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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/03/2020 TO 09/03/2020

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
2020/03/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	2025	07/05/2020		Bond Future	137.8765	137.8765	136.9324	136.9324	(0.685)	0.0000	0.0000	2,065
2020/03/09	2025	06/08/2020		Bond Future	138.8619	138.8619	137.9008	137.9008	(0.692)	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
2020/03/09	2025	05/11/2020			Bond Future	141.3217	141.3217	140.3437	140.3437	(0.692)	0.0000	0.0000	0
2020/03/09	2025	04/02/2021			Bond Future	142.3219	142.3219	141.3266	141.3266	(0.699)	0.0000	0.0000	0
2020/03/09	2029	07/05/2020			Bond Future	101.1531	101.1531	99.6805	99.6805	(1.456)	0.0000	0.0000	3,814
2020/03/09	2029	06/08/2020			Bond Future	102.9814	102.9814	101.4823	101.4823	(1.456)	0.0000	0.0000	0
2020/03/09	2029	05/11/2020			Bond Future	103.6623	103.6623	102.1368	102.1368	(1.472)	0.0000	0.0000	0
2020/03/09	2029	04/02/2021			Bond Future	105.5174	105.5174	103.9648	103.9648	(1.471)	0.0000	0.0000	0
2020/03/09	2030	07/05/2020	8.79	Call	Bond Future	744.3800	0.7444	428.5500	0.4285	(42.429)	0	0	0
2020/03/09	2030	07/05/2020	8.78	Put	Bond Future	2,611.1200	2.6111	3,379.6000	3.3796	29.431	0	0	0
2020/03/09	2030	07/05/2020	8.85	Put	Bond Future	2,326.2600	2.3263	3,048.0900	3.0481	31.030	0	0	5,820
2020/03/09	2030	07/05/2020	8.45	Put	Bond Future	4,229.6600	4.2297	5,174.1700	5.1742	22.331	0	0	0
2020/03/09	2030	07/05/2020	9.19	Put	Bond Future	1,232.8600	1.2329	1,716.5600	1.7166	39.234	0	0	0
2020/03/09	2030	07/05/2020			Bond Future	9.0865	95.3034	9.2653	94.2256	1.967	0.0000	0.0000	82,396
2020/03/09	2030	07/05/2020	8.80	Call	Bond Future	765.1000	0.7651	442.6900	0.4427	(42.140)	0	0	0
2020/03/09	2030	07/05/2020	8.80	Put	Bond Future	2,527.5600	2.5276	3,282.9300	3.2829	29.885	0	0	0
2020/03/09	2030	07/05/2020	8.45	Call	Bond Future	254.8500	0.2548	121.5800	0.1216	(52.294)	0	0	5,000
2020/03/09	2030	07/05/2020	9.19	Call	Bond Future	1,858.5900	1.8586	1,264.5100	1.2645	(31.964)	0	0	0
2020/03/09	2030	07/05/2020	8.79	Put	Bond Future	2,569.1300	2.5691	3,331.0800	3.3311	29.658	0	0	0
2020/03/09	2030	07/05/2020	8.78	Call	Bond Future	724.0300	0.7240	414.7300	0.4147	(42.719)	0	0	0
2020/03/09	2030	07/05/2020	8.90	Call	Bond Future	993.2500	0.9933	602.8700	0.6029	(39.303)	0	0	0
2020/03/09	2030	07/05/2020	8.85	Call	Bond Future	874.4600	0.8745	518.5100	0.5185	(40.705)	0	0	5,000
2020/03/09	2030	07/05/2020	8.90	Put	Bond Future	2,135.7200	2.1357	2,823.1200	2.8231	32.186	0	0	5,820
2020/03/09	2030	06/08/2020	9.42	Call	Bond Future	3,222.6200	3.2226	2,567.1600	2.5672	(20.339)	0	0	0
2020/03/09	2030	06/08/2020	9.11	Call	Bond Future	2,203.1200	2.2031	1,682.5900	1.6826	(23.627)	0	0	0
2020/03/09	2030	06/08/2020			Bond Future	9.1638	92.9932	9.3499	91.8962	2.031	0.0000	0.0000	200
2020/03/09	2030	06/08/2020	8.36	Put	Bond Future	5,549.5500	5.5496	6,441.5900	6.4416	16.074	0	0	0
2020/03/09	2030	06/08/2020	8.36	Call	Bond Future	609.9100	0.6099	404.9700	0.4050	(33.602)	0	0	800
2020/03/09	2030	06/08/2020	8.86	Put	Bond Future	3,359.3300	3.3593	4,048.4600	4.0485	20.514	0	0	0
2020/03/09	2030	06/08/2020	8.86	Call	Bond Future	1,531.6300	1.5316	1,123.7800	1.1238	(26.628)	0	0	800
2020/03/09	2030	06/08/2020	9.09	Call	Bond Future	2,144.6000	2.1446	1,633.0600	1.6331	(23.852)	0	0	0
2020/03/09	2030	06/08/2020	9.09	Put	Bond Future	2,584.1400	2.5841	3,169.5800	3.1696	22.655	0	0	0
2020/03/09	2030	06/08/2020	9.42	Put	Bond Future	1,716.6000	1.7166	2,158.1200	2.1581	25.721	0	0	800
2020/03/09	2030	06/08/2020	9.11	Put	Bond Future	2,523.2100	2.5232	3,099.6600	3.0997	22.846	0	0	0
2020/03/09	2030	06/08/2020	9.20	Put	Bond Future	0.0000	0.0000	2,798.8400	2.7988	100.000	0	0	0
2020/03/09	2030	06/08/2020	9.20	Call	Bond Future	0.0000	0.0000	1,916.8200	1.9168	100.000	0	0	0
2020/03/09	2030	06/08/2020	8.50	Put	Bond Future	0.0000	0.0000	5,706.7700	5.7068	100.000	0	0	0
2020/03/09	2030	06/08/2020	8.50	Call	Bond Future	0.0000	0.0000	554.7400	0.5547	100.000	0	0	0
2020/03/09	2030	06/08/2020	9.10	Call	Bond Future	2,173.7500	2.1738	1,657.7200	1.6577	(23.739)	0	0	0
2020/03/09	2030	06/08/2020	9.10	Put	Bond Future	2,553.5400	2.5535	3,134.4900	3.1345	22.751	0	0	0
2020/03/09	2030	05/11/2020	8.10	Put	Bond Future	7,469.2300	7.4692	8,420.8600	8.4209	12.741	0	0	0
2020/03/09	2030	05/11/2020	8.73	Call	Bond Future	1,486.9600	1.4870	1,123.5200	1.1235	(24.442)	0	0	3,000
2020/03/09	2030	05/11/2020	10.06	Put	Bond Future	1,221.0800	1.2211	1,516.2600	1.5163	24.174	0	0	1,000
2020/03/09	2030	05/11/2020	9.39	Put	Bond Future	2,401.3700	2.4014	2,905.4400	2.9054	20.991	0	0	0
2020/03/09	2030	05/11/2020	9.38	Call	Bond Future	3,244.9100	3.2449	2,636.5800	2.6366	(18.747)	0	0	0
2020/03/09	2030	05/11/2020			Bond Future	9.2384	94.6184	9.4318	93.5024	2.094	0.0000	0.0000	0
2020/03/09	2030	05/11/2020	9.61	Call	Bond Future	4,046.1100	4.0461	3,357.2300	3.3572	(17.026)	0	0	0
2020/03/09	2030	05/11/2020	9.61	Put	Bond Future	1,917.7400	1.9177	2,344.8900	2.3449	22.274	0	0	3,000

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2020/03/09	2030	05/11/2020	8.85	Put	Bond Future	4,048.6900	4.0487	4,756.4000	4.7564	17.480	0	0	0
2020/03/09	2030	05/11/2020	8.85	Call	Bond Future	1,754.3500	1.7544	1,346.0300	1.3460	(23.275)	0	0	3,000
2020/03/09	2030	05/11/2020	8.34	Put	Bond Future	6,222.7500	6.2227	7,109.5300	7.1095	14.251	0	0	0
2020/03/09	2030	05/11/2020	8.34	Call	Bond Future	801.8900	0.8019	572.6400	0.5726	(28.589)	0	0	1,000
2020/03/09	2030	05/11/2020	9.04	Put	Bond Future	3,394.5300	3.3945	4,029.8800	4.0299	18.717	0	0	0
2020/03/09	2030	05/11/2020	9.04	Call	Bond Future	2,231.8300	2.2318	1,751.1500	1.7512	(21.537)	0	0	1,000
2020/03/09	2030	05/11/2020	9.86	Put	Bond Future	1,490.4200	1.4904	1,839.6300	1.8396	23.430	0	0	14,160
2020/03/09	2030	05/11/2020	8.36	Put	Bond Future	6,125.8500	6.1259	7,006.4000	7.0064	14.374	0	0	0
2020/03/09	2030	05/11/2020	8.10	Call	Bond Future	530.8900	0.5309	366.4900	0.3665	(30.967)	0	0	3,000
2020/03/09	2030	05/11/2020	8.73	Put	Bond Future	4,505.1800	4.5052	5,257.7700	5.2578	16.705	0	0	0
2020/03/09	2030	05/11/2020	9.23	Put	Bond Future	2,822.4600	2.8225	3,385.6600	3.3857	19.954	0	0	0
2020/03/09	2030	05/11/2020	10.06	Call	Bond Future	5,841.6100	5.8416	5,020.7600	5.0208	(14.052)	0	0	0
2020/03/09	2030	05/11/2020	10.37	Put	Bond Future	864.9000	0.8649	1,087.2400	1.0872	25.707	0	0	16,000
2020/03/09	2030	05/11/2020	9.39	Call	Bond Future	3,277.6600	3.2777	2,665.7000	2.6657	(18.671)	0	0	0
2020/03/09	2030	05/11/2020	9.38	Put	Bond Future	2,426.0700	2.4261	2,933.7700	2.9338	20.927	0	0	0
2020/03/09	2030	05/11/2020	9.86	Call	Bond Future	5,014.5900	5.0146	4,247.7700	4.2478	(15.292)	0	0	0
2020/03/09	2030	05/11/2020	8.36	Call	Bond Future	830.0900	0.8301	594.6100	0.5946	(28.368)	0	0	14,160
2020/03/09	2030	05/11/2020	8.86	Put	Bond Future	4,012.2300	4.0122	4,716.1500	4.7162	17.544	0	0	0
2020/03/09	2030	05/11/2020	8.86	Call	Bond Future	1,777.8900	1.7779	1,365.7800	1.3658	(23.180)	0	0	14,160
2020/03/09	2030	05/11/2020	9.23	Call	Bond Future	2,773.8900	2.7739	2,221.0600	2.2211	(19.930)	0	0	3,000
2020/03/09	2030	05/11/2020	10.47	Call	Bond Future	7,569.7700	7.5698	6,654.1600	6.6542	(12.096)	0	0	0
2020/03/09	2030	05/11/2020	10.47	Put	Bond Future	756.5900	0.7566	957.0100	0.9570	26.490	0	0	3,000
2020/03/09	2030	05/11/2020	8.53	Put	Bond Future	5,339.4500	5.3395	6,163.9800	6.1640	15.442	0	0	0
2020/03/09	2030	05/11/2020	8.53	Call	Bond Future	1,098.7600	1.0988	807.2600	0.8073	(26.530)	0	0	16,000
2020/03/09	2030	05/11/2020	9.03	Put	Bond Future	3,426.8100	3.4268	4,065.9900	4.0660	18.652	0	0	0
2020/03/09	2030	05/11/2020	9.03	Call	Bond Future	2,204.9900	2.2050	1,728.1400	1.7281	(21.626)	0	0	16,000
2020/03/09	2030	05/11/2020	10.37	Call	Bond Future	7,149.9900	7.1500	6,256.3000	6.2563	(12.499)	0	0	0
2020/03/09	2030	05/11/2020	9.40	Call	Bond Future	3,310.5600	3.3106	2,694.9800	2.6950	(18.594)	0	0	0
2020/03/09	2030	05/11/2020	9.40	Put	Bond Future	2,376.8700	2.3769	2,877.3200	2.8773	21.055	0	0	0
2020/03/09	2030	04/02/2021	8.36	Call	Bond Future	1,138.9000	1.1389	866.4600	0.8665	(23.921)	0	0	800
2020/03/09	2030	04/02/2021	9.16	Call	Bond Future	2,875.5600	2.8756	2,354.1200	2.3541	(18.134)	0	0	0
2020/03/09	2030	04/02/2021	9.15	Put	Bond Future	3,822.4400	3.8224	4,439.8200	4.4398	16.151	0	0	0
2020/03/09	2030	04/02/2021			Bond Future	9.3203	92.2827	9.5219	91.1470	2.162	0.0000	0.0000	0
2020/03/09	2030	04/02/2021	9.17	Call	Bond Future	2,903.3100	2.9033	2,378.6700	2.3787	(18.070)	0	0	0
2020/03/09	2030	04/02/2021	9.17	Put	Bond Future	3,762.3900	3.7624	4,373.3800	4.3734	16.239	0	0	0
2020/03/09	2030	04/02/2021	8.36	Put	Bond Future	6,809.7900	6.8098	7,672.9800	7.6730	12.676	0	0	0
2020/03/09	2030	04/02/2021	9.16	Put	Bond Future	3,792.1500	3.7921	4,406.3400	4.4063	16.196	0	0	0
2020/03/09	2030	04/02/2021	9.15	Call	Bond Future	2,848.2900	2.8483	2,330.0400	2.3300	(18.195)	0	0	0
2020/03/09	2030	04/02/2021	8.86	Put	Bond Future	4,777.0900	4.7771	5,487.5200	5.4875	14.872	0	0	0
2020/03/09	2030	04/02/2021	8.86	Call	Bond Future	2,113.4100	2.1134	1,688.2100	1.6882	(20.119)	0	0	800
