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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/03/2020 TO 12/03/2020

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
2020/03/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	2025	07/05/2020		Bond Future	136.8052	136.8052	135.3787	135.3787	(1.043)	0.0000	0.0000	2,067
2020/03/12	2025	06/08/2020		Bond Future	137.7715	137.7715	136.3192	136.3192	(1.054)	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
2020/03/12	2025	05/11/2020			Bond Future	140.2128	140.2128	138.7350	138.7350	(1.054)	0.0000	0.0000	0
2020/03/12	2025	04/02/2021			Bond Future	141.1942	141.1942	139.6901	139.6901	(1.065)	0.0000	0.0000	0
2020/03/12	2029	07/05/2020			Bond Future	99.5190	99.5190	96.5778	96.5778	(2.955)	0.0000	0.0000	3,814
2020/03/12	2029	06/08/2020			Bond Future	101.3180	101.3180	98.3236	98.3236	(2.955)	0.0000	0.0000	0
2020/03/12	2029	05/11/2020			Bond Future	101.9701	101.9701	98.9228	98.9228	(2.988)	0.0000	0.0000	0
2020/03/12	2029	04/02/2021			Bond Future	103.7957	103.7957	100.6940	100.6940	(2.988)	0.0000	0.0000	0
2020/03/12	2030	07/05/2020	8.79	Call	Bond Future	404.8300	0.4048	47.5200	0.0475	(88.262)	0	0	0
2020/03/12	2030	07/05/2020	8.78	Put	Bond Future	3,426.2400	3.4262	6,421.6800	6.4217	87.426	0	0	0
2020/03/12	2030	07/05/2020	8.85	Put	Bond Future	3,091.0600	3.0911	6,004.9300	6.0049	94.268	0	0	5,820
2020/03/12	2030	07/05/2020	8.45	Put	Bond Future	5,234.9900	5.2350	8,471.5400	8.4715	61.825	0	0	0
2020/03/12	2030	07/05/2020	9.19	Put	Bond Future	1,741.3400	1.7413	4,118.8000	4.1188	136.530	0	0	0
2020/03/12	2030	07/05/2020			Bond Future	9.2770	94.1557	9.8498	90.8140	6.175	0.0000	0.0000	89,857
2020/03/12	2030	07/05/2020	8.80	Call	Bond Future	418.4500	0.4184	49.9500	0.0500	(88.063)	0	0	0
2020/03/12	2030	07/05/2020	8.80	Put	Bond Future	3,328.5400	3.3285	6,301.8100	6.3018	89.327	0	0	0
2020/03/12	2030	07/05/2020	8.45	Call	Bond Future	112.5500	0.1126	7.3300	0.0073	(93.487)	0	0	5,000
2020/03/12	2030	07/05/2020	9.19	Call	Bond Future	1,219.4400	1.2194	255.1300	0.2551	(79.078)	0	0	0
2020/03/12	2030	07/05/2020	8.79	Put	Bond Future	3,377.2100	3.3772	6,361.6700	6.3617	88.371	0	0	0
2020/03/12	2030	07/05/2020	8.78	Call	Bond Future	391.5200	0.3915	45.1900	0.0452	(88.458)	0	0	0
2020/03/12	2030	07/05/2020	8.90	Call	Bond Future	573.2900	0.5733	80.4700	0.0805	(85.963)	0	0	0
2020/03/12	2030	07/05/2020	8.85	Call	Bond Future	491.6300	0.4916	63.7300	0.0637	(87.037)	0	0	5,000
2020/03/12	2030	07/05/2020	8.90	Put	Bond Future	2,863.3900	2.8634	5,712.3400	5.7123	99.496	0	0	5,820
2020/03/12	2030	06/08/2020	9.75	Put	Bond Future	0.0000	0.0000	2,954.7200	2.9547	100.000	0	0	0
2020/03/12	2030	06/08/2020	9.42	Call	Bond Future	2,487.7000	2.4877	1,054.3300	1.0543	(57.618)	0	0	0
2020/03/12	2030	06/08/2020	9.11	Call	Bond Future	1,613.2100	1.6132	588.2100	0.5882	(63.538)	0	0	0
2020/03/12	2030	06/08/2020			Bond Future	9.3620	91.8252	9.9587	88.4240	6.374	0.0000	0.0000	200
2020/03/12	2030	06/08/2020	9.05	Put	Bond Future	0.0000	0.0000	5,767.4200	5.7674	100.000	0	0	0
2020/03/12	2030	06/08/2020	9.05	Call	Bond Future	0.0000	0.0000	519.1700	0.5192	100.000	0	0	450
2020/03/12	2030	06/08/2020	8.36	Put	Bond Future	6,481.4300	6.4814	9,593.8000	9.5938	48.020	0	0	0
2020/03/12	2030	06/08/2020	8.36	Call	Bond Future	373.8400	0.3738	84.9500	0.0849	(77.276)	0	0	800
2020/03/12	2030	06/08/2020	8.86	Put	Bond Future	4,061.0500	4.0611	6,734.7400	6.7347	65.837	0	0	0
2020/03/12	2030	06/08/2020	8.86	Call	Bond Future	1,065.4000	1.0654	337.8300	0.3378	(68.291)	0	0	800
2020/03/12	2030	06/08/2020	9.09	Call	Bond Future	1,564.4700	1.5645	564.5600	0.5646	(63.914)	0	0	0
2020/03/12	2030	06/08/2020	9.09	Put	Bond Future	3,171.9600	3.1720	5,573.3100	5.5733	75.706	0	0	0
2020/03/12	2030	06/08/2020	9.75	Call	Bond Future	0.0000	0.0000	1,784.2100	1.7842	100.000	0	0	450
2020/03/12	2030	06/08/2020	9.42	Put	Bond Future	2,149.6300	2.1496	4,117.5200	4.1175	91.546	0	0	800
2020/03/12	2030	06/08/2020	9.11	Put	Bond Future	3,101.2500	3.1013	5,477.5100	5.4775	76.623	0	0	0
2020/03/12	2030	06/08/2020	9.20	Put	Bond Future	2,797.0600	2.7971	5,058.0100	5.0580	80.833	0	0	0
2020/03/12	2030	06/08/2020	9.20	Call	Bond Future	1,844.0700	1.8441	703.7600	0.7038	(61.837)	0	0	323
2020/03/12	2030	06/08/2020	8.50	Put	Bond Future	5,739.2000	5.7392	8,753.7000	8.7537	52.525	0	0	0
2020/03/12	2030	06/08/2020	8.50	Call	Bond Future	516.2000	0.5162	129.4400	0.1294	(74.924)	0	0	323
2020/03/12	2030	06/08/2020	9.10	Call	Bond Future	1,588.7300	1.5887	576.3000	0.5763	(63.726)	0	0	0
2020/03/12	2030	06/08/2020	9.10	Put	Bond Future	3,136.4700	3.1365	5,525.3000	5.5253	76.163	0	0	0
2020/03/12	2030	05/11/2020	8.10	Put	Bond Future	8,459.8300	8.4598	11,675.3800	11.6754	38.010	0	0	0
2020/03/12	2030	05/11/2020	8.73	Call	Bond Future	1,061.4700	1.0615	381.6500	0.3816	(64.045)	0	0	3,000
2020/03/12	2030	05/11/2020	10.06	Put	Bond Future	1,495.4100	1.4954	2,847.4500	2.8475	90.413	0	0	1,000
2020/03/12	2030	05/11/2020	9.39	Put	Bond Future	2,892.4400	2.8924	4,975.5900	4.9756	72.021	0	0	0

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2020/03/12	2030	05/11/2020	9.38	Call	Bond Future	2,552.0500	2.5521	1,185.8900	1.1859	(53.532)	0	0	0
2020/03/12	2030	05/11/2020			Bond Future	9.4444	93.4306	10.0651	89.9699	6.573	0.0000	0.0000	0
2020/03/12	2030	05/11/2020	9.61	Call	Bond Future	3,269.0300	3.2690	1,639.8600	1.6399	(49.836)	0	0	0
2020/03/12	2030	05/11/2020	9.61	Put	Bond Future	2,328.4800	2.3285	4,160.0200	4.1600	78.658	0	0	3,000
2020/03/12	2030	05/11/2020	8.85	Put	Bond Future	4,761.5400	4.7615	7,428.2600	7.4283	56.005	0	0	0
2020/03/12	2030	05/11/2020	8.85	Call	Bond Future	1,279.3800	1.2794	485.3900	0.4854	(62.061)	0	0	3,000
2020/03/12	2030	05/11/2020	8.34	Put	Bond Future	7,138.6800	7.1387	10,226.5200	10.2265	43.255	0	0	0
2020/03/12	2030	05/11/2020	8.34	Call	Bond Future	530.0000	0.5300	157.1300	0.1571	(70.353)	0	0	1,000
2020/03/12	2030	05/11/2020	9.04	Put	Bond Future	4,028.4500	4.0285	6,500.1200	6.5001	61.355	0	0	0
2020/03/12	2030	05/11/2020	9.04	Call	Bond Future	1,677.9300	1.6779	688.8900	0.6889	(58.944)	0	0	1,000
2020/03/12	2030	05/11/2020	9.86	Put	Bond Future	1,820.0000	1.8200	3,375.8100	3.3758	85.484	0	0	14,160
2020/03/12	2030	05/11/2020	8.36	Put	Bond Future	7,034.6000	7.0346	10,109.3700	10.1094	43.709	0	0	0
2020/03/12	2030	05/11/2020	8.10	Call	Bond Future	333.6700	0.3337	88.5100	0.0885	(73.474)	0	0	3,000
2020/03/12	2030	05/11/2020	8.73	Put	Bond Future	5,267.5100	5.2675	8,048.4000	8.0484	52.793	0	0	0
2020/03/12	2030	05/11/2020	9.23	Put	Bond Future	3,375.6400	3.3756	5,640.0200	5.6400	67.080	0	0	0
2020/03/12	2030	05/11/2020	10.06	Call	Bond Future	4,928.1200	4.9281	2,819.4500	2.8194	(42.789)	0	0	0
2020/03/12	2030	05/11/2020	10.37	Put	Bond Future	1,066.4300	1.0664	2,132.3400	2.1323	99.951	0	0	16,000
2020/03/12	2030	05/11/2020	9.39	Call	Bond Future	2,580.9100	2.5809	1,203.3500	1.2033	(53.375)	0	0	0
2020/03/12	2030	05/11/2020	9.38	Put	Bond Future	2,921.0300	2.9210	5,015.5800	5.0156	71.706	0	0	0
2020/03/12	2030	05/11/2020	9.86	Call	Bond Future	4,156.3500	4.1563	2,251.4500	2.2515	(45.831)	0	0	0
2020/03/12	2030	05/11/2020	8.36	Call	Bond Future	551.0200	0.5510	165.0800	0.1651	(70.041)	0	0	14,160
2020/03/12	2030	05/11/2020	8.86	Put	Bond Future	4,720.8600	4.7209	7,377.7300	7.3777	56.279	0	0	0
2020/03/12	2030	05/11/2020	8.86	Call	Bond Future	1,298.7000	1.2987	494.8600	0.4949	(61.896)	0	0	14,160
2020/03/12	2030	05/11/2020	9.23	Call	Bond Future	2,139.2500	2.1393	942.9200	0.9429	(55.923)	0	0	3,000
2020/03/12	2030	05/11/2020	10.47	Call	Bond Future	6,562.0500	6.5621	4,079.6300	4.0796	(37.830)	0	0	0
2020/03/12	2030	05/11/2020	10.47	Put	Bond Future	936.6900	0.9367	1,914.9800	1.9150	104.441	0	0	3,000
2020/03/12	2030	05/11/2020	8.53	Put	Bond Future	6,185.1000	6.1851	9,136.5000	9.1365	47.718	0	0	0
2020/03/12	2030	05/11/2020	8.53	Call	Bond Future	756.5900	0.7566	247.2800	0.2473	(67.317)	0	0	16,000
2020/03/12	2030	05/11/2020	9.03	Put	Bond Future	4,065.2200	4.0652	6,547.4500	6.5475	61.060	0	0	0
2020/03/12	2030	05/11/2020	9.03	Call	Bond Future	1,655.5800	1.6556	677.1000	0.6771	(59.102)	0	0	16,000
2020/03/12	2030	05/11/2020	10.37	Call	Bond Future	6,163.7000	6.1637	3,768.9000	3.7689	(38.853)	0	0	0
2020/03/12	2030	05/11/2020	9.40	Call	Bond Future	2,609.9400	2.6099	1,220.9800	1.2210	(53.218)	0	0	0
2020/03/12	2030	05/11/2020	9.40	Put	Bond Future	2,864.0700	2.8641	4,935.8200	4.9358	72.336	0	0	0
2020/03/12	2030	04/02/2021	9.12	Call	Bond Future	2,120.2700	2.1203	1,003.1200	1.0031	(52.689)	0	0	1,000
2020/03/12	2030	04/02/2021	8.36	Call	Bond Future	793.7600	0.7938	295.5700	0.2956	(62.763)	0	0	800
2020/03/12	2030	04/02/2021	9.16	Call	Bond Future	2,215.5200	2.2155	1,060.2300	1.0602	(52.145)	0	0	0
2020/03/12	2030	04/02/2021	9.15	Put	Bond Future	4,373.7700	4.3738	6,749.7600	6.7498	54.324	0	0	0
2020/03/12	2030	04/02/2021			Bond Future	9.5349	91.0745	10.1820	87.5528	6.787	0.0000	0.0000	0
2020/03/12	2030	04/02/2021	8.37	Put	Bond Future	7,622.3300	7.6223	10,639.8400	10.6398	39.588	0	0	0
2020/03/12	2030	04/02/2021	8.37	Call	Bond Future	804.6400	0.8046	300.4400	0.3004	(62.662)	0	0	1,000
2020/03/12	2030	04/02/2021	9.17	Call	Bond Future	2,239.3600	2.2394	1,074.5700	1.0746	(52.014)	0	0	0
2020/03/12	2030	04/02/2021	9.17	Put	Bond Future	4,306.5800	4.3066	6,663.5000	6.6635	54.728	0	0	0
2020/03/12	2030	04/02/2021	9.12	Put	Bond Future	4,475.5200	4.4755	6,880.0800	6.8801	53.727	0	0	0
2020/03/12	2030	04/02/2021	8.36	Put	Bond Future	7,672.7900	7.6728	10,696.3100	10.6963	39.406	0	0	0
