



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

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/03/2020 TO 31/03/2020

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
2020/03/31	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	2025	07/05/2020		Bond Future	124.4940	124.4940	133.4242	133.4242	7.173	0.0000	0.0000	2,087
2020/03/31	2025	06/08/2020		Bond Future	125.0294	125.0294	134.0326	134.0326	7.201	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
2020/03/31	2025	05/11/2020			Bond Future	127.0855	127.0855	136.1537	136.1537	7.135	0.0000	0.0000	0
2020/03/31	2025	04/02/2021			Bond Future	127.6820	127.6820	136.7984	136.7984	7.140	0.0000	0.0000	0
2020/03/31	2029	07/05/2020			Bond Future	81.3153	81.3153	93.8168	93.8168	15.374	0.0000	0.0000	2,571
2020/03/31	2029	06/08/2020			Bond Future	82.6489	82.6489	95.3037	95.3037	15.311	0.0000	0.0000	0
2020/03/31	2029	05/11/2020			Bond Future	82.8653	82.8653	95.6695	95.6695	15.452	0.0000	0.0000	0
2020/03/31	2029	04/02/2021			Bond Future	84.2511	84.2511	97.1967	97.1967	15.365	0.0000	0.0000	0
2020/03/31	2030	07/05/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/31	2030	07/05/2020	8.78	Put	Bond Future	16,153.0100	16.1530	12,787.1900	12.7872	(20.837)	0	0	0
2020/03/31	2030	07/05/2020	8.85	Put	Bond Future	15,717.7200	15.7177	12,351.9100	12.3519	(21.414)	0	0	5,820
2020/03/31	2030	07/05/2020	8.45	Put	Bond Future	18,240.7300	18.2407	14,874.9000	14.8749	(18.452)	0	0	0
2020/03/31	2030	07/05/2020	9.19	Put	Bond Future	13,640.2000	13.6402	10,274.6900	10.2747	(24.673)	0	0	0
2020/03/31	2030	07/05/2020			Bond Future	11.7050	81.0374	11.0332	84.4033	(5.740)	0.0000	0.0000	104,521
2020/03/31	2030	07/05/2020	8.80	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2020/03/31	2030	07/05/2020	8.80	Put	Bond Future	16,028.3800	16.0284	12,662.5700	12.6626	(20.999)	0	0	0
2020/03/31	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/31	2030	07/05/2020	9.19	Call	Bond Future	0.0100	0.0000	0.3300	0.0003	3200.000	0	0	0
2020/03/31	2030	07/05/2020	8.79	Put	Bond Future	16,090.6700	16.0907	12,724.8500	12.7248	(20.918)	0	0	0
2020/03/31	2030	07/05/2020	8.78	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/31	2030	07/05/2020	8.90	Call	Bond Future	0.0000	0.0000	0.0400	0.0000	100.000	0	0	0
2020/03/31	2030	07/05/2020	8.85	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	5,000
2020/03/31	2030	07/05/2020	8.90	Put	Bond Future	15,408.3900	15.4084	12,042.6000	12.0426	(21.844)	0	0	5,820
2020/03/31	2030	06/08/2020	10.70	Call	Bond Future	503.3400	0.5033	1,146.8800	1.1469	127.854	0	0	470
2020/03/31	2030	06/08/2020	10.00	Call	Bond Future	148.5800	0.1486	376.0100	0.3760	153.069	0	0	470
