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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/03/2020 TO 27/03/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	2025	07/05/2020		Bond Future	123.0955	123.0955	125.8810	125.8810	2.263	0.0000	0.0000	2,087
2020/03/27	2025	06/08/2020		Bond Future	123.6088	123.6088	126.4396	126.4396	2.290	0.0000	0.0000	0

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2020/03/27	2025	05/11/2020			Bond Future	125.6419	125.6419	128.5190	128.5190	2.290	0.0000	0.0000	0
2020/03/27	2025	04/02/2021			Bond Future	126.2142	126.2142	129.1395	129.1395	2.318	0.0000	0.0000	0
2020/03/27	2029	07/05/2020			Bond Future	83.3815	83.3815	83.2566	83.2566	(0.150)	0.0000	0.0000	2,571
2020/03/27	2029	06/08/2020			Bond Future	84.7496	84.7496	84.6222	84.6222	(0.150)	0.0000	0.0000	0
2020/03/27	2029	05/11/2020			Bond Future	85.0007	85.0007	84.8713	84.8713	(0.152)	0.0000	0.0000	0
2020/03/27	2029	04/02/2021			Bond Future	86.4223	86.4223	86.2906	86.2906	(0.152)	0.0000	0.0000	0
2020/03/27	2030	07/05/2020	8.79	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/27	2030	07/05/2020	8.78	Put	Bond Future	15,350.7600	15.3508	16,189.4400	16.1894	5.463	0	0	0
2020/03/27	2030	07/05/2020	8.85	Put	Bond Future	14,915.4700	14.9155	15,754.1500	15.7541	5.623	0	0	5,820
2020/03/27	2030	07/05/2020	8.45	Put	Bond Future	17,438.4700	17.4385	18,277.1600	18.2772	4.809	0	0	0
2020/03/27	2030	07/05/2020	9.19	Put	Bond Future	12,838.0300	12.8380	13,676.6500	13.6766	6.532	0	0	0
2020/03/27	2030	07/05/2020			Bond Future	11.5414	81.8397	11.7125	81.0010	1.482	0.0000	0.0000	104,646
2020/03/27	2030	07/05/2020	8.80	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/27	2030	07/05/2020	8.80	Put	Bond Future	15,226.1300	15.2261	16,064.8100	16.0648	5.508	0	0	0
2020/03/27	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/27	2030	07/05/2020	9.19	Call	Bond Future	0.1000	0.0001	0.0300	0.0000	(70.000)	0	0	0
2020/03/27	2030	07/05/2020	8.79	Put	Bond Future	15,288.4200	15.2884	16,127.1000	16.1271	5.486	0	0	0
2020/03/27	2030	07/05/2020	8.78	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/27	2030	07/05/2020	8.90	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/27	2030	07/05/2020	8.85	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	5,000
2020/03/27	2030	07/05/2020	8.90	Put	Bond Future	14,606.1400	14.6061	15,444.8200	15.4448	5.742	0	0	5,820
2020/03/27	2030	06/08/2020	10.70	Call	Bond Future	680.5200	0.6805	514.1500	0.5141	(24.447)	0	0	470
2020/03/27	2030	06/08/2020	10.00	Call	Bond Future	218.9200	0.2189	154.5200	0.1545	(29.417)	0	0	470
2020/03/27	2030	06/08/2020	10.05	Put	Bond Future	9,004.1600	9.0042	9,787.0700	9.7871	8.695	0	0	0
2020/03/27	2030	06/08/2020	9.75	Put	Bond Future	10,577.4900	10.5775	11,387.2500	11.3872	7.656	0	0	0
2020/03/27	2030	06/08/2020	9.42	Call	Bond Future	69.4600	0.0695	46.0600	0.0461	(33.688)	0	0	0
2020/03/27	2030	06/08/2020	9.11	Call	Bond Future	34.5900	0.0346	22.1300	0.0221	(36.022)	0	0	0
2020/03/27	2030	06/08/2020			Bond Future	11.7527	79.1538	11.9317	78.3013	1.523	0.0000	0.0000	325
2020/03/27	2030	06/08/2020	10.70	Put	Bond Future	5,953.5700	5.9536	6,639.7000	6.6397	11.525	0	0	0
2020/03/27	2030	06/08/2020	9.05	Put	Bond Future	14,548.4800	14.5485	15,390.0400	15.3900	5.785	0	0	0
2020/03/27	2030	06/08/2020	9.05	Call	Bond Future	30.0100	0.0300	19.0700	0.0191	(36.455)	0	0	450
2020/03/27	2030	06/08/2020	8.36	Put	Bond Future	18,784.0100	18.7840	19,634.4600	19.6345	4.528	0	0	0
2020/03/27	2030	06/08/2020	8.36	Call	Bond Future	4.9400	0.0049	2.8900	0.0029	(41.498)	0	0	800
2020/03/27	2030	06/08/2020	8.86	Put	Bond Future	15,685.9800	15.6860	16,531.3400	16.5313	5.389	0	0	0
2020/03/27	2030	06/08/2020	8.86	Call	Bond Future	18.8500	0.0189	11.7100	0.0117	(37.878)	0	0	800
2020/03/27	2030	06/08/2020	9.09	Call	Bond Future	33.0000	0.0330	21.0700	0.0211	(36.152)	0	0	0
2020/03/27	2030	06/08/2020	9.09	Put	Bond Future	14,311.9700	14.3120	15,152.5400	15.1525	5.873	0	0	0
2020/03/27	2030	06/08/2020	10.00	Put	Bond Future	9,260.0300	9.2600	10,048.1300	10.0481	8.511	0	0	0
2020/03/27	2030	06/08/2020	10.75	Call	Bond Future	730.7900	0.7308	554.6300	0.5546	(24.105)	0	0	0
2020/03/27	2030	06/08/2020	10.05	Call	Bond Future	239.5000	0.2395	169.9100	0.1699	(29.056)	0	0	0
2020/03/27	2030	06/08/2020	9.75	Call	Bond Future	136.7600	0.1368	94.0200	0.0940	(31.252)	0	0	450
2020/03/27	2030	06/08/2020	9.42	Put	Bond Future	12,402.8700	12.4029	13,231.9700	13.2320	6.685	0	0	800
2020/03/27	2030	06/08/2020	9.11	Put	Bond Future	14,194.1100	14.1941	15,034.1500	15.0341	5.918	0	0	0
2020/03/27	2030	06/08/2020	10.75	Put	Bond Future	5,742.9500	5.7429	6,419.2900	6.4193	11.777	0	0	0
2020/03/27	2030	06/08/2020	9.20	Put	Bond Future	13,667.0800	13.6671	14,504.5300	14.5045	6.127	0	0	0
2020/03/27	2030	06/08/2020	9.20	Call	Bond Future	42.6100	0.0426	27.5600	0.0276	(35.320)	0	0	323

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/27	2030	06/08/2020	8.50	Put	Bond Future	17,901.7900	17.9018	18,751.3300	18.7513	4.746	0	0	0
2020/03/27	2030	06/08/2020	8.50	Call	Bond Future	7.3100	0.0073	4.3500	0.0044	(40.492)	0	0	323
2020/03/27	2030	06/08/2020	9.10	Call	Bond Future	33.7800	0.0338	21.6000	0.0216	(36.057)	0	0	0
2020/03/27	2030	06/08/2020	9.10	Put	Bond Future	14,253.0000	14.2530	15,093.3200	15.0933	5.896	0	0	0
2020/03/27	2030	05/11/2020	8.10	Put	Bond Future	21,137.5300	21.1375	21,998.1400	21.9981	4.071	0	0	0
2020/03/27	2030	05/11/2020	8.73	Call	Bond Future	60.5500	0.0605	43.0700	0.0431	(28.869)	0	0	3,000
2020/03/27	2030	05/11/2020	10.06	Put	Bond Future	10,016.2500	10.0163	10,780.4100	10.7804	7.629	0	0	1,000
2020/03/27	2030	05/11/2020	9.39	Put	Bond Future	13,483.2900	13.4833	14,303.9700	14.3040	6.087	0	0	0
2020/03/27	2030	05/11/2020	9.38	Call	Bond Future	176.0500	0.1761	130.8600	0.1309	(25.669)	0	0	0
2020/03/27	2030	05/11/2020			Bond Future	11.9563	80.4376	12.1433	79.5711	1.564	0.0000	0.0000	0
2020/03/27	2030	05/11/2020	9.61	Call	Bond Future	247.3600	0.2474	186.5900	0.1866	(24.567)	0	0	0
2020/03/27	2030	05/11/2020	9.61	Put	Bond Future	12,299.8200	12.2998	13,105.5400	13.1055	6.551	0	0	3,000
2020/03/27	2030	05/11/2020	8.85	Put	Bond Future	16,549.8100	16.5498	17,395.2000	17.3952	5.108	0	0	0
2020/03/27	2030	05/11/2020	8.85	Call	Bond Future	74.6400	0.0746	53.5400	0.0535	(28.269)	0	0	3,000
2020/03/27	2030	05/11/2020	8.34	Put	Bond Future	19,631.1700	19.6312	20,488.5800	20.4886	4.368	0	0	0
2020/03/27	2030	05/11/2020	8.34	Call	Bond Future	29.4800	0.0295	20.4000	0.0204	(30.801)	0	0	1,000
2020/03/27	2030	05/11/2020	9.04	Put	Bond Future	15,446.3000	15.4463	16,284.7100	16.2847	5.428	0	0	0
2020/03/27	2030	05/11/2020	9.04	Call	Bond Future	102.7700	0.1028	74.6900	0.0747	(27.323)	0	0	1,000
2020/03/27	2030	05/11/2020	9.86	Put	Bond Future	11,007.1000	11.0071	11,791.6600	11.7917	7.128	0	0	14,160
2020/03/27	2030	05/11/2020	8.36	Put	Bond Future	19,507.2300	19.5072	20,364.3100	20.3643	4.394	0	0	0
2020/03/27	2030	05/11/2020	8.10	Call	Bond Future	18.3600	0.0184	12.4800	0.0125	(32.026)	0	0	3,000
2020/03/27	2030	05/11/2020	8.73	Put	Bond Future	17,259.6000	17.2596	18,108.6100	18.1086	4.919	0	0	0
2020/03/27	2030	05/11/2020	9.23	Put	Bond Future	14,368.9800	14.3690	15,198.6200	15.1986	5.774	0	0	0
2020/03/27	2030	05/11/2020	10.06	Call	Bond Future	455.9500	0.4559	353.6200	0.3536	(22.443)	0	0	0
2020/03/27	2030	05/11/2020	10.37	Put	Bond Future	8,563.6500	8.5637	9,289.7500	9.2898	8.479	0	0	15,947
2020/03/27	2030	05/11/2020	9.39	Call	Bond Future	178.7500	0.1788	132.9400	0.1329	(25.628)	0	0	0
2020/03/27	2030	05/11/2020	9.38	Put	Bond Future	13,538.0400	13.5380	14,359.3400	14.3593	6.067	0	0	0
2020/03/27	2030	05/11/2020	9.86	Call	Bond Future	350.4400	0.3504	268.5100	0.2685	(23.379)	0	0	0
2020/03/27	2030	05/11/2020	8.36	Call	Bond Future	30.6400	0.0306	21.2300	0.0212	(30.711)	0	0	14,160
2020/03/27	2030	05/11/2020	8.86	Put	Bond Future	16,491.1000	16.4911	17,336.1700	17.3362	5.124	0	0	0
2020/03/27	2030	05/11/2020	8.86	Call	Bond Future	75.9300	0.0759	54.5100	0.0545	(28.210)	0	0	14,160
2020/03/27	2030	05/11/2020	9.23	Call	Bond Future	139.5800	0.1396	102.7300	0.1027	(26.401)	0	0	3,000
2020/03/27	2030	05/11/2020	10.47	Call	Bond Future	750.4900	0.7505	596.1200	0.5961	(20.569)	0	0	0
2020/03/27	2030	05/11/2020	10.47	Put	Bond Future	8,118.1400	8.1181	8,830.2600	8.8303	8.772	0	0	3,000
2020/03/27	2030	05/11/2020	8.53	Put	Bond Future	18,463.7000	18.4637	19,317.6000	19.3176	4.625	0	0	0
2020/03/27	2030	05/11/2020	8.53	Call	Bond Future	42.1800	0.0422	29.5900	0.0296	(29.848)	0	0	15,947
2020/03/27	2030	05/11/2020	9.03	Put	Bond Future	15,503.7400	15.5037	16,342.5500	16.3426	5.410	0	0	0
2020/03/27	2030	05/11/2020	9.03	Call	Bond Future	101.0900	0.1011	73.4100	0.0734	(27.382)	0	0	15,947
2020/03/27	2030	05/11/2020	10.37	Call	Bond Future	667.9100	0.6679	527.5200	0.5275	(21.019)	0	0	0
2020/03/27	2030	05/11/2020	9.40	Call	Bond Future	181.4800	0.1815	135.0600	0.1351	(25.579)	0	0	0
2020/03/27	2030	05/11/2020	9.40	Put	Bond Future	13,428.6200	13.4286	14,248.6900	14.2487	6.107	0	0	0
2020/03/27	2030	04/02/2021	9.12	Call	Bond Future	174.4600	0.1745	132.7800	0.1328	(23.891)	0	0	1,000
2020/03/27	2030	04/02/2021	8.36	Call	Bond Future	57.6300	0.0576	42.1300	0.0421	(26.896)	0	0	800
2020/03/27	2030	04/02/2021	9.16	Call	Bond Future	184.0900	0.1841	140.3900	0.1404	(23.738)	0	0	0
2020/03/27	2030	04/02/2021	9.15	Put	Bond Future	15,680.6100	15.6806	16,518.1900	16.5182	5.342	0	0	0
2020/03/27	2030	04/02/2021			Bond Future	12.1784	77.7578	12.3742	76.8771	1.608	0.0000	0.0000	0
2020/03/27	2030	04/02/2021	8.37	Put	Bond Future	20,192.9100	20.1929	21,057.9500	21.0580	4.284	0	0	0
2020/03/27	2030	04/02/2021	8.37	Call	Bond Future	58.5400	0.0585	42.8200	0.0428	(26.853)	0	0	1,000

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2020/03/27	2030	04/02/2021	9.17	Call	Bond Future	186.5600	0.1866	142.3500	0.1423	(23.697)	0	0	0