2020/03/12	2030	04/02/2021	9.16	Put	Bond Future	4,340.2500	4.3402	6,706.6700	6.7067	54.523	0	0	0
2020/03/12	2030	04/02/2021	9.15	Call	Bond Future	2,191.4800	2.1915	1,045.7600	1.0458	(52.281)	0	0	0
2020/03/12	2030	04/02/2021	8.86	Put	Bond Future	5,434.7200	5.4347	8,077.4400	8.0774	48.627	0	0	0
2020/03/12	2030	04/02/2021	8.86	Call	Bond Future	1,562.9000	1.5629	683.9100	0.6839	(56.241)	0	0	800

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2020/03/12	2030	04/02/2021	10.20	Call	Bond Future	5,463.9700	5.4640	3,326.6000	3.3266	(39.118)	0	0	0
2020/03/12	2030	04/02/2021	10.20	Put	Bond Future	1,846.8200	1.8468	3,231.1600	3.2312	74.958	0	0	1,800
2020/03/12	2032	07/05/2020	9.19	Call	Bond Future	333.3200	0.3333	33.5400	0.0335	(89.938)	0	0	0
2020/03/12	2032	07/05/2020	9.54	Put	Bond Future	2,476.0900	2.4761	5,343.4900	5.3435	115.804	0	0	3,000
2020/03/12	2032	07/05/2020	8.82	Call	Bond Future	75.5300	0.0755	3.9200	0.0039	(94.810)	0	0	3,000
2020/03/12	2032	07/05/2020	9.20	Call	Bond Future	345.4200	0.3454	35.3800	0.0354	(89.757)	0	0	7,500
2020/03/12	2032	07/05/2020			Bond Future	9.7712	90.3708	10.3582	86.7039	6.007	0.0000	0.0000	82,057
2020/03/12	2032	07/05/2020	9.17	Call	Bond Future	309.9900	0.3100	30.0600	0.0301	(90.303)	0	0	3,000
2020/03/12	2032	07/05/2020	9.17	Put	Bond Future	4,293.2600	4.2933	7,680.3000	7.6803	78.892	0	0	0
2020/03/12	2032	07/05/2020	9.54	Call	Bond Future	972.3100	0.9723	172.7400	0.1727	(82.234)	0	0	0
2020/03/12	2032	07/05/2020	9.00	Put	Bond Future	5,311.0300	5.3110	8,831.4100	8.8314	66.284	0	0	0
2020/03/12	2032	07/05/2020	9.00	Call	Bond Future	157.5200	0.1575	10.9300	0.0109	(93.061)	0	0	7,500
2020/03/12	2032	07/05/2020	9.50	Put	Bond Future	2,645.2800	2.6453	5,582.1600	5.5822	111.023	0	0	0
2020/03/12	2032	07/05/2020	9.50	Call	Bond Future	877.8300	0.8778	147.7400	0.1477	(83.170)	0	0	7,500
2020/03/12	2032	07/05/2020	9.30	Put	Bond Future	3,587.5000	3.5875	6,828.0500	6.8280	90.329	0	0	0
2020/03/12	2032	07/05/2020	9.30	Call	Bond Future	485.8300	0.4858	59.4100	0.0594	(87.771)	0	0	7,500
2020/03/12	2032	07/05/2020	9.19	Put	Bond Future	4,180.2100	4.1802	7,547.4000	7.5474	80.551	0	0	0
2020/03/12	2032	07/05/2020	8.82	Put	Bond Future	6,490.0000	6.4900	10,085.3600	10.0854	55.398	0	0	0
2020/03/12	2032	07/05/2020	9.20	Put	Bond Future	4,124.2200	4.1242	7,481.1500	7.4812	81.396	0	0	0
2020/03/12	2032	07/05/2020	9.18	Call	Bond Future	321.4600	0.3215	31.7500	0.0317	(90.123)	0	0	0
2020/03/12	2032	07/05/2020	9.18	Put	Bond Future	4,236.5000	4.2365	7,613.7600	7.6138	79.718	0	0	0
2020/03/12	2032	06/08/2020	8.79	Put	Bond Future	7,496.1800	7.4962	10,946.7100	10.9467	46.031	0	0	0
2020/03/12	2032	06/08/2020	9.29	Put	Bond Future	4,798.4500	4.7985	7,787.6800	7.7877	62.296	0	0	0
2020/03/12	2032	06/08/2020	9.46	Put	Bond Future	4,045.5400	4.0455	6,826.8900	6.8269	68.751	0	0	0
2020/03/12	2032	06/08/2020	9.45	Call	Bond Future	1,429.0000	1.4290	490.7900	0.4908	(65.655)	0	0	0
2020/03/12	2032	06/08/2020			Bond Future	9.8631	91.9822	10.4725	88.2499	6.179	0.0000	0.0000	300
2020/03/12	2032	06/08/2020	9.91	Call	Bond Future	2,747.2700	2.7473	1,178.7600	1.1788	(57.093)	0	0	0
2020/03/12	2032	06/08/2020	9.91	Put	Bond Future	2,451.9400	2.4519	4,615.7500	4.6157	88.249	0	0	800
2020/03/12	2032	06/08/2020	8.79	Call	Bond Future	360.4200	0.3604	78.6300	0.0786	(78.184)	0	0	800
2020/03/12	2032	06/08/2020	9.29	Call	Bond Future	1,081.0400	1.0810	337.9500	0.3380	(68.738)	0	0	800
2020/03/12	2032	06/08/2020	9.46	Call	Bond Future	1,452.6800	1.4527	501.7100	0.5017	(65.463)	0	0	0
2020/03/12	2032	06/08/2020	9.45	Put	Bond Future	4,087.4900	4.0875	6,881.6000	6.8816	68.358	0	0	0
2020/03/12	2032	06/08/2020	9.47	Call	Bond Future	1,476.6000	1.4766	512.8000	0.5128	(65.272)	0	0	0
2020/03/12	2032	06/08/2020	9.47	Put	Bond Future	4,003.8900	4.0039	6,772.4100	6.7724	69.146	0	0	0
2020/03/12	2032	05/11/2020	9.61	Put	Bond Future	4,289.6800	4.2897	6,896.3800	6.8964	60.767	0	0	0
2020/03/12	2032	05/11/2020	10.99	Call	Bond Future	7,198.0600	7.1981	4,496.3400	4.4963	(37.534)	0	0	0
2020/03/12	2032	05/11/2020	9.44	Put	Bond Future	4,969.2900	4.9693	7,767.2800	7.7673	56.306	0	0	0
2020/03/12	2032	05/11/2020	11.08	Call	Bond Future	7,581.7200	7.5817	4,800.3200	4.8003	(36.686)	0	0	0
2020/03/12	2032	05/11/2020	9.77	Put	Bond Future	3,714.4500	3.7144	6,133.8700	6.1339	65.135	0	0	0
2020/03/12	2032	05/11/2020			Bond Future	9.9578	89.4326	10.5904	85.6351	6.353	0.0000	0.0000	0
2020/03/12	2032	05/11/2020	10.99	Put	Bond Future	1,116.9300	1.1169	2,212.7100	2.2127	98.106	0	0	3,000
2020/03/12	2032	05/11/2020	9.76	Call	Bond Future	2,513.0200	2.5130	1,146.8400	1.1468	(54.364)	0	0	0
2020/03/12	2032	05/11/2020	9.76	Put	Bond Future	3,748.3200	3.7483	6,179.6400	6.1796	64.864	0	0	0
2020/03/12	2032	05/11/2020	9.11	Call	Bond Future	1,027.4500	1.0275	363.5300	0.3635	(64.618)	0	0	3,000
2020/03/12	2032	05/11/2020	9.61	Call	Bond Future	2,101.9600	2.1020	911.1600	0.9112	(56.652)	0	0	3,000
2020/03/12	2032	05/11/2020	9.44	Call	Bond Future	1,685.4500	1.6854	685.9400	0.6859	(59.302)	0	0	1,000
2020/03/12	2032	05/11/2020	11.08	Put	Bond Future	998.0000	0.9980	2,014.1000	2.0141	101.814	0	0	1,000

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
2020/03/12	2032	05/11/2020	9.77	Call	Bond Future	2,542.1500	2.5422	1,164.0700	1.1641	(54.209)	0	0	0
2020/03/12	2032	05/11/2020	9.11	Put	Bond Future	6,490.9500	6.4910	9,624.5300	9.6245	48.276	0	0	0
2020/03/12	2032	05/11/2020	8.94	Put	Bond Future	7,379.0300	7.3790	10,660.6600	10.6607	44.472	0	0	0
2020/03/12	2032	05/11/2020	8.94	Call	Bond Future	765.2800	0.7653	249.4100	0.2494	(67.409)	0	0	1,000
2020/03/12	2032	05/11/2020	9.75	Call	Bond Future	2,484.3500	2.4844	1,130.0000	1.1300	(54.515)	0	0	0
2020/03/12	2032	05/11/2020	9.75	Put	Bond Future	3,782.7200	3.7827	6,225.8700	6.2259	64.587	0	0	0
2020/03/12	2032	04/02/2021	10.82	Put	Bond Future	2,015.6100	2.0156	3,463.2900	3.4633	71.823	0	0	800
2020/03/12	2032	04/02/2021	9.29	Call	Bond Future	1,663.5800	1.6636	737.6900	0.7377	(55.656)	0	0	800
2020/03/12	2032	04/02/2021	9.63	Call	Bond Future	2,443.8200	2.4438	1,191.2500	1.1913	(51.255)	0	0	0
2020/03/12	2032	04/02/2021			Bond Future	10.0595	91.0125	10.7169	87.1480	6.535	0.0000	0.0000	0
2020/03/12	2032	04/02/2021	8.79	Put	Bond Future	9,045.4400	9.0454	12,373.6600	12.3737	36.794	0	0	0
2020/03/12	2032	04/02/2021	8.79	Call	Bond Future	870.4900	0.8705	334.2000	0.3342	(61.608)	0	0	800
2020/03/12	2032	04/02/2021	9.61	Call	Bond Future	2,392.8700	2.3929	1,160.3000	1.1603	(51.510)	0	0	0
2020/03/12	2032	04/02/2021	9.61	Put	Bond Future	5,176.0500	5.1761	7,807.9900	7.8080	50.848	0	0	0
2020/03/12	2032	04/02/2021	10.82	Call	Bond Future	6,464.9400	6.4649	4,048.1100	4.0481	(37.384)	0	0	0
2020/03/12	2032	04/02/2021	9.29	Put	Bond Future	6,501.1400	6.5011	9,439.7600	9.4398	45.202	0	0	0
2020/03/12	2032	04/02/2021	9.63	Put	Bond Future	5,100.6600	5.1007	7,712.6000	7.7126	51.208	0	0	0
2020/03/12	2032	04/02/2021	9.62	Call	Bond Future	2,418.1000	2.4181	1,175.5800	1.1756	(51.384)	0	0	0
2020/03/12	2032	04/02/2021	9.62	Put	Bond Future	5,138.0800	5.1381	7,760.0700	7.7601	51.031	0	0	0
2020/03/12	2033	07/05/2020			Bond Future	99.0548	99.0548	96.1915	96.1915	(2.891)	0.0000	0.0000	6,993
2020/03/12	2033	06/08/2020			Bond Future	100.8454	100.8454	97.9303	97.9303	(2.891)	0.0000	0.0000	0
2020/03/12	2033	05/11/2020			Bond Future	101.4108	101.4108	98.4442	98.4442	(2.925)	0.0000	0.0000	0
2020/03/12	2033	04/02/2021			Bond Future	103.2266	103.2266	100.2070	100.2070	(2.925)	0.0000	0.0000	0
2020/03/12	2037	07/05/2020	9.60	Put	Bond Future	5,588.1800	5.5882	8,690.7000	8.6907	55.519	0	0	0
2020/03/12	2037	07/05/2020	9.59	Call	Bond Future	213.0200	0.2130	28.5200	0.0285	(86.612)	0	0	0
2020/03/12	2037	07/05/2020	9.70	Put	Bond Future	4,933.5100	4.9335	7,950.0100	7.9500	61.143	0	0	0
2020/03/12	2037	07/05/2020			Bond Future	10.3309	87.9222	10.8150	84.6277	4.686	0.0000	0.0000	71,666
2020/03/12	2037	07/05/2020	9.60	Call	Bond Future	222.2200	0.2222	30.2700	0.0303	(86.378)	0	0	0
2020/03/12	2037	07/05/2020	9.59	Put	Bond Future	5,655.8600	5.6559	8,765.8300	8.7658	54.987	0	0	0
2020/03/12	2037	07/05/2020	9.70	Call	Bond Future	331.0900	0.3311	53.1200	0.0531	(83.956)	0	0	7,500
2020/03/12	2037	07/05/2020	9.61	Call	Bond Future	231.7200	0.2317	32.1000	0.0321	(86.147)	0	0	0
2020/03/12	2037	07/05/2020	9.61	Put	Bond Future	5,520.8900	5.5209	8,615.7400	8.6157	56.057	0	0	0
2020/03/12	2037	07/05/2020	10.00	Put	Bond Future	3,244.4900	3.2445	5,875.5800	5.8756	81.094	0	0	0
2020/03/12	2037	07/05/2020	10.00	Call	Bond Future	875.9000	0.8759	212.5200	0.2125	(75.737)	0	0	7,500
2020/03/12	2037	06/08/2020	9.88	Put	Bond Future	5,267.0100	5.2670	7,837.8900	7.8379	48.811	0	0	0
2020/03/12	2037	06/08/2020			Bond Future	10.4307	85.2300	10.9323	81.8768	4.809	0.0000	0.0000	300
2020/03/12	2037	06/08/2020	9.87	Call	Bond Future	1,316.6000	1.3166	545.2500	0.5452	(58.587)	0	0	0
2020/03/12	2037	06/08/2020	9.87	Put	Bond Future	5,317.6500	5.3176	7,899.5300	7.8995	48.553	0	0	0
2020/03/12	2037	06/08/2020	9.88	Call	Bond Future	1,339.7800	1.3398	557.4300	0.5574	(58.394)	0	0	0
2020/03/12	2037	06/08/2020	9.86	Call	Bond Future	1,293.6700	1.2937	533.2500	0.5333	(58.780)	0	0	0
2020/03/12	2037	06/08/2020	9.86	Put	Bond Future	5,368.6200	5.3686	7,961.4300	7.9614	48.296	0	0	0
2020/03/12	2037	05/11/2020	10.18	Call	Bond Future	2,430.8100	2.4308	1,275.0400	1.2750	(47.547)	0	0	0
2020/03/12	2037	05/11/2020	10.17	Put	Bond Future	4,875.3200	4.8753	7,141.7700	7.1418	46.488	0	0	0
