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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2020/03/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	2025	07/05/2020		Bond Future	137.5657	137.5657	138.3856	138.3856	0.596	0.0000	0.0000	2,065
2020/03/04	2025	06/08/2020		Bond Future	138.5452	138.5452	139.3801	139.3801	0.603	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
2020/03/04	2025	05/11/2020			Bond Future	140.9986	140.9986	141.8487	141.8487	0.603	0.0000	0.0000	0
2020/03/04	2025	04/02/2021			Bond Future	141.9919	141.9919	142.8579	142.8579	0.610	0.0000	0.0000	0
2020/03/04	2029	07/05/2020			Bond Future	100.8250	100.8250	100.9065	100.9065	0.081	0.0000	0.0000	3,814
2020/03/04	2029	06/08/2020			Bond Future	102.6473	102.6473	102.7303	102.7303	0.081	0.0000	0.0000	0
2020/03/04	2029	05/11/2020			Bond Future	103.3217	103.3217	103.4066	103.4066	0.082	0.0000	0.0000	0
2020/03/04	2029	04/02/2021			Bond Future	105.1699	105.1699	105.2568	105.2568	0.083	0.0000	0.0000	0
2020/03/04	2030	07/05/2020	8.79	Call	Bond Future	588.0800	0.5881	1,188.4400	1.1884	102.088	0	0	0
2020/03/04	2030	07/05/2020	8.78	Put	Bond Future	2,701.3200	2.7013	1,925.8400	1.9258	(28.707)	0	0	0
2020/03/04	2030	07/05/2020	8.85	Put	Bond Future	2,400.1600	2.4002	1,692.3800	1.6924	(29.489)	0	0	5,820
2020/03/04	2030	07/05/2020	8.45	Put	Bond Future	4,389.7100	4.3897	3,328.1000	3.3281	(24.184)	0	0	0
2020/03/04	2030	07/05/2020	9.19	Put	Bond Future	1,264.0000	1.2640	838.3800	0.8384	(33.672)	0	0	0
2020/03/04	2030	07/05/2020			Bond Future	9.1268	95.0591	8.9033	96.4254	(2.449)	0.0000	0.0000	76,481
2020/03/04	2030	07/05/2020	8.80	Call	Bond Future	606.4100	0.6064	1,216.4900	1.2165	100.605	0	0	0
2020/03/04	2030	07/05/2020	8.80	Put	Bond Future	2,613.1000	2.6131	1,856.9100	1.8569	(28.938)	0	0	0
2020/03/04	2030	07/05/2020	8.45	Call	Bond Future	170.6700	0.1707	475.3300	0.4753	178.508	0	0	5,000
2020/03/04	2030	07/05/2020	9.19	Call	Bond Future	1,645.5000	1.6455	2,586.1500	2.5862	57.165	0	0	0
2020/03/04	2030	07/05/2020	8.79	Put	Bond Future	2,657.0600	2.6571	1,891.1500	1.8912	(28.825)	0	0	0
2020/03/04	2030	07/05/2020	8.78	Call	Bond Future	570.0000	0.5700	1,160.7900	1.1608	103.647	0	0	0
2020/03/04	2030	07/05/2020	8.90	Call	Bond Future	811.6600	0.8117	1,518.2200	1.5182	87.051	0	0	0
2020/03/04	2030	07/05/2020	8.85	Call	Bond Future	704.1300	0.7041	1,362.6200	1.3626	93.518	0	0	5,000
2020/03/04	2030	07/05/2020	8.90	Put	Bond Future	2,198.3600	2.1984	1,538.6500	1.5387	(30.009)	0	0	5,820
2020/03/04	2030	06/08/2020	9.42	Call	Bond Future	2,947.0400	2.9470	3,975.6000	3.9756	34.901	0	0	0
2020/03/04	2030	06/08/2020	9.11	Call	Bond Future	1,916.0600	1.9161	2,823.0600	2.8231	47.337	0	0	0
2020/03/04	2030	06/08/2020			Bond Future	9.2057	92.7445	8.9730	94.1352	(2.527)	0.0000	0.0000	200
2020/03/04	2030	06/08/2020	8.36	Put	Bond Future	5,631.2700	5.6313	4,684.5100	4.6845	(16.813)	0	0	0
2020/03/04	2030	06/08/2020	8.36	Call	Bond Future	442.9800	0.4430	886.9100	0.8869	100.214	0	0	800
2020/03/04	2030	06/08/2020	8.86	Put	Bond Future	3,342.7200	3.3427	2,720.6100	2.7206	(18.611)	0	0	0
2020/03/04	2030	06/08/2020	8.86	Call	Bond Future	1,266.3700	1.2664	2,034.9500	2.0350	60.692	0	0	800
2020/03/04	2030	06/08/2020	9.09	Call	Bond Future	1,857.3900	1.8574	2,755.4100	2.7554	48.348	0	0	0
2020/03/04	2030	06/08/2020	9.09	Put	Bond Future	2,545.5800	2.5456	2,052.9100	2.0529	(19.354)	0	0	0
2020/03/04	2030	06/08/2020	9.42	Put	Bond Future	1,689.6700	1.6897	1,327.5400	1.3275	(21.432)	0	0	800
2020/03/04	2030	06/08/2020	9.11	Put	Bond Future	2,484.8000	2.4848	2,001.1100	2.0011	(19.466)	0	0	0
2020/03/04	2030	06/08/2020	9.10	Call	Bond Future	1,886.6000	1.8866	2,789.1300	2.7891	47.839	0	0	0
2020/03/04	2030	06/08/2020	9.10	Put	Bond Future	2,515.0400	2.5150	2,026.8800	2.0269	(19.410)	0	0	0
2020/03/04	2030	05/11/2020	8.10	Put	Bond Future	7,557.1400	7.5571	6,527.5800	6.5276	(13.624)	0	0	0
2020/03/04	2030	05/11/2020	8.73	Call	Bond Future	1,227.5100	1.2275	1,933.5800	1.9336	57.521	0	0	3,000
2020/03/04	2030	05/11/2020	10.06	Put	Bond Future	1,136.8200	1.1368	961.2900	0.9613	(15.440)	0	0	1,000
2020/03/04	2030	05/11/2020	9.39	Put	Bond Future	2,332.7100	2.3327	1,943.0500	1.9431	(16.704)	0	0	0
2020/03/04	2030	05/11/2020	9.38	Call	Bond Future	2,922.3800	2.9224	3,944.7400	3.9447	34.984	0	0	0
2020/03/04	2030	05/11/2020			Bond Future	9.2820	94.3649	9.0402	95.7802	(2.606)	0.0000	0.0000	0
2020/03/04	2030	05/11/2020	9.61	Call	Bond Future	3,728.1900	3.7282	4,824.4900	4.8245	29.406	0	0	0
2020/03/04	2030	05/11/2020	9.61	Put	Bond Future	1,853.3900	1.8534	1,534.3700	1.5344	(17.213)	0	0	3,000
2020/03/04	2030	05/11/2020	8.85	Put	Bond Future	4,023.2000	4.0232	3,381.6600	3.3817	(15.946)	0	0	0
2020/03/04	2030	05/11/2020	8.85	Call	Bond Future	1,475.2900	1.4753	2,249.0700	2.2491	52.449	0	0	3,000
2020/03/04	2030	05/11/2020	8.34	Put	Bond Future	6,284.8800	6.2849	5,358.0400	5.3580	(14.747)	0	0	0
2020/03/04	2030	05/11/2020	8.34	Call	Bond Future	610.4500	0.6105	1,098.9300	1.0989	80.020	0	0	1,000

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2020/03/04	2030	05/11/2020	9.04	Put	Bond Future	3,342.5400	3.3425	2,803.3600	2.8034	(16.131)	0	0	0
2020/03/04	2030	05/11/2020	9.04	Call	Bond Future	1,926.2700	1.9263	2,802.4100	2.8024	45.484	0	0	1,000
2020/03/04	2030	05/11/2020	9.86	Put	Bond Future	1,426.0200	1.4260	1,180.7100	1.1807	(17.202)	0	0	14,160
2020/03/04	2030	05/11/2020	8.36	Put	Bond Future	6,184.6700	6.1847	5,268.3200	5.2683	(14.816)	0	0	0
2020/03/04	2030	05/11/2020	8.10	Call	Bond Future	365.2300	0.3652	750.9900	0.7510	105.621	0	0	3,000
2020/03/04	2030	05/11/2020	8.73	Put	Bond Future	4,499.3000	4.4993	3,790.0500	3.7900	(15.764)	0	0	0
2020/03/04	2030	05/11/2020	9.23	Put	Bond Future	2,751.4400	2.7514	2,304.9600	2.3050	(16.227)	0	0	0
2020/03/04	2030	05/11/2020	10.06	Call	Bond Future	5,503.7800	5.5038	6,743.5700	6.7436	22.526	0	0	0
2020/03/04	2030	05/11/2020	10.37	Put	Bond Future	737.1700	0.7372	671.9600	0.6720	(8.846)	0	0	16,000
2020/03/04	2030	05/11/2020	9.39	Call	Bond Future	2,955.4300	2.9554	3,981.0900	3.9811	34.704	0	0	0
2020/03/04	2030	05/11/2020	9.38	Put	Bond Future	2,357.1100	2.3571	1,964.1500	1.9641	(16.671)	0	0	0
2020/03/04	2030	05/11/2020	9.86	Call	Bond Future	4,696.6200	4.6966	5,866.6300	5.8666	24.912	0	0	0
2020/03/04	2030	05/11/2020	8.36	Call	Bond Future	635.3400	0.6353	1,134.3100	1.1343	78.536	0	0	14,160
2020/03/04	2030	05/11/2020	8.86	Put	Bond Future	3,985.0200	3.9850	3,349.2200	3.3492	(15.955)	0	0	0
2020/03/04	2030	05/11/2020	8.86	Call	Bond Future	1,497.1100	1.4971	2,276.6300	2.2766	52.068	0	0	14,160
2020/03/04	2030	05/11/2020	9.23	Call	Bond Future	2,449.3000	2.4493	3,418.1400	3.4181	39.556	0	0	3,000
2020/03/04	2030	05/11/2020	10.47	Call	Bond Future	7,195.3200	7.1953	8,558.7500	8.5588	18.949	0	0	0
2020/03/04	2030	05/11/2020	10.47	Put	Bond Future	635.7100	0.6357	583.8200	0.5838	(8.163)	0	0	3,000
2020/03/04	2030	05/11/2020	8.53	Put	Bond Future	5,369.5700	5.3696	4,545.4000	4.5454	(15.349)	0	0	0
2020/03/04	2030	05/11/2020	8.53	Call	Bond Future	875.3100	0.8753	1,466.4600	1.4665	67.536	0	0	16,000
2020/03/04	2030	05/11/2020	9.03	Put	Bond Future	3,375.9900	3.3760	2,831.6900	2.8317	(16.123)	0	0	0
2020/03/04	2030	05/11/2020	9.03	Call	Bond Future	1,900.6000	1.9006	2,771.6200	2.7716	45.829	0	0	16,000
2020/03/04	2030	05/11/2020	10.37	Call	Bond Future	6,768.6900	6.7687	8,118.8000	8.1188	19.946	0	0	0
2020/03/04	2030	05/11/2020	9.40	Call	Bond Future	2,988.6500	2.9887	4,017.5800	4.0176	34.428	0	0	0
2020/03/04	2030	05/11/2020	9.40	Put	Bond Future	2,308.5300	2.3085	1,922.1400	1.9221	(16.737)	0	0	0
2020/03/04	2030	04/02/2021	8.36	Call	Bond Future	890.0700	0.8901	1,476.5700	1.4766	65.894	0	0	800
2020/03/04	2030	04/02/2021	9.16	Call	Bond Future	2,507.0600	2.5071	3,479.1900	3.4792	38.776	0	0	0
2020/03/04	2030	04/02/2021	9.15	Put	Bond Future	3,713.5700	3.7136	3,240.7600	3.2408	(12.732)	0	0	0
2020/03/04	2030	04/02/2021			Bond Future	9.3660	92.0239	9.1139	93.4647	(2.691)	0.0000	0.0000	0
2020/03/04	2030	04/02/2021	9.17	Call	Bond Future	2,533.5700	2.5336	3,510.2100	3.5102	38.548	0	0	0
2020/03/04	2030	04/02/2021	9.17	Put	Bond Future	3,651.3700	3.6514	3,187.2500	3.1873	(12.711)	0	0	0
2020/03/04	2030	04/02/2021	8.36	Put	Bond Future	6,819.6800	6.8197	5,965.4200	5.9654	(12.526)	0	0	0
2020/03/04	2030	04/02/2021	9.16	Put	Bond Future	3,682.3700	3.6824	3,213.7400	3.2137	(12.726)	0	0	0
2020/03/04	2030	04/02/2021	9.15	Call	Bond Future	2,480.7000	2.4807	3,448.6500	3.4487	39.019	0	0	0
2020/03/04	2030	04/02/2021	8.86	Put	Bond Future	4,706.2300	4.7062	4,098.4800	4.0985	(12.914)	0	0	0
2020/03/04	2030	04/02/2021	8.86	Call	Bond Future	1,783.8300	1.7838	2,616.8400	2.6168	46.698	0	0	800
2020/03/04	2030	04/02/2021	10.20	Call	Bond Future	6,025.4200	6.0254	7,351.6700	7.3517	22.011	0	0	0
2020/03/04	2030	04/02/2021	10.20	Put	Bond Future	1,458.8500	1.4588	1,344.3400	1.3443	(7.849)	0	0	800
2020/03/04	2032	07/05/2020	9.19	Call	Bond Future	600.9400	0.6009	1,218.8700	1.2189	102.827	0	0	0
2020/03/04	2032	07/05/2020	9.54	Put	Bond Future	1,682.0100	1.6820	1,209.6300	1.2096	(28.084)	0	0	3,000
2020/03/04	2032	07/05/2020	8.82	Call	Bond Future	145.3800	0.1454	421.2600	0.4213	189.765	0	0	3,000
