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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/03/2020 TO 06/03/2020

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
2020/03/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	2025	07/05/2020		Bond Future	138.3842	138.3842	137.8765	137.8765	(0.367)	0.0000	0.0000	2,065
2020/03/06	2025	06/08/2020		Bond Future	139.3787	139.3787	138.8619	138.8619	(0.371)	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
2020/03/06	2025	05/11/2020			Bond Future	141.8475	141.8475	141.3217	141.3217	(0.371)	0.0000	0.0000	0
2020/03/06	2025	04/02/2021			Bond Future	142.8569	142.8569	142.3219	142.3219	(0.375)	0.0000	0.0000	0
2020/03/06	2029	07/05/2020			Bond Future	101.2360	101.2360	101.1531	101.1531	(0.082)	0.0000	0.0000	3,814
2020/03/06	2029	06/08/2020			Bond Future	103.0658	103.0658	102.9814	102.9814	(0.082)	0.0000	0.0000	0
2020/03/06	2029	05/11/2020			Bond Future	103.7481	103.7481	103.6623	103.6623	(0.083)	0.0000	0.0000	0
2020/03/06	2029	04/02/2021			Bond Future	105.6047	105.6047	105.5174	105.5174	(0.083)	0.0000	0.0000	0
2020/03/06	2030	07/05/2020	8.79	Call	Bond Future	1,206.5800	1.2066	744.3800	0.7444	(38.307)	0	0	0
2020/03/06	2030	07/05/2020	8.78	Put	Bond Future	1,875.4000	1.8754	2,611.1200	2.6111	39.230	0	0	0
2020/03/06	2030	07/05/2020	8.85	Put	Bond Future	1,644.8100	1.6448	2,326.2600	2.3263	41.430	0	0	5,820
2020/03/06	2030	07/05/2020	8.45	Put	Bond Future	3,266.8400	3.2668	4,229.6600	4.2297	29.473	0	0	0
2020/03/06	2030	07/05/2020	9.19	Put	Bond Future	805.8000	0.8058	1,232.8600	1.2329	52.998	0	0	0
2020/03/06	2030	07/05/2020			Bond Future	8.8923	96.4936	9.0865	95.3034	2.185	0.0000	0.0000	79,692
2020/03/06	2030	07/05/2020	8.80	Call	Bond Future	1,235.0300	1.2350	765.1000	0.7651	(38.050)	0	0	0
2020/03/06	2030	07/05/2020	8.80	Put	Bond Future	1,807.2800	1.8073	2,527.5600	2.5276	39.854	0	0	0
2020/03/06	2030	07/05/2020	8.45	Call	Bond Future	482.2400	0.4822	254.8500	0.2548	(47.153)	0	0	5,000
2020/03/06	2030	07/05/2020	9.19	Call	Bond Future	2,621.7400	2.6217	1,858.5900	1.8586	(29.109)	0	0	0
2020/03/06	2030	07/05/2020	8.79	Put	Bond Future	1,841.1200	1.8411	2,569.1300	2.5691	39.542	0	0	0
2020/03/06	2030	07/05/2020	8.78	Call	Bond Future	1,178.5200	1.1785	724.0300	0.7240	(38.564)	0	0	0
2020/03/06	2030	07/05/2020	8.90	Call	Bond Future	1,540.9500	1.5409	993.2500	0.9933	(35.543)	0	0	0
2020/03/06	2030	07/05/2020	8.85	Call	Bond Future	1,383.2200	1.3832	874.4600	0.8745	(36.781)	0	0	5,000
2020/03/06	2030	07/05/2020	8.90	Put	Bond Future	1,493.2100	1.4932	2,135.7200	2.1357	43.029	0	0	5,820
2020/03/06	2030	06/08/2020	9.42	Call	Bond Future	4,015.8600	4.0159	3,222.6200	3.2226	(19.753)	0	0	0
2020/03/06	2030	06/08/2020	9.11	Call	Bond Future	2,854.9300	2.8549	2,203.1200	2.2031	(22.831)	0	0	0
2020/03/06	2030	06/08/2020			Bond Future	8.9616	94.2046	9.1638	92.9932	2.256	0.0000	0.0000	200
2020/03/06	2030	06/08/2020	8.36	Put	Bond Future	4,627.6200	4.6276	5,549.5500	5.5496	19.922	0	0	0
2020/03/06	2030	06/08/2020	8.36	Call	Bond Future	899.4100	0.8994	609.9100	0.6099	(32.188)	0	0	800
2020/03/06	2030	06/08/2020	8.86	Put	Bond Future	2,676.1500	2.6762	3,359.3300	3.3593	25.528	0	0	0
2020/03/06	2030	06/08/2020	8.86	Call	Bond Future	2,059.8800	2.0599	1,531.6300	1.5316	(25.645)	0	0	800
2020/03/06	2030	06/08/2020	9.09	Call	Bond Future	2,786.7300	2.7867	2,144.6000	2.1446	(23.042)	0	0	0
2020/03/06	2030	06/08/2020	9.09	Put	Bond Future	2,014.8400	2.0148	2,584.1400	2.5841	28.255	0	0	0
2020/03/06	2030	06/08/2020	9.42	Put	Bond Future	1,298.4100	1.2984	1,716.6000	1.7166	32.208	0	0	800
2020/03/06	2030	06/08/2020	9.11	Put	Bond Future	1,963.5900	1.9636	2,523.2100	2.5232	28.500	0	0	0
2020/03/06	2030	06/08/2020	9.10	Call	Bond Future	2,820.7300	2.8207	2,173.7500	2.1738	(22.937)	0	0	0
2020/03/06	2030	06/08/2020	9.10	Put	Bond Future	1,989.0900	1.9891	2,553.5400	2.5535	28.377	0	0	0
2020/03/06	2030	05/11/2020	8.10	Put	Bond Future	6,467.7400	6.4677	7,469.2300	7.4692	15.484	0	0	0
2020/03/06	2030	05/11/2020	8.73	Call	Bond Future	1,957.1800	1.9572	1,486.9600	1.4870	(24.025)	0	0	3,000
2020/03/06	2030	05/11/2020	10.06	Put	Bond Future	942.0000	0.9420	1,221.0800	1.2211	29.626	0	0	1,000
2020/03/06	2030	05/11/2020	9.39	Put	Bond Future	1,911.2200	1.9112	2,401.3700	2.4014	25.646	0	0	0
2020/03/06	2030	05/11/2020	9.38	Call	Bond Future	3,983.4600	3.9835	3,244.9100	3.2449	(18.540)	0	0	0
2020/03/06	2030	05/11/2020			Bond Future	9.0282	95.8510	9.2384	94.6184	2.328	0.0000	0.0000	0
2020/03/06	2030	05/11/2020	9.61	Call	Bond Future	4,868.1100	4.8681	4,046.1100	4.0461	(16.885)	0	0	0
2020/03/06	2030	05/11/2020	9.61	Put	Bond Future	1,507.2100	1.5072	1,917.7400	1.9177	27.238	0	0	3,000
2020/03/06	2030	05/11/2020	8.85	Put	Bond Future	3,337.2700	3.3373	4,048.6900	4.0487	21.317	0	0	0
2020/03/06	2030	05/11/2020	8.85	Call	Bond Future	2,275.4600	2.2755	1,754.3500	1.7544	(22.901)	0	0	3,000
2020/03/06	2030	05/11/2020	8.34	Put	Bond Future	5,302.4400	5.3024	6,222.7500	6.2227	17.356	0	0	0
2020/03/06	2030	05/11/2020	8.34	Call	Bond Future	1,114.1100	1.1141	801.8900	0.8019	(28.024)	0	0	1,000

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2020/03/06	2030	05/11/2020	9.04	Put	Bond Future	2,763.4400	2.7634	3,394.5300	3.3945	22.837	0	0	0
2020/03/06	2030	05/11/2020	9.04	Call	Bond Future	2,833.2700	2.8333	2,231.8300	2.2318	(21.228)	0	0	1,000
2020/03/06	2030	05/11/2020	9.86	Put	Bond Future	1,158.2100	1.1582	1,490.4200	1.4904	28.683	0	0	14,160
2020/03/06	2030	05/11/2020	8.36	Put	Bond Future	5,213.1100	5.2131	6,125.8500	6.1259	17.509	0	0	0
2020/03/06	2030	05/11/2020	8.10	Call	Bond Future	761.9300	0.7619	530.8900	0.5309	(30.323)	0	0	3,000
2020/03/06	2030	05/11/2020	8.73	Put	Bond Future	3,742.8700	3.7429	4,505.1800	4.5052	20.367	0	0	0
2020/03/06	2030	05/11/2020	9.23	Put	Bond Future	2,269.4900	2.2695	2,822.4600	2.8225	24.365	0	0	0
2020/03/06	2030	05/11/2020	10.06	Call	Bond Future	6,795.0600	6.7951	5,841.6100	5.8416	(14.032)	0	0	0
2020/03/06	2030	05/11/2020	10.37	Put	Bond Future	657.2100	0.6572	864.9000	0.8649	31.602	0	0	16,000
2020/03/06	2030	05/11/2020	9.39	Call	Bond Future	4,020.0400	4.0200	3,277.6600	3.2777	(18.467)	0	0	0
2020/03/06	2030	05/11/2020	9.38	Put	Bond Future	1,932.0900	1.9321	2,426.0700	2.4261	25.567	0	0	0
2020/03/06	2030	05/11/2020	9.86	Call	Bond Future	5,914.9100	5.9149	5,014.5900	5.0146	(15.221)	0	0	0
2020/03/06	2030	05/11/2020	8.36	Call	Bond Future	1,149.8800	1.1499	830.0900	0.8301	(27.811)	0	0	14,160
2020/03/06	2030	05/11/2020	8.86	Put	Bond Future	3,305.0600	3.3051	4,012.2300	4.0122	21.397	0	0	0
2020/03/06	2030	05/11/2020	8.86	Call	Bond Future	2,303.2500	2.3032	1,777.8900	1.7779	(22.810)	0	0	14,160
2020/03/06	2030	05/11/2020	9.23	Call	Bond Future	3,453.4500	3.4535	2,773.8900	2.7739	(19.678)	0	0	3,000
2020/03/06	2030	05/11/2020	10.47	Call	Bond Future	8,616.2200	8.6162	7,569.7700	7.5698	(12.145)	0	0	0
2020/03/06	2030	05/11/2020	10.47	Put	Bond Future	570.5100	0.5705	756.5900	0.7566	32.616	0	0	3,000
2020/03/06	2030	05/11/2020	8.53	Put	Bond Future	4,493.7300	4.4937	5,339.4500	5.3395	18.820	0	0	0
2020/03/06	2030	05/11/2020	8.53	Call	Bond Future	1,485.5700	1.4856	1,098.7600	1.0988	(26.038)	0	0	16,000
2020/03/06	2030	05/11/2020	9.03	Put	Bond Future	2,791.5400	2.7915	3,426.8100	3.4268	22.757	0	0	0
2020/03/06	2030	05/11/2020	9.03	Call	Bond Future	2,802.2500	2.8023	2,204.9900	2.2050	(21.314)	0	0	16,000
2020/03/06	2030	05/11/2020	10.37	Call	Bond Future	8,174.8300	8.1748	7,149.9900	7.1500	(12.537)	0	0	0
2020/03/06	2030	05/11/2020	9.40	Call	Bond Future	4,056.7500	4.0568	3,310.5600	3.3106	(18.394)	0	0	0
2020/03/06	2030	05/11/2020	9.40	Put	Bond Future	1,890.5300	1.8905	2,376.8700	2.3769	25.725	0	0	0
2020/03/06	2030	04/02/2021	8.36	Call	Bond Future	1,494.5300	1.4945	1,138.9000	1.1389	(23.795)	0	0	800
2020/03/06	2030	04/02/2021	9.16	Call	Bond Future	3,512.6000	3.5126	2,875.5600	2.8756	(18.136)	0	0	0
2020/03/06	2030	04/02/2021	9.15	Put	Bond Future	3,201.8700	3.2019	3,822.4400	3.8224	19.381	0	0	0
2020/03/06	2030	04/02/2021			Bond Future	9.1015	93.5368	9.3203	92.2827	2.405	0.0000	0.0000	0
2020/03/06	2030	04/02/2021	9.17	Call	Bond Future	3,543.8300	3.5438	2,903.3100	2.9033	(18.074)	0	0	0
2020/03/06	2030	04/02/2021	9.17	Put	Bond Future	3,148.7600	3.1488	3,762.3900	3.7624	19.488	0	0	0
2020/03/06	2030	04/02/2021	8.36	Put	Bond Future	5,911.2700	5.9113	6,809.7900	6.8098	15.200	0	0	0
2020/03/06	2030	04/02/2021	9.16	Put	Bond Future	3,175.0400	3.1750	3,792.1500	3.7921	19.436	0	0	0
2020/03/06	2030	04/02/2021	9.15	Call	Bond Future	3,481.8700	3.4819	2,848.2900	2.8483	(18.197)	0	0	0
2020/03/06	2030	04/02/2021	8.86	Put	Bond Future	4,053.8400	4.0538	4,777.0900	4.7771	17.841	0	0	0
2020/03/06	2030	04/02/2021	8.86	Call	Bond Future	2,644.3100	2.6443	2,113.4100	2.1134	(20.077)	0	0	800
2020/03/06	2030	04/02/2021	10.20	Call	Bond Future	7,402.6500	7.4026	6,463.2400	6.4632	(12.690)	0	0	0
2020/03/06	2030	04/02/2021	10.20	Put	Bond Future	1,323.2100	1.3232	1,637.9500	1.6379	23.786	0	0	800
2020/03/06	2032	07/05/2020	9.19	Call	Bond Future	1,180.4900	1.1805	726.9900	0.7270	(38.416)	0	0	0
2020/03/06	2032	07/05/2020	9.54	Put	Bond Future	1,220.3600	1.2204	1,774.4800	1.7745	45.406	0	0	3,000
