	0.5053	542.5200	0.5425	7.366	0	0	0
2020/03/03	R214	07/05/2020	9.76	Put	Bond Future	3,643.5500	3.6436	3,482.2100	3.4822	(4.428)	0	0	0
2020/03/03	R214	07/05/2020	9.77	Call	Bond Future	521.1900	0.5212	559.3400	0.5593	7.320	0	0	0
2020/03/03	R214	07/05/2020	9.31	Put	Bond Future	6,383.0500	6.3830	6,192.3000	6.1923	(2.988)	0	0	0
2020/03/03	R214	07/05/2020	10.66	Put	Bond Future	762.6400	0.7626	699.8200	0.6998	(8.237)	0	0	1,250
2020/03/03	R214	07/05/2020	9.75	Call	Bond Future	489.7600	0.4898	526.0400	0.5260	7.408	0	0	0
2020/03/03	R214	07/05/2020	9.75	Put	Bond Future	3,696.0400	3.6960	3,533.7600	3.5338	(4.391)	0	0	0
2020/03/03	R214	07/05/2020	9.31	Call	Bond Future	79.8100	0.0798	87.6200	0.0876	9.786	0	0	1,250

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2020/03/03	R214	07/05/2020	9.91	Put	Bond Future	2,910.1200	2.9101	2,764.0000	2.7640	(5.021)	0	0	0
2020/03/03	R214	07/05/2020	9.91	Call	Bond Future	780.2200	0.7802	832.6600	0.8327	6.721	0	0	1,250
2020/03/03	R214	07/05/2020	10.66	Call	Bond Future	3,351.3100	3.3513	3,487.0500	3.4870	4.050	0	0	0
2020/03/03	R214	06/08/2020	9.98	Put	Bond Future	3,786.0500	3.7861	3,663.0600	3.6631	(3.249)	0	0	0
2020/03/03	R214	06/08/2020	9.97	Call	Bond Future	1,602.5100	1.6025	1,668.0100	1.6680	4.087	0	0	0
2020/03/03	R214	06/08/2020			Bond Future	10.3169	70.5928	10.2867	70.7820	(0.293)	0.0000	0.0000	300
2020/03/03	R214	06/08/2020	9.98	Call	Bond Future	1,627.6200	1.6276	1,693.8500	1.6938	4.069	0	0	0
2020/03/03	R214	06/08/2020	9.97	Put	Bond Future	3,826.6600	3.8267	3,702.9400	3.7029	(3.233)	0	0	0
2020/03/03	R214	06/08/2020	9.99	Call	Bond Future	1,652.9500	1.6529	1,719.9100	1.7199	4.051	0	0	0
2020/03/03	R214	06/08/2020	9.99	Put	Bond Future	3,745.7600	3.7458	3,623.5000	3.6235	(3.264)	0	0	0
2020/03/03	R214	05/11/2020	10.26	Put	Bond Future	3,582.0500	3.5820	3,485.0000	3.4850	(2.709)	0	0	0
2020/03/03	R214	05/11/2020			Bond Future	10.3990	68.5482	10.3706	68.7238	(0.273)	0.0000	0.0000	0
2020/03/03	R214	05/11/2020	10.25	Call	Bond Future	2,685.2700	2.6853	2,763.2700	2.7633	2.905	0	0	0
2020/03/03	R214	05/11/2020	10.25	Put	Bond Future	3,614.2300	3.6142	3,516.6100	3.5166	(2.701)	0	0	0
2020/03/03	R214	05/11/2020	10.26	Call	Bond Future	2,716.0800	2.7161	2,794.6500	2.7946	2.893	0	0	0
2020/03/03	R214	05/11/2020	10.24	Call	Bond Future	2,655.7400	2.6557	2,733.1800	2.7332	2.916	0	0	0
2020/03/03	R214	05/11/2020	10.24	Put	Bond Future	3,647.7900	3.6478	3,549.6100	3.5496	(2.691)	0	0	0
2020/03/03	R214	04/02/2021	10.33	Call	Bond Future	3,212.7700	3.2128	3,276.0100	3.2760	1.968	0	0	0
2020/03/03	R214	04/02/2021			Bond Future	10.4841	69.7965	10.4610	69.9371	(0.220)	0.0000	0.0000	0
2020/03/03	R214	04/02/2021	10.31	Call	Bond Future	3,154.0300	3.1540	3,216.5200	3.2165	1.981	0	0	0
2020/03/03	R214	04/02/2021	10.31	Put	Bond Future	4,226.6900	4.2267	4,148.5600	4.1486	(1.848)	0	0	0
2020/03/03	R214	04/02/2021	10.33	Put	Bond Future	4,160.8100	4.1608	4,083.4300	4.0834	(1.860)	0	0	0
2020/03/03	R214	04/02/2021	10.32	Call	Bond Future	3,183.2000	3.1832	3,246.0700	3.2461	1.975	0	0	0
2020/03/03	R214	04/02/2021	10.32	Put	Bond Future	4,193.5100	4.1935	4,115.7600	4.1158	(1.854)	0	0	0
2020/03/03	R248	07/05/2020	9.79	Call	Bond Future	447.8500	0.4478	483.7500	0.4838	8.016	0	0	0
2020/03/03	R248	07/05/2020	9.77	Put	Bond Future	5,284.1300	5.2841	5,069.0700	5.0691	(4.070)	0	0	0
2020/03/03	R248	07/05/2020	10.20	Call	Bond Future	1,468.8700	1.4689	1,559.2400	1.5592	6.152	0	0	0
2020/03/03	R248	07/05/2020	9.69	Put	Bond Future	5,874.1000	5.8741	5,651.3300	5.6513	(3.792)	0	0	0
2020/03/03	R248	07/05/2020			Bond Future	10.3558	87.1539	10.3244	87.4028	(0.303)	0.0000	0.0000	91,425
2020/03/03	R248	07/05/2020	9.79	Put	Bond Future	5,141.0200	5.1410	4,928.0300	4.9280	(4.143)	0	0	0
2020/03/03	R248	07/05/2020	9.77	Call	Bond Future	416.8900	0.4169	450.7200	0.4507	8.115	0	0	0
2020/03/03	R248	07/05/2020	10.70	Call	Bond Future	3,745.4100	3.7454	3,906.8500	3.9069	4.310	0	0	0
2020/03/03	R248	07/05/2020	10.70	Put	Bond Future	1,094.9000	1.0949	1,007.4500	1.0075	(7.987)	0	0	300
2020/03/03	R248	07/05/2020	9.78	Put	Bond Future	5,212.3600	5.2124	4,998.3300	4.9983	(4.106)	0	0	0
2020/03/03	R248	07/05/2020	10.20	Put	Bond Future	2,717.8600	2.7179	2,559.3400	2.5593	(5.833)	0	0	300
2020/03/03	R248	07/05/2020	9.69	Call	Bond Future	304.7400	0.3047	330.8600	0.3309	8.571	0	0	300
2020/03/03	R248	07/05/2020	9.78	Call	Bond Future	432.2200	0.4322	467.0800	0.4671	8.065	0	0	0
2020/03/03	R248	06/08/2020	9.00	Put	Bond Future	12,779.6000	12.7796	12,551.1600	12.5512	(1.788)	0	0	0
2020/03/03	R248	06/08/2020	10.20	Call	Bond Future	2,317.5300	2.3175	2,409.3900	2.4094	3.964	0	0	0
2020/03/03	R248	06/08/2020			Bond Future	10.4380	88.7239	10.4077	88.9611	(0.290)	0.0000	0.0000	400
2020/03/03	R248	06/08/2020	9.25	Put	Bond Future	10,525.0300	10.5250	10,306.3600	10.3064	(2.078)	0	0	0
2020/03/03	R248	06/08/2020	9.25	Call	Bond Future	290.2900	0.2903	308.7500	0.3088	6.359	0	0	20,640
2020/03/03	R248	06/08/2020	10.18	Call	Bond Future	2,249.0800	2.2491	2,339.0700	2.3391	4.001	0	0	0
2020/03/03	R248	06/08/2020	10.18	Put	Bond Future	4,304.5500	4.3045	4,157.4100	4.1574	(3.418)	0	0	0
2020/03/03	R248	06/08/2020	9.00	Call	Bond Future	118.9000	0.1189	127.5900	0.1276	7.309	0	0	3,000
2020/03/03	R248	06/08/2020	10.20	Put	Bond Future	4,210.5600	4.2106	4,065.2900	4.0653	(3.450)	0	0	0
2020/03/03	R248	06/08/2020	10.19	Call	Bond Future	2,283.1700	2.2832	2,374.0900	2.3741	3.982	0	0	0