2020/03/04	2032	07/05/2020	9.20	Call	Bond Future	619.7700	0.6198	1,248.2200	1.2482	101.401	0	0	7,500
2020/03/04	2032	07/05/2020			Bond Future	9.5660	91.7040	9.3529	93.1167	(2.227)	0.0000	0.0000	80,416
2020/03/04	2032	07/05/2020	9.17	Call	Bond Future	564.5800	0.5646	1,161.5500	1.1616	105.737	0	0	3,000
2020/03/04	2032	07/05/2020	9.17	Put	Bond Future	3,214.7000	3.2147	2,398.9100	2.3989	(25.377)	0	0	0
2020/03/04	2032	07/05/2020	9.54	Call	Bond Future	1,511.3800	1.5114	2,451.7600	2.4518	62.220	0	0	0
2020/03/04	2032	07/05/2020	9.00	Put	Bond Future	4,135.5400	4.1355	3,147.9600	3.1480	(23.880)	0	0	0

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2020/03/04	2032 07/05/2020	9.00	Call	Bond Future	315.1800	0.3152	740.3600	0.7404	134.901	0	0	7,500
2020/03/04	2032 07/05/2020	9.50	Put	Bond Future	1,812.6800	1.8127	1,310.0500	1.3100	(27.729)	0	0	0
2020/03/04	2032 07/05/2020	9.50	Call	Bond Future	1,378.3800	1.3784	2,288.5100	2.2885	66.029	0	0	7,500
2020/03/04	2032 07/05/2020	9.30	Put	Bond Future	2,599.0200	2.5990	1,915.0400	1.9150	(26.317)	0	0	0
2020/03/04	2032 07/05/2020	9.30	Call	Bond Future	830.5000	0.8305	1,559.2800	1.5593	87.752	0	0	7,500
2020/03/04	2032 07/05/2020	9.19	Put	Bond Future	3,114.6800	3.1147	2,319.8500	2.3199	(25.519)	0	0	0
2020/03/04	2032 07/05/2020	8.82	Put	Bond Future	5,226.7000	5.2267	4,089.8200	4.0898	(21.751)	0	0	0
2020/03/04	2032 07/05/2020	9.20	Put	Bond Future	3,065.4200	3.0654	2,281.1100	2.2811	(25.586)	0	0	0
2020/03/04	2032 07/05/2020	9.18	Call	Bond Future	582.6300	0.5826	1,190.0900	1.1901	104.262	0	0	0
2020/03/04	2032 07/05/2020	9.18	Put	Bond Future	3,164.5200	3.1645	2,359.2200	2.3592	(25.448)	0	0	0
2020/03/04	2032 06/08/2020	8.79	Put	Bond Future	6,291.9000	6.2919	5,251.9600	5.2520	(16.528)	0	0	0
2020/03/04	2032 06/08/2020	9.29	Put	Bond Future	3,794.8600	3.7949	3,091.9800	3.0920	(18.522)	0	0	0
2020/03/04	2032 06/08/2020	9.46	Put	Bond Future	3,127.6900	3.1277	2,532.9200	2.5329	(19.016)	0	0	0
2020/03/04	2032 06/08/2020	9.45	Call	Bond Future	1,862.4400	1.8624	2,699.7200	2.6997	44.956	0	0	0
2020/03/04	2032 06/08/2020			Bond Future	9.6502	93.3388	9.4293	94.7769	(2.289)	0.0000	0.0000	300
2020/03/04	2032 06/08/2020	9.91	Call	Bond Future	3,479.8400	3.4798	4,515.3000	4.5153	29.756	0	0	0
2020/03/04	2032 06/08/2020	9.91	Put	Bond Future	1,827.8700	1.8279	1,425.2800	1.4253	(22.025)	0	0	800
2020/03/04	2032 06/08/2020	8.79	Call	Bond Future	512.7800	0.5128	910.8900	0.9109	77.638	0	0	800
2020/03/04	2032 06/08/2020	9.29	Call	Bond Future	1,434.0900	1.4341	2,169.2600	2.1693	51.264	0	0	800
2020/03/04	2032 06/08/2020	9.46	Call	Bond Future	1,891.4700	1.8915	2,734.7500	2.7348	44.583	0	0	0
2020/03/04	2032 06/08/2020	9.45	Put	Bond Future	3,164.2900	3.1643	2,563.5200	2.5635	(18.986)	0	0	0
2020/03/04	2032 06/08/2020	9.47	Call	Bond Future	1,920.5000	1.9205	2,770.0000	2.7700	44.233	0	0	0
2020/03/04	2032 06/08/2020	9.47	Put	Bond Future	3,091.1500	3.0912	2,502.6000	2.5026	(19.040)	0	0	0
2020/03/04	2032 05/11/2020	9.61	Put	Bond Future	3,397.2700	3.3973	2,849.6700	2.8497	(16.119)	0	0	0
2020/03/04	2032 05/11/2020	10.99	Call	Bond Future	8,142.8700	8.1429	9,571.4300	9.5714	17.544	0	0	0
2020/03/04	2032 05/11/2020	9.44	Put	Bond Future	3,991.7900	3.9918	3,368.0800	3.3681	(15.625)	0	0	0
2020/03/04	2032 05/11/2020	11.08	Call	Bond Future	8,560.4000	8.5604	9,997.8300	9.9978	16.792	0	0	0
2020/03/04	2032 05/11/2020	9.77	Put	Bond Future	2,910.8400	2.9108	2,421.3300	2.4213	(16.817)	0	0	0
2020/03/04	2032 05/11/2020			Bond Future	9.7372	90.8119	9.5081	92.2754	(2.353)	0.0000	0.0000	0
2020/03/04	2032 05/11/2020	10.99	Put	Bond Future	682.4200	0.6824	647.5100	0.6475	(5.116)	0	0	3,000
2020/03/04	2032 05/11/2020	9.76	Call	Bond Future	3,082.9600	3.0830	4,053.9400	4.0539	31.495	0	0	0
2020/03/04	2032 05/11/2020	9.76	Put	Bond Future	2,938.9400	2.9389	2,446.4500	2.4465	(16.757)	0	0	0
2020/03/04	2032 05/11/2020	9.11	Call	Bond Future	1,301.9800	1.3020	1,953.7400	1.9537	50.059	0	0	3,000
2020/03/04	2032 05/11/2020	9.61	Call	Bond Future	2,588.8700	2.5889	3,504.7400	3.5047	35.377	0	0	3,000
2020/03/04	2032 05/11/2020	9.44	Call	Bond Future	2,087.2700	2.0873	2,927.0300	2.9270	40.232	0	0	1,000
2020/03/04	2032 05/11/2020	11.08	Put	Bond Future	597.3600	0.5974	571.3200	0.5713	(4.359)	0	0	1,000
2020/03/04	2032 05/11/2020	9.77	Call	Bond Future	3,117.8600	3.1179	4,091.8200	4.0918	31.238	0	0	0
2020/03/04	2032 05/11/2020	9.11	Put	Bond Future	5,386.1600	5.3862	4,574.4500	4.5744	(15.070)	0	0	0
2020/03/04	2032 05/11/2020	8.94	Put	Bond Future	6,217.9200	6.2179	5,307.6000	5.3076	(14.640)	0	0	0
2020/03/04	2032 05/11/2020	8.94	Call	Bond Future	983.4900	0.9835	1,536.6400	1.5366	56.244	0	0	1,000
2020/03/04	2032 05/11/2020	9.75	Call	Bond Future	3,048.5200	3.0485	4,016.2100	4.0162	31.743	0	0	0
2020/03/04	2032 05/11/2020	9.75	Put	Bond Future	2,967.5700	2.9676	2,471.7900	2.4718	(16.707)	0	0	0
2020/03/04	2032 04/02/2021	10.82	Put	Bond Future	1,420.4000	1.4204	1,362.2900	1.3623	(4.091)	0	0	800
2020/03/04	2032 04/02/2021	9.29	Call	Bond Future	1,965.9800	1.9660	2,840.8200	2.8408	44.499	0	0	800
2020/03/04	2032 04/02/2021	9.63	Call	Bond Future	2,859.2000	2.8592	3,893.2300	3.8932	36.165	0	0	0
2020/03/04	2032 04/02/2021			Bond Future	9.8307	92.4148	9.5928	93.9046	(2.420)	0.0000	0.0000	0
2020/03/04	2032 04/02/2021	8.79	Put	Bond Future	7,768.2800	7.7683	6,898.7200	6.8987	(11.194)	0	0	0
2020/03/04	2032 04/02/2021	8.79	Call	Bond Future	995.6200	0.9956	1,615.8700	1.6159	62.298	0	0	800

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
2020/03/04	2032	04/02/2021	9.61	Call	Bond Future	2,801.4000	2.8014	3,827.0100	3.8270	36.611	0	0	0
2020/03/04	2032	04/02/2021	9.61	Put	Bond Future	4,182.2900	4.1823	3,718.0900	3.7181	(11.099)	0	0	0
2020/03/04	2032	04/02/2021	10.82	Call	Bond Future	7,272.0200	7.2720	8,703.7200	8.7037	19.688	0	0	0
2020/03/04	2032	04/02/2021	9.29	Put	Bond Future	5,401.2500	5.4013	4,786.2800	4.7863	(11.386)	0	0	0
2020/03/04	2032	04/02/2021	9.63	Put	Bond Future	4,113.7500	4.1138	3,657.9700	3.6580	(11.079)	0	0	0
2020/03/04	2032	04/02/2021	9.62	Call	Bond Future	2,830.4000	2.8304	3,860.2300	3.8602	36.385	0	0	0
2020/03/04	2032	04/02/2021	9.62	Put	Bond Future	4,148.0900	4.1481	3,688.1100	3.6881	(11.089)	0	0	0
2020/03/04	2033	07/05/2020			Bond Future	100.2733	100.2733	100.7206	100.7206	0.446	0.0000	0.0000	6,960
2020/03/04	2033	06/08/2020			Bond Future	102.0856	102.0856	102.5410	102.5410	0.446	0.0000	0.0000	0
2020/03/04	2033	05/11/2020			Bond Future	102.6717	102.6717	103.1357	103.1357	0.452	0.0000	0.0000	0
2020/03/04	2033	04/02/2021			Bond Future	104.5084	104.5084	104.9810	104.9810	0.452	0.0000	0.0000	0
2020/03/04	2037	07/05/2020	9.60	Put	Bond Future	4,554.1300	4.5541	3,605.9100	3.6059	(20.821)	0	0	0
2020/03/04	2037	07/05/2020	9.59	Call	Bond Future	404.6600	0.4047	730.8700	0.7309	80.613	0	0	0
2020/03/04	2037	07/05/2020	9.70	Put	Bond Future	3,953.9300	3.9539	3,091.8600	3.0919	(21.803)	0	0	0
2020/03/04	2037	07/05/2020			Bond Future	10.1573	89.1530	9.9802	90.4356	(1.743)	0.0000	0.0000	72,735
2020/03/04	2037	07/05/2020	9.60	Call	Bond Future	418.9700	0.4190	753.3900	0.7534	79.820	0	0	0
2020/03/04	2037	07/05/2020	9.59	Put	Bond Future	4,616.7000	4.6167	3,660.2700	3.6603	(20.717)	0	0	0
2020/03/04	2037	07/05/2020	9.70	Call	Bond Future	582.3100	0.5823	1,002.8800	1.0029	72.224	0	0	7,500
2020/03/04	2037	07/05/2020	9.61	Call	Bond Future	433.5500	0.4335	776.3600	0.7764	79.070	0	0	0
2020/03/04	2037	07/05/2020	9.61	Put	Bond Future	4,491.9200	4.4919	3,552.0900	3.5521	(20.923)	0	0	0
2020/03/04	2037	07/05/2020	10.00	Put	Bond Future	2,456.9900	2.4570	1,870.9900	1.8710	(23.850)	0	0	0
2020/03/04	2037	07/05/2020	10.00	Call	Bond Future	1,319.2000	1.3192	2,015.8400	2.0158	52.808	0	0	7,500
2020/03/04	2037	06/08/2020	9.88	Put	Bond Future	4,316.4000	4.3164	3,711.4500	3.7114	(14.015)	0	0	0
2020/03/04	2037	06/08/2020			Bond Future	10.2510	86.4825	10.0678	87.7881	(1.787)	0.0000	0.0000	300
2020/03/04	2037	06/08/2020	9.87	Call	Bond Future	1,614.4400	1.6144	2,309.0100	2.3090	43.022	0	0	0
2020/03/04	2037	06/08/2020	9.87	Put	Bond Future	4,363.0300	4.3630	3,751.9300	3.7519	(14.006)	0	0	0
2020/03/04	2037	06/08/2020	9.88	Call	Bond Future	1,641.6300	1.6416	2,342.3500	2.3424	42.684	0	0	0
2020/03/04	2037	06/08/2020	9.86	Call	Bond Future	1,587.7300	1.5877	2,275.9300	2.2759	43.345	0	0	0
2020/03/04	2037	06/08/2020	9.86	Put	Bond Future	4,410.2200	4.4102	3,792.7500	3.7927	(14.001)	0	0	0
2020/03/04	2037	05/11/2020	10.18	Call	Bond Future	2,841.8900	2.8419	3,749.4900	3.7495	31.936	0	0	0
2020/03/04	2037	05/11/2020	10.17	Put	Bond Future	4,009.2100	4.0092	3,583.8200	3.5838	(10.610)	0	0	0
2020/03/04	2037	05/11/2020			Bond Future	10.3412	87.9934	10.1519	89.3220	(1.831)	0.0000	0.0000	0
2020/03/04	2037	05/11/2020	10.19	Call	Bond Future	2,874.8600	2.8749	3,786.7400	3.7867	31.719	0	0	0
2020/03/04	2037	05/11/2020	10.19	Put	Bond Future	3,933.7400	3.9337	3,516.9400	3.5169	(10.596)	0	0	0
2020/03/04	2037	05/11/2020	10.17	Call	Bond Future	2,808.8200	2.8088	3,712.1100	3.7121	32.159	0	0	0
2020/03/04	2037	05/11/2020	10.18	Put	Bond Future	3,971.4800	3.9715	3,550.4000	3.5504	(10.603)	0	0	0
2020/03/04	2037	04/02/2021	10.27	Call	Bond Future	3,475.5300	3.4755	4,401.3500	4.4013	26.638	0	0	0