2020/03/27	2030	04/02/2021	9.17	Put	Bond Future	15,570.4600	15.5705	16,407.0100	16.4070	5.373	0	0	0
2020/03/27	2030	04/02/2021	9.12	Put	Bond Future	15,846.3900	15.8464	16,685.4700	16.6855	5.295	0	0	0
2020/03/27	2030	04/02/2021	8.36	Put	Bond Future	20,253.3400	20.2533	21,118.6000	21.1186	4.272	0	0	0
2020/03/27	2030	04/02/2021	9.16	Put	Bond Future	15,625.5000	15.6255	16,462.5600	16.4626	5.357	0	0	0
2020/03/27	2030	04/02/2021	9.15	Call	Bond Future	181.6400	0.1816	138.4600	0.1385	(23.772)	0	0	0
2020/03/27	2030	04/02/2021	8.86	Put	Bond Future	17,310.2200	17.3102	18,160.6600	18.1607	4.913	0	0	0
2020/03/27	2030	04/02/2021	8.86	Call	Bond Future	121.7200	0.1217	91.4000	0.0914	(24.910)	0	0	800
2020/03/27	2030	04/02/2021	10.20	Call	Bond Future	638.9400	0.6389	512.3800	0.5124	(19.808)	0	0	0
2020/03/27	2030	04/02/2021	10.20	Put	Bond Future	10,338.4700	10.3385	11,092.6700	11.0927	7.295	0	0	1,800
2020/03/27	2032	07/05/2020	9.19	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/27	2032	07/05/2020	9.54	Put	Bond Future	14,158.2300	14.1582	15,012.8800	15.0129	6.036	0	0	3,000
2020/03/27	2032	07/05/2020	8.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/03/27	2032	07/05/2020	9.20	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/03/27	2032	07/05/2020			Bond Future	11.9578	77.7165	12.1236	76.8618	1.387	0.0000	0.0000	81,653
2020/03/27	2032	07/05/2020	9.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/03/27	2032	07/05/2020	9.17	Put	Bond Future	16,637.6500	16.6377	17,492.3500	17.4923	5.137	0	0	0
2020/03/27	2032	07/05/2020	9.54	Call	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	0
2020/03/27	2032	07/05/2020	9.00	Put	Bond Future	17,807.8900	17.8079	18,662.5900	18.6626	4.800	0	0	0
2020/03/27	2032	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/27	2032	07/05/2020	9.50	Put	Bond Future	14,421.8800	14.4219	15,276.5400	15.2765	5.926	0	0	0
2020/03/27	2032	07/05/2020	9.50	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	7,500
2020/03/27	2032	07/05/2020	9.30	Put	Bond Future	15,756.0600	15.7561	16,610.7500	16.6108	5.425	0	0	0
2020/03/27	2032	07/05/2020	9.30	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/03/27	2032	07/05/2020	9.19	Put	Bond Future	16,501.2800	16.5013	17,355.9700	17.3560	5.180	0	0	0
2020/03/27	2032	07/05/2020	8.82	Put	Bond Future	19,068.8500	19.0688	19,923.5500	19.9236	4.482	0	0	0
2020/03/27	2032	07/05/2020	9.20	Put	Bond Future	16,433.1900	16.4332	17,287.8800	17.2879	5.201	0	0	0
2020/03/27	2032	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/27	2032	07/05/2020	9.18	Put	Bond Future	16,569.4200	16.5694	17,424.1200	17.4241	5.158	0	0	0
2020/03/27	2032	06/08/2020	8.79	Put	Bond Future	20,150.3700	20.1504	21,017.2500	21.0172	4.302	0	0	0
2020/03/27	2032	06/08/2020	9.29	Put	Bond Future	16,746.1200	16.7461	17,607.9400	17.6079	5.146	0	0	0
2020/03/27	2032	06/08/2020	9.46	Put	Bond Future	15,631.6800	15.6317	16,490.1100	16.4901	5.492	0	0	0
2020/03/27	2032	06/08/2020	9.45	Call	Bond Future	28.1900	0.0282	18.0600	0.0181	(35.935)	0	0	0
2020/03/27	2032	06/08/2020			Bond Future	12.1626	78.9723	12.3357	78.1035	1.423	0.0000	0.0000	300
2020/03/27	2032	06/08/2020	9.91	Call	Bond Future	82.0000	0.0820	55.3500	0.0554	(32.500)	0	0	0
2020/03/27	2032	06/08/2020	9.91	Put	Bond Future	12,796.5900	12.7966	13,638.7400	13.6387	6.581	0	0	800
2020/03/27	2032	06/08/2020	8.79	Call	Bond Future	4.6900	0.0047	2.7700	0.0028	(40.938)	0	0	800
2020/03/27	2032	06/08/2020	9.29	Call	Bond Future	18.7900	0.0188	11.8100	0.0118	(37.147)	0	0	800
2020/03/27	2032	06/08/2020	9.46	Call	Bond Future	28.9000	0.0289	18.5300	0.0185	(35.882)	0	0	0
2020/03/27	2032	06/08/2020	9.45	Put	Bond Future	15,696.6000	15.6966	16,555.2700	16.5553	5.470	0	0	0
2020/03/27	2032	06/08/2020	9.47	Call	Bond Future	29.6200	0.0296	19.0200	0.0190	(35.787)	0	0	0
2020/03/27	2032	06/08/2020	9.47	Put	Bond Future	15,566.8300	15.5668	16,425.0300	16.4250	5.513	0	0	0
2020/03/27	2032	05/11/2020	9.61	Put	Bond Future	15,661.5600	15.6616	16,508.7300	16.5087	5.409	0	0	0
2020/03/27	2032	05/11/2020	10.99	Call	Bond Future	900.5300	0.9005	725.1800	0.7252	(19.472)	0	0	0
2020/03/27	2032	05/11/2020	9.44	Put	Bond Future	16,723.8900	16.7239	17,578.9200	17.5789	5.113	0	0	0
2020/03/27	2032	05/11/2020	11.08	Call	Bond Future	994.7300	0.9947	804.9000	0.8049	(19.084)	0	0	0
2020/03/27	2032	05/11/2020	9.77	Put	Bond Future	14,685.9700	14.6860	15,524.2200	15.5242	5.708	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
2020/03/27	2032	05/11/2020			Bond Future	12.3689	76.0974	12.5495	75.2144	1.460	0.0000	0.0000	0
2020/03/27	2032	05/11/2020	10.99	Put	Bond Future	8,154.6600	8.1547	8,862.2800	8.8623	8.677	0	0	3,000
2020/03/27	2032	05/11/2020	9.76	Call	Bond Future	175.6700	0.1757	131.5500	0.1315	(25.115)	0	0	0
2020/03/27	2032	05/11/2020	9.76	Put	Bond Future	14,746.2300	14.7462	15,585.0800	15.5851	5.689	0	0	0
2020/03/27	2032	05/11/2020	9.11	Call	Bond Future	58.9100	0.0589	42.2500	0.0422	(28.280)	0	0	3,000
2020/03/27	2032	05/11/2020	9.61	Call	Bond Future	138.5800	0.1386	102.7800	0.1028	(25.833)	0	0	3,000
2020/03/27	2032	05/11/2020	9.44	Call	Bond Future	104.7900	0.1048	76.8500	0.0768	(26.663)	0	0	1,000
2020/03/27	2032	05/11/2020	11.08	Put	Bond Future	7,746.2700	7.7463	8,439.4100	8.4394	8.948	0	0	1,000
2020/03/27	2032	05/11/2020	9.77	Call	Bond Future	178.4100	0.1784	133.6900	0.1337	(25.066)	0	0	0
2020/03/27	2032	05/11/2020	9.11	Put	Bond Future	18,857.6700	18.8577	19,723.9800	19.7240	4.594	0	0	0
2020/03/27	2032	05/11/2020	8.94	Put	Bond Future	19,992.0300	19.9920	20,862.4700	20.8625	4.354	0	0	0
2020/03/27	2032	05/11/2020	8.94	Call	Bond Future	43.0200	0.0430	30.4900	0.0305	(29.126)	0	0	1,000
2020/03/27	2032	05/11/2020	9.75	Call	Bond Future	172.9600	0.1730	129.4400	0.1294	(25.162)	0	0	0
2020/03/27	2032	05/11/2020	9.75	Put	Bond Future	14,806.5900	14.8066	15,646.0400	15.6460	5.669	0	0	0
2020/03/27	2032	04/02/2021	10.82	Put	Bond Future	10,072.3900	10.0724	10,813.0200	10.8130	7.353	0	0	800
2020/03/27	2032	04/02/2021	9.29	Call	Bond Future	133.8000	0.1338	101.8900	0.1019	(23.849)	0	0	800
2020/03/27	2032	04/02/2021	9.63	Call	Bond Future	214.4400	0.2144	166.1000	0.1661	(22.542)	0	0	0
2020/03/27	2032	04/02/2021			Bond Future	12.5882	77.3526	12.7768	76.4550	1.499	0.0000	0.0000	0
2020/03/27	2032	04/02/2021	8.79	Put	Bond Future	21,897.5200	21.8975	22,778.9200	22.7789	4.025	0	0	0
2020/03/27	2032	04/02/2021	8.79	Call	Bond Future	62.6200	0.0626	46.4700	0.0465	(25.790)	0	0	800
2020/03/27	2032	04/02/2021	9.61	Call	Bond Future	208.7800	0.2088	161.5600	0.1616	(22.617)	0	0	0
2020/03/27	2032	04/02/2021	9.61	Put	Bond Future	16,651.9100	16.6519	17,502.2400	17.5022	5.107	0	0	0
2020/03/27	2032	04/02/2021	10.82	Call	Bond Future	861.7700	0.8618	704.8500	0.7048	(18.209)	0	0	0
2020/03/27	2032	04/02/2021	9.29	Put	Bond Future	18,631.3100	18.6313	19,496.9500	19.4969	4.646	0	0	0
2020/03/27	2032	04/02/2021	9.63	Put	Bond Future	16,531.2300	16.5312	17,380.4400	17.3804	5.137	0	0	0
2020/03/27	2032	04/02/2021	9.62	Call	Bond Future	211.5900	0.2116	163.8200	0.1638	(22.577)	0	0	0
2020/03/27	2032	04/02/2021	9.62	Put	Bond Future	16,591.5200	16.5915	17,441.3000	17.4413	5.122	0	0	0
2020/03/27	2033	07/05/2020			Bond Future	76.9693	76.9693	78.8462	78.8462	2.438	0.0000	0.0000	7,142
2020/03/27	2033	06/08/2020			Bond Future	78.2322	78.2322	80.1396	80.1396	2.438	0.0000	0.0000	0
2020/03/27	2033	05/11/2020			Bond Future	78.2986	78.2986	80.2373	80.2373	2.476	0.0000	0.0000	0
2020/03/27	2033	04/02/2021			Bond Future	79.6081	79.6081	81.5791	81.5791	2.476	0.0000	0.0000	0
2020/03/27	2037	07/05/2020	9.60	Put	Bond Future	17,073.4000	17.0734	18,352.3100	18.3523	7.491	0	0	0
2020/03/27	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/27	2037	07/05/2020	9.70	Put	Bond Future	16,309.8600	16.3099	17,588.7700	17.5888	7.841	0	0	0
2020/03/27	2037	07/05/2020			Bond Future	12.1992	76.2148	12.4313	74.9358	1.903	0.0000	0.0000	83,470
2020/03/27	2037	07/05/2020	9.60	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/27	2037	07/05/2020	9.59	Put	Bond Future	17,150.2700	17.1503	18,429.1900	18.4292	7.457	0	0	0
2020/03/27	2037	07/05/2020	9.70	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/03/27	2037	07/05/2020	9.61	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/27	2037	07/05/2020	9.61	Put	Bond Future	16,996.6100	16.9966	18,275.5200	18.2755	7.525	0	0	0
2020/03/27	2037	07/05/2020	10.00	Put	Bond Future	14,076.1400	14.0761	15,354.9600	15.3550	9.085	0	0	0
2020/03/27	2037	07/05/2020	10.00	Call	Bond Future	0.1200	0.0001	0.0200	0.0000	(83.333)	0	0	7,500
2020/03/27	2037	06/08/2020	9.88	Put	Bond Future	16,003.4400	16.0034	17,287.5400	17.2875	8.024	0	0	0
2020/03/27	2037	06/08/2020			Bond Future	12.3941	73.1874	12.6363	71.8876	1.954	0.0000	0.0000	300
2020/03/27	2037	06/08/2020	9.87	Call	Bond Future	32.7700	0.0328	17.3800	0.0174	(46.964)	0	0	0
2020/03/27	2037	06/08/2020	9.87	Put	Bond Future	16,076.3900	16.0764	17,360.8600	17.3609	7.990	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
2020/03/27	2037	06/08/2020	9.88	Call	Bond Future	33.6400	0.0336	17.8800	0.0179	(46.849)	0	0	0
2020/03/27	2037	06/08/2020	9.86	Call	Bond Future	31.9300	0.0319	16.9000	0.0169	(47.072)	0	0	0
2020/03/27	2037	06/08/2020	9.86	Put	Bond Future	16,149.4500	16.1494	17,434.2800	17.4343	7.956	0	0	0
2020/03/27	2037	05/11/2020	10.18	Call	Bond Future	197.6000	0.1976	130.5200	0.1305	(33.947)	0	0	0
2020/03/27	2037	05/11/2020	10.17	Put	Bond Future	15,013.5400	15.0135	16,268.4600	16.2685	8.359	0	0	0
2020/03/27	2037	05/11/2020			Bond Future	12.5797	74.3746	12.8319	73.0535	2.005	0.0000	0.0000	0
2020/03/27	2037	05/11/2020	10.19	Call	Bond Future	200.9000	0.2009	132.8300	0.1328	(33.883)	0	0	0
2020/03/27	2037	05/11/2020	10.19	Put	Bond Future	14,878.5800	14.8786	16,131.5400	16.1315	8.421	0	0	0
2020/03/27	2037	05/11/2020	10.17	Call	Bond Future	194.3500	0.1943	128.2400	0.1282	(34.016)	0	0	0
