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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/03/2020 TO 30/03/2020

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
2020/03/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	2025	07/05/2020		Bond Future	125.8810	125.8810	124.4940	124.4940	(1.102)	0.0000	0.0000	2,087
2020/03/30	2025	06/08/2020		Bond Future	126.4396	126.4396	125.0294	125.0294	(1.115)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/30	2025	05/11/2020			Bond Future	128.5190	128.5190	127.0855	127.0855	(1.115)	0.0000	0.0000	0
2020/03/30	2025	04/02/2021			Bond Future	129.1395	129.1395	127.6820	127.6820	(1.129)	0.0000	0.0000	0
2020/03/30	2029	07/05/2020			Bond Future	83.2566	83.2566	81.3153	81.3153	(2.332)	0.0000	0.0000	2,571
2020/03/30	2029	06/08/2020			Bond Future	84.6222	84.6222	82.6489	82.6489	(2.332)	0.0000	0.0000	0
2020/03/30	2029	05/11/2020			Bond Future	84.8713	84.8713	82.8653	82.8653	(2.363)	0.0000	0.0000	0
2020/03/30	2029	04/02/2021			Bond Future	86.2906	86.2906	84.2511	84.2511	(2.363)	0.0000	0.0000	0
2020/03/30	2030	07/05/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	2030	07/05/2020	8.78	Put	Bond Future	16,189.4400	16.1894	16,153.0100	16.1530	(0.225)	0	0	0
2020/03/30	2030	07/05/2020	8.85	Put	Bond Future	15,754.1500	15.7541	15,717.7200	15.7177	(0.231)	0	0	5,820
2020/03/30	2030	07/05/2020	8.45	Put	Bond Future	18,277.1600	18.2772	18,240.7300	18.2407	(0.199)	0	0	0
2020/03/30	2030	07/05/2020	9.19	Put	Bond Future	13,676.6500	13.6766	13,640.2000	13.6402	(0.267)	0	0	0
2020/03/30	2030	07/05/2020			Bond Future	11.7125	81.0010	11.7050	81.0374	(0.064)	0.0000	0.0000	104,646
2020/03/30	2030	07/05/2020	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	2030	07/05/2020	8.80	Put	Bond Future	16,064.8100	16.0648	16,028.3800	16.0284	(0.227)	0	0	0
2020/03/30	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/30	2030	07/05/2020	9.19	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2020/03/30	2030	07/05/2020	8.79	Put	Bond Future	16,127.1000	16.1271	16,090.6700	16.0907	(0.226)	0	0	0
2020/03/30	2030	07/05/2020	8.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	2030	07/05/2020	8.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	2030	07/05/2020	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/30	2030	07/05/2020	8.90	Put	Bond Future	15,444.8200	15.4448	15,408.3900	15.4084	(0.236)	0	0	5,820
2020/03/30	2030	06/08/2020	10.70	Call	Bond Future	514.1500	0.5141	503.3400	0.5033	(2.102)	0	0	470
2020/03/30	2030	06/08/2020	10.00	Call	Bond Future	154.5200	0.1545	148.5800	0.1486	(3.844)	0	0	470
2020/03/30	2030	06/08/2020	10.05	Put	Bond Future	9,787.0700	9.7871	9,744.0400	9.7440	(0.440)	0	0	0
2020/03/30	2030	06/08/2020	9.75	Put	Bond Future	11,387.2500	11.3872	11,346.1800	11.3462	(0.361)	0	0	0
2020/03/30	2030	06/08/2020	9.42	Call	Bond Future	46.0600	0.0461	43.4100	0.0434	(5.753)	0	0	0
2020/03/30	2030	06/08/2020	9.11	Call	Bond Future	22.1300	0.0221	20.6000	0.0206	(6.914)	0	0	0
2020/03/30	2030	06/08/2020			Bond Future	11.9317	78.3013	11.9240	78.3380	(0.065)	0.0000	0.0000	325
2020/03/30	2030	06/08/2020	10.70	Put	Bond Future	6,639.7000	6.6397	6,592.1500	6.5922	(0.716)	0	0	0
2020/03/30	2030	06/08/2020	9.05	Put	Bond Future	15,390.0400	15.3900	15,351.9300	15.3519	(0.248)	0	0	0
2020/03/30	2030	06/08/2020	9.05	Call	Bond Future	19.0700	0.0191	17.7000	0.0177	(7.184)	0	0	450
2020/03/30	2030	06/08/2020	8.36	Put	Bond Future	19,634.4600	19.6345	19,597.4200	19.5974	(0.189)	0	0	0
2020/03/30	2030	06/08/2020	8.36	Call	Bond Future	2.8900	0.0029	2.5900	0.0026	(10.381)	0	0	800
2020/03/30	2030	06/08/2020	8.86	Put	Bond Future	16,531.3400	16.5313	16,493.6600	16.4937	(0.228)	0	0	0
2020/03/30	2030	06/08/2020	8.86	Call	Bond Future	11.7100	0.0117	10.7700	0.0108	(8.027)	0	0	800
2020/03/30	2030	06/08/2020	9.09	Call	Bond Future	21.0700	0.0211	19.5900	0.0196	(7.024)	0	0	0
2020/03/30	2030	06/08/2020	9.09	Put	Bond Future	15,152.5400	15.1525	15,114.3200	15.1143	(0.252)	0	0	0
2020/03/30	2030	06/08/2020	10.00	Put	Bond Future	10,048.1300	10.0481	10,005.4500	10.0054	(0.425)	0	0	0
2020/03/30	2030	06/08/2020	10.75	Call	Bond Future	554.6300	0.5546	543.5400	0.5435	(2.000)	0	0	0
2020/03/30	2030	06/08/2020	10.05	Call	Bond Future	169.9100	0.1699	163.6200	0.1636	(3.702)	0	0	0
2020/03/30	2030	06/08/2020	9.75	Call	Bond Future	94.0200	0.0940	89.6900	0.0897	(4.605)	0	0	450
2020/03/30	2030	06/08/2020	9.42	Put	Bond Future	13,231.9700	13.2320	13,192.5800	13.1926	(0.298)	0	0	800
2020/03/30	2030	06/08/2020	9.11	Put	Bond Future	15,034.1500	15.0341	14,995.8800	14.9959	(0.255)	0	0	0
2020/03/30	2030	06/08/2020	10.75	Put	Bond Future	6,419.2900	6.4193	6,371.4600	6.3715	(0.745)	0	0	0
2020/03/30	2030	06/08/2020	9.20	Put	Bond Future	14,504.5300	14.5045	14,465.9700	14.4660	(0.266)	0	0	0
2020/03/30	2030	06/08/2020	9.20	Call	Bond Future	27.5600	0.0276	25.7400	0.0257	(6.604)	0	0	323

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2020/03/30	2030	06/08/2020	8.50	Put	Bond Future	18,751.3300		18.7513	18,714.1700	18.7142	(0.198)	0	0	0
2020/03/30	2030	06/08/2020	8.50	Call	Bond Future	4.3500		0.0044	3.9300	0.0039	(9.655)	0	0	323
2020/03/30	2030	06/08/2020	9.10	Call	Bond Future	21.6000		0.0216	20.0900	0.0201	(6.991)	0	0	0
2020/03/30	2030	06/08/2020	9.10	Put	Bond Future	15,093.3200		15.0933	15,055.0700	15.0551	(0.253)	0	0	0
2020/03/30	2030	05/11/2020	8.10	Put	Bond Future	21,998.1400		21.9981	21,960.3000	21.9603	(0.172)	0	0	0
2020/03/30	2030	05/11/2020	8.73	Call	Bond Future	43.0700		0.0431	41.6200	0.0416	(3.367)	0	0	3,000
2020/03/30	2030	05/11/2020	10.06	Put	Bond Future	10,780.4100		10.7804	10,737.9400	10.7379	(0.394)	0	0	1,000
2020/03/30	2030	05/11/2020	9.39	Put	Bond Future	14,303.9700		14.3040	14,263.6200	14.2636	(0.282)	0	0	0
2020/03/30	2030	05/11/2020	9.38	Call	Bond Future	130.8600		0.1309	127.8100	0.1278	(2.331)	0	0	0
2020/03/30	2030	05/11/2020			Bond Future	12.1433		79.5711	12.1352	79.6084	(0.067)	0.0000	0.0000	0
2020/03/30	2030	05/11/2020	9.61	Call	Bond Future	186.5900		0.1866	182.8300	0.1828	(2.015)	0	0	0
2020/03/30	2030	05/11/2020	9.61	Put	Bond Future	13,105.5400		13.1055	13,064.5100	13.0645	(0.313)	0	0	3,000
2020/03/30	2030	05/11/2020	8.85	Put	Bond Future	17,395.2000		17.3952	17,356.2400	17.3562	(0.224)	0	0	0
2020/03/30	2030	05/11/2020	8.85	Call	Bond Future	53.5400		0.0535	51.8500	0.0518	(3.157)	0	0	3,000
2020/03/30	2030	05/11/2020	8.34	Put	Bond Future	20,488.5800		20.4886	20,450.4800	20.4505	(0.186)	0	0	0
2020/03/30	2030	05/11/2020	8.34	Call	Bond Future	20.4000		0.0204	19.5700	0.0196	(4.069)	0	0	1,000
2020/03/30	2030	05/11/2020	9.04	Put	Bond Future	16,284.7100		16.2847	16,245.3100	16.2453	(0.242)	0	0	0
2020/03/30	2030	05/11/2020	9.04	Call	Bond Future	74.6900		0.0747	72.5600	0.0726	(2.852)	0	0	1,000
2020/03/30	2030	05/11/2020	9.86	Put	Bond Future	11,791.6600		11.7917	11,749.8200	11.7498	(0.355)	0	0	14,160
2020/03/30	2030	05/11/2020	8.36	Put	Bond Future	20,364.3100		20.3643	20,326.1800	20.3262	(0.187)	0	0	0
2020/03/30	2030	05/11/2020	8.10	Call	Bond Future	12.4800		0.0125	11.9100	0.0119	(4.567)	0	0	3,000
2020/03/30	2030	05/11/2020	8.73	Put	Bond Future	18,108.6100		18.1086	18,069.8900	18.0699	(0.214)	0	0	0
2020/03/30	2030	05/11/2020	9.23	Put	Bond Future	15,198.6200		15.1986	15,158.7300	15.1587	(0.262)	0	0	0
2020/03/30	2030	05/11/2020	10.06	Call	Bond Future	353.6200		0.3536	348.4200	0.3484	(1.471)	0	0	0
2020/03/30	2030	05/11/2020	10.37	Put	Bond Future	9,289.7500		9.2898	9,246.4100	9.2464	(0.467)	0	0	15,947
2020/03/30	2030	05/11/2020	9.39	Call	Bond Future	132.9400		0.1329	129.8600	0.1299	(2.317)	0	0	0
2020/03/30	2030	05/11/2020	9.38	Put	Bond Future	14,359.3400		14.3593	14,319.0200	14.3190	(0.281)	0	0	0
2020/03/30	2030	05/11/2020	9.86	Call	Bond Future	268.5100		0.2685	263.9400	0.2639	(1.702)	0	0	0
2020/03/30	2030	05/11/2020	8.36	Call	Bond Future	21.2300		0.0212	20.3700	0.0204	(4.051)	0	0	14,160
2020/03/30	2030	05/11/2020	8.86	Put	Bond Future	17,336.1700		17.3362	17,297.1900	17.2972	(0.225)	0	0	0
2020/03/30	2030	05/11/2020	8.86	Call	Bond Future	54.5100		0.0545	52.8000	0.0528	(3.137)	0	0	14,160
2020/03/30	2030	05/11/2020	9.23	Call	Bond Future	102.7300		0.1027	100.1100	0.1001	(2.550)	0	0	3,000
2020/03/30	2030	05/11/2020	10.47	Call	Bond Future	596.1200		0.5961	589.8300	0.5898	(1.055)	0	0	0
2020/03/30	2030	05/11/2020	10.47	Put	Bond Future	8,830.2600		8.8303	8,786.7000	8.7867	(0.493)	0	0	3,000
2020/03/30	2030	05/11/2020	8.53	Put	Bond Future	19,317.6000		19.3176	19,279.2300	19.2792	(0.199)	0	0	0
2020/03/30	2030	05/11/2020	8.53	Call	Bond Future	29.5900		0.0296	28.4900	0.0285	(3.717)	0	0	15,947
2020/03/30	2030	05/11/2020	9.03	Put	Bond Future	16,342.5500		16.3426	16,303.1800	16.3032	(0.241)	0	0	0
2020/03/30	2030	05/11/2020	9.03	Call	Bond Future	73.4100		0.0734	71.3100	0.0713	(2.861)	0	0	15,947
2020/03/30	2030	05/11/2020	10.37	Call	Bond Future	527.5200		0.5275	521.4500	0.5215	(1.151)	0	0	0
2020/03/30	2030	05/11/2020	9.40	Call	Bond Future	135.0600		0.1351	131.9500	0.1320	(2.303)	0	0	0
2020/03/30	2030	05/11/2020	9.40	Put	Bond Future	14,248.6900		14.2487	14,208.3100	14.2083	(0.283)	0	0	0
2020/03/30	2030	04/02/2021	9.12	Call	Bond Future	132.7800		0.1328	130.8300	0.1308	(1.469)	0	0	1,000
2020/03/30	2030	04/02/2021	8.36	Call	Bond Future	42.1300		0.0421	41.2000	0.0412	(2.207)	0	0	800
2020/03/30	2030	04/02/2021	9.16	Call	Bond Future	140.3900		0.1404	138.3700	0.1384	(1.439)	0	0	0
2020/03/30	2030	04/02/2021	9.15	Put	Bond Future	16,518.1900		16.5182	16,478.3600	16.4784	(0.241)	0	0	0
2020/03/30	2030	04/02/2021			Bond Future	12.3742		76.8771	12.3658	76.9149	(0.068)	0.0000	0.0000	0
2020/03/30	2030	04/02/2021	8.37	Put	Bond Future	21,057.9500		21.0580	21,019.1900	21.0192	(0.184)	0	0	0
2020/03/30	2030	04/02/2021	8.37	Call	Bond Future	42.8200		0.0428	41.8800	0.0419	(2.195)	0	0	1,000

