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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/03/2020 TO 20/03/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	2025	07/05/2020		Bond Future	131.1716	131.1716	129.2961	129.2961	(1.430)	0.0000	0.0000	2,080
2020/03/20	2025	06/08/2020		Bond Future	132.0298	132.0298	130.1209	130.1209	(1.446)	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
2020/03/20	2025	05/11/2020			Bond Future	134.3589		132.4165		(1.446)	0.0000	0.0000	0
2020/03/20	2025	04/02/2021			Bond Future	135.2240		133.2472		(1.462)	0.0000	0.0000	0
2020/03/20	2029	07/05/2020			Bond Future	90.3558		89.4952		(0.953)	0.0000	0.0000	3,814
2020/03/20	2029	06/08/2020			Bond Future	91.9849		91.1089		(0.952)	0.0000	0.0000	0
2020/03/20	2029	05/11/2020			Bond Future	92.4643		91.5730		(0.964)	0.0000	0.0000	0
2020/03/20	2029	04/02/2021			Bond Future	94.1119		93.2048		(0.964)	0.0000	0.0000	0
2020/03/20	2030	07/05/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	2030	07/05/2020	8.78	Put	Bond Future	15,860.2300	15.8602	16,448.6000	16.4486	3.710	0	0	0
2020/03/20	2030	07/05/2020	8.85	Put	Bond Future	15,424.9400	15.4249	16,013.3100	16.0133	3.814	0	0	5,820
2020/03/20	2030	07/05/2020	8.45	Put	Bond Future	17,947.9500	17.9480	18,536.3200	18.5363	3.278	0	0	0
2020/03/20	2030	07/05/2020	9.19	Put	Bond Future	13,347.4100	13.3474	13,935.7800	13.9358	4.408	0	0	0
2020/03/20	2030	07/05/2020			Bond Future	11.6451	81.3302	11.7659	80.7419	1.037	0.0000	0.0000	104,519
2020/03/20	2030	07/05/2020	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	2030	07/05/2020	8.80	Put	Bond Future	15,735.6000	15.7356	16,323.9700	16.3240	3.739	0	0	0
2020/03/20	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/20	2030	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	2030	07/05/2020	8.79	Put	Bond Future	15,797.8900	15.7979	16,386.2600	16.3863	3.724	0	0	0
2020/03/20	2030	07/05/2020	8.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	2030	07/05/2020	8.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	2030	07/05/2020	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/20	2030	07/05/2020	8.90	Put	Bond Future	15,115.6100	15.1156	15,703.9800	15.7040	3.892	0	0	5,820
2020/03/20	2030	06/08/2020	10.70	Call	Bond Future	342.2200	0.3422	262.6800	0.2627	(23.242)	0	0	470
2020/03/20	2030	06/08/2020	10.00	Call	Bond Future	59.4000	0.0594	41.4800	0.0415	(30.168)	0	0	470
2020/03/20	2030	06/08/2020	10.05	Put	Bond Future	9,219.6400	9.2196	9,798.0100	9.7980	6.273	0	0	0
2020/03/20	2030	06/08/2020	9.75	Put	Bond Future	10,857.0600	10.8571	11,446.1100	11.4461	5.426	0	0	0
2020/03/20	2030	06/08/2020	9.42	Call	Bond Future	10.8500	0.0108	7.0300	0.0070	(35.207)	0	0	0
2020/03/20	2030	06/08/2020	9.11	Call	Bond Future	3.8100	0.0038	2.3700	0.0024	(37.795)	0	0	0
2020/03/20	2030	06/08/2020			Bond Future	11.8336	78.7671	11.9599	78.1685	1.067	0.0000	0.0000	325
2020/03/20	2030	06/08/2020	10.70	Put	Bond Future	6,001.8800	6.0019	6,521.0000	6.5210	8.649	0	0	0
2020/03/20	2030	06/08/2020	9.05	Put	Bond Future	14,908.1600	14.9082	15,505.6300	15.5056	4.008	0	0	0
2020/03/20	2030	06/08/2020	9.05	Call	Bond Future	3.0800	0.0031	1.8900	0.0019	(38.636)	0	0	450
2020/03/20	2030	06/08/2020	8.36	Put	Bond Future	19,165.8800	19.1659	19,764.4500	19.7644	3.123	0	0	0
2020/03/20	2030	06/08/2020	8.36	Call	Bond Future	0.2000	0.0002	0.1100	0.0001	(45.000)	0	0	800
2020/03/20	2030	06/08/2020	8.86	Put	Bond Future	16,055.2600	16.0553	16,653.3100	16.6533	3.725	0	0	0
2020/03/20	2030	06/08/2020	8.86	Call	Bond Future	1.5200	0.0015	0.9100	0.0009	(40.132)	0	0	800
2020/03/20	2030	06/08/2020	9.09	Call	Bond Future	3.5500	0.0036	2.2000	0.0022	(38.028)	0	0	0
2020/03/20	2030	06/08/2020	9.09	Put	Bond Future	14,669.1300	14.6691	15,266.4400	15.2664	4.072	0	0	0
2020/03/20	2030	06/08/2020	10.00	Put	Bond Future	9,487.1200	9.4871	10,067.8600	10.0679	6.121	0	0	0
2020/03/20	2030	06/08/2020	10.75	Call	Bond Future	380.3200	0.3803	293.7300	0.2937	(22.768)	0	0	0
2020/03/20	2030	06/08/2020	10.05	Call	Bond Future	68.3700	0.0684	48.0800	0.0481	(29.677)	0	0	0
2020/03/20	2030	06/08/2020	9.75	Call	Bond Future	29.7200	0.0297	20.1100	0.0201	(32.335)	0	0	450
2020/03/20	2030	06/08/2020	9.42	Put	Bond Future	12,730.8700	12.7309	13,325.7100	13.3257	4.672	0	0	800
2020/03/20	2030	06/08/2020	9.11	Put	Bond Future	14,549.9400	14.5499	15,147.1600	15.1472	4.105	0	0	0
2020/03/20	2030	06/08/2020	10.75	Put	Bond Future	5,779.0900	5.7791	6,291.1600	6.2912	8.861	0	0	0
2020/03/20	2030	06/08/2020	9.20	Put	Bond Future	14,016.3000	14.0163	14,613.0200	14.6130	4.257	0	0	0
2020/03/20	2030	06/08/2020	9.20	Call	Bond Future	5.2200	0.0052	3.2800	0.0033	(37.165)	0	0	323

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2020/03/20	2030	06/08/2020	8.50	Put	Bond Future	18,281.4500		18.2814	18,879.9500	18.8799	3.274	0	0	0
2020/03/20	2030	06/08/2020	8.50	Call	Bond Future	0.3600		0.0004	0.2000	0.0002	(44.444)	0	0	323
2020/03/20	2030	06/08/2020	9.10	Call	Bond Future	3.6800		0.0037	2.2800	0.0023	(38.043)	0	0	0
2020/03/20	2030	06/08/2020	9.10	Put	Bond Future	14,609.5100		14.6095	15,206.7700	15.2068	4.088	0	0	0
2020/03/20	2030	05/11/2020	8.10	Put	Bond Future	21,419.4200		21.4194	22,028.2600	22.0283	2.842	0	0	0
2020/03/20	2030	05/11/2020	8.73	Call	Bond Future	2.5300		0.0025	1.6400	0.0016	(35.178)	0	0	3,000
2020/03/20	2030	05/11/2020	10.06	Put	Bond Future	9,955.0800		9.9551	10,539.2400	10.5392	5.868	0	0	1,000
2020/03/20	2030	05/11/2020	9.39	Put	Bond Future	13,622.4700		13.6225	14,225.8800	14.2259	4.430	0	0	0
2020/03/20	2030	05/11/2020	9.38	Call	Bond Future	17.4800		0.0175	12.0800	0.0121	(30.892)	0	0	0
2020/03/20	2030	05/11/2020			Bond Future	12.0207		80.1376	12.1526	79.5287	1.097	0.0000	0.0000	0
2020/03/20	2030	05/11/2020	9.61	Call	Bond Future	31.9900		0.0320	22.6000	0.0226	(29.353)	0	0	0
2020/03/20	2030	05/11/2020	9.61	Put	Bond Future	12,384.4200		12.3844	12,983.9800	12.9840	4.841	0	0	3,000
2020/03/20	2030	05/11/2020	8.85	Put	Bond Future	16,778.8500		16.7788	17,386.5200	17.3865	3.622	0	0	0
2020/03/20	2030	05/11/2020	8.85	Call	Bond Future	3.7100		0.0037	2.4300	0.0024	(34.501)	0	0	3,000
2020/03/20	2030	05/11/2020	8.34	Put	Bond Future	19,902.3300		19.9023	20,511.0300	20.5110	3.058	0	0	0
2020/03/20	2030	05/11/2020	8.34	Call	Bond Future	0.6700		0.0007	0.4200	0.0004	(37.313)	0	0	1,000
2020/03/20	2030	05/11/2020	9.04	Put	Bond Future	15,650.1400		15.6501	16,256.8800	16.2569	3.877	0	0	0
2020/03/20	2030	05/11/2020	9.04	Call	Bond Future	6.6400		0.0066	4.4300	0.0044	(33.283)	0	0	1,000
2020/03/20	2030	05/11/2020	9.86	Put	Bond Future	11,015.5900		11.0156	11,608.2600	11.6083	5.380	0	0	14,160
2020/03/20	2030	05/11/2020	8.36	Put	Bond Future	19,777.2800		19.7773	20,385.9600	20.3860	3.078	0	0	0
2020/03/20	2030	05/11/2020	8.10	Call	Bond Future	0.2800		0.0003	0.1700	0.0002	(39.286)	0	0	3,000
2020/03/20	2030	05/11/2020	8.73	Put	Bond Future	17,501.5500		17.5015	18,109.6100	18.1096	3.474	0	0	0
2020/03/20	2030	05/11/2020	9.23	Put	Bond Future	14,540.9000		14.5409	15,146.1700	15.1462	4.163	0	0	0
2020/03/20	2030	05/11/2020	10.06	Call	Bond Future	94.8100		0.0948	70.0200	0.0700	(26.147)	0	0	0
2020/03/20	2030	05/11/2020	10.37	Put	Bond Future	8,392.4600		8.3925	8,955.1900	8.9552	6.705	0	0	15,947
2020/03/20	2030	05/11/2020	9.39	Call	Bond Future	17.9600		0.0180	12.4200	0.0124	(30.846)	0	0	0
2020/03/20	2030	05/11/2020	9.38	Put	Bond Future	13,679.4400		13.6794	14,282.9900	14.2830	4.412	0	0	0
2020/03/20	2030	05/11/2020	9.86	Call	Bond Future	58.9600		0.0590	42.6800	0.0427	(27.612)	0	0	0
2020/03/20	2030	05/11/2020	8.36	Call	Bond Future	0.7200		0.0007	0.4500	0.0005	(37.500)	0	0	14,160
2020/03/20	2030	05/11/2020	8.86	Put	Bond Future	16,718.9700		16.7190	17,326.6000	17.3266	3.634	0	0	0
2020/03/20	2030	05/11/2020	8.86	Call	Bond Future	3.8300		0.0038	2.5100	0.0025	(34.465)	0	0	14,160
2020/03/20	2030	05/11/2020	9.23	Call	Bond Future	11.5300		0.0115	7.8500	0.0079	(31.917)	0	0	3,000
2020/03/20	2030	05/11/2020	10.47	Call	Bond Future	244.4300		0.2444	189.0600	0.1891	(22.653)	0	0	0
2020/03/20	2030	05/11/2020	10.47	Put	Bond Future	7,912.0500		7.9121	8,465.6300	8.4656	6.997	0	0	3,000
2020/03/20	2030	05/11/2020	8.53	Put	Bond Future	18,722.7900		18.7228	19,331.2600	19.3313	3.250	0	0	0
2020/03/20	2030	05/11/2020	8.53	Call	Bond Future	1.3000		0.0013	0.8200	0.0008	(36.923)	0	0	15,947
2020/03/20	2030	05/11/2020	9.03	Put	Bond Future	15,709.0600		15.7091	16,315.8700	16.3159	3.863	0	0	0
2020/03/20	2030	05/11/2020	9.03	Call	Bond Future	6.4400		0.0064	4.3000	0.0043	(33.230)	0	0	15,947
2020/03/20	2030	05/11/2020	10.37	Call	Bond Future	196.7500		0.1968	150.5300	0.1505	(23.492)	0	0	0
2020/03/20	2030	05/11/2020	9.40	Call	Bond Future	18.4500		0.0185	12.7700	0.0128	(30.786)	0	0	0
2020/03/20	2030	05/11/2020	9.40	Put	Bond Future	13,565.5600		13.5656	14,168.8300	14.1688	4.447	0	0	0
2020/03/20	2030	04/02/2021	9.12	Call	Bond Future	27.3500		0.0273	20.1500	0.0202	(26.325)	0	0	1,000
2020/03/20	2030	04/02/2021	8.36	Call	Bond Future	4.5300		0.0045	3.1600	0.0032	(30.243)	0	0	800
2020/03/20	2030	04/02/2021	9.16	Call	Bond Future	29.8100		0.0298	22.0200	0.0220	(26.132)	0	0	0
2020/03/20	2030	04/02/2021	9.15	Put	Bond Future	15,746.3700		15.7464	16,358.2700	16.3583	3.886	0	0	0
2020/03/20	2030	04/02/2021			Bond Future	12.2267		77.5396	12.3646	76.9201	1.128	0.0000	0.0000	0
2020/03/20	2030	04/02/2021	8.37	Put	Bond Future	20,357.2500		20.3572	20,975.3800	20.9754	3.036	0	0	0
2020/03/20	2030	04/02/2021	8.37	Call	Bond Future	4.6500		0.0047	3.2500	0.0033	(30.108)	0	0	1,000

