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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/03/2020 TO 05/03/2020

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
2020/03/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	2025	07/05/2020		Bond Future	138.3856	138.3856	138.3842	138.3842	(0.001)	0.0000	0.0000	2,065
2020/03/05	2025	06/08/2020		Bond Future	139.3801	139.3801	139.3787	139.3787	(0.001)	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
2020/03/05	2025	05/11/2020			Bond Future	141.8487	141.8487	141.8475	141.8475	(0.001)	0.0000	0.0000	0
2020/03/05	2025	04/02/2021			Bond Future	142.8579	142.8579	142.8569	142.8569	(0.001)	0.0000	0.0000	0
2020/03/05	2029	07/05/2020			Bond Future	100.9065	100.9065	101.2360	101.2360	0.326	0.0000	0.0000	3,814
2020/03/05	2029	06/08/2020			Bond Future	102.7303	102.7303	103.0658	103.0658	0.327	0.0000	0.0000	0
2020/03/05	2029	05/11/2020			Bond Future	103.4066	103.4066	103.7481	103.7481	0.330	0.0000	0.0000	0
2020/03/05	2029	04/02/2021			Bond Future	105.2568	105.2568	105.6047	105.6047	0.330	0.0000	0.0000	0
2020/03/05	2030	07/05/2020	8.79	Call	Bond Future	1,188.4400	1.1884	1,206.5800	1.2066	1.526	0	0	0
2020/03/05	2030	07/05/2020	8.78	Put	Bond Future	1,925.8400	1.9258	1,875.4000	1.8754	(2.619)	0	0	0
2020/03/05	2030	07/05/2020	8.85	Put	Bond Future	1,692.3800	1.6924	1,644.8100	1.6448	(2.811)	0	0	5,820
2020/03/05	2030	07/05/2020	8.45	Put	Bond Future	3,328.1000	3.3281	3,266.8400	3.2668	(1.841)	0	0	0
2020/03/05	2030	07/05/2020	9.19	Put	Bond Future	838.3800	0.8384	805.8000	0.8058	(3.886)	0	0	0
2020/03/05	2030	07/05/2020			Bond Future	8.9033	96.4254	8.8923	96.4936	(0.124)	0.0000	0.0000	79,692
2020/03/05	2030	07/05/2020	8.80	Call	Bond Future	1,216.4900	1.2165	1,235.0300	1.2350	1.524	0	0	0
2020/03/05	2030	07/05/2020	8.80	Put	Bond Future	1,856.9100	1.8569	1,807.2800	1.8073	(2.673)	0	0	0
2020/03/05	2030	07/05/2020	8.45	Call	Bond Future	475.3300	0.4753	482.2400	0.4822	1.454	0	0	5,000
2020/03/05	2030	07/05/2020	9.19	Call	Bond Future	2,586.1500	2.5862	2,621.7400	2.6217	1.376	0	0	0
2020/03/05	2030	07/05/2020	8.79	Put	Bond Future	1,891.1500	1.8912	1,841.1200	1.8411	(2.645)	0	0	0
2020/03/05	2030	07/05/2020	8.78	Call	Bond Future	1,160.7900	1.1608	1,178.5200	1.1785	1.527	0	0	0
2020/03/05	2030	07/05/2020	8.90	Call	Bond Future	1,518.2200	1.5182	1,540.9500	1.5409	1.497	0	0	0
2020/03/05	2030	07/05/2020	8.85	Call	Bond Future	1,362.6200	1.3626	1,383.2200	1.3832	1.512	0	0	5,000
2020/03/05	2030	07/05/2020	8.90	Put	Bond Future	1,538.6500	1.5387	1,493.2100	1.4932	(2.953)	0	0	5,820
2020/03/05	2030	06/08/2020	9.42	Call	Bond Future	3,975.6000	3.9756	4,015.8600	4.0159	1.013	0	0	0
2020/03/05	2030	06/08/2020	9.11	Call	Bond Future	2,823.0600	2.8231	2,854.9300	2.8549	1.129	0	0	0
2020/03/05	2030	06/08/2020			Bond Future	8.9730	94.1352	8.9616	94.2046	(0.128)	0.0000	0.0000	200
2020/03/05	2030	06/08/2020	8.36	Put	Bond Future	4,684.5100	4.6845	4,627.6200	4.6276	(1.214)	0	0	0
2020/03/05	2030	06/08/2020	8.36	Call	Bond Future	886.9100	0.8869	899.4100	0.8994	1.409	0	0	800
2020/03/05	2030	06/08/2020	8.86	Put	Bond Future	2,720.6100	2.7206	2,676.1500	2.6762	(1.634)	0	0	0
2020/03/05	2030	06/08/2020	8.86	Call	Bond Future	2,034.9500	2.0350	2,059.8800	2.0599	1.225	0	0	800
2020/03/05	2030	06/08/2020	9.09	Call	Bond Future	2,755.4100	2.7554	2,786.7300	2.7867	1.137	0	0	0
2020/03/05	2030	06/08/2020	9.09	Put	Bond Future	2,052.9100	2.0529	2,014.8400	2.0148	(1.854)	0	0	0
2020/03/05	2030	06/08/2020	9.42	Put	Bond Future	1,327.5400	1.3275	1,298.4100	1.2984	(2.194)	0	0	800
2020/03/05	2030	06/08/2020	9.11	Put	Bond Future	2,001.1100	2.0011	1,963.5900	1.9636	(1.875)	0	0	0
2020/03/05	2030	06/08/2020	9.10	Call	Bond Future	2,789.1300	2.7891	2,820.7300	2.8207	1.133	0	0	0
2020/03/05	2030	06/08/2020	9.10	Put	Bond Future	2,026.8800	2.0269	1,989.0900	1.9891	(1.864)	0	0	0
2020/03/05	2030	05/11/2020	8.10	Put	Bond Future	6,527.5800	6.5276	6,467.7400	6.4677	(0.917)	0	0	0
2020/03/05	2030	05/11/2020	8.73	Call	Bond Future	1,933.5800	1.9336	1,957.1800	1.9572	1.221	0	0	3,000
2020/03/05	2030	05/11/2020	10.06	Put	Bond Future	961.2900	0.9613	942.0000	0.9420	(2.007)	0	0	1,000
2020/03/05	2030	05/11/2020	9.39	Put	Bond Future	1,943.0500	1.9431	1,911.2200	1.9112	(1.638)	0	0	0
2020/03/05	2030	05/11/2020	9.38	Call	Bond Future	3,944.7400	3.9447	3,983.4600	3.9835	0.982	0	0	0
2020/03/05	2030	05/11/2020			Bond Future	9.0402	95.7802	9.0282	95.8510	(0.132)	0.0000	0.0000	0
2020/03/05	2030	05/11/2020	9.61	Call	Bond Future	4,824.4900	4.8245	4,868.1100	4.8681	0.904	0	0	0
2020/03/05	2030	05/11/2020	9.61	Put	Bond Future	1,534.3700	1.5344	1,507.2100	1.5072	(1.770)	0	0	3,000
2020/03/05	2030	05/11/2020	8.85	Put	Bond Future	3,381.6600	3.3817	3,337.2700	3.3373	(1.313)	0	0	0
2020/03/05	2030	05/11/2020	8.85	Call	Bond Future	2,249.0700	2.2491	2,275.4600	2.2755	1.173	0	0	3,000
2020/03/05	2030	05/11/2020	8.34	Put	Bond Future	5,358.0400	5.3580	5,302.4400	5.3024	(1.038)	0	0	0
2020/03/05	2030	05/11/2020	8.34	Call	Bond Future	1,098.9300	1.0989	1,114.1100	1.1141	1.381	0	0	1,000

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2020/03/05	2030	05/11/2020	9.04	Put	Bond Future	2,803.3600	2.8034	2,763.4400	2.7634	(1.424)	0	0	0
2020/03/05	2030	05/11/2020	9.04	Call	Bond Future	2,802.4100	2.8024	2,833.2700	2.8333	1.101	0	0	1,000
2020/03/05	2030	05/11/2020	9.86	Put	Bond Future	1,180.7100	1.1807	1,158.2100	1.1582	(1.906)	0	0	14,160
2020/03/05	2030	05/11/2020	8.36	Put	Bond Future	5,268.3200	5.2683	5,213.1100	5.2131	(1.048)	0	0	0
2020/03/05	2030	05/11/2020	8.10	Call	Bond Future	750.9900	0.7510	761.9300	0.7619	1.457	0	0	3,000
2020/03/05	2030	05/11/2020	8.73	Put	Bond Future	3,790.0500	3.7900	3,742.8700	3.7429	(1.245)	0	0	0
2020/03/05	2030	05/11/2020	9.23	Put	Bond Future	2,304.9600	2.3050	2,269.4900	2.2695	(1.539)	0	0	0
2020/03/05	2030	05/11/2020	10.06	Call	Bond Future	6,743.5700	6.7436	6,795.0600	6.7951	0.764	0	0	0
2020/03/05	2030	05/11/2020	10.37	Put	Bond Future	671.9600	0.6720	657.2100	0.6572	(2.195)	0	0	16,000
2020/03/05	2030	05/11/2020	9.39	Call	Bond Future	3,981.0900	3.9811	4,020.0400	4.0200	0.978	0	0	0
2020/03/05	2030	05/11/2020	9.38	Put	Bond Future	1,964.1500	1.9641	1,932.0900	1.9321	(1.632)	0	0	0
2020/03/05	2030	05/11/2020	9.86	Call	Bond Future	5,866.6300	5.8666	5,914.9100	5.9149	0.823	0	0	0
2020/03/05	2030	05/11/2020	8.36	Call	Bond Future	1,134.3100	1.1343	1,149.8800	1.1499	1.373	0	0	14,160
2020/03/05	2030	05/11/2020	8.86	Put	Bond Future	3,349.2200	3.3492	3,305.0600	3.3051	(1.319)	0	0	0
2020/03/05	2030	05/11/2020	8.86	Call	Bond Future	2,276.6300	2.2766	2,303.2500	2.3032	1.169	0	0	14,160
2020/03/05	2030	05/11/2020	9.23	Call	Bond Future	3,418.1400	3.4181	3,453.4500	3.4535	1.033	0	0	3,000
2020/03/05	2030	05/11/2020	10.47	Call	Bond Future	8,558.7500	8.5588	8,616.2200	8.6162	0.671	0	0	0
2020/03/05	2030	05/11/2020	10.47	Put	Bond Future	583.8200	0.5838	570.5100	0.5705	(2.280)	0	0	3,000
2020/03/05	2030	05/11/2020	8.53	Put	Bond Future	4,545.4000	4.5454	4,493.7300	4.4937	(1.137)	0	0	0
2020/03/05	2030	05/11/2020	8.53	Call	Bond Future	1,466.4600	1.4665	1,485.5700	1.4856	1.303	0	0	16,000
2020/03/05	2030	05/11/2020	9.03	Put	Bond Future	2,831.6900	2.8317	2,791.5400	2.7915	(1.418)	0	0	0
2020/03/05	2030	05/11/2020	9.03	Call	Bond Future	2,771.6200	2.7716	2,802.2500	2.8023	1.105	0	0	16,000
2020/03/05	2030	05/11/2020	10.37	Call	Bond Future	8,118.8000	8.1188	8,174.8300	8.1748	0.690	0	0	0
2020/03/05	2030	05/11/2020	9.40	Call	Bond Future	4,017.5800	4.0176	4,056.7500	4.0568	0.975	0	0	0
2020/03/05	2030	05/11/2020	9.40	Put	Bond Future	1,922.1400	1.9221	1,890.5300	1.8905	(1.645)	0	0	0
2020/03/05	2030	04/02/2021	8.36	Call	Bond Future	1,476.5700	1.4766	1,494.5300	1.4945	1.216	0	0	800
2020/03/05	2030	04/02/2021	9.16	Call	Bond Future	3,479.1900	3.4792	3,512.6000	3.5126	0.960	0	0	0
2020/03/05	2030	04/02/2021	9.15	Put	Bond Future	3,240.7600	3.2408	3,201.8700	3.2019	(1.200)	0	0	0
2020/03/05	2030	04/02/2021			Bond Future	9.1139	93.4647	9.1015	93.5368	(0.137)	0.0000	0.0000	0
2020/03/05	2030	04/02/2021	9.17	Call	Bond Future	3,510.2100	3.5102	3,543.8300	3.5438	0.958	0	0	0
2020/03/05	2030	04/02/2021	9.17	Put	Bond Future	3,187.2500	3.1873	3,148.7600	3.1488	(1.208)	0	0	0
2020/03/05	2030	04/02/2021	8.36	Put	Bond Future	5,965.4200	5.9654	5,911.2700	5.9113	(0.908)	0	0	0
2020/03/05	2030	04/02/2021	9.16	Put	Bond Future	3,213.7400	3.2137	3,175.0400	3.1750	(1.204)	0	0	0
2020/03/05	2030	04/02/2021	9.15	Call	Bond Future	3,448.6500	3.4487	3,481.8700	3.4819	0.963	0	0	0
2020/03/05	2030	04/02/2021	8.86	Put	Bond Future	4,098.4800	4.0985	4,053.8400	4.0538	(1.089)	0	0	0
2020/03/05	2030	04/02/2021	8.86	Call	Bond Future	2,616.8400	2.6168	2,644.3100	2.6443	1.050	0	0	800
2020/03/05	2030	04/02/2021	10.20	Call	Bond Future	7,351.6700	7.3517	7,402.6500	7.4026	0.693	0	0	0
2020/03/05	2030	04/02/2021	10.20	Put	Bond Future	1,344.3400	1.3443	1,323.2100	1.3232	(1.572)	0	0	800
2020/03/05	2032	07/05/2020	9.19	Call	Bond Future	1,218.8700	1.2189	1,180.4900	1.1805	(3.149)	0	0	0
2020/03/05	2032	07/05/2020	9.54	Put	Bond Future	1,209.6300	1.2096	1,220.3600	1.2204	0.887	0	0	3,000
