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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/03/2020 TO 24/03/2020

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
2020/03/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	2025	07/05/2020		Bond Future	126.4157	126.4157	124.7270	124.7270	(1.336)	0.0000	0.0000	2,087
2020/03/24	2025	06/08/2020		Bond Future	126.9603	126.9603	125.2684	125.2684	(1.333)	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
2020/03/24	2025	05/11/2020			Bond Future	129.0180	129.0180	127.3212	127.3212	(1.315)	0.0000	0.0000	0
2020/03/24	2025	04/02/2021			Bond Future	129.6326	129.6326	127.9220	127.9220	(1.320)	0.0000	0.0000	0
2020/03/24	2029	07/05/2020			Bond Future	87.6420	87.6420	81.9222	81.9222	(6.526)	0.0000	0.0000	3,814
2020/03/24	2029	06/08/2020			Bond Future	89.0639	89.0639	83.2672	83.2672	(6.508)	0.0000	0.0000	0
2020/03/24	2029	05/11/2020			Bond Future	89.3648	89.3648	83.4890	83.4890	(6.575)	0.0000	0.0000	0
2020/03/24	2029	04/02/2021			Bond Future	90.8495	90.8495	84.8856	84.8856	(6.565)	0.0000	0.0000	0
2020/03/24	2030	07/05/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	2030	07/05/2020	8.78	Put	Bond Future	19,510.3300	19.5103	19,738.4700	19.7385	1.169	0	0	0
2020/03/24	2030	07/05/2020	8.85	Put	Bond Future	19,075.0400	19.0750	19,303.1800	19.3032	1.196	0	0	5,820
2020/03/24	2030	07/05/2020	8.45	Put	Bond Future	21,598.0500	21.5980	21,826.1900	21.8262	1.056	0	0	0
2020/03/24	2030	07/05/2020	9.19	Put	Bond Future	16,997.5100	16.9975	17,225.6500	17.2257	1.342	0	0	0
2020/03/24	2030	07/05/2020			Bond Future	12.4148	77.6801	12.4646	77.4520	0.401	0.0000	0.0000	104,522
2020/03/24	2030	07/05/2020	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	2030	07/05/2020	8.80	Put	Bond Future	19,385.7000	19.3857	19,613.8400	19.6138	1.177	0	0	0
2020/03/24	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/24	2030	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	2030	07/05/2020	8.79	Put	Bond Future	19,447.9900	19.4480	19,676.1300	19.6761	1.173	0	0	0
2020/03/24	2030	07/05/2020	8.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	2030	07/05/2020	8.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	2030	07/05/2020	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/24	2030	07/05/2020	8.90	Put	Bond Future	18,765.7100	18.7657	18,993.8500	18.9938	1.216	0	0	5,820
2020/03/24	2030	06/08/2020	10.70	Call	Bond Future	48.5400	0.0485	41.8000	0.0418	(13.885)	0	0	470
2020/03/24	2030	06/08/2020	10.00	Call	Bond Future	4.4100	0.0044	3.6000	0.0036	(18.367)	0	0	470
2020/03/24	2030	06/08/2020	10.05	Put	Bond Future	13,011.0300	13.0110	13,226.7300	13.2267	1.658	0	0	0
2020/03/24	2030	06/08/2020	9.75	Put	Bond Future	14,683.5700	14.6836	14,899.8800	14.8999	1.473	0	0	0
2020/03/24	2030	06/08/2020	9.42	Call	Bond Future	0.4900	0.0005	0.3900	0.0004	(20.408)	0	0	0
2020/03/24	2030	06/08/2020	9.11	Call	Bond Future	0.1300	0.0001	0.1000	0.0001	(23.077)	0	0	0
2020/03/24	2030	06/08/2020			Bond Future	12.6703	74.9127	12.7191	74.6960	0.385	0.0000	0.0000	325
2020/03/24	2030	06/08/2020	10.70	Put	Bond Future	9,562.6400	9.5626	9,772.5600	9.7726	2.195	0	0	0
2020/03/24	2030	06/08/2020	9.05	Put	Bond Future	18,759.6200	18.7596	18,976.2600	18.9763	1.155	0	0	0
2020/03/24	2030	06/08/2020	9.05	Call	Bond Future	0.1000	0.0001	0.0800	0.0001	(20.000)	0	0	450
2020/03/24	2030	06/08/2020	8.36	Put	Bond Future	23,020.1200	23.0201	23,236.7800	23.2368	0.941	0	0	0
2020/03/24	2030	06/08/2020	8.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2020/03/24	2030	06/08/2020	8.86	Put	Bond Future	19,908.2200	19.9082	20,124.8700	20.1249	1.088	0	0	0
2020/03/24	2030	06/08/2020	8.86	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	800
2020/03/24	2030	06/08/2020	9.09	Call	Bond Future	0.1200	0.0001	0.0900	0.0001	(25.000)	0	0	0
2020/03/24	2030	06/08/2020	9.09	Put	Bond Future	18,520.1400	18.5201	18,736.7700	18.7368	1.170	0	0	0
2020/03/24	2030	06/08/2020	10.00	Put	Bond Future	13,286.5700	13.2866	13,502.4200	13.5024	1.625	0	0	0
2020/03/24	2030	06/08/2020	10.75	Call	Bond Future	56.3000	0.0563	48.6500	0.0487	(13.588)	0	0	0
2020/03/24	2030	06/08/2020	10.05	Call	Bond Future	5.3200	0.0053	4.3600	0.0044	(18.045)	0	0	0
2020/03/24	2030	06/08/2020	9.75	Call	Bond Future	1.7900	0.0018	1.4400	0.0014	(19.553)	0	0	450
2020/03/24	2030	06/08/2020	9.42	Put	Bond Future	16,574.9500	16.5749	16,791.5100	16.7915	1.307	0	0	800
2020/03/24	2030	06/08/2020	9.11	Put	Bond Future	18,400.7000	18.4007	18,617.3300	18.6173	1.177	0	0	0
2020/03/24	2030	06/08/2020	10.75	Put	Bond Future	9,309.5100	9.3095	9,518.5200	9.5185	2.245	0	0	0
2020/03/24	2030	06/08/2020	9.20	Put	Bond Future	17,865.7200	17.8657	18,082.3300	18.0823	1.212	0	0	0
2020/03/24	2030	06/08/2020	9.20	Call	Bond Future	0.2000	0.0002	0.1500	0.0002	(25.000)	0	0	323

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2020/03/24	2030	06/08/2020	8.50	Put	Bond Future	22,135.5400		22.1355	22,352.2000	22.3522	0.979	0	0	0
2020/03/24	2030	06/08/2020	8.50	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	323
2020/03/24	2030	06/08/2020	9.10	Call	Bond Future	0.1300		0.0001	0.1000	0.0001	(23.077)	0	0	0
2020/03/24	2030	06/08/2020	9.10	Put	Bond Future	18,460.4000		18.4604	18,677.0300	18.6770	1.173	0	0	0
2020/03/24	2030	05/11/2020	8.10	Put	Bond Future	25,447.3600		25.4474	25,653.8500	25.6539	0.811	0	0	0
2020/03/24	2030	05/11/2020	8.73	Call	Bond Future	0.1100		0.0001	0.0900	0.0001	(18.182)	0	0	3,000
2020/03/24	2030	05/11/2020	10.06	Put	Bond Future	13,898.4600		13.8985	14,103.5600	14.1036	1.476	0	0	1,000
2020/03/24	2030	05/11/2020	9.39	Put	Bond Future	17,633.9300		17.6339	17,840.2200	17.8402	1.170	0	0	0
2020/03/24	2030	05/11/2020	9.38	Call	Bond Future	1.1700		0.0012	0.9700	0.0010	(17.094)	0	0	0
2020/03/24	2030	05/11/2020			Bond Future	12.9195		76.1094	12.9673	75.9029	0.370	0.0000	0.0000	0
2020/03/24	2030	05/11/2020	9.61	Call	Bond Future	2.4900		0.0025	2.1000	0.0021	(15.663)	0	0	0
2020/03/24	2030	05/11/2020	9.61	Put	Bond Future	16,383.1300		16.3831	16,589.2300	16.5892	1.258	0	0	3,000
2020/03/24	2030	05/11/2020	8.85	Put	Bond Future	20,803.5200		20.8035	21,009.9800	21.0100	0.992	0	0	0
2020/03/24	2030	05/11/2020	8.85	Call	Bond Future	0.1700		0.0002	0.1400	0.0001	(17.647)	0	0	3,000
2020/03/24	2030	05/11/2020	8.34	Put	Bond Future	23,929.8900		23.9299	24,136.3800	24.1364	0.863	0	0	0
2020/03/24	2030	05/11/2020	8.34	Call	Bond Future	0.0200		0.0000	0.0200	0.0000	0.000	0	0	1,000
2020/03/24	2030	05/11/2020	9.04	Put	Bond Future	19,672.0600		19.6721	19,878.4900	19.8785	1.049	0	0	0
2020/03/24	2030	05/11/2020	9.04	Call	Bond Future	0.3500		0.0004	0.2900	0.0003	(17.143)	0	0	1,000
2020/03/24	2030	05/11/2020	9.86	Put	Bond Future	14,990.2400		14.9902	15,195.9300	15.1959	1.372	0	0	14,160
2020/03/24	2030	05/11/2020	8.36	Put	Bond Future	23,804.7900		23.8048	24,011.2800	24.0113	0.867	0	0	0
2020/03/24	2030	05/11/2020	8.10	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	3,000
2020/03/24	2030	05/11/2020	8.73	Put	Bond Future	21,527.3400		21.5273	21,733.8100	21.7338	0.959	0	0	0
2020/03/24	2030	05/11/2020	9.23	Put	Bond Future	18,558.2800		18.5583	18,764.6500	18.7646	1.112	0	0	0
2020/03/24	2030	05/11/2020	10.06	Call	Bond Future	9.9800		0.0100	8.5900	0.0086	(13.928)	0	0	0
2020/03/24	2030	05/11/2020	10.37	Put	Bond Future	12,250.5100		12.2505	12,453.6900	12.4537	1.659	0	0	15,947
2020/03/24	2030	05/11/2020	9.39	Call	Bond Future	1.2100		0.0012	1.0100	0.0010	(16.529)	0	0	0
2020/03/24	2030	05/11/2020	9.38	Put	Bond Future	17,691.3400		17.6913	17,897.6300	17.8976	1.166	0	0	0
2020/03/24	2030	05/11/2020	9.86	Call	Bond Future	5.4000		0.0054	4.6000	0.0046	(14.815)	0	0	0
2020/03/24	2030	05/11/2020	8.36	Call	Bond Future	0.0200		0.0000	0.0200	0.0000	0.000	0	0	14,160
2020/03/24	2030	05/11/2020	8.86	Put	Bond Future	20,743.5300		20.7435	20,949.9900	20.9500	0.995	0	0	0
2020/03/24	2030	05/11/2020	8.86	Call	Bond Future	0.1800		0.0002	0.1500	0.0002	(16.667)	0	0	14,160
2020/03/24	2030	05/11/2020	9.23	Call	Bond Future	0.7000		0.0007	0.5800	0.0006	(17.143)	0	0	3,000
2020/03/24	2030	05/11/2020	10.47	Call	Bond Future	35.7000		0.0357	31.4200	0.0314	(11.989)	0	0	0
2020/03/24	2030	05/11/2020	10.47	Put	Bond Future	11,731.5300		11.7315	11,933.7400	11.9337	1.724	0	0	3,000
2020/03/24	2030	05/11/2020	8.53	Put	Bond Future	22,749.7500		22.7497	22,956.2300	22.9562	0.908	0	0	0
2020/03/24	2030	05/11/2020	8.53	Call	Bond Future	0.0500		0.0001	0.0400	0.0000	(20.000)	0	0	15,947
2020/03/24	2030	05/11/2020	9.03	Put	Bond Future	19,731.1700		19.7312	19,937.6000	19.9376	1.046	0	0	0
2020/03/24	2030	05/11/2020	9.03	Call	Bond Future	0.3400		0.0003	0.2800	0.0003	(17.647)	0	0	15,947
2020/03/24	2030	05/11/2020	10.37	Call	Bond Future	26.5900		0.0266	23.2800	0.0233	(12.448)	0	0	0
2020/03/24	2030	05/11/2020	9.40	Call	Bond Future	1.2500		0.0013	1.0400	0.0010	(16.800)	0	0	0
2020/03/24	2030	05/11/2020	9.40	Put	Bond Future	17,576.5700		17.5766	17,782.8500	17.7829	1.174	0	0	0
2020/03/24	2030	04/02/2021	9.12	Call	Bond Future	2.8300		0.0028	2.4600	0.0025	(13.074)	0	0	1,000
2020/03/24	2030	04/02/2021	8.36	Call	Bond Future	0.3200		0.0003	0.2800	0.0003	(12.500)	0	0	800
2020/03/24	2030	04/02/2021	9.16	Call	Bond Future	3.1400		0.0031	2.7400	0.0027	(12.739)	0	0	0
2020/03/24	2030	04/02/2021	9.15	Put	Bond Future	19,909.9000		19.9099	20,110.8600	20.1109	1.009	0	0	0
2020/03/24	2030	04/02/2021			Bond Future	13.1897		73.3500	13.2378	73.1486	0.365	0.0000	0.0000	0
2020/03/24	2030	04/02/2021	8.37	Put	Bond Future	24,542.5700		24.5426	24,743.8700	24.7439	0.820	0	0	0
2020/03/24	2030	04/02/2021	8.37	Call	Bond Future	0.3300		0.0003	0.2800	0.0003	(15.152)	0	0	1,000