2020/03/09	2030	04/02/2021	10.20	Call	Bond Future	6,463.2400	6.4632	5,651.5900	5.6516	(12.558)	0	0	0
2020/03/09	2030	04/02/2021	10.20	Put	Bond Future	1,637.9500	1.6379	1,961.9300	1.9619	19.780	0	0	800
2020/03/09	2032	07/05/2020	9.19	Call	Bond Future	726.9900	0.7270	418.1100	0.4181	(42.488)	0	0	0
2020/03/09	2032	07/05/2020	9.54	Put	Bond Future	1,774.4800	1.7745	2,377.5300	2.3775	33.985	0	0	3,000
2020/03/09	2032	07/05/2020	8.82	Call	Bond Future	205.4700	0.2055	94.5100	0.0945	(54.003)	0	0	3,000
2020/03/09	2032	07/05/2020	9.20	Call	Bond Future	747.9200	0.7479	432.3500	0.4323	(42.193)	0	0	7,500
2020/03/09	2032	07/05/2020			Bond Future	9.5561	91.7689	9.7344	90.6081	1.866	0.0000	0.0000	81,692

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2020/03/09	2032	07/05/2020	9.17	Call	Bond Future	686.4100		0.6864	390.7300	0.3907	(43.076)	0	0	3,000
2020/03/09	2032	07/05/2020	9.17	Put	Bond Future	3,271.6000		3.2716	4,136.7600	4.1368	26.445	0	0	0
2020/03/09	2032	07/05/2020	9.54	Call	Bond Future	1,668.7800		1.6688	1,110.9900	1.1110	(33.425)	0	0	0
2020/03/09	2032	07/05/2020	9.00	Put	Bond Future	4,156.7900		4.1568	5,123.8800	5.1239	23.265	0	0	0
2020/03/09	2032	07/05/2020	9.00	Call	Bond Future	401.3600		0.4014	207.6100	0.2076	(48.273)	0	0	7,500
2020/03/09	2032	07/05/2020	9.50	Put	Bond Future	1,906.8800		1.9069	2,539.1400	2.5391	33.157	0	0	0
2020/03/09	2032	07/05/2020	9.50	Call	Bond Future	1,537.5100		1.5375	1,008.9300	1.0089	(34.379)	0	0	7,500
2020/03/09	2032	07/05/2020	9.30	Put	Bond Future	2,678.2400		2.6782	3,454.8900	3.4549	28.999	0	0	0
2020/03/09	2032	07/05/2020	9.30	Call	Bond Future	974.6500		0.9747	590.4600	0.5905	(39.418)	0	0	7,500
2020/03/09	2032	07/05/2020	9.19	Put	Bond Future	3,175.8000		3.1758	4,027.7600	4.0278	26.827	0	0	0
2020/03/09	2032	07/05/2020	8.82	Put	Bond Future	5,221.8600		5.2219	6,271.7400	6.2717	20.105	0	0	0
2020/03/09	2032	07/05/2020	9.20	Put	Bond Future	3,128.6400		3.1286	3,973.9100	3.9739	27.017	0	0	0
2020/03/09	2032	07/05/2020	9.18	Call	Bond Future	706.5800		0.7066	404.3100	0.4043	(42.779)	0	0	0
2020/03/09	2032	07/05/2020	9.18	Put	Bond Future	3,223.5400		3.2235	4,082.1100	4.0821	26.634	0	0	0
2020/03/09	2032	06/08/2020	8.79	Put	Bond Future	6,310.2200		6.3102	7,287.6300	7.2876	15.489	0	0	0
2020/03/09	2032	06/08/2020	9.29	Put	Bond Future	3,877.7100		3.8777	4,636.8500	4.6369	19.577	0	0	0
2020/03/09	2032	06/08/2020	9.46	Put	Bond Future	3,223.4100		3.2234	3,900.8100	3.9008	21.015	0	0	0
2020/03/09	2032	06/08/2020	9.45	Call	Bond Future	2,023.9200		2.0239	1,524.6500	1.5247	(24.668)	0	0	0
2020/03/09	2032	06/08/2020			Bond Future	9.6399		93.4050	9.8249	92.2236	1.919	0.0000	0.0000	300
2020/03/09	2032	06/08/2020	9.91	Call	Bond Future	3,603.0800		3.6031	2,890.2600	2.8903	(19.784)	0	0	0
2020/03/09	2032	06/08/2020	9.91	Put	Bond Future	1,884.8800		1.8849	2,353.5500	2.3535	24.865	0	0	800
2020/03/09	2032	06/08/2020	8.79	Call	Bond Future	597.3300		0.5973	393.2500	0.3933	(34.165)	0	0	800
2020/03/09	2032	06/08/2020	9.29	Call	Bond Future	1,583.1700		1.5832	1,160.8200	1.1608	(26.677)	0	0	800
2020/03/09	2032	06/08/2020	9.46	Call	Bond Future	2,053.4200		2.0534	1,549.3300	1.5493	(24.549)	0	0	0
2020/03/09	2032	06/08/2020	9.45	Put	Bond Future	3,259.5400		3.2595	3,941.7600	3.9418	20.930	0	0	0
2020/03/09	2032	06/08/2020	9.47	Call	Bond Future	2,083.1600		2.0832	1,574.2500	1.5743	(24.430)	0	0	0
2020/03/09	2032	06/08/2020	9.47	Put	Bond Future	3,187.5800		3.1876	3,860.1600	3.8602	21.100	0	0	0
2020/03/09	2032	05/11/2020	9.61	Put	Bond Future	3,513.7900		3.5138	4,157.6800	4.1577	18.325	0	0	0
2020/03/09	2032	05/11/2020	10.99	Call	Bond Future	8,382.5000		8.3825	7,395.0500	7.3950	(11.780)	0	0	0
2020/03/09	2032	05/11/2020	9.44	Put	Bond Future	4,110.4700		4.1105	4,822.4700	4.8225	17.322	0	0	0
2020/03/09	2032	05/11/2020	11.08	Call	Bond Future	8,789.4400		8.7894	7,782.8700	7.7829	(11.452)	0	0	0
2020/03/09	2032	05/11/2020	9.77	Put	Bond Future	3,014.5200		3.0145	3,595.4100	3.5954	19.270	0	0	0
2020/03/09	2032	05/11/2020			Bond Future	9.7264		90.8798	9.9183	89.6778	1.972	0.0000	0.0000	0
2020/03/09	2032	05/11/2020	10.99	Put	Bond Future	854.1700		0.8542	1,068.7500	1.0688	25.121	0	0	3,000
2020/03/09	2032	05/11/2020	9.76	Call	Bond Future	3,255.8700		3.2559	2,638.6200	2.6386	(18.958)	0	0	0
2020/03/09	2032	05/11/2020	9.76	Put	Bond Future	3,043.9700		3.0440	3,628.7500	3.6288	19.211	0	0	0
2020/03/09	2032	05/11/2020	9.11	Call	Bond Future	1,455.9400		1.4559	1,096.7200	1.0967	(24.673)	0	0	3,000
2020/03/09	2032	05/11/2020	9.61	Call	Bond Future	2,773.2700		2.7733	2,215.1300	2.2151	(20.126)	0	0	3,000
2020/03/09	2032	05/11/2020	9.44	Call	Bond Future	2,273.8300		2.2738	1,783.8000	1.7838	(21.551)	0	0	1,000
2020/03/09	2032	05/11/2020	11.08	Put	Bond Future	758.5200		0.7585	953.9800	0.9540	25.769	0	0	1,000
2020/03/09	2032	05/11/2020	9.77	Call	Bond Future	3,289.4200		3.2894	2,668.2800	2.6683	(18.883)	0	0	0
2020/03/09	2032	05/11/2020	9.11	Put	Bond Future	5,472.2400		5.4722	6,315.0500	6.3150	15.402	0	0	0
2020/03/09	2032	05/11/2020	8.94	Put	Bond Future	6,283.8300		6.2838	7,190.2300	7.1902	14.424	0	0	0
2020/03/09	2032	05/11/2020	8.94	Call	Bond Future	1,117.2800		1.1173	821.6500	0.8217	(26.460)	0	0	1,000
2020/03/09	2032	05/11/2020	9.75	Call	Bond Future	3,222.4900		3.2225	2,609.1300	2.6091	(19.034)	0	0	0
2020/03/09	2032	05/11/2020	9.75	Put	Bond Future	3,073.6600		3.0737	3,662.3300	3.6623	19.152	0	0	0
2020/03/09	2032	04/02/2021	10.82	Put	Bond Future	1,688.3600		1.6884	2,011.7700	2.0118	19.155	0	0	800
2020/03/09	2032	04/02/2021	9.29	Call	Bond Future	2,252.5700		2.2526	1,808.1800	1.8082	(19.728)	0	0	800

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
2020/03/09	2032	04/02/2021	9.63	Call	Bond Future	3,172.1500	3.1721	2,613.6400	2.6136	(17.607)	0	0	0
2020/03/09	2032	04/02/2021			Bond Future	9.8194	92.4846	10.0185	91.2615	2.028	0.0000	0.0000	0
2020/03/09	2032	04/02/2021	8.79	Put	Bond Future	7,923.8100	7.9238	8,861.7300	8.8617	11.837	0	0	0
2020/03/09	2032	04/02/2021	8.79	Call	Bond Future	1,220.9200	1.2209	935.7800	0.9358	(23.355)	0	0	800
2020/03/09	2032	04/02/2021	9.61	Call	Bond Future	3,113.6000	3.1136	2,561.7700	2.5618	(17.723)	0	0	0
2020/03/09	2032	04/02/2021	9.61	Put	Bond Future	4,424.7200	4.4247	5,095.9500	5.0960	15.170	0	0	0
2020/03/09	2032	04/02/2021	10.82	Call	Bond Future	7,609.7500	7.6098	6,710.1000	6.7101	(11.822)	0	0	0
2020/03/09	2032	04/02/2021	9.29	Put	Bond Future	5,618.0700	5.6181	6,396.7400	6.3967	13.860	0	0	0
2020/03/09	2032	04/02/2021	9.63	Put	Bond Future	4,356.9300	4.3569	5,021.4800	5.0215	15.253	0	0	0
2020/03/09	2032	04/02/2021	9.62	Call	Bond Future	3,142.9800	3.1430	2,587.8000	2.5878	(17.664)	0	0	0
2020/03/09	2032	04/02/2021	9.62	Put	Bond Future	4,390.9000	4.3909	5,058.7800	5.0588	15.211	0	0	0
2020/03/09	2033	07/05/2020			Bond Future	100.0499	100.0499	99.6059	99.6059	(0.444)	0.0000	0.0000	6,960
2020/03/09	2033	06/08/2020			Bond Future	101.8583	101.8583	101.4063	101.4063	(0.444)	0.0000	0.0000	0
2020/03/09	2033	05/11/2020			Bond Future	102.4411	102.4411	101.9812	101.9812	(0.449)	0.0000	0.0000	0
2020/03/09	2033	04/02/2021			Bond Future	104.2744	104.2744	103.8065	103.8065	(0.449)	0.0000	0.0000	0
2020/03/09	2037	07/05/2020	9.60	Put	Bond Future	4,513.0300	4.5130	5,401.3000	5.4013	19.682	0	0	0
2020/03/09	2037	07/05/2020	9.59	Call	Bond Future	435.4500	0.4355	246.1600	0.2462	(43.470)	0	0	0
2020/03/09	2037	07/05/2020	9.70	Put	Bond Future	3,927.1700	3.9272	4,758.1100	4.7581	21.159	0	0	0
2020/03/09	2037	07/05/2020			Bond Future	10.1470	89.2262	10.2994	88.1433	1.502	0.0000	0.0000	72,614
2020/03/09	2037	07/05/2020	9.60	Call	Bond Future	451.0600	0.4511	256.4200	0.2564	(43.152)	0	0	0
2020/03/09	2037	07/05/2020	9.59	Put	Bond Future	4,574.3000	4.5743	5,467.9200	5.4679	19.536	0	0	0
2020/03/09	2037	07/05/2020	9.70	Call	Bond Future	628.7400	0.6287	376.7700	0.3768	(40.075)	0	0	7,500
2020/03/09	2037	07/05/2020	9.61	Call	Bond Future	467.0700	0.4671	266.9900	0.2670	(42.837)	0	0	0
2020/03/09	2037	07/05/2020	9.61	Put	Bond Future	4,452.2500	4.4523	5,335.0800	5.3351	19.829	0	0	0
2020/03/09	2037	07/05/2020	10.00	Put	Bond Future	2,478.7300	2.4787	3,110.9300	3.1109	25.505	0	0	0
2020/03/09	2037	07/05/2020	10.00	Call	Bond Future	1,414.1300	1.4141	963.4200	0.9634	(31.872)	0	0	7,500
2020/03/09	2037	06/08/2020	9.88	Put	Bond Future	4,418.3000	4.4183	5,110.2100	5.1102	15.660	0	0	0
2020/03/09	2037	06/08/2020			Bond Future	10.2404	86.5571	10.3981	85.4549	1.540	0.0000	0.0000	300
2020/03/09	2037	06/08/2020	9.87	Call	Bond Future	1,789.7900	1.7898	1,383.8600	1.3839	(22.680)	0	0	0
2020/03/09	2037	06/08/2020	9.87	Put	Bond Future	4,463.7100	4.4637	5,159.9900	5.1600	15.599	0	0	0
2020/03/09	2037	06/08/2020	9.88	Call	Bond Future	1,818.2000	1.8182	1,407.9000	1.4079	(22.566)	0	0	0
2020/03/09	2037	06/08/2020	9.86	Call	Bond Future	1,761.6400	1.7616	1,360.0900	1.3601	(22.794)	0	0	0
2020/03/09	2037	06/08/2020	9.86	Put	Bond Future	4,509.4600	4.5095	5,210.1200	5.2101	15.538	0	0	0
2020/03/09	2037	05/11/2020	10.18	Call	Bond Future	3,106.4900	3.1065	2,581.3800	2.5814	(16.904)	0	0	0
2020/03/09	2037	05/11/2020	10.17	Put	Bond Future	4,197.0600	4.1971	4,796.9000	4.7969	14.292	0	0	0
2020/03/09	2037	05/11/2020			Bond Future	10.3302	88.0697	10.4933	86.9484	1.578	0.0000	0.0000	0