2020/03/05	2032	07/05/2020	8.82	Call	Bond Future	421.2600	0.4213	400.7700	0.4008	(4.864)	0	0	3,000
2020/03/05	2032	07/05/2020	9.20	Call	Bond Future	1,248.2200	1.2482	1,209.3700	1.2094	(3.112)	0	0	7,500
2020/03/05	2032	07/05/2020			Bond Future	9.3529	93.1167	9.3623	93.0539	0.100	0.0000	0.0000	80,416
2020/03/05	2032	07/05/2020	9.17	Call	Bond Future	1,161.5500	1.1616	1,124.1100	1.1241	(3.223)	0	0	3,000
2020/03/05	2032	07/05/2020	9.17	Put	Bond Future	2,398.9100	2.3989	2,424.3000	2.4243	1.058	0	0	0
2020/03/05	2032	07/05/2020	9.54	Call	Bond Future	2,451.7600	2.4518	2,399.6600	2.3997	(2.125)	0	0	0
2020/03/05	2032	07/05/2020	9.00	Put	Bond Future	3,147.9600	3.1480	3,181.6300	3.1816	1.070	0	0	0

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2020/03/05	2032	07/05/2020	9.00	Call	Bond Future	740.3600		0.7404	711.2000	0.7112	(3.939)	0	0	7,500
2020/03/05	2032	07/05/2020	9.50	Put	Bond Future	1,310.0500		1.3100	1,322.0700	1.3221	0.918	0	0	0
2020/03/05	2032	07/05/2020	9.50	Call	Bond Future	2,288.5100		2.2885	2,237.7000	2.2377	(2.220)	0	0	7,500
2020/03/05	2032	07/05/2020	9.30	Put	Bond Future	1,915.0400		1.9150	1,934.6000	1.9346	1.021	0	0	0
2020/03/05	2032	07/05/2020	9.30	Call	Bond Future	1,559.2800		1.5593	1,516.0100	1.5160	(2.775)	0	0	7,500
2020/03/05	2032	07/05/2020	9.19	Put	Bond Future	2,319.8500		2.3199	2,344.3000	2.3443	1.054	0	0	0
2020/03/05	2032	07/05/2020	8.82	Put	Bond Future	4,089.8200		4.0898	4,132.1600	4.1322	1.035	0	0	0
2020/03/05	2032	07/05/2020	9.20	Put	Bond Future	2,281.1100		2.2811	2,305.0900	2.3051	1.051	0	0	0
2020/03/05	2032	07/05/2020	9.18	Call	Bond Future	1,190.0900		1.1901	1,152.1700	1.1522	(3.186)	0	0	0
2020/03/05	2032	07/05/2020	9.18	Put	Bond Future	2,359.2200		2.3592	2,384.1300	2.3841	1.056	0	0	0
2020/03/05	2032	06/08/2020	8.79	Put	Bond Future	5,251.9600		5.2520	5,293.3600	5.2934	0.788	0	0	0
2020/03/05	2032	06/08/2020	9.29	Put	Bond Future	3,091.9800		3.0920	3,118.4800	3.1185	0.857	0	0	0
2020/03/05	2032	06/08/2020	9.46	Put	Bond Future	2,532.9200		2.5329	2,554.8400	2.5548	0.865	0	0	0
2020/03/05	2032	06/08/2020	9.45	Call	Bond Future	2,699.7200		2.6997	2,657.9700	2.6580	(1.546)	0	0	0
2020/03/05	2032	06/08/2020			Bond Future	9.4293		94.7769	9.4390	94.7130	0.103	0.0000	0.0000	300
2020/03/05	2032	06/08/2020	9.91	Call	Bond Future	4,515.3000		4.5153	4,463.4800	4.4635	(1.148)	0	0	0
2020/03/05	2032	06/08/2020	9.91	Put	Bond Future	1,425.2800		1.4253	1,437.3800	1.4374	0.849	0	0	800
2020/03/05	2032	06/08/2020	8.79	Call	Bond Future	910.8900		0.9109	888.3700	0.8884	(2.472)	0	0	800
2020/03/05	2032	06/08/2020	9.29	Call	Bond Future	2,169.2600		2.1693	2,131.8400	2.1318	(1.725)	0	0	800
2020/03/05	2032	06/08/2020	9.46	Call	Bond Future	2,734.7500		2.7348	2,692.7500	2.6927	(1.536)	0	0	0
2020/03/05	2032	06/08/2020	9.45	Put	Bond Future	2,563.5200		2.5635	2,585.6900	2.5857	0.865	0	0	0
2020/03/05	2032	06/08/2020	9.47	Call	Bond Future	2,770.0000		2.7700	2,727.7500	2.7277	(1.525)	0	0	0
2020/03/05	2032	06/08/2020	9.47	Put	Bond Future	2,502.6000		2.5026	2,524.2700	2.5243	0.866	0	0	0
2020/03/05	2032	05/11/2020	9.61	Put	Bond Future	2,849.6700		2.8497	2,872.5800	2.8726	0.804	0	0	0
2020/03/05	2032	05/11/2020	10.99	Call	Bond Future	9,571.4300		9.5714	9,511.4000	9.5114	(0.627)	0	0	0
2020/03/05	2032	05/11/2020	9.44	Put	Bond Future	3,368.0800		3.3681	3,394.6300	3.3946	0.788	0	0	0
2020/03/05	2032	05/11/2020	11.08	Call	Bond Future	9,997.8300		9.9978	9,937.2100	9.9372	(0.606)	0	0	0
2020/03/05	2032	05/11/2020	9.77	Put	Bond Future	2,421.3300		2.4213	2,441.0800	2.4411	0.816	0	0	0
2020/03/05	2032	05/11/2020			Bond Future	9.5081		92.2754	9.5181	92.2105	0.106	0.0000	0.0000	0
2020/03/05	2032	05/11/2020	10.99	Put	Bond Future	647.5100		0.6475	652.4200	0.6524	0.758	0	0	3,000
2020/03/05	2032	05/11/2020	9.76	Call	Bond Future	4,053.9400		4.0539	4,008.9300	4.0089	(1.110)	0	0	0
2020/03/05	2032	05/11/2020	9.76	Put	Bond Future	2,446.4500		2.4465	2,466.3800	2.4664	0.815	0	0	0
2020/03/05	2032	05/11/2020	9.11	Call	Bond Future	1,953.7400		1.9537	1,923.0400	1.9230	(1.571)	0	0	3,000
2020/03/05	2032	05/11/2020	9.61	Call	Bond Future	3,504.7400		3.5047	3,462.7100	3.4627	(1.199)	0	0	3,000
2020/03/05	2032	05/11/2020	9.44	Call	Bond Future	2,927.0300		2.9270	2,888.6400	2.8886	(1.312)	0	0	1,000
2020/03/05	2032	05/11/2020	11.08	Put	Bond Future	571.3200		0.5713	575.6400	0.5756	0.756	0	0	1,000
2020/03/05	2032	05/11/2020	9.77	Call	Bond Future	4,091.8200		4.0918	4,046.6300	4.0466	(1.104)	0	0	0
2020/03/05	2032	05/11/2020	9.11	Put	Bond Future	4,574.4500		4.5744	4,608.6900	4.6087	0.749	0	0	0
2020/03/05	2032	05/11/2020	8.94	Put	Bond Future	5,307.6000		5.3076	5,345.9800	5.3460	0.723	0	0	0
2020/03/05	2032	05/11/2020	8.94	Call	Bond Future	1,536.6400		1.5366	1,510.0800	1.5101	(1.728)	0	0	1,000
2020/03/05	2032	05/11/2020	9.75	Call	Bond Future	4,016.2100		4.0162	3,971.3900	3.9714	(1.116)	0	0	0
2020/03/05	2032	05/11/2020	9.75	Put	Bond Future	2,471.7900		2.4718	2,491.9100	2.4919	0.814	0	0	0
2020/03/05	2032	04/02/2021	10.82	Put	Bond Future	1,362.2900		1.3623	1,372.0300	1.3720	0.715	0	0	800
2020/03/05	2032	04/02/2021	9.29	Call	Bond Future	2,840.8200		2.8408	2,806.6800	2.8067	(1.202)	0	0	800
2020/03/05	2032	04/02/2021	9.63	Call	Bond Future	3,893.2300		3.8932	3,852.7600	3.8528	(1.039)	0	0	0
2020/03/05	2032	04/02/2021			Bond Future	9.5928		93.9046	9.6032	93.8386	0.109	0.0000	0.0000	0
2020/03/05	2032	04/02/2021	8.79	Put	Bond Future	6,898.7200		6.8987	6,940.4500	6.9404	0.605	0	0	0
2020/03/05	2032	04/02/2021	8.79	Call	Bond Future	1,615.8700		1.6159	1,591.6300	1.5916	(1.500)	0	0	800

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/05	2032	04/02/2021	9.61	Call	Bond Future	3,827.0100	3.8270	3,786.9000	3.7869	(1.048)	0	0	0
2020/03/05	2032	04/02/2021	9.61	Put	Bond Future	3,718.0900	3.7181	3,743.9500	3.7439	0.696	0	0	0
2020/03/05	2032	04/02/2021	10.82	Call	Bond Future	8,703.7200	8.7037	8,647.4900	8.6475	(0.646)	0	0	0
2020/03/05	2032	04/02/2021	9.29	Put	Bond Future	4,786.2800	4.7863	4,818.1100	4.8181	0.665	0	0	0
2020/03/05	2032	04/02/2021	9.63	Put	Bond Future	3,657.9700	3.6580	3,683.4700	3.6835	0.697	0	0	0
2020/03/05	2032	04/02/2021	9.62	Call	Bond Future	3,860.2300	3.8602	3,819.9400	3.8199	(1.044)	0	0	0
2020/03/05	2032	04/02/2021	9.62	Put	Bond Future	3,688.1100	3.6881	3,713.7900	3.7138	0.696	0	0	0
2020/03/05	2033	07/05/2020			Bond Future	100.7206	100.7206	100.9450	100.9450	0.223	0.0000	0.0000	6,960
2020/03/05	2033	06/08/2020			Bond Future	102.5410	102.5410	102.7695	102.7695	0.223	0.0000	0.0000	0
2020/03/05	2033	05/11/2020			Bond Future	103.1357	103.1357	103.3682	103.3682	0.226	0.0000	0.0000	0
2020/03/05	2033	04/02/2021			Bond Future	104.9810	104.9810	105.2180	105.2180	0.226	0.0000	0.0000	0
2020/03/05	2037	07/05/2020	9.60	Put	Bond Future	3,605.9100	3.6059	3,643.4300	3.6434	1.041	0	0	0
2020/03/05	2037	07/05/2020	9.59	Call	Bond Future	730.8700	0.7309	701.0700	0.7011	(4.077)	0	0	0
2020/03/05	2037	07/05/2020	9.70	Put	Bond Future	3,091.8600	3.0919	3,123.9300	3.1239	1.037	0	0	0
2020/03/05	2037	07/05/2020			Bond Future	9.9802	90.4356	9.9895	90.3678	0.093	0.0000	0.0000	72,735
2020/03/05	2037	07/05/2020	9.60	Call	Bond Future	753.3900	0.7534	723.0500	0.7231	(4.027)	0	0	0
2020/03/05	2037	07/05/2020	9.59	Put	Bond Future	3,660.2700	3.6603	3,698.3300	3.6983	1.040	0	0	0
2020/03/05	2037	07/05/2020	9.70	Call	Bond Future	1,002.8800	1.0029	967.0900	0.9671	(3.569)	0	0	7,500
2020/03/05	2037	07/05/2020	9.61	Call	Bond Future	776.3600	0.7764	745.4600	0.7455	(3.980)	0	0	0
2020/03/05	2037	07/05/2020	9.61	Put	Bond Future	3,552.0900	3.5521	3,589.0500	3.5890	1.041	0	0	0
2020/03/05	2037	07/05/2020	10.00	Put	Bond Future	1,870.9900	1.8710	1,888.3500	1.8884	0.928	0	0	0
2020/03/05	2037	07/05/2020	10.00	Call	Bond Future	2,015.8400	2.0158	1,965.3400	1.9653	(2.505)	0	0	7,500
2020/03/05	2037	06/08/2020	9.88	Put	Bond Future	3,711.4500	3.7114	3,740.6100	3.7406	0.786	0	0	0
2020/03/05	2037	06/08/2020			Bond Future	10.0678	87.7881	10.0774	87.7190	0.095	0.0000	0.0000	300
2020/03/05	2037	06/08/2020	9.87	Call	Bond Future	2,309.0100	2.3090	2,269.3200	2.2693	(1.719)	0	0	0
2020/03/05	2037	06/08/2020	9.87	Put	Bond Future	3,751.9300	3.7519	3,781.3900	3.7814	0.785	0	0	0
2020/03/05	2037	06/08/2020	9.88	Call	Bond Future	2,342.3500	2.3424	2,302.3600	2.3024	(1.707)	0	0	0
2020/03/05	2037	06/08/2020	9.86	Call	Bond Future	2,275.9300	2.2759	2,236.5400	2.2365	(1.731)	0	0	0
2020/03/05	2037	06/08/2020	9.86	Put	Bond Future	3,792.7500	3.7927	3,822.5100	3.8225	0.785	0	0	0
2020/03/05	2037	05/11/2020	10.18	Call	Bond Future	3,749.4900	3.7495	3,705.0500	3.7050	(1.185)	0	0	0
2020/03/05	2037	05/11/2020	10.17	Put	Bond Future	3,583.8200	3.5838	3,609.7800	3.6098	0.724	0	0	0
2020/03/05	2037	05/11/2020			Bond Future	10.1519	89.3220	10.1618	89.2519	0.097	0.0000	0.0000	0
2020/03/05	2037	05/11/2020	10.19	Call	Bond Future	3,786.7400	3.7867	3,742.0800	3.7421	(1.179)	0	0	0
2020/03/05	2037	05/11/2020	10.19	Put	Bond Future	3,516.9400	3.5169	3,542.4600	3.5425	0.726	0	0	0
2020/03/05	2037	05/11/2020	10.17	Call	Bond Future	3,712.1100	3.7121	3,667.8900	3.6679	(1.191)	0	0	0