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2020/03/24	2030	04/02/2021	9.17	Call	Bond Future	3.2300	0.0032	2.8100	0.0028	(13.003)	0	0	0
2020/03/24	2030	04/02/2021	9.17	Put	Bond Future	19,795.0000	19.7950	19,995.9300	19.9959	1.015	0	0	0
2020/03/24	2030	04/02/2021	9.12	Put	Bond Future	20,082.6300	20.0826	20,283.6100	20.2836	1.001	0	0	0
2020/03/24	2030	04/02/2021	8.36	Put	Bond Future	24,603.9000	24.6039	24,805.2100	24.8052	0.818	0	0	0
2020/03/24	2030	04/02/2021	9.16	Put	Bond Future	19,852.4200	19.8524	20,053.3700	20.0534	1.012	0	0	0
2020/03/24	2030	04/02/2021	9.15	Call	Bond Future	3.0600	0.0031	2.6700	0.0027	(12.745)	0	0	0
2020/03/24	2030	04/02/2021	8.86	Put	Bond Future	21,597.7700	21.5978	21,798.9300	21.7989	0.931	0	0	0
2020/03/24	2030	04/02/2021	8.86	Call	Bond Future	1.4000	0.0014	1.2100	0.0012	(13.571)	0	0	800
2020/03/24	2030	04/02/2021	10.20	Call	Bond Future	35.5300	0.0355	31.8800	0.0319	(10.273)	0	0	0
2020/03/24	2030	04/02/2021	10.20	Put	Bond Future	14,142.9300	14.1429	14,340.6300	14.3406	1.398	0	0	1,800
2020/03/24	2032	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	2032	07/05/2020	9.54	Put	Bond Future	18,917.6200	18.9176	19,200.6900	19.2007	1.496	0	0	3,000
2020/03/24	2032	07/05/2020	8.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/03/24	2032	07/05/2020	9.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/24	2032	07/05/2020			Bond Future	12.9166	72.9570	12.9765	72.6739	0.464	0.0000	0.0000	81,749
2020/03/24	2032	07/05/2020	9.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/03/24	2032	07/05/2020	9.17	Put	Bond Future	21,397.1100	21.3971	21,680.1800	21.6802	1.323	0	0	0
2020/03/24	2032	07/05/2020	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	2032	07/05/2020	9.00	Put	Bond Future	22,567.3500	22.5674	22,850.4200	22.8504	1.254	0	0	0
2020/03/24	2032	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/24	2032	07/05/2020	9.50	Put	Bond Future	19,181.2900	19.1813	19,464.3600	19.4644	1.476	0	0	0
2020/03/24	2032	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/24	2032	07/05/2020	9.30	Put	Bond Future	20,515.5100	20.5155	20,798.5800	20.7986	1.380	0	0	0
2020/03/24	2032	07/05/2020	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/24	2032	07/05/2020	9.19	Put	Bond Future	21,260.7300	21.2607	21,543.8000	21.5438	1.331	0	0	0
2020/03/24	2032	07/05/2020	8.82	Put	Bond Future	23,828.3100	23.8283	24,111.3800	24.1114	1.188	0	0	0
2020/03/24	2032	07/05/2020	9.20	Put	Bond Future	21,192.6400	21.1926	21,475.7100	21.4757	1.336	0	0	0
2020/03/24	2032	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	2032	07/05/2020	9.18	Put	Bond Future	21,328.8800	21.3289	21,611.9500	21.6120	1.327	0	0	0
2020/03/24	2032	06/08/2020	8.79	Put	Bond Future	24,995.4400	24.9954	25,268.8200	25.2688	1.094	0	0	0
2020/03/24	2032	06/08/2020	9.29	Put	Bond Future	21,577.1500	21.5772	21,850.5100	21.8505	1.267	0	0	0
2020/03/24	2032	06/08/2020	9.46	Put	Bond Future	20,452.6600	20.4527	20,726.0100	20.7260	1.337	0	0	0
2020/03/24	2032	06/08/2020	9.45	Call	Bond Future	0.1200	0.0001	0.0800	0.0001	(33.333)	0	0	0
2020/03/24	2032	06/08/2020			Bond Future	13.1669	74.1225	13.2264	73.8491	0.452	0.0000	0.0000	300
2020/03/24	2032	06/08/2020	9.91	Call	Bond Future	0.7900	0.0008	0.6000	0.0006	(24.051)	0	0	0
2020/03/24	2032	06/08/2020	9.91	Put	Bond Future	17,565.1400	17.5651	17,838.3300	17.8383	1.555	0	0	800
2020/03/24	2032	06/08/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2020/03/24	2032	06/08/2020	9.29	Call	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	800
2020/03/24	2032	06/08/2020	9.46	Call	Bond Future	0.1200	0.0001	0.0900	0.0001	(25.000)	0	0	0
2020/03/24	2032	06/08/2020	9.45	Put	Bond Future	20,518.2900	20.5183	20,791.6300	20.7916	1.332	0	0	0
2020/03/24	2032	06/08/2020	9.47	Call	Bond Future	0.1300	0.0001	0.0900	0.0001	(30.769)	0	0	0
2020/03/24	2032	06/08/2020	9.47	Put	Bond Future	20,387.1000	20.3871	20,660.4400	20.6604	1.341	0	0	0
2020/03/24	2032	05/11/2020	9.61	Put	Bond Future	20,469.6500	20.4696	20,734.2300	20.7342	1.293	0	0	0
2020/03/24	2032	05/11/2020	10.99	Call	Bond Future	46.9200	0.0469	40.5000	0.0405	(13.683)	0	0	0
2020/03/24	2032	05/11/2020	9.44	Put	Bond Future	21,565.4200	21.5654	21,830.0600	21.8301	1.227	0	0	0
2020/03/24	2032	05/11/2020	11.08	Call	Bond Future	60.0300	0.0600	52.1000	0.0521	(13.210)	0	0	0
2020/03/24	2032	05/11/2020	9.77	Put	Bond Future	19,454.7900	19.4548	19,719.2700	19.7193	1.359	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
2020/03/24	2032	05/11/2020			Bond Future	13.4217	71.1515	13.4810	70.8868	0.442	0.0000	0.0000	0
2020/03/24	2032	05/11/2020	10.99	Put	Bond Future	12,246.9300	12.2469	12,505.2400	12.5052	2.109	0	0	3,000
2020/03/24	2032	05/11/2020	9.76	Call	Bond Future	1.3100	0.0013	1.0600	0.0011	(19.084)	0	0	0
2020/03/24	2032	05/11/2020	9.76	Put	Bond Future	19,517.7500	19.5178	19,782.2300	19.7822	1.355	0	0	0
2020/03/24	2032	05/11/2020	9.11	Call	Bond Future	0.1300	0.0001	0.1000	0.0001	(23.077)	0	0	3,000
2020/03/24	2032	05/11/2020	9.61	Call	Bond Future	0.7900	0.0008	0.6400	0.0006	(18.987)	0	0	3,000
2020/03/24	2032	05/11/2020	9.44	Call	Bond Future	0.4400	0.0004	0.3500	0.0004	(20.455)	0	0	1,000
2020/03/24	2032	05/11/2020	11.08	Put	Bond Future	11,757.4500	11.7574	12,014.2500	12.0142	2.184	0	0	1,000
2020/03/24	2032	05/11/2020	9.77	Call	Bond Future	1.3500	0.0014	1.1000	0.0011	(18.519)	0	0	0
2020/03/24	2032	05/11/2020	9.11	Put	Bond Future	23,744.7700	23.7448	24,009.4700	24.0095	1.115	0	0	0
2020/03/24	2032	05/11/2020	8.94	Put	Bond Future	24,894.9600	24.8950	25,159.6700	25.1597	1.063	0	0	0
2020/03/24	2032	05/11/2020	8.94	Call	Bond Future	0.0700	0.0001	0.0500	0.0001	(28.571)	0	0	1,000
2020/03/24	2032	05/11/2020	9.75	Call	Bond Future	1.2700	0.0013	1.0300	0.0010	(18.898)	0	0	0
2020/03/24	2032	05/11/2020	9.75	Put	Bond Future	19,580.7800	19.5808	19,845.2700	19.8453	1.351	0	0	0
2020/03/24	2032	04/02/2021	10.82	Put	Bond Future	14,312.7300	14.3127	14,566.3900	14.5664	1.772	0	0	800
2020/03/24	2032	04/02/2021	9.29	Call	Bond Future	2.0300	0.0020	1.7200	0.0017	(15.271)	0	0	800
2020/03/24	2032	04/02/2021	9.63	Call	Bond Future	4.8700	0.0049	4.1800	0.0042	(14.168)	0	0	0
2020/03/24	2032	04/02/2021			Bond Future	13.6907	72.3173	13.7510	72.0562	0.440	0.0000	0.0000	0
2020/03/24	2032	04/02/2021	8.79	Put	Bond Future	26,870.6600	26.8707	27,131.6400	27.1316	0.971	0	0	0
2020/03/24	2032	04/02/2021	8.79	Call	Bond Future	0.5000	0.0005	0.4100	0.0004	(18.000)	0	0	800
2020/03/24	2032	04/02/2021	9.61	Call	Bond Future	4.6400	0.0046	3.9700	0.0040	(14.440)	0	0	0
2020/03/24	2032	04/02/2021	9.61	Put	Bond Future	21,483.0300	21.4830	21,743.4300	21.7434	1.212	0	0	0
2020/03/24	2032	04/02/2021	10.82	Call	Bond Future	66.8500	0.0668	59.4400	0.0594	(11.085)	0	0	0
2020/03/24	2032	04/02/2021	9.29	Put	Bond Future	23,534.8000	23.5348	23,795.5600	23.7956	1.108	0	0	0
2020/03/24	2032	04/02/2021	9.63	Put	Bond Future	21,356.9200	21.3569	21,617.3000	21.6173	1.219	0	0	0
2020/03/24	2032	04/02/2021	9.62	Call	Bond Future	4.7600	0.0048	4.0700	0.0041	(14.496)	0	0	0
2020/03/24	2032	04/02/2021	9.62	Put	Bond Future	21,419.9500	21.4199	21,680.3300	21.6803	1.216	0	0	0
2020/03/24	2033	07/05/2020			Bond Future	81.5763	81.5763	78.9905	78.9905	(3.170)	0.0000	0.0000	7,142
2020/03/24	2033	06/08/2020			Bond Future	82.8997	82.8997	80.2875	80.2875	(3.151)	0.0000	0.0000	0
2020/03/24	2033	05/11/2020			Bond Future	83.0231	83.0231	80.3828	80.3828	(3.180)	0.0000	0.0000	0
2020/03/24	2033	04/02/2021			Bond Future	84.4025	84.4025	81.7274	81.7274	(3.169)	0.0000	0.0000	0
2020/03/24	2037	07/05/2020	9.60	Put	Bond Future	22,920.0700	22.9201	22,535.3600	22.5354	(1.678)	0	0	0
2020/03/24	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	2037	07/05/2020	9.70	Put	Bond Future	22,156.5300	22.1565	21,771.8200	21.7718	(1.736)	0	0	0
2020/03/24	2037	07/05/2020			Bond Future	13.3166	70.3681	13.2384	70.7528	(0.587)	0.0000	0.0000	83,470
2020/03/24	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	2037	07/05/2020	9.59	Put	Bond Future	22,996.9500	22.9970	22,612.2400	22.6122	(1.673)	0	0	0
2020/03/24	2037	07/05/2020	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/24	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	2037	07/05/2020	9.61	Put	Bond Future	22,843.2800	22.8433	22,458.5700	22.4586	(1.684)	0	0	0
2020/03/24	2037	07/05/2020	10.00	Put	Bond Future	19,922.7000	19.9227	19,537.9900	19.5380	(1.931)	0	0	0
2020/03/24	2037	07/05/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/24	2037	06/08/2020	9.88	Put	Bond Future	21,924.0300	21.9240	21,519.4400	21.5194	(1.845)	0	0	0
2020/03/24	2037	06/08/2020			Bond Future	13.5644	67.2333	13.4796	67.6380	(0.625)	0.0000	0.0000	300
2020/03/24	2037	06/08/2020	9.87	Call	Bond Future	0.1400	0.0001	0.1800	0.0002	28.571	0	0	0
2020/03/24	2037	06/08/2020	9.87	Put	Bond Future	21,997.8500	21.9978	21,593.2500	21.5932	(1.839)	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
2020/03/24	2037	06/08/2020	9.88	Call	Bond Future	0.1400	0.0001	0.1900	0.0002	35.714	0	0	0
2020/03/24	2037	06/08/2020	9.86	Call	Bond Future	0.1300	0.0001	0.1700	0.0002	30.769	0	0	0
2020/03/24	2037	06/08/2020	9.86	Put	Bond Future	22,071.7400	22.0717	21,667.1400	21.6671	(1.833)	0	0	0
2020/03/24	2037	05/11/2020	10.18	Call	Bond Future	2.0400	0.0020	2.5700	0.0026	25.980	0	0	0
2020/03/24	2037	05/11/2020	10.17	Put	Bond Future	20,888.2700	20.8883	20,465.3400	20.4653	(2.025)	0	0	0
2020/03/24	2037	05/11/2020			Bond Future	13.8033	68.3074	13.7121	68.7309	(0.660)	0.0000	0.0000	0
2020/03/24	2037	05/11/2020	10.19	Call	Bond Future	2.1100	0.0021	2.6500	0.0027	25.592	0	0	0
2020/03/24	2037	05/11/2020	10.19	Put	Bond Future	20,746.9000	20.7469	20,323.9900	20.3240	(2.038)	0	0	0
2020/03/24	2037	05/11/2020	10.17	Call	Bond Future	1.9700	0.0020	2.4900	0.0025	26.396	0	0	0