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2020/03/20	2030	04/02/2021	9.17	Call	Bond Future	30.4500	0.0304	22.5100	0.0225	(26.076)	0	0	0
2020/03/20	2030	04/02/2021	9.17	Put	Bond Future	15,632.5800	15.6326	16,244.1700	16.2442	3.912	0	0	0
2020/03/20	2030	04/02/2021	9.12	Put	Bond Future	15,917.5100	15.9175	16,529.8400	16.5298	3.847	0	0	0
2020/03/20	2030	04/02/2021	8.36	Put	Bond Future	20,418.4700	20.4185	21,036.6300	21.0366	3.027	0	0	0
2020/03/20	2030	04/02/2021	9.16	Put	Bond Future	15,689.4500	15.6894	16,301.1900	16.3012	3.899	0	0	0
2020/03/20	2030	04/02/2021	9.15	Call	Bond Future	29.1700	0.0292	21.5400	0.0215	(26.157)	0	0	0
2020/03/20	2030	04/02/2021	8.86	Put	Bond Future	17,422.0400	17.4220	18,037.3400	18.0373	3.532	0	0	0
2020/03/20	2030	04/02/2021	8.86	Call	Bond Future	15.3100	0.0153	11.0800	0.0111	(27.629)	0	0	800
2020/03/20	2030	04/02/2021	10.20	Call	Bond Future	211.6500	0.2116	167.1700	0.1672	(21.016)	0	0	0
2020/03/20	2030	04/02/2021	10.20	Put	Bond Future	10,129.4100	10.1294	10,704.4600	10.7045	5.677	0	0	1,800
2020/03/20	2032	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	2032	07/05/2020	9.54	Put	Bond Future	15,274.7100	15.2747	15,807.7200	15.8077	3.489	0	0	3,000
2020/03/20	2032	07/05/2020	8.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/03/20	2032	07/05/2020	9.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/20	2032	07/05/2020	12.1750		Bond Future	76.5999	12.2803	76.0669	0.865	0.0000	0.0000	81,944	
2020/03/20	2032	07/05/2020	9.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/03/20	2032	07/05/2020	9.17	Put	Bond Future	17,754.2000	17.7542	18,287.2100	18.2872	3.002	0	0	0
2020/03/20	2032	07/05/2020	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	2032	07/05/2020	9.00	Put	Bond Future	18,924.4400	18.9244	19,457.4500	19.4574	2.817	0	0	0
2020/03/20	2032	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/20	2032	07/05/2020	9.50	Put	Bond Future	15,538.3800	15.5384	16,071.3900	16.0714	3.430	0	0	0
2020/03/20	2032	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/20	2032	07/05/2020	9.30	Put	Bond Future	16,872.6000	16.8726	17,405.6100	17.4056	3.159	0	0	0
2020/03/20	2032	07/05/2020	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/20	2032	07/05/2020	9.19	Put	Bond Future	17,617.8200	17.6178	18,150.8300	18.1508	3.025	0	0	0
2020/03/20	2032	07/05/2020	8.82	Put	Bond Future	20,185.4000	20.1854	20,718.4100	20.7184	2.641	0	0	0
2020/03/20	2032	07/05/2020	9.20	Put	Bond Future	17,549.7300	17.5497	18,082.7400	18.0827	3.037	0	0	0
2020/03/20	2032	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	2032	07/05/2020	9.18	Put	Bond Future	17,685.9700	17.6860	18,218.9800	18.2190	3.014	0	0	0
2020/03/20	2032	06/08/2020	8.79	Put	Bond Future	21,156.0700	21.1561	21,698.3900	21.6984	2.563	0	0	0
2020/03/20	2032	06/08/2020	9.29	Put	Bond Future	17,739.0500	17.7390	18,280.9100	18.2809	3.055	0	0	0
2020/03/20	2032	06/08/2020	9.46	Put	Bond Future	16,615.8300	16.6158	17,157.2600	17.1573	3.259	0	0	0
2020/03/20	2032	06/08/2020	9.45	Call	Bond Future	2.7600	0.0028	1.8200	0.0018	(34.058)	0	0	0
2020/03/20	2032	06/08/2020			Bond Future	12.3641	77.9621	12.4739	77.4197	0.888	0.0000	0.0000	300
2020/03/20	2032	06/08/2020	9.91	Call	Bond Future	13.0000	0.0130	9.0400	0.0090	(30.462)	0	0	0
2020/03/20	2032	06/08/2020	9.91	Put	Bond Future	13,737.7800	13.7378	14,276.2200	14.2762	3.919	0	0	800
2020/03/20	2032	06/08/2020	8.79	Call	Bond Future	0.2000	0.0002	0.1200	0.0001	(40.000)	0	0	800
2020/03/20	2032	06/08/2020	9.29	Call	Bond Future	1.5300	0.0015	0.9900	0.0010	(35.294)	0	0	800
2020/03/20	2032	06/08/2020	9.46	Call	Bond Future	2.8600	0.0029	1.8900	0.0019	(33.916)	0	0	0
2020/03/20	2032	06/08/2020	9.45	Put	Bond Future	16,681.3600	16.6814	17,222.8200	17.2228	3.246	0	0	0
2020/03/20	2032	06/08/2020	9.47	Call	Bond Future	2.9700	0.0030	1.9600	0.0020	(34.007)	0	0	0
2020/03/20	2032	06/08/2020	9.47	Put	Bond Future	16,550.3700	16.5504	17,091.7600	17.0918	3.271	0	0	0
2020/03/20	2032	05/11/2020	9.61	Put	Bond Future	16,469.7400	16.4697	17,018.4800	17.0185	3.332	0	0	0
2020/03/20	2032	05/11/2020	10.99	Call	Bond Future	273.9500	0.2739	220.6600	0.2207	(19.452)	0	0	0
2020/03/20	2032	05/11/2020	9.44	Put	Bond Future	17,561.7500	17.5617	18,111.5700	18.1116	3.131	0	0	0
2020/03/20	2032	05/11/2020	11.08	Call	Bond Future	329.1700	0.3292	267.2800	0.2673	(18.802)	0	0	0
2020/03/20	2032	05/11/2020	9.77	Put	Bond Future	15,460.1800	15.4602	16,007.4500	16.0074	3.540	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
2020/03/20	2032	05/11/2020			Bond Future	12.5605	75.1612	12.6750	74.6095	0.912	0.0000	0.0000	0
2020/03/20	2032	05/11/2020	10.99	Put	Bond Future	8,464.2100	8.4642	8,962.6400	8.9626	5.889	0	0	3,000
2020/03/20	2032	05/11/2020	9.76	Call	Bond Future	16.0600	0.0161	11.7100	0.0117	(27.086)	0	0	0
2020/03/20	2032	05/11/2020	9.76	Put	Bond Future	15,522.7500	15.5228	16,070.1200	16.0701	3.526	0	0	0
2020/03/20	2032	05/11/2020	9.11	Call	Bond Future	2.3600	0.0024	1.6300	0.0016	(30.932)	0	0	3,000
2020/03/20	2032	05/11/2020	9.61	Call	Bond Future	10.6300	0.0106	7.6500	0.0077	(28.034)	0	0	3,000
2020/03/20	2032	05/11/2020	9.44	Call	Bond Future	6.5200	0.0065	4.6200	0.0046	(29.141)	0	0	1,000
2020/03/20	2032	05/11/2020	11.08	Put	Bond Future	8,016.8400	8.0168	8,506.6700	8.5067	6.110	0	0	1,000
2020/03/20	2032	05/11/2020	9.77	Call	Bond Future	16.4900	0.0165	12.0400	0.0120	(26.986)	0	0	0
2020/03/20	2032	05/11/2020	9.11	Put	Bond Future	19,737.2500	19.7372	20,288.2400	20.2882	2.792	0	0	0
2020/03/20	2032	05/11/2020	8.94	Put	Bond Future	20,886.4900	20.8865	21,437.7800	21.4378	2.639	0	0	0
2020/03/20	2032	05/11/2020	8.94	Call	Bond Future	1.3500	0.0014	0.9200	0.0009	(31.852)	0	0	1,000
2020/03/20	2032	05/11/2020	9.75	Call	Bond Future	15.6300	0.0156	11.3800	0.0114	(27.191)	0	0	0
2020/03/20	2032	05/11/2020	9.75	Put	Bond Future	15,585.3900	15.5854	16,132.8600	16.1329	3.513	0	0	0
2020/03/20	2032	04/02/2021	10.82	Put	Bond Future	10,388.9800	10.3890	10,898.0200	10.8980	4.900	0	0	800
2020/03/20	2032	04/02/2021	9.29	Call	Bond Future	17.3400	0.0173	13.2700	0.0133	(23.472)	0	0	800
2020/03/20	2032	04/02/2021	9.63	Call	Bond Future	36.1400	0.0361	28.1800	0.0282	(22.025)	0	0	0
2020/03/20	2032	04/02/2021			Bond Future	12.7711	76.4823	12.8906	75.9210	0.936	0.0000	0.0000	0
2020/03/20	2032	04/02/2021	8.79	Put	Bond Future	22,710.4400	22.7104	23,270.3600	23.2704	2.465	0	0	0
2020/03/20	2032	04/02/2021	8.79	Call	Bond Future	5.2600	0.0053	3.9100	0.0039	(25.665)	0	0	800
2020/03/20	2032	04/02/2021	9.61	Call	Bond Future	34.6700	0.0347	27.0100	0.0270	(22.094)	0	0	0
2020/03/20	2032	04/02/2021	9.61	Put	Bond Future	17,348.0800	17.3481	17,901.6900	17.9017	3.191	0	0	0
2020/03/20	2032	04/02/2021	10.82	Call	Bond Future	308.0800	0.3081	255.8500	0.2559	(16.953)	0	0	0
2020/03/20	2032	04/02/2021	9.29	Put	Bond Future	19,385.1300	19.3851	19,942.3300	19.9423	2.874	0	0	0
2020/03/20	2032	04/02/2021	9.63	Put	Bond Future	17,223.2100	17.2232	17,776.5200	17.7765	3.213	0	0	0
2020/03/20	2032	04/02/2021	9.62	Call	Bond Future	35.4000	0.0354	27.5900	0.0276	(22.062)	0	0	0
2020/03/20	2032	04/02/2021	9.62	Put	Bond Future	17,285.6100	17.2856	17,839.0700	17.8391	3.202	0	0	0
2020/03/20	2033	07/05/2020			Bond Future	89.0456	89.0456	86.6575	86.6575	(2.682)	0.0000	0.0000	7,142
2020/03/20	2033	06/08/2020			Bond Future	90.6511	90.6511	88.2201	88.2201	(2.682)	0.0000	0.0000	0
2020/03/20	2033	05/11/2020			Bond Future	91.0287	91.0287	88.5550	88.5550	(2.718)	0.0000	0.0000	0
2020/03/20	2033	04/02/2021			Bond Future	92.6507	92.6507	90.1330	90.1330	(2.717)	0.0000	0.0000	0
2020/03/20	2037	07/05/2020	9.60	Put	Bond Future	18,993.3700	18.9934	19,715.9300	19.7159	3.804	0	0	0
2020/03/20	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	2037	07/05/2020	9.70	Put	Bond Future	18,229.8300	18.2298	18,952.3900	18.9524	3.964	0	0	0
2020/03/20	2037	07/05/2020			Bond Future	12.5502	74.2948	12.6861	73.5722	1.083	0.0000	0.0000	81,446
2020/03/20	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	2037	07/05/2020	9.59	Put	Bond Future	19,070.2500	19.0703	19,792.8100	19.7928	3.789	0	0	0
2020/03/20	2037	07/05/2020	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/20	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	2037	07/05/2020	9.61	Put	Bond Future	18,916.5800	18.9166	19,639.1400	19.6391	3.820	0	0	0
2020/03/20	2037	07/05/2020	10.00	Put	Bond Future	15,996.0000	15.9960	16,718.5600	16.7186	4.517	0	0	0
2020/03/20	2037	07/05/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/20	2037	06/08/2020	9.88	Put	Bond Future	17,804.6200	17.8046	18,538.5400	18.5385	4.122	0	0	0
2020/03/20	2037	06/08/2020			Bond Future	12.7374	71.3560	12.8792	70.6207	1.113	0.0000	0.0000	300
2020/03/20	2037	06/08/2020	9.87	Call	Bond Future	3.3100	0.0033	1.9700	0.0020	(40.483)	0	0	0
2020/03/20	2037	06/08/2020	9.87	Put	Bond Future	17,878.3200	17.8783	18,612.2800	18.6123	4.105	0	0	0

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2020/03/20	2037	06/08/2020	9.88	Call	Bond Future	3.4300	0.0034	2.0500	0.0021	(40.233)	0	0	0
2020/03/20	2037	06/08/2020	9.86	Call	Bond Future	3.1900	0.0032	1.9000	0.0019	(40.439)	0	0	0
2020/03/20	2037	06/08/2020	9.86	Put	Bond Future	17,952.1000	17.9521	18,686.1100	18.6861	4.089	0	0	0
2020/03/20	2037	05/11/2020	10.18	Call	Bond Future	22.6500	0.0227	15.4800	0.0155	(31.656)	0	0	0
2020/03/20	2037	05/11/2020	10.17	Put	Bond Future	16,618.3700	16.6184	17,359.3400	17.3593	4.459	0	0	0
2020/03/20	2037	05/11/2020			Bond Future	12.9207	72.5974	13.0683	71.8495	1.143	0.0000	0.0000	0
2020/03/20	2037	05/11/2020	10.19	Call	Bond Future	23.2500	0.0233	15.9100	0.0159	(31.570)	0	0	0
2020/03/20	2037	05/11/2020	10.19	Put	Bond Future	16,478.0600	16.4781	17,218.6900	17.2187	4.495	0	0	0
