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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/03/2020 TO 11/03/2020

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
2020/03/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	2025	07/05/2020		Bond Future	137.0257	137.0257	136.8052	136.8052	(0.161)	0.0000	0.0000	2,067
2020/03/11	2025	06/08/2020		Bond Future	137.9958	137.9958	137.7715	137.7715	(0.163)	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
2020/03/11	2025	05/11/2020			Bond Future	140.4407	140.4407	140.2128	140.2128	(0.162)	0.0000	0.0000	0
2020/03/11	2025	04/02/2021			Bond Future	141.4255	141.4255	141.1942	141.1942	(0.164)	0.0000	0.0000	0
2020/03/11	2029	07/05/2020			Bond Future	99.5185	99.5185	99.5190	99.5190	0.000	0.0000	0.0000	3,814
2020/03/11	2029	06/08/2020			Bond Future	101.3174	101.3174	101.3180	101.3180	0.001	0.0000	0.0000	0
2020/03/11	2029	05/11/2020			Bond Future	101.9691	101.9691	101.9701	101.9701	0.001	0.0000	0.0000	0
2020/03/11	2029	04/02/2021			Bond Future	103.7943	103.7943	103.7957	103.7957	0.001	0.0000	0.0000	0
2020/03/11	2030	07/05/2020	8.79	Call	Bond Future	513.3900	0.5134	404.8300	0.4048	(21.146)	0	0	0
2020/03/11	2030	07/05/2020	8.78	Put	Bond Future	3,056.6600	3.0567	3,426.2400	3.4262	12.091	0	0	0
2020/03/11	2030	07/05/2020	8.85	Put	Bond Future	2,740.2600	2.7403	3,091.0600	3.0911	12.802	0	0	5,820
2020/03/11	2030	07/05/2020	8.45	Put	Bond Future	4,799.2600	4.7993	5,234.9900	5.2350	9.079	0	0	0
2020/03/11	2030	07/05/2020	9.19	Put	Bond Future	1,493.4200	1.4934	1,741.3400	1.7413	16.601	0	0	0
2020/03/11	2030	07/05/2020			Bond Future	9.1977	94.6313	9.2770	94.1557	0.862	0.0000	0.0000	89,771
2020/03/11	2030	07/05/2020	8.80	Call	Bond Future	529.6500	0.5297	418.4500	0.4184	(20.995)	0	0	0
2020/03/11	2030	07/05/2020	8.80	Put	Bond Future	2,964.1900	2.9642	3,328.5400	3.3285	12.292	0	0	0
2020/03/11	2030	07/05/2020	8.45	Call	Bond Future	152.3700	0.1524	112.5500	0.1126	(26.134)	0	0	5,000
2020/03/11	2030	07/05/2020	9.19	Call	Bond Future	1,447.0700	1.4471	1,219.4400	1.2194	(15.730)	0	0	0
2020/03/11	2030	07/05/2020	8.79	Put	Bond Future	3,010.2200	3.0102	3,377.2100	3.3772	12.191	0	0	0
2020/03/11	2030	07/05/2020	8.78	Call	Bond Future	497.4900	0.4975	391.5200	0.3915	(21.301)	0	0	0
2020/03/11	2030	07/05/2020	8.90	Call	Bond Future	712.2000	0.7122	573.2900	0.5733	(19.504)	0	0	0
2020/03/11	2030	07/05/2020	8.85	Call	Bond Future	616.3800	0.6164	491.6300	0.4916	(20.239)	0	0	5,000
2020/03/11	2030	07/05/2020	8.90	Put	Bond Future	2,526.7500	2.5268	2,863.3900	2.8634	13.323	0	0	5,820
2020/03/11	2030	06/08/2020	9.42	Call	Bond Future	2,788.2100	2.7882	2,487.7000	2.4877	(10.778)	0	0	0
2020/03/11	2030	06/08/2020	9.11	Call	Bond Future	1,852.5400	1.8525	1,613.2100	1.6132	(12.919)	0	0	0
2020/03/11	2030	06/08/2020			Bond Future	9.2795	92.3092	9.3620	91.8252	0.889	0.0000	0.0000	200
2020/03/11	2030	06/08/2020	8.36	Put	Bond Future	6,088.9100	6.0889	6,481.4300	6.4814	6.446	0	0	0
2020/03/11	2030	06/08/2020	8.36	Call	Bond Future	465.2600	0.4653	373.8400	0.3738	(19.649)	0	0	800
2020/03/11	2030	06/08/2020	8.86	Put	Bond Future	3,764.6500	3.7646	4,061.0500	4.0611	7.873	0	0	0
2020/03/11	2030	06/08/2020	8.86	Call	Bond Future	1,252.9400	1.2529	1,065.4000	1.0654	(14.968)	0	0	800
2020/03/11	2030	06/08/2020	9.09	Call	Bond Future	1,799.6900	1.7997	1,564.4700	1.5645	(13.070)	0	0	0
2020/03/11	2030	06/08/2020	9.09	Put	Bond Future	2,923.2400	2.9232	3,171.9600	3.1720	8.508	0	0	0
2020/03/11	2030	06/08/2020	9.42	Put	Bond Future	1,966.2000	1.9662	2,149.6300	2.1496	9.329	0	0	800
2020/03/11	2030	06/08/2020	9.11	Put	Bond Future	2,856.6400	2.8566	3,101.2500	3.1013	8.563	0	0	0
2020/03/11	2030	06/08/2020	9.20	Put	Bond Future	2,570.7900	2.5708	2,797.0600	2.7971	8.802	0	0	0
2020/03/11	2030	06/08/2020	9.20	Call	Bond Future	2,101.7400	2.1017	1,844.0700	1.8441	(12.260)	0	0	323
2020/03/11	2030	06/08/2020	8.50	Put	Bond Future	5,370.7700	5.3708	5,739.2000	5.7392	6.860	0	0	0
2020/03/11	2030	06/08/2020	8.50	Call	Bond Future	631.7100	0.6317	516.2000	0.5162	(18.285)	0	0	323
2020/03/11	2030	06/08/2020	9.10	Call	Bond Future	1,826.0100	1.8260	1,588.7300	1.5887	(12.994)	0	0	0
2020/03/11	2030	06/08/2020	9.10	Put	Bond Future	2,889.8100	2.8898	3,136.4700	3.1365	8.536	0	0	0
2020/03/11	2030	05/11/2020	8.10	Put	Bond Future	8,050.9600	8.0510	8,459.8300	8.4598	5.079	0	0	0
2020/03/11	2030	05/11/2020	8.73	Call	Bond Future	1,242.0600	1.2421	1,061.4700	1.0615	(14.540)	0	0	3,000
2020/03/11	2030	05/11/2020	10.06	Put	Bond Future	1,387.5700	1.3876	1,495.4100	1.4954	7.772	0	0	1,000
2020/03/11	2030	05/11/2020	9.39	Put	Bond Future	2,695.0400	2.6950	2,892.4400	2.8924	7.325	0	0	0
2020/03/11	2030	05/11/2020	9.38	Call	Bond Future	2,845.1000	2.8451	2,552.0500	2.5521	(10.300)	0	0	0
2020/03/11	2030	05/11/2020			Bond Future	9.3586	93.9227	9.4444	93.4306	0.916	0.0000	0.0000	0
2020/03/11	2030	05/11/2020	9.61	Call	Bond Future	3,596.6700	3.5967	3,269.0300	3.2690	(9.110)	0	0	0
2020/03/11	2030	05/11/2020	9.61	Put	Bond Future	2,164.0400	2.1640	2,328.4800	2.3285	7.599	0	0	3,000

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2020/03/11	2030	05/11/2020	8.85	Put	Bond Future	4,470.6700		4.4707	4,761.5400	4.7615	6.506	0	0	0
2020/03/11	2030	05/11/2020	8.85	Call	Bond Future	1,480.5900		1.4806	1,279.3800	1.2794	(13.590)	0	0	3,000
2020/03/11	2030	05/11/2020	8.34	Put	Bond Future	6,761.2700		6.7613	7,138.6800	7.1387	5.582	0	0	0
2020/03/11	2030	05/11/2020	8.34	Call	Bond Future	644.6700		0.6447	530.0000	0.5300	(17.787)	0	0	1,000
2020/03/11	2030	05/11/2020	9.04	Put	Bond Future	3,770.4300		3.7704	4,028.4500	4.0285	6.843	0	0	0
2020/03/11	2030	05/11/2020	9.04	Call	Bond Future	1,911.9900		1.9120	1,677.9300	1.6779	(12.242)	0	0	1,000
2020/03/11	2030	05/11/2020	9.86	Put	Bond Future	1,689.3500		1.6894	1,820.0000	1.8200	7.734	0	0	14,160
2020/03/11	2030	05/11/2020	8.36	Put	Bond Future	6,660.2500		6.6602	7,034.6000	7.0346	5.621	0	0	0
2020/03/11	2030	05/11/2020	8.10	Call	Bond Future	416.8800		0.4169	333.6700	0.3337	(19.960)	0	0	3,000
2020/03/11	2030	05/11/2020	8.73	Put	Bond Future	4,956.0200		4.9560	5,267.5100	5.2675	6.285	0	0	0
2020/03/11	2030	05/11/2020	9.23	Put	Bond Future	3,152.9400		3.1529	3,375.6400	3.3756	7.063	0	0	0
2020/03/11	2030	05/11/2020	10.06	Call	Bond Future	5,312.3600		5.3124	4,928.1200	4.9281	(7.233)	0	0	0
2020/03/11	2030	05/11/2020	10.37	Put	Bond Future	988.3600		0.9884	1,066.4300	1.0664	7.899	0	0	16,000
2020/03/11	2030	05/11/2020	9.39	Call	Bond Future	2,875.5900		2.8756	2,580.9100	2.5809	(10.248)	0	0	0
2020/03/11	2030	05/11/2020	9.38	Put	Bond Future	2,722.0000		2.7220	2,921.0300	2.9210	7.312	0	0	0
2020/03/11	2030	05/11/2020	9.86	Call	Bond Future	4,517.7800		4.5178	4,156.3500	4.1563	(8.000)	0	0	0
2020/03/11	2030	05/11/2020	8.36	Call	Bond Future	668.7500		0.6688	551.0200	0.5510	(17.604)	0	0	14,160
2020/03/11	2030	05/11/2020	8.86	Put	Bond Future	4,431.7900		4.4318	4,720.8600	4.7209	6.523	0	0	0
2020/03/11	2030	05/11/2020	8.86	Call	Bond Future	1,501.7100		1.5017	1,298.7000	1.2987	(13.519)	0	0	14,160
2020/03/11	2030	05/11/2020	9.23	Call	Bond Future	2,408.6300		2.4086	2,139.2500	2.1393	(11.184)	0	0	3,000
2020/03/11	2030	05/11/2020	10.47	Call	Bond Future	6,984.7400		6.9847	6,562.0500	6.5621	(6.052)	0	0	0
2020/03/11	2030	05/11/2020	10.47	Put	Bond Future	867.3000		0.8673	936.6900	0.9367	8.001	0	0	3,000
2020/03/11	2030	05/11/2020	8.53	Put	Bond Future	5,837.0300		5.8370	6,185.1000	6.1851	5.963	0	0	0
2020/03/11	2030	05/11/2020	8.53	Call	Bond Future	900.6000		0.9006	756.5900	0.7566	(15.990)	0	0	16,000
2020/03/11	2030	05/11/2020	9.03	Put	Bond Future	3,805.1400		3.8051	4,065.2200	4.0652	6.835	0	0	0
2020/03/11	2030	05/11/2020	9.03	Call	Bond Future	1,887.5800		1.8876	1,655.5800	1.6556	(12.291)	0	0	16,000
2020/03/11	2030	05/11/2020	10.37	Call	Bond Future	6,577.7100		6.5777	6,163.7000	6.1637	(6.294)	0	0	0
2020/03/11	2030	05/11/2020	9.40	Call	Bond Future	2,906.2500		2.9063	2,609.9400	2.6099	(10.196)	0	0	0
2020/03/11	2030	05/11/2020	9.40	Put	Bond Future	2,668.3000		2.6683	2,864.0700	2.8641	7.337	0	0	0
2020/03/11	2030	04/02/2021	9.12	Call	Bond Future	2,432.3100		2.4323	2,120.2700	2.1203	(12.829)	0	0	1,000
2020/03/11	2030	04/02/2021	8.36	Call	Bond Future	955.4900		0.9555	793.7600	0.7938	(16.926)	0	0	800
2020/03/11	2030	04/02/2021	9.16	Call	Bond Future	2,532.8600		2.5329	2,215.5200	2.2155	(12.529)	0	0	0
2020/03/11	2030	04/02/2021	9.15	Put	Bond Future	4,189.4800		4.1895	4,373.7700	4.3738	4.399	0	0	0
2020/03/11	2030	04/02/2021			Bond Future	9.4455		91.5749	9.5349	91.0745	0.945	0.0000	0.0000	0
2020/03/11	2030	04/02/2021	8.37	Put	Bond Future	7,286.9300		7.2869	7,622.3300	7.6223	4.603	0	0	0
2020/03/11	2030	04/02/2021	8.37	Call	Bond Future	969.6400		0.9696	804.6400	0.8046	(17.017)	0	0	1,000
2020/03/11	2030	04/02/2021	9.17	Call	Bond Future	2,558.6000		2.5586	2,239.3600	2.2394	(12.477)	0	0	0
2020/03/11	2030	04/02/2021	9.17	Put	Bond Future	4,125.4200		4.1254	4,306.5800	4.3066	4.391	0	0	0
2020/03/11	2030	04/02/2021	9.12	Put	Bond Future	4,287.1600		4.2872	4,475.5200	4.4755	4.394	0	0	0
2020/03/11	2030	04/02/2021	8.36	Put	Bond Future	7,334.1200		7.3341	7,672.7900	7.6728	4.618	0	0	0
2020/03/11	2030	04/02/2021	9.16	Put	Bond Future	4,157.1900		4.1572	4,340.2500	4.3402	4.403	0	0	0
2020/03/11	2030	04/02/2021	9.15	Call	Bond Future	2,507.5900		2.5076	2,191.4800	2.1915	(12.606)	0	0	0