2020/03/12	2037	05/11/2020			Bond Future	10.5269	86.7199	11.0458	83.3082	4.930	0.0000	0.0000	0
2020/03/12	2037	05/11/2020	10.19	Call	Bond Future	2,460.3100	2.4603	1,294.0900	1.2941	(47.401)	0	0	0
2020/03/12	2037	05/11/2020	10.19	Put	Bond Future	4,792.6100	4.7926	7,038.1800	7.0382	46.855	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/12	2037	05/11/2020	10.17	Call	Bond Future	2,401.5100		2.4015	1,256.1700	1.2562	(47.692)	0	0	0
2020/03/12	2037	05/11/2020	10.18	Put	Bond Future	4,833.8200		4.8338	7,089.8400	7.0898	46.672	0	0	0
2020/03/12	2037	04/02/2021	10.35	Call	Bond Future	3,350.8900		3.3509	1,996.1100	1.9961	(40.430)	0	0	0
2020/03/12	2037	04/02/2021	10.27	Call	Bond Future	3,112.1100		3.1121	1,828.0100	1.8280	(41.261)	0	0	0
2020/03/12	2037	04/02/2021	10.85	Call	Bond Future	5,051.6200		5.0516	3,259.0000	3.2590	(35.486)	0	0	0
2020/03/12	2037	04/02/2021	10.28	Put	Bond Future	5,528.7200		5.5287	7,707.7700	7.7078	39.413	0	0	0
2020/03/12	2037	04/02/2021			Bond Future	10.6307		83.9948	11.1685	80.5228	5.059	0.0000	0.0000	0
2020/03/12	2037	04/02/2021	9.65	Put	Bond Future	8,517.9700		8.5180	11,227.3200	11.2273	31.807	0	0	0
2020/03/12	2037	04/02/2021	9.65	Call	Bond Future	1,578.8900		1.5789	816.2800	0.8163	(48.300)	0	0	72
2020/03/12	2037	04/02/2021	10.35	Put	Bond Future	5,253.5300		5.2535	7,370.7100	7.3707	40.300	0	0	72
2020/03/12	2037	04/02/2021	10.27	Put	Bond Future	5,568.9500		5.5689	7,756.8100	7.7568	39.287	0	0	0
2020/03/12	2037	04/02/2021	10.85	Put	Bond Future	3,608.7600		3.6088	5,288.1000	5.2881	46.535	0	0	72
2020/03/12	2037	04/02/2021	10.28	Call	Bond Future	3,141.4500		3.1414	1,848.5400	1.8485	(41.156)	0	0	0
2020/03/12	2037	04/02/2021	10.29	Call	Bond Future	3,170.9400		3.1709	1,869.2000	1.8692	(41.052)	0	0	0
2020/03/12	2037	04/02/2021	10.29	Put	Bond Future	5,488.7300		5.4887	7,658.9500	7.6589	39.540	0	0	0
2020/03/12	2038	07/05/2020			Bond Future	114.7618		114.7618	110.3046	110.3046	(3.884)	0.0000	0.0000	10,950
2020/03/12	2038	06/08/2020			Bond Future	115.1414		115.1414	110.6035	110.6035	(3.941)	0.0000	0.0000	0
2020/03/12	2038	05/11/2020			Bond Future	117.1815		117.1815	112.5635	112.5635	(3.941)	0.0000	0.0000	0
2020/03/12	2038	04/02/2021			Bond Future	117.5594		117.5594	112.8587	112.8587	(3.999)	0.0000	0.0000	0
2020/03/12	2040	07/05/2020	9.74	Call	Bond Future	291.1700		0.2912	44.0500	0.0441	(84.871)	0	0	0
2020/03/12	2040	07/05/2020	9.75	Put	Bond Future	5,656.4000		5.6564	8,917.4400	8.9174	57.652	0	0	0
2020/03/12	2040	07/05/2020	9.85	Put	Bond Future	4,975.5600		4.9756	8,131.3000	8.1313	63.425	0	0	0
2020/03/12	2040	07/05/2020			Bond Future	10.4304		90.6267	10.9144	87.1093	4.641	0.0000	0.0000	54,015
2020/03/12	2040	07/05/2020	9.74	Put	Bond Future	5,727.1900		5.7272	8,997.4200	8.9974	57.100	0	0	0
2020/03/12	2040	07/05/2020	9.75	Call	Bond Future	302.8600		0.3029	46.5500	0.0466	(84.630)	0	0	0
2020/03/12	2040	07/05/2020	10.00	Put	Bond Future	4,048.7400		4.0487	7,004.2400	7.0042	72.998	0	0	0
2020/03/12	2040	07/05/2020	10.00	Call	Bond Future	720.6900		0.7207	158.8400	0.1588	(77.960)	0	0	2,640
2020/03/12	2040	07/05/2020	9.50	Put	Bond Future	7,548.4000		7.5484	10,977.4500	10.9774	45.428	0	0	0
2020/03/12	2040	07/05/2020	9.50	Call	Bond Future	97.9400		0.0979	9.6400	0.0096	(90.157)	0	0	2,640
2020/03/12	2040	07/05/2020	9.73	Call	Bond Future	279.7400		0.2797	41.6400	0.0416	(85.115)	0	0	0
2020/03/12	2040	07/05/2020	9.85	Call	Bond Future	440.6200		0.4406	79.0100	0.0790	(82.068)	0	0	7,500
2020/03/12	2040	07/05/2020	9.73	Put	Bond Future	5,798.3600		5.7984	9,077.6100	9.0776	56.555	0	0	0
2020/03/12	2040	07/05/2020	10.15	Put	Bond Future	3,226.6900		3.2267	5,944.0200	5.9440	84.214	0	0	0
2020/03/12	2040	07/05/2020	10.15	Call	Bond Future	1,080.8400		1.0808	280.8200	0.2808	(74.018)	0	0	7,500
2020/03/12	2040	06/08/2020	10.85	Call	Bond Future	4,473.9200		4.4739	2,515.2500	2.5153	(43.780)	0	0	0
2020/03/12	2040	06/08/2020	10.03	Call	Bond Future	1,505.9600		1.5060	626.9900	0.6270	(58.366)	0	0	0
2020/03/12	2040	06/08/2020	10.04	Call	Bond Future	1,532.5100		1.5325	641.1300	0.6411	(58.165)	0	0	0
2020/03/12	2040	06/08/2020	10.02	Put	Bond Future	5,372.4600		5.3725	8,085.7600	8.0858	50.504	0	0	0
2020/03/12	2040	06/08/2020			Bond Future	10.5294		87.7321	11.0308	84.1521	4.763	0.0000	0.0000	600
2020/03/12	2040	06/08/2020	10.04	Put	Bond Future	5,267.0900		5.2671	7,955.7000	7.9557	51.045	0	0	0
2020/03/12	2040	06/08/2020	10.02	Call	Bond Future	1,479.9000		1.4799	613.2100	0.6132	(58.564)	0	0	0
2020/03/12	2040	06/08/2020	10.85	Put	Bond Future	2,157.3300		2.1573	3,778.6500	3.7787	75.154	0	0	12,538
2020/03/12	2040	06/08/2020	10.79	Put	Bond Future	2,311.2000		2.3112	4,009.1900	4.0092	73.468	0	0	800
2020/03/12	2040	06/08/2020	9.57	Put	Bond Future	8,132.5700		8.1326	11,325.0900	11.3251	39.256	0	0	0
2020/03/12	2040	06/08/2020	10.03	Put	Bond Future	5,319.4800		5.3195	8,020.5000	8.0205	50.776	0	0	0
2020/03/12	2040	06/08/2020	10.79	Call	Bond Future	4,201.8300		4.2018	2,319.8300	2.3198	(44.790)	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
2020/03/12	2040	06/08/2020	9.57	Call	Bond Future	568.4500	0.5684	180.9800	0.1810	(68.163)	0	0	800
2020/03/12	2040	06/08/2020	10.07	Put	Bond Future	5,111.5800	5.1116	7,762.8200	7.7628	51.867	0	0	0
2020/03/12	2040	06/08/2020	10.07	Call	Bond Future	1,613.1600	1.6132	684.4100	0.6844	(57.573)	0	0	800
2020/03/12	2040	05/11/2020	10.23	Call	Bond Future	2,468.2300	2.4682	1,282.0500	1.2821	(48.058)	0	0	2,000
2020/03/12	2040	05/11/2020	11.70	Put	Bond Future	1,386.2800	1.3863	2,374.4600	2.3745	71.283	0	0	2,000
2020/03/12	2040	05/11/2020	10.00	Call	Bond Future	1,821.3800	1.8214	883.4400	0.8834	(51.496)	0	0	2,000
2020/03/12	2040	05/11/2020	9.50	Call	Bond Future	786.4200	0.7864	315.7400	0.3157	(59.851)	0	0	2,000
2020/03/12	2040	05/11/2020	10.30	Call	Bond Future	2,685.4400	2.6854	1,421.6200	1.4216	(47.062)	0	0	0
2020/03/12	2040	05/11/2020			Bond Future	10.6245	89.2658	11.1432	85.6233	4.882	0.0000	0.0000	0
2020/03/12	2040	05/11/2020	10.23	Put	Bond Future	5,412.2900	5.4123	7,868.6500	7.8687	45.385	0	0	0
2020/03/12	2040	05/11/2020	9.73	Put	Bond Future	8,103.7600	8.1038	11,077.6800	11.0777	36.698	0	0	0
2020/03/12	2040	05/11/2020	9.73	Call	Bond Future	1,196.0200	1.1960	527.4000	0.5274	(55.904)	0	0	2,000
2020/03/12	2040	05/11/2020	10.30	Put	Bond Future	5,095.6800	5.0957	7,474.4000	7.4744	46.681	0	0	0
2020/03/12	2040	05/11/2020	11.70	Call	Bond Future	8,672.3600	8.6724	6,018.0000	6.0180	(30.607)	0	0	0
2020/03/12	2040	05/11/2020	10.00	Put	Bond Future	6,555.3700	6.5554	9,259.9700	9.2600	41.258	0	0	0
2020/03/12	2040	05/11/2020	9.50	Put	Bond Future	9,610.1300	9.6101	12,781.9900	12.7820	33.005	0	0	0
2020/03/12	2040	05/11/2020	10.31	Call	Bond Future	2,717.1500	2.7171	1,442.2000	1.4422	(46.922)	0	0	0
2020/03/12	2040	05/11/2020	10.32	Put	Bond Future	5,007.7000	5.0077	7,364.1600	7.3642	47.057	0	0	0
2020/03/12	2040	05/11/2020	11.50	Call	Bond Future	7,745.8500	7.7459	5,255.2500	5.2552	(32.154)	0	0	0
2020/03/12	2040	05/11/2020	11.50	Put	Bond Future	1,738.1500	1.7381	2,890.0900	2.8901	66.274	0	0	2,000
2020/03/12	2040	05/11/2020	10.31	Put	Bond Future	5,051.5400	5.0515	7,419.1300	7.4191	46.869	0	0	0
2020/03/12	2040	05/11/2020	10.32	Call	Bond Future	2,749.0600	2.7491	1,462.9800	1.4630	(46.783)	0	0	0
2020/03/12	2040	04/02/2021	9.49	Call	Bond Future	1,201.1900	1.2012	584.7600	0.5848	(51.318)	0	0	500
2020/03/12	2040	04/02/2021	9.57	Put	Bond Future	10,264.1600	10.2642	13,300.3300	13.3003	29.580	0	0	0
2020/03/12	2040	04/02/2021	10.07	Put	Bond Future	7,314.4600	7.3145	9,935.7700	9.9358	35.837	0	0	0
2020/03/12	2040	04/02/2021	10.42	Put	Bond Future	5,686.7000	5.6867	7,975.8900	7.9759	40.255	0	0	0
2020/03/12	2040	04/02/2021			Bond Future	10.7270	86.3351	11.2644	82.6283	5.010	0.0000	0.0000	0
2020/03/12	2040	04/02/2021	11.74	Call	Bond Future	8,868.7600	8.8688	6,313.5000	6.3135	(28.812)	0	0	0
2020/03/12	2040	04/02/2021	11.74	Put	Bond Future	2,091.2400	2.0912	3,242.7500	3.2427	55.064	0	0	800
2020/03/12	2040	04/02/2021	10.07	Call	Bond Future	2,409.4700	2.4095	1,324.0100	1.3240	(45.050)	0	0	800
2020/03/12	2040	04/02/2021	10.41	Call	Bond Future	3,415.5700	3.4156	2,007.6000	2.0076	(41.222)	0	0	0
2020/03/12	2040	04/02/2021	10.41	Put	Bond Future	5,728.8500	5.7288	8,027.6500	8.0276	40.127	0	0	0
2020/03/12	2040	04/02/2021	9.49	Put	Bond Future	10,810.5800	10.8106	13,900.9200	13.9009	28.586	0	0	0
2020/03/12	2040	04/02/2021	9.57	Call	Bond Future	1,325.8600	1.3259	655.2600	0.6553	(50.578)	0	0	800
2020/03/12	2040	04/02/2021	10.42	Call	Bond Future	3,447.8800	3.4479	2,030.3000	2.0303	(41.115)	0	0	0
2020/03/12	2040	04/02/2021	11.57	Call	Bond Future	8,068.0100	8.0680	5,631.9400	5.6319	(30.194)	0	0	0
2020/03/12	2040	04/02/2021	11.57	Put	Bond Future	2,366.6000	2.3666	3,637.3000	3.6373	53.693	0	0	500
2020/03/12	2040	04/02/2021	10.24	Put	Bond Future	6,485.2700	6.4853	8,946.5800	8.9466	37.952	0	0	0
2020/03/12	2040	04/02/2021	10.24	Call	Bond Future	2,890.8700	2.8909	1,645.4100	1.6454	(43.083)	0	0	500
2020/03/12	2040	04/02/2021	10.40	Call	Bond Future	3,383.4100	3.3834	1,985.0500	1.9850	(41.330)	0	0	0
2020/03/12	2040	04/02/2021	10.40	Put	Bond Future	5,771.2500	5.7713	8,079.6600	8.0797	39.998	0	0	0
2020/03/12	2044	07/05/2020	9.81	Call	Bond Future	276.6900	0.2767	41.9300	0.0419	(84.846)	0	0	0
2020/03/12	2044	07/05/2020	9.79	Put	Bond Future	5,843.2500	5.8433	9,058.0600	9.0581	55.017	0	0	0
2020/03/12	2044	07/05/2020	9.45	Put	Bond Future	8,592.2200	8.5922	11,970.9000	11.9709	39.323	0	0	0
