



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/03/2020 TO 10/03/2020

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
2020/03/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	2025	07/05/2020		Bond Future	136.9324	136.9324	137.0257	137.0257	0.068	0.0000	0.0000	2,067
2020/03/10	2025	06/08/2020		Bond Future	137.9008	137.9008	137.9958	137.9958	0.069	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
2020/03/10	2025	05/11/2020			Bond Future	140.3437	140.3437	140.4407	140.4407	0.069	0.0000	0.0000	0
2020/03/10	2025	04/02/2021			Bond Future	141.3266	141.3266	141.4255	141.4255	0.070	0.0000	0.0000	0
2020/03/10	2029	07/05/2020			Bond Future	99.6805	99.6805	99.5185	99.5185	(0.162)	0.0000	0.0000	3,814
2020/03/10	2029	06/08/2020			Bond Future	101.4823	101.4823	101.3174	101.3174	(0.162)	0.0000	0.0000	0
2020/03/10	2029	05/11/2020			Bond Future	102.1368	102.1368	101.9691	101.9691	(0.164)	0.0000	0.0000	0
2020/03/10	2029	04/02/2021			Bond Future	103.9648	103.9648	103.7943	103.7943	(0.164)	0.0000	0.0000	0
2020/03/10	2030	07/05/2020	8.79	Call	Bond Future	428.5500	0.4285	513.3900	0.5134	19.797	0	0	0
2020/03/10	2030	07/05/2020	8.78	Put	Bond Future	3,379.6000	3.3796	3,056.6600	3.0567	(9.556)	0	0	0
2020/03/10	2030	07/05/2020	8.85	Put	Bond Future	3,048.0900	3.0481	2,740.2600	2.7403	(10.099)	0	0	5,820
2020/03/10	2030	07/05/2020	8.45	Put	Bond Future	5,174.1700	5.1742	4,799.2600	4.7993	(7.246)	0	0	0
2020/03/10	2030	07/05/2020	9.19	Put	Bond Future	1,716.5600	1.7166	1,493.4200	1.4934	(12.999)	0	0	0
2020/03/10	2030	07/05/2020			Bond Future	9.2653	94.2256	9.1977	94.6313	(0.730)	0.0000	0.0000	84,131
2020/03/10	2030	07/05/2020	8.80	Call	Bond Future	442.6900	0.4427	529.6500	0.5297	19.644	0	0	0
2020/03/10	2030	07/05/2020	8.80	Put	Bond Future	3,282.9300	3.2829	2,964.1900	2.9642	(9.709)	0	0	0
2020/03/10	2030	07/05/2020	8.45	Call	Bond Future	121.5800	0.1216	152.3700	0.1524	25.325	0	0	5,000
2020/03/10	2030	07/05/2020	9.19	Call	Bond Future	1,264.5100	1.2645	1,447.0700	1.4471	14.437	0	0	0
2020/03/10	2030	07/05/2020	8.79	Put	Bond Future	3,331.0800	3.3311	3,010.2200	3.0102	(9.632)	0	0	0
2020/03/10	2030	07/05/2020	8.78	Call	Bond Future	414.7300	0.4147	497.4900	0.4975	19.955	0	0	0
2020/03/10	2030	07/05/2020	8.90	Call	Bond Future	602.8700	0.6029	712.2000	0.7122	18.135	0	0	0
2020/03/10	2030	07/05/2020	8.85	Call	Bond Future	518.5100	0.5185	616.3800	0.6164	18.875	0	0	5,000
2020/03/10	2030	07/05/2020	8.90	Put	Bond Future	2,823.1200	2.8231	2,526.7500	2.5268	(10.498)	0	0	5,820
2020/03/10	2030	06/08/2020	9.42	Call	Bond Future	2,567.1600	2.5672	2,788.2100	2.7882	8.611	0	0	0
2020/03/10	2030	06/08/2020	9.11	Call	Bond Future	1,682.5900	1.6826	1,852.5400	1.8525	10.100	0	0	0
2020/03/10	2030	06/08/2020			Bond Future	9.3499	91.8962	9.2795	92.3092	(0.753)	0.0000	0.0000	200
2020/03/10	2030	06/08/2020	8.36	Put	Bond Future	6,441.5900	6.4416	6,088.9100	6.0889	(5.475)	0	0	0
2020/03/10	2030	06/08/2020	8.36	Call	Bond Future	404.9700	0.4050	465.2600	0.4653	14.888	0	0	800
2020/03/10	2030	06/08/2020	8.86	Put	Bond Future	4,048.4600	4.0485	3,764.6500	3.7646	(7.010)	0	0	0
2020/03/10	2030	06/08/2020	8.86	Call	Bond Future	1,123.7800	1.1238	1,252.9400	1.2529	11.493	0	0	800
2020/03/10	2030	06/08/2020	9.09	Call	Bond Future	1,633.0600	1.6331	1,799.6900	1.7997	10.204	0	0	0
2020/03/10	2030	06/08/2020	9.09	Put	Bond Future	3,169.5800	3.1696	2,923.2400	2.9232	(7.772)	0	0	0
2020/03/10	2030	06/08/2020	9.42	Put	Bond Future	2,158.1200	2.1581	1,966.2000	1.9662	(8.893)	0	0	800
2020/03/10	2030	06/08/2020	9.11	Put	Bond Future	3,099.6600	3.0997	2,856.6400	2.8566	(7.840)	0	0	0
2020/03/10	2030	06/08/2020	9.20	Put	Bond Future	2,798.8400	2.7988	2,570.7900	2.5708	(8.148)	0	0	0
2020/03/10	2030	06/08/2020	9.20	Call	Bond Future	1,916.8200	1.9168	2,101.7400	2.1017	9.647	0	0	323
2020/03/10	2030	06/08/2020	8.50	Put	Bond Future	5,706.7700	5.7068	5,370.7700	5.3708	(5.888)	0	0	0
2020/03/10	2030	06/08/2020	8.50	Call	Bond Future	554.7400	0.5547	631.7100	0.6317	13.875	0	0	323
2020/03/10	2030	06/08/2020	9.10	Call	Bond Future	1,657.7200	1.6577	1,826.0100	1.8260	10.152	0	0	0
2020/03/10	2030	06/08/2020	9.10	Put	Bond Future	3,134.4900	3.1345	2,889.8100	2.8898	(7.806)	0	0	0
2020/03/10	2030	05/11/2020	8.10	Put	Bond Future	8,420.8600	8.4209	8,050.9600	8.0510	(4.393)	0	0	0
2020/03/10	2030	05/11/2020	8.73	Call	Bond Future	1,123.5200	1.1235	1,242.0600	1.2421	10.551	0	0	3,000
2020/03/10	2030	05/11/2020	10.06	Put	Bond Future	1,516.2600	1.5163	1,387.5700	1.3876	(8.487)	0	0	1,000
2020/03/10	2030	05/11/2020	9.39	Put	Bond Future	2,905.4400	2.9054	2,695.0400	2.6950	(7.242)	0	0	0
2020/03/10	2030	05/11/2020	9.38	Call	Bond Future	2,636.5800	2.6366	2,845.1000	2.8451	7.909	0	0	0
2020/03/10	2030	05/11/2020			Bond Future	9.4318	93.5024	9.3586	93.9227	(0.776)	0.0000	0.0000	0
2020/03/10	2030	05/11/2020	9.61	Call	Bond Future	3,357.2300	3.3572	3,596.6700	3.5967	7.132	0	0	0
2020/03/10	2030	05/11/2020	9.61	Put	Bond Future	2,344.8900	2.3449	2,164.0400	2.1640	(7.713)	0	0	3,000

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
2020/03/10	2030	05/11/2020	8.85	Put	Bond Future	4,756.4000	4.7564	4,470.6700	4.4707	(6.007)	0	0	0
2020/03/10	2030	05/11/2020	8.85	Call	Bond Future	1,346.0300	1.3460	1,480.5900	1.4806	9.997	0	0	3,000
2020/03/10	2030	05/11/2020	8.34	Put	Bond Future	7,109.5300	7.1095	6,761.2700	6.7613	(4.898)	0	0	0
2020/03/10	2030	05/11/2020	8.34	Call	Bond Future	572.6400	0.5726	644.6700	0.6447	12.579	0	0	1,000
2020/03/10	2030	05/11/2020	9.04	Put	Bond Future	4,029.8800	4.0299	3,770.4300	3.7704	(6.438)	0	0	0
2020/03/10	2030	05/11/2020	9.04	Call	Bond Future	1,751.1500	1.7512	1,911.9900	1.9120	9.185	0	0	1,000
2020/03/10	2030	05/11/2020	9.86	Put	Bond Future	1,839.6300	1.8396	1,689.3500	1.6894	(8.169)	0	0	14,160
2020/03/10	2030	05/11/2020	8.36	Put	Bond Future	7,006.4000	7.0064	6,660.2500	6.6602	(4.940)	0	0	0
2020/03/10	2030	05/11/2020	8.10	Call	Bond Future	366.4900	0.3665	416.8800	0.4169	13.749	0	0	3,000
2020/03/10	2030	05/11/2020	8.73	Put	Bond Future	5,257.7700	5.2578	4,956.0200	4.9560	(5.739)	0	0	0
2020/03/10	2030	05/11/2020	9.23	Put	Bond Future	3,385.6600	3.3857	3,152.9400	3.1529	(6.874)	0	0	0
2020/03/10	2030	05/11/2020	10.06	Call	Bond Future	5,020.7600	5.0208	5,312.3600	5.3124	5.808	0	0	0
2020/03/10	2030	05/11/2020	10.37	Put	Bond Future	1,087.2400	1.0872	988.3600	0.9884	(9.095)	0	0	16,000
2020/03/10	2030	05/11/2020	9.39	Call	Bond Future	2,665.7000	2.6657	2,875.5900	2.8756	7.874	0	0	0
2020/03/10	2030	05/11/2020	9.38	Put	Bond Future	2,933.7700	2.9338	2,722.0000	2.7220	(7.218)	0	0	0
2020/03/10	2030	05/11/2020	9.86	Call	Bond Future	4,247.7700	4.2478	4,517.7800	4.5178	6.357	0	0	0
2020/03/10	2030	05/11/2020	8.36	Call	Bond Future	594.6100	0.5946	668.7500	0.6688	12.469	0	0	14,160
2020/03/10	2030	05/11/2020	8.86	Put	Bond Future	4,716.1500	4.7162	4,431.7900	4.4318	(6.029)	0	0	0
2020/03/10	2030	05/11/2020	8.86	Call	Bond Future	1,365.7800	1.3658	1,501.7100	1.5017	9.953	0	0	14,160
2020/03/10	2030	05/11/2020	9.23	Call	Bond Future	2,221.0600	2.2211	2,408.6300	2.4086	8.445	0	0	3,000
2020/03/10	2030	05/11/2020	10.47	Call	Bond Future	6,654.1600	6.6542	6,984.7400	6.9847	4.968	0	0	0
2020/03/10	2030	05/11/2020	10.47	Put	Bond Future	957.0100	0.9570	867.3000	0.8673	(9.374)	0	0	3,000
2020/03/10	2030	05/11/2020	8.53	Put	Bond Future	6,163.9800	6.1640	5,837.0300	5.8370	(5.304)	0	0	0
2020/03/10	2030	05/11/2020	8.53	Call	Bond Future	807.2600	0.8073	900.6000	0.9006	11.563	0	0	16,000
2020/03/10	2030	05/11/2020	9.03	Put	Bond Future	4,065.9900	4.0660	3,805.1400	3.8051	(6.415)	0	0	0
2020/03/10	2030	05/11/2020	9.03	Call	Bond Future	1,728.1400	1.7281	1,887.5800	1.8876	9.226	0	0	16,000
2020/03/10	2030	05/11/2020	10.37	Call	Bond Future	6,256.3000	6.2563	6,577.7100	6.5777	5.137	0	0	0
2020/03/10	2030	05/11/2020	9.40	Call	Bond Future	2,694.9800	2.6950	2,906.2500	2.9063	7.839	0	0	0
2020/03/10	2030	05/11/2020	9.40	Put	Bond Future	2,877.3200	2.8773	2,668.3000	2.6683	(7.264)	0	0	0
2020/03/10	2030	04/02/2021	9.12	Call	Bond Future	0.0000	0.0000	2,432.3100	2.4323	100.000	0	0	1,000
2020/03/10	2030	04/02/2021	8.36	Call	Bond Future	866.4600	0.8665	955.4900	0.9555	10.275	0	0	800
2020/03/10	2030	04/02/2021	9.16	Call	Bond Future	2,354.1200	2.3541	2,532.8600	2.5329	7.593	0	0	0
2020/03/10	2030	04/02/2021	9.15	Put	Bond Future	4,439.8200	4.4398	4,189.4800	4.1895	(5.639)	0	0	0
2020/03/10	2030	04/02/2021			Bond Future	9.5219	91.1470	9.4455	91.5749	(0.802)	0.0000	0.0000	0
2020/03/10	2030	04/02/2021	8.37	Put	Bond Future	0.0000	0.0000	7,286.9300	7.2869	100.000	0	0	0
2020/03/10	2030	04/02/2021	8.37	Call	Bond Future	0.0000	0.0000	969.6400	0.9696	100.000	0	0	1,000
2020/03/10	2030	04/02/2021	9.17	Call	Bond Future	2,378.6700	2.3787	2,558.6000	2.5586	7.564	0	0	0
2020/03/10	2030	04/02/2021	9.17	Put	Bond Future	4,373.3800	4.3734	4,125.4200	4.1254	(5.670)	0	0	0
2020/03/10	2030	04/02/2021	9.12	Put	Bond Future	0.0000	0.0000	4,287.1600	4.2872	100.000	0	0	0
2020/03/10	2030	04/02/2021	8.36	Put	Bond Future	7,672.9800	7.6730	7,334.1200	7.3341	(4.416)	0	0	0
2020/03/10	2030	04/02/2021	9.16	Put	Bond Future	4,406.3400	4.4063	4,157.1900	4.1572	(5.654)	0	0	0
2020/03/10	2030	04/02/2021	9.15	Call	Bond Future	2,330.0400	2.3300	2,507.5900	2.5076	7.620	0	0	0
2020/03/10	2030	04/02/2021	8.86	Put	Bond Future	5,487.5200	5.4875	5,203.0300	5.2030	(5.184)	0	0	0
