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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/03/2020 TO 23/03/2020

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
2020/03/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	2025	07/05/2020		Bond Future	129.2961	129.2961	126.4157	126.4157	(2.228)	0.0000	0.0000	2,087
2020/03/23	2025	06/08/2020		Bond Future	130.1209	130.1209	126.9603	126.9603	(2.429)	0.0000	0.0000	0

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2020/03/23	2025	05/11/2020			Bond Future	132.4165	132.4165	129.0180	129.0180	(2.567)	0.0000	0.0000	0
2020/03/23	2025	04/02/2021			Bond Future	133.2472	133.2472	129.6326	129.6326	(2.713)	0.0000	0.0000	0
2020/03/23	2029	07/05/2020			Bond Future	89.4952	89.4952	87.6420	87.6420	(2.071)	0.0000	0.0000	3,814
2020/03/23	2029	06/08/2020			Bond Future	91.1089	91.1089	89.0639	89.0639	(2.245)	0.0000	0.0000	0
2020/03/23	2029	05/11/2020			Bond Future	91.5730	91.5730	89.3648	89.3648	(2.411)	0.0000	0.0000	0
2020/03/23	2029	04/02/2021			Bond Future	93.2048	93.2048	90.8495	90.8495	(2.527)	0.0000	0.0000	0
2020/03/23	2030	07/05/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	2030	07/05/2020	8.78	Put	Bond Future	16,448.6000	16.4486	19,510.3300	19.5103	18.614	0	0	0
2020/03/23	2030	07/05/2020	8.85	Put	Bond Future	16,013.3100	16.0133	19,075.0400	19.0750	19.120	0	0	5,820
2020/03/23	2030	07/05/2020	8.45	Put	Bond Future	18,536.3200	18.5363	21,598.0500	21.5980	16.517	0	0	0
2020/03/23	2030	07/05/2020	9.19	Put	Bond Future	13,935.7800	13.9358	16,997.5100	16.9975	21.970	0	0	0
2020/03/23	2030	07/05/2020			Bond Future	11.7659	80.7419	12.4148	77.6801	5.516	0.0000	0.0000	104,519
2020/03/23	2030	07/05/2020	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	2030	07/05/2020	8.80	Put	Bond Future	16,323.9700	16.3240	19,385.7000	19.3857	18.756	0	0	0
2020/03/23	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/23	2030	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	2030	07/05/2020	8.79	Put	Bond Future	16,386.2600	16.3863	19,447.9900	19.4480	18.685	0	0	0
2020/03/23	2030	07/05/2020	8.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	2030	07/05/2020	8.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	2030	07/05/2020	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/23	2030	07/05/2020	8.90	Put	Bond Future	15,703.9800	15.7040	18,765.7100	18.7657	19.497	0	0	5,820
2020/03/23	2030	06/08/2020	10.70	Call	Bond Future	262.6800	0.2627	48.5400	0.0485	(81.521)	0	0	470
2020/03/23	2030	06/08/2020	10.00	Call	Bond Future	41.4800	0.0415	4.4100	0.0044	(89.368)	0	0	470
2020/03/23	2030	06/08/2020	10.05	Put	Bond Future	9,798.0100	9.7980	13,011.0300	13.0110	32.793	0	0	0
2020/03/23	2030	06/08/2020	9.75	Put	Bond Future	11,446.1100	11.4461	14,683.5700	14.6836	28.284	0	0	0
2020/03/23	2030	06/08/2020	9.42	Call	Bond Future	7.0300	0.0070	0.4900	0.0005	(93.030)	0	0	0
2020/03/23	2030	06/08/2020	9.11	Call	Bond Future	2.3700	0.0024	0.1300	0.0001	(94.515)	0	0	0
2020/03/23	2030	06/08/2020			Bond Future	11.9599	78.1685	12.6703	74.9127	5.940	0.0000	0.0000	325
2020/03/23	2030	06/08/2020	10.70	Put	Bond Future	6,521.0000	6.5210	9,562.6400	9.5626	46.644	0	0	0
2020/03/23	2030	06/08/2020	9.05	Put	Bond Future	15,505.6300	15.5056	18,759.6200	18.7596	20.986	0	0	0
2020/03/23	2030	06/08/2020	9.05	Call	Bond Future	1.8900	0.0019	0.1000	0.0001	(94.709)	0	0	450
2020/03/23	2030	06/08/2020	8.36	Put	Bond Future	19,764.4500	19.7644	23,020.1200	23.0201	16.472	0	0	0
2020/03/23	2030	06/08/2020	8.36	Call	Bond Future	0.1100	0.0001	0.0000	0.0000	(100.000)	0	0	800
2020/03/23	2030	06/08/2020	8.86	Put	Bond Future	16,653.3100	16.6533	19,908.2200	19.9082	19.545	0	0	0
2020/03/23	2030	06/08/2020	8.86	Call	Bond Future	0.9100	0.0009	0.0400	0.0000	(95.604)	0	0	800
2020/03/23	2030	06/08/2020	9.09	Call	Bond Future	2.2000	0.0022	0.1200	0.0001	(94.545)	0	0	0
2020/03/23	2030	06/08/2020	9.09	Put	Bond Future	15,266.4400	15.2664	18,520.1400	18.5201	21.313	0	0	0
2020/03/23	2030	06/08/2020	10.00	Put	Bond Future	10,067.8600	10.0679	13,286.5700	13.2866	31.970	0	0	0
2020/03/23	2030	06/08/2020	10.75	Call	Bond Future	293.7300	0.2937	56.3000	0.0563	(80.833)	0	0	0
2020/03/23	2030	06/08/2020	10.05	Call	Bond Future	48.0800	0.0481	5.3200	0.0053	(88.935)	0	0	0
2020/03/23	2030	06/08/2020	9.75	Call	Bond Future	20.1100	0.0201	1.7900	0.0018	(91.099)	0	0	450
2020/03/23	2030	06/08/2020	9.42	Put	Bond Future	13,325.7100	13.3257	16,574.9500	16.5749	24.383	0	0	800
2020/03/23	2030	06/08/2020	9.11	Put	Bond Future	15,147.1600	15.1472	18,400.7000	18.4007	21.480	0	0	0
2020/03/23	2030	06/08/2020	10.75	Put	Bond Future	6,291.1600	6.2912	9,309.5100	9.3095	47.978	0	0	0
2020/03/23	2030	06/08/2020	9.20	Put	Bond Future	14,613.0200	14.6130	17,865.7200	17.8657	22.259	0	0	0
2020/03/23	2030	06/08/2020	9.20	Call	Bond Future	3.2800	0.0033	0.2000	0.0002	(93.902)	0	0	323

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2020/03/23	2030	06/08/2020	8.50	Put	Bond Future	18,879.9500		18.8799	22,135.5400	22.1355	17.244	0	0	0
2020/03/23	2030	06/08/2020	8.50	Call	Bond Future	0.2000		0.0002	0.0100	0.0000	(95.000)	0	0	323
2020/03/23	2030	06/08/2020	9.10	Call	Bond Future	2.2800		0.0023	0.1300	0.0001	(94.298)	0	0	0
2020/03/23	2030	06/08/2020	9.10	Put	Bond Future	15,206.7700		15.2068	18,460.4000	18.4604	21.396	0	0	0
2020/03/23	2030	05/11/2020	8.10	Put	Bond Future	22,028.2600		22.0283	25,447.3600	25.4474	15.521	0	0	0
2020/03/23	2030	05/11/2020	8.73	Call	Bond Future	1.6400		0.0016	0.1100	0.0001	(93.293)	0	0	3,000
2020/03/23	2030	05/11/2020	10.06	Put	Bond Future	10,539.2400		10.5392	13,898.4600	13.8985	31.873	0	0	1,000
2020/03/23	2030	05/11/2020	9.39	Put	Bond Future	14,225.8800		14.2259	17,633.9300	17.6339	23.957	0	0	0
2020/03/23	2030	05/11/2020	9.38	Call	Bond Future	12.0800		0.0121	1.1700	0.0012	(90.315)	0	0	0
2020/03/23	2030	05/11/2020			Bond Future	12.1526		79.5287	12.9195	76.1094	6.311	0.0000	0.0000	0
2020/03/23	2030	05/11/2020	9.61	Call	Bond Future	22.6000		0.0226	2.4900	0.0025	(88.982)	0	0	0
2020/03/23	2030	05/11/2020	9.61	Put	Bond Future	12,983.9800		12.9840	16,383.1300	16.3831	26.180	0	0	3,000
2020/03/23	2030	05/11/2020	8.85	Put	Bond Future	17,386.5200		17.3865	20,803.5200	20.8035	19.653	0	0	0
2020/03/23	2030	05/11/2020	8.85	Call	Bond Future	2.4300		0.0024	0.1700	0.0002	(93.004)	0	0	3,000
2020/03/23	2030	05/11/2020	8.34	Put	Bond Future	20,511.0300		20.5110	23,929.8900	23.9299	16.668	0	0	0
2020/03/23	2030	05/11/2020	8.34	Call	Bond Future	0.4200		0.0004	0.0200	0.0000	(95.238)	0	0	1,000
2020/03/23	2030	05/11/2020	9.04	Put	Bond Future	16,256.8800		16.2569	19,672.0600	19.6721	21.008	0	0	0
2020/03/23	2030	05/11/2020	9.04	Call	Bond Future	4.4300		0.0044	0.3500	0.0004	(92.099)	0	0	1,000
2020/03/23	2030	05/11/2020	9.86	Put	Bond Future	11,608.2600		11.6083	14,990.2400	14.9902	29.134	0	0	14,160
2020/03/23	2030	05/11/2020	8.36	Put	Bond Future	20,385.9600		20.3860	23,804.7900	23.8048	16.771	0	0	0
2020/03/23	2030	05/11/2020	8.10	Call	Bond Future	0.1700		0.0002	0.0100	0.0000	(94.118)	0	0	3,000
2020/03/23	2030	05/11/2020	8.73	Put	Bond Future	18,109.6100		18.1096	21,527.3400	21.5273	18.872	0	0	0
2020/03/23	2030	05/11/2020	9.23	Put	Bond Future	15,146.1700		15.1462	18,558.2800	18.5583	22.528	0	0	0
2020/03/23	2030	05/11/2020	10.06	Call	Bond Future	70.0200		0.0700	9.9800	0.0100	(85.747)	0	0	0
2020/03/23	2030	05/11/2020	10.37	Put	Bond Future	8,955.1900		8.9552	12,250.5100	12.2505	36.798	0	0	15,947
2020/03/23	2030	05/11/2020	9.39	Call	Bond Future	12.4200		0.0124	1.2100	0.0012	(90.258)	0	0	0
2020/03/23	2030	05/11/2020	9.38	Put	Bond Future	14,282.9900		14.2830	17,691.3400	17.6913	23.863	0	0	0
2020/03/23	2030	05/11/2020	9.86	Call	Bond Future	42.6800		0.0427	5.4000	0.0054	(87.348)	0	0	0
2020/03/23	2030	05/11/2020	8.36	Call	Bond Future	0.4500		0.0005	0.0200	0.0000	(95.556)	0	0	14,160
2020/03/23	2030	05/11/2020	8.86	Put	Bond Future	17,326.6000		17.3266	20,743.5300	20.7435	19.721	0	0	0
2020/03/23	2030	05/11/2020	8.86	Call	Bond Future	2.5100		0.0025	0.1800	0.0002	(92.829)	0	0	14,160
2020/03/23	2030	05/11/2020	9.23	Call	Bond Future	7.8500		0.0079	0.7000	0.0007	(91.083)	0	0	3,000
2020/03/23	2030	05/11/2020	10.47	Call	Bond Future	189.0600		0.1891	35.7000	0.0357	(81.117)	0	0	0
2020/03/23	2030	05/11/2020	10.47	Put	Bond Future	8,465.6300		8.4656	11,731.5300	11.7315	38.578	0	0	3,000
2020/03/23	2030	05/11/2020	8.53	Put	Bond Future	19,331.2600		19.3313	22,749.7500	22.7497	17.684	0	0	0
2020/03/23	2030	05/11/2020	8.53	Call	Bond Future	0.8200		0.0008	0.0500	0.0001	(93.902)	0	0	15,947
2020/03/23	2030	05/11/2020	9.03	Put	Bond Future	16,315.8700		16.3159	19,731.1700	19.7312	20.932	0	0	0
2020/03/23	2030	05/11/2020	9.03	Call	Bond Future	4.3000		0.0043	0.3400	0.0003	(92.093)	0	0	15,947
2020/03/23	2030	05/11/2020	10.37	Call	Bond Future	150.5300		0.1505	26.5900	0.0266	(82.336)	0	0	0
2020/03/23	2030	05/11/2020	9.40	Call	Bond Future	12.7700		0.0128	1.2500	0.0013	(90.211)	0	0	0
2020/03/23	2030	05/11/2020	9.40	Put	Bond Future	14,168.8300		14.1688	17,576.5700	17.5766	24.051	0	0	0
2020/03/23	2030	04/02/2021	9.12	Call	Bond Future	20.1500		0.0202	2.8300	0.0028	(85.955)	0	0	1,000
2020/03/23	2030	04/02/2021	8.36	Call	Bond Future	3.1600		0.0032	0.3200	0.0003	(89.873)	0	0	800
2020/03/23	2030	04/02/2021	9.16	Call	Bond Future	22.0200		0.0220	3.1400	0.0031	(85.740)	0	0	0
2020/03/23	2030	04/02/2021	9.15	Put	Bond Future	16,358.2700		16.3583	19,909.9000	19.9099	21.712	0	0	0
2020/03/23	2030	04/02/2021			Bond Future	12.3646		76.9201	13.1897	73.3500	6.673	0.0000	0.0000	0
2020/03/23	2030	04/02/2021	8.37	Put	Bond Future	20,975.3800		20.9754	24,542.5700	24.5426	17.007	0	0	0
2020/03/23	2030	04/02/2021	8.37	Call	Bond Future	3.2500		0.0033	0.3300	0.0003	(89.846)	0	0	1,000