2020/03/12	2044	07/05/2020	9.97	Put	Bond Future	4,599.4900	4.5995	7,621.9000	7.6219	65.712	0	0	0
2020/03/12	2044	07/05/2020	9.33	Call	Bond Future	32.8400	0.0328	2.5500	0.0026	(92.235)	0	0	100
2020/03/12	2044	07/05/2020	9.98	Call	Bond Future	526.0600	0.5261	103.5300	0.1035	(80.320)	0	0	100

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
2020/03/12	2044	07/05/2020	9.26	Call	Bond Future	22.9400	0.0229	1.6200	0.0016	(92.938)	0	0	556
2020/03/12	2044	07/05/2020			Bond Future	10.4886	87.3149	10.9573	83.8829	4.468	0.0000	0.0000	78,706
2020/03/12	2044	07/05/2020	9.81	Put	Bond Future	5,697.0800	5.6971	8,894.2800	8.8943	56.120	0	0	0
2020/03/12	2044	07/05/2020	9.79	Call	Bond Future	254.4300	0.2544	37.2800	0.0373	(85.348)	0	0	0
2020/03/12	2044	07/05/2020	10.81	Call	Bond Future	3,456.1800	3.4562	1,510.0300	1.5100	(56.309)	0	0	0
2020/03/12	2044	07/05/2020	10.81	Put	Bond Future	1,077.0000	1.0770	2,562.8100	2.5628	137.958	0	0	129
2020/03/12	2044	07/05/2020	9.33	Put	Bond Future	9,643.5500	9.6436	13,045.2200	13.0452	35.274	0	0	0
2020/03/12	2044	07/05/2020	9.80	Put	Bond Future	5,769.9300	5.7699	8,976.0500	8.9761	55.566	0	0	0
2020/03/12	2044	07/05/2020	9.45	Call	Bond Future	58.6300	0.0586	5.3500	0.0054	(90.875)	0	0	129
2020/03/12	2044	07/05/2020	9.97	Call	Bond Future	508.1100	0.5081	98.5600	0.0986	(80.603)	0	0	129
2020/03/12	2044	07/05/2020	9.98	Put	Bond Future	4,535.4500	4.5355	7,544.8800	7.5449	66.354	0	0	0
2020/03/12	2044	07/05/2020	11.09	Call	Bond Future	4,977.7500	4.9777	2,558.2100	2.5582	(48.607)	0	0	0
2020/03/12	2044	07/05/2020	9.26	Put	Bond Future	10,271.3900	10.2714	13,682.0300	13.6820	33.205	0	0	0
2020/03/12	2044	07/05/2020	9.91	Put	Bond Future	4,995.5800	4.9956	8,090.6300	8.0906	61.956	0	0	0
2020/03/12	2044	07/05/2020	9.80	Call	Bond Future	265.3900	0.2654	39.5500	0.0396	(85.097)	0	0	0
2020/03/12	2044	07/05/2020	11.09	Put	Bond Future	616.4200	0.6164	1,628.8400	1.6288	164.242	0	0	100
2020/03/12	2044	07/05/2020	9.91	Call	Bond Future	409.6500	0.4097	72.7400	0.0727	(82.243)	0	0	556
2020/03/12	2044	07/05/2020	11.02	Call	Bond Future	4,582.6100	4.5826	2,270.4700	2.2705	(50.455)	0	0	0
2020/03/12	2044	07/05/2020	11.02	Put	Bond Future	709.1500	0.7092	1,828.9700	1.8290	157.910	0	0	556
2020/03/12	2044	06/08/2020	9.98	Call	Bond Future	1,282.4300	1.2824	530.2000	0.5302	(58.657)	0	0	602
2020/03/12	2044	06/08/2020	11.09	Put	Bond Future	1,798.5100	1.7985	3,152.3600	3.1524	75.276	0	0	602
2020/03/12	2044	06/08/2020	9.01	Call	Bond Future	122.3000	0.1223	29.9800	0.0300	(75.487)	0	0	140
2020/03/12	2044	06/08/2020	9.66	Call	Bond Future	644.6700	0.6447	222.5700	0.2226	(65.475)	0	0	140
2020/03/12	2044	06/08/2020	9.88	Call	Bond Future	1,053.2800	1.0533	413.4200	0.4134	(60.749)	0	0	0
2020/03/12	2044	06/08/2020			Bond Future	10.5846	84.4866	11.0699	80.9935	4.585	0.0000	0.0000	500
2020/03/12	2044	06/08/2020	9.36	Put	Bond Future	10,343.8200	10.3438	13,619.4700	13.6195	31.668	0	0	0
2020/03/12	2044	06/08/2020	9.36	Call	Bond Future	306.5800	0.3066	89.1100	0.0891	(70.934)	0	0	602
2020/03/12	2044	06/08/2020	9.98	Put	Bond Future	6,003.8000	6.0038	8,744.6900	8.7447	45.653	0	0	0
2020/03/12	2044	06/08/2020	9.86	Call	Bond Future	1,010.7600	1.0108	392.4500	0.3924	(61.173)	0	0	0
2020/03/12	2044	06/08/2020	9.86	Put	Bond Future	6,721.8400	6.7218	9,596.6500	9.5966	42.768	0	0	0
2020/03/12	2044	06/08/2020	11.09	Call	Bond Future	5,431.1200	5.4311	3,291.8500	3.2919	(39.389)	0	0	0
2020/03/12	2044	06/08/2020	9.01	Put	Bond Future	13,394.3200	13.3943	16,795.1200	16.7951	25.390	0	0	0
2020/03/12	2044	06/08/2020	9.66	Put	Bond Future	8,046.2600	8.0463	11,117.2800	11.1173	38.167	0	0	0
2020/03/12	2044	06/08/2020	9.88	Put	Bond Future	6,598.1500	6.5982	9,451.4100	9.4514	43.243	0	0	0
2020/03/12	2044	06/08/2020	10.93	Call	Bond Future	4,665.9700	4.6660	2,711.6000	2.7116	(41.886)	0	0	0
2020/03/12	2044	06/08/2020	10.93	Put	Bond Future	2,154.1100	2.1541	3,692.8600	3.6929	71.433	0	0	140
2020/03/12	2044	06/08/2020	9.87	Call	Bond Future	1,031.8000	1.0318	402.7900	0.4028	(60.962)	0	0	0
2020/03/12	2044	06/08/2020	9.87	Put	Bond Future	6,659.7100	6.6597	9,523.8200	9.5238	43.007	0	0	0
2020/03/12	2044	05/11/2020	11.06	Put	Bond Future	2,754.3900	2.7544	4,304.4800	4.3045	56.277	0	0	525
2020/03/12	2044	05/11/2020	11.43	Call	Bond Future	7,236.6100	7.2366	4,898.8600	4.8989	(32.304)	0	0	0
2020/03/12	2044	05/11/2020	9.72	Put	Bond Future	8,665.2000	8.6652	11,608.0600	11.6081	33.962	0	0	0
2020/03/12	2044	05/11/2020	9.97	Call	Bond Future	1,658.3300	1.6583	810.2500	0.8103	(51.141)	0	0	568
2020/03/12	2044	05/11/2020	9.29	Put	Bond Future	11,834.7200	11.8347	15,078.8000	15.0788	27.412	0	0	0
2020/03/12	2044	05/11/2020	9.96	Put	Bond Future	7,191.7800	7.1918	9,907.8300	9.9078	37.766	0	0	0
2020/03/12	2044	05/11/2020	10.36	Call	Bond Future	2,770.7000	2.7707	1,511.8300	1.5118	(45.435)	0	0	0
2020/03/12	2044	05/11/2020			Bond Future	10.6766	85.9635	11.1784	82.4094	4.699	0.0000	0.0000	0
2020/03/12	2044	05/11/2020	9.72	Call	Bond Future	1,107.3600	1.1074	496.1000	0.4961	(55.200)	0	0	1,815
2020/03/12	2044	05/11/2020	9.97	Put	Bond Future	7,134.6400	7.1346	9,840.6800	9.8407	37.928	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
2020/03/12	2044	05/11/2020	9.96	Call	Bond Future	1,633.7200	1.6337	795.6500	0.7956	(51.298)	0	0	0
2020/03/12	2044	05/11/2020	11.38	Call	Bond Future	6,993.6500	6.9937	4,697.3600	4.6974	(32.834)	0	0	0
2020/03/12	2044	05/11/2020	11.38	Put	Bond Future	2,082.9700	2.0830	3,340.8000	3.3408	60.386	0	0	568
2020/03/12	2044	05/11/2020	10.34	Call	Bond Future	2,706.9200	2.7069	1,469.7000	1.4697	(45.706)	0	0	0
2020/03/12	2044	05/11/2020	10.34	Put	Bond Future	5,243.6300	5.2436	7,560.5300	7.5605	44.185	0	0	0
2020/03/12	2044	05/11/2020	11.06	Call	Bond Future	5,493.3200	5.4933	3,489.2900	3.4893	(36.481)	0	0	0
2020/03/12	2044	05/11/2020	10.04	Put	Bond Future	6,743.4700	6.7435	9,378.5400	9.3785	39.076	0	0	0
2020/03/12	2044	05/11/2020	11.17	Put	Bond Future	2,499.8000	2.4998	3,944.3400	3.9443	57.786	0	0	1,815
2020/03/12	2044	05/11/2020	11.43	Put	Bond Future	1,995.5900	1.9956	3,211.9600	3.2120	60.953	0	0	1,815
2020/03/12	2044	05/11/2020	8.87	Put	Bond Future	15,483.1700	15.4832	18,893.4000	18.8934	22.025	0	0	0
2020/03/12	2044	05/11/2020	9.29	Call	Bond Future	504.6800	0.5047	194.6400	0.1946	(61.433)	0	0	568
2020/03/12	2044	05/11/2020	10.36	Put	Bond Future	5,153.1300	5.1531	7,448.3800	7.4484	44.541	0	0	0
2020/03/12	2044	05/11/2020	10.04	Call	Bond Future	1,835.9600	1.8360	916.9100	0.9169	(50.058)	0	0	525
2020/03/12	2044	05/11/2020	9.34	Put	Bond Future	11,431.3100	11.4313	14,648.9800	14.6490	28.148	0	0	0
2020/03/12	2044	05/11/2020	9.34	Call	Bond Future	552.8700	0.5529	216.4200	0.2164	(60.855)	0	0	525
2020/03/12	2044	05/11/2020	11.17	Call	Bond Future	5,996.6800	5.9967	3,887.1000	3.8871	(35.179)	0	0	0
2020/03/12	2044	05/11/2020	8.87	Call	Bond Future	217.5100	0.2175	73.6200	0.0736	(66.153)	0	0	1,815
2020/03/12	2044	05/11/2020	10.02	Put	Bond Future	6,853.8200	6.8538	9,509.2700	9.5093	38.744	0	0	0
2020/03/12	2044	05/11/2020	10.02	Call	Bond Future	1,784.4100	1.7844	885.7400	0.8857	(50.362)	0	0	1,815
2020/03/12	2044	05/11/2020	10.35	Call	Bond Future	2,738.7100	2.7387	1,490.6700	1.4907	(45.570)	0	0	0
2020/03/12	2044	05/11/2020	10.35	Put	Bond Future	5,198.2200	5.1982	7,504.3000	7.5043	44.363	0	0	0
2020/03/12	2044	04/02/2021	10.04	Put	Bond Future	7,874.3400	7.8743	10,486.8800	10.4869	33.178	0	0	0
2020/03/12	2044	04/02/2021	10.37	Call	Bond Future	3,202.9900	3.2030	1,895.7300	1.8957	(40.814)	0	0	0
2020/03/12	2044	04/02/2021	10.35	Put	Bond Future	6,315.9700	6.3160	8,644.2000	8.6442	36.863	0	0	0
2020/03/12	2044	04/02/2021			Bond Future	10.7757	83.0997	11.2953	79.4829	4.822	0.0000	0.0000	0
2020/03/12	2044	04/02/2021	10.37	Put	Bond Future	6,224.6000	6.2246	8,534.1400	8.5341	37.103	0	0	0
2020/03/12	2044	04/02/2021	10.35	Call	Bond Future	3,140.6500	3.1406	1,852.0800	1.8521	(41.029)	0	0	0
2020/03/12	2044	04/02/2021	10.04	Call	Bond Future	2,256.7900	2.2568	1,252.5300	1.2525	(44.499)	0	0	0
2020/03/12	2044	04/02/2021	10.84	Call	Bond Future	4,831.1900	4.8312	3,086.6400	3.0866	(36.110)	0	0	0
2020/03/12	2044	04/02/2021	10.36	Put	Bond Future	6,270.3100	6.2703	8,589.1700	8.5892	36.982	0	0	0
2020/03/12	2044	04/02/2021	10.84	Put	Bond Future	4,368.4800	4.3685	6,240.7300	6.2407	42.858	0	0	405
2020/03/12	2044	04/02/2021	10.29	Call	Bond Future	2,957.1200	2.9571	1,724.5300	1.7245	(41.682)	0	0	0
2020/03/12	2044	04/02/2021	10.29	Put	Bond Future	6,596.3400	6.5963	8,980.5500	8.9805	36.144	0	0	405
2020/03/12	2044	04/02/2021	9.66	Put	Bond Future	10,186.0600	10.1861	13,111.9500	13.1119	28.724	0	0	0
2020/03/12	2044	04/02/2021	9.66	Call	Bond Future	1,415.0200	1.4150	724.1100	0.7241	(48.827)	0	0	405
2020/03/12	2044	04/02/2021	10.36	Call	Bond Future	3,171.9000	3.1719	1,873.9600	1.8740	(40.920)	0	0	0
2020/03/12	2046	07/05/2020			Bond Future	103.8419	103.8419	97.4948	97.4948	(6.112)	0.0000	0.0000	14,000
2020/03/12	2046	06/08/2020			Bond Future	105.7190	105.7190	99.2573	99.2573	(6.112)	0.0000	0.0000	0
2020/03/12	2046	05/11/2020			Bond Future	105.7957	105.7957	99.2195	99.2195	(6.216)	0.0000	0.0000	0
2020/03/12	2046	04/02/2021			Bond Future	107.6898	107.6898	100.9959	100.9959	(6.216)	0.0000	0.0000	0
2020/03/12	2050	07/05/2020			Bond Future	107.2682	107.2682	99.6185	99.6185	(7.131)	0.0000	0.0000	12,944
2020/03/12	2050	06/08/2020			Bond Future	107.3262	107.3262	99.5382	99.5382	(7.256)	0.0000	0.0000	0
2020/03/12	2050	05/11/2020			Bond Future	109.2281	109.2281	101.3021	101.3021	(7.256)	0.0000	0.0000	0
