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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/03/2020 TO 19/03/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	2025	07/05/2020		Bond Future	129.9903	129.9903	131.1716	131.1716	0.909	0.0000	0.0000	2,080
2020/03/19	2025	06/08/2020		Bond Future	130.8271	130.8271	132.0298	132.0298	0.919	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
2020/03/19	2025	05/11/2020			Bond Future	133.1347	133.1347	134.3589	134.3589	0.920	0.0000	0.0000	0
2020/03/19	2025	04/02/2021			Bond Future	133.9777	133.9777	135.2240	135.2240	0.930	0.0000	0.0000	0
2020/03/19	2029	07/05/2020			Bond Future	92.4058	92.4058	90.3558	90.3558	(2.218)	0.0000	0.0000	3,814
2020/03/19	2029	06/08/2020			Bond Future	94.0717	94.0717	91.9849	91.9849	(2.218)	0.0000	0.0000	0
2020/03/19	2029	05/11/2020			Bond Future	94.5878	94.5878	92.4643	92.4643	(2.245)	0.0000	0.0000	0
2020/03/19	2029	04/02/2021			Bond Future	96.2730	96.2730	94.1119	94.1119	(2.245)	0.0000	0.0000	0
2020/03/19	2030	07/05/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	2030	07/05/2020	8.78	Put	Bond Future	14,501.3200	14.5013	15,860.2300	15.8602	9.371	0	0	0
2020/03/19	2030	07/05/2020	8.85	Put	Bond Future	14,066.0300	14.0660	15,424.9400	15.4249	9.661	0	0	5,820
2020/03/19	2030	07/05/2020	8.45	Put	Bond Future	16,589.0400	16.5890	17,947.9500	17.9480	8.192	0	0	0
2020/03/19	2030	07/05/2020	9.19	Put	Bond Future	11,988.5500	11.9886	13,347.4100	13.3474	11.335	0	0	0
2020/03/19	2030	07/05/2020			Bond Future	11.3706	82.6891	11.6451	81.3302	2.414	0.0000	0.0000	104,519
2020/03/19	2030	07/05/2020	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	2030	07/05/2020	8.80	Put	Bond Future	14,376.6900	14.3767	15,735.6000	15.7356	9.452	0	0	0
2020/03/19	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/19	2030	07/05/2020	9.19	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/03/19	2030	07/05/2020	8.79	Put	Bond Future	14,438.9800	14.4390	15,797.8900	15.7979	9.411	0	0	0
2020/03/19	2030	07/05/2020	8.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	2030	07/05/2020	8.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	2030	07/05/2020	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/19	2030	07/05/2020	8.90	Put	Bond Future	13,756.7000	13.7567	15,115.6100	15.1156	9.878	0	0	5,820
2020/03/19	2030	06/08/2020	10.70	Call	Bond Future	588.6700	0.5887	342.2200	0.3422	(41.866)	0	0	470
2020/03/19	2030	06/08/2020	10.00	Call	Bond Future	123.9500	0.1239	59.4000	0.0594	(52.077)	0	0	470
2020/03/19	2030	06/08/2020	10.05	Put	Bond Future	7,908.9500	7.9089	9,219.6400	9.2196	16.572	0	0	0
2020/03/19	2030	06/08/2020	9.75	Put	Bond Future	9,510.5300	9.5105	10,857.0600	10.8571	14.158	0	0	0
2020/03/19	2030	06/08/2020	9.42	Call	Bond Future	26.4000	0.0264	10.8500	0.0108	(58.902)	0	0	0
2020/03/19	2030	06/08/2020	9.11	Call	Bond Future	10.1100	0.0101	3.8100	0.0038	(62.315)	0	0	0
2020/03/19	2030	06/08/2020			Bond Future	11.5467	80.1501	11.8336	78.7671	2.484	0.0000	0.0000	325
2020/03/19	2030	06/08/2020	10.70	Put	Bond Future	4,865.3800	4.8654	6,001.8800	6.0019	23.359	0	0	0
2020/03/19	2030	06/08/2020	9.05	Put	Bond Future	13,530.4300	13.5304	14,908.1600	14.9082	10.182	0	0	0
2020/03/19	2030	06/08/2020	9.05	Call	Bond Future	8.3000	0.0083	3.0800	0.0031	(62.892)	0	0	450
2020/03/19	2030	06/08/2020	8.36	Put	Bond Future	17,783.3900	17.7834	19,165.8800	19.1659	7.774	0	0	0
2020/03/19	2030	06/08/2020	8.36	Call	Bond Future	0.6600	0.0007	0.2000	0.0002	(69.697)	0	0	800
2020/03/19	2030	06/08/2020	8.86	Put	Bond Future	14,675.1300	14.6751	16,055.2600	16.0553	9.405	0	0	0
2020/03/19	2030	06/08/2020	8.86	Call	Bond Future	4.3400	0.0043	1.5200	0.0015	(64.977)	0	0	800
2020/03/19	2030	06/08/2020	9.09	Call	Bond Future	9.4700	0.0095	3.5500	0.0036	(62.513)	0	0	0
2020/03/19	2030	06/08/2020	9.09	Put	Bond Future	13,292.1000	13.2921	14,669.1300	14.6691	10.360	0	0	0
2020/03/19	2030	06/08/2020	10.00	Put	Bond Future	8,168.7200	8.1687	9,487.1200	9.4871	16.140	0	0	0
2020/03/19	2030	06/08/2020	10.75	Call	Bond Future	646.0900	0.6461	380.3200	0.3803	(41.135)	0	0	0
2020/03/19	2030	06/08/2020	10.05	Call	Bond Future	140.6300	0.1406	68.3700	0.0684	(51.383)	0	0	0
2020/03/19	2030	06/08/2020	9.75	Call	Bond Future	66.1400	0.0661	29.7200	0.0297	(55.065)	0	0	450
2020/03/19	2030	06/08/2020	9.42	Put	Bond Future	11,363.4700	11.3635	12,730.8700	12.7309	12.033	0	0	800
2020/03/19	2030	06/08/2020	9.11	Put	Bond Future	13,173.2900	13.1733	14,549.9400	14.5499	10.450	0	0	0
2020/03/19	2030	06/08/2020	10.75	Put	Bond Future	4,661.9100	4.6619	5,779.0900	5.7791	23.964	0	0	0
2020/03/19	2030	06/08/2020	9.20	Put	Bond Future	12,641.6200	12.6416	14,016.3000	14.0163	10.874	0	0	0
2020/03/19	2030	06/08/2020	9.20	Call	Bond Future	13.4900	0.0135	5.2200	0.0052	(61.305)	0	0	323

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/19	2030	06/08/2020	8.50	Put	Bond Future	16,899.2800		16.8993	18,281.4500	18.2814	8.179	0	0	0
2020/03/19	2030	06/08/2020	8.50	Call	Bond Future		1.1400	0.0011	0.3600	0.0004	(68.421)	0	0	323
2020/03/19	2030	06/08/2020	9.10	Call	Bond Future		9.7800	0.0098	3.6800	0.0037	(62.372)	0	0	0
2020/03/19	2030	06/08/2020	9.10	Put	Bond Future	13,232.6600		13.2327	14,609.5100	14.6095	10.405	0	0	0
2020/03/19	2030	05/11/2020	8.10	Put	Bond Future	20,013.0500		20.0131	21,419.4200	21.4194	7.027	0	0	0
2020/03/19	2030	05/11/2020	8.73	Call	Bond Future		6.3300	0.0063	2.5300	0.0025	(60.032)	0	0	3,000
2020/03/19	2030	05/11/2020	10.06	Put	Bond Future		8,632.0300	8.6320	9,955.0800	9.9551	15.327	0	0	1,000
2020/03/19	2030	05/11/2020	9.39	Put	Bond Future	12,236.5000		12.2365	13,622.4700	13.6225	11.327	0	0	0
2020/03/19	2030	05/11/2020	9.38	Call	Bond Future		37.9200	0.0379	17.4800	0.0175	(53.903)	0	0	0
2020/03/19	2030	05/11/2020			Bond Future		11.7214	81.5445	12.0207	80.1376	2.554	0.0000	0.0000	0
2020/03/19	2030	05/11/2020	9.61	Call	Bond Future		66.1500	0.0662	31.9900	0.0320	(51.640)	0	0	0
2020/03/19	2030	05/11/2020	9.61	Put	Bond Future	11,011.6900		11.0117	12,384.4200	12.3844	12.466	0	0	3,000
2020/03/19	2030	05/11/2020	8.85	Put	Bond Future	15,377.2800		15.3773	16,778.8500	16.7788	9.115	0	0	0
2020/03/19	2030	05/11/2020	8.85	Call	Bond Future		9.0300	0.0090	3.7100	0.0037	(58.915)	0	0	3,000
2020/03/19	2030	05/11/2020	8.34	Put	Bond Future	18,496.6100		18.4966	19,902.3300	19.9023	7.600	0	0	0
2020/03/19	2030	05/11/2020	8.34	Call	Bond Future		1.8400	0.0018	0.6700	0.0007	(63.587)	0	0	1,000
2020/03/19	2030	05/11/2020	9.04	Put	Bond Future	14,252.1000		14.2521	15,650.1400	15.6501	9.809	0	0	0
2020/03/19	2030	05/11/2020	9.04	Call	Bond Future		15.4900	0.0155	6.6400	0.0066	(57.134)	0	0	1,000
2020/03/19	2030	05/11/2020	9.86	Put	Bond Future	9,665.6800		9.6657	11,015.5900	11.0156	13.966	0	0	14,160
2020/03/19	2030	05/11/2020	8.36	Put	Bond Future	18,371.6300		18.3716	19,777.2800	19.7773	7.651	0	0	0
2020/03/19	2030	05/11/2020	8.10	Call	Bond Future		0.8000	0.0008	0.2800	0.0003	(65.000)	0	0	3,000
2020/03/19	2030	05/11/2020	8.73	Put	Bond Future	16,098.4600		16.0985	17,501.5500	17.5015	8.716	0	0	0
2020/03/19	2030	05/11/2020	9.23	Put	Bond Future	13,148.3100		13.1483	14,540.9000	14.5409	10.591	0	0	0
2020/03/19	2030	05/11/2020	10.06	Call	Bond Future		178.6500	0.1786	94.8100	0.0948	(46.930)	0	0	0
2020/03/19	2030	05/11/2020	10.37	Put	Bond Future	7,133.1600		7.1332	8,392.4600	8.3925	17.654	0	0	15,947
2020/03/19	2030	05/11/2020	9.39	Call	Bond Future		38.8800	0.0389	17.9600	0.0180	(53.807)	0	0	0
2020/03/19	2030	05/11/2020	9.38	Put	Bond Future	12,292.9900		12.2930	13,679.4400	13.6794	11.278	0	0	0
2020/03/19	2030	05/11/2020	9.86	Call	Bond Future		115.9400	0.1159	58.9600	0.0590	(49.146)	0	0	0
2020/03/19	2030	05/11/2020	8.36	Call	Bond Future		1.9600	0.0020	0.7200	0.0007	(63.265)	0	0	14,160
2020/03/19	2030	05/11/2020	8.86	Put	Bond Future	15,317.5500		15.3176	16,718.9700	16.7190	9.149	0	0	0
2020/03/19	2030	05/11/2020	8.86	Call	Bond Future		9.3000	0.0093	3.8300	0.0038	(58.817)	0	0	14,160
2020/03/19	2030	05/11/2020	9.23	Call	Bond Future		25.8300	0.0258	11.5300	0.0115	(55.362)	0	0	3,000
2020/03/19	2030	05/11/2020	10.47	Call	Bond Future		418.1700	0.4182	244.4300	0.2444	(41.548)	0	0	0
2020/03/19	2030	05/11/2020	10.47	Put	Bond Future	6,678.9000		6.6789	7,912.0500	7.9121	18.463	0	0	3,000
2020/03/19	2030	05/11/2020	8.53	Put	Bond Future	17,318.0100		17.3180	18,722.7900	18.7228	8.112	0	0	0
2020/03/19	2030	05/11/2020	8.53	Call	Bond Future		3.4100	0.0034	1.3000	0.0013	(61.877)	0	0	15,947
2020/03/19	2030	05/11/2020	9.03	Put	Bond Future	14,310.8000		14.3108	15,709.0600	15.7091	9.771	0	0	0
2020/03/19	2030	05/11/2020	9.03	Call	Bond Future		15.0700	0.0151	6.4400	0.0064	(57.266)	0	0	15,947
2020/03/19	2030	05/11/2020	10.37	Call	Bond Future		344.3400	0.3443	196.7500	0.1968	(42.862)	0	0	0
2020/03/19	2030	05/11/2020	9.40	Call	Bond Future		39.8700	0.0399	18.4500	0.0185	(53.725)	0	0	0
2020/03/19	2030	05/11/2020	9.40	Put	Bond Future	12,180.0900		12.1801	13,565.5600	13.5656	11.375	0	0	0
2020/03/19	2030	04/02/2021	9.12	Call	Bond Future		52.2900	0.0523	27.3500	0.0273	(47.696)	0	0	1,000
2020/03/19	2030	04/02/2021	8.36	Call	Bond Future		9.7100	0.0097	4.5300	0.0045	(53.347)	0	0	800
2020/03/19	2030	04/02/2021	9.16	Call	Bond Future		56.6700	0.0567	29.8100	0.0298	(47.397)	0	0	0
2020/03/19	2030	04/02/2021	9.15	Put	Bond Future	14,341.2700		14.3413	15,746.3700	15.7464	9.798	0	0	0
2020/03/19	2030	04/02/2021			Bond Future		11.9135	78.9711	12.2267	77.5396	2.629	0.0000	0.0000	0
2020/03/19	2030	04/02/2021	8.37	Put	Bond Future	18,931.0800		18.9311	20,357.2500	20.3572	7.533	0	0	0
