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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/03/2020 TO 18/03/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	2025	07/05/2020		Bond Future	132.9554	132.9554	129.9903	129.9903	(2.230)	0.0000	0.0000	2,073
2020/03/18	2025	06/08/2020		Bond Future	133.8449	133.8449	130.8271	130.8271	(2.255)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/18	2025	05/11/2020			Bond Future	136.2051	136.2051	133.1347	133.1347	(2.254)	0.0000	0.0000	0
2020/03/18	2025	04/02/2021			Bond Future	137.1021	137.1021	133.9777	133.9777	(2.279)	0.0000	0.0000	0
2020/03/18	2029	07/05/2020			Bond Future	94.2777	94.2777	92.4058	92.4058	(1.986)	0.0000	0.0000	3,814
2020/03/18	2029	06/08/2020			Bond Future	95.9769	95.9769	94.0717	94.0717	(1.985)	0.0000	0.0000	0
2020/03/18	2029	05/11/2020			Bond Future	96.5261	96.5261	94.5878	94.5878	(2.008)	0.0000	0.0000	0
2020/03/18	2029	04/02/2021			Bond Future	98.2453	98.2453	96.2730	96.2730	(2.008)	0.0000	0.0000	0
2020/03/18	2030	07/05/2020	8.79	Call	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/03/18	2030	07/05/2020	8.78	Put	Bond Future	11,666.8500	11.6668	14,501.3200	14.5013	24.295	0	0	0
2020/03/18	2030	07/05/2020	8.85	Put	Bond Future	11,231.6600	11.2317	14,066.0300	14.0660	25.236	0	0	5,820
2020/03/18	2030	07/05/2020	8.45	Put	Bond Future	13,754.4600	13.7545	16,589.0400	16.5890	20.608	0	0	0
2020/03/18	2030	07/05/2020	9.19	Put	Bond Future	9,156.7800	9.1568	11,988.5500	11.9886	30.925	0	0	0
2020/03/18	2030	07/05/2020			Bond Future	10.8177	85.5237	11.3706	82.6891	5.112	0.0000	0.0000	102,991
2020/03/18	2030	07/05/2020	8.80	Call	Bond Future	0.1400	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/03/18	2030	07/05/2020	8.80	Put	Bond Future	11,542.2500	11.5422	14,376.6900	14.3767	24.557	0	0	0
2020/03/18	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/18	2030	07/05/2020	9.19	Call	Bond Future	2.8600	0.0029	0.0500	0.0001	(98.252)	0	0	0
2020/03/18	2030	07/05/2020	8.79	Put	Bond Future	11,604.5200	11.6045	14,438.9800	14.4390	24.425	0	0	0
2020/03/18	2030	07/05/2020	8.78	Call	Bond Future	0.1100	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/03/18	2030	07/05/2020	8.90	Call	Bond Future	0.3300	0.0003	0.0000	0.0000	(100.000)	0	0	0
2020/03/18	2030	07/05/2020	8.85	Call	Bond Future	0.2100	0.0002	0.0000	0.0000	(100.000)	0	0	5,000
2020/03/18	2030	07/05/2020	8.90	Put	Bond Future	10,922.4500	10.9224	13,756.7000	13.7567	25.949	0	0	5,820
2020/03/18	2030	06/08/2020	10.70	Call	Bond Future	1,672.3500	1.6724	588.6700	0.5887	(64.800)	0	0	470
2020/03/18	2030	06/08/2020	10.00	Call	Bond Future	565.6100	0.5656	123.9500	0.1239	(78.086)	0	0	470
2020/03/18	2030	06/08/2020	10.05	Put	Bond Future	5,510.3400	5.5103	7,908.9500	7.9089	43.529	0	0	0
2020/03/18	2030	06/08/2020	9.75	Put	Bond Future	6,882.2200	6.8822	9,510.5300	9.5105	38.190	0	0	0
2020/03/18	2030	06/08/2020	9.42	Call	Bond Future	136.9200	0.1369	26.4000	0.0264	(80.719)	0	0	0
2020/03/18	2030	06/08/2020	9.11	Call	Bond Future	54.5400	0.0545	10.1100	0.0101	(81.463)	0	0	0
2020/03/18	2030	06/08/2020			Bond Future	10.9692	83.0346	11.5467	80.1501	5.265	0.0000	0.0000	325
2020/03/18	2030	06/08/2020	10.70	Put	Bond Future	3,064.5300	3.0645	4,865.3800	4.8654	58.764	0	0	0
2020/03/18	2030	06/08/2020	9.05	Put	Bond Future	10,682.5100	10.6825	13,530.4300	13.5304	26.660	0	0	0
2020/03/18	2030	06/08/2020	9.05	Call	Bond Future	44.9100	0.0449	8.3000	0.0083	(81.519)	0	0	450
2020/03/18	2030	06/08/2020	8.36	Put	Bond Future	14,901.0300	14.9010	17,783.3900	17.7834	19.343	0	0	0
2020/03/18	2030	06/08/2020	8.36	Call	Bond Future	2.8300	0.0028	0.6600	0.0007	(76.678)	0	0	800
2020/03/18	2030	06/08/2020	8.86	Put	Bond Future	11,809.3100	11.8093	14,675.1300	14.6751	24.267	0	0	0
2020/03/18	2030	06/08/2020	8.86	Call	Bond Future	23.0500	0.0231	4.3400	0.0043	(81.171)	0	0	800
2020/03/18	2030	06/08/2020	9.09	Call	Bond Future	51.1600	0.0512	9.4700	0.0095	(81.489)	0	0	0
2020/03/18	2030	06/08/2020	9.09	Put	Bond Future	10,449.2600	10.4493	13,292.1000	13.2921	27.206	0	0	0
2020/03/18	2030	06/08/2020	10.00	Put	Bond Future	5,725.8500	5.7259	8,168.7200	8.1687	42.664	0	0	0
2020/03/18	2030	06/08/2020	10.75	Call	Bond Future	1,776.7100	1.7767	646.0900	0.6461	(63.636)	0	0	0
2020/03/18	2030	06/08/2020	10.05	Call	Bond Future	626.5500	0.6266	140.6300	0.1406	(77.555)	0	0	0
2020/03/18	2030	06/08/2020	9.75	Call	Bond Future	322.3600	0.3224	66.1400	0.0661	(79.483)	0	0	450
2020/03/18	2030	06/08/2020	9.42	Put	Bond Future	8,589.4600	8.5895	11,363.4700	11.3635	32.296	0	0	800
2020/03/18	2030	06/08/2020	9.11	Put	Bond Future	10,333.1900	10.3332	13,173.2900	13.1733	27.485	0	0	0
2020/03/18	2030	06/08/2020	10.75	Put	Bond Future	2,908.0000	2.9080	4,661.9100	4.6619	60.313	0	0	0
2020/03/18	2030	06/08/2020	9.20	Put	Bond Future	9,815.7800	9.8158	12,641.6200	12.6416	28.789	0	0	0
2020/03/18	2030	06/08/2020	9.20	Call	Bond Future	72.1800	0.0722	13.4900	0.0135	(81.311)	0	0	323

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2020/03/18	2030	06/08/2020	8.50	Put	Bond Future	14,018.9300		14.0189	16,899.2800	16.8993	20.546	0	0	0
2020/03/18	2030	06/08/2020	8.50	Call	Bond Future		5.3200	0.0053	1.1400	0.0011	(78.571)	0	0	323
2020/03/18	2030	06/08/2020	9.10	Call	Bond Future		52.8300	0.0528	9.7800	0.0098	(81.488)	0	0	0
2020/03/18	2030	06/08/2020	9.10	Put	Bond Future	10,391.1800		10.3912	13,232.6600	13.2327	27.345	0	0	0
2020/03/18	2030	05/11/2020	8.10	Put	Bond Future	17,082.8600		17.0829	20,013.0500	20.0131	17.153	0	0	0
2020/03/18	2030	05/11/2020	8.73	Call	Bond Future		39.5200	0.0395	6.3300	0.0063	(83.983)	0	0	3,000
2020/03/18	2030	05/11/2020	10.06	Put	Bond Future	6,322.9100		6.3229	8,632.0300	8.6320	36.520	0	0	1,000
2020/03/18	2030	05/11/2020	9.39	Put	Bond Future	9,479.7200		9.4797	12,236.5000	12.2365	29.081	0	0	0
2020/03/18	2030	05/11/2020	9.38	Call	Bond Future		211.7300	0.2117	37.9200	0.0379	(82.090)	0	0	0
2020/03/18	2030	05/11/2020			Bond Future		11.1192	84.4788	11.7214	81.5445	5.416	0.0000	0.0000	0
2020/03/18	2030	05/11/2020	9.61	Call	Bond Future		346.4900	0.3465	66.1500	0.0662	(80.909)	0	0	0
2020/03/18	2030	05/11/2020	9.61	Put	Bond Future		8,357.7100	8.3577	11,011.6900	11.0117	31.755	0	0	3,000
2020/03/18	2030	05/11/2020	8.85	Put	Bond Future	12,490.2000		12.4902	15,377.2800	15.3773	23.115	0	0	0
2020/03/18	2030	05/11/2020	8.85	Call	Bond Future		56.2700	0.0563	9.0300	0.0090	(83.952)	0	0	3,000
2020/03/18	2030	05/11/2020	8.34	Put	Bond Future	15,571.3600		15.5714	18,496.6100	18.4966	18.786	0	0	0
2020/03/18	2030	05/11/2020	8.34	Call	Bond Future		10.9100	0.0109	1.8400	0.0018	(83.135)	0	0	1,000
2020/03/18	2030	05/11/2020	9.04	Put	Bond Future	11,396.6700		11.3967	14,252.1000	14.2521	25.055	0	0	0
2020/03/18	2030	05/11/2020	9.04	Call	Bond Future		94.3800	0.0944	15.4900	0.0155	(83.588)	0	0	1,000
2020/03/18	2030	05/11/2020	9.86	Put	Bond Future	7,181.4700		7.1815	9,665.6800	9.6657	34.592	0	0	14,160
2020/03/18	2030	05/11/2020	8.36	Put	Bond Future	15,447.0500		15.4470	18,371.6300	18.3716	18.933	0	0	0
2020/03/18	2030	05/11/2020	8.10	Call	Bond Future		4.9300	0.0049	0.8000	0.0008	(83.773)	0	0	3,000
2020/03/18	2030	05/11/2020	8.73	Put	Bond Future	13,197.3300		13.1973	16,098.4600	16.0985	21.983	0	0	0
2020/03/18	2030	05/11/2020	9.23	Put	Bond Future	10,338.3900		10.3384	13,148.3100	13.1483	27.179	0	0	0
2020/03/18	2030	05/11/2020	10.06	Call	Bond Future		803.8500	0.8039	178.6500	0.1786	(77.776)	0	0	0
2020/03/18	2030	05/11/2020	10.37	Put	Bond Future	5,103.5500		5.1036	7,133.1600	7.1332	39.769	0	0	15,947
2020/03/18	2030	05/11/2020	9.39	Call	Bond Future		216.4200	0.2164	38.8800	0.0389	(82.035)	0	0	0
2020/03/18	2030	05/11/2020	9.38	Put	Bond Future	9,532.4800		9.5325	12,292.9900	12.2930	28.959	0	0	0
2020/03/18	2030	05/11/2020	9.86	Call	Bond Future		566.0500	0.5660	115.9400	0.1159	(79.518)	0	0	0
2020/03/18	2030	05/11/2020	8.36	Call	Bond Future		11.7000	0.0117	1.9600	0.0020	(83.248)	0	0	14,160
2020/03/18	2030	05/11/2020	8.86	Put	Bond Future	12,431.8200		12.4318	15,317.5500	15.3176	23.212	0	0	0
2020/03/18	2030	05/11/2020	8.86	Call	Bond Future		57.8900	0.0579	9.3000	0.0093	(83.935)	0	0	14,160
2020/03/18	2030	05/11/2020	9.23	Call	Bond Future		150.2300	0.1502	25.8300	0.0258	(82.806)	0	0	3,000
2020/03/18	2030	05/11/2020	10.47	Call	Bond Future		1,401.0400	1.4010	418.1700	0.4182	(70.153)	0	0	0
2020/03/18	2030	05/11/2020	10.47	Put	Bond Future	4,727.4500		4.7275	6,678.9000	6.6789	41.279	0	0	3,000
2020/03/18	2030	05/11/2020	8.53	Put	Bond Future	14,401.2700		14.4013	17,318.0100	17.3180	20.253	0	0	0
2020/03/18	2030	05/11/2020	8.53	Call	Bond Future		20.9900	0.0210	3.4100	0.0034	(83.754)	0	0	15,947
2020/03/18	2030	05/11/2020	9.03	Put	Bond Future	11,453.4200		11.4534	14,310.8000	14.3108	24.948	0	0	0
2020/03/18	2030	05/11/2020	9.03	Call	Bond Future		92.0100	0.0920	15.0700	0.0151	(83.621)	0	0	15,947
2020/03/18	2030	05/11/2020	10.37	Call	Bond Future	1,249.0500		1.2491	344.3400	0.3443	(72.432)	0	0	0
2020/03/18	2030	05/11/2020	9.40	Call	Bond Future		221.1900	0.2212	39.8700	0.0399	(81.975)	0	0	0
2020/03/18	2030	05/11/2020	9.40	Put	Bond Future	9,427.0900		9.4271	12,180.0900	12.1801	29.203	0	0	0
2020/03/18	2030	04/02/2021	9.12	Call	Bond Future		199.0100	0.1990	52.2900	0.0523	(73.725)	0	0	1,000
2020/03/18	2030	04/02/2021	8.36	Call	Bond Future		36.0000	0.0360	9.7100	0.0097	(73.028)	0	0	800
2020/03/18	2030	04/02/2021	9.16	Call	Bond Future		215.4300	0.2154	56.6700	0.0567	(73.694)	0	0	0
2020/03/18	2030	04/02/2021	9.15	Put	Bond Future	11,511.4300		11.5114	14,341.2700	14.3413	24.583	0	0	0
2020/03/18	2030	04/02/2021			Bond Future		11.2840	81.9566	11.9135	78.9711	5.579	0.0000	0.0000	0
2020/03/18	2030	04/02/2021	8.37	Put	Bond Future	15,972.3800		15.9724	18,931.0800	18.9311	18.524	0	0	0
2020/03/18	2030	04/02/2021	8.37	Call	Bond Future		36.7800	0.0368	9.9500	0.0100	(72.947)	0	0	1,000