2020/03/12	2050	04/02/2021			Bond Future	109.2624	109.2624	101.1947	101.1947	(7.384)	0.0000	0.0000	0
2020/03/12	8607	21/12/2026			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
2020/03/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	AL37	07/05/2020			Index Future	699.7560	699.7560	682.5270	682.5270	(2.462)	0.0000	0.0000	0
2020/03/12	AL37	06/08/2020			Index Future	712.0980	712.0980	694.5660	694.5660	(2.462)	0.0000	0.0000	0
2020/03/12	AL37	05/11/2020			Index Future	724.6890	724.6890	706.8470	706.8470	(2.462)	0.0000	0.0000	0
2020/03/12	AL37	04/02/2021			Index Future	737.5020	737.5020	719.3460	719.3460	(2.462)	0.0000	0.0000	0
2020/03/12	AL7T	07/05/2020			Index Future	795.0920	795.0920	765.9290	765.9290	(3.668)	0.0000	0.0000	0
2020/03/12	AL7T	06/08/2020			Index Future	809.1160	809.1160	779.4390	779.4390	(3.668)	0.0000	0.0000	0
2020/03/12	AL7T	05/11/2020			Index Future	823.4220	823.4220	793.2210	793.2210	(3.668)	0.0000	0.0000	0
2020/03/12	AL7T	04/02/2021			Index Future	837.9800	837.9800	807.2470	807.2470	(3.668)	0.0000	0.0000	0
2020/03/12	ALBI	07/05/2020			Index Future	707.6010	707.6010	684.4730	684.4730	(3.269)	0.0000	0.0000	214
2020/03/12	ALBI	06/08/2020			Index Future	720.0820	720.0820	696.5460	696.5460	(3.269)	0.0000	0.0000	0
2020/03/12	ALBI	05/11/2020			Index Future	732.8140	732.8140	708.8630	708.8630	(3.268)	0.0000	0.0000	0
2020/03/12	ALBI	04/02/2021			Index Future	745.7700	745.7700	721.3970	721.3970	(3.268)	0.0000	0.0000	0
2020/03/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	C186	21/12/2026			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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/03/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/12	ES33	07/05/2020			Bond Future	11.2828	75.3844	11.7722	72.7563	4.338	0.0000	0.0000	350
2020/03/12	ES33	06/08/2020			Bond Future	11.4212	76.7285	11.9298	74.0535	4.453	0.0000	0.0000	0
2020/03/12	ES33	05/11/2020			Bond Future	11.5654	74.2793	12.0937	71.5576	4.568	0.0000	0.0000	0
2020/03/12	ES33	04/02/2021			Bond Future	11.7219	75.5916	12.2716	72.8219	4.690	0.0000	0.0000	0
2020/03/12	ES42	07/05/2020			Bond Future	11.6188	75.7916	12.1036	72.8678	4.173	0.0000	0.0000	4,919
2020/03/12	ES42	06/08/2020			Bond Future	11.7534	77.1430	12.2571	74.1671	4.286	0.0000	0.0000	0
2020/03/12	ES42	05/11/2020			Bond Future	11.8927	74.2286	12.4163	71.2007	4.403	0.0000	0.0000	0
2020/03/12	ES42	04/02/2021			Bond Future	12.0385	75.5394	12.5831	72.4581	4.524	0.0000	0.0000	0
2020/03/12	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/12	GOVI	07/05/2020			GOVI	699.5430	699.5430	676.5210	676.5210	(3.291)	0.0000	0.0000	1,179

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
2020/03/12	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/12	GOVI	07/05/2020	720.00	Put	GOVI	204,570.0000	20.4570	434,790.0000	43.4790	112.538	0	0	0
2020/03/12	GOVI	07/05/2020	719.98	Put	GOVI	204,370.0000	20.4370	434,590.0000	43.4590	112.649	0	0	0
2020/03/12	GOVI	07/05/2020	719.99	Put	GOVI	204,470.0000	20.4470	434,690.0000	43.4690	112.594	0	0	0
2020/03/12	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/12	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/12	GOVI	06/08/2020	728.12	Put	GOVI	162,380.0000	16.2380	396,660.0000	39.6660	144.279	0	0	0
2020/03/12	GOVI	06/08/2020			GOVI	711.8820	711.8820	688.4540	688.4540	(3.291)	0.0000	0.0000	0
2020/03/12	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/12	GOVI	06/08/2020	728.14	Put	GOVI	162,580.0000	16.2580	396,860.0000	39.6860	144.101	0	0	0
2020/03/12	GOVI	06/08/2020	728.13	Put	GOVI	162,480.0000	16.2480	396,760.0000	39.6760	144.190	0	0	0
2020/03/12	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/12	GOVI	05/11/2020	737.84	Put	GOVI	133,710.0000	13.3710	372,120.0000	37.2120	178.304	0	0	0
2020/03/12	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/12	GOVI	05/11/2020			GOVI	724.4690	724.4690	700.6280	700.6280	(3.291)	0.0000	0.0000	0
2020/03/12	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/12	GOVI	05/11/2020	737.83	Put	GOVI	133,610.0000	13.3610	372,020.0000	37.2020	178.437	0	0	0
2020/03/12	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/12	GOVI	05/11/2020	737.85	Put	GOVI	133,810.0000	13.3810	372,220.0000	37.2220	178.171	0	0	0
2020/03/12	GOVI	04/02/2021	750.96	Put	GOVI	136,820.0000	13.6820	379,440.0000	37.9440	177.328	0	0	0
2020/03/12	GOVI	04/02/2021			GOVI	737.2780	737.2780	713.0160	713.0160	(3.291)	0.0000	0.0000	0
2020/03/12	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/12	GOVI	04/02/2021	750.95	Put	GOVI	136,720.0000	13.6720	379,340.0000	37.9340	177.458	0	0	0
2020/03/12	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/12	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/12	GOVI	04/02/2021	750.94	Put	GOVI	136,620.0000	13.6620	379,240.0000	37.9240	177.587	0	0	0
2020/03/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/03/12	IGOV	07/05/2020			Index Future	258.7550	258.7550	251.9060	251.9060	(2.647)	0.0000	0.0000	1,009
2020/03/12	IGOV	06/08/2020			Index Future	263.3820	263.3820	256.4110	256.4110	(2.647)	0.0000	0.0000	0
2020/03/12	IGOV	05/11/2020			Index Future	268.1010	268.1010	261.0060	261.0060	(2.646)	0.0000	0.0000	0
2020/03/12	IGOV	04/02/2021			Index Future	272.9020	272.9020	265.6800	265.6800	(2.646)	0.0000	0.0000	0
2020/03/12	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/03/12	IS02	22/06/2020			Interest Rate Swap	101.9900	101.9900	101.9600	101.9600	(0.029)	0.0000	0.0000	0
2020/03/12	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/03/12	IS05	17/12/2020			Interest Rate Swap	95.1700	95.1700	95.1200	95.1200	(0.053)	0.0000	0.0000	0
2020/03/12	IS05	16/03/2021			Interest Rate Swap	93.9900	93.9900	93.9500	93.9500	(0.043)	0.0000	0.0000	0
2020/03/12	IS05	15/06/2021			Interest Rate Swap	92.7400	92.7400	92.7400	92.7400	0.000	0.0000	0.0000	0
2020/03/12	IS05	21/09/2021			Interest Rate Swap	92.4700	92.4700	92.5200	92.5200	0.054	0.0000	0.0000	0
2020/03/12	IS05	21/12/2021			Interest Rate Swap	94.2900	94.2900	94.3900	94.3900	0.106	0.0000	0.0000	51
2020/03/12	IS05	15/03/2022			Interest Rate Swap	94.1100	94.1100	94.2200	94.2200	0.117	0.0000	0.0000	0
2020/03/12	IS05	21/06/2022			Interest Rate Swap	94.9400	94.9400	95.1300	95.1300	0.200	0.0000	0.0000	0
2020/03/12	IS05	20/09/2022			Interest Rate Swap	98.5400	98.5400	98.8600	98.8600	0.325	0.0000	0.0000	0
2020/03/12	IS05	20/12/2022			Interest Rate Swap	99.4700	99.4700	99.9400	99.9400	0.473	0.0000	0.0000	0
2020/03/12	IS05	22/03/2023			Interest Rate Swap	92.4200	92.4200	93.0300	93.0300	0.660	0.0000	0.0000	0

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2020/03/12	IS05	20/06/2023			Interest Rate Swap	98.2800	98.2800	99.0100	99.0100	0.743	0.0000	0.0000	0
2020/03/12	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/03/12	IS10	17/12/2025			Interest Rate Swap	88.3900	88.3900	90.2100	90.2100	2.059	0.0000	0.0000	0
2020/03/12	IS10	16/03/2026			Interest Rate Swap	85.1600	85.1600	87.0900	87.0900	2.266	0.0000	0.0000	0
2020/03/12	IS10	15/06/2026			Interest Rate Swap	83.7600	83.7600	85.7800	85.7800	2.412	0.0000	0.0000	0
2020/03/12	IS10	21/09/2026			Interest Rate Swap	85.9300	85.9300	88.0300	88.0300	2.444	0.0000	0.0000	0
2020/03/12	IS10	21/12/2026			Interest Rate Swap	89.8300	89.8300	91.9800	91.9800	2.393	0.0000	0.0000	0
2020/03/12	IS10	15/03/2027			Interest Rate Swap	88.3000	88.3000	90.5300	90.5300	2.525	0.0000	0.0000	0
2020/03/12	IS10	21/06/2027			Interest Rate Swap	90.4200	90.4200	92.7300	92.7300	2.555	0.0000	0.0000	0
2020/03/12	IS10	20/09/2027			Interest Rate Swap	96.0200	96.0200	98.3600	98.3600	2.437	0.0000	0.0000	0
2020/03/12	IS10	20/12/2027			Interest Rate Swap	96.3700	96.3700	98.7900	98.7900	2.511	0.0000	0.0000	0
2020/03/12	IS10	22/03/2028			Interest Rate Swap	89.6500	89.6500	92.1800	92.1800	2.822	0.0000	0.0000	0
2020/03/12	IS10	20/06/2028			Interest Rate Swap	97.1300	97.1300	99.6500	99.6500	2.594	0.0000	0.0000	0
2020/03/12	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/03/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/03/12	R023	07/05/2020	6.91	Put	Bond Future	35.3200	0.0353	72.1500	0.0721	104.275	0	0	0
2020/03/12	R023	07/05/2020			Bond Future	6.1903	105.4896	6.3554	105.0616	2.667	0.0000	0.0000	65,584
2020/03/12	R023	07/05/2020	6.90	Call	Bond Future	1,860.7400	1.8607	1,470.6400	1.4706	(20.965)	0	0	0
2020/03/12	R023	07/05/2020	6.90	Put	Bond Future	36.4500	0.0365	74.3800	0.0744	104.060	0	0	0
2020/03/12	R023	07/05/2020	6.91	Call	Bond Future	1,885.0400	1.8850	1,493.8400	1.4938	(20.753)	0	0	0
2020/03/12	R023	07/05/2020	6.89	Call	Bond Future	1,836.4900	1.8365	1,447.5200	1.4475	(21.180)	0	0	0
2020/03/12	R023	07/05/2020	6.89	Put	Bond Future	37.6200	0.0376	76.6800	0.0767	103.828	0	0	0
2020/03/12	R023	06/08/2020	7.26	Call	Bond Future	2,837.3600	2.8374	2,438.6000	2.4386	(14.054)	0	0	0
2020/03/12	R023	06/08/2020			Bond Future	6.0773	107.3705	6.2601	106.9349	3.009	0.0000	0.0000	0
2020/03/12	R023	06/08/2020	7.26	Put	Bond Future	60.2200	0.0602	97.1000	0.0971	61.242	0	0	0
2020/03/12	R023	06/08/2020	7.27	Call	Bond Future	2,858.7800	2.8588	2,459.2000	2.4592	(13.977)	0	0	0
2020/03/12	R023	06/08/2020	7.28	Put	Bond Future	56.9400	0.0569	92.1800	0.0922	61.890	0	0	0
2020/03/12	R023	06/08/2020	7.27	Put	Bond Future	58.5600	0.0586	94.6200	0.0946	61.578	0	0	0
2020/03/12	R023	06/08/2020	7.28	Call	Bond Future	2,880.2300	2.8802	2,479.8300	2.4798	(13.902)	0	0	0
2020/03/12	R023	05/11/2020	7.46	Put	Bond Future	53.1500	0.0532	84.5700	0.0846	59.116	0	0	0
