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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/03/2020 TO 25/03/2020

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
2020/03/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	2025	07/05/2020		Bond Future	124.7270	124.7270	128.7242	128.7242	3.205	0.0000	0.0000	2,087
2020/03/25	2025	06/08/2020		Bond Future	125.2684	125.2684	129.3304	129.3304	3.243	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
2020/03/25	2025	05/11/2020			Bond Future	127.3212	127.3212	131.4495	131.4495	3.242	0.0000	0.0000	0
2020/03/25	2025	04/02/2021			Bond Future	127.9220	127.9220	132.1194	132.1194	3.281	0.0000	0.0000	0
2020/03/25	2029	07/05/2020			Bond Future	81.9222	81.9222	88.0074	88.0074	7.428	0.0000	0.0000	3,814
2020/03/25	2029	06/08/2020			Bond Future	83.2672	83.2672	89.4518	89.4518	7.427	0.0000	0.0000	0
2020/03/25	2029	05/11/2020			Bond Future	83.4890	83.4890	89.7748	89.7748	7.529	0.0000	0.0000	0
2020/03/25	2029	04/02/2021			Bond Future	84.8856	84.8856	91.2764	91.2764	7.529	0.0000	0.0000	0
2020/03/25	2030	07/05/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	2030	07/05/2020	8.78	Put	Bond Future	19,738.4700	19.7385	16,528.6100	16.5286	(16.262)	0	0	0
2020/03/25	2030	07/05/2020	8.85	Put	Bond Future	19,303.1800	19.3032	16,093.3200	16.0933	(16.629)	0	0	5,820
2020/03/25	2030	07/05/2020	8.45	Put	Bond Future	21,826.1900	21.8262	18,616.3300	18.6163	(14.706)	0	0	0
2020/03/25	2030	07/05/2020	9.19	Put	Bond Future	17,225.6500	17.2257	14,015.8200	14.0158	(18.634)	0	0	0
2020/03/25	2030	07/05/2020			Bond Future	12.4646	77.4520	11.7824	80.6619	(5.473)	0.0000	0.0000	103,102
2020/03/25	2030	07/05/2020	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	2030	07/05/2020	8.80	Put	Bond Future	19,613.8400	19.6138	16,403.9800	16.4040	(16.365)	0	0	0
2020/03/25	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/25	2030	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0	0	0
2020/03/25	2030	07/05/2020	8.79	Put	Bond Future	19,676.1300	19.6761	16,466.2700	16.4663	(16.313)	0	0	0
2020/03/25	2030	07/05/2020	8.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	2030	07/05/2020	8.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	2030	07/05/2020	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/25	2030	07/05/2020	8.90	Put	Bond Future	18,993.8500	18.9938	15,783.9900	15.7840	(16.899)	0	0	5,820
2020/03/25	2030	06/08/2020	10.70	Call	Bond Future	41.8000	0.0418	469.2000	0.4692	1022.488	0	0	470
2020/03/25	2030	06/08/2020	10.00	Call	Bond Future	3.6000	0.0036	139.3600	0.1394	3771.111	0	0	470
2020/03/25	2030	06/08/2020	10.05	Put	Bond Future	13,226.7300	13.2267	10,114.5600	10.1146	(23.529)	0	0	0
2020/03/25	2030	06/08/2020	9.75	Put	Bond Future	14,899.8800	14.8999	11,721.7600	11.7218	(21.330)	0	0	0
2020/03/25	2030	06/08/2020	9.42	Call	Bond Future	0.3900	0.0004	41.2100	0.0412	10466.667	0	0	0
2020/03/25	2030	06/08/2020	9.11	Call	Bond Future	0.1000	0.0001	19.7400	0.0197	19640.000	0	0	0
2020/03/25	2030	06/08/2020			Bond Future	12.7191	74.6960	12.0047	77.9572	(5.616)	0.0000	0.0000	325
2020/03/25	2030	06/08/2020	10.70	Put	Bond Future	9,772.5600	9.7726	6,938.7900	6.9388	(28.997)	0	0	0
2020/03/25	2030	06/08/2020	9.05	Put	Bond Future	18,976.2600	18.9763	15,732.0000	15.7320	(17.096)	0	0	0
2020/03/25	2030	06/08/2020	9.05	Call	Bond Future	0.0800	0.0001	16.9900	0.0170	21137.500	0	0	450
2020/03/25	2030	06/08/2020	8.36	Put	Bond Future	23,236.7800	23.2368	19,978.1700	19.9782	(14.024)	0	0	0
2020/03/25	2030	06/08/2020	8.36	Call	Bond Future	0.0000	0.0000	2.5600	0.0026	100.000	0	0	800
2020/03/25	2030	06/08/2020	8.86	Put	Bond Future	20,124.8700	20.1249	16,874.0900	16.8741	(16.153)	0	0	0
2020/03/25	2030	06/08/2020	8.86	Call	Bond Future	0.0300	0.0000	10.4200	0.0104	34633.333	0	0	800
2020/03/25	2030	06/08/2020	9.09	Call	Bond Future	0.0900	0.0001	18.7800	0.0188	20766.667	0	0	0
2020/03/25	2030	06/08/2020	9.09	Put	Bond Future	18,736.7700	18.7368	15,494.2900	15.4943	(17.305)	0	0	0
2020/03/25	2030	06/08/2020	10.00	Put	Bond Future	13,502.4200	13.5024	10,377.0100	10.3770	(23.147)	0	0	0
2020/03/25	2030	06/08/2020	10.75	Call	Bond Future	48.6500	0.0487	506.6100	0.5066	941.336	0	0	0
2020/03/25	2030	06/08/2020	10.05	Call	Bond Future	4.3600	0.0044	153.3600	0.1534	3417.431	0	0	0
2020/03/25	2030	06/08/2020	9.75	Call	Bond Future	1.4400	0.0014	84.4900	0.0845	5767.361	0	0	450
2020/03/25	2030	06/08/2020	9.42	Put	Bond Future	16,791.5100	16.7915	13,571.1600	13.5712	(19.178)	0	0	800
2020/03/25	2030	06/08/2020	9.11	Put	Bond Future	18,617.3300	18.6173	15,375.8000	15.3758	(17.411)	0	0	0
2020/03/25	2030	06/08/2020	10.75	Put	Bond Future	9,518.5200	9.5185	6,715.3100	6.7153	(29.450)	0	0	0
2020/03/25	2030	06/08/2020	9.20	Put	Bond Future	18,082.3300	18.0823	14,845.6000	14.8456	(17.900)	0	0	0
2020/03/25	2030	06/08/2020	9.20	Call	Bond Future	0.1500	0.0002	24.5900	0.0246	16293.333	0	0	323

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2020/03/25	2030	06/08/2020	8.50	Put	Bond Future	22,352.2000		22.3522	19,094.8800	19.0949	(14.573)	0	0	0
2020/03/25	2030	06/08/2020	8.50	Call	Bond Future	0.0100		0.0000	3.8600	0.0039	38500.000	0	0	323
2020/03/25	2030	06/08/2020	9.10	Call	Bond Future	0.1000		0.0001	19.2500	0.0193	19150.000	0	0	0
2020/03/25	2030	06/08/2020	9.10	Put	Bond Future	18,677.0300		18.6770	15,435.0100	15.4350	(17.358)	0	0	0
2020/03/25	2030	05/11/2020	8.10	Put	Bond Future	25,653.8500		25.6539	22,351.3400	22.3513	(12.873)	0	0	0
2020/03/25	2030	05/11/2020	8.73	Call	Bond Future	0.0900		0.0001	38.7900	0.0388	43000.000	0	0	3,000
2020/03/25	2030	05/11/2020	10.06	Put	Bond Future	14,103.5600		14.1036	11,105.4800	11.1055	(21.258)	0	0	1,000
2020/03/25	2030	05/11/2020	9.39	Put	Bond Future	17,840.2200		17.8402	14,646.3000	14.6463	(17.903)	0	0	0
2020/03/25	2030	05/11/2020	9.38	Call	Bond Future	0.9700		0.0010	118.8400	0.1188	12151.546	0	0	0
2020/03/25	2030	05/11/2020			Bond Future	12.9673		75.9029	12.2207	79.2166	(5.758)	0.0000	0.0000	0
2020/03/25	2030	05/11/2020	9.61	Call	Bond Future	2.1000		0.0021	169.9900	0.1700	7994.762	0	0	0
2020/03/25	2030	05/11/2020	9.61	Put	Bond Future	16,589.2300		16.5892	13,443.4600	13.4435	(18.963)	0	0	3,000
2020/03/25	2030	05/11/2020	8.85	Put	Bond Future	21,009.9800		21.0100	17,744.4700	17.7445	(15.543)	0	0	0
2020/03/25	2030	05/11/2020	8.85	Call	Bond Future	0.1400		0.0001	48.2900	0.0483	34392.857	0	0	3,000
2020/03/25	2030	05/11/2020	8.34	Put	Bond Future	24,136.3800		24.1364	20,840.9900	20.8410	(13.653)	0	0	0
2020/03/25	2030	05/11/2020	8.34	Call	Bond Future	0.0200		0.0000	18.2900	0.0183	91350.000	0	0	1,000
2020/03/25	2030	05/11/2020	9.04	Put	Bond Future	19,878.4900		19.8785	16,632.0700	16.6321	(16.331)	0	0	0
2020/03/25	2030	05/11/2020	9.04	Call	Bond Future	0.2900		0.0003	67.5300	0.0675	23186.207	0	0	1,000
2020/03/25	2030	05/11/2020	9.86	Put	Bond Future	15,195.9300		15.1959	12,123.1300	12.1231	(20.221)	0	0	14,160
2020/03/25	2030	05/11/2020	8.36	Put	Bond Future	24,011.2800		24.0113	20,716.6300	20.7166	(13.721)	0	0	0
2020/03/25	2030	05/11/2020	8.10	Call	Bond Future	0.0100		0.0000	11.1600	0.0112	111500.000	0	0	3,000
2020/03/25	2030	05/11/2020	8.73	Put	Bond Future	21,733.8100		21.7338	18,458.8500	18.4588	(15.069)	0	0	0
2020/03/25	2030	05/11/2020	9.23	Put	Bond Future	18,764.6500		18.7646	15,543.5200	15.5435	(17.166)	0	0	0
2020/03/25	2030	05/11/2020	10.06	Call	Bond Future	8.5900		0.0086	324.1700	0.3242	3673.807	0	0	0
2020/03/25	2030	05/11/2020	10.37	Put	Bond Future	12,453.6900		12.4537	9,602.4600	9.6025	(22.895)	0	0	15,947
2020/03/25	2030	05/11/2020	9.39	Call	Bond Future	1.0100		0.0010	120.7500	0.1207	11855.446	0	0	0
2020/03/25	2030	05/11/2020	9.38	Put	Bond Future	17,897.6300		17.8976	14,701.8400	14.7018	(17.856)	0	0	0
2020/03/25	2030	05/11/2020	9.86	Call	Bond Future	4.6000		0.0046	245.4600	0.2455	5236.087	0	0	0
2020/03/25	2030	05/11/2020	8.36	Call	Bond Future	0.0200		0.0000	19.0300	0.0190	95050.000	0	0	14,160
2020/03/25	2030	05/11/2020	8.86	Put	Bond Future	20,949.9900		20.9500	17,685.3500	17.6854	(15.583)	0	0	0
2020/03/25	2030	05/11/2020	8.86	Call	Bond Future	0.1500		0.0002	49.1700	0.0492	32680.000	0	0	14,160
2020/03/25	2030	05/11/2020	9.23	Call	Bond Future	0.5800		0.0006	93.1100	0.0931	15953.448	0	0	3,000
2020/03/25	2030	05/11/2020	10.47	Call	Bond Future	31.4200		0.0314	549.6600	0.5497	1649.395	0	0	0
2020/03/25	2030	05/11/2020	10.47	Put	Bond Future	11,933.7400		11.9337	9,138.3200	9.1383	(23.425)	0	0	3,000
2020/03/25	2030	05/11/2020	8.53	Put	Bond Future	22,956.2300		22.9562	19,669.1100	19.6691	(14.319)	0	0	0
2020/03/25	2030	05/11/2020	8.53	Call	Bond Future	0.0400		0.0000	26.5800	0.0266	66350.000	0	0	15,947
2020/03/25	2030	05/11/2020	9.03	Put	Bond Future	19,937.6000		19.9376	16,690.0300	16.6900	(16.289)	0	0	0
2020/03/25	2030	05/11/2020	9.03	Call	Bond Future	0.2800		0.0003	66.3700	0.0664	23603.571	0	0	15,947
2020/03/25	2030	05/11/2020	10.37	Call	Bond Future	23.2800		0.0233	485.7100	0.4857	1986.383	0	0	0
2020/03/25	2030	05/11/2020	9.40	Call	Bond Future	1.0400		0.0010	122.6900	0.1227	11697.115	0	0	0
2020/03/25	2030	05/11/2020	9.40	Put	Bond Future	17,782.8500		17.7829	14,590.8400	14.5908	(17.950)	0	0	0
2020/03/25	2030	04/02/2021	9.12	Call	Bond Future	2.4600		0.0025	120.9000	0.1209	4814.634	0	0	1,000
2020/03/25	2030	04/02/2021	8.36	Call	Bond Future	0.2800		0.0003	38.0000	0.0380	13471.429	0	0	800
2020/03/25	2030	04/02/2021	9.16	Call	Bond Future	2.7400		0.0027	127.8900	0.1279	4567.518	0	0	0
2020/03/25	2030	04/02/2021	9.15	Put	Bond Future	20,110.8600		20.1109	16,865.9900	16.8660	(16.135)	0	0	0
2020/03/25	2030	04/02/2021			Bond Future	13.2378		73.1486	12.4552	76.5169	(5.912)	0.0000	0.0000	0
2020/03/25	2030	04/02/2021	8.37	Put	Bond Future	24,743.8700		24.7439	21,413.9100	21.4139	(13.458)	0	0	0
2020/03/25	2030	04/02/2021	8.37	Call	Bond Future	0.2800		0.0003	38.6300	0.0386	13696.429	0	0	1,000