2020/03/04	2037	04/02/2021	10.28	Put	Bond Future	4,602.2000	4.6022	4,177.7100	4.1777	(9.224)	0	0	0
2020/03/04	2037	04/02/2021			Bond Future	10.4387	85.2894	10.2427	86.6419	(1.877)	0.0000	0.0000	0
2020/03/04	2037	04/02/2021	10.27	Put	Bond Future	4,637.7700	4.6378	4,211.0000	4.2110	(9.202)	0	0	0
2020/03/04	2037	04/02/2021	10.28	Call	Bond Future	3,509.5300	3.5095	4,437.6300	4.4376	26.445	0	0	0
2020/03/04	2037	04/02/2021	10.29	Call	Bond Future	3,543.3600	3.5434	4,474.0400	4.4740	26.265	0	0	0
2020/03/04	2037	04/02/2021	10.29	Put	Bond Future	4,566.5500	4.5665	4,144.6400	4.1446	(9.239)	0	0	0
2020/03/04	2038	07/05/2020			Bond Future	116.5388	116.5388	117.6895	117.6895	0.987	0.0000	0.0000	10,897
2020/03/04	2038	06/08/2020			Bond Future	116.9500	116.9500	118.1217	118.1217	1.002	0.0000	0.0000	0

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2020/03/04	2038	05/11/2020			Bond Future	119.0209	119.0209	120.2137	120.2137	1.002	0.0000	0.0000	0
2020/03/04	2038	04/02/2021			Bond Future	119.4298	119.4298	120.6444	120.6444	1.017	0.0000	0.0000	0
2020/03/04	2040	07/05/2020	9.74	Call	Bond Future	484.2400	0.4842	918.0500	0.9181	89.586	0	0	0
2020/03/04	2040	07/05/2020	9.75	Put	Bond Future	4,536.0700	4.5361	3,641.7100	3.6417	(19.717)	0	0	0
2020/03/04	2040	07/05/2020	9.85	Put	Bond Future	3,910.0700	3.9101	3,115.3700	3.1154	(20.324)	0	0	0
2020/03/04	2040	07/05/2020			Bond Future	10.2567	91.9461	10.0849	93.2830	(1.676)	0.0000	0.0000	47,757
2020/03/04	2040	07/05/2020	9.74	Put	Bond Future	4,600.8300	4.6008	3,697.7400	3.6977	(19.629)	0	0	0
2020/03/04	2040	07/05/2020	9.75	Call	Bond Future	501.9600	0.5020	944.5000	0.9445	88.162	0	0	0
2020/03/04	2040	07/05/2020	10.00	Put	Bond Future	3,076.0500	3.0761	2,434.4000	2.4344	(20.860)	0	0	0
2020/03/04	2040	07/05/2020	10.00	Call	Bond Future	1,067.4300	1.0674	1,762.6800	1.7627	65.133	0	0	2,640
2020/03/04	2040	07/05/2020	9.50	Put	Bond Future	6,309.6400	6.3096	5,212.2400	5.2122	(17.392)	0	0	0
2020/03/04	2040	07/05/2020	9.50	Call	Bond Future	178.6100	0.1786	418.1100	0.4181	134.091	0	0	2,640
2020/03/04	2040	07/05/2020	9.73	Call	Bond Future	466.9500	0.4670	891.9300	0.8919	91.012	0	0	0
2020/03/04	2040	07/05/2020	9.85	Call	Bond Future	694.5600	0.6946	1,236.7600	1.2368	78.064	0	0	7,500
2020/03/04	2040	07/05/2020	9.73	Put	Bond Future	4,666.1400	4.6661	3,754.2200	3.7542	(19.543)	0	0	0
2020/03/04	2040	07/05/2020	10.15	Put	Bond Future	2,372.2300	2.3722	1,860.0600	1.8601	(21.590)	0	0	0
2020/03/04	2040	07/05/2020	10.15	Call	Bond Future	1,545.8100	1.5458	2,370.5400	2.3705	53.353	0	0	7,500
2020/03/04	2040	06/08/2020	10.03	Call	Bond Future	1,937.5500	1.9375	2,699.8700	2.6999	39.345	0	0	0
2020/03/04	2040	06/08/2020	10.04	Call	Bond Future	1,968.7200	1.9687	2,736.6100	2.7366	39.005	0	0	0
2020/03/04	2040	06/08/2020	10.02	Put	Bond Future	4,456.6800	4.4567	3,852.4400	3.8524	(13.558)	0	0	0
2020/03/04	2040	06/08/2020			Bond Future	10.3496	89.0749	10.1719	90.4356	(1.718)	0.0000	0.0000	600
2020/03/04	2040	06/08/2020	10.04	Put	Bond Future	4,360.5300	4.3605	3,767.6800	3.7677	(13.596)	0	0	0
2020/03/04	2040	06/08/2020	10.02	Call	Bond Future	1,906.8900	1.9069	2,663.3900	2.6634	39.672	0	0	0
2020/03/04	2040	06/08/2020	10.79	Put	Bond Future	1,847.7300	1.8477	1,562.0900	1.5621	(15.459)	0	0	800
2020/03/04	2040	06/08/2020	9.57	Put	Bond Future	7,033.2100	7.0332	6,129.0600	6.1291	(12.855)	0	0	0
2020/03/04	2040	06/08/2020	10.03	Put	Bond Future	4,408.3000	4.4083	3,809.8800	3.8099	(13.575)	0	0	0
2020/03/04	2040	06/08/2020	10.79	Call	Bond Future	5,081.1300	5.0811	6,156.2300	6.1562	21.159	0	0	0
2020/03/04	2040	06/08/2020	9.57	Call	Bond Future	811.8600	0.8119	1,268.4500	1.2684	56.240	0	0	800
2020/03/04	2040	06/08/2020	10.07	Put	Bond Future	4,219.1200	4.2191	3,643.2800	3.6433	(13.648)	0	0	0
2020/03/04	2040	06/08/2020	10.07	Call	Bond Future	2,063.4700	2.0635	2,848.3700	2.8484	38.038	0	0	800
2020/03/04	2040	05/11/2020	10.23	Call	Bond Future	2,908.5300	2.9085	3,750.5800	3.7506	28.951	0	0	2,000
2020/03/04	2040	05/11/2020	11.70	Put	Bond Future	926.5000	0.9265	906.8700	0.9069	(2.119)	0	0	2,000
2020/03/04	2040	05/11/2020	10.00	Call	Bond Future	2,172.3900	2.1724	2,892.9000	2.8929	33.167	0	0	2,000
2020/03/04	2040	05/11/2020	9.50	Call	Bond Future	983.4900	0.9835	1,418.3500	1.4184	44.216	0	0	2,000
2020/03/04	2040	05/11/2020	10.30	Call	Bond Future	3,160.5600	3.1606	4,029.2700	4.0293	27.486	0	0	0
2020/03/04	2040	05/11/2020			Bond Future	10.4390	90.6309	10.2554	92.0158	(1.759)	0.0000	0.0000	0
2020/03/04	2040	05/11/2020	10.23	Put	Bond Future	4,487.4400	4.4874	3,944.6300	3.9446	(12.096)	0	0	0
2020/03/04	2040	05/11/2020	9.73	Put	Bond Future	7,005.8800	7.0059	6,183.5600	6.1836	(11.738)	0	0	0
2020/03/04	2040	05/11/2020	9.73	Call	Bond Future	1,463.2900	1.4633	2,025.8300	2.0258	38.444	0	0	2,000
2020/03/04	2040	05/11/2020	10.30	Put	Bond Future	4,205.6500	4.2056	3,689.5000	3.6895	(12.273)	0	0	0
2020/03/04	2040	05/11/2020	11.70	Call	Bond Future	9,577.7300	9.5777	10,942.9600	10.9430	14.254	0	0	0
2020/03/04	2040	05/11/2020	10.00	Put	Bond Future	5,541.2300	5.5412	4,876.8800	4.8769	(11.989)	0	0	0
2020/03/04	2040	05/11/2020	9.50	Put	Bond Future	8,442.0500	8.4421	7,492.0500	7.4921	(11.253)	0	0	0
2020/03/04	2040	05/11/2020	10.31	Call	Bond Future	3,197.8200	3.1978	4,069.7800	4.0698	27.267	0	0	0
2020/03/04	2040	05/11/2020	10.32	Put	Bond Future	4,128.4700	4.1285	3,618.8100	3.6188	(12.345)	0	0	0
2020/03/04	2040	05/11/2020	11.50	Call	Bond Future	8,574.9000	8.5749	9,918.6200	9.9186	15.670	0	0	0
2020/03/04	2040	05/11/2020	11.50	Put	Bond Future	1,202.0500	1.2020	1,160.9100	1.1609	(3.422)	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
2020/03/04	2040	05/11/2020	10.31	Put	Bond Future	4,167.0600	4.1671	3,654.1600	3.6542	(12.308)	0	0	0
2020/03/04	2040	05/11/2020	10.32	Call	Bond Future	3,234.9800	3.2350	4,110.1800	4.1102	27.054	0	0	0
2020/03/04	2040	04/02/2021	9.57	Put	Bond Future	9,004.4200	9.0044	8,257.5000	8.2575	(8.295)	0	0	0
2020/03/04	2040	04/02/2021	10.07	Put	Bond Future	6,240.7000	6.2407	5,733.1400	5.7331	(8.133)	0	0	0
2020/03/04	2040	04/02/2021	10.42	Put	Bond Future	4,728.1300	4.7281	4,366.0500	4.3661	(7.658)	0	0	0
2020/03/04	2040	04/02/2021			Bond Future	10.5352	87.7231	10.3453	89.1328	(1.803)	0.0000	0.0000	0
2020/03/04	2040	04/02/2021	11.74	Call	Bond Future	9,650.1200	9.6501	11,052.3700	11.0524	14.531	0	0	0
2020/03/04	2040	04/02/2021	11.74	Put	Bond Future	1,484.6000	1.4846	1,477.1100	1.4771	(0.505)	0	0	800
2020/03/04	2040	04/02/2021	10.07	Call	Bond Future	2,723.7100	2.7237	3,625.8900	3.6259	33.123	0	0	800
2020/03/04	2040	04/02/2021	10.41	Call	Bond Future	3,841.3000	3.8413	4,885.3000	4.8853	27.178	0	0	0
2020/03/04	2040	04/02/2021	10.41	Put	Bond Future	4,766.5800	4.7666	4,400.8400	4.4008	(7.673)	0	0	0
2020/03/04	2040	04/02/2021	9.57	Call	Bond Future	1,454.1200	1.4541	2,116.9400	2.1169	45.582	0	0	800
2020/03/04	2040	04/02/2021	10.42	Call	Bond Future	3,877.3100	3.8773	4,924.9700	4.9250	27.020	0	0	0
2020/03/04	2040	04/02/2021	10.40	Call	Bond Future	3,805.7800	3.8058	4,846.1100	4.8461	27.336	0	0	0
2020/03/04	2040	04/02/2021	10.40	Put	Bond Future	4,805.6200	4.8056	4,436.2100	4.4362	(7.687)	0	0	0
2020/03/04	2044	07/05/2020	9.81	Call	Bond Future	488.0900	0.4881	925.4000	0.9254	89.596	0	0	0
2020/03/04	2044	07/05/2020	9.79	Put	Bond Future	4,906.6600	4.9067	3,975.5700	3.9756	(18.976)	0	0	0
2020/03/04	2044	07/05/2020	9.45	Put	Bond Future	7,496.4200	7.4964	6,317.5700	6.3176	(15.726)	0	0	0
2020/03/04	2044	07/05/2020	9.97	Put	Bond Future	3,764.6900	3.7647	3,013.4600	3.0135	(19.955)	0	0	0
2020/03/04	2044	07/05/2020	9.33	Call	Bond Future	50.3700	0.0504	171.5800	0.1716	240.639	0	0	100
2020/03/04	2044	07/05/2020	9.98	Call	Bond Future	834.6000	0.8346	1,443.0300	1.4430	72.901	0	0	100
2020/03/04	2044	07/05/2020	9.26	Call	Bond Future	32.2000	0.0322	128.9500	0.1289	300.466	0	0	556
2020/03/04	2044	07/05/2020			Bond Future	10.3403	88.4524	10.1686	89.8017	(1.661)	0.0000	0.0000	78,346
2020/03/04	2044	07/05/2020	9.81	Put	Bond Future	4,771.0100	4.7710	3,859.0400	3.8590	(19.115)	0	0	0
2020/03/04	2044	07/05/2020	9.79	Call	Bond Future	455.3100	0.4553	873.5000	0.8735	91.847	0	0	0
2020/03/04	2044	07/05/2020	10.81	Call	Bond Future	4,344.6800	4.3447	5,495.8400	5.4958	26.496	0	0	0
2020/03/04	2044	07/05/2020	10.81	Put	Bond Future	828.0300	0.8280	629.9100	0.6299	(23.927)	0	0	129
2020/03/04	2044	07/05/2020	9.33	Put	Bond Future	8,523.6100	8.5236	7,295.5400	7.2955	(14.408)	0	0	0
2020/03/04	2044	07/05/2020	9.80	Put	Bond Future	4,838.5700	4.8386	3,916.9400	3.9169	(19.048)	0	0	0
2020/03/04	2044	07/05/2020	9.45	Call	Bond Future	100.3000	0.1003	270.7300	0.2707	169.920	0	0	129
2020/03/04	2044	07/05/2020	9.97	Call	Bond Future	810.7800	0.8108	1,408.8300	1.4088	73.762	0	0	129
2020/03/04	2044	07/05/2020	9.98	Put	Bond Future	3,706.5200	3.7065	2,965.6700	2.9657	(19.988)	0	0	0
2020/03/04	2044	07/05/2020	11.09	Call	Bond Future	5,951.5300	5.9515	7,210.9600	7.2110	21.161	0	0	0
2020/03/04	2044	07/05/2020	9.26	Put	Bond Future	9,143.1800	9.1432	7,890.6500	7.8907	(13.699)	0	0	0
2020/03/04	2044	07/05/2020	9.91	Put	Bond Future	4,125.1600	4.1252	3,312.6700	3.3127	(19.696)	0	0	0