2020/03/12	R023	05/11/2020	7.47	Put	Bond Future	51.8900	0.0519	82.6900	0.0827	59.356	0	0	0
2020/03/12	R023	05/11/2020			Bond Future	5.9544	105.3194	6.1585	104.8763	3.428	0.0000	0.0000	0
2020/03/12	R023	05/11/2020	7.46	Call	Bond Future	3,265.8200	3.2658	2,854.0900	2.8541	(12.607)	0	0	0
2020/03/12	R023	05/11/2020	7.47	Call	Bond Future	3,285.4800	3.2855	2,873.1300	2.8731	(12.551)	0	0	0
2020/03/12	R023	05/11/2020	7.45	Call	Bond Future	3,246.2000	3.2462	2,835.0900	2.8351	(12.664)	0	0	0
2020/03/12	R023	05/11/2020	7.45	Put	Bond Future	54.4400	0.0544	86.4800	0.0865	58.854	0	0	0
2020/03/12	R023	04/02/2021	6.34	Call	Bond Future	1,431.0000	1.4310	1,131.8200	1.1318	(20.907)	0	0	0
2020/03/12	R023	04/02/2021	6.32	Put	Bond Future	396.2000	0.3962	550.7700	0.5508	39.013	0	0	0
2020/03/12	R023	04/02/2021			Bond Future	5.8026	107.1805	6.0339	106.7297	3.985	0.0000	0.0000	0
2020/03/12	R023	04/02/2021	6.34	Put	Bond Future	387.1300	0.3871	538.7700	0.5388	39.170	0	0	0
2020/03/12	R023	04/02/2021	6.32	Call	Bond Future	1,401.4600	1.4015	1,105.2100	1.1052	(21.139)	0	0	0
2020/03/12	R023	04/02/2021	6.33	Put	Bond Future	391.6400	0.3916	544.7400	0.5447	39.092	0	0	0
2020/03/12	R023	04/02/2021	6.33	Call	Bond Future	1,416.2100	1.4162	1,118.4900	1.1185	(21.022)	0	0	0
2020/03/12	R035	07/05/2020	9.48	Put	Bond Future	5,004.1700	5.0042	8,101.6600	8.1017	61.898	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
2020/03/12	R035	07/05/2020	9.47	Call	Bond Future	295.0100	0.2950	42.9000	0.0429	(85.458)	0	0	0
2020/03/12	R035	07/05/2020	9.85	Call	Bond Future	1,000.3100	1.0003	246.4800	0.2465	(75.360)	0	0	7,500
2020/03/12	R035	07/05/2020	10.57	Put	Bond Future	775.3300	0.7753	2,026.9900	2.0270	161.436	0	0	3,530
2020/03/12	R035	07/05/2020	9.75	Call	Bond Future	764.7800	0.7648	168.1400	0.1681	(78.015)	0	0	5,000
2020/03/12	R035	07/05/2020	10.75	Put	Bond Future	537.5100	0.5375	1,505.4000	1.5054	180.069	0	0	5,000
2020/03/12	R035	07/05/2020			Bond Future	10.1213	92.2914	10.6105	88.9326	4.834	0.0000	0.0000	118,277
2020/03/12	R035	07/05/2020	9.11	Put	Bond Future	7,629.7900	7.6298	10,934.0000	10.9340	43.307	0	0	0
2020/03/12	R035	07/05/2020	9.11	Call	Bond Future	59.3200	0.0593	4.6800	0.0047	(92.111)	0	0	5,000
2020/03/12	R035	07/05/2020	9.48	Call	Bond Future	306.6900	0.3067	45.3300	0.0453	(85.220)	0	0	0
2020/03/12	R035	07/05/2020	9.47	Put	Bond Future	5,068.5300	5.0685	8,175.2700	8.1753	61.295	0	0	0
2020/03/12	R035	07/05/2020	9.85	Put	Bond Future	2,945.2000	2.9452	5,550.2200	5.5502	88.450	0	0	0
2020/03/12	R035	07/05/2020	9.78	Put	Bond Future	3,287.8100	3.2878	6,004.7900	6.0048	82.638	0	0	0
2020/03/12	R035	07/05/2020	10.57	Call	Bond Future	3,863.3000	3.8633	1,756.1100	1.7561	(54.544)	0	0	0
2020/03/12	R035	07/05/2020	9.75	Put	Bond Future	3,442.0800	3.4421	6,204.2900	6.2043	80.248	0	0	0
2020/03/12	R035	07/05/2020	10.75	Call	Bond Future	4,820.5600	4.8206	2,429.6000	2.4296	(49.599)	0	0	0
2020/03/12	R035	07/05/2020	9.49	Call	Bond Future	318.8000	0.3188	47.9000	0.0479	(84.975)	0	0	0
2020/03/12	R035	07/05/2020	9.49	Put	Bond Future	4,940.3300	4.9403	8,028.2800	8.0283	62.505	0	0	0
2020/03/12	R035	07/05/2020	9.55	Put	Bond Future	4,566.4800	4.5665	7,592.4800	7.5925	66.265	0	0	0
2020/03/12	R035	07/05/2020	9.55	Call	Bond Future	398.8100	0.3988	65.9600	0.0660	(83.461)	0	0	7,500
2020/03/12	R035	07/05/2020	9.78	Call	Bond Future	831.1200	0.8311	189.2500	0.1893	(77.230)	0	0	3,530
2020/03/12	R035	07/05/2020	9.18	Put	Bond Future	7,099.3100	7.0993	10,383.4500	10.3835	46.260	0	0	0
2020/03/12	R035	07/05/2020	9.18	Call	Bond Future	81.8900	0.0819	7.1800	0.0072	(91.232)	0	0	3,530
2020/03/12	R035	06/08/2020	9.67	Call	Bond Future	1,246.0100	1.2460	487.4500	0.4874	(60.879)	0	0	500
2020/03/12	R035	06/08/2020	10.45	Put	Bond Future	2,169.8300	2.1698	3,835.7600	3.8358	76.777	0	0	500
2020/03/12	R035	06/08/2020	9.00	Put	Bond Future	9,310.1100	9.3101	12,524.9300	12.5249	34.530	0	0	0
2020/03/12	R035	06/08/2020	9.92	Put	Bond Future	3,982.2600	3.9823	6,336.6300	6.3366	59.121	0	0	0
2020/03/12	R035	06/08/2020			Bond Future	10.2142	93.9369	10.7212	90.5183	4.963	0.0000	0.0000	410
2020/03/12	R035	06/08/2020	9.09	Put	Bond Future	8,662.4200	8.6624	11,833.1100	11.8331	36.603	0	0	0
2020/03/12	R035	06/08/2020	9.09	Call	Bond Future	343.2000	0.3432	95.2300	0.0952	(72.252)	0	0	500
2020/03/12	R035	06/08/2020	9.67	Put	Bond Future	5,140.2300	5.1402	7,800.3300	7.8003	51.751	0	0	0
2020/03/12	R035	06/08/2020	9.00	Call	Bond Future	277.4600	0.2775	73.6200	0.0736	(73.466)	0	0	24,761
2020/03/12	R035	06/08/2020	9.92	Call	Bond Future	1,906.8100	1.9068	842.5200	0.8425	(55.815)	0	0	0
2020/03/12	R035	06/08/2020	10.45	Call	Bond Future	3,783.9800	3.7840	2,031.2500	2.0313	(46.320)	0	0	0
2020/03/12	R035	06/08/2020	9.93	Call	Bond Future	1,936.5200	1.9365	859.4500	0.8594	(55.619)	0	0	0
2020/03/12	R035	06/08/2020	9.91	Put	Bond Future	4,024.5700	4.0246	6,391.6900	6.3917	58.817	0	0	0
2020/03/12	R035	06/08/2020	8.75	Put	Bond Future	11,200.5100	11.2005	14,506.6500	14.5066	29.518	0	0	0
2020/03/12	R035	06/08/2020	8.75	Call	Bond Future	146.7900	0.1468	34.2700	0.0343	(76.654)	0	0	3,000
2020/03/12	R035	06/08/2020	9.93	Put	Bond Future	3,940.2800	3.9403	6,281.8700	6.2819	59.427	0	0	0
2020/03/12	R035	06/08/2020	9.91	Call	Bond Future	1,877.3600	1.8774	825.8200	0.8258	(56.012)	0	0	0
2020/03/12	R035	05/11/2020	10.34	Put	Bond Future	3,409.1600	3.4092	5,321.9700	5.3220	56.108	0	0	0
2020/03/12	R035	05/11/2020			Bond Future	10.3129	91.0806	10.8381	87.6022	5.093	0.0000	0.0000	0
2020/03/12	R035	05/11/2020	10.33	Call	Bond Future	3,558.1700	3.5582	2,003.4600	2.0035	(43.694)	0	0	0
2020/03/12	R035	05/11/2020	10.33	Put	Bond Future	3,441.3700	3.4414	5,365.0300	5.3650	55.898	0	0	0
2020/03/12	R035	05/11/2020	10.34	Call	Bond Future	3,593.9600	3.5940	2,028.4000	2.0284	(43.561)	0	0	0
2020/03/12	R035	05/11/2020	10.32	Call	Bond Future	3,522.2400	3.5222	1,978.4200	1.9784	(43.831)	0	0	0
2020/03/12	R035	05/11/2020	10.32	Put	Bond Future	3,473.5200	3.4735	5,408.0700	5.4081	55.694	0	0	0
2020/03/12	R035	04/02/2021	10.04	Put	Bond Future	5,584.9800	5.5850	7,855.2900	7.8553	40.650	0	0	0
2020/03/12	R035	04/02/2021	10.14	Put	Bond Future	5,189.0200	5.1890	7,368.2300	7.3682	41.997	0	0	650

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
2020/03/12	R035	04/02/2021	11.14	Put	Bond Future	2,440.4200	2.4404	3,756.5900	3.7566	53.932	0	0	650
2020/03/12	R035	04/02/2021	10.05	Call	Bond Future	3,016.7800	3.0168	1,738.2800	1.7383	(42.380)	0	0	0
2020/03/12	R035	04/02/2021			Bond Future	10.4202	92.6898	10.9654	89.1500	5.232	0.0000	0.0000	0
2020/03/12	R035	04/02/2021	10.14	Call	Bond Future	3,285.4400	3.2854	1,924.9100	1.9249	(41.411)	0	0	0
2020/03/12	R035	04/02/2021	10.06	Call	Bond Future	3,045.9500	3.0460	1,758.3700	1.7584	(42.272)	0	0	0
2020/03/12	R035	04/02/2021	10.06	Put	Bond Future	5,503.8300	5.5038	7,755.9900	7.7560	40.920	0	0	0
2020/03/12	R035	04/02/2021	10.04	Call	Bond Future	2,987.7600	2.9878	1,718.3300	1.7183	(42.488)	0	0	0
2020/03/12	R035	04/02/2021	11.14	Call	Bond Future	7,070.2400	7.0702	4,846.6700	4.8467	(31.450)	0	0	0
2020/03/12	R035	04/02/2021	10.05	Put	Bond Future	5,544.2900	5.5443	7,805.5300	7.8055	40.785	0	0	0
2020/03/12	R186	07/05/2020	8.09	Put	Bond Future	1,464.4400	1.4644	3,594.6600	3.5947	145.463	0	0	0
2020/03/12	R186	07/05/2020	7.90	Put	Bond Future	2,104.7900	2.1048	4,530.7300	4.5307	115.258	0	0	2,500
2020/03/12	R186	07/05/2020	8.28	Put	Bond Future	974.0500	0.9741	2,751.8500	2.7519	182.516	0	0	0
2020/03/12	R186	07/05/2020	8.93	Call	Bond Future	4,149.4900	4.1495	1,880.8500	1.8809	(54.673)	0	0	0
2020/03/12	R186	07/05/2020			Bond Future	8.1796	115.7524	8.7312	112.8254	6.744	0.0000	0.0000	87,069
2020/03/12	R186	07/05/2020	8.08	Call	Bond Future	955.0900	0.9551	175.6200	0.1756	(81.612)	0	0	0
2020/03/12	R186	07/05/2020	8.08	Put	Bond Future	1,494.2600	1.4943	3,641.8000	3.6418	143.719	0	0	0
2020/03/12	R186	07/05/2020	8.50	Call	Bond Future	2,295.8200	2.2958	718.5700	0.7186	(68.701)	0	0	0
2020/03/12	R186	07/05/2020	8.50	Put	Bond Future	583.6600	0.5837	1,933.4200	1.9334	231.258	0	0	23,172
2020/03/12	R186	07/05/2020	8.09	Call	Bond Future	979.5600	0.9796	182.7700	0.1828	(81.342)	0	0	0
2020/03/12	R186	07/05/2020	7.90	Call	Bond Future	582.7800	0.5828	81.7100	0.0817	(85.979)	0	0	0
2020/03/12	R186	07/05/2020	8.28	Call	Bond Future	1,514.2100	1.5142	365.0000	0.3650	(75.895)	0	0	0
2020/03/12	R186	07/05/2020	8.93	Put	Bond Future	191.8500	0.1918	850.2200	0.8502	343.169	0	0	0
2020/03/12	R186	07/05/2020	8.07	Call	Bond Future	931.1700	0.9312	168.7800	0.1688	(81.874)	0	0	0
2020/03/12	R186	07/05/2020	8.07	Put	Bond Future	1,524.6500	1.5247	3,689.2700	3.6893	141.975	0	0	0
2020/03/12	R186	07/05/2020	7.60	Put	Bond Future	3,393.2400	3.3932	6,129.0100	6.1290	80.624	0	0	0
2020/03/12	R186	07/05/2020	7.60	Call	Bond Future	208.6800	0.2087	17.4400	0.0174	(91.643)	0	0	0
2020/03/12	R186	06/08/2020	8.25	Call	Bond Future	1,855.6000	1.8556	697.3100	0.6973	(62.421)	0	0	0
2020/03/12	R186	06/08/2020	8.38	Put	Bond Future	1,474.7400	1.4747	3,123.4200	3.1234	111.795	0	0	0
2020/03/12	R186	06/08/2020			Bond Future	8.2342	112.5134	8.8158	109.5342	7.063	0.0000	0.0000	1,870
2020/03/12	R186	06/08/2020	8.37	Call	Bond Future	2,200.8100	2.2008	883.6100	0.8836	(59.851)	0	0	0
2020/03/12	R186	06/08/2020	8.37	Put	Bond Future	1,496.0400	1.4960	3,158.0200	3.1580	111.092	0	0	0
2020/03/12	R186	06/08/2020	8.25	Put	Bond Future	1,773.4000	1.7734	3,594.2900	3.5943	102.678	0	0	3,150
2020/03/12	R186	06/08/2020	8.38	Call	Bond Future	2,231.1900	2.2312	900.6900	0.9007	(59.632)	0	0	0