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2020/03/25	2030	04/02/2021	9.17	Call	Bond Future	2.8100	0.0028	129.6900	0.1297	4515.302	0	0	0
2020/03/25	2030	04/02/2021	9.17	Put	Bond Future	19,995.9300	19.9959	16,754.5000	16.7545	(16.210)	0	0	0
2020/03/25	2030	04/02/2021	9.12	Put	Bond Future	20,283.6100	20.2836	17,033.7400	17.0337	(16.022)	0	0	0
2020/03/25	2030	04/02/2021	8.36	Put	Bond Future	24,805.2100	24.8052	21,474.6200	21.4746	(13.427)	0	0	0
2020/03/25	2030	04/02/2021	9.16	Put	Bond Future	20,053.3700	20.0534	16,810.2100	16.8102	(16.173)	0	0	0
2020/03/25	2030	04/02/2021	9.15	Call	Bond Future	2.6700	0.0027	126.1100	0.1261	4623.221	0	0	0
2020/03/25	2030	04/02/2021	8.86	Put	Bond Future	21,798.9300	21.7989	18,512.3600	18.5124	(15.077)	0	0	0
2020/03/25	2030	04/02/2021	8.86	Call	Bond Future	1.2100	0.0012	82.9500	0.0829	6755.372	0	0	800
2020/03/25	2030	04/02/2021	10.20	Call	Bond Future	31.8800	0.0319	472.9600	0.4730	1383.563	0	0	0
2020/03/25	2030	04/02/2021	10.20	Put	Bond Future	14,340.6300	14.3406	11,413.4000	11.4134	(20.412)	0	0	1,800
2020/03/25	2032	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	2032	07/05/2020	9.54	Put	Bond Future	19,200.6900	19.2007	15,497.4700	15.4975	(19.287)	0	0	3,000
2020/03/25	2032	07/05/2020	8.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/03/25	2032	07/05/2020	9.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/25	2032	07/05/2020			Bond Future	12.9765	72.6739	12.2188	76.3772	(5.839)	0.0000	0.0000	81,768
2020/03/25	2032	07/05/2020	9.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/03/25	2032	07/05/2020	9.17	Put	Bond Future	21,680.1800	21.6802	17,976.9400	17.9769	(17.081)	0	0	0
2020/03/25	2032	07/05/2020	9.54	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2020/03/25	2032	07/05/2020	9.00	Put	Bond Future	22,850.4200	22.8504	19,147.1800	19.1472	(16.206)	0	0	0
2020/03/25	2032	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/25	2032	07/05/2020	9.50	Put	Bond Future	19,464.3600	19.4644	15,761.1300	15.7611	(19.026)	0	0	0
2020/03/25	2032	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	7,500
2020/03/25	2032	07/05/2020	9.30	Put	Bond Future	20,798.5800	20.7986	17,095.3400	17.0953	(17.805)	0	0	0
2020/03/25	2032	07/05/2020	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/25	2032	07/05/2020	9.19	Put	Bond Future	21,543.8000	21.5438	17,840.5600	17.8406	(17.189)	0	0	0
2020/03/25	2032	07/05/2020	8.82	Put	Bond Future	24,111.3800	24.1114	20,408.1400	20.4081	(15.359)	0	0	0
2020/03/25	2032	07/05/2020	9.20	Put	Bond Future	21,475.7100	21.4757	17,772.4700	17.7725	(17.244)	0	0	0
2020/03/25	2032	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	2032	07/05/2020	9.18	Put	Bond Future	21,611.9500	21.6120	17,908.7100	17.9087	(17.135)	0	0	0
2020/03/25	2032	06/08/2020	8.79	Put	Bond Future	25,268.8200	25.2688	21,508.5100	21.5085	(14.881)	0	0	0
2020/03/25	2032	06/08/2020	9.29	Put	Bond Future	21,850.5100	21.8505	18,097.7000	18.0977	(17.175)	0	0	0
2020/03/25	2032	06/08/2020	9.46	Put	Bond Future	20,726.0100	20.7260	16,978.8000	16.9788	(18.080)	0	0	0
2020/03/25	2032	06/08/2020	9.45	Call	Bond Future	0.0800	0.0001	15.0700	0.0151	18737.500	0	0	0
2020/03/25	2032	06/08/2020			Bond Future	13.2264	73.8491	12.4349	77.6117	(5.984)	0.0000	0.0000	300
2020/03/25	2032	06/08/2020	9.91	Call	Bond Future	0.6000	0.0006	46.7800	0.0468	7696.667	0	0	0
2020/03/25	2032	06/08/2020	9.91	Put	Bond Future	17,838.3300	17.8383	14,121.9200	14.1219	(20.834)	0	0	800
2020/03/25	2032	06/08/2020	8.79	Call	Bond Future	0.0000	0.0000	2.2800	0.0023	100.000	0	0	800
2020/03/25	2032	06/08/2020	9.29	Call	Bond Future	0.0400	0.0000	9.8200	0.0098	24450.000	0	0	800
2020/03/25	2032	06/08/2020	9.46	Call	Bond Future	0.0900	0.0001	15.4700	0.0155	17088.889	0	0	0
2020/03/25	2032	06/08/2020	9.45	Put	Bond Future	20,791.6300	20.7916	17,044.0300	17.0440	(18.025)	0	0	0
2020/03/25	2032	06/08/2020	9.47	Call	Bond Future	0.0900	0.0001	15.8800	0.0159	17544.444	0	0	0
2020/03/25	2032	06/08/2020	9.47	Put	Bond Future	20,660.4400	20.6604	16,913.6400	16.9136	(18.135)	0	0	0
2020/03/25	2032	05/11/2020	9.61	Put	Bond Future	20,734.2300	20.7342	16,999.5300	16.9995	(18.012)	0	0	0
2020/03/25	2032	05/11/2020	10.99	Call	Bond Future	40.5000	0.0405	648.2300	0.6482	1500.568	0	0	0
2020/03/25	2032	05/11/2020	9.44	Put	Bond Future	21,830.0600	21.8301	18,072.9300	18.0729	(17.211)	0	0	0
2020/03/25	2032	05/11/2020	11.08	Call	Bond Future	52.1000	0.0521	720.9100	0.7209	1283.704	0	0	0
2020/03/25	2032	05/11/2020	9.77	Put	Bond Future	19,719.2700	19.7193	16,011.3200	16.0113	(18.804)	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
2020/03/25	2032	05/11/2020			Bond Future	13.4810	70.8868	12.6541	74.7099	(6.134)	0.0000	0.0000	0
2020/03/25	2032	05/11/2020	10.99	Put	Bond Future	12,505.2400	12.5052	9,289.8100	9.2898	(25.713)	0	0	3,000
2020/03/25	2032	05/11/2020	9.76	Call	Bond Future	1.0600	0.0011	114.4300	0.1144	10695.283	0	0	0
2020/03/25	2032	05/11/2020	9.76	Put	Bond Future	19,782.2300	19.7822	16,072.4400	16.0724	(18.753)	0	0	0
2020/03/25	2032	05/11/2020	9.11	Call	Bond Future	0.1000	0.0001	36.2300	0.0362	36130.000	0	0	3,000
2020/03/25	2032	05/11/2020	9.61	Call	Bond Future	0.6400	0.0006	89.1000	0.0891	13821.875	0	0	3,000
2020/03/25	2032	05/11/2020	9.44	Call	Bond Future	0.3500	0.0004	66.3800	0.0664	18865.714	0	0	1,000
2020/03/25	2032	05/11/2020	11.08	Put	Bond Future	12,014.2500	12.0142	8,859.9000	8.8599	(26.255)	0	0	1,000
2020/03/25	2032	05/11/2020	9.77	Call	Bond Future	1.1000	0.0011	116.3100	0.1163	10473.636	0	0	0
2020/03/25	2032	05/11/2020	9.11	Put	Bond Future	24,009.4700	24.0095	20,222.4400	20.2224	(15.773)	0	0	0
2020/03/25	2032	05/11/2020	8.94	Put	Bond Future	25,159.6700	25.1597	21,362.5100	21.3625	(15.092)	0	0	0
2020/03/25	2032	05/11/2020	8.94	Call	Bond Future	0.0500	0.0001	26.0500	0.0261	52000.000	0	0	1,000
2020/03/25	2032	05/11/2020	9.75	Call	Bond Future	1.0300	0.0010	112.5700	0.1126	10829.126	0	0	0
2020/03/25	2032	05/11/2020	9.75	Put	Bond Future	19,845.2700	19.8453	16,133.6500	16.1337	(18.703)	0	0	0
2020/03/25	2032	04/02/2021	10.82	Put	Bond Future	14,566.3900	14.5664	11,254.4400	11.2544	(22.737)	0	0	800
2020/03/25	2032	04/02/2021	9.29	Call	Bond Future	1.7200	0.0017	88.9800	0.0890	5073.256	0	0	800
2020/03/25	2032	04/02/2021	9.63	Call	Bond Future	4.1800	0.0042	146.0200	0.1460	3393.301	0	0	0
2020/03/25	2032	04/02/2021			Bond Future	13.7510	72.0562	12.8860	75.9425	(6.290)	0.0000	0.0000	0
2020/03/25	2032	04/02/2021	8.79	Put	Bond Future	27,131.6400	27.1316	23,285.1600	23.2852	(14.177)	0	0	0
2020/03/25	2032	04/02/2021	8.79	Call	Bond Future	0.4100	0.0004	40.1900	0.0402	9702.439	0	0	800
2020/03/25	2032	04/02/2021	9.61	Call	Bond Future	3.9700	0.0040	141.9600	0.1420	3475.819	0	0	0
2020/03/25	2032	04/02/2021	9.61	Put	Bond Future	21,743.4300	21.7434	17,995.1600	17.9952	(17.239)	0	0	0
2020/03/25	2032	04/02/2021	10.82	Call	Bond Future	59.4400	0.0594	633.7500	0.6338	966.201	0	0	0
2020/03/25	2032	04/02/2021	9.29	Put	Bond Future	23,795.5600	23.7956	19,996.5600	19.9966	(15.965)	0	0	0
2020/03/25	2032	04/02/2021	9.63	Put	Bond Future	21,617.3000	21.6173	17,872.8800	17.8729	(17.321)	0	0	0
2020/03/25	2032	04/02/2021	9.62	Call	Bond Future	4.0700	0.0041	143.9800	0.1440	3437.592	0	0	0
2020/03/25	2032	04/02/2021	9.62	Put	Bond Future	21,680.3300	21.6803	17,933.9800	17.9340	(17.280)	0	0	0
2020/03/25	2033	07/05/2020			Bond Future	78.9905	78.9905	79.0086	79.0086	0.023	0.0000	0.0000	7,142
2020/03/25	2033	06/08/2020			Bond Future	80.2875	80.2875	80.3053	80.3053	0.022	0.0000	0.0000	0
2020/03/25	2033	05/11/2020			Bond Future	80.3828	80.3828	80.4009	80.4009	0.022	0.0000	0.0000	0
2020/03/25	2033	04/02/2021			Bond Future	81.7274	81.7274	81.7457	81.7457	0.022	0.0000	0.0000	0
2020/03/25	2037	07/05/2020	9.60	Put	Bond Future	22,535.3600	22.5354	18,260.0700	18.2601	(18.971)	0	0	0
2020/03/25	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	2037	07/05/2020	9.70	Put	Bond Future	21,771.8200	21.7718	17,496.5300	17.4965	(19.637)	0	0	0
2020/03/25	2037	07/05/2020			Bond Future	13.2384	70.7528	12.4144	75.0281	(6.225)	0.0000	0.0000	83,470
2020/03/25	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	2037	07/05/2020	9.59	Put	Bond Future	22,612.2400	22.6122	18,336.9500	18.3369	(18.907)	0	0	0
2020/03/25	2037	07/05/2020	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/25	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	2037	07/05/2020	9.61	Put	Bond Future	22,458.5700	22.4586	18,183.2800	18.1833	(19.036)	0	0	0
2020/03/25	2037	07/05/2020	10.00	Put	Bond Future	19,537.9900	19.5380	15,262.7400	15.2627	(21.882)	0	0	0
2020/03/25	2037	07/05/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0400	0.0000	100.000	0	0	7,500
2020/03/25	2037	06/08/2020	9.88	Put	Bond Future	21,519.4400	21.5194	17,195.2400	17.1952	(20.094)	0	0	0
2020/03/25	2037	06/08/2020			Bond Future	13.4796	67.6380	12.6185	71.9819	(6.388)	0.0000	0.0000	300
2020/03/25	2037	06/08/2020	9.87	Call	Bond Future	0.1800	0.0002	19.3600	0.0194	10655.556	0	0	0
2020/03/25	2037	06/08/2020	9.87	Put	Bond Future	21,593.2500	21.5932	17,268.5200	17.2685	(20.028)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/25	2037	06/08/2020	9.88	Call	Bond Future	0.1900		0.0002	19.9000	0.0199	10373.684	0	0	0
2020/03/25	2037	06/08/2020	9.86	Call	Bond Future	0.1700		0.0002	18.8400	0.0188	10982.353	0	0	0
2020/03/25	2037	06/08/2020	9.86	Put	Bond Future	21,667.1400		21.6671	17,341.9000	17.3419	(19.962)	0	0	0
2020/03/25	2037	05/11/2020	10.18	Call	Bond Future	2.5700		0.0026	137.6300	0.1376	5255.253	0	0	0
2020/03/25	2037	05/11/2020	10.17	Put	Bond Future	20,465.3400		20.4653	16,184.2100	16.1842	(20.919)	0	0	0
2020/03/25	2037	05/11/2020			Bond Future	13.7121		68.7309	12.8142	73.1448	(6.548)	0.0000	0.0000	0
2020/03/25	2037	05/11/2020	10.19	Call	Bond Future	2.6500		0.0027	140.0400	0.1400	5184.528	0	0	0