2020/03/11	2030	04/02/2021	8.86	Put	Bond Future	5,203.0300		5.2030	5,434.7200	5.4347	4.453	0	0	0
2020/03/11	2030	04/02/2021	8.86	Call	Bond Future	1,831.6100		1.8316	1,562.9000	1.5629	(14.671)	0	0	800
2020/03/11	2030	04/02/2021	10.20	Call	Bond Future	5,941.6900		5.9417	5,463.9700	5.4640	(8.040)	0	0	0
2020/03/11	2030	04/02/2021	10.20	Put	Bond Future	1,824.1400		1.8241	1,846.8200	1.8468	1.243	0	0	1,800
2020/03/11	2032	07/05/2020	9.19	Call	Bond Future	484.6900		0.4847	333.3200	0.3333	(31.230)	0	0	0

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2020/03/11	2032	07/05/2020	9.54	Put	Bond Future	2,143.5800		2.1436	2,476.0900	2.4761	15.512	0	0	3,000
2020/03/11	2032	07/05/2020	8.82	Call	Bond Future	114.3600		0.1144	75.5300	0.0755	(33.954)	0	0	3,000
2020/03/11	2032	07/05/2020	9.20	Call	Bond Future	500.6600		0.5007	345.4200	0.3454	(31.007)	0	0	7,500
2020/03/11	2032	07/05/2020			Bond Future	9.6770		90.9792	9.7712	90.3708	0.973	0.0000	0.0000	81,807
2020/03/11	2032	07/05/2020	9.17	Call	Bond Future	453.9100		0.4539	309.9900	0.3100	(31.707)	0	0	3,000
2020/03/11	2032	07/05/2020	9.17	Put	Bond Future	3,828.8600		3.8289	4,293.2600	4.2933	12.129	0	0	0
2020/03/11	2032	07/05/2020	9.54	Call	Bond Future	1,248.1200		1.2481	972.3100	0.9723	(22.098)	0	0	0
2020/03/11	2032	07/05/2020	9.00	Put	Bond Future	4,791.0100		4.7910	5,311.0300	5.3110	10.854	0	0	0
2020/03/11	2032	07/05/2020	9.00	Call	Bond Future	245.8200		0.2458	157.5200	0.1575	(35.921)	0	0	7,500
2020/03/11	2032	07/05/2020	9.50	Put	Bond Future	2,296.3100		2.2963	2,645.2800	2.6453	15.197	0	0	0
2020/03/11	2032	07/05/2020	9.50	Call	Bond Future	1,137.1800		1.1372	877.8300	0.8778	(22.806)	0	0	7,500
2020/03/11	2032	07/05/2020	9.30	Put	Bond Future	3,170.4600		3.1705	3,587.5000	3.5875	13.154	0	0	0
2020/03/11	2032	07/05/2020	9.30	Call	Bond Future	677.1100		0.6771	485.8300	0.4858	(28.249)	0	0	7,500
2020/03/11	2032	07/05/2020	9.19	Put	Bond Future	3,723.2600		3.7233	4,180.2100	4.1802	12.273	0	0	0
2020/03/11	2032	07/05/2020	8.82	Put	Bond Future	5,920.5100		5.9205	6,490.0000	6.4900	9.619	0	0	0
2020/03/11	2032	07/05/2020	9.20	Put	Bond Future	3,671.1400		3.6711	4,124.2200	4.1242	12.342	0	0	0
2020/03/11	2032	07/05/2020	9.18	Call	Bond Future	469.1800		0.4692	321.4600	0.3215	(31.485)	0	0	0
2020/03/11	2032	07/05/2020	9.18	Put	Bond Future	3,775.9000		3.7759	4,236.5000	4.2365	12.198	0	0	0
2020/03/11	2032	06/08/2020	8.79	Put	Bond Future	6,959.3600		6.9594	7,496.1800	7.4962	7.714	0	0	0
2020/03/11	2032	06/08/2020	9.29	Put	Bond Future	4,370.2600		4.3703	4,798.4500	4.7985	9.798	0	0	0
2020/03/11	2032	06/08/2020	9.46	Put	Bond Future	3,658.8400		3.6588	4,045.5400	4.0455	10.569	0	0	0
2020/03/11	2032	06/08/2020	9.45	Call	Bond Future	1,658.9200		1.6589	1,429.0000	1.4290	(13.860)	0	0	0
2020/03/11	2032	06/08/2020			Bond Future	9.7654		92.6013	9.8631	91.9822	1.000	0.0000	0.0000	300
2020/03/11	2032	06/08/2020	9.91	Call	Bond Future	3,092.4100		3.0924	2,747.2700	2.7473	(11.161)	0	0	0
2020/03/11	2032	06/08/2020	9.91	Put	Bond Future	2,177.9900		2.1780	2,451.9400	2.4519	12.578	0	0	800
2020/03/11	2032	06/08/2020	8.79	Call	Bond Future	442.6900		0.4427	360.4200	0.3604	(18.584)	0	0	800
2020/03/11	2032	06/08/2020	9.29	Call	Bond Future	1,271.9400		1.2719	1,081.0400	1.0810	(15.009)	0	0	800
2020/03/11	2032	06/08/2020	9.46	Call	Bond Future	1,685.0700		1.6851	1,452.6800	1.4527	(13.791)	0	0	0
2020/03/11	2032	06/08/2020	9.45	Put	Bond Future	3,698.3200		3.6983	4,087.4900	4.0875	10.523	0	0	0
2020/03/11	2032	06/08/2020	9.47	Call	Bond Future	1,711.4700		1.7115	1,476.6000	1.4766	(13.723)	0	0	0
2020/03/11	2032	06/08/2020	9.47	Put	Bond Future	3,619.6700		3.6197	4,003.8900	4.0039	10.615	0	0	0
2020/03/11	2032	05/11/2020	9.61	Put	Bond Future	3,931.2700		3.9313	4,289.6800	4.2897	9.117	0	0	0
2020/03/11	2032	05/11/2020	10.99	Call	Bond Future	7,696.4900		7.6965	7,198.0600	7.1981	(6.476)	0	0	0
2020/03/11	2032	05/11/2020	9.44	Put	Bond Future	4,574.8900		4.5749	4,969.2900	4.9693	8.621	0	0	0
2020/03/11	2032	05/11/2020	11.08	Call	Bond Future	8,091.2300		8.0912	7,581.7200	7.5817	(6.297)	0	0	0
2020/03/11	2032	05/11/2020	9.77	Put	Bond Future	3,388.9500		3.3889	3,714.4500	3.7144	9.605	0	0	0
2020/03/11	2032	05/11/2020			Bond Future	9.8565		90.0622	9.9578	89.4326	1.028	0.0000	0.0000	0
2020/03/11	2032	05/11/2020	10.99	Put	Bond Future	985.7700		0.9858	1,116.9300	1.1169	13.305	0	0	3,000
2020/03/11	2032	05/11/2020	9.76	Call	Bond Future	2,815.3400		2.8153	2,513.0200	2.5130	(10.738)	0	0	0
2020/03/11	2032	05/11/2020	9.76	Put	Bond Future	3,421.0500		3.4211	3,748.3200	3.7483	9.566	0	0	0
2020/03/11	2032	05/11/2020	9.11	Call	Bond Future	1,194.0800		1.1941	1,027.4500	1.0275	(13.955)	0	0	3,000
2020/03/11	2032	05/11/2020	9.61	Call	Bond Future	2,373.1400		2.3731	2,101.9600	2.1020	(11.427)	0	0	3,000
2020/03/11	2032	05/11/2020	9.44	Call	Bond Future	1,920.6400		1.9206	1,685.4500	1.6854	(12.245)	0	0	1,000
2020/03/11	2032	05/11/2020	11.08	Put	Bond Future	877.9200		0.8779	998.0000	0.9980	13.678	0	0	1,000
2020/03/11	2032	05/11/2020	9.77	Call	Bond Future	2,846.2400		2.8462	2,542.1500	2.5422	(10.684)	0	0	0
2020/03/11	2032	05/11/2020	9.11	Put	Bond Future	6,027.9900		6.0280	6,490.9500	6.4910	7.680	0	0	0
2020/03/11	2032	05/11/2020	8.94	Put	Bond Future	6,884.5600		6.8846	7,379.0300	7.3790	7.182	0	0	0
2020/03/11	2032	05/11/2020	8.94	Call	Bond Future	900.4000		0.9004	765.2800	0.7653	(15.007)	0	0	1,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/11	2032	05/11/2020	9.75	Call	Bond Future	2,784.6000	2.7846	2,484.3500	2.4844	(10.783)	0	0	0
2020/03/11	2032	05/11/2020	9.75	Put	Bond Future	3,453.3800	3.4534	3,782.7200	3.7827	9.537	0	0	0
2020/03/11	2032	04/02/2021	10.82	Put	Bond Future	1,892.9900	1.8930	2,015.6100	2.0156	6.478	0	0	800
2020/03/11	2032	04/02/2021	9.29	Call	Bond Future	1,933.7400	1.9337	1,663.5800	1.6636	(13.971)	0	0	800
2020/03/11	2032	04/02/2021	9.63	Call	Bond Future	2,774.5700	2.7746	2,443.8200	2.4438	(11.921)	0	0	0
2020/03/11	2032	04/02/2021			Bond Future	9.9544	91.6528	10.0595	91.0125	1.056	0.0000	0.0000	0
2020/03/11	2032	04/02/2021	8.79	Put	Bond Future	8,548.3500	8.5484	9,045.4400	9.0454	5.815	0	0	0
2020/03/11	2032	04/02/2021	8.79	Call	Bond Future	1,013.6700	1.0137	870.4900	0.8705	(14.125)	0	0	800
2020/03/11	2032	04/02/2021	9.61	Call	Bond Future	2,720.6100	2.7206	2,392.8700	2.3929	(12.047)	0	0	0
2020/03/11	2032	04/02/2021	9.61	Put	Bond Future	4,863.5200	4.8635	5,176.0500	5.1761	6.426	0	0	0
2020/03/11	2032	04/02/2021	10.82	Call	Bond Future	6,982.5900	6.9826	6,464.9400	6.4649	(7.413)	0	0	0
2020/03/11	2032	04/02/2021	9.29	Put	Bond Future	6,131.0300	6.1310	6,501.1400	6.5011	6.037	0	0	0
2020/03/11	2032	04/02/2021	9.63	Put	Bond Future	4,791.1400	4.7911	5,100.6600	5.1007	6.460	0	0	0
2020/03/11	2032	04/02/2021	9.62	Call	Bond Future	2,747.6900	2.7477	2,418.1000	2.4181	(11.995)	0	0	0
2020/03/11	2032	04/02/2021	9.62	Put	Bond Future	4,827.4000	4.8274	5,138.0800	5.1381	6.436	0	0	0
2020/03/11	2033	07/05/2020			Bond Future	99.4400	99.4400	99.0548	99.0548	(0.387)	0.0000	0.0000	6,993
2020/03/11	2033	06/08/2020			Bond Future	101.2375	101.2375	100.8454	100.8454	(0.387)	0.0000	0.0000	0
2020/03/11	2033	05/11/2020			Bond Future	101.8095	101.8095	101.4108	101.4108	(0.392)	0.0000	0.0000	0
2020/03/11	2033	04/02/2021			Bond Future	103.6319	103.6319	103.2266	103.2266	(0.391)	0.0000	0.0000	0
2020/03/11	2037	07/05/2020	9.60	Put	Bond Future	5,104.9300	5.1049	5,588.1800	5.5882	9.466	0	0	0
2020/03/11	2037	07/05/2020	9.59	Call	Bond Future	280.9800	0.2810	213.0200	0.2130	(24.187)	0	0	0
2020/03/11	2037	07/05/2020	9.70	Put	Bond Future	4,474.7500	4.4748	4,933.5100	4.9335	10.252	0	0	0
2020/03/11	2037	07/05/2020			Bond Future	10.2523	88.4756	10.3309	87.9222	0.766	0.0000	0.0000	71,241
2020/03/11	2037	07/05/2020	9.60	Call	Bond Future	292.4200	0.2924	222.2200	0.2222	(24.007)	0	0	0
2020/03/11	2037	07/05/2020	9.59	Put	Bond Future	5,170.3700	5.1704	5,655.8600	5.6559	9.390	0	0	0
2020/03/11	2037	07/05/2020	9.70	Call	Bond Future	425.7800	0.4258	331.0900	0.3311	(22.239)	0	0	7,500
2020/03/11	2037	07/05/2020	9.61	Call	Bond Future	304.1900	0.3042	231.7200	0.2317	(23.824)	0	0	0
2020/03/11	2037	07/05/2020	9.61	Put	Bond Future	5,039.9100	5.0399	5,520.8900	5.5209	9.543	0	0	0
2020/03/11	2037	07/05/2020	10.00	Put	Bond Future	2,878.2200	2.8782	3,244.4900	3.2445	12.726	0	0	0
2020/03/11	2037	07/05/2020	10.00	Call	Bond Future	1,063.0800	1.0631	875.9000	0.8759	(17.607)	0	0	7,500
2020/03/11	2037	06/08/2020	9.88	Put	Bond Future	4,874.1400	4.8741	5,267.0100	5.2670	8.060	0	0	0
2020/03/11	2037	06/08/2020			Bond Future	10.3494	85.7933	10.4307	85.2300	0.786	0.0000	0.0000	300
2020/03/11	2037	06/08/2020	9.87	Call	Bond Future	1,484.9000	1.4849	1,316.6000	1.3166	(11.334)	0	0	0
2020/03/11	2037	06/08/2020	9.87	Put	Bond Future	4,922.6900	4.9227	5,317.6500	5.3176	8.023	0	0	0
2020/03/11	2037	06/08/2020	9.88	Call	Bond Future	1,510.1700	1.5102	1,339.7800	1.3398	(11.283)	0	0	0
2020/03/11	2037	06/08/2020	9.86	Call	Bond Future	1,459.8900	1.4599	1,293.6700	1.2937	(11.386)	0	0	0
2020/03/11	2037	06/08/2020	9.86	Put	Bond Future	4,971.5800	4.9716	5,368.6200	5.3686	7.986	0	0	0
2020/03/11	2037	05/11/2020	10.18	Call	Bond Future	2,722.6500	2.7226	2,430.8100	2.4308	(10.719)	0	0	0
2020/03/11	2037	05/11/2020	10.17	Put	Bond Future	4,592.7300	4.5927	4,875.3200	4.8753	6.153	0	0	0