2020/03/10	2030	04/02/2021	8.86	Call	Bond Future	1,688.2100	1.6882	1,831.6100	1.8316	8.494	0	0	800
2020/03/10	2030	04/02/2021	10.20	Call	Bond Future	5,651.5900	5.6516	5,941.6900	5.9417	5.133	0	0	0
2020/03/10	2030	04/02/2021	10.20	Put	Bond Future	1,961.9300	1.9619	1,824.1400	1.8241	(7.023)	0	0	1,800
2020/03/10	2032	07/05/2020	9.19	Call	Bond Future	418.1100	0.4181	484.6900	0.4847	15.924	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
2020/03/10	2032	07/05/2020	9.54	Put	Bond Future	2,377.5300	2.3775	2,143.5800	2.1436	(9.840)	0	0	3,000
2020/03/10	2032	07/05/2020	8.82	Call	Bond Future	94.5100	0.0945	114.3600	0.1144	21.003	0	0	3,000
2020/03/10	2032	07/05/2020	9.20	Call	Bond Future	432.3500	0.4323	500.6600	0.5007	15.800	0	0	7,500
2020/03/10	2032	07/05/2020			Bond Future	9.7344	90.6081	9.6770	90.9792	(0.589)	0.0000	0.0000	82,066
2020/03/10	2032	07/05/2020	9.17	Call	Bond Future	390.7300	0.3907	453.9100	0.4539	16.170	0	0	3,000
2020/03/10	2032	07/05/2020	9.17	Put	Bond Future	4,136.7600	4.1368	3,828.8600	3.8289	(7.443)	0	0	0
2020/03/10	2032	07/05/2020	9.54	Call	Bond Future	1,110.9900	1.1110	1,248.1200	1.2481	12.343	0	0	0
2020/03/10	2032	07/05/2020	9.00	Put	Bond Future	5,123.8800	5.1239	4,791.0100	4.7910	(6.496)	0	0	0
2020/03/10	2032	07/05/2020	9.00	Call	Bond Future	207.6100	0.2076	245.8200	0.2458	18.405	0	0	7,500
2020/03/10	2032	07/05/2020	9.50	Put	Bond Future	2,539.1400	2.5391	2,296.3100	2.2963	(9.563)	0	0	0
2020/03/10	2032	07/05/2020	9.50	Call	Bond Future	1,008.9300	1.0089	1,137.1800	1.1372	12.711	0	0	7,500
2020/03/10	2032	07/05/2020	9.30	Put	Bond Future	3,454.8900	3.4549	3,170.4600	3.1705	(8.233)	0	0	0
2020/03/10	2032	07/05/2020	9.30	Call	Bond Future	590.4600	0.5905	677.1100	0.6771	14.675	0	0	7,500
2020/03/10	2032	07/05/2020	9.19	Put	Bond Future	4,027.7600	4.0278	3,723.2600	3.7233	(7.560)	0	0	0
2020/03/10	2032	07/05/2020	8.82	Put	Bond Future	6,271.7400	6.2717	5,920.5100	5.9205	(5.600)	0	0	0
2020/03/10	2032	07/05/2020	9.20	Put	Bond Future	3,973.9100	3.9739	3,671.1400	3.6711	(7.619)	0	0	0
2020/03/10	2032	07/05/2020	9.18	Call	Bond Future	404.3100	0.4043	469.1800	0.4692	16.045	0	0	0
2020/03/10	2032	07/05/2020	9.18	Put	Bond Future	4,082.1100	4.0821	3,775.9000	3.7759	(7.501)	0	0	0
2020/03/10	2032	06/08/2020	8.79	Put	Bond Future	7,287.6300	7.2876	6,959.3600	6.9594	(4.504)	0	0	0
2020/03/10	2032	06/08/2020	9.29	Put	Bond Future	4,636.8500	4.6369	4,370.2600	4.3703	(5.749)	0	0	0
2020/03/10	2032	06/08/2020	9.46	Put	Bond Future	3,900.8100	3.9008	3,658.8400	3.6588	(6.203)	0	0	0
2020/03/10	2032	06/08/2020	9.45	Call	Bond Future	1,524.6500	1.5247	1,658.9200	1.6589	8.807	0	0	0
2020/03/10	2032	06/08/2020			Bond Future	9.8249	92.2236	9.7654	92.6013	(0.606)	0.0000	0.0000	300
2020/03/10	2032	06/08/2020	9.91	Call	Bond Future	2,890.2600	2.8903	3,092.4100	3.0924	6.994	0	0	0
2020/03/10	2032	06/08/2020	9.91	Put	Bond Future	2,353.5500	2.3535	2,177.9900	2.1780	(7.459)	0	0	800
2020/03/10	2032	06/08/2020	8.79	Call	Bond Future	393.2500	0.3933	442.6900	0.4427	12.572	0	0	800
2020/03/10	2032	06/08/2020	9.29	Call	Bond Future	1,160.8200	1.1608	1,271.9400	1.2719	9.573	0	0	800
2020/03/10	2032	06/08/2020	9.46	Call	Bond Future	1,549.3300	1.5493	1,685.0700	1.6851	8.761	0	0	0
2020/03/10	2032	06/08/2020	9.45	Put	Bond Future	3,941.7600	3.9418	3,698.3200	3.6983	(6.176)	0	0	0
2020/03/10	2032	06/08/2020	9.47	Call	Bond Future	1,574.2500	1.5743	1,711.4700	1.7115	8.717	0	0	0
2020/03/10	2032	06/08/2020	9.47	Put	Bond Future	3,860.1600	3.8602	3,619.6700	3.6197	(6.230)	0	0	0
2020/03/10	2032	05/11/2020	9.61	Put	Bond Future	4,157.6800	4.1577	3,931.2700	3.9313	(5.446)	0	0	0
2020/03/10	2032	05/11/2020	10.99	Call	Bond Future	7,395.0500	7.3950	7,696.4900	7.6965	4.076	0	0	0
2020/03/10	2032	05/11/2020	9.44	Put	Bond Future	4,822.4700	4.8225	4,574.8900	4.5749	(5.134)	0	0	0
2020/03/10	2032	05/11/2020	11.08	Call	Bond Future	7,782.8700	7.7829	8,091.2300	8.0912	3.962	0	0	0
2020/03/10	2032	05/11/2020	9.77	Put	Bond Future	3,595.4100	3.5954	3,388.9500	3.3889	(5.742)	0	0	0
2020/03/10	2032	05/11/2020			Bond Future	9.9183	89.6778	9.8565	90.0622	(0.622)	0.0000	0.0000	0
2020/03/10	2032	05/11/2020	10.99	Put	Bond Future	1,068.7500	1.0688	985.7700	0.9858	(7.764)	0	0	3,000
2020/03/10	2032	05/11/2020	9.76	Call	Bond Future	2,638.6200	2.6386	2,815.3400	2.8153	6.697	0	0	0
2020/03/10	2032	05/11/2020	9.76	Put	Bond Future	3,628.7500	3.6288	3,421.0500	3.4211	(5.724)	0	0	0
2020/03/10	2032	05/11/2020	9.11	Call	Bond Future	1,096.7200	1.0967	1,194.0800	1.1941	8.877	0	0	3,000
2020/03/10	2032	05/11/2020	9.61	Call	Bond Future	2,215.1300	2.2151	2,373.1400	2.3731	7.133	0	0	3,000
2020/03/10	2032	05/11/2020	9.44	Call	Bond Future	1,783.8000	1.7838	1,920.6400	1.9206	7.671	0	0	1,000
2020/03/10	2032	05/11/2020	11.08	Put	Bond Future	953.9800	0.9540	877.9200	0.8779	(7.973)	0	0	1,000
2020/03/10	2032	05/11/2020	9.77	Call	Bond Future	2,668.2800	2.6683	2,846.2400	2.8462	6.669	0	0	0
2020/03/10	2032	05/11/2020	9.11	Put	Bond Future	6,315.0500	6.3150	6,027.9900	6.0280	(4.546)	0	0	0
2020/03/10	2032	05/11/2020	8.94	Put	Bond Future	7,190.2300	7.1902	6,884.5600	6.8846	(4.251)	0	0	0
2020/03/10	2032	05/11/2020	8.94	Call	Bond Future	821.6500	0.8217	900.4000	0.9004	9.584	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
2020/03/10	2032	05/11/2020	9.75	Call	Bond Future	2,609.1300	2.6091	2,784.6000	2.7846	6.725	0	0	0
2020/03/10	2032	05/11/2020	9.75	Put	Bond Future	3,662.3300	3.6623	3,453.3800	3.4534	(5.705)	0	0	0
2020/03/10	2032	04/02/2021	10.82	Put	Bond Future	2,011.7700	2.0118	1,892.9900	1.8930	(5.904)	0	0	800
2020/03/10	2032	04/02/2021	9.29	Call	Bond Future	1,808.1800	1.8082	1,933.7400	1.9337	6.944	0	0	800
2020/03/10	2032	04/02/2021	9.63	Call	Bond Future	2,613.6400	2.6136	2,774.5700	2.7746	6.157	0	0	0
2020/03/10	2032	04/02/2021			Bond Future	10.0185	91.2615	9.9544	91.6528	(0.640)	0.0000	0.0000	0
2020/03/10	2032	04/02/2021	8.79	Put	Bond Future	8,861.7300	8.8617	8,548.3500	8.5484	(3.536)	0	0	0
2020/03/10	2032	04/02/2021	8.79	Call	Bond Future	935.7800	0.9358	1,013.6700	1.0137	8.324	0	0	800
2020/03/10	2032	04/02/2021	9.61	Call	Bond Future	2,561.7700	2.5618	2,720.6100	2.7206	6.200	0	0	0
2020/03/10	2032	04/02/2021	9.61	Put	Bond Future	5,095.9500	5.0960	4,863.5200	4.8635	(4.561)	0	0	0
2020/03/10	2032	04/02/2021	10.82	Call	Bond Future	6,710.1000	6.7101	6,982.5900	6.9826	4.061	0	0	0
2020/03/10	2032	04/02/2021	9.29	Put	Bond Future	6,396.7400	6.3967	6,131.0300	6.1310	(4.154)	0	0	0
2020/03/10	2032	04/02/2021	9.63	Put	Bond Future	5,021.4800	5.0215	4,791.1400	4.7911	(4.587)	0	0	0
2020/03/10	2032	04/02/2021	9.62	Call	Bond Future	2,587.8000	2.5878	2,747.6900	2.7477	6.179	0	0	0
2020/03/10	2032	04/02/2021	9.62	Put	Bond Future	5,058.7800	5.0588	4,827.4000	4.8274	(4.574)	0	0	0
2020/03/10	2033	07/05/2020			Bond Future	99.6059	99.6059	99.4400	99.4400	(0.166)	0.0000	0.0000	6,993
2020/03/10	2033	06/08/2020			Bond Future	101.4063	101.4063	101.2375	101.2375	(0.166)	0.0000	0.0000	0
2020/03/10	2033	05/11/2020			Bond Future	101.9812	101.9812	101.8095	101.8095	(0.168)	0.0000	0.0000	0
2020/03/10	2033	04/02/2021			Bond Future	103.8065	103.8065	103.6319	103.6319	(0.168)	0.0000	0.0000	0
2020/03/10	2037	07/05/2020	9.60	Put	Bond Future	5,401.3000	5.4013	5,104.9300	5.1049	(5.487)	0	0	0
2020/03/10	2037	07/05/2020	9.59	Call	Bond Future	246.1600	0.2462	280.9800	0.2810	14.145	0	0	0
2020/03/10	2037	07/05/2020	9.70	Put	Bond Future	4,758.1100	4.7581	4,474.7500	4.4748	(5.955)	0	0	0
2020/03/10	2037	07/05/2020			Bond Future	10.2994	88.1433	10.2523	88.4756	(0.457)	0.0000	0.0000	71,241
2020/03/10	2037	07/05/2020	9.60	Call	Bond Future	256.4200	0.2564	292.4200	0.2924	14.039	0	0	0
2020/03/10	2037	07/05/2020	9.59	Put	Bond Future	5,467.9200	5.4679	5,170.3700	5.1704	(5.442)	0	0	0
2020/03/10	2037	07/05/2020	9.70	Call	Bond Future	376.7700	0.3768	425.7800	0.4258	13.008	0	0	7,500
2020/03/10	2037	07/05/2020	9.61	Call	Bond Future	266.9900	0.2670	304.1900	0.3042	13.933	0	0	0
2020/03/10	2037	07/05/2020	9.61	Put	Bond Future	5,335.0800	5.3351	5,039.9100	5.0399	(5.533)	0	0	0
2020/03/10	2037	07/05/2020	10.00	Put	Bond Future	3,110.9300	3.1109	2,878.2200	2.8782	(7.480)	0	0	0
2020/03/10	2037	07/05/2020	10.00	Call	Bond Future	963.4200	0.9634	1,063.0800	1.0631	10.344	0	0	7,500
2020/03/10	2037	06/08/2020	9.88	Put	Bond Future	5,110.2100	5.1102	4,874.1400	4.8741	(4.620)	0	0	0
2020/03/10	2037	06/08/2020			Bond Future	10.3981	85.4549	10.3494	85.7933	(0.469)	0.0000	0.0000	300
2020/03/10	2037	06/08/2020	9.87	Call	Bond Future	1,383.8600	1.3839	1,484.9000	1.4849	7.301	0	0	0
2020/03/10	2037	06/08/2020	9.87	Put	Bond Future	5,159.9900	5.1600	4,922.6900	4.9227	(4.599)	0	0	0
2020/03/10	2037	06/08/2020	9.88	Call	Bond Future	1,407.9000	1.4079	1,510.1700	1.5102	7.264	0	0	0
2020/03/10	2037	06/08/2020	9.86	Call	Bond Future	1,360.0900	1.3601	1,459.8900	1.4599	7.338	0	0	0
2020/03/10	2037	06/08/2020	9.86	Put	Bond Future	5,210.1200	5.2101	4,971.5800	4.9716	(4.578)	0	0	0
2020/03/10	2037	05/11/2020	10.18	Call	Bond Future	2,581.3800	2.5814	2,722.6500	2.7226	5.473	0	0	0
2020/03/10	2037	05/11/2020	10.17	Put	Bond Future	4,796.9000	4.7969	4,592.7300	4.5927	(4.256)	0	0	0
2020/03/10	2037	05/11/2020			Bond Future	10.4933	86.9484	10.4429	87.2927	(0.480)	0.0000	0.0000	0
2020/03/10	2037	05/11/2020	10.19	Call	Bond Future	2,611.1600	2.6112	2,753.4900	2.7535	5.451	0	0	0
2020/03/10	2037	05/11/2020	10.19	Put	Bond Future	4,715.0300	4.7150	4,513.0000	4.5130	(4.285)	0	0	0