2020/03/09	2037	05/11/2020	10.19	Call	Bond Future	3,139.8300	3.1398	2,611.1600	2.6112	(16.838)	0	0	0
2020/03/09	2037	05/11/2020	10.19	Put	Bond Future	4,122.3400	4.1223	4,715.0300	4.7150	14.378	0	0	0
2020/03/09	2037	05/11/2020	10.17	Call	Bond Future	3,073.0400	3.0730	2,551.5200	2.5515	(16.971)	0	0	0
2020/03/09	2037	05/11/2020	10.18	Put	Bond Future	4,159.7100	4.1597	4,755.9600	4.7560	14.334	0	0	0
2020/03/09	2037	04/02/2021	10.27	Call	Bond Future	3,741.0700	3.7411	3,194.3100	3.1943	(14.615)	0	0	0
2020/03/09	2037	04/02/2021	10.28	Put	Bond Future	4,788.2800	4.7883	5,379.5500	5.3796	12.348	0	0	0
2020/03/09	2037	04/02/2021			Bond Future	10.4272	85.3678	10.5959	84.2267	1.618	0.0000	0.0000	0
2020/03/09	2037	04/02/2021	10.27	Put	Bond Future	4,824.8900	4.8249	5,419.1800	5.4192	12.317	0	0	0
2020/03/09	2037	04/02/2021	10.28	Call	Bond Future	3,774.0300	3.7740	3,224.2500	3.2243	(14.567)	0	0	0
2020/03/09	2037	04/02/2021	10.29	Call	Bond Future	3,807.1300	3.8071	3,254.3300	3.2543	(14.520)	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
2020/03/09	2037	04/02/2021	10.29	Put	Bond Future	4,751.9000	4.7519	5,340.1500	5.3401	12.379	0	0	0
2020/03/09	2038	07/05/2020			Bond Future	116.3763	116.3763	115.5650	115.5650	(0.697)	0.0000	0.0000	10,897
2020/03/09	2038	06/08/2020			Bond Future	116.7848	116.7848	115.9587	115.9587	(0.707)	0.0000	0.0000	0
2020/03/09	2038	05/11/2020			Bond Future	118.8535	118.8535	118.0129	118.0129	(0.707)	0.0000	0.0000	0
2020/03/09	2038	04/02/2021			Bond Future	119.2603	119.2603	118.4049	118.4049	(0.717)	0.0000	0.0000	0
2020/03/09	2040	07/05/2020	9.74	Call	Bond Future	579.7000	0.5797	357.4200	0.3574	(38.344)	0	0	0
2020/03/09	2040	07/05/2020	9.75	Put	Bond Future	4,515.4700	4.5155	5,333.2600	5.3333	18.111	0	0	0
2020/03/09	2040	07/05/2020	9.85	Put	Bond Future	3,914.7300	3.9147	4,672.8000	4.6728	19.365	0	0	0
2020/03/09	2040	07/05/2020			Bond Future	10.2414	92.0637	10.3785	91.0180	1.338	0.0000	0.0000	47,711
2020/03/09	2040	07/05/2020	9.74	Put	Bond Future	4,578.7000	4.5787	5,402.1300	5.4021	17.984	0	0	0
2020/03/09	2040	07/05/2020	9.75	Call	Bond Future	598.9500	0.5990	371.0300	0.3710	(38.053)	0	0	0
2020/03/09	2040	07/05/2020	10.00	Put	Bond Future	3,118.9000	3.1189	3,780.2300	3.7802	21.204	0	0	0
2020/03/09	2040	07/05/2020	10.00	Call	Bond Future	1,227.8700	1.2279	843.4900	0.8435	(31.305)	0	0	2,640
2020/03/09	2040	07/05/2020	9.50	Put	Bond Future	6,248.1300	6.2481	7,186.1700	7.1862	15.013	0	0	0
2020/03/09	2040	07/05/2020	9.50	Call	Bond Future	234.6900	0.2347	127.0200	0.1270	(45.878)	0	0	2,640
2020/03/09	2040	07/05/2020	9.73	Call	Bond Future	560.7700	0.5608	344.0900	0.3441	(38.640)	0	0	0
2020/03/09	2040	07/05/2020	9.85	Call	Bond Future	816.8100	0.8168	529.1700	0.5292	(35.215)	0	0	7,500
2020/03/09	2040	07/05/2020	9.73	Put	Bond Future	4,642.3700	4.6424	5,471.4000	5.4714	17.858	0	0	0
2020/03/09	2040	07/05/2020	10.15	Put	Bond Future	2,432.5200	2.4325	2,995.6000	2.9956	23.148	0	0	0
2020/03/09	2040	07/05/2020	10.15	Call	Bond Future	1,723.6900	1.7237	1,241.0600	1.2411	(28.000)	0	0	7,500
2020/03/09	2040	06/08/2020	10.03	Call	Bond Future	2,143.4300	2.1434	1,715.7600	1.7158	(19.953)	0	0	0
2020/03/09	2040	06/08/2020	10.04	Call	Bond Future	2,175.2600	2.1753	1,743.3700	1.7434	(19.855)	0	0	0
2020/03/09	2040	06/08/2020	10.02	Put	Bond Future	4,541.8800	4.5419	5,182.7700	5.1828	14.111	0	0	0
2020/03/09	2040	06/08/2020			Bond Future	10.3338	89.1946	10.4756	88.1303	1.372	0.0000	0.0000	600
2020/03/09	2040	06/08/2020	10.04	Put	Bond Future	4,447.2900	4.4473	5,079.7400	5.0797	14.221	0	0	0
2020/03/09	2040	06/08/2020	10.02	Call	Bond Future	2,111.8700	2.1119	1,688.4200	1.6884	(20.051)	0	0	0
2020/03/09	2040	06/08/2020	10.79	Put	Bond Future	1,916.7700	1.9168	2,257.5100	2.2575	17.777	0	0	800
2020/03/09	2040	06/08/2020	9.57	Put	Bond Future	7,040.0900	7.0401	7,866.1100	7.8661	11.733	0	0	0
2020/03/09	2040	06/08/2020	10.03	Put	Bond Future	4,494.4000	4.4944	5,131.0700	5.1311	14.166	0	0	0
2020/03/09	2040	06/08/2020	10.79	Call	Bond Future	5,269.9500	5.2700	4,546.3500	4.5463	(13.731)	0	0	0
2020/03/09	2040	06/08/2020	9.57	Call	Bond Future	938.5200	0.9385	700.2000	0.7002	(25.393)	0	0	800
2020/03/09	2040	06/08/2020	10.07	Put	Bond Future	4,308.2000	4.3082	4,927.9600	4.9280	14.386	0	0	0
2020/03/09	2040	06/08/2020	10.07	Call	Bond Future	2,272.3300	2.2723	1,827.7500	1.8278	(19.565)	0	0	800
2020/03/09	2040	05/11/2020	10.23	Call	Bond Future	3,120.8700	3.1209	2,624.8800	2.6249	(15.893)	0	0	2,000
2020/03/09	2040	05/11/2020	11.70	Put	Bond Future	1,104.1800	1.1042	1,294.4500	1.2944	17.232	0	0	2,000
2020/03/09	2040	05/11/2020	10.00	Call	Bond Future	2,359.0000	2.3590	1,945.6900	1.9457	(17.521)	0	0	2,000
2020/03/09	2040	05/11/2020	9.50	Call	Bond Future	1,093.6100	1.0936	854.4300	0.8544	(21.871)	0	0	2,000
2020/03/09	2040	05/11/2020	10.30	Call	Bond Future	3,371.2900	3.3713	2,850.6000	2.8506	(15.445)	0	0	0
2020/03/09	2040	05/11/2020			Bond Future	10.4226	90.7534	10.5690	89.6706	1.405	0.0000	0.0000	0
2020/03/09	2040	05/11/2020	10.23	Put	Bond Future	4,577.3200	4.5773	5,164.1800	5.1642	12.821	0	0	0
2020/03/09	2040	05/11/2020	9.73	Put	Bond Future	7,026.5500	7.0265	7,792.6000	7.7926	10.902	0	0	0
2020/03/09	2040	05/11/2020	9.73	Call	Bond Future	1,606.4200	1.6064	1,289.6200	1.2896	(19.721)	0	0	2,000
2020/03/09	2040	05/11/2020	10.30	Put	Bond Future	4,293.9200	4.2939	4,856.0800	4.8561	13.092	0	0	0
2020/03/09	2040	05/11/2020	11.70	Call	Bond Future	9,877.8700	9.8779	8,985.2900	8.9853	(9.036)	0	0	0
2020/03/09	2040	05/11/2020	10.00	Put	Bond Future	5,605.3800	5.6054	6,274.9200	6.2749	11.945	0	0	0
2020/03/09	2040	05/11/2020	9.50	Put	Bond Future	8,429.7100	8.4297	9,273.3800	9.2734	10.008	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
2020/03/09	2040	05/11/2020	10.31	Call	Bond Future	3,407.8100	3.4078	2,883.6100	2.8836	(15.382)	0	0	0
2020/03/09	2040	05/11/2020	10.32	Put	Bond Future	4,215.2500	4.2152	4,770.4100	4.7704	13.170	0	0	0
2020/03/09	2040	05/11/2020	11.50	Call	Bond Future	8,895.5700	8.8956	8,041.9700	8.0420	(9.596)	0	0	0
2020/03/09	2040	05/11/2020	11.50	Put	Bond Future	1,400.2600	1.4003	1,629.5100	1.6295	16.372	0	0	2,000
2020/03/09	2040	05/11/2020	10.31	Put	Bond Future	4,254.5900	4.2546	4,813.2400	4.8132	13.131	0	0	0
2020/03/09	2040	05/11/2020	10.32	Call	Bond Future	3,444.2200	3.4442	2,916.5300	2.9165	(15.321)	0	0	0
2020/03/09	2040	04/02/2021	9.57	Put	Bond Future	9,150.7900	9.1508	9,952.6700	9.9527	8.763	0	0	0
2020/03/09	2040	04/02/2021	10.07	Put	Bond Future	6,451.6300	6.4516	7,106.1900	7.1062	10.146	0	0	0
2020/03/09	2040	04/02/2021	10.42	Put	Bond Future	4,964.8500	4.9649	5,515.7000	5.5157	11.095	0	0	0
2020/03/09	2040	04/02/2021			Bond Future	10.5182	87.8483	10.6697	86.7465	1.441	0.0000	0.0000	0
2020/03/09	2040	04/02/2021	11.74	Call	Bond Future	10,024.4400	10.0244	9,164.9700	9.1650	(8.574)	0	0	0
2020/03/09	2040	04/02/2021	11.74	Put	Bond Future	1,733.6900	1.7337	1,976.0300	1.9760	13.978	0	0	800
2020/03/09	2040	04/02/2021	10.07	Call	Bond Future	3,059.8700	3.0599	2,612.6200	2.6126	(14.617)	0	0	800
2020/03/09	2040	04/02/2021	10.41	Call	Bond Future	4,202.9000	4.2029	3,654.8500	3.6549	(13.040)	0	0	0
2020/03/09	2040	04/02/2021	10.41	Put	Bond Future	5,002.9500	5.0030	5,556.7100	5.5567	11.069	0	0	0
2020/03/09	2040	04/02/2021	9.57	Call	Bond Future	1,725.7200	1.7257	1,425.7900	1.4258	(17.380)	0	0	800
2020/03/09	2040	04/02/2021	10.42	Call	Bond Future	4,239.2600	4.2393	3,688.3000	3.6883	(12.997)	0	0	0
2020/03/09	2040	04/02/2021	10.40	Call	Bond Future	4,167.0200	4.1670	3,621.8700	3.6219	(13.082)	0	0	0
2020/03/09	2040	04/02/2021	10.40	Put	Bond Future	5,041.6300	5.0416	5,598.2900	5.5983	11.041	0	0	0
2020/03/09	2044	07/05/2020	9.81	Call	Bond Future	587.1900	0.5872	364.2500	0.3642	(37.967)	0	0	0
2020/03/09	2044	07/05/2020	9.79	Put	Bond Future	4,883.1200	4.8831	5,725.1500	5.7251	17.244	0	0	0
2020/03/09	2044	07/05/2020	9.45	Put	Bond Future	7,422.2300	7.4222	8,405.5700	8.4056	13.249	0	0	0
2020/03/09	2044	07/05/2020	9.97	Put	Bond Future	3,787.6100	3.7876	4,522.2100	4.5222	19.395	0	0	0
2020/03/09	2044	07/05/2020	9.33	Call	Bond Future	86.1200	0.0861	41.1700	0.0412	(52.195)	0	0	100
2020/03/09	2044	07/05/2020	9.98	Call	Bond Future	978.0500	0.9781	652.3900	0.6524	(33.297)	0	0	100
2020/03/09	2044	07/05/2020	9.26	Call	Bond Future	62.4900	0.0625	28.7200	0.0287	(54.041)	0	0	556
2020/03/09	2044	07/05/2020			Bond Future	10.3251	88.5701	10.4621	87.5163	1.327	0.0000	0.0000	78,374
2020/03/09	2044	07/05/2020	9.81	Put	Bond Future	4,752.3400	4.7523	5,583.2800	5.5833	17.485	0	0	0
2020/03/09	2044	07/05/2020	9.79	Call	Bond Future	549.5400	0.5495	337.6900	0.3377	(38.550)	0	0	0
2020/03/09	2044	07/05/2020	10.81	Call	Bond Future	4,504.8800	4.5049	3,695.5400	3.6955	(17.966)	0	0	0
2020/03/09	2044	07/05/2020	10.81	Put	Bond Future	870.4600	0.8705	1,115.0000	1.1150	28.093	0	0	129
2020/03/09	2044	07/05/2020	9.33	Put	Bond Future	8,441.5900	8.4416	9,450.5200	9.4505	11.952	0	0	0
2020/03/09	2044	07/05/2020	9.80	Put	Bond Future	4,817.4000	4.8174	5,653.9300	5.6539	17.365	0	0	0
2020/03/09	2044	07/05/2020	9.45	Call	Bond Future	143.8800	0.1439	73.3400	0.0733	(49.027)	0	0	129