2020/03/06	2032	07/05/2020	8.82	Call	Bond Future	400.7700	0.4008	205.4700	0.2055	(48.731)	0	0	3,000
2020/03/06	2032	07/05/2020	9.20	Call	Bond Future	1,209.3700	1.2094	747.9200	0.7479	(38.156)	0	0	7,500
2020/03/06	2032	07/05/2020			Bond Future	9.3623	93.0539	9.5561	91.7689	2.070	0.0000	0.0000	80,416
2020/03/06	2032	07/05/2020	9.17	Call	Bond Future	1,124.1100	1.1241	686.4100	0.6864	(38.937)	0	0	3,000
2020/03/06	2032	07/05/2020	9.17	Put	Bond Future	2,424.3000	2.4243	3,271.6000	3.2716	34.950	0	0	0
2020/03/06	2032	07/05/2020	9.54	Call	Bond Future	2,399.6600	2.3997	1,668.7800	1.6688	(30.458)	0	0	0
2020/03/06	2032	07/05/2020	9.00	Put	Bond Future	3,181.6300	3.1816	4,156.7900	4.1568	30.650	0	0	0

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2020/03/06	2032	07/05/2020	9.00	Call	Bond Future	711.2000		0.7112	401.3600	0.4014	(43.566)	0	0	7,500
2020/03/06	2032	07/05/2020	9.50	Put	Bond Future	1,322.0700		1.3221	1,906.8800	1.9069	44.234	0	0	0
2020/03/06	2032	07/05/2020	9.50	Call	Bond Future	2,237.7000		2.2377	1,537.5100	1.5375	(31.291)	0	0	7,500
2020/03/06	2032	07/05/2020	9.30	Put	Bond Future	1,934.6000		1.9346	2,678.2400	2.6782	38.439	0	0	0
2020/03/06	2032	07/05/2020	9.30	Call	Bond Future	1,516.0100		1.5160	974.6500	0.9747	(35.710)	0	0	7,500
2020/03/06	2032	07/05/2020	9.19	Put	Bond Future	2,344.3000		2.3443	3,175.8000	3.1758	35.469	0	0	0
2020/03/06	2032	07/05/2020	8.82	Put	Bond Future	4,132.1600		4.1322	5,221.8600	5.2219	26.371	0	0	0
2020/03/06	2032	07/05/2020	9.20	Put	Bond Future	2,305.0900		2.3051	3,128.6400	3.1286	35.727	0	0	0
2020/03/06	2032	07/05/2020	9.18	Call	Bond Future	1,152.1700		1.1522	706.5800	0.7066	(38.674)	0	0	0
2020/03/06	2032	07/05/2020	9.18	Put	Bond Future	2,384.1300		2.3841	3,223.5400	3.2235	35.208	0	0	0
2020/03/06	2032	06/08/2020	8.79	Put	Bond Future	5,293.3600		5.2934	6,310.2200	6.3102	19.210	0	0	0
2020/03/06	2032	06/08/2020	9.29	Put	Bond Future	3,118.4800		3.1185	3,877.7100	3.8777	24.346	0	0	0
2020/03/06	2032	06/08/2020	9.46	Put	Bond Future	2,554.8400		2.5548	3,223.4100	3.2234	26.169	0	0	0
2020/03/06	2032	06/08/2020	9.45	Call	Bond Future	2,657.9700		2.6580	2,023.9200	2.0239	(23.855)	0	0	0
2020/03/06	2032	06/08/2020			Bond Future	9.4390		94.7130	9.6399	93.4050	2.129	0.0000	0.0000	300
2020/03/06	2032	06/08/2020	9.91	Call	Bond Future	4,463.4800		4.4635	3,603.0800	3.6031	(19.276)	0	0	0
2020/03/06	2032	06/08/2020	9.91	Put	Bond Future	1,437.3800		1.4374	1,884.8800	1.8849	31.133	0	0	800
2020/03/06	2032	06/08/2020	8.79	Call	Bond Future	888.3700		0.8884	597.3300	0.5973	(32.761)	0	0	800
2020/03/06	2032	06/08/2020	9.29	Call	Bond Future	2,131.8400		2.1318	1,583.1700	1.5832	(25.737)	0	0	800
2020/03/06	2032	06/08/2020	9.46	Call	Bond Future	2,692.7500		2.6927	2,053.4200	2.0534	(23.743)	0	0	0
2020/03/06	2032	06/08/2020	9.45	Put	Bond Future	2,585.6900		2.5857	3,259.5400	3.2595	26.061	0	0	0
2020/03/06	2032	06/08/2020	9.47	Call	Bond Future	2,727.7500		2.7277	2,083.1600	2.0832	(23.631)	0	0	0
2020/03/06	2032	06/08/2020	9.47	Put	Bond Future	2,524.2700		2.5243	3,187.5800	3.1876	26.277	0	0	0
2020/03/06	2032	05/11/2020	9.61	Put	Bond Future	2,872.5800		2.8726	3,513.7900	3.5138	22.322	0	0	0
2020/03/06	2032	05/11/2020	10.99	Call	Bond Future	9,511.4000		9.5114	8,382.5000	8.3825	(11.869)	0	0	0
2020/03/06	2032	05/11/2020	9.44	Put	Bond Future	3,394.6300		3.3946	4,110.4700	4.1105	21.087	0	0	0
2020/03/06	2032	05/11/2020	11.08	Call	Bond Future	9,937.2100		9.9372	8,789.4400	8.7894	(11.550)	0	0	0
2020/03/06	2032	05/11/2020	9.77	Put	Bond Future	2,441.0800		2.4411	3,014.5200	3.0145	23.491	0	0	0
2020/03/06	2032	05/11/2020			Bond Future	9.5181		92.2105	9.7264	90.8798	2.189	0.0000	0.0000	0
2020/03/06	2032	05/11/2020	10.99	Put	Bond Future	652.4200		0.6524	854.1700	0.8542	30.923	0	0	3,000
2020/03/06	2032	05/11/2020	9.76	Call	Bond Future	4,008.9300		4.0089	3,255.8700	3.2559	(18.785)	0	0	0
2020/03/06	2032	05/11/2020	9.76	Put	Bond Future	2,466.3800		2.4664	3,043.9700	3.0440	23.419	0	0	0
2020/03/06	2032	05/11/2020	9.11	Call	Bond Future	1,923.0400		1.9230	1,455.9400	1.4559	(24.290)	0	0	3,000
2020/03/06	2032	05/11/2020	9.61	Call	Bond Future	3,462.7100		3.4627	2,773.2700	2.7733	(19.910)	0	0	3,000
2020/03/06	2032	05/11/2020	9.44	Call	Bond Future	2,888.6400		2.8886	2,273.8300	2.2738	(21.284)	0	0	1,000
2020/03/06	2032	05/11/2020	11.08	Put	Bond Future	575.6400		0.5756	758.5200	0.7585	31.770	0	0	1,000
2020/03/06	2032	05/11/2020	9.77	Call	Bond Future	4,046.6300		4.0466	3,289.4200	3.2894	(18.712)	0	0	0
2020/03/06	2032	05/11/2020	9.11	Put	Bond Future	4,608.6900		4.6087	5,472.2400	5.4722	18.737	0	0	0
2020/03/06	2032	05/11/2020	8.94	Put	Bond Future	5,345.9800		5.3460	6,283.8300	6.2838	17.543	0	0	0
2020/03/06	2032	05/11/2020	8.94	Call	Bond Future	1,510.0800		1.5101	1,117.2800	1.1173	(26.012)	0	0	1,000
2020/03/06	2032	05/11/2020	9.75	Call	Bond Future	3,971.3900		3.9714	3,222.4900	3.2225	(18.857)	0	0	0
2020/03/06	2032	05/11/2020	9.75	Put	Bond Future	2,491.9100		2.4919	3,073.6600	3.0737	23.346	0	0	0
2020/03/06	2032	04/02/2021	10.82	Put	Bond Future	1,372.0300		1.3720	1,688.3600	1.6884	23.056	0	0	800
2020/03/06	2032	04/02/2021	9.29	Call	Bond Future	2,806.6800		2.8067	2,252.5700	2.2526	(19.743)	0	0	800
2020/03/06	2032	04/02/2021	9.63	Call	Bond Future	3,852.7600		3.8528	3,172.1500	3.1721	(17.666)	0	0	0
2020/03/06	2032	04/02/2021			Bond Future	9.6032		93.8386	9.8194	92.4846	2.251	0.0000	0.0000	0
2020/03/06	2032	04/02/2021	8.79	Put	Bond Future	6,940.4500		6.9404	7,923.8100	7.9238	14.169	0	0	0
2020/03/06	2032	04/02/2021	8.79	Call	Bond Future	1,591.6300		1.5916	1,220.9200	1.2209	(23.291)	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
2020/03/06	2032	04/02/2021	9.61	Call	Bond Future	3,786.9000	3.7869	3,113.6000	3.1136	(17.780)	0	0	0
2020/03/06	2032	04/02/2021	9.61	Put	Bond Future	3,743.9500	3.7439	4,424.7200	4.4247	18.183	0	0	0
2020/03/06	2032	04/02/2021	10.82	Call	Bond Future	8,647.4900	8.6475	7,609.7500	7.6098	(12.000)	0	0	0
2020/03/06	2032	04/02/2021	9.29	Put	Bond Future	4,818.1100	4.8181	5,618.0700	5.6181	16.603	0	0	0
2020/03/06	2032	04/02/2021	9.63	Put	Bond Future	3,683.4700	3.6835	4,356.9300	4.3569	18.283	0	0	0
2020/03/06	2032	04/02/2021	9.62	Call	Bond Future	3,819.9400	3.8199	3,142.9800	3.1430	(17.722)	0	0	0
2020/03/06	2032	04/02/2021	9.62	Put	Bond Future	3,713.7900	3.7138	4,390.9000	4.3909	18.232	0	0	0
2020/03/06	2033	07/05/2020			Bond Future	100.9450	100.9450	100.0499	100.0499	(0.887)	0.0000	0.0000	6,960
2020/03/06	2033	06/08/2020			Bond Future	102.7695	102.7695	101.8583	101.8583	(0.887)	0.0000	0.0000	0
2020/03/06	2033	05/11/2020			Bond Future	103.3682	103.3682	102.4411	102.4411	(0.897)	0.0000	0.0000	0
2020/03/06	2033	04/02/2021			Bond Future	105.2180	105.2180	104.2744	104.2744	(0.897)	0.0000	0.0000	0
2020/03/06	2037	07/05/2020	9.60	Put	Bond Future	3,643.4300	3.6434	4,513.0300	4.5130	23.868	0	0	0
2020/03/06	2037	07/05/2020	9.59	Call	Bond Future	701.0700	0.7011	435.4500	0.4355	(37.888)	0	0	0
2020/03/06	2037	07/05/2020	9.70	Put	Bond Future	3,123.9300	3.1239	3,927.1700	3.9272	25.712	0	0	0
2020/03/06	2037	07/05/2020			Bond Future	9.9895	90.3678	10.1470	89.2262	1.577	0.0000	0.0000	72,614
2020/03/06	2037	07/05/2020	9.60	Call	Bond Future	723.0500	0.7231	451.0600	0.4511	(37.617)	0	0	0
2020/03/06	2037	07/05/2020	9.59	Put	Bond Future	3,698.3300	3.6983	4,574.3000	4.5743	23.686	0	0	0
2020/03/06	2037	07/05/2020	9.70	Call	Bond Future	967.0900	0.9671	628.7400	0.6287	(34.986)	0	0	7,500
2020/03/06	2037	07/05/2020	9.61	Call	Bond Future	745.4600	0.7455	467.0700	0.4671	(37.345)	0	0	0
2020/03/06	2037	07/05/2020	9.61	Put	Bond Future	3,589.0500	3.5890	4,452.2500	4.4523	24.051	0	0	0
2020/03/06	2037	07/05/2020	10.00	Put	Bond Future	1,888.3500	1.8884	2,478.7300	2.4787	31.264	0	0	0
2020/03/06	2037	07/05/2020	10.00	Call	Bond Future	1,965.3400	1.9653	1,414.1300	1.4141	(28.047)	0	0	7,500
2020/03/06	2037	06/08/2020	9.88	Put	Bond Future	3,740.6100	3.7406	4,418.3000	4.4183	18.117	0	0	0
2020/03/06	2037	06/08/2020			Bond Future	10.0774	87.7190	10.2404	86.5571	1.618	0.0000	0.0000	300
2020/03/06	2037	06/08/2020	9.87	Call	Bond Future	2,269.3200	2.2693	1,789.7900	1.7898	(21.131)	0	0	0
2020/03/06	2037	06/08/2020	9.87	Put	Bond Future	3,781.3900	3.7814	4,463.7100	4.4637	18.044	0	0	0
2020/03/06	2037	06/08/2020	9.88	Call	Bond Future	2,302.3600	2.3024	1,818.2000	1.8182	(21.029)	0	0	0
2020/03/06	2037	06/08/2020	9.86	Call	Bond Future	2,236.5400	2.2365	1,761.6400	1.7616	(21.234)	0	0	0
2020/03/06	2037	06/08/2020	9.86	Put	Bond Future	3,822.5100	3.8225	4,509.4600	4.5095	17.971	0	0	0
2020/03/06	2037	05/11/2020	10.18	Call	Bond Future	3,705.0500	3.7050	3,106.4900	3.1065	(16.155)	0	0	0
2020/03/06	2037	05/11/2020	10.17	Put	Bond Future	3,609.7800	3.6098	4,197.0600	4.1971	16.269	0	0	0
2020/03/06	2037	05/11/2020			Bond Future	10.1618	89.2519	10.3302	88.0697	1.657	0.0000	0.0000	0
2020/03/06	2037	05/11/2020	10.19	Call	Bond Future	3,742.0800	3.7421	3,139.8300	3.1398	(16.094)	0	0	0
2020/03/06	2037	05/11/2020	10.19	Put	Bond Future	3,542.4600	3.5425	4,122.3400	4.1223	16.369	0	0	0
2020/03/06	2037	05/11/2020	10.17	Call	Bond Future	3,667.8900	3.6679	3,073.0400	3.0730	(16.218)	0	0	0