2020/03/27	2037	05/11/2020	10.18	Put	Bond Future	14,945.9900	14.9460	16,199.9400	16.1999	8.390	0	0	0
2020/03/27	2037	04/02/2021	13.73	Call	Bond Future	6,637.7500	6.6377	5,711.2800	5.7113	(13.958)	0	0	0
2020/03/27	2037	04/02/2021	10.35	Call	Bond Future	403.9300	0.4039	289.5400	0.2895	(28.319)	0	0	0
2020/03/27	2037	04/02/2021	10.27	Call	Bond Future	364.7100	0.3647	259.9900	0.2600	(28.713)	0	0	0
2020/03/27	2037	04/02/2021	10.85	Call	Bond Future	730.6000	0.7306	541.2700	0.5413	(25.914)	0	0	0
2020/03/27	2037	04/02/2021	10.28	Put	Bond Future	15,407.0700	15.4071	16,643.9800	16.6440	8.028	0	0	0
2020/03/27	2037	04/02/2021			Bond Future	12.7799	71.3444	13.0430	70.0016	2.059	0.0000	0.0000	0
2020/03/27	2037	04/02/2021	11.97	Put	Bond Future	6,527.7600	6.5278	7,425.6700	7.4257	13.755	0	0	0
2020/03/27	2037	04/02/2021	11.97	Call	Bond Future	2,130.2300	2.1302	1,685.3400	1.6853	(20.885)	0	0	300
2020/03/27	2037	04/02/2021	9.65	Put	Bond Future	19,743.0500	19.7431	21,036.9800	21.0370	6.554	0	0	0
2020/03/27	2037	04/02/2021	9.65	Call	Bond Future	153.6100	0.1536	104.7400	0.1047	(31.814)	0	0	72
2020/03/27	2037	04/02/2021	13.73	Put	Bond Future	1,972.2400	1.9722	2,388.5700	2.3886	21.109	0	0	300
2020/03/27	2037	04/02/2021	10.35	Put	Bond Future	14,956.9300	14.9569	16,185.3400	16.1853	8.213	0	0	72
2020/03/27	2037	04/02/2021	11.90	Call	Bond Future	2,011.2200	2.0112	1,585.2100	1.5852	(21.182)	0	0	0
2020/03/27	2037	04/02/2021	10.27	Put	Bond Future	15,471.9100	15.4719	16,709.9900	16.7100	8.002	0	0	0
2020/03/27	2037	04/02/2021	10.85	Put	Bond Future	11,938.1000	11.9381	13,091.5700	13.0916	9.662	0	0	72
2020/03/27	2037	04/02/2021	10.28	Call	Bond Future	369.4400	0.3694	263.5500	0.2636	(28.662)	0	0	0
2020/03/27	2037	04/02/2021	10.48	Put	Bond Future	14,138.5200	14.1385	15,349.8700	15.3499	8.568	0	0	0
2020/03/27	2037	04/02/2021	10.48	Call	Bond Future	474.7600	0.4748	343.3100	0.3433	(27.688)	0	0	240
2020/03/27	2037	04/02/2021	11.90	Put	Bond Future	6,808.6100	6.8086	7,725.4000	7.7254	13.465	0	0	240
2020/03/27	2037	04/02/2021	10.29	Call	Bond Future	374.2200	0.3742	267.1400	0.2671	(28.614)	0	0	0
2020/03/27	2037	04/02/2021	10.29	Put	Bond Future	15,342.3700	15.3424	16,578.0900	16.5781	8.054	0	0	0
2020/03/27	2038	07/05/2020			Bond Future	81.9594	81.9594	81.9670	81.9670	0.009	0.0000	0.0000	11,856
2020/03/27	2038	06/08/2020			Bond Future	81.6095	81.6095	81.6169	81.6169	0.009	0.0000	0.0000	0
2020/03/27	2038	05/11/2020			Bond Future	82.9519	82.9519	82.9594	82.9594	0.009	0.0000	0.0000	0
2020/03/27	2038	04/02/2021			Bond Future	82.6192	82.6192	82.6268	82.6268	0.009	0.0000	0.0000	0
2020/03/27	2040	07/05/2020	9.74	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/27	2040	07/05/2020	9.75	Put	Bond Future	17,192.8700	17.1929	18,580.1400	18.5801	8.069	0	0	0
2020/03/27	2040	07/05/2020	12.20	Call	Bond Future	1,422.2500	1.4222	808.8500	0.8089	(43.129)	0	0	325
2020/03/27	2040	07/05/2020	11.10	Put	Bond Future	7,076.4800	7.0765	8,433.9100	8.4339	19.182	0	0	0
2020/03/27	2040	07/05/2020	9.85	Put	Bond Future	16,374.2700	16.3743	17,761.5400	17.7615	8.472	0	0	0
2020/03/27	2040	07/05/2020			Bond Future	12.2018	78.7874	12.4392	77.4001	1.945	0.0000	0.0000	65,728
2020/03/27	2040	07/05/2020	9.74	Put	Bond Future	17,275.3500	17.2754	18,662.6200	18.6626	8.030	0	0	0
2020/03/27	2040	07/05/2020	9.75	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/27	2040	07/05/2020	12.70	Put	Bond Future	414.9800	0.4150	763.5000	0.7635	83.985	0	0	0
2020/03/27	2040	07/05/2020	12.70	Call	Bond Future	3,278.6900	3.2787	2,239.9300	2.2399	(31.682)	0	0	325
2020/03/27	2040	07/05/2020	10.00	Put	Bond Future	15,167.4200	15.1674	16,554.6600	16.5547	9.146	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/27	2040	07/05/2020	10.00	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	2,640
2020/03/27	2040	07/05/2020	9.50	Put	Bond Future	19,289.7800	19.2898	20,677.0600	20.6771	7.192	0	0	0
2020/03/27	2040	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/03/27	2040	07/05/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/27	2040	07/05/2020	12.20	Put	Bond Future	1,433.0500	1.4331	2,206.9300	2.2069	54.002	0	0	0
2020/03/27	2040	07/05/2020	11.10	Call	Bond Future	43.1900	0.0432	13.3400	0.0133	(69.113)	0	0	450
2020/03/27	2040	07/05/2020	9.85	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/03/27	2040	07/05/2020	9.73	Put	Bond Future	17,357.9400	17.3579	18,745.2200	18.7452	7.992	0	0	0
2020/03/27	2040	07/05/2020	11.80	Put	Bond Future	2,990.6300	2.9906	4,090.3400	4.0903	36.772	0	0	0
2020/03/27	2040	07/05/2020	11.80	Call	Bond Future	542.7000	0.5427	255.1300	0.2551	(52.989)	0	0	450
2020/03/27	2040	07/05/2020	10.15	Put	Bond Future	13,985.3200	13.9853	15,372.4700	15.3725	9.919	0	0	0
2020/03/27	2040	07/05/2020	10.15	Call	Bond Future	0.1500	0.0002	0.0200	0.0000	(86.667)	0	0	7,500
2020/03/27	2040	06/08/2020	10.85	Call	Bond Future	252.8800	0.2529	149.9400	0.1499	(40.707)	0	0	0
2020/03/27	2040	06/08/2020	11.26	Put	Bond Future	7,593.3300	7.5933	8,802.2300	8.8022	15.921	0	0	517
2020/03/27	2040	06/08/2020	10.03	Call	Bond Future	35.2700	0.0353	17.9500	0.0180	(49.107)	0	0	0
2020/03/27	2040	06/08/2020	10.04	Call	Bond Future	36.2600	0.0363	18.4900	0.0185	(49.007)	0	0	0
2020/03/27	2040	06/08/2020	10.02	Put	Bond Future	16,107.9200	16.1079	17,501.0000	17.5010	8.648	0	0	0
2020/03/27	2040	06/08/2020			Bond Future	12.3915	75.5510	12.6392	74.1411	2.000	0.0000	0.0000	600
2020/03/27	2040	06/08/2020	10.04	Put	Bond Future	15,951.8900	15.9519	17,344.0800	17.3441	8.727	0	0	0
2020/03/27	2040	06/08/2020	10.02	Call	Bond Future	34.3100	0.0343	17.4300	0.0174	(49.198)	0	0	0
2020/03/27	2040	06/08/2020	10.85	Put	Bond Future	10,117.3400	10.1173	11,424.3600	11.4244	12.919	0	0	12,538
2020/03/27	2040	06/08/2020	11.26	Call	Bond Future	550.2700	0.5503	349.2100	0.3492	(36.538)	0	0	0
2020/03/27	2040	06/08/2020	10.79	Put	Bond Future	10,513.6600	10.5137	11,831.3700	11.8314	12.533	0	0	800
2020/03/27	2040	06/08/2020	9.57	Put	Bond Future	19,754.0400	19.7540	21,159.2400	21.1592	7.113	0	0	0
2020/03/27	2040	06/08/2020	10.03	Put	Bond Future	16,029.8400	16.0298	17,422.4800	17.4225	8.688	0	0	0
2020/03/27	2040	06/08/2020	10.79	Call	Bond Future	223.2400	0.2232	130.9900	0.1310	(41.323)	0	0	0
2020/03/27	2040	06/08/2020	9.57	Call	Bond Future	8.8700	0.0089	4.1100	0.0041	(53.664)	0	0	800
2020/03/27	2040	06/08/2020	10.07	Put	Bond Future	15,718.8500	15.7188	17,109.6300	17.1096	8.848	0	0	0
2020/03/27	2040	06/08/2020	10.07	Call	Bond Future	39.3800	0.0394	20.2000	0.0202	(48.705)	0	0	800
2020/03/27	2040	05/11/2020	10.23	Call	Bond Future	178.6600	0.1787	113.8600	0.1139	(36.270)	0	0	2,000
2020/03/27	2040	05/11/2020	11.70	Put	Bond Future	6,666.3800	6.6664	7,714.8600	7.7149	15.728	0	0	2,000
2020/03/27	2040	05/11/2020	10.00	Call	Bond Future	116.4900	0.1165	72.3300	0.0723	(37.909)	0	0	2,000
2020/03/27	2040	05/11/2020	9.50	Call	Bond Future	41.3000	0.0413	24.1500	0.0242	(41.525)	0	0	2,000
2020/03/27	2040	05/11/2020	10.30	Call	Bond Future	202.3000	0.2023	129.9400	0.1299	(35.769)	0	0	0
2020/03/27	2040	05/11/2020			Bond Future	12.5717	76.7766	12.8297	75.3436	2.053	0.0000	0.0000	0
2020/03/27	2040	05/11/2020	10.23	Put	Bond Future	15,611.9500	15.6119	16,980.1000	16.9801	8.763	0	0	0
2020/03/27	2040	05/11/2020	9.73	Put	Bond Future	19,464.7800	19.4648	20,870.7000	20.8707	7.223	0	0	0
2020/03/27	2040	05/11/2020	9.73	Call	Bond Future	67.8100	0.0678	40.7800	0.0408	(39.861)	0	0	2,000
2020/03/27	2040	05/11/2020	10.30	Put	Bond Future	15,101.7700	15.1018	16,462.3600	16.4624	9.009	0	0	0
2020/03/27	2040	05/11/2020	11.70	Call	Bond Future	1,463.2300	1.4632	1,078.7600	1.0788	(26.275)	0	0	0
2020/03/27	2040	05/11/2020	10.00	Put	Bond Future	17,339.7100	17.3397	18,728.5000	18.7285	8.009	0	0	0
2020/03/27	2040	05/11/2020	9.50	Put	Bond Future	21,354.2400	21.3542	22,770.0400	22.7700	6.630	0	0	0
2020/03/27	2040	05/11/2020	10.31	Call	Bond Future	205.8800	0.2059	132.3800	0.1324	(35.700)	0	0	0
2020/03/27	2040	05/11/2020	10.32	Put	Bond Future	14,957.3800	14.9574	16,315.6900	16.3157	9.081	0	0	0
2020/03/27	2040	05/11/2020	11.50	Call	Bond Future	1,163.6400	1.1636	842.9400	0.8429	(27.560)	0	0	0
2020/03/27	2040	05/11/2020	11.50	Put	Bond Future	7,645.1700	7.6452	8,757.4200	8.7574	14.548	0	0	2,000
2020/03/27	2040	05/11/2020	10.31	Put	Bond Future	15,029.5000	15.0295	16,388.9500	16.3889	9.045	0	0	0
2020/03/27	2040	05/11/2020	10.32	Call	Bond Future	209.5100	0.2095	134.8700	0.1349	(35.626)	0	0	0

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2020/03/27	2040	04/02/2021	9.49	Call	Bond Future	105.7200		0.1057	69.3400	0.0693	(34.412)	0	0	500
2020/03/27	2040	04/02/2021	9.57	Put	Bond Future	21,858.5000		21.8585	23,274.0400	23.2740	6.476	0	0	0
2020/03/27	2040	04/02/2021	10.07	Put	Bond Future	17,965.4900		17.9655	19,340.4400	19.3404	7.653	0	0	0
2020/03/27	2040	04/02/2021	10.42	Put	Bond Future	15,461.0200		15.4610	16,793.2500	16.7933	8.617	0	0	0
2020/03/27	2040	04/02/2021			Bond Future	12.7660		73.5356	13.0354	72.0790	2.110	0.0000	0.0000	0
2020/03/27	2040	04/02/2021	11.74	Call	Bond Future	1,797.1000		1.7971	1,386.3100	1.3863	(22.858)	0	0	0
2020/03/27	2040	04/02/2021	11.74	Put	Bond Future	7,819.0400		7.8190	8,864.8100	8.8648	13.375	0	0	800
2020/03/27	2040	04/02/2021	10.07	Call	Bond Future	261.0400		0.2610	179.4300	0.1794	(31.263)	0	0	800
2020/03/27	2040	04/02/2021	10.41	Call	Bond Future	417.2200		0.4172	294.3000	0.2943	(29.462)	0	0	0
2020/03/27	2040	04/02/2021	10.41	Put	Bond Future	15,529.9600		15.5300	16,863.6000	16.8636	8.588	0	0	0
2020/03/27	2040	04/02/2021	9.49	Put	Bond Future	22,514.5700		22.5146	23,934.7500	23.9347	6.308	0	0	0
2020/03/27	2040	04/02/2021	9.57	Call	Bond Future	120.7400		0.1207	79.7200	0.0797	(33.974)	0	0	800
2020/03/27	2040	04/02/2021	10.42	Call	Bond Future	422.7400		0.4227	298.4100	0.2984	(29.411)	0	0	0