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2020/03/30	2030	04/02/2021	9.17	Call	Bond Future	142.3500	0.1423	140.3200	0.1403	(1.426)	0	0	0
2020/03/30	2030	04/02/2021	9.17	Put	Bond Future	16,407.0100	16.4070	16,367.1600	16.3672	(0.243)	0	0	0
2020/03/30	2030	04/02/2021	9.12	Put	Bond Future	16,685.4700	16.6855	16,645.7000	16.6457	(0.238)	0	0	0
2020/03/30	2030	04/02/2021	8.36	Put	Bond Future	21,118.6000	21.1186	21,079.8500	21.0799	(0.183)	0	0	0
2020/03/30	2030	04/02/2021	9.16	Put	Bond Future	16,462.5600	16.4626	16,422.7200	16.4227	(0.242)	0	0	0
2020/03/30	2030	04/02/2021	9.15	Call	Bond Future	138.4600	0.1385	136.4500	0.1364	(1.452)	0	0	0
2020/03/30	2030	04/02/2021	8.86	Put	Bond Future	18,160.6600	18.1607	18,121.2800	18.1213	(0.217)	0	0	0
2020/03/30	2030	04/02/2021	8.86	Call	Bond Future	91.4000	0.0914	89.8400	0.0898	(1.707)	0	0	800
2020/03/30	2030	04/02/2021	10.20	Call	Bond Future	512.3800	0.5124	508.8500	0.5088	(0.689)	0	0	0
2020/03/30	2030	04/02/2021	10.20	Put	Bond Future	11,092.6700	11.0927	11,051.3200	11.0513	(0.373)	0	0	1,800
2020/03/30	2032	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	2032	07/05/2020	9.54	Put	Bond Future	15,012.8800	15.0129	15,001.1100	15.0011	(0.078)	0	0	3,000
2020/03/30	2032	07/05/2020	8.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/03/30	2032	07/05/2020	9.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/30	2032	07/05/2020	12.1236		Bond Future	76.8618	12.1213	76.8735	(0.019)	0.0000	0.0000	81,653	
2020/03/30	2032	07/05/2020	9.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/03/30	2032	07/05/2020	9.17	Put	Bond Future	17,492.3500	17.4923	17,480.5900	17.4806	(0.067)	0	0	0
2020/03/30	2032	07/05/2020	9.54	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/03/30	2032	07/05/2020	9.00	Put	Bond Future	18,662.5900	18.6626	18,650.8300	18.6508	(0.063)	0	0	0
2020/03/30	2032	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/30	2032	07/05/2020	9.50	Put	Bond Future	15,276.5400	15.2765	15,264.7800	15.2648	(0.077)	0	0	0
2020/03/30	2032	07/05/2020	9.50	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	7,500
2020/03/30	2032	07/05/2020	9.30	Put	Bond Future	16,610.7500	16.6108	16,598.9900	16.5990	(0.071)	0	0	0
2020/03/30	2032	07/05/2020	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/30	2032	07/05/2020	9.19	Put	Bond Future	17,355.9700	17.3560	17,344.2100	17.3442	(0.068)	0	0	0
2020/03/30	2032	07/05/2020	8.82	Put	Bond Future	19,923.5500	19.9236	19,911.7900	19.9118	(0.059)	0	0	0
2020/03/30	2032	07/05/2020	9.20	Put	Bond Future	17,287.8800	17.2879	17,276.1200	17.2761	(0.068)	0	0	0
2020/03/30	2032	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	2032	07/05/2020	9.18	Put	Bond Future	17,424.1200	17.4241	17,412.3600	17.4124	(0.067)	0	0	0
2020/03/30	2032	06/08/2020	8.79	Put	Bond Future	21,017.2500	21.0172	21,005.2700	21.0053	(0.057)	0	0	0
2020/03/30	2032	06/08/2020	9.29	Put	Bond Future	17,607.9400	17.6079	17,595.1800	17.5952	(0.072)	0	0	0
2020/03/30	2032	06/08/2020	9.46	Put	Bond Future	16,490.1100	16.4901	16,476.8700	16.4769	(0.080)	0	0	0
2020/03/30	2032	06/08/2020	9.45	Call	Bond Future	18.0600	0.0181	16.5000	0.0165	(8.638)	0	0	0
2020/03/30	2032	06/08/2020			Bond Future	12.3357	78.1035	12.3334	78.1151	(0.019)	0.0000	0.0000	300
2020/03/30	2032	06/08/2020	9.91	Call	Bond Future	55.3500	0.0554	51.6600	0.0517	(6.667)	0	0	0
2020/03/30	2032	06/08/2020	9.91	Put	Bond Future	13,638.7400	13.6387	13,623.4000	13.6234	(0.112)	0	0	800
2020/03/30	2032	06/08/2020	8.79	Call	Bond Future	2.7700	0.0028	2.4400	0.0024	(11.913)	0	0	800
2020/03/30	2032	06/08/2020	9.29	Call	Bond Future	11.8100	0.0118	10.7000	0.0107	(9.399)	0	0	800
2020/03/30	2032	06/08/2020	9.46	Call	Bond Future	18.5300	0.0185	16.9400	0.0169	(8.581)	0	0	0
2020/03/30	2032	06/08/2020	9.45	Put	Bond Future	16,555.2700	16.5553	16,542.0600	16.5421	(0.080)	0	0	0
2020/03/30	2032	06/08/2020	9.47	Call	Bond Future	19.0200	0.0190	17.3900	0.0174	(8.570)	0	0	0
2020/03/30	2032	06/08/2020	9.47	Put	Bond Future	16,425.0300	16.4250	16,411.7500	16.4117	(0.081)	0	0	0
2020/03/30	2032	05/11/2020	9.61	Put	Bond Future	16,508.7300	16.5087	16,493.3900	16.4934	(0.093)	0	0	0
2020/03/30	2032	05/11/2020	10.99	Call	Bond Future	725.1800	0.7252	713.3900	0.7134	(1.626)	0	0	0
2020/03/30	2032	05/11/2020	9.44	Put	Bond Future	17,578.9200	17.5789	17,564.2700	17.5643	(0.083)	0	0	0
2020/03/30	2032	05/11/2020	11.08	Call	Bond Future	804.9000	0.8049	792.5500	0.7925	(1.534)	0	0	0
2020/03/30	2032	05/11/2020	9.77	Put	Bond Future	15,524.2200	15.5242	15,508.1600	15.5082	(0.103)	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
2020/03/30	2032	05/11/2020			Bond Future	12.5495	75.2144	12.5471	75.2261	(0.019)	0.0000	0.0000	0
2020/03/30	2032	05/11/2020	10.99	Put	Bond Future	8,862.2800	8.8623	8,838.7600	8.8388	(0.265)	0	0	3,000
2020/03/30	2032	05/11/2020	9.76	Call	Bond Future	131.5500	0.1315	127.2600	0.1273	(3.261)	0	0	0
2020/03/30	2032	05/11/2020	9.76	Put	Bond Future	15,585.0800	15.5851	15,569.0600	15.5691	(0.103)	0	0	0
2020/03/30	2032	05/11/2020	9.11	Call	Bond Future	42.2500	0.0422	40.3800	0.0404	(4.426)	0	0	3,000
2020/03/30	2032	05/11/2020	9.61	Call	Bond Future	102.7800	0.1028	99.1700	0.0992	(3.512)	0	0	3,000
2020/03/30	2032	05/11/2020	9.44	Call	Bond Future	76.8500	0.0768	73.9300	0.0739	(3.800)	0	0	1,000
2020/03/30	2032	05/11/2020	11.08	Put	Bond Future	8,439.4100	8.4394	8,415.3300	8.4153	(0.285)	0	0	1,000
2020/03/30	2032	05/11/2020	9.77	Call	Bond Future	133.6900	0.1337	129.3600	0.1294	(3.239)	0	0	0
2020/03/30	2032	05/11/2020	9.11	Put	Bond Future	19,723.9800	19.7240	19,710.3800	19.7104	(0.069)	0	0	0
2020/03/30	2032	05/11/2020	8.94	Put	Bond Future	20,862.4700	20.8625	20,849.2800	20.8493	(0.063)	0	0	0
2020/03/30	2032	05/11/2020	8.94	Call	Bond Future	30.4900	0.0305	29.0300	0.0290	(4.788)	0	0	1,000
2020/03/30	2032	05/11/2020	9.75	Call	Bond Future	129.4400	0.1294	125.2000	0.1252	(3.276)	0	0	0
2020/03/30	2032	05/11/2020	9.75	Put	Bond Future	15,646.0400	15.6460	15,630.0700	15.6301	(0.102)	0	0	0
2020/03/30	2032	04/02/2021	10.82	Put	Bond Future	10,813.0200	10.8130	10,792.6400	10.7926	(0.188)	0	0	800
2020/03/30	2032	04/02/2021	9.29	Call	Bond Future	101.8900	0.1019	99.3200	0.0993	(2.522)	0	0	800
2020/03/30	2032	04/02/2021	9.63	Call	Bond Future	166.1000	0.1661	162.4900	0.1625	(2.173)	0	0	0
2020/03/30	2032	04/02/2021			Bond Future	12.7768	76.4550	12.7743	76.4669	(0.020)	0.0000	0.0000	0
2020/03/30	2032	04/02/2021	8.79	Put	Bond Future	22,778.9200	22.7789	22,765.5300	22.7655	(0.059)	0	0	0
2020/03/30	2032	04/02/2021	8.79	Call	Bond Future	46.4700	0.0465	45.0200	0.0450	(3.120)	0	0	800
2020/03/30	2032	04/02/2021	9.61	Call	Bond Future	161.5600	0.1616	158.0100	0.1580	(2.197)	0	0	0
2020/03/30	2032	04/02/2021	9.61	Put	Bond Future	17,502.2400	17.5022	17,486.7500	17.4867	(0.089)	0	0	0
2020/03/30	2032	04/02/2021	10.82	Call	Bond Future	704.8500	0.7048	696.4100	0.6964	(1.197)	0	0	0
2020/03/30	2032	04/02/2021	9.29	Put	Bond Future	19,496.9500	19.4969	19,482.4400	19.4824	(0.074)	0	0	0
2020/03/30	2032	04/02/2021	9.63	Put	Bond Future	17,380.4400	17.3804	17,364.8900	17.3649	(0.089)	0	0	0
2020/03/30	2032	04/02/2021	9.62	Call	Bond Future	163.8200	0.1638	160.2400	0.1602	(2.185)	0	0	0
2020/03/30	2032	04/02/2021	9.62	Put	Bond Future	17,441.3000	17.4413	17,425.7800	17.4258	(0.089)	0	0	0
2020/03/30	2033	07/05/2020			Bond Future	78.8462	78.8462	80.3005	80.3005	1.844	0.0000	0.0000	7,142
2020/03/30	2033	06/08/2020			Bond Future	80.1396	80.1396	81.6175	81.6175	1.844	0.0000	0.0000	0
2020/03/30	2033	05/11/2020			Bond Future	80.2373	80.2373	81.7393	81.7393	1.872	0.0000	0.0000	0
2020/03/30	2033	04/02/2021			Bond Future	81.5791	81.5791	83.1064	83.1064	1.872	0.0000	0.0000	0
2020/03/30	2037	07/05/2020	9.60	Put	Bond Future	18,352.3100	18.3523	18,533.4300	18.5334	0.987	0	0	0
2020/03/30	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	2037	07/05/2020	9.70	Put	Bond Future	17,588.7700	17.5888	17,769.8900	17.7699	1.030	0	0	0
2020/03/30	2037	07/05/2020			Bond Future	12.4313	74.9358	12.4647	74.7547	0.269	0.0000	0.0000	84,820
2020/03/30	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	2037	07/05/2020	9.59	Put	Bond Future	18,429.1900	18.4292	18,610.3100	18.6103	0.983	0	0	0
2020/03/30	2037	07/05/2020	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/30	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	2037	07/05/2020	9.61	Put	Bond Future	18,275.5200	18.2755	18,456.6400	18.4566	0.991	0	0	0
2020/03/30	2037	07/05/2020	10.00	Put	Bond Future	15,354.9600	15.3550	15,536.0700	15.5361	1.179	0	0	0
2020/03/30	2037	07/05/2020	10.00	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	7,500
2020/03/30	2037	06/08/2020	9.88	Put	Bond Future	17,287.5400	17.2875	17,468.7700	17.4688	1.048	0	0	0
2020/03/30	2037	06/08/2020			Bond Future	12.6363	71.8876	12.6713	71.7033	0.276	0.0000	0.0000	300
2020/03/30	2037	06/08/2020	9.87	Call	Bond Future	17.3800	0.0174	14.3900	0.0144	(17.204)	0	0	0
2020/03/30	2037	06/08/2020	9.87	Put	Bond Future	17,360.8600	17.3609	17,542.1700	17.5422	1.044	0	0	0

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2020/03/30	2037	06/08/2020	9.88	Call	Bond Future	17.8800	0.0179	14.8100	0.0148	(17.170)	0	0	0
2020/03/30	2037	06/08/2020	9.86	Call	Bond Future	16.9000	0.0169	13.9800	0.0140	(17.278)	0	0	0
2020/03/30	2037	06/08/2020	9.86	Put	Bond Future	17,434.2800	17.4343	17,615.6600	17.6157	1.040	0	0	0
2020/03/30	2037	05/11/2020	10.18	Call	Bond Future	130.5200	0.1305	118.3800	0.1184	(9.301)	0	0	0
2020/03/30	2037	05/11/2020	10.17	Put	Bond Future	16,268.4600	16.2685	16,443.9200	16.4439	1.079	0	0	0
2020/03/30	2037	05/11/2020			Bond Future	12.8319	73.0535	12.8682	72.8661	0.284	0.0000	0.0000	0
2020/03/30	2037	05/11/2020	10.19	Call	Bond Future	132.8300	0.1328	120.5100	0.1205	(9.275)	0	0	0