2020/03/20	2037	05/11/2020	10.17	Call	Bond Future	22.0500	0.0221	15.0500	0.0150	(31.746)	0	0	0
2020/03/20	2037	05/11/2020	10.18	Put	Bond Future	16,548.1700	16.5482	17,288.9700	17.2890	4.477	0	0	0
2020/03/20	2037	04/02/2021	13.73	Call	Bond Future	5,272.0900	5.2721	4,782.2500	4.7823	(9.291)	0	0	0
2020/03/20	2037	04/02/2021	10.35	Call	Bond Future	94.6200	0.0946	71.6900	0.0717	(24.234)	0	0	0
2020/03/20	2037	04/02/2021	10.27	Call	Bond Future	81.5100	0.0815	61.4500	0.0614	(24.610)	0	0	0
2020/03/20	2037	04/02/2021	10.85	Call	Bond Future	223.8300	0.2238	174.9100	0.1749	(21.856)	0	0	0
2020/03/20	2037	04/02/2021	10.28	Put	Bond Future	16,848.8400	16.8488	17,589.4800	17.5895	4.396	0	0	0
2020/03/20	2037	04/02/2021			Bond Future	13.1200	69.6163	13.2740	68.8552	1.174	0.0000	0.0000	0
2020/03/20	2037	04/02/2021	11.97	Put	Bond Future	7,286.8700	7.2869	7,862.8600	7.8629	7.904	0	0	0
2020/03/20	2037	04/02/2021	11.97	Call	Bond Future	1,161.1900	1.1612	976.1300	0.9761	(15.937)	0	0	300
2020/03/20	2037	04/02/2021	9.65	Put	Bond Future	21,340.4900	21.3405	22,095.2000	22.0952	3.537	0	0	0
2020/03/20	2037	04/02/2021	9.65	Call	Bond Future	22.9000	0.0229	16.5600	0.0166	(27.686)	0	0	72
2020/03/20	2037	04/02/2021	13.73	Put	Bond Future	2,334.7300	2.3347	2,605.9400	2.6059	11.616	0	0	300
2020/03/20	2037	04/02/2021	10.35	Put	Bond Future	16,375.7700	16.3758	17,113.8900	17.1139	4.507	0	0	72
2020/03/20	2037	04/02/2021	11.90	Call	Bond Future	1,064.0100	1.0640	890.6100	0.8906	(16.297)	0	0	0
2020/03/20	2037	04/02/2021	10.27	Put	Bond Future	16,916.8600	16.9169	17,657.8500	17.6579	4.380	0	0	0
2020/03/20	2037	04/02/2021	10.85	Put	Bond Future	13,159.4800	13.1595	13,871.6100	13.8716	5.412	0	0	72
2020/03/20	2037	04/02/2021	10.28	Call	Bond Future	83.0600	0.0831	62.6500	0.0626	(24.573)	0	0	0
2020/03/20	2037	04/02/2021	10.48	Put	Bond Future	15,511.6600	15.5117	16,244.4400	16.2444	4.724	0	0	0
2020/03/20	2037	04/02/2021	10.48	Call	Bond Future	119.7500	0.1197	91.4800	0.0915	(23.608)	0	0	240
2020/03/20	2037	04/02/2021	11.90	Put	Bond Future	7,589.5500	7.5896	8,177.2000	8.1772	7.743	0	0	240
2020/03/20	2037	04/02/2021	10.29	Call	Bond Future	84.6300	0.0846	63.8800	0.0639	(24.518)	0	0	0
2020/03/20	2037	04/02/2021	10.29	Put	Bond Future	16,780.9300	16.7809	17,521.2300	17.5212	4.412	0	0	0
2020/03/20	2038	07/05/2020			Bond Future	96.4553	96.4553	94.1592	94.1592	(2.381)	0.0000	0.0000	11,477
2020/03/20	2038	06/08/2020			Bond Future	96.4994	96.4994	94.1620	94.1620	(2.422)	0.0000	0.0000	0
2020/03/20	2038	05/11/2020			Bond Future	98.2015	98.2015	95.8231	95.8231	(2.422)	0.0000	0.0000	0
2020/03/20	2038	04/02/2021			Bond Future	98.2310	98.2310	95.8103	95.8103	(2.464)	0.0000	0.0000	0
2020/03/20	2040	07/05/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	2040	07/05/2020	9.75	Put	Bond Future	20,005.9900	20.0060	20,645.3900	20.6454	3.196	0	0	0
2020/03/20	2040	07/05/2020	12.20	Call	Bond Future	0.0000	0.0000	399.6200	0.3996	100.000	0	0	325
2020/03/20	2040	07/05/2020	11.10	Put	Bond Future	9,849.6400	9.8496	10,487.3200	10.4873	6.474	0	0	0
2020/03/20	2040	07/05/2020	9.85	Put	Bond Future	19,187.3900	19.1874	19,826.7900	19.8268	3.332	0	0	0
2020/03/20	2040	07/05/2020			Bond Future	12.6909	75.9742	12.8065	75.3348	0.911	0.0000	0.0000	64,968
2020/03/20	2040	07/05/2020	9.74	Put	Bond Future	20,088.4700	20.0885	20,727.8700	20.7279	3.183	0	0	0
2020/03/20	2040	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	2040	07/05/2020	12.70	Put	Bond Future	0.0000	0.0000	1,968.4300	1.9684	100.000	0	0	0
2020/03/20	2040	07/05/2020	12.70	Call	Bond Future	0.0000	0.0000	1,379.6100	1.3796	100.000	0	0	325
2020/03/20	2040	07/05/2020	10.00	Put	Bond Future	17,980.5000	17.9805	18,619.9000	18.6199	3.556	0	0	0

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2020/03/20	2040	07/05/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/03/20	2040	07/05/2020	9.50	Put	Bond Future	22,102.9100	22.1029	22,742.3100	22.7423	2.893	0	0	0
2020/03/20	2040	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/03/20	2040	07/05/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	2040	07/05/2020	12.20	Put	Bond Future	0.0000	0.0000	3,862.9500	3.8630	100.000	0	0	0
2020/03/20	2040	07/05/2020	11.10	Call	Bond Future	3.2200	0.0032	1.5000	0.0015	(53.416)	0	0	450
2020/03/20	2040	07/05/2020	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/20	2040	07/05/2020	9.73	Put	Bond Future	20,171.0700	20.1711	20,810.4700	20.8105	3.170	0	0	0
2020/03/20	2040	07/05/2020	11.80	Put	Bond Future	5,410.7200	5.4107	5,996.7800	5.9968	10.831	0	0	0
2020/03/20	2040	07/05/2020	11.80	Call	Bond Future	149.6600	0.1497	96.3200	0.0963	(35.641)	0	0	450
2020/03/20	2040	07/05/2020	10.15	Put	Bond Future	16,798.3000	16.7983	17,437.7000	17.4377	3.806	0	0	0
2020/03/20	2040	07/05/2020	10.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/20	2040	06/08/2020	10.85	Call	Bond Future	46.4500	0.0464	32.8100	0.0328	(29.365)	0	0	0
2020/03/20	2040	06/08/2020	11.26	Put	Bond Future	9,935.2500	9.9352	10,546.8600	10.5469	6.156	0	0	517
2020/03/20	2040	06/08/2020	10.03	Call	Bond Future	3.1000	0.0031	1.9700	0.0020	(36.452)	0	0	0
2020/03/20	2040	06/08/2020	10.04	Call	Bond Future	3.2200	0.0032	2.0500	0.0021	(36.335)	0	0	0
2020/03/20	2040	06/08/2020	10.02	Put	Bond Future	18,812.8900	18.8129	19,462.4400	19.4624	3.453	0	0	0
2020/03/20	2040	06/08/2020			Bond Future	12.8797	72.8147	13.0003	72.1641	0.937	0.0000	0.0000	600
2020/03/20	2040	06/08/2020	10.04	Put	Bond Future	18,655.1500	18.6552	19,304.6200	19.3046	3.481	0	0	0
2020/03/20	2040	06/08/2020	10.02	Call	Bond Future	2.9800	0.0030	1.8900	0.0019	(36.577)	0	0	0
2020/03/20	2040	06/08/2020	10.85	Put	Bond Future	12,647.2100	12.6472	13,284.2100	13.2842	5.037	0	0	12,538
2020/03/20	2040	06/08/2020	11.26	Call	Bond Future	155.8900	0.1559	116.8600	0.1169	(25.037)	0	0	0
2020/03/20	2040	06/08/2020	10.79	Put	Bond Future	13,065.8200	13.0658	13,704.7900	13.7048	4.890	0	0	800
2020/03/20	2040	06/08/2020	9.57	Put	Bond Future	22,481.9400	22.4819	23,132.3900	23.1324	2.893	0	0	0
2020/03/20	2040	06/08/2020	10.03	Put	Bond Future	18,733.9700	18.7340	19,383.4800	19.3835	3.467	0	0	0
2020/03/20	2040	06/08/2020	10.79	Call	Bond Future	39.1000	0.0391	27.4300	0.0274	(29.847)	0	0	0
2020/03/20	2040	06/08/2020	9.57	Call	Bond Future	0.4700	0.0005	0.2800	0.0003	(40.426)	0	0	800
2020/03/20	2040	06/08/2020	10.07	Put	Bond Future	18,419.3700	18.4194	19,068.7100	19.0687	3.525	0	0	0
2020/03/20	2040	06/08/2020	10.07	Call	Bond Future	3.6000	0.0036	2.3000	0.0023	(36.111)	0	0	800
2020/03/20	2040	05/11/2020	10.23	Call	Bond Future	18.2900	0.0183	13.1300	0.0131	(28.212)	0	0	2,000
2020/03/20	2040	05/11/2020	11.70	Put	Bond Future	8,421.4200	8.4214	8,987.2900	8.9873	6.719	0	0	2,000
2020/03/20	2040	05/11/2020	10.00	Call	Bond Future	9.4600	0.0095	6.6500	0.0067	(29.704)	0	0	2,000
2020/03/20	2040	05/11/2020	9.50	Call	Bond Future	1.9000	0.0019	1.2800	0.0013	(32.632)	0	0	2,000
2020/03/20	2040	05/11/2020	10.30	Call	Bond Future	22.1600	0.0222	16.0100	0.0160	(27.753)	0	0	0
2020/03/20	2040	05/11/2020			Bond Future	13.0642	74.0815	13.1899	73.4196	0.962	0.0000	0.0000	0
2020/03/20	2040	05/11/2020	10.23	Put	Bond Future	18,146.6700	18.1467	18,803.3600	18.8034	3.619	0	0	0
2020/03/20	2040	05/11/2020	9.73	Put	Bond Future	22,096.1600	22.0962	22,756.7200	22.7567	2.989	0	0	0
2020/03/20	2040	05/11/2020	9.73	Call	Bond Future	4.1000	0.0041	2.8100	0.0028	(31.463)	0	0	2,000
2020/03/20	2040	05/11/2020	10.30	Put	Bond Future	17,616.7200	17.6167	18,272.4200	18.2724	3.722	0	0	0
2020/03/20	2040	05/11/2020	11.70	Call	Bond Future	523.1800	0.5232	427.2000	0.4272	(18.346)	0	0	0
2020/03/20	2040	05/11/2020	10.00	Put	Bond Future	19,927.7700	19.9278	20,586.8100	20.5868	3.307	0	0	0
2020/03/20	2040	05/11/2020	9.50	Put	Bond Future	24,009.9300	24.0099	24,671.1600	24.6712	2.754	0	0	0
2020/03/20	2040	05/11/2020	10.31	Call	Bond Future	22.7700	0.0228	16.4600	0.0165	(27.712)	0	0	0
2020/03/20	2040	05/11/2020	10.32	Put	Bond Future	17,466.3500	17.4663	18,121.7300	18.1217	3.752	0	0	0
2020/03/20	2040	05/11/2020	11.50	Call	Bond Future	352.4500	0.3524	282.4400	0.2824	(19.864)	0	0	0
2020/03/20	2040	05/11/2020	11.50	Put	Bond Future	9,529.0700	9.5291	10,120.9100	10.1209	6.211	0	0	2,000
2020/03/20	2040	05/11/2020	10.31	Put	Bond Future	17,541.4800	17.5415	18,197.0200	18.1970	3.737	0	0	0
2020/03/20	2040	05/11/2020	10.32	Call	Bond Future	23.3900	0.0234	16.9200	0.0169	(27.661)	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
2020/03/20	2040	04/02/2021	9.49	Call	Bond Future	12.2300	0.0122	9.1400	0.0091	(25.266)	0	0	500
2020/03/20	2040	04/02/2021	9.57	Put	Bond Future	24,412.2700	24.4123	25,081.9600	25.0820	2.743	0	0	0
2020/03/20	2040	04/02/2021	10.07	Put	Bond Future	20,409.1300	20.4091	21,072.3300	21.0723	3.250	0	0	0
2020/03/20	2040	04/02/2021	10.42	Put	Bond Future	17,787.9200	17.7879	18,442.3400	18.4423	3.679	0	0	0
2020/03/20	2040	04/02/2021			Bond Future	13.2649	70.8759	13.3962	70.2025	0.990	0.0000	0.0000	0
2020/03/20	2040	04/02/2021	11.74	Call	Bond Future	782.3700	0.7824	664.5200	0.6645	(15.063)	0	0	0
2020/03/20	2040	04/02/2021	11.74	Put	Bond Future	9,464.0100	9.4640	10,019.5300	10.0195	5.870	0	0	800
2020/03/20	2040	04/02/2021	10.07	Call	Bond Future	44.9800	0.0450	34.8100	0.0348	(22.610)	0	0	800
2020/03/20	2040	04/02/2021	10.41	Call	Bond Future	88.2500	0.0882	69.6200	0.0696	(21.110)	0	0	0
2020/03/20	2040	04/02/2021	10.41	Put	Bond Future	17,860.6900	17.8607	18,515.4300	18.5154	3.666	0	0	0
2020/03/20	2040	04/02/2021	9.49	Put	Bond Future	25,080.7800	25.0808	25,751.0600	25.7511	2.672	0	0	0