2020/03/10	2037	05/11/2020	10.17	Call	Bond Future	2,551.5200	2.5515	2,691.7100	2.6917	5.494	0	0	0
2020/03/10	2037	05/11/2020	10.18	Put	Bond Future	4,755.9600	4.7560	4,552.8700	4.5529	(4.270)	0	0	0
2020/03/10	2037	04/02/2021	10.35	Call	Bond Future	0.0000	0.0000	3,595.8100	3.5958	100.000	0	0	0
2020/03/10	2037	04/02/2021	10.27	Call	Bond Future	3,194.3100	3.1943	3,344.9400	3.3449	4.716	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
2020/03/10	2037	04/02/2021	10.85	Call	Bond Future	0.0000	0.0000	5,368.8400	5.3688	100.000	0	0	0
2020/03/10	2037	04/02/2021	10.28	Put	Bond Future	5,379.5500	5.3796	5,180.5600	5.1806	(3.699)	0	0	0
2020/03/10	2037	04/02/2021			Bond Future	10.5959	84.2267	10.5437	84.5773	(0.493)	0.0000	0.0000	0
2020/03/10	2037	04/02/2021	9.65	Put	Bond Future	0.0000	0.0000	8,077.4600	8.0775	100.000	0	0	0
2020/03/10	2037	04/02/2021	9.65	Call	Bond Future	0.0000	0.0000	1,720.8900	1.7209	100.000	0	0	72
2020/03/10	2037	04/02/2021	10.35	Put	Bond Future	0.0000	0.0000	4,915.9400	4.9159	100.000	0	0	72
2020/03/10	2037	04/02/2021	10.27	Put	Bond Future	5,419.1800	5.4192	5,219.2700	5.2193	(3.689)	0	0	0
2020/03/10	2037	04/02/2021	10.85	Put	Bond Future	0.0000	0.0000	3,343.4700	3.3435	100.000	0	0	72
2020/03/10	2037	04/02/2021	10.28	Call	Bond Future	3,224.2500	3.2243	3,375.8000	3.3758	4.700	0	0	0
2020/03/10	2037	04/02/2021	10.29	Call	Bond Future	3,254.3300	3.2543	3,406.8000	3.4068	4.685	0	0	0
2020/03/10	2037	04/02/2021	10.29	Put	Bond Future	5,340.1500	5.3401	5,142.0800	5.1421	(3.709)	0	0	0
2020/03/10	2038	07/05/2020			Bond Future	115.5650	115.5650	115.5653	115.5653	0.000	0.0000	0.0000	10,928
2020/03/10	2038	06/08/2020			Bond Future	115.9587	115.9587	115.9592	115.9592	0.000	0.0000	0.0000	0
2020/03/10	2038	05/11/2020			Bond Future	118.0129	118.0129	118.0133	118.0133	0.000	0.0000	0.0000	0
2020/03/10	2038	04/02/2021			Bond Future	118.4049	118.4049	118.4056	118.4056	0.001	0.0000	0.0000	0
2020/03/10	2040	07/05/2020	9.74	Call	Bond Future	357.4200	0.3574	379.3100	0.3793	6.124	0	0	0
2020/03/10	2040	07/05/2020	9.75	Put	Bond Future	5,333.2600	5.3333	5,154.3000	5.1543	(3.356)	0	0	0
2020/03/10	2040	07/05/2020	9.85	Put	Bond Future	4,672.8000	4.6728	4,501.7200	4.5017	(3.661)	0	0	0
2020/03/10	2040	07/05/2020			Bond Future	10.3785	91.0180	10.3518	91.2196	(0.256)	0.0000	0.0000	47,428
2020/03/10	2040	07/05/2020	9.74	Put	Bond Future	5,402.1300	5.4021	5,222.4600	5.2225	(3.326)	0	0	0
2020/03/10	2040	07/05/2020	9.75	Call	Bond Future	371.0300	0.3710	393.6300	0.3936	6.091	0	0	0
2020/03/10	2040	07/05/2020	10.00	Put	Bond Future	3,780.2300	3.7802	3,623.2200	3.6232	(4.153)	0	0	0
2020/03/10	2040	07/05/2020	10.00	Call	Bond Future	843.4900	0.8435	888.0400	0.8880	5.282	0	0	2,640
2020/03/10	2040	07/05/2020	9.50	Put	Bond Future	7,186.1700	7.1862	6,993.4100	6.9934	(2.682)	0	0	0
2020/03/10	2040	07/05/2020	9.50	Call	Bond Future	127.0200	0.1270	135.8200	0.1358	6.928	0	0	2,640
2020/03/10	2040	07/05/2020	9.73	Call	Bond Future	344.0900	0.3441	365.2800	0.3653	6.158	0	0	0
2020/03/10	2040	07/05/2020	9.85	Call	Bond Future	529.1700	0.5292	559.6500	0.5597	5.760	0	0	7,500
2020/03/10	2040	07/05/2020	9.73	Put	Bond Future	5,471.4000	5.4714	5,291.0300	5.2910	(3.297)	0	0	0
2020/03/10	2040	07/05/2020	10.15	Put	Bond Future	2,995.6000	2.9956	2,854.6200	2.8546	(4.706)	0	0	0
2020/03/10	2040	07/05/2020	10.15	Call	Bond Future	1,241.0600	1.2411	1,301.6400	1.3016	4.881	0	0	7,500
2020/03/10	2040	06/08/2020	10.03	Call	Bond Future	1,715.7600	1.7158	1,778.5300	1.7785	3.658	0	0	0
2020/03/10	2040	06/08/2020	10.04	Call	Bond Future	1,743.3700	1.7434	1,806.8700	1.8069	3.642	0	0	0
2020/03/10	2040	06/08/2020	10.02	Put	Bond Future	5,182.7700	5.1828	5,039.5800	5.0396	(2.763)	0	0	0
2020/03/10	2040	06/08/2020			Bond Future	10.4756	88.1303	10.4481	88.3355	(0.263)	0.0000	0.0000	600
2020/03/10	2040	06/08/2020	10.04	Put	Bond Future	5,079.7400	5.0797	4,938.0200	4.9380	(2.790)	0	0	0
2020/03/10	2040	06/08/2020	10.02	Call	Bond Future	1,688.4200	1.6884	1,750.4500	1.7504	3.674	0	0	0
2020/03/10	2040	06/08/2020	10.79	Put	Bond Future	2,257.5100	2.2575	2,171.6300	2.1716	(3.804)	0	0	800
2020/03/10	2040	06/08/2020	9.57	Put	Bond Future	7,866.1100	7.8661	7,692.6100	7.6926	(2.206)	0	0	0
2020/03/10	2040	06/08/2020	10.03	Put	Bond Future	5,131.0700	5.1311	4,988.6200	4.9886	(2.776)	0	0	0
2020/03/10	2040	06/08/2020	10.79	Call	Bond Future	4,546.3500	4.5463	4,665.6900	4.6657	2.625	0	0	0
2020/03/10	2040	06/08/2020	9.57	Call	Bond Future	700.2000	0.7002	731.9200	0.7319	4.530	0	0	800
2020/03/10	2040	06/08/2020	10.07	Put	Bond Future	4,927.9600	4.9280	4,788.4900	4.7885	(2.830)	0	0	0
2020/03/10	2040	06/08/2020	10.07	Call	Bond Future	1,827.7500	1.8278	1,893.5000	1.8935	3.597	0	0	800
2020/03/10	2040	05/11/2020	10.23	Call	Bond Future	2,624.8800	2.6249	2,704.6500	2.7046	3.039	0	0	2,000
2020/03/10	2040	05/11/2020	11.70	Put	Bond Future	1,294.4500	1.2944	1,245.9000	1.2459	(3.751)	0	0	2,000
2020/03/10	2040	05/11/2020	10.00	Call	Bond Future	1,945.6900	1.9457	2,010.4700	2.0105	3.329	0	0	2,000

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
2020/03/10	2040	05/11/2020	9.50	Call	Bond Future	854.4300	0.8544	889.5100	0.8895	4.106	0	0	2,000
2020/03/10	2040	05/11/2020	10.30	Call	Bond Future	2,850.6000	2.8506	2,934.9700	2.9350	2.960	0	0	0
2020/03/10	2040	05/11/2020			Bond Future	10.5690	89.6706	10.5406	89.8794	(0.269)	0.0000	0.0000	0
2020/03/10	2040	05/11/2020	10.23	Put	Bond Future	5,164.1800	5.1642	5,035.1100	5.0351	(2.499)	0	0	0
2020/03/10	2040	05/11/2020	9.73	Put	Bond Future	7,792.6000	7.7926	7,631.7500	7.6317	(2.064)	0	0	0
2020/03/10	2040	05/11/2020	9.73	Call	Bond Future	1,289.6200	1.2896	1,337.6100	1.3376	3.721	0	0	2,000
2020/03/10	2040	05/11/2020	10.30	Put	Bond Future	4,856.0800	4.8561	4,731.6100	4.7316	(2.563)	0	0	0
2020/03/10	2040	05/11/2020	11.70	Call	Bond Future	8,985.2900	8.9853	9,145.5800	9.1456	1.784	0	0	0
2020/03/10	2040	05/11/2020	10.00	Put	Bond Future	6,274.9200	6.2749	6,130.8600	6.1309	(2.296)	0	0	0
2020/03/10	2040	05/11/2020	9.50	Put	Bond Future	9,273.3800	9.2734	9,099.6200	9.0996	(1.874)	0	0	0
2020/03/10	2040	05/11/2020	10.31	Call	Bond Future	2,883.6100	2.8836	2,968.6300	2.9686	2.948	0	0	0
2020/03/10	2040	05/11/2020	10.32	Put	Bond Future	4,770.4100	4.7704	4,647.2500	4.6473	(2.582)	0	0	0
2020/03/10	2040	05/11/2020	11.50	Call	Bond Future	8,041.9700	8.0420	8,193.4200	8.1934	1.883	0	0	0
2020/03/10	2040	05/11/2020	11.50	Put	Bond Future	1,629.5100	1.6295	1,572.1200	1.5721	(3.522)	0	0	2,000
2020/03/10	2040	05/11/2020	10.31	Put	Bond Future	4,813.2400	4.8132	4,689.4200	4.6894	(2.572)	0	0	0
2020/03/10	2040	05/11/2020	10.32	Call	Bond Future	2,916.5300	2.9165	3,002.2100	3.0022	2.938	0	0	0
2020/03/10	2040	04/02/2021	9.49	Call	Bond Future	0.0000	0.0000	1,321.1900	1.3212	100.000	0	0	500
2020/03/10	2040	04/02/2021	9.57	Put	Bond Future	9,952.6700	9.9527	9,786.8300	9.7868	(1.666)	0	0	0
2020/03/10	2040	04/02/2021	10.07	Put	Bond Future	7,106.1900	7.1062	6,966.4700	6.9665	(1.966)	0	0	0
2020/03/10	2040	04/02/2021	10.42	Put	Bond Future	5,515.7000	5.5157	5,395.2900	5.3953	(2.183)	0	0	0
2020/03/10	2040	04/02/2021			Bond Future	10.6697	86.7465	10.6402	86.9592	(0.276)	0.0000	0.0000	0
2020/03/10	2040	04/02/2021	11.74	Call	Bond Future	9,164.9700	9.1650	9,319.4300	9.3194	1.685	0	0	0
2020/03/10	2040	04/02/2021	11.74	Put	Bond Future	1,976.0300	1.9760	1,917.7900	1.9178	(2.947)	0	0	800
2020/03/10	2040	04/02/2021	10.07	Call	Bond Future	2,612.6200	2.6126	2,685.6000	2.6856	2.793	0	0	800
2020/03/10	2040	04/02/2021	10.41	Call	Bond Future	3,654.8500	3.6549	3,746.5900	3.7466	2.510	0	0	0
2020/03/10	2040	04/02/2021	10.41	Put	Bond Future	5,556.7100	5.5567	5,435.7500	5.4358	(2.177)	0	0	0
2020/03/10	2040	04/02/2021	9.49	Put	Bond Future	0.0000	0.0000	10,306.4600	10.3065	100.000	0	0	0
2020/03/10	2040	04/02/2021	9.57	Call	Bond Future	1,425.7900	1.4258	1,472.6500	1.4726	3.287	0	0	800
2020/03/10	2040	04/02/2021	10.42	Call	Bond Future	3,688.3000	3.6883	3,780.5900	3.7806	2.502	0	0	0
2020/03/10	2040	04/02/2021	11.57	Call	Bond Future	0.0000	0.0000	8,573.1700	8.5732	100.000	0	0	0
2020/03/10	2040	04/02/2021	11.57	Put	Bond Future	0.0000	0.0000	2,247.6400	2.2476	100.000	0	0	500
2020/03/10	2040	04/02/2021	10.24	Put	Bond Future	0.0000	0.0000	6,165.5400	6.1655	100.000	0	0	0
2020/03/10	2040	04/02/2021	10.24	Call	Bond Future	0.0000	0.0000	3,195.2600	3.1953	100.000	0	0	500
2020/03/10	2040	04/02/2021	10.40	Call	Bond Future	3,621.8700	3.6219	3,713.0600	3.7131	2.518	0	0	0
2020/03/10	2040	04/02/2021	10.40	Put	Bond Future	5,598.2900	5.5983	5,476.7800	5.4768	(2.170)	0	0	0
2020/03/10	2044	07/05/2020	9.81	Call	Bond Future	364.2500	0.3642	398.4700	0.3985	9.395	0	0	0
2020/03/10	2044	07/05/2020	9.79	Put	Bond Future	5,725.1500	5.7251	5,476.3500	5.4763	(4.346)	0	0	0
2020/03/10	2044	07/05/2020	9.45	Put	Bond Future	8,405.5700	8.4056	8,133.2000	8.1332	(3.240)	0	0	0
2020/03/10	2044	07/05/2020	9.97	Put	Bond Future	4,522.2100	4.5222	4,294.5500	4.2945	(5.034)	0	0	0
2020/03/10	2044	07/05/2020	9.33	Call	Bond Future	41.1700	0.0412	46.1900	0.0462	12.193	0	0	100
2020/03/10	2044	07/05/2020	9.98	Call	Bond Future	652.3900	0.6524	707.0200	0.7070	8.374	0	0	100
2020/03/10	2044	07/05/2020	9.26	Call	Bond Future	28.7200	0.0287	32.2900	0.0323	12.430	0	0	556
2020/03/10	2044	07/05/2020			Bond Future	10.4621	87.5163	10.4253	87.7972	(0.352)	0.0000	0.0000	78,234