2020/03/30	2037	05/11/2020	10.19	Put	Bond Future	16,131.5400	16.1315	16,306.6400	16.3066	1.085	0	0	0
2020/03/30	2037	05/11/2020	10.17	Call	Bond Future	128.2400	0.1282	116.2800	0.1163	(9.326)	0	0	0
2020/03/30	2037	05/11/2020	10.18	Put	Bond Future	16,199.9400	16.1999	16,375.2200	16.3752	1.082	0	0	0
2020/03/30	2037	04/02/2021	13.73	Call	Bond Future	5,711.2800	5.7113	5,568.6300	5.5686	(2.498)	0	0	0
2020/03/30	2037	04/02/2021	10.35	Call	Bond Future	289.5400	0.2895	269.9400	0.2699	(6.769)	0	0	0
2020/03/30	2037	04/02/2021	10.27	Call	Bond Future	259.9900	0.2600	242.0100	0.2420	(6.916)	0	0	0
2020/03/30	2037	04/02/2021	10.85	Call	Bond Future	541.2700	0.5413	509.3200	0.5093	(5.903)	0	0	0
2020/03/30	2037	04/02/2021	10.28	Put	Bond Future	16,643.9800	16.6440	16,816.3200	16.8163	1.035	0	0	0
2020/03/30	2037	04/02/2021			Bond Future	13.0430	70.0016	13.0810	69.8111	0.291	0.0000	0.0000	0
2020/03/30	2037	04/02/2021	11.97	Put	Bond Future	7,425.6700	7.4257	7,543.8800	7.5439	1.592	0	0	0
2020/03/30	2037	04/02/2021	11.97	Call	Bond Future	1,685.3400	1.6853	1,613.0300	1.6130	(4.291)	0	0	300
2020/03/30	2037	04/02/2021	9.65	Put	Bond Future	21,036.9800	21.0370	21,218.9800	21.2190	0.865	0	0	0
2020/03/30	2037	04/02/2021	9.65	Call	Bond Future	104.7400	0.1047	96.2200	0.0962	(8.134)	0	0	72
2020/03/30	2037	04/02/2021	13.73	Put	Bond Future	2,388.5700	2.3886	2,436.4400	2.4364	2.004	0	0	300
2020/03/30	2037	04/02/2021	10.35	Put	Bond Future	16,185.3400	16.1853	16,356.2600	16.3563	1.056	0	0	72
2020/03/30	2037	04/02/2021	11.90	Call	Bond Future	1,585.2100	1.5852	1,515.7900	1.5158	(4.379)	0	0	0
2020/03/30	2037	04/02/2021	10.27	Put	Bond Future	16,709.9900	16.7100	16,882.5300	16.8825	1.033	0	0	0
2020/03/30	2037	04/02/2021	10.85	Put	Bond Future	13,091.5700	13.0916	13,250.1400	13.2501	1.211	0	0	72
2020/03/30	2037	04/02/2021	10.28	Call	Bond Future	263.5500	0.2636	245.3700	0.2454	(6.898)	0	0	0
2020/03/30	2037	04/02/2021	10.48	Put	Bond Future	15,349.8700	15.3499	15,517.9600	15.5180	1.095	0	0	0
2020/03/30	2037	04/02/2021	10.48	Call	Bond Future	343.3100	0.3433	320.8800	0.3209	(6.533)	0	0	240
2020/03/30	2037	04/02/2021	11.90	Put	Bond Future	7,725.4000	7.7254	7,846.5000	7.8465	1.568	0	0	240
2020/03/30	2037	04/02/2021	10.29	Call	Bond Future	267.1400	0.2671	248.7600	0.2488	(6.880)	0	0	0
2020/03/30	2037	04/02/2021	10.29	Put	Bond Future	16,578.0900	16.5781	16,750.2300	16.7502	1.038	0	0	0
2020/03/30	2038	07/05/2020			Bond Future	81.9670	81.9670	86.3511	86.3511	5.349	0.0000	0.0000	11,856
2020/03/30	2038	06/08/2020			Bond Future	81.6169	81.6169	86.0726	86.0726	5.459	0.0000	0.0000	0
2020/03/30	2038	05/11/2020			Bond Future	82.9594	82.9594	87.4882	87.4882	5.459	0.0000	0.0000	0
2020/03/30	2038	04/02/2021			Bond Future	82.6268	82.6268	87.2314	87.2314	5.573	0.0000	0.0000	0
2020/03/30	2040	07/05/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	2040	07/05/2020	9.75	Put	Bond Future	18,580.1400	18.5801	18,859.8000	18.8598	1.505	0	0	0
2020/03/30	2040	07/05/2020	12.20	Call	Bond Future	808.8500	0.8089	668.0400	0.6680	(17.409)	0	0	325
2020/03/30	2040	07/05/2020	11.10	Put	Bond Future	8,433.9100	8.4339	8,707.8600	8.7079	3.248	0	0	0
2020/03/30	2040	07/05/2020	9.85	Put	Bond Future	17,761.5400	17.7615	18,041.2000	18.0412	1.575	0	0	0
2020/03/30	2040	07/05/2020			Bond Future	12.4392	77.4001	12.4879	77.1204	0.392	0.0000	0.0000	65,728
2020/03/30	2040	07/05/2020	9.74	Put	Bond Future	18,662.6200	18.6626	18,942.2800	18.9423	1.499	0	0	0
2020/03/30	2040	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	2040	07/05/2020	12.70	Put	Bond Future	763.5000	0.7635	810.7100	0.8107	6.183	0	0	0
2020/03/30	2040	07/05/2020	12.70	Call	Bond Future	2,239.9300	2.2399	2,007.4800	2.0075	(10.378)	0	0	325
2020/03/30	2040	07/05/2020	10.00	Put	Bond Future	16,554.6600	16.5547	16,834.3100	16.8343	1.689	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
2020/03/30	2040	07/05/2020	10.00	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	2,640
2020/03/30	2040	07/05/2020	9.50	Put	Bond Future	20,677.0600		20.6771	20,956.7200	20.9567	1.353	0	0	0
2020/03/30	2040	07/05/2020	9.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/03/30	2040	07/05/2020	9.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	2040	07/05/2020	12.20	Put	Bond Future	2,206.9300		2.2069	2,345.7800	2.3458	6.292	0	0	0
2020/03/30	2040	07/05/2020	11.10	Call	Bond Future	13.3400		0.0133	7.6300	0.0076	(42.804)	0	0	450
2020/03/30	2040	07/05/2020	9.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/30	2040	07/05/2020	9.73	Put	Bond Future	18,745.2200		18.7452	19,024.8800	19.0249	1.492	0	0	0
2020/03/30	2040	07/05/2020	11.80	Put	Bond Future	4,090.3400		4.0903	4,305.4500	4.3055	5.259	0	0	0
2020/03/30	2040	07/05/2020	11.80	Call	Bond Future	255.1300		0.2551	190.5800	0.1906	(25.301)	0	0	450
2020/03/30	2040	07/05/2020	10.15	Put	Bond Future	15,372.4700		15.3725	15,652.1200	15.6521	1.819	0	0	0
2020/03/30	2040	07/05/2020	10.15	Call	Bond Future	0.0200		0.0000	0.0100	0.0000	(50.000)	0	0	7,500
2020/03/30	2040	06/08/2020	10.85	Call	Bond Future	149.9400		0.1499	126.9600	0.1270	(15.326)	0	0	0
2020/03/30	2040	06/08/2020	11.26	Put	Bond Future	8,802.2300		8.8022	9,041.7100	9.0417	2.721	0	0	517
2020/03/30	2040	06/08/2020	10.03	Call	Bond Future	17.9500		0.0180	14.1700	0.0142	(21.058)	0	0	0
2020/03/30	2040	06/08/2020	10.04	Call	Bond Future	18.4900		0.0185	14.6100	0.0146	(20.984)	0	0	0
2020/03/30	2040	06/08/2020	10.02	Put	Bond Future	17,501.0000		17.5010	17,781.7600	17.7818	1.604	0	0	0
2020/03/30	2040	06/08/2020			Bond Future	12.6392		74.1411	12.6902	73.8566	0.403	0.0000	0.0000	600
2020/03/30	2040	06/08/2020	10.04	Put	Bond Future	17,344.0800		17.3441	17,624.6500	17.6246	1.618	0	0	0
2020/03/30	2040	06/08/2020	10.02	Call	Bond Future	17.4300		0.0174	13.7400	0.0137	(21.170)	0	0	0
2020/03/30	2040	06/08/2020	10.85	Put	Bond Future	11,424.3600		11.4244	11,685.8300	11.6858	2.289	0	0	12,538
2020/03/30	2040	06/08/2020	11.26	Call	Bond Future	349.2100		0.3492	304.2400	0.3042	(12.878)	0	0	0
2020/03/30	2040	06/08/2020	10.79	Put	Bond Future	11,831.3700		11.8314	12,095.2500	12.0953	2.230	0	0	800
2020/03/30	2040	06/08/2020	9.57	Put	Bond Future	21,159.2400		21.1592	21,442.6700	21.4427	1.340	0	0	0
2020/03/30	2040	06/08/2020	10.03	Put	Bond Future	17,422.4800		17.4225	17,703.1500	17.7032	1.611	0	0	0
2020/03/30	2040	06/08/2020	10.79	Call	Bond Future	130.9900		0.1310	110.4200	0.1104	(15.703)	0	0	0
2020/03/30	2040	06/08/2020	9.57	Call	Bond Future	4.1100		0.0041	3.0900	0.0031	(24.818)	0	0	800
2020/03/30	2040	06/08/2020	10.07	Put	Bond Future	17,109.6300		17.1096	17,389.8900	17.3899	1.638	0	0	0
2020/03/30	2040	06/08/2020	10.07	Call	Bond Future	20.2000		0.0202	16.0100	0.0160	(20.743)	0	0	800
2020/03/30	2040	05/11/2020	10.23	Call	Bond Future	113.8600		0.1139	99.7200	0.0997	(12.419)	0	0	2,000
2020/03/30	2040	05/11/2020	11.70	Put	Bond Future	7,714.8600		7.7149	7,920.7900	7.9208	2.669	0	0	2,000
2020/03/30	2040	05/11/2020	10.00	Call	Bond Future	72.3300		0.0723	62.7000	0.0627	(13.314)	0	0	2,000
2020/03/30	2040	05/11/2020	9.50	Call	Bond Future	24.1500		0.0242	20.4400	0.0204	(15.362)	0	0	2,000
2020/03/30	2040	05/11/2020	10.30	Call	Bond Future	129.9400		0.1299	114.1400	0.1141	(12.159)	0	0	0
2020/03/30	2040	05/11/2020			Bond Future	12.8297		75.3436	12.8829	75.0544	0.414	0.0000	0.0000	0
2020/03/30	2040	05/11/2020	10.23	Put	Bond Future	16,980.1000		16.9801	17,255.1600	17.2552	1.620	0	0	0
2020/03/30	2040	05/11/2020	9.73	Put	Bond Future	20,870.7000		20.8707	21,154.0300	21.1540	1.358	0	0	0
2020/03/30	2040	05/11/2020	9.73	Call	Bond Future	40.7800		0.0408	34.9100	0.0349	(14.394)	0	0	2,000
2020/03/30	2040	05/11/2020	10.30	Put	Bond Future	16,462.3600		16.4624	16,735.7600	16.7358	1.661	0	0	0
2020/03/30	2040	05/11/2020	11.70	Call	Bond Future	1,078.7600		1.0788	995.4900	0.9955	(7.719)	0	0	0
2020/03/30	2040	05/11/2020	10.00	Put	Bond Future	18,728.5000		18.7285	19,008.0700	19.0081	1.493	0	0	0
2020/03/30	2040	05/11/2020	9.50	Put	Bond Future	22,770.0400		22.7700	23,055.5300	23.0555	1.254	0	0	0
2020/03/30	2040	05/11/2020	10.31	Call	Bond Future	132.3800		0.1324	116.3400	0.1163	(12.117)	0	0	0
2020/03/30	2040	05/11/2020	10.32	Put	Bond Future	16,315.6900		16.3157	16,588.6000	16.5886	1.673	0	0	0
2020/03/30	2040	05/11/2020	11.50	Call	Bond Future	842.9400		0.8429	773.3200	0.7733	(8.259)	0	0	0
2020/03/30	2040	05/11/2020	11.50	Put	Bond Future	8,757.4200		8.7574	8,977.0000	8.9770	2.507	0	0	2,000
2020/03/30	2040	05/11/2020	10.31	Put	Bond Future	16,388.9500		16.3889	16,662.1100	16.6621	1.667	0	0	0
2020/03/30	2040	05/11/2020	10.32	Call	Bond Future	134.8700		0.1349	118.5800	0.1186	(12.078)	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
2020/03/30	2040	04/02/2021	9.49	Call	Bond Future	69.3400	0.0693	61.4900	0.0615	(11.321)	0	0	500
2020/03/30	2040	04/02/2021	9.57	Put	Bond Future	23,274.0400	23.2740	23,559.1600	23.5592	1.225	0	0	0
2020/03/30	2040	04/02/2021	10.07	Put	Bond Future	19,340.4400	19.3404	19,616.8000	19.6168	1.429	0	0	0
2020/03/30	2040	04/02/2021	10.42	Put	Bond Future	16,793.2500	16.7933	17,060.4200	17.0604	1.591	0	0	0
2020/03/30	2040	04/02/2021			Bond Future	13.0354	72.0790	13.0909	71.7851	0.426	0.0000	0.0000	0
2020/03/30	2040	04/02/2021	11.74	Call	Bond Future	1,386.3100	1.3863	1,298.5900	1.2986	(6.328)	0	0	0
2020/03/30	2040	04/02/2021	11.74	Put	Bond Future	8,864.8100	8.8648	9,071.0600	9.0711	2.327	0	0	800
2020/03/30	2040	04/02/2021	10.07	Call	Bond Future	179.4300	0.1794	161.8200	0.1618	(9.814)	0	0	800
2020/03/30	2040	04/02/2021	10.41	Call	Bond Future	294.3000	0.2943	267.7900	0.2678	(9.008)	0	0	0
2020/03/30	2040	04/02/2021	10.41	Put	Bond Future	16,863.6000	16.8636	17,131.0600	17.1311	1.586	0	0	0
2020/03/30	2040	04/02/2021	9.49	Put	Bond Future	23,934.7500	23.9347	24,220.8700	24.2209	1.195	0	0	0
2020/03/30	2040	04/02/2021	9.57	Call	Bond Future	79.7200	0.0797	70.8700	0.0709	(11.101)	0	0	800