2020/03/09	2044	07/05/2020	9.97	Call	Bond Future	951.4700	0.9515	632.1900	0.6322	(33.556)	0	0	129
2020/03/09	2044	07/05/2020	9.98	Put	Bond Future	3,732.2000	3.7322	4,460.4200	4.4604	19.512	0	0	0
2020/03/09	2044	07/05/2020	11.09	Call	Bond Future	6,126.4300	6.1264	5,221.8100	5.2218	(14.766)	0	0	0
2020/03/09	2044	07/05/2020	9.26	Put	Bond Future	9,055.7000	9.0557	10,075.8100	10.0758	11.265	0	0	0
2020/03/09	2044	07/05/2020	9.91	Put	Bond Future	4,132.2900	4.1323	4,904.3600	4.9044	18.684	0	0	0
2020/03/09	2044	07/05/2020	9.80	Call	Bond Future	568.1000	0.5681	350.7500	0.3508	(38.259)	0	0	0
2020/03/09	2044	07/05/2020	11.09	Put	Bond Future	509.8600	0.5099	659.1200	0.6591	29.275	0	0	100
2020/03/09	2044	07/05/2020	9.91	Call	Bond Future	801.6000	0.8016	519.7900	0.5198	(35.156)	0	0	556
2020/03/09	2044	07/05/2020	11.02	Call	Bond Future	5,712.8200	5.7128	4,828.5100	4.8285	(15.479)	0	0	0
2020/03/09	2044	07/05/2020	11.02	Put	Bond Future	584.1200	0.5841	753.6900	0.7537	29.030	0	0	556
2020/03/09	2044	06/08/2020	9.98	Call	Bond Future	1,718.2000	1.7182	1,346.3500	1.3463	(21.642)	0	0	602
2020/03/09	2044	06/08/2020	11.09	Put	Bond Future	1,466.6500	1.4666	1,742.0700	1.7421	18.779	0	0	602
2020/03/09	2044	06/08/2020	9.01	Call	Bond Future	200.1800	0.2002	132.4700	0.1325	(33.825)	0	0	140

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
2020/03/09	2044	06/08/2020	9.66	Call	Bond Future	921.2900	0.9213	683.6900	0.6837	(25.790)	0	0	140
2020/03/09	2044	06/08/2020	9.88	Call	Bond Future	1,437.4900	1.4375	1,109.0200	1.1090	(22.850)	0	0	0
2020/03/09	2044	06/08/2020			Bond Future	10.4155	85.7641	10.5572	84.6914	1.360	0.0000	0.0000	500
2020/03/09	2044	06/08/2020	9.36	Put	Bond Future	9,227.3400	9.2273	10,160.8400	10.1608	10.117	0	0	0
2020/03/09	2044	06/08/2020	9.36	Call	Bond Future	467.5900	0.4676	328.4300	0.3284	(29.761)	0	0	602
2020/03/09	2044	06/08/2020	9.98	Put	Bond Future	5,162.0800	5.1621	5,862.8900	5.8629	13.576	0	0	0
2020/03/09	2044	06/08/2020	9.86	Call	Bond Future	1,384.7900	1.3848	1,064.9000	1.0649	(23.100)	0	0	0
2020/03/09	2044	06/08/2020	9.86	Put	Bond Future	5,818.3800	5.8184	6,571.1500	6.5712	12.938	0	0	0
2020/03/09	2044	06/08/2020	11.09	Call	Bond Future	6,376.7500	6.3767	5,579.5100	5.5795	(12.502)	0	0	0
2020/03/09	2044	06/08/2020	9.01	Put	Bond Future	12,194.7100	12.1947	13,199.6600	13.1997	8.241	0	0	0
2020/03/09	2044	06/08/2020	9.66	Put	Bond Future	7,045.3900	7.0454	7,880.4500	7.8804	11.853	0	0	0
2020/03/09	2044	06/08/2020	9.88	Put	Bond Future	5,704.8700	5.7049	6,449.0600	6.4491	13.045	0	0	0
2020/03/09	2044	06/08/2020	10.93	Call	Bond Future	5,554.4400	5.5544	4,804.5300	4.8045	(13.501)	0	0	0
2020/03/09	2044	06/08/2020	10.93	Put	Bond Future	1,765.0900	1.7651	2,087.8400	2.0878	18.285	0	0	140
2020/03/09	2044	06/08/2020	9.87	Call	Bond Future	1,410.9000	1.4109	1,086.7300	1.0867	(22.976)	0	0	0
2020/03/09	2044	06/08/2020	9.87	Put	Bond Future	5,761.3200	5.7613	6,509.8100	6.5098	12.992	0	0	0
2020/03/09	2044	05/11/2020	11.06	Put	Bond Future	2,325.8400	2.3258	2,675.8900	2.6759	15.050	0	0	525
2020/03/09	2044	05/11/2020	11.43	Call	Bond Future	8,213.0600	8.2131	7,384.7600	7.3848	(10.085)	0	0	0
2020/03/09	2044	05/11/2020	9.72	Put	Bond Future	7,701.9600	7.7020	8,501.1700	8.5012	10.377	0	0	0
2020/03/09	2044	05/11/2020	9.97	Call	Bond Future	2,098.3900	2.0984	1,717.9000	1.7179	(18.132)	0	0	568
2020/03/09	2044	05/11/2020	9.29	Put	Bond Future	10,724.5000	10.7245	11,649.9900	11.6500	8.630	0	0	0
2020/03/09	2044	05/11/2020	9.96	Put	Bond Future	6,328.2700	6.3283	7,042.6700	7.0427	11.289	0	0	0
2020/03/09	2044	05/11/2020	10.36	Call	Bond Future	3,376.5300	3.3765	2,856.1700	2.8562	(15.411)	0	0	0
2020/03/09	2044	05/11/2020			Bond Future	10.5021	87.2629	10.6484	86.1716	1.393	0.0000	0.0000	0
2020/03/09	2044	05/11/2020	9.72	Call	Bond Future	1,443.4400	1.4434	1,151.3600	1.1514	(20.235)	0	0	1,815
2020/03/09	2044	05/11/2020	9.97	Put	Bond Future	6,275.3800	6.2754	6,986.1800	6.9862	11.327	0	0	0
2020/03/09	2044	05/11/2020	9.96	Call	Bond Future	2,069.5300	2.0695	1,692.6400	1.6926	(18.211)	0	0	0
2020/03/09	2044	05/11/2020	11.38	Call	Bond Future	7,957.3600	7.9574	7,139.5300	7.1395	(10.278)	0	0	0
2020/03/09	2044	05/11/2020	11.38	Put	Bond Future	1,747.3600	1.7474	2,020.8200	2.0208	15.650	0	0	568
2020/03/09	2044	05/11/2020	10.34	Call	Bond Future	3,304.3900	3.3044	2,791.0600	2.7911	(15.535)	0	0	0
2020/03/09	2044	05/11/2020	10.34	Put	Bond Future	4,541.7800	4.5418	5,119.7400	5.1197	12.725	0	0	0
2020/03/09	2044	05/11/2020	11.06	Call	Bond Future	6,364.0900	6.3641	5,622.8500	5.6228	(11.647)	0	0	0
2020/03/09	2044	05/11/2020	10.04	Put	Bond Future	5,914.0400	5.9140	6,599.5800	6.5996	11.592	0	0	0
2020/03/09	2044	05/11/2020	11.17	Put	Bond Future	2,105.4400	2.1054	2,427.2600	2.4273	15.285	0	0	1,815
2020/03/09	2044	05/11/2020	11.43	Put	Bond Future	1,672.7200	1.6727	1,935.7100	1.9357	15.722	0	0	1,815
2020/03/09	2044	05/11/2020	8.87	Put	Bond Future	14,280.4500	14.2805	15,286.3900	15.2864	7.044	0	0	0
2020/03/09	2044	05/11/2020	9.29	Call	Bond Future	693.7800	0.6938	527.9800	0.5280	(23.898)	0	0	568
2020/03/09	2044	05/11/2020	10.36	Put	Bond Future	4,459.6400	4.4596	5,030.5700	5.0306	12.802	0	0	0
2020/03/09	2044	05/11/2020	10.04	Call	Bond Future	2,305.8500	2.3059	1,900.1000	1.9001	(17.597)	0	0	525
2020/03/09	2044	05/11/2020	9.34	Put	Bond Future	10,334.9500	10.3349	11,248.4500	11.2485	8.839	0	0	0
2020/03/09	2044	05/11/2020	9.34	Call	Bond Future	755.8300	0.7558	578.0400	0.5780	(23.522)	0	0	525
2020/03/09	2044	05/11/2020	11.17	Call	Bond Future	6,901.6400	6.9016	6,132.1700	6.1322	(11.149)	0	0	0
2020/03/09	2044	05/11/2020	8.87	Call	Bond Future	314.1100	0.3141	228.7600	0.2288	(27.172)	0	0	1,815
2020/03/09	2044	05/11/2020	10.02	Put	Bond Future	6,015.8700	6.0159	6,708.6200	6.7086	11.515	0	0	0
2020/03/09	2044	05/11/2020	10.02	Call	Bond Future	2,245.7800	2.2458	1,847.2400	1.8472	(17.746)	0	0	1,815
2020/03/09	2044	05/11/2020	10.35	Call	Bond Future	3,340.3700	3.3404	2,823.5100	2.8235	(15.473)	0	0	0
2020/03/09	2044	05/11/2020	10.35	Put	Bond Future	4,500.5600	4.5006	5,074.9900	5.0750	12.764	0	0	0
2020/03/09	2044	04/02/2021	10.04	Put	Bond Future	7,106.9900	7.1070	7,795.6600	7.7957	9.690	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
2020/03/09	2044	04/02/2021	10.37	Call	Bond Future	3,875.2300	3.8752	3,354.6400	3.3546	(13.434)	0	0	0
2020/03/09	2044	04/02/2021	10.35	Put	Bond Future	5,659.6700	5.6597	6,255.4200	6.2554	10.526	0	0	0
2020/03/09	2044	04/02/2021			Bond Future	10.5952	84.4213	10.7465	83.3109	1.428	0.0000	0.0000	0
2020/03/09	2044	04/02/2021	10.37	Put	Bond Future	5,575.2100	5.5752	6,165.0400	6.1650	10.580	0	0	0
2020/03/09	2044	04/02/2021	10.35	Call	Bond Future	3,805.9800	3.8060	3,291.3100	3.2913	(13.523)	0	0	0
2020/03/09	2044	04/02/2021	10.04	Call	Bond Future	2,811.0700	2.8111	2,389.3200	2.3893	(15.003)	0	0	0
2020/03/09	2044	04/02/2021	10.84	Call	Bond Future	5,673.3500	5.6734	5,020.0800	5.0201	(11.515)	0	0	0
2020/03/09	2044	04/02/2021	10.36	Put	Bond Future	5,617.3100	5.6173	6,210.1000	6.2101	10.553	0	0	0
2020/03/09	2044	04/02/2021	10.84	Put	Bond Future	3,889.0100	3.8890	4,346.1600	4.3462	11.755	0	0	405
2020/03/09	2044	04/02/2021	10.29	Call	Bond Future	3,601.5600	3.6016	3,104.7300	3.1047	(13.795)	0	0	0
2020/03/09	2044	04/02/2021	10.29	Put	Bond Future	5,919.1500	5.9191	6,532.7400	6.5327	10.366	0	0	405
2020/03/09	2044	04/02/2021	9.66	Put	Bond Future	9,254.8000	9.2548	10,056.1400	10.0561	8.659	0	0	0
2020/03/09	2044	04/02/2021	9.66	Call	Bond Future	1,805.3900	1.8054	1,496.3100	1.4963	(17.120)	0	0	405
2020/03/09	2044	04/02/2021	10.36	Call	Bond Future	3,840.5300	3.8405	3,322.9000	3.3229	(13.478)	0	0	0
2020/03/09	2046	07/05/2020			Bond Future	105.8865	105.8865	103.6564	103.6564	(2.106)	0.0000	0.0000	14,000
2020/03/09	2046	06/08/2020			Bond Future	107.8004	107.8004	105.5300	105.5300	(2.106)	0.0000	0.0000	0
2020/03/09	2046	05/11/2020			Bond Future	107.9136	107.9136	105.6029	105.6029	(2.141)	0.0000	0.0000	0
2020/03/09	2046	04/02/2021			Bond Future	109.8446	109.8446	107.4927	107.4927	(2.141)	0.0000	0.0000	0
2020/03/09	2050	07/05/2020			Bond Future	109.9945	109.9945	106.6491	106.6491	(3.041)	0.0000	0.0000	12,808
2020/03/09	2050	06/08/2020			Bond Future	110.1015	110.1015	106.6957	106.6957	(3.093)	0.0000	0.0000	0
2020/03/09	2050	05/11/2020			Bond Future	112.0520	112.0520	108.5858	108.5858	(3.093)	0.0000	0.0000	0
2020/03/09	2050	04/02/2021			Bond Future	112.1358	112.1358	108.6081	108.6081	(3.146)	0.0000	0.0000	0
2020/03/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	AL37	07/05/2020			Index Future	704.4190	704.4190	698.5540	698.5540	(0.833)	0.0000	0.0000	0
2020/03/09	AL37	06/08/2020			Index Future	716.8430	716.8430	710.8760	710.8760	(0.832)	0.0000	0.0000	0
2020/03/09	AL37	05/11/2020			Index Future	729.5140	729.5140	723.4430	723.4430	(0.832)	0.0000	0.0000	0
2020/03/09	AL37	04/02/2021			Index Future	742.4060	742.4060	736.2320	736.2320	(0.832)	0.0000	0.0000	0
2020/03/09	AL7T	07/05/2020			Index Future	805.2580	805.2580	795.9540	795.9540	(1.155)	0.0000	0.0000	0
2020/03/09	AL7T	06/08/2020			Index Future	819.4610	819.4610	809.9930	809.9930	(1.155)	0.0000	0.0000	0