2020/03/05	2037	05/11/2020	10.18	Put	Bond Future	3,550.4000	3.5504	3,576.1400	3.5761	0.725	0	0	0
2020/03/05	2037	04/02/2021	10.27	Call	Bond Future	4,401.3500	4.4013	4,357.1600	4.3572	(1.004)	0	0	0
2020/03/05	2037	04/02/2021	10.28	Put	Bond Future	4,177.7100	4.1777	4,204.6000	4.2046	0.644	0	0	0
2020/03/05	2037	04/02/2021			Bond Future	10.2427	86.6419	10.2529	86.5707	0.100	0.0000	0.0000	0
2020/03/05	2037	04/02/2021	10.27	Put	Bond Future	4,211.0000	4.2110	4,238.0800	4.2381	0.643	0	0	0
2020/03/05	2037	04/02/2021	10.28	Call	Bond Future	4,437.6300	4.4376	4,393.2500	4.3932	(1.000)	0	0	0
2020/03/05	2037	04/02/2021	10.29	Call	Bond Future	4,474.0400	4.4740	4,429.4800	4.4295	(0.996)	0	0	0
2020/03/05	2037	04/02/2021	10.29	Put	Bond Future	4,144.6400	4.1446	4,171.3500	4.1713	0.644	0	0	0
2020/03/05	2038	07/05/2020			Bond Future	117.6895	117.6895	116.7028	116.7028	(0.838)	0.0000	0.0000	10,897
2020/03/05	2038	06/08/2020			Bond Future	118.1217	118.1217	117.1171	117.1171	(0.850)	0.0000	0.0000	0

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2020/03/05	2038	05/11/2020			Bond Future	120.2137	120.2137	119.1915	119.1915	(0.850)	0.0000	0.0000	0
2020/03/05	2038	04/02/2021			Bond Future	120.6444	120.6444	119.6043	119.6043	(0.862)	0.0000	0.0000	0
2020/03/05	2040	07/05/2020	9.74	Call	Bond Future	918.0500	0.9181	894.7900	0.8948	(2.534)	0	0	0
2020/03/05	2040	07/05/2020	9.75	Put	Bond Future	3,641.7100	3.6417	3,650.9200	3.6509	0.253	0	0	0
2020/03/05	2040	07/05/2020	9.85	Put	Bond Future	3,115.3700	3.1154	3,121.2700	3.1213	0.189	0	0	0
2020/03/05	2040	07/05/2020			Bond Future	10.0849	93.2830	10.0890	93.2502	0.041	0.0000	0.0000	47,757
2020/03/05	2040	07/05/2020	9.74	Put	Bond Future	3,697.7400	3.6977	3,707.2900	3.7073	0.258	0	0	0
2020/03/05	2040	07/05/2020	9.75	Call	Bond Future	944.5000	0.9445	920.9000	0.9209	(2.499)	0	0	0
2020/03/05	2040	07/05/2020	10.00	Put	Bond Future	2,434.4000	2.4344	2,435.9900	2.4360	0.065	0	0	0
2020/03/05	2040	07/05/2020	10.00	Call	Bond Future	1,762.6800	1.7627	1,731.4600	1.7315	(1.771)	0	0	2,640
2020/03/05	2040	07/05/2020	9.50	Put	Bond Future	5,212.2400	5.2122	5,230.2500	5.2302	0.346	0	0	0
2020/03/05	2040	07/05/2020	9.50	Call	Bond Future	418.1100	0.4181	403.3100	0.4033	(3.540)	0	0	2,640
2020/03/05	2040	07/05/2020	9.73	Call	Bond Future	891.9300	0.8919	869.0100	0.8690	(2.570)	0	0	0
2020/03/05	2040	07/05/2020	9.85	Call	Bond Future	1,236.7600	1.2368	1,209.8500	1.2098	(2.176)	0	0	7,500
2020/03/05	2040	07/05/2020	9.73	Put	Bond Future	3,754.2200	3.7542	3,764.1100	3.7641	0.263	0	0	0
2020/03/05	2040	07/05/2020	10.15	Put	Bond Future	1,860.0600	1.8601	1,858.4300	1.8584	(0.088)	0	0	0
2020/03/05	2040	07/05/2020	10.15	Call	Bond Future	2,370.5400	2.3705	2,336.1000	2.3361	(1.453)	0	0	7,500
2020/03/05	2040	06/08/2020	10.03	Call	Bond Future	2,699.8700	2.6999	2,674.1600	2.6742	(0.952)	0	0	0
2020/03/05	2040	06/08/2020	10.04	Call	Bond Future	2,736.6100	2.7366	2,710.7600	2.7108	(0.945)	0	0	0
2020/03/05	2040	06/08/2020	10.02	Put	Bond Future	3,852.4400	3.8524	3,860.2000	3.8602	0.201	0	0	0
2020/03/05	2040	06/08/2020			Bond Future	10.1719	90.4356	10.1762	90.4023	0.042	0.0000	0.0000	600
2020/03/05	2040	06/08/2020	10.04	Put	Bond Future	3,767.6800	3.7677	3,775.1400	3.7751	0.198	0	0	0
2020/03/05	2040	06/08/2020	10.02	Call	Bond Future	2,663.3900	2.6634	2,637.8400	2.6378	(0.959)	0	0	0
2020/03/05	2040	06/08/2020	10.79	Put	Bond Future	1,562.0900	1.5621	1,561.9400	1.5619	(0.010)	0	0	800
2020/03/05	2040	06/08/2020	9.57	Put	Bond Future	6,129.0600	6.1291	6,144.7900	6.1448	0.257	0	0	0
2020/03/05	2040	06/08/2020	10.03	Put	Bond Future	3,809.8800	3.8099	3,817.4800	3.8175	0.199	0	0	0
2020/03/05	2040	06/08/2020	10.79	Call	Bond Future	6,156.2300	6.1562	6,122.7700	6.1228	(0.544)	0	0	0
2020/03/05	2040	06/08/2020	9.57	Call	Bond Future	1,268.4500	1.2684	1,250.8700	1.2509	(1.386)	0	0	800
2020/03/05	2040	06/08/2020	10.07	Put	Bond Future	3,643.2800	3.6433	3,650.3000	3.6503	0.193	0	0	0
2020/03/05	2040	06/08/2020	10.07	Call	Bond Future	2,848.3700	2.8484	2,822.0800	2.8221	(0.923)	0	0	800
2020/03/05	2040	05/11/2020	10.23	Call	Bond Future	3,750.5800	3.7506	3,725.4800	3.7255	(0.669)	0	0	2,000
2020/03/05	2040	05/11/2020	11.70	Put	Bond Future	906.8700	0.9069	906.7600	0.9068	(0.012)	0	0	2,000
2020/03/05	2040	05/11/2020	10.00	Call	Bond Future	2,892.9000	2.8929	2,870.6000	2.8706	(0.771)	0	0	2,000
2020/03/05	2040	05/11/2020	9.50	Call	Bond Future	1,418.3500	1.4184	1,403.2000	1.4032	(1.068)	0	0	2,000
2020/03/05	2040	05/11/2020	10.30	Call	Bond Future	4,029.2700	4.0293	4,003.4100	4.0034	(0.642)	0	0	0
2020/03/05	2040	05/11/2020			Bond Future	10.2554	92.0158	10.2598	91.9821	0.043	0.0000	0.0000	0
2020/03/05	2040	05/11/2020	10.23	Put	Bond Future	3,944.6300	3.9446	3,953.2700	3.9533	0.219	0	0	0
2020/03/05	2040	05/11/2020	9.73	Put	Bond Future	6,183.5600	6.1836	6,198.7300	6.1987	0.245	0	0	0
2020/03/05	2040	05/11/2020	9.73	Call	Bond Future	2,025.8300	2.0258	2,007.2600	2.0073	(0.917)	0	0	2,000
2020/03/05	2040	05/11/2020	10.30	Put	Bond Future	3,689.5000	3.6895	3,697.3800	3.6974	0.214	0	0	0
2020/03/05	2040	05/11/2020	11.70	Call	Bond Future	10,942.9600	10.9430	10,909.1100	10.9091	(0.309)	0	0	0
2020/03/05	2040	05/11/2020	10.00	Put	Bond Future	4,876.8800	4.8769	4,888.3200	4.8883	0.235	0	0	0
2020/03/05	2040	05/11/2020	9.50	Put	Bond Future	7,492.0500	7.4921	7,510.6400	7.5106	0.248	0	0	0
2020/03/05	2040	05/11/2020	10.31	Call	Bond Future	4,069.7800	4.0698	4,043.8100	4.0438	(0.638)	0	0	0
2020/03/05	2040	05/11/2020	10.32	Put	Bond Future	3,618.8100	3.6188	3,626.4700	3.6265	0.212	0	0	0
2020/03/05	2040	05/11/2020	11.50	Call	Bond Future	9,918.6200	9.9186	9,885.1600	9.8852	(0.337)	0	0	0
2020/03/05	2040	05/11/2020	11.50	Put	Bond Future	1,160.9100	1.1609	1,161.1900	1.1612	0.024	0	0	2,000

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2020/03/05	2040	05/11/2020	10.31	Put	Bond Future	3,654.1600	3.6542	3,661.9300	3.6619	0.213	0	0	0
2020/03/05	2040	05/11/2020	10.32	Call	Bond Future	4,110.1800	4.1102	4,084.1000	4.0841	(0.635)	0	0	0
2020/03/05	2040	04/02/2021	9.57	Put	Bond Future	8,257.5000	8.2575	8,275.1200	8.2751	0.213	0	0	0
2020/03/05	2040	04/02/2021	10.07	Put	Bond Future	5,733.1400	5.7331	5,745.2000	5.7452	0.210	0	0	0
2020/03/05	2040	04/02/2021	10.42	Put	Bond Future	4,366.0500	4.3661	4,374.7800	4.3748	0.200	0	0	0
2020/03/05	2040	04/02/2021			Bond Future	10.3453	89.1328	10.3498	89.0985	0.044	0.0000	0.0000	0
2020/03/05	2040	04/02/2021	11.74	Call	Bond Future	11,052.3700	11.0524	11,019.5300	11.0195	(0.297)	0	0	0
2020/03/05	2040	04/02/2021	11.74	Put	Bond Future	1,477.1100	1.4771	1,478.5300	1.4785	0.096	0	0	800
2020/03/05	2040	04/02/2021	10.07	Call	Bond Future	3,625.8900	3.6259	3,603.6900	3.6037	(0.612)	0	0	800
2020/03/05	2040	04/02/2021	10.41	Call	Bond Future	4,885.3000	4.8853	4,859.8600	4.8599	(0.521)	0	0	0
2020/03/05	2040	04/02/2021	10.41	Put	Bond Future	4,400.8400	4.4008	4,409.6600	4.4097	0.200	0	0	0
2020/03/05	2040	04/02/2021	9.57	Call	Bond Future	2,116.9400	2.1169	2,100.3000	2.1003	(0.786)	0	0	800
2020/03/05	2040	04/02/2021	10.42	Call	Bond Future	4,924.9700	4.9250	4,899.4400	4.8994	(0.518)	0	0	0
2020/03/05	2040	04/02/2021	10.40	Call	Bond Future	4,846.1100	4.8461	4,820.7500	4.8207	(0.523)	0	0	0
2020/03/05	2040	04/02/2021	10.40	Put	Bond Future	4,436.2100	4.4362	4,445.1100	4.4451	0.201	0	0	0
2020/03/05	2044	07/05/2020	9.81	Call	Bond Future	925.4000	0.9254	890.0200	0.8900	(3.823)	0	0	0
2020/03/05	2044	07/05/2020	9.79	Put	Bond Future	3,975.5700	3.9756	4,015.3300	4.0153	1.000	0	0	0
2020/03/05	2044	07/05/2020	9.45	Put	Bond Future	6,317.5700	6.3176	6,375.7100	6.3757	0.920	0	0	0
2020/03/05	2044	07/05/2020	9.97	Put	Bond Future	3,013.4600	3.0135	3,042.8500	3.0429	0.975	0	0	0
2020/03/05	2044	07/05/2020	9.33	Call	Bond Future	171.5800	0.1716	160.2600	0.1603	(6.598)	0	0	100
2020/03/05	2044	07/05/2020	9.98	Call	Bond Future	1,443.0300	1.4430	1,397.9000	1.3979	(3.127)	0	0	100
2020/03/05	2044	07/05/2020	9.26	Call	Bond Future	128.9500	0.1289	119.8400	0.1198	(7.065)	0	0	556
2020/03/05	2044	07/05/2020			Bond Future	10.1686	89.8017	10.1779	89.7277	0.091	0.0000	0.0000	78,346
2020/03/05	2044	07/05/2020	9.81	Put	Bond Future	3,859.0400	3.8590	3,897.6300	3.8976	1.000	0	0	0
2020/03/05	2044	07/05/2020	9.79	Call	Bond Future	873.5000	0.8735	839.2900	0.8393	(3.916)	0	0	0
2020/03/05	2044	07/05/2020	10.81	Call	Bond Future	5,495.8400	5.4958	5,423.3800	5.4234	(1.318)	0	0	0
2020/03/05	2044	07/05/2020	10.81	Put	Bond Future	629.9100	0.6299	631.4200	0.6314	0.240	0	0	129
2020/03/05	2044	07/05/2020	9.33	Put	Bond Future	7,295.5400	7.2955	7,358.1900	7.3582	0.859	0	0	0
2020/03/05	2044	07/05/2020	9.80	Put	Bond Future	3,916.9400	3.9169	3,956.1200	3.9561	1.000	0	0	0
2020/03/05	2044	07/05/2020	9.45	Call	Bond Future	270.7300	0.2707	254.9000	0.2549	(5.847)	0	0	129
2020/03/05	2044	07/05/2020	9.97	Call	Bond Future	1,408.8300	1.4088	1,364.2500	1.3643	(3.164)	0	0	129
2020/03/05	2044	07/05/2020	9.98	Put	Bond Future	2,965.6700	2.9657	2,994.5100	2.9945	0.972	0	0	0
2020/03/05	2044	07/05/2020	11.09	Call	Bond Future	7,210.9600	7.2110	7,136.1600	7.1362	(1.037)	0	0	0