2020/03/27	2040	04/02/2021	11.57	Call	Bond Future	1,536.2600		1.5363	1,172.8700	1.1729	(23.654)	0	0	0
2020/03/27	2040	04/02/2021	11.57	Put	Bond Future	8,634.3100		8.6343	9,727.4800	9.7275	12.661	0	0	500
2020/03/27	2040	04/02/2021	10.24	Put	Bond Future	16,725.6500		16.7257	18,081.4900	18.0815	8.106	0	0	0
2020/03/27	2040	04/02/2021	10.24	Call	Bond Future	331.7900		0.3318	231.0700	0.2311	(30.357)	0	0	500
2020/03/27	2040	04/02/2021	10.40	Call	Bond Future	411.7500		0.4117	290.2300	0.2902	(29.513)	0	0	0
2020/03/27	2040	04/02/2021	10.40	Put	Bond Future	15,599.0500		15.5990	16,934.0900	16.9341	8.558	0	0	0
2020/03/27	2044	07/05/2020	9.81	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/27	2044	07/05/2020	9.79	Put	Bond Future	17,081.9300		17.0819	18,431.8000	18.4318	7.902	0	0	0
2020/03/27	2044	07/05/2020	9.45	Put	Bond Future	20,026.6900		20.0267	21,376.5700	21.3766	6.740	0	0	0
2020/03/27	2044	07/05/2020	9.97	Put	Bond Future	15,584.5200		15.5845	16,934.3600	16.9344	8.661	0	0	0
2020/03/27	2044	07/05/2020	9.33	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	100
2020/03/27	2044	07/05/2020	9.98	Call	Bond Future	0.0400		0.0000	0.0100	0.0000	(75.000)	0	0	100
2020/03/27	2044	07/05/2020	9.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	556
2020/03/27	2044	07/05/2020			Bond Future	12.2040		75.8218	12.4364	74.4719	1.904	0.0000	0.0000	82,892
2020/03/27	2044	07/05/2020	9.81	Put	Bond Future	16,913.5000		16.9135	18,263.3700	18.2634	7.981	0	0	0
2020/03/27	2044	07/05/2020	9.79	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/27	2044	07/05/2020	10.81	Call	Bond Future	10.4300		0.0104	2.7400	0.0027	(73.730)	0	0	0
2020/03/27	2044	07/05/2020	10.81	Put	Bond Future	9,124.3500		9.1243	10,466.5400	10.4665	14.710	0	0	129
2020/03/27	2044	07/05/2020	9.33	Put	Bond Future	21,103.8100		21.1038	22,453.6900	22.4537	6.396	0	0	0
2020/03/27	2044	07/05/2020	9.80	Put	Bond Future	16,997.6500		16.9977	18,347.5200	18.3475	7.942	0	0	0
2020/03/27	2044	07/05/2020	9.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	129
2020/03/27	2044	07/05/2020	9.97	Call	Bond Future	0.0400		0.0000	0.0000	0.0000	(100.000)	0	0	129
2020/03/27	2044	07/05/2020	9.98	Put	Bond Future	15,502.5300		15.5025	16,852.3800	16.8524	8.707	0	0	0
2020/03/27	2044	07/05/2020	11.09	Call	Bond Future	41.6900		0.0417	13.2500	0.0132	(68.218)	0	0	0
2020/03/27	2044	07/05/2020	9.26	Put	Bond Future	21,741.5500		21.7416	23,091.4300	23.0914	6.209	0	0	0
2020/03/27	2044	07/05/2020	9.91	Put	Bond Future	16,079.0500		16.0790	17,428.9100	17.4289	8.395	0	0	0
2020/03/27	2044	07/05/2020	9.80	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/27	2044	07/05/2020	11.09	Put	Bond Future	7,173.4600		7.1735	8,494.9000	8.4949	18.421	0	0	100
2020/03/27	2044	07/05/2020	9.91	Call	Bond Future	0.0200		0.0000	0.0000	0.0000	(100.000)	0	0	556
2020/03/27	2044	07/05/2020	11.02	Call	Bond Future	30.1200		0.0301	9.1400	0.0091	(69.655)	0	0	0
2020/03/27	2044	07/05/2020	11.02	Put	Bond Future	7,649.7600		7.6498	8,978.6600	8.9787	17.372	0	0	556
2020/03/27	2044	06/08/2020	9.98	Call	Bond Future	30.8400		0.0308	15.8600	0.0159	(48.573)	0	0	602
2020/03/27	2044	06/08/2020	11.09	Put	Bond Future	8,605.0500		8.6050	9,822.7700	9.8228	14.151	0	0	602
2020/03/27	2044	06/08/2020	9.01	Call	Bond Future	1.1500		0.0012	0.4800	0.0005	(58.261)	0	0	140

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2020/03/27	2044	06/08/2020	9.66	Call	Bond Future	11.7100	0.0117	5.6400	0.0056	(51.836)	0	0	140
2020/03/27	2044	06/08/2020	9.88	Call	Bond Future	23.0500	0.0231	11.6200	0.0116	(49.588)	0	0	0
2020/03/27	2044	06/08/2020			Bond Future	12.3874	72.6628	12.6301	71.2909	1.959	0.0000	0.0000	500
2020/03/27	2044	06/08/2020	9.36	Put	Bond Future	21,865.2500	21.8653	23,234.8500	23.2349	6.264	0	0	0
2020/03/27	2044	06/08/2020	9.36	Call	Bond Future	4.2600	0.0043	1.9300	0.0019	(54.695)	0	0	602
2020/03/27	2044	06/08/2020	9.98	Put	Bond Future	16,575.9600	16.5760	17,932.9100	17.9329	8.186	0	0	0
2020/03/27	2044	06/08/2020	9.86	Call	Bond Future	21.7200	0.0217	10.9100	0.0109	(49.770)	0	0	0
2020/03/27	2044	06/08/2020	9.86	Put	Bond Future	17,556.5500	17.5565	18,917.6700	18.9177	7.753	0	0	0
2020/03/27	2044	06/08/2020	11.09	Call	Bond Future	413.9100	0.4139	259.7000	0.2597	(37.257)	0	0	0
2020/03/27	2044	06/08/2020	9.01	Put	Bond Future	25,096.9200	25.0969	26,468.1800	26.4682	5.464	0	0	0
2020/03/27	2044	06/08/2020	9.66	Put	Bond Future	19,237.0500	19.2370	20,602.9100	20.6029	7.100	0	0	0
2020/03/27	2044	06/08/2020	9.88	Put	Bond Future	17,391.6700	17.3917	18,752.1700	18.7522	7.823	0	0	0
2020/03/27	2044	06/08/2020	10.93	Call	Bond Future	304.0200	0.3040	185.8400	0.1858	(38.872)	0	0	0
2020/03/27	2044	06/08/2020	10.93	Put	Bond Future	9,615.9100	9.6159	10,869.6600	10.8697	13.038	0	0	140
2020/03/27	2044	06/08/2020	9.87	Call	Bond Future	22.3800	0.0224	11.2600	0.0113	(49.687)	0	0	0
2020/03/27	2044	06/08/2020	9.87	Put	Bond Future	17,474.0400	17.4740	18,834.8500	18.8348	7.788	0	0	0
2020/03/27	2044	05/11/2020	11.06	Put	Bond Future	10,057.9300	10.0579	11,251.7300	11.2517	11.869	0	0	525
2020/03/27	2044	05/11/2020	11.43	Call	Bond Future	1,089.6300	1.0896	792.4200	0.7924	(27.276)	0	0	0
2020/03/27	2044	05/11/2020	9.72	Put	Bond Future	19,745.5200	19.7455	21,114.1200	21.1141	6.931	0	0	0
2020/03/27	2044	05/11/2020	9.97	Call	Bond Future	109.7700	0.1098	68.8000	0.0688	(37.323)	0	0	568
2020/03/27	2044	05/11/2020	9.29	Put	Bond Future	23,476.6700	23.4767	24,860.5600	24.8606	5.895	0	0	0
2020/03/27	2044	05/11/2020	9.96	Put	Bond Future	17,787.7300	17.7877	19,141.7600	19.1418	7.612	0	0	0
2020/03/27	2044	05/11/2020	10.36	Call	Bond Future	226.7700	0.2268	148.4400	0.1484	(34.542)	0	0	0
2020/03/27	2044	05/11/2020			Bond Future	12.5615	73.8415	12.8143	72.4472	2.012	0.0000	0.0000	0
2020/03/27	2044	05/11/2020	9.72	Call	Bond Future	65.6300	0.0656	39.9500	0.0400	(39.128)	0	0	1,815
2020/03/27	2044	05/11/2020	9.97	Put	Bond Future	17,708.1300	17.7081	19,061.4400	19.0614	7.642	0	0	0
2020/03/27	2044	05/11/2020	9.96	Call	Bond Future	107.6200	0.1076	67.3700	0.0674	(37.400)	0	0	0
2020/03/27	2044	05/11/2020	11.38	Call	Bond Future	1,024.9800	1.0250	742.1000	0.7421	(27.599)	0	0	0
2020/03/27	2044	05/11/2020	11.38	Put	Bond Future	8,236.3500	8.2363	9,347.7500	9.3477	13.494	0	0	568
2020/03/27	2044	05/11/2020	10.34	Call	Bond Future	218.9600	0.2190	143.0200	0.1430	(34.682)	0	0	0
2020/03/27	2044	05/11/2020	10.34	Put	Bond Future	14,877.7200	14.8777	16,196.0600	16.1961	8.861	0	0	0
2020/03/27	2044	05/11/2020	11.06	Call	Bond Future	674.8100	0.6748	474.3300	0.4743	(29.709)	0	0	0
2020/03/27	2044	05/11/2020	10.04	Put	Bond Future	17,155.4400	17.1554	18,503.3700	18.5034	7.857	0	0	0
2020/03/27	2044	05/11/2020	11.17	Put	Bond Future	9,408.3900	9.4084	10,575.7300	10.5757	12.407	0	0	1,815
2020/03/27	2044	05/11/2020	11.43	Put	Bond Future	7,970.6600	7.9707	9,067.7300	9.0677	13.764	0	0	1,815
2020/03/27	2044	05/11/2020	8.87	Put	Bond Future	27,395.9900	27.3960	28,786.5200	28.7865	5.076	0	0	0
2020/03/27	2044	05/11/2020	9.29	Call	Bond Future	24.5800	0.0246	14.1900	0.0142	(42.270)	0	0	568
2020/03/27	2044	05/11/2020	10.36	Put	Bond Future	14,731.2500	14.7313	16,047.2000	16.0472	8.933	0	0	0
2020/03/27	2044	05/11/2020	10.04	Call	Bond Future	125.8800	0.1259	79.5300	0.0795	(36.821)	0	0	525
2020/03/27	2044	05/11/2020	9.34	Put	Bond Future	23,028.2300	23.0282	24,410.8800	24.4109	6.004	0	0	0
2020/03/27	2044	05/11/2020	9.34	Call	Bond Future	27.7400	0.0277	16.1100	0.0161	(41.925)	0	0	525
2020/03/27	2044	05/11/2020	11.17	Call	Bond Future	783.2200	0.7832	556.2800	0.5563	(28.975)	0	0	0
2020/03/27	2044	05/11/2020	8.87	Call	Bond Future	8.2800	0.0083	4.5300	0.0045	(45.290)	0	0	1,815
2020/03/27	2044	05/11/2020	10.02	Put	Bond Future	17,312.5500	17.3126	18,662.0700	18.6621	7.795	0	0	0
2020/03/27	2044	05/11/2020	10.02	Call	Bond Future	121.0900	0.1211	76.3300	0.0763	(36.964)	0	0	1,815
2020/03/27	2044	05/11/2020	10.35	Call	Bond Future	222.8300	0.2228	145.7100	0.1457	(34.609)	0	0	0
2020/03/27	2044	05/11/2020	10.35	Put	Bond Future	14,804.3900	14.8044	16,121.5500	16.1215	8.897	0	0	0
2020/03/27	2044	04/02/2021	10.04	Put	Bond Future	18,278.3200	18.2783	19,621.3500	19.6213	7.348	0	0	0

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2020/03/27	2044	04/02/2021	10.37	Call	Bond Future	383.2800		0.3833	270.7400	0.2707	(29.362)	0	0	0
2020/03/27	2044	04/02/2021	10.35	Put	Bond Future	15,970.5400		15.9705	17,277.9500	17.2780	8.186	0	0	0
2020/03/27	2044	04/02/2021			Bond Future	12.7490		70.6773	13.0131	69.2601	2.071	0.0000	0.0000	0
2020/03/27	2044	04/02/2021	10.37	Put	Bond Future	15,827.2300		15.8272	17,131.9800	17.1320	8.244	0	0	0
2020/03/27	2044	04/02/2021	10.35	Call	Bond Future	372.8800		0.3729	263.0000	0.2630	(29.468)	0	0	0
2020/03/27	2044	04/02/2021	10.04	Call	Bond Future	238.4300		0.2384	164.1700	0.1642	(31.145)	0	0	0
2020/03/27	2044	04/02/2021	10.84	Call	Bond Future	700.0800		0.7001	511.7700	0.5118	(26.898)	0	0	0
2020/03/27	2044	04/02/2021	10.36	Put	Bond Future	15,898.8000		15.8988	17,204.8900	17.2049	8.215	0	0	0
2020/03/27	2044	04/02/2021	10.84	Put	Bond Future	12,659.7100		12.6597	13,888.6900	13.8887	9.708	0	0	405
2020/03/27	2044	04/02/2021	10.29	Call	Bond Future	343.0100		0.3430	240.8300	0.2408	(29.789)	0	0	0
2020/03/27	2044	04/02/2021	10.29	Put	Bond Future	16,404.5700		16.4046	17,719.6800	17.7197	8.017	0	0	405
2020/03/27	2044	04/02/2021	9.66	Put	Bond Future	21,323.6900		21.3237	22,697.6500	22.6976	6.443	0	0	0
2020/03/27	2044	04/02/2021	9.66	Call	Bond Future	130.3100		0.1303	86.9800	0.0870	(33.251)	0	0	405
2020/03/27	2044	04/02/2021	10.36	Call	Bond Future	378.0500		0.3780	266.8500	0.2668	(29.414)	0	0	0
2020/03/27	2046	07/05/2020			Bond Future	68.4213		68.4213	72.8600	72.8600	6.487	0.0000	0.0000	15,286
2020/03/27	2046	06/08/2020			Bond Future	69.5438		69.5438	74.0553	74.0553	6.487	0.0000	0.0000	0