2020/03/06	2037	05/11/2020	10.18	Put	Bond Future	3,576.1400	3.5761	4,159.7100	4.1597	16.318	0	0	0
2020/03/06	2037	04/02/2021	10.27	Call	Bond Future	4,357.1600	4.3572	3,741.0700	3.7411	(14.140)	0	0	0
2020/03/06	2037	04/02/2021	10.28	Put	Bond Future	4,204.6000	4.2046	4,788.2800	4.7883	13.882	0	0	0
2020/03/06	2037	04/02/2021			Bond Future	10.2529	86.5707	10.4272	85.3678	1.700	0.0000	0.0000	0
2020/03/06	2037	04/02/2021	10.27	Put	Bond Future	4,238.0800	4.2381	4,824.8900	4.8249	13.846	0	0	0
2020/03/06	2037	04/02/2021	10.28	Call	Bond Future	4,393.2500	4.3932	3,774.0300	3.7740	(14.095)	0	0	0
2020/03/06	2037	04/02/2021	10.29	Call	Bond Future	4,429.4800	4.4295	3,807.1300	3.8071	(14.050)	0	0	0
2020/03/06	2037	04/02/2021	10.29	Put	Bond Future	4,171.3500	4.1713	4,751.9000	4.7519	13.918	0	0	0
2020/03/06	2038	07/05/2020			Bond Future	116.7028	116.7028	116.3763	116.3763	(0.280)	0.0000	0.0000	10,897
2020/03/06	2038	06/08/2020			Bond Future	117.1171	117.1171	116.7848	116.7848	(0.284)	0.0000	0.0000	0

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2020/03/06	2038	05/11/2020			Bond Future	119.1915	119.1915	118.8535	118.8535	(0.284)	0.0000	0.0000	0
2020/03/06	2038	04/02/2021			Bond Future	119.6043	119.6043	119.2603	119.2603	(0.288)	0.0000	0.0000	0
2020/03/06	2040	07/05/2020	9.74	Call	Bond Future	894.7900	0.8948	579.7000	0.5797	(35.214)	0	0	0
2020/03/06	2040	07/05/2020	9.75	Put	Bond Future	3,650.9200	3.6509	4,515.4700	4.5155	23.680	0	0	0
2020/03/06	2040	07/05/2020	9.85	Put	Bond Future	3,121.2700	3.1213	3,914.7300	3.9147	25.421	0	0	0
2020/03/06	2040	07/05/2020			Bond Future	10.0890	93.2502	10.2414	92.0637	1.511	0.0000	0.0000	47,711
2020/03/06	2040	07/05/2020	9.74	Put	Bond Future	3,707.2900	3.7073	4,578.7000	4.5787	23.505	0	0	0
2020/03/06	2040	07/05/2020	9.75	Call	Bond Future	920.9000	0.9209	598.9500	0.5990	(34.960)	0	0	0
2020/03/06	2040	07/05/2020	10.00	Put	Bond Future	2,435.9900	2.4360	3,118.9000	3.1189	28.034	0	0	0
2020/03/06	2040	07/05/2020	10.00	Call	Bond Future	1,731.4600	1.7315	1,227.8700	1.2279	(29.085)	0	0	2,640
2020/03/06	2040	07/05/2020	9.50	Put	Bond Future	5,230.2500	5.2302	6,248.1300	6.2481	19.461	0	0	0
2020/03/06	2040	07/05/2020	9.50	Call	Bond Future	403.3100	0.4033	234.6900	0.2347	(41.809)	0	0	2,640
2020/03/06	2040	07/05/2020	9.73	Call	Bond Future	869.0100	0.8690	560.7700	0.5608	(35.470)	0	0	0
2020/03/06	2040	07/05/2020	9.85	Call	Bond Future	1,209.8500	1.2098	816.8100	0.8168	(32.487)	0	0	7,500
2020/03/06	2040	07/05/2020	9.73	Put	Bond Future	3,764.1100	3.7641	4,642.3700	4.6424	23.332	0	0	0
2020/03/06	2040	07/05/2020	10.15	Put	Bond Future	1,858.4300	1.8584	2,432.5200	2.4325	30.891	0	0	0
2020/03/06	2040	07/05/2020	10.15	Call	Bond Future	2,336.1000	2.3361	1,723.6900	1.7237	(26.215)	0	0	7,500
2020/03/06	2040	06/08/2020	10.03	Call	Bond Future	2,674.1600	2.6742	2,143.4300	2.1434	(19.847)	0	0	0
2020/03/06	2040	06/08/2020	10.04	Call	Bond Future	2,710.7600	2.7108	2,175.2600	2.1753	(19.755)	0	0	0
2020/03/06	2040	06/08/2020	10.02	Put	Bond Future	3,860.2000	3.8602	4,541.8800	4.5419	17.659	0	0	0
2020/03/06	2040	06/08/2020			Bond Future	10.1762	90.4023	10.3338	89.1946	1.549	0.0000	0.0000	600
2020/03/06	2040	06/08/2020	10.04	Put	Bond Future	3,775.1400	3.7751	4,447.2900	4.4473	17.805	0	0	0
2020/03/06	2040	06/08/2020	10.02	Call	Bond Future	2,637.8400	2.6378	2,111.8700	2.1119	(19.939)	0	0	0
2020/03/06	2040	06/08/2020	10.79	Put	Bond Future	1,561.9400	1.5619	1,916.7700	1.9168	22.717	0	0	800
2020/03/06	2040	06/08/2020	9.57	Put	Bond Future	6,144.7900	6.1448	7,040.0900	7.0401	14.570	0	0	0
2020/03/06	2040	06/08/2020	10.03	Put	Bond Future	3,817.4800	3.8175	4,494.4000	4.4944	17.732	0	0	0
2020/03/06	2040	06/08/2020	10.79	Call	Bond Future	6,122.7700	6.1228	5,269.9500	5.2700	(13.929)	0	0	0
2020/03/06	2040	06/08/2020	9.57	Call	Bond Future	1,250.8700	1.2509	938.5200	0.9385	(24.971)	0	0	800
2020/03/06	2040	06/08/2020	10.07	Put	Bond Future	3,650.3000	3.6503	4,308.2000	4.3082	18.023	0	0	0
2020/03/06	2040	06/08/2020	10.07	Call	Bond Future	2,822.0800	2.8221	2,272.3300	2.2723	(19.480)	0	0	800
2020/03/06	2040	05/11/2020	10.23	Call	Bond Future	3,725.4800	3.7255	3,120.8700	3.1209	(16.229)	0	0	2,000
2020/03/06	2040	05/11/2020	11.70	Put	Bond Future	906.7600	0.9068	1,104.1800	1.1042	21.772	0	0	2,000
2020/03/06	2040	05/11/2020	10.00	Call	Bond Future	2,870.6000	2.8706	2,359.0000	2.3590	(17.822)	0	0	2,000
2020/03/06	2040	05/11/2020	9.50	Call	Bond Future	1,403.2000	1.4032	1,093.6100	1.0936	(22.063)	0	0	2,000
2020/03/06	2040	05/11/2020	10.30	Call	Bond Future	4,003.4100	4.0034	3,371.2900	3.3713	(15.790)	0	0	0
2020/03/06	2040	05/11/2020			Bond Future	10.2598	91.9821	10.4226	90.7534	1.586	0.0000	0.0000	0
2020/03/06	2040	05/11/2020	10.23	Put	Bond Future	3,953.2700	3.9533	4,577.3200	4.5773	15.786	0	0	0
2020/03/06	2040	05/11/2020	9.73	Put	Bond Future	6,198.7300	6.1987	7,026.5500	7.0265	13.355	0	0	0
2020/03/06	2040	05/11/2020	9.73	Call	Bond Future	2,007.2600	2.0073	1,606.4200	1.6064	(19.970)	0	0	2,000
2020/03/06	2040	05/11/2020	10.30	Put	Bond Future	3,697.3800	3.6974	4,293.9200	4.2939	16.134	0	0	0
2020/03/06	2040	05/11/2020	11.70	Call	Bond Future	10,909.1100	10.9091	9,877.8700	9.8779	(9.453)	0	0	0
2020/03/06	2040	05/11/2020	10.00	Put	Bond Future	4,888.3200	4.8883	5,605.3800	5.6054	14.669	0	0	0
2020/03/06	2040	05/11/2020	9.50	Put	Bond Future	7,510.6400	7.5106	8,429.7100	8.4297	12.237	0	0	0
2020/03/06	2040	05/11/2020	10.31	Call	Bond Future	4,043.8100	4.0438	3,407.8100	3.4078	(15.728)	0	0	0
2020/03/06	2040	05/11/2020	10.32	Put	Bond Future	3,626.4700	3.6265	4,215.2500	4.2152	16.236	0	0	0
2020/03/06	2040	05/11/2020	11.50	Call	Bond Future	9,885.1600	9.8852	8,895.5700	8.8956	(10.011)	0	0	0
2020/03/06	2040	05/11/2020	11.50	Put	Bond Future	1,161.1900	1.1612	1,400.2600	1.4003	20.588	0	0	2,000

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
2020/03/06	2040	05/11/2020	10.31	Put	Bond Future	3,661.9300	3.6619	4,254.5900	4.2546	16.184	0	0	0
2020/03/06	2040	05/11/2020	10.32	Call	Bond Future	4,084.1000	4.0841	3,444.2200	3.4442	(15.668)	0	0	0
2020/03/06	2040	04/02/2021	9.57	Put	Bond Future	8,275.1200	8.2751	9,150.7900	9.1508	10.582	0	0	0
2020/03/06	2040	04/02/2021	10.07	Put	Bond Future	5,745.2000	5.7452	6,451.6300	6.4516	12.296	0	0	0
2020/03/06	2040	04/02/2021	10.42	Put	Bond Future	4,374.7800	4.3748	4,964.8500	4.9649	13.488	0	0	0
2020/03/06	2040	04/02/2021			Bond Future	10.3498	89.0985	10.5182	87.8483	1.626	0.0000	0.0000	0
2020/03/06	2040	04/02/2021	11.74	Call	Bond Future	11,019.5300	11.0195	10,024.4400	10.0244	(9.030)	0	0	0
2020/03/06	2040	04/02/2021	11.74	Put	Bond Future	1,478.5300	1.4785	1,733.6900	1.7337	17.258	0	0	800
2020/03/06	2040	04/02/2021	10.07	Call	Bond Future	3,603.6900	3.6037	3,059.8700	3.0599	(15.091)	0	0	800
2020/03/06	2040	04/02/2021	10.41	Call	Bond Future	4,859.8600	4.8599	4,202.9000	4.2029	(13.518)	0	0	0
2020/03/06	2040	04/02/2021	10.41	Put	Bond Future	4,409.6600	4.4097	5,002.9500	5.0030	13.454	0	0	0
2020/03/06	2040	04/02/2021	9.57	Call	Bond Future	2,100.3000	2.1003	1,725.7200	1.7257	(17.835)	0	0	800
2020/03/06	2040	04/02/2021	10.42	Call	Bond Future	4,899.4400	4.8994	4,239.2600	4.2393	(13.475)	0	0	0
2020/03/06	2040	04/02/2021	10.40	Call	Bond Future	4,820.7500	4.8207	4,167.0200	4.1670	(13.561)	0	0	0
2020/03/06	2040	04/02/2021	10.40	Put	Bond Future	4,445.1100	4.4451	5,041.6300	5.0416	13.420	0	0	0
2020/03/06	2044	07/05/2020	9.81	Call	Bond Future	890.0200	0.8900	587.1900	0.5872	(34.025)	0	0	0
2020/03/06	2044	07/05/2020	9.79	Put	Bond Future	4,015.3300	4.0153	4,883.1200	4.8831	21.612	0	0	0
2020/03/06	2044	07/05/2020	9.45	Put	Bond Future	6,375.7100	6.3757	7,422.2300	7.4222	16.414	0	0	0
2020/03/06	2044	07/05/2020	9.97	Put	Bond Future	3,042.8500	3.0429	3,787.6100	3.7876	24.476	0	0	0
2020/03/06	2044	07/05/2020	9.33	Call	Bond Future	160.2600	0.1603	86.1200	0.0861	(46.262)	0	0	100
2020/03/06	2044	07/05/2020	9.98	Call	Bond Future	1,397.9000	1.3979	978.0500	0.9781	(30.034)	0	0	100
2020/03/06	2044	07/05/2020	9.26	Call	Bond Future	119.8400	0.1198	62.4900	0.0625	(47.855)	0	0	556
2020/03/06	2044	07/05/2020			Bond Future	10.1779	89.7277	10.3251	88.5701	1.447	0.0000	0.0000	78,346
2020/03/06	2044	07/05/2020	9.81	Put	Bond Future	3,897.6300	3.8976	4,752.3400	4.7523	21.929	0	0	0
2020/03/06	2044	07/05/2020	9.79	Call	Bond Future	839.2900	0.8393	549.5400	0.5495	(34.523)	0	0	0
2020/03/06	2044	07/05/2020	10.81	Call	Bond Future	5,423.3800	5.4234	4,504.8800	4.5049	(16.936)	0	0	0
2020/03/06	2044	07/05/2020	10.81	Put	Bond Future	631.4200	0.6314	870.4600	0.8705	37.858	0	0	129
2020/03/06	2044	07/05/2020	9.33	Put	Bond Future	7,358.1900	7.3582	8,441.5900	8.4416	14.724	0	0	0
2020/03/06	2044	07/05/2020	9.80	Put	Bond Future	3,956.1200	3.9561	4,817.4000	4.8174	21.771	0	0	0
2020/03/06	2044	07/05/2020	9.45	Call	Bond Future	254.9000	0.2549	143.8800	0.1439	(43.554)	0	0	129
2020/03/06	2044	07/05/2020	9.97	Call	Bond Future	1,364.2500	1.3643	951.4700	0.9515	(30.257)	0	0	129
2020/03/06	2044	07/05/2020	9.98	Put	Bond Future	2,994.5100	2.9945	3,732.2000	3.7322	24.635	0	0	0
2020/03/06	2044	07/05/2020	11.09	Call	Bond Future	7,136.1600	7.1362	6,126.4300	6.1264	(14.149)	0	0	0
2020/03/06	2044	07/05/2020	9.26	Put	Bond Future	7,955.5100	7.9555	9,055.7000	9.0557	13.829	0	0	0