2020/03/19	2030	04/02/2021	8.37	Call	Bond Future		9.9500	0.0100	4.6500	0.0047	(53.266)	0	0	1,000

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2020/03/19	2030	04/02/2021	9.17	Call	Bond Future	57.8100	0.0578	30.4500	0.0304	(47.327)	0	0	0
2020/03/19	2030	04/02/2021	9.17	Put	Bond Future	14,228.4700	14.2285	15,632.5800	15.6326	9.868	0	0	0
2020/03/19	2030	04/02/2021	9.12	Put	Bond Future	14,510.9800	14.5110	15,917.5100	15.9175	9.693	0	0	0
2020/03/19	2030	04/02/2021	8.36	Put	Bond Future	18,992.1800	18.9922	20,418.4700	20.4185	7.510	0	0	0
2020/03/19	2030	04/02/2021	9.16	Put	Bond Future	14,284.8400	14.2848	15,689.4500	15.6894	9.833	0	0	0
2020/03/19	2030	04/02/2021	9.15	Call	Bond Future	55.5400	0.0555	29.1700	0.0292	(47.479)	0	0	0
2020/03/19	2030	04/02/2021	8.86	Put	Bond Future	16,005.6800	16.0057	17,422.0400	17.4220	8.849	0	0	0
2020/03/19	2030	04/02/2021	8.86	Call	Bond Future	30.4200	0.0304	15.3100	0.0153	(49.671)	0	0	800
2020/03/19	2030	04/02/2021	10.20	Call	Bond Future	348.7800	0.3488	211.6500	0.2116	(39.317)	0	0	0
2020/03/19	2030	04/02/2021	10.20	Put	Bond Future	8,835.0700	8.8351	10,129.4100	10.1294	14.650	0	0	1,800
2020/03/19	2032	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	2032	07/05/2020	9.54	Put	Bond Future	13,888.8300	13.8888	15,274.7100	15.2747	9.978	0	0	3,000
2020/03/19	2032	07/05/2020	8.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/03/19	2032	07/05/2020	9.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/19	2032	07/05/2020	11.9061		Bond Future	77.9858	12.1750	76.5999	2.259	0.0000	0.0000	81,944	
2020/03/19	2032	07/05/2020	9.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/03/19	2032	07/05/2020	9.17	Put	Bond Future	16,368.3000	16.3683	17,754.2000	17.7542	8.467	0	0	0
2020/03/19	2032	07/05/2020	9.54	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/19	2032	07/05/2020	9.00	Put	Bond Future	17,538.5400	17.5385	18,924.4400	18.9244	7.902	0	0	0
2020/03/19	2032	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/19	2032	07/05/2020	9.50	Put	Bond Future	14,152.4900	14.1525	15,538.3800	15.5384	9.793	0	0	0
2020/03/19	2032	07/05/2020	9.50	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/03/19	2032	07/05/2020	9.30	Put	Bond Future	15,486.7000	15.4867	16,872.6000	16.8726	8.949	0	0	0
2020/03/19	2032	07/05/2020	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/19	2032	07/05/2020	9.19	Put	Bond Future	16,231.9200	16.2319	17,617.8200	17.6178	8.538	0	0	0
2020/03/19	2032	07/05/2020	8.82	Put	Bond Future	18,799.5000	18.7995	20,185.4000	20.1854	7.372	0	0	0
2020/03/19	2032	07/05/2020	9.20	Put	Bond Future	16,163.8300	16.1638	17,549.7300	17.5497	8.574	0	0	0
2020/03/19	2032	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	2032	07/05/2020	9.18	Put	Bond Future	16,300.0700	16.3001	17,685.9700	17.6860	8.502	0	0	0
2020/03/19	2032	06/08/2020	8.79	Put	Bond Future	19,746.0800	19.7461	21,156.0700	21.1561	7.141	0	0	0
2020/03/19	2032	06/08/2020	9.29	Put	Bond Future	16,331.2400	16.3312	17,739.0500	17.7390	8.620	0	0	0
2020/03/19	2032	06/08/2020	9.46	Put	Bond Future	15,209.9500	15.2099	16,615.8300	16.6158	9.243	0	0	0
2020/03/19	2032	06/08/2020	9.45	Call	Bond Future	7.1600	0.0072	2.7600	0.0028	(61.453)	0	0	0
2020/03/19	2032	06/08/2020			Bond Future	12.0838	79.3725	12.3641	77.9621	2.320	0.0000	0.0000	300
2020/03/19	2032	06/08/2020	9.91	Call	Bond Future	29.8800	0.0299	13.0000	0.0130	(56.493)	0	0	0
2020/03/19	2032	06/08/2020	9.91	Put	Bond Future	12,344.2400	12.3442	13,737.7800	13.7378	11.289	0	0	800
2020/03/19	2032	06/08/2020	8.79	Call	Bond Future	0.6300	0.0006	0.2000	0.0002	(68.254)	0	0	800
2020/03/19	2032	06/08/2020	9.29	Call	Bond Future	4.1400	0.0041	1.5300	0.0015	(63.043)	0	0	800
2020/03/19	2032	06/08/2020	9.46	Call	Bond Future	7.4000	0.0074	2.8600	0.0029	(61.351)	0	0	0
2020/03/19	2032	06/08/2020	9.45	Put	Bond Future	15,275.3400	15.2753	16,681.3600	16.6814	9.205	0	0	0
2020/03/19	2032	06/08/2020	9.47	Call	Bond Future	7.6500	0.0077	2.9700	0.0030	(61.176)	0	0	0
2020/03/19	2032	06/08/2020	9.47	Put	Bond Future	15,144.6300	15.1446	16,550.3700	16.5504	9.282	0	0	0
2020/03/19	2032	05/11/2020	9.61	Put	Bond Future	15,047.2500	15.0472	16,469.7400	16.4697	9.453	0	0	0
2020/03/19	2032	05/11/2020	10.99	Call	Bond Future	455.6100	0.4556	273.9500	0.2739	(39.872)	0	0	0
2020/03/19	2032	05/11/2020	9.44	Put	Bond Future	16,134.9700	16.1350	17,561.7500	17.5617	8.843	0	0	0
2020/03/19	2032	05/11/2020	11.08	Call	Bond Future	537.2600	0.5373	329.1700	0.3292	(38.732)	0	0	0
2020/03/19	2032	05/11/2020	9.77	Put	Bond Future	14,043.4200	14.0434	15,460.1800	15.4602	10.088	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/19	2032	05/11/2020			Bond Future	12.2683	76.5961	12.5605	75.1612	2.382	0.0000	0.0000	0
2020/03/19	2032	05/11/2020	10.99	Put	Bond Future	7,211.0300	7.2110	8,464.2100	8.4642	17.379	0	0	3,000
2020/03/19	2032	05/11/2020	9.76	Call	Bond Future	33.7200	0.0337	16.0600	0.0161	(52.372)	0	0	0
2020/03/19	2032	05/11/2020	9.76	Put	Bond Future	14,105.5700	14.1056	15,522.7500	15.5228	10.047	0	0	0
2020/03/19	2032	05/11/2020	9.11	Call	Bond Future	5.6500	0.0056	2.3600	0.0024	(58.230)	0	0	3,000
2020/03/19	2032	05/11/2020	9.61	Call	Bond Future	22.9800	0.0230	10.6300	0.0106	(53.742)	0	0	3,000
2020/03/19	2032	05/11/2020	9.44	Call	Bond Future	14.5800	0.0146	6.5200	0.0065	(55.281)	0	0	1,000
2020/03/19	2032	05/11/2020	11.08	Put	Bond Future	6,790.0900	6.7901	8,016.8400	8.0168	18.067	0	0	1,000
2020/03/19	2032	05/11/2020	9.77	Call	Bond Future	34.5700	0.0346	16.4900	0.0165	(52.300)	0	0	0
2020/03/19	2032	05/11/2020	9.11	Put	Bond Future	18,305.7000	18.3057	19,737.2500	19.7372	7.820	0	0	0
2020/03/19	2032	05/11/2020	8.94	Put	Bond Future	19,453.6600	19.4537	20,886.4900	20.8865	7.365	0	0	0
2020/03/19	2032	05/11/2020	8.94	Call	Bond Future	3.3600	0.0034	1.3500	0.0014	(59.821)	0	0	1,000
2020/03/19	2032	05/11/2020	9.75	Call	Bond Future	32.8900	0.0329	15.6300	0.0156	(52.478)	0	0	0
2020/03/19	2032	05/11/2020	9.75	Put	Bond Future	14,167.8100	14.1678	15,585.3900	15.5854	10.006	0	0	0
2020/03/19	2032	04/02/2021	10.82	Put	Bond Future	9,100.8100	9.1008	10,388.9800	10.3890	14.154	0	0	800
2020/03/19	2032	04/02/2021	9.29	Call	Bond Future	32.8100	0.0328	17.3400	0.0173	(47.150)	0	0	800
2020/03/19	2032	04/02/2021	9.63	Call	Bond Future	65.3500	0.0654	36.1400	0.0361	(44.698)	0	0	0
2020/03/19	2032	04/02/2021			Bond Future	12.4660	77.9422	12.7711	76.4823	2.447	0.0000	0.0000	0
2020/03/19	2032	04/02/2021	8.79	Put	Bond Future	21,255.9200	21.2559	22,710.4400	22.7104	6.843	0	0	0
2020/03/19	2032	04/02/2021	8.79	Call	Bond Future	10.6800	0.0107	5.2600	0.0053	(50.749)	0	0	800
2020/03/19	2032	04/02/2021	9.61	Call	Bond Future	62.8600	0.0629	34.6700	0.0347	(44.846)	0	0	0
2020/03/19	2032	04/02/2021	9.61	Put	Bond Future	15,916.3300	15.9163	17,348.0800	17.3481	8.995	0	0	0
2020/03/19	2032	04/02/2021	10.82	Call	Bond Future	479.8500	0.4798	308.0800	0.3081	(35.797)	0	0	0
2020/03/19	2032	04/02/2021	9.29	Put	Bond Future	17,940.6600	17.9407	19,385.1300	19.3851	8.051	0	0	0
2020/03/19	2032	04/02/2021	9.63	Put	Bond Future	15,792.4800	15.7925	17,223.2100	17.2232	9.060	0	0	0
2020/03/19	2032	04/02/2021	9.62	Call	Bond Future	64.0900	0.0641	35.4000	0.0354	(44.765)	0	0	0
2020/03/19	2032	04/02/2021	9.62	Put	Bond Future	15,854.3600	15.8544	17,285.6100	17.2856	9.027	0	0	0
2020/03/19	2033	07/05/2020			Bond Future	87.5996	87.5996	89.0456	89.0456	1.651	0.0000	0.0000	7,142
2020/03/19	2033	06/08/2020			Bond Future	89.1789	89.1789	90.6511	90.6511	1.651	0.0000	0.0000	0
2020/03/19	2033	05/11/2020			Bond Future	89.5304	89.5304	91.0287	91.0287	1.674	0.0000	0.0000	0
2020/03/19	2033	04/02/2021			Bond Future	91.1255	91.1255	92.6507	92.6507	1.674	0.0000	0.0000	0
2020/03/19	2037	07/05/2020	9.60	Put	Bond Future	17,217.6000	17.2176	18,993.3700	18.9934	10.314	0	0	0
2020/03/19	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	2037	07/05/2020	9.70	Put	Bond Future	16,454.0600	16.4541	18,229.8300	18.2298	10.792	0	0	0
2020/03/19	2037	07/05/2020			Bond Future	12.2251	76.0706	12.5502	74.2948	2.659	0.0000	0.0000	81,446
2020/03/19	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	2037	07/05/2020	9.59	Put	Bond Future	17,294.4800	17.2945	19,070.2500	19.0703	10.268	0	0	0
2020/03/19	2037	07/05/2020	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/19	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	2037	07/05/2020	9.61	Put	Bond Future	17,140.8100	17.1408	18,916.5800	18.9166	10.360	0	0	0
2020/03/19	2037	07/05/2020	10.00	Put	Bond Future	14,220.2700	14.2203	15,996.0000	15.9960	12.487	0	0	0
2020/03/19	2037	07/05/2020	10.00	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/03/19	2037	06/08/2020	9.88	Put	Bond Future	16,004.4800	16.0045	17,804.6200	17.8046	11.248	0	0	0
2020/03/19	2037	06/08/2020			Bond Future	12.3986	73.1632	12.7374	71.3560	2.733	0.0000	0.0000	300
2020/03/19	2037	06/08/2020	9.87	Call	Bond Future	10.1200	0.0101	3.3100	0.0033	(67.292)	0	0	0
2020/03/19	2037	06/08/2020	9.87	Put	Bond Future	16,077.9600	16.0780	17,878.3200	17.8783	11.198	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
2020/03/19	2037	06/08/2020	9.88	Call	Bond Future	10.4600	0.0105	3.4300	0.0034	(67.208)	0	0	0
2020/03/19	2037	06/08/2020	9.86	Call	Bond Future	9.7900	0.0098	3.1900	0.0032	(67.416)	0	0	0
2020/03/19	2037	06/08/2020	9.86	Put	Bond Future	16,151.5300	16.1515	17,952.1000	17.9521	11.148	0	0	0
2020/03/19	2037	05/11/2020	10.18	Call	Bond Future	52.4700	0.0525	22.6500	0.0227	(56.832)	0	0	0
2020/03/19	2037	05/11/2020	10.17	Put	Bond Future	14,808.9700	14.8090	16,618.3700	16.6184	12.218	0	0	0
2020/03/19	2037	05/11/2020			Bond Future	12.5681	74.4360	12.9207	72.5974	2.805	0.0000	0.0000	0