2020/03/31	2030	06/08/2020	10.05	Put	Bond Future	9,744.0400	9.7440	6,617.9400	6.6179	(32.082)	0	0	0
2020/03/31	2030	06/08/2020	9.75	Put	Bond Future	11,346.1800	11.3462	8,116.3900	8.1164	(28.466)	0	0	0
2020/03/31	2030	06/08/2020	9.42	Call	Bond Future	43.4100	0.0434	116.7400	0.1167	168.924	0	0	0
2020/03/31	2030	06/08/2020	9.11	Call	Bond Future	20.6000	0.0206	56.5000	0.0565	174.272	0	0	0
2020/03/31	2030	06/08/2020			Bond Future	11.9240	78.3380	11.2307	81.7119	(5.815)	0.0000	0.0000	200
2020/03/31	2030	06/08/2020	10.70	Put	Bond Future	6,592.1500	6.5922	3,861.8000	3.8618	(41.418)	0	0	0
2020/03/31	2030	06/08/2020	9.05	Put	Bond Future	15,351.9300	15.3519	12,009.0200	12.0090	(21.775)	0	0	0
2020/03/31	2030	06/08/2020	9.05	Call	Bond Future	17.7000	0.0177	48.6800	0.0487	175.028	0	0	450
2020/03/31	2030	06/08/2020	8.36	Put	Bond Future	19,597.4200	19.5974	16,228.0700	16.2281	(17.193)	0	0	0
2020/03/31	2030	06/08/2020	8.36	Call	Bond Future	2.5900	0.0026	7.1300	0.0071	175.290	0	0	800
2020/03/31	2030	06/08/2020	8.86	Put	Bond Future	16,493.6600	16.4937	13,138.8100	13.1388	(20.340)	0	0	0
2020/03/31	2030	06/08/2020	8.86	Call	Bond Future	10.7700	0.0108	29.8100	0.0298	176.787	0	0	800
2020/03/31	2030	06/08/2020	9.09	Call	Bond Future	19.5900	0.0196	53.7800	0.0538	174.528	0	0	0
2020/03/31	2030	06/08/2020	9.09	Put	Bond Future	15,114.3200	15.1143	11,774.6200	11.7746	(22.096)	0	0	0
2020/03/31	2030	06/08/2020	10.00	Put	Bond Future	10,005.4500	10.0054	6,858.9900	6.8590	(31.447)	0	0	0
2020/03/31	2030	06/08/2020	10.75	Call	Bond Future	543.5400	0.5435	1,228.0400	1.2280	125.934	0	0	0
2020/03/31	2030	06/08/2020	10.05	Call	Bond Future	163.6200	0.1636	411.4100	0.4114	151.442	0	0	0
2020/03/31	2030	06/08/2020	9.75	Call	Bond Future	89.6900	0.0897	233.7900	0.2338	160.665	0	0	450
2020/03/31	2030	06/08/2020	9.42	Put	Bond Future	13,192.5800	13.1926	9,892.0200	9.8920	(25.018)	0	0	800
2020/03/31	2030	06/08/2020	9.11	Put	Bond Future	14,995.8800	14.9959	11,657.8900	11.6579	(22.259)	0	0	0
2020/03/31	2030	06/08/2020	10.75	Put	Bond Future	6,371.4600	6.3715	3,682.0700	3.6821	(42.210)	0	0	0
2020/03/31	2030	06/08/2020	9.20	Put	Bond Future	14,465.9700	14.4660	11,136.6200	11.1366	(23.015)	0	0	0
2020/03/31	2030	06/08/2020	9.20	Call	Bond Future	25.7400	0.0257	70.2800	0.0703	173.038	0	0	323

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2020/03/31	2030	06/08/2020	8.50	Put	Bond Future	18,714.1700		18.7142	15,347.2200	15.3472	(17.991)	0	0	0
2020/03/31	2030	06/08/2020	8.50	Call	Bond Future	3.9300		0.0039	10.8700	0.0109	176.590	0	0	323
2020/03/31	2030	06/08/2020	9.10	Call	Bond Future	20.0900		0.0201	55.1200	0.0551	174.365	0	0	0