2020/03/04	2044	07/05/2020	9.80	Call	Bond Future	471.5000	0.4715	899.1500	0.8992	90.700	0	0	0
2020/03/04	2044	07/05/2020	11.09	Put	Bond Future	452.7300	0.4527	362.8800	0.3629	(19.846)	0	0	100
2020/03/04	2044	07/05/2020	9.91	Call	Bond Future	676.7000	0.6767	1,213.4900	1.2135	79.325	0	0	556
2020/03/04	2044	07/05/2020	11.02	Call	Bond Future	5,550.1500	5.5501	6,777.5400	6.7775	22.115	0	0	0
2020/03/04	2044	07/05/2020	11.02	Put	Bond Future	539.2200	0.5392	417.3300	0.4173	(22.605)	0	0	556
2020/03/04	2044	06/08/2020	9.98	Call	Bond Future	1,610.2800	1.6103	2,211.8600	2.2119	37.359	0	0	602
2020/03/04	2044	06/08/2020	11.09	Put	Bond Future	1,467.3000	1.4673	1,181.6500	1.1817	(19.468)	0	0	602
2020/03/04	2044	06/08/2020	9.01	Call	Bond Future	127.6300	0.1276	305.0400	0.3050	139.003	0	0	140
2020/03/04	2044	06/08/2020	9.66	Call	Bond Future	866.8500	0.8669	1,252.4100	1.2524	44.478	0	0	140
2020/03/04	2044	06/08/2020	9.88	Call	Bond Future	1,348.2200	1.3482	1,879.5500	1.8796	39.410	0	0	0
2020/03/04	2044	06/08/2020			Bond Future	10.4312	85.6441	10.2537	87.0175	(1.702)	0.0000	0.0000	500
2020/03/04	2044	06/08/2020	9.36	Put	Bond Future	9,287.8700	9.2879	8,177.9200	8.1779	(11.951)	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
2020/03/04	2044	06/08/2020	9.36	Call	Bond Future	408.1400	0.4081	671.5600	0.6716	64.542	0	0	602
2020/03/04	2044	06/08/2020	9.98	Put	Bond Future	5,174.1400	5.1741	4,402.3500	4.4024	(14.916)	0	0	0
2020/03/04	2044	06/08/2020	9.86	Call	Bond Future	1,299.3300	1.2993	1,816.5700	1.8166	39.808	0	0	0
2020/03/04	2044	06/08/2020	9.86	Put	Bond Future	5,852.9000	5.8529	4,996.7700	4.9968	(14.627)	0	0	0
2020/03/04	2044	06/08/2020	11.09	Call	Bond Future	6,257.4200	6.2574	7,345.1400	7.3451	17.383	0	0	0
2020/03/04	2044	06/08/2020	9.01	Put	Bond Future	12,242.1400	12.2421	11,046.1800	11.0462	(9.769)	0	0	0
2020/03/04	2044	06/08/2020	9.66	Put	Bond Future	7,110.9300	7.1109	6,123.1200	6.1231	(13.891)	0	0	0
2020/03/04	2044	06/08/2020	9.88	Put	Bond Future	5,735.5800	5.7356	4,893.5400	4.8935	(14.681)	0	0	0
2020/03/04	2044	06/08/2020	10.93	Call	Bond Future	5,470.0400	5.4700	6,472.7400	6.4727	18.331	0	0	0
2020/03/04	2044	06/08/2020	10.93	Put	Bond Future	1,800.6700	1.8007	1,430.0000	1.4300	(20.585)	0	0	140
2020/03/04	2044	06/08/2020	9.87	Call	Bond Future	1,323.7300	1.3237	1,847.8100	1.8478	39.591	0	0	0
2020/03/04	2044	06/08/2020	9.87	Put	Bond Future	5,794.1300	5.7941	4,944.8400	4.9448	(14.658)	0	0	0
2020/03/04	2044	05/11/2020	11.06	Put	Bond Future	2,201.7700	2.2018	1,955.8600	1.9559	(11.169)	0	0	525
2020/03/04	2044	05/11/2020	11.43	Call	Bond Future	7,908.4300	7.9084	9,211.6600	9.2117	16.479	0	0	0
2020/03/04	2044	05/11/2020	9.72	Put	Bond Future	7,622.1000	7.6221	6,816.6300	6.8166	(10.568)	0	0	0
2020/03/04	2044	05/11/2020	9.97	Call	Bond Future	1,856.7800	1.8568	2,594.2300	2.5942	39.717	0	0	568
2020/03/04	2044	05/11/2020	9.29	Put	Bond Future	10,665.2400	10.6652	9,680.6400	9.6806	(9.232)	0	0	0
2020/03/04	2044	05/11/2020	9.96	Put	Bond Future	6,210.6700	6.2107	5,544.7300	5.5447	(10.723)	0	0	0
2020/03/04	2044	05/11/2020	10.36	Call	Bond Future	3,089.4600	3.0895	4,035.2500	4.0352	30.613	0	0	0
2020/03/04	2044	05/11/2020			Bond Future	10.5184	87.1402	10.3351	88.5380	(1.742)	0.0000	0.0000	0
2020/03/04	2044	05/11/2020	9.72	Call	Bond Future	1,240.9600	1.2410	1,833.2200	1.8332	47.726	0	0	1,815
2020/03/04	2044	05/11/2020	9.97	Put	Bond Future	6,156.3900	6.1564	5,496.1100	5.4961	(10.725)	0	0	0
2020/03/04	2044	05/11/2020	9.96	Call	Bond Future	1,829.3100	1.8293	2,561.1000	2.5611	40.004	0	0	0
2020/03/04	2044	05/11/2020	11.38	Call	Bond Future	7,670.5800	7.6706	8,944.8200	8.9448	16.612	0	0	0
2020/03/04	2044	05/11/2020	11.38	Put	Bond Future	1,583.2000	1.5832	1,459.7100	1.4597	(7.800)	0	0	568
2020/03/04	2044	05/11/2020	10.34	Call	Bond Future	3,017.8000	3.0178	3,955.0400	3.9550	31.057	0	0	0
2020/03/04	2044	05/11/2020	10.34	Put	Bond Future	4,377.8100	4.3778	3,917.3200	3.9173	(10.519)	0	0	0
2020/03/04	2044	05/11/2020	11.06	Call	Bond Future	6,117.4000	6.1174	7,269.2200	7.2692	18.829	0	0	0
2020/03/04	2044	05/11/2020	10.04	Put	Bond Future	5,784.4000	5.7844	5,164.5800	5.1646	(10.715)	0	0	0
2020/03/04	2044	05/11/2020	11.17	Put	Bond Future	1,987.5800	1.9876	1,765.9900	1.7660	(11.149)	0	0	1,815
2020/03/04	2044	05/11/2020	11.43	Put	Bond Future	1,490.7100	1.4907	1,396.2100	1.3962	(6.339)	0	0	1,815
2020/03/04	2044	05/11/2020	8.87	Put	Bond Future	14,291.0100	14.2910	13,129.4500	13.1294	(8.128)	0	0	0
2020/03/04	2044	05/11/2020	9.29	Call	Bond Future	511.9000	0.5119	925.0300	0.9250	80.705	0	0	568
2020/03/04	2044	05/11/2020	10.36	Put	Bond Future	4,295.1900	4.2952	3,843.2500	3.8432	(10.522)	0	0	0
2020/03/04	2044	05/11/2020	10.04	Call	Bond Future	2,053.5900	2.0536	2,831.5000	2.8315	37.880	0	0	525
2020/03/04	2044	05/11/2020	9.34	Put	Bond Future	10,277.5800	10.2776	9,306.6500	9.3066	(9.447)	0	0	0
2020/03/04	2044	05/11/2020	9.34	Call	Bond Future	575.8400	0.5758	1,002.6400	1.0026	74.118	0	0	525
2020/03/04	2044	05/11/2020	11.17	Call	Bond Future	6,661.1600	6.6612	7,837.3000	7.8373	17.657	0	0	0
2020/03/04	2044	05/11/2020	8.87	Call	Bond Future	202.0500	0.2020	438.2200	0.4382	116.887	0	0	1,815
2020/03/04	2044	05/11/2020	10.02	Put	Bond Future	5,889.3600	5.8894	5,257.9100	5.2579	(10.722)	0	0	0
2020/03/04	2044	05/11/2020	10.02	Call	Bond Future	1,996.6500	1.9966	2,762.9300	2.7629	38.378	0	0	1,815
2020/03/04	2044	05/11/2020	10.35	Call	Bond Future	3,053.5300	3.0535	3,995.0600	3.9951	30.834	0	0	0
2020/03/04	2044	05/11/2020	10.35	Put	Bond Future	4,336.3400	4.3363	3,880.1400	3.8801	(10.520)	0	0	0
2020/03/04	2044	04/02/2021	10.04	Put	Bond Future	6,905.8100	6.9058	6,346.5300	6.3465	(8.099)	0	0	0
2020/03/04	2044	04/02/2021	10.37	Call	Bond Future	3,521.4700	3.5215	4,527.3400	4.5273	28.564	0	0	0
2020/03/04	2044	04/02/2021	10.35	Put	Bond Future	5,432.3100	5.4323	5,007.5200	5.0075	(7.820)	0	0	0
2020/03/04	2044	04/02/2021			Bond Future	10.6121	84.2960	10.4227	85.7187	(1.786)	0.0000	0.0000	0
2020/03/04	2044	04/02/2021	10.37	Put	Bond Future	5,346.8000	5.3468	4,929.8900	4.9299	(7.797)	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
2020/03/04	2044	04/02/2021	10.35	Call	Bond Future	3,453.2700	3.4533	4,451.2600	4.4513	28.900	0	0	0
2020/03/04	2044	04/02/2021	10.04	Call	Bond Future	2,484.5400	2.4845	3,348.0400	3.3480	34.755	0	0	0
2020/03/04	2044	04/02/2021	10.84	Call	Bond Future	5,342.7300	5.3427	6,476.4200	6.4764	21.219	0	0	0
2020/03/04	2044	04/02/2021	10.36	Put	Bond Future	5,389.4200	5.3894	4,968.5800	4.9686	(7.809)	0	0	0
2020/03/04	2044	04/02/2021	10.84	Put	Bond Future	3,683.7400	3.6837	3,394.6500	3.3946	(7.848)	0	0	405
2020/03/04	2044	04/02/2021	10.29	Call	Bond Future	3,252.3300	3.2523	4,226.2000	4.2262	29.944	0	0	0
2020/03/04	2044	04/02/2021	10.29	Put	Bond Future	5,695.2700	5.6953	5,246.3600	5.2464	(7.882)	0	0	405
2020/03/04	2044	04/02/2021	9.66	Put	Bond Future	9,107.0900	9.1071	8,360.1100	8.3601	(8.202)	0	0	0
2020/03/04	2044	04/02/2021	9.66	Call	Bond Future	1,532.3300	1.5323	2,208.1300	2.2081	44.103	0	0	405
2020/03/04	2044	04/02/2021	10.36	Call	Bond Future	3,487.2900	3.4873	4,489.2300	4.4892	28.731	0	0	0
2020/03/04	2046	07/05/2020			Bond Future	106.3584	106.3584	106.4536	106.4536	0.089	0.0000	0.0000	14,000
2020/03/04	2046	06/08/2020			Bond Future	108.2806	108.2806	108.3777	108.3777	0.090	0.0000	0.0000	0
2020/03/04	2046	05/11/2020			Bond Future	108.4014	108.4014	108.5007	108.5007	0.092	0.0000	0.0000	0
2020/03/04	2046	04/02/2021			Bond Future	110.3403	110.3403	110.4419	110.4419	0.092	0.0000	0.0000	0
2020/03/04	2050	07/05/2020			Bond Future	109.3548	109.3548	110.4223	110.4223	0.976	0.0000	0.0000	12,808
2020/03/04	2050	06/08/2020			Bond Future	109.4501	109.4501	110.5370	110.5370	0.993	0.0000	0.0000	0
2020/03/04	2050	05/11/2020			Bond Future	111.3882	111.3882	112.4949	112.4949	0.994	0.0000	0.0000	0
2020/03/04	2050	04/02/2021			Bond Future	111.4595	111.4595	112.5863	112.5863	1.011	0.0000	0.0000	0
2020/03/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	AL37	07/05/2020			Index Future	703.4880	703.4880	710.3960	710.3960	0.982	0.0000	0.0000	0
2020/03/04	AL37	06/08/2020			Index Future	715.8950	715.8950	722.9250	722.9250	0.982	0.0000	0.0000	0
2020/03/04	AL37	05/11/2020			Index Future	728.5470	728.5470	735.7010	735.7010	0.982	0.0000	0.0000	0
2020/03/04	AL37	04/02/2021			Index Future	741.4190	741.4190	748.7010	748.7010	0.982	0.0000	0.0000	0
2020/03/04	AL7T	07/05/2020			Index Future	803.7410	803.7410	815.2540	815.2540	1.432	0.0000	0.0000	0
2020/03/04	AL7T	06/08/2020			Index Future	817.9160	817.9160	829.6320	829.6320	1.432	0.0000	0.0000	0
2020/03/04	AL7T	05/11/2020			Index Future	832.3700	832.3700	844.2950	844.2950	1.433	0.0000	0.0000	0
2020/03/04	AL7T	04/02/2021			Index Future	847.0770	847.0770	859.2140	859.2140	1.433	0.0000	0.0000	0
2020/03/04	ALBI	07/05/2020			Index Future	714.9700	714.9700	724.1680	724.1680	1.286	0.0000	0.0000	222
2020/03/04	ALBI	06/08/2020			Index Future	727.5800	727.5800	736.9400	736.9400	1.286	0.0000	0.0000	0
2020/03/04	ALBI	05/11/2020			Index Future	740.4370	740.4370	749.9640	749.9640	1.287	0.0000	0.0000	0
2020/03/04	ALBI	04/02/2021			Index Future	753.5200	753.5200	763.2160	763.2160	1.287	0.0000	0.0000	0