2020/03/24	2037	05/11/2020	10.18	Put	Bond Future	20,817.5400	20.8175	20,394.6200	20.3946	(2.032)	0	0	0
2020/03/24	2037	04/02/2021	13.73	Call	Bond Future	2,773.2700	2.7733	2,972.6300	2.9726	7.189	0	0	0
2020/03/24	2037	04/02/2021	10.35	Call	Bond Future	15.8800	0.0159	18.9800	0.0190	19.521	0	0	0
2020/03/24	2037	04/02/2021	10.27	Call	Bond Future	13.2700	0.0133	15.8900	0.0159	19.744	0	0	0
2020/03/24	2037	04/02/2021	10.85	Call	Bond Future	45.3000	0.0453	53.2700	0.0533	17.594	0	0	0
2020/03/24	2037	04/02/2021	10.28	Put	Bond Future	21,225.8300	21.2258	20,790.4100	20.7904	(2.051)	0	0	0
2020/03/24	2037	04/02/2021			Bond Future	14.0605	65.1698	13.9633	65.6079	(0.691)	0.0000	0.0000	0
2020/03/24	2037	04/02/2021	11.97	Put	Bond Future	10,944.1700	10.9442	10,553.2100	10.5532	(3.572)	0	0	0
2020/03/24	2037	04/02/2021	11.97	Call	Bond Future	372.0100	0.3720	419.1500	0.4191	12.672	0	0	300
2020/03/24	2037	04/02/2021	9.65	Put	Bond Future	25,766.9800	25.7670	25,329.5200	25.3295	(1.698)	0	0	0
2020/03/24	2037	04/02/2021	9.65	Call	Bond Future	2.9100	0.0029	3.5500	0.0036	21.993	0	0	72
2020/03/24	2037	04/02/2021	13.73	Put	Bond Future	4,282.3900	4.2824	4,043.6500	4.0437	(5.575)	0	0	300
2020/03/24	2037	04/02/2021	10.35	Put	Bond Future	20,743.5100	20.7435	20,308.5100	20.3085	(2.097)	0	0	72
2020/03/24	2037	04/02/2021	11.90	Call	Bond Future	331.6200	0.3316	374.6500	0.3747	12.976	0	0	0
2020/03/24	2037	04/02/2021	10.27	Put	Bond Future	21,295.1000	21.2951	20,859.6200	20.8596	(2.045)	0	0	0
2020/03/24	2037	04/02/2021	10.85	Put	Bond Future	17,427.4300	17.4274	16,997.3000	16.9973	(2.468)	0	0	72
2020/03/24	2037	04/02/2021	10.28	Call	Bond Future	13.5700	0.0136	16.2500	0.0163	19.749	0	0	0
2020/03/24	2037	04/02/2021	10.48	Put	Bond Future	19,859.5200	19.8595	19,425.4200	19.4254	(2.186)	0	0	0
2020/03/24	2037	04/02/2021	10.48	Call	Bond Future	21.1300	0.0211	25.1300	0.0251	18.930	0	0	240
2020/03/24	2037	04/02/2021	11.90	Put	Bond Future	11,303.6400	11.3036	10,908.5700	10.9086	(3.495)	0	0	240
2020/03/24	2037	04/02/2021	10.29	Call	Bond Future	13.8800	0.0139	16.6200	0.0166	19.741	0	0	0
2020/03/24	2037	04/02/2021	10.29	Put	Bond Future	21,156.6600	21.1567	20,721.3000	20.7213	(2.058)	0	0	0
2020/03/24	2038	07/05/2020			Bond Future	89.2007	89.2007	86.3153	86.3153	(3.235)	0.0000	0.0000	11,856
2020/03/24	2038	06/08/2020			Bond Future	88.9531	88.9531	86.0377	86.0377	(3.277)	0.0000	0.0000	0
2020/03/24	2038	05/11/2020			Bond Future	90.3949	90.3949	87.4477	87.4477	(3.260)	0.0000	0.0000	0
2020/03/24	2038	04/02/2021			Bond Future	90.1767	90.1767	87.1905	87.1905	(3.311)	0.0000	0.0000	0
2020/03/24	2040	07/05/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	2040	07/05/2020	9.75	Put	Bond Future	23,922.7600	23.9228	23,365.4500	23.3655	(2.330)	0	0	0
2020/03/24	2040	07/05/2020	12.20	Call	Bond Future	49.3500	0.0493	69.0700	0.0691	39.959	0	0	325
2020/03/24	2040	07/05/2020	11.10	Put	Bond Future	13,763.2000	13.7632	13,205.9100	13.2059	(4.049)	0	0	0
2020/03/24	2040	07/05/2020	9.85	Put	Bond Future	23,104.1600	23.1042	22,546.8500	22.5468	(2.412)	0	0	0
2020/03/24	2040	07/05/2020			Bond Future	13.4269	72.0575	13.3179	72.6148	(0.812)	0.0000	0.0000	65,818
2020/03/24	2040	07/05/2020	9.74	Put	Bond Future	24,005.2400	24.0052	23,447.9300	23.4479	(2.322)	0	0	0
2020/03/24	2040	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	2040	07/05/2020	12.70	Put	Bond Future	4,205.0000	4.2050	3,740.5200	3.7405	(11.046)	0	0	0
2020/03/24	2040	07/05/2020	12.70	Call	Bond Future	338.8100	0.3388	431.6400	0.4316	27.399	0	0	325
2020/03/24	2040	07/05/2020	10.00	Put	Bond Future	21,897.2700	21.8973	21,339.9600	21.3400	(2.545)	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
2020/03/24	2040	07/05/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/03/24	2040	07/05/2020	9.50	Put	Bond Future	26,019.6800	26.0197	25,462.3700	25.4624	(2.142)	0	0	0
2020/03/24	2040	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/03/24	2040	07/05/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	2040	07/05/2020	12.20	Put	Bond Future	6,790.0500	6.7900	6,252.4600	6.2525	(7.917)	0	0	0
2020/03/24	2040	07/05/2020	11.10	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	450
2020/03/24	2040	07/05/2020	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/24	2040	07/05/2020	9.73	Put	Bond Future	24,087.8400	24.0878	23,530.5300	23.5305	(2.314)	0	0	0
2020/03/24	2040	07/05/2020	11.80	Put	Bond Future	9,183.7300	9.1837	8,629.4800	8.6295	(6.035)	0	0	0
2020/03/24	2040	07/05/2020	11.80	Call	Bond Future	5.9000	0.0059	8.9600	0.0090	51.864	0	0	450
2020/03/24	2040	07/05/2020	10.15	Put	Bond Future	20,715.0700	20.7151	20,157.7600	20.1578	(2.690)	0	0	0
2020/03/24	2040	07/05/2020	10.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/24	2040	06/08/2020	10.85	Call	Bond Future	4.0600	0.0041	5.6600	0.0057	39.409	0	0	0
2020/03/24	2040	06/08/2020	11.26	Put	Bond Future	13,915.1100	13.9151	13,341.4300	13.3414	(4.123)	0	0	517
2020/03/24	2040	06/08/2020	10.03	Call	Bond Future	0.1400	0.0001	0.2100	0.0002	50.000	0	0	0
2020/03/24	2040	06/08/2020	10.04	Call	Bond Future	0.1500	0.0002	0.2200	0.0002	46.667	0	0	0
2020/03/24	2040	06/08/2020	10.02	Put	Bond Future	22,925.5600	22.9256	22,345.2600	22.3453	(2.531)	0	0	0
2020/03/24	2040	06/08/2020			Bond Future	13.6754	68.6992	13.5583	69.2796	(0.856)	0.0000	0.0000	600
2020/03/24	2040	06/08/2020	10.04	Put	Bond Future	22,767.6000	22.7676	22,187.3000	22.1873	(2.549)	0	0	0
2020/03/24	2040	06/08/2020	10.02	Call	Bond Future	0.1300	0.0001	0.2000	0.0002	53.846	0	0	0
2020/03/24	2040	06/08/2020	10.85	Put	Bond Future	16,720.3400	16.7203	16,141.5700	16.1416	(3.461)	0	0	12,538
2020/03/24	2040	06/08/2020	11.26	Call	Bond Future	20.2300	0.0202	26.9200	0.0269	33.070	0	0	0
2020/03/24	2040	06/08/2020	10.79	Put	Bond Future	17,145.5000	17.1455	16,566.4400	16.5664	(3.377)	0	0	800
2020/03/24	2040	06/08/2020	9.57	Put	Bond Future	26,597.0000	26.5970	26,016.6400	26.0166	(2.182)	0	0	0
2020/03/24	2040	06/08/2020	10.03	Put	Bond Future	22,846.5300	22.8465	22,266.2300	22.2662	(2.540)	0	0	0
2020/03/24	2040	06/08/2020	10.79	Call	Bond Future	3.2600	0.0033	4.5700	0.0046	40.184	0	0	0
2020/03/24	2040	06/08/2020	9.57	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	800
2020/03/24	2040	06/08/2020	10.07	Put	Bond Future	22,531.4600	22.5315	21,951.1700	21.9512	(2.575)	0	0	0
2020/03/24	2040	06/08/2020	10.07	Call	Bond Future	0.1700	0.0002	0.2500	0.0003	47.059	0	0	800
2020/03/24	2040	05/11/2020	10.23	Call	Bond Future	1.7600	0.0018	2.4400	0.0024	38.636	0	0	2,000
2020/03/24	2040	05/11/2020	11.70	Put	Bond Future	12,303.0200	12.3030	11,729.8700	11.7299	(4.659)	0	0	2,000
2020/03/24	2040	05/11/2020	10.00	Call	Bond Future	0.7900	0.0008	1.1200	0.0011	41.772	0	0	2,000
2020/03/24	2040	05/11/2020	9.50	Call	Bond Future	0.1200	0.0001	0.1700	0.0002	41.667	0	0	2,000
2020/03/24	2040	05/11/2020	10.30	Call	Bond Future	2.2200	0.0022	3.0600	0.0031	37.838	0	0	0
2020/03/24	2040	05/11/2020			Bond Future	13.9149	69.7968	13.7898	70.3990	(0.899)	0.0000	0.0000	0
2020/03/24	2040	05/11/2020	10.23	Put	Bond Future	22,414.8600	22.4149	21,813.2800	21.8133	(2.684)	0	0	0
2020/03/24	2040	05/11/2020	9.73	Put	Bond Future	26,377.0700	26.3771	25,774.9400	25.7749	(2.283)	0	0	0
2020/03/24	2040	05/11/2020	9.73	Call	Bond Future	0.2900	0.0003	0.4200	0.0004	44.828	0	0	2,000
2020/03/24	2040	05/11/2020	10.30	Put	Bond Future	21,881.5000	21.8815	21,280.0800	21.2801	(2.749)	0	0	0
2020/03/24	2040	05/11/2020	11.70	Call	Bond Future	120.0600	0.1201	149.1700	0.1492	24.246	0	0	0
2020/03/24	2040	05/11/2020	10.00	Put	Bond Future	24,203.8200	24.2038	23,601.8900	23.6019	(2.487)	0	0	0
2020/03/24	2040	05/11/2020	9.50	Put	Bond Future	28,292.8700	28.2929	27,690.6600	27.6907	(2.128)	0	0	0
2020/03/24	2040	05/11/2020	10.31	Call	Bond Future	2.3000	0.0023	3.1600	0.0032	37.391	0	0	0
2020/03/24	2040	05/11/2020	10.32	Put	Bond Future	21,730.0500	21.7301	21,128.6800	21.1287	(2.767)	0	0	0
2020/03/24	2040	05/11/2020	11.50	Call	Bond Future	70.8900	0.0709	89.6600	0.0897	26.478	0	0	0
2020/03/24	2040	05/11/2020	11.50	Put	Bond Future	13,532.2300	13.5322	12,948.7400	12.9487	(4.312)	0	0	2,000
2020/03/24	2040	05/11/2020	10.31	Put	Bond Future	21,805.7300	21.8057	21,204.3300	21.2043	(2.758)	0	0	0
2020/03/24	2040	05/11/2020	10.32	Call	Bond Future	2.3700	0.0024	3.2600	0.0033	37.553	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
2020/03/24	2040	04/02/2021	9.49	Call	Bond Future	1.5500	0.0016	2.0600	0.0021	32.903	0	0	500
2020/03/24	2040	04/02/2021	9.57	Put	Bond Future	28,842.2500	28.8422	28,222.8400	28.2228	(2.148)	0	0	0
2020/03/24	2040	04/02/2021	10.07	Put	Bond Future	24,814.1700	24.8142	24,196.2500	24.1963	(2.490)	0	0	0
2020/03/24	2040	04/02/2021	10.42	Put	Bond Future	22,157.1900	22.1572	21,541.6400	21.5416	(2.778)	0	0	0
2020/03/24	2040	04/02/2021			Bond Future	14.1730	66.4331	14.0401	67.0531	(0.938)	0.0000	0.0000	0
2020/03/24	2040	04/02/2021	11.74	Call	Bond Future	236.3400	0.2363	281.9800	0.2820	19.311	0	0	0
2020/03/24	2040	04/02/2021	11.74	Put	Bond Future	13,360.8300	13.3608	12,786.4300	12.7864	(4.299)	0	0	800
2020/03/24	2040	04/02/2021	10.07	Call	Bond Future	7.1700	0.0072	9.2900	0.0093	29.568	0	0	800
2020/03/24	2040	04/02/2021	10.41	Call	Bond Future	16.0000	0.0160	20.3900	0.0204	27.438	0	0	0
2020/03/24	2040	04/02/2021	10.41	Put	Bond Future	22,231.2900	22.2313	21,615.6400	21.6156	(2.769)	0	0	0
2020/03/24	2040	04/02/2021	9.49	Put	Bond Future	29,512.9500	29.5130	28,893.4200	28.8934	(2.099)	0	0	0
2020/03/24	2040	04/02/2021	9.57	Call	Bond Future	1.9400	0.0019	2.5700	0.0026	32.474	0	0	800
2020/03/24	2040	04/02/2021	10.42	Call	Bond Future	16.3600	0.0164	20.8500	0.0208	27.445	0	0	0