2020/03/30	2040	04/02/2021	10.42	Call	Bond Future	298.4100	0.2984	271.6100	0.2716	(8.981)	0	0	0
2020/03/30	2040	04/02/2021	11.57	Call	Bond Future	1,172.8700	1.1729	1,095.1300	1.0951	(6.628)	0	0	0
2020/03/30	2040	04/02/2021	11.57	Put	Bond Future	9,727.4800	9.7275	9,943.7100	9.9437	2.223	0	0	500
2020/03/30	2040	04/02/2021	10.24	Put	Bond Future	18,081.4900	18.0815	18,353.7300	18.3537	1.506	0	0	0
2020/03/30	2040	04/02/2021	10.24	Call	Bond Future	231.0700	0.2311	209.3400	0.2093	(9.404)	0	0	500
2020/03/30	2040	04/02/2021	10.40	Call	Bond Future	290.2300	0.2902	264.0200	0.2640	(9.031)	0	0	0
2020/03/30	2040	04/02/2021	10.40	Put	Bond Future	16,934.0900	16.9341	17,201.8500	17.2018	1.581	0	0	0
2020/03/30	2044	07/05/2020	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	2044	07/05/2020	9.79	Put	Bond Future	18,431.8000	18.4318	18,767.6500	18.7677	1.822	0	0	0
2020/03/30	2044	07/05/2020	9.45	Put	Bond Future	21,376.5700	21.3766	21,712.4200	21.7124	1.571	0	0	0
2020/03/30	2044	07/05/2020	9.97	Put	Bond Future	16,934.3600	16.9344	17,270.2100	17.2702	1.983	0	0	0
2020/03/30	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/03/30	2044	07/05/2020	9.98	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	100
2020/03/30	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/03/30	2044	07/05/2020			Bond Future	12.4364	74.4719	12.4954	74.1361	0.474	0.0000	0.0000	82,892
2020/03/30	2044	07/05/2020	9.81	Put	Bond Future	18,263.3700	18.2634	18,599.2200	18.5992	1.839	0	0	0
2020/03/30	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	2044	07/05/2020	10.81	Call	Bond Future	2.7400	0.0027	1.2800	0.0013	(53.285)	0	0	0
2020/03/30	2044	07/05/2020	10.81	Put	Bond Future	10,466.5400	10.4665	10,800.9300	10.8009	3.195	0	0	129
2020/03/30	2044	07/05/2020	9.33	Put	Bond Future	22,453.6900	22.4537	22,789.5400	22.7895	1.496	0	0	0
2020/03/30	2044	07/05/2020	9.80	Put	Bond Future	18,347.5200	18.3475	18,683.3700	18.6834	1.830	0	0	0
2020/03/30	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/03/30	2044	07/05/2020	9.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/03/30	2044	07/05/2020	9.98	Put	Bond Future	16,852.3800	16.8524	17,188.2200	17.1882	1.993	0	0	0
2020/03/30	2044	07/05/2020	11.09	Call	Bond Future	13.2500	0.0132	7.1900	0.0072	(45.736)	0	0	0
2020/03/30	2044	07/05/2020	9.26	Put	Bond Future	23,091.4300	23.0914	23,427.2800	23.4273	1.454	0	0	0
2020/03/30	2044	07/05/2020	9.91	Put	Bond Future	17,428.9100	17.4289	17,764.7600	17.7648	1.927	0	0	0
2020/03/30	2044	07/05/2020	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	2044	07/05/2020	11.09	Put	Bond Future	8,494.9000	8.4949	8,824.6900	8.8247	3.882	0	0	100
2020/03/30	2044	07/05/2020	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/03/30	2044	07/05/2020	11.02	Call	Bond Future	9.1400	0.0091	4.7800	0.0048	(47.702)	0	0	0
2020/03/30	2044	07/05/2020	11.02	Put	Bond Future	8,978.6600	8.9787	9,310.1500	9.3101	3.692	0	0	556
2020/03/30	2044	06/08/2020	9.98	Call	Bond Future	15.8600	0.0159	12.1200	0.0121	(23.581)	0	0	602
2020/03/30	2044	06/08/2020	11.09	Put	Bond Future	9,822.7700	9.8228	10,124.1200	10.1241	3.068	0	0	602
2020/03/30	2044	06/08/2020	9.01	Call	Bond Future	0.4800	0.0005	0.3300	0.0003	(31.250)	0	0	140

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
2020/03/30	2044	06/08/2020	9.66	Call	Bond Future	5.6400		0.0056	4.1600	0.0042	(26.241)	0	0	140
2020/03/30	2044	06/08/2020	9.88	Call	Bond Future	11.6200		0.0116	8.7800	0.0088	(24.441)	0	0	0
2020/03/30	2044	06/08/2020			Bond Future	12.6301		71.2909	12.6918	70.9493	0.489	0.0000	0.0000	3,339
2020/03/30	2044	06/08/2020	9.36	Put	Bond Future	23,234.8500		23.2349	23,575.8700	23.5759	1.468	0	0	0
2020/03/30	2044	06/08/2020	9.36	Call	Bond Future	1.9300		0.0019	1.3700	0.0014	(29.016)	0	0	602
2020/03/30	2044	06/08/2020	9.98	Put	Bond Future	17,932.9100		17.9329	18,270.7500	18.2708	1.884	0	0	0
2020/03/30	2044	06/08/2020	9.86	Call	Bond Future	10.9100		0.0109	8.2300	0.0082	(24.565)	0	0	0
2020/03/30	2044	06/08/2020	9.86	Put	Bond Future	18,917.6700		18.9177	19,256.5700	19.2566	1.791	0	0	0
2020/03/30	2044	06/08/2020	11.09	Call	Bond Future	259.7000		0.2597	219.4700	0.2195	(15.491)	0	0	0
2020/03/30	2044	06/08/2020	9.01	Put	Bond Future	26,468.1800		26.4682	26,809.6100	26.8096	1.290	0	0	0
2020/03/30	2044	06/08/2020	9.66	Put	Bond Future	20,602.9100		20.6029	20,943.0100	20.9430	1.651	0	0	0
2020/03/30	2044	06/08/2020	9.88	Put	Bond Future	18,752.1700		18.7522	19,090.9100	19.0909	1.806	0	0	0
2020/03/30	2044	06/08/2020	10.93	Call	Bond Future	185.8400		0.1858	155.1300	0.1551	(16.525)	0	0	0
2020/03/30	2044	06/08/2020	10.93	Put	Bond Future	10,869.6600		10.8697	11,180.5300	11.1805	2.860	0	0	140
2020/03/30	2044	06/08/2020	9.87	Call	Bond Future	11.2600		0.0113	8.5000	0.0085	(24.512)	0	0	0
2020/03/30	2044	06/08/2020	9.87	Put	Bond Future	18,834.8500		18.8348	19,173.6700	19.1737	1.799	0	0	0
2020/03/30	2044	05/11/2020	11.06	Put	Bond Future	11,251.7300		11.2517	11,547.3300	11.5473	2.627	0	0	525
2020/03/30	2044	05/11/2020	11.43	Call	Bond Future	792.4200		0.7924	715.8000	0.7158	(9.669)	0	0	0
2020/03/30	2044	05/11/2020	9.72	Put	Bond Future	21,114.1200		21.1141	21,454.8300	21.4548	1.614	0	0	0
2020/03/30	2044	05/11/2020	9.97	Call	Bond Future	68.8000		0.0688	58.3900	0.0584	(15.131)	0	0	568
2020/03/30	2044	05/11/2020	9.29	Put	Bond Future	24,860.5600		24.8606	25,205.1700	25.2052	1.386	0	0	0
2020/03/30	2044	05/11/2020	9.96	Put	Bond Future	19,141.7600		19.1418	19,478.7500	19.4788	1.760	0	0	0
2020/03/30	2044	05/11/2020	10.36	Call	Bond Future	148.4400		0.1484	128.4100	0.1284	(13.494)	0	0	0
2020/03/30	2044	05/11/2020			Bond Future	12.8143		72.4472	12.8787	72.1000	0.502	0.0000	0.0000	0
2020/03/30	2044	05/11/2020	9.72	Call	Bond Future	39.9500		0.0400	33.4500	0.0335	(16.270)	0	0	1,815
2020/03/30	2044	05/11/2020	9.97	Put	Bond Future	19,061.4400		19.0614	19,398.2400	19.3982	1.767	0	0	0
2020/03/30	2044	05/11/2020	9.96	Call	Bond Future	67.3700		0.0674	57.1500	0.0571	(15.170)	0	0	0
2020/03/30	2044	05/11/2020	11.38	Call	Bond Future	742.1000		0.7421	669.1700	0.6692	(9.828)	0	0	0
2020/03/30	2044	05/11/2020	11.38	Put	Bond Future	9,347.7500		9.3477	9,622.0300	9.6220	2.934	0	0	568
2020/03/30	2044	05/11/2020	10.34	Call	Bond Future	143.0200		0.1430	123.6100	0.1236	(13.572)	0	0	0
2020/03/30	2044	05/11/2020	10.34	Put	Bond Future	16,196.0600		16.1961	16,523.8600	16.5239	2.024	0	0	0
2020/03/30	2044	05/11/2020	11.06	Call	Bond Future	474.3300		0.4743	422.7200	0.4227	(10.881)	0	0	0
2020/03/30	2044	05/11/2020	10.04	Put	Bond Future	18,503.3700		18.5034	18,838.7900	18.8388	1.813	0	0	0
2020/03/30	2044	05/11/2020	11.17	Put	Bond Future	10,575.7300		10.5757	10,864.4800	10.8645	2.730	0	0	1,815
2020/03/30	2044	05/11/2020	11.43	Put	Bond Future	9,067.7300		9.0677	9,338.3200	9.3383	2.984	0	0	1,815
2020/03/30	2044	05/11/2020	8.87	Put	Bond Future	28,786.5200		28.7865	29,132.8000	29.1328	1.203	0	0	0
2020/03/30	2044	05/11/2020	9.29	Call	Bond Future	14.1900		0.0142	11.5900	0.0116	(18.323)	0	0	568
2020/03/30	2044	05/11/2020	10.36	Put	Bond Future	16,047.2000		16.0472	16,374.3800	16.3744	2.039	0	0	0
2020/03/30	2044	05/11/2020	10.04	Call	Bond Future	79.5300		0.0795	67.7400	0.0677	(14.825)	0	0	525
2020/03/30	2044	05/11/2020	9.34	Put	Bond Future	24,410.8800		24.4109	24,755.1800	24.7552	1.410	0	0	0
2020/03/30	2044	05/11/2020	9.34	Call	Bond Future	16.1100		0.0161	13.2000	0.0132	(18.063)	0	0	525
2020/03/30	2044	05/11/2020	11.17	Call	Bond Future	556.2800		0.5563	497.8200	0.4978	(10.509)	0	0	0
2020/03/30	2044	05/11/2020	8.87	Call	Bond Future	4.5300		0.0045	3.6000	0.0036	(20.530)	0	0	1,815
2020/03/30	2044	05/11/2020	10.02	Put	Bond Future	18,662.0700		18.6621	18,997.8900	18.9979	1.799	0	0	0
2020/03/30	2044	05/11/2020	10.02	Call	Bond Future	76.3300		0.0763	64.9400	0.0649	(14.922)	0	0	1,815
2020/03/30	2044	05/11/2020	10.35	Call	Bond Future	145.7100		0.1457	125.9900	0.1260	(13.534)	0	0	0
2020/03/30	2044	05/11/2020	10.35	Put	Bond Future	16,121.5500		16.1215	16,449.0400	16.4490	2.031	0	0	0
2020/03/30	2044	04/02/2021	10.04	Put	Bond Future	19,621.3500		19.6213	19,955.5000	19.9555	1.703	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
2020/03/30	2044	04/02/2021	10.37	Call	Bond Future	270.7400		0.2707	242.1500	0.2421	(10.560)	0	0	0
2020/03/30	2044	04/02/2021	10.35	Put	Bond Future	17,277.9500		17.2780	17,603.0000	17.6030	1.881	0	0	0
2020/03/30	2044	04/02/2021			Bond Future	13.0131		69.2601	13.0803	68.9071	0.517	0.0000	0.0000	0
2020/03/30	2044	04/02/2021	10.37	Put	Bond Future	17,131.9800		17.1320	17,456.3600	17.4564	1.893	0	0	0
2020/03/30	2044	04/02/2021	10.35	Call	Bond Future	263.0000		0.2630	235.0800	0.2351	(10.616)	0	0	0
2020/03/30	2044	04/02/2021	10.04	Call	Bond Future	164.1700		0.1642	145.3500	0.1454	(11.464)	0	0	0
2020/03/30	2044	04/02/2021	10.84	Call	Bond Future	511.7700		0.5118	463.8100	0.4638	(9.371)	0	0	0
2020/03/30	2044	04/02/2021	10.36	Put	Bond Future	17,204.8900		17.2049	17,529.6100	17.5296	1.887	0	0	0
2020/03/30	2044	04/02/2021	10.84	Put	Bond Future	13,888.6900		13.8887	14,193.7000	14.1937	2.196	0	0	405
2020/03/30	2044	04/02/2021	10.29	Call	Bond Future	240.8300		0.2408	214.8800	0.2149	(10.775)	0	0	0
2020/03/30	2044	04/02/2021	10.29	Put	Bond Future	17,719.6800		17.7197	18,046.7000	18.0467	1.846	0	0	405
2020/03/30	2044	04/02/2021	9.66	Put	Bond Future	22,697.6500		22.6976	23,039.6900	23.0397	1.507	0	0	0
2020/03/30	2044	04/02/2021	9.66	Call	Bond Future	86.9800		0.0870	76.0500	0.0761	(12.566)	0	0	405
2020/03/30	2044	04/02/2021	10.36	Call	Bond Future	266.8500		0.2668	238.6000	0.2386	(10.586)	0	0	0
2020/03/30	2046	07/05/2020			Bond Future	72.8600		72.8600	73.8468	73.8468	1.354	0.0000	0.0000	15,286
2020/03/30	2046	06/08/2020			Bond Future	74.0553		74.0553	75.0579	75.0579	1.354	0.0000	0.0000	0