2020/03/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	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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2020/03/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/03/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	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
2020/03/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/04	ES33	07/05/2020			Bond Future	11.1336	76.2130	10.9498	77.2521	(1.651)	0.0000	0.0000	350
2020/03/04	ES33	06/08/2020			Bond Future	11.2664	77.5717	11.0756	78.6294	(1.693)	0.0000	0.0000	0
2020/03/04	ES33	05/11/2020			Bond Future	11.4049	75.1363	11.2069	76.2127	(1.736)	0.0000	0.0000	0
2020/03/04	ES33	04/02/2021			Bond Future	11.5552	76.4626	11.3494	77.5584	(1.781)	0.0000	0.0000	0
2020/03/04	ES42	07/05/2020			Bond Future	11.4643	76.7653	11.2907	77.8856	(1.515)	0.0000	0.0000	4,919
2020/03/04	ES42	06/08/2020			Bond Future	11.5932	78.1338	11.4131	79.2741	(1.553)	0.0000	0.0000	0
2020/03/04	ES42	05/11/2020			Bond Future	11.7264	75.2360	11.5396	76.3963	(1.594)	0.0000	0.0000	0
2020/03/04	ES42	04/02/2021			Bond Future	11.8661	76.5632	11.6720	77.7445	(1.635)	0.0000	0.0000	0
2020/03/04	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/04	GOVI	07/05/2020			GOVI	706.8810	706.8810	716.0430	716.0430	1.296	0.0000	0.0000	1,176
2020/03/04	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/04	GOVI	07/05/2020	720.00	Put	GOVI	131,190.0000	13.1190	39,570.0000	3.9570	(69.838)	0	0	0
2020/03/04	GOVI	07/05/2020	719.98	Put	GOVI	130,990.0000	13.0990	39,370.0000	3.9370	(69.944)	0	0	0
2020/03/04	GOVI	07/05/2020	719.99	Put	GOVI	131,090.0000	13.1090	39,470.0000	3.9470	(69.891)	0	0	0
2020/03/04	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/04	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	5,410.0000	0.5410	100.000	0	0	0
2020/03/04	GOVI	06/08/2020	728.12	Put	GOVI	87,720.0000	8.7720	0.0000	0.0000	(100.000)	0	0	0
2020/03/04	GOVI	06/08/2020			GOVI	719.3480	719.3480	728.6710	728.6710	1.296	0.0000	0.0000	0
2020/03/04	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	5,310.0000	0.5310	100.000	0	0	0
2020/03/04	GOVI	06/08/2020	728.14	Put	GOVI	87,920.0000	8.7920	0.0000	0.0000	(100.000)	0	0	0
2020/03/04	GOVI	06/08/2020	728.13	Put	GOVI	87,820.0000	8.7820	0.0000	0.0000	(100.000)	0	0	0
2020/03/04	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	5,510.0000	0.5510	100.000	0	0	0
2020/03/04	GOVI	05/11/2020	737.84	Put	GOVI	57,800.0000	5.7800	0.0000	0.0000	(100.000)	0	0	0
2020/03/04	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	37,190.0000	3.7190	100.000	0	0	0
2020/03/04	GOVI	05/11/2020			GOVI	732.0600	732.0600	741.5490	741.5490	1.296	0.0000	0.0000	0
2020/03/04	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	37,090.0000	3.7090	100.000	0	0	0
2020/03/04	GOVI	05/11/2020	737.83	Put	GOVI	57,700.0000	5.7700	0.0000	0.0000	(100.000)	0	0	0
2020/03/04	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	36,990.0000	3.6990	100.000	0	0	0
2020/03/04	GOVI	05/11/2020	737.85	Put	GOVI	57,900.0000	5.7900	0.0000	0.0000	(100.000)	0	0	0
2020/03/04	GOVI	04/02/2021	750.96	Put	GOVI	59,650.0000	5.9650	0.0000	0.0000	(100.000)	0	0	0
2020/03/04	GOVI	04/02/2021			GOVI	744.9950	744.9950	754.6530	754.6530	1.296	0.0000	0.0000	0
2020/03/04	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	37,030.0000	3.7030	100.000	0	0	0
2020/03/04	GOVI	04/02/2021	750.95	Put	GOVI	59,550.0000	5.9550	0.0000	0.0000	(100.000)	0	0	0
2020/03/04	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	36,930.0000	3.6930	100.000	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
2020/03/04	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	37,130.0000	3.7130	100.000	0	0	0
2020/03/04	GOVI	04/02/2021	750.94	Put	GOVI	59,450.0000	5.9450	0.0000	0.0000	(100.000)	0	0	0
2020/03/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/03/04	IGOV	07/05/2020			Index Future	261.4010	261.4010	262.6510	262.6510	0.478	0.0000	0.0000	1,007
2020/03/04	IGOV	06/08/2020			Index Future	266.0750	266.0750	267.3480	267.3480	0.478	0.0000	0.0000	0
2020/03/04	IGOV	05/11/2020			Index Future	270.8390	270.8390	272.1350	272.1350	0.479	0.0000	0.0000	0
2020/03/04	IGOV	04/02/2021			Index Future	275.6860	275.6860	277.0060	277.0060	0.479	0.0000	0.0000	0
2020/03/04	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/03/04	IS02	22/06/2020			Interest Rate Swap	101.9800	101.9800	101.9800	101.9800	0.000	0.0000	0.0000	0
2020/03/04	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/03/04	IS05	17/12/2020			Interest Rate Swap	95.2000	95.2000	95.1600	95.1600	(0.042)	0.0000	0.0000	0
2020/03/04	IS05	16/03/2021			Interest Rate Swap	94.0400	94.0400	93.9900	93.9900	(0.053)	0.0000	0.0000	0
2020/03/04	IS05	15/06/2021			Interest Rate Swap	92.8200	92.8200	92.7400	92.7400	(0.086)	0.0000	0.0000	0
2020/03/04	IS05	21/09/2021			Interest Rate Swap	92.5700	92.5700	92.4600	92.4600	(0.119)	0.0000	0.0000	0
2020/03/04	IS05	21/12/2021			Interest Rate Swap	94.4000	94.4000	94.2600	94.2600	(0.148)	0.0000	0.0000	51
2020/03/04	IS05	15/03/2022			Interest Rate Swap	94.2100	94.2100	94.0600	94.0600	(0.159)	0.0000	0.0000	0
2020/03/04	IS05	21/06/2022			Interest Rate Swap	95.0600	95.0600	94.8600	94.8600	(0.210)	0.0000	0.0000	0
2020/03/04	IS05	20/09/2022			Interest Rate Swap	98.7100	98.7100	98.4500	98.4500	(0.263)	0.0000	0.0000	0
2020/03/04	IS05	20/12/2022			Interest Rate Swap	99.6900	99.6900	99.3600	99.3600	(0.331)	0.0000	0.0000	0
2020/03/04	IS05	22/03/2023			Interest Rate Swap	92.6800	92.6800	92.2900	92.2900	(0.421)	0.0000	0.0000	0
2020/03/04	IS05	20/06/2023			Interest Rate Swap	98.5400	98.5400	98.1000	98.1000	(0.447)	0.0000	0.0000	0
2020/03/04	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/03/04	IS10	17/12/2025			Interest Rate Swap	88.6300	88.6300	87.8000	87.8000	(0.936)	0.0000	0.0000	0
2020/03/04	IS10	16/03/2026			Interest Rate Swap	85.3900	85.3900	84.5400	84.5400	(0.995)	0.0000	0.0000	0
2020/03/04	IS10	15/06/2026			Interest Rate Swap	83.9800	83.9800	83.1100	83.1100	(1.036)	0.0000	0.0000	0
2020/03/04	IS10	21/09/2026			Interest Rate Swap	86.1300	86.1300	85.2700	85.2700	(0.998)	0.0000	0.0000	0
2020/03/04	IS10	21/12/2026			Interest Rate Swap	90.0000	90.0000	89.1700	89.1700	(0.922)	0.0000	0.0000	0
2020/03/04	IS10	15/03/2027			Interest Rate Swap	88.4600	88.4600	87.6200	87.6200	(0.950)	0.0000	0.0000	0
2020/03/04	IS10	21/06/2027			Interest Rate Swap	90.5700	90.5700	89.7400	89.7400	(0.916)	0.0000	0.0000	0
2020/03/04	IS10	20/09/2027			Interest Rate Swap	96.1400	96.1400	95.3400	95.3400	(0.832)	0.0000	0.0000	0
2020/03/04	IS10	20/12/2027			Interest Rate Swap	96.4900	96.4900	95.6900	95.6900	(0.829)	0.0000	0.0000	0
2020/03/04	IS10	22/03/2028			Interest Rate Swap	89.7500	89.7500	88.9400	88.9400	(0.903)	0.0000	0.0000	0
2020/03/04	IS10	20/06/2028			Interest Rate Swap	97.2000	97.2000	96.4200	96.4200	(0.802)	0.0000	0.0000	0
2020/03/04	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/03/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/03/04	R023	07/05/2020	6.91	Put	Bond Future	35.4100	0.0354	20.7400	0.0207	(41.429)	0	0	0
2020/03/04	R023	07/05/2020			Bond Future	6.1812	105.5133	6.0185	105.9375	(2.633)	0.0000	0.0000	67,917
2020/03/04	R023	07/05/2020	6.90	Call	Bond Future	1,884.4400	1.8844	2,293.5400	2.2935	21.709	0	0	0
2020/03/04	R023	07/05/2020	6.90	Put	Bond Future	36.4900	0.0365	21.3500	0.0213	(41.491)	0	0	0
2020/03/04	R023	07/05/2020	6.91	Call	Bond Future	1,908.7900	1.9088	2,318.3600	2.3184	21.457	0	0	0

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2020/03/04	R023	07/05/2020	6.89	Call	Bond Future	1,860.1300	1.8601	2,268.7500	2.2688	21.967	0	0	0
2020/03/04	R023	07/05/2020	6.89	Put	Bond Future	37.6000	0.0376	21.9800	0.0220	(41.543)	0	0	0
2020/03/04	R023	06/08/2020	7.26	Call	Bond Future	2,852.5500	2.8525	3,273.1800	3.2732	14.746	0	0	0
2020/03/04	R023	06/08/2020			Bond Future	6.0673	107.3943	5.8870	107.8262	(2.972)	0.0000	0.0000	0
2020/03/04	R023	06/08/2020	7.26	Put	Bond Future	51.6400	0.0516	40.3600	0.0404	(21.844)	0	0	0
2020/03/04	R023	06/08/2020	7.27	Call	Bond Future	2,874.1400	2.8741	3,295.1100	3.2951	14.647	0	0	0
2020/03/04	R023	06/08/2020	7.28	Put	Bond Future	48.6900	0.0487	38.0900	0.0381	(21.770)	0	0	0
2020/03/04	R023	06/08/2020	7.27	Put	Bond Future	50.1500	0.0501	39.2100	0.0392	(21.815)	0	0	0
2020/03/04	R023	06/08/2020	7.28	Call	Bond Future	2,895.7500	2.8957	3,317.0600	3.3171	14.549	0	0	0
2020/03/04	R023	05/11/2020	7.46	Put	Bond Future	36.3600	0.0364	32.4100	0.0324	(10.864)	0	0	0
2020/03/04	R023	05/11/2020	7.47	Put	Bond Future	35.3900	0.0354	31.5900	0.0316	(10.737)	0	0	0
2020/03/04	R023	05/11/2020			Bond Future	5.9438	105.3424	5.7424	105.7822	(3.389)	0.0000	0.0000	0
2020/03/04	R023	05/11/2020	7.46	Call	Bond Future	3,272.0200	3.2720	3,707.8700	3.7079	13.321	0	0	0
2020/03/04	R023	05/11/2020	7.47	Call	Bond Future	3,291.9700	3.2920	3,727.9700	3.7280	13.244	0	0	0
2020/03/04	R023	05/11/2020	7.45	Call	Bond Future	3,252.1000	3.2521	3,687.7900	3.6878	13.397	0	0	0
2020/03/04	R023	05/11/2020	7.45	Put	Bond Future	37.3500	0.0373	33.2400	0.0332	(11.004)	0	0	0
2020/03/04	R023	04/02/2021	6.34	Call	Bond Future	1,352.2300	1.3522	1,775.6800	1.7757	31.315	0	0	0