2020/03/19	2037	05/11/2020	10.19	Call	Bond Future	53.7500	0.0538	23.2500	0.0233	(56.744)	0	0	0
2020/03/19	2037	05/11/2020	10.19	Put	Bond Future	14,670.0000	14.6700	16,478.0600	16.4781	12.325	0	0	0
2020/03/19	2037	05/11/2020	10.17	Call	Bond Future	51.2100	0.0512	22.0500	0.0221	(56.942)	0	0	0
2020/03/19	2037	05/11/2020	10.18	Put	Bond Future	14,739.4300	14.7394	16,548.1700	16.5482	12.271	0	0	0
2020/03/19	2037	04/02/2021	13.73	Call	Bond Future	6,563.7900	6.5638	5,272.0900	5.2721	(19.679)	0	0	0
2020/03/19	2037	04/02/2021	10.35	Call	Bond Future	175.9600	0.1760	94.6200	0.0946	(46.226)	0	0	0
2020/03/19	2037	04/02/2021	10.27	Call	Bond Future	153.3400	0.1533	81.5100	0.0815	(46.844)	0	0	0
2020/03/19	2037	04/02/2021	10.85	Call	Bond Future	388.2700	0.3883	223.8300	0.2238	(42.352)	0	0	0
2020/03/19	2037	04/02/2021	10.28	Put	Bond Future	15,051.0800	15.0511	16,848.8400	16.8488	11.944	0	0	0
2020/03/19	2037	04/02/2021			Bond Future	12.7524	71.4870	13.1200	69.6163	2.883	0.0000	0.0000	0
2020/03/19	2037	04/02/2021	11.97	Put	Bond Future	5,965.7100	5.9657	7,286.8700	7.2869	22.146	0	0	0
2020/03/19	2037	04/02/2021	11.97	Call	Bond Future	1,710.7600	1.7108	1,161.1900	1.1612	(32.124)	0	0	300
2020/03/19	2037	04/02/2021	9.65	Put	Bond Future	19,494.1600	19.4942	21,340.4900	21.3405	9.471	0	0	0
2020/03/19	2037	04/02/2021	9.65	Call	Bond Future	47.3000	0.0473	22.9000	0.0229	(51.586)	0	0	72
2020/03/19	2037	04/02/2021	13.73	Put	Bond Future	1,755.7000	1.7557	2,334.7300	2.3347	32.980	0	0	300
2020/03/19	2037	04/02/2021	10.35	Put	Bond Future	14,586.3800	14.5864	16,375.7700	16.3758	12.268	0	0	72
2020/03/19	2037	04/02/2021	11.90	Call	Bond Future	1,582.6100	1.5826	1,064.0100	1.0640	(32.769)	0	0	0
2020/03/19	2037	04/02/2021	10.27	Put	Bond Future	15,117.9600	15.1180	16,916.8600	16.9169	11.899	0	0	0
2020/03/19	2037	04/02/2021	10.85	Put	Bond Future	11,453.1900	11.4532	13,159.4800	13.1595	14.898	0	0	72
2020/03/19	2037	04/02/2021	10.28	Call	Bond Future	156.0300	0.1560	83.0600	0.0831	(46.767)	0	0	0
2020/03/19	2037	04/02/2021	10.48	Put	Bond Future	13,739.7700	13.7398	15,511.6600	15.5117	12.896	0	0	0
2020/03/19	2037	04/02/2021	10.48	Call	Bond Future	218.5900	0.2186	119.7500	0.1197	(45.217)	0	0	240
2020/03/19	2037	04/02/2021	11.90	Put	Bond Future	6,237.4200	6.2374	7,589.5500	7.5896	21.678	0	0	240
2020/03/19	2037	04/02/2021	10.29	Call	Bond Future	158.7500	0.1588	84.6300	0.0846	(46.690)	0	0	0
2020/03/19	2037	04/02/2021	10.29	Put	Bond Future	14,984.3200	14.9843	16,780.9300	16.7809	11.990	0	0	0
2020/03/19	2038	07/05/2020			Bond Future	101.0554	101.0554	96.4553	96.4553	(4.552)	0.0000	0.0000	11,623
2020/03/19	2038	06/08/2020			Bond Future	101.1822	101.1822	96.4994	96.4994	(4.628)	0.0000	0.0000	0
2020/03/19	2038	05/11/2020			Bond Future	102.9668	102.9668	98.2015	98.2015	(4.628)	0.0000	0.0000	0
2020/03/19	2038	04/02/2021			Bond Future	103.0810	103.0810	98.2310	98.2310	(4.705)	0.0000	0.0000	0
2020/03/19	2040	07/05/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	2040	07/05/2020	9.75	Put	Bond Future	18,125.3300	18.1253	20,005.9900	20.0060	10.376	0	0	0
2020/03/19	2040	07/05/2020	11.10	Put	Bond Future	7,984.9300	7.9849	9,849.6400	9.8496	23.353	0	0	0
2020/03/19	2040	07/05/2020	9.85	Put	Bond Future	17,306.7300	17.3067	19,187.3900	19.1874	10.867	0	0	0
2020/03/19	2040	07/05/2020			Bond Future	12.3606	77.8549	12.6909	75.9742	2.673	0.0000	0.0000	64,923
2020/03/19	2040	07/05/2020	9.74	Put	Bond Future	18,207.8100	18.2078	20,088.4700	20.0885	10.329	0	0	0
2020/03/19	2040	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	2040	07/05/2020	10.00	Put	Bond Future	16,099.8500	16.0998	17,980.5000	17.9805	11.681	0	0	0
2020/03/19	2040	07/05/2020	10.00	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	2,640
2020/03/19	2040	07/05/2020	9.50	Put	Bond Future	20,222.2500	20.2222	22,102.9100	22.1029	9.300	0	0	0
2020/03/19	2040	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640

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
2020/03/19	2040	07/05/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	2040	07/05/2020	11.10	Call	Bond Future	19.1700	0.0192	3.2200	0.0032	(83.203)	0	0	450
2020/03/19	2040	07/05/2020	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/19	2040	07/05/2020	9.73	Put	Bond Future	18,290.4100	18.2904	20,171.0700	20.1711	10.282	0	0	0
2020/03/19	2040	07/05/2020	11.80	Put	Bond Future	3,802.4800	3.8025	5,410.7200	5.4107	42.295	0	0	0
2020/03/19	2040	07/05/2020	11.80	Call	Bond Future	422.0800	0.4221	149.6600	0.1497	(64.542)	0	0	450
2020/03/19	2040	07/05/2020	10.15	Put	Bond Future	14,917.6800	14.9177	16,798.3000	16.7983	12.607	0	0	0
2020/03/19	2040	07/05/2020	10.15	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/03/19	2040	06/08/2020	10.85	Call	Bond Future	112.9400	0.1129	46.4500	0.0464	(58.872)	0	0	0
2020/03/19	2040	06/08/2020	11.26	Put	Bond Future	8,191.7200	8.1917	9,935.2500	9.9352	21.284	0	0	517
2020/03/19	2040	06/08/2020	10.03	Call	Bond Future	9.8000	0.0098	3.1000	0.0031	(68.367)	0	0	0
2020/03/19	2040	06/08/2020	10.04	Call	Bond Future	10.1400	0.0101	3.2200	0.0032	(68.245)	0	0	0
2020/03/19	2040	06/08/2020	10.02	Put	Bond Future	16,905.3900	16.9054	18,812.8900	18.8129	11.283	0	0	0
2020/03/19	2040	06/08/2020			Bond Future	12.5350	74.7287	12.8797	72.8147	2.749	0.0000	0.0000	600
2020/03/19	2040	06/08/2020	10.04	Put	Bond Future	16,748.0900	16.7481	18,655.1500	18.6552	11.387	0	0	0
2020/03/19	2040	06/08/2020	10.02	Call	Bond Future	9.4600	0.0095	2.9800	0.0030	(68.499)	0	0	0
2020/03/19	2040	06/08/2020	10.85	Put	Bond Future	10,799.7200	10.7997	12,647.2100	12.6472	17.107	0	0	12,538
2020/03/19	2040	06/08/2020	11.26	Call	Bond Future	326.3400	0.3263	155.8900	0.1559	(52.231)	0	0	0
2020/03/19	2040	06/08/2020	10.79	Put	Bond Future	11,209.5600	11.2096	13,065.8200	13.0658	16.560	0	0	800
2020/03/19	2040	06/08/2020	9.57	Put	Bond Future	20,569.2400	20.5692	22,481.9400	22.4819	9.299	0	0	0
2020/03/19	2040	06/08/2020	10.03	Put	Bond Future	16,826.6900	16.8267	18,733.9700	18.7340	11.335	0	0	0
2020/03/19	2040	06/08/2020	10.79	Call	Bond Future	96.8200	0.0968	39.1000	0.0391	(59.616)	0	0	0
2020/03/19	2040	06/08/2020	9.57	Call	Bond Future	1.7500	0.0018	0.4700	0.0005	(73.143)	0	0	800
2020/03/19	2040	06/08/2020	10.07	Put	Bond Future	16,513.0300	16.5130	18,419.3700	18.4194	11.544	0	0	0
2020/03/19	2040	06/08/2020	10.07	Call	Bond Future	11.2400	0.0112	3.6000	0.0036	(67.972)	0	0	800
2020/03/19	2040	05/11/2020	10.23	Call	Bond Future	43.6700	0.0437	18.2900	0.0183	(58.118)	0	0	2,000
2020/03/19	2040	05/11/2020	11.70	Put	Bond Future	6,842.3200	6.8423	8,421.4200	8.4214	23.078	0	0	2,000
2020/03/19	2040	05/11/2020	10.00	Call	Bond Future	23.8400	0.0238	9.4600	0.0095	(60.319)	0	0	2,000
2020/03/19	2040	05/11/2020	9.50	Call	Bond Future	5.4300	0.0054	1.9000	0.0019	(65.009)	0	0	2,000
2020/03/19	2040	05/11/2020	10.30	Call	Bond Future	52.0400	0.0520	22.1600	0.0222	(57.417)	0	0	0
2020/03/19	2040	05/11/2020			Bond Future	12.7053	76.0287	13.0642	74.0815	2.824	0.0000	0.0000	0
2020/03/19	2040	05/11/2020	10.23	Put	Bond Future	16,224.8700	16.2249	18,146.6700	18.1467	11.845	0	0	0
2020/03/19	2040	05/11/2020	9.73	Put	Bond Future	20,155.9200	20.1559	22,096.1600	22.0962	9.626	0	0	0
2020/03/19	2040	05/11/2020	9.73	Call	Bond Future	11.0400	0.0110	4.1000	0.0041	(62.862)	0	0	2,000
2020/03/19	2040	05/11/2020	10.30	Put	Bond Future	15,699.4200	15.6994	17,616.7200	17.6167	12.213	0	0	0
2020/03/19	2040	05/11/2020	11.70	Call	Bond Future	891.2600	0.8913	523.1800	0.5232	(41.299)	0	0	0
2020/03/19	2040	05/11/2020	10.00	Put	Bond Future	17,994.9700	17.9950	19,927.7700	19.9278	10.741	0	0	0
2020/03/19	2040	05/11/2020	9.50	Put	Bond Future	22,066.2800	22.0663	24,009.9300	24.0099	8.808	0	0	0
2020/03/19	2040	05/11/2020	10.31	Call	Bond Future	53.3400	0.0533	22.7700	0.0228	(57.312)	0	0	0
2020/03/19	2040	05/11/2020	10.32	Put	Bond Future	15,550.4500	15.5505	17,466.3500	17.4663	12.321	0	0	0
2020/03/19	2040	05/11/2020	11.50	Call	Bond Future	630.5500	0.6305	352.4500	0.3524	(44.104)	0	0	0
2020/03/19	2040	05/11/2020	11.50	Put	Bond Future	7,859.9900	7.8600	9,529.0700	9.5291	21.235	0	0	2,000
2020/03/19	2040	05/11/2020	10.31	Put	Bond Future	15,624.8700	15.6249	17,541.4800	17.5415	12.266	0	0	0
2020/03/19	2040	05/11/2020	10.32	Call	Bond Future	54.6700	0.0547	23.3900	0.0234	(57.216)	0	0	0
2020/03/19	2040	04/02/2021	9.49	Call	Bond Future	26.5400	0.0265	12.2300	0.0122	(53.919)	0	0	500
2020/03/19	2040	04/02/2021	9.57	Put	Bond Future	22,447.9000	22.4479	24,412.2700	24.4123	8.751	0	0	0
2020/03/19	2040	04/02/2021	10.07	Put	Bond Future	18,471.9200	18.4719	20,409.1300	20.4091	10.487	0	0	0
2020/03/19	2040	04/02/2021	10.42	Put	Bond Future	15,885.6700	15.8857	17,787.9200	17.7879	11.975	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
2020/03/19	2040	04/02/2021			Bond Future	12.8903	72.8572	13.2649	70.8759	2.906	0.0000	0.0000	0
2020/03/19	2040	04/02/2021	11.74	Call	Bond Future	1,209.4200	1.2094	782.3700	0.7824	(35.310)	0	0	0
2020/03/19	2040	04/02/2021	11.74	Put	Bond Future	7,909.7700	7.9098	9,464.0100	9.4640	19.650	0	0	800
2020/03/19	2040	04/02/2021	10.07	Call	Bond Future	89.0600	0.0891	44.9800	0.0450	(49.495)	0	0	800
2020/03/19	2040	04/02/2021	10.41	Call	Bond Future	166.0700	0.1661	88.2500	0.0882	(46.860)	0	0	0
2020/03/19	2040	04/02/2021	10.41	Put	Bond Future	15,957.2200	15.9572	17,860.6900	17.8607	11.929	0	0	0
2020/03/19	2040	04/02/2021	9.49	Put	Bond Future	23,113.8000	23.1138	25,080.7800	25.0808	8.510	0	0	0
2020/03/19	2040	04/02/2021	9.57	Call	Bond Future	31.7300	0.0317	14.8100	0.0148	(53.325)	0	0	800