2020/03/20	2040	04/02/2021	9.57	Call	Bond Future	14.8100	0.0148	11.1300	0.0111	(24.848)	0	0	800
2020/03/20	2040	04/02/2021	10.42	Call	Bond Future	89.9400	0.0899	70.9900	0.0710	(21.070)	0	0	0
2020/03/20	2040	04/02/2021	11.57	Call	Bond Future	609.0800	0.6091	512.1600	0.5122	(15.913)	0	0	0
2020/03/20	2040	04/02/2021	11.57	Put	Bond Future	10,366.8300	10.3668	10,943.2800	10.9433	5.561	0	0	500
2020/03/20	2040	04/02/2021	10.24	Put	Bond Future	19,117.0700	19.1171	19,776.5600	19.7766	3.450	0	0	0
2020/03/20	2040	04/02/2021	10.24	Call	Bond Future	63.5100	0.0635	49.6300	0.0496	(21.855)	0	0	500
2020/03/20	2040	04/02/2021	10.40	Call	Bond Future	86.6000	0.0866	68.2800	0.0683	(21.155)	0	0	0
2020/03/20	2040	04/02/2021	10.40	Put	Bond Future	17,933.6000	17.9336	18,588.6500	18.5887	3.653	0	0	0
2020/03/20	2044	07/05/2020	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	2044	07/05/2020	9.79	Put	Bond Future	20,126.7200	20.1267	20,700.1000	20.7001	2.849	0	0	0
2020/03/20	2044	07/05/2020	9.45	Put	Bond Future	23,071.4900	23.0715	23,644.8700	23.6449	2.485	0	0	0
2020/03/20	2044	07/05/2020	9.97	Put	Bond Future	18,629.2800	18.6293	19,202.6600	19.2027	3.078	0	0	0
2020/03/20	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/03/20	2044	07/05/2020	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/03/20	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/03/20	2044	07/05/2020			Bond Future	12.7393	72.7770	12.8447	72.2036	0.827	0.0000	0.0000	82,747
2020/03/20	2044	07/05/2020	9.81	Put	Bond Future	19,958.2900	19.9583	20,531.6700	20.5317	2.873	0	0	0
2020/03/20	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	2044	07/05/2020	10.81	Call	Bond Future	0.3600	0.0004	0.1600	0.0002	(55.556)	0	0	0
2020/03/20	2044	07/05/2020	10.81	Put	Bond Future	12,159.0800	12.1591	12,732.2600	12.7323	4.714	0	0	129
2020/03/20	2044	07/05/2020	9.33	Put	Bond Future	24,148.6100	24.1486	24,721.9900	24.7220	2.374	0	0	0
2020/03/20	2044	07/05/2020	9.80	Put	Bond Future	20,042.4400	20.0424	20,615.8200	20.6158	2.861	0	0	0
2020/03/20	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/03/20	2044	07/05/2020	9.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/03/20	2044	07/05/2020	9.98	Put	Bond Future	18,547.2900	18.5473	19,120.6700	19.1207	3.091	0	0	0
2020/03/20	2044	07/05/2020	11.09	Call	Bond Future	2.4300	0.0024	1.1800	0.0012	(51.440)	0	0	0
2020/03/20	2044	07/05/2020	9.26	Put	Bond Future	24,786.3500	24.7864	25,359.7300	25.3597	2.313	0	0	0
2020/03/20	2044	07/05/2020	9.91	Put	Bond Future	19,123.8300	19.1238	19,697.2100	19.6972	2.998	0	0	0
2020/03/20	2044	07/05/2020	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	2044	07/05/2020	11.09	Put	Bond Future	10,179.0000	10.1790	10,751.1300	10.7511	5.621	0	0	100
2020/03/20	2044	07/05/2020	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/03/20	2044	07/05/2020	11.02	Call	Bond Future	1.5000	0.0015	0.7100	0.0007	(52.667)	0	0	0
2020/03/20	2044	07/05/2020	11.02	Put	Bond Future	10,665.9400	10.6659	11,238.5300	11.2385	5.368	0	0	556
2020/03/20	2044	06/08/2020	9.98	Call	Bond Future	2.1600	0.0022	1.4200	0.0014	(34.259)	0	0	602
2020/03/20	2044	06/08/2020	11.09	Put	Bond Future	11,253.9600	11.2540	11,815.9300	11.8159	4.994	0	0	602
2020/03/20	2044	06/08/2020	9.01	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	140



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2020/03/20	2044	06/08/2020	9.66	Call	Bond Future	0.5700	0.0006	0.3600	0.0004	(36.842)	0	0	140
2020/03/20	2044	06/08/2020	9.88	Call	Bond Future	1.4500	0.0014	0.9400	0.0009	(35.172)	0	0	0
2020/03/20	2044	06/08/2020			Bond Future	12.9247	69.6860	13.0348	69.1025	0.852	0.0000	0.0000	500
2020/03/20	2044	06/08/2020	9.36	Put	Bond Future	24,837.9900	24.8380	25,421.4300	25.4214	2.349	0	0	0
2020/03/20	2044	06/08/2020	9.36	Call	Bond Future	0.1400	0.0001	0.0800	0.0001	(42.857)	0	0	602
2020/03/20	2044	06/08/2020	9.98	Put	Bond Future	19,524.1400	19.5241	20,106.9000	20.1069	2.985	0	0	0
2020/03/20	2044	06/08/2020	9.86	Call	Bond Future	1.3300	0.0013	0.8600	0.0009	(35.338)	0	0	0
2020/03/20	2044	06/08/2020	9.86	Put	Bond Future	20,513.0200	20.5130	21,096.0500	21.0961	2.842	0	0	0
2020/03/20	2044	06/08/2020	11.09	Call	Bond Future	85.9600	0.0860	64.4300	0.0644	(25.047)	0	0	0
2020/03/20	2044	06/08/2020	9.01	Put	Bond Future	28,072.6500	28.0726	28,656.1400	28.6561	2.078	0	0	0
2020/03/20	2044	06/08/2020	9.66	Put	Bond Future	22,202.7700	22.2028	22,786.0600	22.7861	2.627	0	0	0
2020/03/20	2044	06/08/2020	9.88	Put	Bond Future	20,346.9300	20.3469	20,929.9200	20.9299	2.865	0	0	0
2020/03/20	2044	06/08/2020	10.93	Call	Bond Future	52.7900	0.0528	38.7400	0.0387	(26.615)	0	0	0
2020/03/20	2044	06/08/2020	10.93	Put	Bond Future	12,341.5400	12.3415	12,910.9900	12.9110	4.614	0	0	140
2020/03/20	2044	06/08/2020	9.87	Call	Bond Future	1.3900	0.0014	0.9000	0.0009	(35.252)	0	0	0
2020/03/20	2044	06/08/2020	9.87	Put	Bond Future	20,429.9100	20.4299	21,012.9200	21.0129	2.854	0	0	0
2020/03/20	2044	05/11/2020	11.06	Put	Bond Future	12,452.8500	12.4529	13,019.4200	13.0194	4.550	0	0	525
2020/03/20	2044	05/11/2020	11.43	Call	Bond Future	284.5400	0.2845	230.9200	0.2309	(18.844)	0	0	0
2020/03/20	2044	05/11/2020	9.72	Put	Bond Future	22,626.4000	22.6264	23,218.9700	23.2190	2.619	0	0	0
2020/03/20	2044	05/11/2020	9.97	Call	Bond Future	7.4200	0.0074	5.3500	0.0054	(27.898)	0	0	568
2020/03/20	2044	05/11/2020	9.29	Put	Bond Future	26,396.0000	26.3960	26,989.3100	26.9893	2.248	0	0	0
2020/03/20	2044	05/11/2020	9.96	Put	Bond Future	20,630.5000	20.6305	21,222.0300	21.2220	2.867	0	0	0
2020/03/20	2044	05/11/2020	10.36	Call	Bond Future	23.0900	0.0231	17.2200	0.0172	(25.422)	0	0	0
2020/03/20	2044	05/11/2020			Bond Future	13.1058	70.8983	13.2206	70.3048	0.876	0.0000	0.0000	0
2020/03/20	2044	05/11/2020	9.72	Call	Bond Future	3.3100	0.0033	2.3400	0.0023	(29.305)	0	0	1,815
2020/03/20	2044	05/11/2020	9.97	Put	Bond Future	20,548.9800	20.5490	21,140.4500	21.1405	2.878	0	0	0
2020/03/20	2044	05/11/2020	9.96	Call	Bond Future	7.1900	0.0072	5.1800	0.0052	(27.955)	0	0	0
2020/03/20	2044	05/11/2020	11.38	Call	Bond Future	254.5300	0.2545	205.5900	0.2056	(19.228)	0	0	0
2020/03/20	2044	05/11/2020	11.38	Put	Bond Future	10,409.1000	10.4091	10,953.7000	10.9537	5.232	0	0	568
2020/03/20	2044	05/11/2020	10.34	Call	Bond Future	21.8600	0.0219	16.2800	0.0163	(25.526)	0	0	0
2020/03/20	2044	05/11/2020	10.34	Put	Bond Future	17,623.8200	17.6238	18,211.7800	18.2118	3.336	0	0	0
2020/03/20	2044	05/11/2020	11.06	Call	Bond Future	126.5300	0.1265	99.5600	0.0996	(21.315)	0	0	0
2020/03/20	2044	05/11/2020	10.04	Put	Bond Future	19,981.9500	19.9819	20,572.9700	20.5730	2.958	0	0	0
2020/03/20	2044	05/11/2020	11.17	Put	Bond Future	11,727.8300	11.7278	12,288.3700	12.2884	4.780	0	0	1,815
2020/03/20	2044	05/11/2020	11.43	Put	Bond Future	10,108.7700	10.1088	10,648.6900	10.6487	5.341	0	0	1,815
2020/03/20	2044	05/11/2020	8.87	Put	Bond Future	30,331.0400	30.3310	30,924.5300	30.9245	1.957	0	0	0
2020/03/20	2044	05/11/2020	9.29	Call	Bond Future	0.7100	0.0007	0.4800	0.0005	(32.394)	0	0	568
2020/03/20	2044	05/11/2020	10.36	Put	Bond Future	17,470.7700	17.4708	18,058.4400	18.0584	3.364	0	0	0
2020/03/20	2044	05/11/2020	10.04	Call	Bond Future	9.1900	0.0092	6.6700	0.0067	(27.421)	0	0	525
2020/03/20	2044	05/11/2020	9.34	Put	Bond Future	25,944.5500	25.9445	26,537.8100	26.5378	2.287	0	0	0
2020/03/20	2044	05/11/2020	9.34	Call	Bond Future	0.8600	0.0009	0.5800	0.0006	(32.558)	0	0	525
2020/03/20	2044	05/11/2020	11.17	Call	Bond Future	159.4600	0.1595	126.4600	0.1265	(20.695)	0	0	0
2020/03/20	2044	05/11/2020	8.87	Call	Bond Future	0.1300	0.0001	0.0800	0.0001	(38.462)	0	0	1,815
2020/03/20	2044	05/11/2020	10.02	Put	Bond Future	20,143.3100	20.1433	20,734.4700	20.7345	2.935	0	0	0
2020/03/20	2044	05/11/2020	10.02	Call	Bond Future	8.6500	0.0087	6.2700	0.0063	(27.514)	0	0	1,815
2020/03/20	2044	05/11/2020	10.35	Call	Bond Future	22.4700	0.0225	16.7400	0.0167	(25.501)	0	0	0
2020/03/20	2044	05/11/2020	10.35	Put	Bond Future	17,547.2300	17.5472	18,135.0400	18.1350	3.350	0	0	0
2020/03/20	2044	04/02/2021	10.04	Put	Bond Future	20,993.2300	20.9932	21,589.0500	21.5891	2.838	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
2020/03/20	2044	04/02/2021	10.37	Call	Bond Future	74.8500	0.0749	60.1100	0.0601	(19.693)	0	0	0
2020/03/20	2044	04/02/2021	10.35	Put	Bond Future	18,585.0600	18.5851	19,174.6500	19.1746	3.172	0	0	0
2020/03/20	2044	04/02/2021			Bond Future	13.3028	67.7619	13.4228	67.1581	0.902	0.0000	0.0000	0
2020/03/20	2044	04/02/2021	10.37	Put	Bond Future	18,434.2500	18.4342	19,023.3200	19.0233	3.196	0	0	0
2020/03/20	2044	04/02/2021	10.35	Call	Bond Future	71.9500	0.0720	57.7300	0.0577	(19.764)	0	0	0
2020/03/20	2044	04/02/2021	10.04	Call	Bond Future	37.8900	0.0379	29.9000	0.0299	(21.087)	0	0	0
2020/03/20	2044	04/02/2021	10.84	Call	Bond Future	177.3000	0.1773	145.7600	0.1458	(17.789)	0	0	0
2020/03/20	2044	04/02/2021	10.36	Put	Bond Future	18,509.5900	18.5096	19,098.9200	19.0989	3.184	0	0	0
2020/03/20	2044	04/02/2021	10.84	Put	Bond Future	15,052.3800	15.0524	15,624.6500	15.6246	3.802	0	0	405
2020/03/20	2044	04/02/2021	10.29	Call	Bond Future	63.8400	0.0638	51.0600	0.0511	(20.019)	0	0	0
2020/03/20	2044	04/02/2021	10.29	Put	Bond Future	19,040.8500	19.0409	19,631.8800	19.6319	3.104	0	0	405
2020/03/20	2044	04/02/2021	9.66	Put	Bond Future	24,124.7400	24.1247	24,724.9400	24.7249	2.488	0	0	0
2020/03/20	2044	04/02/2021	9.66	Call	Bond Future	15.9100	0.0159	12.3000	0.0123	(22.690)	0	0	405
2020/03/20	2044	04/02/2021	10.36	Call	Bond Future	73.3900	0.0734	58.9100	0.0589	(19.730)	0	0	0
2020/03/20	2046	07/05/2020			Bond Future	83.7332	83.7332	81.1640	81.1640	(3.068)	0.0000	0.0000	15,025