2020/03/06	2044	07/05/2020	9.91	Put	Bond Future	3,345.4400	3.3454	4,132.2900	4.1323	23.520	0	0	0
2020/03/06	2044	07/05/2020	9.80	Call	Bond Future	864.3600	0.8644	568.1000	0.5681	(34.275)	0	0	0
2020/03/06	2044	07/05/2020	11.09	Put	Bond Future	362.0500	0.3620	509.8600	0.5099	40.826	0	0	100
2020/03/06	2044	07/05/2020	9.91	Call	Bond Future	1,172.2900	1.1723	801.6000	0.8016	(31.621)	0	0	556
2020/03/06	2044	07/05/2020	11.02	Call	Bond Future	6,703.1300	6.7031	5,712.8200	5.7128	(14.774)	0	0	0
2020/03/06	2044	07/05/2020	11.02	Put	Bond Future	416.8900	0.4169	584.1200	0.5841	40.114	0	0	556
2020/03/06	2044	06/08/2020	9.98	Call	Bond Future	2,171.3100	2.1713	1,718.2000	1.7182	(20.868)	0	0	602
2020/03/06	2044	06/08/2020	11.09	Put	Bond Future	1,189.7800	1.1898	1,466.6500	1.4666	23.271	0	0	602
2020/03/06	2044	06/08/2020	9.01	Call	Bond Future	294.3300	0.2943	200.1800	0.2002	(31.988)	0	0	140
2020/03/06	2044	06/08/2020	9.66	Call	Bond Future	1,223.3400	1.2233	921.2900	0.9213	(24.691)	0	0	140
2020/03/06	2044	06/08/2020	9.88	Call	Bond Future	1,842.5100	1.8425	1,437.4900	1.4375	(21.982)	0	0	0
2020/03/06	2044	06/08/2020			Bond Future	10.2633	86.9423	10.4155	85.7641	1.483	0.0000	0.0000	500
2020/03/06	2044	06/08/2020	9.36	Put	Bond Future	8,233.9400	8.2339	9,227.3400	9.2273	12.065	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
2020/03/06	2044	06/08/2020	9.36	Call	Bond Future	652.3700	0.6524	467.5900	0.4676	(28.324)	0	0	602
2020/03/06	2044	06/08/2020	9.98	Put	Bond Future	4,437.0100	4.4370	5,162.0800	5.1621	16.341	0	0	0
2020/03/06	2044	06/08/2020	9.86	Call	Bond Future	1,780.2500	1.7803	1,384.7900	1.3848	(22.214)	0	0	0
2020/03/06	2044	06/08/2020	9.86	Put	Bond Future	5,035.6600	5.0357	5,818.3800	5.8184	15.544	0	0	0
2020/03/06	2044	06/08/2020	11.09	Call	Bond Future	7,278.0600	7.2781	6,376.7500	6.3767	(12.384)	0	0	0
2020/03/06	2044	06/08/2020	9.01	Put	Bond Future	11,110.6800	11.1107	12,194.7100	12.1947	9.757	0	0	0
2020/03/06	2044	06/08/2020	9.66	Put	Bond Future	6,169.2600	6.1693	7,045.3900	7.0454	14.202	0	0	0
2020/03/06	2044	06/08/2020	9.88	Put	Bond Future	4,931.7100	4.9317	5,704.8700	5.7049	15.677	0	0	0
2020/03/06	2044	06/08/2020	10.93	Call	Bond Future	6,407.9600	6.4080	5,554.4400	5.5544	(13.320)	0	0	0
2020/03/06	2044	06/08/2020	10.93	Put	Bond Future	1,440.4300	1.4404	1,765.0900	1.7651	22.539	0	0	140
2020/03/06	2044	06/08/2020	9.87	Call	Bond Future	1,811.1300	1.8111	1,410.9000	1.4109	(22.098)	0	0	0
2020/03/06	2044	06/08/2020	9.87	Put	Bond Future	4,983.3700	4.9834	5,761.3200	5.7613	15.611	0	0	0
2020/03/06	2044	05/11/2020	11.06	Put	Bond Future	1,970.2100	1.9702	2,325.8400	2.3258	18.050	0	0	525
2020/03/06	2044	05/11/2020	11.43	Call	Bond Future	9,144.8600	9.1449	8,213.0600	8.2131	(10.189)	0	0	0
2020/03/06	2044	05/11/2020	9.72	Put	Bond Future	6,862.0000	6.8620	7,701.9600	7.7020	12.241	0	0	0
2020/03/06	2044	05/11/2020	9.97	Call	Bond Future	2,556.0000	2.5560	2,098.3900	2.0984	(17.903)	0	0	568
2020/03/06	2044	05/11/2020	9.29	Put	Bond Future	9,737.4300	9.7374	10,724.5000	10.7245	10.137	0	0	0
2020/03/06	2044	05/11/2020	9.96	Put	Bond Future	5,583.2600	5.5833	6,328.2700	6.3283	13.344	0	0	0
2020/03/06	2044	05/11/2020	10.36	Call	Bond Future	3,986.8400	3.9868	3,376.5300	3.3765	(15.308)	0	0	0
2020/03/06	2044	05/11/2020			Bond Future	10.3450	88.4615	10.5021	87.2629	1.519	0.0000	0.0000	0
2020/03/06	2044	05/11/2020	9.72	Call	Bond Future	1,802.1100	1.8021	1,443.4400	1.4434	(19.903)	0	0	1,815
2020/03/06	2044	05/11/2020	9.97	Put	Bond Future	5,534.3600	5.5344	6,275.3800	6.2754	13.389	0	0	0
2020/03/06	2044	05/11/2020	9.96	Call	Bond Future	2,523.1500	2.5231	2,069.5300	2.0695	(17.978)	0	0	0
2020/03/06	2044	05/11/2020	11.38	Call	Bond Future	8,878.5500	8.8786	7,957.3600	7.9574	(10.375)	0	0	0
2020/03/06	2044	05/11/2020	11.38	Put	Bond Future	1,469.9200	1.4699	1,747.3600	1.7474	18.874	0	0	568
2020/03/06	2044	05/11/2020	10.34	Call	Bond Future	3,907.1100	3.9071	3,304.3900	3.3044	(15.426)	0	0	0
2020/03/06	2044	05/11/2020	10.34	Put	Bond Future	3,945.8700	3.9459	4,541.7800	4.5418	15.102	0	0	0
2020/03/06	2044	05/11/2020	11.06	Call	Bond Future	7,207.0900	7.2071	6,364.0900	6.3641	(11.697)	0	0	0
2020/03/06	2044	05/11/2020	10.04	Put	Bond Future	5,200.8900	5.2009	5,914.0400	5.9140	13.712	0	0	0
2020/03/06	2044	05/11/2020	11.17	Put	Bond Future	1,778.7700	1.7788	2,105.4400	2.1054	18.365	0	0	1,815
2020/03/06	2044	05/11/2020	11.43	Put	Bond Future	1,405.8900	1.4059	1,672.7200	1.6727	18.979	0	0	1,815
2020/03/06	2044	05/11/2020	8.87	Put	Bond Future	13,194.6200	13.1946	14,280.4500	14.2805	8.229	0	0	0
2020/03/06	2044	05/11/2020	9.29	Call	Bond Future	905.3400	0.9053	693.7800	0.6938	(23.368)	0	0	568
2020/03/06	2044	05/11/2020	10.36	Put	Bond Future	3,871.3200	3.8713	4,459.6400	4.4596	15.197	0	0	0
2020/03/06	2044	05/11/2020	10.04	Call	Bond Future	2,791.3300	2.7913	2,305.8500	2.3059	(17.392)	0	0	525
2020/03/06	2044	05/11/2020	9.34	Put	Bond Future	9,362.2700	9.3623	10,334.9500	10.3349	10.389	0	0	0
2020/03/06	2044	05/11/2020	9.34	Call	Bond Future	981.7800	0.9818	755.8300	0.7558	(23.014)	0	0	525
2020/03/06	2044	05/11/2020	11.17	Call	Bond Future	7,773.6000	7.7736	6,901.6400	6.9016	(11.217)	0	0	0
2020/03/06	2044	05/11/2020	8.87	Call	Bond Future	426.9100	0.4269	314.1100	0.3141	(26.422)	0	0	1,815
2020/03/06	2044	05/11/2020	10.02	Put	Bond Future	5,294.7700	5.2948	6,015.8700	6.0159	13.619	0	0	0
2020/03/06	2044	05/11/2020	10.02	Call	Bond Future	2,723.3100	2.7233	2,245.7800	2.2458	(17.535)	0	0	1,815
2020/03/06	2044	05/11/2020	10.35	Call	Bond Future	3,946.8800	3.9469	3,340.3700	3.3404	(15.367)	0	0	0
2020/03/06	2044	05/11/2020	10.35	Put	Bond Future	3,908.4400	3.9084	4,500.5600	4.5006	15.150	0	0	0
2020/03/06	2044	04/02/2021	10.04	Put	Bond Future	6,384.5100	6.3845	7,106.9900	7.1070	11.316	0	0	0
2020/03/06	2044	04/02/2021	10.37	Call	Bond Future	4,480.5200	4.4805	3,875.2300	3.8752	(13.509)	0	0	0
2020/03/06	2044	04/02/2021	10.35	Put	Bond Future	5,038.7900	5.0388	5,659.6700	5.6597	12.322	0	0	0
2020/03/06	2044	04/02/2021			Bond Future	10.4329	85.6411	10.5952	84.4213	1.556	0.0000	0.0000	0
2020/03/06	2044	04/02/2021	10.37	Put	Bond Future	4,960.7500	4.9607	5,575.2100	5.5752	12.386	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
2020/03/06	2044	04/02/2021	10.35	Call	Bond Future	4,404.8500	4.4049	3,805.9800	3.8060	(13.596)	0	0	0
2020/03/06	2044	04/02/2021	10.04	Call	Bond Future	3,308.3400	3.3083	2,811.0700	2.8111	(15.031)	0	0	0
2020/03/06	2044	04/02/2021	10.84	Call	Bond Future	6,420.8200	6.4208	5,673.3500	5.6734	(11.641)	0	0	0
2020/03/06	2044	04/02/2021	10.36	Put	Bond Future	4,999.6400	4.9996	5,617.3100	5.6173	12.354	0	0	0
2020/03/06	2044	04/02/2021	10.84	Put	Bond Future	3,416.7300	3.4167	3,889.0100	3.8890	13.823	0	0	405
2020/03/06	2044	04/02/2021	10.29	Call	Bond Future	4,181.0400	4.1810	3,601.5600	3.6016	(13.860)	0	0	0
2020/03/06	2044	04/02/2021	10.29	Put	Bond Future	5,278.8800	5.2789	5,919.1500	5.9191	12.129	0	0	405
2020/03/06	2044	04/02/2021	9.66	Put	Bond Future	8,406.8800	8.4069	9,254.8000	9.2548	10.086	0	0	0
2020/03/06	2044	04/02/2021	9.66	Call	Bond Future	2,177.2200	2.1772	1,805.3900	1.8054	(17.078)	0	0	405
2020/03/06	2044	04/02/2021	10.36	Call	Bond Future	4,442.6100	4.4426	3,840.5300	3.8405	(13.552)	0	0	0
2020/03/06	2046	07/05/2020			Bond Future	106.8341	106.8341	105.8865	105.8865	(0.887)	0.0000	0.0000	14,000
2020/03/06	2046	06/08/2020			Bond Future	108.7652	108.7652	107.8004	107.8004	(0.887)	0.0000	0.0000	0
2020/03/06	2046	05/11/2020			Bond Future	108.8952	108.8952	107.9136	107.9136	(0.901)	0.0000	0.0000	0
2020/03/06	2046	04/02/2021			Bond Future	110.8436	110.8436	109.8446	109.8446	(0.901)	0.0000	0.0000	0
2020/03/06	2050	07/05/2020			Bond Future	110.8529	110.8529	109.9945	109.9945	(0.774)	0.0000	0.0000	12,808
2020/03/06	2050	06/08/2020			Bond Future	110.9754	110.9754	110.1015	110.1015	(0.787)	0.0000	0.0000	0
2020/03/06	2050	05/11/2020			Bond Future	112.9412	112.9412	112.0520	112.0520	(0.787)	0.0000	0.0000	0
2020/03/06	2050	04/02/2021			Bond Future	113.0409	113.0409	112.1358	112.1358	(0.801)	0.0000	0.0000	0
2020/03/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	AL37	07/05/2020			Index Future	709.9180	709.9180	704.4190	704.4190	(0.775)	0.0000	0.0000	0
2020/03/06	AL37	06/08/2020			Index Future	722.4380	722.4380	716.8430	716.8430	(0.774)	0.0000	0.0000	0
2020/03/06	AL37	05/11/2020			Index Future	735.2070	735.2070	729.5140	729.5140	(0.774)	0.0000	0.0000	0
2020/03/06	AL37	04/02/2021			Index Future	748.2000	748.2000	742.4060	742.4060	(0.774)	0.0000	0.0000	0
2020/03/06	AL7T	07/05/2020			Index Future	815.5130	815.5130	805.2580	805.2580	(1.257)	0.0000	0.0000	0
2020/03/06	AL7T	06/08/2020			Index Future	829.8960	829.8960	819.4610	819.4610	(1.257)	0.0000	0.0000	0
2020/03/06	AL7T	05/11/2020			Index Future	844.5640	844.5640	833.9450	833.9450	(1.257)	0.0000	0.0000	0
2020/03/06	AL7T	04/02/2021			Index Future	859.4890	859.4890	848.6840	848.6840	(1.257)	0.0000	0.0000	0
2020/03/06	ALBI	07/05/2020			Index Future	723.8080	723.8080	715.9020	715.9020	(1.092)	0.0000	0.0000	222
2020/03/06	ALBI	06/08/2020			Index Future	736.5730	736.5730	728.5290	728.5290	(1.092)	0.0000	0.0000	0