2020/03/19	2040	04/02/2021	10.42	Call	Bond Future	168.9800	0.1690	89.9400	0.0899	(46.775)	0	0	0
2020/03/19	2040	04/02/2021	11.57	Call	Bond Future	966.9500	0.9669	609.0800	0.6091	(37.010)	0	0	0
2020/03/19	2040	04/02/2021	11.57	Put	Bond Future	8,743.4100	8.7434	10,366.8300	10.3668	18.567	0	0	500
2020/03/19	2040	04/02/2021	10.24	Put	Bond Future	17,194.8200	17.1948	19,117.0700	19.1171	11.179	0	0	0
2020/03/19	2040	04/02/2021	10.24	Call	Bond Future	122.5500	0.1226	63.5100	0.0635	(48.176)	0	0	500
2020/03/19	2040	04/02/2021	10.40	Call	Bond Future	163.1900	0.1632	86.6000	0.0866	(46.933)	0	0	0
2020/03/19	2040	04/02/2021	10.40	Put	Bond Future	16,028.9000	16.0289	17,933.6000	17.9336	11.883	0	0	0
2020/03/19	2044	07/05/2020	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	2044	07/05/2020	9.79	Put	Bond Future	18,244.3800	18.2444	20,126.7200	20.1267	10.317	0	0	0
2020/03/19	2044	07/05/2020	9.45	Put	Bond Future	21,189.1500	21.1891	23,071.4900	23.0715	8.884	0	0	0
2020/03/19	2044	07/05/2020	9.97	Put	Bond Future	16,746.9500	16.7469	18,629.2800	18.6293	11.240	0	0	0
2020/03/19	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/03/19	2044	07/05/2020	9.98	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	100
2020/03/19	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/03/19	2044	07/05/2020			Bond Future	12.4037	74.6593	12.7393	72.7770	2.706	0.0000	0.0000	79,776
2020/03/19	2044	07/05/2020	9.81	Put	Bond Future	18,075.9500	18.0760	19,958.2900	19.9583	10.414	0	0	0
2020/03/19	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	2044	07/05/2020	10.81	Call	Bond Future	3.0200	0.0030	0.3600	0.0004	(88.079)	0	0	0
2020/03/19	2044	07/05/2020	10.81	Put	Bond Future	10,279.4000	10.2794	12,159.0800	12.1591	18.286	0	0	129
2020/03/19	2044	07/05/2020	9.33	Put	Bond Future	22,266.2700	22.2663	24,148.6100	24.1486	8.454	0	0	0
2020/03/19	2044	07/05/2020	9.80	Put	Bond Future	18,160.1000	18.1601	20,042.4400	20.0424	10.365	0	0	0
2020/03/19	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/03/19	2044	07/05/2020	9.97	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	129
2020/03/19	2044	07/05/2020	9.98	Put	Bond Future	16,664.9600	16.6650	18,547.2900	18.5473	11.295	0	0	0
2020/03/19	2044	07/05/2020	11.09	Call	Bond Future	15.1500	0.0151	2.4300	0.0024	(83.960)	0	0	0
2020/03/19	2044	07/05/2020	9.26	Put	Bond Future	22,904.0100	22.9040	24,786.3500	24.7864	8.218	0	0	0
2020/03/19	2044	07/05/2020	9.91	Put	Bond Future	17,241.4900	17.2415	19,123.8300	19.1238	10.918	0	0	0
2020/03/19	2044	07/05/2020	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	2044	07/05/2020	11.09	Put	Bond Future	8,309.3800	8.3094	10,179.0000	10.1790	22.500	0	0	100
2020/03/19	2044	07/05/2020	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/03/19	2044	07/05/2020	11.02	Call	Bond Future	10.1700	0.0102	1.5000	0.0015	(85.251)	0	0	0
2020/03/19	2044	07/05/2020	11.02	Put	Bond Future	8,792.2700	8.7923	10,665.9400	10.6659	21.310	0	0	556
2020/03/19	2044	06/08/2020	9.98	Call	Bond Future	7.1000	0.0071	2.1600	0.0022	(69.577)	0	0	602
2020/03/19	2044	06/08/2020	11.09	Put	Bond Future	9,447.3000	9.4473	11,253.9600	11.2540	19.124	0	0	602
2020/03/19	2044	06/08/2020	9.01	Call	Bond Future	0.1100	0.0001	0.0200	0.0000	(81.818)	0	0	140
2020/03/19	2044	06/08/2020	9.66	Call	Bond Future	2.0800	0.0021	0.5700	0.0006	(72.596)	0	0	140
2020/03/19	2044	06/08/2020	9.88	Call	Bond Future	4.9100	0.0049	1.4500	0.0014	(70.468)	0	0	0
2020/03/19	2044	06/08/2020			Bond Future	12.5744	71.6016	12.9247	69.6860	2.786	0.0000	0.0000	500
2020/03/19	2044	06/08/2020	9.36	Put	Bond Future	22,922.7700	22.9228	24,837.9900	24.8380	8.355	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
2020/03/19	2044	06/08/2020	9.36	Call	Bond Future	0.5800	0.0006	0.1400	0.0001	(75.862)	0	0	602
2020/03/19	2044	06/08/2020	9.98	Put	Bond Future	17,613.4200	17.6134	19,524.1400	19.5241	10.848	0	0	0
2020/03/19	2044	06/08/2020	9.86	Call	Bond Future	4.5500	0.0046	1.3300	0.0013	(70.769)	0	0	0
2020/03/19	2044	06/08/2020	9.86	Put	Bond Future	18,600.5800	18.6006	20,513.0200	20.5130	10.282	0	0	0
2020/03/19	2044	06/08/2020	11.09	Call	Bond Future	194.9600	0.1950	85.9600	0.0860	(55.909)	0	0	0
2020/03/19	2044	06/08/2020	9.01	Put	Bond Future	26,157.0800	26.1571	28,072.6500	28.0726	7.323	0	0	0
2020/03/19	2044	06/08/2020	9.66	Put	Bond Future	20,288.6200	20.2886	22,202.7700	22.2028	9.435	0	0	0
2020/03/19	2044	06/08/2020	9.88	Put	Bond Future	18,434.7300	18.4347	20,346.9300	20.3469	10.373	0	0	0
2020/03/19	2044	06/08/2020	10.93	Call	Bond Future	127.0200	0.1270	52.7900	0.0528	(58.440)	0	0	0
2020/03/19	2044	06/08/2020	10.93	Put	Bond Future	10,500.1100	10.5001	12,341.5400	12.3415	17.537	0	0	140
2020/03/19	2044	06/08/2020	9.87	Call	Bond Future	4.7300	0.0047	1.3900	0.0014	(70.613)	0	0	0
2020/03/19	2044	06/08/2020	9.87	Put	Bond Future	18,517.5900	18.5176	20,429.9100	20.4299	10.327	0	0	0
2020/03/19	2044	05/11/2020	11.06	Put	Bond Future	10,632.1900	10.6322	12,452.8500	12.4529	17.124	0	0	525
2020/03/19	2044	05/11/2020	11.43	Call	Bond Future	523.7900	0.5238	284.5400	0.2845	(45.677)	0	0	0
2020/03/19	2044	05/11/2020	9.72	Put	Bond Future	20,683.3300	20.6833	22,626.4000	22.6264	9.394	0	0	0
2020/03/19	2044	05/11/2020	9.97	Call	Bond Future	19.1700	0.0192	7.4200	0.0074	(61.294)	0	0	568
2020/03/19	2044	05/11/2020	9.29	Put	Bond Future	24,448.6000	24.4486	26,396.0000	26.3960	7.965	0	0	0
2020/03/19	2044	05/11/2020	9.96	Put	Bond Future	18,693.0600	18.6931	20,630.5000	20.6305	10.364	0	0	0
2020/03/19	2044	05/11/2020	10.36	Call	Bond Future	54.3300	0.0543	23.0900	0.0231	(57.500)	0	0	0
2020/03/19	2044	05/11/2020			Bond Future	12.7409	72.8472	13.1058	70.8983	2.864	0.0000	0.0000	0
2020/03/19	2044	05/11/2020	9.72	Call	Bond Future	9.1200	0.0091	3.3100	0.0033	(63.706)	0	0	1,815
2020/03/19	2044	05/11/2020	9.97	Put	Bond Future	18,611.8500	18.6118	20,548.9800	20.5490	10.408	0	0	0
2020/03/19	2044	05/11/2020	9.96	Call	Bond Future	18.6300	0.0186	7.1900	0.0072	(61.406)	0	0	0
2020/03/19	2044	05/11/2020	11.38	Call	Bond Future	474.9600	0.4750	254.5300	0.2545	(46.410)	0	0	0
2020/03/19	2044	05/11/2020	11.38	Put	Bond Future	8,680.6500	8.6807	10,409.1000	10.4091	19.912	0	0	568
2020/03/19	2044	05/11/2020	10.34	Call	Bond Future	51.6800	0.0517	21.8600	0.0219	(57.701)	0	0	0
2020/03/19	2044	05/11/2020	10.34	Put	Bond Future	15,704.7600	15.7048	17,623.8200	17.6238	12.220	0	0	0
2020/03/19	2044	05/11/2020	11.06	Call	Bond Future	254.7500	0.2548	126.5300	0.1265	(50.332)	0	0	0
2020/03/19	2044	05/11/2020	10.04	Put	Bond Future	18,047.2300	18.0472	19,981.9500	19.9819	10.720	0	0	0
2020/03/19	2044	05/11/2020	11.17	Put	Bond Future	9,933.2900	9.9333	11,727.8300	11.7278	18.066	0	0	1,815
2020/03/19	2044	05/11/2020	11.43	Put	Bond Future	8,399.1400	8.3991	10,108.7700	10.1088	20.355	0	0	1,815
2020/03/19	2044	05/11/2020	8.87	Put	Bond Future	28,382.4800	28.3825	30,331.0400	30.3310	6.865	0	0	0
2020/03/19	2044	05/11/2020	9.29	Call	Bond Future	2.1900	0.0022	0.7100	0.0007	(67.580)	0	0	568
2020/03/19	2044	05/11/2020	10.36	Put	Bond Future	15,553.1300	15.5531	17,470.7700	17.4708	12.330	0	0	0
2020/03/19	2044	05/11/2020	10.04	Call	Bond Future	23.3500	0.0234	9.1900	0.0092	(60.642)	0	0	525
2020/03/19	2044	05/11/2020	9.34	Put	Bond Future	23,997.4200	23.9974	25,944.5500	25.9445	8.114	0	0	0
2020/03/19	2044	05/11/2020	9.34	Call	Bond Future	2.6100	0.0026	0.8600	0.0009	(67.050)	0	0	525
2020/03/19	2044	05/11/2020	11.17	Call	Bond Future	313.8000	0.3138	159.4600	0.1595	(49.184)	0	0	0
2020/03/19	2044	05/11/2020	8.87	Call	Bond Future	0.4500	0.0005	0.1300	0.0001	(71.111)	0	0	1,815
2020/03/19	2044	05/11/2020	10.02	Put	Bond Future	18,207.8600	18.2079	20,143.3100	20.1433	10.630	0	0	0
2020/03/19	2044	05/11/2020	10.02	Call	Bond Future	22.0800	0.0221	8.6500	0.0087	(60.824)	0	0	1,815
2020/03/19	2044	05/11/2020	10.35	Call	Bond Future	52.9900	0.0530	22.4700	0.0225	(57.596)	0	0	0
2020/03/19	2044	05/11/2020	10.35	Put	Bond Future	15,628.8700	15.6289	17,547.2300	17.5472	12.274	0	0	0
2020/03/19	2044	04/02/2021	10.04	Put	Bond Future	19,048.6400	19.0486	20,993.2300	20.9932	10.209	0	0	0
2020/03/19	2044	04/02/2021	10.37	Call	Bond Future	143.3400	0.1433	74.8500	0.0749	(47.781)	0	0	0
2020/03/19	2044	04/02/2021	10.35	Put	Bond Future	16,668.2600	16.6683	18,585.0600	18.5851	11.500	0	0	0
2020/03/19	2044	04/02/2021			Bond Future	12.9217	69.7449	13.3028	67.7619	2.950	0.0000	0.0000	0
2020/03/19	2044	04/02/2021	10.37	Put	Bond Future	16,519.6800	16.5197	18,434.2500	18.4342	11.590	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/19	2044	04/02/2021	10.35	Call	Bond Future	138.2100	0.1382	71.9500	0.0720	(47.942)	0	0	0
2020/03/19	2044	04/02/2021	10.04	Call	Bond Future	76.3600	0.0764	37.8900	0.0379	(50.380)	0	0	0
2020/03/19	2044	04/02/2021	10.84	Call	Bond Future	316.9600	0.3170	177.3000	0.1773	(44.062)	0	0	0
2020/03/19	2044	04/02/2021	10.36	Put	Bond Future	16,593.8900	16.5939	18,509.5900	18.5096	11.545	0	0	0
2020/03/19	2044	04/02/2021	10.84	Put	Bond Future	13,208.9800	13.2090	15,052.3800	15.0524	13.956	0	0	405
2020/03/19	2044	04/02/2021	10.29	Call	Bond Future	123.7500	0.1238	63.8400	0.0638	(48.412)	0	0	0
2020/03/19	2044	04/02/2021	10.29	Put	Bond Future	17,117.7000	17.1177	19,040.8500	19.0409	11.235	0	0	405
2020/03/19	2044	04/02/2021	9.66	Put	Bond Future	22,159.8800	22.1599	24,124.7400	24.1247	8.867	0	0	0
2020/03/19	2044	04/02/2021	9.66	Call	Bond Future	34.1100	0.0341	15.9100	0.0159	(53.357)	0	0	405
2020/03/19	2044	04/02/2021	10.36	Call	Bond Future	140.7500	0.1407	73.3900	0.0734	(47.858)	0	0	0
2020/03/19	2046	07/05/2020			Bond Future	87.5779	87.5779	83.7332	83.7332	(4.390)	0.0000	0.0000	14,328