2020/03/20	2046	06/08/2020			Bond Future	85.2430	85.2430	82.6275	82.6275	(3.068)	0.0000	0.0000	0
2020/03/20	2046	05/11/2020			Bond Future	84.9501	84.9501	82.2887	82.2887	(3.133)	0.0000	0.0000	0
2020/03/20	2046	04/02/2021			Bond Future	86.4635	86.4635	83.7548	83.7548	(3.133)	0.0000	0.0000	0
2020/03/20	2050	07/05/2020			Bond Future	85.4012	85.4012	81.7669	81.7669	(4.256)	0.0000	0.0000	15,500
2020/03/20	2050	06/08/2020			Bond Future	85.0600	85.0600	81.3601	81.3601	(4.350)	0.0000	0.0000	0
2020/03/20	2050	05/11/2020			Bond Future	86.5604	86.5604	82.7954	82.7954	(4.350)	0.0000	0.0000	0
2020/03/20	2050	04/02/2021			Bond Future	86.1814	86.1814	82.3494	82.3494	(4.446)	0.0000	0.0000	0
2020/03/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	AL37	07/05/2020			Index Future	633.0400	633.0400	629.6430	629.6430	(0.537)	0.0000	0.0000	0
2020/03/20	AL37	06/08/2020			Index Future	644.1750	644.1750	640.7200	640.7200	(0.536)	0.0000	0.0000	0
2020/03/20	AL37	05/11/2020			Index Future	655.5140	655.5140	651.9990	651.9990	(0.536)	0.0000	0.0000	0
2020/03/20	AL37	04/02/2021			Index Future	667.0470	667.0470	663.4710	663.4710	(0.536)	0.0000	0.0000	0
2020/03/20	AL7T	07/05/2020			Index Future	683.6500	683.6500	678.7160	678.7160	(0.722)	0.0000	0.0000	0
2020/03/20	AL7T	06/08/2020			Index Future	695.6750	695.6750	690.6560	690.6560	(0.721)	0.0000	0.0000	0
2020/03/20	AL7T	05/11/2020			Index Future	707.9200	707.9200	702.8140	702.8140	(0.721)	0.0000	0.0000	0
2020/03/20	AL7T	04/02/2021			Index Future	720.3760	720.3760	715.1810	715.1810	(0.721)	0.0000	0.0000	0
2020/03/20	ALBI	07/05/2020			Index Future	613.4350	613.4350	609.0850	609.0850	(0.709)	0.0000	0.0000	210
2020/03/20	ALBI	06/08/2020			Index Future	624.2260	624.2260	619.8000	619.8000	(0.709)	0.0000	0.0000	0
2020/03/20	ALBI	05/11/2020			Index Future	635.2140	635.2140	630.7100	630.7100	(0.709)	0.0000	0.0000	0
2020/03/20	ALBI	04/02/2021			Index Future	646.3900	646.3900	641.8080	641.8080	(0.709)	0.0000	0.0000	0
2020/03/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/03/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/20	ES33	07/05/2020			Bond Future	13.5469	64.2843	13.6773	63.7208	0.963	0.0000	0.0000	350
2020/03/20	ES33	06/08/2020			Bond Future	13.7797	65.4275	13.9161	64.8540	0.989	0.0000	0.0000	0
2020/03/20	ES33	05/11/2020			Bond Future	14.0226	62.7754	14.1649	62.1920	1.015	0.0000	0.0000	0
2020/03/20	ES33	04/02/2021			Bond Future	14.2864	63.8788	14.4354	63.2852	1.043	0.0000	0.0000	0
2020/03/20	ES42	07/05/2020			Bond Future	13.8865	63.6290	14.0018	63.1030	0.830	0.0000	0.0000	4,919
2020/03/20	ES42	06/08/2020			Bond Future	14.1188	64.7603	14.2397	64.2250	0.856	0.0000	0.0000	0
2020/03/20	ES42	05/11/2020			Bond Future	14.3628	61.6242	14.4896	61.0797	0.883	0.0000	0.0000	0
2020/03/20	ES42	04/02/2021			Bond Future	14.6189	62.7066	14.7520	62.1527	0.911	0.0000	0.0000	0
2020/03/20	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	GOVI	07/05/2020			GOVI	606.1990	606.1990	601.9360	601.9360	(0.703)	0.0000	0.0000	1,180
2020/03/20	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	GOVI	07/05/2020	720.00	Put	GOVI	1,138,010.0000	113.8010	1,180,640.0000	118.0640	3.746	0	0	0
2020/03/20	GOVI	07/05/2020	719.98	Put	GOVI	1,137,810.0000	113.7810	1,180,440.0000	118.0440	3.747	0	0	0
2020/03/20	GOVI	07/05/2020	719.99	Put	GOVI	1,137,910.0000	113.7910	1,180,540.0000	118.0540	3.746	0	0	0
2020/03/20	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	GOVI	06/08/2020	728.12	Put	GOVI	1,112,580.0000	111.2580	1,155,950.0000	115.5950	3.898	0	0	0
2020/03/20	GOVI	06/08/2020			GOVI	616.8620	616.8620	612.5250	612.5250	(0.703)	0.0000	0.0000	0
2020/03/20	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	GOVI	06/08/2020	728.14	Put	GOVI	1,112,780.0000	111.2780	1,156,150.0000	115.6150	3.897	0	0	0
2020/03/20	GOVI	06/08/2020	728.13	Put	GOVI	1,112,680.0000	111.2680	1,156,050.0000	115.6050	3.898	0	0	0
2020/03/20	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	GOVI	05/11/2020	737.84	Put	GOVI	1,101,200.0000	110.1200	1,145,320.0000	114.5320	4.007	0	0	0
2020/03/20	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	GOVI	05/11/2020			GOVI	627.7200	627.7200	623.3080	623.3080	(0.703)	0.0000	0.0000	0
2020/03/20	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	GOVI	05/11/2020	737.83	Put	GOVI	1,101,100.0000	110.1100	1,145,220.0000	114.5220	4.007	0	0	0
2020/03/20	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	GOVI	05/11/2020	737.85	Put	GOVI	1,101,300.0000	110.1300	1,145,420.0000	114.5420	4.006	0	0	0
2020/03/20	GOVI	04/02/2021	750.96	Put	GOVI	1,121,960.0000	112.1960	1,166,840.0000	116.6840	4.000	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
2020/03/20	GOVI	04/02/2021			GOVI	638.7640	638.7640	634.2760	634.2760	(0.703)	0.0000	0.0000	0
2020/03/20	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	GOVI	04/02/2021	750.95	Put	GOVI	1,121,860.0000	112.1860	1,166,740.0000	116.6740	4.000	0	0	0
2020/03/20	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	GOVI	04/02/2021	750.94	Put	GOVI	1,121,760.0000	112.1760	1,166,640.0000	116.6640	4.001	0	0	0
2020/03/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/03/20	IGOV	07/05/2020			Index Future	235.4580	235.4580	230.5250	230.5250	(2.095)	0.0000	0.0000	1,009
2020/03/20	IGOV	06/08/2020			Index Future	239.6580	239.6580	234.6370	234.6370	(2.095)	0.0000	0.0000	0
2020/03/20	IGOV	05/11/2020			Index Future	243.9330	243.9330	238.8230	238.8230	(2.095)	0.0000	0.0000	0
2020/03/20	IGOV	04/02/2021			Index Future	248.2800	248.2800	243.0800	243.0800	(2.094)	0.0000	0.0000	0
2020/03/20	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/03/20	IS02	22/06/2020			Interest Rate Swap	101.9500	101.9500	101.7700	101.7700	(0.177)	0.0000	0.0000	0
2020/03/20	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/03/20	IS05	17/12/2020			Interest Rate Swap	94.7800	94.7800	94.7600	94.7600	(0.021)	0.0000	0.0000	0
2020/03/20	IS05	16/03/2021			Interest Rate Swap	93.4600	93.4600	93.4200	93.4200	(0.043)	0.0000	0.0000	0
2020/03/20	IS05	15/06/2021			Interest Rate Swap	92.1400	92.1400	92.0900	92.0900	(0.054)	0.0000	0.0000	0
2020/03/20	IS05	21/09/2021			Interest Rate Swap	91.8300	91.8300	91.5700	91.5700	(0.283)	0.0000	0.0000	0
2020/03/20	IS05	21/12/2021			Interest Rate Swap	93.6700	93.6700	93.3900	93.3900	(0.299)	0.0000	0.0000	51
2020/03/20	IS05	15/03/2022			Interest Rate Swap	93.5200	93.5200	93.3800	93.3800	(0.150)	0.0000	0.0000	0
2020/03/20	IS05	21/06/2022			Interest Rate Swap	94.5400	94.5400	94.1700	94.1700	(0.391)	0.0000	0.0000	0
2020/03/20	IS05	20/09/2022			Interest Rate Swap	98.4500	98.4500	98.0200	98.0200	(0.437)	0.0000	0.0000	0
2020/03/20	IS05	20/12/2022			Interest Rate Swap	99.7500	99.7500	99.2900	99.2900	(0.461)	0.0000	0.0000	0
2020/03/20	IS05	22/03/2023			Interest Rate Swap	93.1000	93.1000	92.6200	92.6200	(0.516)	0.0000	0.0000	0
2020/03/20	IS05	20/06/2023			Interest Rate Swap	99.4200	99.4200	98.9300	98.9300	(0.493)	0.0000	0.0000	0
2020/03/20	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/03/20	IS10	17/12/2025			Interest Rate Swap	94.5100	94.5100	94.6300	94.6300	0.127	0.0000	0.0000	0
2020/03/20	IS10	16/03/2026			Interest Rate Swap	91.8100	91.8100	91.9700	91.9700	0.174	0.0000	0.0000	0
2020/03/20	IS10	15/06/2026			Interest Rate Swap	90.9200	90.9200	91.1600	91.1600	0.264	0.0000	0.0000	0
2020/03/20	IS10	21/09/2026			Interest Rate Swap	93.6100	93.6100	93.7600	93.7600	0.160	0.0000	0.0000	0
2020/03/20	IS10	21/12/2026			Interest Rate Swap	97.9100	97.9100	98.1700	98.1700	0.266	0.0000	0.0000	0
2020/03/20	IS10	15/03/2027			Interest Rate Swap	96.8400	96.8400	97.3400	97.3400	0.516	0.0000	0.0000	0
2020/03/20	IS10	21/06/2027			Interest Rate Swap	99.3700	99.3700	99.7500	99.7500	0.382	0.0000	0.0000	0
2020/03/20	IS10	20/09/2027			Interest Rate Swap	105.2500	105.2500	105.6700	105.6700	0.399	0.0000	0.0000	0
2020/03/20	IS10	20/12/2027			Interest Rate Swap	105.9700	105.9700	106.4200	106.4200	0.425	0.0000	0.0000	0
2020/03/20	IS10	22/03/2028			Interest Rate Swap	99.7600	99.7600	100.2800	100.2800	0.521	0.0000	0.0000	0
2020/03/20	IS10	20/06/2028			Interest Rate Swap	107.3600	107.3600	107.9300	107.9300	0.531	0.0000	0.0000	0
2020/03/20	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/03/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/03/20	R023	07/05/2020	6.91	Put	Bond Future	1,159.0700	1.1591	1,434.3300	1.4343	23.748	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
2020/03/20	R023	07/05/2020			Bond Future	7.3360	102.5643	7.4620	102.2488	1.717	0.0000	0.0000	62,136
2020/03/20	R023	07/05/2020	6.90	Call	Bond Future	78.7000	0.0787	40.4100	0.0404	(48.653)	0	0	0
2020/03/20	R023	07/05/2020	6.90	Put	Bond Future	1,179.7600	1.1798	1,456.9000	1.4569	23.491	0	0	0
2020/03/20	R023	07/05/2020	6.91	Call	Bond Future	83.4400	0.0834	43.2700	0.0433	(48.142)	0	0	0
2020/03/20	R023	07/05/2020	6.89	Call	Bond Future	74.1600	0.0742	37.7000	0.0377	(49.164)	0	0	0
2020/03/20	R023	07/05/2020	6.89	Put	Bond Future	1,200.6400	1.2006	1,479.6100	1.4796	23.235	0	0	0
2020/03/20	R023	06/08/2020	7.26	Call	Bond Future	603.5800	0.6036	466.1100	0.4661	(22.776)	0	0	0
2020/03/20	R023	06/08/2020			Bond Future	7.3490	104.3881	7.4887	104.0673	1.900	0.0000	0.0000	0
2020/03/20	R023	06/08/2020	7.26	Put	Bond Future	808.8500	0.8089	992.2600	0.9923	22.675	0	0	0
2020/03/20	R023	06/08/2020	7.27	Call	Bond Future	615.8300	0.6158	476.6300	0.4766	(22.604)	0	0	0
2020/03/20	R023	06/08/2020	7.28	Put	Bond Future	787.5700	0.7876	967.5300	0.9675	22.850	0	0	0
2020/03/20	R023	06/08/2020	7.27	Put	Bond Future	798.0200	0.7980	979.7000	0.9797	22.766	0	0	0