2020/03/12	R186	06/08/2020	8.36	Call	Bond Future	2,170.9100	2.1709	866.9900	0.8670	(60.063)	0	0	0
2020/03/12	R186	06/08/2020	8.36	Put	Bond Future	1,517.8500	1.5178	3,193.1100	3.1931	110.371	0	0	0
2020/03/12	R186	05/11/2020	8.64	Put	Bond Future	1,395.5900	1.3956	2,830.2900	2.8303	102.802	0	0	0
2020/03/12	R186	05/11/2020	8.65	Call	Bond Future	3,164.2200	3.1642	1,556.8400	1.5568	(50.799)	0	0	0
2020/03/12	R186	05/11/2020			Bond Future	8.2913	114.4806	8.9049	111.4494	7.400	0.0000	0.0000	0
2020/03/12	R186	05/11/2020	8.66	Call	Bond Future	3,197.2800	3.1973	1,579.0000	1.5790	(50.614)	0	0	0
2020/03/12	R186	05/11/2020	8.66	Put	Bond Future	1,363.0600	1.3631	2,775.9300	2.7759	103.654	0	0	0
2020/03/12	R186	05/11/2020	9.26	Put	Bond Future	670.3500	0.6703	1,517.4300	1.5174	126.364	0	0	3,500
2020/03/12	R186	05/11/2020	8.64	Call	Bond Future	3,131.3000	3.1313	1,534.8500	1.5349	(50.984)	0	0	0
2020/03/12	R186	05/11/2020	7.84	Put	Bond Future	3,399.3300	3.3993	5,709.4400	5.7094	67.958	0	0	0
2020/03/12	R186	05/11/2020	8.65	Put	Bond Future	1,379.2400	1.3792	2,803.0100	2.8030	103.229	0	0	0
2020/03/12	R186	05/11/2020	8.34	Put	Bond Future	1,981.5900	1.9816	3,754.2900	3.7543	89.458	0	0	0
2020/03/12	R186	05/11/2020	8.34	Call	Bond Future	2,225.9700	2.2260	967.5200	0.9675	(56.535)	0	0	3,500
2020/03/12	R186	05/11/2020	9.26	Call	Bond Future	5,407.7300	5.4077	3,223.6600	3.2237	(40.388)	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
2020/03/12	R186	05/11/2020	7.84	Call	Bond Future	1,100.0200	1.1000	378.9800	0.3790	(65.548)	0	0	3,500
2020/03/12	R186	04/02/2021	8.15	Call	Bond Future	1,966.0600	1.9661	887.5800	0.8876	(54.855)	0	0	0
2020/03/12	R186	04/02/2021			Bond Future	8.3558	111.2019	9.0046	108.1173	7.764	0.0000	0.0000	0
2020/03/12	R186	04/02/2021	8.15	Put	Bond Future	2,968.2800	2.9683	4,974.3900	4.9744	67.585	0	0	0
2020/03/12	R186	04/02/2021	8.16	Call	Bond Future	1,988.5600	1.9886	900.7000	0.9007	(54.706)	0	0	0
2020/03/12	R186	04/02/2021	8.17	Put	Bond Future	2,915.9800	2.9160	4,903.2200	4.9032	68.150	0	0	0
2020/03/12	R186	04/02/2021	8.16	Put	Bond Future	2,941.8300	2.9418	4,938.5600	4.9386	67.874	0	0	0
2020/03/12	R186	04/02/2021	8.17	Call	Bond Future	2,011.6400	2.0116	914.2900	0.9143	(54.550)	0	0	0
2020/03/12	R197	07/05/2020			Bond Future	308.0861	308.0861	305.6217	305.6217	(0.800)	0.0000	0.0000	2,507
2020/03/12	R197	06/08/2020			Bond Future	305.8590	305.8590	303.3503	303.3503	(0.820)	0.0000	0.0000	0
2020/03/12	R197	05/11/2020			Bond Future	311.2786	311.2786	308.7259	308.7259	(0.820)	0.0000	0.0000	0
2020/03/12	R197	04/02/2021			Bond Future	308.8531	308.8531	306.2551	306.2551	(0.841)	0.0000	0.0000	0
2020/03/12	R202	07/05/2020			Bond Future	224.6564	224.6564	218.2063	218.2063	(2.871)	0.0000	0.0000	8,506
2020/03/12	R202	06/08/2020			Bond Future	224.5764	224.5764	218.0098	218.0098	(2.924)	0.0000	0.0000	0
2020/03/12	R202	05/11/2020			Bond Future	228.5560	228.5560	221.8732	221.8732	(2.924)	0.0000	0.0000	0
2020/03/12	R202	04/02/2021			Bond Future	228.3996	228.3996	221.5977	221.5977	(2.978)	0.0000	0.0000	0
2020/03/12	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2020/03/12	R208	07/05/2020	4.80	Put	Bond Future	950.7000	0.9507	857.5600	0.8576	(9.797)	0	0	0
2020/03/12	R208	07/05/2020			Bond Future	5.9016	101.4874	5.7929	101.5805	(1.841)	0.0000	0.0000	18,032
2020/03/12	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2020/03/12	R208	07/05/2020	4.82	Put	Bond Future	933.3100	0.9333	840.1800	0.8402	(9.978)	0	0	0
2020/03/12	R208	07/05/2020	4.81	Put	Bond Future	942.0000	0.9420	848.8700	0.8489	(9.886)	0	0	0
2020/03/12	R208	07/05/2020	4.80	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2020/03/12	R208	06/08/2020	5.57	Put	Bond Future	66.5800	0.0666	38.7600	0.0388	(41.784)	0	0	0
2020/03/12	R208	06/08/2020			Bond Future	5.3933	103.2969	5.2408	103.3918	(2.828)	0.0000	0.0000	0
2020/03/12	R208	06/08/2020	5.56	Call	Bond Future	171.9700	0.1720	238.3300	0.2383	38.588	0	0	0
2020/03/12	R208	06/08/2020	5.56	Put	Bond Future	68.5300	0.0685	40.0300	0.0400	(41.588)	0	0	0
2020/03/12	R208	06/08/2020	5.57	Call	Bond Future	176.2200	0.1762	243.2600	0.2433	38.043	0	0	0
2020/03/12	R208	06/08/2020	5.55	Call	Bond Future	167.5200	0.1675	233.2400	0.2332	39.231	0	0	0
2020/03/12	R208	06/08/2020	5.55	Put	Bond Future	70.2800	0.0703	41.1400	0.0411	(41.463)	0	0	0
2020/03/12	R208	05/11/2020	4.78	Call	Bond Future	225.3500	0.2254	308.0800	0.3081	36.712	0	0	0
2020/03/12	R208	05/11/2020	4.77	Put	Bond Future	25.5700	0.0256	11.3000	0.0113	(55.808)	0	0	0
2020/03/12	R208	05/11/2020			Bond Future	4.2601	101.7013	4.0104	101.7979	(5.863)	0.0000	0.0000	0
2020/03/12	R208	05/11/2020	4.79	Call	Bond Future	228.6800	0.2287	311.6900	0.3117	36.300	0	0	0
2020/03/12	R208	05/11/2020	4.79	Put	Bond Future	24.3000	0.0243	10.6700	0.0107	(56.091)	0	0	0
2020/03/12	R208	05/11/2020	4.78	Put	Bond Future	24.8200	0.0248	10.9100	0.0109	(56.044)	0	0	0
2020/03/12	R208	05/11/2020	4.77	Call	Bond Future	222.2500	0.2223	304.6200	0.3046	37.062	0	0	0
2020/03/12	R209	07/05/2020	9.47	Call	Bond Future	255.4400	0.2554	42.1800	0.0422	(83.487)	0	0	0
2020/03/12	R209	07/05/2020			Bond Future	10.1840	70.0474	10.6725	67.2095	4.797	0.0000	0.0000	72,064
2020/03/12	R209	07/05/2020	9.45	Call	Bond Future	238.1000	0.2381	38.3300	0.0383	(83.902)	0	0	0
2020/03/12	R209	07/05/2020	9.45	Put	Bond Future	4,843.7600	4.8438	7,481.9300	7.4819	54.465	0	0	0
2020/03/12	R209	07/05/2020	9.47	Put	Bond Future	4,729.8600	4.7299	7,354.5400	7.3545	55.492	0	0	0
2020/03/12	R209	07/05/2020	9.46	Call	Bond Future	246.6800	0.2467	40.2300	0.0402	(83.691)	0	0	0
2020/03/12	R209	07/05/2020	9.46	Put	Bond Future	4,786.6800	4.7867	7,418.1700	7.4182	54.975	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
2020/03/12	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/12	R209	06/08/2020	5.55	Put	Bond Future	38,236.7100	38.2367	41,125.2500	41.1252	7.554	0	0	0
2020/03/12	R209	06/08/2020			Bond Future	10.2720	71.2964	10.7766	68.4079	4.913	0.0000	0.0000	200
2020/03/12	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/12	R209	06/08/2020	5.57	Put	Bond Future	38,019.9000	38.0199	40,908.4400	40.9084	7.597	0	0	0
2020/03/12	R209	06/08/2020	5.56	Put	Bond Future	38,128.2300	38.1282	41,016.7700	41.0168	7.576	0	0	0
2020/03/12	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/12	R209	05/11/2020	10.02	Call	Bond Future	2,102.9300	2.1029	1,099.3500	1.0994	(47.723)	0	0	0
2020/03/12	R209	05/11/2020			Bond Future	10.3617	69.3931	10.8830	66.4542	5.031	0.0000	0.0000	0
2020/03/12	R209	05/11/2020	10.00	Call	Bond Future	2,053.5500	2.0535	1,067.7800	1.0678	(48.003)	0	0	0
2020/03/12	R209	05/11/2020	10.00	Put	Bond Future	4,205.9800	4.2060	6,159.1200	6.1591	46.437	0	0	0
2020/03/12	R209	05/11/2020	10.02	Put	Bond Future	4,133.8500	4.1338	6,069.1800	6.0692	46.817	0	0	0
2020/03/12	R209	05/11/2020	10.01	Call	Bond Future	2,078.1500	2.0781	1,083.4900	1.0835	(47.863)	0	0	0
2020/03/12	R209	05/11/2020	10.01	Put	Bond Future	4,169.7900	4.1698	6,114.0400	6.1140	46.627	0	0	0
2020/03/12	R209	04/02/2021	10.12	Put	Bond Future	4,701.1400	4.7011	6,567.6600	6.5677	39.704	0	0	0
2020/03/12	R209	04/02/2021			Bond Future	10.4570	70.6191	10.9958	67.6282	5.153	0.0000	0.0000	0
2020/03/12	R209	04/02/2021	10.11	Call	Bond Future	2,704.0300	2.7040	1,587.3500	1.5874	(41.297)	0	0	0
2020/03/12	R209	04/02/2021	10.11	Put	Bond Future	4,735.3000	4.7353	6,609.4700	6.6095	39.579	0	0	0
2020/03/12	R209	04/02/2021	10.12	Call	Bond Future	2,729.6200	2.7296	1,605.2900	1.6053	(41.190)	0	0	0
2020/03/12	R209	04/02/2021	10.10	Call	Bond Future	2,678.5700	2.6786	1,569.5300	1.5695	(41.404)	0	0	0
2020/03/12	R209	04/02/2021	10.10	Put	Bond Future	4,769.6600	4.7697	6,651.4700	6.6515	39.454	0	0	0
2020/03/12	R210	07/05/2020			Bond Future	184.2430	184.2430	184.1118	184.1118	(0.071)	0.0000	0.0000	1,935
2020/03/12	R210	06/08/2020			Bond Future	187.5735	187.5735	187.4401	187.4401	(0.071)	0.0000	0.0000	0
2020/03/12	R210	05/11/2020			Bond Future	188.1740	188.1740	188.0385	188.0385	(0.072)	0.0000	0.0000	0
2020/03/12	R210	04/02/2021			Bond Future	191.5428	191.5428	191.4051	191.4051	(0.072)	0.0000	0.0000	0
2020/03/12	R212	07/05/2020			Bond Future	164.6620	164.6620	163.9736	163.9736	(0.418)	0.0000	0.0000	6,719
2020/03/12	R212	06/08/2020			Bond Future	165.3428	165.3428	164.6420	164.6420	(0.424)	0.0000	0.0000	0
2020/03/12	R212	05/11/2020			Bond Future	168.2726	168.2726	167.5596	167.5596	(0.424)	0.0000	0.0000	0
2020/03/12	R212	04/02/2021			Bond Future	168.9556	168.9556	168.2300	168.2300	(0.429)	0.0000	0.0000	0
2020/03/12	R213	07/05/2020	9.01	Put	Bond Future	3,549.8800	3.5499	6,517.9600	6.5180	83.611	0	0	0
2020/03/12	R213	07/05/2020	9.00	Call	Bond Future	371.1600	0.3712	43.9600	0.0440	(88.156)	0	0	0
2020/03/12	R213	07/05/2020			Bond Future	9.5346	84.5189	10.1112	81.2133	6.048	0.0000	0.0000	15,444
2020/03/12	R213	07/05/2020	9.01	Call	Bond Future	383.6200	0.3836	46.1800	0.0462	(87.962)	0	0	0
2020/03/12	R213	07/05/2020	9.00	Put	Bond Future	3,599.3100	3.5993	6,577.6300	6.5776	82.747	0	0	0
2020/03/12	R213	07/05/2020	9.02	Call	Bond Future	396.3900	0.3964	48.4800	0.0485	(87.770)	0	0	0
2020/03/12	R213	07/05/2020	9.02	Put	Bond Future	3,500.8200	3.5008	6,458.4300	6.4584	84.483	0	0	0
2020/03/12	R213	06/08/2020	9.31	Call	Bond Future	1,531.8700	1.5319	562.0400	0.5620	(63.310)	0	0	0
2020/03/12	R213	06/08/2020			Bond Future	9.6162	86.0259	10.2147	82.6614	6.224	0.0000	0.0000	300
2020/03/12	R213	06/08/2020	9.29	Call	Bond Future	1,485.4100	1.4854	539.4900	0.5395	(63.681)	0	0	0