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2020/03/18	2030	04/02/2021	9.17	Call	Bond Future	219.5900	0.2196	57.8100	0.0578	(73.674)	0	0	0
2020/03/18	2030	04/02/2021	9.17	Put	Bond Future	11,404.7200	11.4047	14,228.4700	14.2285	24.759	0	0	0
2020/03/18	2030	04/02/2021	9.12	Put	Bond Future	11,672.1700	11.6722	14,510.9800	14.5110	24.321	0	0	0
2020/03/18	2030	04/02/2021	8.36	Put	Bond Future	16,032.9400	16.0329	18,992.1800	18.9922	18.457	0	0	0
2020/03/18	2030	04/02/2021	9.16	Put	Bond Future	11,458.0700	11.4581	14,284.8400	14.2848	24.671	0	0	0
2020/03/18	2030	04/02/2021	9.15	Call	Bond Future	211.2300	0.2112	55.5400	0.0555	(73.706)	0	0	0
2020/03/18	2030	04/02/2021	8.86	Put	Bond Future	13,105.1300	13.1051	16,005.6800	16.0057	22.133	0	0	0
2020/03/18	2030	04/02/2021	8.86	Call	Bond Future	115.4000	0.1154	30.4200	0.0304	(73.640)	0	0	800
2020/03/18	2030	04/02/2021	10.20	Call	Bond Future	1,133.3800	1.1334	348.7800	0.3488	(69.227)	0	0	0
2020/03/18	2030	04/02/2021	10.20	Put	Bond Future	6,634.1400	6.6341	8,835.0700	8.8351	33.176	0	0	1,800
2020/03/18	2032	07/05/2020	9.19	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/03/18	2032	07/05/2020	9.54	Put	Bond Future	10,963.4000	10.9634	13,888.8300	13.8888	26.684	0	0	3,000
2020/03/18	2032	07/05/2020	8.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/03/18	2032	07/05/2020	9.20	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	7,500
2020/03/18	2032	07/05/2020			Bond Future	11.3601	80.9125	11.9061	77.9858	4.806	0.0000	0.0000	82,124
2020/03/18	2032	07/05/2020	9.17	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	3,000
2020/03/18	2032	07/05/2020	9.17	Put	Bond Future	13,441.6800	13.4417	16,368.3000	16.3683	21.773	0	0	0
2020/03/18	2032	07/05/2020	9.54	Call	Bond Future	1.2600	0.0013	0.0200	0.0000	(98.413)	0	0	0
2020/03/18	2032	07/05/2020	9.00	Put	Bond Future	14,611.8800	14.6119	17,538.5400	17.5385	20.029	0	0	0
2020/03/18	2032	07/05/2020	9.00	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/03/18	2032	07/05/2020	9.50	Put	Bond Future	11,226.7500	11.2267	14,152.4900	14.1525	26.060	0	0	0
2020/03/18	2032	07/05/2020	9.50	Call	Bond Future	0.9400	0.0009	0.0100	0.0000	(98.936)	0	0	7,500
2020/03/18	2032	07/05/2020	9.30	Put	Bond Future	12,560.2000	12.5602	15,486.7000	15.4867	23.300	0	0	0
2020/03/18	2032	07/05/2020	9.30	Call	Bond Future	0.1700	0.0002	0.0000	0.0000	(100.000)	0	0	7,500
2020/03/18	2032	07/05/2020	9.19	Put	Bond Future	13,305.3100	13.3053	16,231.9200	16.2319	21.996	0	0	0
2020/03/18	2032	07/05/2020	8.82	Put	Bond Future	15,872.8300	15.8728	18,799.5000	18.7995	18.438	0	0	0
2020/03/18	2032	07/05/2020	9.20	Put	Bond Future	13,237.2200	13.2372	16,163.8300	16.1638	22.109	0	0	0
2020/03/18	2032	07/05/2020	9.18	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/03/18	2032	07/05/2020	9.18	Put	Bond Future	13,373.4500	13.3735	16,300.0700	16.3001	21.884	0	0	0
2020/03/18	2032	06/08/2020	8.79	Put	Bond Future	16,769.6600	16.7697	19,746.0800	19.7461	17.749	0	0	0
2020/03/18	2032	06/08/2020	9.29	Put	Bond Future	13,371.4200	13.3714	16,331.2400	16.3312	22.135	0	0	0
2020/03/18	2032	06/08/2020	9.46	Put	Bond Future	12,266.0100	12.2660	15,209.9500	15.2099	24.001	0	0	0
2020/03/18	2032	06/08/2020	9.45	Call	Bond Future	40.2400	0.0402	7.1600	0.0072	(82.207)	0	0	0
2020/03/18	2032	06/08/2020			Bond Future	11.5152	82.3507	12.0838	79.3725	4.938	0.0000	0.0000	300
2020/03/18	2032	06/08/2020	9.91	Call	Bond Future	158.8900	0.1589	29.8800	0.0299	(81.195)	0	0	0
2020/03/18	2032	06/08/2020	9.91	Put	Bond Future	9,495.0700	9.4951	12,344.2400	12.3442	30.007	0	0	800
2020/03/18	2032	06/08/2020	8.79	Call	Bond Future	2.3900	0.0024	0.6300	0.0006	(73.640)	0	0	800
2020/03/18	2032	06/08/2020	9.29	Call	Bond Future	22.5000	0.0225	4.1400	0.0041	(81.600)	0	0	800
2020/03/18	2032	06/08/2020	9.46	Call	Bond Future	41.6400	0.0416	7.4000	0.0074	(82.229)	0	0	0
2020/03/18	2032	06/08/2020	9.45	Put	Bond Future	12,330.2400	12.3302	15,275.3400	15.2753	23.885	0	0	0
2020/03/18	2032	06/08/2020	9.47	Call	Bond Future	43.0900	0.0431	7.6500	0.0077	(82.246)	0	0	0
2020/03/18	2032	06/08/2020	9.47	Put	Bond Future	12,201.8900	12.2019	15,144.6300	15.1446	24.117	0	0	0
2020/03/18	2032	05/11/2020	9.61	Put	Bond Future	12,135.9100	12.1359	15,047.2500	15.0472	23.989	0	0	0
2020/03/18	2032	05/11/2020	10.99	Call	Bond Future	1,567.8800	1.5679	455.6100	0.4556	(70.941)	0	0	0
2020/03/18	2032	05/11/2020	9.44	Put	Bond Future	13,183.7700	13.1838	16,134.9700	16.1350	22.385	0	0	0
2020/03/18	2032	05/11/2020	11.08	Call	Bond Future	1,723.3000	1.7233	537.2600	0.5373	(68.824)	0	0	0
2020/03/18	2032	05/11/2020	9.77	Put	Bond Future	11,182.1700	11.1822	14,043.4200	14.0434	25.588	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
2020/03/18	2032	05/11/2020			Bond Future	11.6760	79.6256	12.2683	76.5961	5.072	0.0000	0.0000	0
2020/03/18	2032	05/11/2020	10.99	Put	Bond Future	5,293.7700	5.2938	7,211.0300	7.2110	36.217	0	0	3,000
2020/03/18	2032	05/11/2020	9.76	Call	Bond Future	198.3900	0.1984	33.7200	0.0337	(83.003)	0	0	0
2020/03/18	2032	05/11/2020	9.76	Put	Bond Future	11,240.7100	11.2407	14,105.5700	14.1056	25.486	0	0	0
2020/03/18	2032	05/11/2020	9.11	Call	Bond Future	36.6300	0.0366	5.6500	0.0056	(84.575)	0	0	3,000
2020/03/18	2032	05/11/2020	9.61	Call	Bond Future	141.1700	0.1412	22.9800	0.0230	(83.722)	0	0	3,000
2020/03/18	2032	05/11/2020	9.44	Call	Bond Future	92.9100	0.0929	14.5800	0.0146	(84.307)	0	0	1,000
2020/03/18	2032	05/11/2020	11.08	Put	Bond Future	4,946.6000	4.9466	6,790.0900	6.7901	37.268	0	0	1,000
2020/03/18	2032	05/11/2020	9.77	Call	Bond Future	202.8500	0.2029	34.5700	0.0346	(82.958)	0	0	0
2020/03/18	2032	05/11/2020	9.11	Put	Bond Future	15,307.1500	15.3071	18,305.7000	18.3057	19.589	0	0	0
2020/03/18	2032	05/11/2020	8.94	Put	Bond Future	16,441.9100	16.4419	19,453.6600	19.4537	18.318	0	0	0
2020/03/18	2032	05/11/2020	8.94	Call	Bond Future	21.1400	0.0211	3.3600	0.0034	(84.106)	0	0	1,000
2020/03/18	2032	05/11/2020	9.75	Call	Bond Future	194.0900	0.1941	32.8900	0.0329	(83.054)	0	0	0
2020/03/18	2032	05/11/2020	9.75	Put	Bond Future	11,299.4800	11.2995	14,167.8100	14.1678	25.385	0	0	0
2020/03/18	2032	04/02/2021	10.82	Put	Bond Future	7,016.4800	7.0165	9,100.8100	9.1008	29.706	0	0	800
2020/03/18	2032	04/02/2021	9.29	Call	Bond Future	129.5400	0.1295	32.8100	0.0328	(74.672)	0	0	800
2020/03/18	2032	04/02/2021	9.63	Call	Bond Future	254.4000	0.2544	65.3500	0.0654	(74.312)	0	0	0
2020/03/18	2032	04/02/2021			Bond Future	11.8485	81.0246	12.4660	77.9422	5.212	0.0000	0.0000	0
2020/03/18	2032	04/02/2021	8.79	Put	Bond Future	18,206.8700	18.2069	21,255.9200	21.2559	16.747	0	0	0
2020/03/18	2032	04/02/2021	8.79	Call	Bond Future	44.0100	0.0440	10.6800	0.0107	(75.733)	0	0	800
2020/03/18	2032	04/02/2021	9.61	Call	Bond Future	245.0900	0.2451	62.8600	0.0629	(74.352)	0	0	0
2020/03/18	2032	04/02/2021	9.61	Put	Bond Future	13,016.1800	13.0162	15,916.3300	15.9163	22.281	0	0	0
2020/03/18	2032	04/02/2021	10.82	Call	Bond Future	1,477.9000	1.4779	479.8500	0.4798	(67.532)	0	0	0
2020/03/18	2032	04/02/2021	9.29	Put	Bond Future	14,955.0100	14.9550	17,940.6600	17.9407	19.964	0	0	0
2020/03/18	2032	04/02/2021	9.63	Put	Bond Future	12,899.1500	12.8991	15,792.4800	15.7925	22.430	0	0	0
2020/03/18	2032	04/02/2021	9.62	Call	Bond Future	249.6600	0.2497	64.0900	0.0641	(74.329)	0	0	0
2020/03/18	2032	04/02/2021	9.62	Put	Bond Future	12,957.5500	12.9576	15,854.3600	15.8544	22.356	0	0	0
2020/03/18	2033	07/05/2020			Bond Future	92.3119	92.3119	87.5996	87.5996	(5.105)	0.0000	0.0000	7,142
2020/03/18	2033	06/08/2020			Bond Future	93.9756	93.9756	89.1789	89.1789	(5.104)	0.0000	0.0000	0
2020/03/18	2033	05/11/2020			Bond Future	94.4113	94.4113	89.5304	89.5304	(5.170)	0.0000	0.0000	0
2020/03/18	2033	04/02/2021			Bond Future	96.0928	96.0928	91.1255	91.1255	(5.169)	0.0000	0.0000	0
2020/03/18	2037	07/05/2020	9.60	Put	Bond Future	14,495.0400	14.4950	17,217.6000	17.2176	18.783	0	0	0
2020/03/18	2037	07/05/2020	9.59	Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/03/18	2037	07/05/2020	9.70	Put	Bond Future	13,731.6500	13.7316	16,454.0600	16.4541	19.826	0	0	0
2020/03/18	2037	07/05/2020			Bond Future	11.7498	78.7932	12.2251	76.0706	4.044	0.0000	0.0000	81,446
2020/03/18	2037	07/05/2020	9.60	Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/03/18	2037	07/05/2020	9.59	Put	Bond Future	14,571.9200	14.5719	17,294.4800	17.2945	18.684	0	0	0
2020/03/18	2037	07/05/2020	9.70	Call	Bond Future	0.2300	0.0002	0.0000	0.0000	(100.000)	0	0	7,500
2020/03/18	2037	07/05/2020	9.61	Call	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/03/18	2037	07/05/2020	9.61	Put	Bond Future	14,418.2600	14.4183	17,140.8100	17.1408	18.883	0	0	0
2020/03/18	2037	07/05/2020	10.00	Put	Bond Future	11,500.5800	11.5006	14,220.2700	14.2203	23.648	0	0	0
2020/03/18	2037	07/05/2020	10.00	Call	Bond Future	2.9900	0.0030	0.0400	0.0000	(98.662)	0	0	7,500
2020/03/18	2037	06/08/2020	9.88	Put	Bond Future	13,284.4200	13.2844	16,004.4800	16.0045	20.476	0	0	0
2020/03/18	2037	06/08/2020			Bond Future	11.9039	75.9339	12.3986	73.1632	4.155	0.0000	0.0000	300
2020/03/18	2037	06/08/2020	9.87	Call	Bond Future	59.1000	0.0591	10.1200	0.0101	(82.876)	0	0	0
2020/03/18	2037	06/08/2020	9.87	Put	Bond Future	13,356.2400	13.3562	16,077.9600	16.0780	20.378	0	0	0

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2020/03/18	2037	06/08/2020	9.88	Call	Bond Future	61.1000	0.0611	10.4600	0.0105	(82.881)	0	0	0
2020/03/18	2037	06/08/2020	9.86	Call	Bond Future	57.1400	0.0571	9.7900	0.0098	(82.867)	0	0	0
2020/03/18	2037	06/08/2020	9.86	Put	Bond Future	13,428.1800	13.4282	16,151.5300	16.1515	20.281	0	0	0
2020/03/18	2037	05/11/2020	10.18	Call	Bond Future	268.8800	0.2689	52.4700	0.0525	(80.486)	0	0	0