2020/03/09	AL7T	05/11/2020			Index Future	833.9450	833.9450	824.3130	824.3130	(1.155)	0.0000	0.0000	0
2020/03/09	AL7T	04/02/2021			Index Future	848.6840	848.6840	838.8850	838.8850	(1.155)	0.0000	0.0000	0
2020/03/09	ALBI	07/05/2020			Index Future	715.9020	715.9020	708.6270	708.6270	(1.016)	0.0000	0.0000	222
2020/03/09	ALBI	06/08/2020			Index Future	728.5290	728.5290	721.1250	721.1250	(1.016)	0.0000	0.0000	0
2020/03/09	ALBI	05/11/2020			Index Future	741.4060	741.4060	733.8740	733.8740	(1.016)	0.0000	0.0000	0
2020/03/09	ALBI	04/02/2021			Index Future	754.5090	754.5090	746.8470	746.8470	(1.015)	0.0000	0.0000	0
2020/03/09	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
2020/03/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/03/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	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
2020/03/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/09	ES33	07/05/2020			Bond Future	11.1110	76.3398	11.2529	75.5491	1.278	0.0000	0.0000	350
2020/03/09	ES33	06/08/2020			Bond Future	11.2429	77.7009	11.3902	76.8961	1.311	0.0000	0.0000	0
2020/03/09	ES33	05/11/2020			Bond Future	11.3804	75.2682	11.5333	74.4494	1.344	0.0000	0.0000	0
2020/03/09	ES33	04/02/2021			Bond Future	11.5296	76.5974	11.6886	75.7643	1.379	0.0000	0.0000	0
2020/03/09	ES42	07/05/2020			Bond Future	11.4468	76.8769	11.5838	76.0102	1.196	0.0000	0.0000	4,919
2020/03/09	ES42	06/08/2020			Bond Future	11.5750	78.2475	11.7171	77.3654	1.228	0.0000	0.0000	0
2020/03/09	ES42	05/11/2020			Bond Future	11.7075	75.3519	11.8550	74.4546	1.260	0.0000	0.0000	0
2020/03/09	ES42	04/02/2021			Bond Future	11.8463	76.6819	11.9995	75.7689	1.293	0.0000	0.0000	0
2020/03/09	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/09	GOVI	07/05/2020			GOVI	707.8340	707.8340	700.5320	700.5320	(1.032)	0.0000	0.0000	1,178
2020/03/09	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/09	GOVI	07/05/2020	720.00	Put	GOVI	121,660.0000	12.1660	194,680.0000	19.4680	60.020	0	0	0
2020/03/09	GOVI	07/05/2020	719.98	Put	GOVI	121,460.0000	12.1460	194,480.0000	19.4480	60.119	0	0	0
2020/03/09	GOVI	07/05/2020	719.99	Put	GOVI	121,560.0000	12.1560	194,580.0000	19.4580	60.069	0	0	0
2020/03/09	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/09	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/09	GOVI	06/08/2020	728.12	Put	GOVI	78,020.0000	7.8020	152,320.0000	15.2320	95.232	0	0	0
2020/03/09	GOVI	06/08/2020			GOVI	720.3180	720.3180	712.8880	712.8880	(1.031)	0.0000	0.0000	0
2020/03/09	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/09	GOVI	06/08/2020	728.14	Put	GOVI	78,220.0000	7.8220	152,520.0000	15.2520	94.988	0	0	0
2020/03/09	GOVI	06/08/2020	728.13	Put	GOVI	78,120.0000	7.8120	152,420.0000	15.2420	95.110	0	0	0
2020/03/09	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/09	GOVI	05/11/2020	737.84	Put	GOVI	47,900.0000	4.7900	123,480.0000	12.3480	157.787	0	0	0
2020/03/09	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/09	GOVI	05/11/2020			GOVI	733.0500	733.0500	725.4920	725.4920	(1.031)	0.0000	0.0000	0
2020/03/09	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/09	GOVI	05/11/2020	737.83	Put	GOVI	47,800.0000	4.7800	123,380.0000	12.3380	158.117	0	0	0
2020/03/09	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/09	GOVI	05/11/2020	737.85	Put	GOVI	48,000.0000	4.8000	123,580.0000	12.3580	157.458	0	0	0
2020/03/09	GOVI	04/02/2021	750.96	Put	GOVI	49,540.0000	4.9540	126,430.0000	12.6430	155.208	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
2020/03/09	GOVI	04/02/2021			GOVI	746.0060	746.0060	738.3170	738.3170	(1.031)	0.0000	0.0000	0
2020/03/09	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/09	GOVI	04/02/2021	750.95	Put	GOVI	49,440.0000	4.9440	126,330.0000	12.6330	155.522	0	0	0
2020/03/09	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/09	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/09	GOVI	04/02/2021	750.94	Put	GOVI	49,340.0000	4.9340	126,230.0000	12.6230	155.837	0	0	0
2020/03/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/03/09	IGOV	07/05/2020			Index Future	261.7500	261.7500	259.2330	259.2330	(0.962)	0.0000	0.0000	1,007
2020/03/09	IGOV	06/08/2020			Index Future	266.4310	266.4310	263.8680	263.8680	(0.962)	0.0000	0.0000	0
2020/03/09	IGOV	05/11/2020			Index Future	271.2030	271.2030	268.5950	268.5950	(0.962)	0.0000	0.0000	0
2020/03/09	IGOV	04/02/2021			Index Future	276.0570	276.0570	273.4040	273.4040	(0.961)	0.0000	0.0000	0
2020/03/09	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/03/09	IS02	22/06/2020			Interest Rate Swap	101.9800	101.9800	101.9800	101.9800	0.000	0.0000	0.0000	0
2020/03/09	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/03/09	IS05	17/12/2020			Interest Rate Swap	95.1900	95.1900	95.1900	95.1900	0.000	0.0000	0.0000	0
2020/03/09	IS05	16/03/2021			Interest Rate Swap	94.0200	94.0200	94.0400	94.0400	0.021	0.0000	0.0000	0
2020/03/09	IS05	15/06/2021			Interest Rate Swap	92.8000	92.8000	92.8300	92.8300	0.032	0.0000	0.0000	0
2020/03/09	IS05	21/09/2021			Interest Rate Swap	92.5500	92.5500	92.6000	92.6000	0.054	0.0000	0.0000	0
2020/03/09	IS05	21/12/2021			Interest Rate Swap	94.3800	94.3800	94.4500	94.4500	0.074	0.0000	0.0000	51
2020/03/09	IS05	15/03/2022			Interest Rate Swap	94.2000	94.2000	94.3000	94.3000	0.106	0.0000	0.0000	0
2020/03/09	IS05	21/06/2022			Interest Rate Swap	95.0500	95.0500	95.1700	95.1700	0.126	0.0000	0.0000	0
2020/03/09	IS05	20/09/2022			Interest Rate Swap	98.6700	98.6700	98.8100	98.8100	0.142	0.0000	0.0000	0
2020/03/09	IS05	20/12/2022			Interest Rate Swap	99.6300	99.6300	99.7700	99.7700	0.141	0.0000	0.0000	0
2020/03/09	IS05	22/03/2023			Interest Rate Swap	92.6000	92.6000	92.7600	92.7600	0.173	0.0000	0.0000	0
2020/03/09	IS05	20/06/2023			Interest Rate Swap	98.4500	98.4500	98.6400	98.6400	0.193	0.0000	0.0000	0
2020/03/09	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/03/09	IS10	17/12/2025			Interest Rate Swap	88.4600	88.4600	88.8400	88.8400	0.430	0.0000	0.0000	0
2020/03/09	IS10	16/03/2026			Interest Rate Swap	85.2100	85.2100	85.6000	85.6000	0.458	0.0000	0.0000	0
2020/03/09	IS10	15/06/2026			Interest Rate Swap	83.7800	83.7800	84.1800	84.1800	0.477	0.0000	0.0000	0
2020/03/09	IS10	21/09/2026			Interest Rate Swap	85.9100	85.9100	86.3300	86.3300	0.489	0.0000	0.0000	0
2020/03/09	IS10	21/12/2026			Interest Rate Swap	89.7800	89.7800	90.2100	90.2100	0.479	0.0000	0.0000	0
2020/03/09	IS10	15/03/2027			Interest Rate Swap	88.2200	88.2200	88.6700	88.6700	0.510	0.0000	0.0000	0
2020/03/09	IS10	21/06/2027			Interest Rate Swap	90.3300	90.3300	90.7900	90.7900	0.509	0.0000	0.0000	0
2020/03/09	IS10	20/09/2027			Interest Rate Swap	95.9200	95.9200	96.3800	96.3800	0.480	0.0000	0.0000	0
2020/03/09	IS10	20/12/2027			Interest Rate Swap	96.2700	96.2700	96.7400	96.7400	0.488	0.0000	0.0000	0
2020/03/09	IS10	22/03/2028			Interest Rate Swap	89.5500	89.5500	90.0300	90.0300	0.536	0.0000	0.0000	0
2020/03/09	IS10	20/06/2028			Interest Rate Swap	97.0200	97.0200	97.4900	97.4900	0.484	0.0000	0.0000	0
2020/03/09	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/03/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/03/09	R023	07/05/2020	6.91	Put	Bond Future	37.3400	0.0373	42.9800	0.0430	15.104	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
2020/03/09	R023	07/05/2020			Bond Future	6.1591	105.5708	6.2133	105.4300	0.880	0.0000	0.0000	65,229
2020/03/09	R023	07/05/2020	6.90	Call	Bond Future	1,943.9100	1.9439	1,808.9400	1.8089	(6.943)	0	0	0
2020/03/09	R023	07/05/2020	6.90	Put	Bond Future	38.4600	0.0385	44.3000	0.0443	15.185	0	0	0
2020/03/09	R023	07/05/2020	6.91	Call	Bond Future	1,968.2200	1.9682	1,833.0500	1.8331	(6.868)	0	0	0
2020/03/09	R023	07/05/2020	6.89	Call	Bond Future	1,919.6300	1.9196	1,784.8800	1.7849	(7.020)	0	0	0
2020/03/09	R023	07/05/2020	6.89	Put	Bond Future	39.6000	0.0396	45.6600	0.0457	15.303	0	0	0
2020/03/09	R023	06/08/2020	7.26	Call	Bond Future	2,920.2400	2.9202	2,784.7600	2.7848	(4.639)	0	0	0
2020/03/09	R023	06/08/2020			Bond Future	6.0427	107.4530	6.1027	107.3097	0.993	0.0000	0.0000	0
2020/03/09	R023	06/08/2020	7.26	Put	Bond Future	60.6400	0.0606	68.4500	0.0684	12.879	0	0	0
2020/03/09	R023	06/08/2020	7.27	Call	Bond Future	2,941.6800	2.9417	2,806.0100	2.8060	(4.612)	0	0	0
2020/03/09	R023	06/08/2020	7.28	Put	Bond Future	57.4100	0.0574	64.8300	0.0648	12.925	0	0	0
2020/03/09	R023	06/08/2020	7.27	Put	Bond Future	59.0000	0.0590	66.6200	0.0666	12.915	0	0	0
2020/03/09	R023	06/08/2020	7.28	Call	Bond Future	2,963.1600	2.9632	2,827.2900	2.8273	(4.585)	0	0	0
2020/03/09	R023	05/11/2020	7.46	Put	Bond Future	48.9600	0.0490	55.9000	0.0559	14.175	0	0	0
2020/03/09	R023	05/11/2020	7.47	Put	Bond Future	47.7900	0.0478	54.5700	0.0546	14.187	0	0	0
2020/03/09	R023	05/11/2020			Bond Future	5.9162	105.4027	5.9831	105.2570	1.131	0.0000	0.0000	0
2020/03/09	R023	05/11/2020	7.46	Call	Bond Future	3,344.9100	3.3449	3,206.2100	3.2062	(4.147)	0	0	0
2020/03/09	R023	05/11/2020	7.47	Call	Bond Future	3,364.6600	3.3647	3,225.8000	3.2258	(4.127)	0	0	0
2020/03/09	R023	05/11/2020	7.45	Call	Bond Future	3,325.2000	3.3252	3,186.6500	3.1867	(4.167)	0	0	0
2020/03/09	R023	05/11/2020	7.45	Put	Bond Future	50.1600	0.0502	57.2500	0.0572	14.135	0	0	0