2020/03/06	ALBI	05/11/2020			Index Future	749.5920	749.5920	741.4060	741.4060	(1.092)	0.0000	0.0000	0
2020/03/06	ALBI	04/02/2021			Index Future	762.8390	762.8390	754.5090	754.5090	(1.092)	0.0000	0.0000	0
2020/03/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	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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2020/03/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/03/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	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
2020/03/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/06	ES33	07/05/2020			Bond Future	10.9485	77.2600	11.1110	76.3398	1.485	0.0000	0.0000	350
2020/03/06	ES33	06/08/2020			Bond Future	11.0742	78.6374	11.2429	77.7009	1.523	0.0000	0.0000	0
2020/03/06	ES33	05/11/2020			Bond Future	11.2054	76.2210	11.3804	75.2682	1.562	0.0000	0.0000	0
2020/03/06	ES33	04/02/2021			Bond Future	11.3478	77.5670	11.5296	76.5974	1.603	0.0000	0.0000	0
2020/03/06	ES42	07/05/2020			Bond Future	11.2944	77.8610	11.4468	76.8769	1.349	0.0000	0.0000	4,919
2020/03/06	ES42	06/08/2020			Bond Future	11.4170	79.2492	11.5750	78.2475	1.384	0.0000	0.0000	0
2020/03/06	ES42	05/11/2020			Bond Future	11.5436	76.3711	11.7075	75.3519	1.420	0.0000	0.0000	0
2020/03/06	ES42	04/02/2021			Bond Future	11.6762	77.7190	11.8463	76.6819	1.457	0.0000	0.0000	0
2020/03/06	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/06	GOVI	07/05/2020			GOVI	715.6960	715.6960	707.8340	707.8340	(1.099)	0.0000	0.0000	1,176
2020/03/06	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/06	GOVI	07/05/2020	720.00	Put	GOVI	43,040.0000	4.3040	121,660.0000	12.1660	182.667	0	0	0
2020/03/06	GOVI	07/05/2020	719.98	Put	GOVI	42,840.0000	4.2840	121,460.0000	12.1460	183.520	0	0	0
2020/03/06	GOVI	07/05/2020	719.99	Put	GOVI	42,940.0000	4.2940	121,560.0000	12.1560	183.093	0	0	0
2020/03/06	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/06	GOVI	06/08/2020	728.13	Call	GOVI	1,890.0000	0.1890	0.0000	0.0000	(100.000)	0	0	0
2020/03/06	GOVI	06/08/2020	728.12	Put	GOVI	0.0000	0.0000	78,020.0000	7.8020	100.000	0	0	0
2020/03/06	GOVI	06/08/2020			GOVI	728.3190	728.3190	720.3180	720.3180	(1.099)	0.0000	0.0000	0
2020/03/06	GOVI	06/08/2020	728.14	Call	GOVI	1,790.0000	0.1790	0.0000	0.0000	(100.000)	0	0	0
2020/03/06	GOVI	06/08/2020	728.14	Put	GOVI	0.0000	0.0000	78,220.0000	7.8220	100.000	0	0	0
2020/03/06	GOVI	06/08/2020	728.13	Put	GOVI	0.0000	0.0000	78,120.0000	7.8120	100.000	0	0	0
2020/03/06	GOVI	06/08/2020	728.12	Call	GOVI	1,990.0000	0.1990	0.0000	0.0000	(100.000)	0	0	0
2020/03/06	GOVI	05/11/2020	737.84	Put	GOVI	0.0000	0.0000	47,900.0000	4.7900	100.000	0	0	0
2020/03/06	GOVI	05/11/2020	737.83	Call	GOVI	33,620.0000	3.3620	0.0000	0.0000	(100.000)	0	0	0
2020/03/06	GOVI	05/11/2020			GOVI	741.1920	741.1920	733.0500	733.0500	(1.099)	0.0000	0.0000	0
2020/03/06	GOVI	05/11/2020	737.84	Call	GOVI	33,520.0000	3.3520	0.0000	0.0000	(100.000)	0	0	0
2020/03/06	GOVI	05/11/2020	737.83	Put	GOVI	0.0000	0.0000	47,800.0000	4.7800	100.000	0	0	0
2020/03/06	GOVI	05/11/2020	737.85	Call	GOVI	33,420.0000	3.3420	0.0000	0.0000	(100.000)	0	0	0
2020/03/06	GOVI	05/11/2020	737.85	Put	GOVI	0.0000	0.0000	48,000.0000	4.8000	100.000	0	0	0
2020/03/06	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	49,540.0000	4.9540	100.000	0	0	0
2020/03/06	GOVI	04/02/2021			GOVI	754.2900	754.2900	746.0060	746.0060	(1.098)	0.0000	0.0000	0
2020/03/06	GOVI	04/02/2021	750.95	Call	GOVI	33,400.0000	3.3400	0.0000	0.0000	(100.000)	0	0	0
2020/03/06	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	49,440.0000	4.9440	100.000	0	0	0
2020/03/06	GOVI	04/02/2021	750.96	Call	GOVI	33,300.0000	3.3300	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/06	GOVI	04/02/2021	750.94	Call	GOVI	33,500.0000	3.3500	0.0000	0.0000	(100.000)	0	0	0
2020/03/06	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	49,340.0000	4.9340	100.000	0	0	0
2020/03/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/03/06	IGOV	07/05/2020			Index Future	262.9120	262.9120	261.7500	261.7500	(0.442)	0.0000	0.0000	1,007
2020/03/06	IGOV	06/08/2020			Index Future	267.6130	267.6130	266.4310	266.4310	(0.442)	0.0000	0.0000	0
2020/03/06	IGOV	05/11/2020			Index Future	272.4060	272.4060	271.2030	271.2030	(0.442)	0.0000	0.0000	0
2020/03/06	IGOV	04/02/2021			Index Future	277.2820	277.2820	276.0570	276.0570	(0.442)	0.0000	0.0000	0
2020/03/06	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/03/06	IS02	22/06/2020			Interest Rate Swap	101.9800	101.9800	101.9800	101.9800	0.000	0.0000	0.0000	0
2020/03/06	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/03/06	IS05	17/12/2020			Interest Rate Swap	95.1700	95.1700	95.1900	95.1900	0.021	0.0000	0.0000	0
2020/03/06	IS05	16/03/2021			Interest Rate Swap	94.0000	94.0000	94.0200	94.0200	0.021	0.0000	0.0000	0
2020/03/06	IS05	15/06/2021			Interest Rate Swap	92.7500	92.7500	92.8000	92.8000	0.054	0.0000	0.0000	0
2020/03/06	IS05	21/09/2021			Interest Rate Swap	92.4700	92.4700	92.5500	92.5500	0.087	0.0000	0.0000	0
2020/03/06	IS05	21/12/2021			Interest Rate Swap	94.2700	94.2700	94.3800	94.3800	0.117	0.0000	0.0000	51
2020/03/06	IS05	15/03/2022			Interest Rate Swap	94.0500	94.0500	94.2000	94.2000	0.159	0.0000	0.0000	0
2020/03/06	IS05	21/06/2022			Interest Rate Swap	94.8500	94.8500	95.0500	95.0500	0.211	0.0000	0.0000	0
2020/03/06	IS05	20/09/2022			Interest Rate Swap	98.4400	98.4400	98.6700	98.6700	0.234	0.0000	0.0000	0
2020/03/06	IS05	20/12/2022			Interest Rate Swap	99.3600	99.3600	99.6300	99.6300	0.272	0.0000	0.0000	0
2020/03/06	IS05	22/03/2023			Interest Rate Swap	92.2800	92.2800	92.6000	92.6000	0.347	0.0000	0.0000	0
2020/03/06	IS05	20/06/2023			Interest Rate Swap	98.0900	98.0900	98.4500	98.4500	0.367	0.0000	0.0000	0
2020/03/06	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/03/06	IS10	17/12/2025			Interest Rate Swap	87.6200	87.6200	88.4600	88.4600	0.959	0.0000	0.0000	0
2020/03/06	IS10	16/03/2026			Interest Rate Swap	84.3300	84.3300	85.2100	85.2100	1.044	0.0000	0.0000	0
2020/03/06	IS10	15/06/2026			Interest Rate Swap	82.8800	82.8800	83.7800	83.7800	1.086	0.0000	0.0000	0
2020/03/06	IS10	21/09/2026			Interest Rate Swap	85.0300	85.0300	85.9100	85.9100	1.035	0.0000	0.0000	0
2020/03/06	IS10	21/12/2026			Interest Rate Swap	88.9100	88.9100	89.7800	89.7800	0.979	0.0000	0.0000	0
2020/03/06	IS10	15/03/2027			Interest Rate Swap	87.3400	87.3400	88.2200	88.2200	1.008	0.0000	0.0000	0
2020/03/06	IS10	21/06/2027			Interest Rate Swap	89.4300	89.4300	90.3300	90.3300	1.006	0.0000	0.0000	0
2020/03/06	IS10	20/09/2027			Interest Rate Swap	95.0100	95.0100	95.9200	95.9200	0.958	0.0000	0.0000	0
2020/03/06	IS10	20/12/2027			Interest Rate Swap	95.3400	95.3400	96.2700	96.2700	0.975	0.0000	0.0000	0
2020/03/06	IS10	22/03/2028			Interest Rate Swap	88.5600	88.5600	89.5500	89.5500	1.118	0.0000	0.0000	0
2020/03/06	IS10	20/06/2028			Interest Rate Swap	96.0200	96.0200	97.0200	97.0200	1.041	0.0000	0.0000	0
2020/03/06	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/03/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/03/06	R023	07/05/2020	6.91	Put	Bond Future	25.9100	0.0259	37.3400	0.0373	44.114	0	0	0
2020/03/06	R023	07/05/2020			Bond Future	6.0729	105.7955	6.1591	105.5708	1.420	0.0000	0.0000	64,966
2020/03/06	R023	07/05/2020	6.90	Call	Bond Future	2,156.8200	2.1568	1,943.9100	1.9439	(9.871)	0	0	0
2020/03/06	R023	07/05/2020	6.90	Put	Bond Future	26.6800	0.0267	38.4600	0.0385	44.153	0	0	0
2020/03/06	R023	07/05/2020	6.91	Call	Bond Future	2,181.4800	2.1815	1,968.2200	1.9682	(9.776)	0	0	0

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2020/03/06	R023	07/05/2020	6.89	Call	Bond Future	2,132.2000	2.1322	1,919.6300	1.9196	(9.970)	0	0	0
2020/03/06	R023	07/05/2020	6.89	Put	Bond Future	27.4800	0.0275	39.6000	0.0396	44.105	0	0	0
2020/03/06	R023	06/08/2020	7.26	Call	Bond Future	3,135.4600	3.1355	2,920.2400	2.9202	(6.864)	0	0	0
2020/03/06	R023	06/08/2020			Bond Future	5.9472	107.6817	6.0427	107.4530	1.606	0.0000	0.0000	0
2020/03/06	R023	06/08/2020	7.26	Put	Bond Future	47.1900	0.0472	60.6400	0.0606	28.502	0	0	0
2020/03/06	R023	06/08/2020	7.27	Call	Bond Future	3,157.2200	3.1572	2,941.6800	2.9417	(6.827)	0	0	0
2020/03/06	R023	06/08/2020	7.28	Put	Bond Future	44.5900	0.0446	57.4100	0.0574	28.751	0	0	0
2020/03/06	R023	06/08/2020	7.27	Put	Bond Future	45.8700	0.0459	59.0000	0.0590	28.624	0	0	0
2020/03/06	R023	06/08/2020	7.28	Call	Bond Future	3,179.0100	3.1790	2,963.1600	2.9632	(6.790)	0	0	0
2020/03/06	R023	05/11/2020	7.46	Put	Bond Future	38.0200	0.0380	48.9600	0.0490	28.774	0	0	0
2020/03/06	R023	05/11/2020	7.47	Put	Bond Future	37.0700	0.0371	47.7900	0.0478	28.918	0	0	0
2020/03/06	R023	05/11/2020			Bond Future	5.8096	105.6352	5.9162	105.4027	1.835	0.0000	0.0000	0
2020/03/06	R023	05/11/2020	7.46	Call	Bond Future	3,566.5300	3.5665	3,344.9100	3.3449	(6.214)	0	0	0
2020/03/06	R023	05/11/2020	7.47	Call	Bond Future	3,586.5000	3.5865	3,364.6600	3.3647	(6.185)	0	0	0
2020/03/06	R023	05/11/2020	7.45	Call	Bond Future	3,546.5800	3.5466	3,325.2000	3.3252	(6.242)	0	0	0
2020/03/06	R023	05/11/2020	7.45	Put	Bond Future	38.9800	0.0390	50.1600	0.0502	28.681	0	0	0
2020/03/06	R023	04/02/2021	6.34	Call	Bond Future	1,660.3100	1.6603	1,485.2100	1.4852	(10.546)	0	0	0