2020/03/25	2037	05/11/2020	10.19	Put	Bond Future	20,323.9900		20.3240	16,047.4800	16.0475	(21.042)	0	0	0
2020/03/25	2037	05/11/2020	10.17	Call	Bond Future	2.4900		0.0025	135.2600	0.1353	5332.129	0	0	0
2020/03/25	2037	05/11/2020	10.18	Put	Bond Future	20,394.6200		20.3946	16,115.7800	16.1158	(20.980)	0	0	0
2020/03/25	2037	04/02/2021	13.73	Call	Bond Future	2,972.6300		2.9726	5,784.3300	5.7843	94.586	0	0	0
2020/03/25	2037	04/02/2021	10.35	Call	Bond Future	18.9800		0.0190	300.5800	0.3006	1483.667	0	0	0
2020/03/25	2037	04/02/2021	10.27	Call	Bond Future	15.8900		0.0159	270.1600	0.2702	1600.189	0	0	0
2020/03/25	2037	04/02/2021	10.85	Call	Bond Future	53.2700		0.0533	558.9900	0.5590	949.352	0	0	0
2020/03/25	2037	04/02/2021	10.28	Put	Bond Future	20,790.4100		20.7904	16,561.3000	16.5613	(20.342)	0	0	0
2020/03/25	2037	04/02/2021			Bond Future	13.9633		65.6079	13.0245	70.0945	(6.723)	0.0000	0.0000	0
2020/03/25	2037	04/02/2021	11.97	Put	Bond Future	10,553.2100		10.5532	7,371.4300	7.3714	(30.150)	0	0	0
2020/03/25	2037	04/02/2021	11.97	Call	Bond Future	419.1500		0.4191	1,724.0500	1.7241	311.321	0	0	300
2020/03/25	2037	04/02/2021	9.65	Put	Bond Future	25,329.5200		25.3295	20,948.9600	20.9490	(17.294)	0	0	0
2020/03/25	2037	04/02/2021	9.65	Call	Bond Future	3.5500		0.0036	109.6700	0.1097	2989.296	0	0	72
2020/03/25	2037	04/02/2021	13.73	Put	Bond Future	4,043.6500		4.0437	2,368.6700	2.3687	(41.422)	0	0	300
2020/03/25	2037	04/02/2021	10.35	Put	Bond Future	20,308.5100		20.3085	16,103.4300	16.1034	(20.706)	0	0	72
2020/03/25	2037	04/02/2021	11.90	Call	Bond Future	374.6500		0.3747	1,622.4500	1.6225	333.058	0	0	0
2020/03/25	2037	04/02/2021	10.27	Put	Bond Future	20,859.6200		20.8596	16,627.2100	16.6272	(20.290)	0	0	0
2020/03/25	2037	04/02/2021	10.85	Put	Bond Future	16,997.3000		16.9973	13,016.3400	13.0163	(23.421)	0	0	72
2020/03/25	2037	04/02/2021	10.28	Call	Bond Future	16.2500		0.0163	273.8200	0.2738	1585.046	0	0	0
2020/03/25	2037	04/02/2021	10.48	Put	Bond Future	19,425.4200		19.4254	15,269.5100	15.2695	(21.394)	0	0	0
2020/03/25	2037	04/02/2021	10.48	Call	Bond Future	25.1300		0.0251	355.9000	0.3559	1316.236	0	0	240
2020/03/25	2037	04/02/2021	11.90	Put	Bond Future	10,908.5700		10.9086	7,669.6900	7.6697	(29.691)	0	0	240
2020/03/25	2037	04/02/2021	10.29	Call	Bond Future	16.6200		0.0166	277.5200	0.2775	1569.795	0	0	0
2020/03/25	2037	04/02/2021	10.29	Put	Bond Future	20,721.3000		20.7213	16,495.5200	16.4955	(20.393)	0	0	0
2020/03/25	2038	07/05/2020			Bond Future	86.3153		86.3153	89.2201	89.2201	3.365	0.0000	0.0000	11,856
2020/03/25	2038	06/08/2020			Bond Future	86.0377		86.0377	88.9897	88.9897	3.431	0.0000	0.0000	0
2020/03/25	2038	05/11/2020			Bond Future	87.4477		87.4477	90.4479	90.4479	3.431	0.0000	0.0000	0
2020/03/25	2038	04/02/2021			Bond Future	87.1905		87.1905	90.2408	90.2408	3.499	0.0000	0.0000	0
2020/03/25	2040	07/05/2020	9.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	2040	07/05/2020	9.75	Put	Bond Future	23,365.4500		23.3655	18,599.4200	18.5994	(20.398)	0	0	0
2020/03/25	2040	07/05/2020	12.20	Call	Bond Future	69.0700		0.0691	833.1600	0.8332	1106.255	0	0	325
2020/03/25	2040	07/05/2020	11.10	Put	Bond Future	13,205.9100		13.2059	8,455.5900	8.4556	(35.971)	0	0	0
2020/03/25	2040	07/05/2020	9.85	Put	Bond Future	22,546.8500		22.5468	17,780.8200	17.7808	(21.138)	0	0	0
2020/03/25	2040	07/05/2020			Bond Future	13.3179		72.6148	12.4425	77.3808	(6.573)	0.0000	0.0000	65,818
2020/03/25	2040	07/05/2020	9.74	Put	Bond Future	23,447.9300		23.4479	18,681.9000	18.6819	(20.326)	0	0	0
2020/03/25	2040	07/05/2020	9.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	2040	07/05/2020	12.70	Put	Bond Future	3,740.5200		3.7405	800.2400	0.8002	(78.606)	0	0	0
2020/03/25	2040	07/05/2020	12.70	Call	Bond Future	431.6400		0.4316	2,257.3900	2.2574	422.980	0	0	325
2020/03/25	2040	07/05/2020	10.00	Put	Bond Future	21,339.9600		21.3400	16,573.9400	16.5739	(22.334)	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
2020/03/25	2040	07/05/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	2,640
2020/03/25	2040	07/05/2020	9.50	Put	Bond Future	25,462.3700	25.4624	20,696.3400	20.6963	(18.718)	0	0	0
2020/03/25	2040	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/03/25	2040	07/05/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	2040	07/05/2020	12.20	Put	Bond Future	6,252.4600	6.2525	2,250.5200	2.2505	(64.006)	0	0	0
2020/03/25	2040	07/05/2020	11.10	Call	Bond Future	0.0300	0.0000	15.7400	0.0157	52366.667	0	0	450
2020/03/25	2040	07/05/2020	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/25	2040	07/05/2020	9.73	Put	Bond Future	23,530.5300	23.5305	18,764.5000	18.7645	(20.255)	0	0	0
2020/03/25	2040	07/05/2020	11.80	Put	Bond Future	8,629.4800	8.6295	4,126.1100	4.1261	(52.186)	0	0	0
2020/03/25	2040	07/05/2020	11.80	Call	Bond Future	8.9600	0.0090	271.6200	0.2716	2931.473	0	0	450
2020/03/25	2040	07/05/2020	10.15	Put	Bond Future	20,157.7600	20.1578	15,391.7700	15.3918	(23.643)	0	0	0
2020/03/25	2040	07/05/2020	10.15	Call	Bond Future	0.0000	0.0000	0.0400	0.0000	100.000	0	0	7,500
2020/03/25	2040	06/08/2020	10.85	Call	Bond Future	5.6600	0.0057	154.4200	0.1544	2628.269	0	0	0
2020/03/25	2040	06/08/2020	11.26	Put	Bond Future	13,341.4300	13.3414	8,828.5000	8.8285	(33.826)	0	0	517
2020/03/25	2040	06/08/2020	10.03	Call	Bond Future	0.2100	0.0002	18.9400	0.0189	8919.048	0	0	0
2020/03/25	2040	06/08/2020	10.04	Call	Bond Future	0.2200	0.0002	19.5100	0.0195	8768.182	0	0	0
2020/03/25	2040	06/08/2020	10.02	Put	Bond Future	22,345.2600	22.3453	17,520.9400	17.5209	(21.590)	0	0	0
2020/03/25	2040	06/08/2020			Bond Future	13.5583	69.2796	12.6426	74.1221	(6.754)	0.0000	0.0000	600
2020/03/25	2040	06/08/2020	10.04	Put	Bond Future	22,187.3000	22.1873	17,364.0800	17.3641	(21.739)	0	0	0
2020/03/25	2040	06/08/2020	10.02	Call	Bond Future	0.2000	0.0002	18.3900	0.0184	9095.000	0	0	0
2020/03/25	2040	06/08/2020	10.85	Put	Bond Future	16,141.5700	16.1416	11,447.8200	11.4478	(29.079)	0	0	12,538
2020/03/25	2040	06/08/2020	11.26	Call	Bond Future	26.9200	0.0269	356.5000	0.3565	1224.294	0	0	0
2020/03/25	2040	06/08/2020	10.79	Put	Bond Future	16,566.4400	16.5664	11,854.4600	11.8545	(28.443)	0	0	800
2020/03/25	2040	06/08/2020	9.57	Put	Bond Future	26,016.6400	26.0166	21,178.5200	21.1785	(18.596)	0	0	0
2020/03/25	2040	06/08/2020	10.03	Put	Bond Future	22,266.2300	22.2662	17,442.4500	17.4424	(21.664)	0	0	0
2020/03/25	2040	06/08/2020	10.79	Call	Bond Future	4.5700	0.0046	135.1000	0.1351	2856.236	0	0	0
2020/03/25	2040	06/08/2020	9.57	Call	Bond Future	0.0200	0.0000	4.4100	0.0044	21950.000	0	0	800
2020/03/25	2040	06/08/2020	10.07	Put	Bond Future	21,951.1700	21.9512	17,129.7000	17.1297	(21.965)	0	0	0
2020/03/25	2040	06/08/2020	10.07	Call	Bond Future	0.2500	0.0003	21.2900	0.0213	8416.000	0	0	800
2020/03/25	2040	05/11/2020	10.23	Call	Bond Future	2.4400	0.0024	115.9200	0.1159	4650.820	0	0	2,000
2020/03/25	2040	05/11/2020	11.70	Put	Bond Future	11,729.8700	11.7299	7,744.5400	7.7445	(33.976)	0	0	2,000
2020/03/25	2040	05/11/2020	10.00	Call	Bond Future	1.1200	0.0011	73.8500	0.0738	6493.750	0	0	2,000
2020/03/25	2040	05/11/2020	9.50	Call	Bond Future	0.1700	0.0002	24.8400	0.0248	14511.765	0	0	2,000
2020/03/25	2040	05/11/2020	10.30	Call	Bond Future	3.0600	0.0031	132.1800	0.1322	4219.608	0	0	0
2020/03/25	2040	05/11/2020			Bond Future	13.7898	70.3990	12.8341	75.3196	(6.930)	0.0000	0.0000	0
2020/03/25	2040	05/11/2020	10.23	Put	Bond Future	21,813.2800	21.8133	17,006.1900	17.0062	(22.037)	0	0	0
2020/03/25	2040	05/11/2020	9.73	Put	Bond Future	25,774.9400	25.7749	20,895.7500	20.8957	(18.930)	0	0	0
2020/03/25	2040	05/11/2020	9.73	Call	Bond Future	0.4200	0.0004	41.8000	0.0418	9852.381	0	0	2,000
2020/03/25	2040	05/11/2020	10.30	Put	Bond Future	21,280.0800	21.2801	16,488.6300	16.4886	(22.516)	0	0	0
2020/03/25	2040	05/11/2020	11.70	Call	Bond Future	149.1700	0.1492	1,084.4100	1.0844	626.963	0	0	0
2020/03/25	2040	05/11/2020	10.00	Put	Bond Future	23,601.8900	23.6019	18,754.0500	18.7540	(20.540)	0	0	0
2020/03/25	2040	05/11/2020	9.50	Put	Bond Future	27,690.6600	27.6907	22,794.7600	22.7948	(17.681)	0	0	0
2020/03/25	2040	05/11/2020	10.31	Call	Bond Future	3.1600	0.0032	134.6500	0.1346	4161.076	0	0	0
2020/03/25	2040	05/11/2020	10.32	Put	Bond Future	21,128.6800	21.1287	16,342.0100	16.3420	(22.655)	0	0	0
2020/03/25	2040	05/11/2020	11.50	Call	Bond Future	89.6600	0.0897	848.3900	0.8484	846.230	0	0	0
2020/03/25	2040	05/11/2020	11.50	Put	Bond Future	12,948.7400	12.9487	8,786.9000	8.7869	(32.141)	0	0	2,000
2020/03/25	2040	05/11/2020	10.31	Put	Bond Future	21,204.3300	21.2043	16,415.2500	16.4153	(22.585)	0	0	0
2020/03/25	2040	05/11/2020	10.32	Call	Bond Future	3.2600	0.0033	137.1600	0.1372	4107.362	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
2020/03/25	2040	04/02/2021	9.49	Call	Bond Future	2.0600	0.0021	70.3700	0.0704	3316.019	0	0	500
2020/03/25	2040	04/02/2021	9.57	Put	Bond Future	28,222.8400	28.2228	23,299.4100	23.2994	(17.445)	0	0	0
2020/03/25	2040	04/02/2021	10.07	Put	Bond Future	24,196.2500	24.1963	19,366.5800	19.3666	(19.960)	0	0	0
2020/03/25	2040	04/02/2021	10.42	Put	Bond Future	21,541.6400	21.5416	16,820.0100	16.8200	(21.919)	0	0	0
2020/03/25	2040	04/02/2021			Bond Future	14.0401	67.0531	13.0399	72.0548	(7.124)	0.0000	0.0000	0
2020/03/25	2040	04/02/2021	11.74	Call	Bond Future	281.9800	0.2820	1,390.0800	1.3901	392.971	0	0	0
2020/03/25	2040	04/02/2021	11.74	Put	Bond Future	12,786.4300	12.7864	8,892.8200	8.8928	(30.451)	0	0	800
2020/03/25	2040	04/02/2021	10.07	Call	Bond Future	9.2900	0.0093	181.3300	0.1813	1851.884	0	0	800
2020/03/25	2040	04/02/2021	10.41	Call	Bond Future	20.3900	0.0204	296.8000	0.2968	1355.615	0	0	0
2020/03/25	2040	04/02/2021	10.41	Put	Bond Future	21,615.6400	21.6156	16,890.3400	16.8903	(21.861)	0	0	0
2020/03/25	2040	04/02/2021	9.49	Put	Bond Future	28,893.4200	28.8934	23,960.0200	23.9600	(17.074)	0	0	0