2020/03/18	2037	05/11/2020	10.17	Put	Bond Future	12,202.4100	12.2024	14,808.9700	14.8090	21.361	0	0	0
2020/03/18	2037	05/11/2020			Bond Future	12.0543	77.2545	12.5681	74.4360	4.263	0.0000	0.0000	0
2020/03/18	2037	05/11/2020	10.19	Call	Bond Future	274.6800	0.2747	53.7500	0.0538	(80.432)	0	0	0
2020/03/18	2037	05/11/2020	10.19	Put	Bond Future	12,072.4200	12.0724	14,670.0000	14.6700	21.517	0	0	0
2020/03/18	2037	05/11/2020	10.17	Call	Bond Future	263.1600	0.2632	51.2100	0.0512	(80.540)	0	0	0
2020/03/18	2037	05/11/2020	10.18	Put	Bond Future	12,137.3300	12.1373	14,739.4300	14.7394	21.439	0	0	0
2020/03/18	2037	04/02/2021	13.73	Call	Bond Future	0.0000	0.0000	6,563.7900	6.5638	100.000	0	0	0
2020/03/18	2037	04/02/2021	10.35	Call	Bond Future	596.0900	0.5961	175.9600	0.1760	(70.481)	0	0	0
2020/03/18	2037	04/02/2021	10.27	Call	Bond Future	528.6500	0.5287	153.3400	0.1533	(70.994)	0	0	0
2020/03/18	2037	04/02/2021	10.85	Call	Bond Future	1,170.4300	1.1704	388.2700	0.3883	(66.827)	0	0	0
2020/03/18	2037	04/02/2021	10.28	Put	Bond Future	12,564.1100	12.5641	15,051.0800	15.0511	19.794	0	0	0
2020/03/18	2037	04/02/2021			Bond Future	12.2174	74.3547	12.7524	71.4870	4.379	0.0000	0.0000	0
2020/03/18	2037	04/02/2021	11.97	Put	Bond Future	0.0000	0.0000	5,965.7100	5.9657	100.000	0	0	0
2020/03/18	2037	04/02/2021	11.97	Call	Bond Future	0.0000	0.0000	1,710.7600	1.7108	100.000	0	0	300
2020/03/18	2037	04/02/2021	9.65	Put	Bond Future	16,755.8800	16.7559	19,494.1600	19.4942	16.342	0	0	0
2020/03/18	2037	04/02/2021	9.65	Call	Bond Future	176.7200	0.1767	47.3000	0.0473	(73.234)	0	0	72
2020/03/18	2037	04/02/2021	13.73	Put	Bond Future	0.0000	0.0000	1,755.7000	1.7557	100.000	0	0	300
2020/03/18	2037	04/02/2021	10.35	Put	Bond Future	12,138.8100	12.1388	14,586.3800	14.5864	20.163	0	0	72
2020/03/18	2037	04/02/2021	11.90	Call	Bond Future	3,263.2500	3.2632	1,582.6100	1.5826	(51.502)	0	0	0
2020/03/18	2037	04/02/2021	10.27	Put	Bond Future	12,625.5700	12.6256	15,117.9600	15.1180	19.741	0	0	0
2020/03/18	2037	04/02/2021	10.85	Put	Bond Future	9,367.6500	9.3676	11,453.1900	11.4532	22.263	0	0	72
2020/03/18	2037	04/02/2021	10.28	Call	Bond Future	536.7600	0.5368	156.0300	0.1560	(70.931)	0	0	0
2020/03/18	2037	04/02/2021	10.48	Put	Bond Future	11,371.9800	11.3720	13,739.7700	13.7398	20.821	0	0	0
2020/03/18	2037	04/02/2021	10.48	Call	Bond Future	718.5000	0.7185	218.5900	0.2186	(69.577)	0	0	240
2020/03/18	2037	04/02/2021	11.90	Put	Bond Future	5,050.3600	5.0504	6,237.4200	6.2374	23.504	0	0	240
2020/03/18	2037	04/02/2021	10.29	Call	Bond Future	544.9600	0.5450	158.7500	0.1588	(70.869)	0	0	0
2020/03/18	2037	04/02/2021	10.29	Put	Bond Future	12,502.8300	12.5028	14,984.3200	14.9843	19.847	0	0	0
2020/03/18	2038	07/05/2020			Bond Future	104.6954	104.6954	101.0554	101.0554	(3.477)	0.0000	0.0000	11,478
2020/03/18	2038	06/08/2020			Bond Future	104.8873	104.8873	101.1822	101.1822	(3.532)	0.0000	0.0000	0
2020/03/18	2038	05/11/2020			Bond Future	106.7368	106.7368	102.9668	102.9668	(3.532)	0.0000	0.0000	0
2020/03/18	2038	04/02/2021			Bond Future	106.9176	106.9176	103.0810	103.0810	(3.588)	0.0000	0.0000	0
2020/03/18	2040	07/05/2020	9.74	Call	Bond Future	0.1400	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/03/18	2040	07/05/2020	9.75	Put	Bond Future	15,274.9400	15.2749	18,125.3300	18.1253	18.661	0	0	0
2020/03/18	2040	07/05/2020	11.10	Put	Bond Future	5,482.4300	5.4824	7,984.9300	7.9849	45.646	0	0	0
2020/03/18	2040	07/05/2020	9.85	Put	Bond Future	14,456.5900	14.4566	17,306.7300	17.3067	19.715	0	0	0
2020/03/18	2040	07/05/2020			Bond Future	11.8852	80.7054	12.3606	77.8549	4.000	0.0000	0.0000	64,923
2020/03/18	2040	07/05/2020	9.74	Put	Bond Future	15,357.4100	15.3574	18,207.8100	18.2078	18.560	0	0	0
2020/03/18	2040	07/05/2020	9.75	Call	Bond Future	0.1500	0.0002	0.0000	0.0000	(100.000)	0	0	0
2020/03/18	2040	07/05/2020	10.00	Put	Bond Future	13,250.7700	13.2508	16,099.8500	16.0998	21.501	0	0	0
2020/03/18	2040	07/05/2020	10.00	Call	Bond Future	1.4700	0.0015	0.0100	0.0000	(99.320)	0	0	2,640
2020/03/18	2040	07/05/2020	9.50	Put	Bond Future	17,371.7200	17.3717	20,222.2500	20.2222	16.409	0	0	0
2020/03/18	2040	07/05/2020	9.50	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	2,640

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
2020/03/18	2040	07/05/2020	9.73	Call	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/03/18	2040	07/05/2020	11.10	Call	Bond Future	367.2100	0.3672	19.1700	0.0192	(94.780)	0	0	450
2020/03/18	2040	07/05/2020	9.85	Call	Bond Future	0.4000	0.0004	0.0000	0.0000	(100.000)	0	0	7,500
2020/03/18	2040	07/05/2020	9.73	Put	Bond Future	15,439.9900	15.4400	18,290.4100	18.2904	18.461	0	0	0
2020/03/18	2040	07/05/2020	11.80	Put	Bond Future	2,208.1300	2.2081	3,802.4800	3.8025	72.204	0	0	0
2020/03/18	2040	07/05/2020	11.80	Call	Bond Future	1,678.2700	1.6783	422.0800	0.4221	(74.850)	0	0	450
2020/03/18	2040	07/05/2020	10.15	Put	Bond Future	12,071.2800	12.0713	14,917.6800	14.9177	23.580	0	0	0
2020/03/18	2040	07/05/2020	10.15	Call	Bond Future	4.1800	0.0042	0.0400	0.0000	(99.043)	0	0	7,500
2020/03/18	2040	06/08/2020	10.85	Call	Bond Future	546.8700	0.5469	112.9400	0.1129	(79.348)	0	0	0
2020/03/18	2040	06/08/2020	11.26	Put	Bond Future	6,147.4200	6.1474	8,191.7200	8.1917	33.255	0	0	517
2020/03/18	2040	06/08/2020	10.03	Call	Bond Future	62.9400	0.0629	9.8000	0.0098	(84.430)	0	0	0
2020/03/18	2040	06/08/2020	10.04	Call	Bond Future	65.1500	0.0651	10.1400	0.0101	(84.436)	0	0	0
2020/03/18	2040	06/08/2020	10.02	Put	Bond Future	14,055.9500	14.0560	16,905.3900	16.9054	20.272	0	0	0
2020/03/18	2040	06/08/2020			Bond Future	12.0399	77.6295	12.5350	74.7287	4.112	0.0000	0.0000	600
2020/03/18	2040	06/08/2020	10.04	Put	Bond Future	13,902.3000	13.9023	16,748.0900	16.7481	20.470	0	0	0
2020/03/18	2040	06/08/2020	10.02	Call	Bond Future	60.8200	0.0608	9.4600	0.0095	(84.446)	0	0	0
2020/03/18	2040	06/08/2020	10.85	Put	Bond Future	8,332.8500	8.3328	10,799.7200	10.7997	29.604	0	0	12,538
2020/03/18	2040	06/08/2020	11.26	Call	Bond Future	1,182.8400	1.1828	326.3400	0.3263	(72.410)	0	0	0
2020/03/18	2040	06/08/2020	10.79	Put	Bond Future	8,692.4600	8.6925	11,209.5600	11.2096	28.957	0	0	800
2020/03/18	2040	06/08/2020	9.57	Put	Bond Future	17,675.9100	17.6759	20,569.2400	20.5692	16.369	0	0	0
2020/03/18	2040	06/08/2020	10.03	Put	Bond Future	13,979.0300	13.9790	16,826.6900	16.8267	20.371	0	0	0
2020/03/18	2040	06/08/2020	10.79	Call	Bond Future	480.5200	0.4805	96.8200	0.0968	(79.851)	0	0	0
2020/03/18	2040	06/08/2020	9.57	Call	Bond Future	9.2200	0.0092	1.7500	0.0018	(81.020)	0	0	800
2020/03/18	2040	06/08/2020	10.07	Put	Bond Future	13,673.0600	13.6731	16,513.0300	16.5130	20.771	0	0	0
2020/03/18	2040	06/08/2020	10.07	Call	Bond Future	72.0700	0.0721	11.2400	0.0112	(84.404)	0	0	800
2020/03/18	2040	05/11/2020	10.23	Call	Bond Future	250.4500	0.2505	43.6700	0.0437	(82.563)	0	0	2,000
2020/03/18	2040	05/11/2020	11.70	Put	Bond Future	5,425.2100	5.4252	6,842.3200	6.8423	26.121	0	0	2,000
2020/03/18	2040	05/11/2020	10.00	Call	Bond Future	146.2300	0.1462	23.8400	0.0238	(83.697)	0	0	2,000
2020/03/18	2040	05/11/2020	9.50	Call	Bond Future	33.1700	0.0332	5.4300	0.0054	(83.630)	0	0	2,000
2020/03/18	2040	05/11/2020	10.30	Call	Bond Future	290.8200	0.2908	52.0400	0.0520	(82.106)	0	0	0
2020/03/18	2040	05/11/2020			Bond Future	12.1907	78.9796	12.7053	76.0287	4.222	0.0000	0.0000	0
2020/03/18	2040	05/11/2020	10.23	Put	Bond Future	13,480.7100	13.4807	16,224.8700	16.2249	20.356	0	0	0
2020/03/18	2040	05/11/2020	9.73	Put	Bond Future	17,263.3000	17.2633	20,155.9200	20.1559	16.756	0	0	0
2020/03/18	2040	05/11/2020	9.73	Call	Bond Future	69.3600	0.0694	11.0400	0.0110	(84.083)	0	0	2,000
2020/03/18	2040	05/11/2020	10.30	Put	Bond Future	12,987.2600	12.9873	15,699.4200	15.6994	20.883	0	0	0
2020/03/18	2040	05/11/2020	11.70	Call	Bond Future	2,425.0900	2.4251	891.2600	0.8913	(63.248)	0	0	0
2020/03/18	2040	05/11/2020	10.00	Put	Bond Future	15,166.4200	15.1664	17,994.9700	17.9950	18.650	0	0	0
2020/03/18	2040	05/11/2020	9.50	Put	Bond Future	19,143.0800	19.1431	22,066.2800	22.0663	15.270	0	0	0
2020/03/18	2040	05/11/2020	10.31	Call	Bond Future	296.9200	0.2969	53.3400	0.0533	(82.036)	0	0	0
2020/03/18	2040	05/11/2020	10.32	Put	Bond Future	12,847.9600	12.8480	15,550.4500	15.5505	21.034	0	0	0
2020/03/18	2040	05/11/2020	11.50	Call	Bond Future	2,005.4800	2.0055	630.5500	0.6305	(68.559)	0	0	0
2020/03/18	2040	05/11/2020	11.50	Put	Bond Future	6,283.9800	6.2840	7,859.9900	7.8600	25.080	0	0	2,000
2020/03/18	2040	05/11/2020	10.31	Put	Bond Future	12,917.5100	12.9175	15,624.8700	15.6249	20.959	0	0	0
2020/03/18	2040	05/11/2020	10.32	Call	Bond Future	303.1200	0.3031	54.6700	0.0547	(81.964)	0	0	0
2020/03/18	2040	04/02/2021	9.49	Call	Bond Future	104.6300	0.1046	26.5400	0.0265	(74.634)	0	0	500
2020/03/18	2040	04/02/2021	9.57	Put	Bond Future	19,534.8800	19.5349	22,447.9000	22.4479	14.912	0	0	0
2020/03/18	2040	04/02/2021	10.07	Put	Bond Future	15,692.7700	15.6928	18,471.9200	18.4719	17.710	0	0	0
2020/03/18	2040	04/02/2021	10.42	Put	Bond Future	13,278.2700	13.2783	15,885.6700	15.8857	19.637	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
2020/03/18	2040	04/02/2021			Bond Future	12.3541	75.8597	12.8903	72.8572	4.341	0.0000	0.0000	0
2020/03/18	2040	04/02/2021	11.74	Call	Bond Future	2,786.5100	2.7865	1,209.4200	1.2094	(56.597)	0	0	0
2020/03/18	2040	04/02/2021	11.74	Put	Bond Future	6,484.3800	6.4844	7,909.7700	7.9098	21.982	0	0	800
2020/03/18	2040	04/02/2021	10.07	Call	Bond Future	312.3900	0.3124	89.0600	0.0891	(71.491)	0	0	800
2020/03/18	2040	04/02/2021	10.41	Call	Bond Future	555.3400	0.5553	166.0700	0.1661	(70.096)	0	0	0
2020/03/18	2040	04/02/2021	10.41	Put	Bond Future	13,344.0100	13.3440	15,957.2200	15.9572	19.583	0	0	0
2020/03/18	2040	04/02/2021	9.49	Put	Bond Future	20,189.4100	20.1894	23,113.8000	23.1138	14.485	0	0	0