2020/03/30	2046	05/11/2020			Bond Future	73.4776		73.4776	74.4967	74.4967	1.387	0.0000	0.0000	0
2020/03/30	2046	04/02/2021			Bond Future	74.7065		74.7065	75.7426	75.7426	1.387	0.0000	0.0000	0
2020/03/30	2050	07/05/2020			Bond Future	72.6606		72.6606	72.6671	72.6671	0.009	0.0000	0.0000	15,560
2020/03/30	2050	06/08/2020			Bond Future	71.9730		71.9730	71.9793	71.9793	0.009	0.0000	0.0000	0
2020/03/30	2050	05/11/2020			Bond Future	73.1568		73.1568	73.1631	73.1631	0.009	0.0000	0.0000	0
2020/03/30	2050	04/02/2021			Bond Future	72.4602		72.4602	72.4666	72.4666	0.009	0.0000	0.0000	0
2020/03/30	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	AL37	07/05/2020			Index Future	629.1340		629.1340	629.4250	629.4250	0.046	0.0000	0.0000	0
2020/03/30	AL37	06/08/2020			Index Future	639.1890		639.1890	639.4770	639.4770	0.045	0.0000	0.0000	0
2020/03/30	AL37	05/11/2020			Index Future	649.6610		649.6610	649.9510	649.9510	0.045	0.0000	0.0000	0
2020/03/30	AL37	04/02/2021			Index Future	660.3760		660.3760	660.6710	660.6710	0.045	0.0000	0.0000	0
2020/03/30	AL7T	07/05/2020			Index Future	681.2340		681.2340	681.7440	681.7440	0.075	0.0000	0.0000	0
2020/03/30	AL7T	06/08/2020			Index Future	692.1210		692.1210	692.6320	692.6320	0.074	0.0000	0.0000	0
2020/03/30	AL7T	05/11/2020			Index Future	703.4600		703.4600	703.9770	703.9770	0.073	0.0000	0.0000	0
2020/03/30	AL7T	04/02/2021			Index Future	715.0630		715.0630	715.5880	715.5880	0.073	0.0000	0.0000	0
2020/03/30	ALBI	07/05/2020			Index Future	617.6230		617.6230	616.6740	616.6740	(0.154)	0.0000	0.0000	208
2020/03/30	ALBI	06/08/2020			Index Future	627.4950		627.4950	626.5230	626.5230	(0.155)	0.0000	0.0000	0
2020/03/30	ALBI	05/11/2020			Index Future	637.7750		637.7750	636.7850	636.7850	(0.155)	0.0000	0.0000	0
2020/03/30	ALBI	04/02/2021			Index Future	648.2940		648.2940	647.2880	647.2880	(0.155)	0.0000	0.0000	0
2020/03/30	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 Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/03/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	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
2020/03/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/30	ES33	07/05/2020			Bond Future	13.4101	64.8832	13.4379	64.7606	0.208	0.0000	0.0000	350
2020/03/30	ES33	06/08/2020			Bond Future	13.6615	65.9314	13.6907	65.8065	0.214	0.0000	0.0000	0
2020/03/30	ES33	05/11/2020			Bond Future	13.9171	63.2128	13.9476	63.0857	0.219	0.0000	0.0000	0
2020/03/30	ES33	04/02/2021			Bond Future	14.1929	64.2554	14.2249	64.1263	0.225	0.0000	0.0000	0
2020/03/30	ES42	07/05/2020			Bond Future	13.5690	65.1186	13.6275	64.8395	0.431	0.0000	0.0000	4,919
2020/03/30	ES42	06/08/2020			Bond Future	13.8090	66.1710	13.8704	65.8871	0.444	0.0000	0.0000	0
2020/03/30	ES42	05/11/2020			Bond Future	14.0552	62.9816	14.1196	62.6931	0.458	0.0000	0.0000	0
2020/03/30	ES42	04/02/2021			Bond Future	14.3117	64.0205	14.3793	63.7272	0.472	0.0000	0.0000	0
2020/03/30	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	GOVI	07/05/2020			GOVI	610.0120	610.0120	609.1710	609.1710	(0.138)	0.0000	0.0000	1,180
2020/03/30	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	GOVI	07/05/2020	720.00	Put	GOVI	1,099,880.0000	109.9880	1,108,290.0000	110.8290	0.765	0	0	0
2020/03/30	GOVI	07/05/2020	719.98	Put	GOVI	1,099,680.0000	109.9680	1,108,090.0000	110.8090	0.765	0	0	0
2020/03/30	GOVI	07/05/2020	719.99	Put	GOVI	1,099,780.0000	109.9780	1,108,190.0000	110.8190	0.765	0	0	0
2020/03/30	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	GOVI	06/08/2020	728.12	Put	GOVI	1,083,590.0000	108.3590	1,092,190.0000	109.2190	0.794	0	0	0
2020/03/30	GOVI	06/08/2020			GOVI	619.7610	619.7610	618.9010	618.9010	(0.139)	0.0000	0.0000	1
2020/03/30	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	GOVI	06/08/2020	728.14	Put	GOVI	1,083,790.0000	108.3790	1,092,390.0000	109.2390	0.794	0	0	0
2020/03/30	GOVI	06/08/2020	728.13	Put	GOVI	1,083,690.0000	108.3690	1,092,290.0000	109.2290	0.794	0	0	0
2020/03/30	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	GOVI	05/11/2020	737.84	Put	GOVI	1,079,260.0000	107.9260	1,088,020.0000	108.8020	0.812	0	0	0
2020/03/30	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	GOVI	05/11/2020			GOVI	629.9140	629.9140	629.0380	629.0380	(0.139)	0.0000	0.0000	0
2020/03/30	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	GOVI	05/11/2020	737.83	Put	GOVI	1,079,160.0000	107.9160	1,087,920.0000	108.7920	0.812	0	0	0
2020/03/30	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	GOVI	05/11/2020	737.85	Put	GOVI	1,079,360.0000	107.9360	1,088,120.0000	108.8120	0.812	0	0	0
2020/03/30	GOVI	04/02/2021	750.96	Put	GOVI	1,106,560.0000	110.6560	1,115,470.0000	111.5470	0.805	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	
2020/03/30	GOVI	04/02/2021			GOVI	640.3040		640.3040	639.4130	639.4130	(0.139)	0.0000	0.0000	0
2020/03/30	GOVI	04/02/2021	750.95	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	GOVI	04/02/2021	750.95	Put	GOVI	1,106,460.0000		110.6460	1,115,370.0000	111.5370	0.805	0	0	0
2020/03/30	GOVI	04/02/2021	750.96	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	GOVI	04/02/2021	750.94	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	GOVI	04/02/2021	750.94	Put	GOVI	1,106,360.0000		110.6360	1,115,270.0000	111.5270	0.805	0	0	0
2020/03/30	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/03/30	IGOV	07/05/2020			Index Future	217.1050		217.1050	216.9540	216.9540	(0.070)	0.0000	0.0000	983
2020/03/30	IGOV	06/08/2020			Index Future	220.6290		220.6290	220.4730	220.4730	(0.071)	0.0000	0.0000	0
2020/03/30	IGOV	05/11/2020			Index Future	224.2960		224.2960	224.1360	224.1360	(0.071)	0.0000	0.0000	0
2020/03/30	IGOV	04/02/2021			Index Future	228.0470		228.0470	227.8850	227.8850	(0.071)	0.0000	0.0000	0
2020/03/30	IS02	22/06/2020			Interest Rate Swap	101.7700		101.7700	101.7700	101.7700	0.000	0.0000	0.0000	0
2020/03/30	IS02	21/09/2020			Interest Rate Swap	98.7500		98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/03/30	IS05	17/12/2020			Interest Rate Swap	94.5500		94.5500	94.5400	94.5400	(0.011)	0.0000	0.0000	0
2020/03/30	IS05	16/03/2021			Interest Rate Swap	93.1300		93.1300	93.1200	93.1200	(0.011)	0.0000	0.0000	0
2020/03/30	IS05	15/06/2021			Interest Rate Swap	91.7400		91.7400	91.7200	91.7200	(0.022)	0.0000	0.0000	0
2020/03/30	IS05	21/09/2021			Interest Rate Swap	91.1700		91.1700	91.1400	91.1400	(0.033)	0.0000	0.0000	0
2020/03/30	IS05	21/12/2021			Interest Rate Swap	92.9400		92.9400	92.9000	92.9000	(0.043)	0.0000	0.0000	51
2020/03/30	IS05	15/03/2022			Interest Rate Swap	92.9000		92.9000	92.8500	92.8500	(0.054)	0.0000	0.0000	0
2020/03/30	IS05	21/06/2022			Interest Rate Swap	93.5600		93.5600	93.4900	93.4900	(0.075)	0.0000	0.0000	0
2020/03/30	IS05	20/09/2022			Interest Rate Swap	97.2100		97.2100	97.1000	97.1000	(0.113)	0.0000	0.0000	0
2020/03/30	IS05	20/12/2022			Interest Rate Swap	98.2300		98.2300	98.1000	98.1000	(0.132)	0.0000	0.0000	0
2020/03/30	IS05	22/03/2023			Interest Rate Swap	91.3200		91.3200	91.1600	91.1600	(0.175)	0.0000	0.0000	0
2020/03/30	IS05	20/06/2023			Interest Rate Swap	97.4100		97.4100	97.2400	97.2400	(0.175)	0.0000	0.0000	0
2020/03/30	IS05	19/09/2023			Interest Rate Swap	94.7400		94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/03/30	IS10	17/12/2025			Interest Rate Swap	92.4100		92.4100	92.1300	92.1300	(0.303)	0.0000	0.0000	0
2020/03/30	IS10	16/03/2026			Interest Rate Swap	89.7500		89.7500	89.4700	89.4700	(0.312)	0.0000	0.0000	0
2020/03/30	IS10	15/06/2026			Interest Rate Swap	88.9400		88.9400	88.6300	88.6300	(0.349)	0.0000	0.0000	0
2020/03/30	IS10	21/09/2026			Interest Rate Swap	91.5900		91.5900	91.2400	91.2400	(0.382)	0.0000	0.0000	0
2020/03/30	IS10	21/12/2026			Interest Rate Swap	96.0700		96.0700	95.6800	95.6800	(0.406)	0.0000	0.0000	0
2020/03/30	IS10	15/03/2027			Interest Rate Swap	95.2500		95.2500	94.8300	94.8300	(0.441)	0.0000	0.0000	0
2020/03/30	IS10	21/06/2027			Interest Rate Swap	97.7400		97.7400	97.3100	97.3100	(0.440)	0.0000	0.0000	0
2020/03/30	IS10	20/09/2027			Interest Rate Swap	103.7500		103.7500	103.3300	103.3300	(0.405)	0.0000	0.0000	0
2020/03/30	IS10	20/12/2027			Interest Rate Swap	104.5500		104.5500	104.1500	104.1500	(0.383)	0.0000	0.0000	0
2020/03/30	IS10	22/03/2028			Interest Rate Swap	98.3800		98.3800	97.9600	97.9600	(0.427)	0.0000	0.0000	0
2020/03/30	IS10	20/06/2028			Interest Rate Swap	106.1400		106.1400	105.7200	105.7200	(0.396)	0.0000	0.0000	0
2020/03/30	IS10	19/09/2028			Interest Rate Swap	91.6800		91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/03/30	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/03/30	R023	07/05/2020	6.91	Put	Bond Future	891.0200		0.8910	1,146.3800	1.1464	28.659	0	0	0
2020/03/30	R023	07/05/2020			Bond Future	7.1621		103.0017	7.3071	102.6367	2.026	0.0000	0.0000	59,868

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
2020/03/30	R023	07/05/2020	6.90	Call	Bond Future	246.9400	0.2469	139.4100	0.1394	(43.545)	0	0	0
2020/03/30	R023	07/05/2020	6.90	Put	Bond Future	910.5600	0.9106	1,168.0700	1.1681	28.280	0	0	0
2020/03/30	R023	07/05/2020	6.91	Call	Bond Future	252.8300	0.2528	143.1500	0.1431	(43.381)	0	0	0
2020/03/30	R023	07/05/2020	6.89	Call	Bond Future	241.0700	0.2411	135.6800	0.1357	(43.718)	0	0	0
2020/03/30	R023	07/05/2020	6.89	Put	Bond Future	930.1100	0.9301	1,189.7600	1.1898	27.916	0	0	0
2020/03/30	R023	06/08/2020	7.26	Call	Bond Future	879.8200	0.8798	691.0700	0.6911	(21.453)	0	0	0
2020/03/30	R023	06/08/2020			Bond Future	7.2287	104.6657	7.3898	104.2944	2.228	0.0000	0.0000	0
2020/03/30	R023	06/08/2020	7.26	Put	Bond Future	807.4900	0.8075	990.0700	0.9901	22.611	0	0	0
2020/03/30	R023	06/08/2020	7.27	Call	Bond Future	891.3800	0.8914	701.0100	0.7010	(21.357)	0	0	0
2020/03/30	R023	06/08/2020	7.28	Put	Bond Future	784.3000	0.7843	963.6500	0.9636	22.868	0	0	0