2020/03/05	2044	07/05/2020	9.26	Put	Bond Future	7,890.6500	7.8907	7,955.5100	7.9555	0.822	0	0	0
2020/03/05	2044	07/05/2020	9.91	Put	Bond Future	3,312.6700	3.3127	3,345.4400	3.3454	0.989	0	0	0
2020/03/05	2044	07/05/2020	9.80	Call	Bond Future	899.1500	0.8992	864.3600	0.8644	(3.869)	0	0	0
2020/03/05	2044	07/05/2020	11.09	Put	Bond Future	362.8800	0.3629	362.0500	0.3620	(0.229)	0	0	100
2020/03/05	2044	07/05/2020	9.91	Call	Bond Future	1,213.4900	1.2135	1,172.2900	1.1723	(3.395)	0	0	556
2020/03/05	2044	07/05/2020	11.02	Call	Bond Future	6,777.5400	6.7775	6,703.1300	6.7031	(1.098)	0	0	0
2020/03/05	2044	07/05/2020	11.02	Put	Bond Future	417.3300	0.4173	416.8900	0.4169	(0.105)	0	0	556
2020/03/05	2044	06/08/2020	9.98	Call	Bond Future	2,211.8600	2.2119	2,171.3100	2.1713	(1.833)	0	0	602
2020/03/05	2044	06/08/2020	11.09	Put	Bond Future	1,181.6500	1.1817	1,189.7800	1.1898	0.688	0	0	602
2020/03/05	2044	06/08/2020	9.01	Call	Bond Future	305.0400	0.3050	294.3300	0.2943	(3.511)	0	0	140
2020/03/05	2044	06/08/2020	9.66	Call	Bond Future	1,252.4100	1.2524	1,223.3400	1.2233	(2.321)	0	0	140
2020/03/05	2044	06/08/2020	9.88	Call	Bond Future	1,879.5500	1.8796	1,842.5100	1.8425	(1.971)	0	0	0
2020/03/05	2044	06/08/2020			Bond Future	10.2537	87.0175	10.2633	86.9423	0.094	0.0000	0.0000	500
2020/03/05	2044	06/08/2020	9.36	Put	Bond Future	8,177.9200	8.1779	8,233.9400	8.2339	0.685	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
2020/03/05	2044	06/08/2020	9.36	Call	Bond Future	671.5600	0.6716	652.3700	0.6524	(2.858)	0	0	602
2020/03/05	2044	06/08/2020	9.98	Put	Bond Future	4,402.3500	4.4024	4,437.0100	4.4370	0.787	0	0	0
2020/03/05	2044	06/08/2020	9.86	Call	Bond Future	1,816.5700	1.8166	1,780.2500	1.7803	(1.999)	0	0	0
2020/03/05	2044	06/08/2020	9.86	Put	Bond Future	4,996.7700	4.9968	5,035.6600	5.0357	0.778	0	0	0
2020/03/05	2044	06/08/2020	11.09	Call	Bond Future	7,345.1400	7.3451	7,278.0600	7.2781	(0.913)	0	0	0
2020/03/05	2044	06/08/2020	9.01	Put	Bond Future	11,046.1800	11.0462	11,110.6800	11.1107	0.584	0	0	0
2020/03/05	2044	06/08/2020	9.66	Put	Bond Future	6,123.1200	6.1231	6,169.2600	6.1693	0.754	0	0	0
2020/03/05	2044	06/08/2020	9.88	Put	Bond Future	4,893.5400	4.8935	4,931.7100	4.9317	0.780	0	0	0
2020/03/05	2044	06/08/2020	10.93	Call	Bond Future	6,472.7400	6.4727	6,407.9600	6.4080	(1.001)	0	0	0
2020/03/05	2044	06/08/2020	10.93	Put	Bond Future	1,430.0000	1.4300	1,440.4300	1.4404	0.729	0	0	140
2020/03/05	2044	06/08/2020	9.87	Call	Bond Future	1,847.8100	1.8478	1,811.1300	1.8111	(1.985)	0	0	0
2020/03/05	2044	06/08/2020	9.87	Put	Bond Future	4,944.8400	4.9448	4,983.3700	4.9834	0.779	0	0	0
2020/03/05	2044	05/11/2020	11.06	Put	Bond Future	1,955.8600	1.9559	1,970.2100	1.9702	0.734	0	0	525
2020/03/05	2044	05/11/2020	11.43	Call	Bond Future	9,211.6600	9.2117	9,144.8600	9.1449	(0.725)	0	0	0
2020/03/05	2044	05/11/2020	9.72	Put	Bond Future	6,816.6300	6.8166	6,862.0000	6.8620	0.666	0	0	0
2020/03/05	2044	05/11/2020	9.97	Call	Bond Future	2,594.2300	2.5942	2,556.0000	2.5560	(1.474)	0	0	568
2020/03/05	2044	05/11/2020	9.29	Put	Bond Future	9,680.6400	9.6806	9,737.4300	9.7374	0.587	0	0	0
2020/03/05	2044	05/11/2020	9.96	Put	Bond Future	5,544.7300	5.5447	5,583.2600	5.5833	0.695	0	0	0
2020/03/05	2044	05/11/2020	10.36	Call	Bond Future	4,035.2500	4.0352	3,986.8400	3.9868	(1.200)	0	0	0
2020/03/05	2044	05/11/2020			Bond Future	10.3351	88.5380	10.3450	88.4615	0.096	0.0000	0.0000	0
2020/03/05	2044	05/11/2020	9.72	Call	Bond Future	1,833.2200	1.8332	1,802.1100	1.8021	(1.697)	0	0	1,815
2020/03/05	2044	05/11/2020	9.97	Put	Bond Future	5,496.1100	5.4961	5,534.3600	5.5344	0.696	0	0	0
2020/03/05	2044	05/11/2020	9.96	Call	Bond Future	2,561.1000	2.5611	2,523.1500	2.5231	(1.482)	0	0	0
2020/03/05	2044	05/11/2020	11.38	Call	Bond Future	8,944.8200	8.9448	8,878.5500	8.8786	(0.741)	0	0	0
2020/03/05	2044	05/11/2020	11.38	Put	Bond Future	1,459.7100	1.4597	1,469.9200	1.4699	0.699	0	0	568
2020/03/05	2044	05/11/2020	10.34	Call	Bond Future	3,955.0400	3.9550	3,907.1100	3.9071	(1.212)	0	0	0
2020/03/05	2044	05/11/2020	10.34	Put	Bond Future	3,917.3200	3.9173	3,945.8700	3.9459	0.729	0	0	0
2020/03/05	2044	05/11/2020	11.06	Call	Bond Future	7,269.2200	7.2692	7,207.0900	7.2071	(0.855)	0	0	0
2020/03/05	2044	05/11/2020	10.04	Put	Bond Future	5,164.5800	5.1646	5,200.8900	5.2009	0.703	0	0	0
2020/03/05	2044	05/11/2020	11.17	Put	Bond Future	1,765.9900	1.7660	1,778.7700	1.7788	0.724	0	0	1,815
2020/03/05	2044	05/11/2020	11.43	Put	Bond Future	1,396.2100	1.3962	1,405.8900	1.4059	0.693	0	0	1,815
2020/03/05	2044	05/11/2020	8.87	Put	Bond Future	13,129.4500	13.1294	13,194.6200	13.1946	0.496	0	0	0
2020/03/05	2044	05/11/2020	9.29	Call	Bond Future	925.0300	0.9250	905.3400	0.9053	(2.129)	0	0	568
2020/03/05	2044	05/11/2020	10.36	Put	Bond Future	3,843.2500	3.8432	3,871.3200	3.8713	0.730	0	0	0
2020/03/05	2044	05/11/2020	10.04	Call	Bond Future	2,831.5000	2.8315	2,791.3300	2.7913	(1.419)	0	0	525
2020/03/05	2044	05/11/2020	9.34	Put	Bond Future	9,306.6500	9.3066	9,362.2700	9.3623	0.598	0	0	0
2020/03/05	2044	05/11/2020	9.34	Call	Bond Future	1,002.6400	1.0026	981.7800	0.9818	(2.081)	0	0	525
2020/03/05	2044	05/11/2020	11.17	Call	Bond Future	7,837.3000	7.8373	7,773.6000	7.7736	(0.813)	0	0	0
2020/03/05	2044	05/11/2020	8.87	Call	Bond Future	438.2200	0.4382	426.9100	0.4269	(2.581)	0	0	1,815
2020/03/05	2044	05/11/2020	10.02	Put	Bond Future	5,257.9100	5.2579	5,294.7700	5.2948	0.701	0	0	0
2020/03/05	2044	05/11/2020	10.02	Call	Bond Future	2,762.9300	2.7629	2,723.3100	2.7233	(1.434)	0	0	1,815
2020/03/05	2044	05/11/2020	10.35	Call	Bond Future	3,995.0600	3.9951	3,946.8800	3.9469	(1.206)	0	0	0
2020/03/05	2044	05/11/2020	10.35	Put	Bond Future	3,880.1400	3.8801	3,908.4400	3.9084	0.729	0	0	0
2020/03/05	2044	04/02/2021	10.04	Put	Bond Future	6,346.5300	6.3465	6,384.5100	6.3845	0.598	0	0	0
2020/03/05	2044	04/02/2021	10.37	Call	Bond Future	4,527.3400	4.5273	4,480.5200	4.4805	(1.034)	0	0	0
2020/03/05	2044	04/02/2021	10.35	Put	Bond Future	5,007.5200	5.0075	5,038.7900	5.0388	0.624	0	0	0
2020/03/05	2044	04/02/2021			Bond Future	10.4227	85.7187	10.4329	85.6411	0.098	0.0000	0.0000	0
2020/03/05	2044	04/02/2021	10.37	Put	Bond Future	4,929.8900	4.9299	4,960.7500	4.9607	0.626	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
2020/03/05	2044	04/02/2021	10.35	Call	Bond Future	4,451.2600	4.4513	4,404.8500	4.4049	(1.043)	0	0	0
2020/03/05	2044	04/02/2021	10.04	Call	Bond Future	3,348.0400	3.3480	3,308.3400	3.3083	(1.186)	0	0	0
2020/03/05	2044	04/02/2021	10.84	Call	Bond Future	6,476.4200	6.4764	6,420.8200	6.4208	(0.858)	0	0	0
2020/03/05	2044	04/02/2021	10.36	Put	Bond Future	4,968.5800	4.9686	4,999.6400	4.9996	0.625	0	0	0
2020/03/05	2044	04/02/2021	10.84	Put	Bond Future	3,394.6500	3.3946	3,416.7300	3.4167	0.650	0	0	405
2020/03/05	2044	04/02/2021	10.29	Call	Bond Future	4,226.2000	4.2262	4,181.0400	4.1810	(1.069)	0	0	0
2020/03/05	2044	04/02/2021	10.29	Put	Bond Future	5,246.3600	5.2464	5,278.8800	5.2789	0.620	0	0	405
2020/03/05	2044	04/02/2021	9.66	Put	Bond Future	8,360.1100	8.3601	8,406.8800	8.4069	0.559	0	0	0
2020/03/05	2044	04/02/2021	9.66	Call	Bond Future	2,208.1300	2.2081	2,177.2200	2.1772	(1.400)	0	0	405
2020/03/05	2044	04/02/2021	10.36	Call	Bond Future	4,489.2300	4.4892	4,442.6100	4.4426	(1.038)	0	0	0
2020/03/05	2046	07/05/2020			Bond Future	106.4536	106.4536	106.8341	106.8341	0.357	0.0000	0.0000	14,000
2020/03/05	2046	06/08/2020			Bond Future	108.3777	108.3777	108.7652	108.7652	0.358	0.0000	0.0000	0
2020/03/05	2046	05/11/2020			Bond Future	108.5007	108.5007	108.8952	108.8952	0.364	0.0000	0.0000	0
2020/03/05	2046	04/02/2021			Bond Future	110.4419	110.4419	110.8436	110.8436	0.364	0.0000	0.0000	0
2020/03/05	2050	07/05/2020			Bond Future	110.4223	110.4223	110.8529	110.8529	0.390	0.0000	0.0000	12,808
2020/03/05	2050	06/08/2020			Bond Future	110.5370	110.5370	110.9754	110.9754	0.397	0.0000	0.0000	0
2020/03/05	2050	05/11/2020			Bond Future	112.4949	112.4949	112.9412	112.9412	0.397	0.0000	0.0000	0
2020/03/05	2050	04/02/2021			Bond Future	112.5863	112.5863	113.0409	113.0409	0.404	0.0000	0.0000	0
2020/03/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	AL37	07/05/2020			Index Future	710.3960	710.3960	709.9180	709.9180	(0.067)	0.0000	0.0000	0
2020/03/05	AL37	06/08/2020			Index Future	722.9250	722.9250	722.4380	722.4380	(0.067)	0.0000	0.0000	0
2020/03/05	AL37	05/11/2020			Index Future	735.7010	735.7010	735.2070	735.2070	(0.067)	0.0000	0.0000	0
2020/03/05	AL37	04/02/2021			Index Future	748.7010	748.7010	748.2000	748.2000	(0.067)	0.0000	0.0000	0
2020/03/05	AL7T	07/05/2020			Index Future	815.2540	815.2540	815.5130	815.5130	0.032	0.0000	0.0000	0
2020/03/05	AL7T	06/08/2020			Index Future	829.6320	829.6320	829.8960	829.8960	0.032	0.0000	0.0000	0
2020/03/05	AL7T	05/11/2020			Index Future	844.2950	844.2950	844.5640	844.5640	0.032	0.0000	0.0000	0
2020/03/05	AL7T	04/02/2021			Index Future	859.2140	859.2140	859.4890	859.4890	0.032	0.0000	0.0000	0
2020/03/05	ALBI	07/05/2020			Index Future	724.1680	724.1680	723.8080	723.8080	(0.050)	0.0000	0.0000	222