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2020/03/23	2030	04/02/2021	9.17	Call	Bond Future	22.5100	0.0225	3.2300	0.0032	(85.651)	0	0	0
2020/03/23	2030	04/02/2021	9.17	Put	Bond Future	16,244.1700	16.2442	19,795.0000	19.7950	21.859	0	0	0
2020/03/23	2030	04/02/2021	9.12	Put	Bond Future	16,529.8400	16.5298	20,082.6300	20.0826	21.493	0	0	0
2020/03/23	2030	04/02/2021	8.36	Put	Bond Future	21,036.6300	21.0366	24,603.9000	24.6039	16.957	0	0	0
2020/03/23	2030	04/02/2021	9.16	Put	Bond Future	16,301.1900	16.3012	19,852.4200	19.8524	21.785	0	0	0
2020/03/23	2030	04/02/2021	9.15	Call	Bond Future	21.5400	0.0215	3.0600	0.0031	(85.794)	0	0	0
2020/03/23	2030	04/02/2021	8.86	Put	Bond Future	18,037.3400	18.0373	21,597.7700	21.5978	19.739	0	0	0
2020/03/23	2030	04/02/2021	8.86	Call	Bond Future	11.0800	0.0111	1.4000	0.0014	(87.365)	0	0	800
2020/03/23	2030	04/02/2021	10.20	Call	Bond Future	167.1700	0.1672	35.5300	0.0355	(78.746)	0	0	0
2020/03/23	2030	04/02/2021	10.20	Put	Bond Future	10,704.4600	10.7045	14,142.9300	14.1429	32.122	0	0	1,800
2020/03/23	2032	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	2032	07/05/2020	9.54	Put	Bond Future	15,807.7200	15.8077	18,917.6200	18.9176	19.673	0	0	3,000
2020/03/23	2032	07/05/2020	8.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/03/23	2032	07/05/2020	9.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/23	2032	07/05/2020			Bond Future	12.2803	76.0669	12.9166	72.9570	5.182	0.0000	0.0000	81,944
2020/03/23	2032	07/05/2020	9.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/03/23	2032	07/05/2020	9.17	Put	Bond Future	18,287.2100	18.2872	21,397.1100	21.3971	17.006	0	0	0
2020/03/23	2032	07/05/2020	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	2032	07/05/2020	9.00	Put	Bond Future	19,457.4500	19.4574	22,567.3500	22.5674	15.983	0	0	0
2020/03/23	2032	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/23	2032	07/05/2020	9.50	Put	Bond Future	16,071.3900	16.0714	19,181.2900	19.1813	19.351	0	0	0
2020/03/23	2032	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/23	2032	07/05/2020	9.30	Put	Bond Future	17,405.6100	17.4056	20,515.5100	20.5155	17.867	0	0	0
2020/03/23	2032	07/05/2020	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/23	2032	07/05/2020	9.19	Put	Bond Future	18,150.8300	18.1508	21,260.7300	21.2607	17.134	0	0	0
2020/03/23	2032	07/05/2020	8.82	Put	Bond Future	20,718.4100	20.7184	23,828.3100	23.8283	15.010	0	0	0
2020/03/23	2032	07/05/2020	9.20	Put	Bond Future	18,082.7400	18.0827	21,192.6400	21.1926	17.198	0	0	0
2020/03/23	2032	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	2032	07/05/2020	9.18	Put	Bond Future	18,218.9800	18.2190	21,328.8800	21.3289	17.070	0	0	0
2020/03/23	2032	06/08/2020	8.79	Put	Bond Future	21,698.3900	21.6984	24,995.4400	24.9954	15.195	0	0	0
2020/03/23	2032	06/08/2020	9.29	Put	Bond Future	18,280.9100	18.2809	21,577.1500	21.5772	18.031	0	0	0
2020/03/23	2032	06/08/2020	9.46	Put	Bond Future	17,157.2600	17.1573	20,452.6600	20.4527	19.207	0	0	0
2020/03/23	2032	06/08/2020	9.45	Call	Bond Future	1.8200	0.0018	0.1200	0.0001	(93.407)	0	0	0
2020/03/23	2032	06/08/2020			Bond Future	12.4739	77.4197	13.1669	74.1225	5.555	0.0000	0.0000	300
2020/03/23	2032	06/08/2020	9.91	Call	Bond Future	9.0400	0.0090	0.7900	0.0008	(91.261)	0	0	0
2020/03/23	2032	06/08/2020	9.91	Put	Bond Future	14,276.2200	14.2762	17,565.1400	17.5651	23.038	0	0	800
2020/03/23	2032	06/08/2020	8.79	Call	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0	0	800
2020/03/23	2032	06/08/2020	9.29	Call	Bond Future	0.9900	0.0010	0.0600	0.0001	(93.939)	0	0	800
2020/03/23	2032	06/08/2020	9.46	Call	Bond Future	1.8900	0.0019	0.1200	0.0001	(93.651)	0	0	0
2020/03/23	2032	06/08/2020	9.45	Put	Bond Future	17,222.8200	17.2228	20,518.2900	20.5183	19.134	0	0	0
2020/03/23	2032	06/08/2020	9.47	Call	Bond Future	1.9600	0.0020	0.1300	0.0001	(93.367)	0	0	0
2020/03/23	2032	06/08/2020	9.47	Put	Bond Future	17,091.7600	17.0918	20,387.1000	20.3871	19.280	0	0	0
2020/03/23	2032	05/11/2020	9.61	Put	Bond Future	17,018.4800	17.0185	20,469.6500	20.4696	20.279	0	0	0
2020/03/23	2032	05/11/2020	10.99	Call	Bond Future	220.6600	0.2207	46.9200	0.0469	(78.737)	0	0	0
2020/03/23	2032	05/11/2020	9.44	Put	Bond Future	18,111.5700	18.1116	21,565.4200	21.5654	19.070	0	0	0
2020/03/23	2032	05/11/2020	11.08	Call	Bond Future	267.2800	0.2673	60.0300	0.0600	(77.540)	0	0	0
2020/03/23	2032	05/11/2020	9.77	Put	Bond Future	16,007.4500	16.0074	19,454.7900	19.4548	21.536	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
2020/03/23	2032	05/11/2020			Bond Future	12.6750	74.6095	13.4217	71.1515	5.891	0.0000	0.0000	0
2020/03/23	2032	05/11/2020	10.99	Put	Bond Future	8,962.6400	8.9626	12,246.9300	12.2469	36.644	0	0	3,000
2020/03/23	2032	05/11/2020	9.76	Call	Bond Future	11.7100	0.0117	1.3100	0.0013	(88.813)	0	0	0
2020/03/23	2032	05/11/2020	9.76	Put	Bond Future	16,070.1200	16.0701	19,517.7500	19.5178	21.454	0	0	0
2020/03/23	2032	05/11/2020	9.11	Call	Bond Future	1.6300	0.0016	0.1300	0.0001	(92.025)	0	0	3,000
2020/03/23	2032	05/11/2020	9.61	Call	Bond Future	7.6500	0.0077	0.7900	0.0008	(89.673)	0	0	3,000
2020/03/23	2032	05/11/2020	9.44	Call	Bond Future	4.6200	0.0046	0.4400	0.0004	(90.476)	0	0	1,000
2020/03/23	2032	05/11/2020	11.08	Put	Bond Future	8,506.6700	8.5067	11,757.4500	11.7574	38.214	0	0	1,000
2020/03/23	2032	05/11/2020	9.77	Call	Bond Future	12.0400	0.0120	1.3500	0.0014	(88.787)	0	0	0
2020/03/23	2032	05/11/2020	9.11	Put	Bond Future	20,288.2400	20.2882	23,744.7700	23.7448	17.037	0	0	0
2020/03/23	2032	05/11/2020	8.94	Put	Bond Future	21,437.7800	21.4378	24,894.9600	24.8950	16.127	0	0	0
2020/03/23	2032	05/11/2020	8.94	Call	Bond Future	0.9200	0.0009	0.0700	0.0001	(92.391)	0	0	1,000
2020/03/23	2032	05/11/2020	9.75	Call	Bond Future	11.3800	0.0114	1.2700	0.0013	(88.840)	0	0	0
2020/03/23	2032	05/11/2020	9.75	Put	Bond Future	16,132.8600	16.1329	19,580.7800	19.5808	21.372	0	0	0
2020/03/23	2032	04/02/2021	10.82	Put	Bond Future	10,898.0200	10.8980	14,312.7300	14.3127	31.333	0	0	800
2020/03/23	2032	04/02/2021	9.29	Call	Bond Future	13.2700	0.0133	2.0300	0.0020	(84.702)	0	0	800
2020/03/23	2032	04/02/2021	9.63	Call	Bond Future	28.1800	0.0282	4.8700	0.0049	(82.718)	0	0	0
2020/03/23	2032	04/02/2021			Bond Future	12.8906	75.9210	13.6907	72.3173	6.207	0.0000	0.0000	0
2020/03/23	2032	04/02/2021	8.79	Put	Bond Future	23,270.3600	23.2704	26,870.6600	26.8707	15.472	0	0	0
2020/03/23	2032	04/02/2021	8.79	Call	Bond Future	3.9100	0.0039	0.5000	0.0005	(87.212)	0	0	800
2020/03/23	2032	04/02/2021	9.61	Call	Bond Future	27.0100	0.0270	4.6400	0.0046	(82.821)	0	0	0
2020/03/23	2032	04/02/2021	9.61	Put	Bond Future	17,901.6900	17.9017	21,483.0300	21.4830	20.006	0	0	0
2020/03/23	2032	04/02/2021	10.82	Call	Bond Future	255.8500	0.2559	66.8500	0.0668	(73.871)	0	0	0
2020/03/23	2032	04/02/2021	9.29	Put	Bond Future	19,942.3300	19.9423	23,534.8000	23.5348	18.014	0	0	0
2020/03/23	2032	04/02/2021	9.63	Put	Bond Future	17,776.5200	17.7765	21,356.9200	21.3569	20.141	0	0	0
2020/03/23	2032	04/02/2021	9.62	Call	Bond Future	27.5900	0.0276	4.7600	0.0048	(82.747)	0	0	0
2020/03/23	2032	04/02/2021	9.62	Put	Bond Future	17,839.0700	17.8391	21,419.9500	21.4199	20.073	0	0	0
2020/03/23	2033	07/05/2020			Bond Future	86.6575	86.6575	81.5763	81.5763	(5.864)	0.0000	0.0000	7,142
2020/03/23	2033	06/08/2020			Bond Future	88.2201	88.2201	82.8997	82.8997	(6.031)	0.0000	0.0000	0
2020/03/23	2033	05/11/2020			Bond Future	88.5550	88.5550	83.0231	83.0231	(6.247)	0.0000	0.0000	0
2020/03/23	2033	04/02/2021			Bond Future	90.1330	90.1330	84.4025	84.4025	(6.358)	0.0000	0.0000	0
2020/03/23	2037	07/05/2020	9.60	Put	Bond Future	19,715.9300	19.7159	22,920.0700	22.9201	16.252	0	0	0
2020/03/23	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	2037	07/05/2020	9.70	Put	Bond Future	18,952.3900	18.9524	22,156.5300	22.1565	16.906	0	0	0
2020/03/23	2037	07/05/2020			Bond Future	12.6861	73.5722	13.3166	70.3681	4.970	0.0000	0.0000	83,470
2020/03/23	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	2037	07/05/2020	9.59	Put	Bond Future	19,792.8100	19.7928	22,996.9500	22.9970	16.188	0	0	0
2020/03/23	2037	07/05/2020	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/23	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	2037	07/05/2020	9.61	Put	Bond Future	19,639.1400	19.6391	22,843.2800	22.8433	16.315	0	0	0
2020/03/23	2037	07/05/2020	10.00	Put	Bond Future	16,718.5600	16.7186	19,922.7000	19.9227	19.165	0	0	0
2020/03/23	2037	07/05/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/23	2037	06/08/2020	9.88	Put	Bond Future	18,538.5400	18.5385	21,924.0300	21.9240	18.262	0	0	0
2020/03/23	2037	06/08/2020			Bond Future	12.8792	70.6207	13.5644	67.2333	5.320	0.0000	0.0000	300
2020/03/23	2037	06/08/2020	9.87	Call	Bond Future	1.9700	0.0020	0.1400	0.0001	(92.893)	0	0	0
2020/03/23	2037	06/08/2020	9.87	Put	Bond Future	18,612.2800	18.6123	21,997.8500	21.9978	18.190	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
2020/03/23	2037	06/08/2020	9.88	Call	Bond Future	2.0500	0.0021	0.1400	0.0001	(93.171)	0	0	0
2020/03/23	2037	06/08/2020	9.86	Call	Bond Future	1.9000	0.0019	0.1300	0.0001	(93.158)	0	0	0
2020/03/23	2037	06/08/2020	9.86	Put	Bond Future	18,686.1100	18.6861	22,071.7400	22.0717	18.118	0	0	0
2020/03/23	2037	05/11/2020	10.18	Call	Bond Future	15.4800	0.0155	2.0400	0.0020	(86.822)	0	0	0
2020/03/23	2037	05/11/2020	10.17	Put	Bond Future	17,359.3400	17.3593	20,888.2700	20.8883	20.329	0	0	0
2020/03/23	2037	05/11/2020			Bond Future	13.0683	71.8495	13.8033	68.3074	5.624	0.0000	0.0000	0
2020/03/23	2037	05/11/2020	10.19	Call	Bond Future	15.9100	0.0159	2.1100	0.0021	(86.738)	0	0	0