2020/03/11	2037	05/11/2020			Bond Future	10.4429	87.2927	10.5269	86.7199	0.805	0.0000	0.0000	0
2020/03/11	2037	05/11/2020	10.19	Call	Bond Future	2,753.4900	2.7535	2,460.3100	2.4603	(10.648)	0	0	0
2020/03/11	2037	05/11/2020	10.19	Put	Bond Future	4,513.0000	4.5130	4,792.6100	4.7926	6.196	0	0	0
2020/03/11	2037	05/11/2020	10.17	Call	Bond Future	2,691.7100	2.6917	2,401.5100	2.4015	(10.781)	0	0	0
2020/03/11	2037	05/11/2020	10.18	Put	Bond Future	4,552.8700	4.5529	4,833.8200	4.8338	6.171	0	0	0
2020/03/11	2037	04/02/2021	10.35	Call	Bond Future	3,595.8100	3.5958	3,350.8900	3.3509	(6.811)	0	0	0
2020/03/11	2037	04/02/2021	10.27	Call	Bond Future	3,344.9400	3.3449	3,112.1100	3.1121	(6.961)	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
2020/03/11	2037	04/02/2021	10.85	Call	Bond Future	5,368.8400	5.3688	5,051.6200	5.0516	(5.909)	0	0	0
2020/03/11	2037	04/02/2021	10.28	Put	Bond Future	5,180.5600	5.1806	5,528.7200	5.5287	6.721	0	0	0
2020/03/11	2037	04/02/2021			Bond Future	10.5437	84.5773	10.6307	83.9948	0.825	0.0000	0.0000	0
2020/03/11	2037	04/02/2021	9.65	Put	Bond Future	8,077.4600	8.0775	8,517.9700	8.5180	5.454	0	0	0
2020/03/11	2037	04/02/2021	9.65	Call	Bond Future	1,720.8900	1.7209	1,578.8900	1.5789	(8.252)	0	0	72
2020/03/11	2037	04/02/2021	10.35	Put	Bond Future	4,915.9400	4.9159	5,253.5300	5.2535	6.867	0	0	72
2020/03/11	2037	04/02/2021	10.27	Put	Bond Future	5,219.2700	5.2193	5,568.9500	5.5689	6.700	0	0	0
2020/03/11	2037	04/02/2021	10.85	Put	Bond Future	3,343.4700	3.3435	3,608.7600	3.6088	7.935	0	0	72
2020/03/11	2037	04/02/2021	10.28	Call	Bond Future	3,375.8000	3.3758	3,141.4500	3.1414	(6.942)	0	0	0
2020/03/11	2037	04/02/2021	10.29	Call	Bond Future	3,406.8000	3.4068	3,170.9400	3.1709	(6.923)	0	0	0
2020/03/11	2037	04/02/2021	10.29	Put	Bond Future	5,142.0800	5.1421	5,488.7300	5.4887	6.741	0	0	0
2020/03/11	2038	07/05/2020			Bond Future	115.5653	115.5653	114.7618	114.7618	(0.695)	0.0000	0.0000	10,928
2020/03/11	2038	06/08/2020			Bond Future	115.9592	115.9592	115.1414	115.1414	(0.705)	0.0000	0.0000	0
2020/03/11	2038	05/11/2020			Bond Future	118.0133	118.0133	117.1815	117.1815	(0.705)	0.0000	0.0000	0
2020/03/11	2038	04/02/2021			Bond Future	118.4056	118.4056	117.5594	117.5594	(0.715)	0.0000	0.0000	0
2020/03/11	2040	07/05/2020	9.74	Call	Bond Future	379.3100	0.3793	291.1700	0.2912	(23.237)	0	0	0
2020/03/11	2040	07/05/2020	9.75	Put	Bond Future	5,154.3000	5.1543	5,656.4000	5.6564	9.741	0	0	0
2020/03/11	2040	07/05/2020	9.85	Put	Bond Future	4,501.7200	4.5017	4,975.5600	4.9756	10.526	0	0	0
2020/03/11	2040	07/05/2020			Bond Future	10.3518	91.2196	10.4304	90.6267	0.759	0.0000	0.0000	47,428
2020/03/11	2040	07/05/2020	9.74	Put	Bond Future	5,222.4600	5.2225	5,727.1900	5.7272	9.665	0	0	0
2020/03/11	2040	07/05/2020	9.75	Call	Bond Future	393.6300	0.3936	302.8600	0.3029	(23.060)	0	0	0
2020/03/11	2040	07/05/2020	10.00	Put	Bond Future	3,623.2200	3.6232	4,048.7400	4.0487	11.744	0	0	0
2020/03/11	2040	07/05/2020	10.00	Call	Bond Future	888.0400	0.8880	720.6900	0.7207	(18.845)	0	0	2,640
2020/03/11	2040	07/05/2020	9.50	Put	Bond Future	6,993.4100	6.9934	7,548.4000	7.5484	7.936	0	0	0
2020/03/11	2040	07/05/2020	9.50	Call	Bond Future	135.8200	0.1358	97.9400	0.0979	(27.890)	0	0	2,640
2020/03/11	2040	07/05/2020	9.73	Call	Bond Future	365.2800	0.3653	279.7400	0.2797	(23.418)	0	0	0
2020/03/11	2040	07/05/2020	9.85	Call	Bond Future	559.6500	0.5597	440.6200	0.4406	(21.269)	0	0	7,500
2020/03/11	2040	07/05/2020	9.73	Put	Bond Future	5,291.0300	5.2910	5,798.3600	5.7984	9.588	0	0	0
2020/03/11	2040	07/05/2020	10.15	Put	Bond Future	2,854.6200	2.8546	3,226.6900	3.2267	13.034	0	0	0
2020/03/11	2040	07/05/2020	10.15	Call	Bond Future	1,301.6400	1.3016	1,080.8400	1.0808	(16.963)	0	0	7,500
2020/03/11	2040	06/08/2020	10.85	Call	Bond Future	0.0000	0.0000	4,473.9200	4.4739	100.000	0	0	0
2020/03/11	2040	06/08/2020	10.03	Call	Bond Future	1,778.5300	1.7785	1,505.9600	1.5060	(15.326)	0	0	0
2020/03/11	2040	06/08/2020	10.04	Call	Bond Future	1,806.8700	1.8069	1,532.5100	1.5325	(15.184)	0	0	0
2020/03/11	2040	06/08/2020	10.02	Put	Bond Future	5,039.5800	5.0396	5,372.4600	5.3725	6.605	0	0	0
2020/03/11	2040	06/08/2020			Bond Future	10.4481	88.3355	10.5294	87.7321	0.778	0.0000	0.0000	600
2020/03/11	2040	06/08/2020	10.04	Put	Bond Future	4,938.0200	4.9380	5,267.0900	5.2671	6.664	0	0	0
2020/03/11	2040	06/08/2020	10.02	Call	Bond Future	1,750.4500	1.7504	1,479.9000	1.4799	(15.456)	0	0	0
2020/03/11	2040	06/08/2020	10.85	Put	Bond Future	0.0000	0.0000	2,157.3300	2.1573	100.000	0	0	0
2020/03/11	2040	06/08/2020	10.79	Put	Bond Future	2,171.6300	2.1716	2,311.2000	2.3112	6.427	0	0	800
2020/03/11	2040	06/08/2020	9.57	Put	Bond Future	7,692.6100	7.6926	8,132.5700	8.1326	5.719	0	0	0
2020/03/11	2040	06/08/2020	10.03	Put	Bond Future	4,988.6200	4.9886	5,319.4800	5.3195	6.632	0	0	0
2020/03/11	2040	06/08/2020	10.79	Call	Bond Future	4,665.6900	4.6657	4,201.8300	4.2018	(9.942)	0	0	0
2020/03/11	2040	06/08/2020	9.57	Call	Bond Future	731.9200	0.7319	568.4500	0.5684	(22.334)	0	0	800
2020/03/11	2040	06/08/2020	10.07	Put	Bond Future	4,788.4900	4.7885	5,111.5800	5.1116	6.747	0	0	0
2020/03/11	2040	06/08/2020	10.07	Call	Bond Future	1,893.5000	1.8935	1,613.1600	1.6132	(14.805)	0	0	800
2020/03/11	2040	05/11/2020	10.23	Call	Bond Future	2,704.6500	2.7046	2,468.2300	2.4682	(8.741)	0	0	2,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/11	2040	05/11/2020	11.70	Put	Bond Future	1,245.9000	1.2459	1,386.2800	1.3863	11.267	0	0	2,000
2020/03/11	2040	05/11/2020	10.00	Call	Bond Future	2,010.4700	2.0105	1,821.3800	1.8214	(9.405)	0	0	2,000
2020/03/11	2040	05/11/2020	9.50	Call	Bond Future	889.5100	0.8895	786.4200	0.7864	(11.590)	0	0	2,000
2020/03/11	2040	05/11/2020	10.30	Call	Bond Future	2,934.9700	2.9350	2,685.4400	2.6854	(8.502)	0	0	0
2020/03/11	2040	05/11/2020			Bond Future	10.5406	89.8794	10.6245	89.2658	0.797	0.0000	0.0000	0
2020/03/11	2040	05/11/2020	10.23	Put	Bond Future	5,035.1100	5.0351	5,412.2900	5.4123	7.491	0	0	0
2020/03/11	2040	05/11/2020	9.73	Put	Bond Future	7,631.7500	7.6317	8,103.7600	8.1038	6.185	0	0	0
2020/03/11	2040	05/11/2020	9.73	Call	Bond Future	1,337.6100	1.3376	1,196.0200	1.1960	(10.585)	0	0	2,000
2020/03/11	2040	05/11/2020	10.30	Put	Bond Future	4,731.6100	4.7316	5,095.6800	5.0957	7.694	0	0	0
2020/03/11	2040	05/11/2020	11.70	Call	Bond Future	9,145.5800	9.1456	8,672.3600	8.6724	(5.174)	0	0	0
2020/03/11	2040	05/11/2020	10.00	Put	Bond Future	6,130.8600	6.1309	6,555.3700	6.5554	6.924	0	0	0
2020/03/11	2040	05/11/2020	9.50	Put	Bond Future	9,099.6200	9.0996	9,610.1300	9.6101	5.610	0	0	0
2020/03/11	2040	05/11/2020	10.31	Call	Bond Future	2,968.6300	2.9686	2,717.1500	2.7171	(8.471)	0	0	0
2020/03/11	2040	05/11/2020	10.32	Put	Bond Future	4,647.2500	4.6473	5,007.7000	5.0077	7.756	0	0	0
2020/03/11	2040	05/11/2020	11.50	Call	Bond Future	8,193.4200	8.1934	7,745.8500	7.7459	(5.463)	0	0	0
2020/03/11	2040	05/11/2020	11.50	Put	Bond Future	1,572.1200	1.5721	1,738.1500	1.7381	10.561	0	0	2,000
2020/03/11	2040	05/11/2020	10.31	Put	Bond Future	4,689.4200	4.6894	5,051.5400	5.0515	7.722	0	0	0
2020/03/11	2040	05/11/2020	10.32	Call	Bond Future	3,002.2100	3.0022	2,749.0600	2.7491	(8.432)	0	0	0
2020/03/11	2040	04/02/2021	9.49	Call	Bond Future	1,321.1900	1.3212	1,201.1900	1.2012	(9.083)	0	0	500
2020/03/11	2040	04/02/2021	9.57	Put	Bond Future	9,786.8300	9.7868	10,264.1600	10.2642	4.877	0	0	0
2020/03/11	2040	04/02/2021	10.07	Put	Bond Future	6,966.4700	6.9665	7,314.4600	7.3145	4.995	0	0	0
2020/03/11	2040	04/02/2021	10.42	Put	Bond Future	5,395.2900	5.3953	5,686.7000	5.6867	5.401	0	0	0
2020/03/11	2040	04/02/2021			Bond Future	10.6402	86.9592	10.7270	86.3351	0.816	0.0000	0.0000	0
2020/03/11	2040	04/02/2021	11.74	Call	Bond Future	9,319.4300	9.3194	8,868.7600	8.8688	(4.836)	0	0	0
2020/03/11	2040	04/02/2021	11.74	Put	Bond Future	1,917.7900	1.9178	2,091.2400	2.0912	9.044	0	0	800
2020/03/11	2040	04/02/2021	10.07	Call	Bond Future	2,685.6000	2.6856	2,409.4700	2.4095	(10.282)	0	0	800
2020/03/11	2040	04/02/2021	10.41	Call	Bond Future	3,746.5900	3.7466	3,415.5700	3.4156	(8.835)	0	0	0
2020/03/11	2040	04/02/2021	10.41	Put	Bond Future	5,435.7500	5.4358	5,728.8500	5.7288	5.392	0	0	0
2020/03/11	2040	04/02/2021	9.49	Put	Bond Future	10,306.4600	10.3065	10,810.5800	10.8106	4.891	0	0	0
2020/03/11	2040	04/02/2021	9.57	Call	Bond Future	1,472.6500	1.4726	1,325.8600	1.3259	(9.968)	0	0	800
2020/03/11	2040	04/02/2021	10.42	Call	Bond Future	3,780.5900	3.7806	3,447.8800	3.4479	(8.800)	0	0	0
2020/03/11	2040	04/02/2021	11.57	Call	Bond Future	8,573.1700	8.5732	8,068.0100	8.0680	(5.892)	0	0	0
2020/03/11	2040	04/02/2021	11.57	Put	Bond Future	2,247.6400	2.2476	2,366.6000	2.3666	5.293	0	0	500
2020/03/11	2040	04/02/2021	10.24	Put	Bond Future	6,165.5400	6.1655	6,485.2700	6.4853	5.186	0	0	0
2020/03/11	2040	04/02/2021	10.24	Call	Bond Future	3,195.2600	3.1953	2,890.8700	2.8909	(9.526)	0	0	500
2020/03/11	2040	04/02/2021	10.40	Call	Bond Future	3,713.0600	3.7131	3,383.4100	3.3834	(8.878)	0	0	0
2020/03/11	2040	04/02/2021	10.40	Put	Bond Future	5,476.7800	5.4768	5,771.2500	5.7713	5.377	0	0	0
2020/03/11	2044	07/05/2020	9.81	Call	Bond Future	398.4700	0.3985	276.6900	0.2767	(30.562)	0	0	0
2020/03/11	2044	07/05/2020	9.79	Put	Bond Future	5,476.3500	5.4763	5,843.2500	5.8433	6.700	0	0	0
2020/03/11	2044	07/05/2020	9.45	Put	Bond Future	8,133.2000	8.1332	8,592.2200	8.5922	5.644	0	0	0