2020/03/25	2040	04/02/2021	9.57	Call	Bond Future	2.5700	0.0026	80.8500	0.0809	3045.914	0	0	800
2020/03/25	2040	04/02/2021	10.42	Call	Bond Future	20.8500	0.0208	300.9300	0.3009	1343.309	0	0	0
2020/03/25	2040	04/02/2021	11.57	Call	Bond Future	206.3700	0.2064	1,176.7000	1.1767	470.189	0	0	0
2020/03/25	2040	04/02/2021	11.57	Put	Bond Future	13,786.9300	13.7869	9,755.5500	9.7555	(29.241)	0	0	500
2020/03/25	2040	04/02/2021	10.24	Put	Bond Future	22,890.2500	22.8903	18,107.9200	18.1079	(20.892)	0	0	0
2020/03/25	2040	04/02/2021	10.24	Call	Bond Future	13.8800	0.0139	233.2600	0.2333	1580.548	0	0	500
2020/03/25	2040	04/02/2021	10.40	Call	Bond Future	19.9500	0.0200	292.7100	0.2927	1367.218	0	0	0
2020/03/25	2040	04/02/2021	10.40	Put	Bond Future	21,689.7600	21.6898	16,960.8100	16.9608	(21.803)	0	0	0
2020/03/25	2044	07/05/2020	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	2044	07/05/2020	9.79	Put	Bond Future	23,186.3500	23.1864	18,450.3700	18.4504	(20.426)	0	0	0
2020/03/25	2044	07/05/2020	9.45	Put	Bond Future	26,131.1200	26.1311	21,395.1400	21.3951	(18.124)	0	0	0
2020/03/25	2044	07/05/2020	9.97	Put	Bond Future	21,688.9100	21.6889	16,952.9400	16.9529	(21.836)	0	0	0
2020/03/25	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/03/25	2044	07/05/2020	9.98	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	100
2020/03/25	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/03/25	2044	07/05/2020			Bond Future	13.3202	69.7174	12.4396	74.4534	(6.611)	0.0000	0.0000	83,507
2020/03/25	2044	07/05/2020	9.81	Put	Bond Future	23,017.9200	23.0179	18,281.9400	18.2819	(20.575)	0	0	0
2020/03/25	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	2044	07/05/2020	10.81	Call	Bond Future	0.0000	0.0000	3.4400	0.0034	100.000	0	0	0
2020/03/25	2044	07/05/2020	10.81	Put	Bond Future	15,218.3500	15.2184	10,485.8100	10.4858	(31.098)	0	0	129
2020/03/25	2044	07/05/2020	9.33	Put	Bond Future	27,208.2400	27.2082	22,472.2600	22.4723	(17.406)	0	0	0
2020/03/25	2044	07/05/2020	9.80	Put	Bond Future	23,102.0700	23.1021	18,366.0900	18.3661	(20.500)	0	0	0
2020/03/25	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/03/25	2044	07/05/2020	9.97	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	129
2020/03/25	2044	07/05/2020	9.98	Put	Bond Future	21,606.9200	21.6069	16,870.9500	16.8710	(21.919)	0	0	0
2020/03/25	2044	07/05/2020	11.09	Call	Bond Future	0.0300	0.0000	15.6600	0.0157	52100.000	0	0	0
2020/03/25	2044	07/05/2020	9.26	Put	Bond Future	27,845.9800	27.8460	23,110.0000	23.1100	(17.008)	0	0	0
2020/03/25	2044	07/05/2020	9.91	Put	Bond Future	22,183.4600	22.1835	17,447.4800	17.4475	(21.349)	0	0	0
2020/03/25	2044	07/05/2020	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	2044	07/05/2020	11.09	Put	Bond Future	13,236.2300	13.2362	8,515.8800	8.5159	(35.662)	0	0	100
2020/03/25	2044	07/05/2020	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/03/25	2044	07/05/2020	11.02	Call	Bond Future	0.0100	0.0000	10.9500	0.0109	109400.000	0	0	0
2020/03/25	2044	07/05/2020	11.02	Put	Bond Future	13,724.0800	13.7241	8,999.0400	8.9990	(34.429)	0	0	556
2020/03/25	2044	06/08/2020	9.98	Call	Bond Future	0.1700	0.0002	16.7700	0.0168	9764.706	0	0	602
2020/03/25	2044	06/08/2020	11.09	Put	Bond Future	14,408.1200	14.4081	9,847.4100	9.8474	(31.654)	0	0	602
2020/03/25	2044	06/08/2020	9.01	Call	Bond Future	0.0000	0.0000	0.5300	0.0005	100.000	0	0	140

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
2020/03/25	2044	06/08/2020	9.66	Call	Bond Future	0.0300	0.0000	6.0400	0.0060	20033.333	0	0	140
2020/03/25	2044	06/08/2020	9.88	Call	Bond Future	0.1100	0.0001	12.3300	0.0123	11109.091	0	0	0
2020/03/25	2044	06/08/2020			Bond Future	13.5551	66.4605	12.6334	71.2726	(6.800)	0.0000	0.0000	500
2020/03/25	2044	06/08/2020	9.36	Put	Bond Future	28,063.2900	28.0633	23,253.3500	23.2534	(17.140)	0	0	0
2020/03/25	2044	06/08/2020	9.36	Call	Bond Future	0.0100	0.0000	2.0900	0.0021	20800.000	0	0	602
2020/03/25	2044	06/08/2020	9.98	Put	Bond Future	22,747.5800	22.7476	17,952.1600	17.9522	(21.081)	0	0	0
2020/03/25	2044	06/08/2020	9.86	Call	Bond Future	0.1000	0.0001	11.5800	0.0116	11480.000	0	0	0
2020/03/25	2044	06/08/2020	9.86	Put	Bond Future	23,737.2200	23.7372	18,936.6800	18.9367	(20.224)	0	0	0
2020/03/25	2044	06/08/2020	11.09	Call	Bond Future	14.6900	0.0147	266.0000	0.2660	1710.756	0	0	0
2020/03/25	2044	06/08/2020	9.01	Put	Bond Future	31,298.0600	31.2981	26,486.5700	26.4866	(15.373)	0	0	0
2020/03/25	2044	06/08/2020	9.66	Put	Bond Future	25,427.6600	25.4277	20,621.6500	20.6216	(18.901)	0	0	0
2020/03/25	2044	06/08/2020	9.88	Put	Bond Future	23,571.0200	23.5710	18,771.2200	18.7712	(20.363)	0	0	0
2020/03/25	2044	06/08/2020	10.93	Call	Bond Future	7.9500	0.0080	191.0200	0.1910	2302.767	0	0	0
2020/03/25	2044	06/08/2020	10.93	Put	Bond Future	15,522.1300	15.5221	10,893.1800	10.8932	(29.822)	0	0	140
2020/03/25	2044	06/08/2020	9.87	Call	Bond Future	0.1000	0.0001	11.9500	0.0120	11850.000	0	0	0
2020/03/25	2044	06/08/2020	9.87	Put	Bond Future	23,654.0500	23.6541	18,853.8800	18.8539	(20.293)	0	0	0
2020/03/25	2044	05/11/2020	11.06	Put	Bond Future	15,718.7000	15.7187	11,279.5600	11.2796	(28.241)	0	0	525
2020/03/25	2044	05/11/2020	11.43	Call	Bond Future	77.3200	0.0773	797.9700	0.7980	932.036	0	0	0
2020/03/25	2044	05/11/2020	9.72	Put	Bond Future	25,987.3200	25.9873	21,138.3200	21.1383	(18.659)	0	0	0
2020/03/25	2044	05/11/2020	9.97	Call	Bond Future	1.0000	0.0010	70.2900	0.0703	6929.000	0	0	568
2020/03/25	2044	05/11/2020	9.29	Put	Bond Future	29,759.2000	29.7592	24,884.2100	24.8842	(16.381)	0	0	0
2020/03/25	2044	05/11/2020	9.96	Put	Bond Future	23,988.1200	23.9881	19,166.4200	19.1664	(20.100)	0	0	0
2020/03/25	2044	05/11/2020	10.36	Call	Bond Future	3.7900	0.0038	150.9200	0.1509	3882.058	0	0	0
2020/03/25	2044	05/11/2020			Bond Future	13.7812	67.5345	12.8186	72.4240	(6.985)	0.0000	0.0000	0
2020/03/25	2044	05/11/2020	9.72	Call	Bond Future	0.3900	0.0004	40.9600	0.0410	10402.564	0	0	1,815
2020/03/25	2044	05/11/2020	9.97	Put	Bond Future	23,906.4000	23.9064	19,086.1200	19.0861	(20.163)	0	0	0
2020/03/25	2044	05/11/2020	9.96	Call	Bond Future	0.9700	0.0010	68.8400	0.0688	6996.907	0	0	0
2020/03/25	2044	05/11/2020	11.38	Call	Bond Future	67.2100	0.0672	747.5500	0.7475	1012.260	0	0	0
2020/03/25	2044	05/11/2020	11.38	Put	Bond Future	13,585.6200	13.5856	9,376.3900	9.3764	(30.983)	0	0	568
2020/03/25	2044	05/11/2020	10.34	Call	Bond Future	3.5600	0.0036	145.4500	0.1454	3985.674	0	0	0
2020/03/25	2044	05/11/2020	10.34	Put	Bond Future	20,969.3600	20.9694	16,221.6800	16.2217	(22.641)	0	0	0
2020/03/25	2044	05/11/2020	11.06	Call	Bond Future	28.5400	0.0285	478.9700	0.4790	1578.241	0	0	0
2020/03/25	2044	05/11/2020	10.04	Put	Bond Future	23,337.8900	23.3379	18,528.2100	18.5282	(20.609)	0	0	0
2020/03/25	2044	05/11/2020	11.17	Put	Bond Future	14,969.8800	14.9699	10,603.8700	10.6039	(29.165)	0	0	1,815
2020/03/25	2044	05/11/2020	11.43	Put	Bond Future	13,265.3900	13.2654	9,096.4700	9.0965	(31.427)	0	0	1,815
2020/03/25	2044	05/11/2020	8.87	Put	Bond Future	33,694.7600	33.6948	28,809.8900	28.8099	(14.497)	0	0	0
2020/03/25	2044	05/11/2020	9.29	Call	Bond Future	0.0700	0.0001	14.6500	0.0147	20828.571	0	0	568
2020/03/25	2044	05/11/2020	10.36	Put	Bond Future	20,815.3100	20.8153	16,072.8700	16.0729	(22.783)	0	0	0
2020/03/25	2044	05/11/2020	10.04	Call	Bond Future	1.2900	0.0013	81.1800	0.0812	6193.023	0	0	525
2020/03/25	2044	05/11/2020	9.34	Put	Bond Future	29,307.6100	29.3076	24,434.5800	24.4346	(16.627)	0	0	0
2020/03/25	2044	05/11/2020	9.34	Call	Bond Future	0.0800	0.0001	16.6200	0.0166	20675.000	0	0	525
2020/03/25	2044	05/11/2020	11.17	Call	Bond Future	37.6700	0.0377	561.2300	0.5612	1389.859	0	0	0
2020/03/25	2044	05/11/2020	8.87	Call	Bond Future	0.0100	0.0000	4.7100	0.0047	47000.000	0	0	1,815
2020/03/25	2044	05/11/2020	10.02	Put	Bond Future	23,499.7000	23.4997	18,686.8600	18.6869	(20.480)	0	0	0
2020/03/25	2044	05/11/2020	10.02	Call	Bond Future	1.2000	0.0012	77.9300	0.0779	6394.167	0	0	1,815
2020/03/25	2044	05/11/2020	10.35	Call	Bond Future	3.6700	0.0037	148.1600	0.1482	3937.057	0	0	0
2020/03/25	2044	05/11/2020	10.35	Put	Bond Future	20,892.2700	20.8923	16,147.1900	16.1472	(22.712)	0	0	0
2020/03/25	2044	04/02/2021	10.04	Put	Bond Future	24,459.4400	24.4594	19,646.5200	19.6465	(19.677)	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
2020/03/25	2044	04/02/2021	10.37	Call	Bond Future	19.0100	0.0190	273.1700	0.2732	1336.981	0	0	0
2020/03/25	2044	04/02/2021	10.35	Put	Bond Future	22,026.7000	22.0267	17,303.6900	17.3037	(21.442)	0	0	0
2020/03/25	2044	04/02/2021			Bond Future	14.0257	64.2665	13.0175	69.2367	(7.188)	0.0000	0.0000	0
2020/03/25	2044	04/02/2021	10.37	Put	Bond Future	21,873.8400	21.8738	17,157.7600	17.1578	(21.560)	0	0	0
2020/03/25	2044	04/02/2021	10.35	Call	Bond Future	18.1600	0.0182	265.3900	0.2654	1361.399	0	0	0
2020/03/25	2044	04/02/2021	10.04	Call	Bond Future	8.6700	0.0087	165.9900	0.1660	1814.533	0	0	0
2020/03/25	2044	04/02/2021	10.84	Call	Bond Future	51.8000	0.0518	515.0400	0.5150	894.286	0	0	0
2020/03/25	2044	04/02/2021	10.36	Put	Bond Future	21,950.2100	21.9502	17,230.6500	17.2307	(21.501)	0	0	0
2020/03/25	2044	04/02/2021	10.84	Put	Bond Future	18,422.3100	18.4223	13,915.3100	13.9153	(24.465)	0	0	405
2020/03/25	2044	04/02/2021	10.29	Call	Bond Future	15.8100	0.0158	243.1100	0.2431	1437.698	0	0	0
2020/03/25	2044	04/02/2021	10.29	Put	Bond Future	22,488.2500	22.4882	17,745.3100	17.7453	(21.091)	0	0	405
2020/03/25	2044	04/02/2021	9.66	Put	Bond Future	27,607.4700	27.6075	22,722.2100	22.7222	(17.695)	0	0	0
2020/03/25	2044	04/02/2021	9.66	Call	Bond Future	3.2100	0.0032	88.1900	0.0882	2647.352	0	0	405
2020/03/25	2044	04/02/2021	10.36	Call	Bond Future	18.5800	0.0186	269.2600	0.2693	1349.193	0	0	0
2020/03/25	2046	07/05/2020			Bond Future	73.0649	73.0649	75.4297	75.4297	3.237	0.0000	0.0000	15,165