2020/03/23	2037	05/11/2020	10.19	Put	Bond Future	17,218.6900	17.2187	20,746.9000	20.7469	20.491	0	0	0
2020/03/23	2037	05/11/2020	10.17	Call	Bond Future	15.0500	0.0150	1.9700	0.0020	(86.910)	0	0	0
2020/03/23	2037	05/11/2020	10.18	Put	Bond Future	17,288.9700	17.2890	20,817.5400	20.8175	20.409	0	0	0
2020/03/23	2037	04/02/2021	13.73	Call	Bond Future	4,782.2500	4.7823	2,773.2700	2.7733	(42.009)	0	0	0
2020/03/23	2037	04/02/2021	10.35	Call	Bond Future	71.6900	0.0717	15.8800	0.0159	(77.849)	0	0	0
2020/03/23	2037	04/02/2021	10.27	Call	Bond Future	61.4500	0.0614	13.2700	0.0133	(78.405)	0	0	0
2020/03/23	2037	04/02/2021	10.85	Call	Bond Future	174.9100	0.1749	45.3000	0.0453	(74.101)	0	0	0
2020/03/23	2037	04/02/2021	10.28	Put	Bond Future	17,589.4800	17.5895	21,225.8300	21.2258	20.673	0	0	0
2020/03/23	2037	04/02/2021			Bond Future	13.2740	68.8552	14.0605	65.1698	5.925	0.0000	0.0000	0
2020/03/23	2037	04/02/2021	11.97	Put	Bond Future	7,862.8600	7.8629	10,944.1700	10.9442	39.188	0	0	0
2020/03/23	2037	04/02/2021	11.97	Call	Bond Future	976.1300	0.9761	372.0100	0.3720	(61.889)	0	0	300
2020/03/23	2037	04/02/2021	9.65	Put	Bond Future	22,095.2000	22.0952	25,766.9800	25.7670	16.618	0	0	0
2020/03/23	2037	04/02/2021	9.65	Call	Bond Future	16.5600	0.0166	2.9100	0.0029	(82.428)	0	0	72
2020/03/23	2037	04/02/2021	13.73	Put	Bond Future	2,605.9400	2.6059	4,282.3900	4.2824	64.332	0	0	300
2020/03/23	2037	04/02/2021	10.35	Put	Bond Future	17,113.8900	17.1139	20,743.5100	20.7435	21.209	0	0	72
2020/03/23	2037	04/02/2021	11.90	Call	Bond Future	890.6100	0.8906	331.6200	0.3316	(62.765)	0	0	0
2020/03/23	2037	04/02/2021	10.27	Put	Bond Future	17,657.8500	17.6579	21,295.1000	21.2951	20.598	0	0	0
2020/03/23	2037	04/02/2021	10.85	Put	Bond Future	13,871.6100	13.8716	17,427.4300	17.4274	25.634	0	0	72
2020/03/23	2037	04/02/2021	10.28	Call	Bond Future	62.6500	0.0626	13.5700	0.0136	(78.340)	0	0	0
2020/03/23	2037	04/02/2021	10.48	Put	Bond Future	16,244.4400	16.2444	19,859.5200	19.8595	22.254	0	0	0
2020/03/23	2037	04/02/2021	10.48	Call	Bond Future	91.4800	0.0915	21.1300	0.0211	(76.902)	0	0	240
2020/03/23	2037	04/02/2021	11.90	Put	Bond Future	8,177.2000	8.1772	11,303.6400	11.3036	38.234	0	0	240
2020/03/23	2037	04/02/2021	10.29	Call	Bond Future	63.8800	0.0639	13.8800	0.0139	(78.272)	0	0	0
2020/03/23	2037	04/02/2021	10.29	Put	Bond Future	17,521.2300	17.5212	21,156.6600	21.1567	20.749	0	0	0
2020/03/23	2038	07/05/2020			Bond Future	94.1592	94.1592	89.2007	89.2007	(5.266)	0.0000	0.0000	11,856
2020/03/23	2038	06/08/2020			Bond Future	94.1620	94.1620	88.9531	88.9531	(5.532)	0.0000	0.0000	0
2020/03/23	2038	05/11/2020			Bond Future	95.8231	95.8231	90.3949	90.3949	(5.665)	0.0000	0.0000	0
2020/03/23	2038	04/02/2021			Bond Future	95.8103	95.8103	90.1767	90.1767	(5.880)	0.0000	0.0000	0
2020/03/23	2040	07/05/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	2040	07/05/2020	9.75	Put	Bond Future	20,645.3900	20.6454	23,922.7600	23.9228	15.875	0	0	0
2020/03/23	2040	07/05/2020	12.20	Call	Bond Future	399.6200	0.3996	49.3500	0.0493	(87.651)	0	0	325
2020/03/23	2040	07/05/2020	11.10	Put	Bond Future	10,487.3200	10.4873	13,763.2000	13.7632	31.237	0	0	0
2020/03/23	2040	07/05/2020	9.85	Put	Bond Future	19,826.7900	19.8268	23,104.1600	23.1042	16.530	0	0	0
2020/03/23	2040	07/05/2020			Bond Future	12.8065	75.3348	13.4269	72.0575	4.845	0.0000	0.0000	65,968
2020/03/23	2040	07/05/2020	9.74	Put	Bond Future	20,727.8700	20.7279	24,005.2400	24.0052	15.811	0	0	0
2020/03/23	2040	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	2040	07/05/2020	12.70	Put	Bond Future	1,968.4300	1.9684	4,205.0000	4.2050	113.622	0	0	0
2020/03/23	2040	07/05/2020	12.70	Call	Bond Future	1,379.6100	1.3796	338.8100	0.3388	(75.442)	0	0	325
2020/03/23	2040	07/05/2020	10.00	Put	Bond Future	18,619.9000	18.6199	21,897.2700	21.8973	17.601	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
2020/03/23	2040	07/05/2020	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/03/23	2040	07/05/2020	9.50	Put	Bond Future	22,742.3100		22.7423	26,019.6800	26.0197	14.411	0	0	0
2020/03/23	2040	07/05/2020	9.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/03/23	2040	07/05/2020	9.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	2040	07/05/2020	12.20	Put	Bond Future	3,862.9500		3.8630	6,790.0500	6.7900	75.774	0	0	0
2020/03/23	2040	07/05/2020	11.10	Call	Bond Future	1.5000		0.0015	0.0100	0.0000	(99.333)	0	0	450
2020/03/23	2040	07/05/2020	9.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/23	2040	07/05/2020	9.73	Put	Bond Future	20,810.4700		20.8105	24,087.8400	24.0878	15.749	0	0	0
2020/03/23	2040	07/05/2020	11.80	Put	Bond Future	5,996.7800		5.9968	9,183.7300	9.1837	53.144	0	0	0
2020/03/23	2040	07/05/2020	11.80	Call	Bond Future	96.3200		0.0963	5.9000	0.0059	(93.875)	0	0	450
2020/03/23	2040	07/05/2020	10.15	Put	Bond Future	17,437.7000		17.4377	20,715.0700	20.7151	18.795	0	0	0
2020/03/23	2040	07/05/2020	10.15	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/23	2040	06/08/2020	10.85	Call	Bond Future	32.8100		0.0328	4.0600	0.0041	(87.626)	0	0	0
2020/03/23	2040	06/08/2020	11.26	Put	Bond Future	10,546.8600		10.5469	13,915.1100	13.9151	31.936	0	0	517
2020/03/23	2040	06/08/2020	10.03	Call	Bond Future	1.9700		0.0020	0.1400	0.0001	(92.893)	0	0	0
2020/03/23	2040	06/08/2020	10.04	Call	Bond Future	2.0500		0.0021	0.1500	0.0002	(92.683)	0	0	0
2020/03/23	2040	06/08/2020	10.02	Put	Bond Future	19,462.4400		19.4624	22,925.5600	22.9256	17.794	0	0	0
2020/03/23	2040	06/08/2020			Bond Future	13.0003		72.1641	13.6754	68.6992	5.193	0.0000	0.0000	600
2020/03/23	2040	06/08/2020	10.04	Put	Bond Future	19,304.6200		19.3046	22,767.6000	22.7676	17.939	0	0	0
2020/03/23	2040	06/08/2020	10.02	Call	Bond Future	1.8900		0.0019	0.1300	0.0001	(93.122)	0	0	0
2020/03/23	2040	06/08/2020	10.85	Put	Bond Future	13,284.2100		13.2842	16,720.3400	16.7203	25.866	0	0	12,538
2020/03/23	2040	06/08/2020	11.26	Call	Bond Future	116.8600		0.1169	20.2300	0.0202	(82.689)	0	0	0
2020/03/23	2040	06/08/2020	10.79	Put	Bond Future	13,704.7900		13.7048	17,145.5000	17.1455	25.106	0	0	800
2020/03/23	2040	06/08/2020	9.57	Put	Bond Future	23,132.3900		23.1324	26,597.0000	26.5970	14.977	0	0	0
2020/03/23	2040	06/08/2020	10.03	Put	Bond Future	19,383.4800		19.3835	22,846.5300	22.8465	17.866	0	0	0
2020/03/23	2040	06/08/2020	10.79	Call	Bond Future	27.4300		0.0274	3.2600	0.0033	(88.115)	0	0	0
2020/03/23	2040	06/08/2020	9.57	Call	Bond Future	0.2800		0.0003	0.0100	0.0000	(96.429)	0	0	800
2020/03/23	2040	06/08/2020	10.07	Put	Bond Future	19,068.7100		19.0687	22,531.4600	22.5315	18.159	0	0	0
2020/03/23	2040	06/08/2020	10.07	Call	Bond Future	2.3000		0.0023	0.1700	0.0002	(92.609)	0	0	800
2020/03/23	2040	05/11/2020	10.23	Call	Bond Future	13.1300		0.0131	1.7600	0.0018	(86.596)	0	0	2,000
2020/03/23	2040	05/11/2020	11.70	Put	Bond Future	8,987.2900		8.9873	12,303.0200	12.3030	36.894	0	0	2,000
2020/03/23	2040	05/11/2020	10.00	Call	Bond Future	6.6500		0.0067	0.7900	0.0008	(88.120)	0	0	2,000
2020/03/23	2040	05/11/2020	9.50	Call	Bond Future	1.2800		0.0013	0.1200	0.0001	(90.625)	0	0	2,000
2020/03/23	2040	05/11/2020	10.30	Call	Bond Future	16.0100		0.0160	2.2200	0.0022	(86.134)	0	0	0
2020/03/23	2040	05/11/2020			Bond Future	13.1899		73.4196	13.9149	69.7968	5.497	0.0000	0.0000	0
2020/03/23	2040	05/11/2020	10.23	Put	Bond Future	18,803.3600		18.8034	22,414.8600	22.4149	19.207	0	0	0
2020/03/23	2040	05/11/2020	9.73	Put	Bond Future	22,756.7200		22.7567	26,377.0700	26.3771	15.909	0	0	0
2020/03/23	2040	05/11/2020	9.73	Call	Bond Future	2.8100		0.0028	0.2900	0.0003	(89.680)	0	0	2,000
2020/03/23	2040	05/11/2020	10.30	Put	Bond Future	18,272.4200		18.2724	21,881.5000	21.8815	19.752	0	0	0
2020/03/23	2040	05/11/2020	11.70	Call	Bond Future	427.2000		0.4272	120.0600	0.1201	(71.896)	0	0	0
2020/03/23	2040	05/11/2020	10.00	Put	Bond Future	20,586.8100		20.5868	24,203.8200	24.2038	17.570	0	0	0
2020/03/23	2040	05/11/2020	9.50	Put	Bond Future	24,671.1600		24.6712	28,292.8700	28.2929	14.680	0	0	0
2020/03/23	2040	05/11/2020	10.31	Call	Bond Future	16.4600		0.0165	2.3000	0.0023	(86.027)	0	0	0
2020/03/23	2040	05/11/2020	10.32	Put	Bond Future	18,121.7300		18.1217	21,730.0500	21.7301	19.912	0	0	0
2020/03/23	2040	05/11/2020	11.50	Call	Bond Future	282.4400		0.2824	70.8900	0.0709	(74.901)	0	0	0
2020/03/23	2040	05/11/2020	11.50	Put	Bond Future	10,120.9100		10.1209	13,532.2300	13.5322	33.706	0	0	2,000
2020/03/23	2040	05/11/2020	10.31	Put	Bond Future	18,197.0200		18.1970	21,805.7300	21.8057	19.831	0	0	0
2020/03/23	2040	05/11/2020	10.32	Call	Bond Future	16.9200		0.0169	2.3700	0.0024	(85.993)	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
2020/03/23	2040	04/02/2021	9.49	Call	Bond Future	9.1400	0.0091	1.5500	0.0016	(83.042)	0	0	500
2020/03/23	2040	04/02/2021	9.57	Put	Bond Future	25,081.9600	25.0820	28,842.2500	28.8422	14.992	0	0	0
2020/03/23	2040	04/02/2021	10.07	Put	Bond Future	21,072.3300	21.0723	24,814.1700	24.8142	17.757	0	0	0
2020/03/23	2040	04/02/2021	10.42	Put	Bond Future	18,442.3400	18.4423	22,157.1900	22.1572	20.143	0	0	0
2020/03/23	2040	04/02/2021			Bond Future	13.3962	70.2025	14.1730	66.4331	5.798	0.0000	0.0000	0
2020/03/23	2040	04/02/2021	11.74	Call	Bond Future	664.5200	0.6645	236.3400	0.2363	(64.434)	0	0	0
2020/03/23	2040	04/02/2021	11.74	Put	Bond Future	10,019.5300	10.0195	13,360.8300	13.3608	33.348	0	0	800
2020/03/23	2040	04/02/2021	10.07	Call	Bond Future	34.8100	0.0348	7.1700	0.0072	(79.402)	0	0	800
2020/03/23	2040	04/02/2021	10.41	Call	Bond Future	69.6200	0.0696	16.0000	0.0160	(77.018)	0	0	0
2020/03/23	2040	04/02/2021	10.41	Put	Bond Future	18,515.4300	18.5154	22,231.2900	22.2313	20.069	0	0	0