2020/03/19	2046	06/08/2020			Bond Future	89.1566	89.1566	85.2430	85.2430	(4.390)	0.0000	0.0000	0
2020/03/19	2046	05/11/2020			Bond Future	88.9328	88.9328	84.9501	84.9501	(4.478)	0.0000	0.0000	0
2020/03/19	2046	04/02/2021			Bond Future	90.5169	90.5169	86.4635	86.4635	(4.478)	0.0000	0.0000	0
2020/03/19	2050	07/05/2020			Bond Future	88.4777	88.4777	85.4012	85.4012	(3.477)	0.0000	0.0000	14,354
2020/03/19	2050	06/08/2020			Bond Future	88.1916	88.1916	85.0600	85.0600	(3.551)	0.0000	0.0000	0
2020/03/19	2050	05/11/2020			Bond Future	89.7470	89.7470	86.5604	86.5604	(3.551)	0.0000	0.0000	0
2020/03/19	2050	04/02/2021			Bond Future	89.4248	89.4248	86.1814	86.1814	(3.627)	0.0000	0.0000	0
2020/03/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	AL37	07/05/2020			Index Future	641.4160	641.4160	633.0400	633.0400	(1.306)	0.0000	0.0000	0
2020/03/19	AL37	06/08/2020			Index Future	652.6980	652.6980	644.1750	644.1750	(1.306)	0.0000	0.0000	0
2020/03/19	AL37	05/11/2020			Index Future	664.1850	664.1850	655.5140	655.5140	(1.306)	0.0000	0.0000	0
2020/03/19	AL37	04/02/2021			Index Future	675.8700	675.8700	667.0470	667.0470	(1.305)	0.0000	0.0000	0
2020/03/19	AL7T	07/05/2020			Index Future	695.5930	695.5930	683.6500	683.6500	(1.717)	0.0000	0.0000	0
2020/03/19	AL7T	06/08/2020			Index Future	707.8280	707.8280	695.6750	695.6750	(1.717)	0.0000	0.0000	0
2020/03/19	AL7T	05/11/2020			Index Future	720.2860	720.2860	707.9200	707.9200	(1.717)	0.0000	0.0000	0
2020/03/19	AL7T	04/02/2021			Index Future	732.9580	732.9580	720.3760	720.3760	(1.717)	0.0000	0.0000	0
2020/03/19	ALBI	07/05/2020			Index Future	625.1670	625.1670	613.4350	613.4350	(1.877)	0.0000	0.0000	210
2020/03/19	ALBI	06/08/2020			Index Future	636.1630	636.1630	624.2260	624.2260	(1.876)	0.0000	0.0000	0
2020/03/19	ALBI	05/11/2020			Index Future	647.3600	647.3600	635.2140	635.2140	(1.876)	0.0000	0.0000	0
2020/03/19	ALBI	04/02/2021			Index Future	658.7490	658.7490	646.3900	646.3900	(1.876)	0.0000	0.0000	0
2020/03/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/03/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/19	ES33	07/05/2020			Bond Future	13.2117	65.7668	13.5469	64.2843	2.536	0.0000	0.0000	350
2020/03/19	ES33	06/08/2020			Bond Future	13.4299	66.9362	13.7797	65.4275	2.605	0.0000	0.0000	0
2020/03/19	ES33	05/11/2020			Bond Future	13.6573	64.3103	14.0226	62.7754	2.674	0.0000	0.0000	0
2020/03/19	ES33	04/02/2021			Bond Future	13.9043	65.4405	14.2864	63.8788	2.748	0.0000	0.0000	0
2020/03/19	ES42	07/05/2020			Bond Future	13.5557	65.1821	13.8865	63.6290	2.440	0.0000	0.0000	4,919
2020/03/19	ES42	06/08/2020			Bond Future	13.7725	66.3408	14.1188	64.7603	2.514	0.0000	0.0000	0
2020/03/19	ES42	05/11/2020			Bond Future	13.9997	63.2322	14.3628	61.6242	2.593	0.0000	0.0000	0
2020/03/19	ES42	04/02/2021			Bond Future	14.2381	64.3427	14.6189	62.7066	2.674	0.0000	0.0000	0
2020/03/19	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	GOVI	07/05/2020			GOVI	617.7100	617.7100	606.1990	606.1990	(1.863)	0.0000	0.0000	1,180
2020/03/19	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	GOVI	07/05/2020	720.00	Put	GOVI	1,022,900.0000	102.2900	1,138,010.0000	113.8010	11.253	0	0	0
2020/03/19	GOVI	07/05/2020	719.98	Put	GOVI	1,022,700.0000	102.2700	1,137,810.0000	113.7810	11.256	0	0	0
2020/03/19	GOVI	07/05/2020	719.99	Put	GOVI	1,022,800.0000	102.2800	1,137,910.0000	113.7910	11.254	0	0	0
2020/03/19	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	GOVI	06/08/2020	728.12	Put	GOVI	995,450.0000	99.5450	1,112,580.0000	111.2580	11.767	0	0	0
2020/03/19	GOVI	06/08/2020			GOVI	628.5750	628.5750	616.8620	616.8620	(1.863)	0.0000	0.0000	0
2020/03/19	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	GOVI	06/08/2020	728.14	Put	GOVI	995,650.0000	99.5650	1,112,780.0000	111.2780	11.764	0	0	0
2020/03/19	GOVI	06/08/2020	728.13	Put	GOVI	995,550.0000	99.5550	1,112,680.0000	111.2680	11.765	0	0	0
2020/03/19	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	GOVI	05/11/2020	737.84	Put	GOVI	982,020.0000	98.2020	1,101,200.0000	110.1200	12.136	0	0	0
2020/03/19	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	GOVI	05/11/2020			GOVI	639.6380	639.6380	627.7200	627.7200	(1.863)	0.0000	0.0000	0
2020/03/19	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	GOVI	05/11/2020	737.83	Put	GOVI	981,920.0000	98.1920	1,101,100.0000	110.1100	12.137	0	0	0
2020/03/19	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	GOVI	05/11/2020	737.85	Put	GOVI	982,120.0000	98.2120	1,101,300.0000	110.1300	12.135	0	0	0
2020/03/19	GOVI	04/02/2021	750.96	Put	GOVI	1,000,690.0000	100.0690	1,121,960.0000	112.1960	12.119	0	0	0
2020/03/19	GOVI	04/02/2021			GOVI	650.8910	650.8910	638.7640	638.7640	(1.863)	0.0000	0.0000	0
2020/03/19	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	GOVI	04/02/2021	750.95	Put	GOVI	1,000,590.0000	100.0590	1,121,860.0000	112.1860	12.120	0	0	0
2020/03/19	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/19	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	GOVI	04/02/2021	750.94	Put	GOVI	1,000,490.0000	100.0490	1,121,760.0000	112.1760	12.121	0	0	0
2020/03/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/03/19	IGOV	07/05/2020			Index Future	237.4280	237.4280	235.4580	235.4580	(0.830)	0.0000	0.0000	1,009
2020/03/19	IGOV	06/08/2020			Index Future	241.6620	241.6620	239.6580	239.6580	(0.829)	0.0000	0.0000	0
2020/03/19	IGOV	05/11/2020			Index Future	245.9720	245.9720	243.9330	243.9330	(0.829)	0.0000	0.0000	0
2020/03/19	IGOV	04/02/2021			Index Future	250.3550	250.3550	248.2800	248.2800	(0.829)	0.0000	0.0000	0
2020/03/19	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/03/19	IS02	22/06/2020			Interest Rate Swap	101.9600	101.9600	101.9500	101.9500	(0.010)	0.0000	0.0000	0
2020/03/19	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/03/19	IS05	17/12/2020			Interest Rate Swap	94.9500	94.9500	94.7800	94.7800	(0.179)	0.0000	0.0000	0
2020/03/19	IS05	16/03/2021			Interest Rate Swap	93.7200	93.7200	93.4600	93.4600	(0.277)	0.0000	0.0000	0
2020/03/19	IS05	15/06/2021			Interest Rate Swap	92.4800	92.4800	92.1400	92.1400	(0.368)	0.0000	0.0000	0
2020/03/19	IS05	21/09/2021			Interest Rate Swap	92.2600	92.2600	91.8300	91.8300	(0.466)	0.0000	0.0000	0
2020/03/19	IS05	21/12/2021			Interest Rate Swap	94.1400	94.1400	93.6700	93.6700	(0.499)	0.0000	0.0000	51
2020/03/19	IS05	15/03/2022			Interest Rate Swap	94.0000	94.0000	93.5200	93.5200	(0.511)	0.0000	0.0000	0
2020/03/19	IS05	21/06/2022			Interest Rate Swap	95.0300	95.0300	94.5400	94.5400	(0.516)	0.0000	0.0000	0
2020/03/19	IS05	20/09/2022			Interest Rate Swap	98.9500	98.9500	98.4500	98.4500	(0.505)	0.0000	0.0000	0
2020/03/19	IS05	20/12/2022			Interest Rate Swap	100.2500	100.2500	99.7500	99.7500	(0.499)	0.0000	0.0000	0
2020/03/19	IS05	22/03/2023			Interest Rate Swap	93.5600	93.5600	93.1000	93.1000	(0.492)	0.0000	0.0000	0
2020/03/19	IS05	20/06/2023			Interest Rate Swap	99.7300	99.7300	99.4200	99.4200	(0.311)	0.0000	0.0000	0
2020/03/19	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/03/19	IS10	17/12/2025			Interest Rate Swap	93.3400	93.3400	94.5100	94.5100	1.253	0.0000	0.0000	0
2020/03/19	IS10	16/03/2026			Interest Rate Swap	90.4800	90.4800	91.8100	91.8100	1.470	0.0000	0.0000	0
2020/03/19	IS10	15/06/2026			Interest Rate Swap	89.4900	89.4900	90.9200	90.9200	1.598	0.0000	0.0000	0
2020/03/19	IS10	21/09/2026			Interest Rate Swap	92.0900	92.0900	93.6100	93.6100	1.651	0.0000	0.0000	0
2020/03/19	IS10	21/12/2026			Interest Rate Swap	96.3300	96.3300	97.9100	97.9100	1.640	0.0000	0.0000	0
2020/03/19	IS10	15/03/2027			Interest Rate Swap	95.1700	95.1700	96.8400	96.8400	1.755	0.0000	0.0000	0
2020/03/19	IS10	21/06/2027			Interest Rate Swap	97.5900	97.5900	99.3700	99.3700	1.824	0.0000	0.0000	0
2020/03/19	IS10	20/09/2027			Interest Rate Swap	103.3700	103.3700	105.2500	105.2500	1.819	0.0000	0.0000	0
2020/03/19	IS10	20/12/2027			Interest Rate Swap	103.9600	103.9600	105.9700	105.9700	1.933	0.0000	0.0000	0
2020/03/19	IS10	22/03/2028			Interest Rate Swap	97.6300	97.6300	99.7600	99.7600	2.182	0.0000	0.0000	0
2020/03/19	IS10	20/06/2028			Interest Rate Swap	105.1700	105.1700	107.3600	107.3600	2.082	0.0000	0.0000	0
2020/03/19	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/03/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/03/19	R023	07/05/2020	6.91	Put	Bond Future	679.8000	0.6798	1,159.0700	1.1591	70.502	0	0	0
2020/03/19	R023	07/05/2020			Bond Future	7.0834	103.2004	7.3360	102.5643	3.567	0.0000	0.0000	62,136
2020/03/19	R023	07/05/2020	6.90	Call	Bond Future	230.3400	0.2303	78.7000	0.0787	(65.833)	0	0	0
2020/03/19	R023	07/05/2020	6.90	Put	Bond Future	695.2200	0.6952	1,179.7600	1.1798	69.696	0	0	0
2020/03/19	R023	07/05/2020	6.91	Call	Bond Future	240.3500	0.2404	83.4400	0.0834	(65.284)	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
2020/03/19	R023	07/05/2020	6.89	Call	Bond Future	220.5900	0.2206	74.1600	0.0742	(66.381)	0	0	0
2020/03/19	R023	07/05/2020	6.89	Put	Bond Future	710.8900	0.7109	1,200.6400	1.2006	68.893	0	0	0
2020/03/19	R023	06/08/2020	7.26	Call	Bond Future	949.0500	0.9491	603.5800	0.6036	(36.402)	0	0	0
2020/03/19	R023	06/08/2020			Bond Future	7.0690	105.0354	7.3490	104.3881	3.961	0.0000	0.0000	0
2020/03/19	R023	06/08/2020	7.26	Put	Bond Future	507.0100	0.5070	808.8500	0.8089	59.533	0	0	0
2020/03/19	R023	06/08/2020	7.27	Call	Bond Future	964.6000	0.9646	615.8300	0.6158	(36.157)	0	0	0
2020/03/19	R023	06/08/2020	7.28	Put	Bond Future	492.3200	0.4923	787.5700	0.7876	59.971	0	0	0
2020/03/19	R023	06/08/2020	7.27	Put	Bond Future	499.4800	0.4995	798.0200	0.7980	59.770	0	0	0