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2020/03/03	R248	06/08/2020	10.19	Put	Bond Future	4,257.3600	4.2574	4,111.1500	4.1112	(3.434)	0	0	0
2020/03/03	R248	05/11/2020	10.02	Put	Bond Future	6,056.6000	6.0566	5,907.8900	5.9079	(2.455)	0	0	0
2020/03/03	R248	05/11/2020	10.03	Call	Bond Future	2,051.0500	2.0510	2,123.1600	2.1232	3.516	0	0	0
2020/03/03	R248	05/11/2020			Bond Future	10.5237	85.8599	10.4951	86.0800	(0.271)	0.0000	0.0000	0
2020/03/03	R248	05/11/2020	10.04	Call	Bond Future	2,080.3800	2.0804	2,153.2200	2.1532	3.501	0	0	0
2020/03/03	R248	05/11/2020	10.04	Put	Bond Future	5,948.1900	5.9482	5,800.9300	5.8009	(2.476)	0	0	0
2020/03/03	R248	05/11/2020	10.02	Call	Bond Future	2,022.2200	2.0222	2,093.6100	2.0936	3.530	0	0	0
2020/03/03	R248	05/11/2020	10.03	Put	Bond Future	6,002.0700	6.0021	5,854.0800	5.8541	(2.466)	0	0	0
2020/03/03	R248	04/02/2021	10.46	Call	Bond Future	3,924.3900	3.9244	4,003.6300	4.0036	2.019	0	0	0
2020/03/03	R248	04/02/2021	10.47	Put	Bond Future	5,054.0100	5.0540	4,957.5400	4.9575	(1.909)	0	0	0
2020/03/03	R248	04/02/2021			Bond Future	10.6127	87.4234	10.5895	87.5996	(0.219)	0.0000	0.0000	0
2020/03/03	R248	04/02/2021	10.46	Put	Bond Future	5,094.8200	5.0948	4,997.8600	4.9979	(1.903)	0	0	0
2020/03/03	R248	04/02/2021	10.47	Call	Bond Future	3,961.1000	3.9611	4,040.8300	4.0408	2.013	0	0	0
2020/03/03	R248	04/02/2021	10.48	Call	Bond Future	3,997.6400	3.9976	4,077.8500	4.0779	2.006	0	0	0
2020/03/03	R248	04/02/2021	10.48	Put	Bond Future	5,013.1600	5.0132	4,917.1700	4.9172	(1.915)	0	0	0

Total

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