2020/03/23	2040	04/02/2021	9.49	Put	Bond Future	25,751.0600	25.7511	29,512.9500	29.5130	14.609	0	0	0
2020/03/23	2040	04/02/2021	9.57	Call	Bond Future	11.1300	0.0111	1.9400	0.0019	(82.570)	0	0	800
2020/03/23	2040	04/02/2021	10.42	Call	Bond Future	70.9900	0.0710	16.3600	0.0164	(76.955)	0	0	0
2020/03/23	2040	04/02/2021	11.57	Call	Bond Future	512.1600	0.5122	171.2700	0.1713	(66.559)	0	0	0
2020/03/23	2040	04/02/2021	11.57	Put	Bond Future	10,943.2800	10.9433	14,371.8700	14.3719	31.331	0	0	500
2020/03/23	2040	04/02/2021	10.24	Put	Bond Future	19,776.5600	19.7766	23,507.2100	23.5072	18.864	0	0	0
2020/03/23	2040	04/02/2021	10.24	Call	Bond Future	49.6300	0.0496	10.8000	0.0108	(78.239)	0	0	500
2020/03/23	2040	04/02/2021	10.40	Call	Bond Future	68.2800	0.0683	15.6400	0.0156	(77.094)	0	0	0
2020/03/23	2040	04/02/2021	10.40	Put	Bond Future	18,588.6500	18.5887	22,305.4900	22.3055	19.995	0	0	0
2020/03/23	2044	07/05/2020	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	2044	07/05/2020	9.79	Put	Bond Future	20,700.1000	20.7001	23,810.4100	23.8104	15.026	0	0	0
2020/03/23	2044	07/05/2020	9.45	Put	Bond Future	23,644.8700	23.6449	26,755.1800	26.7552	13.154	0	0	0
2020/03/23	2044	07/05/2020	9.97	Put	Bond Future	19,202.6600	19.2027	22,312.9700	22.3130	16.197	0	0	0
2020/03/23	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/03/23	2044	07/05/2020	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/03/23	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/03/23	2044	07/05/2020			Bond Future	12.8447	72.2036	13.4446	69.0933	4.670	0.0000	0.0000	83,548
2020/03/23	2044	07/05/2020	9.81	Put	Bond Future	20,531.6700	20.5317	23,641.9800	23.6420	15.149	0	0	0
2020/03/23	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	2044	07/05/2020	10.81	Call	Bond Future	0.1600	0.0002	0.0000	0.0000	(100.000)	0	0	0
2020/03/23	2044	07/05/2020	10.81	Put	Bond Future	12,732.2600	12.7323	15,842.4100	15.8424	24.427	0	0	129
2020/03/23	2044	07/05/2020	9.33	Put	Bond Future	24,721.9900	24.7220	27,832.3000	27.8323	12.581	0	0	0
2020/03/23	2044	07/05/2020	9.80	Put	Bond Future	20,615.8200	20.6158	23,726.1300	23.7261	15.087	0	0	0
2020/03/23	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/03/23	2044	07/05/2020	9.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/03/23	2044	07/05/2020	9.98	Put	Bond Future	19,120.6700	19.1207	22,230.9800	22.2310	16.267	0	0	0
2020/03/23	2044	07/05/2020	11.09	Call	Bond Future	1.1800	0.0012	0.0100	0.0000	(99.153)	0	0	0
2020/03/23	2044	07/05/2020	9.26	Put	Bond Future	25,359.7300	25.3597	28,470.0400	28.4700	12.265	0	0	0
2020/03/23	2044	07/05/2020	9.91	Put	Bond Future	19,697.2100	19.6972	22,807.5200	22.8075	15.791	0	0	0
2020/03/23	2044	07/05/2020	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	2044	07/05/2020	11.09	Put	Bond Future	10,751.1300	10.7511	13,860.2700	13.8603	28.919	0	0	100
2020/03/23	2044	07/05/2020	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/03/23	2044	07/05/2020	11.02	Call	Bond Future	0.7100	0.0007	0.0100	0.0000	(98.592)	0	0	0
2020/03/23	2044	07/05/2020	11.02	Put	Bond Future	11,238.5300	11.2385	14,348.1400	14.3481	27.669	0	0	556
2020/03/23	2044	06/08/2020	9.98	Call	Bond Future	1.4200	0.0014	0.1100	0.0001	(92.254)	0	0	602
2020/03/23	2044	06/08/2020	11.09	Put	Bond Future	11,815.9300	11.8159	15,051.4100	15.0514	27.382	0	0	602
2020/03/23	2044	06/08/2020	9.01	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	140

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
2020/03/23	2044	06/08/2020	9.66	Call	Bond Future	0.3600	0.0004	0.0200	0.0000	(94.444)	0	0	140
2020/03/23	2044	06/08/2020	9.88	Call	Bond Future	0.9400	0.0009	0.0700	0.0001	(92.553)	0	0	0
2020/03/23	2044	06/08/2020			Bond Future	13.0348	69.1025	13.6884	65.8129	5.014	0.0000	0.0000	500
2020/03/23	2044	06/08/2020	9.36	Put	Bond Future	25,421.4300	25.4214	28,710.8800	28.7109	12.940	0	0	0
2020/03/23	2044	06/08/2020	9.36	Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	602
2020/03/23	2044	06/08/2020	9.98	Put	Bond Future	20,106.9000	20.1069	23,395.1200	23.3951	16.354	0	0	0
2020/03/23	2044	06/08/2020	9.86	Call	Bond Future	0.8600	0.0009	0.0600	0.0001	(93.023)	0	0	0
2020/03/23	2044	06/08/2020	9.86	Put	Bond Future	21,096.0500	21.0961	24,384.7800	24.3848	15.589	0	0	0
2020/03/23	2044	06/08/2020	11.09	Call	Bond Future	64.4300	0.0644	10.3800	0.0104	(83.889)	0	0	0
2020/03/23	2044	06/08/2020	9.01	Put	Bond Future	28,656.1400	28.6561	31,945.6600	31.9457	11.479	0	0	0
2020/03/23	2044	06/08/2020	9.66	Put	Bond Future	22,786.0600	22.7861	26,075.2500	26.0753	14.435	0	0	0
2020/03/23	2044	06/08/2020	9.88	Put	Bond Future	20,929.9200	20.9299	24,218.5800	24.2186	15.713	0	0	0
2020/03/23	2044	06/08/2020	10.93	Call	Bond Future	38.7400	0.0387	5.5100	0.0055	(85.777)	0	0	0
2020/03/23	2044	06/08/2020	10.93	Put	Bond Future	12,910.9900	12.9110	16,167.2900	16.1673	25.221	0	0	140
2020/03/23	2044	06/08/2020	9.87	Call	Bond Future	0.9000	0.0009	0.0600	0.0001	(93.333)	0	0	0
2020/03/23	2044	06/08/2020	9.87	Put	Bond Future	21,012.9200	21.0129	24,301.6100	24.3016	15.651	0	0	0
2020/03/23	2044	05/11/2020	11.06	Put	Bond Future	13,019.4200	13.0194	16,381.3100	16.3813	25.822	0	0	525
2020/03/23	2044	05/11/2020	11.43	Call	Bond Future	230.9200	0.2309	58.9800	0.0590	(74.459)	0	0	0
2020/03/23	2044	05/11/2020	9.72	Put	Bond Future	23,218.9700	23.2190	26,657.2900	26.6573	14.808	0	0	0
2020/03/23	2044	05/11/2020	9.97	Call	Bond Future	5.3500	0.0054	0.6800	0.0007	(87.290)	0	0	568
2020/03/23	2044	05/11/2020	9.29	Put	Bond Future	26,989.3100	26.9893	30,429.2700	30.4293	12.746	0	0	0
2020/03/23	2044	05/11/2020	9.96	Put	Bond Future	21,222.0300	21.2220	24,657.9100	24.6579	16.190	0	0	0
2020/03/23	2044	05/11/2020	10.36	Call	Bond Future	17.2200	0.0172	2.6600	0.0027	(84.553)	0	0	0
2020/03/23	2044	05/11/2020			Bond Future	13.2206	70.3048	13.9233	66.8644	5.315	0.0000	0.0000	0
2020/03/23	2044	05/11/2020	9.72	Call	Bond Future	2.3400	0.0023	0.2600	0.0003	(88.889)	0	0	1,815
2020/03/23	2044	05/11/2020	9.97	Put	Bond Future	21,140.4500	21.1405	24,576.1800	24.5762	16.252	0	0	0
2020/03/23	2044	05/11/2020	9.96	Call	Bond Future	5.1800	0.0052	0.6600	0.0007	(87.259)	0	0	0
2020/03/23	2044	05/11/2020	11.38	Call	Bond Future	205.5900	0.2056	50.9900	0.0510	(75.198)	0	0	0
2020/03/23	2044	05/11/2020	11.38	Put	Bond Future	10,953.7000	10.9537	14,239.5000	14.2395	29.997	0	0	568
2020/03/23	2044	05/11/2020	10.34	Call	Bond Future	16.2800	0.0163	2.4900	0.0025	(84.705)	0	0	0
2020/03/23	2044	05/11/2020	10.34	Put	Bond Future	18,211.7800	18.2118	21,638.3900	21.6384	18.815	0	0	0
2020/03/23	2044	05/11/2020	11.06	Call	Bond Future	99.5600	0.0996	21.0500	0.0210	(78.857)	0	0	0
2020/03/23	2044	05/11/2020	10.04	Put	Bond Future	20,572.9700	20.5730	24,007.5800	24.0076	16.695	0	0	0
2020/03/23	2044	05/11/2020	11.17	Put	Bond Future	12,288.3700	12.2884	15,630.3200	15.6303	27.196	0	0	1,815
2020/03/23	2044	05/11/2020	11.43	Put	Bond Future	10,648.6900	10.6487	13,917.1500	13.9171	30.694	0	0	1,815
2020/03/23	2044	05/11/2020	8.87	Put	Bond Future	30,924.5300	30.9245	34,364.8600	34.3649	11.125	0	0	0
2020/03/23	2044	05/11/2020	9.29	Call	Bond Future	0.4800	0.0005	0.0400	0.0000	(91.667)	0	0	568
2020/03/23	2044	05/11/2020	10.36	Put	Bond Future	18,058.4400	18.0584	21,484.2800	21.4843	18.971	0	0	0
2020/03/23	2044	05/11/2020	10.04	Call	Bond Future	6.6700	0.0067	0.8800	0.0009	(86.807)	0	0	525
2020/03/23	2044	05/11/2020	9.34	Put	Bond Future	26,537.8100	26.5378	29,977.6800	29.9777	12.962	0	0	0
2020/03/23	2044	05/11/2020	9.34	Call	Bond Future	0.5800	0.0006	0.0500	0.0001	(91.379)	0	0	525
2020/03/23	2044	05/11/2020	11.17	Call	Bond Future	126.4600	0.1265	28.0100	0.0280	(77.851)	0	0	0
2020/03/23	2044	05/11/2020	8.87	Call	Bond Future	0.0800	0.0001	0.0100	0.0000	(87.500)	0	0	1,815
2020/03/23	2044	05/11/2020	10.02	Put	Bond Future	20,734.4700	20.7345	24,169.4200	24.1694	16.566	0	0	0
2020/03/23	2044	05/11/2020	10.02	Call	Bond Future	6.2700	0.0063	0.8200	0.0008	(86.922)	0	0	1,815
2020/03/23	2044	05/11/2020	10.35	Call	Bond Future	16.7400	0.0167	2.5700	0.0026	(84.648)	0	0	0
2020/03/23	2044	05/11/2020	10.35	Put	Bond Future	18,135.0400	18.1350	21,561.2700	21.5613	18.893	0	0	0
2020/03/23	2044	04/02/2021	10.04	Put	Bond Future	21,589.0500	21.5891	25,145.8600	25.1459	16.475	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
2020/03/23	2044	04/02/2021	10.37	Call	Bond Future	60.1100	0.0601	14.4400	0.0144	(75.977)	0	0	0
2020/03/23	2044	04/02/2021	10.35	Put	Bond Future	19,174.6500	19.1746	22,710.9400	22.7109	18.443	0	0	0
2020/03/23	2044	04/02/2021			Bond Future	13.4228	67.1581	14.1765	63.5778	5.615	0.0000	0.0000	0
2020/03/23	2044	04/02/2021	10.37	Put	Bond Future	19,023.3200	19.0233	22,557.8900	22.5579	18.580	0	0	0
2020/03/23	2044	04/02/2021	10.35	Call	Bond Future	57.7300	0.0577	13.7800	0.0138	(76.130)	0	0	0
2020/03/23	2044	04/02/2021	10.04	Call	Bond Future	29.9000	0.0299	6.4700	0.0065	(78.361)	0	0	0
2020/03/23	2044	04/02/2021	10.84	Call	Bond Future	145.7600	0.1458	40.3100	0.0403	(72.345)	0	0	0
2020/03/23	2044	04/02/2021	10.36	Put	Bond Future	19,098.9200	19.0989	22,634.3600	22.6344	18.511	0	0	0
2020/03/23	2044	04/02/2021	10.84	Put	Bond Future	15,624.6500	15.6246	19,099.4400	19.0994	22.239	0	0	405
2020/03/23	2044	04/02/2021	10.29	Call	Bond Future	51.0600	0.0511	11.9600	0.0120	(76.577)	0	0	0
2020/03/23	2044	04/02/2021	10.29	Put	Bond Future	19,631.8800	19.6319	23,173.0200	23.1730	18.038	0	0	405
2020/03/23	2044	04/02/2021	9.66	Put	Bond Future	24,724.9400	24.7249	28,295.2300	28.2952	14.440	0	0	0
2020/03/23	2044	04/02/2021	9.66	Call	Bond Future	12.3000	0.0123	2.3500	0.0024	(80.894)	0	0	405
2020/03/23	2044	04/02/2021	10.36	Call	Bond Future	58.9100	0.0589	14.1100	0.0141	(76.048)	0	0	0
2020/03/23	2046	07/05/2020			Bond Future	81.1640	81.1640	75.4127	75.4127	(7.086)	0.0000	0.0000	15,090