2020/03/27	2046	05/11/2020			Bond Future	68.8922		68.8922	73.4776	73.4776	6.656	0.0000	0.0000	0
2020/03/27	2046	04/02/2021			Bond Future	70.0442		70.0442	74.7065	74.7065	6.656	0.0000	0.0000	0
2020/03/27	2050	07/05/2020			Bond Future	68.1366		68.1366	72.6606	72.6606	6.640	0.0000	0.0000	15,560
2020/03/27	2050	06/08/2020			Bond Future	67.3750		67.3750	71.9730	71.9730	6.825	0.0000	0.0000	0
2020/03/27	2050	05/11/2020			Bond Future	68.4833		68.4833	73.1568	73.1568	6.824	0.0000	0.0000	0
2020/03/27	2050	04/02/2021			Bond Future	67.7085		67.7085	72.4602	72.4602	7.018	0.0000	0.0000	0
2020/03/27	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	AL37	07/05/2020			Index Future	633.2220		633.2220	629.1340	629.1340	(0.646)	0.0000	0.0000	0
2020/03/27	AL37	06/08/2020			Index Future	643.3440		643.3440	639.1890	639.1890	(0.646)	0.0000	0.0000	0
2020/03/27	AL37	05/11/2020			Index Future	653.8850		653.8850	649.6610	649.6610	(0.646)	0.0000	0.0000	0
2020/03/27	AL37	04/02/2021			Index Future	664.6700		664.6700	660.3760	660.3760	(0.646)	0.0000	0.0000	0
2020/03/27	AL7T	07/05/2020			Index Future	688.6450		688.6450	681.2340	681.2340	(1.076)	0.0000	0.0000	0
2020/03/27	AL7T	06/08/2020			Index Future	699.6540		699.6540	692.1210	692.1210	(1.077)	0.0000	0.0000	0
2020/03/27	AL7T	05/11/2020			Index Future	711.1170		711.1170	703.4600	703.4600	(1.077)	0.0000	0.0000	0
2020/03/27	AL7T	04/02/2021			Index Future	722.8460		722.8460	715.0630	715.0630	(1.077)	0.0000	0.0000	0
2020/03/27	ALBI	07/05/2020			Index Future	625.2790		625.2790	617.6230	617.6230	(1.224)	0.0000	0.0000	208
2020/03/27	ALBI	06/08/2020			Index Future	635.2750		635.2750	627.4950	627.4950	(1.225)	0.0000	0.0000	0
2020/03/27	ALBI	05/11/2020			Index Future	645.6830		645.6830	637.7750	637.7750	(1.225)	0.0000	0.0000	0
2020/03/27	ALBI	04/02/2021			Index Future	656.3330		656.3330	648.2940	648.2940	(1.225)	0.0000	0.0000	0
2020/03/27	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 Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/03/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/27	ES33	07/05/2020			Bond Future	13.1885	65.8717	13.4101	64.8832	1.680	0.0000	0.0000	350
2020/03/27	ES33	06/08/2020			Bond Future	13.4299	66.9361	13.6615	65.9314	1.725	0.0000	0.0000	0
2020/03/27	ES33	05/11/2020			Bond Future	13.6752	64.2338	13.9171	63.2128	1.769	0.0000	0.0000	0
2020/03/27	ES33	04/02/2021			Bond Future	13.9397	65.2933	14.1929	64.2554	1.816	0.0000	0.0000	0
2020/03/27	ES42	07/05/2020			Bond Future	13.4082	65.8965	13.5690	65.1186	1.199	0.0000	0.0000	4,919
2020/03/27	ES42	06/08/2020			Bond Future	13.6406	66.9618	13.8090	66.1710	1.235	0.0000	0.0000	0
2020/03/27	ES42	05/11/2020			Bond Future	13.8786	63.7853	14.0552	62.9816	1.272	0.0000	0.0000	0
2020/03/27	ES42	04/02/2021			Bond Future	14.1265	64.8374	14.3117	64.0205	1.311	0.0000	0.0000	0
2020/03/27	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/27	GOVI	07/05/2020			GOVI	617.6180	617.6180	610.0120	610.0120	(1.232)	0.0000	0.0000	1,180
2020/03/27	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/27	GOVI	07/05/2020	720.00	Put	GOVI	1,023,820.0000	102.3820	1,099,880.0000	109.9880	7.429	0	0	0
2020/03/27	GOVI	07/05/2020	719.98	Put	GOVI	1,023,620.0000	102.3620	1,099,680.0000	109.9680	7.430	0	0	0
2020/03/27	GOVI	07/05/2020	719.99	Put	GOVI	1,023,720.0000	102.3720	1,099,780.0000	109.9780	7.430	0	0	0
2020/03/27	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/27	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/27	GOVI	06/08/2020	728.12	Put	GOVI	1,006,290.0000	100.6290	1,083,590.0000	108.3590	7.682	0	0	0
2020/03/27	GOVI	06/08/2020			GOVI	627.4910	627.4910	619.7610	619.7610	(1.232)	0.0000	0.0000	1
2020/03/27	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/27	GOVI	06/08/2020	728.14	Put	GOVI	1,006,490.0000	100.6490	1,083,790.0000	108.3790	7.680	0	0	0
2020/03/27	GOVI	06/08/2020	728.13	Put	GOVI	1,006,390.0000	100.6390	1,083,690.0000	108.3690	7.681	0	0	0
2020/03/27	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/27	GOVI	05/11/2020	737.84	Put	GOVI	1,000,690.0000	100.0690	1,079,260.0000	107.9260	7.852	0	0	0
2020/03/27	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/27	GOVI	05/11/2020			GOVI	637.7710	637.7710	629.9140	629.9140	(1.232)	0.0000	0.0000	0
2020/03/27	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/27	GOVI	05/11/2020	737.83	Put	GOVI	1,000,590.0000	100.0590	1,079,160.0000	107.9160	7.852	0	0	0
2020/03/27	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/27	GOVI	05/11/2020	737.85	Put	GOVI	1,000,790.0000	100.0790	1,079,360.0000	107.9360	7.851	0	0	0
2020/03/27	GOVI	04/02/2021	750.96	Put	GOVI	1,026,690.0000	102.6690	1,106,560.0000	110.6560	7.779	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	
2020/03/27	GOVI	04/02/2021			GOVI	648.2910		648.2910	640.3040	640.3040	(1.232)	0.0000	0.0000	0
2020/03/27	GOVI	04/02/2021	750.95	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/27	GOVI	04/02/2021	750.95	Put	GOVI	1,026,590.0000		102.6590	1,106,460.0000	110.6460	7.780	0	0	0
2020/03/27	GOVI	04/02/2021	750.96	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/27	GOVI	04/02/2021	750.94	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/27	GOVI	04/02/2021	750.94	Put	GOVI	1,026,490.0000		102.6490	1,106,360.0000	110.6360	7.781	0	0	0
2020/03/27	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/03/27	IGOV	07/05/2020			Index Future	213.6480		213.6480	217.1050	217.1050	1.618	0.0000	0.0000	983
2020/03/27	IGOV	06/08/2020			Index Future	217.1160		217.1160	220.6290	220.6290	1.618	0.0000	0.0000	0
2020/03/27	IGOV	05/11/2020			Index Future	220.7250		220.7250	224.2960	224.2960	1.618	0.0000	0.0000	0
2020/03/27	IGOV	04/02/2021			Index Future	224.4160		224.4160	228.0470	228.0470	1.618	0.0000	0.0000	0
2020/03/27	IS02	22/06/2020			Interest Rate Swap	101.7700		101.7700	101.7700	101.7700	0.000	0.0000	0.0000	0
2020/03/27	IS02	21/09/2020			Interest Rate Swap	98.7500		98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/03/27	IS05	17/12/2020			Interest Rate Swap	94.5100		94.5100	94.5500	94.5500	0.042	0.0000	0.0000	0
2020/03/27	IS05	16/03/2021			Interest Rate Swap	93.0700		93.0700	93.1300	93.1300	0.064	0.0000	0.0000	0
2020/03/27	IS05	15/06/2021			Interest Rate Swap	91.6500		91.6500	91.7400	91.7400	0.098	0.0000	0.0000	0
2020/03/27	IS05	21/09/2021			Interest Rate Swap	91.0500		91.0500	91.1700	91.1700	0.132	0.0000	0.0000	0
2020/03/27	IS05	21/12/2021			Interest Rate Swap	92.8000		92.8000	92.9400	92.9400	0.151	0.0000	0.0000	51
2020/03/27	IS05	15/03/2022			Interest Rate Swap	92.7100		92.7100	92.9000	92.9000	0.205	0.0000	0.0000	0
2020/03/27	IS05	21/06/2022			Interest Rate Swap	93.3300		93.3300	93.5600	93.5600	0.246	0.0000	0.0000	0
2020/03/27	IS05	20/09/2022			Interest Rate Swap	96.9400		96.9400	97.2100	97.2100	0.279	0.0000	0.0000	0
2020/03/27	IS05	20/12/2022			Interest Rate Swap	97.9400		97.9400	98.2300	98.2300	0.296	0.0000	0.0000	0
2020/03/27	IS05	22/03/2023			Interest Rate Swap	91.0100		91.0100	91.3200	91.3200	0.341	0.0000	0.0000	0
2020/03/27	IS05	20/06/2023			Interest Rate Swap	97.1200		97.1200	97.4100	97.4100	0.299	0.0000	0.0000	0
2020/03/27	IS05	19/09/2023			Interest Rate Swap	94.7400		94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/03/27	IS10	17/12/2025			Interest Rate Swap	92.2400		92.2400	92.4100	92.4100	0.184	0.0000	0.0000	0
2020/03/27	IS10	16/03/2026			Interest Rate Swap	89.5800		89.5800	89.7500	89.7500	0.190	0.0000	0.0000	0
2020/03/27	IS10	15/06/2026			Interest Rate Swap	88.7800		88.7800	88.9400	88.9400	0.180	0.0000	0.0000	0
2020/03/27	IS10	21/09/2026			Interest Rate Swap	91.4500		91.4500	91.5900	91.5900	0.153	0.0000	0.0000	0
2020/03/27	IS10	21/12/2026			Interest Rate Swap	95.9400		95.9400	96.0700	96.0700	0.136	0.0000	0.0000	0
2020/03/27	IS10	15/03/2027			Interest Rate Swap	95.1200		95.1200	95.2500	95.2500	0.137	0.0000	0.0000	0
2020/03/27	IS10	21/06/2027			Interest Rate Swap	97.6200		97.6200	97.7400	97.7400	0.123	0.0000	0.0000	0
2020/03/27	IS10	20/09/2027			Interest Rate Swap	103.6400		103.6400	103.7500	103.7500	0.106	0.0000	0.0000	0
2020/03/27	IS10	20/12/2027			Interest Rate Swap	104.4500		104.4500	104.5500	104.5500	0.096	0.0000	0.0000	0
2020/03/27	IS10	22/03/2028			Interest Rate Swap	98.2800		98.2800	98.3800	98.3800	0.102	0.0000	0.0000	0
2020/03/27	IS10	20/06/2028			Interest Rate Swap	106.0400		106.0400	106.1400	106.1400	0.094	0.0000	0.0000	0
2020/03/27	IS10	19/09/2028			Interest Rate Swap	91.6800		91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/03/27	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/03/27	R023	07/05/2020	6.91	Put	Bond Future	640.5200		0.6405	891.0200	0.8910	39.109	0	0	0
2020/03/27	R023	07/05/2020			Bond Future	7.0010		103.4089	7.1621	103.0017	2.300	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
2020/03/27	R023	07/05/2020	6.90	Call	Bond Future	400.8100	0.4008	246.9400	0.2469	(38.390)	0	0	0
2020/03/27	R023	07/05/2020	6.90	Put	Bond Future	657.2600	0.6573	910.5600	0.9106	38.539	0	0	0
2020/03/27	R023	07/05/2020	6.91	Call	Bond Future	409.5000	0.4095	252.8300	0.2528	(38.259)	0	0	0
2020/03/27	R023	07/05/2020	6.89	Call	Bond Future	392.1600	0.3922	241.0700	0.2411	(38.528)	0	0	0
2020/03/27	R023	07/05/2020	6.89	Put	Bond Future	674.0300	0.6740	930.1100	0.9301	37.992	0	0	0
2020/03/27	R023	06/08/2020	7.26	Call	Bond Future	1,113.3400	1.1133	879.8200	0.8798	(20.975)	0	0	0
2020/03/27	R023	06/08/2020			Bond Future	7.0499	105.0798	7.2287	104.6657	2.536	0.0000	0.0000	0
2020/03/27	R023	06/08/2020	7.26	Put	Bond Future	626.9100	0.6269	807.4900	0.8075	28.805	0	0	0
2020/03/27	R023	06/08/2020	7.27	Call	Bond Future	1,126.6800	1.1267	891.3800	0.8914	(20.884)	0	0	0
2020/03/27	R023	06/08/2020	7.28	Put	Bond Future	607.2900	0.6073	784.3000	0.7843	29.148	0	0	0
2020/03/27	R023	06/08/2020	7.27	Put	Bond Future	617.1700	0.6172	795.9700	0.7960	28.971	0	0	0