2020/03/30	R023	06/08/2020	7.27	Put	Bond Future	795.9700	0.7960	976.9300	0.9769	22.735	0	0	0
2020/03/30	R023	06/08/2020	7.28	Call	Bond Future	902.7800	0.9028	710.8000	0.7108	(21.265)	0	0	0
2020/03/30	R023	05/11/2020	7.46	Put	Bond Future	895.8500	0.8958	1,067.4200	1.0674	19.152	0	0	0
2020/03/30	R023	05/11/2020	7.47	Put	Bond Future	887.6200	0.8876	1,058.0100	1.0580	19.196	0	0	0
2020/03/30	R023	05/11/2020			Bond Future	7.3018	102.4383	7.4820	102.0608	2.467	0.0000	0.0000	0
2020/03/30	R023	05/11/2020	7.46	Call	Bond Future	1,227.4300	1.2274	1,021.5200	1.0215	(16.776)	0	0	0
2020/03/30	R023	05/11/2020	7.47	Call	Bond Future	1,240.1200	1.2401	1,033.0300	1.0330	(16.699)	0	0	0
2020/03/30	R023	05/11/2020	7.45	Call	Bond Future	1,214.4900	1.2145	1,009.7700	1.0098	(16.856)	0	0	0
2020/03/30	R023	05/11/2020	7.45	Put	Bond Future	903.8200	0.9038	1,076.5800	1.0766	19.114	0	0	0
2020/03/30	R023	04/02/2021	6.34	Call	Bond Future	409.0900	0.4091	318.7600	0.3188	(22.081)	0	0	0
2020/03/30	R023	04/02/2021	6.32	Put	Bond Future	2,447.3100	2.4473	2,742.2600	2.7423	12.052	0	0	0
2020/03/30	R023	04/02/2021			Bond Future	7.3941	104.1280	7.5986	103.7443	2.765	0.0000	0.0000	0
2020/03/30	R023	04/02/2021	6.34	Put	Bond Future	2,417.7900	2.4178	2,711.1700	2.7112	12.134	0	0	0
2020/03/30	R023	04/02/2021	6.32	Call	Bond Future	400.0000	0.4000	311.2400	0.3112	(22.190)	0	0	0
2020/03/30	R023	04/02/2021	6.33	Put	Bond Future	2,432.5300	2.4325	2,726.6900	2.7267	12.093	0	0	0
2020/03/30	R023	04/02/2021	6.33	Call	Bond Future	404.5300	0.4045	314.9800	0.3150	(22.137)	0	0	0
2020/03/30	R035	07/05/2020	9.48	Put	Bond Future	18,552.4200	18.5524	18,652.3000	18.6523	0.538	0	0	0
2020/03/30	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	R035	07/05/2020	9.85	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/03/30	R035	07/05/2020	10.57	Put	Bond Future	10,768.4100	10.7684	10,867.6700	10.8677	0.922	0	0	3,530
2020/03/30	R035	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/30	R035	07/05/2020	10.75	Put	Bond Future	9,576.0200	9.5760	9,674.3200	9.6743	1.027	0	0	5,000
2020/03/30	R035	07/05/2020			Bond Future	12.3399	78.4365	12.3581	78.3366	0.147	0.0000	0.0000	132,531
2020/03/30	R035	07/05/2020	9.11	Put	Bond Future	21,425.4100	21.4254	21,525.2900	21.5253	0.466	0	0	0
2020/03/30	R035	07/05/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/30	R035	07/05/2020	9.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	R035	07/05/2020	9.47	Put	Bond Future	18,628.4600	18.6285	18,728.3400	18.7283	0.536	0	0	0
2020/03/30	R035	07/05/2020	9.85	Put	Bond Future	15,799.8400	15.7998	15,899.7100	15.8997	0.632	0	0	0
2020/03/30	R035	07/05/2020	9.78	Put	Bond Future	16,311.6300	16.3116	16,411.5100	16.4115	0.612	0	0	0
2020/03/30	R035	07/05/2020	10.57	Call	Bond Future	1.4400	0.0014	0.8200	0.0008	(43.056)	0	0	0
2020/03/30	R035	07/05/2020	9.75	Put	Bond Future	16,532.2400	16.5322	16,632.1200	16.6321	0.604	0	0	0
2020/03/30	R035	07/05/2020	10.75	Call	Bond Future	4.1300	0.0041	2.5500	0.0026	(38.257)	0	0	0
2020/03/30	R035	07/05/2020	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	R035	07/05/2020	9.49	Put	Bond Future	18,476.4700	18.4765	18,576.3500	18.5763	0.541	0	0	0
2020/03/30	R035	07/05/2020	9.55	Put	Bond Future	18,022.6100	18.0226	18,122.4900	18.1225	0.554	0	0	0
2020/03/30	R035	07/05/2020	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/30	R035	07/05/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,530

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
2020/03/30	R035	07/05/2020	9.18	Put	Bond Future	20,872.3600		20.8724	20,972.2400	20.9722	0.479	0	0	0
2020/03/30	R035	07/05/2020	9.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/03/30	R035	06/08/2020	9.67	Call	Bond Future	9.6400		0.0096	8.1900	0.0082	(15.041)	0	0	500
2020/03/30	R035	06/08/2020	10.45	Put	Bond Future	12,698.2800		12.6983	12,791.7000	12.7917	0.736	0	0	500
2020/03/30	R035	06/08/2020	9.00	Put	Bond Future	23,267.0200		23.2670	23,368.5600	23.3686	0.436	0	0	0
2020/03/30	R035	06/08/2020	9.92	Put	Bond Future	16,328.8400		16.3288	16,427.8800	16.4279	0.607	0	0	0
2020/03/30	R035	06/08/2020			Bond Future	12.5434		79.7036	12.5624	79.6019	0.151	0.0000	0.0000	410
2020/03/30	R035	06/08/2020	9.09	Put	Bond Future	22,553.9800		22.5540	22,655.4500	22.6555	0.450	0	0	0
2020/03/30	R035	06/08/2020	9.09	Call	Bond Future	1.4100		0.0014	1.1400	0.0011	(19.149)	0	0	500
2020/03/30	R035	06/08/2020	9.67	Put	Bond Future	18,137.2100		18.1372	18,237.5000	18.2375	0.553	0	0	0
2020/03/30	R035	06/08/2020	9.00	Call	Bond Future	1.0200		0.0010	0.8200	0.0008	(19.608)	0	0	24,761
2020/03/30	R035	06/08/2020	9.92	Call	Bond Future	20.0400		0.0200	17.3400	0.0173	(13.473)	0	0	0
2020/03/30	R035	06/08/2020	10.45	Call	Bond Future	79.0800		0.0791	70.7600	0.0708	(10.521)	0	0	0
2020/03/30	R035	06/08/2020	9.93	Call	Bond Future	20.6100		0.0206	17.8500	0.0178	(13.392)	0	0	0
2020/03/30	R035	06/08/2020	9.91	Put	Bond Future	16,400.0400		16.4000	16,499.1500	16.4991	0.604	0	0	0
2020/03/30	R035	06/08/2020	8.75	Put	Bond Future	25,287.4600		25.2875	25,389.1200	25.3891	0.402	0	0	0
2020/03/30	R035	06/08/2020	8.75	Call	Bond Future	0.3900		0.0004	0.3100	0.0003	(20.513)	0	0	3,000
2020/03/30	R035	06/08/2020	9.93	Put	Bond Future	16,257.7200		16.2577	16,356.7000	16.3567	0.609	0	0	0
2020/03/30	R035	06/08/2020	9.91	Call	Bond Future	19.4800		0.0195	16.8500	0.0169	(13.501)	0	0	0
2020/03/30	R035	05/11/2020	10.34	Put	Bond Future	14,573.6000		14.5736	14,665.6500	14.6657	0.632	0	0	0
2020/03/30	R035	05/11/2020			Bond Future	12.7502		76.5020	12.7701	76.3985	0.155	0.0000	0.0000	0
2020/03/30	R035	05/11/2020	10.33	Call	Bond Future	176.8200		0.1768	165.5100	0.1655	(6.396)	0	0	0
2020/03/30	R035	05/11/2020	10.33	Put	Bond Future	14,638.6100		14.6386	14,730.8000	14.7308	0.630	0	0	0
2020/03/30	R035	05/11/2020	10.34	Call	Bond Future	179.8100		0.1798	168.3600	0.1684	(6.368)	0	0	0
2020/03/30	R035	05/11/2020	10.32	Call	Bond Future	173.8600		0.1739	162.7100	0.1627	(6.413)	0	0	0
2020/03/30	R035	05/11/2020	10.32	Put	Bond Future	14,703.7300		14.7037	14,796.0800	14.7961	0.628	0	0	0
2020/03/30	R035	04/02/2021	10.04	Put	Bond Future	17,719.6000		17.7196	17,814.7200	17.8147	0.537	0	0	0
2020/03/30	R035	04/02/2021	10.14	Put	Bond Future	17,055.8900		17.0559	17,149.8300	17.1498	0.551	0	0	650
2020/03/30	R035	04/02/2021	11.14	Put	Bond Future	11,078.2700		11.0783	11,155.1600	11.1552	0.694	0	0	650
2020/03/30	R035	04/02/2021	10.05	Call	Bond Future	199.2500		0.1993	189.0700	0.1891	(5.109)	0	0	0
2020/03/30	R035	04/02/2021			Bond Future	12.9742		77.7638	12.9949	77.6586	0.160	0.0000	0.0000	0
2020/03/30	R035	04/02/2021	10.14	Call	Bond Future	226.3500		0.2264	215.0900	0.2151	(4.975)	0	0	0
2020/03/30	R035	04/02/2021	10.06	Call	Bond Future	202.1200		0.2021	191.8200	0.1918	(5.096)	0	0	0
2020/03/30	R035	04/02/2021	10.06	Put	Bond Future	17,585.9600		17.5860	17,680.8600	17.6809	0.540	0	0	0
2020/03/30	R035	04/02/2021	10.04	Call	Bond Future	196.4200		0.1964	186.3400	0.1863	(5.132)	0	0	0
2020/03/30	R035	04/02/2021	11.14	Call	Bond Future	782.1300		0.7821	753.8200	0.7538	(3.620)	0	0	0
2020/03/30	R035	04/02/2021	10.05	Put	Bond Future	17,652.7200		17.6527	17,747.7400	17.7477	0.538	0	0	0
2020/03/30	R186	07/05/2020	8.09	Put	Bond Future	12,469.7700		12.4698	12,434.2200	12.4342	(0.285)	0	0	0
2020/03/30	R186	07/05/2020	7.90	Put	Bond Future	13,506.8900		13.5069	13,471.3400	13.4713	(0.263)	0	0	2,500
2020/03/30	R186	07/05/2020	8.28	Put	Bond Future	11,444.7600		11.4448	11,409.1900	11.4092	(0.311)	0	0	0
2020/03/30	R186	07/05/2020	8.93	Call	Bond Future	2.8100		0.0028	1.9900	0.0020	(29.181)	0	0	0
2020/03/30	R186	07/05/2020			Bond Future	10.5667		103.7676	10.5591	103.8031	(0.072)	0.0000	0.0000	88,471
2020/03/30	R186	07/05/2020	8.08	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/30	R186	07/05/2020	8.08	Put	Bond Future	12,524.0600		12.5241	12,488.5000	12.4885	(0.284)	0	0	0
2020/03/30	R186	07/05/2020	8.50	Call	Bond Future	0.2000		0.0002	0.1200	0.0001	(40.000)	0	0	0
2020/03/30	R186	07/05/2020	8.50	Put	Bond Future	10,272.9200		10.2729	10,237.2900	10.2373	(0.347)	0	0	23,172
2020/03/30	R186	07/05/2020	8.09	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0

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2020/03/30	R186	07/05/2020	7.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	R186	07/05/2020	8.28	Call	Bond Future	0.0400		0.0000	0.0200	0.0000	(50.000)	0	0	0
2020/03/30	R186	07/05/2020	8.93	Put	Bond Future	8,030.0500		8.0300	7,993.6800	7.9937	(0.453)	0	0	0
2020/03/30	R186	07/05/2020	8.07	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/30	R186	07/05/2020	8.07	Put	Bond Future	12,578.3700		12.5784	12,542.8100	12.5428	(0.283)	0	0	0
2020/03/30	R186	07/05/2020	7.60	Put	Bond Future	15,169.4400		15.1694	15,133.8900	15.1339	(0.234)	0	0	0
2020/03/30	R186	07/05/2020	7.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	R186	06/08/2020	8.25	Call	Bond Future	27.3600		0.0274	25.6600	0.0257	(6.213)	0	0	0
2020/03/30	R186	06/08/2020	8.38	Put	Bond Future	11,648.1100		11.6481	11,610.2100	11.6102	(0.325)	0	0	0
2020/03/30	R186	06/08/2020			Bond Future	10.7917		100.1464	10.7837	100.1822	(0.074)	0.0000	0.0000	2,180
2020/03/30	R186	06/08/2020	8.37	Call	Bond Future	36.6600		0.0367	34.5600	0.0346	(5.728)	0	0	0
2020/03/30	R186	06/08/2020	8.37	Put	Bond Future	11,698.9000		11.6989	11,661.0400	11.6610	(0.324)	0	0	0
2020/03/30	R186	06/08/2020	8.25	Put	Bond Future	12,312.1700		12.3122	12,274.7100	12.2747	(0.304)	0	0	0
2020/03/30	R186	06/08/2020	8.38	Call	Bond Future	37.5500		0.0375	35.4100	0.0354	(5.699)	0	0	0
2020/03/30	R186	06/08/2020	8.36	Call	Bond Future	35.7900		0.0358	33.7200	0.0337	(5.784)	0	0	0
2020/03/30	R186	06/08/2020	8.36	Put	Bond Future	11,749.7400		11.7497	11,711.9100	11.7119	(0.322)	0	0	0
2020/03/30	R186	05/11/2020	8.64	Put	Bond Future	11,150.2000		11.1502	11,110.7300	11.1107	(0.354)	0	0	0