2020/03/19	R023	06/08/2020	7.28	Call	Bond Future	980.5100	0.9805	628.4500	0.6284	(35.906)	0	0	0
2020/03/19	R023	05/11/2020	7.46	Put	Bond Future	430.9200	0.4309	689.6200	0.6896	60.034	0	0	0
2020/03/19	R023	05/11/2020	7.47	Put	Bond Future	425.6600	0.4257	681.8000	0.6818	60.175	0	0	0
2020/03/19	R023	05/11/2020			Bond Future	7.0661	102.9350	7.3789	102.2766	4.427	0.0000	0.0000	0
2020/03/19	R023	05/11/2020	7.46	Call	Bond Future	1,259.1800	1.2592	859.4500	0.8594	(31.745)	0	0	0
2020/03/19	R023	05/11/2020	7.47	Call	Bond Future	1,274.8400	1.2748	872.5500	0.8725	(31.556)	0	0	0
2020/03/19	R023	05/11/2020	7.45	Call	Bond Future	1,243.9000	1.2439	846.7700	0.8468	(31.926)	0	0	0
2020/03/19	R023	05/11/2020	7.45	Put	Bond Future	436.5500	0.4366	697.8500	0.6978	59.856	0	0	0
2020/03/19	R023	04/02/2021	6.34	Call	Bond Future	228.8900	0.2289	112.5500	0.1126	(50.828)	0	0	0
2020/03/19	R023	04/02/2021	6.32	Put	Bond Future	1,649.5800	1.6496	2,207.1100	2.2071	33.798	0	0	0
2020/03/19	R023	04/02/2021			Bond Future	7.0675	104.7449	7.4223	104.0750	5.019	0.0000	0.0000	0
2020/03/19	R023	04/02/2021	6.34	Put	Bond Future	1,620.7100	1.6207	2,174.2100	2.1742	34.152	0	0	0
2020/03/19	R023	04/02/2021	6.32	Call	Bond Future	219.1500	0.2191	106.8400	0.1068	(51.248)	0	0	0
2020/03/19	R023	04/02/2021	6.33	Put	Bond Future	1,634.9600	1.6350	2,190.5300	2.1905	33.981	0	0	0
2020/03/19	R023	04/02/2021	6.33	Call	Bond Future	223.8400	0.2238	109.5700	0.1096	(51.050)	0	0	0
2020/03/19	R035	07/05/2020	9.48	Put	Bond Future	17,023.9400	17.0239	18,891.3500	18.8913	10.969	0	0	0
2020/03/19	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	R035	07/05/2020	9.85	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/03/19	R035	07/05/2020	10.57	Put	Bond Future	9,243.3900	9.2434	11,106.5100	11.1065	20.156	0	0	3,530
2020/03/19	R035	07/05/2020	9.75	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	5,000
2020/03/19	R035	07/05/2020	10.75	Put	Bond Future	8,057.2100	8.0572	9,912.9100	9.9129	23.032	0	0	5,000
2020/03/19	R035	07/05/2020			Bond Future	12.0665	79.9650	12.4017	78.0976	2.778	0.0000	0.0000	132,711
2020/03/19	R035	07/05/2020	9.11	Put	Bond Future	19,896.9300	19.8969	21,764.3400	21.7643	9.385	0	0	0
2020/03/19	R035	07/05/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/19	R035	07/05/2020	9.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	R035	07/05/2020	9.47	Put	Bond Future	17,099.9800	17.1000	18,967.3900	18.9674	10.921	0	0	0
2020/03/19	R035	07/05/2020	9.85	Put	Bond Future	14,271.3800	14.2714	16,138.7600	16.1388	13.085	0	0	0
2020/03/19	R035	07/05/2020	9.78	Put	Bond Future	14,783.1700	14.7832	16,650.5600	16.6506	12.632	0	0	0
2020/03/19	R035	07/05/2020	10.57	Call	Bond Future	4.9000	0.0049	0.6100	0.0006	(87.551)	0	0	0
2020/03/19	R035	07/05/2020	9.75	Put	Bond Future	15,003.7700	15.0038	16,871.1700	16.8712	12.446	0	0	0
2020/03/19	R035	07/05/2020	10.75	Call	Bond Future	13.8000	0.0138	2.0900	0.0021	(84.855)	0	0	0
2020/03/19	R035	07/05/2020	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	R035	07/05/2020	9.49	Put	Bond Future	16,947.9900	16.9480	18,815.4000	18.8154	11.018	0	0	0
2020/03/19	R035	07/05/2020	9.55	Put	Bond Future	16,494.1300	16.4941	18,361.5400	18.3615	11.322	0	0	0
2020/03/19	R035	07/05/2020	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/19	R035	07/05/2020	9.78	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	3,530
2020/03/19	R035	07/05/2020	9.18	Put	Bond Future	19,343.8800	19.3439	21,211.2900	21.2113	9.654	0	0	0
2020/03/19	R035	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/03/19	R035	06/08/2020	9.67	Call	Bond Future	7.3800	0.0074	2.2000	0.0022	(70.190)	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
2020/03/19	R035	06/08/2020	10.45	Put	Bond Future	11,016.4200	11.0164	12,867.5000	12.8675	16.803	0	0	500
2020/03/19	R035	06/08/2020	9.00	Put	Bond Future	21,583.3400	21.5833	23,483.3900	23.4834	8.803	0	0	0
2020/03/19	R035	06/08/2020	9.92	Put	Bond Future	14,642.6600	14.6427	16,531.6000	16.5316	12.900	0	0	0
2020/03/19	R035	06/08/2020			Bond Future	12.2348	81.3868	12.5840	79.4863	2.854	0.0000	0.0000	410
2020/03/19	R035	06/08/2020	9.09	Put	Bond Future	20,870.1600	20.8702	22,770.0200	22.7700	9.103	0	0	0
2020/03/19	R035	06/08/2020	9.09	Call	Bond Future	0.7900	0.0008	0.1900	0.0002	(75.949)	0	0	500
2020/03/19	R035	06/08/2020	9.67	Put	Bond Future	16,451.7500	16.4517	18,347.0300	18.3470	11.520	0	0	0
2020/03/19	R035	06/08/2020	9.00	Call	Bond Future	0.5400	0.0005	0.1300	0.0001	(75.926)	0	0	24,761
2020/03/19	R035	06/08/2020	9.92	Call	Bond Future	17.0600	0.0171	5.5400	0.0055	(67.526)	0	0	0
2020/03/19	R035	06/08/2020	10.45	Call	Bond Future	80.4200	0.0804	31.0400	0.0310	(61.403)	0	0	0
2020/03/19	R035	06/08/2020	9.93	Call	Bond Future	17.6100	0.0176	5.7400	0.0057	(67.405)	0	0	0
2020/03/19	R035	06/08/2020	9.91	Put	Bond Future	14,713.8800	14.7139	16,603.1600	16.6032	12.840	0	0	0
2020/03/19	R035	06/08/2020	8.75	Put	Bond Future	23,604.0500	23.6041	25,504.3700	25.5044	8.051	0	0	0
2020/03/19	R035	06/08/2020	8.75	Call	Bond Future	0.1800	0.0002	0.0400	0.0000	(77.778)	0	0	3,000
2020/03/19	R035	06/08/2020	9.93	Put	Bond Future	14,571.5200	14.5715	16,460.1100	16.4601	12.961	0	0	0
2020/03/19	R035	06/08/2020	9.91	Call	Bond Future	16.5200	0.0165	5.3400	0.0053	(67.676)	0	0	0
2020/03/19	R035	05/11/2020	10.34	Put	Bond Future	12,693.2000	12.6932	14,569.7100	14.5697	14.784	0	0	0
2020/03/19	R035	05/11/2020			Bond Future	12.4116	78.3044	12.7753	76.3709	2.930	0.0000	0.0000	0
2020/03/19	R035	05/11/2020	10.33	Call	Bond Future	99.5700	0.0996	43.8000	0.0438	(56.011)	0	0	0
2020/03/19	R035	05/11/2020	10.33	Put	Bond Future	12,758.9600	12.7590	14,636.6200	14.6366	14.716	0	0	0
2020/03/19	R035	05/11/2020	10.34	Call	Bond Future	101.8100	0.1018	44.8900	0.0449	(55.908)	0	0	0
2020/03/19	R035	05/11/2020	10.32	Call	Bond Future	97.3800	0.0974	42.7300	0.0427	(56.120)	0	0	0
2020/03/19	R035	05/11/2020	10.32	Put	Bond Future	12,824.8500	12.8248	14,703.6300	14.7036	14.650	0	0	0
2020/03/19	R035	04/02/2021	10.04	Put	Bond Future	15,731.4900	15.7315	17,637.1100	17.6371	12.113	0	0	0
2020/03/19	R035	04/02/2021	10.14	Put	Bond Future	15,062.3200	15.0623	16,957.0600	16.9571	12.579	0	0	650
2020/03/19	R035	04/02/2021	11.14	Put	Bond Future	9,088.2900	9.0883	10,771.0600	10.7711	18.516	0	0	650
2020/03/19	R035	04/02/2021	10.05	Call	Bond Future	127.5100	0.1275	64.7700	0.0648	(49.204)	0	0	0
2020/03/19	R035	04/02/2021			Bond Future	12.6045	79.6807	12.9842	77.7134	3.012	0.0000	0.0000	0
2020/03/19	R035	04/02/2021	10.14	Call	Bond Future	149.7000	0.1497	77.1000	0.0771	(48.497)	0	0	0
2020/03/19	R035	04/02/2021	10.06	Call	Bond Future	129.8300	0.1298	66.0500	0.0661	(49.126)	0	0	0
2020/03/19	R035	04/02/2021	10.06	Put	Bond Future	15,596.7500	15.5967	17,500.3100	17.5003	12.205	0	0	0
2020/03/19	R035	04/02/2021	10.04	Call	Bond Future	125.2300	0.1252	63.5100	0.0635	(49.285)	0	0	0
2020/03/19	R035	04/02/2021	11.14	Call	Bond Future	709.0700	0.7091	424.5000	0.4245	(40.133)	0	0	0
2020/03/19	R035	04/02/2021	10.05	Put	Bond Future	15,664.0600	15.6641	17,568.6600	17.5687	12.159	0	0	0
2020/03/19	R186	07/05/2020	8.09	Put	Bond Future	10,376.7700	10.3768	11,786.4600	11.7865	13.585	0	0	0
2020/03/19	R186	07/05/2020	7.90	Put	Bond Future	11,413.8800	11.4139	12,823.5900	12.8236	12.351	0	0	2,500
2020/03/19	R186	07/05/2020	8.28	Put	Bond Future	9,351.8200	9.3518	10,761.4300	10.7614	15.073	0	0	0
2020/03/19	R186	07/05/2020	8.93	Call	Bond Future	9.2500	0.0093	1.3600	0.0014	(85.297)	0	0	0
2020/03/19	R186	07/05/2020			Bond Future	10.1240	105.8606	10.4209	104.4509	2.932	0.0000	0.0000	89,870
2020/03/19	R186	07/05/2020	8.08	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/19	R186	07/05/2020	8.08	Put	Bond Future	10,431.0600	10.4311	11,840.7500	11.8408	13.514	0	0	0
2020/03/19	R186	07/05/2020	8.50	Call	Bond Future	0.6000	0.0006	0.0500	0.0001	(91.667)	0	0	0
2020/03/19	R186	07/05/2020	8.50	Put	Bond Future	8,180.3100	8.1803	9,589.4700	9.5895	17.226	0	0	23,172
2020/03/19	R186	07/05/2020	8.09	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/19	R186	07/05/2020	7.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	R186	07/05/2020	8.28	Call	Bond Future	0.1100	0.0001	0.0100	0.0000	(90.909)	0	0	0
2020/03/19	R186	07/05/2020	8.93	Put	Bond Future	5,943.4800	5.9435	7,345.3000	7.3453	23.586	0	0	0

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2020/03/19	R186	07/05/2020	8.07	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/19	R186	07/05/2020	8.07	Put	Bond Future	10,485.3700	10.4854	11,895.0600	11.8951	13.444	0	0	0
2020/03/19	R186	07/05/2020	7.60	Put	Bond Future	13,076.4300	13.0764	14,486.1400	14.4861	10.781	0	0	0
2020/03/19	R186	07/05/2020	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	R186	06/08/2020	8.25	Call	Bond Future	13.7300	0.0137	4.3500	0.0044	(68.318)	0	0	0
2020/03/19	R186	06/08/2020	8.38	Put	Bond Future	9,338.3700	9.3384	10,758.7800	10.7588	15.210	0	0	0
2020/03/19	R186	06/08/2020			Bond Future	10.2873	102.4399	10.6011	101.0053	3.050	0.0000	0.0000	780
2020/03/19	R186	06/08/2020	8.37	Call	Bond Future	20.5600	0.0206	6.8200	0.0068	(66.829)	0	0	0
2020/03/19	R186	06/08/2020	8.37	Put	Bond Future	9,389.3600	9.3894	10,810.2100	10.8102	15.133	0	0	0
2020/03/19	R186	06/08/2020	8.25	Put	Bond Future	10,005.1000	10.0051	11,430.3100	11.4303	14.245	0	0	1,400
2020/03/19	R186	06/08/2020	8.38	Call	Bond Future	21.2500	0.0213	7.0700	0.0071	(66.729)	0	0	0
2020/03/19	R186	06/08/2020	8.36	Call	Bond Future	19.9000	0.0199	6.5700	0.0066	(66.985)	0	0	0
2020/03/19	R186	06/08/2020	8.36	Put	Bond Future	9,440.4100	9.4404	10,861.6700	10.8617	15.055	0	0	0