2020/03/11	2044	07/05/2020	9.97	Put	Bond Future	4,294.5500	4.2945	4,599.4900	4.5995	7.101	0	0	0
2020/03/11	2044	07/05/2020	9.33	Call	Bond Future	46.1900	0.0462	32.8400	0.0328	(28.902)	0	0	100
2020/03/11	2044	07/05/2020	9.98	Call	Bond Future	707.0200	0.7070	526.0600	0.5261	(25.595)	0	0	100
2020/03/11	2044	07/05/2020	9.26	Call	Bond Future	32.2900	0.0323	22.9400	0.0229	(28.956)	0	0	556
2020/03/11	2044	07/05/2020			Bond Future	10.4253	87.7972	10.4886	87.3149	0.607	0.0000	0.0000	78,234
2020/03/11	2044	07/05/2020	9.81	Put	Bond Future	5,336.5500	5.3365	5,697.0800	5.6971	6.756	0	0	0
2020/03/11	2044	07/05/2020	9.79	Call	Bond Future	369.8400	0.3698	254.4300	0.2544	(31.205)	0	0	0

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2020/03/11	2044	07/05/2020	10.81	Call	Bond Future	3,876.9300	3.8769	3,456.1800	3.4562	(10.853)	0	0	0
2020/03/11	2044	07/05/2020	10.81	Put	Bond Future	1,015.4400	1.0154	1,077.0000	1.0770	6.062	0	0	129
2020/03/11	2044	07/05/2020	9.33	Put	Bond Future	9,174.5900	9.1746	9,643.5500	9.6436	5.112	0	0	0
2020/03/11	2044	07/05/2020	9.80	Put	Bond Future	5,406.1500	5.4062	5,769.9300	5.7699	6.729	0	0	0
2020/03/11	2044	07/05/2020	9.45	Call	Bond Future	81.9200	0.0819	58.6300	0.0586	(28.430)	0	0	129
2020/03/11	2044	07/05/2020	9.97	Call	Bond Future	685.4800	0.6855	508.1100	0.5081	(25.875)	0	0	129
2020/03/11	2044	07/05/2020	9.98	Put	Bond Future	4,234.1000	4.2341	4,535.4500	4.5355	7.117	0	0	0
2020/03/11	2044	07/05/2020	11.09	Call	Bond Future	5,435.6700	5.4357	4,977.7500	4.9777	(8.424)	0	0	0
2020/03/11	2044	07/05/2020	9.26	Put	Bond Future	9,798.4300	9.7984	10,271.3900	10.2714	4.827	0	0	0
2020/03/11	2044	07/05/2020	9.91	Put	Bond Future	4,669.0500	4.6690	4,995.5800	4.9956	6.993	0	0	0
2020/03/11	2044	07/05/2020	9.80	Call	Bond Future	383.9200	0.3839	265.3900	0.2654	(30.874)	0	0	0
2020/03/11	2044	07/05/2020	11.09	Put	Bond Future	592.0300	0.5920	616.4200	0.6164	4.120	0	0	100
2020/03/11	2044	07/05/2020	9.91	Call	Bond Future	565.4300	0.5654	409.6500	0.4097	(27.551)	0	0	556
2020/03/11	2044	07/05/2020	11.02	Call	Bond Future	5,035.1000	5.0351	4,582.6100	4.5826	(8.987)	0	0	0
2020/03/11	2044	07/05/2020	11.02	Put	Bond Future	679.3300	0.6793	709.1500	0.7092	4.390	0	0	556
2020/03/11	2044	06/08/2020	9.98	Call	Bond Future	1,423.8100	1.4238	1,282.4300	1.2824	(9.930)	0	0	602
2020/03/11	2044	06/08/2020	11.09	Put	Bond Future	1,646.9300	1.6469	1,798.5100	1.7985	9.204	0	0	602
2020/03/11	2044	06/08/2020	9.01	Call	Bond Future	143.9500	0.1439	122.3000	0.1223	(15.040)	0	0	140
2020/03/11	2044	06/08/2020	9.66	Call	Bond Future	730.3200	0.7303	644.6700	0.6447	(11.728)	0	0	140
2020/03/11	2044	06/08/2020	9.88	Call	Bond Future	1,176.2600	1.1763	1,053.2800	1.0533	(10.455)	0	0	0
2020/03/11	2044	06/08/2020			Bond Future	10.5191	84.9774	10.5846	84.4866	0.622	0.0000	0.0000	500
2020/03/11	2044	06/08/2020	9.36	Put	Bond Future	9,900.4700	9.9005	10,343.8200	10.3438	4.478	0	0	0
2020/03/11	2044	06/08/2020	9.36	Call	Bond Future	354.0300	0.3540	306.5800	0.3066	(13.403)	0	0	602
2020/03/11	2044	06/08/2020	9.98	Put	Bond Future	5,654.3800	5.6544	6,003.8000	6.0038	6.180	0	0	0
2020/03/11	2044	06/08/2020	9.86	Call	Bond Future	1,130.1500	1.1302	1,010.7600	1.0108	(10.564)	0	0	0
2020/03/11	2044	06/08/2020	9.86	Put	Bond Future	6,350.4300	6.3504	6,721.8400	6.7218	5.849	0	0	0
2020/03/11	2044	06/08/2020	11.09	Call	Bond Future	5,770.3400	5.7703	5,431.1200	5.4311	(5.879)	0	0	0
2020/03/11	2044	06/08/2020	9.01	Put	Bond Future	12,925.1700	12.9252	13,394.3200	13.3943	3.630	0	0	0
2020/03/11	2044	06/08/2020	9.66	Put	Bond Future	7,641.1100	7.6411	8,046.2600	8.0463	5.302	0	0	0
2020/03/11	2044	06/08/2020	9.88	Put	Bond Future	6,230.3300	6.2303	6,598.1500	6.5982	5.904	0	0	0
2020/03/11	2044	06/08/2020	10.93	Call	Bond Future	4,981.5100	4.9815	4,665.9700	4.6660	(6.334)	0	0	0
2020/03/11	2044	06/08/2020	10.93	Put	Bond Future	1,978.8500	1.9788	2,154.1100	2.1541	8.857	0	0	140
2020/03/11	2044	06/08/2020	9.87	Call	Bond Future	1,152.9700	1.1530	1,031.8000	1.0318	(10.509)	0	0	0
2020/03/11	2044	06/08/2020	9.87	Put	Bond Future	6,290.0800	6.2901	6,659.7100	6.6597	5.876	0	0	0
2020/03/11	2044	05/11/2020	11.06	Put	Bond Future	2,564.3800	2.5644	2,754.3900	2.7544	7.410	0	0	525
2020/03/11	2044	05/11/2020	11.43	Call	Bond Future	7,589.2500	7.5892	7,236.6100	7.2366	(4.647)	0	0	0
2020/03/11	2044	05/11/2020	9.72	Put	Bond Future	8,273.1200	8.2731	8,665.2000	8.6652	4.739	0	0	0
2020/03/11	2044	05/11/2020	9.97	Call	Bond Future	1,802.2800	1.8023	1,658.3300	1.6583	(7.987)	0	0	568
2020/03/11	2044	05/11/2020	9.29	Put	Bond Future	11,392.8200	11.3928	11,834.7200	11.8347	3.879	0	0	0
2020/03/11	2044	05/11/2020	9.96	Put	Bond Future	6,835.1100	6.8351	7,191.7800	7.1918	5.218	0	0	0
2020/03/11	2044	05/11/2020	10.36	Call	Bond Future	2,975.9400	2.9759	2,770.7000	2.7707	(6.897)	0	0	0
2020/03/11	2044	05/11/2020			Bond Future	10.6091	86.4626	10.6766	85.9635	0.637	0.0000	0.0000	0
2020/03/11	2044	05/11/2020	9.72	Call	Bond Future	1,214.3700	1.2144	1,107.3600	1.1074	(8.812)	0	0	1,815
2020/03/11	2044	05/11/2020	9.97	Put	Bond Future	6,779.5000	6.7795	7,134.6400	7.1346	5.238	0	0	0
2020/03/11	2044	05/11/2020	9.96	Call	Bond Future	1,776.1400	1.7761	1,633.7200	1.6337	(8.019)	0	0	0
2020/03/11	2044	05/11/2020	11.38	Call	Bond Future	7,340.9700	7.3410	6,993.6500	6.9937	(4.731)	0	0	0
2020/03/11	2044	05/11/2020	11.38	Put	Bond Future	1,931.2000	1.9312	2,082.9700	2.0830	7.859	0	0	568
2020/03/11	2044	05/11/2020	10.34	Call	Bond Future	2,909.0000	2.9090	2,706.9200	2.7069	(6.947)	0	0	0

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2020/03/11	2044	05/11/2020	10.34	Put	Bond Future	4,946.6200	4.9466	5,243.6300	5.2436	6.004	0	0	0
2020/03/11	2044	05/11/2020	11.06	Call	Bond Future	5,802.4000	5.8024	5,493.3200	5.4933	(5.327)	0	0	0
2020/03/11	2044	05/11/2020	10.04	Put	Bond Future	6,399.1400	6.3991	6,743.4700	6.7435	5.381	0	0	0
2020/03/11	2044	05/11/2020	11.17	Put	Bond Future	2,323.7400	2.3237	2,499.8000	2.4998	7.577	0	0	1,815
2020/03/11	2044	05/11/2020	11.43	Put	Bond Future	1,849.1400	1.8491	1,995.5900	1.9956	7.920	0	0	1,815
2020/03/11	2044	05/11/2020	8.87	Put	Bond Future	15,011.7900	15.0118	15,483.1700	15.4832	3.140	0	0	0
2020/03/11	2044	05/11/2020	9.29	Call	Bond Future	561.8700	0.5619	504.6800	0.5047	(10.179)	0	0	568
2020/03/11	2044	05/11/2020	10.36	Put	Bond Future	4,859.2800	4.8593	5,153.1300	5.1531	6.047	0	0	0
2020/03/11	2044	05/11/2020	10.04	Call	Bond Future	1,990.7200	1.9907	1,835.9600	1.8360	(7.774)	0	0	525
2020/03/11	2044	05/11/2020	9.34	Put	Bond Future	10,993.9700	10.9940	11,431.3100	11.4313	3.978	0	0	0
2020/03/11	2044	05/11/2020	9.34	Call	Bond Future	614.6200	0.6146	552.8700	0.5529	(10.047)	0	0	525
2020/03/11	2044	05/11/2020	11.17	Call	Bond Future	6,319.7100	6.3197	5,996.6800	5.9967	(5.111)	0	0	0
2020/03/11	2044	05/11/2020	8.87	Call	Bond Future	245.2200	0.2452	217.5100	0.2175	(11.300)	0	0	1,815
2020/03/11	2044	05/11/2020	10.02	Put	Bond Future	6,506.3900	6.5064	6,853.8200	6.8538	5.340	0	0	0
2020/03/11	2044	05/11/2020	10.02	Call	Bond Future	1,936.0700	1.9361	1,784.4100	1.7844	(7.833)	0	0	1,815
2020/03/11	2044	05/11/2020	10.35	Call	Bond Future	2,942.3700	2.9424	2,738.7100	2.7387	(6.922)	0	0	0
2020/03/11	2044	05/11/2020	10.35	Put	Bond Future	4,902.7900	4.9028	5,198.2200	5.1982	6.026	0	0	0
2020/03/11	2044	04/02/2021	10.04	Put	Bond Future	7,596.4000	7.5964	7,874.3400	7.8743	3.659	0	0	0
2020/03/11	2044	04/02/2021	10.37	Call	Bond Future	3,477.0600	3.4771	3,202.9900	3.2030	(7.882)	0	0	0
2020/03/11	2044	04/02/2021	10.35	Put	Bond Future	6,079.9800	6.0800	6,315.9700	6.3160	3.881	0	0	0
2020/03/11	2044	04/02/2021			Bond Future	10.7058	83.6072	10.7757	83.0997	0.653	0.0000	0.0000	0
2020/03/11	2044	04/02/2021	10.37	Put	Bond Future	5,991.1400	5.9911	6,224.6000	6.2246	3.897	0	0	0
2020/03/11	2044	04/02/2021	10.35	Call	Bond Future	3,412.1900	3.4122	3,140.6500	3.1406	(7.958)	0	0	0
2020/03/11	2044	04/02/2021	10.04	Call	Bond Future	2,486.3800	2.4864	2,256.7900	2.2568	(9.234)	0	0	0
2020/03/11	2044	04/02/2021	10.84	Call	Bond Future	5,177.7900	5.1778	4,831.1900	4.8312	(6.694)	0	0	0
2020/03/11	2044	04/02/2021	10.36	Put	Bond Future	6,035.4300	6.0354	6,270.3100	6.2703	3.892	0	0	0
2020/03/11	2044	04/02/2021	10.84	Put	Bond Future	4,207.5500	4.2075	4,368.4800	4.3685	3.825	0	0	405
2020/03/11	2044	04/02/2021	10.29	Call	Bond Future	3,220.9800	3.2210	2,957.1200	2.9571	(8.192)	0	0	0
2020/03/11	2044	04/02/2021	10.29	Put	Bond Future	6,352.6700	6.3527	6,596.3400	6.5963	3.836	0	0	405
2020/03/11	2044	04/02/2021	9.66	Put	Bond Future	9,828.9700	9.8290	10,186.0600	10.1861	3.633	0	0	0
2020/03/11	2044	04/02/2021	9.66	Call	Bond Future	1,565.4600	1.5655	1,415.0200	1.4150	(9.610)	0	0	405
2020/03/11	2044	04/02/2021	10.36	Call	Bond Future	3,444.5500	3.4445	3,171.9000	3.1719	(7.915)	0	0	0
2020/03/11	2046	07/05/2020			Bond Future	104.4860	104.4860	103.8419	103.8419	(0.616)	0.0000	0.0000	14,000
2020/03/11	2046	06/08/2020			Bond Future	106.3746	106.3746	105.7190	105.7190	(0.616)	0.0000	0.0000	0
2020/03/11	2046	05/11/2020			Bond Future	106.4626	106.4626	105.7957	105.7957	(0.626)	0.0000	0.0000	0
2020/03/11	2046	04/02/2021			Bond Future	108.3680	108.3680	107.6898	107.6898	(0.626)	0.0000	0.0000	0
2020/03/11	2050	07/05/2020			Bond Future	106.6497	106.6497	107.2682	107.2682	0.580	0.0000	0.0000	12,944
2020/03/11	2050	06/08/2020			Bond Future	106.6965	106.6965	107.3262	107.3262	0.590	0.0000	0.0000	0