2020/03/09	R023	04/02/2021	6.34	Call	Bond Future	1,485.2100	1.4852	1,377.7800	1.3778	(7.233)	0	0	0
2020/03/09	R023	04/02/2021	6.32	Put	Bond Future	365.8700	0.3659	407.3700	0.4074	11.343	0	0	0
2020/03/09	R023	04/02/2021			Bond Future	5.7597	107.2645	5.8354	107.1165	1.314	0.0000	0.0000	0
2020/03/09	R023	04/02/2021	6.34	Put	Bond Future	357.3700	0.3574	398.0000	0.3980	11.369	0	0	0
2020/03/09	R023	04/02/2021	6.32	Call	Bond Future	1,455.1000	1.4551	1,348.5400	1.3485	(7.323)	0	0	0
2020/03/09	R023	04/02/2021	6.33	Put	Bond Future	361.5900	0.3616	402.6600	0.4027	11.358	0	0	0
2020/03/09	R023	04/02/2021	6.33	Call	Bond Future	1,470.1300	1.4701	1,363.1400	1.3631	(7.278)	0	0	0
2020/03/09	R035	07/05/2020	9.48	Put	Bond Future	3,950.2200	3.9502	4,824.7500	4.8248	22.139	0	0	0
2020/03/09	R035	07/05/2020	9.47	Call	Bond Future	584.9300	0.5849	339.0900	0.3391	(42.029)	0	0	0
2020/03/09	R035	07/05/2020	9.85	Call	Bond Future	1,605.9100	1.6059	1,097.6300	1.0976	(31.651)	0	0	7,500
2020/03/09	R035	07/05/2020	10.57	Put	Bond Future	535.1400	0.5351	737.0900	0.7371	37.738	0	0	3,530
2020/03/09	R035	07/05/2020	9.75	Call	Bond Future	1,284.1000	1.2841	847.1400	0.8471	(34.029)	0	0	5,000
2020/03/09	R035	07/05/2020	10.75	Put	Bond Future	367.9500	0.3680	511.1100	0.5111	38.907	0	0	5,000
2020/03/09	R035	07/05/2020			Bond Future	9.9319	93.6427	10.0895	92.5162	1.587	0.0000	0.0000	118,207
2020/03/09	R035	07/05/2020	9.11	Put	Bond Future	6,373.2400	6.3732	7,418.2000	7.4182	16.396	0	0	0
2020/03/09	R035	07/05/2020	9.11	Call	Bond Future	154.0600	0.1541	72.4700	0.0725	(52.960)	0	0	5,000
2020/03/09	R035	07/05/2020	9.48	Call	Bond Future	604.0300	0.6040	352.0100	0.3520	(41.723)	0	0	0
2020/03/09	R035	07/05/2020	9.47	Put	Bond Future	4,007.1600	4.0072	4,887.8700	4.8879	21.978	0	0	0
2020/03/09	R035	07/05/2020	9.85	Put	Bond Future	2,199.5100	2.1995	2,817.7800	2.8178	28.109	0	0	0
2020/03/09	R035	07/05/2020	9.78	Put	Bond Future	2,481.6200	2.4816	3,149.8800	3.1499	26.928	0	0	0
2020/03/09	R035	07/05/2020	10.57	Call	Bond Future	4,974.4000	4.9744	4,049.8000	4.0498	(18.587)	0	0	0
2020/03/09	R035	07/05/2020	9.75	Put	Bond Future	2,610.1100	2.6101	3,299.7000	3.2997	26.420	0	0	0
2020/03/09	R035	07/05/2020	10.75	Call	Bond Future	6,002.2900	6.0023	5,018.9000	5.0189	(16.384)	0	0	0
2020/03/09	R035	07/05/2020	9.49	Call	Bond Future	623.6600	0.6237	365.3700	0.3654	(41.415)	0	0	0
2020/03/09	R035	07/05/2020	9.49	Put	Bond Future	3,893.9000	3.8939	4,762.1600	4.7622	22.298	0	0	0
2020/03/09	R035	07/05/2020	9.55	Put	Bond Future	3,566.5400	3.5665	4,396.0000	4.3960	23.257	0	0	0
2020/03/09	R035	07/05/2020	9.55	Call	Bond Future	750.1600	0.7502	453.0700	0.4531	(39.604)	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
2020/03/09	R035	07/05/2020	9.78	Call	Bond Future	1,376.2200	1.3762	917.9300	0.9179	(33.301)	0	0	3,530
2020/03/09	R035	07/05/2020	9.18	Put	Bond Future	5,868.1400	5.8681	6,891.4800	6.8915	17.439	0	0	0
2020/03/09	R035	07/05/2020	9.18	Call	Bond Future	202.0100	0.2020	98.8000	0.0988	(51.092)	0	0	3,530
2020/03/09	R035	06/08/2020	9.67	Call	Bond Future	1,812.5500	1.8125	1,387.7300	1.3877	(23.438)	0	0	500
2020/03/09	R035	06/08/2020	10.45	Put	Bond Future	1,777.6500	1.7776	2,161.7000	2.1617	21.604	0	0	500
2020/03/09	R035	06/08/2020	9.00	Put	Bond Future	8,107.0100	8.1070	9,103.9800	9.1040	12.298	0	0	0
2020/03/09	R035	06/08/2020	9.92	Put	Bond Future	3,304.6400	3.3046	3,911.4300	3.9114	18.362	0	0	0
2020/03/09	R035	06/08/2020			Bond Future	10.0182	95.3123	10.1813	94.1657	1.629	0.0000	0.0000	410
2020/03/09	R035	06/08/2020	9.09	Put	Bond Future	7,511.0500	7.5111	8,477.7200	8.4777	12.870	0	0	0
2020/03/09	R035	06/08/2020	9.09	Call	Bond Future	567.1500	0.5672	387.2300	0.3872	(31.724)	0	0	500
2020/03/09	R035	06/08/2020	9.67	Put	Bond Future	4,331.4500	4.3314	5,053.2200	5.0532	16.663	0	0	0
2020/03/09	R035	06/08/2020	9.00	Call	Bond Future	449.6800	0.4497	300.0600	0.3001	(33.273)	0	0	24,761
2020/03/09	R035	06/08/2020	9.92	Call	Bond Future	2,604.5100	2.6045	2,064.7100	2.0647	(20.726)	0	0	0
2020/03/09	R035	06/08/2020	10.45	Call	Bond Future	4,767.1200	4.7671	4,004.5800	4.0046	(15.996)	0	0	0
2020/03/09	R035	06/08/2020	9.93	Call	Bond Future	2,639.1500	2.6392	2,094.8000	2.0948	(20.626)	0	0	0
2020/03/09	R035	06/08/2020	9.91	Put	Bond Future	3,341.7600	3.3418	3,953.1200	3.9531	18.295	0	0	0
2020/03/09	R035	06/08/2020	8.75	Put	Bond Future	9,929.7700	9.9298	10,985.0100	10.9850	10.627	0	0	0
2020/03/09	R035	06/08/2020	8.75	Call	Bond Future	251.3700	0.2514	160.0200	0.1600	(36.341)	0	0	3,000
2020/03/09	R035	06/08/2020	9.93	Put	Bond Future	3,267.5900	3.2676	3,869.8300	3.8698	18.431	0	0	0
2020/03/09	R035	06/08/2020	9.91	Call	Bond Future	2,569.8700	2.5699	2,034.6400	2.0346	(20.827)	0	0	0
2020/03/09	R035	05/11/2020	10.34	Put	Bond Future	2,807.7400	2.8077	3,294.6400	3.2946	17.341	0	0	0
2020/03/09	R035	05/11/2020			Bond Future	10.1100	92.4793	10.2788	91.3128	1.670	0.0000	0.0000	0
2020/03/09	R035	05/11/2020	10.33	Call	Bond Future	4,351.2700	4.3513	3,675.1900	3.6752	(15.538)	0	0	0
2020/03/09	R035	05/11/2020	10.33	Put	Bond Future	2,835.6900	2.8357	3,326.1100	3.3261	17.295	0	0	0
2020/03/09	R035	05/11/2020	10.34	Call	Bond Future	4,391.3200	4.3913	3,711.7200	3.7117	(15.476)	0	0	0
2020/03/09	R035	05/11/2020	10.32	Call	Bond Future	4,311.0700	4.3111	3,638.5300	3.6385	(15.600)	0	0	0
2020/03/09	R035	05/11/2020	10.32	Put	Bond Future	2,863.5700	2.8636	3,357.5300	3.3575	17.250	0	0	0
2020/03/09	R035	04/02/2021	10.04	Put	Bond Future	4,809.2300	4.8092	5,437.8900	5.4379	13.072	0	0	0
2020/03/09	R035	04/02/2021	10.14	Put	Bond Future	4,451.2700	4.4513	5,048.1500	5.0481	13.409	0	0	650
2020/03/09	R035	04/02/2021	11.14	Put	Bond Future	2,028.6500	2.0287	2,354.1900	2.3542	16.047	0	0	650
2020/03/09	R035	04/02/2021	10.05	Call	Bond Future	3,667.6800	3.6677	3,106.1500	3.1062	(15.310)	0	0	0
2020/03/09	R035	04/02/2021			Bond Future	10.2100	94.1126	10.3850	92.9256	1.715	0.0000	0.0000	0
2020/03/09	R035	04/02/2021	10.14	Call	Bond Future	3,970.5200	3.9705	3,380.4100	3.3804	(14.862)	0	0	0
2020/03/09	R035	04/02/2021	10.06	Call	Bond Future	3,700.6600	3.7007	3,135.9400	3.1359	(15.260)	0	0	0
2020/03/09	R035	04/02/2021	10.06	Put	Bond Future	4,735.7100	4.7357	5,357.9800	5.3580	13.140	0	0	0
2020/03/09	R035	04/02/2021	10.04	Call	Bond Future	3,634.8400	3.6348	3,076.5100	3.0765	(15.361)	0	0	0
2020/03/09	R035	04/02/2021	11.14	Call	Bond Future	8,081.3000	8.0813	7,219.8500	7.2199	(10.660)	0	0	0
2020/03/09	R035	04/02/2021	10.05	Put	Bond Future	4,772.3600	4.7724	5,397.8200	5.3978	13.106	0	0	0
2020/03/09	R186	07/05/2020	8.09	Put	Bond Future	1,105.1800	1.1052	1,597.1000	1.5971	44.510	0	0	0
2020/03/09	R186	07/05/2020	7.90	Put	Bond Future	1,636.3700	1.6364	2,262.6900	2.2627	38.275	0	0	2,500
2020/03/09	R186	07/05/2020	8.28	Put	Bond Future	715.7600	0.7158	1,079.0200	1.0790	50.752	0	0	0
2020/03/09	R186	07/05/2020	8.93	Call	Bond Future	4,890.0000	4.8900	3,974.0600	3.9741	(18.731)	0	0	0
2020/03/09	R186	07/05/2020			Bond Future	8.0326	116.5493	8.2183	115.5436	2.312	0.0000	0.0000	87,159
2020/03/09	R186	07/05/2020	8.08	Call	Bond Future	1,387.0200	1.3870	880.3400	0.8803	(36.530)	0	0	0
2020/03/09	R186	07/05/2020	8.08	Put	Bond Future	1,129.3200	1.1293	1,628.3300	1.6283	44.187	0	0	0
2020/03/09	R186	07/05/2020	8.50	Call	Bond Future	2,927.8100	2.9278	2,161.0400	2.1610	(26.189)	0	0	0
2020/03/09	R186	07/05/2020	8.50	Put	Bond Future	418.7800	0.4188	657.7000	0.6577	57.051	0	0	23,172

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
2020/03/09	R186	07/05/2020	8.09	Call	Bond Future	1,417.1700	1.4172	903.4000	0.9034	(36.253)	0	0	0
2020/03/09	R186	07/05/2020	7.90	Call	Bond Future	911.2300	0.9112	531.8600	0.5319	(41.633)	0	0	0
2020/03/09	R186	07/05/2020	8.28	Call	Bond Future	2,052.7900	2.0528	1,410.3600	1.4104	(31.295)	0	0	0
2020/03/09	R186	07/05/2020	8.93	Put	Bond Future	135.4900	0.1355	225.2400	0.2252	66.241	0	0	0
2020/03/09	R186	07/05/2020	8.07	Call	Bond Future	1,357.4200	1.3574	857.8200	0.8578	(36.805)	0	0	0
2020/03/09	R186	07/05/2020	8.07	Put	Bond Future	1,154.0300	1.1540	1,660.1200	1.6601	43.854	0	0	0
2020/03/09	R186	07/05/2020	7.60	Put	Bond Future	2,767.8800	2.7679	3,580.6600	3.5807	29.365	0	0	0
2020/03/09	R186	07/05/2020	7.60	Call	Bond Future	380.1900	0.3802	187.2800	0.1873	(50.740)	0	0	0
2020/03/09	R186	06/08/2020	8.25	Call	Bond Future	2,412.1100	2.4121	1,840.6000	1.8406	(23.693)	0	0	0
2020/03/09	R186	06/08/2020	8.38	Put	Bond Future	1,272.6500	1.2727	1,669.5000	1.6695	31.183	0	0	0
2020/03/09	R186	06/08/2020			Bond Future	8.0793	113.3243	8.2751	112.3007	2.423	0.0000	0.0000	1,870
2020/03/09	R186	06/08/2020	8.37	Call	Bond Future	2,805.9600	2.8060	2,183.3800	2.1834	(22.188)	0	0	0
2020/03/09	R186	06/08/2020	8.37	Put	Bond Future	1,290.3300	1.2903	1,691.3000	1.6913	31.075	0	0	0
2020/03/09	R186	06/08/2020	8.25	Put	Bond Future	1,519.0500	1.5191	1,971.0900	1.9711	29.758	0	0	3,150
2020/03/09	R186	06/08/2020	8.38	Call	Bond Future	2,839.9600	2.8400	2,213.2600	2.2133	(22.067)	0	0	0
2020/03/09	R186	06/08/2020	8.36	Call	Bond Future	2,772.1300	2.7721	2,153.7000	2.1537	(22.309)	0	0	0
2020/03/09	R186	06/08/2020	8.36	Put	Bond Future	1,308.2100	1.3082	1,713.3300	1.7133	30.968	0	0	0