2020/03/05	ALBI	06/08/2020			Index Future	736.9400	736.9400	736.5730	736.5730	(0.050)	0.0000	0.0000	0
2020/03/05	ALBI	05/11/2020			Index Future	749.9640	749.9640	749.5920	749.5920	(0.050)	0.0000	0.0000	0
2020/03/05	ALBI	04/02/2021			Index Future	763.2160	763.2160	762.8390	762.8390	(0.049)	0.0000	0.0000	0
2020/03/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/03/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/03/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/05	ES33	07/05/2020			Bond Future	10.9498	77.2521	10.9485	77.2600	(0.013)	0.0000	0.0000	350
2020/03/05	ES33	06/08/2020			Bond Future	11.0756	78.6294	11.0742	78.6374	(0.013)	0.0000	0.0000	0
2020/03/05	ES33	05/11/2020			Bond Future	11.2069	76.2127	11.2054	76.2210	(0.013)	0.0000	0.0000	0
2020/03/05	ES33	04/02/2021			Bond Future	11.3494	77.5584	11.3478	77.5670	(0.014)	0.0000	0.0000	0
2020/03/05	ES42	07/05/2020			Bond Future	11.2907	77.8856	11.2944	77.8610	0.033	0.0000	0.0000	4,919
2020/03/05	ES42	06/08/2020			Bond Future	11.4131	79.2741	11.4170	79.2492	0.034	0.0000	0.0000	0
2020/03/05	ES42	05/11/2020			Bond Future	11.5396	76.3963	11.5436	76.3711	0.035	0.0000	0.0000	0
2020/03/05	ES42	04/02/2021			Bond Future	11.6720	77.7445	11.6762	77.7190	0.036	0.0000	0.0000	0
2020/03/05	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/05	GOVI	07/05/2020			GOVI	716.0430	716.0430	715.6960	715.6960	(0.048)	0.0000	0.0000	1,176
2020/03/05	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/05	GOVI	07/05/2020	720.00	Put	GOVI	39,570.0000	3.9570	43,040.0000	4.3040	8.769	0	0	0
2020/03/05	GOVI	07/05/2020	719.98	Put	GOVI	39,370.0000	3.9370	42,840.0000	4.2840	8.814	0	0	0
2020/03/05	GOVI	07/05/2020	719.99	Put	GOVI	39,470.0000	3.9470	42,940.0000	4.2940	8.791	0	0	0
2020/03/05	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/05	GOVI	06/08/2020	728.13	Call	GOVI	5,410.0000	0.5410	1,890.0000	0.1890	(65.065)	0	0	0
2020/03/05	GOVI	06/08/2020	728.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/05	GOVI	06/08/2020			GOVI	728.6710	728.6710	728.3190	728.3190	(0.048)	0.0000	0.0000	0
2020/03/05	GOVI	06/08/2020	728.14	Call	GOVI	5,310.0000	0.5310	1,790.0000	0.1790	(66.290)	0	0	0
2020/03/05	GOVI	06/08/2020	728.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/05	GOVI	06/08/2020	728.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/05	GOVI	06/08/2020	728.12	Call	GOVI	5,510.0000	0.5510	1,990.0000	0.1990	(63.884)	0	0	0
2020/03/05	GOVI	05/11/2020	737.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/05	GOVI	05/11/2020	737.83	Call	GOVI	37,190.0000	3.7190	33,620.0000	3.3620	(9.599)	0	0	0
2020/03/05	GOVI	05/11/2020			GOVI	741.5490	741.5490	741.1920	741.1920	(0.048)	0.0000	0.0000	0
2020/03/05	GOVI	05/11/2020	737.84	Call	GOVI	37,090.0000	3.7090	33,520.0000	3.3520	(9.625)	0	0	0
2020/03/05	GOVI	05/11/2020	737.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/05	GOVI	05/11/2020	737.85	Call	GOVI	36,990.0000	3.6990	33,420.0000	3.3420	(9.651)	0	0	0
2020/03/05	GOVI	05/11/2020	737.85	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/05	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/05	GOVI	04/02/2021			GOVI	754.6530	754.6530	754.2900	754.2900	(0.048)	0.0000	0.0000	0
2020/03/05	GOVI	04/02/2021	750.95	Call	GOVI	37,030.0000	3.7030	33,400.0000	3.3400	(9.803)	0	0	0
2020/03/05	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/05	GOVI	04/02/2021	750.96	Call	GOVI	36,930.0000	3.6930	33,300.0000	3.3300	(9.829)	0	0	0

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2020/03/05	GOVI	04/02/2021	750.94	Call	GOVI	37,130.0000	3.7130	33,500.0000	3.3500	(9.776)	0	0	0
2020/03/05	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/03/05	IGOV	07/05/2020			Index Future	262.6510	262.6510	262.9120	262.9120	0.099	0.0000	0.0000	1,007
2020/03/05	IGOV	06/08/2020			Index Future	267.3480	267.3480	267.6130	267.6130	0.099	0.0000	0.0000	0
2020/03/05	IGOV	05/11/2020			Index Future	272.1350	272.1350	272.4060	272.4060	0.100	0.0000	0.0000	0
2020/03/05	IGOV	04/02/2021			Index Future	277.0060	277.0060	277.2820	277.2820	0.100	0.0000	0.0000	0
2020/03/05	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/03/05	IS02	22/06/2020			Interest Rate Swap	101.9800	101.9800	101.9800	101.9800	0.000	0.0000	0.0000	0
2020/03/05	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/03/05	IS05	17/12/2020			Interest Rate Swap	95.1600	95.1600	95.1700	95.1700	0.011	0.0000	0.0000	0
2020/03/05	IS05	16/03/2021			Interest Rate Swap	93.9900	93.9900	94.0000	94.0000	0.011	0.0000	0.0000	0
2020/03/05	IS05	15/06/2021			Interest Rate Swap	92.7400	92.7400	92.7500	92.7500	0.011	0.0000	0.0000	0
2020/03/05	IS05	21/09/2021			Interest Rate Swap	92.4600	92.4600	92.4700	92.4700	0.011	0.0000	0.0000	0
2020/03/05	IS05	21/12/2021			Interest Rate Swap	94.2600	94.2600	94.2700	94.2700	0.011	0.0000	0.0000	51
2020/03/05	IS05	15/03/2022			Interest Rate Swap	94.0600	94.0600	94.0500	94.0500	(0.011)	0.0000	0.0000	0
2020/03/05	IS05	21/06/2022			Interest Rate Swap	94.8600	94.8600	94.8500	94.8500	(0.011)	0.0000	0.0000	0
2020/03/05	IS05	20/09/2022			Interest Rate Swap	98.4500	98.4500	98.4400	98.4400	(0.010)	0.0000	0.0000	0
2020/03/05	IS05	20/12/2022			Interest Rate Swap	99.3600	99.3600	99.3600	99.3600	0.000	0.0000	0.0000	0
2020/03/05	IS05	22/03/2023			Interest Rate Swap	92.2900	92.2900	92.2800	92.2800	(0.011)	0.0000	0.0000	0
2020/03/05	IS05	20/06/2023			Interest Rate Swap	98.1000	98.1000	98.0900	98.0900	(0.010)	0.0000	0.0000	0
2020/03/05	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/03/05	IS10	17/12/2025			Interest Rate Swap	87.8000	87.8000	87.6200	87.6200	(0.205)	0.0000	0.0000	0
2020/03/05	IS10	16/03/2026			Interest Rate Swap	84.5400	84.5400	84.3300	84.3300	(0.248)	0.0000	0.0000	0
2020/03/05	IS10	15/06/2026			Interest Rate Swap	83.1100	83.1100	82.8800	82.8800	(0.277)	0.0000	0.0000	0
2020/03/05	IS10	21/09/2026			Interest Rate Swap	85.2700	85.2700	85.0300	85.0300	(0.281)	0.0000	0.0000	0
2020/03/05	IS10	21/12/2026			Interest Rate Swap	89.1700	89.1700	88.9100	88.9100	(0.292)	0.0000	0.0000	0
2020/03/05	IS10	15/03/2027			Interest Rate Swap	87.6200	87.6200	87.3400	87.3400	(0.320)	0.0000	0.0000	0
2020/03/05	IS10	21/06/2027			Interest Rate Swap	89.7400	89.7400	89.4300	89.4300	(0.345)	0.0000	0.0000	0
2020/03/05	IS10	20/09/2027			Interest Rate Swap	95.3400	95.3400	95.0100	95.0100	(0.346)	0.0000	0.0000	0
2020/03/05	IS10	20/12/2027			Interest Rate Swap	95.6900	95.6900	95.3400	95.3400	(0.366)	0.0000	0.0000	0
2020/03/05	IS10	22/03/2028			Interest Rate Swap	88.9400	88.9400	88.5600	88.5600	(0.427)	0.0000	0.0000	0
2020/03/05	IS10	20/06/2028			Interest Rate Swap	96.4200	96.4200	96.0200	96.0200	(0.415)	0.0000	0.0000	0
2020/03/05	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/03/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/03/05	R023	07/05/2020	6.91	Put	Bond Future	20.7400	0.0207	25.9100	0.0259	24.928	0	0	0
2020/03/05	R023	07/05/2020			Bond Future	6.0185	105.9375	6.0729	105.7955	0.904	0.0000	0.0000	67,917
2020/03/05	R023	07/05/2020	6.90	Call	Bond Future	2,293.5400	2.2935	2,156.8200	2.1568	(5.961)	0	0	0
2020/03/05	R023	07/05/2020	6.90	Put	Bond Future	21.3500	0.0213	26.6800	0.0267	24.965	0	0	0
2020/03/05	R023	07/05/2020	6.91	Call	Bond Future	2,318.3600	2.3184	2,181.4800	2.1815	(5.904)	0	0	0

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2020/03/05	R023	07/05/2020	6.89	Call	Bond Future	2,268.7500	2.2688	2,132.2000	2.1322	(6.019)	0	0	0
2020/03/05	R023	07/05/2020	6.89	Put	Bond Future	21.9800	0.0220	27.4800	0.0275	25.023	0	0	0
2020/03/05	R023	06/08/2020	7.26	Call	Bond Future	3,273.1800	3.2732	3,135.4600	3.1355	(4.208)	0	0	0
2020/03/05	R023	06/08/2020			Bond Future	5.8870	107.8262	5.9472	107.6817	1.023	0.0000	0.0000	0
2020/03/05	R023	06/08/2020	7.26	Put	Bond Future	40.3600	0.0404	47.1900	0.0472	16.923	0	0	0
2020/03/05	R023	06/08/2020	7.27	Call	Bond Future	3,295.1100	3.2951	3,157.2200	3.1572	(4.185)	0	0	0
2020/03/05	R023	06/08/2020	7.28	Put	Bond Future	38.0900	0.0381	44.5900	0.0446	17.065	0	0	0
2020/03/05	R023	06/08/2020	7.27	Put	Bond Future	39.2100	0.0392	45.8700	0.0459	16.985	0	0	0
2020/03/05	R023	06/08/2020	7.28	Call	Bond Future	3,317.0600	3.3171	3,179.0100	3.1790	(4.162)	0	0	0
2020/03/05	R023	05/11/2020	7.46	Put	Bond Future	32.4100	0.0324	38.0200	0.0380	17.309	0	0	0
2020/03/05	R023	05/11/2020	7.47	Put	Bond Future	31.5900	0.0316	37.0700	0.0371	17.347	0	0	0
2020/03/05	R023	05/11/2020			Bond Future	5.7424	105.7822	5.8096	105.6352	1.170	0.0000	0.0000	0
2020/03/05	R023	05/11/2020	7.46	Call	Bond Future	3,707.8700	3.7079	3,566.5300	3.5665	(3.812)	0	0	0
2020/03/05	R023	05/11/2020	7.47	Call	Bond Future	3,727.9700	3.7280	3,586.5000	3.5865	(3.795)	0	0	0
2020/03/05	R023	05/11/2020	7.45	Call	Bond Future	3,687.7900	3.6878	3,546.5800	3.5466	(3.829)	0	0	0
2020/03/05	R023	05/11/2020	7.45	Put	Bond Future	33.2400	0.0332	38.9800	0.0390	17.268	0	0	0
2020/03/05	R023	04/02/2021	6.34	Call	Bond Future	1,775.6800	1.7757	1,660.3100	1.6603	(6.497)	0	0	0
2020/03/05	R023	04/02/2021	6.32	Put	Bond Future	268.3500	0.2684	303.1200	0.3031	12.957	0	0	0