2020/03/24	2040	04/02/2021	11.57	Call	Bond Future	171.2700	0.1713	206.3700	0.2064	20.494	0	0	0
2020/03/24	2040	04/02/2021	11.57	Put	Bond Future	14,371.8700	14.3719	13,786.9300	13.7869	(4.070)	0	0	500
2020/03/24	2040	04/02/2021	10.24	Put	Bond Future	23,507.2100	23.5072	22,890.2500	22.8903	(2.625)	0	0	0
2020/03/24	2040	04/02/2021	10.24	Call	Bond Future	10.8000	0.0108	13.8800	0.0139	28.519	0	0	500
2020/03/24	2040	04/02/2021	10.40	Call	Bond Future	15.6400	0.0156	19.9500	0.0200	27.558	0	0	0
2020/03/24	2040	04/02/2021	10.40	Put	Bond Future	22,305.4900	22.3055	21,689.7600	21.6898	(2.760)	0	0	0
2020/03/24	2044	07/05/2020	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	2044	07/05/2020	9.79	Put	Bond Future	23,810.4100	23.8104	23,186.3500	23.1864	(2.621)	0	0	0
2020/03/24	2044	07/05/2020	9.45	Put	Bond Future	26,755.1800	26.7552	26,131.1200	26.1311	(2.332)	0	0	0
2020/03/24	2044	07/05/2020	9.97	Put	Bond Future	22,312.9700	22.3130	21,688.9100	21.6889	(2.797)	0	0	0
2020/03/24	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/03/24	2044	07/05/2020	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/03/24	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/03/24	2044	07/05/2020			Bond Future	13.4446	69.0933	13.3202	69.7174	(0.925)	0.0000	0.0000	83,527
2020/03/24	2044	07/05/2020	9.81	Put	Bond Future	23,641.9800	23.6420	23,017.9200	23.0179	(2.640)	0	0	0
2020/03/24	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	2044	07/05/2020	10.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	2044	07/05/2020	10.81	Put	Bond Future	15,842.4100	15.8424	15,218.3500	15.2184	(3.939)	0	0	129
2020/03/24	2044	07/05/2020	9.33	Put	Bond Future	27,832.3000	27.8323	27,208.2400	27.2082	(2.242)	0	0	0
2020/03/24	2044	07/05/2020	9.80	Put	Bond Future	23,726.1300	23.7261	23,102.0700	23.1021	(2.630)	0	0	0
2020/03/24	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/03/24	2044	07/05/2020	9.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/03/24	2044	07/05/2020	9.98	Put	Bond Future	22,230.9800	22.2310	21,606.9200	21.6069	(2.807)	0	0	0
2020/03/24	2044	07/05/2020	11.09	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2020/03/24	2044	07/05/2020	9.26	Put	Bond Future	28,470.0400	28.4700	27,845.9800	27.8460	(2.192)	0	0	0
2020/03/24	2044	07/05/2020	9.91	Put	Bond Future	22,807.5200	22.8075	22,183.4600	22.1835	(2.736)	0	0	0
2020/03/24	2044	07/05/2020	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	2044	07/05/2020	11.09	Put	Bond Future	13,860.2700	13.8603	13,236.2300	13.2362	(4.502)	0	0	100
2020/03/24	2044	07/05/2020	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/03/24	2044	07/05/2020	11.02	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/03/24	2044	07/05/2020	11.02	Put	Bond Future	14,348.1400	14.3481	13,724.0800	13.7241	(4.349)	0	0	556
2020/03/24	2044	06/08/2020	9.98	Call	Bond Future	0.1100	0.0001	0.1700	0.0002	54.545	0	0	602
2020/03/24	2044	06/08/2020	11.09	Put	Bond Future	15,051.4100	15.0514	14,408.1200	14.4081	(4.274)	0	0	602
2020/03/24	2044	06/08/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	140



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/24	2044	06/08/2020	9.66	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	140
2020/03/24	2044	06/08/2020	9.88	Call	Bond Future	0.0700	0.0001	0.1100	0.0001	57.143	0	0	0
2020/03/24	2044	06/08/2020			Bond Future	13.6884	65.8129	13.5551	66.4605	(0.974)	0.0000	0.0000	500
2020/03/24	2044	06/08/2020	9.36	Put	Bond Future	28,710.8800	28.7109	28,063.2900	28.0633	(2.256)	0	0	0
2020/03/24	2044	06/08/2020	9.36	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	602
2020/03/24	2044	06/08/2020	9.98	Put	Bond Future	23,395.1200	23.3951	22,747.5800	22.7476	(2.768)	0	0	0
2020/03/24	2044	06/08/2020	9.86	Call	Bond Future	0.0600	0.0001	0.1000	0.0001	66.667	0	0	0
2020/03/24	2044	06/08/2020	9.86	Put	Bond Future	24,384.7800	24.3848	23,737.2200	23.7372	(2.656)	0	0	0
2020/03/24	2044	06/08/2020	11.09	Call	Bond Future	10.3800	0.0104	14.6900	0.0147	41.522	0	0	0
2020/03/24	2044	06/08/2020	9.01	Put	Bond Future	31,945.6600	31.9457	31,298.0600	31.2981	(2.027)	0	0	0
2020/03/24	2044	06/08/2020	9.66	Put	Bond Future	26,075.2500	26.0753	25,427.6600	25.4277	(2.484)	0	0	0
2020/03/24	2044	06/08/2020	9.88	Put	Bond Future	24,218.5800	24.2186	23,571.0200	23.5710	(2.674)	0	0	0
2020/03/24	2044	06/08/2020	10.93	Call	Bond Future	5.5100	0.0055	7.9500	0.0080	44.283	0	0	0
2020/03/24	2044	06/08/2020	10.93	Put	Bond Future	16,167.2900	16.1673	15,522.1300	15.5221	(3.991)	0	0	140
2020/03/24	2044	06/08/2020	9.87	Call	Bond Future	0.0600	0.0001	0.1000	0.0001	66.667	0	0	0
2020/03/24	2044	06/08/2020	9.87	Put	Bond Future	24,301.6100	24.3016	23,654.0500	23.6541	(2.665)	0	0	0
2020/03/24	2044	05/11/2020	11.06	Put	Bond Future	16,381.3100	16.3813	15,718.7000	15.7187	(4.045)	0	0	525
2020/03/24	2044	05/11/2020	11.43	Call	Bond Future	58.9800	0.0590	77.3200	0.0773	31.095	0	0	0
2020/03/24	2044	05/11/2020	9.72	Put	Bond Future	26,657.2900	26.6573	25,987.3200	25.9873	(2.513)	0	0	0
2020/03/24	2044	05/11/2020	9.97	Call	Bond Future	0.6800	0.0007	1.0000	0.0010	47.059	0	0	568
2020/03/24	2044	05/11/2020	9.29	Put	Bond Future	30,429.2700	30.4293	29,759.2000	29.7592	(2.202)	0	0	0
2020/03/24	2044	05/11/2020	9.96	Put	Bond Future	24,657.9100	24.6579	23,988.1200	23.9881	(2.716)	0	0	0
2020/03/24	2044	05/11/2020	10.36	Call	Bond Future	2.6600	0.0027	3.7900	0.0038	42.481	0	0	0
2020/03/24	2044	05/11/2020			Bond Future	13.9233	66.8644	13.7812	67.5345	(1.021)	0.0000	0.0000	0
2020/03/24	2044	05/11/2020	9.72	Call	Bond Future	0.2600	0.0003	0.3900	0.0004	50.000	0	0	1,815
2020/03/24	2044	05/11/2020	9.97	Put	Bond Future	24,576.1800	24.5762	23,906.4000	23.9064	(2.725)	0	0	0
2020/03/24	2044	05/11/2020	9.96	Call	Bond Future	0.6600	0.0007	0.9700	0.0010	46.970	0	0	0
2020/03/24	2044	05/11/2020	11.38	Call	Bond Future	50.9900	0.0510	67.2100	0.0672	31.810	0	0	0
2020/03/24	2044	05/11/2020	11.38	Put	Bond Future	14,239.5000	14.2395	13,585.6200	13.5856	(4.592)	0	0	568
2020/03/24	2044	05/11/2020	10.34	Call	Bond Future	2.4900	0.0025	3.5600	0.0036	42.972	0	0	0
2020/03/24	2044	05/11/2020	10.34	Put	Bond Future	21,638.3900	21.6384	20,969.3600	20.9694	(3.092)	0	0	0
2020/03/24	2044	05/11/2020	11.06	Call	Bond Future	21.0500	0.0210	28.5400	0.0285	35.582	0	0	0
2020/03/24	2044	05/11/2020	10.04	Put	Bond Future	24,007.5800	24.0076	23,337.8900	23.3379	(2.789)	0	0	0
2020/03/24	2044	05/11/2020	11.17	Put	Bond Future	15,630.3200	15.6303	14,969.8800	14.9699	(4.225)	0	0	1,815
2020/03/24	2044	05/11/2020	11.43	Put	Bond Future	13,917.1500	13.9171	13,265.3900	13.2654	(4.683)	0	0	1,815
2020/03/24	2044	05/11/2020	8.87	Put	Bond Future	34,364.8600	34.3649	33,694.7600	33.6948	(1.950)	0	0	0
2020/03/24	2044	05/11/2020	9.29	Call	Bond Future	0.0400	0.0000	0.0700	0.0001	75.000	0	0	568
2020/03/24	2044	05/11/2020	10.36	Put	Bond Future	21,484.2800	21.4843	20,815.3100	20.8153	(3.114)	0	0	0
2020/03/24	2044	05/11/2020	10.04	Call	Bond Future	0.8800	0.0009	1.2900	0.0013	46.591	0	0	525
2020/03/24	2044	05/11/2020	9.34	Put	Bond Future	29,977.6800	29.9777	29,307.6100	29.3076	(2.235)	0	0	0
2020/03/24	2044	05/11/2020	9.34	Call	Bond Future	0.0500	0.0001	0.0800	0.0001	60.000	0	0	525
2020/03/24	2044	05/11/2020	11.17	Call	Bond Future	28.0100	0.0280	37.6700	0.0377	34.488	0	0	0
2020/03/24	2044	05/11/2020	8.87	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	1,815
2020/03/24	2044	05/11/2020	10.02	Put	Bond Future	24,169.4200	24.1694	23,499.7000	23.4997	(2.771)	0	0	0
2020/03/24	2044	05/11/2020	10.02	Call	Bond Future	0.8200	0.0008	1.2000	0.0012	46.341	0	0	1,815
2020/03/24	2044	05/11/2020	10.35	Call	Bond Future	2.5700	0.0026	3.6700	0.0037	42.802	0	0	0
2020/03/24	2044	05/11/2020	10.35	Put	Bond Future	21,561.2700	21.5613	20,892.2700	20.8923	(3.103)	0	0	0
2020/03/24	2044	04/02/2021	10.04	Put	Bond Future	25,145.8600	25.1459	24,459.4400	24.4594	(2.730)	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
2020/03/24	2044	04/02/2021	10.37	Call	Bond Future	14.4400	0.0144	19.0100	0.0190	31.648	0	0	0
2020/03/24	2044	04/02/2021	10.35	Put	Bond Future	22,710.9400	22.7109	22,026.7000	22.0267	(3.013)	0	0	0
2020/03/24	2044	04/02/2021			Bond Future	14.1765	63.5778	14.0257	64.2665	(1.064)	0.0000	0.0000	0
2020/03/24	2044	04/02/2021	10.37	Put	Bond Future	22,557.8900	22.5579	21,873.8400	21.8738	(3.032)	0	0	0
2020/03/24	2044	04/02/2021	10.35	Call	Bond Future	13.7800	0.0138	18.1600	0.0182	31.785	0	0	0
2020/03/24	2044	04/02/2021	10.04	Call	Bond Future	6.4700	0.0065	8.6700	0.0087	34.003	0	0	0
2020/03/24	2044	04/02/2021	10.84	Call	Bond Future	40.3100	0.0403	51.8000	0.0518	28.504	0	0	0
2020/03/24	2044	04/02/2021	10.36	Put	Bond Future	22,634.3600	22.6344	21,950.2100	21.9502	(3.023)	0	0	0
2020/03/24	2044	04/02/2021	10.84	Put	Bond Future	19,099.4400	19.0994	18,422.3100	18.4223	(3.545)	0	0	405
2020/03/24	2044	04/02/2021	10.29	Call	Bond Future	11.9600	0.0120	15.8100	0.0158	32.191	0	0	0
2020/03/24	2044	04/02/2021	10.29	Put	Bond Future	23,173.0200	23.1730	22,488.2500	22.4882	(2.955)	0	0	405
2020/03/24	2044	04/02/2021	9.66	Put	Bond Future	28,295.2300	28.2952	27,607.4700	27.6075	(2.431)	0	0	0
2020/03/24	2044	04/02/2021	9.66	Call	Bond Future	2.3500	0.0024	3.2100	0.0032	36.596	0	0	405
2020/03/24	2044	04/02/2021	10.36	Call	Bond Future	14.1100	0.0141	18.5800	0.0186	31.680	0	0	0
2020/03/24	2046	07/05/2020			Bond Future	75.4127	75.4127	73.0649	73.0649	(3.113)	0.0000	0.0000	15,090
2020/03/24	2046	06/08/2020			Bond Future	76.6362	76.6362	74.2645	74.2645	(3.095)	0.0000	0.0000	0
2020/03/24	2046	05/11/2020			Bond Future	76.0830	76.0830	73.6860	73.6860	(3.150)	0.0000	0.0000	0
2020/03/24	2046	04/02/2021			Bond Future	77.3469	77.3469	74.9185	74.9185	(3.140)	0.0000	0.0000	0