2020/03/09	R186	05/11/2020	8.64	Put	Bond Future	1,182.6200	1.1826	1,532.4300	1.5324	29.579	0	0	0
2020/03/09	R186	05/11/2020	8.65	Call	Bond Future	3,778.0400	3.7780	3,083.3000	3.0833	(18.389)	0	0	0
2020/03/09	R186	05/11/2020			Bond Future	8.1282	115.3050	8.3345	114.2637	2.539	0.0000	0.0000	0
2020/03/09	R186	05/11/2020	8.66	Call	Bond Future	3,813.4600	3.8135	3,115.4900	3.1155	(18.303)	0	0	0
2020/03/09	R186	05/11/2020	8.66	Put	Bond Future	1,154.8300	1.1548	1,498.1700	1.4982	29.731	0	0	0
2020/03/09	R186	05/11/2020	9.26	Put	Bond Future	570.1000	0.5701	759.4200	0.7594	33.208	0	0	3,500
2020/03/09	R186	05/11/2020	8.64	Call	Bond Future	3,742.7400	3.7427	3,051.2400	3.0512	(18.476)	0	0	0
2020/03/09	R186	05/11/2020	7.84	Put	Bond Future	2,947.5100	2.9475	3,599.4500	3.5994	22.118	0	0	0
2020/03/09	R186	05/11/2020	8.65	Put	Bond Future	1,168.6500	1.1686	1,515.2200	1.5152	29.656	0	0	0
2020/03/09	R186	05/11/2020	8.34	Put	Bond Future	1,690.5200	1.6905	2,146.4300	2.1464	26.969	0	0	0
2020/03/09	R186	05/11/2020	8.34	Call	Bond Future	2,759.3100	2.7593	2,173.9100	2.1739	(21.215)	0	0	3,500
2020/03/09	R186	05/11/2020	9.26	Call	Bond Future	6,131.8900	6.1319	5,279.9000	5.2799	(13.894)	0	0	0
2020/03/09	R186	05/11/2020	7.84	Call	Bond Future	1,472.6100	1.4726	1,083.2400	1.0832	(26.441)	0	0	3,500
2020/03/09	R186	04/02/2021	8.15	Call	Bond Future	2,440.7800	2.4408	1,934.4700	1.9345	(20.744)	0	0	0
2020/03/09	R186	04/02/2021			Bond Future	8.1835	112.0400	8.4016	110.9805	2.665	0.0000	0.0000	0
2020/03/09	R186	04/02/2021	8.15	Put	Bond Future	2,604.8700	2.6049	3,158.1300	3.1581	21.239	0	0	0
2020/03/09	R186	04/02/2021	8.16	Call	Bond Future	2,465.9900	2.4660	1,956.3600	1.9564	(20.666)	0	0	0
2020/03/09	R186	04/02/2021	8.17	Put	Bond Future	2,557.9800	2.5580	3,104.5900	3.1046	21.369	0	0	0
2020/03/09	R186	04/02/2021	8.16	Put	Bond Future	2,581.1300	2.5811	3,131.0700	3.1311	21.306	0	0	0
2020/03/09	R186	04/02/2021	8.17	Call	Bond Future	2,491.7700	2.4918	1,978.8100	1.9788	(20.586)	0	0	0
2020/03/09	R197	07/05/2020			Bond Future	309.7850	309.7850	308.0148	308.0148	(0.571)	0.0000	0.0000	2,507
2020/03/09	R197	06/08/2020			Bond Future	307.5881	307.5881	305.7860	305.7860	(0.586)	0.0000	0.0000	0
2020/03/09	R197	05/11/2020			Bond Future	313.0366	313.0366	311.2029	311.2029	(0.586)	0.0000	0.0000	0
2020/03/09	R197	04/02/2021			Bond Future	310.6400	310.6400	308.7739	308.7739	(0.601)	0.0000	0.0000	0
2020/03/09	R202	07/05/2020			Bond Future	225.9735	225.9735	224.8934	224.8934	(0.478)	0.0000	0.0000	8,502
2020/03/09	R202	06/08/2020			Bond Future	225.9169	225.9169	224.8176	224.8176	(0.487)	0.0000	0.0000	0
2020/03/09	R202	05/11/2020			Bond Future	229.9187	229.9187	228.8003	228.8003	(0.486)	0.0000	0.0000	0
2020/03/09	R202	04/02/2021			Bond Future	229.7852	229.7852	228.6471	228.6471	(0.495)	0.0000	0.0000	0

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2020/03/09	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/09	R208	07/05/2020	4.80	Put	Bond Future	958.0400	0.9580	929.9400	0.9299	(2.933)	0	0	0
2020/03/09	R208	07/05/2020			Bond Future	5.9102	101.4800	5.8774	101.5081	(0.555)	0.0000	0.0000	17,475
2020/03/09	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/09	R208	07/05/2020	4.82	Put	Bond Future	940.6500	0.9406	912.5500	0.9125	(2.987)	0	0	0
2020/03/09	R208	07/05/2020	4.81	Put	Bond Future	949.3400	0.9493	921.2400	0.9212	(2.960)	0	0	0
2020/03/09	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/09	R208	06/08/2020	5.57	Put	Bond Future	76.8300	0.0768	65.7200	0.0657	(14.460)	0	0	0
2020/03/09	R208	06/08/2020			Bond Future	5.4056	103.2893	5.3595	103.3179	(0.852)	0.0000	0.0000	0
2020/03/09	R208	06/08/2020	5.56	Call	Bond Future	174.4600	0.1745	191.7700	0.1918	9.922	0	0	0
2020/03/09	R208	06/08/2020	5.56	Put	Bond Future	78.6300	0.0786	67.3200	0.0673	(14.384)	0	0	0
2020/03/09	R208	06/08/2020	5.57	Call	Bond Future	178.8600	0.1789	196.3700	0.1964	9.790	0	0	0
2020/03/09	R208	06/08/2020	5.55	Call	Bond Future	170.1100	0.1701	187.2000	0.1872	10.046	0	0	0
2020/03/09	R208	06/08/2020	5.55	Put	Bond Future	80.4800	0.0805	68.9500	0.0689	(14.327)	0	0	0
2020/03/09	R208	05/11/2020	4.78	Call	Bond Future	219.3500	0.2193	242.7100	0.2427	10.650	0	0	0
2020/03/09	R208	05/11/2020	4.77	Put	Bond Future	27.9600	0.0280	21.9400	0.0219	(21.531)	0	0	0
2020/03/09	R208	05/11/2020			Bond Future	4.2817	101.6930	4.2061	101.7222	(1.767)	0.0000	0.0000	0
2020/03/09	R208	05/11/2020	4.79	Call	Bond Future	222.6500	0.2227	246.1100	0.2461	10.537	0	0	0
2020/03/09	R208	05/11/2020	4.79	Put	Bond Future	26.6100	0.0266	20.8300	0.0208	(21.721)	0	0	0
2020/03/09	R208	05/11/2020	4.78	Put	Bond Future	27.1600	0.0272	21.2800	0.0213	(21.649)	0	0	0
2020/03/09	R208	05/11/2020	4.77	Call	Bond Future	216.3000	0.2163	239.5200	0.2395	10.735	0	0	0
2020/03/09	R209	07/05/2020	9.47	Call	Bond Future	468.4900	0.4685	289.0300	0.2890	(38.306)	0	0	0
2020/03/09	R209	07/05/2020			Bond Future	10.0102	71.0996	10.1523	70.2381	1.419	0.0000	0.0000	69,389
2020/03/09	R209	07/05/2020	9.45	Call	Bond Future	441.0500	0.4410	269.8500	0.2698	(38.816)	0	0	0
2020/03/09	R209	07/05/2020	9.45	Put	Bond Future	3,994.5300	3.9945	4,684.8700	4.6849	17.282	0	0	0
2020/03/09	R209	07/05/2020	9.47	Put	Bond Future	3,890.7300	3.8907	4,572.8100	4.5728	17.531	0	0	0
2020/03/09	R209	07/05/2020	9.46	Call	Bond Future	454.5800	0.4546	279.2900	0.2793	(38.561)	0	0	0
2020/03/09	R209	07/05/2020	9.46	Put	Bond Future	3,942.4000	3.9424	4,628.6500	4.6287	17.407	0	0	0
2020/03/09	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/09	R209	06/08/2020	5.55	Put	Bond Future	37,165.8800	37.1659	38,042.7900	38.0428	2.359	0	0	0
2020/03/09	R209	06/08/2020			Bond Future	10.0926	72.3673	10.2392	71.4903	1.452	0.0000	0.0000	200
2020/03/09	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/09	R209	06/08/2020	5.57	Put	Bond Future	36,949.0700	36.9491	37,825.9800	37.8260	2.373	0	0	0
2020/03/09	R209	06/08/2020	5.56	Put	Bond Future	37,057.4000	37.0574	37,934.3100	37.9343	2.366	0	0	0
2020/03/09	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/09	R209	05/11/2020	10.02	Call	Bond Future	2,653.8000	2.6538	2,233.3400	2.2333	(15.844)	0	0	0
2020/03/09	R209	05/11/2020			Bond Future	10.1767	70.4823	10.3280	69.5902	1.486	0.0000	0.0000	0
2020/03/09	R209	05/11/2020	10.00	Call	Bond Future	2,597.3200	2.5973	2,182.5400	2.1825	(15.970)	0	0	0
2020/03/09	R209	05/11/2020	10.00	Put	Bond Future	3,660.5700	3.6606	4,137.9300	4.1379	13.041	0	0	0
2020/03/09	R209	05/11/2020	10.02	Put	Bond Future	3,595.5400	3.5955	4,067.2200	4.0672	13.118	0	0	0
2020/03/09	R209	05/11/2020	10.01	Call	Bond Future	2,625.4800	2.6255	2,207.8600	2.2079	(15.906)	0	0	0
2020/03/09	R209	05/11/2020	10.01	Put	Bond Future	3,627.9400	3.6279	4,102.4600	4.1025	13.080	0	0	0
2020/03/09	R209	04/02/2021	10.12	Put	Bond Future	4,173.7400	4.1737	4,639.1100	4.6391	11.150	0	0	0
2020/03/09	R209	04/02/2021			Bond Future	10.2659	71.7269	10.4221	70.8191	1.522	0.0000	0.0000	0
2020/03/09	R209	04/02/2021	10.11	Call	Bond Future	3,281.5600	3.2816	2,841.4600	2.8415	(13.411)	0	0	0
2020/03/09	R209	04/02/2021	10.11	Put	Bond Future	4,204.9600	4.2050	4,672.7000	4.6727	11.124	0	0	0
2020/03/09	R209	04/02/2021	10.12	Call	Bond Future	3,310.0900	3.3101	2,867.6200	2.8676	(13.367)	0	0	0

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2020/03/09	R209	04/02/2021	10.10	Call	Bond Future	3,253.1400	3.2531	2,815.4100	2.8154	(13.456)	0	0	0
2020/03/09	R209	04/02/2021	10.10	Put	Bond Future	4,236.3600	4.2364	4,706.4700	4.7065	11.097	0	0	0
2020/03/09	R210	07/05/2020			Bond Future	187.2974	187.2974	187.2964	187.2964	0.000	0.0000	0.0000	1,935
2020/03/09	R210	06/08/2020			Bond Future	190.6827	190.6827	190.6818	190.6818	0.000	0.0000	0.0000	0
2020/03/09	R210	05/11/2020			Bond Future	191.3372	191.3372	191.3365	191.3365	0.000	0.0000	0.0000	0
2020/03/09	R210	04/02/2021			Bond Future	194.7611	194.7611	194.7606	194.7606	0.000	0.0000	0.0000	0
2020/03/09	R212	07/05/2020			Bond Future	165.3513	165.3513	164.5032	164.5032	(0.513)	0.0000	0.0000	6,719
2020/03/09	R212	06/08/2020			Bond Future	166.0443	166.0443	165.1809	165.1809	(0.520)	0.0000	0.0000	0
2020/03/09	R212	05/11/2020			Bond Future	168.9855	168.9855	168.1070	168.1070	(0.520)	0.0000	0.0000	0
2020/03/09	R212	04/02/2021			Bond Future	169.6799	169.6799	168.7860	168.7860	(0.527)	0.0000	0.0000	0
2020/03/09	R213	07/05/2020	9.01	Put	Bond Future	2,730.3900	2.7304	3,481.6700	3.4817	27.515	0	0	0
2020/03/09	R213	07/05/2020	9.00	Call	Bond Future	735.9500	0.7359	432.0500	0.4320	(41.294)	0	0	0
2020/03/09	R213	07/05/2020			Bond Future	9.3342	85.7100	9.5125	84.6488	1.911	0.0000	0.0000	15,444
2020/03/09	R213	07/05/2020	9.01	Call	Bond Future	755.3100	0.7553	445.3800	0.4454	(41.033)	0	0	0
2020/03/09	R213	07/05/2020	9.00	Put	Bond Future	2,772.9200	2.7729	3,530.2300	3.5302	27.311	0	0	0
2020/03/09	R213	07/05/2020	9.02	Call	Bond Future	775.1300	0.7751	459.1000	0.4591	(40.771)	0	0	0
2020/03/09	R213	07/05/2020	9.02	Put	Bond Future	2,688.3800	2.6884	3,433.5600	3.4336	27.719	0	0	0
2020/03/09	R213	06/08/2020	9.31	Call	Bond Future	2,115.8100	2.1158	1,618.8800	1.6189	(23.487)	0	0	0
2020/03/09	R213	06/08/2020			Bond Future	9.4084	87.2381	9.5933	86.1581	1.966	0.0000	0.0000	300