2020/03/10	2044	07/05/2020	9.81	Put	Bond Future	5,583.2800	5.5833	5,336.5500	5.3365	(4.419)	0	0	0
2020/03/10	2044	07/05/2020	9.79	Call	Bond Future	337.6900	0.3377	369.8400	0.3698	9.521	0	0	0
2020/03/10	2044	07/05/2020	10.81	Call	Bond Future	3,695.5400	3.6955	3,876.9300	3.8769	4.908	0	0	0
2020/03/10	2044	07/05/2020	10.81	Put	Bond Future	1,115.0000	1.1150	1,015.4400	1.0154	(8.929)	0	0	129

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
2020/03/10	2044	07/05/2020	9.33	Put	Bond Future	9,450.5200	9.4505	9,174.5900	9.1746	(2.920)	0	0	0
2020/03/10	2044	07/05/2020	9.80	Put	Bond Future	5,653.9300	5.6539	5,406.1500	5.4062	(4.382)	0	0	0
2020/03/10	2044	07/05/2020	9.45	Call	Bond Future	73.3400	0.0733	81.9200	0.0819	11.699	0	0	129
2020/03/10	2044	07/05/2020	9.97	Call	Bond Future	632.1900	0.6322	685.4800	0.6855	8.429	0	0	129
2020/03/10	2044	07/05/2020	9.98	Put	Bond Future	4,460.4200	4.4604	4,234.1000	4.2341	(5.074)	0	0	0
2020/03/10	2044	07/05/2020	11.09	Call	Bond Future	5,221.8100	5.2218	5,435.6700	5.4357	4.096	0	0	0
2020/03/10	2044	07/05/2020	9.26	Put	Bond Future	10,075.8100	10.0758	9,798.4300	9.7984	(2.753)	0	0	0
2020/03/10	2044	07/05/2020	9.91	Put	Bond Future	4,904.3600	4.9044	4,669.0500	4.6690	(4.798)	0	0	0
2020/03/10	2044	07/05/2020	9.80	Call	Bond Future	350.7500	0.3508	383.9200	0.3839	9.457	0	0	0
2020/03/10	2044	07/05/2020	11.09	Put	Bond Future	659.1200	0.6591	592.0300	0.5920	(10.179)	0	0	100
2020/03/10	2044	07/05/2020	9.91	Call	Bond Future	519.7900	0.5198	565.4300	0.5654	8.780	0	0	556
2020/03/10	2044	07/05/2020	11.02	Call	Bond Future	4,828.5100	4.8285	5,035.1000	5.0351	4.279	0	0	0
2020/03/10	2044	07/05/2020	11.02	Put	Bond Future	753.6900	0.7537	679.3300	0.6793	(9.866)	0	0	556
2020/03/10	2044	06/08/2020	9.98	Call	Bond Future	1,346.3500	1.3463	1,423.8100	1.4238	5.753	0	0	602
2020/03/10	2044	06/08/2020	11.09	Put	Bond Future	1,742.0700	1.7421	1,646.9300	1.6469	(5.461)	0	0	602
2020/03/10	2044	06/08/2020	9.01	Call	Bond Future	132.4700	0.1325	143.9500	0.1439	8.666	0	0	140
2020/03/10	2044	06/08/2020	9.66	Call	Bond Future	683.6900	0.6837	730.3200	0.7303	6.820	0	0	140
2020/03/10	2044	06/08/2020	9.88	Call	Bond Future	1,109.0200	1.1090	1,176.2600	1.1763	6.063	0	0	0
2020/03/10	2044	06/08/2020			Bond Future	10.5572	84.6914	10.5191	84.9774	(0.361)	0.0000	0.0000	500
2020/03/10	2044	06/08/2020	9.36	Put	Bond Future	10,160.8400	10.1608	9,900.4700	9.9005	(2.562)	0	0	0
2020/03/10	2044	06/08/2020	9.36	Call	Bond Future	328.4300	0.3284	354.0300	0.3540	7.795	0	0	602
2020/03/10	2044	06/08/2020	9.98	Put	Bond Future	5,862.8900	5.8629	5,654.3800	5.6544	(3.556)	0	0	0
2020/03/10	2044	06/08/2020	9.86	Call	Bond Future	1,064.9000	1.0649	1,130.1500	1.1302	6.127	0	0	0
2020/03/10	2044	06/08/2020	9.86	Put	Bond Future	6,571.1500	6.5712	6,350.4300	6.3504	(3.359)	0	0	0
2020/03/10	2044	06/08/2020	11.09	Call	Bond Future	5,579.5100	5.5795	5,770.3400	5.7703	3.420	0	0	0
2020/03/10	2044	06/08/2020	9.01	Put	Bond Future	13,199.6600	13.1997	12,925.1700	12.9252	(2.080)	0	0	0
2020/03/10	2044	06/08/2020	9.66	Put	Bond Future	7,880.4500	7.8804	7,641.1100	7.6411	(3.037)	0	0	0
2020/03/10	2044	06/08/2020	9.88	Put	Bond Future	6,449.0600	6.4491	6,230.3300	6.2303	(3.392)	0	0	0
2020/03/10	2044	06/08/2020	10.93	Call	Bond Future	4,804.5300	4.8045	4,981.5100	4.9815	3.684	0	0	0
2020/03/10	2044	06/08/2020	10.93	Put	Bond Future	2,087.8400	2.0878	1,978.8500	1.9788	(5.220)	0	0	140
2020/03/10	2044	06/08/2020	9.87	Call	Bond Future	1,086.7300	1.0867	1,152.9700	1.1530	6.095	0	0	0
2020/03/10	2044	06/08/2020	9.87	Put	Bond Future	6,509.8100	6.5098	6,290.0800	6.2901	(3.375)	0	0	0
2020/03/10	2044	05/11/2020	11.06	Put	Bond Future	2,675.8900	2.6759	2,564.3800	2.5644	(4.167)	0	0	525
2020/03/10	2044	05/11/2020	11.43	Call	Bond Future	7,384.7600	7.3848	7,589.2500	7.5892	2.769	0	0	0
2020/03/10	2044	05/11/2020	9.72	Put	Bond Future	8,501.1700	8.5012	8,273.1200	8.2731	(2.683)	0	0	0
2020/03/10	2044	05/11/2020	9.97	Call	Bond Future	1,717.9000	1.7179	1,802.2800	1.8023	4.912	0	0	568
2020/03/10	2044	05/11/2020	9.29	Put	Bond Future	11,649.9900	11.6500	11,392.8200	11.3928	(2.207)	0	0	0
2020/03/10	2044	05/11/2020	9.96	Put	Bond Future	7,042.6700	7.0427	6,835.1100	6.8351	(2.947)	0	0	0
2020/03/10	2044	05/11/2020	10.36	Call	Bond Future	2,856.1700	2.8562	2,975.9400	2.9759	4.193	0	0	0
2020/03/10	2044	05/11/2020			Bond Future	10.6484	86.1716	10.6091	86.4626	(0.369)	0.0000	0.0000	0
2020/03/10	2044	05/11/2020	9.72	Call	Bond Future	1,151.3600	1.1514	1,214.3700	1.2144	5.473	0	0	1,815
2020/03/10	2044	05/11/2020	9.97	Put	Bond Future	6,986.1800	6.9862	6,779.5000	6.7795	(2.958)	0	0	0
2020/03/10	2044	05/11/2020	9.96	Call	Bond Future	1,692.6400	1.6926	1,776.1400	1.7761	4.933	0	0	0
2020/03/10	2044	05/11/2020	11.38	Call	Bond Future	7,139.5300	7.1395	7,340.9700	7.3410	2.821	0	0	0
2020/03/10	2044	05/11/2020	11.38	Put	Bond Future	2,020.8200	2.0208	1,931.2000	1.9312	(4.435)	0	0	568
2020/03/10	2044	05/11/2020	10.34	Call	Bond Future	2,791.0600	2.7911	2,909.0000	2.9090	4.226	0	0	0
2020/03/10	2044	05/11/2020	10.34	Put	Bond Future	5,119.7400	5.1197	4,946.6200	4.9466	(3.381)	0	0	0
2020/03/10	2044	05/11/2020	11.06	Call	Bond Future	5,622.8500	5.6228	5,802.4000	5.8024	3.193	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
2020/03/10	2044	05/11/2020	10.04	Put	Bond Future	6,599.5800	6.5996	6,399.1400	6.3991	(3.037)	0	0	0
2020/03/10	2044	05/11/2020	11.17	Put	Bond Future	2,427.2600	2.4273	2,323.7400	2.3237	(4.265)	0	0	1,815
2020/03/10	2044	05/11/2020	11.43	Put	Bond Future	1,935.7100	1.9357	1,849.1400	1.8491	(4.472)	0	0	1,815
2020/03/10	2044	05/11/2020	8.87	Put	Bond Future	15,286.3900	15.2864	15,011.7900	15.0118	(1.796)	0	0	0
2020/03/10	2044	05/11/2020	9.29	Call	Bond Future	527.9800	0.5280	561.8700	0.5619	6.419	0	0	568
2020/03/10	2044	05/11/2020	10.36	Put	Bond Future	5,030.5700	5.0306	4,859.2800	4.8593	(3.405)	0	0	0
2020/03/10	2044	05/11/2020	10.04	Call	Bond Future	1,900.1000	1.9001	1,990.7200	1.9907	4.769	0	0	525
2020/03/10	2044	05/11/2020	9.34	Put	Bond Future	11,248.4500	11.2485	10,993.9700	10.9940	(2.262)	0	0	0
2020/03/10	2044	05/11/2020	9.34	Call	Bond Future	578.0400	0.5780	614.6200	0.6146	6.328	0	0	525
2020/03/10	2044	05/11/2020	11.17	Call	Bond Future	6,132.1700	6.1322	6,319.7100	6.3197	3.058	0	0	0
2020/03/10	2044	05/11/2020	8.87	Call	Bond Future	228.7600	0.2288	245.2200	0.2452	7.195	0	0	1,815
2020/03/10	2044	05/11/2020	10.02	Put	Bond Future	6,708.6200	6.7086	6,506.3900	6.5064	(3.014)	0	0	0
2020/03/10	2044	05/11/2020	10.02	Call	Bond Future	1,847.2400	1.8472	1,936.0700	1.9361	4.809	0	0	1,815
2020/03/10	2044	05/11/2020	10.35	Call	Bond Future	2,823.5100	2.8235	2,942.3700	2.9424	4.210	0	0	0
2020/03/10	2044	05/11/2020	10.35	Put	Bond Future	5,074.9900	5.0750	4,902.7900	4.9028	(3.393)	0	0	0
2020/03/10	2044	04/02/2021	10.04	Put	Bond Future	7,795.6600	7.7957	7,596.4000	7.5964	(2.556)	0	0	0
2020/03/10	2044	04/02/2021	10.37	Call	Bond Future	3,354.6400	3.3546	3,477.0600	3.4771	3.649	0	0	0
2020/03/10	2044	04/02/2021	10.35	Put	Bond Future	6,255.4200	6.2554	6,079.9800	6.0800	(2.805)	0	0	0
2020/03/10	2044	04/02/2021			Bond Future	10.7465	83.3109	10.7058	83.6072	(0.379)	0.0000	0.0000	0
2020/03/10	2044	04/02/2021	10.37	Put	Bond Future	6,165.0400	6.1650	5,991.1400	5.9911	(2.821)	0	0	0
2020/03/10	2044	04/02/2021	10.35	Call	Bond Future	3,291.3100	3.2913	3,412.1900	3.4122	3.673	0	0	0
2020/03/10	2044	04/02/2021	10.04	Call	Bond Future	2,389.3200	2.3893	2,486.3800	2.4864	4.062	0	0	0
2020/03/10	2044	04/02/2021	10.84	Call	Bond Future	5,020.0800	5.0201	5,177.7900	5.1778	3.142	0	0	0
2020/03/10	2044	04/02/2021	10.36	Put	Bond Future	6,210.1000	6.2101	6,035.4300	6.0354	(2.813)	0	0	0
2020/03/10	2044	04/02/2021	10.84	Put	Bond Future	4,346.1600	4.3462	4,207.5500	4.2075	(3.189)	0	0	405
2020/03/10	2044	04/02/2021	10.29	Call	Bond Future	3,104.7300	3.1047	3,220.9800	3.2210	3.744	0	0	0
2020/03/10	2044	04/02/2021	10.29	Put	Bond Future	6,532.7400	6.5327	6,352.6700	6.3527	(2.756)	0	0	405
2020/03/10	2044	04/02/2021	9.66	Put	Bond Future	10,056.1400	10.0561	9,828.9700	9.8290	(2.259)	0	0	0
2020/03/10	2044	04/02/2021	9.66	Call	Bond Future	1,496.3100	1.4963	1,565.4600	1.5655	4.621	0	0	405
2020/03/10	2044	04/02/2021	10.36	Call	Bond Future	3,322.9000	3.3229	3,444.5500	3.4445	3.661	0	0	0
2020/03/10	2046	07/05/2020			Bond Future	103.6564	103.6564	104.4860	104.4860	0.800	0.0000	0.0000	14,000
2020/03/10	2046	06/08/2020			Bond Future	105.5300	105.5300	106.3746	106.3746	0.800	0.0000	0.0000	0
2020/03/10	2046	05/11/2020			Bond Future	105.6029	105.6029	106.4626	106.4626	0.814	0.0000	0.0000	0
2020/03/10	2046	04/02/2021			Bond Future	107.4927	107.4927	108.3680	108.3680	0.814	0.0000	0.0000	0
2020/03/10	2050	07/05/2020			Bond Future	106.6491	106.6491	106.6497	106.6497	0.001	0.0000	0.0000	12,944
2020/03/10	2050	06/08/2020			Bond Future	106.6957	106.6957	106.6965	106.6965	0.001	0.0000	0.0000	0
2020/03/10	2050	05/11/2020			Bond Future	108.5858	108.5858	108.5867	108.5867	0.001	0.0000	0.0000	0
2020/03/10	2050	04/02/2021			Bond Future	108.6081	108.6081	108.6091	108.6091	0.001	0.0000	0.0000	0
2020/03/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	AL37	07/05/2020			Index Future	698.5540	698.5540	701.5460	701.5460	0.428	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
2020/03/10	AL37	06/08/2020			Index Future	710.8760	710.8760	713.9200	713.9200	0.428	0.0000	0.0000	0