2020/03/19	R186	05/11/2020	8.64	Put	Bond Future	8,588.9200	8.5889	10,009.4200	10.0094	16.539	0	0	0
2020/03/19	R186	05/11/2020	8.65	Call	Bond Future	68.0800	0.0681	28.2700	0.0283	(58.475)	0	0	0
2020/03/19	R186	05/11/2020			Bond Future	10.4612	104.2224	10.7930	102.7630	3.171	0.0000	0.0000	0
2020/03/19	R186	05/11/2020	8.66	Call	Bond Future	69.8000	0.0698	29.0700	0.0291	(58.352)	0	0	0
2020/03/19	R186	05/11/2020	8.66	Put	Bond Future	8,493.8100	8.4938	9,912.4800	9.9125	16.702	0	0	0
2020/03/19	R186	05/11/2020	9.26	Put	Bond Future	5,816.1400	5.8161	7,128.5100	7.1285	22.564	0	0	3,500
2020/03/19	R186	05/11/2020	8.64	Call	Bond Future	66.4000	0.0664	27.5000	0.0275	(58.584)	0	0	0
2020/03/19	R186	05/11/2020	7.84	Put	Bond Future	12,564.2700	12.5643	14,019.1500	14.0191	11.580	0	0	0
2020/03/19	R186	05/11/2020	8.65	Put	Bond Future	8,541.3300	8.5413	9,960.9200	9.9609	16.620	0	0	0
2020/03/19	R186	05/11/2020	8.34	Put	Bond Future	10,043.9300	10.0439	11,484.7000	11.4847	14.345	0	0	0
2020/03/19	R186	05/11/2020	8.34	Call	Bond Future	30.0800	0.0301	11.4500	0.0115	(61.935)	0	0	3,500
2020/03/19	R186	05/11/2020	9.26	Call	Bond Future	295.2900	0.2953	148.2600	0.1483	(49.792)	0	0	0
2020/03/19	R186	05/11/2020	7.84	Call	Bond Future	6.7300	0.0067	2.2100	0.0022	(67.162)	0	0	3,500
2020/03/19	R186	04/02/2021	8.15	Call	Bond Future	41.8000	0.0418	18.4000	0.0184	(55.981)	0	0	0
2020/03/19	R186	04/02/2021			Bond Future	10.6547	100.7532	11.0064	99.2683	3.301	0.0000	0.0000	0
2020/03/19	R186	04/02/2021	8.15	Put	Bond Future	11,492.6700	11.4927	12,954.1800	12.9542	12.717	0	0	0
2020/03/19	R186	04/02/2021	8.16	Call	Bond Future	42.7400	0.0427	18.8600	0.0189	(55.873)	0	0	0
2020/03/19	R186	04/02/2021	8.17	Put	Bond Future	11,396.7000	11.3967	12,857.2200	12.8572	12.815	0	0	0
2020/03/19	R186	04/02/2021	8.16	Put	Bond Future	11,444.6600	11.4447	12,905.6900	12.9057	12.766	0	0	0
2020/03/19	R186	04/02/2021	8.17	Call	Bond Future	43.7100	0.0437	19.3200	0.0193	(55.800)	0	0	0
2020/03/19	R197	07/05/2020			Bond Future	300.0969	300.0969	301.5852	301.5852	0.496	0.0000	0.0000	2,607
2020/03/19	R197	06/08/2020			Bond Future	297.7107	297.7107	299.2263	299.2263	0.509	0.0000	0.0000	0
2020/03/19	R197	05/11/2020			Bond Future	302.9618	302.9618	304.5047	304.5047	0.509	0.0000	0.0000	0
2020/03/19	R197	04/02/2021			Bond Future	300.3611	300.3611	301.9320	301.9320	0.523	0.0000	0.0000	0
2020/03/19	R202	07/05/2020			Bond Future	203.1427	203.1427	203.5701	203.5701	0.210	0.0000	0.0000	8,690
2020/03/19	R202	06/08/2020			Bond Future	202.6639	202.6639	203.0994	203.0994	0.215	0.0000	0.0000	0
2020/03/19	R202	05/11/2020			Bond Future	206.2387	206.2387	206.6821	206.6821	0.215	0.0000	0.0000	0
2020/03/19	R202	04/02/2021			Bond Future	205.6649	205.6649	206.1166	206.1166	0.220	0.0000	0.0000	0
2020/03/19	R208	07/05/2020	4.81	Call	Bond Future	0.0800	0.0001	18.9500	0.0190	23587.500	0	0	0
2020/03/19	R208	07/05/2020	4.80	Put	Bond Future	708.8800	0.7089	257.6000	0.2576	(63.661)	0	0	0
2020/03/19	R208	07/05/2020			Bond Future	5.6198	101.7292	5.0762	102.1983	(9.672)	0.0000	0.0000	29,633
2020/03/19	R208	07/05/2020	4.82	Call	Bond Future	0.0900	0.0001	20.0800	0.0201	22211.111	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/19	R208	07/05/2020	4.82	Put	Bond Future	691.5000	0.6915	242.4000	0.2424	(64.946)	0	0	0
2020/03/19	R208	07/05/2020	4.81	Put	Bond Future	700.1800	0.7002	249.9600	0.2500	(64.301)	0	0	0
2020/03/19	R208	07/05/2020	4.80	Call	Bond Future	0.0800	0.0001	17.8900	0.0179	22262.500	0	0	0
2020/03/19	R208	06/08/2020	5.57	Put	Bond Future	24.3900	0.0244	0.6400	0.0006	(97.376)	0	0	0
2020/03/19	R208	06/08/2020			Bond Future	5.0060	103.5381	4.2437	104.0157	(15.227)	0.0000	0.0000	0
2020/03/19	R208	06/08/2020	5.56	Call	Bond Future	369.6300	0.3696	822.8800	0.8229	122.623	0	0	0
2020/03/19	R208	06/08/2020	5.56	Put	Bond Future	25.0100	0.0250	0.6500	0.0007	(97.401)	0	0	0
2020/03/19	R208	06/08/2020	5.57	Call	Bond Future	375.2100	0.3752	829.0700	0.8291	120.962	0	0	0
2020/03/19	R208	06/08/2020	5.55	Call	Bond Future	364.0500	0.3641	816.7000	0.8167	124.337	0	0	0
2020/03/19	R208	06/08/2020	5.55	Put	Bond Future	25.6300	0.0256	0.6700	0.0007	(97.386)	0	0	0
2020/03/19	R208	05/11/2020	4.78	Call	Bond Future	439.9600	0.4400	923.7000	0.9237	109.951	0	0	0
2020/03/19	R208	05/11/2020	4.77	Put	Bond Future	2.4400	0.0024	0.0000	0.0000	(100.000)	0	0	0
2020/03/19	R208	05/11/2020			Bond Future	3.6482	101.9384	2.4024	102.4245	(34.149)	0.0000	0.0000	0
2020/03/19	R208	05/11/2020	4.79	Call	Bond Future	443.7100	0.4437	927.5500	0.9275	109.044	0	0	0
2020/03/19	R208	05/11/2020	4.79	Put	Bond Future	2.2400	0.0022	0.0000	0.0000	(100.000)	0	0	0
2020/03/19	R208	05/11/2020	4.78	Put	Bond Future	2.3400	0.0023	0.0000	0.0000	(100.000)	0	0	0
2020/03/19	R208	05/11/2020	4.77	Call	Bond Future	436.2100	0.4362	919.8500	0.9198	110.873	0	0	0
2020/03/19	R209	07/05/2020	9.47	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/19	R209	07/05/2020			Bond Future	12.1106	59.7835	12.4454	58.2333	2.765	12.3337	12.1749	72,318
2020/03/19	R209	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	R209	07/05/2020	9.45	Put	Bond Future	14,869.6400	14.8696	16,419.8400	16.4198	10.425	0	0	0
2020/03/19	R209	07/05/2020	9.47	Put	Bond Future	14,738.4100	14.7384	16,288.6000	16.2886	10.518	0	0	0
2020/03/19	R209	07/05/2020	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	R209	07/05/2020	9.46	Put	Bond Future	14,803.9800	14.8040	16,354.1800	16.3542	10.472	0	0	0
2020/03/19	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	R209	06/08/2020	5.55	Put	Bond Future	48,686.7000	48.6867	50,264.3600	50.2644	3.240	0	0	0
2020/03/19	R209	06/08/2020			Bond Future	12.2668	60.8464	12.6145	59.2688	2.834	0.0000	0.0000	200
2020/03/19	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	R209	06/08/2020	5.57	Put	Bond Future	48,469.8900	48.4699	50,047.5500	50.0476	3.255	0	0	0
2020/03/19	R209	06/08/2020	5.56	Put	Bond Future	48,578.2200	48.5782	50,155.8800	50.1559	3.248	0	0	0
2020/03/19	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	R209	05/11/2020	10.02	Call	Bond Future	48.1300	0.0481	20.6400	0.0206	(57.116)	0	0	0
2020/03/19	R209	05/11/2020			Bond Future	12.4273	58.7556	12.7883	57.1505	2.904	0.0000	0.0000	0
2020/03/19	R209	05/11/2020	10.00	Call	Bond Future	45.9100	0.0459	19.6000	0.0196	(57.308)	0	0	0
2020/03/19	R209	05/11/2020	10.00	Put	Bond Future	12,835.8900	12.8359	14,414.6200	14.4146	12.299	0	0	0
2020/03/19	R209	05/11/2020	10.02	Put	Bond Future	12,716.6000	12.7166	14,294.1500	14.2941	12.405	0	0	0
2020/03/19	R209	05/11/2020	10.01	Call	Bond Future	47.0000	0.0470	20.1100	0.0201	(57.213)	0	0	0
2020/03/19	R209	05/11/2020	10.01	Put	Bond Future	12,776.1900	12.7762	14,354.3400	14.3543	12.352	0	0	0
2020/03/19	R209	04/02/2021	10.12	Put	Bond Future	12,930.9800	12.9310	14,502.6000	14.5026	12.154	0	0	0
2020/03/19	R209	04/02/2021			Bond Future	12.5976	59.7882	12.9727	58.1551	2.978	0.0000	0.0000	0
2020/03/19	R209	04/02/2021	10.11	Call	Bond Future	126.3800	0.1264	65.8100	0.0658	(47.927)	0	0	0
2020/03/19	R209	04/02/2021	10.11	Put	Bond Future	12,988.4900	12.9885	14,561.0800	14.5611	12.108	0	0	0
2020/03/19	R209	04/02/2021	10.12	Call	Bond Future	128.6200	0.1286	67.0800	0.0671	(47.846)	0	0	0
2020/03/19	R209	04/02/2021	10.10	Call	Bond Future	124.1800	0.1242	64.5700	0.0646	(48.003)	0	0	0
2020/03/19	R209	04/02/2021	10.10	Put	Bond Future	13,046.1100	13.0461	14,619.6600	14.6197	12.061	0	0	0
2020/03/19	R210	07/05/2020			Bond Future	173.3734	173.3734	172.4028	172.4028	(0.560)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/19	R210	06/08/2020			Bond Future	176.4990	176.4990	175.5112	175.5112	(0.560)	0.0000	0.0000	0
2020/03/19	R210	05/11/2020			Bond Future	176.8890	176.8890	175.8840	175.8840	(0.568)	0.0000	0.0000	0
2020/03/19	R210	04/02/2021			Bond Future	180.0403	180.0403	179.0176	179.0176	(0.568)	0.0000	0.0000	0
2020/03/19	R212	07/05/2020			Bond Future	163.8144	163.8144	164.9865	164.9865	0.715	0.0000	0.0000	6,719
2020/03/19	R212	06/08/2020			Bond Future	164.4719	164.4719	165.6654	165.6654	0.726	0.0000	0.0000	0
2020/03/19	R212	05/11/2020			Bond Future	167.3729	167.3729	168.5878	168.5878	0.726	0.0000	0.0000	0
2020/03/19	R212	04/02/2021			Bond Future	168.0251	168.0251	169.2619	169.2619	0.736	0.0000	0.0000	0
2020/03/19	R213	07/05/2020	9.01	Put	Bond Future	14,348.9800	14.3490	15,710.2000	15.7102	9.487	0	0	0
2020/03/19	R213	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	R213	07/05/2020			Bond Future	11.6243	73.3361	11.9085	71.9749	2.445	0.0000	0.0000	15,444
2020/03/19	R213	07/05/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	R213	07/05/2020	9.00	Put	Bond Future	14,410.8700	14.4109	15,772.0900	15.7721	9.446	0	0	0
2020/03/19	R213	07/05/2020	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	R213	07/05/2020	9.02	Put	Bond Future	14,287.1500	14.2871	15,648.3700	15.6484	9.528	0	0	0
2020/03/19	R213	06/08/2020	9.31	Call	Bond Future	10.5000	0.0105	3.9600	0.0040	(62.286)	0	0	0
2020/03/19	R213	06/08/2020			Bond Future	11.7888	74.6401	12.0848	73.2548	2.511	0.0000	0.0000	300
2020/03/19	R213	06/08/2020	9.29	Call	Bond Future	9.8500	0.0099	3.6900	0.0037	(62.538)	0	0	0
2020/03/19	R213	06/08/2020	9.29	Put	Bond Future	13,308.7300	13.3087	14,687.8900	14.6879	10.363	0	0	0
2020/03/19	R213	06/08/2020	9.31	Put	Bond Future	13,190.4200	13.1904	14,569.2000	14.5692	10.453	0	0	0
2020/03/19	R213	06/08/2020	9.30	Call	Bond Future	10.1700	0.0102	3.8200	0.0038	(62.439)	0	0	0
2020/03/19	R213	06/08/2020	9.30	Put	Bond Future	13,249.5400	13.2495	14,628.5100	14.6285	10.408	0	0	0
2020/03/19	R213	05/11/2020	9.60	Put	Bond Future	12,227.2600	12.2273	13,614.2100	13.6142	11.343	0	0	0