2020/03/18	2040	04/02/2021	9.57	Call	Bond Future	121.1900	0.1212	31.7300	0.0317	(73.818)	0	0	800
2020/03/18	2040	04/02/2021	10.42	Call	Bond Future	564.0600	0.5641	168.9800	0.1690	(70.042)	0	0	0
2020/03/18	2040	04/02/2021	11.57	Call	Bond Future	2,365.8900	2.3659	966.9500	0.9669	(59.130)	0	0	0
2020/03/18	2040	04/02/2021	11.57	Put	Bond Future	7,139.8700	7.1399	8,743.4100	8.7434	22.459	0	0	500
2020/03/18	2040	04/02/2021	10.24	Put	Bond Future	14,491.6100	14.4916	17,194.8200	17.1948	18.654	0	0	0
2020/03/18	2040	04/02/2021	10.24	Call	Bond Future	421.8200	0.4218	122.5500	0.1226	(70.947)	0	0	500
2020/03/18	2040	04/02/2021	10.40	Call	Bond Future	546.7200	0.5467	163.1900	0.1632	(70.151)	0	0	0
2020/03/18	2040	04/02/2021	10.40	Put	Bond Future	13,409.9500	13.4099	16,028.9000	16.0289	19.530	0	0	0
2020/03/18	2044	07/05/2020	9.81	Call	Bond Future	0.1100	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/03/18	2044	07/05/2020	9.79	Put	Bond Future	15,420.7700	15.4208	18,244.3800	18.2444	18.310	0	0	0
2020/03/18	2044	07/05/2020	9.45	Put	Bond Future	18,365.4500	18.3655	21,189.1500	21.1891	15.375	0	0	0
2020/03/18	2044	07/05/2020	9.97	Put	Bond Future	13,923.7900	13.9238	16,746.9500	16.7469	20.276	0	0	0
2020/03/18	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/03/18	2044	07/05/2020	9.98	Call	Bond Future	0.6000	0.0006	0.0100	0.0000	(98.333)	0	0	100
2020/03/18	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/03/18	2044	07/05/2020			Bond Future	11.9281	77.4830	12.4037	74.6593	3.987	0.0000	0.0000	79,913
2020/03/18	2044	07/05/2020	9.81	Put	Bond Future	15,252.3600	15.2524	18,075.9500	18.0760	18.512	0	0	0
2020/03/18	2044	07/05/2020	9.79	Call	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/03/18	2044	07/05/2020	10.81	Call	Bond Future	100.0200	0.1000	3.0200	0.0030	(96.981)	0	0	0
2020/03/18	2044	07/05/2020	10.81	Put	Bond Future	7,552.7000	7.5527	10,279.4000	10.2794	36.102	0	0	129
2020/03/18	2044	07/05/2020	9.33	Put	Bond Future	19,442.5700	19.4426	22,266.2700	22.2663	14.523	0	0	0
2020/03/18	2044	07/05/2020	9.80	Put	Bond Future	15,336.5000	15.3365	18,160.1000	18.1601	18.411	0	0	0
2020/03/18	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/03/18	2044	07/05/2020	9.97	Call	Bond Future	0.5500	0.0006	0.0100	0.0000	(98.182)	0	0	129
2020/03/18	2044	07/05/2020	9.98	Put	Bond Future	13,841.8500	13.8418	16,664.9600	16.6650	20.395	0	0	0
2020/03/18	2044	07/05/2020	11.09	Call	Bond Future	291.4400	0.2914	15.1500	0.0151	(94.802)	0	0	0
2020/03/18	2044	07/05/2020	9.26	Put	Bond Future	20,080.3100	20.0803	22,904.0100	22.9040	14.062	0	0	0
2020/03/18	2044	07/05/2020	9.91	Put	Bond Future	14,418.1000	14.4181	17,241.4900	17.2415	19.582	0	0	0
2020/03/18	2044	07/05/2020	9.80	Call	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/03/18	2044	07/05/2020	11.09	Put	Bond Future	5,761.9700	5.7620	8,309.3800	8.3094	44.211	0	0	100
2020/03/18	2044	07/05/2020	9.91	Call	Bond Future	0.3100	0.0003	0.0000	0.0000	(100.000)	0	0	556
2020/03/18	2044	07/05/2020	11.02	Call	Bond Future	228.3800	0.2284	10.1700	0.0102	(95.547)	0	0	0
2020/03/18	2044	07/05/2020	11.02	Put	Bond Future	6,186.7800	6.1868	8,792.2700	8.7923	42.114	0	0	556
2020/03/18	2044	06/08/2020	9.98	Call	Bond Future	50.1900	0.0502	7.1000	0.0071	(85.854)	0	0	602
2020/03/18	2044	06/08/2020	11.09	Put	Bond Future	7,234.4100	7.2344	9,447.3000	9.4473	30.588	0	0	602
2020/03/18	2044	06/08/2020	9.01	Call	Bond Future	0.7800	0.0008	0.1100	0.0001	(85.897)	0	0	140
2020/03/18	2044	06/08/2020	9.66	Call	Bond Future	13.2400	0.0132	2.0800	0.0021	(84.290)	0	0	140
2020/03/18	2044	06/08/2020	9.88	Call	Bond Future	34.2100	0.0342	4.9100	0.0049	(85.647)	0	0	0
2020/03/18	2044	06/08/2020			Bond Future	12.0790	74.4752	12.5744	71.6016	4.102	0.0000	0.0000	500
2020/03/18	2044	06/08/2020	9.36	Put	Bond Future	20,052.1000	20.0521	22,922.7700	22.9228	14.316	0	0	0

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2020/03/18	2044	06/08/2020	9.36	Call	Bond Future		3.4600	0.0035	0.5800	0.0006	(83.237)	0	0	602
2020/03/18	2044	06/08/2020	9.98	Put	Bond Future	14,782.9600		14.7830	17,613.4200	17.6134	19.147	0	0	0
2020/03/18	2044	06/08/2020	9.86	Call	Bond Future		31.5800	0.0316	4.5500	0.0046	(85.592)	0	0	0
2020/03/18	2044	06/08/2020	9.86	Put	Bond Future	15,754.0600		15.7541	18,600.5800	18.6006	18.068	0	0	0
2020/03/18	2044	06/08/2020	11.09	Call	Bond Future		855.6200	0.8556	194.9600	0.1950	(77.214)	0	0	0
2020/03/18	2044	06/08/2020	9.01	Put	Bond Future	23,284.2000		23.2842	26,157.0800	26.1571	12.338	0	0	0
2020/03/18	2044	06/08/2020	9.66	Put	Bond Future	17,426.2300		17.4262	20,288.6200	20.2886	16.426	0	0	0
2020/03/18	2044	06/08/2020	9.88	Put	Bond Future	15,590.4800		15.5905	18,434.7300	18.4347	18.244	0	0	0
2020/03/18	2044	06/08/2020	10.93	Call	Bond Future		627.6200	0.6276	127.0200	0.1270	(79.762)	0	0	0
2020/03/18	2044	06/08/2020	10.93	Put	Bond Future	8,127.1600		8.1272	10,500.1100	10.5001	29.198	0	0	140
2020/03/18	2044	06/08/2020	9.87	Call	Bond Future		32.8600	0.0329	4.7300	0.0047	(85.606)	0	0	0
2020/03/18	2044	06/08/2020	9.87	Put	Bond Future	15,672.1700		15.6722	18,517.5900	18.5176	18.156	0	0	0
2020/03/18	2044	05/11/2020	11.06	Put	Bond Future		8,551.4100	8.5514	10,632.1900	10.6322	24.333	0	0	525
2020/03/18	2044	05/11/2020	11.43	Call	Bond Future		1,821.5000	1.8215	523.7900	0.5238	(71.244)	0	0	0
2020/03/18	2044	05/11/2020	9.72	Put	Bond Future	17,816.3000		17.8163	20,683.3300	20.6833	16.092	0	0	0
2020/03/18	2044	05/11/2020	9.97	Call	Bond Future		131.9400	0.1319	19.1700	0.0192	(85.471)	0	0	568
2020/03/18	2044	05/11/2020	9.29	Put	Bond Future	21,541.1700		21.5412	24,448.6000	24.4486	13.497	0	0	0
2020/03/18	2044	05/11/2020	9.96	Put	Bond Future	15,879.7800		15.8798	18,693.0600	18.6931	17.716	0	0	0
2020/03/18	2044	05/11/2020	10.36	Call	Bond Future		323.4700	0.3235	54.3300	0.0543	(83.204)	0	0	0
2020/03/18	2044	05/11/2020			Bond Future		12.2258	75.7704	12.7409	72.8472	4.214	0.0000	0.0000	0
2020/03/18	2044	05/11/2020	9.72	Call	Bond Future		65.2800	0.0653	9.1200	0.0091	(86.029)	0	0	1,815
2020/03/18	2044	05/11/2020	9.97	Put	Bond Future	15,801.4300		15.8014	18,611.8500	18.6118	17.786	0	0	0
2020/03/18	2044	05/11/2020	9.96	Call	Bond Future		128.5400	0.1285	18.6300	0.0186	(85.506)	0	0	0
2020/03/18	2044	05/11/2020	11.38	Call	Bond Future		1,710.5900	1.7106	474.9600	0.4750	(72.234)	0	0	0
2020/03/18	2044	05/11/2020	11.38	Put	Bond Future	6,993.0900		6.9931	8,680.6500	8.6807	24.132	0	0	568
2020/03/18	2044	05/11/2020	10.34	Call	Bond Future		310.6100	0.3106	51.6800	0.0517	(83.362)	0	0	0
2020/03/18	2044	05/11/2020	10.34	Put	Bond Future	13,040.5000		13.0405	15,704.7600	15.7048	20.431	0	0	0
2020/03/18	2044	05/11/2020	11.06	Call	Bond Future		1,097.1600	1.0972	254.7500	0.2548	(76.781)	0	0	0
2020/03/18	2044	05/11/2020	10.04	Put	Bond Future	15,258.2900		15.2583	18,047.2300	18.0472	18.278	0	0	0
2020/03/18	2044	05/11/2020	11.17	Put	Bond Future	7,985.1800		7.9852	9,933.2900	9.9333	24.397	0	0	1,815
2020/03/18	2044	05/11/2020	11.43	Put	Bond Future	6,773.6600		6.7737	8,399.1400	8.3991	23.997	0	0	1,815
2020/03/18	2044	05/11/2020	8.87	Put	Bond Future	25,463.9000		25.4639	28,382.4800	28.3825	11.462	0	0	0
2020/03/18	2044	05/11/2020	9.29	Call	Bond Future		17.9500	0.0180	2.1900	0.0022	(87.799)	0	0	568
2020/03/18	2044	05/11/2020	10.36	Put	Bond Future	12,899.0800		12.8991	15,553.1300	15.5531	20.575	0	0	0
2020/03/18	2044	05/11/2020	10.04	Call	Bond Future		157.6000	0.1576	23.3500	0.0234	(85.184)	0	0	525
2020/03/18	2044	05/11/2020	9.34	Put	Bond Future	21,092.2700		21.0923	23,997.4200	23.9974	13.774	0	0	0
2020/03/18	2044	05/11/2020	9.34	Call	Bond Future		20.6500	0.0206	2.6100	0.0026	(87.361)	0	0	525
2020/03/18	2044	05/11/2020	11.17	Call	Bond Future	1,288.8800		1.2889	313.8000	0.3138	(75.653)	0	0	0
2020/03/18	2044	05/11/2020	8.87	Call	Bond Future		5.0600	0.0051	0.4500	0.0005	(91.107)	0	0	1,815
2020/03/18	2044	05/11/2020	10.02	Put	Bond Future	15,412.5600		15.4126	18,207.8600	18.2079	18.137	0	0	0
2020/03/18	2044	05/11/2020	10.02	Call	Bond Future		149.9700	0.1500	22.0800	0.0221	(85.277)	0	0	1,815
2020/03/18	2044	05/11/2020	10.35	Call	Bond Future		316.9900	0.3170	52.9900	0.0530	(83.283)	0	0	0
2020/03/18	2044	05/11/2020	10.35	Put	Bond Future	12,969.6800		12.9697	15,628.8700	15.6289	20.503	0	0	0
2020/03/18	2044	04/02/2021	10.04	Put	Bond Future	16,292.0600		16.2921	19,048.6400	19.0486	16.920	0	0	0
2020/03/18	2044	04/02/2021	10.37	Call	Bond Future		519.6300	0.5196	143.3400	0.1433	(72.415)	0	0	0
2020/03/18	2044	04/02/2021	10.35	Put	Bond Future	14,058.9700		14.0590	16,668.2600	16.6683	18.560	0	0	0
2020/03/18	2044	04/02/2021			Bond Future		12.3847	72.7193	12.9217	69.7449	4.336	0.0000	0.0000	0
2020/03/18	2044	04/02/2021	10.37	Put	Bond Future	13,921.6700		13.9217	16,519.6800	16.5197	18.662	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/18	2044	04/02/2021	10.35	Call	Bond Future	503.2200	0.5032	138.2100	0.1382	(72.535)	0	0	0
2020/03/18	2044	04/02/2021	10.04	Call	Bond Future	294.0800	0.2941	76.3600	0.0764	(74.034)	0	0	0
2020/03/18	2044	04/02/2021	10.84	Call	Bond Future	1,019.0900	1.0191	316.9600	0.3170	(68.898)	0	0	0
2020/03/18	2044	04/02/2021	10.36	Put	Bond Future	13,990.2900	13.9903	16,593.8900	16.5939	18.610	0	0	0
2020/03/18	2044	04/02/2021	10.84	Put	Bond Future	10,936.8100	10.9368	13,208.9800	13.2090	20.775	0	0	405
2020/03/18	2044	04/02/2021	10.29	Call	Bond Future	456.1100	0.4561	123.7500	0.1238	(72.868)	0	0	0
2020/03/18	2044	04/02/2021	10.29	Put	Bond Future	14,475.7600	14.4758	17,117.7000	17.1177	18.251	0	0	405
2020/03/18	2044	04/02/2021	9.66	Put	Bond Future	19,291.8000	19.2918	22,159.8800	22.1599	14.867	0	0	0
2020/03/18	2044	04/02/2021	9.66	Call	Bond Future	140.3300	0.1403	34.1100	0.0341	(75.693)	0	0	405
2020/03/18	2044	04/02/2021	10.36	Call	Bond Future	511.4500	0.5115	140.7500	0.1407	(72.480)	0	0	0