2020/03/23	2046	06/08/2020			Bond Future	82.6275	82.6275	76.6362	76.6362	(7.251)	0.0000	0.0000	0
2020/03/23	2046	05/11/2020			Bond Future	82.2887	82.2887	76.0830	76.0830	(7.541)	0.0000	0.0000	0
2020/03/23	2046	04/02/2021			Bond Future	83.7548	83.7548	77.3469	77.3469	(7.651)	0.0000	0.0000	0
2020/03/23	2050	07/05/2020			Bond Future	81.7669	81.7669	76.3251	76.3251	(6.655)	0.0000	0.0000	15,787
2020/03/23	2050	06/08/2020			Bond Future	81.3601	81.3601	75.6839	75.6839	(6.977)	0.0000	0.0000	0
2020/03/23	2050	05/11/2020			Bond Future	82.7954	82.7954	76.9105	76.9105	(7.108)	0.0000	0.0000	0
2020/03/23	2050	04/02/2021			Bond Future	82.3494	82.3494	76.2683	76.2683	(7.385)	0.0000	0.0000	0
2020/03/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	AL37	07/05/2020			Index Future	629.6430	629.6430	611.9490	611.9490	(2.810)	0.0000	0.0000	0
2020/03/23	AL37	06/08/2020			Index Future	640.7200	640.7200	621.6200	621.6200	(2.981)	0.0000	0.0000	0
2020/03/23	AL37	05/11/2020			Index Future	651.9990	651.9990	631.6550	631.6550	(3.120)	0.0000	0.0000	0
2020/03/23	AL37	04/02/2021			Index Future	663.4710	663.4710	642.0040	642.0040	(3.236)	0.0000	0.0000	0
2020/03/23	AL7T	07/05/2020			Index Future	678.7160	678.7160	652.4710	652.4710	(3.867)	0.0000	0.0000	0
2020/03/23	AL7T	06/08/2020			Index Future	690.6560	690.6560	662.7820	662.7820	(4.036)	0.0000	0.0000	0
2020/03/23	AL7T	05/11/2020			Index Future	702.8140	702.8140	673.4820	673.4820	(4.174)	0.0000	0.0000	0
2020/03/23	AL7T	04/02/2021			Index Future	715.1810	715.1810	684.5160	684.5160	(4.288)	0.0000	0.0000	0
2020/03/23	ALBI	07/05/2020			Index Future	609.0850	609.0850	587.3190	587.3190	(3.574)	0.0000	0.0000	210
2020/03/23	ALBI	06/08/2020			Index Future	619.8000	619.8000	596.6000	596.6000	(3.743)	0.0000	0.0000	0
2020/03/23	ALBI	05/11/2020			Index Future	630.7100	630.7100	606.2320	606.2320	(3.881)	0.0000	0.0000	0
2020/03/23	ALBI	04/02/2021			Index Future	641.8080	641.8080	616.1640	616.1640	(3.996)	0.0000	0.0000	0
2020/03/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/03/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/23	ES33	07/05/2020			Bond Future	13.6773	63.7208	14.3084	61.0986	4.614	0.0000	0.0000	350
2020/03/23	ES33	06/08/2020			Bond Future	13.9161	64.8540	14.6045	62.0746	4.947	0.0000	0.0000	0
2020/03/23	ES33	05/11/2020			Bond Future	14.1649	62.1920	14.9075	59.2789	5.243	0.0000	0.0000	0
2020/03/23	ES33	04/02/2021			Bond Future	14.4354	63.2852	15.2331	60.2502	5.526	0.0000	0.0000	0
2020/03/23	ES42	07/05/2020			Bond Future	14.0018	63.1030	14.6243	60.3940	4.446	0.0000	0.0000	4,919
2020/03/23	ES42	06/08/2020			Bond Future	14.2397	64.2250	14.9202	61.3587	4.779	0.0000	0.0000	0
2020/03/23	ES42	05/11/2020			Bond Future	14.4896	61.0797	15.2275	58.0768	5.093	0.0000	0.0000	0
2020/03/23	ES42	04/02/2021			Bond Future	14.7520	62.1527	15.5467	59.0284	5.387	0.0000	0.0000	0
2020/03/23	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	GOVI	07/05/2020			GOVI	601.9360	601.9360	580.3730	580.3730	(3.582)	0.0000	0.0000	1,180
2020/03/23	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	GOVI	07/05/2020	720.00	Put	GOVI	1,180,640.0000	118.0640	1,396,270.0000	139.6270	18.264	0	0	0
2020/03/23	GOVI	07/05/2020	719.98	Put	GOVI	1,180,440.0000	118.0440	1,396,070.0000	139.6070	18.267	0	0	0
2020/03/23	GOVI	07/05/2020	719.99	Put	GOVI	1,180,540.0000	118.0540	1,396,170.0000	139.6170	18.265	0	0	0
2020/03/23	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	GOVI	06/08/2020	728.12	Put	GOVI	1,155,950.0000	115.5950	1,385,760.0000	138.5760	19.881	0	0	0
2020/03/23	GOVI	06/08/2020			GOVI	612.5250	612.5250	589.5440	589.5440	(3.752)	0.0000	0.0000	1
2020/03/23	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	GOVI	06/08/2020	728.14	Put	GOVI	1,156,150.0000	115.6150	1,385,960.0000	138.5960	19.877	0	0	0
2020/03/23	GOVI	06/08/2020	728.13	Put	GOVI	1,156,050.0000	115.6050	1,385,860.0000	138.5860	19.879	0	0	0
2020/03/23	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	GOVI	05/11/2020	737.84	Put	GOVI	1,145,320.0000	114.5320	1,387,780.0000	138.7780	21.170	0	0	0
2020/03/23	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	GOVI	05/11/2020			GOVI	623.3080	623.3080	599.0620	599.0620	(3.890)	0.0000	0.0000	0
2020/03/23	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	GOVI	05/11/2020	737.83	Put	GOVI	1,145,220.0000	114.5220	1,387,680.0000	138.7680	21.171	0	0	0
2020/03/23	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	GOVI	05/11/2020	737.85	Put	GOVI	1,145,420.0000	114.5420	1,387,880.0000	138.7880	21.168	0	0	0
2020/03/23	GOVI	04/02/2021	750.96	Put	GOVI	1,166,840.0000	116.6840	1,420,830.0000	142.0830	21.767	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
2020/03/23	GOVI	04/02/2021			GOVI	634.2760		608.8770		(4.004)	0.0000	0.0000	0
2020/03/23	GOVI	04/02/2021	750.95	Call	GOVI	0.0000		0.0000		0.000	0	0	0
2020/03/23	GOVI	04/02/2021	750.95	Put	GOVI	1,166,740.0000		1,420,730.0000		21.769	0	0	0
2020/03/23	GOVI	04/02/2021	750.96	Call	GOVI	0.0000		0.0000		0.000	0	0	0
2020/03/23	GOVI	04/02/2021	750.94	Call	GOVI	0.0000		0.0000		0.000	0	0	0
2020/03/23	GOVI	04/02/2021	750.94	Put	GOVI	1,166,640.0000		1,420,630.0000		21.771	0	0	0
2020/03/23	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000		0.000	0.0000	0.0000	0
2020/03/23	IGOV	07/05/2020			Index Future	230.5250		222.9270		(3.296)	0.0000	0.0000	983
2020/03/23	IGOV	06/08/2020			Index Future	234.6370		226.5050		(3.466)	0.0000	0.0000	0
2020/03/23	IGOV	05/11/2020			Index Future	238.8230		230.2160		(3.604)	0.0000	0.0000	0
2020/03/23	IGOV	04/02/2021			Index Future	243.0800		234.0400		(3.719)	0.0000	0.0000	0
2020/03/23	IS02	23/03/2020			Interest Rate Swap	98.6000		98.6000		0.000	0.0000	0.0000	0
2020/03/23	IS02	22/06/2020			Interest Rate Swap	101.7700		101.7700		0.000	0.0000	0.0000	0
2020/03/23	IS02	21/09/2020			Interest Rate Swap	98.7500		98.7500		0.000	0.0000	0.0000	0
2020/03/23	IS05	17/12/2020			Interest Rate Swap	94.7600		94.6800		(0.084)	0.0000	0.0000	0
2020/03/23	IS05	16/03/2021			Interest Rate Swap	93.4200		93.3200		(0.107)	0.0000	0.0000	0
2020/03/23	IS05	15/06/2021			Interest Rate Swap	92.0900		91.9600		(0.141)	0.0000	0.0000	0
2020/03/23	IS05	21/09/2021			Interest Rate Swap	91.5700		91.4300		(0.153)	0.0000	0.0000	0
2020/03/23	IS05	21/12/2021			Interest Rate Swap	93.3900		93.2200		(0.182)	0.0000	0.0000	51
2020/03/23	IS05	15/03/2022			Interest Rate Swap	93.3800		93.2600		(0.129)	0.0000	0.0000	0
2020/03/23	IS05	21/06/2022			Interest Rate Swap	94.1700		94.0700		(0.106)	0.0000	0.0000	0
2020/03/23	IS05	20/09/2022			Interest Rate Swap	98.0200		97.9100		(0.112)	0.0000	0.0000	0
2020/03/23	IS05	20/12/2022			Interest Rate Swap	99.2900		99.1600		(0.131)	0.0000	0.0000	0
2020/03/23	IS05	22/03/2023			Interest Rate Swap	92.6200		92.4700		(0.162)	0.0000	0.0000	0
2020/03/23	IS05	20/06/2023			Interest Rate Swap	98.9300		98.7500		(0.182)	0.0000	0.0000	0
2020/03/23	IS05	19/09/2023			Interest Rate Swap	94.7400		94.7400		0.000	0.0000	0.0000	0
2020/03/23	IS10	17/12/2025			Interest Rate Swap	94.6300		94.8700		0.254	0.0000	0.0000	0
2020/03/23	IS10	16/03/2026			Interest Rate Swap	91.9700		92.2400		0.294	0.0000	0.0000	0
2020/03/23	IS10	15/06/2026			Interest Rate Swap	91.1600		91.4200		0.285	0.0000	0.0000	0
2020/03/23	IS10	21/09/2026			Interest Rate Swap	93.7600		93.9900		0.245	0.0000	0.0000	0
2020/03/23	IS10	21/12/2026			Interest Rate Swap	98.1700		98.3600		0.194	0.0000	0.0000	0
2020/03/23	IS10	15/03/2027			Interest Rate Swap	97.3400		97.5200		0.185	0.0000	0.0000	0
2020/03/23	IS10	21/06/2027			Interest Rate Swap	99.7500		99.9800		0.231	0.0000	0.0000	0
2020/03/23	IS10	20/09/2027			Interest Rate Swap	105.6700		105.9700		0.284	0.0000	0.0000	0
2020/03/23	IS10	20/12/2027			Interest Rate Swap	106.4200		106.7900		0.348	0.0000	0.0000	0
2020/03/23	IS10	22/03/2028			Interest Rate Swap	100.2800		100.7000		0.419	0.0000	0.0000	0
2020/03/23	IS10	20/06/2028			Interest Rate Swap	107.9300		108.3700		0.408	0.0000	0.0000	0
2020/03/23	IS10	19/09/2028			Interest Rate Swap	91.6800		91.6800		0.000	0.0000	0.0000	0
2020/03/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/03/23	R023	07/05/2020	6.91	Put	Bond Future	1,434.3300	1.4343	2,330.0800	2.3301	62.451	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
2020/03/23	R023	07/05/2020			Bond Future	7.4620		102.2488	7.8386	101.3132	5.047	0.0000	0.0000	59,863
2020/03/23	R023	07/05/2020	6.90	Call	Bond Future	40.4100		0.0404	3.0400	0.0030	(92.477)	0	0	0
2020/03/23	R023	07/05/2020	6.90	Put	Bond Future	1,456.9000		1.4569	2,355.1700	2.3552	61.656	0	0	0
2020/03/23	R023	07/05/2020	6.91	Call	Bond Future	43.2700		0.0433	3.3800	0.0034	(92.189)	0	0	0
2020/03/23	R023	07/05/2020	6.89	Call	Bond Future	37.7000		0.0377	2.7300	0.0027	(92.759)	0	0	0
2020/03/23	R023	07/05/2020	6.89	Put	Bond Future	1,479.6100		1.4796	2,380.2800	2.3803	60.872	0	0	0
2020/03/23	R023	06/08/2020	7.26	Call	Bond Future	466.1100		0.4661	153.0000	0.1530	(67.175)	0	0	0
2020/03/23	R023	06/08/2020			Bond Future	7.4887		104.0673	7.9874	102.9317	6.660	0.0000	0.0000	0
2020/03/23	R023	06/08/2020	7.26	Put	Bond Future	992.2600		0.9923	1,814.7300	1.8147	82.889	0	0	0
2020/03/23	R023	06/08/2020	7.27	Call	Bond Future	476.6300		0.4766	157.9700	0.1580	(66.857)	0	0	0
2020/03/23	R023	06/08/2020	7.28	Put	Bond Future	967.5300		0.9675	1,778.7900	1.7788	83.849	0	0	0
2020/03/23	R023	06/08/2020	7.27	Put	Bond Future	979.7000		0.9797	1,796.6200	1.7966	83.385	0	0	0
2020/03/23	R023	06/08/2020	7.28	Call	Bond Future	487.5300		0.4875	163.2100	0.1632	(66.523)	0	0	0
2020/03/23	R023	05/11/2020	7.46	Put	Bond Future	849.4300		0.8494	1,697.8200	1.6978	99.878	0	0	0