2020/03/27	R023	06/08/2020	7.28	Call	Bond Future	1,139.8700	1.1399	902.7800	0.9028	(20.800)	0	0	0
2020/03/27	R023	05/11/2020	7.46	Put	Bond Future	723.9200	0.7239	895.8500	0.8958	23.750	0	0	0
2020/03/27	R023	05/11/2020	7.47	Put	Bond Future	716.9500	0.7169	887.6200	0.8876	23.805	0	0	0
2020/03/27	R023	05/11/2020			Bond Future	7.1019	102.8593	7.3018	102.4383	2.815	0.0000	0.0000	0
2020/03/27	R023	05/11/2020	7.46	Call	Bond Future	1,476.4700	1.4765	1,227.4300	1.2274	(16.867)	0	0	0
2020/03/27	R023	05/11/2020	7.47	Call	Bond Future	1,490.4200	1.4904	1,240.1200	1.2401	(16.794)	0	0	0
2020/03/27	R023	05/11/2020	7.45	Call	Bond Future	1,462.2700	1.4623	1,214.4900	1.2145	(16.945)	0	0	0
2020/03/27	R023	05/11/2020	7.45	Put	Bond Future	730.6300	0.7306	903.8200	0.9038	23.704	0	0	0
2020/03/27	R023	04/02/2021	6.34	Call	Bond Future	526.4200	0.5264	409.0900	0.4091	(22.288)	0	0	0
2020/03/27	R023	04/02/2021	6.32	Put	Bond Future	2,134.8400	2.1348	2,447.3100	2.4473	14.637	0	0	0
2020/03/27	R023	04/02/2021			Bond Future	7.1673	104.5559	7.3941	104.1280	3.165	0.0000	0.0000	0
2020/03/27	R023	04/02/2021	6.34	Put	Bond Future	2,107.2100	2.1072	2,417.7900	2.4178	14.739	0	0	0
2020/03/27	R023	04/02/2021	6.32	Call	Bond Future	515.4400	0.5154	400.0000	0.4000	(22.396)	0	0	0
2020/03/27	R023	04/02/2021	6.33	Put	Bond Future	2,121.0000	2.1210	2,432.5300	2.4325	14.688	0	0	0
2020/03/27	R023	04/02/2021	6.33	Call	Bond Future	520.9100	0.5209	404.5300	0.4045	(22.342)	0	0	0
2020/03/27	R035	07/05/2020	9.48	Put	Bond Future	17,200.6500	17.2007	18,552.4200	18.5524	7.859	0	0	0
2020/03/27	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/27	R035	07/05/2020	9.85	Call	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	7,500
2020/03/27	R035	07/05/2020	10.57	Put	Bond Future	9,421.3300	9.4213	10,768.4100	10.7684	14.298	0	0	3,530
2020/03/27	R035	07/05/2020	9.75	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	5,000
2020/03/27	R035	07/05/2020	10.75	Put	Bond Future	8,235.6100	8.2356	9,576.0200	9.5760	16.276	0	0	5,000
2020/03/27	R035	07/05/2020			Bond Future	12.0977	79.7882	12.3399	78.4365	2.003	0.0000	0.0000	132,531
2020/03/27	R035	07/05/2020	9.11	Put	Bond Future	20,073.6400	20.0736	21,425.4100	21.4254	6.734	0	0	0
2020/03/27	R035	07/05/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/27	R035	07/05/2020	9.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/27	R035	07/05/2020	9.47	Put	Bond Future	17,276.6900	17.2767	18,628.4600	18.6285	7.824	0	0	0
2020/03/27	R035	07/05/2020	9.85	Put	Bond Future	14,448.1200	14.4481	15,799.8400	15.7998	9.356	0	0	0
2020/03/27	R035	07/05/2020	9.78	Put	Bond Future	14,959.8900	14.9599	16,311.6300	16.3116	9.036	0	0	0
2020/03/27	R035	07/05/2020	10.57	Call	Bond Future	6.1300	0.0061	1.4400	0.0014	(76.509)	0	0	0
2020/03/27	R035	07/05/2020	9.75	Put	Bond Future	15,180.5000	15.1805	16,532.2400	16.5322	8.904	0	0	0
2020/03/27	R035	07/05/2020	10.75	Call	Bond Future	15.4900	0.0155	4.1300	0.0041	(73.338)	0	0	0
2020/03/27	R035	07/05/2020	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/27	R035	07/05/2020	9.49	Put	Bond Future	17,124.7000	17.1247	18,476.4700	18.4765	7.894	0	0	0
2020/03/27	R035	07/05/2020	9.55	Put	Bond Future	16,670.8500	16.6709	18,022.6100	18.0226	8.109	0	0	0
2020/03/27	R035	07/05/2020	9.55	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/03/27	R035	07/05/2020	9.78	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	3,530

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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/27	R035	07/05/2020	9.18	Put	Bond Future	19,520.5900		19.5206	20,872.3600	20.8724	6.925	0	0	0
2020/03/27	R035	07/05/2020	9.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/03/27	R035	06/08/2020	9.67	Call	Bond Future	19.7400		0.0197	9.6400	0.0096	(51.165)	0	0	500
2020/03/27	R035	06/08/2020	10.45	Put	Bond Future	11,385.1900		11.3852	12,698.2800	12.6983	11.533	0	0	500
2020/03/27	R035	06/08/2020	9.00	Put	Bond Future	21,894.4700		21.8945	23,267.0200	23.2670	6.269	0	0	0
2020/03/27	R035	06/08/2020	9.92	Put	Bond Future	14,973.9600		14.9740	16,328.8400	16.3288	9.048	0	0	0
2020/03/27	R035	06/08/2020			Bond Future	12.2907		81.0775	12.5434	79.7036	2.056	0.0000	0.0000	410
2020/03/27	R035	06/08/2020	9.09	Put	Bond Future	21,181.9000		21.1819	22,553.9800	22.5540	6.478	0	0	0
2020/03/27	R035	06/08/2020	9.09	Call	Bond Future	3.2500		0.0033	1.4100	0.0014	(56.615)	0	0	500
2020/03/27	R035	06/08/2020	9.67	Put	Bond Future	16,773.3900		16.7734	18,137.2100	18.1372	8.131	0	0	0
2020/03/27	R035	06/08/2020	9.00	Call	Bond Future	2.3900		0.0024	1.0200	0.0010	(57.322)	0	0	24,761
2020/03/27	R035	06/08/2020	9.92	Call	Bond Future	39.0800		0.0391	20.0400	0.0200	(48.721)	0	0	0
2020/03/27	R035	06/08/2020	10.45	Call	Bond Future	139.9100		0.1399	79.0800	0.0791	(43.478)	0	0	0
2020/03/27	R035	06/08/2020	9.93	Call	Bond Future	40.1200		0.0401	20.6100	0.0206	(48.629)	0	0	0
2020/03/27	R035	06/08/2020	9.91	Put	Bond Future	15,044.7100		15.0447	16,400.0400	16.4000	9.009	0	0	0
2020/03/27	R035	06/08/2020	8.75	Put	Bond Future	23,914.1200		23.9141	25,287.4600	25.2875	5.743	0	0	0
2020/03/27	R035	06/08/2020	8.75	Call	Bond Future	0.9700		0.0010	0.3900	0.0004	(59.794)	0	0	3,000
2020/03/27	R035	06/08/2020	9.93	Put	Bond Future	14,903.3100		14.9033	16,257.7200	16.2577	9.088	0	0	0
2020/03/27	R035	06/08/2020	9.91	Call	Bond Future	38.0700		0.0381	19.4800	0.0195	(48.831)	0	0	0
2020/03/27	R035	05/11/2020	10.34	Put	Bond Future	13,271.6700		13.2717	14,573.6000	14.5736	9.810	0	0	0
2020/03/27	R035	05/11/2020			Bond Future	12.4869		77.8982	12.7502	76.5020	2.109	0.0000	0.0000	0
2020/03/27	R035	05/11/2020	10.33	Call	Bond Future	269.8800		0.2699	176.8200	0.1768	(34.482)	0	0	0
2020/03/27	R035	05/11/2020	10.33	Put	Bond Future	13,335.3800		13.3354	14,638.6100	14.6386	9.773	0	0	0
2020/03/27	R035	05/11/2020	10.34	Call	Bond Future	274.1700		0.2742	179.8100	0.1798	(34.417)	0	0	0
2020/03/27	R035	05/11/2020	10.32	Call	Bond Future	265.6400		0.2656	173.8600	0.1739	(34.551)	0	0	0
2020/03/27	R035	05/11/2020	10.32	Put	Bond Future	13,399.2200		13.3992	14,703.7300	14.7037	9.736	0	0	0
2020/03/27	R035	04/02/2021	10.04	Put	Bond Future	16,388.5300		16.3885	17,719.6000	17.7196	8.122	0	0	0
2020/03/27	R035	04/02/2021	10.14	Put	Bond Future	15,735.8500		15.7359	17,055.8900	17.0559	8.389	0	0	650
2020/03/27	R035	04/02/2021	11.14	Put	Bond Future	9,926.4300		9.9264	11,078.2700	11.0783	11.604	0	0	650
2020/03/27	R035	04/02/2021	10.05	Call	Bond Future	288.6000		0.2886	199.2500	0.1993	(30.960)	0	0	0
2020/03/27	R035	04/02/2021			Bond Future	12.6991		79.1831	12.9742	77.7638	2.166	0.0000	0.0000	0
2020/03/27	R035	04/02/2021	10.14	Call	Bond Future	325.6600		0.3257	226.3500	0.2264	(30.495)	0	0	0
2020/03/27	R035	04/02/2021	10.06	Call	Bond Future	292.5400		0.2925	202.1200	0.2021	(30.909)	0	0	0
2020/03/27	R035	04/02/2021	10.06	Put	Bond Future	16,257.0300		16.2570	17,585.9600	17.5860	8.174	0	0	0
2020/03/27	R035	04/02/2021	10.04	Call	Bond Future	284.7000		0.2847	196.4200	0.1964	(31.008)	0	0	0
2020/03/27	R035	04/02/2021	11.14	Call	Bond Future	1,049.6400		1.0496	782.1300	0.7821	(25.486)	0	0	0
2020/03/27	R035	04/02/2021	10.05	Put	Bond Future	16,322.7200		16.3227	17,652.7200	17.6527	8.148	0	0	0
2020/03/27	R186	07/05/2020	8.09	Put	Bond Future	11,784.5700		11.7846	12,469.7700	12.4698	5.814	0	0	0
2020/03/27	R186	07/05/2020	7.90	Put	Bond Future	12,821.6700		12.8217	13,506.8900	13.5069	5.344	0	0	2,500
2020/03/27	R186	07/05/2020	8.28	Put	Bond Future	10,759.6300		10.7596	11,444.7600	11.4448	6.368	0	0	0
2020/03/27	R186	07/05/2020	8.93	Call	Bond Future	6.7600		0.0068	2.8100	0.0028	(58.432)	0	0	0
2020/03/27	R186	07/05/2020			Bond Future	10.4205		104.4528	10.5667	103.7676	1.403	0.0000	0.0000	88,371
2020/03/27	R186	07/05/2020	8.08	Call	Bond Future	0.0400		0.0000	0.0100	0.0000	(75.000)	0	0	0
2020/03/27	R186	07/05/2020	8.08	Put	Bond Future	11,838.8600		11.8389	12,524.0600	12.5241	5.788	0	0	0
2020/03/27	R186	07/05/2020	8.50	Call	Bond Future	0.6000		0.0006	0.2000	0.0002	(66.667)	0	0	0
2020/03/27	R186	07/05/2020	8.50	Put	Bond Future	9,588.0900		9.5881	10,272.9200	10.2729	7.143	0	0	23,172
2020/03/27	R186	07/05/2020	8.09	Call	Bond Future	0.0400		0.0000	0.0100	0.0000	(75.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/27	R186	07/05/2020	7.90	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/27	R186	07/05/2020	8.28	Call	Bond Future	0.1400	0.0001	0.0400	0.0000	(71.429)	0	0	0
2020/03/27	R186	07/05/2020	8.93	Put	Bond Future	7,348.7700	7.3488	8,030.0500	8.0300	9.271	0	0	0
2020/03/27	R186	07/05/2020	8.07	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2020/03/27	R186	07/05/2020	8.07	Put	Bond Future	11,893.1600	11.8932	12,578.3700	12.5784	5.761	0	0	0
2020/03/27	R186	07/05/2020	7.60	Put	Bond Future	14,484.2100	14.4842	15,169.4400	15.1694	4.731	0	0	0
2020/03/27	R186	07/05/2020	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/27	R186	06/08/2020	8.25	Call	Bond Future	40.6500	0.0407	27.3600	0.0274	(32.694)	0	0	0
2020/03/27	R186	06/08/2020	8.38	Put	Bond Future	10,968.8900	10.9689	11,648.1100	11.6481	6.192	0	0	0
2020/03/27	R186	06/08/2020			Bond Future	10.6369	100.8431	10.7917	100.1464	1.455	0.0000	0.0000	2,180
2020/03/27	R186	06/08/2020	8.37	Call	Bond Future	53.7600	0.0538	36.6600	0.0367	(31.808)	0	0	0
2020/03/27	R186	06/08/2020	8.37	Put	Bond Future	11,019.3200	11.0193	11,698.9000	11.6989	6.167	0	0	0
2020/03/27	R186	06/08/2020	8.25	Put	Bond Future	11,628.7800	11.6288	12,312.1700	12.3122	5.877	0	0	0
2020/03/27	R186	06/08/2020	8.38	Call	Bond Future	55.0100	0.0550	37.5500	0.0375	(31.740)	0	0	0
2020/03/27	R186	06/08/2020	8.36	Call	Bond Future	52.5500	0.0525	35.7900	0.0358	(31.893)	0	0	0
2020/03/27	R186	06/08/2020	8.36	Put	Bond Future	11,069.8200	11.0698	11,749.7400	11.7497	6.142	0	0	0
2020/03/27	R186	05/11/2020	8.64	Put	Bond Future	10,493.3500	10.4934	11,150.2000	11.1502	6.260	0	0	0