2020/03/20	R023	06/08/2020	7.28	Call	Bond Future	628.4500	0.6284	487.5300	0.4875	(22.423)	0	0	0
2020/03/20	R023	05/11/2020	7.46	Put	Bond Future	689.6200	0.6896	849.4300	0.8494	23.174	0	0	0
2020/03/20	R023	05/11/2020	7.47	Put	Bond Future	681.8000	0.6818	840.2000	0.8402	23.233	0	0	0
2020/03/20	R023	05/11/2020			Bond Future	7.3789	102.2766	7.5349	101.9503	2.114	0.0000	0.0000	0
2020/03/20	R023	05/11/2020	7.46	Call	Bond Future	859.4500	0.8594	692.9600	0.6930	(19.372)	0	0	0
2020/03/20	R023	05/11/2020	7.47	Call	Bond Future	872.5500	0.8725	704.6500	0.7047	(19.242)	0	0	0
2020/03/20	R023	05/11/2020	7.45	Call	Bond Future	846.7700	0.8468	681.7000	0.6817	(19.494)	0	0	0
2020/03/20	R023	05/11/2020	7.45	Put	Bond Future	697.8500	0.6978	859.0800	0.8591	23.104	0	0	0
2020/03/20	R023	04/02/2021	6.34	Call	Bond Future	112.5500	0.1126	75.7500	0.0758	(32.697)	0	0	0
2020/03/20	R023	04/02/2021	6.32	Put	Bond Future	2,207.1100	2.2071	2,503.7100	2.5037	13.438	0	0	0
2020/03/20	R023	04/02/2021			Bond Future	7.4223	104.0750	7.5992	103.7431	2.383	0.0000	0.0000	0
2020/03/20	R023	04/02/2021	6.34	Put	Bond Future	2,174.2100	2.1742	2,469.2800	2.4693	13.571	0	0	0
2020/03/20	R023	04/02/2021	6.32	Call	Bond Future	106.8400	0.1068	71.5700	0.0716	(33.012)	0	0	0
2020/03/20	R023	04/02/2021	6.33	Put	Bond Future	2,190.5300	2.1905	2,486.3900	2.4864	13.506	0	0	0
2020/03/20	R023	04/02/2021	6.33	Call	Bond Future	109.5700	0.1096	73.5600	0.0736	(32.865)	0	0	0
2020/03/20	R035	07/05/2020	9.48	Put	Bond Future	18,891.3500	18.8913	19,601.8400	19.6018	3.761	0	0	0
2020/03/20	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	R035	07/05/2020	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/20	R035	07/05/2020	10.57	Put	Bond Future	11,106.5100	11.1065	11,816.6100	11.8166	6.394	0	0	3,530
2020/03/20	R035	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/20	R035	07/05/2020	10.75	Put	Bond Future	9,912.9100	9.9129	10,622.1600	10.6222	7.155	0	0	5,000
2020/03/20	R035	07/05/2020			Bond Future	12.4017	78.0976	12.5326	77.3871	1.055	0.0000	0.0000	132,701
2020/03/20	R035	07/05/2020	9.11	Put	Bond Future	21,764.3400	21.7643	22,474.8300	22.4748	3.264	0	0	0
2020/03/20	R035	07/05/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/20	R035	07/05/2020	9.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	R035	07/05/2020	9.47	Put	Bond Future	18,967.3900	18.9674	19,677.8800	19.6779	3.746	0	0	0
2020/03/20	R035	07/05/2020	9.85	Put	Bond Future	16,138.7600	16.1388	16,849.2500	16.8492	4.402	0	0	0
2020/03/20	R035	07/05/2020	9.78	Put	Bond Future	16,650.5600	16.6506	17,361.0500	17.3611	4.267	0	0	0
2020/03/20	R035	07/05/2020	10.57	Call	Bond Future	0.6100	0.0006	0.2200	0.0002	(63.934)	0	0	0
2020/03/20	R035	07/05/2020	9.75	Put	Bond Future	16,871.1700	16.8712	17,581.6600	17.5817	4.211	0	0	0
2020/03/20	R035	07/05/2020	10.75	Call	Bond Future	2.0900	0.0021	0.8500	0.0009	(59.330)	0	0	0
2020/03/20	R035	07/05/2020	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	R035	07/05/2020	9.49	Put	Bond Future	18,815.4000	18.8154	19,525.8900	19.5259	3.776	0	0	0
2020/03/20	R035	07/05/2020	9.55	Put	Bond Future	18,361.5400	18.3615	19,072.0300	19.0720	3.869	0	0	0
2020/03/20	R035	07/05/2020	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500

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
2020/03/20	R035	07/05/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/03/20	R035	07/05/2020	9.18	Put	Bond Future	21,211.2900	21.2113	21,921.7800	21.9218	3.350	0	0	0
2020/03/20	R035	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/03/20	R035	06/08/2020	9.67	Call	Bond Future	2.2000	0.0022	1.3000	0.0013	(40.909)	0	0	500
2020/03/20	R035	06/08/2020	10.45	Put	Bond Future	12,867.5000	12.8675	13,579.9600	13.5800	5.537	0	0	500
2020/03/20	R035	06/08/2020	9.00	Put	Bond Future	23,483.3900	23.4834	24,206.3200	24.2063	3.078	0	0	0
2020/03/20	R035	06/08/2020	9.92	Put	Bond Future	16,531.6000	16.5316	17,252.4400	17.2524	4.360	0	0	0
2020/03/20	R035	06/08/2020			Bond Future	12.5840	79.4863	12.7204	78.7633	1.084	0.0000	0.0000	410
2020/03/20	R035	06/08/2020	9.09	Put	Bond Future	22,770.0200	22.7700	23,492.9200	23.4929	3.175	0	0	0
2020/03/20	R035	06/08/2020	9.09	Call	Bond Future	0.1900	0.0002	0.1000	0.0001	(47.368)	0	0	500
2020/03/20	R035	06/08/2020	9.67	Put	Bond Future	18,347.0300	18.3470	19,069.1200	19.0691	3.936	0	0	0
2020/03/20	R035	06/08/2020	9.00	Call	Bond Future	0.1300	0.0001	0.0700	0.0001	(46.154)	0	0	24,761
2020/03/20	R035	06/08/2020	9.92	Call	Bond Future	5.5400	0.0055	3.3900	0.0034	(38.809)	0	0	0
2020/03/20	R035	06/08/2020	10.45	Call	Bond Future	31.0400	0.0310	20.5100	0.0205	(33.924)	0	0	0
2020/03/20	R035	06/08/2020	9.93	Call	Bond Future	5.7400	0.0057	3.5200	0.0035	(38.676)	0	0	0
2020/03/20	R035	06/08/2020	9.91	Put	Bond Future	16,603.1600	16.6032	17,324.0800	17.3241	4.342	0	0	0
2020/03/20	R035	06/08/2020	8.75	Put	Bond Future	25,504.3700	25.5044	26,227.3400	26.2273	2.835	0	0	0
2020/03/20	R035	06/08/2020	8.75	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	3,000
2020/03/20	R035	06/08/2020	9.93	Put	Bond Future	16,460.1100	16.4601	17,180.8800	17.1809	4.379	0	0	0
2020/03/20	R035	06/08/2020	9.91	Call	Bond Future	5.3400	0.0053	3.2700	0.0033	(38.764)	0	0	0
2020/03/20	R035	05/11/2020	10.34	Put	Bond Future	14,569.7100	14.5697	15,291.9800	15.2920	4.957	0	0	0
2020/03/20	R035	05/11/2020			Bond Future	12.7753	76.3709	12.9175	75.6355	1.113	0.0000	0.0000	0
2020/03/20	R035	05/11/2020	10.33	Call	Bond Future	43.8000	0.0438	30.8800	0.0309	(29.498)	0	0	0
2020/03/20	R035	05/11/2020	10.33	Put	Bond Future	14,636.6200	14.6366	15,359.1800	15.3592	4.937	0	0	0
2020/03/20	R035	05/11/2020	10.34	Call	Bond Future	44.8900	0.0449	31.6800	0.0317	(29.427)	0	0	0
2020/03/20	R035	05/11/2020	10.32	Call	Bond Future	42.7300	0.0427	30.1000	0.0301	(29.558)	0	0	0
2020/03/20	R035	05/11/2020	10.32	Put	Bond Future	14,703.6300	14.7036	15,426.4800	15.4265	4.916	0	0	0
2020/03/20	R035	04/02/2021	10.04	Put	Bond Future	17,637.1100	17.6371	18,369.6600	18.3697	4.153	0	0	0
2020/03/20	R035	04/02/2021	10.14	Put	Bond Future	16,957.0600	16.9571	17,686.6200	17.6866	4.302	0	0	650
2020/03/20	R035	04/02/2021	11.14	Put	Bond Future	10,771.0600	10.7711	11,437.1100	11.4371	6.184	0	0	650
2020/03/20	R035	04/02/2021	10.05	Call	Bond Future	64.7700	0.0648	48.7700	0.0488	(24.703)	0	0	0
2020/03/20	R035	04/02/2021			Bond Future	12.9842	77.7134	13.1326	76.9651	1.143	0.0000	0.0000	0
2020/03/20	R035	04/02/2021	10.14	Call	Bond Future	77.1000	0.0771	58.3900	0.0584	(24.267)	0	0	0
2020/03/20	R035	04/02/2021	10.06	Call	Bond Future	66.0500	0.0661	49.7700	0.0498	(24.648)	0	0	0
2020/03/20	R035	04/02/2021	10.06	Put	Bond Future	17,500.3100	17.5003	18,232.3000	18.2323	4.183	0	0	0
2020/03/20	R035	04/02/2021	10.04	Call	Bond Future	63.5100	0.0635	47.7900	0.0478	(24.752)	0	0	0
2020/03/20	R035	04/02/2021	11.14	Call	Bond Future	424.5000	0.4245	342.2800	0.3423	(19.369)	0	0	0
2020/03/20	R035	04/02/2021	10.05	Put	Bond Future	17,568.6600	17.5687	18,300.9300	18.3009	4.168	0	0	0
2020/03/20	R186	07/05/2020	8.09	Put	Bond Future	11,786.4600	11.7865	12,356.6600	12.3567	4.838	0	0	0
2020/03/20	R186	07/05/2020	7.90	Put	Bond Future	12,823.5900	12.8236	13,393.7900	13.3938	4.446	0	0	2,500
2020/03/20	R186	07/05/2020	8.28	Put	Bond Future	10,761.4300	10.7614	11,331.6200	11.3316	5.298	0	0	0
2020/03/20	R186	07/05/2020	8.93	Call	Bond Future	1.3600	0.0014	0.5200	0.0005	(61.765)	0	0	0
2020/03/20	R186	07/05/2020			Bond Future	10.4209	104.4509	10.5425	103.8807	1.167	0.0000	0.0000	89,912
2020/03/20	R186	07/05/2020	8.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	R186	07/05/2020	8.08	Put	Bond Future	11,840.7500	11.8408	12,410.9500	12.4110	4.816	0	0	0
2020/03/20	R186	07/05/2020	8.50	Call	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2020/03/20	R186	07/05/2020	8.50	Put	Bond Future	9,589.4700	9.5895	10,159.6400	10.1596	5.946	0	0	23,172

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
2020/03/20	R186	07/05/2020	8.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	R186	07/05/2020	7.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	R186	07/05/2020	8.28	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/20	R186	07/05/2020	8.93	Put	Bond Future	7,345.3000	7.3453	7,914.6600	7.9147	7.751	0	0	0
2020/03/20	R186	07/05/2020	8.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	R186	07/05/2020	8.07	Put	Bond Future	11,895.0600	11.8951	12,465.2600	12.4653	4.794	0	0	0
2020/03/20	R186	07/05/2020	7.60	Put	Bond Future	14,486.1400	14.4861	15,056.3400	15.0563	3.936	0	0	0
2020/03/20	R186	07/05/2020	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	R186	06/08/2020	8.25	Call	Bond Future	4.3500	0.0044	2.5700	0.0026	(40.920)	0	0	0
2020/03/20	R186	06/08/2020	8.38	Put	Bond Future	10,758.7800	10.7588	11,336.1800	11.3362	5.367	0	0	0
2020/03/20	R186	06/08/2020			Bond Future	10.6011	101.0053	10.7296	100.4251	1.213	0.0000	0.0000	2,180
2020/03/20	R186	06/08/2020	8.37	Call	Bond Future	6.8200	0.0068	4.1100	0.0041	(39.736)	0	0	0
2020/03/20	R186	06/08/2020	8.37	Put	Bond Future	10,810.2100	10.8102	11,387.7000	11.3877	5.342	0	0	0
2020/03/20	R186	06/08/2020	8.25	Put	Bond Future	11,430.3100	11.4303	12,008.7300	12.0087	5.060	0	0	0
2020/03/20	R186	06/08/2020	8.38	Call	Bond Future	7.0700	0.0071	4.2700	0.0043	(39.604)	0	0	0
2020/03/20	R186	06/08/2020	8.36	Call	Bond Future	6.5700	0.0066	3.9500	0.0040	(39.878)	0	0	0
2020/03/20	R186	06/08/2020	8.36	Put	Bond Future	10,861.6700	10.8617	11,439.2500	11.4392	5.318	0	0	0
2020/03/20	R186	05/11/2020	8.64	Put	Bond Future	10,009.4200	10.0094	10,590.5500	10.5906	5.806	0	0	0