2020/03/23	R023	05/11/2020	7.47	Put	Bond Future	840.2000		0.8402	1,682.9600	1.6830	100.305	0	0	0
2020/03/23	R023	05/11/2020			Bond Future	7.5349		101.9503	8.1619	100.6521	8.322	0.0000	0.0000	0
2020/03/23	R023	05/11/2020	7.46	Call	Bond Future	692.9600		0.6930	243.1400	0.2431	(64.913)	0	0	0
2020/03/23	R023	05/11/2020	7.47	Call	Bond Future	704.6500		0.7047	249.2000	0.2492	(64.635)	0	0	0
2020/03/23	R023	05/11/2020	7.45	Call	Bond Future	681.7000		0.6817	237.4000	0.2374	(65.175)	0	0	0
2020/03/23	R023	05/11/2020	7.45	Put	Bond Future	859.0800		0.8591	1,712.9900	1.7130	99.398	0	0	0
2020/03/23	R023	04/02/2021	6.34	Call	Bond Future	75.7500		0.0758	9.5800	0.0096	(87.353)	0	0	0
2020/03/23	R023	04/02/2021	6.32	Put	Bond Future	2,503.7100		2.5037	3,882.8800	3.8829	55.085	0	0	0
2020/03/23	R023	04/02/2021			Bond Future	7.5992		103.7431	8.3766	102.3013	10.230	0.0000	0.0000	0
2020/03/23	R023	04/02/2021	6.34	Put	Bond Future	2,469.2800		2.4693	3,845.0000	3.8450	55.713	0	0	0
2020/03/23	R023	04/02/2021	6.32	Call	Bond Future	71.5700		0.0716	8.8500	0.0089	(87.634)	0	0	0
2020/03/23	R023	04/02/2021	6.33	Put	Bond Future	2,486.3900		2.4864	3,863.9100	3.8639	55.402	0	0	0
2020/03/23	R023	04/02/2021	6.33	Call	Bond Future	73.5600		0.0736	9.1900	0.0092	(87.507)	0	0	0
2020/03/23	R035	07/05/2020	9.48	Put	Bond Future	19,601.8400		19.6018	22,886.8500	22.8868	16.759	0	0	0
2020/03/23	R035	07/05/2020	9.47	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	R035	07/05/2020	9.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/23	R035	07/05/2020	10.57	Put	Bond Future	11,816.6100		11.8166	15,101.4000	15.1014	27.798	0	0	3,530
2020/03/23	R035	07/05/2020	9.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/23	R035	07/05/2020	10.75	Put	Bond Future	10,622.1600		10.6222	13,906.3300	13.9063	30.918	0	0	5,000
2020/03/23	R035	07/05/2020			Bond Future	12.5326		77.3871	13.1631	74.1020	5.031	0.0000	0.0000	135,701
2020/03/23	R035	07/05/2020	9.11	Put	Bond Future	22,474.8300		22.4748	25,759.8400	25.7598	14.616	0	0	0
2020/03/23	R035	07/05/2020	9.11	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/23	R035	07/05/2020	9.48	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	R035	07/05/2020	9.47	Put	Bond Future	19,677.8800		19.6779	22,962.8900	22.9629	16.694	0	0	0
2020/03/23	R035	07/05/2020	9.85	Put	Bond Future	16,849.2500		16.8492	20,134.2600	20.1343	19.496	0	0	0
2020/03/23	R035	07/05/2020	9.78	Put	Bond Future	17,361.0500		17.3611	20,646.0600	20.6461	18.922	0	0	0
2020/03/23	R035	07/05/2020	10.57	Call	Bond Future	0.2200		0.0002	0.0000	0.0000	(100.000)	0	0	0
2020/03/23	R035	07/05/2020	9.75	Put	Bond Future	17,581.6600		17.5817	20,866.6700	20.8667	18.684	0	0	0
2020/03/23	R035	07/05/2020	10.75	Call	Bond Future	0.8500		0.0009	0.0100	0.0000	(98.824)	0	0	0
2020/03/23	R035	07/05/2020	9.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	R035	07/05/2020	9.49	Put	Bond Future	19,525.8900		19.5259	22,810.9000	22.8109	16.824	0	0	0
2020/03/23	R035	07/05/2020	9.55	Put	Bond Future	19,072.0300		19.0720	22,357.0400	22.3570	17.224	0	0	0
2020/03/23	R035	07/05/2020	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500

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
2020/03/23	R035	07/05/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/03/23	R035	07/05/2020	9.18	Put	Bond Future	21,921.7800	21.9218	25,206.7900	25.2068	14.985	0	0	0
2020/03/23	R035	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/03/23	R035	06/08/2020	9.67	Call	Bond Future	1.3000	0.0013	0.0800	0.0001	(93.846)	0	0	500
2020/03/23	R035	06/08/2020	10.45	Put	Bond Future	13,579.9600	13.5800	17,039.1000	17.0391	25.472	0	0	500
2020/03/23	R035	06/08/2020	9.00	Put	Bond Future	24,206.3200	24.2063	27,683.7800	27.6838	14.366	0	0	0
2020/03/23	R035	06/08/2020	9.92	Put	Bond Future	17,252.4400	17.2524	20,726.8200	20.7268	20.138	0	0	0
2020/03/23	R035	06/08/2020			Bond Future	12.7204	78.7633	13.4059	75.2858	5.389	0.0000	0.0000	410
2020/03/23	R035	06/08/2020	9.09	Put	Bond Future	23,492.9200	23.4929	26,970.3500	26.9703	14.802	0	0	0
2020/03/23	R035	06/08/2020	9.09	Call	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	500
2020/03/23	R035	06/08/2020	9.67	Put	Bond Future	19,069.1200	19.0691	22,545.4300	22.5454	18.230	0	0	0
2020/03/23	R035	06/08/2020	9.00	Call	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	24,761
2020/03/23	R035	06/08/2020	9.92	Call	Bond Future	3.3900	0.0034	0.2400	0.0002	(92.920)	0	0	0
2020/03/23	R035	06/08/2020	10.45	Call	Bond Future	20.5100	0.0205	2.1200	0.0021	(89.664)	0	0	0
2020/03/23	R035	06/08/2020	9.93	Call	Bond Future	3.5200	0.0035	0.2500	0.0003	(92.898)	0	0	0
2020/03/23	R035	06/08/2020	9.91	Put	Bond Future	17,324.0800	17.3241	20,798.5700	20.7986	20.056	0	0	0
2020/03/23	R035	06/08/2020	8.75	Put	Bond Future	26,227.3400	26.2273	29,704.8500	29.7049	13.259	0	0	0
2020/03/23	R035	06/08/2020	8.75	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	3,000
2020/03/23	R035	06/08/2020	9.93	Put	Bond Future	17,180.8800	17.1809	20,655.1400	20.6551	20.222	0	0	0
2020/03/23	R035	06/08/2020	9.91	Call	Bond Future	3.2700	0.0033	0.2300	0.0002	(92.966)	0	0	0
2020/03/23	R035	05/11/2020	10.34	Put	Bond Future	15,291.9800	15.2920	18,905.1500	18.9052	23.628	0	0	0
2020/03/23	R035	05/11/2020			Bond Future	12.9175	75.6355	13.6543	71.9951	5.704	0.0000	0.0000	0
2020/03/23	R035	05/11/2020	10.33	Call	Bond Future	30.8800	0.0309	4.3700	0.0044	(85.848)	0	0	0
2020/03/23	R035	05/11/2020	10.33	Put	Bond Future	15,359.1800	15.3592	18,973.0100	18.9730	23.529	0	0	0
2020/03/23	R035	05/11/2020	10.34	Call	Bond Future	31.6800	0.0317	4.5100	0.0045	(85.764)	0	0	0
2020/03/23	R035	05/11/2020	10.32	Call	Bond Future	30.1000	0.0301	4.2400	0.0042	(85.914)	0	0	0
2020/03/23	R035	05/11/2020	10.32	Put	Bond Future	15,426.4800	15.4265	19,040.9600	19.0410	23.430	0	0	0
2020/03/23	R035	04/02/2021	10.04	Put	Bond Future	18,369.6600	18.3697	22,121.8500	22.1218	20.426	0	0	0
2020/03/23	R035	04/02/2021	10.14	Put	Bond Future	17,686.6200	17.6866	21,430.7400	21.4307	21.169	0	0	650
2020/03/23	R035	04/02/2021	11.14	Put	Bond Future	11,437.1100	11.4371	14,984.4200	14.9844	31.016	0	0	650
2020/03/23	R035	04/02/2021	10.05	Call	Bond Future	48.7700	0.0488	9.8300	0.0098	(79.844)	0	0	0
2020/03/23	R035	04/02/2021			Bond Future	13.1326	76.9651	13.9221	73.1747	6.011	0.0000	0.0000	0
2020/03/23	R035	04/02/2021	10.14	Call	Bond Future	58.3900	0.0584	12.1300	0.0121	(79.226)	0	0	0
2020/03/23	R035	04/02/2021	10.06	Call	Bond Future	49.7700	0.0498	10.0600	0.0101	(79.787)	0	0	0
2020/03/23	R035	04/02/2021	10.06	Put	Bond Future	18,232.3000	18.2323	21,982.9700	21.9830	20.572	0	0	0
2020/03/23	R035	04/02/2021	10.04	Call	Bond Future	47.7900	0.0478	9.6000	0.0096	(79.912)	0	0	0
2020/03/23	R035	04/02/2021	11.14	Call	Bond Future	342.2800	0.3423	99.2100	0.0992	(71.015)	0	0	0
2020/03/23	R035	04/02/2021	10.05	Put	Bond Future	18,300.9300	18.3009	22,052.3700	22.0524	20.499	0	0	0
2020/03/23	R186	07/05/2020	8.09	Put	Bond Future	12,356.6600	12.3567	15,371.4000	15.3714	24.398	0	0	0
2020/03/23	R186	07/05/2020	7.90	Put	Bond Future	13,393.7900	13.3938	16,408.5300	16.4085	22.508	0	0	2,500
2020/03/23	R186	07/05/2020	8.28	Put	Bond Future	11,331.6200	11.3316	14,346.3600	14.3464	26.605	0	0	0
2020/03/23	R186	07/05/2020	8.93	Call	Bond Future	0.5200	0.0005	0.0000	0.0000	(100.000)	0	0	0
2020/03/23	R186	07/05/2020			Bond Future	10.5425	103.8807	11.2008	100.8659	6.244	0.0000	0.0000	89,962
2020/03/23	R186	07/05/2020	8.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	R186	07/05/2020	8.08	Put	Bond Future	12,410.9500	12.4110	15,425.6900	15.4257	24.291	0	0	0
2020/03/23	R186	07/05/2020	8.50	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/23	R186	07/05/2020	8.50	Put	Bond Future	10,159.6400	10.1596	13,174.3600	13.1744	29.673	0	0	23,172

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
2020/03/23	R186	07/05/2020	8.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	R186	07/05/2020	7.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	R186	07/05/2020	8.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	R186	07/05/2020	8.93	Put	Bond Future	7,914.6600		7.9147	10,928.8800	10.9289	38.084	0	0	0
2020/03/23	R186	07/05/2020	8.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	R186	07/05/2020	8.07	Put	Bond Future	12,465.2600		12.4653	15,480.0000	15.4800	24.185	0	0	0
2020/03/23	R186	07/05/2020	7.60	Put	Bond Future	15,056.3400		15.0563	18,071.0800	18.0711	20.023	0	0	0
2020/03/23	R186	07/05/2020	7.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	R186	06/08/2020	8.25	Call	Bond Future	2.5700		0.0026	0.0900	0.0001	(96.498)	0	0	0
2020/03/23	R186	06/08/2020	8.38	Put	Bond Future	11,336.1800		11.3362	14,577.2800	14.5773	28.591	0	0	0
2020/03/23	R186	06/08/2020			Bond Future	10.7296		100.4251	11.4670	97.1799	6.872	0.0000	0.0000	2,180
2020/03/23	R186	06/08/2020	8.37	Call	Bond Future	4.1100		0.0041	0.1600	0.0002	(96.107)	0	0	0
2020/03/23	R186	06/08/2020	8.37	Put	Bond Future	11,387.7000		11.3877	14,628.9500	14.6289	28.463	0	0	0
2020/03/23	R186	06/08/2020	8.25	Put	Bond Future	12,008.7300		12.0087	15,251.4500	15.2514	27.003	0	0	0
2020/03/23	R186	06/08/2020	8.38	Call	Bond Future	4.2700		0.0043	0.1700	0.0002	(96.019)	0	0	0
2020/03/23	R186	06/08/2020	8.36	Call	Bond Future	3.9500		0.0040	0.1500	0.0002	(96.203)	0	0	0
2020/03/23	R186	06/08/2020	8.36	Put	Bond Future	11,439.2500		11.4392	14,680.6500	14.6807	28.336	0	0	0
2020/03/23	R186	05/11/2020	8.64	Put	Bond Future	10,590.5500		10.5906	14,013.9700	14.0140	32.325	0	0	0
2020/03/23	R186	05/11/2020	8.65	Call	Bond Future	19.0400		0.0190	1.3400	0.0013	(92.962)	0	0	0
2020/03/23	R186	05/11/2020			Bond Future	10.9289		102.1728	11.7430	98.7322	7.449	0.0000	0.0000	0