2020/03/11	2050	05/11/2020			Bond Future	108.5867	108.5867	109.2281	109.2281	0.591	0.0000	0.0000	0
2020/03/11	2050	04/02/2021			Bond Future	108.6091	108.6091	109.2624	109.2624	0.602	0.0000	0.0000	0
2020/03/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/03/11	AL37	07/05/2020			Index Future	701.5460	701.5460	699.7560	699.7560	(0.255)	0.0000	0.0000	0
2020/03/11	AL37	06/08/2020			Index Future	713.9200	713.9200	712.0980	712.0980	(0.255)	0.0000	0.0000	0
2020/03/11	AL37	05/11/2020			Index Future	726.5420	726.5420	724.6890	724.6890	(0.255)	0.0000	0.0000	0
2020/03/11	AL37	04/02/2021			Index Future	739.3870	739.3870	737.5020	737.5020	(0.255)	0.0000	0.0000	0
2020/03/11	AL7T	07/05/2020			Index Future	799.3080	799.3080	795.0920	795.0920	(0.527)	0.0000	0.0000	0
2020/03/11	AL7T	06/08/2020			Index Future	813.4070	813.4070	809.1160	809.1160	(0.528)	0.0000	0.0000	0
2020/03/11	AL7T	05/11/2020			Index Future	827.7880	827.7880	823.4220	823.4220	(0.527)	0.0000	0.0000	0
2020/03/11	AL7T	04/02/2021			Index Future	842.4220	842.4220	837.9800	837.9800	(0.527)	0.0000	0.0000	0
2020/03/11	ALBI	07/05/2020			Index Future	711.0630	711.0630	707.6010	707.6010	(0.487)	0.0000	0.0000	222
2020/03/11	ALBI	06/08/2020			Index Future	723.6050	723.6050	720.0820	720.0820	(0.487)	0.0000	0.0000	0
2020/03/11	ALBI	05/11/2020			Index Future	736.3980	736.3980	732.8140	732.8140	(0.487)	0.0000	0.0000	0
2020/03/11	ALBI	04/02/2021			Index Future	749.4170	749.4170	745.7700	745.7700	(0.487)	0.0000	0.0000	0
2020/03/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/03/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/11	ES33	07/05/2020			Bond Future	11.2054	75.8128	11.2828	75.3844	0.691	0.0000	0.0000	350
2020/03/11	ES33	06/08/2020			Bond Future	11.3408	77.1645	11.4212	76.7285	0.709	0.0000	0.0000	0
2020/03/11	ES33	05/11/2020			Bond Future	11.4820	74.7226	11.5654	74.2793	0.726	0.0000	0.0000	0
2020/03/11	ES33	04/02/2021			Bond Future	11.6353	76.0424	11.7219	75.5916	0.745	0.0000	0.0000	0
2020/03/11	ES42	07/05/2020			Bond Future	11.5515	76.2128	11.6188	75.7916	0.582	0.0000	0.0000	4,919
2020/03/11	ES42	06/08/2020			Bond Future	11.6837	77.5715	11.7534	77.1430	0.597	0.0000	0.0000	0
2020/03/11	ES42	05/11/2020			Bond Future	11.8203	74.6644	11.8927	74.2286	0.612	0.0000	0.0000	0
2020/03/11	ES42	04/02/2021			Bond Future	11.9634	75.9825	12.0385	75.5394	0.628	0.0000	0.0000	0
2020/03/11	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/11	GOVI	07/05/2020			GOVI	702.9730	702.9730	699.5430	699.5430	(0.488)	0.0000	0.0000	1,179
2020/03/11	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/11	GOVI	07/05/2020	720.00	Put	GOVI	170,270.0000	17.0270	204,570.0000	20.4570	20.144	0	0	0
2020/03/11	GOVI	07/05/2020	719.98	Put	GOVI	170,070.0000	17.0070	204,370.0000	20.4370	20.168	0	0	0
2020/03/11	GOVI	07/05/2020	719.99	Put	GOVI	170,170.0000	17.0170	204,470.0000	20.4470	20.156	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
2020/03/11	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/11	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/11	GOVI	06/08/2020	728.12	Put	GOVI	127,470.0000	12.7470	162,380.0000	16.2380	27.387	0	0	0
2020/03/11	GOVI	06/08/2020			GOVI	715.3730	715.3730	711.8820	711.8820	(0.488)	0.0000	0.0000	0
2020/03/11	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/11	GOVI	06/08/2020	728.14	Put	GOVI	127,670.0000	12.7670	162,580.0000	16.2580	27.344	0	0	0
2020/03/11	GOVI	06/08/2020	728.13	Put	GOVI	127,570.0000	12.7570	162,480.0000	16.2480	27.365	0	0	0
2020/03/11	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/11	GOVI	05/11/2020	737.84	Put	GOVI	98,190.0000	9.8190	133,710.0000	13.3710	36.175	0	0	0
2020/03/11	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/11	GOVI	05/11/2020			GOVI	728.0210	728.0210	724.4690	724.4690	(0.488)	0.0000	0.0000	0
2020/03/11	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/11	GOVI	05/11/2020	737.83	Put	GOVI	98,090.0000	9.8090	133,610.0000	13.3610	36.212	0	0	0
2020/03/11	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/11	GOVI	05/11/2020	737.85	Put	GOVI	98,290.0000	9.8290	133,810.0000	13.3810	36.138	0	0	0
2020/03/11	GOVI	04/02/2021	750.96	Put	GOVI	100,690.0000	10.0690	136,820.0000	13.6820	35.882	0	0	0
2020/03/11	GOVI	04/02/2021			GOVI	740.8910	740.8910	737.2780	737.2780	(0.488)	0.0000	0.0000	0
2020/03/11	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/11	GOVI	04/02/2021	750.95	Put	GOVI	100,590.0000	10.0590	136,720.0000	13.6720	35.918	0	0	0
2020/03/11	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/11	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/11	GOVI	04/02/2021	750.94	Put	GOVI	100,490.0000	10.0490	136,620.0000	13.6620	35.954	0	0	0
2020/03/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/03/11	IGOV	07/05/2020			Index Future	258.9970	258.9970	258.7550	258.7550	(0.093)	0.0000	0.0000	1,009
2020/03/11	IGOV	06/08/2020			Index Future	263.6280	263.6280	263.3820	263.3820	(0.093)	0.0000	0.0000	0
2020/03/11	IGOV	05/11/2020			Index Future	268.3510	268.3510	268.1010	268.1010	(0.093)	0.0000	0.0000	0
2020/03/11	IGOV	04/02/2021			Index Future	273.1560	273.1560	272.9020	272.9020	(0.093)	0.0000	0.0000	0
2020/03/11	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/03/11	IS02	22/06/2020			Interest Rate Swap	101.9900	101.9900	101.9900	101.9900	0.000	0.0000	0.0000	0
2020/03/11	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/03/11	IS05	17/12/2020			Interest Rate Swap	95.1800	95.1800	95.1700	95.1700	(0.011)	0.0000	0.0000	0
2020/03/11	IS05	16/03/2021			Interest Rate Swap	94.0100	94.0100	93.9900	93.9900	(0.021)	0.0000	0.0000	0
2020/03/11	IS05	15/06/2021			Interest Rate Swap	92.7700	92.7700	92.7400	92.7400	(0.032)	0.0000	0.0000	0
2020/03/11	IS05	21/09/2021			Interest Rate Swap	92.5100	92.5100	92.4700	92.4700	(0.043)	0.0000	0.0000	0
2020/03/11	IS05	21/12/2021			Interest Rate Swap	94.3300	94.3300	94.2900	94.2900	(0.042)	0.0000	0.0000	51
2020/03/11	IS05	15/03/2022			Interest Rate Swap	94.1300	94.1300	94.1100	94.1100	(0.021)	0.0000	0.0000	0
2020/03/11	IS05	21/06/2022			Interest Rate Swap	94.9600	94.9600	94.9400	94.9400	(0.021)	0.0000	0.0000	0
2020/03/11	IS05	20/09/2022			Interest Rate Swap	98.5700	98.5700	98.5400	98.5400	(0.030)	0.0000	0.0000	0
2020/03/11	IS05	20/12/2022			Interest Rate Swap	99.5100	99.5100	99.4700	99.4700	(0.040)	0.0000	0.0000	0
2020/03/11	IS05	22/03/2023			Interest Rate Swap	92.4700	92.4700	92.4200	92.4200	(0.054)	0.0000	0.0000	0
2020/03/11	IS05	20/06/2023			Interest Rate Swap	98.3100	98.3100	98.2800	98.2800	(0.031)	0.0000	0.0000	0
2020/03/11	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/03/11	IS10	17/12/2025			Interest Rate Swap	88.2800	88.2800	88.3900	88.3900	0.125	0.0000	0.0000	0

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2020/03/11	IS10	16/03/2026			Interest Rate Swap	85.0300	85.0300	85.1600	85.1600	0.153	0.0000	0.0000	0
2020/03/11	IS10	15/06/2026			Interest Rate Swap	83.6100	83.6100	83.7600	83.7600	0.179	0.0000	0.0000	0
2020/03/11	IS10	21/09/2026			Interest Rate Swap	85.7600	85.7600	85.9300	85.9300	0.198	0.0000	0.0000	0
2020/03/11	IS10	21/12/2026			Interest Rate Swap	89.6400	89.6400	89.8300	89.8300	0.212	0.0000	0.0000	0
2020/03/11	IS10	15/03/2027			Interest Rate Swap	88.0900	88.0900	88.3000	88.3000	0.238	0.0000	0.0000	0
2020/03/11	IS10	21/06/2027			Interest Rate Swap	90.2100	90.2100	90.4200	90.4200	0.233	0.0000	0.0000	0
2020/03/11	IS10	20/09/2027			Interest Rate Swap	95.8100	95.8100	96.0200	96.0200	0.219	0.0000	0.0000	0
2020/03/11	IS10	20/12/2027			Interest Rate Swap	96.1700	96.1700	96.3700	96.3700	0.208	0.0000	0.0000	0
2020/03/11	IS10	22/03/2028			Interest Rate Swap	89.4400	89.4400	89.6500	89.6500	0.235	0.0000	0.0000	0
2020/03/11	IS10	20/06/2028			Interest Rate Swap	96.9200	96.9200	97.1300	97.1300	0.217	0.0000	0.0000	0
2020/03/11	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/03/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/03/11	R023	07/05/2020	6.91	Put	Bond Future	31.5900	0.0316	35.3200	0.0353	11.808	0	0	0
2020/03/11	R023	07/05/2020			Bond Future	6.1557	105.5797	6.1903	105.4896	0.563	0.0000	0.0000	65,202
2020/03/11	R023	07/05/2020	6.90	Call	Bond Future	1,946.9900	1.9470	1,860.7400	1.8607	(4.430)	0	0	0
2020/03/11	R023	07/05/2020	6.90	Put	Bond Future	32.5900	0.0326	36.4500	0.0365	11.844	0	0	0
2020/03/11	R023	07/05/2020	6.91	Call	Bond Future	1,971.4200	1.9714	1,885.0400	1.8850	(4.382)	0	0	0
2020/03/11	R023	07/05/2020	6.89	Call	Bond Future	1,922.6000	1.9226	1,836.4900	1.8365	(4.479)	0	0	0
2020/03/11	R023	07/05/2020	6.89	Put	Bond Future	33.6200	0.0336	37.6200	0.0376	11.898	0	0	0
2020/03/11	R023	06/08/2020	7.26	Call	Bond Future	2,925.3900	2.9254	2,837.3600	2.8374	(3.009)	0	0	0
2020/03/11	R023	06/08/2020			Bond Future	6.0389	107.4622	6.0773	107.3705	0.635	0.0000	0.0000	0
2020/03/11	R023	06/08/2020	7.26	Put	Bond Future	56.6300	0.0566	60.2200	0.0602	6.339	0	0	0
2020/03/11	R023	06/08/2020	7.27	Call	Bond Future	2,946.9100	2.9469	2,858.7800	2.8588	(2.991)	0	0	0
2020/03/11	R023	06/08/2020	7.28	Put	Bond Future	53.5500	0.0536	56.9400	0.0569	6.331	0	0	0
2020/03/11	R023	06/08/2020	7.27	Put	Bond Future	55.0700	0.0551	58.5600	0.0586	6.337	0	0	0
2020/03/11	R023	06/08/2020	7.28	Call	Bond Future	2,968.4600	2.9685	2,880.2300	2.8802	(2.972)	0	0	0