2020/03/05	R023	04/02/2021			Bond Future	5.5630	107.6504	5.6391	107.5010	1.367	0.0000	0.0000	0
2020/03/05	R023	04/02/2021	6.34	Put	Bond Future	261.9200	0.2619	295.9300	0.2959	12.985	0	0	0
2020/03/05	R023	04/02/2021	6.32	Call	Bond Future	1,743.5000	1.7435	1,628.8900	1.6289	(6.574)	0	0	0
2020/03/05	R023	04/02/2021	6.33	Put	Bond Future	265.1200	0.2651	299.5000	0.2995	12.968	0	0	0
2020/03/05	R023	04/02/2021	6.33	Call	Bond Future	1,759.5800	1.7596	1,644.5800	1.6446	(6.536)	0	0	0
2020/03/05	R035	07/05/2020	9.48	Put	Bond Future	3,203.9700	3.2040	3,212.4100	3.2124	0.263	0	0	0
2020/03/05	R035	07/05/2020	9.47	Call	Bond Future	898.2400	0.8982	875.9200	0.8759	(2.485)	0	0	0
2020/03/05	R035	07/05/2020	9.85	Call	Bond Future	2,174.3900	2.1744	2,142.3000	2.1423	(1.476)	0	0	7,500
2020/03/05	R035	07/05/2020	10.57	Put	Bond Future	384.8800	0.3849	379.9300	0.3799	(1.286)	0	0	3,530
2020/03/05	R035	07/05/2020	9.75	Call	Bond Future	1,786.4700	1.7865	1,756.3500	1.7563	(1.686)	0	0	5,000
2020/03/05	R035	07/05/2020	10.75	Put	Bond Future	262.1400	0.2621	257.7100	0.2577	(1.690)	0	0	5,000
2020/03/05	R035	07/05/2020			Bond Future	9.7854	94.7088	9.7896	94.6777	0.043	0.0000	0.0000	118,207
2020/03/05	R035	07/05/2020	9.11	Put	Bond Future	5,430.7100	5.4307	5,450.6700	5.4507	0.368	0	0	0
2020/03/05	R035	07/05/2020	9.11	Call	Bond Future	277.5900	0.2776	266.4600	0.2665	(4.010)	0	0	5,000
2020/03/05	R035	07/05/2020	9.48	Call	Bond Future	923.8400	0.9238	901.1900	0.9012	(2.452)	0	0	0
2020/03/05	R035	07/05/2020	9.47	Put	Bond Future	3,254.4100	3.2544	3,263.1800	3.2632	0.269	0	0	0
2020/03/05	R035	07/05/2020	9.85	Put	Bond Future	1,701.9300	1.7019	1,700.9300	1.7009	(0.059)	0	0	0
2020/03/05	R035	07/05/2020	9.78	Put	Bond Future	1,937.9600	1.9380	1,938.2900	1.9383	0.017	0	0	0
2020/03/05	R035	07/05/2020	10.57	Call	Bond Future	5,890.2000	5.8902	5,854.1600	5.8542	(0.612)	0	0	0
2020/03/05	R035	07/05/2020	9.75	Put	Bond Future	2,046.4200	2.0464	2,047.3900	2.0474	0.047	0	0	0
2020/03/05	R035	07/05/2020	10.75	Call	Bond Future	6,962.5400	6.9625	6,927.0200	6.9270	(0.510)	0	0	0
2020/03/05	R035	07/05/2020	9.49	Call	Bond Future	950.0200	0.9500	927.0600	0.9271	(2.417)	0	0	0
2020/03/05	R035	07/05/2020	9.49	Put	Bond Future	3,154.2000	3.1542	3,162.3300	3.1623	0.258	0	0	0
2020/03/05	R035	07/05/2020	9.55	Put	Bond Future	2,866.7800	2.8668	2,873.0600	2.8731	0.219	0	0	0
2020/03/05	R035	07/05/2020	9.55	Call	Bond Future	1,116.4600	1.1165	1,091.6500	1.0917	(2.222)	0	0	7,500
2020/03/05	R035	07/05/2020	9.78	Call	Bond Future	1,898.6200	1.8986	1,867.8600	1.8679	(1.620)	0	0	3,530
2020/03/05	R035	07/05/2020	9.18	Put	Bond Future	4,953.3500	4.9533	4,971.4100	4.9714	0.365	0	0	0
2020/03/05	R035	07/05/2020	9.18	Call	Bond Future	353.2800	0.3533	340.2500	0.3402	(3.688)	0	0	3,530
2020/03/05	R035	06/08/2020	9.67	Call	Bond Future	2,273.6000	2.2736	2,250.5100	2.2505	(1.016)	0	0	500

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2020/03/05	R035	06/08/2020	10.45	Put	Bond Future	1,460.9500	1.4609	1,461.3100	1.4613	0.025	0	0	500
2020/03/05	R035	06/08/2020	9.00	Put	Bond Future	7,204.7200	7.2047	7,225.0200	7.2250	0.282	0	0	0
2020/03/05	R035	06/08/2020	9.92	Put	Bond Future	2,788.8000	2.7888	2,793.8900	2.7939	0.183	0	0	0
2020/03/05	R035	06/08/2020			Bond Future	9.8665	96.3973	9.8709	96.3657	0.044	0.0000	0.0000	410
2020/03/05	R035	06/08/2020	9.09	Put	Bond Future	6,641.4100	6.6414	6,660.0800	6.6601	0.281	0	0	0
2020/03/05	R035	06/08/2020	9.09	Call	Bond Future	782.5200	0.7825	769.5900	0.7696	(1.652)	0	0	500
2020/03/05	R035	06/08/2020	9.67	Put	Bond Future	3,707.4900	3.7075	3,716.0000	3.7160	0.230	0	0	0
2020/03/05	R035	06/08/2020	9.00	Call	Bond Future	632.4000	0.6324	621.1000	0.6211	(1.787)	0	0	24,761
2020/03/05	R035	06/08/2020	9.92	Call	Bond Future	3,173.6800	3.1737	3,147.1700	3.1472	(0.835)	0	0	0
2020/03/05	R035	06/08/2020	10.45	Call	Bond Future	5,535.4300	5.5354	5,504.1900	5.5042	(0.564)	0	0	0
2020/03/05	R035	06/08/2020	9.93	Call	Bond Future	3,212.5200	3.2125	3,185.8800	3.1859	(0.829)	0	0	0
2020/03/05	R035	06/08/2020	9.91	Put	Bond Future	2,821.7100	2.8217	2,826.9200	2.8269	0.185	0	0	0
2020/03/05	R035	06/08/2020	8.75	Put	Bond Future	8,961.1200	8.9611	8,984.8900	8.9849	0.265	0	0	0
2020/03/05	R035	06/08/2020	8.75	Call	Bond Future	367.7300	0.3677	359.9000	0.3599	(2.129)	0	0	3,000
2020/03/05	R035	06/08/2020	9.93	Put	Bond Future	2,755.9500	2.7560	2,760.9100	2.7609	0.180	0	0	0
2020/03/05	R035	06/08/2020	9.91	Call	Bond Future	3,134.8300	3.1348	3,108.4400	3.1084	(0.842)	0	0	0
2020/03/05	R035	05/11/2020	10.34	Put	Bond Future	2,394.8000	2.3948	2,399.5000	2.3995	0.196	0	0	0
2020/03/05	R035	05/11/2020			Bond Future	9.9531	93.5831	9.9576	93.5511	0.045	0.0000	0.0000	0
2020/03/05	R035	05/11/2020	10.33	Call	Bond Future	5,038.9300	5.0389	5,011.7100	5.0117	(0.540)	0	0	0
2020/03/05	R035	05/11/2020	10.33	Put	Bond Future	2,419.5700	2.4196	2,424.3500	2.4244	0.198	0	0	0
2020/03/05	R035	05/11/2020	10.34	Call	Bond Future	5,082.1600	5.0822	5,054.8600	5.0549	(0.537)	0	0	0
2020/03/05	R035	05/11/2020	10.32	Call	Bond Future	4,995.5400	4.9955	4,968.4000	4.9684	(0.543)	0	0	0
2020/03/05	R035	05/11/2020	10.32	Put	Bond Future	2,444.2600	2.4443	2,449.1200	2.4491	0.199	0	0	0
2020/03/05	R035	04/02/2021	10.04	Put	Bond Future	4,259.1700	4.2592	4,268.4500	4.2685	0.218	0	0	0
2020/03/05	R035	04/02/2021	10.14	Put	Bond Future	3,930.7500	3.9307	3,939.1800	3.9392	0.214	0	0	650
2020/03/05	R035	04/02/2021	11.14	Put	Bond Future	1,752.2100	1.7522	1,754.6500	1.7547	0.139	0	0	650
2020/03/05	R035	04/02/2021	10.05	Call	Bond Future	4,243.6000	4.2436	4,220.4000	4.2204	(0.547)	0	0	0
2020/03/05	R035	04/02/2021			Bond Future	10.0474	95.2356	10.0520	95.2032	0.046	0.0000	0.0000	0
2020/03/05	R035	04/02/2021	10.14	Call	Bond Future	4,573.0100	4.5730	4,549.0400	4.5490	(0.524)	0	0	0
2020/03/05	R035	04/02/2021	10.06	Call	Bond Future	4,279.5600	4.2796	4,256.2700	4.2563	(0.544)	0	0	0
2020/03/05	R035	04/02/2021	10.06	Put	Bond Future	4,191.6000	4.1916	4,200.7100	4.2007	0.217	0	0	0
2020/03/05	R035	04/02/2021	10.04	Call	Bond Future	4,207.7900	4.2078	4,184.6700	4.1847	(0.549)	0	0	0
2020/03/05	R035	04/02/2021	11.14	Call	Bond Future	8,927.8700	8.9279	8,897.9100	8.8979	(0.336)	0	0	0
2020/03/05	R035	04/02/2021	10.05	Put	Bond Future	4,225.2700	4.2253	4,234.4700	4.2345	0.218	0	0	0
2020/03/05	R186	07/05/2020	8.09	Put	Bond Future	724.7800	0.7248	743.6600	0.7437	2.605	0	0	0
2020/03/05	R186	07/05/2020	7.90	Put	Bond Future	1,125.5400	1.1255	1,154.1400	1.1541	2.541	0	0	2,500
2020/03/05	R186	07/05/2020	8.28	Put	Bond Future	448.6800	0.4487	460.2100	0.4602	2.570	0	0	0
2020/03/05	R186	07/05/2020	8.93	Call	Bond Future	5,846.7500	5.8467	5,764.8900	5.7649	(1.400)	0	0	0
2020/03/05	R186	07/05/2020			Bond Future	7.8472	117.5650	7.8623	117.4820	0.192	0.0000	0.0000	85,154
2020/03/05	R186	07/05/2020	8.08	Call	Bond Future	2,015.8400	2.0158	1,952.0800	1.9521	(3.163)	0	0	0
2020/03/05	R186	07/05/2020	8.08	Put	Bond Future	742.4000	0.7424	761.7300	0.7617	2.604	0	0	0
2020/03/05	R186	07/05/2020	8.50	Call	Bond Future	3,776.2000	3.7762	3,699.0700	3.6991	(2.043)	0	0	0
2020/03/05	R186	07/05/2020	8.50	Put	Bond Future	251.4300	0.2514	257.3900	0.2574	2.370	0	0	23,172
2020/03/05	R186	07/05/2020	8.09	Call	Bond Future	2,052.5100	2.0525	1,988.3000	1.9883	(3.128)	0	0	0
2020/03/05	R186	07/05/2020	7.90	Call	Bond Future	1,416.1400	1.4161	1,361.6500	1.3616	(3.848)	0	0	0
2020/03/05	R186	07/05/2020	8.28	Call	Bond Future	2,801.4500	2.8014	2,729.8900	2.7299	(2.554)	0	0	0
2020/03/05	R186	07/05/2020	8.93	Put	Bond Future	76.5000	0.0765	77.7300	0.0777	1.608	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
2020/03/05	R186	07/05/2020	8.07	Call	Bond Future	1,979.6600	1.9797	1,916.3700	1.9164	(3.197)	0	0	0
2020/03/05	R186	07/05/2020	8.07	Put	Bond Future	760.5300	0.7605	780.3300	0.7803	2.603	0	0	0
2020/03/05	R186	07/05/2020	7.60	Put	Bond Future	2,049.2500	2.0493	2,096.1800	2.0962	2.290	0	0	0
2020/03/05	R186	07/05/2020	7.60	Call	Bond Future	677.3000	0.6773	641.1400	0.6411	(5.339)	0	0	0
2020/03/05	R186	06/08/2020	8.25	Call	Bond Future	3,066.9700	3.0670	3,005.5000	3.0055	(2.004)	0	0	0
2020/03/05	R186	06/08/2020	8.38	Put	Bond Future	944.4600	0.9445	963.8000	0.9638	2.048	0	0	0
2020/03/05	R186	06/08/2020			Bond Future	7.8840	114.3581	7.8999	114.2735	0.202	0.0000	0.0000	1,870
2020/03/05	R186	06/08/2020	8.37	Call	Bond Future	3,507.8000	3.5078	3,442.8900	3.4429	(1.850)	0	0	0
2020/03/05	R186	06/08/2020	8.37	Put	Bond Future	958.4000	0.9584	978.0100	0.9780	2.046	0	0	0
2020/03/05	R186	06/08/2020	8.25	Put	Bond Future	1,140.1400	1.1401	1,163.1900	1.1632	2.022	0	0	3,150
2020/03/05	R186	06/08/2020	8.38	Call	Bond Future	3,545.5400	3.5455	3,480.3600	3.4804	(1.838)	0	0	0
2020/03/05	R186	06/08/2020	8.36	Call	Bond Future	3,470.2000	3.4702	3,405.5700	3.4056	(1.862)	0	0	0
2020/03/05	R186	06/08/2020	8.36	Put	Bond Future	972.5100	0.9725	992.4000	0.9924	2.045	0	0	0
2020/03/05	R186	05/11/2020	8.64	Put	Bond Future	892.3800	0.8924	910.5600	0.9106	2.037	0	0	0
2020/03/05	R186	05/11/2020	8.65	Call	Bond Future	4,542.3000	4.5423	4,474.4200	4.4744	(1.494)	0	0	0