2020/03/18	2046	07/05/2020			Bond Future	91.6574	91.6574	87.5779	87.5779	(4.451)	0.0000	0.0000	14,239
2020/03/18	2046	06/08/2020			Bond Future	93.3092	93.3092	89.1566	89.1566	(4.450)	0.0000	0.0000	0
2020/03/18	2046	05/11/2020			Bond Future	93.1582	93.1582	88.9328	88.9328	(4.536)	0.0000	0.0000	0
2020/03/18	2046	04/02/2021			Bond Future	94.8171	94.8171	90.5169	90.5169	(4.535)	0.0000	0.0000	0
2020/03/18	2050	07/05/2020			Bond Future	93.0521	93.0521	88.4777	88.4777	(4.916)	0.0000	0.0000	14,026
2020/03/18	2050	06/08/2020			Bond Future	92.8480	92.8480	88.1916	88.1916	(5.015)	0.0000	0.0000	0
2020/03/18	2050	05/11/2020			Bond Future	94.4852	94.4852	89.7470	89.7470	(5.015)	0.0000	0.0000	0
2020/03/18	2050	04/02/2021			Bond Future	94.2467	94.2467	89.4248	89.4248	(5.116)	0.0000	0.0000	0
2020/03/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	AL37	07/05/2020			Index Future	658.6910	658.6910	641.4160	641.4160	(2.623)	0.0000	0.0000	0
2020/03/18	AL37	06/08/2020			Index Future	670.2750	670.2750	652.6980	652.6980	(2.622)	0.0000	0.0000	0
2020/03/18	AL37	05/11/2020			Index Future	682.0710	682.0710	664.1850	664.1850	(2.622)	0.0000	0.0000	0
2020/03/18	AL37	04/02/2021			Index Future	694.0700	694.0700	675.8700	675.8700	(2.622)	0.0000	0.0000	0
2020/03/18	AL7T	07/05/2020			Index Future	720.3380	720.3380	695.5930	695.5930	(3.435)	0.0000	0.0000	0
2020/03/18	AL7T	06/08/2020			Index Future	733.0070	733.0070	707.8280	707.8280	(3.435)	0.0000	0.0000	0
2020/03/18	AL7T	05/11/2020			Index Future	745.9070	745.9070	720.2860	720.2860	(3.435)	0.0000	0.0000	0
2020/03/18	AL7T	04/02/2021			Index Future	759.0280	759.0280	732.9580	732.9580	(3.435)	0.0000	0.0000	0
2020/03/18	ALBI	07/05/2020			Index Future	645.5930	645.5930	625.1670	625.1670	(3.164)	0.0000	0.0000	210
2020/03/18	ALBI	06/08/2020			Index Future	656.9470	656.9470	636.1630	636.1630	(3.164)	0.0000	0.0000	0
2020/03/18	ALBI	05/11/2020			Index Future	668.5080	668.5080	647.3600	647.3600	(3.163)	0.0000	0.0000	0
2020/03/18	ALBI	04/02/2021			Index Future	680.2680	680.2680	658.7490	658.7490	(3.163)	0.0000	0.0000	0
2020/03/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/03/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/18	ES33	07/05/2020			Bond Future	12.7170	68.0517	13.2117	65.7668	3.891	0.0000	0.0000	350
2020/03/18	ES33	06/08/2020			Bond Future	12.9139	69.2613	13.4299	66.9362	3.995	0.0000	0.0000	0
2020/03/18	ES33	05/11/2020			Bond Future	13.1194	66.6756	13.6573	64.3103	4.100	0.0000	0.0000	0
2020/03/18	ES33	04/02/2021			Bond Future	13.3424	67.8471	13.9043	65.4405	4.212	0.0000	0.0000	0
2020/03/18	ES42	07/05/2020			Bond Future	13.0806	67.5341	13.5557	65.1821	3.632	0.0000	0.0000	4,919
2020/03/18	ES42	06/08/2020			Bond Future	13.2760	68.7343	13.7725	66.3408	3.740	0.0000	0.0000	0
2020/03/18	ES42	05/11/2020			Bond Future	13.4802	65.6670	13.9997	63.2322	3.854	0.0000	0.0000	0
2020/03/18	ES42	04/02/2021			Bond Future	13.6943	66.8200	14.2381	64.3427	3.971	0.0000	0.0000	0
2020/03/18	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/18	GOVI	07/05/2020			GOVI	637.9830	637.9830	617.7100	617.7100	(3.178)	0.0000	0.0000	1,179
2020/03/18	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/18	GOVI	07/05/2020	720.00	Put	GOVI	820,170.0000	82.0170	1,022,900.0000	102.2900	24.718	0	0	0
2020/03/18	GOVI	07/05/2020	719.98	Put	GOVI	819,970.0000	81.9970	1,022,700.0000	102.2700	24.724	0	0	0
2020/03/18	GOVI	07/05/2020	719.99	Put	GOVI	820,070.0000	82.0070	1,022,800.0000	102.2800	24.721	0	0	0
2020/03/18	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/18	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/18	GOVI	06/08/2020	728.12	Put	GOVI	789,170.0000	78.9170	995,450.0000	99.5450	26.139	0	0	0
2020/03/18	GOVI	06/08/2020			GOVI	649.2030	649.2030	628.5750	628.5750	(3.177)	0.0000	0.0000	0
2020/03/18	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/18	GOVI	06/08/2020	728.14	Put	GOVI	789,370.0000	78.9370	995,650.0000	99.5650	26.132	0	0	0
2020/03/18	GOVI	06/08/2020	728.13	Put	GOVI	789,270.0000	78.9270	995,550.0000	99.5550	26.136	0	0	0
2020/03/18	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/18	GOVI	05/11/2020	737.84	Put	GOVI	772,120.0000	77.2120	982,020.0000	98.2020	27.185	0	0	0
2020/03/18	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/18	GOVI	05/11/2020			GOVI	660.6280	660.6280	639.6380	639.6380	(3.177)	0.0000	0.0000	0
2020/03/18	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/18	GOVI	05/11/2020	737.83	Put	GOVI	772,020.0000	77.2020	981,920.0000	98.1920	27.188	0	0	0
2020/03/18	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/18	GOVI	05/11/2020	737.85	Put	GOVI	772,220.0000	77.2220	982,120.0000	98.2120	27.181	0	0	0
2020/03/18	GOVI	04/02/2021	750.96	Put	GOVI	787,110.0000	78.7110	1,000,690.0000	100.0690	27.135	0	0	0
2020/03/18	GOVI	04/02/2021			GOVI	672.2490	672.2490	650.8910	650.8910	(3.177)	0.0000	0.0000	0
2020/03/18	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/18	GOVI	04/02/2021	750.95	Put	GOVI	787,010.0000	78.7010	1,000,590.0000	100.0590	27.138	0	0	0
2020/03/18	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/18	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/18	GOVI	04/02/2021	750.94	Put	GOVI	786,910.0000	78.6910	1,000,490.0000	100.0490	27.142	0	0	0
2020/03/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/03/18	IGOV	07/05/2020			Index Future	243.3890	243.3890	237.4280	237.4280	(2.449)	0.0000	0.0000	1,009
2020/03/18	IGOV	06/08/2020			Index Future	247.7290	247.7290	241.6620	241.6620	(2.449)	0.0000	0.0000	0
2020/03/18	IGOV	05/11/2020			Index Future	252.1470	252.1470	245.9720	245.9720	(2.449)	0.0000	0.0000	0
2020/03/18	IGOV	04/02/2021			Index Future	256.6400	256.6400	250.3550	250.3550	(2.449)	0.0000	0.0000	0
2020/03/18	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/03/18	IS02	22/06/2020			Interest Rate Swap	101.9600	101.9600	101.9600	101.9600	0.000	0.0000	0.0000	0
2020/03/18	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/03/18	IS05	17/12/2020			Interest Rate Swap	94.9400	94.9400	94.9500	94.9500	0.011	0.0000	0.0000	0
2020/03/18	IS05	16/03/2021			Interest Rate Swap	93.7000	93.7000	93.7200	93.7200	0.021	0.0000	0.0000	0
2020/03/18	IS05	15/06/2021			Interest Rate Swap	92.4300	92.4300	92.4800	92.4800	0.054	0.0000	0.0000	0
2020/03/18	IS05	21/09/2021			Interest Rate Swap	92.1800	92.1800	92.2600	92.2600	0.087	0.0000	0.0000	0
2020/03/18	IS05	21/12/2021			Interest Rate Swap	94.0300	94.0300	94.1400	94.1400	0.117	0.0000	0.0000	51
2020/03/18	IS05	15/03/2022			Interest Rate Swap	93.8400	93.8400	94.0000	94.0000	0.171	0.0000	0.0000	0
2020/03/18	IS05	21/06/2022			Interest Rate Swap	94.8200	94.8200	95.0300	95.0300	0.221	0.0000	0.0000	0
2020/03/18	IS05	20/09/2022			Interest Rate Swap	98.6900	98.6900	98.9500	98.9500	0.263	0.0000	0.0000	0
2020/03/18	IS05	20/12/2022			Interest Rate Swap	99.9400	99.9400	100.2500	100.2500	0.310	0.0000	0.0000	0
2020/03/18	IS05	22/03/2023			Interest Rate Swap	93.2000	93.2000	93.5600	93.5600	0.386	0.0000	0.0000	0
2020/03/18	IS05	20/06/2023			Interest Rate Swap	99.3700	99.3700	99.7300	99.7300	0.362	0.0000	0.0000	0
2020/03/18	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/03/18	IS10	17/12/2025			Interest Rate Swap	92.4000	92.4000	93.3400	93.3400	1.017	0.0000	0.0000	0
2020/03/18	IS10	16/03/2026			Interest Rate Swap	89.4400	89.4400	90.4800	90.4800	1.163	0.0000	0.0000	0
2020/03/18	IS10	15/06/2026			Interest Rate Swap	88.2800	88.2800	89.4900	89.4900	1.371	0.0000	0.0000	0
2020/03/18	IS10	21/09/2026			Interest Rate Swap	90.6800	90.6800	92.0900	92.0900	1.555	0.0000	0.0000	0
2020/03/18	IS10	21/12/2026			Interest Rate Swap	94.7400	94.7400	96.3300	96.3300	1.678	0.0000	0.0000	0
2020/03/18	IS10	15/03/2027			Interest Rate Swap	93.4200	93.4200	95.1700	95.1700	1.873	0.0000	0.0000	0
2020/03/18	IS10	21/06/2027			Interest Rate Swap	95.7400	95.7400	97.5900	97.5900	1.932	0.0000	0.0000	0
2020/03/18	IS10	20/09/2027			Interest Rate Swap	101.4600	101.4600	103.3700	103.3700	1.883	0.0000	0.0000	0
2020/03/18	IS10	20/12/2027			Interest Rate Swap	101.9900	101.9900	103.9600	103.9600	1.932	0.0000	0.0000	0
2020/03/18	IS10	22/03/2028			Interest Rate Swap	95.5600	95.5600	97.6300	97.6300	2.166	0.0000	0.0000	0
2020/03/18	IS10	20/06/2028			Interest Rate Swap	103.0700	103.0700	105.1700	105.1700	2.037	0.0000	0.0000	0
2020/03/18	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/03/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/03/18	R023	07/05/2020	6.91	Put	Bond Future	142.4400	0.1424	679.8000	0.6798	377.254	0	0	0
2020/03/18	R023	07/05/2020			Bond Future	6.5549	104.5474	7.0834	103.2004	8.062	0.0000	0.0000	62,136
2020/03/18	R023	07/05/2020	6.90	Call	Bond Future	1,028.8300	1.0288	230.3400	0.2303	(77.611)	0	0	0
2020/03/18	R023	07/05/2020	6.90	Put	Bond Future	146.7900	0.1468	695.2200	0.6952	373.615	0	0	0
2020/03/18	R023	07/05/2020	6.91	Call	Bond Future	1,049.9100	1.0499	240.3500	0.2404	(77.108)	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
2020/03/18	R023	07/05/2020	6.89	Call	Bond Future	1,007.8800	1.0079	220.5900	0.2206	(78.113)	0	0	0
2020/03/18	R023	07/05/2020	6.89	Put	Bond Future	151.2600	0.1513	710.8900	0.7109	369.979	0	0	0
2020/03/18	R023	06/08/2020	7.26	Call	Bond Future	1,972.3400	1.9723	949.0500	0.9491	(51.882)	0	0	0
2020/03/18	R023	06/08/2020			Bond Future	6.4836	106.4058	7.0690	105.0354	9.030	0.0000	0.0000	0
2020/03/18	R023	06/08/2020	7.26	Put	Bond Future	159.9500	0.1599	507.0100	0.5070	216.980	0	0	0
2020/03/18	R023	06/08/2020	7.27	Call	Bond Future	1,991.6300	1.9916	964.6000	0.9646	(51.567)	0	0	0
2020/03/18	R023	06/08/2020	7.28	Put	Bond Future	152.4500	0.1524	492.3200	0.4923	222.939	0	0	0
2020/03/18	R023	06/08/2020	7.27	Put	Bond Future	156.1600	0.1562	499.4800	0.4995	219.851	0	0	0
2020/03/18	R023	06/08/2020	7.28	Call	Bond Future	2,010.9900	2.0110	980.5100	0.9805	(51.242)	0	0	0