2020/03/24	2050	07/05/2020			Bond Future	76.3251	76.3251	73.8352	73.8352	(3.262)	0.0000	0.0000	16,211
2020/03/24	2050	06/08/2020			Bond Future	75.6839	75.6839	73.1678	73.1678	(3.324)	0.0000	0.0000	0
2020/03/24	2050	05/11/2020			Bond Future	76.9105	76.9105	74.3670	74.3670	(3.307)	0.0000	0.0000	0
2020/03/24	2050	04/02/2021			Bond Future	76.2683	76.2683	73.6908	73.6908	(3.380)	0.0000	0.0000	0
2020/03/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	AL37	07/05/2020			Index Future	611.9490	611.9490	609.9220	609.9220	(0.331)	0.0000	0.0000	0
2020/03/24	AL37	06/08/2020			Index Future	621.6200	621.6200	619.6770	619.6770	(0.313)	0.0000	0.0000	0
2020/03/24	AL37	05/11/2020			Index Future	631.6550	631.6550	629.7920	629.7920	(0.295)	0.0000	0.0000	0
2020/03/24	AL37	04/02/2021			Index Future	642.0040	642.0040	640.1820	640.1820	(0.284)	0.0000	0.0000	0
2020/03/24	AL7T	07/05/2020			Index Future	652.4710	652.4710	650.3340	650.3340	(0.328)	0.0000	0.0000	0
2020/03/24	AL7T	06/08/2020			Index Future	662.7820	662.7820	660.7340	660.7340	(0.309)	0.0000	0.0000	0
2020/03/24	AL7T	05/11/2020			Index Future	673.4820	673.4820	671.5190	671.5190	(0.291)	0.0000	0.0000	0
2020/03/24	AL7T	04/02/2021			Index Future	684.5160	684.5160	682.5980	682.5980	(0.280)	0.0000	0.0000	0
2020/03/24	ALBI	07/05/2020			Index Future	587.3190	587.3190	588.8890	588.8890	0.267	0.0000	0.0000	208
2020/03/24	ALBI	06/08/2020			Index Future	596.6000	596.6000	598.3070	598.3070	0.286	0.0000	0.0000	0
2020/03/24	ALBI	05/11/2020			Index Future	606.2320	606.2320	608.0730	608.0730	0.304	0.0000	0.0000	0
2020/03/24	ALBI	04/02/2021			Index Future	616.1640	616.1640	618.1050	618.1050	0.315	0.0000	0.0000	0
2020/03/24	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
2020/03/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/03/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	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
2020/03/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/24	ES33	07/05/2020			Bond Future	14.3084	61.0986	14.2298	61.4161	(0.549)	0.0000	0.0000	350
2020/03/24	ES33	06/08/2020			Bond Future	14.6045	62.0746	14.5191	62.4092	(0.585)	0.0000	0.0000	0
2020/03/24	ES33	05/11/2020			Bond Future	14.9075	59.2789	14.8152	59.6298	(0.620)	0.0000	0.0000	0
2020/03/24	ES33	04/02/2021			Bond Future	15.2331	60.2502	15.1343	60.6135	(0.649)	0.0000	0.0000	0
2020/03/24	ES42	07/05/2020			Bond Future	14.6243	60.3940	14.5144	60.8568	(0.751)	0.0000	0.0000	4,919
2020/03/24	ES42	06/08/2020			Bond Future	14.9202	61.3587	14.8015	61.8411	(0.795)	0.0000	0.0000	0
2020/03/24	ES42	05/11/2020			Bond Future	15.2275	58.0768	15.0996	58.5780	(0.840)	0.0000	0.0000	0
2020/03/24	ES42	04/02/2021			Bond Future	15.5467	59.0284	15.4100	59.5444	(0.879)	0.0000	0.0000	0
2020/03/24	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	GOVI	07/05/2020			GOVI	580.3730	580.3730	581.7160	581.7160	0.231	0.0000	0.0000	1,180
2020/03/24	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	GOVI	07/05/2020	720.00	Put	GOVI	1,396,270.0000	139.6270	1,382,840.0000	138.2840	(0.962)	0	0	0
2020/03/24	GOVI	07/05/2020	719.98	Put	GOVI	1,396,070.0000	139.6070	1,382,640.0000	138.2640	(0.962)	0	0	0
2020/03/24	GOVI	07/05/2020	719.99	Put	GOVI	1,396,170.0000	139.6170	1,382,740.0000	138.2740	(0.962)	0	0	0
2020/03/24	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	GOVI	06/08/2020	728.12	Put	GOVI	1,385,760.0000	138.5760	1,371,010.0000	137.1010	(1.064)	0	0	0
2020/03/24	GOVI	06/08/2020			GOVI	589.5440	589.5440	591.0190	591.0190	0.250	0.0000	0.0000	1
2020/03/24	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	GOVI	06/08/2020	728.14	Put	GOVI	1,385,960.0000	138.5960	1,371,210.0000	137.1210	(1.064)	0	0	0
2020/03/24	GOVI	06/08/2020	728.13	Put	GOVI	1,385,860.0000	138.5860	1,371,110.0000	137.1110	(1.064)	0	0	0
2020/03/24	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	GOVI	05/11/2020	737.84	Put	GOVI	1,387,780.0000	138.7780	1,371,740.0000	137.1740	(1.156)	0	0	0
2020/03/24	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	GOVI	05/11/2020			GOVI	599.0620	599.0620	600.6660	600.6660	0.268	0.0000	0.0000	0
2020/03/24	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	GOVI	05/11/2020	737.83	Put	GOVI	1,387,680.0000	138.7680	1,371,640.0000	137.1640	(1.156)	0	0	0
2020/03/24	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	GOVI	05/11/2020	737.85	Put	GOVI	1,387,880.0000	138.7880	1,371,840.0000	137.1840	(1.156)	0	0	0
2020/03/24	GOVI	04/02/2021	750.96	Put	GOVI	1,420,830.0000	142.0830	1,403,840.0000	140.3840	(1.196)	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
2020/03/24	GOVI	04/02/2021			GOVI	608.8770		608.8770	610.5760	610.5760	0.279	0.0000	0.0000	0
2020/03/24	GOVI	04/02/2021	750.95	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	GOVI	04/02/2021	750.95	Put	GOVI	1,420,730.0000		142.0730	1,403,740.0000	140.3740	(1.196)	0	0	0
2020/03/24	GOVI	04/02/2021	750.96	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	GOVI	04/02/2021	750.94	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	GOVI	04/02/2021	750.94	Put	GOVI	1,420,630.0000		142.0630	1,403,640.0000	140.3640	(1.196)	0	0	0
2020/03/24	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/03/24	IGOV	07/05/2020			Index Future	222.9270		222.9270	218.5210	218.5210	(1.976)	0.0000	0.0000	983
2020/03/24	IGOV	06/08/2020			Index Future	226.5050		226.5050	222.0690	222.0690	(1.958)	0.0000	0.0000	0
2020/03/24	IGOV	05/11/2020			Index Future	230.2160		230.2160	225.7470	225.7470	(1.941)	0.0000	0.0000	0
2020/03/24	IGOV	04/02/2021			Index Future	234.0400		234.0400	229.5230	229.5230	(1.930)	0.0000	0.0000	0
2020/03/24	IS02	22/06/2020			Interest Rate Swap	101.7700		101.7700	101.7700	101.7700	0.000	0.0000	0.0000	0
2020/03/24	IS02	21/09/2020			Interest Rate Swap	98.7500		98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/03/24	IS05	17/12/2020			Interest Rate Swap	94.6800		94.6800	94.5000	94.5000	(0.190)	0.0000	0.0000	0
2020/03/24	IS05	16/03/2021			Interest Rate Swap	93.3200		93.3200	93.0600	93.0600	(0.279)	0.0000	0.0000	0
2020/03/24	IS05	15/06/2021			Interest Rate Swap	91.9600		91.9600	91.6300	91.6300	(0.359)	0.0000	0.0000	0
2020/03/24	IS05	21/09/2021			Interest Rate Swap	91.4300		91.4300	91.0100	91.0100	(0.459)	0.0000	0.0000	0
2020/03/24	IS05	21/12/2021			Interest Rate Swap	93.2200		93.2200	92.7400	92.7400	(0.515)	0.0000	0.0000	51
2020/03/24	IS05	15/03/2022			Interest Rate Swap	93.2600		93.2600	92.6400	92.6400	(0.665)	0.0000	0.0000	0
2020/03/24	IS05	21/06/2022			Interest Rate Swap	94.0700		94.0700	93.3700	93.3700	(0.744)	0.0000	0.0000	0
2020/03/24	IS05	20/09/2022			Interest Rate Swap	97.9100		97.9100	97.1900	97.1900	(0.735)	0.0000	0.0000	0
2020/03/24	IS05	20/12/2022			Interest Rate Swap	99.1600		99.1600	98.4300	98.4300	(0.736)	0.0000	0.0000	0
2020/03/24	IS05	22/03/2023			Interest Rate Swap	92.4700		92.4700	91.7200	91.7200	(0.811)	0.0000	0.0000	0
2020/03/24	IS05	20/06/2023			Interest Rate Swap	98.7500		98.7500	97.9800	97.9800	(0.780)	0.0000	0.0000	0
2020/03/24	IS05	19/09/2023			Interest Rate Swap	94.7400		94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/03/24	IS10	17/12/2025			Interest Rate Swap	94.8700		94.8700	94.7400	94.7400	(0.137)	0.0000	0.0000	0
2020/03/24	IS10	16/03/2026			Interest Rate Swap	92.2400		92.2400	92.2200	92.2200	(0.022)	0.0000	0.0000	0
2020/03/24	IS10	15/06/2026			Interest Rate Swap	91.4200		91.4200	91.4800	91.4800	0.066	0.0000	0.0000	0
2020/03/24	IS10	21/09/2026			Interest Rate Swap	93.9900		93.9900	94.1500	94.1500	0.170	0.0000	0.0000	0
2020/03/24	IS10	21/12/2026			Interest Rate Swap	98.3600		98.3600	98.6100	98.6100	0.254	0.0000	0.0000	0
2020/03/24	IS10	15/03/2027			Interest Rate Swap	97.5200		97.5200	97.8300	97.8300	0.318	0.0000	0.0000	0
2020/03/24	IS10	21/06/2027			Interest Rate Swap	99.9800		99.9800	100.3800	100.3800	0.400	0.0000	0.0000	0
2020/03/24	IS10	20/09/2027			Interest Rate Swap	105.9700		105.9700	106.4500	106.4500	0.453	0.0000	0.0000	0
2020/03/24	IS10	20/12/2027			Interest Rate Swap	106.7900		106.7900	107.3500	107.3500	0.524	0.0000	0.0000	0
2020/03/24	IS10	22/03/2028			Interest Rate Swap	100.7000		100.7000	101.3000	101.3000	0.596	0.0000	0.0000	0
2020/03/24	IS10	20/06/2028			Interest Rate Swap	108.3700		108.3700	109.0200	109.0200	0.600	0.0000	0.0000	0
2020/03/24	IS10	19/09/2028			Interest Rate Swap	91.6800		91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/03/24	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/03/24	R023	07/05/2020	6.91	Put	Bond Future	2,330.0800		2.3301	1,773.6300	1.7736	(23.881)	0	0	0
2020/03/24	R023	07/05/2020			Bond Future	7.8386		101.3132	7.6094	101.8814	(2.924)	0.0000	0.0000	59,868

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/24	R023	07/05/2020	6.90	Call	Bond Future	3.0400	0.0030	13.8800	0.0139	356.579	0	0	0
2020/03/24	R023	07/05/2020	6.90	Put	Bond Future	2,355.1700	2.3552	1,797.8200	1.7978	(23.665)	0	0	0
2020/03/24	R023	07/05/2020	6.91	Call	Bond Future	3.3800	0.0034	15.1200	0.0151	347.337	0	0	0
2020/03/24	R023	07/05/2020	6.89	Call	Bond Future	2.7300	0.0027	12.7200	0.0127	365.934	0	0	0
2020/03/24	R023	07/05/2020	6.89	Put	Bond Future	2,380.2800	2.3803	1,822.0800	1.8221	(23.451)	0	0	0
2020/03/24	R023	06/08/2020	7.26	Call	Bond Future	153.0000	0.1530	281.1100	0.2811	83.732	0	0	0
2020/03/24	R023	06/08/2020			Bond Future	7.9874	102.9317	7.7242	103.5289	(3.295)	0.0000	0.0000	0
2020/03/24	R023	06/08/2020	7.26	Put	Bond Future	1,814.7300	1.8147	1,345.6500	1.3456	(25.848)	0	0	0
2020/03/24	R023	06/08/2020	7.27	Call	Bond Future	157.9700	0.1580	288.7600	0.2888	82.794	0	0	0
2020/03/24	R023	06/08/2020	7.28	Put	Bond Future	1,778.7900	1.7788	1,315.1300	1.3151	(26.066)	0	0	0