2020/03/27	R186	05/11/2020	8.65	Call	Bond Future	230.2600	0.2303	178.3400	0.1783	(22.548)	0	0	0
2020/03/27	R186	05/11/2020			Bond Future	10.8584	102.4784	11.0222	101.7703	1.509	0.0000	0.0000	0
2020/03/27	R186	05/11/2020	8.66	Call	Bond Future	233.6700	0.2337	181.0900	0.1811	(22.502)	0	0	0
2020/03/27	R186	05/11/2020	8.66	Put	Bond Future	10,401.6300	10.4016	11,057.1600	11.0572	6.302	0	0	0
2020/03/27	R186	05/11/2020	9.26	Put	Bond Future	7,794.5300	7.7945	8,397.9700	8.3980	7.742	0	0	3,500
2020/03/27	R186	05/11/2020	8.64	Call	Bond Future	226.8800	0.2269	175.6200	0.1756	(22.593)	0	0	0
2020/03/27	R186	05/11/2020	7.84	Put	Bond Future	14,363.1600	14.3632	15,054.9900	15.0550	4.817	0	0	0
2020/03/27	R186	05/11/2020	8.65	Put	Bond Future	10,447.4600	10.4475	11,103.6500	11.1037	6.281	0	0	0
2020/03/27	R186	05/11/2020	8.34	Put	Bond Future	11,901.0300	11.9010	12,574.7600	12.5748	5.661	0	0	0
2020/03/27	R186	05/11/2020	8.34	Call	Bond Future	143.2300	0.1432	108.8500	0.1088	(24.003)	0	0	3,500
2020/03/27	R186	05/11/2020	9.26	Call	Bond Future	529.7300	0.5297	425.0600	0.4251	(19.759)	0	0	0
2020/03/27	R186	05/11/2020	7.84	Call	Bond Future	61.6700	0.0617	45.3900	0.0454	(26.399)	0	0	3,500
2020/03/27	R186	04/02/2021	8.15	Call	Bond Future	139.6000	0.1396	107.9000	0.1079	(22.708)	0	0	0
2020/03/27	R186	04/02/2021			Bond Future	11.1016	98.8712	11.2755	98.1514	1.566	0.0000	0.0000	0
2020/03/27	R186	04/02/2021	8.15	Put	Bond Future	13,472.5200	13.4725	14,160.5800	14.1606	5.107	0	0	0
2020/03/27	R186	04/02/2021	8.16	Call	Bond Future	141.5900	0.1416	109.5000	0.1095	(22.664)	0	0	0
2020/03/27	R186	04/02/2021	8.17	Put	Bond Future	13,378.6500	13.3787	14,065.9100	14.0659	5.137	0	0	0
2020/03/27	R186	04/02/2021	8.16	Put	Bond Future	13,425.5600	13.4256	14,113.2300	14.1132	5.122	0	0	0
2020/03/27	R186	04/02/2021	8.17	Call	Bond Future	143.6100	0.1436	111.1100	0.1111	(22.631)	0	0	0
2020/03/27	R197	07/05/2020			Bond Future	298.7882	298.7882	298.7942	298.7942	0.002	0.0000	0.0000	2,507
2020/03/27	R197	06/08/2020			Bond Future	295.9043	295.9043	295.9094	295.9094	0.002	0.0000	0.0000	0
2020/03/27	R197	05/11/2020			Bond Future	300.7715	300.7715	300.7762	300.7762	0.002	0.0000	0.0000	0
2020/03/27	R197	04/02/2021			Bond Future	297.8114	297.8114	297.8162	297.8162	0.002	0.0000	0.0000	0
2020/03/27	R202	07/05/2020			Bond Future	179.0253	179.0253	180.4872	180.4872	0.817	0.0000	0.0000	8,070
2020/03/27	R202	06/08/2020			Bond Future	177.8270	177.8270	179.3122	179.3122	0.835	0.0000	0.0000	0
2020/03/27	R202	05/11/2020			Bond Future	180.7519	180.7519	182.2613	182.2613	0.835	0.0000	0.0000	0
2020/03/27	R202	04/02/2021			Bond Future	179.5309	179.5309	181.0654	181.0654	0.855	0.0000	0.0000	0
2020/03/27	R208	07/05/2020	4.81	Call	Bond Future	173.5600	0.1736	98.6900	0.0987	(43.138)	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
2020/03/27	R208	07/05/2020	4.80	Put	Bond Future	39.8700	0.0399	83.1800	0.0832	108.628	0	0	0
2020/03/27	R208	07/05/2020			Bond Future	4.6543	102.5649	4.7882	102.4483	2.878	0.0000	0.0000	29,633
2020/03/27	R208	07/05/2020	4.82	Call	Bond Future	180.4900	0.1805	104.0800	0.1041	(42.335)	0	0	0
2020/03/27	R208	07/05/2020	4.82	Put	Bond Future	36.2600	0.0363	76.4300	0.0764	110.783	0	0	0
2020/03/27	R208	07/05/2020	4.81	Put	Bond Future	38.0200	0.0380	79.7300	0.0797	109.705	0	0	0
2020/03/27	R208	07/05/2020	4.80	Call	Bond Future	166.7100	0.1667	93.4400	0.0934	(43.951)	0	0	0
2020/03/27	R208	06/08/2020	5.57	Put	Bond Future	0.0300	0.0000	0.1200	0.0001	300.000	0	0	0
2020/03/27	R208	06/08/2020			Bond Future	3.9161	104.2222	4.1044	104.1034	4.810	0.0000	0.0000	0
2020/03/27	R208	06/08/2020	5.56	Call	Bond Future	1,028.7800	1.0288	910.0500	0.9100	(11.541)	0	0	0
2020/03/27	R208	06/08/2020	5.56	Put	Bond Future	0.0300	0.0000	0.1300	0.0001	333.333	0	0	0
2020/03/27	R208	06/08/2020	5.57	Call	Bond Future	1,034.9800	1.0350	916.2400	0.9162	(11.473)	0	0	0
2020/03/27	R208	06/08/2020	5.55	Call	Bond Future	1,022.5800	1.0226	903.8500	0.9039	(11.611)	0	0	0
2020/03/27	R208	06/08/2020	5.55	Put	Bond Future	0.0300	0.0000	0.1300	0.0001	333.333	0	0	0
2020/03/27	R208	05/11/2020	4.78	Call	Bond Future	1,011.3500	1.0114	890.4400	0.8904	(11.955)	0	0	0
2020/03/27	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/27	R208	05/11/2020			Bond Future	2.1790	102.5121	2.4872	102.3912	14.146	0.0000	0.0000	0
2020/03/27	R208	05/11/2020	4.79	Call	Bond Future	1,015.2000	1.0152	894.2900	0.8943	(11.910)	0	0	0
2020/03/27	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/27	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/27	R208	05/11/2020	4.77	Call	Bond Future	1,007.5000	1.0075	886.5900	0.8866	(12.001)	0	0	0
2020/03/27	R209	07/05/2020	9.47	Call	Bond Future	0.0700	0.0001	0.0100	0.0000	(85.714)	0	0	0
2020/03/27	R209	07/05/2020			Bond Future	12.0904	59.8792	12.3121	58.8430	1.834	0.0000	0.0000	72,006
2020/03/27	R209	07/05/2020	9.45	Call	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	0
2020/03/27	R209	07/05/2020	9.45	Put	Bond Future	14,773.9200	14.7739	15,810.1500	15.8102	7.014	0	0	0
2020/03/27	R209	07/05/2020	9.47	Put	Bond Future	14,642.6900	14.6427	15,678.9100	15.6789	7.077	0	0	0
2020/03/27	R209	07/05/2020	9.46	Call	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	0
2020/03/27	R209	07/05/2020	9.46	Put	Bond Future	14,708.2600	14.7083	15,744.4900	15.7445	7.045	0	0	0
2020/03/27	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/27	R209	06/08/2020	5.55	Put	Bond Future	48,686.3300	48.6863	49,739.5800	49.7396	2.163	0	0	0
2020/03/27	R209	06/08/2020			Bond Future	12.2667	60.8468	12.4972	59.7936	1.879	0.0000	0.0000	200
2020/03/27	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/27	R209	06/08/2020	5.57	Put	Bond Future	48,469.5200	48.4695	49,522.7700	49.5228	2.173	0	0	0
2020/03/27	R209	06/08/2020	5.56	Put	Bond Future	48,577.8500	48.5778	49,631.1000	49.6311	2.168	0	0	0
2020/03/27	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/27	R209	05/11/2020	10.02	Call	Bond Future	290.6000	0.2906	208.8900	0.2089	(28.118)	0	0	0
2020/03/27	R209	05/11/2020			Bond Future	12.4428	58.6853	12.6822	57.6150	1.924	0.0000	0.0000	0
2020/03/27	R209	05/11/2020	10.00	Call	Bond Future	282.7900	0.2828	202.9900	0.2030	(28.219)	0	0	0
2020/03/27	R209	05/11/2020	10.00	Put	Bond Future	13,143.0100	13.1430	14,133.5500	14.1336	7.537	0	0	0
2020/03/27	R209	05/11/2020	10.02	Put	Bond Future	13,029.3100	13.0293	14,017.9400	14.0179	7.588	0	0	0
2020/03/27	R209	05/11/2020	10.01	Call	Bond Future	286.6700	0.2867	205.9200	0.2059	(28.168)	0	0	0
2020/03/27	R209	05/11/2020	10.01	Put	Bond Future	13,086.1000	13.0861	14,075.6900	14.0757	7.562	0	0	0
2020/03/27	R209	04/02/2021	10.12	Put	Bond Future	13,317.0200	13.3170	14,306.8500	14.3068	7.433	0	0	0
2020/03/27	R209	04/02/2021			Bond Future	12.6280	59.6533	12.8770	58.5653	1.972	0.0000	0.0000	0
2020/03/27	R209	04/02/2021	10.11	Call	Bond Future	375.2600	0.3753	278.0200	0.2780	(25.913)	0	0	0
2020/03/27	R209	04/02/2021	10.11	Put	Bond Future	13,372.2500	13.3722	14,363.0800	14.3631	7.410	0	0	0
2020/03/27	R209	04/02/2021	10.12	Call	Bond Future	379.7800	0.3798	281.5400	0.2815	(25.868)	0	0	0
2020/03/27	R209	04/02/2021	10.10	Call	Bond Future	370.7800	0.3708	274.5400	0.2745	(25.956)	0	0	0

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2020/03/27	R209	04/02/2021	10.10	Put	Bond Future	13,427.5900	13.4276	14,419.4200	14.4194	7.387	0	0	0
2020/03/27	R210	07/05/2020			Bond Future	157.3127	157.3127	158.4206	158.4206	0.704	0.0000	0.0000	1,419
2020/03/27	R210	06/08/2020			Bond Future	159.8939	159.8939	161.0193	161.0193	0.704	0.0000	0.0000	0
2020/03/27	R210	05/11/2020			Bond Future	159.8017	159.8017	160.9455	160.9455	0.716	0.0000	0.0000	0
2020/03/27	R210	04/02/2021			Bond Future	162.4742	162.4742	163.6371	163.6371	0.716	0.0000	0.0000	0
2020/03/27	R212	07/05/2020			Bond Future	161.8863	161.8863	162.4597	162.4597	0.354	0.0000	0.0000	6,719
2020/03/27	R212	06/08/2020			Bond Future	162.2471	162.2471	162.8294	162.8294	0.359	0.0000	0.0000	0
2020/03/27	R212	05/11/2020			Bond Future	164.9158	164.9158	165.5074	165.5074	0.359	0.0000	0.0000	0
2020/03/27	R212	04/02/2021			Bond Future	165.3443	165.3443	165.9458	165.9458	0.364	0.0000	0.0000	0
2020/03/27	R213	07/05/2020	9.01	Put	Bond Future	15,021.6800	15.0217	15,882.2300	15.8822	5.729	0	0	0
2020/03/27	R213	07/05/2020	9.00	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/27	R213	07/05/2020			Bond Future	11.7638	72.6635	11.9450	71.8029	1.540	0.0000	0.0000	16,774
2020/03/27	R213	07/05/2020	9.01	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/27	R213	07/05/2020	9.00	Put	Bond Future	15,083.5600	15.0836	15,944.1200	15.9441	5.705	0	0	0
2020/03/27	R213	07/05/2020	9.02	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/27	R213	07/05/2020	9.02	Put	Bond Future	14,959.8500	14.9598	15,820.4000	15.8204	5.752	0	0	0
2020/03/27	R213	06/08/2020	9.31	Call	Bond Future	43.6200	0.0436	28.0900	0.0281	(35.603)	0	0	0
2020/03/27	R213	06/08/2020			Bond Future	11.9593	73.8376	12.1482	72.9628	1.579	0.0000	0.0000	300
2020/03/27	R213	06/08/2020	9.29	Call	Bond Future	41.7200	0.0417	26.8100	0.0268	(35.738)	0	0	0
2020/03/27	R213	06/08/2020	9.29	Put	Bond Future	14,143.1300	14.1431	15,002.9700	15.0030	6.080	0	0	0
2020/03/27	R213	06/08/2020	9.31	Put	Bond Future	14,026.0700	14.0261	14,885.2900	14.8853	6.126	0	0	0
2020/03/27	R213	06/08/2020	9.30	Call	Bond Future	42.6600	0.0427	27.4400	0.0274	(35.677)	0	0	0
2020/03/27	R213	06/08/2020	9.30	Put	Bond Future	14,084.5600	14.0846	14,944.0900	14.9441	6.103	0	0	0
2020/03/27	R213	05/11/2020	9.60	Put	Bond Future	13,300.8000	13.3008	14,135.3300	14.1353	6.274	0	0	0
2020/03/27	R213	05/11/2020	9.59	Call	Bond Future	211.7100	0.2117	157.9100	0.1579	(25.412)	0	0	0
2020/03/27	R213	05/11/2020			Bond Future	12.1595	71.4903	12.3564	70.6013	1.619	0.0000	0.0000	0
2020/03/27	R213	05/11/2020	9.60	Call	Bond Future	214.7500	0.2148	160.2800	0.1603	(25.364)	0	0	0