2020/03/18	R023	05/11/2020	7.46	Put	Bond Future	140.5000	0.1405	430.9200	0.4309	206.705	0	0	0
2020/03/18	R023	05/11/2020	7.47	Put	Bond Future	137.6200	0.1376	425.6600	0.4257	209.301	0	0	0
2020/03/18	R023	05/11/2020			Bond Future	6.4123	104.3287	7.0661	102.9350	10.195	0.0000	0.0000	0
2020/03/18	R023	05/11/2020	7.46	Call	Bond Future	2,362.4500	2.3625	1,259.1800	1.2592	(46.700)	0	0	0
2020/03/18	R023	05/11/2020	7.47	Call	Bond Future	2,380.4900	2.3805	1,274.8400	1.2748	(46.446)	0	0	0
2020/03/18	R023	05/11/2020	7.45	Call	Bond Future	2,344.4600	2.3445	1,243.9000	1.2439	(46.943)	0	0	0
2020/03/18	R023	05/11/2020	7.45	Put	Bond Future	143.4200	0.1434	436.5500	0.4366	204.386	0	0	0
2020/03/18	R023	04/02/2021	6.34	Call	Bond Future	805.3700	0.8054	228.8900	0.2289	(71.580)	0	0	0
2020/03/18	R023	04/02/2021	6.32	Put	Bond Future	795.7100	0.7957	1,649.5800	1.6496	107.309	0	0	0
2020/03/18	R023	04/02/2021			Bond Future	6.3266	106.1625	7.0675	104.7449	11.711	0.0000	0.0000	0
2020/03/18	R023	04/02/2021	6.34	Put	Bond Future	779.5000	0.7795	1,620.7100	1.6207	107.917	0	0	0
2020/03/18	R023	04/02/2021	6.32	Call	Bond Future	782.9700	0.7830	219.1500	0.2191	(72.010)	0	0	0
2020/03/18	R023	04/02/2021	6.33	Put	Bond Future	787.5700	0.7876	1,634.9600	1.6350	107.596	0	0	0
2020/03/18	R023	04/02/2021	6.33	Call	Bond Future	794.1400	0.7941	223.8400	0.2238	(71.814)	0	0	0
2020/03/18	R035	07/05/2020	9.48	Put	Bond Future	14,102.7100	14.1027	17,023.9400	17.0239	20.714	0	0	0
2020/03/18	R035	07/05/2020	9.47	Call	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/03/18	R035	07/05/2020	9.85	Call	Bond Future	3.1900	0.0032	0.0300	0.0000	(99.060)	0	0	7,500
2020/03/18	R035	07/05/2020	10.57	Put	Bond Future	6,460.8500	6.4609	9,243.3900	9.2434	43.068	0	0	3,530
2020/03/18	R035	07/05/2020	9.75	Call	Bond Future	1.5700	0.0016	0.0100	0.0000	(99.363)	0	0	5,000
2020/03/18	R035	07/05/2020	10.75	Put	Bond Future	5,400.5900	5.4006	8,057.2100	8.0572	49.191	0	0	5,000
2020/03/18	R035	07/05/2020			Bond Future	11.5657	82.8863	12.0665	79.9650	4.330	0.0000	0.0000	132,720
2020/03/18	R035	07/05/2020	9.11	Put	Bond Future	16,975.5600	16.9756	19,896.9300	19.8969	17.209	0	0	0
2020/03/18	R035	07/05/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/18	R035	07/05/2020	9.48	Call	Bond Future	0.1400	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/03/18	R035	07/05/2020	9.47	Put	Bond Future	14,178.7300	14.1787	17,099.9800	17.1000	20.603	0	0	0
2020/03/18	R035	07/05/2020	9.85	Put	Bond Future	11,353.1700	11.3532	14,271.3800	14.2714	25.704	0	0	0
2020/03/18	R035	07/05/2020	9.78	Put	Bond Future	11,863.7400	11.8637	14,783.1700	14.7832	24.608	0	0	0
2020/03/18	R035	07/05/2020	10.57	Call	Bond Future	143.7300	0.1437	4.9000	0.0049	(96.591)	0	0	0
2020/03/18	R035	07/05/2020	9.75	Put	Bond Future	12,083.9600	12.0840	15,003.7700	15.0038	24.163	0	0	0
2020/03/18	R035	07/05/2020	10.75	Call	Bond Future	278.5500	0.2786	13.8000	0.0138	(95.046)	0	0	0
2020/03/18	R035	07/05/2020	9.49	Call	Bond Future	0.1500	0.0002	0.0000	0.0000	(100.000)	0	0	0
2020/03/18	R035	07/05/2020	9.49	Put	Bond Future	14,026.7700	14.0268	16,947.9900	16.9480	20.826	0	0	0
2020/03/18	R035	07/05/2020	9.55	Put	Bond Future	13,573.0300	13.5730	16,494.1300	16.4941	21.521	0	0	0
2020/03/18	R035	07/05/2020	9.55	Call	Bond Future	0.2700	0.0003	0.0000	0.0000	(100.000)	0	0	7,500
2020/03/18	R035	07/05/2020	9.78	Call	Bond Future	1.9600	0.0020	0.0200	0.0000	(98.980)	0	0	3,530
2020/03/18	R035	07/05/2020	9.18	Put	Bond Future	16,422.5200	16.4225	19,343.8800	19.3439	17.789	0	0	0
2020/03/18	R035	07/05/2020	9.18	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	3,530
2020/03/18	R035	06/08/2020	9.67	Call	Bond Future	42.9000	0.0429	7.3800	0.0074	(82.797)	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
2020/03/18	R035	06/08/2020	10.45	Put	Bond Future	8,360.5000	8.3605	11,016.4200	11.0164	31.767	0	0	500
2020/03/18	R035	06/08/2020	9.00	Put	Bond Future	18,612.4400	18.6124	21,583.3400	21.5833	15.962	0	0	0
2020/03/18	R035	06/08/2020	9.92	Put	Bond Future	11,753.3400	11.7533	14,642.6600	14.6427	24.583	0	0	0
2020/03/18	R035	06/08/2020			Bond Future	11.7138	84.3597	12.2348	81.3868	4.448	0.0000	0.0000	410
2020/03/18	R035	06/08/2020	9.09	Put	Bond Future	17,900.1000	17.9001	20,870.1600	20.8702	16.592	0	0	0
2020/03/18	R035	06/08/2020	9.09	Call	Bond Future	3.6300	0.0036	0.7900	0.0008	(78.237)	0	0	500
2020/03/18	R035	06/08/2020	9.67	Put	Bond Future	13,514.3700	13.5144	16,451.7500	16.4517	21.735	0	0	0
2020/03/18	R035	06/08/2020	9.00	Call	Bond Future	2.5400	0.0025	0.5400	0.0005	(78.740)	0	0	24,761
2020/03/18	R035	06/08/2020	9.92	Call	Bond Future	100.6400	0.1006	17.0600	0.0171	(83.048)	0	0	0
2020/03/18	R035	06/08/2020	10.45	Call	Bond Future	397.4000	0.3974	80.4200	0.0804	(79.763)	0	0	0
2020/03/18	R035	06/08/2020	9.93	Call	Bond Future	103.8200	0.1038	17.6100	0.0176	(83.038)	0	0	0
2020/03/18	R035	06/08/2020	9.91	Put	Bond Future	11,822.0100	11.8220	14,713.8800	14.7139	24.462	0	0	0
2020/03/18	R035	06/08/2020	8.75	Put	Bond Future	20,631.8600	20.6319	23,604.0500	23.6041	14.406	0	0	0
2020/03/18	R035	06/08/2020	8.75	Call	Bond Future	0.8900	0.0009	0.1800	0.0002	(79.775)	0	0	3,000
2020/03/18	R035	06/08/2020	9.93	Put	Bond Future	11,684.8300	11.6848	14,571.5200	14.5715	24.705	0	0	0
2020/03/18	R035	06/08/2020	9.91	Call	Bond Future	97.5500	0.0976	16.5200	0.0165	(83.065)	0	0	0
2020/03/18	R035	05/11/2020	10.34	Put	Bond Future	10,057.8100	10.0578	12,693.2000	12.6932	26.202	0	0	0
2020/03/18	R035	05/11/2020			Bond Future	11.8698	81.3286	12.4116	78.3044	4.565	0.0000	0.0000	0
2020/03/18	R035	05/11/2020	10.33	Call	Bond Future	481.8200	0.4818	99.5700	0.0996	(79.335)	0	0	0
2020/03/18	R035	05/11/2020	10.33	Put	Bond Future	10,117.0000	10.1170	12,758.9600	12.7590	26.114	0	0	0
2020/03/18	R035	05/11/2020	10.34	Call	Bond Future	490.6300	0.4906	101.8100	0.1018	(79.249)	0	0	0
2020/03/18	R035	05/11/2020	10.32	Call	Bond Future	472.9900	0.4730	97.3800	0.0974	(79.412)	0	0	0
2020/03/18	R035	05/11/2020	10.32	Put	Bond Future	10,176.2500	10.1763	12,824.8500	12.8248	26.027	0	0	0
2020/03/18	R035	04/02/2021	10.04	Put	Bond Future	12,990.2400	12.9902	15,731.4900	15.7315	21.102	0	0	0
2020/03/18	R035	04/02/2021	10.14	Put	Bond Future	12,374.7500	12.3747	15,062.3200	15.0623	21.718	0	0	650
2020/03/18	R035	04/02/2021	11.14	Put	Bond Future	7,278.3900	7.2784	9,088.2900	9.0883	24.867	0	0	650
2020/03/18	R035	04/02/2021	10.05	Call	Bond Future	468.4000	0.4684	127.5100	0.1275	(72.778)	0	0	0
2020/03/18	R035	04/02/2021			Bond Future	12.0397	82.7578	12.6045	79.6807	4.691	0.0000	0.0000	0
2020/03/18	R035	04/02/2021	10.14	Call	Bond Future	539.1700	0.5392	149.7000	0.1497	(72.235)	0	0	0
2020/03/18	R035	04/02/2021	10.06	Call	Bond Future	475.8700	0.4759	129.8300	0.1298	(72.717)	0	0	0
2020/03/18	R035	04/02/2021	10.06	Put	Bond Future	12,865.7500	12.8658	15,596.7500	15.5967	21.227	0	0	0
2020/03/18	R035	04/02/2021	10.04	Call	Bond Future	461.0200	0.4610	125.2300	0.1252	(72.836)	0	0	0
2020/03/18	R035	04/02/2021	11.14	Call	Bond Future	1,976.2100	1.9762	709.0700	0.7091	(64.120)	0	0	0
2020/03/18	R035	04/02/2021	10.05	Put	Bond Future	12,927.9100	12.9279	15,664.0600	15.6641	21.165	0	0	0
2020/03/18	R186	07/05/2020	8.09	Put	Bond Future	7,485.4200	7.4854	10,376.7700	10.3768	38.626	0	0	0
2020/03/18	R186	07/05/2020	7.90	Put	Bond Future	8,520.3000	8.5203	11,413.8800	11.4139	33.961	0	0	2,500
2020/03/18	R186	07/05/2020	8.28	Put	Bond Future	6,467.9500	6.4679	9,351.8200	9.3518	44.587	0	0	0
2020/03/18	R186	07/05/2020	8.93	Call	Bond Future	257.1200	0.2571	9.2500	0.0093	(96.402)	0	0	0
2020/03/18	R186	07/05/2020			Bond Future	9.5308	108.7549	10.1240	105.8606	6.224	0.0000	0.0000	89,670
2020/03/18	R186	07/05/2020	8.08	Call	Bond Future	2.7500	0.0028	0.0200	0.0000	(99.273)	0	0	0
2020/03/18	R186	07/05/2020	8.08	Put	Bond Future	7,539.5000	7.5395	10,431.0600	10.4311	38.352	0	0	0
2020/03/18	R186	07/05/2020	8.50	Call	Bond Future	38.6100	0.0386	0.6000	0.0006	(98.446)	0	0	0
2020/03/18	R186	07/05/2020	8.50	Put	Bond Future	5,324.0300	5.3240	8,180.3100	8.1803	53.649	0	0	23,172
2020/03/18	R186	07/05/2020	8.09	Call	Bond Future	2.9600	0.0030	0.0200	0.0000	(99.324)	0	0	0
2020/03/18	R186	07/05/2020	7.90	Call	Bond Future	0.7100	0.0007	0.0000	0.0000	(100.000)	0	0	0
2020/03/18	R186	07/05/2020	8.28	Call	Bond Future	10.5300	0.0105	0.1100	0.0001	(98.955)	0	0	0
2020/03/18	R186	07/05/2020	8.93	Put	Bond Future	3,297.0600	3.2971	5,943.4800	5.9435	80.266	0	0	0

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2020/03/18	R186	07/05/2020	8.07	Call	Bond Future	2.5600	0.0026	0.0200	0.0000	(99.219)	0	0	0
2020/03/18	R186	07/05/2020	8.07	Put	Bond Future	7,593.6200	7.5936	10,485.3700	10.4854	38.081	0	0	0
2020/03/18	R186	07/05/2020	7.60	Put	Bond Future	10,182.1900	10.1822	13,076.4300	13.0764	28.425	0	0	0
2020/03/18	R186	07/05/2020	7.60	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/03/18	R186	06/08/2020	8.25	Call	Bond Future	92.4100	0.0924	13.7300	0.0137	(85.142)	0	0	0
2020/03/18	R186	06/08/2020	8.38	Put	Bond Future	6,509.2800	6.5093	9,338.3700	9.3384	43.462	0	0	0
2020/03/18	R186	06/08/2020			Bond Future	9.6609	105.3850	10.2873	102.4399	6.485	0.0000	0.0000	1,870
2020/03/18	R186	06/08/2020	8.37	Call	Bond Future	133.2900	0.1333	20.5600	0.0206	(84.575)	0	0	0
2020/03/18	R186	06/08/2020	8.37	Put	Bond Future	6,556.9100	6.5569	9,389.3600	9.3894	43.198	0	0	0
2020/03/18	R186	06/08/2020	8.25	Put	Bond Future	7,138.6000	7.1386	10,005.1000	10.0051	40.155	0	0	3,150
2020/03/18	R186	06/08/2020	8.38	Call	Bond Future	137.3400	0.1373	21.2500	0.0213	(84.527)	0	0	0
2020/03/18	R186	06/08/2020	8.36	Call	Bond Future	129.4300	0.1294	19.9000	0.0199	(84.625)	0	0	0
2020/03/18	R186	06/08/2020	8.36	Put	Bond Future	6,604.7600	6.6048	9,440.4100	9.4404	42.933	0	0	0