2020/03/25	2046	06/08/2020			Bond Future	74.2645	74.2645	76.6677	76.6677	3.236	0.0000	0.0000	0
2020/03/25	2046	05/11/2020			Bond Future	73.6860	73.6860	76.1284	76.1284	3.315	0.0000	0.0000	0
2020/03/25	2046	04/02/2021			Bond Future	74.9185	74.9185	77.4018	77.4018	3.315	0.0000	0.0000	0
2020/03/25	2050	07/05/2020			Bond Future	73.8352	73.8352	75.0827	75.0827	1.690	0.0000	0.0000	15,441
2020/03/25	2050	06/08/2020			Bond Future	73.1678	73.1678	74.4353	74.4353	1.732	0.0000	0.0000	0
2020/03/25	2050	05/11/2020			Bond Future	74.3670	74.3670	75.6551	75.6551	1.732	0.0000	0.0000	0
2020/03/25	2050	04/02/2021			Bond Future	73.6908	73.6908	75.0004	75.0004	1.777	0.0000	0.0000	0
2020/03/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	AL37	07/05/2020			Index Future	609.9220	609.9220	625.1930	625.1930	2.504	0.0000	0.0000	0
2020/03/25	AL37	06/08/2020			Index Future	619.6770	619.6770	635.1900	635.1900	2.503	0.0000	0.0000	0
2020/03/25	AL37	05/11/2020			Index Future	629.7920	629.7920	645.5580	645.5580	2.503	0.0000	0.0000	0
2020/03/25	AL37	04/02/2021			Index Future	640.1820	640.1820	656.2080	656.2080	2.503	0.0000	0.0000	0
2020/03/25	AL7T	07/05/2020			Index Future	650.3340	650.3340	678.0930	678.0930	4.268	0.0000	0.0000	0
2020/03/25	AL7T	06/08/2020			Index Future	660.7340	660.7340	688.9350	688.9350	4.268	0.0000	0.0000	0
2020/03/25	AL7T	05/11/2020			Index Future	671.5190	671.5190	700.1810	700.1810	4.268	0.0000	0.0000	0
2020/03/25	AL7T	04/02/2021			Index Future	682.5980	682.5980	711.7320	711.7320	4.268	0.0000	0.0000	0
2020/03/25	ALBI	07/05/2020			Index Future	588.8890	588.8890	615.8690	615.8690	4.582	0.0000	0.0000	208
2020/03/25	ALBI	06/08/2020			Index Future	598.3070	598.3070	625.7160	625.7160	4.581	0.0000	0.0000	0
2020/03/25	ALBI	05/11/2020			Index Future	608.0730	608.0730	635.9300	635.9300	4.581	0.0000	0.0000	0
2020/03/25	ALBI	04/02/2021			Index Future	618.1050	618.1050	646.4210	646.4210	4.581	0.0000	0.0000	0
2020/03/25	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
2020/03/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/03/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	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
2020/03/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/25	ES33	07/05/2020			Bond Future	14.2298	61.4161	13.4246	64.8194	(5.659)	0.0000	0.0000	350
2020/03/25	ES33	06/08/2020			Bond Future	14.5191	62.4092	13.6765	65.8672	(5.803)	0.0000	0.0000	0
2020/03/25	ES33	05/11/2020			Bond Future	14.8152	59.6298	13.9338	63.1434	(5.949)	0.0000	0.0000	0
2020/03/25	ES33	04/02/2021			Bond Future	15.1343	60.6135	14.2103	64.1852	(6.106)	0.0000	0.0000	0
2020/03/25	ES42	07/05/2020			Bond Future	14.5144	60.8568	13.6347	64.8050	(6.061)	0.0000	0.0000	4,919
2020/03/25	ES42	06/08/2020			Bond Future	14.8015	61.8411	13.8778	65.8527	(6.241)	0.0000	0.0000	0
2020/03/25	ES42	05/11/2020			Bond Future	15.0996	58.5780	14.1283	62.6542	(6.433)	0.0000	0.0000	0
2020/03/25	ES42	04/02/2021			Bond Future	15.4100	59.5444	14.3884	63.6879	(6.630)	0.0000	0.0000	0
2020/03/25	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	GOVI	07/05/2020			GOVI	581.7160	581.7160	608.2930	608.2930	4.569	0.0000	0.0000	1,180
2020/03/25	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	GOVI	07/05/2020	720.00	Put	GOVI	1,382,840.0000	138.2840	1,117,070.0000	111.7070	(19.219)	0	0	0
2020/03/25	GOVI	07/05/2020	719.98	Put	GOVI	1,382,640.0000	138.2640	1,116,870.0000	111.6870	(19.222)	0	0	0
2020/03/25	GOVI	07/05/2020	719.99	Put	GOVI	1,382,740.0000	138.2740	1,116,970.0000	111.6970	(19.221)	0	0	0
2020/03/25	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	GOVI	06/08/2020	728.12	Put	GOVI	1,371,010.0000	137.1010	1,101,000.0000	110.1000	(19.694)	0	0	0
2020/03/25	GOVI	06/08/2020			GOVI	591.0190	591.0190	618.0200	618.0200	4.569	0.0000	0.0000	1
2020/03/25	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	GOVI	06/08/2020	728.14	Put	GOVI	1,371,210.0000	137.1210	1,101,200.0000	110.1200	(19.691)	0	0	0
2020/03/25	GOVI	06/08/2020	728.13	Put	GOVI	1,371,110.0000	137.1110	1,101,100.0000	110.1100	(19.693)	0	0	0
2020/03/25	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	GOVI	05/11/2020	737.84	Put	GOVI	1,371,740.0000	137.1740	1,097,330.0000	109.7330	(20.005)	0	0	0
2020/03/25	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	GOVI	05/11/2020			GOVI	600.6660	600.6660	628.1070	628.1070	4.568	0.0000	0.0000	0
2020/03/25	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	GOVI	05/11/2020	737.83	Put	GOVI	1,371,640.0000	137.1640	1,097,230.0000	109.7230	(20.006)	0	0	0
2020/03/25	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	GOVI	05/11/2020	737.85	Put	GOVI	1,371,840.0000	137.1840	1,097,430.0000	109.7430	(20.003)	0	0	0
2020/03/25	GOVI	04/02/2021	750.96	Put	GOVI	1,403,840.0000	140.3840	1,124,910.0000	112.4910	(19.869)	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
2020/03/25	GOVI	04/02/2021			GOVI	610.5760	610.5760	638.4690	638.4690	4.568	0.0000	0.0000	0
2020/03/25	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	GOVI	04/02/2021	750.95	Put	GOVI	1,403,740.0000	140.3740	1,124,810.0000	112.4810	(19.870)	0	0	0
2020/03/25	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	GOVI	04/02/2021	750.94	Put	GOVI	1,403,640.0000	140.3640	1,124,710.0000	112.4710	(19.872)	0	0	0
2020/03/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/03/25	IGOV	07/05/2020			Index Future	218.5210	218.5210	223.3120	223.3120	2.192	0.0000	0.0000	983
2020/03/25	IGOV	06/08/2020			Index Future	222.0690	222.0690	226.9380	226.9380	2.193	0.0000	0.0000	0
2020/03/25	IGOV	05/11/2020			Index Future	225.7470	225.7470	230.6960	230.6960	2.192	0.0000	0.0000	0
2020/03/25	IGOV	04/02/2021			Index Future	229.5230	229.5230	234.5550	234.5550	2.192	0.0000	0.0000	0
2020/03/25	IS02	22/06/2020			Interest Rate Swap	101.7700	101.7700	101.7700	101.7700	0.000	0.0000	0.0000	0
2020/03/25	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/03/25	IS05	17/12/2020			Interest Rate Swap	94.5000	94.5000	94.5000	94.5000	0.000	0.0000	0.0000	0
2020/03/25	IS05	16/03/2021			Interest Rate Swap	93.0600	93.0600	93.0600	93.0600	0.000	0.0000	0.0000	0
2020/03/25	IS05	15/06/2021			Interest Rate Swap	91.6300	91.6300	91.6300	91.6300	0.000	0.0000	0.0000	0
2020/03/25	IS05	21/09/2021			Interest Rate Swap	91.0100	91.0100	91.0300	91.0300	0.022	0.0000	0.0000	0
2020/03/25	IS05	21/12/2021			Interest Rate Swap	92.7400	92.7400	92.7700	92.7700	0.032	0.0000	0.0000	51
2020/03/25	IS05	15/03/2022			Interest Rate Swap	92.6400	92.6400	92.7000	92.7000	0.065	0.0000	0.0000	0
2020/03/25	IS05	21/06/2022			Interest Rate Swap	93.3700	93.3700	93.3300	93.3300	(0.043)	0.0000	0.0000	0
2020/03/25	IS05	20/09/2022			Interest Rate Swap	97.1900	97.1900	96.9500	96.9500	(0.247)	0.0000	0.0000	0
2020/03/25	IS05	20/12/2022			Interest Rate Swap	98.4300	98.4300	97.9700	97.9700	(0.467)	0.0000	0.0000	0
2020/03/25	IS05	22/03/2023			Interest Rate Swap	91.7200	91.7200	91.0600	91.0600	(0.720)	0.0000	0.0000	0
2020/03/25	IS05	20/06/2023			Interest Rate Swap	97.9800	97.9800	97.2000	97.2000	(0.796)	0.0000	0.0000	0
2020/03/25	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/03/25	IS10	17/12/2025			Interest Rate Swap	94.7400	94.7400	92.5700	92.5700	(2.290)	0.0000	0.0000	0
2020/03/25	IS10	16/03/2026			Interest Rate Swap	92.2200	92.2200	89.9400	89.9400	(2.472)	0.0000	0.0000	0
2020/03/25	IS10	15/06/2026			Interest Rate Swap	91.4800	91.4800	89.1500	89.1500	(2.547)	0.0000	0.0000	0
2020/03/25	IS10	21/09/2026			Interest Rate Swap	94.1500	94.1500	91.8300	91.8300	(2.464)	0.0000	0.0000	0
2020/03/25	IS10	21/12/2026			Interest Rate Swap	98.6100	98.6100	96.3100	96.3100	(2.332)	0.0000	0.0000	0
2020/03/25	IS10	15/03/2027			Interest Rate Swap	97.8300	97.8300	95.5000	95.5000	(2.382)	0.0000	0.0000	0
2020/03/25	IS10	21/06/2027			Interest Rate Swap	100.3800	100.3800	97.9900	97.9900	(2.381)	0.0000	0.0000	0
2020/03/25	IS10	20/09/2027			Interest Rate Swap	106.4500	106.4500	103.9900	103.9900	(2.311)	0.0000	0.0000	0
2020/03/25	IS10	20/12/2027			Interest Rate Swap	107.3500	107.3500	104.7800	104.7800	(2.394)	0.0000	0.0000	0
2020/03/25	IS10	22/03/2028			Interest Rate Swap	101.3000	101.3000	98.6200	98.6200	(2.646)	0.0000	0.0000	0
2020/03/25	IS10	20/06/2028			Interest Rate Swap	109.0200	109.0200	106.3900	106.3900	(2.412)	0.0000	0.0000	0
2020/03/25	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/03/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/03/25	R023	07/05/2020	6.91	Put	Bond Future	1,773.6300	1.7736	1,189.9300	1.1899	(32.910)	0	0	0
2020/03/25	R023	07/05/2020			Bond Future	7.6094	101.8814	7.3177	102.6101	(3.833)	0.0000	0.0000	59,868

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
2020/03/25	R023	07/05/2020	6.90	Call	Bond Future	13.8800	0.0139	156.2900	0.1563	1026.009	0	0	0
2020/03/25	R023	07/05/2020	6.90	Put	Bond Future	1,797.8200	1.7978	1,211.5400	1.2115	(32.611)	0	0	0
2020/03/25	R023	07/05/2020	6.91	Call	Bond Future	15.1200	0.0151	160.1100	0.1601	958.929	0	0	0
2020/03/25	R023	07/05/2020	6.89	Call	Bond Future	12.7200	0.0127	152.4600	0.1525	1098.585	0	0	0
2020/03/25	R023	07/05/2020	6.89	Put	Bond Future	1,822.0800	1.8221	1,233.1300	1.2331	(32.323)	0	0	0
2020/03/25	R023	06/08/2020	7.26	Call	Bond Future	281.1100	0.2811	695.4000	0.6954	147.376	0	0	0
2020/03/25	R023	06/08/2020			Bond Future	7.7242	103.5289	7.4010	104.2686	(4.185)	0.0000	0.0000	0
2020/03/25	R023	06/08/2020	7.26	Put	Bond Future	1,345.6500	1.3456	1,020.1700	1.0202	(24.188)	0	0	0
2020/03/25	R023	06/08/2020	7.27	Call	Bond Future	288.7600	0.2888	705.2400	0.7052	144.231	0	0	0
2020/03/25	R023	06/08/2020	7.28	Put	Bond Future	1,315.1300	1.3151	993.5500	0.9936	(24.452)	0	0	0
2020/03/25	R023	06/08/2020	7.27	Put	Bond Future	1,330.2200	1.3302	1,006.9300	1.0069	(24.303)	0	0	0
2020/03/25	R023	06/08/2020	7.28	Call	Bond Future	296.7400	0.2967	714.9300	0.7149	140.928	0	0	0