2020/03/06	R023	04/02/2021	6.32	Put	Bond Future	303.1200	0.3031	365.8700	0.3659	20.701	0	0	0
2020/03/06	R023	04/02/2021			Bond Future	5.6391	107.5010	5.7597	107.2645	2.140	0.0000	0.0000	0
2020/03/06	R023	04/02/2021	6.34	Put	Bond Future	295.9300	0.2959	357.3700	0.3574	20.762	0	0	0
2020/03/06	R023	04/02/2021	6.32	Call	Bond Future	1,628.8900	1.6289	1,455.1000	1.4551	(10.669)	0	0	0
2020/03/06	R023	04/02/2021	6.33	Put	Bond Future	299.5000	0.2995	361.5900	0.3616	20.731	0	0	0
2020/03/06	R023	04/02/2021	6.33	Call	Bond Future	1,644.5800	1.6446	1,470.1300	1.4701	(10.608)	0	0	0
2020/03/06	R035	07/05/2020	9.48	Put	Bond Future	3,212.4100	3.2124	3,950.2200	3.9502	22.967	0	0	0
2020/03/06	R035	07/05/2020	9.47	Call	Bond Future	875.9200	0.8759	584.9300	0.5849	(33.221)	0	0	0
2020/03/06	R035	07/05/2020	9.85	Call	Bond Future	2,142.3000	2.1423	1,605.9100	1.6059	(25.038)	0	0	7,500
2020/03/06	R035	07/05/2020	10.57	Put	Bond Future	379.9300	0.3799	535.1400	0.5351	40.852	0	0	3,530
2020/03/06	R035	07/05/2020	9.75	Call	Bond Future	1,756.3500	1.7563	1,284.1000	1.2841	(26.888)	0	0	5,000
2020/03/06	R035	07/05/2020	10.75	Put	Bond Future	257.7100	0.2577	367.9500	0.3680	42.777	0	0	5,000
2020/03/06	R035	07/05/2020			Bond Future	9.7896	94.6777	9.9319	93.6427	1.454	0.0000	0.0000	118,207
2020/03/06	R035	07/05/2020	9.11	Put	Bond Future	5,450.6700	5.4507	6,373.2400	6.3732	16.926	0	0	0
2020/03/06	R035	07/05/2020	9.11	Call	Bond Future	266.4600	0.2665	154.0600	0.1541	(42.183)	0	0	5,000
2020/03/06	R035	07/05/2020	9.48	Call	Bond Future	901.1900	0.9012	604.0300	0.6040	(32.974)	0	0	0
2020/03/06	R035	07/05/2020	9.47	Put	Bond Future	3,263.1800	3.2632	4,007.1600	4.0072	22.799	0	0	0
2020/03/06	R035	07/05/2020	9.85	Put	Bond Future	1,700.9300	1.7009	2,199.5100	2.1995	29.312	0	0	0
2020/03/06	R035	07/05/2020	9.78	Put	Bond Future	1,938.2900	1.9383	2,481.6200	2.4816	28.031	0	0	0
2020/03/06	R035	07/05/2020	10.57	Call	Bond Future	5,854.1600	5.8542	4,974.4000	4.9744	(15.028)	0	0	0
2020/03/06	R035	07/05/2020	9.75	Put	Bond Future	2,047.3900	2.0474	2,610.1100	2.6101	27.485	0	0	0
2020/03/06	R035	07/05/2020	10.75	Call	Bond Future	6,927.0200	6.9270	6,002.2900	6.0023	(13.350)	0	0	0
2020/03/06	R035	07/05/2020	9.49	Call	Bond Future	927.0600	0.9271	623.6600	0.6237	(32.727)	0	0	0
2020/03/06	R035	07/05/2020	9.49	Put	Bond Future	3,162.3300	3.1623	3,893.9000	3.8939	23.134	0	0	0
2020/03/06	R035	07/05/2020	9.55	Put	Bond Future	2,873.0600	2.8731	3,566.5400	3.5665	24.137	0	0	0
2020/03/06	R035	07/05/2020	9.55	Call	Bond Future	1,091.6500	1.0917	750.1600	0.7502	(31.282)	0	0	7,500
2020/03/06	R035	07/05/2020	9.78	Call	Bond Future	1,867.8600	1.8679	1,376.2200	1.3762	(26.321)	0	0	3,530
2020/03/06	R035	07/05/2020	9.18	Put	Bond Future	4,971.4100	4.9714	5,868.1400	5.8681	18.038	0	0	0
2020/03/06	R035	07/05/2020	9.18	Call	Bond Future	340.2500	0.3402	202.0100	0.2020	(40.629)	0	0	3,530
2020/03/06	R035	06/08/2020	9.67	Call	Bond Future	2,250.5100	2.2505	1,812.5500	1.8125	(19.460)	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/06	R035	06/08/2020	10.45	Put	Bond Future	1,461.3100	1.4613	1,777.6500	1.7776	21.648	0	0	500
2020/03/06	R035	06/08/2020	9.00	Put	Bond Future	7,225.0200	7.2250	8,107.0100	8.1070	12.207	0	0	0
2020/03/06	R035	06/08/2020	9.92	Put	Bond Future	2,793.8900	2.7939	3,304.6400	3.3046	18.281	0	0	0
2020/03/06	R035	06/08/2020			Bond Future	9.8709	96.3657	10.0182	95.3123	1.492	0.0000	0.0000	410
2020/03/06	R035	06/08/2020	9.09	Put	Bond Future	6,660.0800	6.6601	7,511.0500	7.5111	12.777	0	0	0
2020/03/06	R035	06/08/2020	9.09	Call	Bond Future	769.5900	0.7696	567.1500	0.5672	(26.305)	0	0	500
2020/03/06	R035	06/08/2020	9.67	Put	Bond Future	3,716.0000	3.7160	4,331.4500	4.3314	16.562	0	0	0
2020/03/06	R035	06/08/2020	9.00	Call	Bond Future	621.1000	0.6211	449.6800	0.4497	(27.599)	0	0	24,761
2020/03/06	R035	06/08/2020	9.92	Call	Bond Future	3,147.1700	3.1472	2,604.5100	2.6045	(17.243)	0	0	0
2020/03/06	R035	06/08/2020	10.45	Call	Bond Future	5,504.1900	5.5042	4,767.1200	4.7671	(13.391)	0	0	0
2020/03/06	R035	06/08/2020	9.93	Call	Bond Future	3,185.8800	3.1859	2,639.1500	2.6392	(17.161)	0	0	0
2020/03/06	R035	06/08/2020	9.91	Put	Bond Future	2,826.9200	2.8269	3,341.7600	3.3418	18.212	0	0	0
2020/03/06	R035	06/08/2020	8.75	Put	Bond Future	8,984.8900	8.9849	9,929.7700	9.9298	10.516	0	0	0
2020/03/06	R035	06/08/2020	8.75	Call	Bond Future	359.9000	0.3599	251.3700	0.2514	(30.156)	0	0	3,000
2020/03/06	R035	06/08/2020	9.93	Put	Bond Future	2,760.9100	2.7609	3,267.5900	3.2676	18.352	0	0	0
2020/03/06	R035	06/08/2020	9.91	Call	Bond Future	3,108.4400	3.1084	2,569.8700	2.5699	(17.326)	0	0	0
2020/03/06	R035	05/11/2020	10.34	Put	Bond Future	2,399.5000	2.3995	2,807.7400	2.8077	17.014	0	0	0
2020/03/06	R035	05/11/2020			Bond Future	9.9576	93.5511	10.1100	92.4793	1.530	0.0000	0.0000	0
2020/03/06	R035	05/11/2020	10.33	Call	Bond Future	5,011.7100	5.0117	4,351.2700	4.3513	(13.178)	0	0	0
2020/03/06	R035	05/11/2020	10.33	Put	Bond Future	2,424.3500	2.4244	2,835.6900	2.8357	16.967	0	0	0
2020/03/06	R035	05/11/2020	10.34	Call	Bond Future	5,054.8600	5.0549	4,391.3200	4.3913	(13.127)	0	0	0
2020/03/06	R035	05/11/2020	10.32	Call	Bond Future	4,968.4000	4.9684	4,311.0700	4.3111	(13.230)	0	0	0
2020/03/06	R035	05/11/2020	10.32	Put	Bond Future	2,449.1200	2.4491	2,863.5700	2.8636	16.922	0	0	0
2020/03/06	R035	04/02/2021	10.04	Put	Bond Future	4,268.4500	4.2685	4,809.2300	4.8092	12.669	0	0	0
2020/03/06	R035	04/02/2021	10.14	Put	Bond Future	3,939.1800	3.9392	4,451.2700	4.4513	13.000	0	0	650
2020/03/06	R035	04/02/2021	11.14	Put	Bond Future	1,754.6500	1.7547	2,028.6500	2.0287	15.616	0	0	650
2020/03/06	R035	04/02/2021	10.05	Call	Bond Future	4,220.4000	4.2204	3,667.6800	3.6677	(13.096)	0	0	0
2020/03/06	R035	04/02/2021			Bond Future	10.0520	95.2032	10.2100	94.1126	1.571	0.0000	0.0000	0
2020/03/06	R035	04/02/2021	10.14	Call	Bond Future	4,549.0400	4.5490	3,970.5200	3.9705	(12.717)	0	0	0
2020/03/06	R035	04/02/2021	10.06	Call	Bond Future	4,256.2700	4.2563	3,700.6600	3.7007	(13.054)	0	0	0
2020/03/06	R035	04/02/2021	10.06	Put	Bond Future	4,200.7100	4.2007	4,735.7100	4.7357	12.736	0	0	0
2020/03/06	R035	04/02/2021	10.04	Call	Bond Future	4,184.6700	4.1847	3,634.8400	3.6348	(13.139)	0	0	0
2020/03/06	R035	04/02/2021	11.14	Call	Bond Future	8,897.9100	8.8979	8,081.3000	8.0813	(9.178)	0	0	0
2020/03/06	R035	04/02/2021	10.05	Put	Bond Future	4,234.4700	4.2345	4,772.3600	4.7724	12.703	0	0	0
2020/03/06	R186	07/05/2020	8.09	Put	Bond Future	743.6600	0.7437	1,105.1800	1.1052	48.614	0	0	0
2020/03/06	R186	07/05/2020	7.90	Put	Bond Future	1,154.1400	1.1541	1,636.3700	1.6364	41.783	0	0	2,500
2020/03/06	R186	07/05/2020	8.28	Put	Bond Future	460.2100	0.4602	715.7600	0.7158	55.529	0	0	0
2020/03/06	R186	07/05/2020	8.93	Call	Bond Future	5,764.8900	5.7649	4,890.0000	4.8900	(15.176)	0	0	0
2020/03/06	R186	07/05/2020			Bond Future	7.8623	117.4820	8.0326	116.5493	2.167	0.0000	0.0000	85,154
2020/03/06	R186	07/05/2020	8.08	Call	Bond Future	1,952.0800	1.9521	1,387.0200	1.3870	(28.947)	0	0	0
2020/03/06	R186	07/05/2020	8.08	Put	Bond Future	761.7300	0.7617	1,129.3200	1.1293	48.257	0	0	0
2020/03/06	R186	07/05/2020	8.50	Call	Bond Future	3,699.0700	3.6991	2,927.8100	2.9278	(20.850)	0	0	0
2020/03/06	R186	07/05/2020	8.50	Put	Bond Future	257.3900	0.2574	418.7800	0.4188	62.703	0	0	23,172
2020/03/06	R186	07/05/2020	8.09	Call	Bond Future	1,988.3000	1.9883	1,417.1700	1.4172	(28.725)	0	0	0
2020/03/06	R186	07/05/2020	7.90	Call	Bond Future	1,361.6500	1.3616	911.2300	0.9112	(33.079)	0	0	0
2020/03/06	R186	07/05/2020	8.28	Call	Bond Future	2,729.8900	2.7299	2,052.7900	2.0528	(24.803)	0	0	0
2020/03/06	R186	07/05/2020	8.93	Put	Bond Future	77.7300	0.0777	135.4900	0.1355	74.309	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
2020/03/06	R186	07/05/2020	8.07	Call	Bond Future	1,916.3700	1.9164	1,357.4200	1.3574	(29.167)	0	0	0
2020/03/06	R186	07/05/2020	8.07	Put	Bond Future	780.3300	0.7803	1,154.0300	1.1540	47.890	0	0	0
2020/03/06	R186	07/05/2020	7.60	Put	Bond Future	2,096.1800	2.0962	2,767.8800	2.7679	32.044	0	0	0
2020/03/06	R186	07/05/2020	7.60	Call	Bond Future	641.1400	0.6411	380.1900	0.3802	(40.701)	0	0	0
2020/03/06	R186	06/08/2020	8.25	Call	Bond Future	3,005.5000	3.0055	2,412.1100	2.4121	(19.743)	0	0	0
2020/03/06	R186	06/08/2020	8.38	Put	Bond Future	963.8000	0.9638	1,272.6500	1.2727	32.045	0	0	0
2020/03/06	R186	06/08/2020			Bond Future	7.8999	114.2735	8.0793	113.3243	2.272	0.0000	0.0000	1,870
2020/03/06	R186	06/08/2020	8.37	Call	Bond Future	3,442.8900	3.4429	2,805.9600	2.8060	(18.500)	0	0	0
2020/03/06	R186	06/08/2020	8.37	Put	Bond Future	978.0100	0.9780	1,290.3300	1.2903	31.934	0	0	0
2020/03/06	R186	06/08/2020	8.25	Put	Bond Future	1,163.1900	1.1632	1,519.0500	1.5191	30.593	0	0	3,150
2020/03/06	R186	06/08/2020	8.38	Call	Bond Future	3,480.3600	3.4804	2,839.9600	2.8400	(18.400)	0	0	0
2020/03/06	R186	06/08/2020	8.36	Call	Bond Future	3,405.5700	3.4056	2,772.1300	2.7721	(18.600)	0	0	0
2020/03/06	R186	06/08/2020	8.36	Put	Bond Future	992.4000	0.9924	1,308.2100	1.3082	31.823	0	0	0
2020/03/06	R186	05/11/2020	8.64	Put	Bond Future	910.5600	0.9106	1,182.6200	1.1826	29.878	0	0	0