2020/03/11	R023	05/11/2020	7.46	Put	Bond Future	46.5600	0.0466	53.1500	0.0532	14.154	0	0	0
2020/03/11	R023	05/11/2020	7.47	Put	Bond Future	45.4300	0.0454	51.8900	0.0519	14.220	0	0	0
2020/03/11	R023	05/11/2020			Bond Future	5.9118	105.4123	5.9544	105.3194	0.721	0.0000	0.0000	0
2020/03/11	R023	05/11/2020	7.46	Call	Bond Future	3,352.0700	3.3521	3,265.8200	3.2658	(2.573)	0	0	0
2020/03/11	R023	05/11/2020	7.47	Call	Bond Future	3,371.8600	3.3719	3,285.4800	3.2855	(2.562)	0	0	0
2020/03/11	R023	05/11/2020	7.45	Call	Bond Future	3,332.3200	3.3323	3,246.2000	3.2462	(2.584)	0	0	0
2020/03/11	R023	05/11/2020	7.45	Put	Bond Future	47.7200	0.0477	54.4400	0.0544	14.082	0	0	0
2020/03/11	R023	04/02/2021	6.34	Call	Bond Future	1,488.3700	1.4884	1,431.0000	1.4310	(3.855)	0	0	0
2020/03/11	R023	04/02/2021	6.32	Put	Bond Future	358.8900	0.3589	396.2000	0.3962	10.396	0	0	0
2020/03/11	R023	04/02/2021			Bond Future	5.7546	107.2746	5.8026	107.1805	0.835	0.0000	0.0000	0
2020/03/11	R023	04/02/2021	6.34	Put	Bond Future	350.4700	0.3505	387.1300	0.3871	10.460	0	0	0
2020/03/11	R023	04/02/2021	6.32	Call	Bond Future	1,458.1800	1.4582	1,401.4600	1.4015	(3.890)	0	0	0
2020/03/11	R023	04/02/2021	6.33	Put	Bond Future	354.6500	0.3547	391.6400	0.3916	10.430	0	0	0
2020/03/11	R023	04/02/2021	6.33	Call	Bond Future	1,473.2500	1.4732	1,416.2100	1.4162	(3.872)	0	0	0
2020/03/11	R035	07/05/2020	9.48	Put	Bond Future	4,537.8300	4.5378	5,004.1700	5.0042	10.277	0	0	0
2020/03/11	R035	07/05/2020	9.47	Call	Bond Future	384.6700	0.3847	295.0100	0.2950	(23.308)	0	0	0
2020/03/11	R035	07/05/2020	9.85	Call	Bond Future	1,208.5700	1.2086	1,000.3100	1.0003	(17.232)	0	0	7,500
2020/03/11	R035	07/05/2020	10.57	Put	Bond Future	646.9500	0.6469	775.3300	0.7753	19.844	0	0	3,530
2020/03/11	R035	07/05/2020	9.75	Call	Bond Future	938.9700	0.9390	764.7800	0.7648	(18.551)	0	0	5,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/11	R035	07/05/2020	10.75	Put	Bond Future	443.6000	0.4436	537.5100	0.5375	21.170	0	0	5,000
2020/03/11	R035	07/05/2020			Bond Future	10.0425	92.8500	10.1213	92.2914	0.784	0.0000	0.0000	118,055
2020/03/11	R035	07/05/2020	9.11	Put	Bond Future	7,096.6500	7.0966	7,629.7900	7.6298	7.513	0	0	0
2020/03/11	R035	07/05/2020	9.11	Call	Bond Future	84.8000	0.0848	59.3200	0.0593	(30.047)	0	0	5,000
2020/03/11	R035	07/05/2020	9.48	Call	Bond Future	398.9700	0.3990	306.6900	0.3067	(23.130)	0	0	0
2020/03/11	R035	07/05/2020	9.47	Put	Bond Future	4,599.5700	4.5996	5,068.5300	5.0685	10.196	0	0	0
2020/03/11	R035	07/05/2020	9.85	Put	Bond Future	2,594.8400	2.5948	2,945.2000	2.9452	13.502	0	0	0
2020/03/11	R035	07/05/2020	9.78	Put	Bond Future	2,913.4400	2.9134	3,287.8100	3.2878	12.850	0	0	0
2020/03/11	R035	07/05/2020	10.57	Call	Bond Future	4,293.5400	4.2935	3,863.3000	3.8633	(10.021)	0	0	0
2020/03/11	R035	07/05/2020	9.75	Put	Bond Future	3,057.6500	3.0576	3,442.0800	3.4421	12.573	0	0	0
2020/03/11	R035	07/05/2020	10.75	Call	Bond Future	5,285.2700	5.2853	4,820.5600	4.8206	(8.793)	0	0	0
2020/03/11	R035	07/05/2020	9.49	Call	Bond Future	413.7400	0.4137	318.8000	0.3188	(22.947)	0	0	0
2020/03/11	R035	07/05/2020	9.49	Put	Bond Future	4,476.6500	4.4767	4,940.3300	4.9403	10.358	0	0	0
2020/03/11	R035	07/05/2020	9.55	Put	Bond Future	4,119.3900	4.1194	4,566.4800	4.5665	10.853	0	0	0
2020/03/11	R035	07/05/2020	9.55	Call	Bond Future	510.3400	0.5103	398.8100	0.3988	(21.854)	0	0	7,500
2020/03/11	R035	07/05/2020	9.78	Call	Bond Future	1,015.3700	1.0154	831.1200	0.8311	(18.146)	0	0	3,530
2020/03/11	R035	07/05/2020	9.18	Put	Bond Future	6,573.8700	6.5739	7,099.3100	7.0993	7.993	0	0	0
2020/03/11	R035	07/05/2020	9.18	Call	Bond Future	115.0700	0.1151	81.8900	0.0819	(28.835)	0	0	3,530
2020/03/11	R035	06/08/2020	9.67	Call	Bond Future	1,489.9800	1.4900	1,246.0100	1.2460	(16.374)	0	0	500
2020/03/11	R035	06/08/2020	10.45	Put	Bond Future	2,023.3200	2.0233	2,169.8300	2.1698	7.241	0	0	500
2020/03/11	R035	06/08/2020	9.00	Put	Bond Future	8,796.0800	8.7961	9,310.1100	9.3101	5.844	0	0	0
2020/03/11	R035	06/08/2020	9.92	Put	Bond Future	3,706.0800	3.7061	3,982.2600	3.9823	7.452	0	0	0
2020/03/11	R035	06/08/2020			Bond Future	10.1326	94.5055	10.2142	93.9369	0.805	0.0000	0.0000	410
2020/03/11	R035	06/08/2020	9.09	Put	Bond Future	8,177.0200	8.1770	8,662.4200	8.6624	5.936	0	0	0
2020/03/11	R035	06/08/2020	9.09	Call	Bond Future	426.3700	0.4264	343.2000	0.3432	(19.507)	0	0	500
2020/03/11	R035	06/08/2020	9.67	Put	Bond Future	4,815.6300	4.8156	5,140.2300	5.1402	6.741	0	0	0
2020/03/11	R035	06/08/2020	9.00	Call	Bond Future	332.0000	0.3320	277.4600	0.2775	(16.428)	0	0	24,761
2020/03/11	R035	06/08/2020	9.92	Call	Bond Future	2,199.2000	2.1992	1,906.8100	1.9068	(13.295)	0	0	0
2020/03/11	R035	06/08/2020	10.45	Call	Bond Future	4,206.0400	4.2060	3,783.9800	3.7840	(10.035)	0	0	0
2020/03/11	R035	06/08/2020	9.93	Call	Bond Future	2,230.6000	2.2306	1,936.5200	1.9365	(13.184)	0	0	0
2020/03/11	R035	06/08/2020	9.91	Put	Bond Future	3,746.4600	3.7465	4,024.5700	4.0246	7.423	0	0	0
2020/03/11	R035	06/08/2020	8.75	Put	Bond Future	10,663.7000	10.6637	11,200.5100	11.2005	5.034	0	0	0
2020/03/11	R035	06/08/2020	8.75	Call	Bond Future	178.5500	0.1786	146.7900	0.1468	(17.788)	0	0	3,000
2020/03/11	R035	06/08/2020	9.93	Put	Bond Future	3,665.7900	3.6658	3,940.2800	3.9403	7.488	0	0	0
2020/03/11	R035	06/08/2020	9.91	Call	Bond Future	2,167.8200	2.1678	1,877.3600	1.8774	(13.399)	0	0	0
2020/03/11	R035	05/11/2020	10.34	Put	Bond Future	3,130.3300	3.1303	3,409.1600	3.4092	8.907	0	0	0
2020/03/11	R035	05/11/2020			Bond Future	10.2284	91.6587	10.3129	91.0806	0.825	0.0000	0.0000	0
2020/03/11	R035	05/11/2020	10.33	Call	Bond Future	3,855.6700	3.8557	3,558.1700	3.5582	(7.716)	0	0	0
2020/03/11	R035	05/11/2020	10.33	Put	Bond Future	3,160.7400	3.1607	3,441.3700	3.4414	8.879	0	0	0
2020/03/11	R035	05/11/2020	10.34	Call	Bond Future	3,893.2600	3.8933	3,593.9600	3.5940	(7.688)	0	0	0
2020/03/11	R035	05/11/2020	10.32	Call	Bond Future	3,817.9400	3.8179	3,522.2400	3.5222	(7.745)	0	0	0
2020/03/11	R035	05/11/2020	10.32	Put	Bond Future	3,191.0900	3.1911	3,473.5200	3.4735	8.851	0	0	0
2020/03/11	R035	04/02/2021	10.04	Put	Bond Future	5,234.0800	5.2341	5,584.9800	5.5850	6.704	0	0	0
2020/03/11	R035	04/02/2021	10.14	Put	Bond Future	4,853.6400	4.8536	5,189.0200	5.1890	6.910	0	0	650
2020/03/11	R035	04/02/2021	11.14	Put	Bond Future	2,242.2400	2.2422	2,440.4200	2.4404	8.838	0	0	650
2020/03/11	R035	04/02/2021	10.05	Call	Bond Future	3,255.3900	3.2554	3,016.7800	3.0168	(7.330)	0	0	0
2020/03/11	R035	04/02/2021			Bond Future	10.3328	93.2777	10.4202	92.6898	0.847	0.0000	0.0000	0
2020/03/11	R035	04/02/2021	10.14	Call	Bond Future	3,538.0200	3.5380	3,285.4400	3.2854	(7.139)	0	0	0

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2020/03/11	R035	04/02/2021	10.06	Call	Bond Future	3,286.1100	3.2861	3,045.9500	3.0460	(7.308)	0	0	0
2020/03/11	R035	04/02/2021	10.06	Put	Bond Future	5,156.0300	5.1560	5,503.8300	5.5038	6.745	0	0	0
2020/03/11	R035	04/02/2021	10.04	Call	Bond Future	3,224.8200	3.2248	2,987.7600	2.9878	(7.351)	0	0	0
2020/03/11	R035	04/02/2021	11.14	Call	Bond Future	7,460.0200	7.4600	7,070.2400	7.0702	(5.225)	0	0	0
2020/03/11	R035	04/02/2021	10.05	Put	Bond Future	5,194.9400	5.1949	5,544.2900	5.5443	6.725	0	0	0
2020/03/11	R186	07/05/2020	8.09	Put	Bond Future	1,307.3300	1.3073	1,464.4400	1.4644	12.018	0	0	0
2020/03/11	R186	07/05/2020	7.90	Put	Bond Future	1,907.6800	1.9077	2,104.7900	2.1048	10.332	0	0	2,500
2020/03/11	R186	07/05/2020	8.28	Put	Bond Future	856.1600	0.8562	974.0500	0.9741	13.770	0	0	0
2020/03/11	R186	07/05/2020	8.93	Call	Bond Future	4,416.8600	4.4169	4,149.4900	4.1495	(6.053)	0	0	0
2020/03/11	R186	07/05/2020			Bond Future	8.1246	116.0498	8.1796	115.7524	0.677	0.0000	0.0000	86,314
2020/03/11	R186	07/05/2020	8.08	Call	Bond Future	1,093.1500	1.0931	955.0900	0.9551	(12.630)	0	0	0
2020/03/11	R186	07/05/2020	8.08	Put	Bond Future	1,335.0000	1.3350	1,494.2600	1.4943	11.930	0	0	0
2020/03/11	R186	07/05/2020	8.50	Call	Bond Future	2,513.4000	2.5134	2,295.8200	2.2958	(8.657)	0	0	0
2020/03/11	R186	07/05/2020	8.50	Put	Bond Future	503.9200	0.5039	583.6600	0.5837	15.824	0	0	23,172
2020/03/11	R186	07/05/2020	8.09	Call	Bond Future	1,119.7700	1.1198	979.5600	0.9796	(12.521)	0	0	0
2020/03/11	R186	07/05/2020	7.90	Call	Bond Future	682.9900	0.6830	582.7800	0.5828	(14.672)	0	0	0
2020/03/11	R186	07/05/2020	8.28	Call	Bond Future	1,693.6400	1.6936	1,514.2100	1.5142	(10.594)	0	0	0
2020/03/11	R186	07/05/2020	8.93	Put	Bond Future	161.9000	0.1619	191.8500	0.1918	18.499	0	0	0
2020/03/11	R186	07/05/2020	8.07	Call	Bond Future	1,067.0900	1.0671	931.1700	0.9312	(12.737)	0	0	0
2020/03/11	R186	07/05/2020	8.07	Put	Bond Future	1,363.2500	1.3632	1,524.6500	1.5247	11.839	0	0	0
2020/03/11	R186	07/05/2020	7.60	Put	Bond Future	3,143.4800	3.1435	3,393.2400	3.3932	7.945	0	0	0
2020/03/11	R186	07/05/2020	7.60	Call	Bond Future	256.2400	0.2562	208.6800	0.2087	(18.561)	0	0	0
2020/03/11	R186	06/08/2020	8.25	Call	Bond Future	2,101.6400	2.1016	1,855.6000	1.8556	(11.707)	0	0	0
2020/03/11	R186	06/08/2020	8.38	Put	Bond Future	1,443.8200	1.4438	1,474.7400	1.4747	2.142	0	0	0
2020/03/11	R186	06/08/2020			Bond Future	8.1763	112.8159	8.2342	112.5134	0.709	0.0000	0.0000	1,870
2020/03/11	R186	06/08/2020	8.37	Call	Bond Future	2,470.7300	2.4707	2,200.8100	2.2008	(10.925)	0	0	0
2020/03/11	R186	06/08/2020	8.37	Put	Bond Future	1,463.4800	1.4635	1,496.0400	1.4960	2.225	0	0	0