2020/03/04	R023	04/02/2021	6.32	Put	Bond Future	294.7700	0.2948	268.3500	0.2684	(8.963)	0	0	0
2020/03/04	R023	04/02/2021			Bond Future	5.7915	107.2024	5.5630	107.6504	(3.944)	0.0000	0.0000	0
2020/03/04	R023	04/02/2021	6.34	Put	Bond Future	286.5200	0.2865	261.9200	0.2619	(8.586)	0	0	0
2020/03/04	R023	04/02/2021	6.32	Call	Bond Future	1,321.8700	1.3219	1,743.5000	1.7435	31.896	0	0	0
2020/03/04	R023	04/02/2021	6.33	Put	Bond Future	290.7900	0.2908	265.1200	0.2651	(8.828)	0	0	0
2020/03/04	R023	04/02/2021	6.33	Call	Bond Future	1,337.2000	1.3372	1,759.5800	1.7596	31.587	0	0	0
2020/03/04	R035	07/05/2020	9.48	Put	Bond Future	4,073.6700	4.0737	3,203.9700	3.2040	(21.349)	0	0	0
2020/03/04	R035	07/05/2020	9.47	Call	Bond Future	455.6900	0.4557	898.2400	0.8982	97.116	0	0	0
2020/03/04	R035	07/05/2020	9.85	Call	Bond Future	1,368.0200	1.3680	2,174.3900	2.1744	58.944	0	0	7,500
2020/03/04	R035	07/05/2020	10.57	Put	Bond Future	518.4700	0.5185	384.8800	0.3849	(25.766)	0	0	3,530
2020/03/04	R035	07/05/2020	9.75	Call	Bond Future	1,066.2100	1.0662	1,786.4700	1.7865	67.553	0	0	5,000
2020/03/04	R035	07/05/2020	10.75	Put	Bond Future	348.7200	0.3487	262.1400	0.2621	(24.828)	0	0	5,000
2020/03/04	R035	07/05/2020			Bond Future	9.9673	93.3877	9.7854	94.7088	(1.826)	0.0000	0.0000	118,037
2020/03/04	R035	07/05/2020	9.11	Put	Bond Future	6,564.9900	6.5650	5,430.7100	5.4307	(17.278)	0	0	0
2020/03/04	R035	07/05/2020	9.11	Call	Bond Future	90.8200	0.0908	277.5900	0.2776	205.649	0	0	5,000
2020/03/04	R035	07/05/2020	9.48	Call	Bond Future	472.4900	0.4725	923.8400	0.9238	95.526	0	0	0
2020/03/04	R035	07/05/2020	9.47	Put	Bond Future	4,132.9100	4.1329	3,254.4100	3.2544	(21.256)	0	0	0
2020/03/04	R035	07/05/2020	9.85	Put	Bond Future	2,216.6100	2.2166	1,701.9300	1.7019	(23.219)	0	0	0
2020/03/04	R035	07/05/2020	9.78	Put	Bond Future	2,512.3900	2.5124	1,937.9600	1.9380	(22.864)	0	0	0
2020/03/04	R035	07/05/2020	10.57	Call	Bond Future	4,702.7400	4.7027	5,890.2000	5.8902	25.250	0	0	0
2020/03/04	R035	07/05/2020	9.75	Put	Bond Future	2,647.2100	2.6472	2,046.4200	2.0464	(22.695)	0	0	0
2020/03/04	R035	07/05/2020	10.75	Call	Bond Future	5,728.0700	5.7281	6,962.5400	6.9625	21.551	0	0	0
2020/03/04	R035	07/05/2020	9.49	Call	Bond Future	489.5900	0.4896	950.0200	0.9500	94.044	0	0	0
2020/03/04	R035	07/05/2020	9.49	Put	Bond Future	4,014.8200	4.0148	3,154.2000	3.1542	(21.436)	0	0	0
2020/03/04	R035	07/05/2020	9.55	Put	Bond Future	3,669.0100	3.6690	2,866.7800	2.8668	(21.865)	0	0	0
2020/03/04	R035	07/05/2020	9.55	Call	Bond Future	597.6400	0.5976	1,116.4600	1.1165	86.811	0	0	7,500
2020/03/04	R035	07/05/2020	9.78	Call	Bond Future	1,152.0000	1.1520	1,898.6200	1.8986	64.811	0	0	3,530
2020/03/04	R035	07/05/2020	9.18	Put	Bond Future	6,052.0500	6.0521	4,953.3500	4.9533	(18.154)	0	0	0
2020/03/04	R035	07/05/2020	9.18	Call	Bond Future	130.9300	0.1309	353.2800	0.3533	169.824	0	0	3,530
2020/03/04	R035	06/08/2020	9.67	Call	Bond Future	1,567.4700	1.5675	2,273.6000	2.2736	45.049	0	0	500

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
2020/03/04	R035	06/08/2020	10.45	Put	Bond Future	1,749.4600	1.7495	1,460.9500	1.4609	(16.491)	0	0	500
2020/03/04	R035	06/08/2020	9.00	Put	Bond Future	8,263.5900	8.2636	7,204.7200	7.2047	(12.814)	0	0	0
2020/03/04	R035	06/08/2020	9.92	Put	Bond Future	3,280.5100	3.2805	2,788.8000	2.7888	(14.989)	0	0	0
2020/03/04	R035	06/08/2020			Bond Future	10.0548	95.0526	9.8665	96.3973	(1.873)	0.0000	0.0000	410
2020/03/04	R035	06/08/2020	9.09	Put	Bond Future	7,650.5100	7.6505	6,641.4100	6.6414	(13.190)	0	0	0
2020/03/04	R035	06/08/2020	9.09	Call	Bond Future	446.9800	0.4470	782.5200	0.7825	75.068	0	0	500
2020/03/04	R035	06/08/2020	9.67	Put	Bond Future	4,346.0000	4.3460	3,707.4900	3.7075	(14.692)	0	0	0
2020/03/04	R035	06/08/2020	9.00	Call	Bond Future	346.6300	0.3466	632.4000	0.6324	82.442	0	0	24,761
2020/03/04	R035	06/08/2020	9.92	Call	Bond Future	2,320.7500	2.3207	3,173.6800	3.1737	36.752	0	0	0
2020/03/04	R035	06/08/2020	10.45	Call	Bond Future	4,479.3000	4.4793	5,535.4300	5.5354	23.578	0	0	0
2020/03/04	R035	06/08/2020	9.93	Call	Bond Future	2,354.4900	2.3545	3,212.5200	3.2125	36.442	0	0	0
2020/03/04	R035	06/08/2020	9.91	Put	Bond Future	3,319.0300	3.3190	2,821.7100	2.8217	(14.984)	0	0	0
2020/03/04	R035	06/08/2020	8.75	Put	Bond Future	10,091.4400	10.0914	8,961.1200	8.9611	(11.201)	0	0	0
2020/03/04	R035	06/08/2020	8.75	Call	Bond Future	153.4100	0.1534	367.7300	0.3677	139.704	0	0	3,000
2020/03/04	R035	06/08/2020	9.93	Put	Bond Future	3,242.5600	3.2426	2,755.9500	2.7560	(15.007)	0	0	0
2020/03/04	R035	06/08/2020	9.91	Call	Bond Future	2,287.5100	2.2875	3,134.8300	3.1348	37.041	0	0	0
2020/03/04	R035	05/11/2020	10.34	Put	Bond Future	2,793.0300	2.7930	2,394.8000	2.3948	(14.258)	0	0	0
2020/03/04	R035	05/11/2020			Bond Future	10.1480	92.2146	9.9531	93.5831	(1.921)	0.0000	0.0000	0
2020/03/04	R035	05/11/2020	10.33	Call	Bond Future	4,070.6600	4.0707	5,038.9300	5.0389	23.787	0	0	0
2020/03/04	R035	05/11/2020	10.33	Put	Bond Future	2,819.7700	2.8198	2,419.5700	2.4196	(14.193)	0	0	0
2020/03/04	R035	05/11/2020	10.34	Call	Bond Future	4,111.9200	4.1119	5,082.1600	5.0822	23.596	0	0	0
2020/03/04	R035	05/11/2020	10.32	Call	Bond Future	4,029.8600	4.0299	4,995.5400	4.9955	23.963	0	0	0
2020/03/04	R035	05/11/2020	10.32	Put	Bond Future	2,847.0500	2.8470	2,444.2600	2.4443	(14.148)	0	0	0
2020/03/04	R035	04/02/2021	10.04	Put	Bond Future	4,654.3900	4.6544	4,259.1700	4.2592	(8.491)	0	0	0
2020/03/04	R035	04/02/2021	10.14	Put	Bond Future	4,288.2600	4.2883	3,930.7500	3.9307	(8.337)	0	0	650
2020/03/04	R035	04/02/2021	11.14	Put	Bond Future	1,840.3600	1.8404	1,752.2100	1.7522	(4.790)	0	0	650
2020/03/04	R035	04/02/2021	10.05	Call	Bond Future	3,241.9500	3.2419	4,243.6000	4.2436	30.897	0	0	0
2020/03/04	R035	04/02/2021			Bond Future	10.2495	93.8426	10.0474	95.2356	(1.972)	0.0000	0.0000	0
2020/03/04	R035	04/02/2021	10.14	Call	Bond Future	3,537.5100	3.5375	4,573.0100	4.5730	29.272	0	0	0
2020/03/04	R035	04/02/2021	10.06	Call	Bond Future	3,274.0600	3.2741	4,279.5600	4.2796	30.711	0	0	0
2020/03/04	R035	04/02/2021	10.06	Put	Bond Future	4,579.1100	4.5791	4,191.6000	4.1916	(8.463)	0	0	0
2020/03/04	R035	04/02/2021	10.04	Call	Bond Future	3,210.0000	3.2100	4,207.7900	4.2078	31.084	0	0	0
2020/03/04	R035	04/02/2021	11.14	Call	Bond Future	7,623.0100	7.6230	8,927.8700	8.9279	17.117	0	0	0
2020/03/04	R035	04/02/2021	10.05	Put	Bond Future	4,616.6300	4.6166	4,225.2700	4.2253	(8.477)	0	0	0
2020/03/04	R186	07/05/2020	8.09	Put	Bond Future	1,070.5100	1.0705	724.7800	0.7248	(32.296)	0	0	0
2020/03/04	R186	07/05/2020	7.90	Put	Bond Future	1,617.6400	1.6176	1,125.5400	1.1255	(30.421)	0	0	2,500
2020/03/04	R186	07/05/2020	8.28	Put	Bond Future	680.2800	0.6803	448.6800	0.4487	(34.045)	0	0	0
2020/03/04	R186	07/05/2020	8.93	Call	Bond Future	4,699.1300	4.6991	5,846.7500	5.8467	24.422	0	0	0
2020/03/04	R186	07/05/2020			Bond Future	8.0613	116.3930	7.8472	117.5650	(2.657)	0.0000	0.0000	85,287
2020/03/04	R186	07/05/2020	8.08	Call	Bond Future	1,196.6300	1.1966	2,015.8400	2.0158	68.460	0	0	0
2020/03/04	R186	07/05/2020	8.08	Put	Bond Future	1,095.2000	1.0952	742.4000	0.7424	(32.213)	0	0	0
2020/03/04	R186	07/05/2020	8.50	Call	Bond Future	2,737.7500	2.7377	3,776.2000	3.7762	37.931	0	0	0
2020/03/04	R186	07/05/2020	8.50	Put	Bond Future	384.9900	0.3850	251.4300	0.2514	(34.692)	0	0	23,172
2020/03/04	R186	07/05/2020	8.09	Call	Bond Future	1,226.2300	1.2262	2,052.5100	2.0525	67.384	0	0	0
2020/03/04	R186	07/05/2020	7.90	Call	Bond Future	736.2300	0.7362	1,416.1400	1.4161	92.350	0	0	0
2020/03/04	R186	07/05/2020	8.28	Call	Bond Future	1,861.0400	1.8610	2,801.4500	2.8014	50.531	0	0	0
2020/03/04	R186	07/05/2020	8.93	Put	Bond Future	100.8900	0.1009	76.5000	0.0765	(24.175)	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
2020/03/04	R186	07/05/2020	8.07	Call	Bond Future	1,167.2200	1.1672	1,979.6600	1.9797	69.605	0	0	0
2020/03/04	R186	07/05/2020	8.07	Put	Bond Future	1,120.1000	1.1201	760.5300	0.7605	(32.102)	0	0	0
2020/03/04	R186	07/05/2020	7.60	Put	Bond Future	2,807.6000	2.8076	2,049.2500	2.0493	(27.011)	0	0	0
2020/03/04	R186	07/05/2020	7.60	Call	Bond Future	263.6400	0.2636	677.3000	0.6773	156.903	0	0	0
2020/03/04	R186	06/08/2020	8.25	Call	Bond Future	2,083.7000	2.0837	3,066.9700	3.0670	47.189	0	0	0
2020/03/04	R186	06/08/2020	8.38	Put	Bond Future	1,102.5500	1.1025	944.4600	0.9445	(14.339)	0	0	0
2020/03/04	R186	06/08/2020			Bond Future	8.1096	113.1651	7.8840	114.3581	(2.783)	0.0000	0.0000	1,870
2020/03/04	R186	06/08/2020	8.37	Call	Bond Future	2,476.4700	2.4765	3,507.8000	3.5078	41.645	0	0	0
2020/03/04	R186	06/08/2020	8.37	Put	Bond Future	1,120.0200	1.1200	958.4000	0.9584	(14.430)	0	0	0
2020/03/04	R186	06/08/2020	8.25	Put	Bond Future	1,349.8200	1.3498	1,140.1400	1.1401	(15.534)	0	0	3,150
2020/03/04	R186	06/08/2020	8.38	Call	Bond Future	2,510.6800	2.5107	3,545.5400	3.5455	41.218	0	0	0
2020/03/04	R186	06/08/2020	8.36	Call	Bond Future	2,442.4600	2.4425	3,470.2000	3.4702	42.078	0	0	0
2020/03/04	R186	06/08/2020	8.36	Put	Bond Future	1,137.7200	1.1377	972.5100	0.9725	(14.521)	0	0	0
2020/03/04	R186	05/11/2020	8.64	Put	Bond Future	1,138.8100	1.1388	892.3800	0.8924	(21.639)	0	0	0