2020/03/12	R213	06/08/2020	9.29	Put	Bond Future	3,398.5300	3.3985	5,817.0900	5.8171	71.165	0	0	0
2020/03/12	R213	06/08/2020	9.31	Put	Bond Future	3,326.0300	3.3260	5,720.6800	5.7207	71.997	0	0	0
2020/03/12	R213	06/08/2020	9.30	Call	Bond Future	1,508.5300	1.5085	550.6800	0.5507	(63.496)	0	0	0
2020/03/12	R213	06/08/2020	9.30	Put	Bond Future	3,362.1400	3.3621	5,768.7700	5.7688	71.580	0	0	0
2020/03/12	R213	05/11/2020	9.60	Put	Bond Future	3,089.9300	3.0899	5,187.8100	5.1878	67.894	0	0	0
2020/03/12	R213	05/11/2020	9.59	Call	Bond Future	2,467.4300	2.4674	1,153.1100	1.1531	(53.267)	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
2020/03/12	R213	05/11/2020			Bond Future	9.7045	83.9817	10.3256	80.5585	6.400	0.0000	0.0000	0
2020/03/12	R213	05/11/2020	9.60	Call	Bond Future	2,495.2400	2.4952	1,169.9300	1.1699	(53.114)	0	0	0
2020/03/12	R213	05/11/2020	9.59	Put	Bond Future	3,119.3500	3.1194	5,228.2200	5.2282	67.606	0	0	0
2020/03/12	R213	05/11/2020	9.61	Call	Bond Future	2,523.2100	2.5232	1,186.9100	1.1869	(52.960)	0	0	0
2020/03/12	R213	05/11/2020	9.61	Put	Bond Future	3,060.7200	3.0607	5,147.6100	5.1476	68.183	0	0	0
2020/03/12	R213	04/02/2021	9.40	Call	Bond Future	2,231.8300	2.2318	1,089.6500	1.0897	(51.177)	0	0	0
2020/03/12	R213	04/02/2021	9.39	Put	Bond Future	4,533.7000	4.5337	6,884.3100	6.8843	51.847	0	0	0
2020/03/12	R213	04/02/2021			Bond Future	9.8015	85.4656	10.4472	81.9820	6.589	0.0000	0.0000	0
2020/03/12	R213	04/02/2021	9.41	Call	Bond Future	2,255.5100	2.2555	1,104.1200	1.1041	(51.048)	0	0	0
2020/03/12	R213	04/02/2021	9.41	Put	Bond Future	4,465.9200	4.4659	6,798.1200	6.7981	52.222	0	0	0
2020/03/12	R213	04/02/2021	9.40	Put	Bond Future	4,499.7100	4.4997	6,841.1200	6.8411	52.035	0	0	0
2020/03/12	R213	04/02/2021	9.39	Call	Bond Future	2,208.2900	2.2083	1,075.3100	1.0753	(51.306)	0	0	0
2020/03/12	R214	07/05/2020	9.77	Put	Bond Future	4,263.4000	4.2634	6,848.4100	6.8484	60.633	0	0	0
2020/03/12	R214	07/05/2020			Bond Future	10.3665	68.5397	10.8497	65.6415	4.661	0.0000	0.0000	20,587
2020/03/12	R214	07/05/2020	9.76	Call	Bond Future	376.5000	0.3765	72.6000	0.0726	(80.717)	0	0	0
2020/03/12	R214	07/05/2020	9.76	Put	Bond Future	4,318.7000	4.3187	6,912.9500	6.9129	60.070	0	0	0
2020/03/12	R214	07/05/2020	9.77	Call	Bond Future	389.1300	0.3891	75.9900	0.0760	(80.472)	0	0	0
2020/03/12	R214	07/05/2020	9.31	Put	Bond Future	7,175.6900	7.1757	10,012.8500	10.0128	39.538	0	0	0
2020/03/12	R214	07/05/2020	10.66	Put	Bond Future	1,012.3000	1.0123	2,323.9800	2.3240	129.574	0	0	1,250
2020/03/12	R214	07/05/2020	9.75	Call	Bond Future	364.1500	0.3641	69.3400	0.0693	(80.958)	0	0	0
2020/03/12	R214	07/05/2020	9.75	Put	Bond Future	4,374.3800	4.3744	6,977.7200	6.9777	59.513	0	0	0
2020/03/12	R214	07/05/2020	9.31	Call	Bond Future	68.5000	0.0685	7.5100	0.0075	(89.036)	0	0	1,250
2020/03/12	R214	07/05/2020	9.91	Put	Bond Future	3,532.3100	3.5323	5,970.0700	5.9701	69.013	0	0	0
2020/03/12	R214	07/05/2020	9.91	Call	Bond Future	598.4600	0.5985	138.0700	0.1381	(76.929)	0	0	1,250
2020/03/12	R214	07/05/2020	10.66	Call	Bond Future	2,797.0200	2.7970	1,210.5500	1.2106	(56.720)	0	0	0
2020/03/12	R214	06/08/2020	9.98	Put	Bond Future	4,367.1100	4.3671	6,541.2500	6.5413	49.784	0	0	0
2020/03/12	R214	06/08/2020	9.97	Call	Bond Future	1,355.2500	1.3553	589.7000	0.5897	(56.488)	0	0	0
2020/03/12	R214	06/08/2020			Bond Future	10.4512	69.7617	10.9502	66.8119	4.774	0.0000	0.0000	300
2020/03/12	R214	06/08/2020	9.98	Call	Bond Future	1,377.6000	1.3776	601.9800	0.6020	(56.302)	0	0	0
2020/03/12	R214	06/08/2020	9.97	Put	Bond Future	4,410.4800	4.4105	6,594.6900	6.5947	49.523	0	0	0
2020/03/12	R214	06/08/2020	9.99	Call	Bond Future	1,400.1600	1.4002	614.4400	0.6144	(56.116)	0	0	0
2020/03/12	R214	06/08/2020	9.99	Put	Bond Future	4,324.0500	4.3240	6,488.0900	6.4881	50.047	0	0	0
2020/03/12	R214	05/11/2020	10.26	Put	Bond Future	4,112.2300	4.1122	6,018.7900	6.0188	46.363	0	0	0
2020/03/12	R214	05/11/2020			Bond Future	10.5401	67.6865	11.0552	64.6852	4.888	0.0000	0.0000	0
2020/03/12	R214	05/11/2020	10.25	Call	Bond Future	2,357.6200	2.3576	1,272.0300	1.2720	(46.046)	0	0	0
2020/03/12	R214	05/11/2020	10.25	Put	Bond Future	4,148.2700	4.1483	6,064.0000	6.0640	46.181	0	0	0
2020/03/12	R214	05/11/2020	10.26	Call	Bond Future	2,384.5700	2.3846	1,289.8100	1.2898	(45.910)	0	0	0
2020/03/12	R214	05/11/2020	10.24	Call	Bond Future	2,330.6200	2.3306	1,254.2100	1.2542	(46.186)	0	0	0
2020/03/12	R214	05/11/2020	10.24	Put	Bond Future	4,184.3600	4.1844	6,109.2700	6.1093	46.002	0	0	0
2020/03/12	R214	04/02/2021	10.33	Call	Bond Future	2,966.2200	2.9662	1,779.9600	1.7800	(39.992)	0	0	0
2020/03/12	R214	04/02/2021			Bond Future	10.6359	68.8824	11.1686	65.8282	5.008	0.0000	0.0000	0
2020/03/12	R214	04/02/2021	10.31	Call	Bond Future	2,912.2100	2.9122	1,741.5300	1.7415	(40.199)	0	0	0
2020/03/12	R214	04/02/2021	10.31	Put	Bond Future	4,898.8700	4.8989	6,782.4700	6.7825	38.450	0	0	0
2020/03/12	R214	04/02/2021	10.33	Put	Bond Future	4,828.2600	4.8283	6,696.2800	6.6963	38.689	0	0	0
2020/03/12	R214	04/02/2021	10.32	Call	Bond Future	2,939.0200	2.9390	1,760.5700	1.7606	(40.097)	0	0	0
2020/03/12	R214	04/02/2021	10.32	Put	Bond Future	4,863.3300	4.8633	6,739.1600	6.7392	38.571	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
2020/03/12	R248	07/05/2020	9.79	Call	Bond Future	266.8700	0.2669	39.0500	0.0390	(85.367)	0	0	0
2020/03/12	R248	07/05/2020	9.77	Put	Bond Future	6,035.1400	6.0351	9,329.4100	9.3294	54.585	0	0	0
2020/03/12	R248	07/05/2020	10.20	Call	Bond Future	1,082.8400	1.0828	284.0300	0.2840	(73.770)	0	0	0
2020/03/12	R248	07/05/2020	9.69	Put	Bond Future	6,668.9100	6.6689	10,019.1600	10.0192	50.237	0	0	0
2020/03/12	R248	07/05/2020			Bond Future	10.4735	86.2308	10.9419	82.7264	4.472	0.0000	0.0000	91,766
2020/03/12	R248	07/05/2020	9.79	Put	Bond Future	5,883.1100	5.8831	9,159.7800	9.1598	55.696	0	0	0
2020/03/12	R248	07/05/2020	9.77	Call	Bond Future	244.8300	0.2448	34.6100	0.0346	(85.864)	0	0	0
2020/03/12	R248	07/05/2020	10.70	Call	Bond Future	3,039.5400	3.0395	1,237.3200	1.2373	(59.293)	0	0	0
2020/03/12	R248	07/05/2020	10.70	Put	Bond Future	1,312.1000	1.3121	3,014.3700	3.0144	129.736	0	0	300
2020/03/12	R248	07/05/2020	9.78	Put	Bond Future	5,958.8800	5.9589	9,244.4800	9.2445	55.138	0	0	0
2020/03/12	R248	07/05/2020	10.20	Put	Bond Future	3,254.9000	3.2549	5,960.5800	5.9606	83.126	0	0	300
2020/03/12	R248	07/05/2020	9.69	Call	Bond Future	176.4800	0.1765	22.2400	0.0222	(87.398)	0	0	300
2020/03/12	R248	07/05/2020	9.78	Call	Bond Future	255.6700	0.2557	36.7800	0.0368	(85.614)	0	0	0
2020/03/12	R248	06/08/2020	10.35	Call	Bond Future	0.0000	0.0000	1,192.1700	1.1922	100.000	0	0	640
2020/03/12	R248	06/08/2020	9.00	Put	Bond Future	13,735.7500	13.7358	17,212.1400	17.2121	25.309	0	0	0
2020/03/12	R248	06/08/2020	10.20	Call	Bond Future	1,961.1500	1.9612	899.3800	0.8994	(54.140)	0	0	0
2020/03/12	R248	06/08/2020			Bond Future	10.5617	87.7683	11.0463	84.2014	4.588	0.0000	0.0000	400
2020/03/12	R248	06/08/2020	10.35	Put	Bond Future	0.0000	0.0000	6,406.0600	6.4061	100.000	0	0	0
2020/03/12	R248	06/08/2020	10.85	Put	Bond Future	0.0000	0.0000	3,968.5200	3.9685	100.000	0	0	0
2020/03/12	R248	06/08/2020	10.85	Call	Bond Future	0.0000	0.0000	2,556.5800	2.5566	100.000	0	0	640
2020/03/12	R248	06/08/2020	9.25	Put	Bond Future	11,428.8900	11.4289	14,822.8500	14.8229	29.696	0	0	0
2020/03/12	R248	06/08/2020	9.25	Call	Bond Future	238.5200	0.2385	65.6100	0.0656	(72.493)	0	0	20,640
2020/03/12	R248	06/08/2020	10.18	Call	Bond Future	1,899.3300	1.8993	863.6900	0.8637	(54.527)	0	0	0
2020/03/12	R248	06/08/2020	10.18	Put	Bond Future	4,910.4300	4.9104	7,441.6600	7.4417	51.548	0	0	0
2020/03/12	R248	06/08/2020	9.00	Call	Bond Future	119.4200	0.1194	28.9400	0.0289	(75.766)	0	0	3,000
2020/03/12	R248	06/08/2020	10.20	Put	Bond Future	4,809.8100	4.8098	7,314.9100	7.3149	52.083	0	0	0
2020/03/12	R248	06/08/2020	10.19	Call	Bond Future	1,930.0000	1.9300	881.3400	0.8813	(54.335)	0	0	0
2020/03/12	R248	06/08/2020	10.19	Put	Bond Future	4,859.8200	4.8598	7,378.0300	7.3780	51.817	0	0	0
2020/03/12	R248	05/11/2020	10.02	Put	Bond Future	6,880.5900	6.8806	9,575.7100	9.5757	39.170	0	0	0
2020/03/12	R248	05/11/2020	10.03	Call	Bond Future	1,880.3900	1.8804	935.7700	0.9358	(50.235)	0	0	0
2020/03/12	R248	05/11/2020			Bond Future	10.6541	84.8674	11.1554	81.2382	4.705	0.0000	0.0000	0
2020/03/12	R248	05/11/2020	10.04	Call	Bond Future	1,907.2500	1.9072	952.0300	0.9520	(50.084)	0	0	0
2020/03/12	R248	05/11/2020	10.04	Put	Bond Future	6,767.5200	6.7675	9,441.4800	9.4415	39.512	0	0	0
2020/03/12	R248	05/11/2020	10.02	Call	Bond Future	1,853.7500	1.8538	919.6900	0.9197	(50.388)	0	0	0
2020/03/12	R248	05/11/2020	10.03	Put	Bond Future	6,823.8700	6.8239	9,508.4300	9.5084	39.341	0	0	0
2020/03/12	R248	04/02/2021	10.46	Call	Bond Future	3,611.4100	3.6114	2,175.2700	2.1753	(39.767)	0	0	0
2020/03/12	R248	04/02/2021	10.47	Put	Bond Future	5,794.7800	5.7948	8,042.2100	8.0422	38.784	0	0	0
2020/03/12	R248	04/02/2021			Bond Future	10.7538	86.3668	11.2733	82.6736	4.830	0.0000	0.0000	0
2020/03/12	R248	04/02/2021	10.46	Put	Bond Future	5,838.4000	5.8384	8,095.5000	8.0955	38.660	0	0	0
2020/03/12	R248	04/02/2021	10.47	Call	Bond Future	3,645.3100	3.6453	2,199.5000	2.1995	(39.662)	0	0	0
2020/03/12	R248	04/02/2021	10.48	Call	Bond Future	3,679.3600	3.6794	2,223.8900	2.2239	(39.558)	0	0	0
2020/03/12	R248	04/02/2021	10.48	Put	Bond Future	5,751.4400	5.7514	7,989.2100	7.9892	38.908	0	0	0

**Total**

**1371454**