2020/03/30	R186	05/11/2020	8.65	Call	Bond Future	178.3400		0.1783	175.0700	0.1751	(1.834)	0	0	0
2020/03/30	R186	05/11/2020			Bond Future	11.0222		101.7703	11.0138	101.8065	(0.076)	0.0000	0.0000	0
2020/03/30	R186	05/11/2020	8.66	Call	Bond Future	181.0900		0.1811	177.7900	0.1778	(1.822)	0	0	0
2020/03/30	R186	05/11/2020	8.66	Put	Bond Future	11,057.1600		11.0572	11,017.6300	11.0176	(0.358)	0	0	0
2020/03/30	R186	05/11/2020	9.26	Put	Bond Future	8,397.9700		8.3980	8,356.9400	8.3569	(0.489)	0	0	3,500
2020/03/30	R186	05/11/2020	8.64	Call	Bond Future	175.6200		0.1756	172.3800	0.1724	(1.845)	0	0	0
2020/03/30	R186	05/11/2020	7.84	Put	Bond Future	15,054.9900		15.0550	15,017.3700	15.0174	(0.250)	0	0	0
2020/03/30	R186	05/11/2020	8.65	Put	Bond Future	11,103.6500		11.1037	11,064.1500	11.0641	(0.356)	0	0	0
2020/03/30	R186	05/11/2020	8.34	Put	Bond Future	12,574.7600		12.5748	12,536.0700	12.5361	(0.308)	0	0	0
2020/03/30	R186	05/11/2020	8.34	Call	Bond Future	108.8500		0.1088	106.3900	0.1064	(2.260)	0	0	3,500
2020/03/30	R186	05/11/2020	9.26	Call	Bond Future	425.0600		0.4251	420.2600	0.4203	(1.129)	0	0	0
2020/03/30	R186	05/11/2020	7.84	Call	Bond Future	45.3900		0.0454	44.0000	0.0440	(3.062)	0	0	3,500
2020/03/30	R186	04/02/2021	8.15	Call	Bond Future	107.9000		0.1079	106.4300	0.1064	(1.362)	0	0	0
2020/03/30	R186	04/02/2021			Bond Future	11.2755		98.1514	11.2666	98.1882	(0.079)	0.0000	0.0000	0
2020/03/30	R186	04/02/2021	8.15	Put	Bond Future	14,160.5800		14.1606	14,122.3400	14.1223	(0.270)	0	0	0
2020/03/30	R186	04/02/2021	8.16	Call	Bond Future	109.5000		0.1095	108.0100	0.1080	(1.361)	0	0	0
2020/03/30	R186	04/02/2021	8.17	Put	Bond Future	14,065.9100		14.0659	14,027.6500	14.0277	(0.272)	0	0	0
2020/03/30	R186	04/02/2021	8.16	Put	Bond Future	14,113.2300		14.1132	14,074.9700	14.0750	(0.271)	0	0	0
2020/03/30	R186	04/02/2021	8.17	Call	Bond Future	111.1100		0.1111	109.6200	0.1096	(1.341)	0	0	0
2020/03/30	R197	07/05/2020			Bond Future	298.7942		298.7942	298.8011	298.8011	0.002	0.0000	0.0000	2,507
2020/03/30	R197	06/08/2020			Bond Future	295.9094		295.9094	295.9152	295.9152	0.002	0.0000	0.0000	0
2020/03/30	R197	05/11/2020			Bond Future	300.7762		300.7762	300.7819	300.7819	0.002	0.0000	0.0000	0
2020/03/30	R197	04/02/2021			Bond Future	297.8162		297.8162	297.8219	297.8219	0.002	0.0000	0.0000	0
2020/03/30	R202	07/05/2020			Bond Future	180.4872		180.4872	175.5012	175.5012	(2.763)	0.0000	0.0000	8,070
2020/03/30	R202	06/08/2020			Bond Future	179.3122		179.3122	174.2438	174.2438	(2.827)	0.0000	0.0000	0
2020/03/30	R202	05/11/2020			Bond Future	182.2613		182.2613	177.1093	177.1093	(2.827)	0.0000	0.0000	0
2020/03/30	R202	04/02/2021			Bond Future	181.0654		181.0654	175.8273	175.8273	(2.893)	0.0000	0.0000	0
2020/03/30	R208	07/05/2020	4.81	Call	Bond Future	98.6900		0.0987	115.7300	0.1157	17.266	0	0	0

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2020/03/30	R208	07/05/2020	4.80	Put	Bond Future	83.1800	0.0832	63.9000	0.0639	(23.179)	0	0	0
2020/03/30	R208	07/05/2020			Bond Future	4.7882	102.4483	4.7471	102.4841	(0.859)	0.0000	0.0000	29,633
2020/03/30	R208	07/05/2020	4.82	Call	Bond Future	104.0800	0.1041	121.6400	0.1216	16.872	0	0	0
2020/03/30	R208	07/05/2020	4.82	Put	Bond Future	76.4300	0.0764	58.2200	0.0582	(23.826)	0	0	0
2020/03/30	R208	07/05/2020	4.81	Put	Bond Future	79.7300	0.0797	61.0000	0.0610	(23.492)	0	0	0
2020/03/30	R208	07/05/2020	4.80	Call	Bond Future	93.4400	0.0934	109.9300	0.1099	17.648	0	0	0
2020/03/30	R208	06/08/2020	5.57	Put	Bond Future	0.1200	0.0001	0.0700	0.0001	(41.667)	0	0	0
2020/03/30	R208	06/08/2020			Bond Future	4.1044	104.1034	4.0474	104.1393	(1.390)	0.0000	0.0000	0
2020/03/30	R208	06/08/2020	5.56	Call	Bond Future	910.0500	0.9100	945.9600	0.9460	3.946	0	0	0
2020/03/30	R208	06/08/2020	5.56	Put	Bond Future	0.1300	0.0001	0.0700	0.0001	(46.154)	0	0	0
2020/03/30	R208	06/08/2020	5.57	Call	Bond Future	916.2400	0.9162	952.1600	0.9522	3.920	0	0	0
2020/03/30	R208	06/08/2020	5.55	Call	Bond Future	903.8500	0.9039	939.7700	0.9398	3.974	0	0	0
2020/03/30	R208	06/08/2020	5.55	Put	Bond Future	0.1300	0.0001	0.0800	0.0001	(38.462)	0	0	0
2020/03/30	R208	05/11/2020	4.78	Call	Bond Future	890.4400	0.8904	926.8800	0.9269	4.092	0	0	0
2020/03/30	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	R208	05/11/2020			Bond Future	2.4872	102.3912	2.3943	102.4276	(3.738)	0.0000	0.0000	0
2020/03/30	R208	05/11/2020	4.79	Call	Bond Future	894.2900	0.8943	930.7300	0.9307	4.075	0	0	0
2020/03/30	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	R208	05/11/2020	4.77	Call	Bond Future	886.5900	0.8866	923.0300	0.9230	4.110	0	0	0
2020/03/30	R209	07/05/2020	9.47	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/03/30	R209	07/05/2020			Bond Future	12.3121	58.8430	12.3406	58.7119	0.231	0.0000	0.0000	72,006
2020/03/30	R209	07/05/2020	9.45	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/30	R209	07/05/2020	9.45	Put	Bond Future	15,810.1500	15.8102	15,941.2300	15.9412	0.829	0	0	0
2020/03/30	R209	07/05/2020	9.47	Put	Bond Future	15,678.9100	15.6789	15,810.0000	15.8100	0.836	0	0	0
2020/03/30	R209	07/05/2020	9.46	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/30	R209	07/05/2020	9.46	Put	Bond Future	15,744.4900	15.7445	15,875.5700	15.8756	0.833	0	0	0
2020/03/30	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	R209	06/08/2020	5.55	Put	Bond Future	49,739.5800	49.7396	49,872.9900	49.8730	0.268	0	0	0
2020/03/30	R209	06/08/2020			Bond Future	12.4972	59.7936	12.5269	59.6602	0.237	0.0000	0.0000	200
2020/03/30	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	R209	06/08/2020	5.57	Put	Bond Future	49,522.7700	49.5228	49,656.1800	49.6562	0.269	0	0	0
2020/03/30	R209	06/08/2020	5.56	Put	Bond Future	49,631.1000	49.6311	49,764.5100	49.7645	0.269	0	0	0
2020/03/30	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	R209	05/11/2020	10.02	Call	Bond Future	208.8900	0.2089	193.8700	0.1939	(7.190)	0	0	0
2020/03/30	R209	05/11/2020			Bond Future	12.6822	57.6150	12.7131	57.4793	0.243	0.0000	0.0000	0
2020/03/30	R209	05/11/2020	10.00	Call	Bond Future	202.9900	0.2030	188.3000	0.1883	(7.237)	0	0	0
2020/03/30	R209	05/11/2020	10.00	Put	Bond Future	14,133.5500	14.1336	14,254.5500	14.2545	0.856	0	0	0
2020/03/30	R209	05/11/2020	10.02	Put	Bond Future	14,017.9400	14.0179	14,138.6100	14.1386	0.861	0	0	0
2020/03/30	R209	05/11/2020	10.01	Call	Bond Future	205.9200	0.2059	191.0700	0.1911	(7.212)	0	0	0
2020/03/30	R209	05/11/2020	10.01	Put	Bond Future	14,075.6900	14.0757	14,196.5300	14.1965	0.859	0	0	0
2020/03/30	R209	04/02/2021	10.12	Put	Bond Future	14,306.8500	14.3068	14,428.3900	14.4284	0.850	0	0	0
2020/03/30	R209	04/02/2021			Bond Future	12.8770	58.5653	12.9090	58.4274	0.249	0.0000	0.0000	0
2020/03/30	R209	04/02/2021	10.11	Call	Bond Future	278.0200	0.2780	261.8400	0.2618	(5.820)	0	0	0
2020/03/30	R209	04/02/2021	10.11	Put	Bond Future	14,363.0800	14.3631	14,484.7800	14.4848	0.847	0	0	0
2020/03/30	R209	04/02/2021	10.12	Call	Bond Future	281.5400	0.2815	265.2000	0.2652	(5.804)	0	0	0
2020/03/30	R209	04/02/2021	10.10	Call	Bond Future	274.5400	0.2745	258.5200	0.2585	(5.835)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/30	R209	04/02/2021	10.10	Put	Bond Future	14,419.4200	14.4194	14,541.2800	14.5413	0.845	0	0	0
2020/03/30	R210	07/05/2020			Bond Future	158.4206	158.4206	158.4337	158.4337	0.008	0.0000	0.0000	1,419
2020/03/30	R210	06/08/2020			Bond Future	161.0193	161.0193	161.0321	161.0321	0.008	0.0000	0.0000	0
2020/03/30	R210	05/11/2020			Bond Future	160.9455	160.9455	160.9583	160.9583	0.008	0.0000	0.0000	0
2020/03/30	R210	04/02/2021			Bond Future	163.6371	163.6371	163.6501	163.6501	0.008	0.0000	0.0000	0
2020/03/30	R212	07/05/2020			Bond Future	162.4597	162.4597	161.6070	161.6070	(0.525)	0.0000	0.0000	6,719
2020/03/30	R212	06/08/2020			Bond Future	162.8294	162.8294	161.9622	161.9622	(0.533)	0.0000	0.0000	0
2020/03/30	R212	05/11/2020			Bond Future	165.5074	165.5074	164.6258	164.6258	(0.533)	0.0000	0.0000	0
2020/03/30	R212	04/02/2021			Bond Future	165.9458	165.9458	165.0494	165.0494	(0.540)	0.0000	0.0000	0
2020/03/30	R213	07/05/2020	9.01	Put	Bond Future	15,882.2300	15.8822	15,847.8700	15.8479	(0.216)	0	0	0
2020/03/30	R213	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	R213	07/05/2020			Bond Future	11.9450	71.8029	11.9377	71.8372	(0.061)	0.0000	0.0000	16,774
2020/03/30	R213	07/05/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	R213	07/05/2020	9.00	Put	Bond Future	15,944.1200	15.9441	15,909.7600	15.9098	(0.216)	0	0	0
2020/03/30	R213	07/05/2020	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	R213	07/05/2020	9.02	Put	Bond Future	15,820.4000	15.8204	15,786.0400	15.7860	(0.217)	0	0	0
2020/03/30	R213	06/08/2020	9.31	Call	Bond Future	28.0900	0.0281	26.2000	0.0262	(6.728)	0	0	0
2020/03/30	R213	06/08/2020			Bond Future	12.1482	72.9628	12.1406	72.9975	(0.062)	0.0000	0.0000	300
2020/03/30	R213	06/08/2020	9.29	Call	Bond Future	26.8100	0.0268	24.9800	0.0250	(6.826)	0	0	0
2020/03/30	R213	06/08/2020	9.29	Put	Bond Future	15,002.9700	15.0030	14,966.4600	14.9665	(0.243)	0	0	0
2020/03/30	R213	06/08/2020	9.31	Put	Bond Future	14,885.2900	14.8853	14,848.7200	14.8487	(0.246)	0	0	0
2020/03/30	R213	06/08/2020	9.30	Call	Bond Future	27.4400	0.0274	25.5900	0.0256	(6.742)	0	0	0
2020/03/30	R213	06/08/2020	9.30	Put	Bond Future	14,944.0900	14.9441	14,907.5600	14.9076	(0.244)	0	0	0
2020/03/30	R213	05/11/2020	9.60	Put	Bond Future	14,135.3300	14.1353	14,096.5900	14.0966	(0.274)	0	0	0
2020/03/30	R213	05/11/2020	9.59	Call	Bond Future	157.9100	0.1579	154.3200	0.1543	(2.273)	0	0	0
2020/03/30	R213	05/11/2020			Bond Future	12.3564	70.6013	12.3485	70.6364	(0.063)	0.0000	0.0000	0
2020/03/30	R213	05/11/2020	9.60	Call	Bond Future	160.2800	0.1603	156.6500	0.1566	(2.265)	0	0	0