2020/03/10	AL37	05/11/2020			Index Future	723.4430	723.4430	726.5420	726.5420	0.428	0.0000	0.0000	0
2020/03/10	AL37	04/02/2021			Index Future	736.2320	736.2320	739.3870	739.3870	0.429	0.0000	0.0000	0
2020/03/10	AL7T	07/05/2020			Index Future	795.9540	795.9540	799.3080	799.3080	0.421	0.0000	0.0000	0
2020/03/10	AL7T	06/08/2020			Index Future	809.9930	809.9930	813.4070	813.4070	0.421	0.0000	0.0000	0
2020/03/10	AL7T	05/11/2020			Index Future	824.3130	824.3130	827.7880	827.7880	0.422	0.0000	0.0000	0
2020/03/10	AL7T	04/02/2021			Index Future	838.8850	838.8850	842.4220	842.4220	0.422	0.0000	0.0000	0
2020/03/10	ALBI	07/05/2020			Index Future	708.6270	708.6270	711.0630	711.0630	0.344	0.0000	0.0000	222
2020/03/10	ALBI	06/08/2020			Index Future	721.1250	721.1250	723.6050	723.6050	0.344	0.0000	0.0000	0
2020/03/10	ALBI	05/11/2020			Index Future	733.8740	733.8740	736.3980	736.3980	0.344	0.0000	0.0000	0
2020/03/10	ALBI	04/02/2021			Index Future	746.8470	746.8470	749.4170	749.4170	0.344	0.0000	0.0000	0
2020/03/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	C208	31/03/2021			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
2020/03/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/03/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/10	ES33	07/05/2020			Bond Future	11.2529	75.5491	11.2054	75.8128	(0.423)	0.0000	0.0000	350
2020/03/10	ES33	06/08/2020			Bond Future	11.3902	76.8961	11.3408	77.1645	(0.434)	0.0000	0.0000	0
2020/03/10	ES33	05/11/2020			Bond Future	11.5333	74.4494	11.4820	74.7226	(0.445)	0.0000	0.0000	0
2020/03/10	ES33	04/02/2021			Bond Future	11.6886	75.7643	11.6353	76.0424	(0.457)	0.0000	0.0000	0
2020/03/10	ES42	07/05/2020			Bond Future	11.5838	76.0102	11.5515	76.2128	(0.278)	0.0000	0.0000	4,919
2020/03/10	ES42	06/08/2020			Bond Future	11.7171	77.3654	11.6837	77.5715	(0.286)	0.0000	0.0000	0
2020/03/10	ES42	05/11/2020			Bond Future	11.8550	74.4546	11.8203	74.6644	(0.293)	0.0000	0.0000	0
2020/03/10	ES42	04/02/2021			Bond Future	11.9995	75.7689	11.9634	75.9825	(0.301)	0.0000	0.0000	0
2020/03/10	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/10	GOVI	07/05/2020			GOVI	700.5320	700.5320	702.9730	702.9730	0.348	0.0000	0.0000	1,178
2020/03/10	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/10	GOVI	07/05/2020	720.00	Put	GOVI	194,680.0000	19.4680	170,270.0000	17.0270	(12.539)	0	0	0
2020/03/10	GOVI	07/05/2020	719.98	Put	GOVI	194,480.0000	19.4480	170,070.0000	17.0070	(12.551)	0	0	0
2020/03/10	GOVI	07/05/2020	719.99	Put	GOVI	194,580.0000	19.4580	170,170.0000	17.0170	(12.545)	0	0	0
2020/03/10	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/10	GOVI	06/08/2020	728.13	Call	GOVI	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
2020/03/10	GOVI	06/08/2020	728.12	Put	GOVI	152,320.0000		15.2320	127,470.0000	12.7470	(16.314)	0	0	0
2020/03/10	GOVI	06/08/2020			GOVI	712.8880		712.8880	715.3730	715.3730	0.349	0.0000	0.0000	0
2020/03/10	GOVI	06/08/2020	728.14	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/10	GOVI	06/08/2020	728.14	Put	GOVI	152,520.0000		15.2520	127,670.0000	12.7670	(16.293)	0	0	0
2020/03/10	GOVI	06/08/2020	728.13	Put	GOVI	152,420.0000		15.2420	127,570.0000	12.7570	(16.304)	0	0	0
2020/03/10	GOVI	06/08/2020	728.12	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/10	GOVI	05/11/2020	737.84	Put	GOVI	123,480.0000		12.3480	98,190.0000	9.8190	(20.481)	0	0	0
2020/03/10	GOVI	05/11/2020	737.83	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/10	GOVI	05/11/2020			GOVI	725.4920		725.4920	728.0210	728.0210	0.349	0.0000	0.0000	0
2020/03/10	GOVI	05/11/2020	737.84	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/10	GOVI	05/11/2020	737.83	Put	GOVI	123,380.0000		12.3380	98,090.0000	9.8090	(20.498)	0	0	0
2020/03/10	GOVI	05/11/2020	737.85	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/10	GOVI	05/11/2020	737.85	Put	GOVI	123,580.0000		12.3580	98,290.0000	9.8290	(20.464)	0	0	0
2020/03/10	GOVI	04/02/2021	750.96	Put	GOVI	126,430.0000		12.6430	100,690.0000	10.0690	(20.359)	0	0	0
2020/03/10	GOVI	04/02/2021			GOVI	738.3170		738.3170	740.8910	740.8910	0.349	0.0000	0.0000	0
2020/03/10	GOVI	04/02/2021	750.95	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/10	GOVI	04/02/2021	750.95	Put	GOVI	126,330.0000		12.6330	100,590.0000	10.0590	(20.375)	0	0	0
2020/03/10	GOVI	04/02/2021	750.96	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/10	GOVI	04/02/2021	750.94	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/10	GOVI	04/02/2021	750.94	Put	GOVI	126,230.0000		12.6230	100,490.0000	10.0490	(20.391)	0	0	0
2020/03/10	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/03/10	IGOV	07/05/2020			Index Future	259.2330		259.2330	258.9970	258.9970	(0.091)	0.0000	0.0000	1,007
2020/03/10	IGOV	06/08/2020			Index Future	263.8680		263.8680	263.6280	263.6280	(0.091)	0.0000	0.0000	0
2020/03/10	IGOV	05/11/2020			Index Future	268.5950		268.5950	268.3510	268.3510	(0.091)	0.0000	0.0000	0
2020/03/10	IGOV	04/02/2021			Index Future	273.4040		273.4040	273.1560	273.1560	(0.091)	0.0000	0.0000	0
2020/03/10	IS02	23/03/2020			Interest Rate Swap	98.6000		98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/03/10	IS02	22/06/2020			Interest Rate Swap	101.9800		101.9800	101.9900	101.9900	0.010	0.0000	0.0000	0
2020/03/10	IS02	21/09/2020			Interest Rate Swap	98.7500		98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/03/10	IS05	17/12/2020			Interest Rate Swap	95.1900		95.1900	95.1800	95.1800	(0.011)	0.0000	0.0000	0
2020/03/10	IS05	16/03/2021			Interest Rate Swap	94.0400		94.0400	94.0100	94.0100	(0.032)	0.0000	0.0000	0
2020/03/10	IS05	15/06/2021			Interest Rate Swap	92.8300		92.8300	92.7700	92.7700	(0.065)	0.0000	0.0000	0
2020/03/10	IS05	21/09/2021			Interest Rate Swap	92.6000		92.6000	92.5100	92.5100	(0.097)	0.0000	0.0000	0
2020/03/10	IS05	21/12/2021			Interest Rate Swap	94.4500		94.4500	94.3300	94.3300	(0.127)	0.0000	0.0000	51
2020/03/10	IS05	15/03/2022			Interest Rate Swap	94.3000		94.3000	94.1300	94.1300	(0.180)	0.0000	0.0000	0
2020/03/10	IS05	21/06/2022			Interest Rate Swap	95.1700		95.1700	94.9600	94.9600	(0.221)	0.0000	0.0000	0
2020/03/10	IS05	20/09/2022			Interest Rate Swap	98.8100		98.8100	98.5700	98.5700	(0.243)	0.0000	0.0000	0
2020/03/10	IS05	20/12/2022			Interest Rate Swap	99.7700		99.7700	99.5100	99.5100	(0.261)	0.0000	0.0000	0
2020/03/10	IS05	22/03/2023			Interest Rate Swap	92.7600		92.7600	92.4700	92.4700	(0.313)	0.0000	0.0000	0
2020/03/10	IS05	20/06/2023			Interest Rate Swap	98.6400		98.6400	98.3100	98.3100	(0.335)	0.0000	0.0000	0
2020/03/10	IS05	19/09/2023			Interest Rate Swap	94.7400		94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/03/10	IS10	17/12/2025			Interest Rate Swap	88.8400		88.8400	88.2800	88.2800	(0.630)	0.0000	0.0000	0
2020/03/10	IS10	16/03/2026			Interest Rate Swap	85.6000		85.6000	85.0300	85.0300	(0.666)	0.0000	0.0000	0
2020/03/10	IS10	15/06/2026			Interest Rate Swap	84.1800		84.1800	83.6100	83.6100	(0.677)	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
2020/03/10	IS10	21/09/2026			Interest Rate Swap	86.3300	86.3300	85.7600	85.7600	(0.660)	0.0000	0.0000	0
2020/03/10	IS10	21/12/2026			Interest Rate Swap	90.2100	90.2100	89.6400	89.6400	(0.632)	0.0000	0.0000	0
2020/03/10	IS10	15/03/2027			Interest Rate Swap	88.6700	88.6700	88.0900	88.0900	(0.654)	0.0000	0.0000	0
2020/03/10	IS10	21/06/2027			Interest Rate Swap	90.7900	90.7900	90.2100	90.2100	(0.639)	0.0000	0.0000	0
2020/03/10	IS10	20/09/2027			Interest Rate Swap	96.3800	96.3800	95.8100	95.8100	(0.591)	0.0000	0.0000	0
2020/03/10	IS10	20/12/2027			Interest Rate Swap	96.7400	96.7400	96.1700	96.1700	(0.589)	0.0000	0.0000	0
2020/03/10	IS10	22/03/2028			Interest Rate Swap	90.0300	90.0300	89.4400	89.4400	(0.655)	0.0000	0.0000	0
2020/03/10	IS10	20/06/2028			Interest Rate Swap	97.4900	97.4900	96.9200	96.9200	(0.585)	0.0000	0.0000	0
2020/03/10	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/03/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/03/10	R023	07/05/2020	6.91	Put	Bond Future	42.9800	0.0430	31.5900	0.0316	(26.501)	0	0	0
2020/03/10	R023	07/05/2020			Bond Future	6.2133	105.4300	6.1557	105.5797	(0.927)	0.0000	0.0000	65,229
2020/03/10	R023	07/05/2020	6.90	Call	Bond Future	1,808.9400	1.8089	1,946.9900	1.9470	7.632	0	0	0
2020/03/10	R023	07/05/2020	6.90	Put	Bond Future	44.3000	0.0443	32.5900	0.0326	(26.433)	0	0	0
2020/03/10	R023	07/05/2020	6.91	Call	Bond Future	1,833.0500	1.8331	1,971.4200	1.9714	7.549	0	0	0
2020/03/10	R023	07/05/2020	6.89	Call	Bond Future	1,784.8800	1.7849	1,922.6000	1.9226	7.716	0	0	0
2020/03/10	R023	07/05/2020	6.89	Put	Bond Future	45.6600	0.0457	33.6200	0.0336	(26.369)	0	0	0
2020/03/10	R023	06/08/2020	7.26	Call	Bond Future	2,784.7600	2.7848	2,925.3900	2.9254	5.050	0	0	0
2020/03/10	R023	06/08/2020			Bond Future	6.1027	107.3097	6.0389	107.4622	(1.046)	0.0000	0.0000	0
2020/03/10	R023	06/08/2020	7.26	Put	Bond Future	68.4500	0.0684	56.6300	0.0566	(17.268)	0	0	0
2020/03/10	R023	06/08/2020	7.27	Call	Bond Future	2,806.0100	2.8060	2,946.9100	2.9469	5.021	0	0	0
2020/03/10	R023	06/08/2020	7.28	Put	Bond Future	64.8300	0.0648	53.5500	0.0536	(17.399)	0	0	0
2020/03/10	R023	06/08/2020	7.27	Put	Bond Future	66.6200	0.0666	55.0700	0.0551	(17.337)	0	0	0
2020/03/10	R023	06/08/2020	7.28	Call	Bond Future	2,827.2900	2.8273	2,968.4600	2.9685	4.993	0	0	0