2020/03/06	R186	05/11/2020	8.65	Call	Bond Future	4,474.4200	4.4744	3,778.0400	3.7780	(15.564)	0	0	0
2020/03/06	R186	05/11/2020			Bond Future	7.9389	116.2708	8.1282	115.3050	2.383	0.0000	0.0000	0
2020/03/06	R186	05/11/2020	8.66	Call	Bond Future	4,512.5200	4.5125	3,813.4600	3.8135	(15.492)	0	0	0
2020/03/06	R186	05/11/2020	8.66	Put	Bond Future	888.1400	0.8881	1,154.8300	1.1548	30.028	0	0	0
2020/03/06	R186	05/11/2020	9.26	Put	Bond Future	427.1500	0.4272	570.1000	0.5701	33.466	0	0	3,500
2020/03/06	R186	05/11/2020	8.64	Call	Bond Future	4,436.4300	4.4364	3,742.7400	3.7427	(15.636)	0	0	0
2020/03/06	R186	05/11/2020	7.84	Put	Bond Future	2,406.7300	2.4067	2,947.5100	2.9475	22.469	0	0	0
2020/03/06	R186	05/11/2020	8.65	Put	Bond Future	899.2800	0.8993	1,168.6500	1.1686	29.954	0	0	0
2020/03/06	R186	05/11/2020	8.34	Put	Bond Future	1,328.0300	1.3280	1,690.5200	1.6905	27.295	0	0	0
2020/03/06	R186	05/11/2020	8.34	Call	Bond Future	3,362.5700	3.3626	2,759.3100	2.7593	(17.940)	0	0	3,500
2020/03/06	R186	05/11/2020	9.26	Call	Bond Future	6,954.6900	6.9547	6,131.8900	6.1319	(11.831)	0	0	0
2020/03/06	R186	05/11/2020	7.84	Call	Bond Future	1,897.5800	1.8976	1,472.6100	1.4726	(22.395)	0	0	3,500
2020/03/06	R186	04/02/2021	8.15	Call	Bond Future	2,967.0300	2.9670	2,440.7800	2.4408	(17.737)	0	0	0
2020/03/06	R186	04/02/2021			Bond Future	7.9836	113.0226	8.1835	112.0400	2.504	0.0000	0.0000	0
2020/03/06	R186	04/02/2021	8.15	Put	Bond Future	2,148.5100	2.1485	2,604.8700	2.6049	21.241	0	0	0
2020/03/06	R186	04/02/2021	8.16	Call	Bond Future	2,995.2400	2.9952	2,465.9900	2.4660	(17.670)	0	0	0
2020/03/06	R186	04/02/2021	8.17	Put	Bond Future	2,107.6200	2.1076	2,557.9800	2.5580	21.368	0	0	0
2020/03/06	R186	04/02/2021	8.16	Put	Bond Future	2,127.7700	2.1278	2,581.1300	2.5811	21.307	0	0	0
2020/03/06	R186	04/02/2021	8.17	Call	Bond Future	3,024.0200	3.0240	2,491.7700	2.4918	(17.601)	0	0	0
2020/03/06	R197	07/05/2020			Bond Future	310.3155	310.3155	309.7850	309.7850	(0.171)	0.0000	0.0000	2,507
2020/03/06	R197	06/08/2020			Bond Future	308.1280	308.1280	307.5881	307.5881	(0.175)	0.0000	0.0000	0
2020/03/06	R197	05/11/2020			Bond Future	313.5856	313.5856	313.0366	313.0366	(0.175)	0.0000	0.0000	0
2020/03/06	R197	04/02/2021			Bond Future	311.1984	311.1984	310.6400	310.6400	(0.179)	0.0000	0.0000	0
2020/03/06	R202	07/05/2020			Bond Future	227.7885	227.7885	225.9735	225.9735	(0.797)	0.0000	0.0000	8,502
2020/03/06	R202	06/08/2020			Bond Future	227.7645	227.7645	225.9169	225.9169	(0.811)	0.0000	0.0000	0
2020/03/06	R202	05/11/2020			Bond Future	231.7989	231.7989	229.9187	229.9187	(0.811)	0.0000	0.0000	0
2020/03/06	R202	04/02/2021			Bond Future	231.6987	231.6987	229.7852	229.7852	(0.826)	0.0000	0.0000	0
2020/03/06	R208	07/05/2020	4.81	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/06	R208	07/05/2020	4.80	Put	Bond Future	883.5500	0.8836	958.0400	0.9580	8.431	0	0	0
2020/03/06	R208	07/05/2020			Bond Future	5.8233	101.5545	5.9102	101.4800	1.493	0.0000	0.0000	17,475
2020/03/06	R208	07/05/2020	4.82	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	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
2020/03/06	R208	07/05/2020	4.82	Put	Bond Future	866.1700	0.8662	940.6500	0.9406	8.599	0	0	0
2020/03/06	R208	07/05/2020	4.81	Put	Bond Future	874.8600	0.8749	949.3400	0.9493	8.513	0	0	0
2020/03/06	R208	07/05/2020	4.80	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/06	R208	06/08/2020	5.57	Put	Bond Future	52.7300	0.0527	76.8300	0.0768	45.705	0	0	0
2020/03/06	R208	06/08/2020			Bond Future	5.2837	103.3651	5.4056	103.2893	2.308	0.0000	0.0000	0
2020/03/06	R208	06/08/2020	5.56	Call	Bond Future	225.6500	0.2257	174.4600	0.1745	(22.686)	0	0	0
2020/03/06	R208	06/08/2020	5.56	Put	Bond Future	54.0300	0.0540	78.6300	0.0786	45.530	0	0	0
2020/03/06	R208	06/08/2020	5.57	Call	Bond Future	230.5500	0.2305	178.8600	0.1789	(22.420)	0	0	0
2020/03/06	R208	06/08/2020	5.55	Call	Bond Future	220.7900	0.2208	170.1100	0.1701	(22.954)	0	0	0
2020/03/06	R208	06/08/2020	5.55	Put	Bond Future	55.3700	0.0554	80.4800	0.0805	45.349	0	0	0
2020/03/06	R208	05/11/2020	4.78	Call	Bond Future	283.8800	0.2839	219.3500	0.2193	(22.731)	0	0	0
2020/03/06	R208	05/11/2020	4.77	Put	Bond Future	15.1800	0.0152	27.9600	0.0280	84.190	0	0	0
2020/03/06	R208	05/11/2020			Bond Future	4.0826	101.7700	4.2817	101.6930	4.877	0.0000	0.0000	0
2020/03/06	R208	05/11/2020	4.79	Call	Bond Future	287.4200	0.2874	222.6500	0.2227	(22.535)	0	0	0
2020/03/06	R208	05/11/2020	4.79	Put	Bond Future	14.3800	0.0144	26.6100	0.0266	85.049	0	0	0
2020/03/06	R208	05/11/2020	4.78	Put	Bond Future	14.6900	0.0147	27.1600	0.0272	84.888	0	0	0
2020/03/06	R208	05/11/2020	4.77	Call	Bond Future	280.5200	0.2805	216.3000	0.2163	(22.893)	0	0	0
2020/03/06	R209	07/05/2020	9.47	Call	Bond Future	730.2900	0.7303	468.4900	0.4685	(35.849)	0	0	0
2020/03/06	R209	07/05/2020			Bond Future	9.8477	72.1046	10.0102	71.0996	1.650	0.0000	0.0000	69,389
2020/03/06	R209	07/05/2020	9.45	Call	Bond Future	692.3300	0.6923	441.0500	0.4410	(36.295)	0	0	0
2020/03/06	R209	07/05/2020	9.45	Put	Bond Future	3,240.8400	3.2408	3,994.5300	3.9945	23.256	0	0	0
2020/03/06	R209	07/05/2020	9.47	Put	Bond Future	3,147.5600	3.1476	3,890.7300	3.8907	23.611	0	0	0
2020/03/06	R209	07/05/2020	9.46	Call	Bond Future	711.0900	0.7111	454.5800	0.4546	(36.073)	0	0	0
2020/03/06	R209	07/05/2020	9.46	Put	Bond Future	3,193.9400	3.1939	3,942.4000	3.9424	23.434	0	0	0
2020/03/06	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/06	R209	06/08/2020	5.55	Put	Bond Future	36,143.0400	36.1430	37,165.8800	37.1659	2.830	0	0	0
2020/03/06	R209	06/08/2020			Bond Future	9.9249	73.3901	10.0926	72.3673	1.689	0.0000	0.0000	200
2020/03/06	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/06	R209	06/08/2020	5.57	Put	Bond Future	35,926.2300	35.9262	36,949.0700	36.9491	2.847	0	0	0
2020/03/06	R209	06/08/2020	5.56	Put	Bond Future	36,034.5600	36.0346	37,057.4000	37.0574	2.838	0	0	0
2020/03/06	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/06	R209	05/11/2020	10.02	Call	Bond Future	3,180.8400	3.1808	2,653.8000	2.6538	(16.569)	0	0	0
2020/03/06	R209	05/11/2020			Bond Future	10.0037	71.5229	10.1767	70.4823	1.729	0.0000	0.0000	0
2020/03/06	R209	05/11/2020	10.00	Call	Bond Future	3,117.8400	3.1178	2,597.3200	2.5973	(16.695)	0	0	0
2020/03/06	R209	05/11/2020	10.00	Put	Bond Future	3,140.4600	3.1405	3,660.5700	3.6606	16.562	0	0	0
2020/03/06	R209	05/11/2020	10.02	Put	Bond Future	3,081.9500	3.0819	3,595.5400	3.5955	16.664	0	0	0
2020/03/06	R209	05/11/2020	10.01	Call	Bond Future	3,149.2600	3.1493	2,625.4800	2.6255	(16.632)	0	0	0
2020/03/06	R209	05/11/2020	10.01	Put	Bond Future	3,111.0900	3.1111	3,627.9400	3.6279	16.613	0	0	0
2020/03/06	R209	04/02/2021	10.12	Put	Bond Future	3,662.1500	3.6621	4,173.7400	4.1737	13.970	0	0	0
2020/03/06	R209	04/02/2021			Bond Future	10.0874	72.7859	10.2659	71.7269	1.770	0.0000	0.0000	0
2020/03/06	R209	04/02/2021	10.11	Call	Bond Future	3,826.1800	3.8262	3,281.5600	3.2816	(14.234)	0	0	0
2020/03/06	R209	04/02/2021	10.11	Put	Bond Future	3,690.6500	3.6906	4,204.9600	4.2050	13.935	0	0	0
2020/03/06	R209	04/02/2021	10.12	Call	Bond Future	3,857.4300	3.8574	3,310.0900	3.3101	(14.189)	0	0	0
2020/03/06	R209	04/02/2021	10.10	Call	Bond Future	3,795.0500	3.7950	3,253.1400	3.2531	(14.279)	0	0	0
2020/03/06	R209	04/02/2021	10.10	Put	Bond Future	3,719.3400	3.7193	4,236.3600	4.2364	13.901	0	0	0
2020/03/06	R210	07/05/2020			Bond Future	187.2984	187.2984	187.2974	187.2974	(0.001)	0.0000	0.0000	1,935

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
2020/03/06	R210	06/08/2020			Bond Future	190.6836	190.6836	190.6827	190.6827	0.000	0.0000	0.0000	0
2020/03/06	R210	05/11/2020			Bond Future	191.3378	191.3378	191.3372	191.3372	0.000	0.0000	0.0000	0
2020/03/06	R210	04/02/2021			Bond Future	194.7615	194.7615	194.7611	194.7611	0.000	0.0000	0.0000	0
2020/03/06	R212	07/05/2020			Bond Future	165.6605	165.6605	165.3513	165.3513	(0.187)	0.0000	0.0000	6,719
2020/03/06	R212	06/08/2020			Bond Future	166.3590	166.3590	166.0443	166.0443	(0.189)	0.0000	0.0000	0
2020/03/06	R212	05/11/2020			Bond Future	169.3056	169.3056	168.9855	168.9855	(0.189)	0.0000	0.0000	0
2020/03/06	R212	04/02/2021			Bond Future	170.0054	170.0054	169.6799	169.6799	(0.191)	0.0000	0.0000	0
2020/03/06	R213	07/05/2020	9.01	Put	Bond Future	2,020.4900	2.0205	2,730.3900	2.7304	35.135	0	0	0
2020/03/06	R213	07/05/2020	9.00	Call	Bond Future	1,161.4300	1.1614	735.9500	0.7359	(36.634)	0	0	0
2020/03/06	R213	07/05/2020			Bond Future	9.1455	86.8524	9.3342	85.7100	2.063	0.0000	0.0000	15,444
2020/03/06	R213	07/05/2020	9.01	Call	Bond Future	1,187.7300	1.1877	755.3100	0.7553	(36.407)	0	0	0
2020/03/06	R213	07/05/2020	9.00	Put	Bond Future	2,056.0800	2.0561	2,772.9200	2.7729	34.864	0	0	0
2020/03/06	R213	07/05/2020	9.02	Call	Bond Future	1,214.5200	1.2145	775.1300	0.7751	(36.178)	0	0	0
2020/03/06	R213	07/05/2020	9.02	Put	Bond Future	1,985.4500	1.9854	2,688.3800	2.6884	35.404	0	0	0
2020/03/06	R213	06/08/2020	9.31	Call	Bond Future	2,720.7600	2.7208	2,115.8100	2.1158	(22.235)	0	0	0
2020/03/06	R213	06/08/2020			Bond Future	9.2127	88.4008	9.4084	87.2381	2.124	0.0000	0.0000	300