2020/03/19	R213	05/11/2020	9.59	Call	Bond Future	40.6700	0.0407	18.8000	0.0188	(53.774)	0	0	0
2020/03/19	R213	05/11/2020			Bond Future	11.9635	72.3908	12.2718	70.9814	2.577	0.0000	0.0000	0
2020/03/19	R213	05/11/2020	9.60	Call	Bond Future	41.6700	0.0417	19.3000	0.0193	(53.684)	0	0	0
2020/03/19	R213	05/11/2020	9.59	Put	Bond Future	12,283.4900	12.2835	13,670.9400	13.6709	11.295	0	0	0
2020/03/19	R213	05/11/2020	9.61	Call	Bond Future	42.6900	0.0427	19.8100	0.0198	(53.596)	0	0	0
2020/03/19	R213	05/11/2020	9.61	Put	Bond Future	12,171.1000	12.1711	13,557.5400	13.5575	11.391	0	0	0
2020/03/19	R213	04/02/2021	9.40	Call	Bond Future	63.3200	0.0633	33.5500	0.0336	(47.015)	0	0	0
2020/03/19	R213	04/02/2021	9.39	Put	Bond Future	14,189.7500	14.1897	15,594.5100	15.5945	9.900	0	0	0
2020/03/19	R213	04/02/2021			Bond Future	12.1551	73.6634	12.4768	72.2294	2.647	0.0000	0.0000	0
2020/03/19	R213	04/02/2021	9.41	Call	Bond Future	64.5700	0.0646	34.2600	0.0343	(46.941)	0	0	0
2020/03/19	R213	04/02/2021	9.41	Put	Bond Future	14,077.2200	14.0772	15,480.9100	15.4809	9.971	0	0	0
2020/03/19	R213	04/02/2021	9.40	Put	Bond Future	14,133.4400	14.1334	15,537.6700	15.5377	9.936	0	0	0
2020/03/19	R213	04/02/2021	9.39	Call	Bond Future	62.1000	0.0621	32.8600	0.0329	(47.085)	0	0	0
2020/03/19	R214	07/05/2020	9.77	Put	Bond Future	14,350.6700	14.3507	15,870.2800	15.8703	10.589	0	0	0
2020/03/19	R214	07/05/2020			Bond Future	12.2993	58.0633	12.6293	56.5437	2.683	0.0000	0.0000	21,601
2020/03/19	R214	07/05/2020	9.76	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/19	R214	07/05/2020	9.76	Put	Bond Future	14,418.6000	14.4186	15,938.2100	15.9382	10.539	0	0	0
2020/03/19	R214	07/05/2020	9.77	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/19	R214	07/05/2020	9.31	Put	Bond Future	17,583.5800	17.5836	19,103.2000	19.1032	8.642	0	0	0
2020/03/19	R214	07/05/2020	10.66	Put	Bond Future	8,696.3500	8.6963	10,212.0400	10.2120	17.429	0	0	1,250
2020/03/19	R214	07/05/2020	9.75	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/19	R214	07/05/2020	9.75	Put	Bond Future	14,486.6300	14.4866	16,006.2400	16.0062	10.490	0	0	0
2020/03/19	R214	07/05/2020	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250

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2020/03/19	R214	07/05/2020	9.91	Put	Bond Future	13,410.2800	13.4103	14,929.8600	14.9299	11.331	0	0	0
2020/03/19	R214	07/05/2020	9.91	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	1,250
2020/03/19	R214	07/05/2020	10.66	Call	Bond Future	4.6800	0.0047	0.7500	0.0008	(83.974)	0	0	0
2020/03/19	R214	06/08/2020	9.98	Put	Bond Future	13,670.8700	13.6709	15,207.6700	15.2077	11.241	0	0	0
2020/03/19	R214	06/08/2020	9.97	Call	Bond Future	14.9100	0.0149	5.4000	0.0054	(63.783)	0	0	0
2020/03/19	R214	06/08/2020			Bond Future	12.4530	59.0957	12.7961	57.5491	2.755	0.0000	0.0000	300
2020/03/19	R214	06/08/2020	9.98	Call	Bond Future	15.3800	0.0154	5.5900	0.0056	(63.654)	0	0	0
2020/03/19	R214	06/08/2020	9.97	Put	Bond Future	13,736.1200	13.7361	15,273.2000	15.2732	11.190	0	0	0
2020/03/19	R214	06/08/2020	9.99	Call	Bond Future	15.8600	0.0159	5.7800	0.0058	(63.556)	0	0	0
2020/03/19	R214	06/08/2020	9.99	Put	Bond Future	13,605.7300	13.6057	15,142.2400	15.1422	11.293	0	0	0
2020/03/19	R214	05/11/2020	10.26	Put	Bond Future	12,642.2200	12.6422	14,184.0800	14.1841	12.196	0	0	0
2020/03/19	R214	05/11/2020			Bond Future	12.6132	56.8293	12.9699	55.2558	2.828	0.0000	0.0000	0
2020/03/19	R214	05/11/2020	10.25	Call	Bond Future	55.9500	0.0559	25.0700	0.0251	(55.192)	0	0	0
2020/03/19	R214	05/11/2020	10.25	Put	Bond Future	12,703.8800	12.7039	14,246.4200	14.2464	12.142	0	0	0
2020/03/19	R214	05/11/2020	10.26	Call	Bond Future	57.2800	0.0573	25.7200	0.0257	(55.098)	0	0	0
2020/03/19	R214	05/11/2020	10.24	Call	Bond Future	54.6500	0.0546	24.4400	0.0244	(55.279)	0	0	0
2020/03/19	R214	05/11/2020	10.24	Put	Bond Future	12,765.6700	12.7657	14,308.8800	14.3089	12.089	0	0	0
2020/03/19	R214	04/02/2021	10.33	Call	Bond Future	138.7400	0.1387	74.4400	0.0744	(46.346)	0	0	0
2020/03/19	R214	04/02/2021			Bond Future	12.7868	57.8281	13.1583	56.2271	2.906	0.0000	0.0000	0
2020/03/19	R214	04/02/2021	10.31	Call	Bond Future	133.9200	0.1339	71.6400	0.0716	(46.505)	0	0	0
2020/03/19	R214	04/02/2021	10.31	Put	Bond Future	13,174.9200	13.1749	14,713.6300	14.7136	11.679	0	0	0
2020/03/19	R214	04/02/2021	10.33	Put	Bond Future	13,055.1200	13.0551	14,591.8100	14.5918	11.771	0	0	0
2020/03/19	R214	04/02/2021	10.32	Call	Bond Future	136.3200	0.1363	73.0300	0.0730	(46.428)	0	0	0
2020/03/19	R214	04/02/2021	10.32	Put	Bond Future	13,114.9700	13.1150	14,652.6700	14.6527	11.725	0	0	0
2020/03/19	R248	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	R248	07/05/2020	9.77	Put	Bond Future	18,601.7300	18.6017	20,465.5800	20.4656	10.020	0	0	0
2020/03/19	R248	07/05/2020	10.20	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/19	R248	07/05/2020	9.69	Put	Bond Future	19,303.8500	19.3038	21,167.7000	21.1677	9.655	0	0	0
2020/03/19	R248	07/05/2020			Bond Future	12.3830	73.4194	12.7135	71.5556	2.669	0.0000	0.0000	95,068
2020/03/19	R248	07/05/2020	9.79	Put	Bond Future	18,427.6600	18.4277	20,291.5100	20.2915	10.114	0	0	0
2020/03/19	R248	07/05/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	R248	07/05/2020	10.70	Call	Bond Future	1.5500	0.0016	0.1700	0.0002	(89.032)	0	0	0
2020/03/19	R248	07/05/2020	10.70	Put	Bond Future	11,085.5300	11.0855	12,948.0000	12.9480	16.801	0	0	300
2020/03/19	R248	07/05/2020	9.78	Put	Bond Future	18,514.6300	18.5146	20,378.4800	20.3785	10.067	0	0	0
2020/03/19	R248	07/05/2020	10.20	Put	Bond Future	14,983.5200	14.9835	16,847.3300	16.8473	12.439	0	0	300
2020/03/19	R248	07/05/2020	9.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/03/19	R248	07/05/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/19	R248	06/08/2020	11.80	Call	Bond Future	980.0000	0.9800	560.7100	0.5607	(42.785)	0	0	470
2020/03/19	R248	06/08/2020	10.35	Call	Bond Future	24.7300	0.0247	8.7000	0.0087	(64.820)	0	0	640
2020/03/19	R248	06/08/2020	11.85	Put	Bond Future	5,191.5900	5.1916	6,640.4600	6.6405	27.908	0	0	0
2020/03/19	R248	06/08/2020	9.00	Put	Bond Future	26,659.8700	26.6599	28,556.6300	28.5566	7.115	0	0	0
2020/03/19	R248	06/08/2020	10.20	Call	Bond Future	14.9900	0.0150	5.0100	0.0050	(66.578)	0	0	0
2020/03/19	R248	06/08/2020			Bond Future	12.5443	74.7248	12.8891	72.8280	2.748	0.0000	0.0000	530
2020/03/19	R248	06/08/2020	10.35	Put	Bond Future	14,715.2100	14.7152	16,596.0000	16.5960	12.781	0	0	0
2020/03/19	R248	06/08/2020	11.85	Call	Bond Future	1,065.9000	1.0659	617.9500	0.6180	(42.026)	0	0	0
2020/03/19	R248	06/08/2020	11.15	Put	Bond Future	8,987.2600	8.9873	10,755.0300	10.7550	19.670	0	0	0
2020/03/19	R248	06/08/2020	11.15	Call	Bond Future	239.0300	0.2390	109.9800	0.1100	(53.989)	0	0	0

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2020/03/19	R248	06/08/2020	10.85	Put	Bond Future	10,995.3000	10.9953	12,829.4400	12.8294	16.681	0	0	0
2020/03/19	R248	06/08/2020	10.85	Call	Bond Future	106.7700	0.1068	44.0900	0.0441	(58.706)	0	0	640
2020/03/19	R248	06/08/2020	9.25	Put	Bond Future	24,234.1200	24.2341	26,130.7200	26.1307	7.826	0	0	0
2020/03/19	R248	06/08/2020	9.25	Call	Bond Future	0.2900	0.0003	0.0700	0.0001	(75.862)	0	0	20,640
2020/03/19	R248	06/08/2020	10.18	Call	Bond Future	13.9900	0.0140	4.6500	0.0047	(66.762)	0	0	0
2020/03/19	R248	06/08/2020	10.18	Put	Bond Future	16,068.5500	16.0686	17,956.0300	17.9560	11.746	0	0	0
2020/03/19	R248	06/08/2020	11.80	Put	Bond Future	5,419.6800	5.4197	6,897.2100	6.8972	27.262	0	0	0
2020/03/19	R248	06/08/2020	9.00	Call	Bond Future	0.0800	0.0001	0.0200	0.0000	(75.000)	0	0	3,000
2020/03/19	R248	06/08/2020	10.20	Put	Bond Future	15,907.1100	15.9071	17,793.9500	17.7939	11.862	0	0	0
2020/03/19	R248	06/08/2020	11.10	Put	Bond Future	9,306.4800	9.3065	11,088.7900	11.0888	19.151	0	0	0
2020/03/19	R248	06/08/2020	11.10	Call	Bond Future	208.5100	0.2085	94.0000	0.0940	(54.918)	0	0	470
2020/03/19	R248	06/08/2020	10.19	Call	Bond Future	14.4900	0.0145	4.8300	0.0048	(66.667)	0	0	0
2020/03/19	R248	06/08/2020	10.19	Put	Bond Future	15,987.7700	15.9878	17,874.9300	17.8749	11.804	0	0	0
2020/03/19	R248	05/11/2020	10.02	Put	Bond Future	18,326.8900	18.3269	20,243.1200	20.2431	10.456	0	0	0
2020/03/19	R248	05/11/2020	10.03	Call	Bond Future	23.1100	0.0231	9.2100	0.0092	(60.147)	0	0	0
2020/03/19	R248	05/11/2020			Bond Future	12.7127	71.5898	13.0724	69.6600	2.829	0.0000	0.0000	0
2020/03/19	R248	05/11/2020	10.04	Call	Bond Future	23.7800	0.0238	9.5000	0.0095	(60.050)	0	0	0
2020/03/19	R248	05/11/2020	10.04	Put	Bond Future	18,161.6400	18.1616	20,077.1200	20.0771	10.547	0	0	0
2020/03/19	R248	05/11/2020	10.02	Call	Bond Future	22.4600	0.0225	8.9300	0.0089	(60.240)	0	0	0
2020/03/19	R248	05/11/2020	10.03	Put	Bond Future	18,244.1800	18.2442	20,160.0400	20.1600	10.501	0	0	0
2020/03/19	R248	04/02/2021	10.46	Call	Bond Future	169.1600	0.1692	90.6400	0.0906	(46.418)	0	0	0
2020/03/19	R248	04/02/2021	10.47	Put	Bond Future	15,840.4400	15.8404	17,724.1900	17.7242	11.892	0	0	0
2020/03/19	R248	04/02/2021			Bond Future	12.8958	72.8481	13.2719	70.8845	2.917	0.0000	0.0000	0
2020/03/19	R248	04/02/2021	10.46	Put	Bond Future	15,914.8800	15.9149	17,799.9200	17.7999	11.845	0	0	0
2020/03/19	R248	04/02/2021	10.47	Call	Bond Future	172.2400	0.1722	92.4300	0.0924	(46.337)	0	0	0
2020/03/19	R248	04/02/2021	10.48	Call	Bond Future	175.3700	0.1754	94.2500	0.0943	(46.256)	0	0	0
2020/03/19	R248	04/02/2021	10.48	Put	Bond Future	15,766.1800	15.7662	17,648.6200	17.6486	11.940	0	0	0

Total

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