2020/03/04	R186	05/11/2020	8.65	Call	Bond Future	3,571.8400	3.5718	4,542.3000	4.5423	27.170	0	0	0
2020/03/04	R186	05/11/2020			Bond Future	8.1602	115.1424	7.9222	116.3566	(2.917)	0.0000	0.0000	0
2020/03/04	R186	05/11/2020	8.66	Call	Bond Future	3,607.1700	3.6072	4,580.6000	4.5806	26.986	0	0	0
2020/03/04	R186	05/11/2020	8.66	Put	Bond Future	1,111.1800	1.1112	870.3700	0.8704	(21.672)	0	0	0
2020/03/04	R186	05/11/2020	9.26	Put	Bond Future	481.8100	0.4818	418.5100	0.4185	(13.138)	0	0	3,500
2020/03/04	R186	05/11/2020	8.64	Call	Bond Future	3,536.2900	3.5363	4,504.1000	4.5041	27.368	0	0	0
2020/03/04	R186	05/11/2020	7.84	Put	Bond Future	2,915.9100	2.9159	2,365.9800	2.3660	(18.860)	0	0	0
2020/03/04	R186	05/11/2020	8.65	Put	Bond Future	1,125.0900	1.1251	881.3100	0.8813	(21.668)	0	0	0
2020/03/04	R186	05/11/2020	8.34	Put	Bond Future	1,637.6000	1.6376	1,302.6400	1.3026	(20.454)	0	0	0
2020/03/04	R186	05/11/2020	8.34	Call	Bond Future	2,543.7500	2.5438	3,423.0300	3.4230	34.566	0	0	3,500
2020/03/04	R186	05/11/2020	9.26	Call	Bond Future	5,880.9600	5.8810	7,031.9000	7.0319	19.571	0	0	0
2020/03/04	R186	05/11/2020	7.84	Call	Bond Future	1,278.3700	1.2784	1,942.6800	1.9427	51.965	0	0	3,500
2020/03/04	R186	04/02/2021	8.15	Call	Bond Future	2,189.2400	2.1892	3,020.0500	3.0200	37.950	0	0	0
2020/03/04	R186	04/02/2021			Bond Future	8.2176	111.8736	7.9660	113.1099	(3.062)	0.0000	0.0000	0
2020/03/04	R186	04/02/2021	8.15	Put	Bond Future	2,519.7000	2.5197	2,114.3000	2.1143	(16.089)	0	0	0
2020/03/04	R186	04/02/2021	8.16	Call	Bond Future	2,213.9000	2.2139	3,048.5300	3.0485	37.700	0	0	0
2020/03/04	R186	04/02/2021	8.17	Put	Bond Future	2,471.7300	2.4717	2,073.9300	2.0739	(16.094)	0	0	0
2020/03/04	R186	04/02/2021	8.16	Put	Bond Future	2,495.4100	2.4954	2,093.8300	2.0938	(16.093)	0	0	0
2020/03/04	R186	04/02/2021	8.17	Call	Bond Future	2,239.1500	2.2391	3,077.5600	3.0776	37.443	0	0	0
2020/03/04	R197	07/05/2020			Bond Future	308.4252	308.4252	310.3252	310.3252	0.616	0.0000	0.0000	2,507
2020/03/04	R197	06/08/2020			Bond Future	306.2032	306.2032	308.1379	308.1379	0.632	0.0000	0.0000	0
2020/03/04	R197	05/11/2020			Bond Future	311.6251	311.6251	313.5953	313.5953	0.632	0.0000	0.0000	0
2020/03/04	R197	04/02/2021			Bond Future	309.2009	309.2009	311.2077	311.2077	0.649	0.0000	0.0000	0
2020/03/04	R202	07/05/2020			Bond Future	226.5761	226.5761	226.5763	226.5763	0.000	0.0000	0.0000	8,502
2020/03/04	R202	06/08/2020			Bond Future	226.5300	226.5300	226.5305	226.5305	0.000	0.0000	0.0000	0
2020/03/04	R202	05/11/2020			Bond Future	230.5413	230.5413	230.5428	230.5428	0.001	0.0000	0.0000	0
2020/03/04	R202	04/02/2021			Bond Future	230.4171	230.4171	230.4196	230.4196	0.001	0.0000	0.0000	0
2020/03/04	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2020/03/04	R208	07/05/2020	4.80	Put	Bond Future	882.9300	0.8829	849.8700	0.8499	(3.744)	0	0	0
2020/03/04	R208	07/05/2020			Bond Future	5.8226	101.5551	5.7840	101.5882	(0.663)	0.0000	0.0000	17,475
2020/03/04	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	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
2020/03/04	R208	07/05/2020	4.82	Put	Bond Future	865.5500	0.8656	832.4800	0.8325	(3.821)	0	0	0
2020/03/04	R208	07/05/2020	4.81	Put	Bond Future	874.2400	0.8742	841.1700	0.8412	(3.783)	0	0	0
2020/03/04	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0	0	0
2020/03/04	R208	06/08/2020	5.57	Put	Bond Future	42.7700	0.0428	44.1000	0.0441	3.110	0	0	0
2020/03/04	R208	06/08/2020			Bond Future	5.2828	103.3656	5.2286	103.3994	(1.027)	0.0000	0.0000	0
2020/03/04	R208	06/08/2020	5.56	Call	Bond Future	215.8600	0.2159	251.1100	0.2511	16.330	0	0	0
2020/03/04	R208	06/08/2020	5.56	Put	Bond Future	43.7300	0.0437	45.2100	0.0452	3.384	0	0	0
2020/03/04	R208	06/08/2020	5.57	Call	Bond Future	221.1000	0.2211	256.2000	0.2562	15.875	0	0	0
2020/03/04	R208	06/08/2020	5.55	Call	Bond Future	210.8800	0.2109	246.0500	0.2461	16.678	0	0	0
2020/03/04	R208	06/08/2020	5.55	Put	Bond Future	44.9500	0.0450	46.3500	0.0463	3.115	0	0	0
2020/03/04	R208	05/11/2020	4.78	Call	Bond Future	279.2800	0.2793	314.8600	0.3149	12.740	0	0	0
2020/03/04	R208	05/11/2020	4.77	Put	Bond Future	10.4500	0.0104	11.2900	0.0113	8.038	0	0	0
2020/03/04	R208	05/11/2020			Bond Future	4.0825	101.7700	3.9929	101.8047	(2.196)	0.0000	0.0000	0
2020/03/04	R208	05/11/2020	4.79	Call	Bond Future	282.9000	0.2829	318.4800	0.3185	12.577	0	0	0
2020/03/04	R208	05/11/2020	4.79	Put	Bond Future	9.8200	0.0098	10.6800	0.0107	8.758	0	0	0
2020/03/04	R208	05/11/2020	4.78	Put	Bond Future	10.0500	0.0100	10.9100	0.0109	8.557	0	0	0
2020/03/04	R208	05/11/2020	4.77	Call	Bond Future	275.8300	0.2758	311.3900	0.3114	12.892	0	0	0
2020/03/04	R209	07/05/2020	9.47	Call	Bond Future	364.4700	0.3645	758.7000	0.7587	108.165	0	0	0
2020/03/04	R209	07/05/2020			Bond Future	10.0200	71.0398	9.8384	72.1630	(1.813)	0.0000	0.0000	69,389
2020/03/04	R209	07/05/2020	9.45	Call	Bond Future	339.5500	0.3395	719.8800	0.7199	112.010	0	0	0
2020/03/04	R209	07/05/2020	9.45	Put	Bond Future	3,952.8600	3.9529	3,210.0000	3.2100	(18.793)	0	0	0
2020/03/04	R209	07/05/2020	9.47	Put	Bond Future	3,846.5400	3.8465	3,117.5800	3.1176	(18.951)	0	0	0
2020/03/04	R209	07/05/2020	9.46	Call	Bond Future	351.8500	0.3519	739.0700	0.7391	110.053	0	0	0
2020/03/04	R209	07/05/2020	9.46	Put	Bond Future	3,899.5000	3.8995	3,163.5300	3.1635	(18.873)	0	0	0
2020/03/04	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/04	R209	06/08/2020	5.55	Put	Bond Future	37,226.8700	37.2269	36,083.6400	36.0836	(3.071)	0	0	0
2020/03/04	R209	06/08/2020			Bond Future	10.1027	72.3063	9.9153	73.4495	(1.855)	0.0000	0.0000	200
2020/03/04	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/04	R209	06/08/2020	5.57	Put	Bond Future	37,010.0600	37.0101	35,866.8300	35.8668	(3.089)	0	0	0
2020/03/04	R209	06/08/2020	5.56	Put	Bond Future	37,118.3900	37.1184	35,975.1600	35.9752	(3.080)	0	0	0
2020/03/04	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/04	R209	05/11/2020	10.02	Call	Bond Future	2,484.1700	2.4842	3,219.1400	3.2191	29.586	0	0	0
2020/03/04	R209	05/11/2020			Bond Future	10.1872	70.4198	9.9938	71.5833	(1.898)	0.0000	0.0000	0
2020/03/04	R209	05/11/2020	10.00	Call	Bond Future	2,426.1800	2.4262	3,155.7700	3.1558	30.072	0	0	0
2020/03/04	R209	05/11/2020	10.00	Put	Bond Future	3,551.8900	3.5519	3,117.9800	3.1180	(12.216)	0	0	0
2020/03/04	R209	05/11/2020	10.02	Put	Bond Future	3,488.3700	3.4884	3,059.8400	3.0598	(12.285)	0	0	0
2020/03/04	R209	05/11/2020	10.01	Call	Bond Future	2,454.9700	2.4550	3,187.3800	3.1874	29.834	0	0	0
2020/03/04	R209	05/11/2020	10.01	Put	Bond Future	3,519.8900	3.5199	3,088.8000	3.0888	(12.247)	0	0	0
2020/03/04	R209	04/02/2021	10.12	Put	Bond Future	3,953.7700	3.9538	3,639.2500	3.6393	(7.955)	0	0	0
2020/03/04	R209	04/02/2021			Bond Future	10.2769	71.6627	10.0771	72.8472	(1.943)	0.0000	0.0000	0
2020/03/04	R209	04/02/2021	10.11	Call	Bond Future	2,997.6200	2.9976	3,864.4300	3.8644	28.917	0	0	0
2020/03/04	R209	04/02/2021	10.11	Put	Bond Future	3,985.2100	3.9852	3,667.5900	3.6676	(7.970)	0	0	0
2020/03/04	R209	04/02/2021	10.12	Call	Bond Future	3,025.9300	3.0259	3,895.8400	3.8958	28.749	0	0	0
2020/03/04	R209	04/02/2021	10.10	Call	Bond Future	2,969.4500	2.9694	3,833.1500	3.8331	29.086	0	0	0
2020/03/04	R209	04/02/2021	10.10	Put	Bond Future	4,016.8600	4.0169	3,696.1300	3.6961	(7.985)	0	0	0
2020/03/04	R210	07/05/2020			Bond Future	186.6318	186.6318	187.2993	187.2993	0.358	0.0000	0.0000	1,935

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
2020/03/04	R210	06/08/2020			Bond Future	190.0049	190.0049	190.6847	190.6847	0.358	0.0000	0.0000	0
2020/03/04	R210	05/11/2020			Bond Future	190.6460	190.6460	191.3386	191.3386	0.363	0.0000	0.0000	0
2020/03/04	R210	04/02/2021			Bond Future	194.0561	194.0561	194.7620	194.7620	0.364	0.0000	0.0000	0
2020/03/04	R212	07/05/2020			Bond Future	165.1088	165.1088	165.6672	165.6672	0.338	0.0000	0.0000	6,719
2020/03/04	R212	06/08/2020			Bond Future	165.7971	165.7971	166.3657	166.3657	0.343	0.0000	0.0000	0
2020/03/04	R212	05/11/2020			Bond Future	168.7329	168.7329	169.3122	169.3122	0.343	0.0000	0.0000	0
2020/03/04	R212	04/02/2021			Bond Future	169.4215	169.4215	170.0120	170.0120	0.349	0.0000	0.0000	0
2020/03/04	R213	07/05/2020	9.01	Put	Bond Future	2,666.9100	2.6669	2,017.2800	2.0173	(24.359)	0	0	0
2020/03/04	R213	07/05/2020	9.00	Call	Bond Future	587.9100	0.5879	1,184.7800	1.1848	101.524	0	0	0
2020/03/04	R213	07/05/2020			Bond Future	9.3485	85.6242	9.1411	86.8791	(2.218)	0.0000	0.0000	15,444
2020/03/04	R213	07/05/2020	9.01	Call	Bond Future	606.0300	0.6060	1,211.2800	1.2113	99.871	0	0	0
2020/03/04	R213	07/05/2020	9.00	Put	Bond Future	2,710.6800	2.7107	2,052.6700	2.0527	(24.275)	0	0	0
2020/03/04	R213	07/05/2020	9.02	Call	Bond Future	624.4000	0.6244	1,238.2900	1.2383	98.317	0	0	0
2020/03/04	R213	07/05/2020	9.02	Put	Bond Future	2,623.4500	2.6235	1,982.4600	1.9825	(24.433)	0	0	0
2020/03/04	R213	06/08/2020	9.31	Call	Bond Future	1,900.1900	1.9002	2,743.6100	2.7436	44.386	0	0	0
2020/03/04	R213	06/08/2020			Bond Future	9.4232	87.1507	9.2082	88.4280	(2.282)	0.0000	0.0000	300
2020/03/04	R213	06/08/2020	9.29	Call	Bond Future	1,842.7500	1.8428	2,677.8400	2.6778	45.318	0	0	0