2020/03/24	R023	06/08/2020	7.27	Put	Bond Future	1,796.6200	1.7966	1,330.2200	1.3302	(25.960)	0	0	0
2020/03/24	R023	06/08/2020	7.28	Call	Bond Future	163.2100	0.1632	296.7400	0.2967	81.815	0	0	0
2020/03/24	R023	05/11/2020	7.46	Put	Bond Future	1,697.8200	1.6978	1,245.3400	1.2453	(26.651)	0	0	0
2020/03/24	R023	05/11/2020	7.47	Put	Bond Future	1,682.9600	1.6830	1,233.0700	1.2331	(26.732)	0	0	0
2020/03/24	R023	05/11/2020			Bond Future	8.1619	100.6521	7.8588	101.2770	(3.714)	0.0000	0.0000	0
2020/03/24	R023	05/11/2020	7.46	Call	Bond Future	243.1400	0.2431	415.5800	0.4156	70.922	0	0	0
2020/03/24	R023	05/11/2020	7.47	Call	Bond Future	249.2000	0.2492	424.2300	0.4242	70.237	0	0	0
2020/03/24	R023	05/11/2020	7.45	Call	Bond Future	237.4000	0.2374	407.3200	0.4073	71.575	0	0	0
2020/03/24	R023	05/11/2020	7.45	Put	Bond Future	1,712.9900	1.7130	1,257.9900	1.2580	(26.562)	0	0	0
2020/03/24	R023	04/02/2021	6.34	Call	Bond Future	9.5800	0.0096	25.5600	0.0256	166.806	0	0	0
2020/03/24	R023	04/02/2021	6.32	Put	Bond Future	3,882.8800	3.8829	3,251.2900	3.2513	(16.266)	0	0	0
2020/03/24	R023	04/02/2021			Bond Future	8.3766	102.3013	8.0262	102.9478	(4.183)	0.0000	0.0000	0
2020/03/24	R023	04/02/2021	6.34	Put	Bond Future	3,845.0000	3.8450	3,214.3900	3.2144	(16.401)	0	0	0
2020/03/24	R023	04/02/2021	6.32	Call	Bond Future	8.8500	0.0089	23.8500	0.0238	169.492	0	0	0
2020/03/24	R023	04/02/2021	6.33	Put	Bond Future	3,863.9100	3.8639	3,232.7800	3.2328	(16.334)	0	0	0
2020/03/24	R023	04/02/2021	6.33	Call	Bond Future	9.1900	0.0092	24.6500	0.0246	168.226	0	0	0
2020/03/24	R035	07/05/2020	9.48	Put	Bond Future	22,886.8500	22.8868	22,544.2000	22.5442	(1.497)	0	0	0
2020/03/24	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	R035	07/05/2020	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/24	R035	07/05/2020	10.57	Put	Bond Future	15,101.4000	15.1014	14,758.7500	14.7588	(2.269)	0	0	3,530
2020/03/24	R035	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/24	R035	07/05/2020	10.75	Put	Bond Future	13,906.3300	13.9063	13,563.6800	13.5637	(2.464)	0	0	5,000
2020/03/24	R035	07/05/2020			Bond Future	13.1631	74.1020	13.0953	74.4447	(0.515)	0.0000	0.0000	134,108
2020/03/24	R035	07/05/2020	9.11	Put	Bond Future	25,759.8400	25.7598	25,417.1900	25.4172	(1.330)	0	0	0
2020/03/24	R035	07/05/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/24	R035	07/05/2020	9.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	R035	07/05/2020	9.47	Put	Bond Future	22,962.8900	22.9629	22,620.2400	22.6202	(1.492)	0	0	0
2020/03/24	R035	07/05/2020	9.85	Put	Bond Future	20,134.2600	20.1343	19,791.6100	19.7916	(1.702)	0	0	0
2020/03/24	R035	07/05/2020	9.78	Put	Bond Future	20,646.0600	20.6461	20,303.4100	20.3034	(1.660)	0	0	0
2020/03/24	R035	07/05/2020	10.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	R035	07/05/2020	9.75	Put	Bond Future	20,866.6700	20.8667	20,524.0200	20.5240	(1.642)	0	0	0
2020/03/24	R035	07/05/2020	10.75	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/03/24	R035	07/05/2020	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	R035	07/05/2020	9.49	Put	Bond Future	22,810.9000	22.8109	22,468.2500	22.4682	(1.502)	0	0	0
2020/03/24	R035	07/05/2020	9.55	Put	Bond Future	22,357.0400	22.3570	22,014.3900	22.0144	(1.533)	0	0	0
2020/03/24	R035	07/05/2020	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/24	R035	07/05/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,530

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/24	R035	07/05/2020	9.18	Put	Bond Future	25,206.7900		25.2068	24,864.1400	24.8641	(1.359)	0	0	0
2020/03/24	R035	07/05/2020	9.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/03/24	R035	06/08/2020	9.67	Call	Bond Future	0.0800		0.0001	0.1000	0.0001	25.000	0	0	500
2020/03/24	R035	06/08/2020	10.45	Put	Bond Future	17,039.1000		17.0391	16,676.8900	16.6769	(2.126)	0	0	500
2020/03/24	R035	06/08/2020	9.00	Put	Bond Future	27,683.7800		27.6838	27,321.0800	27.3211	(1.310)	0	0	0
2020/03/24	R035	06/08/2020	9.92	Put	Bond Future	20,726.8200		20.7268	20,364.1800	20.3642	(1.750)	0	0	0
2020/03/24	R035	06/08/2020			Bond Future	13.4059		75.2858	13.3320	75.6485	(0.551)	0.0000	0.0000	410
2020/03/24	R035	06/08/2020	9.09	Put	Bond Future	26,970.3500		26.9703	26,607.6600	26.6077	(1.345)	0	0	0
2020/03/24	R035	06/08/2020	9.09	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	500
2020/03/24	R035	06/08/2020	9.67	Put	Bond Future	22,545.4300		22.5454	22,182.7500	22.1828	(1.609)	0	0	0
2020/03/24	R035	06/08/2020	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	24,761
2020/03/24	R035	06/08/2020	9.92	Call	Bond Future	0.2400		0.0002	0.3000	0.0003	25.000	0	0	0
2020/03/24	R035	06/08/2020	10.45	Call	Bond Future	2.1200		0.0021	2.6100	0.0026	23.113	0	0	0
2020/03/24	R035	06/08/2020	9.93	Call	Bond Future	0.2500		0.0003	0.3200	0.0003	28.000	0	0	0
2020/03/24	R035	06/08/2020	9.91	Put	Bond Future	20,798.5700		20.7986	20,435.9300	20.4359	(1.744)	0	0	0
2020/03/24	R035	06/08/2020	8.75	Put	Bond Future	29,704.8500		29.7049	29,342.1500	29.3422	(1.221)	0	0	0
2020/03/24	R035	06/08/2020	8.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/03/24	R035	06/08/2020	9.93	Put	Bond Future	20,655.1400		20.6551	20,292.5100	20.2925	(1.756)	0	0	0
2020/03/24	R035	06/08/2020	9.91	Call	Bond Future	0.2300		0.0002	0.2900	0.0003	26.087	0	0	0
2020/03/24	R035	05/11/2020	10.34	Put	Bond Future	18,905.1500		18.9052	18,524.5400	18.5245	(2.013)	0	0	0
2020/03/24	R035	05/11/2020			Bond Future	13.6543		71.9951	13.5743	72.3767	(0.586)	0.0000	0.0000	0
2020/03/24	R035	05/11/2020	10.33	Call	Bond Future	4.3700		0.0044	5.3200	0.0053	21.739	0	0	0
2020/03/24	R035	05/11/2020	10.33	Put	Bond Future	18,973.0100		18.9730	18,592.3800	18.5924	(2.006)	0	0	0
2020/03/24	R035	05/11/2020	10.34	Call	Bond Future	4.5100		0.0045	5.4800	0.0055	21.508	0	0	0
2020/03/24	R035	05/11/2020	10.32	Call	Bond Future	4.2400		0.0042	5.1600	0.0052	21.698	0	0	0
2020/03/24	R035	05/11/2020	10.32	Put	Bond Future	19,040.9600		19.0410	18,660.3000	18.6603	(1.999)	0	0	0
2020/03/24	R035	04/02/2021	10.04	Put	Bond Future	22,121.8500		22.1218	21,727.5400	21.7275	(1.782)	0	0	0
2020/03/24	R035	04/02/2021	10.14	Put	Bond Future	21,430.7400		21.4307	21,036.8400	21.0368	(1.838)	0	0	650
2020/03/24	R035	04/02/2021	11.14	Put	Bond Future	14,984.4200		14.9844	14,602.3200	14.6023	(2.550)	0	0	650
2020/03/24	R035	04/02/2021	10.05	Call	Bond Future	9.8300		0.0098	11.5700	0.0116	17.701	0	0	0
2020/03/24	R035	04/02/2021			Bond Future	13.9221		73.1747	13.8365	73.5707	(0.615)	0.0000	0.0000	0
2020/03/24	R035	04/02/2021	10.14	Call	Bond Future	12.1300		0.0121	14.2500	0.0143	17.477	0	0	0
2020/03/24	R035	04/02/2021	10.06	Call	Bond Future	10.0600		0.0101	11.8500	0.0119	17.793	0	0	0
2020/03/24	R035	04/02/2021	10.06	Put	Bond Future	21,982.9700		21.9830	21,588.7400	21.5887	(1.793)	0	0	0
2020/03/24	R035	04/02/2021	10.04	Call	Bond Future	9.6000		0.0096	11.3100	0.0113	17.813	0	0	0
2020/03/24	R035	04/02/2021	11.14	Call	Bond Future	99.2100		0.0992	113.1300	0.1131	14.031	0	0	0
2020/03/24	R035	04/02/2021	10.05	Put	Bond Future	22,052.3700		22.0524	21,658.0900	21.6581	(1.788)	0	0	0
2020/03/24	R186	07/05/2020	8.09	Put	Bond Future	15,371.4000		15.3714	15,735.1500	15.7352	2.366	0	0	0
2020/03/24	R186	07/05/2020	7.90	Put	Bond Future	16,408.5300		16.4085	16,772.2800	16.7723	2.217	0	0	2,500
2020/03/24	R186	07/05/2020	8.28	Put	Bond Future	14,346.3600		14.3464	14,710.1100	14.7101	2.535	0	0	0
2020/03/24	R186	07/05/2020	8.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	R186	07/05/2020			Bond Future	11.2008		100.8659	11.2820	100.5022	0.725	0.0000	0.0000	90,112
2020/03/24	R186	07/05/2020	8.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	R186	07/05/2020	8.08	Put	Bond Future	15,425.6900		15.4257	15,789.4400	15.7894	2.358	0	0	0
2020/03/24	R186	07/05/2020	8.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	R186	07/05/2020	8.50	Put	Bond Future	13,174.3600		13.1744	13,538.1100	13.5381	2.761	0	0	23,172
2020/03/24	R186	07/05/2020	8.09	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/24	R186	07/05/2020	7.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	R186	07/05/2020	8.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	R186	07/05/2020	8.93	Put	Bond Future	10,928.8800	10.9289	11,292.6300	11.2926	3.328	0	0	0
2020/03/24	R186	07/05/2020	8.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	R186	07/05/2020	8.07	Put	Bond Future	15,480.0000	15.4800	15,843.7500	15.8438	2.350	0	0	0
2020/03/24	R186	07/05/2020	7.60	Put	Bond Future	18,071.0800	18.0711	18,434.8300	18.4348	2.013	0	0	0
2020/03/24	R186	07/05/2020	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	R186	06/08/2020	8.25	Call	Bond Future	0.0900	0.0001	0.0600	0.0001	(33.333)	0	0	0
2020/03/24	R186	06/08/2020	8.38	Put	Bond Future	14,577.2800	14.5773	14,927.4300	14.9274	2.402	0	0	0
2020/03/24	R186	06/08/2020			Bond Future	11.4670	97.1799	11.5485	96.8297	0.711	0.0000	0.0000	2,180
2020/03/24	R186	06/08/2020	8.37	Call	Bond Future	0.1600	0.0002	0.1000	0.0001	(37.500)	0	0	0
2020/03/24	R186	06/08/2020	8.37	Put	Bond Future	14,628.9500	14.6289	14,979.1000	14.9791	2.394	0	0	0
2020/03/24	R186	06/08/2020	8.25	Put	Bond Future	15,251.4500	15.2514	15,601.6300	15.6016	2.296	0	0	0
2020/03/24	R186	06/08/2020	8.38	Call	Bond Future	0.1700	0.0002	0.1100	0.0001	(35.294)	0	0	0
2020/03/24	R186	06/08/2020	8.36	Call	Bond Future	0.1500	0.0002	0.1000	0.0001	(33.333)	0	0	0
2020/03/24	R186	06/08/2020	8.36	Put	Bond Future	14,680.6500	14.6807	15,030.8100	15.0308	2.385	0	0	0
2020/03/24	R186	05/11/2020	8.64	Put	Bond Future	14,013.9700	14.0140	14,351.8200	14.3518	2.411	0	0	0
2020/03/24	R186	05/11/2020	8.65	Call	Bond Future	1.3400	0.0013	0.9800	0.0010	(26.866)	0	0	0