2020/03/23	R186	05/11/2020	8.66	Call	Bond Future	19.6000		0.0196	1.3900	0.0014	(92.908)	0	0	0
2020/03/23	R186	05/11/2020	8.66	Put	Bond Future	10,493.1500		10.4932	13,915.5600	13.9156	32.616	0	0	0
2020/03/23	R186	05/11/2020	9.26	Put	Bond Future	7,679.0400		7.6790	11,024.0000	11.0240	43.560	0	0	3,500
2020/03/23	R186	05/11/2020	8.64	Call	Bond Future	18.4900		0.0185	1.2900	0.0013	(93.023)	0	0	0
2020/03/23	R186	05/11/2020	7.84	Put	Bond Future	14,608.4200		14.6084	18,047.7500	18.0478	23.543	0	0	0
2020/03/23	R186	05/11/2020	8.65	Put	Bond Future	10,541.8300		10.5418	13,964.7500	13.9647	32.470	0	0	0
2020/03/23	R186	05/11/2020	8.34	Put	Bond Future	12,070.8100		12.0708	15,504.4300	15.5044	28.446	0	0	0
2020/03/23	R186	05/11/2020	8.34	Call	Bond Future	7.4200		0.0074	0.4200	0.0004	(94.340)	0	0	3,500
2020/03/23	R186	05/11/2020	9.26	Call	Bond Future	108.6500		0.1087	12.9900	0.0130	(88.044)	0	0	0
2020/03/23	R186	05/11/2020	7.84	Call	Bond Future	1.3400		0.0013	0.0500	0.0001	(96.269)	0	0	3,500
2020/03/23	R186	04/02/2021	8.15	Call	Bond Future	12.8000		0.0128	1.0800	0.0011	(91.563)	0	0	0
2020/03/23	R186	04/02/2021			Bond Future	11.1506		98.6680	12.0434	95.0527	8.007	0.0000	0.0000	0
2020/03/23	R186	04/02/2021	8.15	Put	Bond Future	13,548.9000		13.5489	17,152.4900	17.1525	26.597	0	0	0
2020/03/23	R186	04/02/2021	8.16	Call	Bond Future	13.1200		0.0131	1.1100	0.0011	(91.540)	0	0	0
2020/03/23	R186	04/02/2021	8.17	Put	Bond Future	13,451.6800		13.4517	17,054.6700	17.0547	26.785	0	0	0
2020/03/23	R186	04/02/2021	8.16	Put	Bond Future	13,500.2700		13.5003	17,103.5700	17.1036	26.691	0	0	0
2020/03/23	R186	04/02/2021	8.17	Call	Bond Future	13.4600		0.0135	1.1400	0.0011	(91.530)	0	0	0
2020/03/23	R197	07/05/2020			Bond Future	301.5819		301.5819	299.2987	299.2987	(0.757)	0.0000	0.0000	2,607
2020/03/23	R197	06/08/2020			Bond Future	299.2235		299.2235	296.3683	296.3683	(0.954)	0.0000	0.0000	0
2020/03/23	R197	05/11/2020			Bond Future	304.5023		304.5023	301.1717	301.1717	(1.094)	0.0000	0.0000	0
2020/03/23	R197	04/02/2021			Bond Future	301.9301		301.9301	298.1859	298.1859	(1.240)	0.0000	0.0000	0
2020/03/23	R202	07/05/2020			Bond Future	193.3387		193.3387	186.3726	186.3726	(3.603)	0.0000	0.0000	8,157
2020/03/23	R202	06/08/2020			Bond Future	192.6839		192.6839	185.2605	185.2605	(3.853)	0.0000	0.0000	0
2020/03/23	R202	05/11/2020			Bond Future	196.0833		196.0833	188.2631	188.2631	(3.988)	0.0000	0.0000	0
2020/03/23	R202	04/02/2021			Bond Future	195.3293		195.3293	187.1473	187.1473	(4.189)	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
2020/03/23	R208	07/05/2020	4.81	Call	Bond Future	235.0500	0.2350	44.0300	0.0440	(81.268)	0	0	0
2020/03/23	R208	07/05/2020	4.80	Put	Bond Future	23.2200	0.0232	159.1900	0.1592	585.573	0	0	0
2020/03/23	R208	07/05/2020			Bond Future	4.5646	102.6430	4.9352	102.3206	8.119	0.0000	0.0000	29,633
2020/03/23	R208	07/05/2020	4.82	Call	Bond Future	241.9900	0.2420	46.4000	0.0464	(80.826)	0	0	0
2020/03/23	R208	07/05/2020	4.82	Put	Bond Future	19.6100	0.0196	146.4400	0.1464	646.762	0	0	0
2020/03/23	R208	07/05/2020	4.81	Put	Bond Future	21.3600	0.0214	152.7600	0.1528	615.169	0	0	0
2020/03/23	R208	07/05/2020	4.80	Call	Bond Future	228.2100	0.2282	41.7600	0.0418	(81.701)	0	0	0
2020/03/23	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.9900	0.0010	100.000	0	0	0
2020/03/23	R208	06/08/2020			Bond Future	3.5269	104.4685	4.3399	103.9552	23.050	0.0000	0.0000	0
2020/03/23	R208	06/08/2020	5.56	Call	Bond Future	1,275.0200	1.2750	762.7400	0.7627	(40.178)	0	0	0
2020/03/23	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	1.0100	0.0010	100.000	0	0	0
2020/03/23	R208	06/08/2020	5.57	Call	Bond Future	1,281.2200	1.2812	768.9200	0.7689	(39.985)	0	0	0
2020/03/23	R208	06/08/2020	5.55	Call	Bond Future	1,268.8200	1.2688	756.5700	0.7566	(40.372)	0	0	0
2020/03/23	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	1.0400	0.0010	100.000	0	0	0
2020/03/23	R208	05/11/2020	4.78	Call	Bond Future	1,384.5200	1.3845	715.4100	0.7154	(48.328)	0	0	0
2020/03/23	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0500	0.0001	100.000	0	0	0
2020/03/23	R208	05/11/2020			Bond Future	1.2321	102.8853	2.9349	102.2161	138.194	0.0000	0.0000	0
2020/03/23	R208	05/11/2020	4.79	Call	Bond Future	1,388.3700	1.3884	719.2600	0.7193	(48.194)	0	0	0
2020/03/23	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0400	0.0000	100.000	0	0	0
2020/03/23	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0400	0.0000	100.000	0	0	0
2020/03/23	R208	05/11/2020	4.77	Call	Bond Future	1,380.6700	1.3807	711.5700	0.7116	(48.462)	0	0	0
2020/03/23	R209	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	R209	07/05/2020			Bond Future	12.5762	57.6445	13.2045	54.9408	4.996	0.0000	0.0000	72,310
2020/03/23	R209	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	R209	07/05/2020	9.45	Put	Bond Future	17,008.5500	17.0086	19,712.3300	19.7123	15.897	0	0	0
2020/03/23	R209	07/05/2020	9.47	Put	Bond Future	16,877.3100	16.8773	19,581.0900	19.5811	16.020	0	0	0
2020/03/23	R209	07/05/2020	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	R209	07/05/2020	9.46	Put	Bond Future	16,942.8900	16.9429	19,646.6700	19.6467	15.958	0	0	0
2020/03/23	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	R209	06/08/2020	5.55	Put	Bond Future	50,863.4300	50.8634	53,714.6900	53.7147	5.606	0	0	0
2020/03/23	R209	06/08/2020			Bond Future	12.7503	58.6697	13.4285	55.8185	5.319	0.0000	0.0000	200
2020/03/23	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	R209	06/08/2020	5.57	Put	Bond Future	50,646.6200	50.6466	53,497.8800	53.4979	5.630	0	0	0
2020/03/23	R209	06/08/2020	5.56	Put	Bond Future	50,754.9500	50.7549	53,606.2100	53.6062	5.618	0	0	0
2020/03/23	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	R209	05/11/2020	10.02	Call	Bond Future	14.4100	0.0144	2.0100	0.0020	(86.051)	0	0	0
2020/03/23	R209	05/11/2020			Bond Future	12.9294	56.5411	13.6547	53.5624	5.609	0.0000	0.0000	0
2020/03/23	R209	05/11/2020	10.00	Call	Bond Future	13.6600	0.0137	1.8900	0.0019	(86.164)	0	0	0
2020/03/23	R209	05/11/2020	10.00	Put	Bond Future	15,018.1200	15.0181	17,985.0700	17.9851	19.756	0	0	0
2020/03/23	R209	05/11/2020	10.02	Put	Bond Future	14,897.3600	14.8974	17,863.6800	17.8637	19.912	0	0	0
2020/03/23	R209	05/11/2020	10.01	Call	Bond Future	14.0300	0.0140	1.9500	0.0020	(86.101)	0	0	0
2020/03/23	R209	05/11/2020	10.01	Put	Bond Future	14,957.7000	14.9577	17,924.3400	17.9243	19.834	0	0	0
2020/03/23	R209	04/02/2021	10.12	Put	Bond Future	15,106.7000	15.1067	18,161.7900	18.1618	20.223	0	0	0
2020/03/23	R209	04/02/2021			Bond Future	13.1195	57.5350	13.8915	54.4400	5.884	0.0000	0.0000	0
2020/03/23	R209	04/02/2021	10.11	Call	Bond Future	50.0900	0.0501	10.9300	0.0109	(78.179)	0	0	0
2020/03/23	R209	04/02/2021	10.11	Put	Bond Future	15,165.4600	15.1655	18,221.2800	18.2213	20.150	0	0	0
2020/03/23	R209	04/02/2021	10.12	Call	Bond Future	51.0800	0.0511	11.1900	0.0112	(78.093)	0	0	0

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2020/03/23	R209	04/02/2021	10.10	Call	Bond Future	49.1100	0.0491	10.6900	0.0107	(78.233)	0	0	0
2020/03/23	R209	04/02/2021	10.10	Put	Bond Future	15,224.3000	15.2243	18,280.8600	18.2809	20.077	0	0	0
2020/03/23	R210	07/05/2020			Bond Future	170.5971	170.5971	165.7174	165.7174	(2.860)	0.0000	0.0000	1,935
2020/03/23	R210	06/08/2020			Bond Future	173.6732	173.6732	168.4058	168.4058	(3.033)	0.0000	0.0000	0
2020/03/23	R210	05/11/2020			Bond Future	174.0140	174.0140	168.4136	168.4136	(3.218)	0.0000	0.0000	0
2020/03/23	R210	04/02/2021			Bond Future	177.1147	177.1147	171.2116	171.2116	(3.333)	0.0000	0.0000	0
2020/03/23	R212	07/05/2020			Bond Future	163.8058	163.8058	161.5851	161.5851	(1.356)	0.0000	0.0000	6,719
2020/03/23	R212	06/08/2020			Bond Future	164.4636	164.4636	161.9113	161.9113	(1.552)	0.0000	0.0000	0
2020/03/23	R212	05/11/2020			Bond Future	167.3651	167.3651	164.5355	164.5355	(1.691)	0.0000	0.0000	0
2020/03/23	R212	04/02/2021			Bond Future	168.0177	168.0177	164.9396	164.9396	(1.832)	0.0000	0.0000	0
2020/03/23	R213	07/05/2020	9.01	Put	Bond Future	16,229.8700	16.2299	19,168.3500	19.1684	18.105	0	0	0
2020/03/23	R213	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	R213	07/05/2020			Bond Future	12.0190	71.4552	12.6655	68.5168	5.379	0.0000	0.0000	16,774
2020/03/23	R213	07/05/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	R213	07/05/2020	9.00	Put	Bond Future	16,291.7600	16.2918	19,230.2400	19.2302	18.037	0	0	0
2020/03/23	R213	07/05/2020	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	R213	07/05/2020	9.02	Put	Bond Future	16,168.0400	16.1680	19,106.5200	19.1065	18.175	0	0	0
2020/03/23	R213	06/08/2020	9.31	Call	Bond Future	2.5900	0.0026	0.1700	0.0002	(93.436)	0	0	0
2020/03/23	R213	06/08/2020			Bond Future	12.1999	72.7260	12.9029	69.6113	5.762	0.0000	0.0000	300
2020/03/23	R213	06/08/2020	9.29	Call	Bond Future	2.4100	0.0024	0.1500	0.0002	(93.776)	0	0	0
2020/03/23	R213	06/08/2020	9.29	Put	Bond Future	15,215.3800	15.2154	18,327.8300	18.3278	20.456	0	0	0
2020/03/23	R213	06/08/2020	9.31	Put	Bond Future	15,096.6000	15.0966	18,208.8900	18.2089	20.616	0	0	0
2020/03/23	R213	06/08/2020	9.30	Call	Bond Future	2.5000	0.0025	0.1600	0.0002	(93.600)	0	0	0
2020/03/23	R213	06/08/2020	9.30	Put	Bond Future	15,155.9600	15.1560	18,268.3300	18.2683	20.536	0	0	0
2020/03/23	R213	05/11/2020	9.60	Put	Bond Future	14,146.6800	14.1467	17,398.6700	17.3987	22.988	0	0	0
2020/03/23	R213	05/11/2020	9.59	Call	Bond Future	13.5600	0.0136	1.4800	0.0015	(89.086)	0	0	0
2020/03/23	R213	05/11/2020			Bond Future	12.3916	70.4436	13.1475	67.1792	6.100	0.0000	0.0000	0
2020/03/23	R213	05/11/2020	9.60	Call	Bond Future	13.9300	0.0139	1.5300	0.0015	(89.017)	0	0	0