2020/03/05	R186	05/11/2020			Bond Future	7.9222	116.3566	7.9389	116.2708	0.211	0.0000	0.0000	0
2020/03/05	R186	05/11/2020	8.66	Call	Bond Future	4,580.6000	4.5806	4,512.5200	4.5125	(1.486)	0	0	0
2020/03/05	R186	05/11/2020	8.66	Put	Bond Future	870.3700	0.8704	888.1400	0.8881	2.042	0	0	0
2020/03/05	R186	05/11/2020	9.26	Put	Bond Future	418.5100	0.4185	427.1500	0.4272	2.064	0	0	3,500
2020/03/05	R186	05/11/2020	8.64	Call	Bond Future	4,504.1000	4.5041	4,436.4300	4.4364	(1.502)	0	0	0
2020/03/05	R186	05/11/2020	7.84	Put	Bond Future	2,365.9800	2.3660	2,406.7300	2.4067	1.722	0	0	0
2020/03/05	R186	05/11/2020	8.65	Put	Bond Future	881.3100	0.8813	899.2800	0.8993	2.039	0	0	0
2020/03/05	R186	05/11/2020	8.34	Put	Bond Future	1,302.6400	1.3026	1,328.0300	1.3280	1.949	0	0	0
2020/03/05	R186	05/11/2020	8.34	Call	Bond Future	3,423.0300	3.4230	3,362.5700	3.3626	(1.766)	0	0	3,500
2020/03/05	R186	05/11/2020	9.26	Call	Bond Future	7,031.9000	7.0319	6,954.6900	6.9547	(1.098)	0	0	0
2020/03/05	R186	05/11/2020	7.84	Call	Bond Future	1,942.6800	1.9427	1,897.5800	1.8976	(2.322)	0	0	3,500
2020/03/05	R186	04/02/2021	8.15	Call	Bond Future	3,020.0500	3.0200	2,967.0300	2.9670	(1.756)	0	0	0
2020/03/05	R186	04/02/2021			Bond Future	7.9660	113.1099	7.9836	113.0226	0.221	0.0000	0.0000	0
2020/03/05	R186	04/02/2021	8.15	Put	Bond Future	2,114.3000	2.1143	2,148.5100	2.1485	1.618	0	0	0
2020/03/05	R186	04/02/2021	8.16	Call	Bond Future	3,048.5300	3.0485	2,995.2400	2.9952	(1.748)	0	0	0
2020/03/05	R186	04/02/2021	8.17	Put	Bond Future	2,073.9300	2.0739	2,107.6200	2.1076	1.624	0	0	0
2020/03/05	R186	04/02/2021	8.16	Put	Bond Future	2,093.8300	2.0938	2,127.7700	2.1278	1.621	0	0	0
2020/03/05	R186	04/02/2021	8.17	Call	Bond Future	3,077.5600	3.0776	3,024.0200	3.0240	(1.740)	0	0	0
2020/03/05	R197	07/05/2020			Bond Future	310.3252	310.3252	310.3155	310.3155	(0.003)	0.0000	0.0000	2,507
2020/03/05	R197	06/08/2020			Bond Future	308.1379	308.1379	308.1280	308.1280	(0.003)	0.0000	0.0000	0
2020/03/05	R197	05/11/2020			Bond Future	313.5953	313.5953	313.5856	313.5856	(0.003)	0.0000	0.0000	0
2020/03/05	R197	04/02/2021			Bond Future	311.2077	311.2077	311.1984	311.1984	(0.003)	0.0000	0.0000	0
2020/03/05	R202	07/05/2020			Bond Future	226.5763	226.5763	227.7885	227.7885	0.535	0.0000	0.0000	8,502
2020/03/05	R202	06/08/2020			Bond Future	226.5305	226.5305	227.7645	227.7645	0.545	0.0000	0.0000	0
2020/03/05	R202	05/11/2020			Bond Future	230.5428	230.5428	231.7989	231.7989	0.545	0.0000	0.0000	0
2020/03/05	R202	04/02/2021			Bond Future	230.4196	230.4196	231.6987	231.6987	0.555	0.0000	0.0000	0
2020/03/05	R208	07/05/2020	4.81	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2020/03/05	R208	07/05/2020	4.80	Put	Bond Future	849.8700	0.8499	883.5500	0.8836	3.963	0	0	0
2020/03/05	R208	07/05/2020			Bond Future	5.7840	101.5882	5.8233	101.5545	0.679	0.0000	0.0000	17,475
2020/03/05	R208	07/05/2020	4.82	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	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
2020/03/05	R208	07/05/2020	4.82	Put	Bond Future	832.4800	0.8325	866.1700	0.8662	4.047	0	0	0
2020/03/05	R208	07/05/2020	4.81	Put	Bond Future	841.1700	0.8412	874.8600	0.8749	4.005	0	0	0
2020/03/05	R208	07/05/2020	4.80	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2020/03/05	R208	06/08/2020	5.57	Put	Bond Future	44.1000	0.0441	52.7300	0.0527	19.569	0	0	0
2020/03/05	R208	06/08/2020			Bond Future	5.2286	103.3994	5.2837	103.3651	1.053	0.0000	0.0000	0
2020/03/05	R208	06/08/2020	5.56	Call	Bond Future	251.1100	0.2511	225.6500	0.2257	(10.139)	0	0	0
2020/03/05	R208	06/08/2020	5.56	Put	Bond Future	45.2100	0.0452	54.0300	0.0540	19.509	0	0	0
2020/03/05	R208	06/08/2020	5.57	Call	Bond Future	256.2000	0.2562	230.5500	0.2305	(10.012)	0	0	0
2020/03/05	R208	06/08/2020	5.55	Call	Bond Future	246.0500	0.2461	220.7900	0.2208	(10.266)	0	0	0
2020/03/05	R208	06/08/2020	5.55	Put	Bond Future	46.3500	0.0463	55.3700	0.0554	19.461	0	0	0
2020/03/05	R208	05/11/2020	4.78	Call	Bond Future	314.8600	0.3149	283.8800	0.2839	(9.839)	0	0	0
2020/03/05	R208	05/11/2020	4.77	Put	Bond Future	11.2900	0.0113	15.1800	0.0152	34.455	0	0	0
2020/03/05	R208	05/11/2020			Bond Future	3.9929	101.8047	4.0826	101.7700	2.248	0.0000	0.0000	0
2020/03/05	R208	05/11/2020	4.79	Call	Bond Future	318.4800	0.3185	287.4200	0.2874	(9.753)	0	0	0
2020/03/05	R208	05/11/2020	4.79	Put	Bond Future	10.6800	0.0107	14.3800	0.0144	34.644	0	0	0
2020/03/05	R208	05/11/2020	4.78	Put	Bond Future	10.9100	0.0109	14.6900	0.0147	34.647	0	0	0
2020/03/05	R208	05/11/2020	4.77	Call	Bond Future	311.3900	0.3114	280.5200	0.2805	(9.914)	0	0	0
2020/03/05	R209	07/05/2020	9.47	Call	Bond Future	758.7000	0.7587	730.2900	0.7303	(3.745)	0	0	0
2020/03/05	R209	07/05/2020			Bond Future	9.8384	72.1630	9.8477	72.1046	0.095	0.0000	0.0000	69,389
2020/03/05	R209	07/05/2020	9.45	Call	Bond Future	719.8800	0.7199	692.3300	0.6923	(3.827)	0	0	0
2020/03/05	R209	07/05/2020	9.45	Put	Bond Future	3,210.0000	3.2100	3,240.8400	3.2408	0.961	0	0	0
2020/03/05	R209	07/05/2020	9.47	Put	Bond Future	3,117.5800	3.1176	3,147.5600	3.1476	0.962	0	0	0
2020/03/05	R209	07/05/2020	9.46	Call	Bond Future	739.0700	0.7391	711.0900	0.7111	(3.786)	0	0	0
2020/03/05	R209	07/05/2020	9.46	Put	Bond Future	3,163.5300	3.1635	3,193.9400	3.1939	0.961	0	0	0
2020/03/05	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/05	R209	06/08/2020	5.55	Put	Bond Future	36,083.6400	36.0836	36,143.0400	36.1430	0.165	0	0	0
2020/03/05	R209	06/08/2020			Bond Future	9.9153	73.4495	9.9249	73.3901	0.097	0.0000	0.0000	200
2020/03/05	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/05	R209	06/08/2020	5.57	Put	Bond Future	35,866.8300	35.8668	35,926.2300	35.9262	0.166	0	0	0
2020/03/05	R209	06/08/2020	5.56	Put	Bond Future	35,975.1600	35.9752	36,034.5600	36.0346	0.165	0	0	0
2020/03/05	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/05	R209	05/11/2020	10.02	Call	Bond Future	3,219.1400	3.2191	3,180.8400	3.1808	(1.190)	0	0	0
2020/03/05	R209	05/11/2020			Bond Future	9.9938	71.5833	10.0037	71.5229	0.099	0.0000	0.0000	0
2020/03/05	R209	05/11/2020	10.00	Call	Bond Future	3,155.7700	3.1558	3,117.8400	3.1178	(1.202)	0	0	0
2020/03/05	R209	05/11/2020	10.00	Put	Bond Future	3,117.9800	3.1180	3,140.4600	3.1405	0.721	0	0	0
2020/03/05	R209	05/11/2020	10.02	Put	Bond Future	3,059.8400	3.0598	3,081.9500	3.0819	0.723	0	0	0
2020/03/05	R209	05/11/2020	10.01	Call	Bond Future	3,187.3800	3.1874	3,149.2600	3.1493	(1.196)	0	0	0
2020/03/05	R209	05/11/2020	10.01	Put	Bond Future	3,088.8000	3.0888	3,111.0900	3.1111	0.722	0	0	0
2020/03/05	R209	04/02/2021	10.12	Put	Bond Future	3,639.2500	3.6393	3,662.1500	3.6621	0.629	0	0	0
2020/03/05	R209	04/02/2021			Bond Future	10.0771	72.8472	10.0874	72.7859	0.101	0.0000	0.0000	0
2020/03/05	R209	04/02/2021	10.11	Call	Bond Future	3,864.4300	3.8644	3,826.1800	3.8262	(0.990)	0	0	0
2020/03/05	R209	04/02/2021	10.11	Put	Bond Future	3,667.5900	3.6676	3,690.6500	3.6906	0.629	0	0	0
2020/03/05	R209	04/02/2021	10.12	Call	Bond Future	3,895.8400	3.8958	3,857.4300	3.8574	(0.986)	0	0	0
2020/03/05	R209	04/02/2021	10.10	Call	Bond Future	3,833.1500	3.8331	3,795.0500	3.7950	(0.994)	0	0	0
2020/03/05	R209	04/02/2021	10.10	Put	Bond Future	3,696.1300	3.6961	3,719.3400	3.7193	0.628	0	0	0
2020/03/05	R210	07/05/2020			Bond Future	187.2993	187.2993	187.2984	187.2984	0.000	0.0000	0.0000	1,935

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
2020/03/05	R210	06/08/2020			Bond Future	190.6847		190.6847	190.6836	190.6836	(0.001)	0.0000	0.0000	0
2020/03/05	R210	05/11/2020			Bond Future	191.3386		191.3386	191.3378	191.3378	0.000	0.0000	0.0000	0
2020/03/05	R210	04/02/2021			Bond Future	194.7620		194.7620	194.7615	194.7615	0.000	0.0000	0.0000	0
2020/03/05	R212	07/05/2020			Bond Future	165.6672		165.6672	165.6605	165.6605	(0.004)	0.0000	0.0000	6,719
2020/03/05	R212	06/08/2020			Bond Future	166.3657		166.3657	166.3590	166.3590	(0.004)	0.0000	0.0000	0
2020/03/05	R212	05/11/2020			Bond Future	169.3122		169.3122	169.3056	169.3056	(0.004)	0.0000	0.0000	0
2020/03/05	R212	04/02/2021			Bond Future	170.0120		170.0120	170.0054	170.0054	(0.004)	0.0000	0.0000	0
2020/03/05	R213	07/05/2020	9.01	Put	Bond Future	2,017.2800		2.0173	2,020.4900	2.0205	0.159	0	0	0
2020/03/05	R213	07/05/2020	9.00	Call	Bond Future	1,184.7800		1.1848	1,161.4300	1.1614	(1.971)	0	0	0
2020/03/05	R213	07/05/2020			Bond Future	9.1411		86.8791	9.1455	86.8524	0.048	0.0000	0.0000	15,444
2020/03/05	R213	07/05/2020	9.01	Call	Bond Future	1,211.2800		1.2113	1,187.7300	1.1877	(1.944)	0	0	0
2020/03/05	R213	07/05/2020	9.00	Put	Bond Future	2,052.6700		2.0527	2,056.0800	2.0561	0.166	0	0	0
2020/03/05	R213	07/05/2020	9.02	Call	Bond Future	1,238.2900		1.2383	1,214.5200	1.2145	(1.920)	0	0	0
2020/03/05	R213	07/05/2020	9.02	Put	Bond Future	1,982.4600		1.9825	1,985.4500	1.9854	0.151	0	0	0
2020/03/05	R213	06/08/2020	9.31	Call	Bond Future	2,743.6100		2.7436	2,720.7600	2.7208	(0.833)	0	0	0
2020/03/05	R213	06/08/2020			Bond Future	9.2082		88.4280	9.2127	88.4008	0.049	0.0000	0.0000	300
2020/03/05	R213	06/08/2020	9.29	Call	Bond Future	2,677.8400		2.6778	2,655.1900	2.6552	(0.846)	0	0	0