2020/03/24	R186	05/11/2020			Bond Future	11.7430	98.7322	11.8251	98.3940	0.699	0.0000	0.0000	0
2020/03/24	R186	05/11/2020	8.66	Call	Bond Future	1.3900	0.0014	1.0100	0.0010	(27.338)	0	0	0
2020/03/24	R186	05/11/2020	8.66	Put	Bond Future	13,915.5600	13.9156	14,253.3800	14.2534	2.428	0	0	0
2020/03/24	R186	05/11/2020	9.26	Put	Bond Future	11,024.0000	11.0240	11,359.2600	11.3593	3.041	0	0	3,500
2020/03/24	R186	05/11/2020	8.64	Call	Bond Future	1.2900	0.0013	0.9400	0.0009	(27.132)	0	0	0
2020/03/24	R186	05/11/2020	7.84	Put	Bond Future	18,047.7500	18.0478	18,385.9300	18.3859	1.874	0	0	0
2020/03/24	R186	05/11/2020	8.65	Put	Bond Future	13,964.7500	13.9647	14,302.5900	14.3026	2.419	0	0	0
2020/03/24	R186	05/11/2020	8.34	Put	Bond Future	15,504.4300	15.5044	15,842.5000	15.8425	2.180	0	0	0
2020/03/24	R186	05/11/2020	8.34	Call	Bond Future	0.4200	0.0004	0.2900	0.0003	(30.952)	0	0	3,500
2020/03/24	R186	05/11/2020	9.26	Call	Bond Future	12.9900	0.0130	10.0500	0.0100	(22.633)	0	0	0
2020/03/24	R186	05/11/2020	7.84	Call	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	3,500
2020/03/24	R186	04/02/2021	8.15	Call	Bond Future	1.0800	0.0011	0.8200	0.0008	(24.074)	0	0	0
2020/03/24	R186	04/02/2021			Bond Future	12.0434	95.0527	12.1278	94.7197	0.701	0.0000	0.0000	0
2020/03/24	R186	04/02/2021	8.15	Put	Bond Future	17,152.4900	17.1525	17,485.2200	17.4852	1.940	0	0	0
2020/03/24	R186	04/02/2021	8.16	Call	Bond Future	1.1100	0.0011	0.8500	0.0009	(23.423)	0	0	0
2020/03/24	R186	04/02/2021	8.17	Put	Bond Future	17,054.6700	17.0547	17,387.3900	17.3874	1.951	0	0	0
2020/03/24	R186	04/02/2021	8.16	Put	Bond Future	17,103.5700	17.1036	17,436.3000	17.4363	1.945	0	0	0
2020/03/24	R186	04/02/2021	8.17	Call	Bond Future	1.1400	0.0011	0.8700	0.0009	(23.684)	0	0	0
2020/03/24	R197	07/05/2020			Bond Future	299.2987	299.2987	297.3182	297.3182	(0.662)	0.0000	0.0000	2,607
2020/03/24	R197	06/08/2020			Bond Future	296.3683	296.3683	294.4133	294.4133	(0.660)	0.0000	0.0000	0
2020/03/24	R197	05/11/2020			Bond Future	301.1717	301.1717	299.2381	299.2381	(0.642)	0.0000	0.0000	0
2020/03/24	R197	04/02/2021			Bond Future	298.1859	298.1859	296.2532	296.2532	(0.648)	0.0000	0.0000	0
2020/03/24	R202	07/05/2020			Bond Future	186.3726	186.3726	179.8842	179.8842	(3.481)	0.0000	0.0000	8,157
2020/03/24	R202	06/08/2020			Bond Future	185.2605	185.2605	178.7019	178.7019	(3.540)	0.0000	0.0000	0
2020/03/24	R202	05/11/2020			Bond Future	188.2631	188.2631	181.6304	181.6304	(3.523)	0.0000	0.0000	0
2020/03/24	R202	04/02/2021			Bond Future	187.1473	187.1473	180.4246	180.4246	(3.592)	0.0000	0.0000	0
2020/03/24	R208	07/05/2020	4.81	Call	Bond Future	44.0300	0.0440	177.0900	0.1771	302.203	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
2020/03/24	R208	07/05/2020	4.80	Put	Bond Future	159.1900	0.1592	36.0500	0.0361	(77.354)	0	0	0
2020/03/24	R208	07/05/2020			Bond Future	4.9352	102.3206	4.6449	102.5730	(5.882)	0.0000	0.0000	29,633
2020/03/24	R208	07/05/2020	4.82	Call	Bond Future	46.4000	0.0464	183.2800	0.1833	295.000	0	0	0
2020/03/24	R208	07/05/2020	4.82	Put	Bond Future	146.4400	0.1464	30.9200	0.0309	(78.886)	0	0	0
2020/03/24	R208	07/05/2020	4.81	Put	Bond Future	152.7600	0.1528	33.4200	0.0334	(78.123)	0	0	0
2020/03/24	R208	07/05/2020	4.80	Call	Bond Future	41.7600	0.0418	171.0200	0.1710	309.531	0	0	0
2020/03/24	R208	06/08/2020	5.57	Put	Bond Future	0.9900	0.0010	0.0600	0.0001	(93.939)	0	0	0
2020/03/24	R208	06/08/2020			Bond Future	4.3399	103.9552	3.9011	104.2317	(10.112)	0.0000	0.0000	0
2020/03/24	R208	06/08/2020	5.56	Call	Bond Future	762.7400	0.7627	1,038.2800	1.0383	36.125	0	0	0
2020/03/24	R208	06/08/2020	5.56	Put	Bond Future	1.0100	0.0010	0.0600	0.0001	(94.059)	0	0	0
2020/03/24	R208	06/08/2020	5.57	Call	Bond Future	768.9200	0.7689	1,044.4800	1.0445	35.837	0	0	0
2020/03/24	R208	06/08/2020	5.55	Call	Bond Future	756.5700	0.7566	1,032.0800	1.0321	36.416	0	0	0
2020/03/24	R208	06/08/2020	5.55	Put	Bond Future	1.0400	0.0010	0.0600	0.0001	(94.231)	0	0	0
2020/03/24	R208	05/11/2020	4.78	Call	Bond Future	715.4100	0.7154	1,014.7700	1.0148	41.845	0	0	0
2020/03/24	R208	05/11/2020	4.77	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/03/24	R208	05/11/2020			Bond Future	2.9349	102.2161	2.1703	102.5155	(26.052)	0.0000	0.0000	0
2020/03/24	R208	05/11/2020	4.79	Call	Bond Future	719.2600	0.7193	1,018.6200	1.0186	41.621	0	0	0
2020/03/24	R208	05/11/2020	4.79	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/24	R208	05/11/2020	4.78	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/03/24	R208	05/11/2020	4.77	Call	Bond Future	711.5700	0.7116	1,010.9200	1.0109	42.069	0	0	0
2020/03/24	R209	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	R209	07/05/2020			Bond Future	13.2045	54.9408	13.1266	55.2650	(0.590)	0.0000	0.0000	72,345
2020/03/24	R209	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	R209	07/05/2020	9.45	Put	Bond Future	19,712.3300	19.7123	19,388.1400	19.3881	(1.645)	0	0	0
2020/03/24	R209	07/05/2020	9.47	Put	Bond Future	19,581.0900	19.5811	19,256.9000	19.2569	(1.656)	0	0	0
2020/03/24	R209	07/05/2020	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	R209	07/05/2020	9.46	Put	Bond Future	19,646.6700	19.6467	19,322.4800	19.3225	(1.650)	0	0	0
2020/03/24	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	R209	06/08/2020	5.55	Put	Bond Future	53,714.6900	53.7147	53,374.5100	53.3745	(0.633)	0	0	0
2020/03/24	R209	06/08/2020			Bond Future	13.4285	55.8185	13.3447	56.1586	(0.624)	0.0000	0.0000	200
2020/03/24	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	R209	06/08/2020	5.57	Put	Bond Future	53,497.8800	53.4979	53,157.7000	53.1577	(0.636)	0	0	0
2020/03/24	R209	06/08/2020	5.56	Put	Bond Future	53,606.2100	53.6062	53,266.0300	53.2660	(0.635)	0	0	0
2020/03/24	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	R209	05/11/2020	10.02	Call	Bond Future	2.0100	0.0020	2.5100	0.0025	24.876	0	0	0
2020/03/24	R209	05/11/2020			Bond Future	13.6547	53.5624	13.5649	53.9178	(0.658)	0.0000	0.0000	0
2020/03/24	R209	05/11/2020	10.00	Call	Bond Future	1.8900	0.0019	2.3600	0.0024	24.868	0	0	0
2020/03/24	R209	05/11/2020	10.00	Put	Bond Future	17,985.0700	17.9851	17,630.0800	17.6301	(1.974)	0	0	0
2020/03/24	R209	05/11/2020	10.02	Put	Bond Future	17,863.6800	17.8637	17,508.7200	17.5087	(1.987)	0	0	0
2020/03/24	R209	05/11/2020	10.01	Call	Bond Future	1.9500	0.0020	2.4400	0.0024	25.128	0	0	0
2020/03/24	R209	05/11/2020	10.01	Put	Bond Future	17,924.3400	17.9243	17,569.3700	17.5694	(1.980)	0	0	0
2020/03/24	R209	04/02/2021	10.12	Put	Bond Future	18,161.7900	18.1618	17,796.6000	17.7966	(2.011)	0	0	0
2020/03/24	R209	04/02/2021			Bond Future	13.8915	54.4400	13.7962	54.8073	(0.686)	0.0000	0.0000	0
2020/03/24	R209	04/02/2021	10.11	Call	Bond Future	10.9300	0.0109	13.0700	0.0131	19.579	0	0	0
2020/03/24	R209	04/02/2021			Bond Future	18,221.2800	18.2213	17,856.0500	17.8561	(2.004)	0	0	0
2020/03/24	R209	04/02/2021	10.12	Call	Bond Future	11.1900	0.0112	13.3700	0.0134	19.482	0	0	0
2020/03/24	R209	04/02/2021	10.10	Call	Bond Future	10.6900	0.0107	12.7800	0.0128	19.551	0	0	0

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2020/03/24	R209	04/02/2021	10.10	Put	Bond Future	18,280.8600		18.2809	17,915.5800	17.9156	(1.998)	0	0	0
2020/03/24	R210	07/05/2020			Bond Future	165.7174		165.7174	165.7146	165.7146	(0.002)	0.0000	0.0000	1,935
2020/03/24	R210	06/08/2020			Bond Future	168.4058		168.4058	168.4353	168.4353	0.018	0.0000	0.0000	0
2020/03/24	R210	05/11/2020			Bond Future	168.4136		168.4136	168.4737	168.4737	0.036	0.0000	0.0000	0
2020/03/24	R210	04/02/2021			Bond Future	171.2116		171.2116	171.2917	171.2917	0.047	0.0000	0.0000	0
2020/03/24	R212	07/05/2020			Bond Future	161.5851		161.5851	161.5750	161.5750	(0.006)	0.0000	0.0000	6,719
2020/03/24	R212	06/08/2020			Bond Future	161.9113		161.9113	161.9326	161.9326	0.013	0.0000	0.0000	0
2020/03/24	R212	05/11/2020			Bond Future	164.5355		164.5355	164.5863	164.5863	0.031	0.0000	0.0000	0
2020/03/24	R212	04/02/2021			Bond Future	164.9396		164.9396	165.0097	165.0097	0.043	0.0000	0.0000	0
2020/03/24	R213	07/05/2020	9.01	Put	Bond Future	19,168.3500		19.1684	19,432.3900	19.4324	1.377	0	0	0
2020/03/24	R213	07/05/2020	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	R213	07/05/2020			Bond Future	12.6655		68.5168	12.7255	68.2527	0.474	0.0000	0.0000	16,774
2020/03/24	R213	07/05/2020	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	R213	07/05/2020	9.00	Put	Bond Future	19,230.2400		19.2302	19,494.2800	19.4943	1.373	0	0	0
2020/03/24	R213	07/05/2020	9.02	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	R213	07/05/2020	9.02	Put	Bond Future	19,106.5200		19.1065	19,370.5600	19.3706	1.382	0	0	0
2020/03/24	R213	06/08/2020	9.31	Call	Bond Future	0.1700		0.0002	0.1200	0.0001	(29.412)	0	0	0
2020/03/24	R213	06/08/2020			Bond Future	12.9029		69.6113	12.9624	69.3564	0.461	0.0000	0.0000	300
2020/03/24	R213	06/08/2020	9.29	Call	Bond Future	0.1500		0.0002	0.1100	0.0001	(26.667)	0	0	0
2020/03/24	R213	06/08/2020	9.29	Put	Bond Future	18,327.8300		18.3278	18,582.6800	18.5827	1.391	0	0	0
2020/03/24	R213	06/08/2020	9.31	Put	Bond Future	18,208.8900		18.2089	18,463.7300	18.4637	1.400	0	0	0
2020/03/24	R213	06/08/2020	9.30	Call	Bond Future	0.1600		0.0002	0.1200	0.0001	(25.000)	0	0	0
2020/03/24	R213	06/08/2020	9.30	Put	Bond Future	18,268.3300		18.2683	18,523.1800	18.5232	1.395	0	0	0
2020/03/24	R213	05/11/2020	9.60	Put	Bond Future	17,398.6700		17.3987	17,645.2300	17.6452	1.417	0	0	0
2020/03/24	R213	05/11/2020	9.59	Call	Bond Future	1.4800		0.0015	1.2000	0.0012	(18.919)	0	0	0
2020/03/24	R213	05/11/2020			Bond Future	13.1475		67.1792	13.2067	66.9324	0.451	0.0000	0.0000	0