2020/03/09	R213	06/08/2020	9.29	Call	Bond Future	2,059.4000	2.0594	1,571.1700	1.5712	(23.707)	0	0	0
2020/03/09	R213	06/08/2020	9.29	Put	Bond Future	2,760.2500	2.7602	3,352.0800	3.3521	21.441	0	0	0
2020/03/09	R213	06/08/2020	9.31	Put	Bond Future	2,697.7000	2.6977	3,280.8300	3.2808	21.616	0	0	0
2020/03/09	R213	06/08/2020	9.30	Call	Bond Future	2,087.5000	2.0875	1,594.9200	1.5949	(23.597)	0	0	0
2020/03/09	R213	06/08/2020	9.30	Put	Bond Future	2,728.8400	2.7288	3,316.3200	3.3163	21.529	0	0	0
2020/03/09	R213	05/11/2020	9.60	Put	Bond Future	2,557.3200	2.5573	3,065.3600	3.0654	19.866	0	0	0
2020/03/09	R213	05/11/2020	9.59	Call	Bond Future	3,163.8600	3.1639	2,576.5100	2.5765	(18.564)	0	0	0
2020/03/09	R213	05/11/2020			Bond Future	9.4890	85.2147	9.6808	84.1158	2.022	0.0000	0.0000	0
2020/03/09	R213	05/11/2020	9.60	Call	Bond Future	3,195.6500	3.1956	2,604.7800	2.6048	(18.490)	0	0	0
2020/03/09	R213	05/11/2020	9.59	Put	Bond Future	2,582.7600	2.5828	3,094.3200	3.0943	19.807	0	0	0
2020/03/09	R213	05/11/2020	9.61	Call	Bond Future	3,227.6000	3.2276	2,633.2000	2.6332	(18.416)	0	0	0
2020/03/09	R213	05/11/2020	9.61	Put	Bond Future	2,532.0900	2.5321	3,036.6000	3.0366	19.925	0	0	0
2020/03/09	R213	04/02/2021	9.40	Call	Bond Future	2,900.3400	2.9003	2,387.7400	2.3877	(17.674)	0	0	0
2020/03/09	R213	04/02/2021	9.39	Put	Bond Future	3,944.4400	3.9444	4,553.0700	4.5531	15.430	0	0	0
2020/03/09	R213	04/02/2021			Bond Future	9.5777	86.7198	9.7770	85.6016	2.081	0.0000	0.0000	0
2020/03/09	R213	04/02/2021	9.41	Call	Bond Future	2,927.6300	2.9276	2,411.9600	2.4120	(17.614)	0	0	0
2020/03/09	R213	04/02/2021	9.41	Put	Bond Future	3,883.8900	3.8839	4,486.3700	4.4864	15.512	0	0	0
2020/03/09	R213	04/02/2021	9.40	Put	Bond Future	3,914.0700	3.9141	4,519.6200	4.5196	15.471	0	0	0
2020/03/09	R213	04/02/2021	9.39	Call	Bond Future	2,873.1800	2.8732	2,363.6600	2.3637	(17.734)	0	0	0
2020/03/09	R214	07/05/2020	9.77	Put	Bond Future	3,455.0400	3.4550	4,084.9900	4.0850	18.233	0	0	0
2020/03/09	R214	07/05/2020			Bond Future	10.1925	69.6347	10.3293	68.7710	1.343	0.0000	0.0000	18,901
2020/03/09	R214	07/05/2020	9.76	Call	Bond Future	657.0200	0.6570	428.1400	0.4281	(34.836)	0	0	0
2020/03/09	R214	07/05/2020	9.76	Put	Bond Future	3,504.1900	3.5042	4,138.9800	4.1390	18.115	0	0	0
2020/03/09	R214	07/05/2020	9.77	Call	Bond Future	675.8000	0.6758	442.0800	0.4421	(34.584)	0	0	0
2020/03/09	R214	07/05/2020	9.31	Put	Bond Future	6,163.4500	6.1635	6,957.3900	6.9574	12.881	0	0	0

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2020/03/09	R214	07/05/2020	10.66	Put	Bond Future	748.5400	0.7485	955.0300	0.9550	27.586	0	0	1,250
2020/03/09	R214	07/05/2020	9.75	Call	Bond Future	638.5800	0.6386	414.5000	0.4145	(35.090)	0	0	0
2020/03/09	R214	07/05/2020	9.75	Put	Bond Future	3,553.7800	3.5538	4,193.3700	4.1934	17.997	0	0	0
2020/03/09	R214	07/05/2020	9.31	Call	Bond Future	151.2900	0.1513	81.5600	0.0816	(46.090)	0	0	1,250
2020/03/09	R214	07/05/2020	9.91	Put	Bond Future	2,813.9800	2.8140	3,373.2900	3.3733	19.876	0	0	0
2020/03/09	R214	07/05/2020	9.91	Call	Bond Future	975.1600	0.9752	670.8000	0.6708	(31.211)	0	0	1,250
2020/03/09	R214	07/05/2020	10.66	Call	Bond Future	3,628.2900	3.6283	2,971.1100	2.9711	(18.113)	0	0	0
2020/03/09	R214	06/08/2020	9.98	Put	Bond Future	3,785.0000	3.7850	4,299.7200	4.2997	13.599	0	0	0
2020/03/09	R214	06/08/2020	9.97	Call	Bond Future	1,883.0000	1.8830	1,522.1100	1.5221	(19.166)	0	0	0
2020/03/09	R214	06/08/2020			Bond Future	10.2717	70.8762	10.4129	69.9972	1.374	0.0000	0.0000	300
2020/03/09	R214	06/08/2020	9.98	Call	Bond Future	1,909.9900	1.9100	1,545.7000	1.5457	(19.073)	0	0	0
2020/03/09	R214	06/08/2020	9.97	Put	Bond Future	3,823.7300	3.8237	4,341.8500	4.3419	13.550	0	0	0
2020/03/09	R214	06/08/2020	9.99	Call	Bond Future	1,937.1700	1.9372	1,569.4900	1.5695	(18.980)	0	0	0
2020/03/09	R214	06/08/2020	9.99	Put	Bond Future	3,746.5600	3.7466	4,257.8900	4.2579	13.648	0	0	0
2020/03/09	R214	05/11/2020	10.26	Put	Bond Future	3,622.4900	3.6225	4,073.0200	4.0730	12.437	0	0	0
2020/03/09	R214	05/11/2020			Bond Future	10.3550	68.8202	10.5006	67.9258	1.406	0.0000	0.0000	0
2020/03/09	R214	05/11/2020	10.25	Call	Bond Future	2,997.6500	2.9976	2,556.5900	2.5566	(14.714)	0	0	0
2020/03/09	R214	05/11/2020	10.25	Put	Bond Future	3,654.6800	3.6547	4,107.9900	4.1080	12.404	0	0	0
2020/03/09	R214	05/11/2020	10.26	Call	Bond Future	3,028.4500	3.0285	2,584.6100	2.5846	(14.656)	0	0	0
2020/03/09	R214	05/11/2020	10.24	Call	Bond Future	2,967.4500	2.9675	2,529.1500	2.5291	(14.770)	0	0	0
2020/03/09	R214	05/11/2020	10.24	Put	Bond Future	3,687.5700	3.6876	4,143.6400	4.1436	12.368	0	0	0
2020/03/09	R214	04/02/2021	10.33	Call	Bond Future	3,567.9800	3.5680	3,113.6800	3.1137	(12.733)	0	0	0
2020/03/09	R214	04/02/2021			Bond Future	10.4449	70.0356	10.5952	69.1256	1.439	0.0000	0.0000	0
2020/03/09	R214	04/02/2021	10.31	Call	Bond Future	3,507.9200	3.5079	3,058.3500	3.0583	(12.816)	0	0	0
2020/03/09	R214	04/02/2021	10.31	Put	Bond Future	4,341.4800	4.3415	4,801.9100	4.8019	10.605	0	0	0
2020/03/09	R214	04/02/2021	10.33	Put	Bond Future	4,276.9200	4.2769	4,732.6200	4.7326	10.655	0	0	0
2020/03/09	R214	04/02/2021	10.32	Call	Bond Future	3,537.7600	3.5378	3,085.8200	3.0858	(12.775)	0	0	0
2020/03/09	R214	04/02/2021	10.32	Put	Bond Future	4,308.9700	4.3090	4,767.0300	4.7670	10.630	0	0	0
2020/03/09	R248	07/05/2020	9.79	Call	Bond Future	585.5100	0.5855	360.5900	0.3606	(38.414)	0	0	0
2020/03/09	R248	07/05/2020	9.77	Put	Bond Future	5,007.5300	5.0075	5,875.3500	5.8753	17.330	0	0	0
2020/03/09	R248	07/05/2020	10.20	Call	Bond Future	1,749.3400	1.7493	1,257.0500	1.2570	(28.141)	0	0	0
2020/03/09	R248	07/05/2020	9.69	Put	Bond Future	5,573.8800	5.5739	6,484.6200	6.4846	16.339	0	0	0
2020/03/09	R248	07/05/2020			Bond Future	10.3046	87.5608	10.4416	86.4795	1.329	0.0000	0.0000	91,445
2020/03/09	R248	07/05/2020	9.79	Put	Bond Future	4,871.7500	4.8718	5,728.1200	5.7281	17.578	0	0	0
2020/03/09	R248	07/05/2020	9.77	Call	Bond Future	547.2200	0.5472	333.7500	0.3338	(39.010)	0	0	0
2020/03/09	R248	07/05/2020	10.70	Call	Bond Future	4,094.5700	4.0946	3,303.0000	3.3030	(19.332)	0	0	0
2020/03/09	R248	07/05/2020	10.70	Put	Bond Future	1,037.1300	1.0371	1,326.8500	1.3269	27.935	0	0	300
2020/03/09	R248	07/05/2020	9.78	Put	Bond Future	4,939.3100	4.9393	5,801.4400	5.8014	17.454	0	0	0
2020/03/09	R248	07/05/2020	10.20	Put	Bond Future	2,591.4000	2.5914	3,180.4000	3.1804	22.729	0	0	300
2020/03/09	R248	07/05/2020	9.69	Call	Bond Future	411.4500	0.4115	240.9000	0.2409	(41.451)	0	0	300
2020/03/09	R248	07/05/2020	9.78	Call	Bond Future	566.1000	0.5661	346.9400	0.3469	(38.714)	0	0	0
2020/03/09	R248	06/08/2020	9.00	Put	Bond Future	12,462.7500	12.4628	13,495.1700	13.4952	8.284	0	0	0
2020/03/09	R248	06/08/2020	10.20	Call	Bond Future	2,556.1100	2.5561	2,065.6200	2.0656	(19.189)	0	0	0
2020/03/09	R248	06/08/2020			Bond Future	10.3872	89.1220	10.5287	88.0214	1.362	0.0000	0.0000	400
2020/03/09	R248	06/08/2020	9.25	Put	Bond Future	10,214.9600	10.2150	11,198.0400	11.1980	9.624	0	0	0
2020/03/09	R248	06/08/2020	9.25	Call	Bond Future	378.2700	0.3783	260.7300	0.2607	(31.073)	0	0	20,640
2020/03/09	R248	06/08/2020	10.18	Call	Bond Future	2,483.1700	2.4832	2,001.6900	2.0017	(19.390)	0	0	0

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2020/03/09	R248	06/08/2020	10.18	Put	Bond Future	4,140.5900	4.1406	4,759.7300	4.7597	14.953	0	0	0
2020/03/09	R248	06/08/2020	9.00	Call	Bond Future	200.1000	0.2001	131.9000	0.1319	(34.083)	0	0	3,000
2020/03/09	R248	06/08/2020	10.20	Put	Bond Future	4,051.0900	4.0511	4,661.2200	4.6612	15.061	0	0	0
2020/03/09	R248	06/08/2020	10.19	Call	Bond Future	2,519.3900	2.5194	2,033.4100	2.0334	(19.290)	0	0	0
2020/03/09	R248	06/08/2020	10.19	Put	Bond Future	4,095.5300	4.0955	4,710.1700	4.7102	15.008	0	0	0
2020/03/09	R248	05/11/2020	10.02	Put	Bond Future	6,004.3800	6.0044	6,706.5700	6.7066	11.695	0	0	0
2020/03/09	R248	05/11/2020	10.03	Call	Bond Future	2,385.5800	2.3856	1,964.3000	1.9643	(17.659)	0	0	0
2020/03/09	R248	05/11/2020			Bond Future	10.4739	86.2442	10.6201	85.1245	1.396	0.0000	0.0000	0
2020/03/09	R248	05/11/2020	10.04	Call	Bond Future	2,417.0200	2.4170	1,991.9900	1.9920	(17.585)	0	0	0
2020/03/09	R248	05/11/2020	10.04	Put	Bond Future	5,900.4700	5.9005	6,595.1600	6.5952	11.773	0	0	0
2020/03/09	R248	05/11/2020	10.02	Call	Bond Future	2,354.3600	2.3544	1,936.8300	1.9368	(17.734)	0	0	0
2020/03/09	R248	05/11/2020	10.03	Put	Bond Future	5,952.2400	5.9522	6,650.6800	6.6507	11.734	0	0	0
2020/03/09	R248	04/02/2021	10.46	Call	Bond Future	4,365.0400	4.3650	3,796.8100	3.7968	(13.018)	0	0	0
2020/03/09	R248	04/02/2021	10.47	Put	Bond Future	5,151.6300	5.1516	5,719.8200	5.7198	11.029	0	0	0
2020/03/09	R248	04/02/2021			Bond Future	10.5674	87.7673	10.7187	86.6279	1.431	0.0000	0.0000	0
2020/03/09	R248	04/02/2021	10.46	Put	Bond Future	5,191.5000	5.1915	5,762.6900	5.7627	11.002	0	0	0
2020/03/09	R248	04/02/2021	10.47	Call	Bond Future	4,402.6900	4.4027	3,831.4600	3.8315	(12.975)	0	0	0
2020/03/09	R248	04/02/2021	10.48	Call	Bond Future	4,440.1600	4.4402	3,865.9300	3.8659	(12.933)	0	0	0
2020/03/09	R248	04/02/2021	10.48	Put	Bond Future	5,111.7100	5.1117	5,676.9000	5.6769	11.057	0	0	0

Total

1332063