2020/03/30	R213	05/11/2020	9.59	Put	Bond Future	14,190.1900	14.1902	14,151.4900	14.1515	(0.273)	0	0	0
2020/03/30	R213	05/11/2020	9.61	Call	Bond Future	162.6700	0.1627	159.0200	0.1590	(2.244)	0	0	0
2020/03/30	R213	05/11/2020	9.61	Put	Bond Future	14,080.5400	14.0805	14,041.7800	14.0418	(0.275)	0	0	0
2020/03/30	R213	04/02/2021	9.40	Call	Bond Future	157.6900	0.1577	155.4400	0.1554	(1.427)	0	0	0
2020/03/30	R213	04/02/2021	9.39	Put	Bond Future	16,180.8000	16.1808	16,142.8300	16.1428	(0.235)	0	0	0
2020/03/30	R213	04/02/2021			Bond Future	12.5828	71.7658	12.5745	71.8015	(0.065)	0.0000	0.0000	0
2020/03/30	R213	04/02/2021	9.41	Call	Bond Future	159.8400	0.1598	157.5600	0.1576	(1.426)	0	0	0
2020/03/30	R213	04/02/2021	9.41	Put	Bond Future	16,070.0700	16.0701	16,032.0600	16.0321	(0.237)	0	0	0
2020/03/30	R213	04/02/2021	9.40	Put	Bond Future	16,125.3900	16.1254	16,087.4100	16.0874	(0.236)	0	0	0
2020/03/30	R213	04/02/2021	9.39	Call	Bond Future	155.5700	0.1556	153.3300	0.1533	(1.440)	0	0	0
2020/03/30	R214	07/05/2020	9.77	Put	Bond Future	14,532.8000	14.5328	14,808.5800	14.8086	1.898	0	0	0
2020/03/30	R214	07/05/2020			Bond Future	12.3381	57.8812	12.3972	57.6054	0.479	0.0000	0.0000	21,477
2020/03/30	R214	07/05/2020	9.76	Call	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2020/03/30	R214	07/05/2020	9.76	Put	Bond Future	14,600.7300	14.6007	14,876.5100	14.8765	1.889	0	0	0
2020/03/30	R214	07/05/2020	9.77	Call	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2020/03/30	R214	07/05/2020	9.31	Put	Bond Future	17,765.6600	17.7657	18,041.4800	18.0415	1.553	0	0	0
2020/03/30	R214	07/05/2020	10.66	Put	Bond Future	8,883.0100	8.8830	9,154.6800	9.1547	3.058	0	0	1,250

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2020/03/30	R214	07/05/2020	9.75	Call	Bond Future		0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2020/03/30	R214	07/05/2020	9.75	Put	Bond Future	14,668.7600		14.6688	14,944.5400	14.9445	1.880	0	0	0
2020/03/30	R214	07/05/2020	9.31	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/03/30	R214	07/05/2020	9.91	Put	Bond Future	13,592.4800		13.5925	13,868.2000	13.8682	2.028	0	0	0
2020/03/30	R214	07/05/2020	9.91	Call	Bond Future		0.1600	0.0002	0.0600	0.0001	(62.500)	0	0	1,250
2020/03/30	R214	07/05/2020	10.66	Call	Bond Future		9.2600	0.0093	5.1100	0.0051	(44.816)	0	0	0
2020/03/30	R214	06/08/2020	9.98	Put	Bond Future	13,995.2100		13.9952	14,264.8800	14.2649	1.927	0	0	0
2020/03/30	R214	06/08/2020	9.97	Call	Bond Future		58.9700	0.0590	48.3100	0.0483	(18.077)	0	0	0
2020/03/30	R214	06/08/2020			Bond Future		12.5138	58.8163	12.5754	58.5357	0.492	0.0000	0.0000	300
2020/03/30	R214	06/08/2020	9.98	Call	Bond Future		60.2900	0.0603	49.4300	0.0494	(18.013)	0	0	0
2020/03/30	R214	06/08/2020	9.97	Put	Bond Future	14,059.6100		14.0596	14,329.4800	14.3295	1.919	0	0	0
2020/03/30	R214	06/08/2020	9.99	Call	Bond Future		61.6400	0.0616	50.5800	0.0506	(17.943)	0	0	0
2020/03/30	R214	06/08/2020	9.99	Put	Bond Future	13,930.9400		13.9309	14,200.4100	14.2004	1.934	0	0	0
2020/03/30	R214	05/11/2020	10.26	Put	Bond Future	13,199.0100		13.1990	13,455.2600	13.4553	1.941	0	0	0
2020/03/30	R214	05/11/2020			Bond Future		12.6912	56.4786	12.7553	56.1934	0.505	0.0000	0.0000	0
2020/03/30	R214	05/11/2020	10.25	Call	Bond Future	259.6400		0.2596	231.0700	0.2311	(11.004)	0	0	0
2020/03/30	R214	05/11/2020	10.25	Put	Bond Future	13,258.2400		13.2582	13,514.8200	13.5148	1.935	0	0	0
2020/03/30	R214	05/11/2020	10.26	Call	Bond Future		263.4000	0.2634	234.5000	0.2345	(10.972)	0	0	0
2020/03/30	R214	05/11/2020	10.24	Call	Bond Future		255.9300	0.2559	227.6900	0.2277	(11.034)	0	0	0
2020/03/30	R214	05/11/2020	10.24	Put	Bond Future	13,317.6200		13.3176	13,574.5300	13.5745	1.929	0	0	0
2020/03/30	R214	04/02/2021	10.33	Call	Bond Future		341.4200	0.3414	309.3900	0.3094	(9.381)	0	0	0
2020/03/30	R214	04/02/2021			Bond Future		12.8820	57.4101	12.9488	57.1203	0.518	0.0000	0.0000	0
2020/03/30	R214	04/02/2021	10.31	Call	Bond Future	332.8800		0.3329	301.5000	0.3015	(9.427)	0	0	0
2020/03/30	R214	04/02/2021	10.31	Put	Bond Future	13,791.8600		13.7919	14,050.3100	14.0503	1.874	0	0	0
2020/03/30	R214	04/02/2021	10.33	Put	Bond Future	13,675.7800		13.6758	13,933.5800	13.9336	1.885	0	0	0
2020/03/30	R214	04/02/2021	10.32	Call	Bond Future		337.1300	0.3371	305.4200	0.3054	(9.406)	0	0	0
2020/03/30	R214	04/02/2021	10.32	Put	Bond Future	13,733.7600		13.7338	13,991.8800	13.9919	1.879	0	0	0
2020/03/30	R248	07/05/2020	9.79	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	R248	07/05/2020	9.77	Put	Bond Future	18,706.4800		18.7065	18,987.4500	18.9874	1.502	0	0	0
2020/03/30	R248	07/05/2020	10.20	Call	Bond Future		0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2020/03/30	R248	07/05/2020	9.69	Put	Bond Future	19,408.6000		19.4086	19,689.5700	19.6896	1.448	0	0	0
2020/03/30	R248	07/05/2020			Bond Future		12.4012	73.3147	12.4501	73.0337	0.395	0.0000	0.0000	100,751
2020/03/30	R248	07/05/2020	9.79	Put	Bond Future	18,532.4100		18.5324	18,813.3800	18.8134	1.516	0	0	0
2020/03/30	R248	07/05/2020	9.77	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	R248	07/05/2020	10.70	Call	Bond Future		1.4800	0.0015	0.6900	0.0007	(53.378)	0	0	0
2020/03/30	R248	07/05/2020	10.70	Put	Bond Future	11,190.2100		11.1902	11,470.3900	11.4704	2.504	0	0	300
2020/03/30	R248	07/05/2020	9.78	Put	Bond Future	18,619.3800		18.6194	18,900.3500	18.9004	1.509	0	0	0
2020/03/30	R248	07/05/2020	10.20	Put	Bond Future	15,088.2700		15.0883	15,369.2100	15.3692	1.862	0	0	300
2020/03/30	R248	07/05/2020	9.69	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/03/30	R248	07/05/2020	9.78	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/30	R248	06/08/2020	11.80	Call	Bond Future		940.2200	0.9402	846.8400	0.8468	(9.932)	0	0	470
2020/03/30	R248	06/08/2020	12.75	Call	Bond Future	3,040.0100		3.0400	2,849.5000	2.8495	(6.267)	0	0	814
2020/03/30	R248	06/08/2020	10.35	Call	Bond Future		43.6900	0.0437	35.4800	0.0355	(18.791)	0	0	640
2020/03/30	R248	06/08/2020	11.85	Put	Bond Future	5,365.2800		5.3653	5,552.7300	5.5527	3.494	0	0	0
2020/03/30	R248	06/08/2020	9.00	Put	Bond Future	26,885.8400		26.8858	27,171.5300	27.1715	1.063	0	0	0
2020/03/30	R248	06/08/2020	10.20	Call	Bond Future		28.3500	0.0284	22.6900	0.0227	(19.965)	0	0	0
2020/03/30	R248	06/08/2020			Bond Future		12.5845	74.4991	12.6356	74.2133	0.406	0.0000	0.0000	530

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
2020/03/30	R248	06/08/2020	10.35	Put	Bond Future	14,959.8900	14.9599	15,237.4700	15.2375	1.855	0	0	0
2020/03/30	R248	06/08/2020	11.85	Call	Bond Future	1,013.8700	1.0139	915.5300	0.9155	(9.699)	0	0	0
2020/03/30	R248	06/08/2020	11.15	Put	Bond Future	9,271.9300	9.2719	9,517.8100	9.5178	2.652	0	0	0
2020/03/30	R248	06/08/2020	11.15	Call	Bond Future	297.9800	0.2980	258.0700	0.2581	(13.394)	0	0	0
2020/03/30	R248	06/08/2020	10.85	Put	Bond Future	11,270.0900	11.2701	11,532.0800	11.5321	2.325	0	0	0
2020/03/30	R248	06/08/2020	10.85	Call	Bond Future	155.8400	0.1558	132.0400	0.1320	(15.272)	0	0	640
2020/03/30	R248	06/08/2020	9.25	Put	Bond Future	24,460.5300	24.4605	24,746.0400	24.7460	1.167	0	0	0
2020/03/30	R248	06/08/2020	9.25	Call	Bond Future	0.9800	0.0010	0.7000	0.0007	(28.571)	0	0	20,640
2020/03/30	R248	06/08/2020	10.18	Call	Bond Future	26.7100	0.0267	21.3400	0.0213	(20.105)	0	0	0
2020/03/30	R248	06/08/2020	10.18	Put	Bond Future	16,306.9900	16.3070	16,587.4100	16.5874	1.720	0	0	0
2020/03/30	R248	06/08/2020	11.80	Put	Bond Future	5,605.6200	5.6056	5,798.0300	5.7980	3.432	0	0	0
2020/03/30	R248	06/08/2020	12.75	Put	Bond Future	2,122.8500	2.1228	2,218.1300	2.2181	4.488	0	0	0
2020/03/30	R248	06/08/2020	9.00	Call	Bond Future	0.3300	0.0003	0.2300	0.0002	(30.303)	0	0	3,000
2020/03/30	R248	06/08/2020	10.20	Put	Bond Future	16,146.1900	16.1462	16,426.3200	16.4263	1.735	0	0	0
2020/03/30	R248	06/08/2020	12.25	Put	Bond Future	3,670.8000	3.6708	3,816.6700	3.8167	3.974	0	0	0
2020/03/30	R248	06/08/2020	12.25	Call	Bond Future	1,748.0400	1.7480	1,608.1200	1.6081	(8.004)	0	0	814
2020/03/30	R248	06/08/2020	11.10	Put	Bond Future	9,592.6400	9.5926	9,841.6000	9.8416	2.595	0	0	0
2020/03/30	R248	06/08/2020	11.10	Call	Bond Future	268.9500	0.2689	232.1200	0.2321	(13.694)	0	0	470
2020/03/30	R248	06/08/2020	10.19	Call	Bond Future	27.5200	0.0275	22.0100	0.0220	(20.022)	0	0	0
2020/03/30	R248	06/08/2020	10.19	Put	Bond Future	16,226.5200	16.2265	16,506.8000	16.5068	1.727	0	0	0
2020/03/30	R248	05/11/2020	10.02	Put	Bond Future	18,693.7700	18.6938	18,974.2300	18.9742	1.500	0	0	0
2020/03/30	R248	05/11/2020	10.03	Call	Bond Future	77.5500	0.0775	67.2900	0.0673	(13.230)	0	0	0
2020/03/30	R248	05/11/2020			Bond Future	12.7699	71.2764	12.8233	70.9859	0.418	0.0000	0.0000	0
2020/03/30	R248	05/11/2020	10.04	Call	Bond Future	79.2000	0.0792	68.7500	0.0688	(13.194)	0	0	0
2020/03/30	R248	05/11/2020	10.04	Put	Bond Future	18,530.4800	18.5305	18,810.5600	18.8106	1.511	0	0	0
2020/03/30	R248	05/11/2020	10.02	Call	Bond Future	75.9200	0.0759	65.8500	0.0659	(13.264)	0	0	0
2020/03/30	R248	05/11/2020	10.03	Put	Bond Future	18,612.0400	18.6120	18,892.3100	18.8923	1.506	0	0	0
2020/03/30	R248	04/02/2021	10.46	Call	Bond Future	294.7700	0.2948	267.9100	0.2679	(9.112)	0	0	0
2020/03/30	R248	04/02/2021	10.47	Put	Bond Future	16,363.3800	16.3634	16,631.5000	16.6315	1.639	0	0	0
2020/03/30	R248	04/02/2021			Bond Future	12.9701	72.4520	13.0260	72.1567	0.431	0.0000	0.0000	0
2020/03/30	R248	04/02/2021	10.46	Put	Bond Future	16,436.5200	16.4365	16,704.9600	16.7050	1.633	0	0	0
2020/03/30	R248	04/02/2021	10.47	Call	Bond Future	299.1500	0.2991	271.9700	0.2720	(9.086)	0	0	0
2020/03/30	R248	04/02/2021	10.48	Call	Bond Future	303.5800	0.3036	276.0700	0.2761	(9.062)	0	0	0
2020/03/30	R248	04/02/2021	10.48	Put	Bond Future	16,290.4200	16.2904	16,558.2100	16.5582	1.644	0	0	0

Total **1457082**