2020/03/18	R186	05/11/2020	8.64	Put	Bond Future	5,900.8200	5.9008	8,588.9200	8.5889	45.555	0	0	0
2020/03/18	R186	05/11/2020	8.65	Call	Bond Future	382.4300	0.3824	68.0800	0.0681	(82.198)	0	0	0
2020/03/18	R186	05/11/2020			Bond Future	9.7992	107.2183	10.4612	104.2224	6.756	0.0000	0.0000	0
2020/03/18	R186	05/11/2020	8.66	Call	Bond Future	390.7400	0.3907	69.8000	0.0698	(82.136)	0	0	0
2020/03/18	R186	05/11/2020	8.66	Put	Bond Future	5,818.8100	5.8188	8,493.8100	8.4938	45.972	0	0	0
2020/03/18	R186	05/11/2020	9.26	Put	Bond Future	3,691.1400	3.6911	5,816.1400	5.8161	57.570	0	0	3,500
2020/03/18	R186	05/11/2020	8.64	Call	Bond Future	374.2400	0.3742	66.4000	0.0664	(82.257)	0	0	0
2020/03/18	R186	05/11/2020	7.84	Put	Bond Future	9,609.2900	9.6093	12,564.2700	12.5643	30.751	0	0	0
2020/03/18	R186	05/11/2020	8.65	Put	Bond Future	5,859.7400	5.8597	8,541.3300	8.5413	45.763	0	0	0
2020/03/18	R186	05/11/2020	8.34	Put	Bond Future	7,204.9600	7.2050	10,043.9300	10.0439	39.403	0	0	0
2020/03/18	R186	05/11/2020	8.34	Call	Bond Future	187.0500	0.1870	30.0800	0.0301	(83.919)	0	0	3,500
2020/03/18	R186	05/11/2020	9.26	Call	Bond Future	1,166.2300	1.1662	295.2900	0.2953	(74.680)	0	0	0
2020/03/18	R186	05/11/2020	7.84	Call	Bond Future	47.6900	0.0477	6.7300	0.0067	(85.888)	0	0	3,500
2020/03/18	R186	04/02/2021	8.15	Call	Bond Future	196.9400	0.1969	41.8000	0.0418	(78.775)	0	0	0
2020/03/18	R186	04/02/2021			Bond Future	9.9534	103.8013	10.6547	100.7532	7.046	0.0000	0.0000	0
2020/03/18	R186	04/02/2021	8.15	Put	Bond Future	8,599.7200	8.5997	11,492.6700	11.4927	33.640	0	0	0
2020/03/18	R186	04/02/2021	8.16	Call	Bond Future	201.0500	0.2011	42.7400	0.0427	(78.742)	0	0	0
2020/03/18	R186	04/02/2021	8.17	Put	Bond Future	8,510.2700	8.5103	11,396.7000	11.3967	33.917	0	0	0
2020/03/18	R186	04/02/2021	8.16	Put	Bond Future	8,554.8800	8.5549	11,444.6600	11.4447	33.779	0	0	0
2020/03/18	R186	04/02/2021	8.17	Call	Bond Future	205.3700	0.2054	43.7100	0.0437	(78.716)	0	0	0
2020/03/18	R197	07/05/2020			Bond Future	304.6157	304.6157	300.0969	300.0969	(1.483)	0.0000	0.0000	2,607
2020/03/18	R197	06/08/2020			Bond Future	302.3093	302.3093	297.7107	297.7107	(1.521)	0.0000	0.0000	0
2020/03/18	R197	05/11/2020			Bond Future	307.6399	307.6399	302.9618	302.9618	(1.521)	0.0000	0.0000	0
2020/03/18	R197	04/02/2021			Bond Future	305.1210	305.1210	300.3611	300.3611	(1.560)	0.0000	0.0000	0
2020/03/18	R202	07/05/2020			Bond Future	207.8346	207.8346	203.1427	203.1427	(2.258)	0.0000	0.0000	8,716
2020/03/18	R202	06/08/2020			Bond Future	207.4392	207.4392	202.6639	202.6639	(2.302)	0.0000	0.0000	0
2020/03/18	R202	05/11/2020			Bond Future	211.0972	211.0972	206.2387	206.2387	(2.302)	0.0000	0.0000	0
2020/03/18	R202	04/02/2021			Bond Future	210.6089	210.6089	205.6649	205.6649	(2.347)	0.0000	0.0000	0
2020/03/18	R208	07/05/2020	4.81	Call	Bond Future	0.2000	0.0002	0.0800	0.0001	(60.000)	0	0	0
2020/03/18	R208	07/05/2020	4.80	Put	Bond Future	697.4200	0.6974	708.8800	0.7089	1.643	0	0	0
2020/03/18	R208	07/05/2020			Bond Future	5.6063	101.7408	5.6198	101.7292	0.240	0.0000	0.0000	29,633
2020/03/18	R208	07/05/2020	4.82	Call	Bond Future	0.2300	0.0002	0.0900	0.0001	(60.870)	0	0	0

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2020/03/18	R208	07/05/2020	4.82	Put	Bond Future	680.0800	0.6801	691.5000	0.6915	1.679	0	0	0
2020/03/18	R208	07/05/2020	4.81	Put	Bond Future	688.7400	0.6887	700.1800	0.7002	1.661	0	0	0
2020/03/18	R208	07/05/2020	4.80	Call	Bond Future	0.1800	0.0002	0.0800	0.0001	(55.556)	0	0	0
2020/03/18	R208	06/08/2020	5.57	Put	Bond Future	12.5800	0.0126	24.3900	0.0244	93.879	0	0	0
2020/03/18	R208	06/08/2020			Bond Future	4.9880	103.5493	5.0060	103.5381	0.359	0.0000	0.0000	0
2020/03/18	R208	06/08/2020	5.56	Call	Bond Future	368.8900	0.3689	369.6300	0.3696	0.201	0	0	0
2020/03/18	R208	06/08/2020	5.56	Put	Bond Future	13.0800	0.0131	25.0100	0.0250	91.208	0	0	0
2020/03/18	R208	06/08/2020	5.57	Call	Bond Future	374.5900	0.3746	375.2100	0.3752	0.166	0	0	0
2020/03/18	R208	06/08/2020	5.55	Call	Bond Future	363.0900	0.3631	364.0500	0.3641	0.264	0	0	0
2020/03/18	R208	06/08/2020	5.55	Put	Bond Future	13.4800	0.0135	25.6300	0.0256	90.134	0	0	0
2020/03/18	R208	05/11/2020	4.78	Call	Bond Future	450.6400	0.4506	439.9600	0.4400	(2.370)	0	0	0
2020/03/18	R208	05/11/2020	4.77	Put	Bond Future	2.2800	0.0023	2.4400	0.0024	7.018	0	0	0
2020/03/18	R208	05/11/2020			Bond Future	3.6203	101.9492	3.6482	101.9384	0.771	0.0000	0.0000	0
2020/03/18	R208	05/11/2020	4.79	Call	Bond Future	454.4500	0.4545	443.7100	0.4437	(2.363)	0	0	0
2020/03/18	R208	05/11/2020	4.79	Put	Bond Future	2.1400	0.0021	2.2400	0.0022	4.673	0	0	0
2020/03/18	R208	05/11/2020	4.78	Put	Bond Future	2.1800	0.0022	2.3400	0.0023	7.339	0	0	0
2020/03/18	R208	05/11/2020	4.77	Call	Bond Future	446.8900	0.4469	436.2100	0.4362	(2.390)	0	0	0
2020/03/18	R209	07/05/2020	9.47	Call	Bond Future	0.2100	0.0002	0.0100	0.0000	(95.238)	0	0	0
2020/03/18	R209	07/05/2020			Bond Future	11.6163	62.1902	12.1106	59.7835	4.256	0.0000	0.0000	72,295
2020/03/18	R209	07/05/2020	9.45	Call	Bond Future	0.1800	0.0002	0.0000	0.0000	(100.000)	0	0	0
2020/03/18	R209	07/05/2020	9.45	Put	Bond Future	12,463.1000	12.4631	14,869.6400	14.8696	19.309	0	0	0
2020/03/18	R209	07/05/2020	9.47	Put	Bond Future	12,331.8900	12.3319	14,738.4100	14.7384	19.515	0	0	0
2020/03/18	R209	07/05/2020	9.46	Call	Bond Future	0.2000	0.0002	0.0000	0.0000	(100.000)	0	0	0
2020/03/18	R209	07/05/2020	9.46	Put	Bond Future	12,397.4600	12.3975	14,803.9800	14.8040	19.411	0	0	0
2020/03/18	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/18	R209	06/08/2020	5.55	Put	Bond Future	46,237.5300	46.2375	48,686.7000	48.6867	5.297	0	0	0
2020/03/18	R209	06/08/2020			Bond Future	11.7542	63.2956	12.2668	60.8464	4.361	0.0000	0.0000	200
2020/03/18	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/18	R209	06/08/2020	5.57	Put	Bond Future	46,020.7200	46.0207	48,469.8900	48.4699	5.322	0	0	0
2020/03/18	R209	06/08/2020	5.56	Put	Bond Future	46,129.0500	46.1290	48,578.2200	48.5782	5.309	0	0	0
2020/03/18	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/18	R209	05/11/2020	10.02	Call	Bond Future	228.4700	0.2285	48.1300	0.0481	(78.934)	0	0	0
2020/03/18	R209	05/11/2020			Bond Future	11.8958	61.2470	12.4273	58.7556	4.468	0.0000	0.0000	0
2020/03/18	R209	05/11/2020	10.00	Call	Bond Future	219.1300	0.2191	45.9100	0.0459	(79.049)	0	0	0
2020/03/18	R209	05/11/2020	10.00	Put	Bond Future	10,517.6400	10.5176	12,835.8900	12.8359	22.042	0	0	0
2020/03/18	R209	05/11/2020	10.02	Put	Bond Future	10,405.4700	10.4055	12,716.6000	12.7166	22.211	0	0	0
2020/03/18	R209	05/11/2020	10.01	Call	Bond Future	223.7600	0.2238	47.0000	0.0470	(78.995)	0	0	0
2020/03/18	R209	05/11/2020	10.01	Put	Bond Future	10,461.4800	10.4615	12,776.1900	12.7762	22.126	0	0	0
2020/03/18	R209	04/02/2021	10.12	Put	Bond Future	10,732.6100	10.7326	12,930.9800	12.9310	20.483	0	0	0
2020/03/18	R209	04/02/2021			Bond Future	12.0460	62.3231	12.5976	59.7882	4.580	0.0000	0.0000	0
2020/03/18	R209	04/02/2021	10.11	Call	Bond Future	458.0400	0.4580	126.3800	0.1264	(72.409)	0	0	0
2020/03/18	R209	04/02/2021	10.11	Put	Bond Future	10,785.2500	10.7853	12,988.4900	12.9885	20.428	0	0	0
2020/03/18	R209	04/02/2021	10.12	Call	Bond Future	465.1500	0.4652	128.6200	0.1286	(72.349)	0	0	0
2020/03/18	R209	04/02/2021	10.10	Call	Bond Future	451.0000	0.4510	124.1800	0.1242	(72.466)	0	0	0
2020/03/18	R209	04/02/2021	10.10	Put	Bond Future	10,838.0300	10.8380	13,046.1100	13.0461	20.373	0	0	0
2020/03/18	R210	07/05/2020			Bond Future	174.2205	174.2205	173.3734	173.3734	(0.486)	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
2020/03/18	R210	06/08/2020			Bond Future	177.3604	177.3604	176.4990	176.4990	(0.486)	0.0000	0.0000	0
2020/03/18	R210	05/11/2020			Bond Future	177.7646	177.7646	176.8890	176.8890	(0.493)	0.0000	0.0000	0
2020/03/18	R210	04/02/2021			Bond Future	180.9305	180.9305	180.0403	180.0403	(0.492)	0.0000	0.0000	0
2020/03/18	R212	07/05/2020			Bond Future	164.5659	164.5659	163.8144	163.8144	(0.457)	0.0000	0.0000	6,719
2020/03/18	R212	06/08/2020			Bond Future	165.2361	165.2361	164.4719	164.4719	(0.462)	0.0000	0.0000	0
2020/03/18	R212	05/11/2020			Bond Future	168.1497	168.1497	167.3729	167.3729	(0.462)	0.0000	0.0000	0
2020/03/18	R212	04/02/2021			Bond Future	168.8149	168.8149	168.0251	168.0251	(0.468)	0.0000	0.0000	0
2020/03/18	R213	07/05/2020	9.01	Put	Bond Future	11,601.2500	11.6013	14,348.9800	14.3490	23.685	0	0	0
2020/03/18	R213	07/05/2020	9.00	Call	Bond Future	0.1400	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/03/18	R213	07/05/2020			Bond Future	11.0722	76.0840	11.6243	73.3361	4.987	0.0000	0.0000	15,444
2020/03/18	R213	07/05/2020	9.01	Call	Bond Future	0.1500	0.0002	0.0000	0.0000	(100.000)	0	0	0
2020/03/18	R213	07/05/2020	9.00	Put	Bond Future	11,663.1300	11.6631	14,410.8700	14.4109	23.559	0	0	0
2020/03/18	R213	07/05/2020	9.02	Call	Bond Future	0.1700	0.0002	0.0000	0.0000	(100.000)	0	0	0
2020/03/18	R213	07/05/2020	9.02	Put	Bond Future	11,539.4400	11.5394	14,287.1500	14.2871	23.811	0	0	0
2020/03/18	R213	06/08/2020	9.31	Call	Bond Future	56.6400	0.0566	10.5000	0.0105	(81.462)	0	0	0
2020/03/18	R213	06/08/2020			Bond Future	11.2142	77.4364	11.7888	74.6401	5.123	0.0000	0.0000	300
2020/03/18	R213	06/08/2020	9.29	Call	Bond Future	53.1900	0.0532	9.8500	0.0099	(81.481)	0	0	0
2020/03/18	R213	06/08/2020	9.29	Put	Bond Future	10,555.7700	10.5558	13,308.7300	13.3087	26.080	0	0	0
2020/03/18	R213	06/08/2020	9.31	Put	Bond Future	10,440.2600	10.4403	13,190.4200	13.1904	26.342	0	0	0
2020/03/18	R213	06/08/2020	9.30	Call	Bond Future	54.9000	0.0549	10.1700	0.0102	(81.475)	0	0	0
2020/03/18	R213	06/08/2020	9.30	Put	Bond Future	10,497.9700	10.4980	13,249.5400	13.2495	26.210	0	0	0
2020/03/18	R213	05/11/2020	9.60	Put	Bond Future	9,563.6100	9.5636	12,227.2600	12.2273	27.852	0	0	0