2020/03/06	R213	06/08/2020	9.29	Call	Bond Future	2,655.1900	2.6552	2,059.4000	2.0594	(22.439)	0	0	0
2020/03/06	R213	06/08/2020	9.29	Put	Bond Future	2,193.3800	2.1934	2,760.2500	2.7602	25.845	0	0	0
2020/03/06	R213	06/08/2020	9.31	Put	Bond Future	2,139.9900	2.1400	2,697.7000	2.6977	26.061	0	0	0
2020/03/06	R213	06/08/2020	9.30	Call	Bond Future	2,687.8800	2.6879	2,087.5000	2.0875	(22.337)	0	0	0
2020/03/06	R213	06/08/2020	9.30	Put	Bond Future	2,166.5600	2.1666	2,728.8400	2.7288	25.953	0	0	0
2020/03/06	R213	05/11/2020	9.60	Put	Bond Future	2,071.1800	2.0712	2,557.3200	2.5573	23.472	0	0	0
2020/03/06	R213	05/11/2020	9.59	Call	Bond Future	3,856.9200	3.8569	3,163.8600	3.1639	(17.969)	0	0	0
2020/03/06	R213	05/11/2020			Bond Future	9.2861	86.3975	9.4890	85.2147	2.184	0.0000	0.0000	0
2020/03/06	R213	05/11/2020	9.60	Call	Bond Future	3,892.3500	3.8924	3,195.6500	3.1956	(17.899)	0	0	0
2020/03/06	R213	05/11/2020	9.59	Put	Bond Future	2,092.9800	2.0930	2,582.7600	2.5828	23.401	0	0	0
2020/03/06	R213	05/11/2020	9.61	Call	Bond Future	3,927.9200	3.9279	3,227.6000	3.2276	(17.829)	0	0	0
2020/03/06	R213	05/11/2020	9.61	Put	Bond Future	2,049.5700	2.0496	2,532.0900	2.5321	23.542	0	0	0
2020/03/06	R213	04/02/2021	9.40	Call	Bond Future	3,507.3400	3.5073	2,900.3400	2.9003	(17.307)	0	0	0
2020/03/06	R213	04/02/2021	9.39	Put	Bond Future	3,344.5200	3.3445	3,944.4400	3.9444	17.937	0	0	0
2020/03/06	R213	04/02/2021			Bond Future	9.3670	87.9234	9.5777	86.7198	2.249	0.0000	0.0000	0
2020/03/06	R213	04/02/2021	9.41	Call	Bond Future	3,537.8900	3.5379	2,927.6300	2.9276	(17.249)	0	0	0
2020/03/06	R213	04/02/2021	9.41	Put	Bond Future	3,290.5000	3.2905	3,883.8900	3.8839	18.033	0	0	0
2020/03/06	R213	04/02/2021	9.40	Put	Bond Future	3,317.4200	3.3174	3,914.0700	3.9141	17.985	0	0	0
2020/03/06	R213	04/02/2021	9.39	Call	Bond Future	3,476.9100	3.4769	2,873.1800	2.8732	(17.364)	0	0	0
2020/03/06	R214	07/05/2020	9.77	Put	Bond Future	2,790.1200	2.7901	3,455.0400	3.4550	23.831	0	0	0
2020/03/06	R214	07/05/2020			Bond Future	10.0403	70.6160	10.1925	69.6347	1.516	0.0000	0.0000	18,368
2020/03/06	R214	07/05/2020	9.76	Call	Bond Future	967.7000	0.9677	657.0200	0.6570	(32.105)	0	0	0
2020/03/06	R214	07/05/2020	9.76	Put	Bond Future	2,833.5800	2.8336	3,504.1900	3.5042	23.667	0	0	0
2020/03/06	R214	07/05/2020	9.77	Call	Bond Future	992.1700	0.9922	675.8000	0.6758	(31.887)	0	0	0
2020/03/06	R214	07/05/2020	9.31	Put	Bond Future	5,290.7000	5.2907	6,163.4500	6.1635	16.496	0	0	0
2020/03/06	R214	07/05/2020	10.66	Put	Bond Future	539.6500	0.5397	748.5400	0.7485	38.708	0	0	1,250
2020/03/06	R214	07/05/2020	9.75	Call	Bond Future	943.6100	0.9436	638.5800	0.6386	(32.326)	0	0	0
2020/03/06	R214	07/05/2020	9.75	Put	Bond Future	2,877.5200	2.8775	3,553.7800	3.5538	23.501	0	0	0
2020/03/06	R214	07/05/2020	9.31	Call	Bond Future	259.8300	0.2598	151.2900	0.1513	(41.773)	0	0	1,250

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
2020/03/06	R214	07/05/2020	9.91	Put	Bond Future	2,230.4100	2.2304	2,813.9800	2.8140	26.164	0	0	0
2020/03/06	R214	07/05/2020	9.91	Call	Bond Future	1,372.8800	1.3729	975.1600	0.9752	(28.970)	0	0	1,250
2020/03/06	R214	07/05/2020	10.66	Call	Bond Future	4,400.6900	4.4007	3,628.2900	3.6283	(17.552)	0	0	0
2020/03/06	R214	06/08/2020	9.98	Put	Bond Future	3,234.5700	3.2346	3,785.0000	3.7850	17.017	0	0	0
2020/03/06	R214	06/08/2020	9.97	Call	Bond Future	2,327.5700	2.3276	1,883.0000	1.8830	(19.100)	0	0	0
2020/03/06	R214	06/08/2020			Bond Future	10.1148	71.8750	10.2717	70.8762	1.552	0.0000	0.0000	300
2020/03/06	R214	06/08/2020	9.98	Call	Bond Future	2,358.3700	2.3584	1,909.9900	1.9100	(19.012)	0	0	0
2020/03/06	R214	06/08/2020	9.97	Put	Bond Future	3,269.4900	3.2695	3,823.7300	3.8237	16.952	0	0	0
2020/03/06	R214	06/08/2020	9.99	Call	Bond Future	2,389.3700	2.3894	1,937.1700	1.9372	(18.925)	0	0	0
2020/03/06	R214	06/08/2020	9.99	Put	Bond Future	3,199.9500	3.2000	3,746.5600	3.7466	17.082	0	0	0
2020/03/06	R214	05/11/2020	10.26	Put	Bond Future	3,141.4200	3.1414	3,622.4900	3.6225	15.314	0	0	0
2020/03/06	R214	05/11/2020			Bond Future	10.1933	69.8363	10.3550	68.8202	1.587	0.0000	0.0000	0
2020/03/06	R214	05/11/2020	10.25	Call	Bond Future	3,529.6600	3.5297	2,997.6500	2.9976	(15.073)	0	0	0
2020/03/06	R214	05/11/2020	10.25	Put	Bond Future	3,170.5400	3.1705	3,654.6800	3.6547	15.270	0	0	0
2020/03/06	R214	05/11/2020	10.26	Call	Bond Future	3,563.5300	3.5635	3,028.4500	3.0285	(15.015)	0	0	0
2020/03/06	R214	05/11/2020	10.24	Call	Bond Future	3,496.3700	3.4964	2,967.4500	2.9675	(15.128)	0	0	0
2020/03/06	R214	05/11/2020	10.24	Put	Bond Future	3,200.3400	3.2003	3,687.5700	3.6876	15.224	0	0	0
2020/03/06	R214	04/02/2021	10.33	Call	Bond Future	4,111.5600	4.1116	3,567.9800	3.5680	(13.221)	0	0	0
2020/03/06	R214	04/02/2021			Bond Future	10.2779	71.0696	10.4449	70.0356	1.624	0.0000	0.0000	0
2020/03/06	R214	04/02/2021	10.31	Call	Bond Future	4,046.2600	4.0463	3,507.9200	3.5079	(13.305)	0	0	0
2020/03/06	R214	04/02/2021	10.31	Put	Bond Future	3,845.7500	3.8457	4,341.4800	4.3415	12.890	0	0	0
2020/03/06	R214	04/02/2021	10.33	Put	Bond Future	3,786.4300	3.7864	4,276.9200	4.2769	12.954	0	0	0
2020/03/06	R214	04/02/2021	10.32	Call	Bond Future	4,078.7200	4.0787	3,537.7600	3.5378	(13.263)	0	0	0
2020/03/06	R214	04/02/2021	10.32	Put	Bond Future	3,815.8600	3.8159	4,308.9700	4.3090	12.923	0	0	0
2020/03/06	R248	07/05/2020	9.79	Call	Bond Future	905.4000	0.9054	585.5100	0.5855	(35.331)	0	0	0
2020/03/06	R248	07/05/2020	9.77	Put	Bond Future	4,082.0300	4.0820	5,007.5300	5.0075	22.673	0	0	0
2020/03/06	R248	07/05/2020	10.20	Call	Bond Future	2,376.6300	2.3766	1,749.3400	1.7493	(26.394)	0	0	0
2020/03/06	R248	07/05/2020	9.69	Put	Bond Future	4,594.5500	4.5945	5,573.8800	5.5739	21.315	0	0	0
2020/03/06	R248	07/05/2020			Bond Future	10.1523	88.7922	10.3046	87.5608	1.501	0.0000	0.0000	91,605
2020/03/06	R248	07/05/2020	9.79	Put	Bond Future	3,960.3300	3.9603	4,871.7500	4.8718	23.014	0	0	0
2020/03/06	R248	07/05/2020	9.77	Call	Bond Future	853.0300	0.8530	547.2200	0.5472	(35.850)	0	0	0
2020/03/06	R248	07/05/2020	10.70	Call	Bond Future	5,034.7800	5.0348	4,094.5700	4.0946	(18.674)	0	0	0
2020/03/06	R248	07/05/2020	10.70	Put	Bond Future	746.0300	0.7460	1,037.1300	1.0371	39.020	0	0	300
2020/03/06	R248	07/05/2020	9.78	Put	Bond Future	4,020.8100	4.0208	4,939.3100	4.9393	22.844	0	0	0
2020/03/06	R248	07/05/2020	10.20	Put	Bond Future	1,987.3800	1.9874	2,591.4000	2.5914	30.393	0	0	300
2020/03/06	R248	07/05/2020	9.69	Call	Bond Future	663.4300	0.6634	411.4500	0.4115	(37.981)	0	0	300
2020/03/06	R248	07/05/2020	9.78	Call	Bond Future	878.9100	0.8789	566.1000	0.5661	(35.591)	0	0	0
2020/03/06	R248	06/08/2020	9.00	Put	Bond Future	11,308.6800	11.3087	12,462.7500	12.4628	10.205	0	0	0
2020/03/06	R248	06/08/2020	10.20	Call	Bond Future	3,162.9500	3.1630	2,556.1100	2.5561	(19.186)	0	0	0
2020/03/06	R248	06/08/2020			Bond Future	10.2299	90.3752	10.3872	89.1220	1.538	0.0000	0.0000	400
2020/03/06	R248	06/08/2020	9.25	Put	Bond Future	9,126.6900	9.1267	10,214.9600	10.2150	11.924	0	0	0
2020/03/06	R248	06/08/2020	9.25	Call	Bond Future	543.1900	0.5432	378.2700	0.3783	(30.361)	0	0	20,640
2020/03/06	R248	06/08/2020	10.18	Call	Bond Future	3,079.9500	3.0800	2,483.1700	2.4832	(19.376)	0	0	0
2020/03/06	R248	06/08/2020	10.18	Put	Bond Future	3,484.1800	3.4842	4,140.5900	4.1406	18.840	0	0	0
2020/03/06	R248	06/08/2020	9.00	Call	Bond Future	299.2200	0.2992	200.1000	0.2001	(33.126)	0	0	3,000
2020/03/06	R248	06/08/2020	10.20	Put	Bond Future	3,404.7400	3.4047	4,051.0900	4.0511	18.984	0	0	0
2020/03/06	R248	06/08/2020	10.19	Call	Bond Future	3,121.2000	3.1212	2,519.3900	2.5194	(19.281)	0	0	0

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2020/03/06	R248	06/08/2020	10.19	Put	Bond Future	3,444.1500	3.4442	4,095.5300	4.0955	18.913	0	0	0
2020/03/06	R248	05/11/2020	10.02	Put	Bond Future	5,248.7500	5.2488	6,004.3800	6.0044	14.396	0	0	0
2020/03/06	R248	05/11/2020	10.03	Call	Bond Future	2,909.2400	2.9092	2,385.5800	2.3856	(18.000)	0	0	0
2020/03/06	R248	05/11/2020			Bond Future	10.3115	87.5192	10.4739	86.2442	1.575	0.0000	0.0000	0
2020/03/06	R248	05/11/2020	10.04	Call	Bond Future	2,944.9600	2.9450	2,417.0200	2.4170	(17.927)	0	0	0
2020/03/06	R248	05/11/2020	10.04	Put	Bond Future	5,153.4000	5.1534	5,900.4700	5.9005	14.497	0	0	0
2020/03/06	R248	05/11/2020	10.02	Call	Bond Future	2,873.7400	2.8737	2,354.3600	2.3544	(18.073)	0	0	0
2020/03/06	R248	05/11/2020	10.03	Put	Bond Future	5,200.8900	5.2009	5,952.2400	5.9522	14.447	0	0	0
2020/03/06	R248	04/02/2021	10.46	Call	Bond Future	5,048.2800	5.0483	4,365.0400	4.3650	(13.534)	0	0	0
2020/03/06	R248	04/02/2021	10.47	Put	Bond Future	4,540.7900	4.5408	5,151.6300	5.1516	13.452	0	0	0
2020/03/06	R248	04/02/2021			Bond Future	10.3996	89.0648	10.5674	87.7673	1.614	0.0000	0.0000	0
2020/03/06	R248	04/02/2021	10.46	Put	Bond Future	4,577.2900	4.5773	5,191.5000	5.1915	13.419	0	0	0
2020/03/06	R248	04/02/2021	10.47	Call	Bond Future	5,089.3000	5.0893	4,402.6900	4.4027	(13.491)	0	0	0
2020/03/06	R248	04/02/2021	10.48	Call	Bond Future	5,130.1000	5.1301	4,440.1600	4.4402	(13.449)	0	0	0
2020/03/06	R248	04/02/2021	10.48	Put	Bond Future	4,504.2000	4.5042	5,111.7100	5.1117	13.488	0	0	0

Total

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