2020/03/04	R213	06/08/2020	9.29	Put	Bond Future	2,631.0500	2.6311	2,188.8000	2.1888	(16.809)	0	0	0
2020/03/04	R213	06/08/2020	9.31	Put	Bond Future	2,569.5300	2.5695	2,135.6100	2.1356	(16.887)	0	0	0
2020/03/04	R213	06/08/2020	9.30	Call	Bond Future	1,871.4600	1.8715	2,710.6300	2.7106	44.840	0	0	0
2020/03/04	R213	06/08/2020	9.30	Put	Bond Future	2,600.2500	2.6002	2,162.0800	2.1621	(16.851)	0	0	0
2020/03/04	R213	05/11/2020	9.60	Put	Bond Future	2,413.1900	2.4132	2,066.2900	2.0663	(14.375)	0	0	0
2020/03/04	R213	05/11/2020	9.59	Call	Bond Future	2,929.4900	2.9295	3,879.5600	3.8796	32.431	0	0	0
2020/03/04	R213	05/11/2020			Bond Future	9.5045	85.1252	9.2814	86.4251	(2.347)	0.0000	0.0000	0
2020/03/04	R213	05/11/2020	9.60	Call	Bond Future	2,962.0200	2.9620	3,915.0600	3.9151	32.175	0	0	0
2020/03/04	R213	05/11/2020	9.59	Put	Bond Future	2,437.8900	2.4379	2,088.0200	2.0880	(14.351)	0	0	0
2020/03/04	R213	05/11/2020	9.61	Call	Bond Future	2,994.7200	2.9947	3,950.7000	3.9507	31.922	0	0	0
2020/03/04	R213	05/11/2020	9.61	Put	Bond Future	2,388.7100	2.3887	2,044.7500	2.0447	(14.399)	0	0	0
2020/03/04	R213	04/02/2021	9.40	Call	Bond Future	2,613.8500	2.6138	3,527.2000	3.5272	34.943	0	0	0
2020/03/04	R213	04/02/2021	9.39	Put	Bond Future	3,750.0400	3.7500	3,336.3300	3.3363	(11.032)	0	0	0
2020/03/04	R213	04/02/2021			Bond Future	9.5939	86.6281	9.3622	87.9514	(2.415)	0.0000	0.0000	0
2020/03/04	R213	04/02/2021	9.41	Call	Bond Future	2,640.7600	2.6408	3,557.8300	3.5578	34.728	0	0	0
2020/03/04	R213	04/02/2021	9.41	Put	Bond Future	3,688.7100	3.6887	3,282.4600	3.2825	(11.013)	0	0	0
2020/03/04	R213	04/02/2021	9.40	Put	Bond Future	3,719.2700	3.7193	3,309.3000	3.3093	(11.023)	0	0	0
2020/03/04	R213	04/02/2021	9.39	Call	Bond Future	2,587.0900	2.5871	3,496.7000	3.4967	35.160	0	0	0
2020/03/04	R214	07/05/2020	9.77	Put	Bond Future	3,431.1000	3.4311	2,784.7400	2.7847	(18.838)	0	0	0
2020/03/04	R214	07/05/2020			Bond Future	10.2070	69.5422	10.0360	70.6440	(1.676)	0.0000	0.0000	17,287
2020/03/04	R214	07/05/2020	9.76	Call	Bond Future	542.5200	0.5425	990.0500	0.9900	82.491	0	0	0
2020/03/04	R214	07/05/2020	9.76	Put	Bond Future	3,482.2100	3.4822	2,827.9500	2.8280	(18.789)	0	0	0
2020/03/04	R214	07/05/2020	9.77	Call	Bond Future	559.3400	0.5593	1,014.7700	1.0148	81.423	0	0	0
2020/03/04	R214	07/05/2020	9.31	Put	Bond Future	6,192.3000	6.1923	5,273.3100	5.2733	(14.841)	0	0	0
2020/03/04	R214	07/05/2020	10.66	Put	Bond Future	699.8200	0.6998	544.7000	0.5447	(22.166)	0	0	1,250
2020/03/04	R214	07/05/2020	9.75	Call	Bond Future	526.0400	0.5260	965.6900	0.9657	83.577	0	0	0
2020/03/04	R214	07/05/2020	9.75	Put	Bond Future	3,533.7600	3.5338	2,871.6200	2.8716	(18.738)	0	0	0
2020/03/04	R214	07/05/2020	9.31	Call	Bond Future	87.6200	0.0876	270.4200	0.2704	208.628	0	0	1,250

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
2020/03/04	R214	07/05/2020	9.91	Put	Bond Future	2,764.0000	2.7640	2,228.4000	2.2284	(19.378)	0	0	0
2020/03/04	R214	07/05/2020	9.91	Call	Bond Future	832.6600	0.8327	1,398.8500	1.3988	67.998	0	0	1,250
2020/03/04	R214	07/05/2020	10.66	Call	Bond Future	3,487.0500	3.4870	4,433.7200	4.4337	27.148	0	0	0
2020/03/04	R214	06/08/2020	9.98	Put	Bond Future	3,663.0600	3.6631	3,228.3900	3.2284	(11.866)	0	0	0
2020/03/04	R214	06/08/2020	9.97	Call	Bond Future	1,668.0100	1.6680	2,349.7500	2.3497	40.871	0	0	0
2020/03/04	R214	06/08/2020			Bond Future	10.2867	70.7820	10.1103	71.9035	(1.714)	0.0000	0.0000	300
2020/03/04	R214	06/08/2020	9.98	Call	Bond Future	1,693.8500	1.6938	2,380.6600	2.3807	40.547	0	0	0
2020/03/04	R214	06/08/2020	9.97	Put	Bond Future	3,702.9400	3.7029	3,263.2000	3.2632	(11.875)	0	0	0
2020/03/04	R214	06/08/2020	9.99	Call	Bond Future	1,719.9100	1.7199	2,411.7900	2.4118	40.228	0	0	0
2020/03/04	R214	06/08/2020	9.99	Put	Bond Future	3,623.5000	3.6235	3,193.9000	3.1939	(11.856)	0	0	0
2020/03/04	R214	05/11/2020	10.26	Put	Bond Future	3,485.0000	3.4850	3,135.0800	3.1351	(10.041)	0	0	0
2020/03/04	R214	05/11/2020			Bond Future	10.3706	68.7238	10.1887	69.8652	(1.753)	0.0000	0.0000	0
2020/03/04	R214	05/11/2020	10.25	Call	Bond Future	2,763.2700	2.7633	3,552.1000	3.5521	28.547	0	0	0
2020/03/04	R214	05/11/2020	10.25	Put	Bond Future	3,516.6100	3.5166	3,164.1100	3.1641	(10.024)	0	0	0
2020/03/04	R214	05/11/2020	10.26	Call	Bond Future	2,794.6500	2.7946	3,586.0600	3.5861	28.319	0	0	0
2020/03/04	R214	05/11/2020	10.24	Call	Bond Future	2,733.1800	2.7332	3,518.7400	3.5187	28.742	0	0	0
2020/03/04	R214	05/11/2020	10.24	Put	Bond Future	3,549.6100	3.5496	3,193.8400	3.1938	(10.023)	0	0	0
2020/03/04	R214	04/02/2021	10.33	Call	Bond Future	3,276.0100	3.2760	4,133.2800	4.1333	26.168	0	0	0
2020/03/04	R214	04/02/2021			Bond Future	10.4610	69.9371	10.2733	71.0989	(1.795)	0.0000	0.0000	0
2020/03/04	R214	04/02/2021	10.31	Call	Bond Future	3,216.5200	3.2165	4,067.8300	4.0678	26.467	0	0	0
2020/03/04	R214	04/02/2021	10.31	Put	Bond Future	4,148.5600	4.1486	3,838.0300	3.8380	(7.485)	0	0	0
2020/03/04	R214	04/02/2021	10.33	Put	Bond Future	4,083.4300	4.0834	3,778.8600	3.7789	(7.459)	0	0	0
2020/03/04	R214	04/02/2021	10.32	Call	Bond Future	3,246.0700	3.2461	4,100.3600	4.1004	26.318	0	0	0
2020/03/04	R214	04/02/2021	10.32	Put	Bond Future	4,115.7600	4.1158	3,808.2100	3.8082	(7.472)	0	0	0
2020/03/04	R248	07/05/2020	9.79	Call	Bond Future	483.7500	0.4838	929.5200	0.9295	92.149	0	0	0
2020/03/04	R248	07/05/2020	9.77	Put	Bond Future	5,069.0700	5.0691	4,070.5300	4.0705	(19.699)	0	0	0
2020/03/04	R248	07/05/2020	10.20	Call	Bond Future	1,559.2400	1.5592	2,412.6800	2.4127	54.734	0	0	0
2020/03/04	R248	07/05/2020	9.69	Put	Bond Future	5,651.3300	5.6513	4,580.0600	4.5801	(18.956)	0	0	0
2020/03/04	R248	07/05/2020			Bond Future	10.3244	87.4028	10.1480	88.8270	(1.709)	0.0000	0.0000	91,605
2020/03/04	R248	07/05/2020	9.79	Put	Bond Future	4,928.0300	4.9280	3,949.5700	3.9496	(19.855)	0	0	0
2020/03/04	R248	07/05/2020	9.77	Call	Bond Future	450.7200	0.4507	876.4100	0.8764	94.447	0	0	0
2020/03/04	R248	07/05/2020	10.70	Call	Bond Future	3,906.8500	3.9069	5,075.6800	5.0757	29.917	0	0	0
2020/03/04	R248	07/05/2020	10.70	Put	Bond Future	1,007.4500	1.0075	752.0500	0.7520	(25.351)	0	0	300
2020/03/04	R248	07/05/2020	9.78	Put	Bond Future	4,998.3300	4.9983	4,009.6800	4.0097	(19.780)	0	0	0
2020/03/04	R248	07/05/2020	10.20	Put	Bond Future	2,559.3400	2.5593	1,988.5500	1.9885	(22.302)	0	0	300
2020/03/04	R248	07/05/2020	9.69	Call	Bond Future	330.8600	0.3309	683.8200	0.6838	106.680	0	0	300
2020/03/04	R248	07/05/2020	9.78	Call	Bond Future	467.0800	0.4671	902.6600	0.9027	93.256	0	0	0
2020/03/04	R248	06/08/2020	9.00	Put	Bond Future	12,551.1600	12.5512	11,280.3000	11.2803	(10.125)	0	0	0
2020/03/04	R248	06/08/2020	10.20	Call	Bond Future	2,409.3900	2.4094	3,191.6000	3.1916	32.465	0	0	0
2020/03/04	R248	06/08/2020			Bond Future	10.4077	88.9611	10.2255	90.4107	(1.750)	0.0000	0.0000	400
2020/03/04	R248	06/08/2020	9.25	Put	Bond Future	10,306.3600	10.3064	9,101.9900	9.1020	(11.686)	0	0	0
2020/03/04	R248	06/08/2020	9.25	Call	Bond Future	308.7500	0.3088	554.0100	0.5540	79.436	0	0	20,640
2020/03/04	R248	06/08/2020	10.18	Call	Bond Future	2,339.0700	2.3391	3,108.3000	3.1083	32.886	0	0	0
2020/03/04	R248	06/08/2020	10.18	Put	Bond Future	4,157.4100	4.1574	3,477.0100	3.4770	(16.366)	0	0	0
2020/03/04	R248	06/08/2020	9.00	Call	Bond Future	127.5900	0.1276	306.3600	0.3064	140.113	0	0	3,000
2020/03/04	R248	06/08/2020	10.20	Put	Bond Future	4,065.2900	4.0653	3,397.8700	3.3979	(16.418)	0	0	0
2020/03/04	R248	06/08/2020	10.19	Call	Bond Future	2,374.0900	2.3741	3,149.7000	3.1497	32.670	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
2020/03/04	R248	06/08/2020	10.19	Put	Bond Future	4,111.1500	4.1112	3,437.1300	3.4371	(16.395)	0	0	0
2020/03/04	R248	05/11/2020	10.02	Put	Bond Future	5,907.8900	5.9079	5,235.9400	5.2359	(11.374)	0	0	0
2020/03/04	R248	05/11/2020	10.03	Call	Bond Future	2,123.1600	2.1232	2,932.6200	2.9326	38.125	0	0	0
2020/03/04	R248	05/11/2020			Bond Future	10.4951	86.0800	10.3070	87.5553	(1.793)	0.0000	0.0000	0
2020/03/04	R248	05/11/2020	10.04	Call	Bond Future	2,153.2200	2.1532	2,968.4800	2.9685	37.862	0	0	0
2020/03/04	R248	05/11/2020	10.04	Put	Bond Future	5,800.9300	5.8009	5,140.8700	5.1409	(11.379)	0	0	0
2020/03/04	R248	05/11/2020	10.02	Call	Bond Future	2,093.6100	2.0936	2,896.9800	2.8970	38.372	0	0	0
2020/03/04	R248	05/11/2020	10.03	Put	Bond Future	5,854.0800	5.8541	5,188.2200	5.1882	(11.374)	0	0	0
2020/03/04	R248	04/02/2021	10.46	Call	Bond Future	4,003.6300	4.0036	5,075.2600	5.0753	26.766	0	0	0
2020/03/04	R248	04/02/2021	10.47	Put	Bond Future	4,957.5400	4.9575	4,531.3300	4.5313	(8.597)	0	0	0
2020/03/04	R248	04/02/2021			Bond Future	10.5895	87.5996	10.3949	89.1013	(1.837)	0.0000	0.0000	0
2020/03/04	R248	04/02/2021	10.46	Put	Bond Future	4,997.8600	4.9979	4,567.7500	4.5677	(8.606)	0	0	0
2020/03/04	R248	04/02/2021	10.47	Call	Bond Future	4,040.8300	4.0408	5,116.3600	5.1164	26.617	0	0	0
2020/03/04	R248	04/02/2021	10.48	Call	Bond Future	4,077.8500	4.0779	5,157.2600	5.1573	26.470	0	0	0
2020/03/04	R248	04/02/2021	10.48	Put	Bond Future	4,917.1700	4.9172	4,494.8400	4.4948	(8.589)	0	0	0

Total

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