2020/03/18	R213	05/11/2020	9.59	Call	Bond Future	217.9400	0.2179	40.6700	0.0407	(81.339)	0	0	0
2020/03/18	R213	05/11/2020			Bond Future	11.3657	75.2354	11.9635	72.3908	5.260	0.0000	0.0000	0
2020/03/18	R213	05/11/2020	9.60	Call	Bond Future	222.6600	0.2227	41.6700	0.0417	(81.285)	0	0	0
2020/03/18	R213	05/11/2020	9.59	Put	Bond Future	9,616.1200	9.6161	12,283.4900	12.2835	27.739	0	0	0
2020/03/18	R213	05/11/2020	9.61	Call	Bond Future	227.4500	0.2275	42.6900	0.0427	(81.231)	0	0	0
2020/03/18	R213	05/11/2020	9.61	Put	Bond Future	9,511.2200	9.5112	12,171.1000	12.1711	27.966	0	0	0
2020/03/18	R213	04/02/2021	9.40	Call	Bond Future	241.2300	0.2412	63.3200	0.0633	(73.751)	0	0	0
2020/03/18	R213	04/02/2021	9.39	Put	Bond Future	11,470.1600	11.4702	14,189.7500	14.1897	23.710	0	0	0
2020/03/18	R213	04/02/2021			Bond Future	11.5317	76.5576	12.1551	73.6634	5.406	0.0000	0.0000	0
2020/03/18	R213	04/02/2021	9.41	Call	Bond Future	245.7500	0.2457	64.5700	0.0646	(73.725)	0	0	0
2020/03/18	R213	04/02/2021	9.41	Put	Bond Future	11,364.1400	11.3641	14,077.2200	14.0772	23.874	0	0	0
2020/03/18	R213	04/02/2021	9.40	Put	Bond Future	11,417.0900	11.4171	14,133.4400	14.1334	23.792	0	0	0
2020/03/18	R213	04/02/2021	9.39	Call	Bond Future	236.7700	0.2368	62.1000	0.0621	(73.772)	0	0	0
2020/03/18	R214	07/05/2020	9.77	Put	Bond Future	12,037.0000	12.0370	14,350.6700	14.3507	19.221	0	0	0
2020/03/18	R214	07/05/2020			Bond Future	11.8242	60.3775	12.2993	58.0633	4.018	0.0000	0.0000	21,601
2020/03/18	R214	07/05/2020	9.76	Call	Bond Future	0.4800	0.0005	0.0100	0.0000	(97.917)	0	0	0
2020/03/18	R214	07/05/2020	9.76	Put	Bond Future	12,104.8900	12.1049	14,418.6000	14.4186	19.114	0	0	0
2020/03/18	R214	07/05/2020	9.77	Call	Bond Future	0.5200	0.0005	0.0100	0.0000	(98.077)	0	0	0
2020/03/18	R214	07/05/2020	9.31	Put	Bond Future	15,269.4100	15.2694	17,583.5800	17.5836	15.156	0	0	0
2020/03/18	R214	07/05/2020	10.66	Put	Bond Future	6,463.4500	6.4635	8,696.3500	8.6963	34.547	0	0	1,250
2020/03/18	R214	07/05/2020	9.75	Call	Bond Future	0.4400	0.0004	0.0100	0.0000	(97.727)	0	0	0
2020/03/18	R214	07/05/2020	9.75	Put	Bond Future	12,172.8800	12.1729	14,486.6300	14.4866	19.007	0	0	0
2020/03/18	R214	07/05/2020	9.31	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,250

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2020/03/18	R214	07/05/2020	9.91	Put	Bond Future	11,097.5900	11.0976	13,410.2800	13.4103	20.840	0	0	0
2020/03/18	R214	07/05/2020	9.91	Call	Bond Future	1.5300	0.0015	0.0400	0.0000	(97.386)	0	0	1,250
2020/03/18	R214	07/05/2020	10.66	Call	Bond Future	85.9600	0.0860	4.6800	0.0047	(94.556)	0	0	0
2020/03/18	R214	06/08/2020	9.98	Put	Bond Future	11,370.2200	11.3702	13,670.8700	13.6709	20.234	0	0	0
2020/03/18	R214	06/08/2020	9.97	Call	Bond Future	67.5800	0.0676	14.9100	0.0149	(77.937)	0	0	0
2020/03/18	R214	06/08/2020			Bond Future	11.9598	61.4507	12.4530	59.0957	4.123	0.0000	0.0000	300
2020/03/18	R214	06/08/2020	9.98	Call	Bond Future	69.7300	0.0697	15.3800	0.0154	(77.943)	0	0	0
2020/03/18	R214	06/08/2020	9.97	Put	Bond Future	11,433.7900	11.4338	13,736.1200	13.7361	20.136	0	0	0
2020/03/18	R214	06/08/2020	9.99	Call	Bond Future	71.9300	0.0719	15.8600	0.0159	(77.951)	0	0	0
2020/03/18	R214	06/08/2020	9.99	Put	Bond Future	11,306.8000	11.3068	13,605.7300	13.6057	20.332	0	0	0
2020/03/18	R214	05/11/2020	10.26	Put	Bond Future	10,467.8300	10.4678	12,642.2200	12.6422	20.772	0	0	0
2020/03/18	R214	05/11/2020			Bond Future	12.1014	59.2249	12.6132	56.8293	4.229	0.0000	0.0000	0
2020/03/18	R214	05/11/2020	10.25	Call	Bond Future	273.0600	0.2731	55.9500	0.0559	(79.510)	0	0	0
2020/03/18	R214	05/11/2020	10.25	Put	Bond Future	10,525.3000	10.5253	12,703.8800	12.7039	20.699	0	0	0
2020/03/18	R214	05/11/2020	10.26	Call	Bond Future	278.5800	0.2786	57.2800	0.0573	(79.439)	0	0	0
2020/03/18	R214	05/11/2020	10.24	Call	Bond Future	267.5500	0.2675	54.6500	0.0546	(79.574)	0	0	0
2020/03/18	R214	05/11/2020	10.24	Put	Bond Future	10,582.8800	10.5829	12,765.6700	12.7657	20.626	0	0	0
2020/03/18	R214	04/02/2021	10.33	Call	Bond Future	522.1900	0.5222	138.7400	0.1387	(73.431)	0	0	0
2020/03/18	R214	04/02/2021			Bond Future	12.2545	60.2657	12.7868	57.8281	4.343	0.0000	0.0000	0
2020/03/18	R214	04/02/2021	10.31	Call	Bond Future	506.7700	0.5068	133.9200	0.1339	(73.574)	0	0	0
2020/03/18	R214	04/02/2021	10.31	Put	Bond Future	11,110.2100	11.1102	13,174.9200	13.1749	18.584	0	0	0
2020/03/18	R214	04/02/2021	10.33	Put	Bond Future	11,001.0100	11.0010	13,055.1200	13.0551	18.672	0	0	0
2020/03/18	R214	04/02/2021	10.32	Call	Bond Future	514.3800	0.5144	136.3200	0.1363	(73.498)	0	0	0
2020/03/18	R214	04/02/2021	10.32	Put	Bond Future	11,055.4700	11.0555	13,114.9700	13.1150	18.629	0	0	0
2020/03/18	R248	07/05/2020	9.79	Call	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/03/18	R248	07/05/2020	9.77	Put	Bond Future	15,753.4800	15.7535	18,601.7300	18.6017	18.080	0	0	0
2020/03/18	R248	07/05/2020	10.20	Call	Bond Future	4.0700	0.0041	0.0400	0.0000	(99.017)	0	0	0
2020/03/18	R248	07/05/2020	9.69	Put	Bond Future	16,455.5600	16.4556	19,303.8500	19.3038	17.309	0	0	0
2020/03/18	R248	07/05/2020			Bond Future	11.9074	76.2677	12.3830	73.4194	3.994	0.0000	0.0000	94,914
2020/03/18	R248	07/05/2020	9.79	Put	Bond Future	15,579.4300	15.5794	18,427.6600	18.4277	18.282	0	0	0
2020/03/18	R248	07/05/2020	9.77	Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/03/18	R248	07/05/2020	10.70	Call	Bond Future	67.2200	0.0672	1.5500	0.0016	(97.694)	0	0	0
2020/03/18	R248	07/05/2020	10.70	Put	Bond Future	8,302.8700	8.3029	11,085.5300	11.0855	33.514	0	0	300
2020/03/18	R248	07/05/2020	9.78	Put	Bond Future	15,666.3900	15.6664	18,514.6300	18.5146	18.181	0	0	0
2020/03/18	R248	07/05/2020	10.20	Put	Bond Future	12,139.2200	12.1392	14,983.5200	14.9835	23.431	0	0	300
2020/03/18	R248	07/05/2020	9.69	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	300
2020/03/18	R248	07/05/2020	9.78	Call	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/03/18	R248	06/08/2020	11.80	Call	Bond Future	2,466.9100	2.4669	980.0000	0.9800	(60.274)	0	0	470
2020/03/18	R248	06/08/2020	10.35	Call	Bond Future	176.4300	0.1764	24.7300	0.0247	(85.983)	0	0	640
2020/03/18	R248	06/08/2020	11.85	Put	Bond Future	3,823.0800	3.8231	5,191.5900	5.1916	35.796	0	0	0
2020/03/18	R248	06/08/2020	9.00	Put	Bond Future	23,761.9500	23.7620	26,659.8700	26.6599	12.196	0	0	0
2020/03/18	R248	06/08/2020	10.20	Call	Bond Future	114.6600	0.1147	14.9900	0.0150	(86.927)	0	0	0
2020/03/18	R248	06/08/2020			Bond Future	12.0491	77.6235	12.5443	74.7248	4.110	0.0000	0.0000	530
2020/03/18	R248	06/08/2020	10.35	Put	Bond Future	11,968.3000	11.9683	14,715.2100	14.7152	22.952	0	0	0
2020/03/18	R248	06/08/2020	11.85	Call	Bond Future	2,596.0000	2.5960	1,065.9000	1.0659	(58.941)	0	0	0
2020/03/18	R248	06/08/2020	11.15	Put	Bond Future	6,873.5300	6.8735	8,987.2600	8.9873	30.752	0	0	0
2020/03/18	R248	06/08/2020	11.15	Call	Bond Future	1,023.9100	1.0239	239.0300	0.2390	(76.655)	0	0	0

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2020/03/18	R248	06/08/2020	10.85	Put	Bond Future	8,564.5400	8.5645	10,995.3000	10.9953	28.382	0	0	0
2020/03/18	R248	06/08/2020	10.85	Call	Bond Future	574.6200	0.5746	106.7700	0.1068	(81.419)	0	0	640
2020/03/18	R248	06/08/2020	9.25	Put	Bond Future	21,337.5700	21.3376	24,234.1200	24.2341	13.575	0	0	0
2020/03/18	R248	06/08/2020	9.25	Call	Bond Future	2.3500	0.0024	0.2900	0.0003	(87.660)	0	0	20,640
2020/03/18	R248	06/08/2020	10.18	Call	Bond Future	107.7500	0.1078	13.9900	0.0140	(87.016)	0	0	0
2020/03/18	R248	06/08/2020	10.18	Put	Bond Future	13,263.7000	13.2637	16,068.5500	16.0686	21.147	0	0	0
2020/03/18	R248	06/08/2020	11.80	Put	Bond Future	4,007.9800	4.0080	5,419.6800	5.4197	35.222	0	0	0
2020/03/18	R248	06/08/2020	9.00	Call	Bond Future	0.7700	0.0008	0.0800	0.0001	(89.610)	0	0	3,000
2020/03/18	R248	06/08/2020	10.20	Put	Bond Future	13,108.1700	13.1082	15,907.1100	15.9071	21.353	0	0	0
2020/03/18	R248	06/08/2020	11.10	Put	Bond Future	7,135.7800	7.1358	9,306.4800	9.3065	30.420	0	0	0
2020/03/18	R248	06/08/2020	11.10	Call	Bond Future	936.4200	0.9364	208.5100	0.2085	(77.733)	0	0	470
2020/03/18	R248	06/08/2020	10.19	Call	Bond Future	111.1400	0.1111	14.4900	0.0145	(86.962)	0	0	0
2020/03/18	R248	06/08/2020	10.19	Put	Bond Future	13,185.8100	13.1858	15,987.7700	15.9878	21.250	0	0	0
2020/03/18	R248	05/11/2020	10.02	Put	Bond Future	15,514.0400	15.5140	18,326.8900	18.3269	18.131	0	0	0
2020/03/18	R248	05/11/2020	10.03	Call	Bond Future	162.2900	0.1623	23.1100	0.0231	(85.760)	0	0	0
2020/03/18	R248	05/11/2020			Bond Future	12.1971	74.5385	12.7127	71.5898	4.227	0.0000	0.0000	0
2020/03/18	R248	05/11/2020	10.04	Call	Bond Future	166.3400	0.1663	23.7800	0.0238	(85.704)	0	0	0
2020/03/18	R248	05/11/2020	10.04	Put	Bond Future	15,355.4900	15.3555	18,161.6400	18.1616	18.275	0	0	0
2020/03/18	R248	05/11/2020	10.02	Call	Bond Future	158.3200	0.1583	22.4600	0.0225	(85.814)	0	0	0
2020/03/18	R248	05/11/2020	10.03	Put	Bond Future	15,434.6500	15.4346	18,244.1800	18.2442	18.203	0	0	0
2020/03/18	R248	04/02/2021	10.46	Call	Bond Future	633.1800	0.6332	169.1600	0.1692	(73.284)	0	0	0
2020/03/18	R248	04/02/2021	10.47	Put	Bond Future	13,310.9400	13.3109	15,840.4400	15.8404	19.003	0	0	0
2020/03/18	R248	04/02/2021			Bond Future	12.3577	75.8482	12.8958	72.8481	4.354	0.0000	0.0000	0
2020/03/18	R248	04/02/2021	10.46	Put	Bond Future	13,378.7500	13.3788	15,914.8800	15.9149	18.956	0	0	0
2020/03/18	R248	04/02/2021	10.47	Call	Bond Future	642.8900	0.6429	172.2400	0.1722	(73.208)	0	0	0
2020/03/18	R248	04/02/2021	10.48	Call	Bond Future	652.7100	0.6527	175.3700	0.1754	(73.132)	0	0	0
2020/03/18	R248	04/02/2021	10.48	Put	Bond Future	13,243.3700	13.2434	15,766.1800	15.7662	19.050	0	0	0

Total

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