2020/03/23	R213	05/11/2020	9.59	Put	Bond Future	14,203.5400	14.2035	17,455.8500	17.4559	22.898	0	0	0
2020/03/23	R213	05/11/2020	9.61	Call	Bond Future	14.3100	0.0143	1.5800	0.0016	(88.959)	0	0	0
2020/03/23	R213	05/11/2020	9.61	Put	Bond Future	14,089.8800	14.0899	17,341.5400	17.3415	23.078	0	0	0
2020/03/23	R213	04/02/2021	9.40	Call	Bond Future	25.7400	0.0257	4.1600	0.0042	(83.838)	0	0	0
2020/03/23	R213	04/02/2021	9.39	Put	Bond Future	16,134.0800	16.1341	19,515.1300	19.5151	20.956	0	0	0
2020/03/23	R213	04/02/2021			Bond Future	12.6020	71.6821	13.4117	68.2799	6.425	0.0000	0.0000	0
2020/03/23	R213	04/02/2021	9.41	Call	Bond Future	26.3000	0.0263	4.2600	0.0043	(83.802)	0	0	0
2020/03/23	R213	04/02/2021	9.41	Put	Bond Future	16,020.1900	16.0202	19,400.3400	19.4003	21.099	0	0	0
2020/03/23	R213	04/02/2021	9.40	Put	Bond Future	16,077.1000	16.0771	19,457.7100	19.4577	21.027	0	0	0
2020/03/23	R213	04/02/2021	9.39	Call	Bond Future	25.1900	0.0252	4.0500	0.0041	(83.922)	0	0	0
2020/03/23	R214	07/05/2020	9.77	Put	Bond Future	16,386.5400	16.3865	19,014.5600	19.0146	16.038	0	0	0
2020/03/23	R214	07/05/2020			Bond Future	12.7449	56.0274	13.3634	53.3994	4.853	0.0000	0.0000	21,601
2020/03/23	R214	07/05/2020	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	R214	07/05/2020	9.76	Put	Bond Future	16,454.4700	16.4545	19,082.4900	19.0825	15.971	0	0	0
2020/03/23	R214	07/05/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	R214	07/05/2020	9.31	Put	Bond Future	19,619.4600	19.6195	22,247.4800	22.2475	13.395	0	0	0

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2020/03/23	R214	07/05/2020	10.66	Put	Bond Future	10,727.8900		10.7279	13,355.5700	13.3556	24.494	0	0	1,250
2020/03/23	R214	07/05/2020	9.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	R214	07/05/2020	9.75	Put	Bond Future	16,522.5000		16.5225	19,150.5200	19.1505	15.906	0	0	0
2020/03/23	R214	07/05/2020	9.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/03/23	R214	07/05/2020	9.91	Put	Bond Future	15,446.1200		15.4461	18,074.1400	18.0741	17.014	0	0	0
2020/03/23	R214	07/05/2020	9.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/03/23	R214	07/05/2020	10.66	Call	Bond Future	0.3400		0.0003	0.0000	0.0000	(100.000)	0	0	0
2020/03/23	R214	06/08/2020	9.98	Put	Bond Future	15,731.1300		15.7311	18,499.1800	18.4992	17.596	0	0	0
2020/03/23	R214	06/08/2020	9.97	Call	Bond Future	3.6300		0.0036	0.3600	0.0004	(90.083)	0	0	0
2020/03/23	R214	06/08/2020			Bond Future	12.9164		57.0238	13.5854	54.2524	5.180	0.0000	0.0000	300
2020/03/23	R214	06/08/2020	9.98	Call	Bond Future	3.7600		0.0038	0.3800	0.0004	(89.894)	0	0	0
2020/03/23	R214	06/08/2020	9.97	Put	Bond Future	15,796.7200		15.7967	18,564.8800	18.5649	17.524	0	0	0
2020/03/23	R214	06/08/2020	9.99	Call	Bond Future	3.8900		0.0039	0.4000	0.0004	(89.717)	0	0	0
2020/03/23	R214	06/08/2020	9.99	Put	Bond Future	15,665.6400		15.6656	18,433.5800	18.4336	17.669	0	0	0
2020/03/23	R214	05/11/2020	10.26	Put	Bond Future	14,711.6900		14.7117	17,589.0800	17.5891	19.559	0	0	0
2020/03/23	R214	05/11/2020			Bond Future	13.0950		54.7215	13.8114	51.8281	5.471	0.0000	0.0000	0
2020/03/23	R214	05/11/2020	10.25	Call	Bond Future	18.4700		0.0185	2.9400	0.0029	(84.082)	0	0	0
2020/03/23	R214	05/11/2020	10.25	Put	Bond Future	14,774.1900		14.7742	17,651.9700	17.6520	19.478	0	0	0
2020/03/23	R214	05/11/2020	10.26	Call	Bond Future	18.9600		0.0190	3.0400	0.0030	(83.966)	0	0	0
2020/03/23	R214	05/11/2020	10.24	Call	Bond Future	17.9800		0.0180	2.8500	0.0028	(84.149)	0	0	0
2020/03/23	R214	05/11/2020	10.24	Put	Bond Future	14,836.7900		14.8368	17,714.9700	17.7150	19.399	0	0	0
2020/03/23	R214	04/02/2021	10.33	Call	Bond Future	58.9400		0.0589	14.1400	0.0141	(76.010)	0	0	0
2020/03/23	R214	04/02/2021			Bond Future	13.2888		55.6834	14.0538	52.6773	5.757	0.0000	0.0000	0
2020/03/23	R214	04/02/2021	10.31	Call	Bond Future	56.6700		0.0567	13.5100	0.0135	(76.160)	0	0	0
2020/03/23	R214	04/02/2021	10.31	Put	Bond Future	15,242.3400		15.2423	18,205.2800	18.2053	19.439	0	0	0
2020/03/23	R214	04/02/2021	10.33	Put	Bond Future	15,119.9900		15.1200	18,081.2900	18.0813	19.585	0	0	0
2020/03/23	R214	04/02/2021	10.32	Call	Bond Future	57.7900		0.0578	13.8200	0.0138	(76.086)	0	0	0
2020/03/23	R214	04/02/2021	10.32	Put	Bond Future	15,181.1100		15.1811	18,143.2400	18.1432	19.512	0	0	0
2020/03/23	R248	07/05/2020	9.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	R248	07/05/2020	9.77	Put	Bond Future	21,041.8000		21.0418	24,155.9200	24.1559	14.800	0	0	0
2020/03/23	R248	07/05/2020	10.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	R248	07/05/2020	9.69	Put	Bond Future	21,743.9200		21.7439	24,858.0400	24.8580	14.322	0	0	0
2020/03/23	R248	07/05/2020			Bond Future	12.8189		70.9794	13.4185	67.8652	4.677	0.0000	0.0000	102,275
2020/03/23	R248	07/05/2020	9.79	Put	Bond Future	20,867.7300		20.8677	23,981.8500	23.9818	14.923	0	0	0
2020/03/23	R248	07/05/2020	9.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	R248	07/05/2020	10.70	Call	Bond Future	0.0700		0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/03/23	R248	07/05/2020	10.70	Put	Bond Future	13,524.1200		13.5241	16,638.1700	16.6382	23.026	0	0	300
2020/03/23	R248	07/05/2020	9.78	Put	Bond Future	20,954.7000		20.9547	24,068.8200	24.0688	14.861	0	0	0
2020/03/23	R248	07/05/2020	10.20	Put	Bond Future	17,423.5500		17.4236	20,537.6700	20.5377	17.873	0	0	300
2020/03/23	R248	07/05/2020	9.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	300
2020/03/23	R248	07/05/2020	9.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/23	R248	06/08/2020	11.80	Call	Bond Future	460.1500		0.4602	129.5700	0.1296	(71.842)	0	0	470
2020/03/23	R248	06/08/2020	12.75	Call	Bond Future	2,132.2900		2.1323	959.9700	0.9600	(54.979)	0	0	814
2020/03/23	R248	06/08/2020	10.35	Call	Bond Future	5.9800		0.0060	0.6000	0.0006	(89.967)	0	0	640
2020/03/23	R248	06/08/2020	11.85	Put	Bond Future	7,118.4500		7.1185	10,048.8600	10.0489	41.166	0	0	0
2020/03/23	R248	06/08/2020	9.00	Put	Bond Future	29,143.0200		29.1430	32,435.2500	32.4353	11.297	0	0	0
2020/03/23	R248	06/08/2020	10.20	Call	Bond Future	3.3800		0.0034	0.3000	0.0003	(91.124)	0	0	0

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2020/03/23	R248	06/08/2020			Bond Future	12.9993	72.2416	13.6520	68.9494	5.021	0.0000	0.0000	530
2020/03/23	R248	06/08/2020	10.35	Put	Bond Future	17,179.6800	17.1797	20,466.5400	20.4665	19.132	0	0	0
2020/03/23	R248	06/08/2020	11.85	Call	Bond Future	509.5400	0.5095	147.7100	0.1477	(71.011)	0	0	0
2020/03/23	R248	06/08/2020	11.15	Put	Bond Future	11,314.8500	11.3148	14,538.2500	14.5383	28.488	0	0	0
2020/03/23	R248	06/08/2020	11.15	Call	Bond Future	83.4000	0.0834	14.5600	0.0146	(82.542)	0	0	0
2020/03/23	R248	06/08/2020	10.85	Put	Bond Future	13,403.8900	13.4039	16,668.4500	16.6685	24.355	0	0	0
2020/03/23	R248	06/08/2020	10.85	Call	Bond Future	32.1400	0.0321	4.4600	0.0045	(86.123)	0	0	640
2020/03/23	R248	06/08/2020	9.25	Put	Bond Future	26,717.0900	26.7171	30,009.2900	30.0093	12.322	0	0	0
2020/03/23	R248	06/08/2020	9.25	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	20,640
2020/03/23	R248	06/08/2020	10.18	Call	Bond Future	3.1300	0.0031	0.2800	0.0003	(91.054)	0	0	0
2020/03/23	R248	06/08/2020	10.18	Put	Bond Future	18,540.9100	18.5409	21,830.3000	21.8303	17.741	0	0	0
2020/03/23	R248	06/08/2020	11.80	Put	Bond Future	7,383.0500	7.3830	10,344.7100	10.3447	40.114	0	0	0
2020/03/23	R248	06/08/2020	12.75	Put	Bond Future	3,472.6300	3.4726	5,592.5500	5.5925	61.047	0	0	0
2020/03/23	R248	06/08/2020	9.00	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	3,000
2020/03/23	R248	06/08/2020	10.20	Put	Bond Future	18,378.7200	18.3787	21,667.8800	21.6679	17.897	0	0	0
2020/03/23	R248	06/08/2020	12.25	Put	Bond Future	5,224.4800	5.2245	7,846.2100	7.8462	50.182	0	0	0
2020/03/23	R248	06/08/2020	12.25	Call	Bond Future	1,044.2200	1.0442	373.7100	0.3737	(64.212)	0	0	814
2020/03/23	R248	06/08/2020	11.10	Put	Bond Future	11,651.9500	11.6519	14,885.2400	14.8852	27.749	0	0	0
2020/03/23	R248	06/08/2020	11.10	Call	Bond Future	70.7600	0.0708	11.8100	0.0118	(83.310)	0	0	470
2020/03/23	R248	06/08/2020	10.19	Call	Bond Future	3.2500	0.0033	0.2900	0.0003	(91.077)	0	0	0
2020/03/23	R248	06/08/2020	10.19	Put	Bond Future	18,459.7500	18.4597	21,749.0300	21.7490	17.819	0	0	0
2020/03/23	R248	05/11/2020	10.02	Put	Bond Future	20,837.0800	20.8371	24,274.3900	24.2744	16.496	0	0	0
2020/03/23	R248	05/11/2020	10.03	Call	Bond Future	6.6800	0.0067	0.8900	0.0009	(86.677)	0	0	0
2020/03/23	R248	05/11/2020			Bond Future	13.1874	69.0636	13.8903	65.6207	5.330	0.0000	0.0000	0
2020/03/23	R248	05/11/2020	10.04	Call	Bond Future	6.9000	0.0069	0.9200	0.0009	(86.667)	0	0	0
2020/03/23	R248	05/11/2020	10.04	Put	Bond Future	20,670.9400	20.6709	24,107.8800	24.1079	16.627	0	0	0
2020/03/23	R248	05/11/2020	10.02	Call	Bond Future	6.4700	0.0065	0.8600	0.0009	(86.708)	0	0	0
2020/03/23	R248	05/11/2020	10.03	Put	Bond Future	20,753.9300	20.7539	24,191.0600	24.1911	16.561	0	0	0
2020/03/23	R248	04/02/2021	10.46	Call	Bond Future	73.2300	0.0732	18.4000	0.0184	(74.874)	0	0	0
2020/03/23	R248	04/02/2021	10.47	Put	Bond Future	18,313.3600	18.3134	21,839.2000	21.8392	19.253	0	0	0
2020/03/23	R248	04/02/2021			Bond Future	13.3924	70.2776	14.1473	66.6959	5.637	0.0000	0.0000	0
2020/03/23	R248	04/02/2021	10.46	Put	Bond Future	18,389.4000	18.3894	21,916.2900	21.9163	19.179	0	0	0
2020/03/23	R248	04/02/2021	10.47	Call	Bond Future	74.7100	0.0747	18.8300	0.0188	(74.796)	0	0	0
2020/03/23	R248	04/02/2021	10.48	Call	Bond Future	76.2200	0.0762	19.2800	0.0193	(74.705)	0	0	0
2020/03/23	R248	04/02/2021	10.48	Put	Bond Future	18,237.4800	18.2375	21,762.2600	21.7623	19.327	0	0	0

Total

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