2020/03/05	R213	06/08/2020	9.29	Put	Bond Future	2,188.8000		2.1888	2,193.3800	2.1934	0.209	0	0	0
2020/03/05	R213	06/08/2020	9.31	Put	Bond Future	2,135.6100		2.1356	2,139.9900	2.1400	0.205	0	0	0
2020/03/05	R213	06/08/2020	9.30	Call	Bond Future	2,710.6300		2.7106	2,687.8800	2.6879	(0.839)	0	0	0
2020/03/05	R213	06/08/2020	9.30	Put	Bond Future	2,162.0800		2.1621	2,166.5600	2.1666	0.207	0	0	0
2020/03/05	R213	05/11/2020	9.60	Put	Bond Future	2,066.2900		2.0663	2,071.1800	2.0712	0.237	0	0	0
2020/03/05	R213	05/11/2020	9.59	Call	Bond Future	3,879.5600		3.8796	3,856.9200	3.8569	(0.584)	0	0	0
2020/03/05	R213	05/11/2020			Bond Future	9.2814		86.4251	9.2861	86.3975	0.051	0.0000	0.0000	0
2020/03/05	R213	05/11/2020	9.60	Call	Bond Future	3,915.0600		3.9151	3,892.3500	3.8924	(0.580)	0	0	0
2020/03/05	R213	05/11/2020	9.59	Put	Bond Future	2,088.0200		2.0880	2,092.9800	2.0930	0.238	0	0	0
2020/03/05	R213	05/11/2020	9.61	Call	Bond Future	3,950.7000		3.9507	3,927.9200	3.9279	(0.577)	0	0	0
2020/03/05	R213	05/11/2020	9.61	Put	Bond Future	2,044.7500		2.0447	2,049.5700	2.0496	0.236	0	0	0
2020/03/05	R213	04/02/2021	9.40	Call	Bond Future	3,527.2000		3.5272	3,507.3400	3.5073	(0.563)	0	0	0
2020/03/05	R213	04/02/2021	9.39	Put	Bond Future	3,336.3300		3.3363	3,344.5200	3.3445	0.245	0	0	0
2020/03/05	R213	04/02/2021			Bond Future	9.3622		87.9514	9.3670	87.9234	0.052	0.0000	0.0000	0
2020/03/05	R213	04/02/2021	9.41	Call	Bond Future	3,557.8300		3.5578	3,537.8900	3.5379	(0.560)	0	0	0
2020/03/05	R213	04/02/2021	9.41	Put	Bond Future	3,282.4600		3.2825	3,290.5000	3.2905	0.245	0	0	0
2020/03/05	R213	04/02/2021	9.40	Put	Bond Future	3,309.3000		3.3093	3,317.4200	3.3174	0.245	0	0	0
2020/03/05	R213	04/02/2021	9.39	Call	Bond Future	3,496.7000		3.4967	3,476.9100	3.4769	(0.566)	0	0	0
2020/03/05	R214	07/05/2020	9.77	Put	Bond Future	2,784.7400		2.7847	2,790.1200	2.7901	0.193	0	0	0
2020/03/05	R214	07/05/2020			Bond Future	10.0360		70.6440	10.0403	70.6160	0.043	0.0000	0.0000	17,856
2020/03/05	R214	07/05/2020	9.76	Call	Bond Future	990.0500		0.9900	967.7000	0.9677	(2.257)	0	0	0
2020/03/05	R214	07/05/2020	9.76	Put	Bond Future	2,827.9500		2.8280	2,833.5800	2.8336	0.199	0	0	0
2020/03/05	R214	07/05/2020	9.77	Call	Bond Future	1,014.7700		1.0148	992.1700	0.9922	(2.227)	0	0	0
2020/03/05	R214	07/05/2020	9.31	Put	Bond Future	5,273.3100		5.2733	5,290.7000	5.2907	0.330	0	0	0
2020/03/05	R214	07/05/2020	10.66	Put	Bond Future	544.7000		0.5447	539.6500	0.5397	(0.927)	0	0	1,250
2020/03/05	R214	07/05/2020	9.75	Call	Bond Future	965.6900		0.9657	943.6100	0.9436	(2.286)	0	0	0
2020/03/05	R214	07/05/2020	9.75	Put	Bond Future	2,871.6200		2.8716	2,877.5200	2.8775	0.205	0	0	0
2020/03/05	R214	07/05/2020	9.31	Call	Bond Future	270.4200		0.2704	259.8300	0.2598	(3.916)	0	0	1,250

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2020/03/05	R214	07/05/2020	9.91	Put	Bond Future	2,228.4000	2.2284	2,230.4100	2.2304	0.090	0	0	0
2020/03/05	R214	07/05/2020	9.91	Call	Bond Future	1,398.8500	1.3988	1,372.8800	1.3729	(1.857)	0	0	1,250
2020/03/05	R214	07/05/2020	10.66	Call	Bond Future	4,433.7200	4.4337	4,400.6900	4.4007	(0.745)	0	0	0
2020/03/05	R214	06/08/2020	9.98	Put	Bond Future	3,228.3900	3.2284	3,234.5700	3.2346	0.191	0	0	0
2020/03/05	R214	06/08/2020	9.97	Call	Bond Future	2,349.7500	2.3497	2,327.5700	2.3276	(0.944)	0	0	0
2020/03/05	R214	06/08/2020			Bond Future	10.1103	71.9035	10.1148	71.8750	0.044	0.0000	0.0000	300
2020/03/05	R214	06/08/2020	9.98	Call	Bond Future	2,380.6600	2.3807	2,358.3700	2.3584	(0.936)	0	0	0
2020/03/05	R214	06/08/2020	9.97	Put	Bond Future	3,263.2000	3.2632	3,269.4900	3.2695	0.193	0	0	0
2020/03/05	R214	06/08/2020	9.99	Call	Bond Future	2,411.7900	2.4118	2,389.3700	2.3894	(0.930)	0	0	0
2020/03/05	R214	06/08/2020	9.99	Put	Bond Future	3,193.9000	3.1939	3,199.9500	3.2000	0.189	0	0	0
2020/03/05	R214	05/11/2020	10.26	Put	Bond Future	3,135.0800	3.1351	3,141.4200	3.1414	0.202	0	0	0
2020/03/05	R214	05/11/2020			Bond Future	10.1887	69.8652	10.1933	69.8363	0.045	0.0000	0.0000	0
2020/03/05	R214	05/11/2020	10.25	Call	Bond Future	3,552.1000	3.5521	3,529.6600	3.5297	(0.632)	0	0	0
2020/03/05	R214	05/11/2020	10.25	Put	Bond Future	3,164.1100	3.1641	3,170.5400	3.1705	0.203	0	0	0
2020/03/05	R214	05/11/2020	10.26	Call	Bond Future	3,586.0600	3.5861	3,563.5300	3.5635	(0.628)	0	0	0
2020/03/05	R214	05/11/2020	10.24	Call	Bond Future	3,518.7400	3.5187	3,496.3700	3.4964	(0.636)	0	0	0
2020/03/05	R214	05/11/2020	10.24	Put	Bond Future	3,193.8400	3.1938	3,200.3400	3.2003	0.204	0	0	0
2020/03/05	R214	04/02/2021	10.33	Call	Bond Future	4,133.2800	4.1333	4,111.5600	4.1116	(0.525)	0	0	0
2020/03/05	R214	04/02/2021			Bond Future	10.2733	71.0989	10.2779	71.0696	0.045	0.0000	0.0000	0
2020/03/05	R214	04/02/2021	10.31	Call	Bond Future	4,067.8300	4.0678	4,046.2600	4.0463	(0.530)	0	0	0
2020/03/05	R214	04/02/2021	10.31	Put	Bond Future	3,838.0300	3.8380	3,845.7500	3.8457	0.201	0	0	0
2020/03/05	R214	04/02/2021	10.33	Put	Bond Future	3,778.8600	3.7789	3,786.4300	3.7864	0.200	0	0	0
2020/03/05	R214	04/02/2021	10.32	Call	Bond Future	4,100.3600	4.1004	4,078.7200	4.0787	(0.528)	0	0	0
2020/03/05	R214	04/02/2021	10.32	Put	Bond Future	3,808.2100	3.8082	3,815.8600	3.8159	0.201	0	0	0
2020/03/05	R248	07/05/2020	9.79	Call	Bond Future	929.5200	0.9295	905.4000	0.9054	(2.595)	0	0	0
2020/03/05	R248	07/05/2020	9.77	Put	Bond Future	4,070.5300	4.0705	4,082.0300	4.0820	0.283	0	0	0
2020/03/05	R248	07/05/2020	10.20	Call	Bond Future	2,412.6800	2.4127	2,376.6300	2.3766	(1.494)	0	0	0
2020/03/05	R248	07/05/2020	9.69	Put	Bond Future	4,580.0600	4.5801	4,594.5500	4.5945	0.316	0	0	0
2020/03/05	R248	07/05/2020			Bond Future	10.1480	88.8270	10.1523	88.7922	0.042	0.0000	0.0000	91,605
2020/03/05	R248	07/05/2020	9.79	Put	Bond Future	3,949.5700	3.9496	3,960.3300	3.9603	0.272	0	0	0
2020/03/05	R248	07/05/2020	9.77	Call	Bond Future	876.4100	0.8764	853.0300	0.8530	(2.668)	0	0	0
2020/03/05	R248	07/05/2020	10.70	Call	Bond Future	5,075.6800	5.0757	5,034.7800	5.0348	(0.806)	0	0	0
2020/03/05	R248	07/05/2020	10.70	Put	Bond Future	752.0500	0.7520	746.0300	0.7460	(0.800)	0	0	300
2020/03/05	R248	07/05/2020	9.78	Put	Bond Future	4,009.6800	4.0097	4,020.8100	4.0208	0.278	0	0	0
2020/03/05	R248	07/05/2020	10.20	Put	Bond Future	1,988.5500	1.9885	1,987.3800	1.9874	(0.059)	0	0	300
2020/03/05	R248	07/05/2020	9.69	Call	Bond Future	683.8200	0.6838	663.4300	0.6634	(2.982)	0	0	300
2020/03/05	R248	07/05/2020	9.78	Call	Bond Future	902.6600	0.9027	878.9100	0.8789	(2.631)	0	0	0
2020/03/05	R248	06/08/2020	9.00	Put	Bond Future	11,280.3000	11.2803	11,308.6800	11.3087	0.252	0	0	0
2020/03/05	R248	06/08/2020	10.20	Call	Bond Future	3,191.6000	3.1916	3,162.9500	3.1630	(0.898)	0	0	0
2020/03/05	R248	06/08/2020			Bond Future	10.2255	90.4107	10.2299	90.3752	0.043	0.0000	0.0000	400
2020/03/05	R248	06/08/2020	9.25	Put	Bond Future	9,101.9900	9.1020	9,126.6900	9.1267	0.271	0	0	0
2020/03/05	R248	06/08/2020	9.25	Call	Bond Future	554.0100	0.5540	543.1900	0.5432	(1.953)	0	0	20,640
2020/03/05	R248	06/08/2020	10.18	Call	Bond Future	3,108.3000	3.1083	3,079.9500	3.0800	(0.912)	0	0	0
2020/03/05	R248	06/08/2020	10.18	Put	Bond Future	3,477.0100	3.4770	3,484.1800	3.4842	0.206	0	0	0
2020/03/05	R248	06/08/2020	9.00	Call	Bond Future	306.3600	0.3064	299.2200	0.2992	(2.331)	0	0	3,000
2020/03/05	R248	06/08/2020	10.20	Put	Bond Future	3,397.8700	3.3979	3,404.7400	3.4047	0.202	0	0	0
2020/03/05	R248	06/08/2020	10.19	Call	Bond Future	3,149.7000	3.1497	3,121.2000	3.1212	(0.905)	0	0	0

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2020/03/05	R248	06/08/2020	10.19	Put	Bond Future	3,437.1300	3.4371	3,444.1500	3.4442	0.204	0	0	0
2020/03/05	R248	05/11/2020	10.02	Put	Bond Future	5,235.9400	5.2359	5,248.7500	5.2488	0.245	0	0	0
2020/03/05	R248	05/11/2020	10.03	Call	Bond Future	2,932.6200	2.9326	2,909.2400	2.9092	(0.797)	0	0	0
2020/03/05	R248	05/11/2020			Bond Future	10.3070	87.5553	10.3115	87.5192	0.044	0.0000	0.0000	0
2020/03/05	R248	05/11/2020	10.04	Call	Bond Future	2,968.4800	2.9685	2,944.9600	2.9450	(0.792)	0	0	0
2020/03/05	R248	05/11/2020	10.04	Put	Bond Future	5,140.8700	5.1409	5,153.4000	5.1534	0.244	0	0	0
2020/03/05	R248	05/11/2020	10.02	Call	Bond Future	2,896.9800	2.8970	2,873.7400	2.8737	(0.802)	0	0	0
2020/03/05	R248	05/11/2020	10.03	Put	Bond Future	5,188.2200	5.1882	5,200.8900	5.2009	0.244	0	0	0
2020/03/05	R248	04/02/2021	10.46	Call	Bond Future	5,075.2600	5.0753	5,048.2800	5.0483	(0.532)	0	0	0
2020/03/05	R248	04/02/2021	10.47	Put	Bond Future	4,531.3300	4.5313	4,540.7900	4.5408	0.209	0	0	0
2020/03/05	R248	04/02/2021			Bond Future	10.3949	89.1013	10.3996	89.0648	0.045	0.0000	0.0000	0
2020/03/05	R248	04/02/2021	10.46	Put	Bond Future	4,567.7500	4.5677	4,577.2900	4.5773	0.209	0	0	0
2020/03/05	R248	04/02/2021	10.47	Call	Bond Future	5,116.3600	5.1164	5,089.3000	5.0893	(0.529)	0	0	0
2020/03/05	R248	04/02/2021	10.48	Call	Bond Future	5,157.2600	5.1573	5,130.1000	5.1301	(0.527)	0	0	0
2020/03/05	R248	04/02/2021	10.48	Put	Bond Future	4,494.8400	4.4948	4,504.2000	4.5042	0.208	0	0	0

Total

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