2020/03/25	R023	05/11/2020	7.46	Put	Bond Future	1,245.3400	1.2453	1,095.5500	1.0956	(12.028)	0	0	0
2020/03/25	R023	05/11/2020	7.47	Put	Bond Future	1,233.0700	1.2331	1,086.0500	1.0861	(11.923)	0	0	0
2020/03/25	R023	05/11/2020			Bond Future	7.8588	101.2770	7.4975	102.0284	(4.598)	0.0000	0.0000	0
2020/03/25	R023	05/11/2020	7.46	Call	Bond Future	415.5800	0.4156	1,017.2500	1.0172	144.778	0	0	0
2020/03/25	R023	05/11/2020	7.47	Call	Bond Future	424.2300	0.4242	1,028.6700	1.0287	142.479	0	0	0
2020/03/25	R023	05/11/2020	7.45	Call	Bond Future	407.3200	0.4073	1,005.5900	1.0056	146.880	0	0	0
2020/03/25	R023	05/11/2020	7.45	Put	Bond Future	1,257.9900	1.2580	1,104.8000	1.1048	(12.177)	0	0	0
2020/03/25	R023	04/02/2021	6.34	Call	Bond Future	25.5600	0.0256	318.5100	0.3185	1146.127	0	0	0
2020/03/25	R023	04/02/2021	6.32	Put	Bond Future	3,251.2900	3.2513	2,774.6400	2.7746	(14.660)	0	0	0
2020/03/25	R023	04/02/2021			Bond Future	8.0262	102.9478	7.6160	103.7117	(5.111)	0.0000	0.0000	0
2020/03/25	R023	04/02/2021	6.34	Put	Bond Future	3,214.3900	3.2144	2,743.5000	2.7435	(14.649)	0	0	0
2020/03/25	R023	04/02/2021	6.32	Call	Bond Future	23.8500	0.0238	311.0400	0.3110	1204.151	0	0	0
2020/03/25	R023	04/02/2021	6.33	Put	Bond Future	3,232.7800	3.2328	2,759.0400	2.7590	(14.654)	0	0	0
2020/03/25	R023	04/02/2021	6.33	Call	Bond Future	24.6500	0.0246	314.7500	0.3148	1176.876	0	0	0
2020/03/25	R035	07/05/2020	9.48	Put	Bond Future	22,544.2000	22.5442	18,486.5900	18.4866	(17.998)	0	0	0
2020/03/25	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	R035	07/05/2020	9.85	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	7,500
2020/03/25	R035	07/05/2020	10.57	Put	Bond Future	14,758.7500	14.7588	10,703.1600	10.7032	(27.479)	0	0	3,530
2020/03/25	R035	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	5,000
2020/03/25	R035	07/05/2020	10.75	Put	Bond Future	13,563.6800	13.5637	9,511.5700	9.5116	(29.875)	0	0	5,000
2020/03/25	R035	07/05/2020			Bond Future	13.0953	74.4447	12.3280	78.5023	(5.859)	0.0000	0.0000	132,827
2020/03/25	R035	07/05/2020	9.11	Put	Bond Future	25,417.1900	25.4172	21,359.5800	21.3596	(15.964)	0	0	0
2020/03/25	R035	07/05/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/25	R035	07/05/2020	9.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	R035	07/05/2020	9.47	Put	Bond Future	22,620.2400	22.6202	18,562.6300	18.5626	(17.938)	0	0	0
2020/03/25	R035	07/05/2020	9.85	Put	Bond Future	19,791.6100	19.7916	15,734.0100	15.7340	(20.502)	0	0	0
2020/03/25	R035	07/05/2020	9.78	Put	Bond Future	20,303.4100	20.3034	16,245.8100	16.2458	(19.985)	0	0	0
2020/03/25	R035	07/05/2020	10.57	Call	Bond Future	0.0000	0.0000	2.0200	0.0020	100.000	0	0	0
2020/03/25	R035	07/05/2020	9.75	Put	Bond Future	20,524.0200	20.5240	16,466.4200	16.4664	(19.770)	0	0	0
2020/03/25	R035	07/05/2020	10.75	Call	Bond Future	0.0100	0.0000	5.5100	0.0055	55000.000	0	0	0
2020/03/25	R035	07/05/2020	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	R035	07/05/2020	9.49	Put	Bond Future	22,468.2500	22.4682	18,410.6400	18.4106	(18.059)	0	0	0
2020/03/25	R035	07/05/2020	9.55	Put	Bond Future	22,014.3900	22.0144	17,956.7800	17.9568	(18.432)	0	0	0
2020/03/25	R035	07/05/2020	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/25	R035	07/05/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	3,530

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/25	R035	07/05/2020	9.18	Put	Bond Future	24,864.1400	24.8641	20,806.5300	20.8065	(16.319)	0	0	0
2020/03/25	R035	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/03/25	R035	06/08/2020	9.67	Call	Bond Future	0.1000	0.0001	10.7000	0.0107	10600.000	0	0	500
2020/03/25	R035	06/08/2020	10.45	Put	Bond Future	16,676.8900	16.6769	12,636.5300	12.6365	(24.227)	0	0	500
2020/03/25	R035	06/08/2020	9.00	Put	Bond Future	27,321.0800	27.3211	23,199.5500	23.1995	(15.086)	0	0	0
2020/03/25	R035	06/08/2020	9.92	Put	Bond Future	20,364.1800	20.3642	16,263.1700	16.2632	(20.138)	0	0	0
2020/03/25	R035	06/08/2020			Bond Future	13.3320	75.6485	12.5308	79.7712	(6.010)	0.0000	0.0000	410
2020/03/25	R035	06/08/2020	9.09	Put	Bond Future	26,607.6600	26.6077	22,486.5600	22.4866	(15.488)	0	0	0
2020/03/25	R035	06/08/2020	9.09	Call	Bond Future	0.0100	0.0000	1.6100	0.0016	16000.000	0	0	500
2020/03/25	R035	06/08/2020	9.67	Put	Bond Future	22,182.7500	22.1828	18,070.6500	18.0707	(18.537)	0	0	0
2020/03/25	R035	06/08/2020	9.00	Call	Bond Future	0.0000	0.0000	1.1700	0.0012	100.000	0	0	24,761
2020/03/25	R035	06/08/2020	9.92	Call	Bond Future	0.3000	0.0003	21.9900	0.0220	7230.000	0	0	0
2020/03/25	R035	06/08/2020	10.45	Call	Bond Future	2.6100	0.0026	84.9500	0.0849	3154.789	0	0	0
2020/03/25	R035	06/08/2020	9.93	Call	Bond Future	0.3200	0.0003	22.6100	0.0226	6965.625	0	0	0
2020/03/25	R035	06/08/2020	9.91	Put	Bond Future	20,435.9300	20.4359	16,334.3300	16.3343	(20.071)	0	0	0
2020/03/25	R035	06/08/2020	8.75	Put	Bond Future	29,342.1500	29.3422	25,219.9100	25.2199	(14.049)	0	0	0
2020/03/25	R035	06/08/2020	8.75	Call	Bond Future	0.0000	0.0000	0.4600	0.0005	100.000	0	0	3,000
2020/03/25	R035	06/08/2020	9.93	Put	Bond Future	20,292.5100	20.2925	16,192.1000	16.1921	(20.207)	0	0	0
2020/03/25	R035	06/08/2020	9.91	Call	Bond Future	0.2900	0.0003	21.3900	0.0214	7275.862	0	0	0
2020/03/25	R035	05/11/2020	10.34	Put	Bond Future	18,524.5400	18.5245	14,517.3900	14.5174	(21.632)	0	0	0
2020/03/25	R035	05/11/2020			Bond Future	13.5743	72.3767	12.7380	76.5658	(6.161)	0.0000	0.0000	0
2020/03/25	R035	05/11/2020	10.33	Call	Bond Future	5.3200	0.0053	184.3300	0.1843	3364.850	0	0	0
2020/03/25	R035	05/11/2020	10.33	Put	Bond Future	18,592.3800	18.5924	14,582.3000	14.5823	(21.568)	0	0	0
2020/03/25	R035	05/11/2020	10.34	Call	Bond Future	5.4800	0.0055	187.4200	0.1874	3320.073	0	0	0
2020/03/25	R035	05/11/2020	10.32	Call	Bond Future	5.1600	0.0052	181.2800	0.1813	3413.178	0	0	0
2020/03/25	R035	05/11/2020	10.32	Put	Bond Future	18,660.3000	18.6603	14,647.3300	14.6473	(21.505)	0	0	0
2020/03/25	R035	04/02/2021	10.04	Put	Bond Future	21,727.5400	21.7275	17,661.1100	17.6611	(18.716)	0	0	0
2020/03/25	R035	04/02/2021	10.14	Put	Bond Future	21,036.8400	21.0368	16,998.1800	16.9982	(19.198)	0	0	650
2020/03/25	R035	04/02/2021	11.14	Put	Bond Future	14,602.3200	14.6023	11,031.4800	11.0315	(24.454)	0	0	650
2020/03/25	R035	04/02/2021	10.05	Call	Bond Future	11.5700	0.0116	205.9700	0.2060	1680.207	0	0	0
2020/03/25	R035	04/02/2021			Bond Future	13.8365	73.5707	12.9614	77.8289	(6.324)	0.0000	0.0000	0
2020/03/25	R035	04/02/2021	10.14	Call	Bond Future	14.2500	0.0143	233.7700	0.2338	1540.491	0	0	0
2020/03/25	R035	04/02/2021	10.06	Call	Bond Future	11.8500	0.0119	208.9200	0.2089	1663.038	0	0	0
2020/03/25	R035	04/02/2021	10.06	Put	Bond Future	21,588.7400	21.5887	17,527.6300	17.5276	(18.811)	0	0	0
2020/03/25	R035	04/02/2021	10.04	Call	Bond Future	11.3100	0.0113	203.0600	0.2031	1695.402	0	0	0
2020/03/25	R035	04/02/2021	11.14	Call	Bond Future	113.1300	0.1131	800.4700	0.8005	607.567	0	0	0
2020/03/25	R035	04/02/2021	10.05	Put	Bond Future	21,658.0900	21.6581	17,594.3100	17.5943	(18.763)	0	0	0
2020/03/25	R186	07/05/2020	8.09	Put	Bond Future	15,735.1500	15.7352	13,128.7600	13.1288	(16.564)	0	0	0
2020/03/25	R186	07/05/2020	7.90	Put	Bond Future	16,772.2800	16.7723	14,165.8800	14.1659	(15.540)	0	0	2,500
2020/03/25	R186	07/05/2020	8.28	Put	Bond Future	14,710.1100	14.7101	12,103.7300	12.1037	(17.718)	0	0	0
2020/03/25	R186	07/05/2020	8.93	Call	Bond Future	0.0000	0.0000	1.6500	0.0017	100.000	0	0	0
2020/03/25	R186	07/05/2020			Bond Future	11.2820	100.5022	10.7086	103.1086	(5.082)	0.0000	0.0000	88,044
2020/03/25	R186	07/05/2020	8.08	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/25	R186	07/05/2020	8.08	Put	Bond Future	15,789.4400	15.7894	13,183.0500	13.1831	(16.507)	0	0	0
2020/03/25	R186	07/05/2020	8.50	Call	Bond Future	0.0000	0.0000	0.1200	0.0001	100.000	0	0	0
2020/03/25	R186	07/05/2020	8.50	Put	Bond Future	13,538.1100	13.5381	10,931.8300	10.9318	(19.251)	0	0	23,172
2020/03/25	R186	07/05/2020	8.09	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/25	R186	07/05/2020	7.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	R186	07/05/2020	8.28	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2020/03/25	R186	07/05/2020	8.93	Put	Bond Future	11,292.6300	11.2926	8,687.8800	8.6879	(23.066)	0	0	0
2020/03/25	R186	07/05/2020	8.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	R186	07/05/2020	8.07	Put	Bond Future	15,843.7500	15.8438	13,237.3500	13.2373	(16.451)	0	0	0
2020/03/25	R186	07/05/2020	7.60	Put	Bond Future	18,434.8300	18.4348	15,828.4300	15.8284	(14.138)	0	0	0
2020/03/25	R186	07/05/2020	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	R186	06/08/2020	8.25	Call	Bond Future	0.0600	0.0001	19.9900	0.0200	33216.667	0	0	0
2020/03/25	R186	06/08/2020	8.38	Put	Bond Future	14,927.4300	14.9274	12,307.1800	12.3072	(17.553)	0	0	0
2020/03/25	R186	06/08/2020			Bond Future	11.5485	96.8297	10.9417	99.4775	(5.254)	0.0000	0.0000	2,180
2020/03/25	R186	06/08/2020	8.37	Call	Bond Future	0.1000	0.0001	26.9900	0.0270	26890.000	0	0	0
2020/03/25	R186	06/08/2020	8.37	Put	Bond Future	14,979.1000	14.9791	12,358.1800	12.3582	(17.497)	0	0	0
2020/03/25	R186	06/08/2020	8.25	Put	Bond Future	15,601.6300	15.6016	12,973.7500	12.9738	(16.844)	0	0	0
2020/03/25	R186	06/08/2020	8.38	Call	Bond Future	0.1100	0.0001	27.6700	0.0277	25054.545	0	0	0
2020/03/25	R186	06/08/2020	8.36	Call	Bond Future	0.1000	0.0001	26.3400	0.0263	26240.000	0	0	0
2020/03/25	R186	06/08/2020	8.36	Put	Bond Future	15,030.8100	15.0308	12,409.2400	12.4092	(17.441)	0	0	0
2020/03/25	R186	05/11/2020	8.64	Put	Bond Future	14,351.8200	14.3518	11,800.5700	11.8006	(17.776)	0	0	0
2020/03/25	R186	05/11/2020	8.65	Call	Bond Future	0.9800	0.0010	142.2500	0.1422	14415.306	0	0	0
2020/03/25	R186	05/11/2020			Bond Future	11.8251	98.3940	11.1824	101.0843	(5.435)	0.0000	0.0000	0