2020/03/31	2030	06/08/2020	9.10	Put	Bond Future	15,055.0700		15.0551	11,716.2100	11.7162	(22.178)	0	0	0
2020/03/31	2030	05/11/2020	8.10	Put	Bond Future	21,960.3000		21.9603	18,597.3300	18.5973	(15.314)	0	0	0
2020/03/31	2030	05/11/2020	8.73	Call	Bond Future	41.6200		0.0416	91.7800	0.0918	120.519	0	0	3,000
2020/03/31	2030	05/11/2020	10.06	Put	Bond Future	10,737.9400		10.7379	7,715.5800	7.7156	(28.147)	0	0	1,000
2020/03/31	2030	05/11/2020	9.39	Put	Bond Future	14,263.6200		14.2636	11,032.4500	11.0324	(22.653)	0	0	0
2020/03/31	2030	05/11/2020	9.38	Call	Bond Future	127.8100		0.1278	272.2200	0.2722	112.988	0	0	0
2020/03/31	2030	05/11/2020			Bond Future	12.1352		79.6084	11.4219	82.9861	(5.878)	0.0000	0.0000	0
2020/03/31	2030	05/11/2020	9.61	Call	Bond Future	182.8300		0.1828	383.1500	0.3831	109.566	0	0	0
2020/03/31	2030	05/11/2020	9.61	Put	Bond Future	13,064.5100		13.0645	9,887.1000	9.8871	(24.321)	0	0	3,000
2020/03/31	2030	05/11/2020	8.85	Put	Bond Future	17,356.2400		17.3562	14,040.4200	14.0404	(19.104)	0	0	0
2020/03/31	2030	05/11/2020	8.85	Call	Bond Future	51.8500		0.0518	113.7600	0.1138	119.402	0	0	3,000
2020/03/31	2030	05/11/2020	8.34	Put	Bond Future	20,450.4800		20.4505	17,096.8300	17.0968	(16.399)	0	0	0
2020/03/31	2030	05/11/2020	8.34	Call	Bond Future	19.5700		0.0196	43.6500	0.0437	123.045	0	0	1,000
2020/03/31	2030	05/11/2020	9.04	Put	Bond Future	16,245.3100		16.2453	12,952.7400	12.9527	(20.268)	0	0	0
2020/03/31	2030	05/11/2020	9.04	Call	Bond Future	72.5600		0.0726	157.7200	0.1577	117.365	0	0	1,000
2020/03/31	2030	05/11/2020	9.86	Put	Bond Future	11,749.8200		11.7498	8,650.4900	8.6505	(26.378)	0	0	14,160
2020/03/31	2030	05/11/2020	8.36	Put	Bond Future	20,326.1800		20.3262	16,973.5100	16.9735	(16.494)	0	0	0
2020/03/31	2030	05/11/2020	8.10	Call	Bond Future	11.9100		0.0119	26.6700	0.0267	123.929	0	0	3,000
2020/03/31	2030	05/11/2020	8.73	Put	Bond Future	18,069.8900		18.0699	14,742.3200	14.7423	(18.415)	0	0	0
2020/03/31	2030	05/11/2020	9.23	Put	Bond Future	15,158.7300		15.1587	11,896.1600	11.8962	(21.523)	0	0	0
2020/03/31	2030	05/11/2020	10.06	Call	Bond Future	348.4200		0.3484	703.7900	0.7038	101.995	0	0	0
2020/03/31	2030	05/11/2020	10.37	Put	Bond Future	9,246.4100		9.2464	6,370.8200	6.3708	(31.100)	0	0	15,947
2020/03/31	2030	05/11/2020	9.39	Call	Bond Future	129.8600		0.1299	276.4200	0.2764	112.860	0	0	0
2020/03/31	2030	05/11/2020	9.38	Put	Bond Future	14,319.0200		14.3190	11,085.7000	11.0857	(22.581)	0	0	0
2020/03/31	2030	05/11/2020	9.86	Call	Bond Future	263.9400		0.2639	542.3400	0.5423	105.479	0	0	0
2020/03/31	2030	05/11/2020	8.36	Call	Bond Future	20.3700		0.0204	45.4300	0.0454	123.024	0	0	14,160
2020/03/31	2030	05/11/2020	8.86	Put	Bond Future	17,297.1900		17.2972	13,982.4400	13.9824	(19.164)	0	0	0