2020/03/20	R186	05/11/2020	8.65	Call	Bond Future	28.2700	0.0283	19.0400	0.0190	(32.649)	0	0	0
2020/03/20	R186	05/11/2020			Bond Future	10.7930	102.7630	10.9289	102.1728	1.260	0.0000	0.0000	0
2020/03/20	R186	05/11/2020	8.66	Call	Bond Future	29.0700	0.0291	19.6000	0.0196	(32.577)	0	0	0
2020/03/20	R186	05/11/2020	8.66	Put	Bond Future	9,912.4800	9.9125	10,493.1500	10.4932	5.858	0	0	0
2020/03/20	R186	05/11/2020	9.26	Put	Bond Future	7,128.5100	7.1285	7,679.0400	7.6790	7.723	0	0	3,500
2020/03/20	R186	05/11/2020	8.64	Call	Bond Future	27.5000	0.0275	18.4900	0.0185	(32.764)	0	0	0
2020/03/20	R186	05/11/2020	7.84	Put	Bond Future	14,019.1500	14.0191	14,608.4200	14.6084	4.203	0	0	0
2020/03/20	R186	05/11/2020	8.65	Put	Bond Future	9,960.9200	9.9609	10,541.8300	10.5418	5.832	0	0	0
2020/03/20	R186	05/11/2020	8.34	Put	Bond Future	11,484.7000	11.4847	12,070.8100	12.0708	5.103	0	0	0
2020/03/20	R186	05/11/2020	8.34	Call	Bond Future	11.4500	0.0115	7.4200	0.0074	(35.197)	0	0	3,500
2020/03/20	R186	05/11/2020	9.26	Call	Bond Future	148.2600	0.1483	108.6500	0.1087	(26.717)	0	0	0
2020/03/20	R186	05/11/2020	7.84	Call	Bond Future	2.2100	0.0022	1.3400	0.0013	(39.367)	0	0	3,500
2020/03/20	R186	04/02/2021	8.15	Call	Bond Future	18.4000	0.0184	12.8000	0.0128	(30.435)	0	0	0
2020/03/20	R186	04/02/2021			Bond Future	11.0064	99.2683	11.1506	98.6680	1.310	0.0000	0.0000	0
2020/03/20	R186	04/02/2021	8.15	Put	Bond Future	12,954.1800	12.9542	13,548.9000	13.5489	4.591	0	0	0
2020/03/20	R186	04/02/2021	8.16	Call	Bond Future	18.8600	0.0189	13.1200	0.0131	(30.435)	0	0	0
2020/03/20	R186	04/02/2021	8.17	Put	Bond Future	12,857.2200	12.8572	13,451.6800	13.4517	4.624	0	0	0
2020/03/20	R186	04/02/2021	8.16	Put	Bond Future	12,905.6900	12.9057	13,500.2700	13.5003	4.607	0	0	0
2020/03/20	R186	04/02/2021	8.17	Call	Bond Future	19.3200	0.0193	13.4600	0.0135	(30.331)	0	0	0
2020/03/20	R197	07/05/2020			Bond Future	301.5852	301.5852	301.5819	301.5819	(0.001)	0.0000	0.0000	2,607
2020/03/20	R197	06/08/2020			Bond Future	299.2263	299.2263	299.2235	299.2235	(0.001)	0.0000	0.0000	0
2020/03/20	R197	05/11/2020			Bond Future	304.5047	304.5047	304.5023	304.5023	(0.001)	0.0000	0.0000	0
2020/03/20	R197	04/02/2021			Bond Future	301.9320	301.9320	301.9301	301.9301	(0.001)	0.0000	0.0000	0
2020/03/20	R202	07/05/2020			Bond Future	203.5701	203.5701	193.3387	193.3387	(5.026)	0.0000	0.0000	8,157
2020/03/20	R202	06/08/2020			Bond Future	203.0994	203.0994	192.6839	192.6839	(5.128)	0.0000	0.0000	0
2020/03/20	R202	05/11/2020			Bond Future	206.6821	206.6821	196.0833	196.0833	(5.128)	0.0000	0.0000	0
2020/03/20	R202	04/02/2021			Bond Future	206.1166	206.1166	195.3293	195.3293	(5.234)	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
2020/03/20	R208	07/05/2020	4.81	Call	Bond Future	18.9500	0.0190	235.0500	0.2350	1140.369	0	0	0
2020/03/20	R208	07/05/2020	4.80	Put	Bond Future	257.6000	0.2576	23.2200	0.0232	(90.986)	0	0	0
2020/03/20	R208	07/05/2020			Bond Future	5.0762	102.1983	4.5646	102.6430	(10.079)	0.0000	0.0000	29,633
2020/03/20	R208	07/05/2020	4.82	Call	Bond Future	20.0800	0.0201	241.9900	0.2420	1105.129	0	0	0
2020/03/20	R208	07/05/2020	4.82	Put	Bond Future	242.4000	0.2424	19.6100	0.0196	(91.910)	0	0	0
2020/03/20	R208	07/05/2020	4.81	Put	Bond Future	249.9600	0.2500	21.3600	0.0214	(91.455)	0	0	0
2020/03/20	R208	07/05/2020	4.80	Call	Bond Future	17.8900	0.0179	228.2100	0.2282	1175.629	0	0	0
2020/03/20	R208	06/08/2020	5.57	Put	Bond Future	0.6400	0.0006	0.0000	0.0000	(100.000)	0	0	0
2020/03/20	R208	06/08/2020			Bond Future	4.2437	104.0157	3.5269	104.4685	(16.890)	0.0000	0.0000	0
2020/03/20	R208	06/08/2020	5.56	Call	Bond Future	822.8800	0.8229	1,275.0200	1.2750	54.946	0	0	0
2020/03/20	R208	06/08/2020	5.56	Put	Bond Future	0.6500	0.0007	0.0000	0.0000	(100.000)	0	0	0
2020/03/20	R208	06/08/2020	5.57	Call	Bond Future	829.0700	0.8291	1,281.2200	1.2812	54.537	0	0	0
2020/03/20	R208	06/08/2020	5.55	Call	Bond Future	816.7000	0.8167	1,268.8200	1.2688	55.359	0	0	0
2020/03/20	R208	06/08/2020	5.55	Put	Bond Future	0.6700	0.0007	0.0000	0.0000	(100.000)	0	0	0
2020/03/20	R208	05/11/2020	4.78	Call	Bond Future	923.7000	0.9237	1,384.5200	1.3845	49.888	0	0	0
2020/03/20	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	R208	05/11/2020			Bond Future	2.4024	102.4245	1.2321	102.8853	(48.712)	0.0000	0.0000	0
2020/03/20	R208	05/11/2020	4.79	Call	Bond Future	927.5500	0.9275	1,388.3700	1.3884	49.681	0	0	0
2020/03/20	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	R208	05/11/2020	4.77	Call	Bond Future	919.8500	0.9198	1,380.6700	1.3807	50.097	0	0	0
2020/03/20	R209	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	R209	07/05/2020			Bond Future	12.4454	58.2333	12.5762	57.6445	1.051	0.0000	0.0000	72,310
2020/03/20	R209	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	R209	07/05/2020	9.45	Put	Bond Future	16,419.8400	16.4198	17,008.5500	17.0086	3.585	0	0	0
2020/03/20	R209	07/05/2020	9.47	Put	Bond Future	16,288.6000	16.2886	16,877.3100	16.8773	3.614	0	0	0
2020/03/20	R209	07/05/2020	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	R209	07/05/2020	9.46	Put	Bond Future	16,354.1800	16.3542	16,942.8900	16.9429	3.600	0	0	0
2020/03/20	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	R209	06/08/2020	5.55	Put	Bond Future	50,264.3600	50.2644	50,863.4300	50.8634	1.192	0	0	0
2020/03/20	R209	06/08/2020			Bond Future	12.6145	59.2688	12.7503	58.6697	1.077	0.0000	0.0000	200
2020/03/20	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	R209	06/08/2020	5.57	Put	Bond Future	50,047.5500	50.0476	50,646.6200	50.6466	1.197	0	0	0
2020/03/20	R209	06/08/2020	5.56	Put	Bond Future	50,155.8800	50.1559	50,754.9500	50.7549	1.194	0	0	0
2020/03/20	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	R209	05/11/2020	10.02	Call	Bond Future	20.6400	0.0206	14.4100	0.0144	(30.184)	0	0	0
2020/03/20	R209	05/11/2020			Bond Future	12.7883	57.1505	12.9294	56.5411	1.104	0.0000	0.0000	0
2020/03/20	R209	05/11/2020	10.00	Call	Bond Future	19.6000	0.0196	13.6600	0.0137	(30.306)	0	0	0
2020/03/20	R209	05/11/2020	10.00	Put	Bond Future	14,414.6200	14.4146	15,018.1200	15.0181	4.187	0	0	0
2020/03/20	R209	05/11/2020	10.02	Put	Bond Future	14,294.1500	14.2941	14,897.3600	14.8974	4.220	0	0	0
2020/03/20	R209	05/11/2020	10.01	Call	Bond Future	20.1100	0.0201	14.0300	0.0140	(30.234)	0	0	0
2020/03/20	R209	05/11/2020	10.01	Put	Bond Future	14,354.3400	14.3543	14,957.7000	14.9577	4.203	0	0	0
2020/03/20	R209	04/02/2021	10.12	Put	Bond Future	14,502.6000	14.5026	15,106.7000	15.1067	4.165	0	0	0
2020/03/20	R209	04/02/2021			Bond Future	12.9727	58.1551	13.1195	57.5350	1.132	0.0000	0.0000	0
2020/03/20	R209	04/02/2021	10.11	Call	Bond Future	65.8100	0.0658	50.0900	0.0501	(23.887)	0	0	0
2020/03/20	R209	04/02/2021	10.11	Put	Bond Future	14,561.0800	14.5611	15,165.4600	15.1655	4.151	0	0	0
2020/03/20	R209	04/02/2021	10.12	Call	Bond Future	67.0800	0.0671	51.0800	0.0511	(23.852)	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
2020/03/20	R209	04/02/2021	10.10	Call	Bond Future	64.5700	0.0646	49.1100	0.0491	(23.943)	0	0	0
2020/03/20	R209	04/02/2021	10.10	Put	Bond Future	14,619.6600	14.6197	15,224.3000	15.2243	4.136	0	0	0
2020/03/20	R210	07/05/2020			Bond Future	172.4028	172.4028	170.5971	170.5971	(1.047)	0.0000	0.0000	1,935
2020/03/20	R210	06/08/2020			Bond Future	175.5112	175.5112	173.6732	173.6732	(1.047)	0.0000	0.0000	0
2020/03/20	R210	05/11/2020			Bond Future	175.8840	175.8840	174.0140	174.0140	(1.063)	0.0000	0.0000	0
2020/03/20	R210	04/02/2021			Bond Future	179.0176	179.0176	177.1147	177.1147	(1.063)	0.0000	0.0000	0
2020/03/20	R212	07/05/2020			Bond Future	164.9865	164.9865	163.8058	163.8058	(0.716)	0.0000	0.0000	6,719
2020/03/20	R212	06/08/2020			Bond Future	165.6654	165.6654	164.4636	164.4636	(0.725)	0.0000	0.0000	0
2020/03/20	R212	05/11/2020			Bond Future	168.5878	168.5878	167.3651	167.3651	(0.725)	0.0000	0.0000	0
2020/03/20	R212	04/02/2021			Bond Future	169.2619	169.2619	168.0177	168.0177	(0.735)	0.0000	0.0000	0
2020/03/20	R213	07/05/2020	9.01	Put	Bond Future	15,710.2000	15.7102	16,229.8700	16.2299	3.308	0	0	0
2020/03/20	R213	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	R213	07/05/2020			Bond Future	11.9085	71.9749	12.0190	71.4552	0.928	0.0000	0.0000	15,444
2020/03/20	R213	07/05/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	R213	07/05/2020	9.00	Put	Bond Future	15,772.0900	15.7721	16,291.7600	16.2918	3.295	0	0	0
2020/03/20	R213	07/05/2020	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	R213	07/05/2020	9.02	Put	Bond Future	15,648.3700	15.6484	16,168.0400	16.1680	3.321	0	0	0
2020/03/20	R213	06/08/2020	9.31	Call	Bond Future	3.9600	0.0040	2.5900	0.0026	(34.596)	0	0	0
2020/03/20	R213	06/08/2020			Bond Future	12.0848	73.2548	12.1999	72.7260	0.952	0.0000	0.0000	300
2020/03/20	R213	06/08/2020	9.29	Call	Bond Future	3.6900	0.0037	2.4100	0.0024	(34.688)	0	0	0
2020/03/20	R213	06/08/2020	9.29	Put	Bond Future	14,687.8900	14.6879	15,215.3800	15.2154	3.591	0	0	0
2020/03/20	R213	06/08/2020	9.31	Put	Bond Future	14,569.2000	14.5692	15,096.6000	15.0966	3.620	0	0	0
2020/03/20	R213	06/08/2020	9.30	Call	Bond Future	3.8200	0.0038	2.5000	0.0025	(34.555)	0	0	0
2020/03/20	R213	06/08/2020	9.30	Put	Bond Future	14,628.5100	14.6285	15,155.9600	15.1560	3.606	0	0	0
2020/03/20	R213	05/11/2020	9.60	Put	Bond Future	13,614.2100	13.6142	14,146.6800	14.1467	3.911	0	0	0
2020/03/20	R213	05/11/2020	9.59	Call	Bond Future	18.8000	0.0188	13.5600	0.0136	(27.872)	0	0	0
2020/03/20	R213	05/11/2020			Bond Future	12.2718	70.9814	12.3916	70.4436	0.977	0.0000	0.0000	0