2020/03/25	R186	05/11/2020	8.66	Call	Bond Future	1.0100	0.0010	144.5100	0.1445	14207.921	0	0	0
2020/03/25	R186	05/11/2020	8.66	Put	Bond Future	14,253.3800	14.2534	11,706.5500	11.7065	(17.868)	0	0	0
2020/03/25	R186	05/11/2020	9.26	Put	Bond Future	11,359.2600	11.3593	9,006.9000	9.0069	(20.709)	0	0	3,500
2020/03/25	R186	05/11/2020	8.64	Call	Bond Future	0.9400	0.0009	140.0200	0.1400	14795.745	0	0	0
2020/03/25	R186	05/11/2020	7.84	Put	Bond Future	18,385.9300	18.3859	15,730.5100	15.7305	(14.443)	0	0	0
2020/03/25	R186	05/11/2020	8.65	Put	Bond Future	14,302.5900	14.3026	11,753.5300	11.7535	(17.822)	0	0	0
2020/03/25	R186	05/11/2020	8.34	Put	Bond Future	15,842.5000	15.8425	13,237.5300	13.2375	(16.443)	0	0	0
2020/03/25	R186	05/11/2020	8.34	Call	Bond Future	0.2900	0.0003	85.6500	0.0856	29434.483	0	0	3,500
2020/03/25	R186	05/11/2020	9.26	Call	Bond Future	10.0500	0.0100	348.0200	0.3480	3362.886	0	0	0
2020/03/25	R186	05/11/2020	7.84	Call	Bond Future	0.0300	0.0000	34.9400	0.0349	116366.667	0	0	3,500
2020/03/25	R186	04/02/2021	8.15	Call	Bond Future	0.8200	0.0008	85.5700	0.0856	10335.366	0	0	0
2020/03/25	R186	04/02/2021			Bond Future	12.1278	94.7197	11.4455	97.4544	(5.627)	0.0000	0.0000	0
2020/03/25	R186	04/02/2021	8.15	Put	Bond Future	17,485.2200	17.4852	14,835.2900	14.8353	(15.155)	0	0	0
2020/03/25	R186	04/02/2021	8.16	Call	Bond Future	0.8500	0.0009	86.8700	0.0869	10120.000	0	0	0
2020/03/25	R186	04/02/2021	8.17	Put	Bond Future	17,387.3900	17.3874	14,740.0200	14.7400	(15.226)	0	0	0
2020/03/25	R186	04/02/2021	8.16	Put	Bond Future	17,436.3000	17.4363	14,787.6400	14.7876	(15.190)	0	0	0
2020/03/25	R186	04/02/2021	8.17	Call	Bond Future	0.8700	0.0009	88.1800	0.0882	10035.632	0	0	0
2020/03/25	R197	07/05/2020			Bond Future	297.3182	297.3182	297.3382	297.3382	0.007	0.0000	0.0000	2,507
2020/03/25	R197	06/08/2020			Bond Future	294.4133	294.4133	294.4315	294.4315	0.006	0.0000	0.0000	0
2020/03/25	R197	05/11/2020			Bond Future	299.2381	299.2381	299.2560	299.2560	0.006	0.0000	0.0000	0
2020/03/25	R197	04/02/2021			Bond Future	296.2532	296.2532	296.2715	296.2715	0.006	0.0000	0.0000	0
2020/03/25	R202	07/05/2020			Bond Future	179.8842	179.8842	190.2455	190.2455	5.760	0.0000	0.0000	8,149
2020/03/25	R202	06/08/2020			Bond Future	178.7019	178.7019	189.2321	189.2321	5.893	0.0000	0.0000	0
2020/03/25	R202	05/11/2020			Bond Future	181.6304	181.6304	192.3326	192.3326	5.892	0.0000	0.0000	0
2020/03/25	R202	04/02/2021			Bond Future	180.4246	180.4246	191.3058	191.3058	6.031	0.0000	0.0000	0
2020/03/25	R208	07/05/2020	4.81	Call	Bond Future	177.0900	0.1771	83.3300	0.0833	(52.945)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/25	R208	07/05/2020	4.80	Put	Bond Future	36.0500		0.0361	103.1100	0.1031	186.019	0	0	0
2020/03/25	R208	07/05/2020			Bond Future	4.6449		102.5730	4.8282	102.4135	3.946	0.0000	0.0000	29,633
2020/03/25	R208	07/05/2020	4.82	Call	Bond Future	183.2800		0.1833	88.2000	0.0882	(51.877)	0	0	0
2020/03/25	R208	07/05/2020	4.82	Put	Bond Future	30.9200		0.0309	95.3200	0.0953	208.279	0	0	0
2020/03/25	R208	07/05/2020	4.81	Put	Bond Future	33.4200		0.0334	99.1400	0.0991	196.649	0	0	0
2020/03/25	R208	07/05/2020	4.80	Call	Bond Future	171.0200		0.1710	78.6000	0.0786	(54.040)	0	0	0
2020/03/25	R208	06/08/2020	5.57	Put	Bond Future	0.0600		0.0001	0.1900	0.0002	216.667	0	0	0
2020/03/25	R208	06/08/2020			Bond Future	3.9011		104.2317	4.1592	104.0689	6.616	0.0000	0.0000	0
2020/03/25	R208	06/08/2020	5.56	Call	Bond Future	1,038.2800		1.0383	875.6400	0.8756	(15.664)	0	0	0
2020/03/25	R208	06/08/2020	5.56	Put	Bond Future	0.0600		0.0001	0.2000	0.0002	233.333	0	0	0
2020/03/25	R208	06/08/2020	5.57	Call	Bond Future	1,044.4800		1.0445	881.8300	0.8818	(15.572)	0	0	0
2020/03/25	R208	06/08/2020	5.55	Call	Bond Future	1,032.0800		1.0321	869.4600	0.8695	(15.757)	0	0	0
2020/03/25	R208	06/08/2020	5.55	Put	Bond Future	0.0600		0.0001	0.2200	0.0002	266.667	0	0	0
2020/03/25	R208	05/11/2020	4.78	Call	Bond Future	1,014.7700		1.0148	849.1000	0.8491	(16.326)	0	0	0
2020/03/25	R208	05/11/2020	4.77	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	R208	05/11/2020			Bond Future	2.1703		102.5155	2.5928	102.3499	19.468	0.0000	0.0000	0
2020/03/25	R208	05/11/2020	4.79	Call	Bond Future	1,018.6200		1.0186	852.9500	0.8530	(16.264)	0	0	0
2020/03/25	R208	05/11/2020	4.79	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	R208	05/11/2020	4.78	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	R208	05/11/2020	4.77	Call	Bond Future	1,010.9200		1.0109	845.2500	0.8453	(16.388)	0	0	0
2020/03/25	R209	07/05/2020	9.47	Call	Bond Future	0.0000		0.0000	0.0200	0.0000	100.000	0	0	0
2020/03/25	R209	07/05/2020			Bond Future	13.1266		55.2650	12.3254	58.7820	(6.104)	0.0000	0.0000	72,045
2020/03/25	R209	07/05/2020	9.45	Call	Bond Future	0.0000		0.0000	0.0200	0.0000	100.000	0	0	0
2020/03/25	R209	07/05/2020	9.45	Put	Bond Future	19,388.1400		19.3881	15,871.1600	15.8712	(18.140)	0	0	0
2020/03/25	R209	07/05/2020	9.47	Put	Bond Future	19,256.9000		19.2569	15,739.9200	15.7399	(18.263)	0	0	0
2020/03/25	R209	07/05/2020	9.46	Call	Bond Future	0.0000		0.0000	0.0200	0.0000	100.000	0	0	0
2020/03/25	R209	07/05/2020	9.46	Put	Bond Future	19,322.4800		19.3225	15,805.5000	15.8055	(18.201)	0	0	0
2020/03/25	R209	06/08/2020	5.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	R209	06/08/2020	5.55	Put	Bond Future	53,374.5100		53.3745	49,801.0600	49.8011	(6.695)	0	0	0
2020/03/25	R209	06/08/2020			Bond Future	13.3447		56.1586	12.5109	59.7321	(6.248)	0.0000	0.0000	200
2020/03/25	R209	06/08/2020	5.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	R209	06/08/2020	5.57	Put	Bond Future	53,157.7000		53.1577	49,584.2500	49.5843	(6.722)	0	0	0
2020/03/25	R209	06/08/2020	5.56	Put	Bond Future	53,266.0300		53.2660	49,692.5800	49.6926	(6.709)	0	0	0
2020/03/25	R209	06/08/2020	5.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	R209	05/11/2020	10.02	Call	Bond Future	2.5100		0.0025	209.0200	0.2090	8227.490	0	0	0
2020/03/25	R209	05/11/2020			Bond Future	13.5649		53.9178	12.6972	57.5489	(6.396)	0.0000	0.0000	0
2020/03/25	R209	05/11/2020	10.00	Call	Bond Future	2.3600		0.0024	203.1500	0.2032	8508.051	0	0	0
2020/03/25	R209	05/11/2020	10.00	Put	Bond Future	17,630.0800		17.6301	14,199.8100	14.1998	(19.457)	0	0	0
2020/03/25	R209	05/11/2020	10.02	Put	Bond Future	17,508.7200		17.5087	14,084.1700	14.0842	(19.559)	0	0	0
2020/03/25	R209	05/11/2020	10.01	Call	Bond Future	2.4400		0.0024	206.0700	0.2061	8345.492	0	0	0
2020/03/25	R209	05/11/2020	10.01	Put	Bond Future	17,569.3700		17.5694	14,141.9400	14.1419	(19.508)	0	0	0
2020/03/25	R209	04/02/2021	10.12	Put	Bond Future	17,796.6000		17.7966	14,372.5000	14.3725	(19.240)	0	0	0
2020/03/25	R209	04/02/2021			Bond Future	13.7962		54.8073	12.8925	58.4983	(6.550)	0.0000	0.0000	0
2020/03/25	R209	04/02/2021	10.11	Call	Bond Future	13.0700		0.0131	276.7300	0.2767	2017.292	0	0	0
2020/03/25	R209	04/02/2021	10.11	Put	Bond Future	17,856.0500		17.8561	14,428.7500	14.4288	(19.194)	0	0	0
2020/03/25	R209	04/02/2021	10.12	Call	Bond Future	13.3700		0.0134	280.2300	0.2802	1995.961	0	0	0
2020/03/25	R209	04/02/2021	10.10	Call	Bond Future	12.7800		0.0128	273.2800	0.2733	2038.341	0	0	0

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2020/03/25	R209	04/02/2021	10.10	Put	Bond Future	17,915.5800	17.9156	14,485.1200	14.4851	(19.148)	0	0	0
2020/03/25	R210	07/05/2020			Bond Future	165.7146	165.7146	166.3253	166.3253	0.369	0.0000	0.0000	1,935
2020/03/25	R210	06/08/2020			Bond Future	168.4353	168.4353	169.0550	169.0550	0.368	0.0000	0.0000	0
2020/03/25	R210	05/11/2020			Bond Future	168.4737	168.4737	169.1031	169.1031	0.374	0.0000	0.0000	0
2020/03/25	R210	04/02/2021			Bond Future	171.2917	171.2917	171.9317	171.9317	0.374	0.0000	0.0000	0
2020/03/25	R212	07/05/2020			Bond Future	161.5750	161.5750	162.4693	162.4693	0.553	0.0000	0.0000	6,719
2020/03/25	R212	06/08/2020			Bond Future	161.9326	161.9326	162.8404	162.8404	0.561	0.0000	0.0000	0
2020/03/25	R212	05/11/2020			Bond Future	164.5863	164.5863	165.5087	165.5087	0.560	0.0000	0.0000	0
2020/03/25	R212	04/02/2021			Bond Future	165.0097	165.0097	165.9476	165.9476	0.568	0.0000	0.0000	0
2020/03/25	R213	07/05/2020	9.01	Put	Bond Future	19,432.3900	19.4324	16,256.3500	16.2563	(16.344)	0	0	0
2020/03/25	R213	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	R213	07/05/2020			Bond Future	12.7255	68.2527	12.0247	71.4288	(5.507)	0.0000	0.0000	16,774
2020/03/25	R213	07/05/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	R213	07/05/2020	9.00	Put	Bond Future	19,494.2800	19.4943	16,318.2400	16.3182	(16.292)	0	0	0
2020/03/25	R213	07/05/2020	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	R213	07/05/2020	9.02	Put	Bond Future	19,370.5600	19.3706	16,194.5200	16.1945	(16.396)	0	0	0
2020/03/25	R213	06/08/2020	9.31	Call	Bond Future	0.1200	0.0001	24.7000	0.0247	20483.333	0	0	0
2020/03/25	R213	06/08/2020			Bond Future	12.9624	69.3564	12.2311	72.5833	(5.641)	0.0000	0.0000	300
2020/03/25	R213	06/08/2020	9.29	Call	Bond Future	0.1100	0.0001	23.5700	0.0236	21327.273	0	0	0
2020/03/25	R213	06/08/2020	9.29	Put	Bond Future	18,582.6800	18.5827	15,379.2700	15.3793	(17.239)	0	0	0
2020/03/25	R213	06/08/2020	9.31	Put	Bond Future	18,463.7300	18.4637	15,261.4400	15.2614	(17.344)	0	0	0
2020/03/25	R213	06/08/2020	9.30	Call	Bond Future	0.1200	0.0001	24.1300	0.0241	20008.333	0	0	0
2020/03/25	R213	06/08/2020	9.30	Put	Bond Future	18,523.1800	18.5232	15,320.3200	15.3203	(17.291)	0	0	0
2020/03/25	R213	05/11/2020	9.60	Put	Bond Future	17,645.2300	17.6452	14,509.4900	14.5095	(17.771)	0	0	0
2020/03/25	R213	05/11/2020	9.59	Call	Bond Future	1.2000	0.0012	142.1500	0.1421	11745.833	0	0	0
2020/03/25	R213	05/11/2020			Bond Future	13.2067	66.9324	12.4438	70.2112	(5.776)	0.0000	0.0000	0
2020/03/25	R213	05/11/2020	9.60	Call	Bond Future	1.2400	0.0012	144.3000	0.1443	11537.097	0	0	0