2020/03/10	R023	05/11/2020	7.46	Put	Bond Future	55.9000	0.0559	46.5600	0.0466	(16.708)	0	0	0
2020/03/10	R023	05/11/2020	7.47	Put	Bond Future	54.5700	0.0546	45.4300	0.0454	(16.749)	0	0	0
2020/03/10	R023	05/11/2020			Bond Future	5.9831	105.2570	5.9118	105.4123	(1.192)	0.0000	0.0000	0
2020/03/10	R023	05/11/2020	7.46	Call	Bond Future	3,206.2100	3.2062	3,352.0700	3.3521	4.549	0	0	0
2020/03/10	R023	05/11/2020	7.47	Call	Bond Future	3,225.8000	3.2258	3,371.8600	3.3719	4.528	0	0	0
2020/03/10	R023	05/11/2020	7.45	Call	Bond Future	3,186.6500	3.1867	3,332.3200	3.3323	4.571	0	0	0
2020/03/10	R023	05/11/2020	7.45	Put	Bond Future	57.2500	0.0572	47.7200	0.0477	(16.646)	0	0	0
2020/03/10	R023	04/02/2021	6.34	Call	Bond Future	1,377.7800	1.3778	1,488.3700	1.4884	8.027	0	0	0
2020/03/10	R023	04/02/2021	6.32	Put	Bond Future	407.3700	0.4074	358.8900	0.3589	(11.901)	0	0	0
2020/03/10	R023	04/02/2021			Bond Future	5.8354	107.1165	5.7546	107.2746	(1.385)	0.0000	0.0000	0
2020/03/10	R023	04/02/2021	6.34	Put	Bond Future	398.0000	0.3980	350.4700	0.3505	(11.942)	0	0	0
2020/03/10	R023	04/02/2021	6.32	Call	Bond Future	1,348.5400	1.3485	1,458.1800	1.4582	8.130	0	0	0
2020/03/10	R023	04/02/2021	6.33	Put	Bond Future	402.6600	0.4027	354.6500	0.3547	(11.923)	0	0	0
2020/03/10	R023	04/02/2021	6.33	Call	Bond Future	1,363.1400	1.3631	1,473.2500	1.4732	8.078	0	0	0
2020/03/10	R035	07/05/2020	9.48	Put	Bond Future	4,824.7500	4.8248	4,537.8300	4.5378	(5.947)	0	0	0
2020/03/10	R035	07/05/2020	9.47	Call	Bond Future	339.0900	0.3391	384.6700	0.3847	13.442	0	0	0
2020/03/10	R035	07/05/2020	9.85	Call	Bond Future	1,097.6300	1.0976	1,208.5700	1.2086	10.107	0	0	7,500
2020/03/10	R035	07/05/2020	10.57	Put	Bond Future	737.0900	0.7371	646.9500	0.6469	(12.229)	0	0	3,530
2020/03/10	R035	07/05/2020	9.75	Call	Bond Future	847.1400	0.8471	938.9700	0.9390	10.840	0	0	5,000
2020/03/10	R035	07/05/2020	10.75	Put	Bond Future	511.1100	0.5111	443.6000	0.4436	(13.209)	0	0	5,000
2020/03/10	R035	07/05/2020			Bond Future	10.0895	92.5162	10.0425	92.8500	(0.466)	0.0000	0.0000	118,220

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
2020/03/10	R035	07/05/2020	9.11	Put	Bond Future	7,418.2000		7.4182	7,096.6500	7.0966	(4.335)	0	0	0
2020/03/10	R035	07/05/2020	9.11	Call	Bond Future	72.4700		0.0725	84.8000	0.0848	17.014	0	0	5,000
2020/03/10	R035	07/05/2020	9.48	Call	Bond Future	352.0100		0.3520	398.9700	0.3990	13.341	0	0	0
2020/03/10	R035	07/05/2020	9.47	Put	Bond Future	4,887.8700		4.8879	4,599.5700	4.5996	(5.898)	0	0	0
2020/03/10	R035	07/05/2020	9.85	Put	Bond Future	2,817.7800		2.8178	2,594.8400	2.5948	(7.912)	0	0	0
2020/03/10	R035	07/05/2020	9.78	Put	Bond Future	3,149.8800		3.1499	2,913.4400	2.9134	(7.506)	0	0	0
2020/03/10	R035	07/05/2020	10.57	Call	Bond Future	4,049.8000		4.0498	4,293.5400	4.2935	6.019	0	0	0
2020/03/10	R035	07/05/2020	9.75	Put	Bond Future	3,299.7000		3.2997	3,057.6500	3.0576	(7.336)	0	0	0
2020/03/10	R035	07/05/2020	10.75	Call	Bond Future	5,018.9000		5.0189	5,285.2700	5.2853	5.307	0	0	0
2020/03/10	R035	07/05/2020	9.49	Call	Bond Future	365.3700		0.3654	413.7400	0.4137	13.239	0	0	0
2020/03/10	R035	07/05/2020	9.49	Put	Bond Future	4,762.1600		4.7622	4,476.6500	4.4767	(5.995)	0	0	0
2020/03/10	R035	07/05/2020	9.55	Put	Bond Future	4,396.0000		4.3960	4,119.3900	4.1194	(6.292)	0	0	0
2020/03/10	R035	07/05/2020	9.55	Call	Bond Future	453.0700		0.4531	510.3400	0.5103	12.640	0	0	7,500
2020/03/10	R035	07/05/2020	9.78	Call	Bond Future	917.9300		0.9179	1,015.3700	1.0154	10.615	0	0	3,530
2020/03/10	R035	07/05/2020	9.18	Put	Bond Future	6,891.4800		6.8915	6,573.8700	6.5739	(4.609)	0	0	0
2020/03/10	R035	07/05/2020	9.18	Call	Bond Future	98.8000		0.0988	115.0700	0.1151	16.468	0	0	3,530
2020/03/10	R035	06/08/2020	9.67	Call	Bond Future	1,387.7300		1.3877	1,489.9800	1.4900	7.368	0	0	500
2020/03/10	R035	06/08/2020	10.45	Put	Bond Future	2,161.7000		2.1617	2,023.3200	2.0233	(6.401)	0	0	500
2020/03/10	R035	06/08/2020	9.00	Put	Bond Future	9,103.9800		9.1040	8,796.0800	8.7961	(3.382)	0	0	0
2020/03/10	R035	06/08/2020	9.92	Put	Bond Future	3,911.4300		3.9114	3,706.0800	3.7061	(5.250)	0	0	0
2020/03/10	R035	06/08/2020			Bond Future	10.1813		94.1657	10.1326	94.5055	(0.478)	0.0000	0.0000	410
2020/03/10	R035	06/08/2020	9.09	Put	Bond Future	8,477.7200		8.4777	8,177.0200	8.1770	(3.547)	0	0	0
2020/03/10	R035	06/08/2020	9.09	Call	Bond Future	387.2300		0.3872	426.3700	0.4264	10.108	0	0	500
2020/03/10	R035	06/08/2020	9.67	Put	Bond Future	5,053.2200		5.0532	4,815.6300	4.8156	(4.702)	0	0	0
2020/03/10	R035	06/08/2020	9.00	Call	Bond Future	300.0600		0.3001	332.0000	0.3320	10.645	0	0	24,761
2020/03/10	R035	06/08/2020	9.92	Call	Bond Future	2,064.7100		2.0647	2,199.2000	2.1992	6.514	0	0	0
2020/03/10	R035	06/08/2020	10.45	Call	Bond Future	4,004.5800		4.0046	4,206.0400	4.2060	5.031	0	0	0
2020/03/10	R035	06/08/2020	9.93	Call	Bond Future	2,094.8000		2.0948	2,230.6000	2.2306	6.483	0	0	0
2020/03/10	R035	06/08/2020	9.91	Put	Bond Future	3,953.1200		3.9531	3,746.4600	3.7465	(5.228)	0	0	0
2020/03/10	R035	06/08/2020	8.75	Put	Bond Future	10,985.0100		10.9850	10,663.7000	10.6637	(2.925)	0	0	0
2020/03/10	R035	06/08/2020	8.75	Call	Bond Future	160.0200		0.1600	178.5500	0.1786	11.580	0	0	3,000
2020/03/10	R035	06/08/2020	9.93	Put	Bond Future	3,869.8300		3.8698	3,665.7900	3.6658	(5.273)	0	0	0
2020/03/10	R035	06/08/2020	9.91	Call	Bond Future	2,034.6400		2.0346	2,167.8200	2.1678	6.546	0	0	0
2020/03/10	R035	05/11/2020	10.34	Put	Bond Future	3,294.6400		3.2946	3,130.3300	3.1303	(4.987)	0	0	0
2020/03/10	R035	05/11/2020			Bond Future	10.2788		91.3128	10.2284	91.6587	(0.490)	0.0000	0.0000	0
2020/03/10	R035	05/11/2020	10.33	Call	Bond Future	3,675.1900		3.6752	3,855.6700	3.8557	4.911	0	0	0
2020/03/10	R035	05/11/2020	10.33	Put	Bond Future	3,326.1100		3.3261	3,160.7400	3.1607	(4.972)	0	0	0
2020/03/10	R035	05/11/2020	10.34	Call	Bond Future	3,711.7200		3.7117	3,893.2600	3.8933	4.891	0	0	0
2020/03/10	R035	05/11/2020	10.32	Call	Bond Future	3,638.5300		3.6385	3,817.9400	3.8179	4.931	0	0	0
2020/03/10	R035	05/11/2020	10.32	Put	Bond Future	3,357.5300		3.3575	3,191.0900	3.1911	(4.957)	0	0	0
2020/03/10	R035	04/02/2021	10.04	Put	Bond Future	5,437.8900		5.4379	5,234.0800	5.2341	(3.748)	0	0	0
2020/03/10	R035	04/02/2021	10.14	Put	Bond Future	5,048.1500		5.0481	4,853.6400	4.8536	(3.853)	0	0	650
2020/03/10	R035	04/02/2021	11.14	Put	Bond Future	2,354.1900		2.3542	2,242.2400	2.2422	(4.755)	0	0	650
2020/03/10	R035	04/02/2021	10.05	Call	Bond Future	3,106.1500		3.1062	3,255.3900	3.2554	4.805	0	0	0
2020/03/10	R035	04/02/2021			Bond Future	10.3850		92.9256	10.3328	93.2777	(0.504)	0.0000	0.0000	0
2020/03/10	R035	04/02/2021	10.14	Call	Bond Future	3,380.4100		3.3804	3,538.0200	3.5380	4.662	0	0	0
2020/03/10	R035	04/02/2021	10.06	Call	Bond Future	3,135.9400		3.1359	3,286.1100	3.2861	4.789	0	0	0
2020/03/10	R035	04/02/2021	10.06	Put	Bond Future	5,357.9800		5.3580	5,156.0300	5.1560	(3.769)	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
2020/03/10	R035	04/02/2021	10.04	Call	Bond Future	3,076.5100	3.0765	3,224.8200	3.2248	4.821	0	0	0
2020/03/10	R035	04/02/2021	11.14	Call	Bond Future	7,219.8500	7.2199	7,460.0200	7.4600	3.327	0	0	0
2020/03/10	R035	04/02/2021	10.05	Put	Bond Future	5,397.8200	5.3978	5,194.9400	5.1949	(3.759)	0	0	0
2020/03/10	R186	07/05/2020	8.09	Put	Bond Future	1,597.1000	1.5971	1,307.3300	1.3073	(18.144)	0	0	0
2020/03/10	R186	07/05/2020	7.90	Put	Bond Future	2,262.6900	2.2627	1,907.6800	1.9077	(15.690)	0	0	2,500
2020/03/10	R186	07/05/2020	8.28	Put	Bond Future	1,079.0200	1.0790	856.1600	0.8562	(20.654)	0	0	0
2020/03/10	R186	07/05/2020	8.93	Call	Bond Future	3,974.0600	3.9741	4,416.8600	4.4169	11.142	0	0	0
2020/03/10	R186	07/05/2020			Bond Future	8.2183	115.5436	8.1246	116.0498	(1.141)	0.0000	0.0000	86,314
2020/03/10	R186	07/05/2020	8.08	Call	Bond Future	880.3400	0.8803	1,093.1500	1.0931	24.174	0	0	0
2020/03/10	R186	07/05/2020	8.08	Put	Bond Future	1,628.3300	1.6283	1,335.0000	1.3350	(18.014)	0	0	0
2020/03/10	R186	07/05/2020	8.50	Call	Bond Future	2,161.0400	2.1610	2,513.4000	2.5134	16.305	0	0	0
2020/03/10	R186	07/05/2020	8.50	Put	Bond Future	657.7000	0.6577	503.9200	0.5039	(23.381)	0	0	23,172
2020/03/10	R186	07/05/2020	8.09	Call	Bond Future	903.4000	0.9034	1,119.7700	1.1198	23.951	0	0	0
2020/03/10	R186	07/05/2020	7.90	Call	Bond Future	531.8600	0.5319	682.9900	0.6830	28.415	0	0	0
2020/03/10	R186	07/05/2020	8.28	Call	Bond Future	1,410.3600	1.4104	1,693.6400	1.6936	20.086	0	0	0
2020/03/10	R186	07/05/2020	8.93	Put	Bond Future	225.2400	0.2252	161.9000	0.1619	(28.121)	0	0	0
2020/03/10	R186	07/05/2020	8.07	Call	Bond Future	857.8200	0.8578	1,067.0900	1.0671	24.396	0	0	0
2020/03/10	R186	07/05/2020	8.07	Put	Bond Future	1,660.1200	1.6601	1,363.2500	1.3632	(17.882)	0	0	0
2020/03/10	R186	07/05/2020	7.60	Put	Bond Future	3,580.6600	3.5807	3,143.4800	3.1435	(12.209)	0	0	0
2020/03/10	R186	07/05/2020	7.60	Call	Bond Future	187.2800	0.1873	256.2400	0.2562	36.822	0	0	0
2020/03/10	R186	06/08/2020	8.25	Call	Bond Future	1,840.6000	1.8406	2,101.6400	2.1016	14.182	0	0	0
2020/03/10	R186	06/08/2020	8.38	Put	Bond Future	1,669.5000	1.6695	1,443.8200	1.4438	(13.518)	0	0	0
2020/03/10	R186	06/08/2020			Bond Future	8.2751	112.3007	8.1763	112.8159	(1.194)	0.0000	0.0000	1,870
2020/03/10	R186	06/08/2020	8.37	Call	Bond Future	2,183.3800	2.1834	2,470.7300	2.4707	13.161	0	0	0