2020/03/11	R186	06/08/2020	8.25	Put	Bond Future	1,716.9600	1.7170	1,773.4000	1.7734	3.287	0	0	3,150
2020/03/11	R186	06/08/2020	8.38	Call	Bond Future	2,502.7500	2.5028	2,231.1900	2.2312	(10.850)	0	0	0
2020/03/11	R186	06/08/2020	8.36	Call	Bond Future	2,438.9000	2.4389	2,170.9100	2.1709	(10.988)	0	0	0
2020/03/11	R186	06/08/2020	8.36	Put	Bond Future	1,483.3600	1.4834	1,517.8500	1.5178	2.325	0	0	0
2020/03/11	R186	05/11/2020	8.64	Put	Bond Future	1,336.8300	1.3368	1,395.5900	1.3956	4.395	0	0	0
2020/03/11	R186	05/11/2020	8.65	Call	Bond Future	3,413.7100	3.4137	3,164.2200	3.1642	(7.308)	0	0	0
2020/03/11	R186	05/11/2020			Bond Future	8.2303	114.7880	8.2913	114.4806	0.742	0.0000	0.0000	0
2020/03/11	R186	05/11/2020	8.66	Call	Bond Future	3,447.6000	3.4476	3,197.2800	3.1973	(7.261)	0	0	0
2020/03/11	R186	05/11/2020	8.66	Put	Bond Future	1,305.9600	1.3060	1,363.0600	1.3631	4.372	0	0	0
2020/03/11	R186	05/11/2020	9.26	Put	Bond Future	649.8000	0.6498	670.3500	0.6703	3.163	0	0	3,500
2020/03/11	R186	05/11/2020	8.64	Call	Bond Future	3,379.9600	3.3800	3,131.3000	3.1313	(7.357)	0	0	0
2020/03/11	R186	05/11/2020	7.84	Put	Bond Future	3,251.0700	3.2511	3,399.3300	3.3993	4.560	0	0	0
2020/03/11	R186	05/11/2020	8.65	Put	Bond Future	1,321.3100	1.3213	1,379.2400	1.3792	4.384	0	0	0
2020/03/11	R186	05/11/2020	8.34	Put	Bond Future	1,895.8900	1.8959	1,981.5900	1.9816	4.520	0	0	0
2020/03/11	R186	05/11/2020	8.34	Call	Bond Future	2,447.6900	2.4477	2,225.9700	2.2260	(9.058)	0	0	3,500
2020/03/11	R186	05/11/2020	9.26	Call	Bond Future	5,694.6000	5.6946	5,407.7300	5.4077	(5.038)	0	0	0
2020/03/11	R186	05/11/2020	7.84	Call	Bond Future	1,259.1800	1.2592	1,100.0200	1.1000	(12.640)	0	0	3,500
2020/03/11	R186	04/02/2021	8.15	Call	Bond Future	2,171.1800	2.1712	1,966.0600	1.9661	(9.447)	0	0	0
2020/03/11	R186	04/02/2021			Bond Future	8.2914	111.5143	8.3558	111.2019	0.777	0.0000	0.0000	0
2020/03/11	R186	04/02/2021	8.15	Put	Bond Future	2,861.0300	2.8610	2,968.2800	2.9683	3.749	0	0	0

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2020/03/11	R186	04/02/2021	8.16	Call	Bond Future	2,194.7400	2.1947	1,988.5600	1.9886	(9.394)	0	0	0
2020/03/11	R186	04/02/2021	8.17	Put	Bond Future	2,810.8300	2.8108	2,915.9800	2.9160	3.741	0	0	0
2020/03/11	R186	04/02/2021	8.16	Put	Bond Future	2,835.6400	2.8356	2,941.8300	2.9418	3.745	0	0	0
2020/03/11	R186	04/02/2021	8.17	Call	Bond Future	2,218.8600	2.2189	2,011.6400	2.0116	(9.339)	0	0	0
2020/03/11	R197	07/05/2020			Bond Future	308.1100	308.1100	308.0861	308.0861	(0.008)	0.0000	0.0000	2,507
2020/03/11	R197	06/08/2020			Bond Future	305.8831	305.8831	305.8590	305.8590	(0.008)	0.0000	0.0000	0
2020/03/11	R197	05/11/2020			Bond Future	311.3021	311.3021	311.2786	311.2786	(0.008)	0.0000	0.0000	0
2020/03/11	R197	04/02/2021			Bond Future	308.8754	308.8754	308.8531	308.8531	(0.007)	0.0000	0.0000	0
2020/03/11	R202	07/05/2020			Bond Future	224.1776	224.1776	224.6564	224.6564	0.214	0.0000	0.0000	8,502
2020/03/11	R202	06/08/2020			Bond Future	224.0887	224.0887	224.5764	224.5764	0.218	0.0000	0.0000	0
2020/03/11	R202	05/11/2020			Bond Future	228.0587	228.0587	228.5560	228.5560	0.218	0.0000	0.0000	0
2020/03/11	R202	04/02/2021			Bond Future	227.8925	227.8925	228.3996	228.3996	0.223	0.0000	0.0000	0
2020/03/11	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/11	R208	07/05/2020	4.80	Put	Bond Future	942.8000	0.9428	950.7000	0.9507	0.838	0	0	0
2020/03/11	R208	07/05/2020			Bond Future	5.8924	101.4952	5.9016	101.4874	0.156	0.0000	0.0000	17,945
2020/03/11	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/11	R208	07/05/2020	4.82	Put	Bond Future	925.4100	0.9254	933.3100	0.9333	0.854	0	0	0
2020/03/11	R208	07/05/2020	4.81	Put	Bond Future	934.1000	0.9341	942.0000	0.9420	0.846	0	0	0
2020/03/11	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/11	R208	06/08/2020	5.57	Put	Bond Future	69.7700	0.0698	66.5800	0.0666	(4.572)	0	0	0
2020/03/11	R208	06/08/2020			Bond Future	5.3805	103.3049	5.3933	103.2969	0.238	0.0000	0.0000	0
2020/03/11	R208	06/08/2020	5.56	Call	Bond Future	182.8600	0.1829	171.9700	0.1720	(5.955)	0	0	0
2020/03/11	R208	06/08/2020	5.56	Put	Bond Future	71.4600	0.0715	68.5300	0.0685	(4.100)	0	0	0
2020/03/11	R208	06/08/2020	5.57	Call	Bond Future	187.3700	0.1874	176.2200	0.1762	(5.951)	0	0	0
2020/03/11	R208	06/08/2020	5.55	Call	Bond Future	178.3900	0.1784	167.5200	0.1675	(6.093)	0	0	0
2020/03/11	R208	06/08/2020	5.55	Put	Bond Future	73.1900	0.0732	70.2800	0.0703	(3.976)	0	0	0
2020/03/11	R208	05/11/2020	4.78	Call	Bond Future	231.7600	0.2318	225.3500	0.2254	(2.766)	0	0	0
2020/03/11	R208	05/11/2020	4.77	Put	Bond Future	24.2100	0.0242	25.5700	0.0256	5.618	0	0	0
2020/03/11	R208	05/11/2020			Bond Future	4.2401	101.7090	4.2601	101.7013	0.472	0.0000	0.0000	0
2020/03/11	R208	05/11/2020	4.79	Call	Bond Future	235.1200	0.2351	228.6800	0.2287	(2.739)	0	0	0
2020/03/11	R208	05/11/2020	4.79	Put	Bond Future	23.0000	0.0230	24.3000	0.0243	5.652	0	0	0
2020/03/11	R208	05/11/2020	4.78	Put	Bond Future	23.4900	0.0235	24.8200	0.0248	5.662	0	0	0
2020/03/11	R208	05/11/2020	4.77	Call	Bond Future	228.6300	0.2286	222.2500	0.2223	(2.791)	0	0	0
2020/03/11	R209	07/05/2020	9.47	Call	Bond Future	325.1300	0.3251	255.4400	0.2554	(21.435)	0	0	0
2020/03/11	R209	07/05/2020			Bond Future	10.1053	70.5210	10.1840	70.0474	0.779	0.0000	0.0000	70,009
2020/03/11	R209	07/05/2020	9.45	Call	Bond Future	303.9700	0.3040	238.1000	0.2381	(21.670)	0	0	0
2020/03/11	R209	07/05/2020	9.45	Put	Bond Future	4,436.1000	4.4361	4,843.7600	4.8438	9.190	0	0	0
2020/03/11	R209	07/05/2020	9.47	Put	Bond Future	4,326.0200	4.3260	4,729.8600	4.7299	9.335	0	0	0
2020/03/11	R209	07/05/2020	9.46	Call	Bond Future	314.3800	0.3144	246.6800	0.2467	(21.534)	0	0	0
2020/03/11	R209	07/05/2020	9.46	Put	Bond Future	4,380.8500	4.3808	4,786.6800	4.7867	9.264	0	0	0
2020/03/11	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/11	R209	06/08/2020	5.55	Put	Bond Future	37,754.7800	37.7548	38,236.7100	38.2367	1.276	0	0	0
2020/03/11	R209	06/08/2020			Bond Future	10.1908	71.7784	10.2720	71.2964	0.797	0.0000	0.0000	200
2020/03/11	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2020/03/11	R209	06/08/2020	5.57	Put	Bond Future	37,537.9700		37.5380	38,019.9000	38.0199	1.284	0	0	0
2020/03/11	R209	06/08/2020	5.56	Put	Bond Future	37,646.3000		37.6463	38,128.2300	38.1282	1.280	0	0	0
2020/03/11	R209	06/08/2020	5.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/11	R209	05/11/2020	10.02	Call	Bond Future	2,354.4600		2.3545	2,102.9300	2.1029	(10.683)	0	0	0
2020/03/11	R209	05/11/2020			Bond Future	10.2780		69.8833	10.3617	69.3931	0.815	0.0000	0.0000	0
2020/03/11	R209	05/11/2020	10.00	Call	Bond Future	2,301.8400		2.3018	2,053.5500	2.0535	(10.787)	0	0	0
2020/03/11	R209	05/11/2020	10.00	Put	Bond Future	3,964.1100		3.9641	4,205.9800	4.2060	6.101	0	0	0
2020/03/11	R209	05/11/2020	10.02	Put	Bond Future	3,895.2200		3.8952	4,133.8500	4.1338	6.126	0	0	0
2020/03/11	R209	05/11/2020	10.01	Call	Bond Future	2,328.0700		2.3281	2,078.1500	2.0781	(10.735)	0	0	0
2020/03/11	R209	05/11/2020	10.01	Put	Bond Future	3,929.5500		3.9295	4,169.7900	4.1698	6.114	0	0	0
2020/03/11	R209	04/02/2021	10.12	Put	Bond Future	4,471.2400		4.4712	4,701.1400	4.7011	5.142	0	0	0
2020/03/11	R209	04/02/2021			Bond Future	10.3705		71.1175	10.4570	70.6191	0.834	0.0000	0.0000	0
2020/03/11	R209	04/02/2021	10.11	Call	Bond Future	2,971.2500		2.9713	2,704.0300	2.7040	(8.994)	0	0	0
2020/03/11	R209	04/02/2021	10.11	Put	Bond Future	4,504.0600		4.5041	4,735.3000	4.7353	5.134	0	0	0
2020/03/11	R209	04/02/2021	10.12	Call	Bond Future	2,998.1800		2.9982	2,729.6200	2.7296	(8.957)	0	0	0
2020/03/11	R209	04/02/2021	10.10	Call	Bond Future	2,944.4400		2.9444	2,678.5700	2.6786	(9.030)	0	0	0
2020/03/11	R209	04/02/2021	10.10	Put	Bond Future	4,537.0700		4.5371	4,769.6600	4.7697	5.126	0	0	0
2020/03/11	R210	07/05/2020			Bond Future	184.9674		184.9674	184.2430	184.2430	(0.392)	0.0000	0.0000	1,935
2020/03/11	R210	06/08/2020			Bond Future	188.3109		188.3109	187.5735	187.5735	(0.392)	0.0000	0.0000	0
2020/03/11	R210	05/11/2020			Bond Future	188.9236		188.9236	188.1740	188.1740	(0.397)	0.0000	0.0000	0
2020/03/11	R210	04/02/2021			Bond Future	192.3049		192.3049	191.5428	191.5428	(0.396)	0.0000	0.0000	0
2020/03/11	R212	07/05/2020			Bond Future	164.7378		164.7378	164.6620	164.6620	(0.046)	0.0000	0.0000	6,719
2020/03/11	R212	06/08/2020			Bond Future	165.4198		165.4198	165.3428	165.3428	(0.047)	0.0000	0.0000	0
2020/03/11	R212	05/11/2020			Bond Future	168.3504		168.3504	168.2726	168.2726	(0.046)	0.0000	0.0000	0
2020/03/11	R212	04/02/2021			Bond Future	169.0339		169.0339	168.9556	168.9556	(0.046)	0.0000	0.0000	0
2020/03/11	R213	07/05/2020	9.01	Put	Bond Future	3,211.2200		3.2112	3,549.8800	3.5499	10.546	0	0	0
2020/03/11	R213	07/05/2020	9.00	Call	Bond Future	498.2500		0.4983	371.1600	0.3712	(25.507)	0	0	0
2020/03/11	R213	07/05/2020			Bond Future	9.4554		84.9871	9.5346	84.5189	0.838	0.0000	0.0000	15,444
2020/03/11	R213	07/05/2020	9.01	Call	Bond Future	513.1700		0.5132	383.6200	0.3836	(25.245)	0	0	0
2020/03/11	R213	07/05/2020	9.00	Put	Bond Future	3,258.1900		3.2582	3,599.3100	3.5993	10.470	0	0	0
2020/03/11	R213	07/05/2020	9.02	Call	Bond Future	528.5200		0.5285	396.3900	0.3964	(25.000)	0	0	0
2020/03/11	R213	07/05/2020	9.02	Put	Bond Future	3,164.7400		3.1647	3,500.8200	3.5008	10.620	0	0	0