2020/03/27	R213	05/11/2020	9.59	Put	Bond Future	13,354.9900	13.3550	14,190.1900	14.1902	6.254	0	0	0
2020/03/27	R213	05/11/2020	9.61	Call	Bond Future	217.8200	0.2178	162.6700	0.1627	(25.319)	0	0	0
2020/03/27	R213	05/11/2020	9.61	Put	Bond Future	13,246.6900	13.2467	14,080.5400	14.0805	6.295	0	0	0
2020/03/27	R213	04/02/2021	9.40	Call	Bond Future	207.3700	0.2074	157.6900	0.1577	(23.957)	0	0	0
2020/03/27	R213	04/02/2021	9.39	Put	Bond Future	15,326.2000	15.3262	16,180.8000	16.1808	5.576	0	0	0
2020/03/27	R213	04/02/2021			Bond Future	12.3771	72.6695	12.5828	71.7658	1.661	0.0000	0.0000	0
2020/03/27	R213	04/02/2021	9.41	Call	Bond Future	210.0900	0.2101	159.8400	0.1598	(23.918)	0	0	0
2020/03/27	R213	04/02/2021	9.41	Put	Bond Future	15,216.6000	15.2166	16,070.0700	16.0701	5.609	0	0	0
2020/03/27	R213	04/02/2021	9.40	Put	Bond Future	15,271.3500	15.2713	16,125.3900	16.1254	5.592	0	0	0
2020/03/27	R213	04/02/2021	9.39	Call	Bond Future	204.6900	0.2047	155.5700	0.1556	(23.997)	0	0	0
2020/03/27	R214	07/05/2020	9.77	Put	Bond Future	13,672.7000	13.6727	14,532.8000	14.5328	6.291	0	0	0
2020/03/27	R214	07/05/2020			Bond Future	12.1568	58.7415	12.3381	57.8812	1.491	0.0000	0.0000	21,477
2020/03/27	R214	07/05/2020	9.76	Call	Bond Future	0.2000	0.0002	0.0600	0.0001	(70.000)	0	0	0
2020/03/27	R214	07/05/2020	9.76	Put	Bond Future	13,740.6100	13.7406	14,600.7300	14.6007	6.260	0	0	0
2020/03/27	R214	07/05/2020	9.77	Call	Bond Future	0.2200	0.0002	0.0600	0.0001	(72.727)	0	0	0
2020/03/27	R214	07/05/2020	9.31	Put	Bond Future	16,905.4100	16.9054	17,765.6600	17.7657	5.089	0	0	0
2020/03/27	R214	07/05/2020	10.66	Put	Bond Future	8,034.6600	8.0347	8,883.0100	8.8830	10.559	0	0	1,250

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2020/03/27	R214	07/05/2020	9.75	Call	Bond Future		0.1900	0.0002	0.0600	0.0001	(68.421)	0	0	0
2020/03/27	R214	07/05/2020	9.75	Put	Bond Future	13,808.6300		13.8086	14,668.7600	14.6688	6.229	0	0	0
2020/03/27	R214	07/05/2020	9.31	Call	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,250
2020/03/27	R214	07/05/2020	9.91	Put	Bond Future	12,732.5600		12.7326	13,592.4800	13.5925	6.754	0	0	0
2020/03/27	R214	07/05/2020	9.91	Call	Bond Future		0.5000	0.0005	0.1600	0.0002	(68.000)	0	0	1,250
2020/03/27	R214	07/05/2020	10.66	Call	Bond Future		21.1700	0.0212	9.2600	0.0093	(56.259)	0	0	0
2020/03/27	R214	06/08/2020	9.98	Put	Bond Future	13,149.7300		13.1497	13,995.2100	13.9952	6.430	0	0	0
2020/03/27	R214	06/08/2020	9.97	Call	Bond Future		87.2800	0.0873	58.9700	0.0590	(32.436)	0	0	0
2020/03/27	R214	06/08/2020			Bond Future		12.3252	59.6906	12.5138	58.8163	1.530	0.0000	0.0000	300
2020/03/27	R214	06/08/2020	9.98	Call	Bond Future		89.1500	0.0891	60.2900	0.0603	(32.372)	0	0	0
2020/03/27	R214	06/08/2020	9.97	Put	Bond Future	13,213.5800		13.2136	14,059.6100	14.0596	6.403	0	0	0
2020/03/27	R214	06/08/2020	9.99	Call	Bond Future		91.0500	0.0911	61.6400	0.0616	(32.301)	0	0	0
2020/03/27	R214	06/08/2020	9.99	Put	Bond Future	13,086.0100		13.0860	13,930.9400	13.9309	6.457	0	0	0
2020/03/27	R214	05/11/2020	10.26	Put	Bond Future	12,390.9500		12.3910	13,199.0100	13.1990	6.521	0	0	0
2020/03/27	R214	05/11/2020			Bond Future		12.4951	57.3672	12.6912	56.4786	1.569	0.0000	0.0000	0
2020/03/27	R214	05/11/2020	10.25	Call	Bond Future	339.2300		0.3392	259.6400	0.2596	(23.462)	0	0	0
2020/03/27	R214	05/11/2020	10.25	Put	Bond Future	12,449.2400		12.4492	13,258.2400	13.2582	6.498	0	0	0
2020/03/27	R214	05/11/2020	10.26	Call	Bond Future	343.9300		0.3439	263.4000	0.2634	(23.415)	0	0	0
2020/03/27	R214	05/11/2020	10.24	Call	Bond Future	334.5800		0.3346	255.9300	0.2559	(23.507)	0	0	0
2020/03/27	R214	05/11/2020	10.24	Put	Bond Future	12,507.6800		12.5077	13,317.6200	13.3176	6.476	0	0	0
2020/03/27	R214	04/02/2021	10.33	Call	Bond Future	434.7600		0.4348	341.4200	0.3414	(21.469)	0	0	0
2020/03/27	R214	04/02/2021			Bond Future		12.6777	58.3134	12.8820	57.4101	1.612	0.0000	0.0000	0
2020/03/27	R214	04/02/2021	10.31	Call	Bond Future	424.3000		0.4243	332.8800	0.3329	(21.546)	0	0	0
2020/03/27	R214	04/02/2021	10.31	Put	Bond Future	12,979.9900		12.9800	13,791.8600	13.7919	6.255	0	0	0
2020/03/27	R214	04/02/2021	10.33	Put	Bond Future	12,865.8300		12.8658	13,675.7800	13.6758	6.295	0	0	0
2020/03/27	R214	04/02/2021	10.32	Call	Bond Future	429.5000		0.4295	337.1300	0.3371	(21.506)	0	0	0
2020/03/27	R214	04/02/2021	10.32	Put	Bond Future	12,922.8400		12.9228	13,733.7600	13.7338	6.275	0	0	0
2020/03/27	R248	07/05/2020	9.79	Call	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/27	R248	07/05/2020	9.77	Put	Bond Future	17,404.3600		17.4044	18,706.4800	18.7065	7.482	0	0	0
2020/03/27	R248	07/05/2020	10.20	Call	Bond Future		0.2000	0.0002	0.0400	0.0000	(80.000)	0	0	0
2020/03/27	R248	07/05/2020	9.69	Put	Bond Future	18,106.4700		18.1065	19,408.6000	19.4086	7.192	0	0	0
2020/03/27	R248	07/05/2020			Bond Future		12.1789	74.6168	12.4012	73.3147	1.825	0.0000	0.0000	101,327
2020/03/27	R248	07/05/2020	9.79	Put	Bond Future	17,230.2900		17.2303	18,532.4100	18.5324	7.557	0	0	0
2020/03/27	R248	07/05/2020	9.77	Call	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/27	R248	07/05/2020	10.70	Call	Bond Future		5.7900	0.0058	1.4800	0.0015	(74.439)	0	0	0
2020/03/27	R248	07/05/2020	10.70	Put	Bond Future	9,892.3900		9.8924	11,190.2100	11.1902	13.119	0	0	300
2020/03/27	R248	07/05/2020	9.78	Put	Bond Future	17,317.2600		17.3173	18,619.3800	18.6194	7.519	0	0	0
2020/03/27	R248	07/05/2020	10.20	Put	Bond Future	13,786.3000		13.7863	15,088.2700	15.0883	9.444	0	0	300
2020/03/27	R248	07/05/2020	9.69	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/03/27	R248	07/05/2020	9.78	Call	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/27	R248	06/08/2020	11.80	Call	Bond Future	1,331.0600		1.3311	940.2200	0.9402	(29.363)	0	0	470
2020/03/27	R248	06/08/2020	12.75	Call	Bond Future	3,860.8200		3.8608	3,040.0100	3.0400	(21.260)	0	0	814
2020/03/27	R248	06/08/2020	10.35	Call	Bond Future		78.0500	0.0780	43.6900	0.0437	(44.023)	0	0	640
2020/03/27	R248	06/08/2020	11.85	Put	Bond Future	4,453.9800		4.4540	5,365.2800	5.3653	20.460	0	0	0
2020/03/27	R248	06/08/2020	9.00	Put	Bond Future	25,562.9300		25.5629	26,885.8400	26.8858	5.175	0	0	0
2020/03/27	R248	06/08/2020	10.20	Call	Bond Future		52.1200	0.0521	28.3500	0.0284	(45.606)	0	0	0
2020/03/27	R248	06/08/2020			Bond Future		12.3525	75.8225	12.5845	74.4991	1.878	0.0000	0.0000	530

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2020/03/27	R248 06/08/2020	10.35	Put	Bond Future	13,670.8900	13.6709	14,959.8900	14.9599	9.429	0	0	0
2020/03/27	R248 06/08/2020	11.85	Call	Bond Future	1,425.9300	1.4259	1,013.8700	1.0139	(28.898)	0	0	0
2020/03/27	R248 06/08/2020	11.15	Put	Bond Future	8,114.1400	8.1141	9,271.9300	9.2719	14.269	0	0	0
2020/03/27	R248 06/08/2020	11.15	Call	Bond Future	463.5500	0.4635	297.9800	0.2980	(35.718)	0	0	0
2020/03/27	R248 06/08/2020	10.85	Put	Bond Future	10,045.5000	10.0455	11,270.0900	11.2701	12.190	0	0	0
2020/03/27	R248 06/08/2020	10.85	Call	Bond Future	254.6100	0.2546	155.8400	0.1558	(38.793)	0	0	640
2020/03/27	R248 06/08/2020	9.25	Put	Bond Future	23,138.3900	23.1384	24,460.5300	24.4605	5.714	0	0	0
2020/03/27	R248 06/08/2020	9.25	Call	Bond Future	2.2000	0.0022	0.9800	0.0010	(55.455)	0	0	20,640
2020/03/27	R248 06/08/2020	10.18	Call	Bond Future	49.2900	0.0493	26.7100	0.0267	(45.811)	0	0	0
2020/03/27	R248 06/08/2020	10.18	Put	Bond Future	15,006.2100	15.0062	16,306.9900	16.3070	8.668	0	0	0
2020/03/27	R248 06/08/2020	11.80	Put	Bond Future	4,673.1000	4.6731	5,605.6200	5.6056	19.955	0	0	0
2020/03/27	R248 06/08/2020	12.75	Put	Bond Future	1,620.3000	1.6203	2,122.8500	2.1228	31.016	0	0	0
2020/03/27	R248 06/08/2020	9.00	Call	Bond Future	0.7800	0.0008	0.3300	0.0003	(57.692)	0	0	3,000
2020/03/27	R248 06/08/2020	10.20	Put	Bond Future	14,846.6000	14.8466	16,146.1900	16.1462	8.753	0	0	0
2020/03/27	R248 06/08/2020	12.25	Put	Bond Future	2,940.3100	2.9403	3,670.8000	3.6708	24.844	0	0	0
2020/03/27	R248 06/08/2020	12.25	Call	Bond Future	2,340.9100	2.3409	1,748.0400	1.7480	(25.326)	0	0	814
2020/03/27	R248 06/08/2020	11.10	Put	Bond Future	8,422.0600	8.4221	9,592.6400	9.5926	13.899	0	0	0
2020/03/27	R248 06/08/2020	11.10	Call	Bond Future	421.7300	0.4217	268.9500	0.2689	(36.227)	0	0	470
2020/03/27	R248 06/08/2020	10.19	Call	Bond Future	50.6900	0.0507	27.5200	0.0275	(45.709)	0	0	0
2020/03/27	R248 06/08/2020	10.19	Put	Bond Future	14,926.3300	14.9263	16,226.5200	16.2265	8.711	0	0	0
2020/03/27	R248 05/11/2020	10.02	Put	Bond Future	17,391.6200	17.3916	18,693.7700	18.6938	7.487	0	0	0
2020/03/27	R248 05/11/2020	10.03	Call	Bond Future	121.1300	0.1211	77.5500	0.0775	(35.978)	0	0	0
2020/03/27	R248 05/11/2020			Bond Future	12.5279	72.6213	12.7699	71.2764	1.932	0.0000	0.0000	0
2020/03/27	R248 05/11/2020	10.04	Call	Bond Future	123.5700	0.1236	79.2000	0.0792	(35.907)	0	0	0
2020/03/27	R248 05/11/2020	10.04	Put	Bond Future	17,229.8900	17.2299	18,530.4800	18.5305	7.548	0	0	0
2020/03/27	R248 05/11/2020	10.02	Call	Bond Future	118.7300	0.1187	75.9200	0.0759	(36.057)	0	0	0
2020/03/27	R248 05/11/2020	10.03	Put	Bond Future	17,310.6600	17.3107	18,612.0400	18.6120	7.518	0	0	0
2020/03/27	R248 04/02/2021	10.46	Call	Bond Future	411.1800	0.4112	294.7700	0.2948	(28.311)	0	0	0
2020/03/27	R248 04/02/2021	10.47	Put	Bond Future	15,114.0500	15.1140	16,363.3800	16.3634	8.266	0	0	0
2020/03/27	R248 04/02/2021			Bond Future	12.7170	73.8192	12.9701	72.4520	1.990	0.0000	0.0000	0
2020/03/27	R248 04/02/2021	10.46	Put	Bond Future	15,185.7800	15.1858	16,436.5200	16.4365	8.236	0	0	0
2020/03/27	R248 04/02/2021	10.47	Call	Bond Future	416.9700	0.4170	299.1500	0.2991	(28.256)	0	0	0
2020/03/27	R248 04/02/2021	10.48	Call	Bond Future	422.8300	0.4228	303.5800	0.3036	(28.203)	0	0	0
2020/03/27	R248 04/02/2021	10.48	Put	Bond Future	15,042.5200	15.0425	16,290.4200	16.2904	8.296	0	0	0

Total **1453369**