2020/03/10	R186	06/08/2020	8.37	Put	Bond Future	1,691.3000	1.6913	1,463.4800	1.4635	(13.470)	0	0	0
2020/03/10	R186	06/08/2020	8.25	Put	Bond Future	1,971.0900	1.9711	1,716.9600	1.7170	(12.893)	0	0	3,150
2020/03/10	R186	06/08/2020	8.38	Call	Bond Future	2,213.2600	2.2133	2,502.7500	2.5028	13.080	0	0	0
2020/03/10	R186	06/08/2020	8.36	Call	Bond Future	2,153.7000	2.1537	2,438.9000	2.4389	13.242	0	0	0
2020/03/10	R186	06/08/2020	8.36	Put	Bond Future	1,713.3300	1.7133	1,483.3600	1.4834	(13.422)	0	0	0
2020/03/10	R186	05/11/2020	8.64	Put	Bond Future	1,532.4300	1.5324	1,336.8300	1.3368	(12.764)	0	0	0
2020/03/10	R186	05/11/2020	8.65	Call	Bond Future	3,083.3000	3.0833	3,413.7100	3.4137	10.716	0	0	0
2020/03/10	R186	05/11/2020			Bond Future	8.3345	114.2637	8.2303	114.7880	(1.250)	0.0000	0.0000	0
2020/03/10	R186	05/11/2020	8.66	Call	Bond Future	3,115.4900	3.1155	3,447.6000	3.4476	10.660	0	0	0
2020/03/10	R186	05/11/2020	8.66	Put	Bond Future	1,498.1700	1.4982	1,305.9600	1.3060	(12.830)	0	0	0
2020/03/10	R186	05/11/2020	9.26	Put	Bond Future	759.4200	0.7594	649.8000	0.6498	(14.435)	0	0	3,500
2020/03/10	R186	05/11/2020	8.64	Call	Bond Future	3,051.2400	3.0512	3,379.9600	3.3800	10.773	0	0	0
2020/03/10	R186	05/11/2020	7.84	Put	Bond Future	3,599.4500	3.5994	3,251.0700	3.2511	(9.679)	0	0	0
2020/03/10	R186	05/11/2020	8.65	Put	Bond Future	1,515.2200	1.5152	1,321.3100	1.3213	(12.797)	0	0	0
2020/03/10	R186	05/11/2020	8.34	Put	Bond Future	2,146.4300	2.1464	1,895.8900	1.8959	(11.672)	0	0	0
2020/03/10	R186	05/11/2020	8.34	Call	Bond Future	2,173.9100	2.1739	2,447.6900	2.4477	12.594	0	0	3,500
2020/03/10	R186	05/11/2020	9.26	Call	Bond Future	5,279.9000	5.2799	5,694.6000	5.6946	7.854	0	0	0
2020/03/10	R186	05/11/2020	7.84	Call	Bond Future	1,083.2400	1.0832	1,259.1800	1.2592	16.242	0	0	3,500
2020/03/10	R186	04/02/2021	8.15	Call	Bond Future	1,934.4700	1.9345	2,171.1800	2.1712	12.236	0	0	0
2020/03/10	R186	04/02/2021			Bond Future	8.4016	110.9805	8.2914	111.5143	(1.312)	0.0000	0.0000	0
2020/03/10	R186	04/02/2021	8.15	Put	Bond Future	3,158.1300	3.1581	2,861.0300	2.8610	(9.407)	0	0	0
2020/03/10	R186	04/02/2021	8.16	Call	Bond Future	1,956.3600	1.9564	2,194.7400	2.1947	12.185	0	0	0
2020/03/10	R186	04/02/2021	8.17	Put	Bond Future	3,104.5900	3.1046	2,810.8300	2.8108	(9.462)	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
2020/03/10	R186	04/02/2021	8.16	Put	Bond Future	3,131.0700	3.1311	2,835.6400	2.8356	(9.435)	0	0	0
2020/03/10	R186	04/02/2021	8.17	Call	Bond Future	1,978.8100	1.9788	2,218.8600	2.2189	12.131	0	0	0
2020/03/10	R197	07/05/2020			Bond Future	308.0148	308.0148	308.1100	308.1100	0.031	0.0000	0.0000	2,507
2020/03/10	R197	06/08/2020			Bond Future	305.7860	305.7860	305.8831	305.8831	0.032	0.0000	0.0000	0
2020/03/10	R197	05/11/2020			Bond Future	311.2029	311.2029	311.3021	311.3021	0.032	0.0000	0.0000	0
2020/03/10	R197	04/02/2021			Bond Future	308.7739	308.7739	308.8754	308.8754	0.033	0.0000	0.0000	0
2020/03/10	R202	07/05/2020			Bond Future	224.8934	224.8934	224.1776	224.1776	(0.318)	0.0000	0.0000	8,502
2020/03/10	R202	06/08/2020			Bond Future	224.8176	224.8176	224.0887	224.0887	(0.324)	0.0000	0.0000	0
2020/03/10	R202	05/11/2020			Bond Future	228.8003	228.8003	228.0587	228.0587	(0.324)	0.0000	0.0000	0
2020/03/10	R202	04/02/2021			Bond Future	228.6471	228.6471	227.8925	227.8925	(0.330)	0.0000	0.0000	0
2020/03/10	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/10	R208	07/05/2020	4.80	Put	Bond Future	929.9400	0.9299	942.8000	0.9428	1.383	0	0	0
2020/03/10	R208	07/05/2020			Bond Future	5.8774	101.5081	5.8924	101.4952	0.255	0.0000	0.0000	17,802
2020/03/10	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/10	R208	07/05/2020	4.82	Put	Bond Future	912.5500	0.9125	925.4100	0.9254	1.409	0	0	0
2020/03/10	R208	07/05/2020	4.81	Put	Bond Future	921.2400	0.9212	934.1000	0.9341	1.396	0	0	0
2020/03/10	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/10	R208	06/08/2020	5.57	Put	Bond Future	65.7200	0.0657	69.7700	0.0698	6.163	0	0	0
2020/03/10	R208	06/08/2020			Bond Future	5.3595	103.3179	5.3805	103.3049	0.392	0.0000	0.0000	0
2020/03/10	R208	06/08/2020	5.56	Call	Bond Future	191.7700	0.1918	182.8600	0.1829	(4.646)	0	0	0
2020/03/10	R208	06/08/2020	5.56	Put	Bond Future	67.3200	0.0673	71.4600	0.0715	6.150	0	0	0
2020/03/10	R208	06/08/2020	5.57	Call	Bond Future	196.3700	0.1964	187.3700	0.1874	(4.583)	0	0	0
2020/03/10	R208	06/08/2020	5.55	Call	Bond Future	187.2000	0.1872	178.3900	0.1784	(4.706)	0	0	0
2020/03/10	R208	06/08/2020	5.55	Put	Bond Future	68.9500	0.0689	73.1900	0.0732	6.149	0	0	0
2020/03/10	R208	05/11/2020	4.78	Call	Bond Future	242.7100	0.2427	231.7600	0.2318	(4.512)	0	0	0
2020/03/10	R208	05/11/2020	4.77	Put	Bond Future	21.9400	0.0219	24.2100	0.0242	10.346	0	0	0
2020/03/10	R208	05/11/2020			Bond Future	4.2061	101.7222	4.2401	101.7090	0.809	0.0000	0.0000	0
2020/03/10	R208	05/11/2020	4.79	Call	Bond Future	246.1100	0.2461	235.1200	0.2351	(4.465)	0	0	0
2020/03/10	R208	05/11/2020	4.79	Put	Bond Future	20.8300	0.0208	23.0000	0.0230	10.418	0	0	0
2020/03/10	R208	05/11/2020	4.78	Put	Bond Future	21.2800	0.0213	23.4900	0.0235	10.385	0	0	0
2020/03/10	R208	05/11/2020	4.77	Call	Bond Future	239.5200	0.2395	228.6300	0.2286	(4.547)	0	0	0
2020/03/10	R209	07/05/2020	9.47	Call	Bond Future	289.0300	0.2890	325.1300	0.3251	12.490	0	0	0
2020/03/10	R209	07/05/2020			Bond Future	10.1523	70.2381	10.1053	70.5210	(0.462)	0.0000	0.0000	70,009
2020/03/10	R209	07/05/2020	9.45	Call	Bond Future	269.8500	0.2698	303.9700	0.3040	12.644	0	0	0
2020/03/10	R209	07/05/2020	9.45	Put	Bond Future	4,684.8700	4.6849	4,436.1000	4.4361	(5.310)	0	0	0
2020/03/10	R209	07/05/2020	9.47	Put	Bond Future	4,572.8100	4.5728	4,326.0200	4.3260	(5.397)	0	0	0
2020/03/10	R209	07/05/2020	9.46	Call	Bond Future	279.2900	0.2793	314.3800	0.3144	12.564	0	0	0
2020/03/10	R209	07/05/2020	9.46	Put	Bond Future	4,628.6500	4.6287	4,380.8500	4.3808	(5.354)	0	0	0
2020/03/10	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/10	R209	06/08/2020	5.55	Put	Bond Future	38,042.7900	38.0428	37,754.7800	37.7548	(0.757)	0	0	0
2020/03/10	R209	06/08/2020			Bond Future	10.2392	71.4903	10.1908	71.7784	(0.473)	0.0000	0.0000	200
2020/03/10	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/10	R209	06/08/2020	5.57	Put	Bond Future	37,825.9800	37.8260	37,537.9700	37.5380	(0.761)	0	0	0
2020/03/10	R209	06/08/2020	5.56	Put	Bond Future	37,934.3100	37.9343	37,646.3000	37.6463	(0.759)	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
2020/03/10	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/10	R209	05/11/2020	10.02	Call	Bond Future	2,233.3400	2.2333	2,354.4600	2.3545	5.423	0	0	0
2020/03/10	R209	05/11/2020			Bond Future	10.3280	69.5902	10.2780	69.8833	(0.484)	0.0000	0.0000	0
2020/03/10	R209	05/11/2020	10.00	Call	Bond Future	2,182.5400	2.1825	2,301.8400	2.3018	5.466	0	0	0
2020/03/10	R209	05/11/2020	10.00	Put	Bond Future	4,137.9300	4.1379	3,964.1100	3.9641	(4.201)	0	0	0
2020/03/10	R209	05/11/2020	10.02	Put	Bond Future	4,067.2200	4.0672	3,895.2200	3.8952	(4.229)	0	0	0
2020/03/10	R209	05/11/2020	10.01	Call	Bond Future	2,207.8600	2.2079	2,328.0700	2.3281	5.445	0	0	0
2020/03/10	R209	05/11/2020	10.01	Put	Bond Future	4,102.4600	4.1025	3,929.5500	3.9295	(4.215)	0	0	0
2020/03/10	R209	04/02/2021	10.12	Put	Bond Future	4,639.1100	4.6391	4,471.2400	4.4712	(3.619)	0	0	0
2020/03/10	R209	04/02/2021			Bond Future	10.4221	70.8191	10.3705	71.1175	(0.496)	0.0000	0.0000	0
2020/03/10	R209	04/02/2021	10.11	Call	Bond Future	2,841.4600	2.8415	2,971.2500	2.9713	4.568	0	0	0
2020/03/10	R209	04/02/2021	10.11	Put	Bond Future	4,672.7000	4.6727	4,504.0600	4.5041	(3.609)	0	0	0
2020/03/10	R209	04/02/2021	10.12	Call	Bond Future	2,867.6200	2.8676	2,998.1800	2.9982	4.553	0	0	0
2020/03/10	R209	04/02/2021	10.10	Call	Bond Future	2,815.4100	2.8154	2,944.4400	2.9444	4.583	0	0	0
2020/03/10	R209	04/02/2021	10.10	Put	Bond Future	4,706.4700	4.7065	4,537.0700	4.5371	(3.599)	0	0	0
2020/03/10	R210	07/05/2020			Bond Future	187.2964	187.2964	184.9674	184.9674	(1.244)	0.0000	0.0000	1,935
2020/03/10	R210	06/08/2020			Bond Future	190.6818	190.6818	188.3109	188.3109	(1.243)	0.0000	0.0000	0
2020/03/10	R210	05/11/2020			Bond Future	191.3365	191.3365	188.9236	188.9236	(1.261)	0.0000	0.0000	0
2020/03/10	R210	04/02/2021			Bond Future	194.7606	194.7606	192.3049	192.3049	(1.261)	0.0000	0.0000	0
2020/03/10	R212	07/05/2020			Bond Future	164.5032	164.5032	164.7378	164.7378	0.143	0.0000	0.0000	6,719
2020/03/10	R212	06/08/2020			Bond Future	165.1809	165.1809	165.4198	165.4198	0.145	0.0000	0.0000	0
2020/03/10	R212	05/11/2020			Bond Future	168.1070	168.1070	168.3504	168.3504	0.145	0.0000	0.0000	0
2020/03/10	R212	04/02/2021			Bond Future	168.7860	168.7860	169.0339	169.0339	0.147	0.0000	0.0000	0
2020/03/10	R213	07/05/2020	9.01	Put	Bond Future	3,481.6700	3.4817	3,211.2200	3.2112	(7.768)	0	0	0
2020/03/10	R213	07/05/2020	9.00	Call	Bond Future	432.0500	0.4320	498.2500	0.4983	15.322	0	0	0
2020/03/10	R213	07/05/2020			Bond Future	9.5125	84.6488	9.4554	84.9871	(0.601)	0.0000	0.0000	15,444
2020/03/10	R213	07/05/2020	9.01	Call	Bond Future	445.3800	0.4454	513.1700	0.5132	15.221	0	0	0
2020/03/10	R213	07/05/2020	9.00	Put	Bond Future	3,530.2300	3.5302	3,258.1900	3.2582	(7.706)	0	0	0
2020/03/10	R213	07/05/2020	9.02	Call	Bond Future	459.1000	0.4591	528.5200	0.5285	15.121	0	0	0
2020/03/10	R213	07/05/2020	9.02	Put	Bond Future	3,433.5600	3.4336	3,164.7400	3.1647	(7.829)	0	0	0