2020/03/24	R213	05/11/2020	9.60	Call	Bond Future	1.5300		0.0015	1.2400	0.0012	(18.954)	0	0	0
2020/03/24	R213	05/11/2020	9.59	Put	Bond Future	17,455.8500		17.4559	17,702.4200	17.7024	1.413	0	0	0
2020/03/24	R213	05/11/2020	9.61	Call	Bond Future	1.5800		0.0016	1.2900	0.0013	(18.354)	0	0	0
2020/03/24	R213	05/11/2020	9.61	Put	Bond Future	17,341.5400		17.3415	17,588.1000	17.5881	1.422	0	0	0
2020/03/24	R213	04/02/2021	9.40	Call	Bond Future	4.1600		0.0042	3.5500	0.0036	(14.663)	0	0	0
2020/03/24	R213	04/02/2021	9.39	Put	Bond Future	19,515.1300		19.5151	19,757.9100	19.7579	1.244	0	0	0
2020/03/24	R213	04/02/2021			Bond Future	13.4117		68.2799	13.4718	68.0366	0.448	0.0000	0.0000	0
2020/03/24	R213	04/02/2021	9.41	Call	Bond Future	4.2600		0.0043	3.6400	0.0036	(14.554)	0	0	0
2020/03/24	R213	04/02/2021	9.41	Put	Bond Future	19,400.3400		19.4003	19,643.0900	19.6431	1.251	0	0	0
2020/03/24	R213	04/02/2021	9.40	Put	Bond Future	19,457.7100		19.4577	19,700.4700	19.7005	1.248	0	0	0
2020/03/24	R213	04/02/2021	9.39	Call	Bond Future	4.0500		0.0041	3.4600	0.0035	(14.568)	0	0	0
2020/03/24	R214	07/05/2020	9.77	Put	Bond Future	19,014.5600		19.0146	18,569.0400	18.5690	(2.343)	0	0	0
2020/03/24	R214	07/05/2020			Bond Future	13.3634		53.3994	13.2548	53.8449	(0.812)	0.0000	0.0000	21,601
2020/03/24	R214	07/05/2020	9.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	R214	07/05/2020	9.76	Put	Bond Future	19,082.4900		19.0825	18,636.9700	18.6370	(2.335)	0	0	0
2020/03/24	R214	07/05/2020	9.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	R214	07/05/2020	9.31	Put	Bond Future	22,247.4800		22.2475	21,801.9600	21.8020	(2.003)	0	0	0
2020/03/24	R214	07/05/2020	10.66	Put	Bond Future	13,355.5700		13.3556	12,910.0600	12.9101	(3.336)	0	0	1,250

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2020/03/24	R214	07/05/2020	9.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	R214	07/05/2020	9.75	Put	Bond Future	19,150.5200		19.1505	18,705.0000	18.7050	(2.326)	0	0	0
2020/03/24	R214	07/05/2020	9.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/03/24	R214	07/05/2020	9.91	Put	Bond Future	18,074.1400		18.0741	17,628.6200	17.6286	(2.465)	0	0	0
2020/03/24	R214	07/05/2020	9.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/03/24	R214	07/05/2020	10.66	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/24	R214	06/08/2020	9.98	Put	Bond Future	18,499.1800		18.4992	18,036.1100	18.0361	(2.503)	0	0	0
2020/03/24	R214	06/08/2020	9.97	Call	Bond Future	0.3600		0.0004	0.5100	0.0005	41.667	0	0	0
2020/03/24	R214	06/08/2020			Bond Future	13.5854		54.2524	13.4693	54.7156	(0.854)	0.0000	0.0000	300
2020/03/24	R214	06/08/2020	9.98	Call	Bond Future	0.3800		0.0004	0.5300	0.0005	39.474	0	0	0
2020/03/24	R214	06/08/2020	9.97	Put	Bond Future	18,564.8800		18.5649	18,101.8100	18.1018	(2.494)	0	0	0
2020/03/24	R214	06/08/2020	9.99	Call	Bond Future	0.4000		0.0004	0.5600	0.0006	40.000	0	0	0
2020/03/24	R214	06/08/2020	9.99	Put	Bond Future	18,433.5800		18.4336	17,970.5200	17.9705	(2.512)	0	0	0
2020/03/24	R214	05/11/2020	10.26	Put	Bond Future	17,589.0800		17.5891	17,110.0500	17.1101	(2.723)	0	0	0
2020/03/24	R214	05/11/2020			Bond Future	13.8114		51.8281	13.6877	52.3082	(0.895)	0.0000	0.0000	0
2020/03/24	R214	05/11/2020	10.25	Call	Bond Future	0.0900		0.0029	3.9600	0.0040	34.694	0	0	0
2020/03/24	R214	05/11/2020	10.25	Put	Bond Future	17,651.9700		17.6520	17,172.9200	17.1729	(2.714)	0	0	0
2020/03/24	R214	05/11/2020	10.26	Call	Bond Future	3.0400		0.0030	4.0800	0.0041	34.211	0	0	0
2020/03/24	R214	05/11/2020	10.24	Call	Bond Future	2.8500		0.0028	3.8400	0.0038	34.737	0	0	0
2020/03/24	R214	05/11/2020	10.24	Put	Bond Future	17,714.9700		17.7150	17,235.8900	17.2359	(2.704)	0	0	0
2020/03/24	R214	04/02/2021	10.33	Call	Bond Future	14.1400		0.0141	17.8800	0.0179	26.450	0	0	0
2020/03/24	R214	04/02/2021			Bond Future	14.0538		52.6773	13.9228	53.1712	(0.932)	0.0000	0.0000	0
2020/03/24	R214	04/02/2021	10.31	Call	Bond Future	13.5100		0.0135	17.1000	0.0171	26.573	0	0	0
2020/03/24	R214	04/02/2021	10.31	Put	Bond Future	18,205.2800		18.2053	17,715.0300	17.7150	(2.693)	0	0	0
2020/03/24	R214	04/02/2021	10.33	Put	Bond Future	18,081.2900		18.0813	17,591.1900	17.5912	(2.711)	0	0	0
2020/03/24	R214	04/02/2021	10.32	Call	Bond Future	13.8200		0.0138	17.4900	0.0175	26.556	0	0	0
2020/03/24	R214	04/02/2021	10.32	Put	Bond Future	18,143.2400		18.1432	17,653.0700	17.6531	(2.702)	0	0	0
2020/03/24	R248	07/05/2020	9.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	R248	07/05/2020	9.77	Put	Bond Future	24,155.9200		24.1559	23,506.5900	23.5066	(2.688)	0	0	0
2020/03/24	R248	07/05/2020	10.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	R248	07/05/2020	9.69	Put	Bond Future	24,858.0400		24.8580	24,208.7100	24.2087	(2.612)	0	0	0
2020/03/24	R248	07/05/2020			Bond Future	13.4185		67.8652	13.2892	68.5146	(0.964)	0.0000	0.0000	102,275
2020/03/24	R248	07/05/2020	9.79	Put	Bond Future	23,981.8500		23.9818	23,332.5200	23.3325	(2.708)	0	0	0
2020/03/24	R248	07/05/2020	9.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	R248	07/05/2020	10.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	R248	07/05/2020	10.70	Put	Bond Future	16,638.1700		16.6382	15,988.8400	15.9888	(3.903)	0	0	300
2020/03/24	R248	07/05/2020	9.78	Put	Bond Future	24,068.8200		24.0688	23,419.4900	23.4195	(2.698)	0	0	0
2020/03/24	R248	07/05/2020	10.20	Put	Bond Future	20,537.6700		20.5377	19,888.3400	19.8883	(3.162)	0	0	300
2020/03/24	R248	07/05/2020	9.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	300
2020/03/24	R248	07/05/2020	9.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/24	R248	06/08/2020	11.80	Call	Bond Future	129.5700		0.1296	167.9800	0.1680	29.644	0	0	470
2020/03/24	R248	06/08/2020	12.75	Call	Bond Future	959.9700		0.9600	1,137.2400	1.1372	18.466	0	0	814
2020/03/24	R248	06/08/2020	10.35	Call	Bond Future	0.6000		0.0006	0.9200	0.0009	53.333	0	0	640
2020/03/24	R248	06/08/2020	11.85	Put	Bond Future	10,048.8600		10.0489	9,418.5600	9.4186	(6.272)	0	0	0
2020/03/24	R248	06/08/2020	9.00	Put	Bond Future	32,435.2500		32.4353	31,762.1800	31.7622	(2.075)	0	0	0
2020/03/24	R248	06/08/2020	10.20	Call	Bond Future	0.3000		0.0003	0.4800	0.0005	60.000	0	0	0
2020/03/24	R248	06/08/2020			Bond Future	13.6520		68.9494	13.5136	69.6224	(1.014)	0.0000	0.0000	530

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2020/03/24	R248	06/08/2020	10.35	Put	Bond Future	20,466.5400	20.4665	19,793.7900	19.7938	(3.287)	0	0	0
2020/03/24	R248	06/08/2020	11.85	Call	Bond Future	147.7100	0.1477	190.4800	0.1905	28.955	0	0	0
2020/03/24	R248	06/08/2020	11.15	Put	Bond Future	14,538.2500	14.5383	13,871.2000	13.8712	(4.588)	0	0	0
2020/03/24	R248	06/08/2020	11.15	Call	Bond Future	14.5600	0.0146	20.5800	0.0206	41.346	0	0	0
2020/03/24	R248	06/08/2020	10.85	Put	Bond Future	16,668.4500	16.6685	15,997.4700	15.9975	(4.025)	0	0	0
2020/03/24	R248	06/08/2020	10.85	Call	Bond Future	4.4600	0.0045	6.5500	0.0066	46.861	0	0	640
2020/03/24	R248	06/08/2020	9.25	Put	Bond Future	30,009.2900	30.0093	29,336.2200	29.3362	(2.243)	0	0	0
2020/03/24	R248	06/08/2020	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	20,640
2020/03/24	R248	06/08/2020	10.18	Call	Bond Future	0.2800	0.0003	0.4400	0.0004	57.143	0	0	0
2020/03/24	R248	06/08/2020	10.18	Put	Bond Future	21,830.3000	21.8303	21,157.3900	21.1574	(3.082)	0	0	0
2020/03/24	R248	06/08/2020	11.80	Put	Bond Future	10,344.7100	10.3447	9,710.0500	9.7100	(6.135)	0	0	0
2020/03/24	R248	06/08/2020	12.75	Put	Bond Future	5,592.5500	5.5925	5,096.7500	5.0968	(8.865)	0	0	0
2020/03/24	R248	06/08/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/03/24	R248	06/08/2020	10.20	Put	Bond Future	21,667.8800	21.6679	20,994.9900	20.9950	(3.105)	0	0	0
2020/03/24	R248	06/08/2020	12.25	Put	Bond Future	7,846.2100	7.8462	7,262.6700	7.2627	(7.437)	0	0	0
2020/03/24	R248	06/08/2020	12.25	Call	Bond Future	373.7100	0.3737	463.2400	0.4632	23.957	0	0	814
2020/03/24	R248	06/08/2020	11.10	Put	Bond Future	14,885.2400	14.8852	14,217.1900	14.2172	(4.488)	0	0	0
2020/03/24	R248	06/08/2020	11.10	Call	Bond Future	11.8100	0.0118	16.8300	0.0168	42.506	0	0	470
2020/03/24	R248	06/08/2020	10.19	Call	Bond Future	0.2900	0.0003	0.4600	0.0005	58.621	0	0	0
2020/03/24	R248	06/08/2020	10.19	Put	Bond Future	21,749.0300	21.7490	21,076.1300	21.0761	(3.094)	0	0	0
2020/03/24	R248	05/11/2020	10.02	Put	Bond Future	24,274.3900	24.2744	23,578.8700	23.5789	(2.865)	0	0	0
2020/03/24	R248	05/11/2020	10.03	Call	Bond Future	0.8900	0.0009	1.3200	0.0013	48.315	0	0	0
2020/03/24	R248	05/11/2020			Bond Future	13.8903	65.6207	13.7426	66.3166	(1.064)	0.0000	0.0000	0
2020/03/24	R248	05/11/2020	10.04	Call	Bond Future	0.9200	0.0009	1.3700	0.0014	48.913	0	0	0
2020/03/24	R248	05/11/2020	10.04	Put	Bond Future	24,107.8800	24.1079	23,412.4000	23.4124	(2.885)	0	0	0
2020/03/24	R248	05/11/2020	10.02	Call	Bond Future	0.8600	0.0009	1.2700	0.0013	47.674	0	0	0
2020/03/24	R248	05/11/2020	10.03	Put	Bond Future	24,191.0600	24.1911	23,495.5600	23.4956	(2.875)	0	0	0
2020/03/24	R248	04/02/2021	10.46	Call	Bond Future	18.4000	0.0184	24.2700	0.0243	31.902	0	0	0
2020/03/24	R248	04/02/2021	10.47	Put	Bond Future	21,839.2000	21.8392	21,130.4100	21.1304	(3.245)	0	0	0
2020/03/24	R248	04/02/2021			Bond Future	14.1473	66.6959	13.9903	67.4107	(1.110)	0.0000	0.0000	0
2020/03/24	R248	04/02/2021	10.46	Put	Bond Future	21,916.2900	21.9163	21,207.3800	21.2074	(3.235)	0	0	0
2020/03/24	R248	04/02/2021	10.47	Call	Bond Future	18.8300	0.0188	24.8200	0.0248	31.811	0	0	0
2020/03/24	R248	04/02/2021	10.48	Call	Bond Future	19.2800	0.0193	25.3900	0.0254	31.691	0	0	0
2020/03/24	R248	04/02/2021	10.48	Put	Bond Future	21,762.2600	21.7623	21,053.5900	21.0536	(3.256)	0	0	0

**Total**

**1461196**