2020/03/25	R213	05/11/2020	9.59	Put	Bond Future	17,702.4200	17.7024	14,564.5700	14.5646	(17.726)	0	0	0
2020/03/25	R213	05/11/2020	9.61	Call	Bond Future	1.2900	0.0013	146.4800	0.1465	11255.039	0	0	0
2020/03/25	R213	05/11/2020	9.61	Put	Bond Future	17,588.1000	17.5881	14,454.4900	14.4545	(17.817)	0	0	0
2020/03/25	R213	04/02/2021	9.40	Call	Bond Future	3.5500	0.0036	142.1800	0.1422	3905.070	0	0	0
2020/03/25	R213	04/02/2021	9.39	Put	Bond Future	19,757.9100	19.7579	16,561.8100	16.5618	(16.176)	0	0	0
2020/03/25	R213	04/02/2021			Bond Future	13.4718	68.0366	12.6741	71.3695	(5.921)	0.0000	0.0000	0
2020/03/25	R213	04/02/2021	9.41	Call	Bond Future	3.6400	0.0036	144.1300	0.1441	3859.615	0	0	0
2020/03/25	R213	04/02/2021	9.41	Put	Bond Future	19,643.0900	19.6431	16,450.6900	16.4507	(16.252)	0	0	0
2020/03/25	R213	04/02/2021	9.40	Put	Bond Future	19,700.4700	19.7005	16,506.2100	16.5062	(16.214)	0	0	0
2020/03/25	R213	04/02/2021	9.39	Call	Bond Future	3.4600	0.0035	140.2500	0.1403	3953.468	0	0	0
2020/03/25	R214	07/05/2020	9.77	Put	Bond Future	18,569.0400	18.5690	14,736.6000	14.7366	(20.639)	0	0	0
2020/03/25	R214	07/05/2020			Bond Future	13.2548	53.8449	12.3817	57.6774	(6.587)	0.0000	0.0000	21,601
2020/03/25	R214	07/05/2020	9.76	Call	Bond Future	0.0000	0.0000	0.0700	0.0001	100.000	0	0	0
2020/03/25	R214	07/05/2020	9.76	Put	Bond Future	18,636.9700	18.6370	14,804.5300	14.8045	(20.564)	0	0	0
2020/03/25	R214	07/05/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0700	0.0001	100.000	0	0	0
2020/03/25	R214	07/05/2020	9.31	Put	Bond Future	21,801.9600	21.8020	17,969.4500	17.9694	(17.579)	0	0	0
2020/03/25	R214	07/05/2020	10.66	Put	Bond Future	12,910.0600	12.9101	9,086.9700	9.0870	(29.613)	0	0	1,250

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2020/03/25	R214	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0600	0.0001	100.000	0	0	0
2020/03/25	R214	07/05/2020	9.75	Put	Bond Future	18,705.0000	18.7050	14,872.5500	14.8726	(20.489)	0	0	0
2020/03/25	R214	07/05/2020	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/03/25	R214	07/05/2020	9.91	Put	Bond Future	17,628.6200	17.6286	13,796.2900	13.7963	(21.739)	0	0	0
2020/03/25	R214	07/05/2020	9.91	Call	Bond Future	0.0000	0.0000	0.1800	0.0002	100.000	0	0	1,250
2020/03/25	R214	07/05/2020	10.66	Call	Bond Future	0.0100	0.0000	9.4300	0.0094	94200.000	0	0	0
2020/03/25	R214	06/08/2020	9.98	Put	Bond Future	18,036.1100	18.0361	14,199.3500	14.1993	(21.273)	0	0	0
2020/03/25	R214	06/08/2020	9.97	Call	Bond Future	0.5100	0.0005	56.5500	0.0566	10988.235	0	0	0
2020/03/25	R214	06/08/2020			Bond Future	13.4693	54.7156	12.5591	58.6097	(6.758)	0.0000	0.0000	300
2020/03/25	R214	06/08/2020	9.98	Call	Bond Future	0.5300	0.0005	57.8100	0.0578	10807.547	0	0	0
2020/03/25	R214	06/08/2020	9.97	Put	Bond Future	18,101.8100	18.1018	14,263.8100	14.2638	(21.202)	0	0	0
2020/03/25	R214	06/08/2020	9.99	Call	Bond Future	0.5600	0.0006	59.1100	0.0591	10455.357	0	0	0
2020/03/25	R214	06/08/2020	9.99	Put	Bond Future	17,970.5200	17.9705	14,135.0300	14.1350	(21.343)	0	0	0
2020/03/25	R214	05/11/2020	10.26	Put	Bond Future	17,110.0500	17.1101	13,401.1600	13.4012	(21.677)	0	0	0
2020/03/25	R214	05/11/2020			Bond Future	13.6877	52.3082	12.7391	56.2651	(6.930)	0.0000	0.0000	0
2020/03/25	R214	05/11/2020	10.25	Call	Bond Future	3.9600	0.0040	248.4100	0.2484	6172.980	0	0	0
2020/03/25	R214	05/11/2020	10.25	Put	Bond Future	17,172.9200	17.1729	13,460.5400	13.4605	(21.618)	0	0	0
2020/03/25	R214	05/11/2020	10.26	Call	Bond Future	4.0800	0.0041	252.0200	0.2520	6076.961	0	0	0
2020/03/25	R214	05/11/2020	10.24	Call	Bond Future	3.8400	0.0038	244.8500	0.2448	6276.302	0	0	0
2020/03/25	R214	05/11/2020	10.24	Put	Bond Future	17,235.8900	17.2359	13,520.0700	13.5201	(21.559)	0	0	0
2020/03/25	R214	04/02/2021	10.33	Call	Bond Future	17.8800	0.0179	326.3500	0.3263	1725.224	0	0	0
2020/03/25	R214	04/02/2021			Bond Future	13.9228	53.1712	12.9319	57.1933	(7.117)	0.0000	0.0000	0
2020/03/25	R214	04/02/2021	10.31	Call	Bond Future	17.1000	0.0171	318.1500	0.3182	1760.526	0	0	0
2020/03/25	R214	04/02/2021	10.31	Put	Bond Future	17,715.0300	17.7150	13,993.9600	13.9940	(21.005)	0	0	0
2020/03/25	R214	04/02/2021	10.33	Put	Bond Future	17,591.1900	17.5912	13,877.5400	13.8775	(21.111)	0	0	0
2020/03/25	R214	04/02/2021	10.32	Call	Bond Future	17.4900	0.0175	322.2300	0.3222	1742.367	0	0	0
2020/03/25	R214	04/02/2021	10.32	Put	Bond Future	17,653.0700	17.6531	13,935.6900	13.9357	(21.058)	0	0	0
2020/03/25	R248	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	R248	07/05/2020	9.77	Put	Bond Future	23,506.5900	23.5066	18,753.1900	18.7532	(20.222)	0	0	0
2020/03/25	R248	07/05/2020	10.20	Call	Bond Future	0.0000	0.0000	0.0500	0.0001	100.000	0	0	0
2020/03/25	R248	07/05/2020	9.69	Put	Bond Future	24,208.7100	24.2087	19,455.3100	19.4553	(19.635)	0	0	0
2020/03/25	R248	07/05/2020			Bond Future	13.2892	68.5146	12.4093	73.2680	(6.621)	0.0000	0.0000	101,943
2020/03/25	R248	07/05/2020	9.79	Put	Bond Future	23,332.5200	23.3325	18,579.1200	18.5791	(20.372)	0	0	0
2020/03/25	R248	07/05/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	R248	07/05/2020	10.70	Call	Bond Future	0.0000	0.0000	1.8500	0.0019	100.000	0	0	0
2020/03/25	R248	07/05/2020	10.70	Put	Bond Future	15,988.8400	15.9888	11,237.2900	11.2373	(29.718)	0	0	300
2020/03/25	R248	07/05/2020	9.78	Put	Bond Future	23,419.4900	23.4195	18,666.0900	18.6661	(20.297)	0	0	0
2020/03/25	R248	07/05/2020	10.20	Put	Bond Future	19,888.3400	19.8883	15,134.9900	15.1350	(23.900)	0	0	300
2020/03/25	R248	07/05/2020	9.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/03/25	R248	07/05/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/25	R248	06/08/2020	11.80	Call	Bond Future	167.9800	0.1680	943.8500	0.9439	461.882	0	0	470
2020/03/25	R248	06/08/2020	12.75	Call	Bond Future	1,137.2400	1.1372	3,032.2400	3.0322	166.631	0	0	814
2020/03/25	R248	06/08/2020	10.35	Call	Bond Future	0.9200	0.0009	45.0700	0.0451	4798.913	0	0	640
2020/03/25	R248	06/08/2020	11.85	Put	Bond Future	9,418.5600	9.4186	5,415.5900	5.4156	(42.501)	0	0	0
2020/03/25	R248	06/08/2020	9.00	Put	Bond Future	31,762.1800	31.7622	26,932.7900	26.9328	(15.205)	0	0	0
2020/03/25	R248	06/08/2020	10.20	Call	Bond Future	0.4800	0.0005	29.3700	0.0294	6018.750	0	0	0
2020/03/25	R248	06/08/2020			Bond Future	13.5136	69.6224	12.5929	74.4522	(6.814)	0.0000	0.0000	530

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2020/03/25	R248	06/08/2020	10.35	Put	Bond Future	19,793.7900	19.7938	15,008.1900	15.0082	(24.177)	0	0	0
2020/03/25	R248	06/08/2020	11.85	Call	Bond Future	190.4800	0.1905	1,017.2600	1.0173	434.051	0	0	0
2020/03/25	R248	06/08/2020	11.15	Put	Bond Future	13,871.2000	13.8712	9,322.6900	9.3227	(32.791)	0	0	0
2020/03/25	R248	06/08/2020	11.15	Call	Bond Future	20.5800	0.0206	301.8200	0.3018	1366.569	0	0	0
2020/03/25	R248	06/08/2020	10.85	Put	Bond Future	15,997.4700	15.9975	11,319.9300	11.3199	(29.239)	0	0	0
2020/03/25	R248	06/08/2020	10.85	Call	Bond Future	6.5500	0.0066	158.7600	0.1588	2323.817	0	0	640
2020/03/25	R248	06/08/2020	9.25	Put	Bond Future	29,336.2200	29.3362	24,507.5200	24.5075	(16.460)	0	0	0
2020/03/25	R248	06/08/2020	9.25	Call	Bond Future	0.0000	0.0000	1.0500	0.0011	100.000	0	0	20,640
2020/03/25	R248	06/08/2020	10.18	Call	Bond Future	0.4400	0.0004	27.6900	0.0277	6193.182	0	0	0
2020/03/25	R248	06/08/2020	10.18	Put	Bond Future	21,157.3900	21.1574	16,354.8900	16.3549	(22.699)	0	0	0
2020/03/25	R248	06/08/2020	11.80	Put	Bond Future	9,710.0500	9.7100	5,656.1700	5.6562	(41.749)	0	0	0
2020/03/25	R248	06/08/2020	12.75	Put	Bond Future	5,096.7500	5.0968	2,162.0000	2.1620	(57.581)	0	0	0
2020/03/25	R248	06/08/2020	9.00	Call	Bond Future	0.0000	0.0000	0.3600	0.0004	100.000	0	0	3,000
2020/03/25	R248	06/08/2020	10.20	Put	Bond Future	20,994.9900	20.9950	16,194.1300	16.1941	(22.867)	0	0	0
2020/03/25	R248	06/08/2020	12.25	Put	Bond Future	7,262.6700	7.2627	3,717.7100	3.7177	(48.811)	0	0	0
2020/03/25	R248	06/08/2020	12.25	Call	Bond Future	463.2400	0.4632	1,748.0300	1.7480	277.349	0	0	814
2020/03/25	R248	06/08/2020	11.10	Put	Bond Future	14,217.1900	14.2172	9,643.2700	9.6433	(32.172)	0	0	0
2020/03/25	R248	06/08/2020	11.10	Call	Bond Future	16.8300	0.0168	272.6600	0.2727	1520.083	0	0	470
2020/03/25	R248	06/08/2020	10.19	Call	Bond Future	0.4600	0.0005	28.5200	0.0285	6100.000	0	0	0
2020/03/25	R248	06/08/2020	10.19	Put	Bond Future	21,076.1300	21.0761	16,274.4400	16.2744	(22.783)	0	0	0
2020/03/25	R248	05/11/2020	10.02	Put	Bond Future	23,578.8700	23.5789	18,746.8000	18.7468	(20.493)	0	0	0
2020/03/25	R248	05/11/2020	10.03	Call	Bond Future	1.3200	0.0013	78.4100	0.0784	5840.152	0	0	0
2020/03/25	R248	05/11/2020			Bond Future	13.7426	66.3166	12.7795	71.2242	(7.008)	0.0000	0.0000	0
2020/03/25	R248	05/11/2020	10.04	Call	Bond Future	1.3700	0.0014	80.0700	0.0801	5744.526	0	0	0
2020/03/25	R248	05/11/2020	10.04	Put	Bond Future	23,412.4000	23.4124	18,583.5200	18.5835	(20.625)	0	0	0
2020/03/25	R248	05/11/2020	10.02	Call	Bond Future	1.2700	0.0013	76.7800	0.0768	5945.669	0	0	0
2020/03/25	R248	05/11/2020	10.03	Put	Bond Future	23,495.5600	23.4956	18,665.0700	18.6651	(20.559)	0	0	0
2020/03/25	R248	04/02/2021	10.46	Call	Bond Future	24.2700	0.0243	295.1300	0.2951	1116.028	0	0	0
2020/03/25	R248	04/02/2021	10.47	Put	Bond Future	21,130.4100	21.1304	16,416.5400	16.4165	(22.308)	0	0	0
2020/03/25	R248	04/02/2021			Bond Future	13.9903	67.4107	12.9800	72.3992	(7.221)	0.0000	0.0000	0
2020/03/25	R248	04/02/2021	10.46	Put	Bond Future	21,207.3800	21.2074	16,489.6800	16.4897	(22.246)	0	0	0
2020/03/25	R248	04/02/2021	10.47	Call	Bond Future	24.8200	0.0248	299.5100	0.2995	1106.728	0	0	0
2020/03/25	R248	04/02/2021	10.48	Call	Bond Future	25.3900	0.0254	303.9300	0.3039	1097.046	0	0	0
2020/03/25	R248	04/02/2021	10.48	Put	Bond Future	21,053.5900	21.0536	16,343.5700	16.3436	(22.372)	0	0	0

Total

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