2020/03/10	R213	06/08/2020	9.31	Call	Bond Future	1,618.8800	1.6189	1,753.6400	1.7536	8.324	0	0	0
2020/03/10	R213	06/08/2020			Bond Future	9.5933	86.1581	9.5340	86.5023	(0.618)	0.0000	0.0000	300
2020/03/10	R213	06/08/2020	9.29	Call	Bond Future	1,571.1700	1.5712	1,703.2300	1.7032	8.405	0	0	0
2020/03/10	R213	06/08/2020	9.29	Put	Bond Future	3,352.0800	3.3521	3,139.8800	3.1399	(6.330)	0	0	0
2020/03/10	R213	06/08/2020	9.31	Put	Bond Future	3,280.8300	3.2808	3,071.3300	3.0713	(6.386)	0	0	0
2020/03/10	R213	06/08/2020	9.30	Call	Bond Future	1,594.9200	1.5949	1,728.3300	1.7283	8.365	0	0	0
2020/03/10	R213	06/08/2020	9.30	Put	Bond Future	3,316.3200	3.3163	3,105.4700	3.1055	(6.358)	0	0	0
2020/03/10	R213	05/11/2020	9.60	Put	Bond Future	3,065.3600	3.0654	2,884.5400	2.8845	(5.899)	0	0	0
2020/03/10	R213	05/11/2020	9.59	Call	Bond Future	2,576.5100	2.5765	2,744.9600	2.7450	6.538	0	0	0
2020/03/10	R213	05/11/2020			Bond Future	9.6808	84.1158	9.6193	84.4662	(0.636)	0.0000	0.0000	0
2020/03/10	R213	05/11/2020	9.60	Call	Bond Future	2,604.7800	2.6048	2,774.3500	2.7744	6.510	0	0	0
2020/03/10	R213	05/11/2020	9.59	Put	Bond Future	3,094.3200	3.0943	2,912.3800	2.9124	(5.880)	0	0	0
2020/03/10	R213	05/11/2020	9.61	Call	Bond Future	2,633.2000	2.6332	2,803.9100	2.8039	6.483	0	0	0
2020/03/10	R213	05/11/2020	9.61	Put	Bond Future	3,036.6000	3.0366	2,856.9200	2.8569	(5.917)	0	0	0
2020/03/10	R213	04/02/2021	9.40	Call	Bond Future	2,387.7400	2.3877	2,535.1000	2.5351	6.172	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
2020/03/10	R213	04/02/2021	9.39	Put	Bond Future	4,553.0700	4.5531	4,342.7500	4.3427	(4.619)	0	0	0
2020/03/10	R213	04/02/2021			Bond Future	9.7770	85.6016	9.7130	85.9583	(0.654)	0.0000	0.0000	0
2020/03/10	R213	04/02/2021	9.41	Call	Bond Future	2,411.9600	2.4120	2,560.2800	2.5603	6.149	0	0	0
2020/03/10	R213	04/02/2021	9.41	Put	Bond Future	4,486.3700	4.4864	4,277.9800	4.2780	(4.645)	0	0	0
2020/03/10	R213	04/02/2021	9.40	Put	Bond Future	4,519.6200	4.5196	4,310.2700	4.3103	(4.632)	0	0	0
2020/03/10	R213	04/02/2021	9.39	Call	Bond Future	2,363.6600	2.3637	2,510.0500	2.5100	6.193	0	0	0
2020/03/10	R214	07/05/2020	9.77	Put	Bond Future	4,084.9900	4.0850	3,918.4100	3.9184	(4.078)	0	0	0
2020/03/10	R214	07/05/2020			Bond Future	10.3293	68.7710	10.2978	68.9683	(0.305)	0.0000	0.0000	19,307
2020/03/10	R214	07/05/2020	9.76	Call	Bond Future	428.1400	0.4281	458.0400	0.4580	6.984	0	0	0
2020/03/10	R214	07/05/2020	9.76	Put	Bond Future	4,138.9800	4.1390	3,971.5900	3.9716	(4.044)	0	0	0
2020/03/10	R214	07/05/2020	9.77	Call	Bond Future	442.0800	0.4421	472.7900	0.4728	6.947	0	0	0
2020/03/10	R214	07/05/2020	9.31	Put	Bond Future	6,957.3900	6.9574	6,766.8700	6.7669	(2.738)	0	0	0
2020/03/10	R214	07/05/2020	10.66	Put	Bond Future	955.0300	0.9550	881.0800	0.8811	(7.743)	0	0	1,250
2020/03/10	R214	07/05/2020	9.75	Call	Bond Future	414.5000	0.4145	443.6100	0.4436	7.023	0	0	0
2020/03/10	R214	07/05/2020	9.75	Put	Bond Future	4,193.3700	4.1934	4,025.1900	4.0252	(4.011)	0	0	0
2020/03/10	R214	07/05/2020	9.31	Call	Bond Future	81.5600	0.0816	88.3300	0.0883	8.301	0	0	1,250
2020/03/10	R214	07/05/2020	9.91	Put	Bond Future	3,373.2900	3.3733	3,219.0900	3.2191	(4.571)	0	0	0
2020/03/10	R214	07/05/2020	9.91	Call	Bond Future	670.8000	0.6708	713.8900	0.7139	6.424	0	0	1,250
2020/03/10	R214	07/05/2020	10.66	Call	Bond Future	2,971.1100	2.9711	3,094.4500	3.0944	4.151	0	0	0
2020/03/10	R214	06/08/2020	9.98	Put	Bond Future	4,299.7200	4.2997	4,163.9200	4.1639	(3.158)	0	0	0
2020/03/10	R214	06/08/2020	9.97	Call	Bond Future	1,522.1100	1.5221	1,586.3600	1.5864	4.221	0	0	0
2020/03/10	R214	06/08/2020			Bond Future	10.4129	69.9972	10.3804	70.1979	(0.312)	0.0000	0.0000	300
2020/03/10	R214	06/08/2020	9.98	Call	Bond Future	1,545.7000	1.5457	1,610.6600	1.6107	4.203	0	0	0
2020/03/10	R214	06/08/2020	9.97	Put	Bond Future	4,341.8500	4.3419	4,205.3400	4.2053	(3.144)	0	0	0
2020/03/10	R214	06/08/2020	9.99	Call	Bond Future	1,569.4900	1.5695	1,635.1700	1.6352	4.185	0	0	0
2020/03/10	R214	06/08/2020	9.99	Put	Bond Future	4,257.8900	4.2579	4,122.8100	4.1228	(3.172)	0	0	0
2020/03/10	R214	05/11/2020	10.26	Put	Bond Future	4,073.0200	4.0730	3,955.2500	3.9552	(2.891)	0	0	0
2020/03/10	R214	05/11/2020			Bond Future	10.5006	67.9258	10.4671	68.1302	(0.319)	0.0000	0.0000	0
2020/03/10	R214	05/11/2020	10.25	Call	Bond Future	2,556.5900	2.5566	2,642.5800	2.6426	3.363	0	0	0
2020/03/10	R214	05/11/2020	10.25	Put	Bond Future	4,107.9900	4.1080	3,989.5900	3.9896	(2.882)	0	0	0
2020/03/10	R214	05/11/2020	10.26	Call	Bond Future	2,584.6100	2.5846	2,671.2300	2.6712	3.351	0	0	0
2020/03/10	R214	05/11/2020	10.24	Call	Bond Future	2,529.1500	2.5291	2,614.5300	2.6145	3.376	0	0	0
2020/03/10	R214	05/11/2020	10.24	Put	Bond Future	4,143.6400	4.1436	4,024.6300	4.0246	(2.872)	0	0	0
2020/03/10	R214	04/02/2021	10.33	Call	Bond Future	3,113.6800	3.1137	3,204.7900	3.2048	2.926	0	0	0
2020/03/10	R214	04/02/2021			Bond Future	10.5952	69.1256	10.5605	69.3336	(0.327)	0.0000	0.0000	0
2020/03/10	R214	04/02/2021	10.31	Call	Bond Future	3,058.3500	3.0583	3,148.3900	3.1484	2.944	0	0	0
2020/03/10	R214	04/02/2021	10.31	Put	Bond Future	4,801.9100	4.8019	4,683.8500	4.6838	(2.459)	0	0	0
2020/03/10	R214	04/02/2021	10.33	Put	Bond Future	4,732.6200	4.7326	4,615.6300	4.6156	(2.472)	0	0	0
2020/03/10	R214	04/02/2021	10.32	Call	Bond Future	3,085.8200	3.0858	3,176.4000	3.1764	2.935	0	0	0
2020/03/10	R214	04/02/2021	10.32	Put	Bond Future	4,767.0300	4.7670	4,649.5100	4.6495	(2.465)	0	0	0
2020/03/10	R248	07/05/2020	9.79	Call	Bond Future	360.5900	0.3606	388.5600	0.3886	7.757	0	0	0
2020/03/10	R248	07/05/2020	9.77	Put	Bond Future	5,875.3500	5.8753	5,654.4600	5.6545	(3.760)	0	0	0
2020/03/10	R248	07/05/2020	10.20	Call	Bond Future	1,257.0500	1.2570	1,333.2100	1.3332	6.059	0	0	0
2020/03/10	R248	07/05/2020	9.69	Put	Bond Future	6,484.6200	6.4846	6,257.3800	6.2574	(3.504)	0	0	0
2020/03/10	R248	07/05/2020			Bond Future	10.4416	86.4795	10.4100	86.7267	(0.302)	0.0000	0.0000	90,527
2020/03/10	R248	07/05/2020	9.79	Put	Bond Future	5,728.1200	5.7281	5,508.9900	5.5090	(3.826)	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
2020/03/10	R248	07/05/2020	9.77	Call	Bond Future	333.7500	0.3338	359.9600	0.3600	7.853	0	0	0
2020/03/10	R248	07/05/2020	10.70	Call	Bond Future	3,303.0000	3.3030	3,449.4600	3.4495	4.434	0	0	0
2020/03/10	R248	07/05/2020	10.70	Put	Bond Future	1,326.8500	1.3269	1,226.2100	1.2262	(7.585)	0	0	300
2020/03/10	R248	07/05/2020	9.78	Put	Bond Future	5,801.4400	5.8014	5,581.4200	5.5814	(3.793)	0	0	0
2020/03/10	R248	07/05/2020	10.20	Put	Bond Future	3,180.4000	3.1804	3,009.4600	3.0095	(5.375)	0	0	300
2020/03/10	R248	07/05/2020	9.69	Call	Bond Future	240.9000	0.2409	260.7600	0.2608	8.244	0	0	300
2020/03/10	R248	07/05/2020	9.78	Call	Bond Future	346.9400	0.3469	374.0200	0.3740	7.805	0	0	0
2020/03/10	R248	06/08/2020	9.00	Put	Bond Future	13,495.1700	13.4952	13,253.1300	13.2531	(1.794)	0	0	0
2020/03/10	R248	06/08/2020	10.20	Call	Bond Future	2,065.6200	2.0656	2,155.0700	2.1551	4.330	0	0	0
2020/03/10	R248	06/08/2020			Bond Future	10.5287	88.0214	10.4961	88.2729	(0.310)	0.0000	0.0000	400
2020/03/10	R248	06/08/2020	9.25	Put	Bond Future	11,198.0400	11.1980	10,964.0000	10.9640	(2.090)	0	0	0
2020/03/10	R248	06/08/2020	9.25	Call	Bond Future	260.7300	0.2607	278.2400	0.2782	6.716	0	0	20,640
2020/03/10	R248	06/08/2020	10.18	Call	Bond Future	2,001.6900	2.0017	2,089.2100	2.0892	4.372	0	0	0
2020/03/10	R248	06/08/2020	10.18	Put	Bond Future	4,759.7300	4.7597	4,595.7000	4.5957	(3.446)	0	0	0
2020/03/10	R248	06/08/2020	9.00	Call	Bond Future	131.9000	0.1319	141.4100	0.1414	7.210	0	0	3,000
2020/03/10	R248	06/08/2020	10.20	Put	Bond Future	4,661.2200	4.6612	4,499.1200	4.4991	(3.478)	0	0	0
2020/03/10	R248	06/08/2020	10.19	Call	Bond Future	2,033.4100	2.0334	2,121.8900	2.1219	4.351	0	0	0
2020/03/10	R248	06/08/2020	10.19	Put	Bond Future	4,710.1700	4.7102	4,547.1000	4.5471	(3.462)	0	0	0
2020/03/10	R248	05/11/2020	10.02	Put	Bond Future	6,706.5700	6.7066	6,529.3300	6.5293	(2.643)	0	0	0
2020/03/10	R248	05/11/2020	10.03	Call	Bond Future	1,964.3000	1.9643	2,043.9300	2.0439	4.054	0	0	0
2020/03/10	R248	05/11/2020			Bond Future	10.6201	85.1245	10.5863	85.3806	(0.318)	0.0000	0.0000	0
2020/03/10	R248	05/11/2020	10.04	Call	Bond Future	1,991.9900	1.9920	2,072.4200	2.0724	4.038	0	0	0
2020/03/10	R248	05/11/2020	10.04	Put	Bond Future	6,595.1600	6.5952	6,419.5200	6.4195	(2.663)	0	0	0
2020/03/10	R248	05/11/2020	10.02	Call	Bond Future	1,936.8300	1.9368	2,015.6600	2.0157	4.070	0	0	0
2020/03/10	R248	05/11/2020	10.03	Put	Bond Future	6,650.6800	6.6507	6,474.2400	6.4742	(2.653)	0	0	0
2020/03/10	R248	04/02/2021	10.46	Call	Bond Future	3,796.8100	3.7968	3,911.0300	3.9110	3.008	0	0	0
2020/03/10	R248	04/02/2021	10.47	Put	Bond Future	5,719.8200	5.7198	5,574.0300	5.5740	(2.549)	0	0	0
2020/03/10	R248	04/02/2021			Bond Future	10.7187	86.6279	10.6838	86.8886	(0.326)	0.0000	0.0000	0
2020/03/10	R248	04/02/2021	10.46	Put	Bond Future	5,762.6900	5.7627	5,616.2200	5.6162	(2.542)	0	0	0
2020/03/10	R248	04/02/2021	10.47	Call	Bond Future	3,831.4600	3.8315	3,946.3600	3.9464	2.999	0	0	0
2020/03/10	R248	04/02/2021	10.48	Call	Bond Future	3,865.9300	3.8659	3,981.5000	3.9815	2.989	0	0	0
2020/03/10	R248	04/02/2021	10.48	Put	Bond Future	5,676.9000	5.6769	5,531.7800	5.5318	(2.556)	0	0	0

**Total**

**1337543**