2020/03/11	R213	06/08/2020	9.31	Call	Bond Future	1,753.6400		1.7536	1,531.8700	1.5319	(12.646)	0	0	0
2020/03/11	R213	06/08/2020			Bond Future	9.5340		86.5023	9.6162	86.0259	0.862	0.0000	0.0000	300
2020/03/11	R213	06/08/2020	9.29	Call	Bond Future	1,703.2300		1.7032	1,485.4100	1.4854	(12.789)	0	0	0
2020/03/11	R213	06/08/2020	9.29	Put	Bond Future	3,139.8800		3.1399	3,398.5300	3.3985	8.238	0	0	0
2020/03/11	R213	06/08/2020	9.31	Put	Bond Future	3,071.3300		3.0713	3,326.0300	3.3260	8.293	0	0	0
2020/03/11	R213	06/08/2020	9.30	Call	Bond Future	1,728.3300		1.7283	1,508.5300	1.5085	(12.717)	0	0	0
2020/03/11	R213	06/08/2020	9.30	Put	Bond Future	3,105.4700		3.1055	3,362.1400	3.3621	8.265	0	0	0
2020/03/11	R213	05/11/2020	9.60	Put	Bond Future	2,884.5400		2.8845	3,089.9300	3.0899	7.120	0	0	0
2020/03/11	R213	05/11/2020	9.59	Call	Bond Future	2,744.9600		2.7450	2,467.4300	2.4674	(10.111)	0	0	0
2020/03/11	R213	05/11/2020			Bond Future	9.6193		84.4662	9.7045	83.9817	0.885	0.0000	0.0000	0
2020/03/11	R213	05/11/2020	9.60	Call	Bond Future	2,774.3500		2.7744	2,495.2400	2.4952	(10.060)	0	0	0
2020/03/11	R213	05/11/2020	9.59	Put	Bond Future	2,912.3800		2.9124	3,119.3500	3.1194	7.107	0	0	0
2020/03/11	R213	05/11/2020	9.61	Call	Bond Future	2,803.9100		2.8039	2,523.2100	2.5232	(10.011)	0	0	0

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2020/03/11	R213	05/11/2020	9.61	Put	Bond Future	2,856.9200	2.8569	3,060.7200	3.0607	7.134	0	0	0
2020/03/11	R213	04/02/2021	9.40	Call	Bond Future	2,535.1000	2.5351	2,231.8300	2.2318	(11.963)	0	0	0
2020/03/11	R213	04/02/2021	9.39	Put	Bond Future	4,342.7500	4.3427	4,533.7000	4.5337	4.397	0	0	0
2020/03/11	R213	04/02/2021			Bond Future	9.7130	85.9583	9.8015	85.4656	0.911	0.0000	0.0000	0
2020/03/11	R213	04/02/2021	9.41	Call	Bond Future	2,560.2800	2.5603	2,255.5100	2.2555	(11.904)	0	0	0
2020/03/11	R213	04/02/2021	9.41	Put	Bond Future	4,277.9800	4.2780	4,465.9200	4.4659	4.393	0	0	0
2020/03/11	R213	04/02/2021	9.40	Put	Bond Future	4,310.2700	4.3103	4,499.7100	4.4997	4.395	0	0	0
2020/03/11	R213	04/02/2021	9.39	Call	Bond Future	2,510.0500	2.5100	2,208.2900	2.2083	(12.022)	0	0	0
2020/03/11	R214	07/05/2020	9.77	Put	Bond Future	3,918.4100	3.9184	4,263.4000	4.2634	8.804	0	0	0
2020/03/11	R214	07/05/2020			Bond Future	10.2978	68.9683	10.3665	68.5397	0.667	0.0000	0.0000	20,540
2020/03/11	R214	07/05/2020	9.76	Call	Bond Future	458.0400	0.4580	376.5000	0.3765	(17.802)	0	0	0
2020/03/11	R214	07/05/2020	9.76	Put	Bond Future	3,971.5900	3.9716	4,318.7000	4.3187	8.740	0	0	0
2020/03/11	R214	07/05/2020	9.77	Call	Bond Future	472.7900	0.4728	389.1300	0.3891	(17.695)	0	0	0
2020/03/11	R214	07/05/2020	9.31	Put	Bond Future	6,766.8700	6.7669	7,175.6900	7.1757	6.041	0	0	0
2020/03/11	R214	07/05/2020	10.66	Put	Bond Future	881.0800	0.8811	1,012.3000	1.0123	14.893	0	0	1,250
2020/03/11	R214	07/05/2020	9.75	Call	Bond Future	443.6100	0.4436	364.1500	0.3641	(17.912)	0	0	0
2020/03/11	R214	07/05/2020	9.75	Put	Bond Future	4,025.1900	4.0252	4,374.3800	4.3744	8.675	0	0	0
2020/03/11	R214	07/05/2020	9.31	Call	Bond Future	88.3300	0.0883	68.5000	0.0685	(22.450)	0	0	1,250
2020/03/11	R214	07/05/2020	9.91	Put	Bond Future	3,219.0900	3.2191	3,532.3100	3.5323	9.730	0	0	0
2020/03/11	R214	07/05/2020	9.91	Call	Bond Future	713.8900	0.7139	598.4600	0.5985	(16.169)	0	0	1,250
2020/03/11	R214	07/05/2020	10.66	Call	Bond Future	3,094.4500	3.0944	2,797.0200	2.7970	(9.612)	0	0	0
2020/03/11	R214	06/08/2020	9.98	Put	Bond Future	4,163.9200	4.1639	4,367.1100	4.3671	4.880	0	0	0
2020/03/11	R214	06/08/2020	9.97	Call	Bond Future	1,586.3600	1.5864	1,355.2500	1.3553	(14.569)	0	0	0
2020/03/11	R214	06/08/2020			Bond Future	10.3804	70.1979	10.4512	69.7617	0.682	0.0000	0.0000	300
2020/03/11	R214	06/08/2020	9.98	Call	Bond Future	1,610.6600	1.6107	1,377.6000	1.3776	(14.470)	0	0	0
2020/03/11	R214	06/08/2020	9.97	Put	Bond Future	4,205.3400	4.2053	4,410.4800	4.4105	4.878	0	0	0
2020/03/11	R214	06/08/2020	9.99	Call	Bond Future	1,635.1700	1.6352	1,400.1600	1.4002	(14.372)	0	0	0
2020/03/11	R214	06/08/2020	9.99	Put	Bond Future	4,122.8100	4.1228	4,324.0500	4.3240	4.881	0	0	0
2020/03/11	R214	05/11/2020	10.26	Put	Bond Future	3,955.2500	3.9552	4,112.2300	4.1122	3.969	0	0	0
2020/03/11	R214	05/11/2020			Bond Future	10.4671	68.1302	10.5401	67.6865	0.698	0.0000	0.0000	0
2020/03/11	R214	05/11/2020	10.25	Call	Bond Future	2,642.5800	2.6426	2,357.6200	2.3576	(10.783)	0	0	0
2020/03/11	R214	05/11/2020	10.25	Put	Bond Future	3,989.5900	3.9896	4,148.2700	4.1483	3.977	0	0	0
2020/03/11	R214	05/11/2020	10.26	Call	Bond Future	2,671.2300	2.6712	2,384.5700	2.3846	(10.731)	0	0	0
2020/03/11	R214	05/11/2020	10.24	Call	Bond Future	2,614.5300	2.6145	2,330.6200	2.3306	(10.859)	0	0	0
2020/03/11	R214	05/11/2020	10.24	Put	Bond Future	4,024.6300	4.0246	4,184.3600	4.1844	3.969	0	0	0
2020/03/11	R214	04/02/2021	10.33	Call	Bond Future	3,204.7900	3.2048	2,966.2200	2.9662	(7.444)	0	0	0
2020/03/11	R214	04/02/2021			Bond Future	10.5605	69.3336	10.6359	68.8824	0.714	0.0000	0.0000	0
2020/03/11	R214	04/02/2021	10.31	Call	Bond Future	3,148.3900	3.1484	2,912.2100	2.9122	(7.502)	0	0	0
2020/03/11	R214	04/02/2021	10.31	Put	Bond Future	4,683.8500	4.6838	4,898.8700	4.8989	4.591	0	0	0
2020/03/11	R214	04/02/2021	10.33	Put	Bond Future	4,615.6300	4.6156	4,828.2600	4.8283	4.607	0	0	0
2020/03/11	R214	04/02/2021	10.32	Call	Bond Future	3,176.4000	3.1764	2,939.0200	2.9390	(7.473)	0	0	0
2020/03/11	R214	04/02/2021	10.32	Put	Bond Future	4,649.5100	4.6495	4,863.3300	4.8633	4.599	0	0	0
2020/03/11	R248	07/05/2020	9.79	Call	Bond Future	388.5600	0.3886	266.8700	0.2669	(31.318)	0	0	0
2020/03/11	R248	07/05/2020	9.77	Put	Bond Future	5,654.4600	5.6545	6,035.1400	6.0351	6.732	0	0	0
2020/03/11	R248	07/05/2020	10.20	Call	Bond Future	1,333.2100	1.3332	1,082.8400	1.0828	(18.779)	0	0	0
2020/03/11	R248	07/05/2020	9.69	Put	Bond Future	6,257.3800	6.2574	6,668.9100	6.6689	6.577	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
2020/03/11	R248	07/05/2020			Bond Future	10.4100	86.7267	10.4735	86.2308	0.610	0.0000	0.0000	91,766
2020/03/11	R248	07/05/2020	9.79	Put	Bond Future	5,508.9900	5.5090	5,883.1100	5.8831	6.791	0	0	0
2020/03/11	R248	07/05/2020	9.77	Call	Bond Future	359.9600	0.3600	244.8300	0.2448	(31.984)	0	0	0
2020/03/11	R248	07/05/2020	10.70	Call	Bond Future	3,449.4600	3.4495	3,039.5400	3.0395	(11.884)	0	0	0
2020/03/11	R248	07/05/2020	10.70	Put	Bond Future	1,226.2100	1.2262	1,312.1000	1.3121	7.005	0	0	300
2020/03/11	R248	07/05/2020	9.78	Put	Bond Future	5,581.4200	5.5814	5,958.8800	5.9589	6.763	0	0	0
2020/03/11	R248	07/05/2020	10.20	Put	Bond Future	3,009.4600	3.0095	3,254.9000	3.2549	8.156	0	0	300
2020/03/11	R248	07/05/2020	9.69	Call	Bond Future	260.7600	0.2608	176.4800	0.1765	(32.321)	0	0	300
2020/03/11	R248	07/05/2020	9.78	Call	Bond Future	374.0200	0.3740	255.6700	0.2557	(31.643)	0	0	0
2020/03/11	R248	06/08/2020	9.00	Put	Bond Future	13,253.1300	13.2531	13,735.7500	13.7358	3.642	0	0	0
2020/03/11	R248	06/08/2020	10.20	Call	Bond Future	2,155.0700	2.1551	1,961.1500	1.9612	(8.998)	0	0	0
2020/03/11	R248	06/08/2020			Bond Future	10.4961	88.2729	10.5617	87.7683	0.625	0.0000	0.0000	400
2020/03/11	R248	06/08/2020	9.25	Put	Bond Future	10,964.0000	10.9640	11,428.8900	11.4289	4.240	0	0	0
2020/03/11	R248	06/08/2020	9.25	Call	Bond Future	278.2400	0.2782	238.5200	0.2385	(14.275)	0	0	20,640
2020/03/11	R248	06/08/2020	10.18	Call	Bond Future	2,089.2100	2.0892	1,899.3300	1.8993	(9.089)	0	0	0
2020/03/11	R248	06/08/2020	10.18	Put	Bond Future	4,595.7000	4.5957	4,910.4300	4.9104	6.848	0	0	0
2020/03/11	R248	06/08/2020	9.00	Call	Bond Future	141.4100	0.1414	119.4200	0.1194	(15.551)	0	0	3,000
2020/03/11	R248	06/08/2020	10.20	Put	Bond Future	4,499.1200	4.4991	4,809.8100	4.8098	6.906	0	0	0
2020/03/11	R248	06/08/2020	10.19	Call	Bond Future	2,121.8900	2.1219	1,930.0000	1.9300	(9.043)	0	0	0
2020/03/11	R248	06/08/2020	10.19	Put	Bond Future	4,547.1000	4.5471	4,859.8200	4.8598	6.877	0	0	0
2020/03/11	R248	05/11/2020	10.02	Put	Bond Future	6,529.3300	6.5293	6,880.5900	6.8806	5.380	0	0	0
2020/03/11	R248	05/11/2020	10.03	Call	Bond Future	2,043.9300	2.0439	1,880.3900	1.8804	(8.001)	0	0	0
2020/03/11	R248	05/11/2020			Bond Future	10.5863	85.3806	10.6541	84.8674	0.640	0.0000	0.0000	0
2020/03/11	R248	05/11/2020	10.04	Call	Bond Future	2,072.4200	2.0724	1,907.2500	1.9072	(7.970)	0	0	0
2020/03/11	R248	05/11/2020	10.04	Put	Bond Future	6,419.5200	6.4195	6,767.5200	6.7675	5.421	0	0	0
2020/03/11	R248	05/11/2020	10.02	Call	Bond Future	2,015.6600	2.0157	1,853.7500	1.8538	(8.033)	0	0	0
2020/03/11	R248	05/11/2020	10.03	Put	Bond Future	6,474.2400	6.4742	6,823.8700	6.8239	5.400	0	0	0
2020/03/11	R248	04/02/2021	10.46	Call	Bond Future	3,911.0300	3.9110	3,611.4100	3.6114	(7.661)	0	0	0
2020/03/11	R248	04/02/2021	10.47	Put	Bond Future	5,574.0300	5.5740	5,794.7800	5.7948	3.960	0	0	0
2020/03/11	R248	04/02/2021			Bond Future	10.6838	86.8886	10.7538	86.3668	0.656	0.0000	0.0000	0
2020/03/11	R248	04/02/2021	10.46	Put	Bond Future	5,616.2200	5.6162	5,838.4000	5.8384	3.956	0	0	0
2020/03/11	R248	04/02/2021	10.47	Call	Bond Future	3,946.3600	3.9464	3,645.3100	3.6453	(7.629)	0	0	0
2020/03/11	R248	04/02/2021	10.48	Call	Bond Future	3,981.5000	3.9815	3,679.3600	3.6794	(7.589)	0	0	0
2020/03/11	R248	04/02/2021	10.48	Put	Bond Future	5,531.7800	5.5318	5,751.4400	5.7514	3.971	0	0	0

Total **1345350**