2020/03/20	R213	05/11/2020	9.60	Call	Bond Future	19.3000	0.0193	13.9300	0.0139	(27.824)	0	0	0
2020/03/20	R213	05/11/2020	9.59	Put	Bond Future	13,670.9400	13.6709	14,203.5400	14.2035	3.896	0	0	0
2020/03/20	R213	05/11/2020	9.61	Call	Bond Future	19.8100	0.0198	14.3100	0.0143	(27.764)	0	0	0
2020/03/20	R213	05/11/2020	9.61	Put	Bond Future	13,557.5400	13.5575	14,089.8800	14.0899	3.927	0	0	0
2020/03/20	R213	04/02/2021	9.40	Call	Bond Future	33.5500	0.0336	25.7400	0.0257	(23.279)	0	0	0
2020/03/20	R213	04/02/2021	9.39	Put	Bond Future	15,594.5100	15.5945	16,134.0800	16.1341	3.460	0	0	0
2020/03/20	R213	04/02/2021			Bond Future	12.4768	72.2294	12.6020	71.6821	1.003	0.0000	0.0000	0
2020/03/20	R213	04/02/2021	9.41	Call	Bond Future	34.2600	0.0343	26.3000	0.0263	(23.234)	0	0	0
2020/03/20	R213	04/02/2021	9.41	Put	Bond Future	15,480.9100	15.4809	16,020.1900	16.0202	3.484	0	0	0
2020/03/20	R213	04/02/2021	9.40	Put	Bond Future	15,537.6700	15.5377	16,077.1000	16.0771	3.472	0	0	0
2020/03/20	R213	04/02/2021	9.39	Call	Bond Future	32.8600	0.0329	25.1900	0.0252	(23.341)	0	0	0
2020/03/20	R214	07/05/2020	9.77	Put	Bond Future	15,870.2800	15.8703	16,386.5400	16.3865	3.253	0	0	0
2020/03/20	R214	07/05/2020			Bond Future	12.6293	56.5437	12.7449	56.0274	0.915	0.0000	0.0000	21,601
2020/03/20	R214	07/05/2020	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	R214	07/05/2020	9.76	Put	Bond Future	15,938.2100	15.9382	16,454.4700	16.4545	3.239	0	0	0
2020/03/20	R214	07/05/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	R214	07/05/2020	9.31	Put	Bond Future	19,103.2000	19.1032	19,619.4600	19.6195	2.702	0	0	0

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2020/03/20	R214	07/05/2020	10.66	Put	Bond Future	10,212.0400	10.2120	10,727.8900	10.7279	5.051	0	0	1,250
2020/03/20	R214	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	R214	07/05/2020	9.75	Put	Bond Future	16,006.2400	16.0062	16,522.5000	16.5225	3.225	0	0	0
2020/03/20	R214	07/05/2020	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/03/20	R214	07/05/2020	9.91	Put	Bond Future	14,929.8600	14.9299	15,446.1200	15.4461	3.458	0	0	0
2020/03/20	R214	07/05/2020	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/03/20	R214	07/05/2020	10.66	Call	Bond Future	0.7500	0.0008	0.3400	0.0003	(54.667)	0	0	0
2020/03/20	R214	06/08/2020	9.98	Put	Bond Future	15,207.6700	15.2077	15,731.1300	15.7311	3.442	0	0	0
2020/03/20	R214	06/08/2020	9.97	Call	Bond Future	5.4000	0.0054	3.6300	0.0036	(32.778)	0	0	0
2020/03/20	R214	06/08/2020			Bond Future	12.7961	57.5491	12.9164	57.0238	0.940	0.0000	0.0000	300
2020/03/20	R214	06/08/2020	9.98	Call	Bond Future	5.5900	0.0056	3.7600	0.0038	(32.737)	0	0	0
2020/03/20	R214	06/08/2020	9.97	Put	Bond Future	15,273.2000	15.2732	15,796.7200	15.7967	3.428	0	0	0
2020/03/20	R214	06/08/2020	9.99	Call	Bond Future	5.7800	0.0058	3.8900	0.0039	(32.699)	0	0	0
2020/03/20	R214	06/08/2020	9.99	Put	Bond Future	15,142.2400	15.1422	15,665.6400	15.6656	3.457	0	0	0
2020/03/20	R214	05/11/2020	10.26	Put	Bond Future	14,184.0800	14.1841	14,711.6900	14.7117	3.720	0	0	0
2020/03/20	R214	05/11/2020			Bond Future	12.9699	55.2558	13.0950	54.7215	0.965	0.0000	0.0000	0
2020/03/20	R214	05/11/2020	10.25	Call	Bond Future	25.0700	0.0251	18.4700	0.0185	(26.326)	0	0	0
2020/03/20	R214	05/11/2020	10.25	Put	Bond Future	14,246.4200	14.2464	14,774.1900	14.7742	3.705	0	0	0
2020/03/20	R214	05/11/2020	10.26	Call	Bond Future	25.7200	0.0257	18.9600	0.0190	(26.283)	0	0	0
2020/03/20	R214	05/11/2020	10.24	Call	Bond Future	24.4400	0.0244	17.9800	0.0180	(26.432)	0	0	0
2020/03/20	R214	05/11/2020	10.24	Put	Bond Future	14,308.8800	14.3089	14,836.7900	14.8368	3.689	0	0	0
2020/03/20	R214	04/02/2021	10.33	Call	Bond Future	74.4400	0.0744	58.9400	0.0589	(20.822)	0	0	0
2020/03/20	R214	04/02/2021			Bond Future	13.1583	56.2271	13.2888	55.6834	0.992	0.0000	0.0000	0
2020/03/20	R214	04/02/2021	10.31	Call	Bond Future	71.6400	0.0716	56.6700	0.0567	(20.896)	0	0	0
2020/03/20	R214	04/02/2021	10.31	Put	Bond Future	14,713.6300	14.7136	15,242.3400	15.2423	3.593	0	0	0
2020/03/20	R214	04/02/2021	10.33	Put	Bond Future	14,591.8100	14.5918	15,119.9900	15.1200	3.620	0	0	0
2020/03/20	R214	04/02/2021	10.32	Call	Bond Future	73.0300	0.0730	57.7900	0.0578	(20.868)	0	0	0
2020/03/20	R214	04/02/2021	10.32	Put	Bond Future	14,652.6700	14.6527	15,181.1100	15.1811	3.606	0	0	0
2020/03/20	R248	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	R248	07/05/2020	9.77	Put	Bond Future	20,465.5800	20.4656	21,041.8000	21.0418	2.816	0	0	0
2020/03/20	R248	07/05/2020	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	R248	07/05/2020	9.69	Put	Bond Future	21,167.7000	21.1677	21,743.9200	21.7439	2.722	0	0	0
2020/03/20	R248	07/05/2020			Bond Future	12.7135	71.5556	12.8189	70.9794	0.830	0.0000	0.0000	100,305
2020/03/20	R248	07/05/2020	9.79	Put	Bond Future	20,291.5100	20.2915	20,867.7300	20.8677	2.840	0	0	0
2020/03/20	R248	07/05/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	R248	07/05/2020	10.70	Call	Bond Future	0.1700	0.0002	0.0700	0.0001	(58.824)	0	0	0
2020/03/20	R248	07/05/2020	10.70	Put	Bond Future	12,948.0000	12.9480	13,524.1200	13.5241	4.449	0	0	300
2020/03/20	R248	07/05/2020	9.78	Put	Bond Future	20,378.4800	20.3785	20,954.7000	20.9547	2.828	0	0	0
2020/03/20	R248	07/05/2020	10.20	Put	Bond Future	16,847.3300	16.8473	17,423.5500	17.4236	3.420	0	0	300
2020/03/20	R248	07/05/2020	9.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/03/20	R248	07/05/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/20	R248	06/08/2020	11.80	Call	Bond Future	560.7100	0.5607	460.1500	0.4602	(17.934)	0	0	470
2020/03/20	R248	06/08/2020	12.75	Call	Bond Future	0.0000	0.0000	2,132.2900	2.1323	100.000	0	0	814
2020/03/20	R248	06/08/2020	10.35	Call	Bond Future	8.7000	0.0087	5.9800	0.0060	(31.264)	0	0	640
2020/03/20	R248	06/08/2020	11.85	Put	Bond Future	6,640.4600	6.6405	7,118.4500	7.1185	7.198	0	0	0
2020/03/20	R248	06/08/2020	9.00	Put	Bond Future	28,556.6300	28.5566	29,143.0200	29.1430	2.053	0	0	0
2020/03/20	R248	06/08/2020	10.20	Call	Bond Future	5.0100	0.0050	3.3800	0.0034	(32.535)	0	0	0

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2020/03/20	R248	06/08/2020			Bond Future	12.8891	72.8280	12.9993	72.2416	0.855	0.0000	0.0000	530
2020/03/20	R248	06/08/2020	10.35	Put	Bond Future	16,596.0000	16.5960	17,179.6800	17.1797	3.517	0	0	0
2020/03/20	R248	06/08/2020	11.85	Call	Bond Future	617.9500	0.6180	509.5400	0.5095	(17.543)	0	0	0
2020/03/20	R248	06/08/2020	11.15	Put	Bond Future	10,755.0300	10.7550	11,314.8500	11.3148	5.205	0	0	0
2020/03/20	R248	06/08/2020	11.15	Call	Bond Future	109.9800	0.1100	83.4000	0.0834	(24.168)	0	0	0
2020/03/20	R248	06/08/2020	10.85	Put	Bond Future	12,829.4400	12.8294	13,403.8900	13.4039	4.478	0	0	0
2020/03/20	R248	06/08/2020	10.85	Call	Bond Future	44.0900	0.0441	32.1400	0.0321	(27.104)	0	0	640
2020/03/20	R248	06/08/2020	9.25	Put	Bond Future	26,130.7200	26.1307	26,717.0900	26.7171	2.244	0	0	0
2020/03/20	R248	06/08/2020	9.25	Call	Bond Future	0.0700	0.0001	0.0400	0.0000	(42.857)	0	0	20,640
2020/03/20	R248	06/08/2020	10.18	Call	Bond Future	4.6500	0.0047	3.1300	0.0031	(32.688)	0	0	0
2020/03/20	R248	06/08/2020	10.18	Put	Bond Future	17,956.0300	17.9560	18,540.9100	18.5409	3.257	0	0	0
2020/03/20	R248	06/08/2020	11.80	Put	Bond Future	6,897.2100	6.8972	7,383.0500	7.3830	7.044	0	0	0
2020/03/20	R248	06/08/2020	12.75	Put	Bond Future	0.0000	0.0000	3,472.6300	3.4726	100.000	0	0	0
2020/03/20	R248	06/08/2020	9.00	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	3,000
2020/03/20	R248	06/08/2020	10.20	Put	Bond Future	17,793.9500	17.7939	18,378.7200	18.3787	3.286	0	0	0
2020/03/20	R248	06/08/2020	12.25	Put	Bond Future	0.0000	0.0000	5,224.4800	5.2245	100.000	0	0	0
2020/03/20	R248	06/08/2020	12.25	Call	Bond Future	0.0000	0.0000	1,044.2200	1.0442	100.000	0	0	814
2020/03/20	R248	06/08/2020	11.10	Put	Bond Future	11,088.7900	11.0888	11,651.9500	11.6519	5.079	0	0	0
2020/03/20	R248	06/08/2020	11.10	Call	Bond Future	94.0000	0.0940	70.7600	0.0708	(24.723)	0	0	470
2020/03/20	R248	06/08/2020	10.19	Call	Bond Future	4.8300	0.0048	3.2500	0.0033	(32.712)	0	0	0
2020/03/20	R248	06/08/2020	10.19	Put	Bond Future	17,874.9300	17.8749	18,459.7500	18.4597	3.272	0	0	0
2020/03/20	R248	05/11/2020	10.02	Put	Bond Future	20,243.1200	20.2431	20,837.0800	20.8371	2.934	0	0	0
2020/03/20	R248	05/11/2020	10.03	Call	Bond Future	9.2100	0.0092	6.6800	0.0067	(27.470)	0	0	0
2020/03/20	R248	05/11/2020			Bond Future	13.0724	69.6600	13.1874	69.0636	0.880	0.0000	0.0000	0
2020/03/20	R248	05/11/2020	10.04	Call	Bond Future	9.5000	0.0095	6.9000	0.0069	(27.368)	0	0	0
2020/03/20	R248	05/11/2020	10.04	Put	Bond Future	20,077.1200	20.0771	20,670.9400	20.6709	2.958	0	0	0
2020/03/20	R248	05/11/2020	10.02	Call	Bond Future	8.9300	0.0089	6.4700	0.0065	(27.548)	0	0	0
2020/03/20	R248	05/11/2020	10.03	Put	Bond Future	20,160.0400	20.1600	20,753.9300	20.7539	2.946	0	0	0
2020/03/20	R248	04/02/2021	10.46	Call	Bond Future	90.6400	0.0906	73.2300	0.0732	(19.208)	0	0	0
2020/03/20	R248	04/02/2021	10.47	Put	Bond Future	17,724.1900	17.7242	18,313.3600	18.3134	3.324	0	0	0
2020/03/20	R248	04/02/2021			Bond Future	13.2719	70.8845	13.3924	70.2776	0.907	0.0000	0.0000	0
2020/03/20	R248	04/02/2021	10.46	Put	Bond Future	17,799.9200	17.7999	18,389.4000	18.3894	3.312	0	0	0
2020/03/20	R248	04/02/2021	10.47	Call	Bond Future	92.4300	0.0924	74.7100	0.0747	(19.171)	0	0	0
2020/03/20	R248	04/02/2021	10.48	Call	Bond Future	94.2500	0.0943	76.2200	0.0762	(19.130)	0	0	0
2020/03/20	R248	04/02/2021	10.48	Put	Bond Future	17,648.6200	17.6486	18,237.4800	18.2375	3.337	0	0	0

**Total**

**1453925**