2020/03/31	2030	05/11/2020	8.86	Call	Bond Future	52.8000		0.0528	115.7800	0.1158	119.280	0	0	14,160
2020/03/31	2030	05/11/2020	9.23	Call	Bond Future	100.1100		0.1001	215.2700	0.2153	115.033	0	0	3,000
2020/03/31	2030	05/11/2020	10.47	Call	Bond Future	589.8300		0.5898	1,146.6300	1.1466	94.400	0	0	0
2020/03/31	2030	05/11/2020	10.47	Put	Bond Future	8,786.7000		8.7867	5,965.7700	5.9658	(32.105)	0	0	3,000
2020/03/31	2030	05/11/2020	8.53	Put	Bond Future	19,279.2300		19.2792	15,936.2600	15.9363	(17.340)	0	0	0
2020/03/31	2030	05/11/2020	8.53	Call	Bond Future	28.4900		0.0285	63.2500	0.0633	122.008	0	0	15,947
2020/03/31	2030	05/11/2020	9.03	Put	Bond Future	16,303.1800		16.3032	13,009.2300	13.0092	(20.204)	0	0	0
2020/03/31	2030	05/11/2020	9.03	Call	Bond Future	71.3100		0.0713	155.0900	0.1551	117.487	0	0	15,947
2020/03/31	2030	05/11/2020	10.37	Call	Bond Future	521.4500		0.5215	1,023.5900	1.0236	96.297	0	0	0
2020/03/31	2030	05/11/2020	9.40	Call	Bond Future	131.9500		0.1320	280.6700	0.2807	112.709	0	0	0
2020/03/31	2030	05/11/2020	9.40	Put	Bond Future	14,208.3100		14.2083	10,979.3000	10.9793	(22.726)	0	0	0
2020/03/31	2030	04/02/2021	9.12	Call	Bond Future	130.8300		0.1308	248.3100	0.2483	89.796	0	0	1,000
2020/03/31	2030	04/02/2021	8.36	Call	Bond Future	41.2000		0.0412	79.2300	0.0792	92.306	0	0	800
2020/03/31	2030	04/02/2021	9.16	Call	Bond Future	138.3700		0.1384	262.3100	0.2623	89.571	0	0	0
2020/03/31	2030	04/02/2021	9.15	Put	Bond Future	16,478.3600		16.4784	13,230.2900	13.2303	(19.711)	0	0	0
2020/03/31	2030	04/02/2021			Bond Future	12.3658		76.9149	11.6326	80.2853	(5.929)	0.0000	0.0000	0
2020/03/31	2030	04/02/2021	8.37	Put	Bond Future	21,019.1900		21.0192	17,687.4700	17.6875	(15.851)	0	0	0
2020/03/31	2030	04/02/2021	8.37	Call	Bond Future	41.8800		0.0419	80.5300	0.0805	92.287	0	0	1,000

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2020/03/31	2030	04/02/2021	9.17	Call	Bond Future	140.3200	0.1403	265.9100	0.2659	89.503	0	0	0
2020/03/31	2030	04/02/2021	9.17	Put	Bond Future	16,367.1600	16.3672	13,122.3800	13.1224	(19.825)	0	0	0
2020/03/31	2030	04/02/2021	9.12	Put	Bond Future	16,645.7000	16.6457	13,392.8100	13.3928	(19.542)	0	0	0
2020/03/31	2030	04/02/2021	8.36	Put	Bond Future	21,079.8500	21.0799	17,747.5100	17.7475	(15.808)	0	0	0
2020/03/31	2030	04/02/2021	9.16	Put	Bond Future	16,422.7200	16.4227	13,176.2900	13.1763	(19.768)	0	0	0
2020/03/31	2030	04/02/2021	9.15	Call	Bond Future	136.4500	0.1364	258.7500	0.2588	89.630	0	0	0
2020/03/31	2030	04/02/2021	8.86	Put	Bond Future	18,121.2800	18.1213	14,832.7300	14.8327	(18.147)	0	0	0
2020/03/31	2030	04/02/2021	8.86	Call	Bond Future	89.8400	0.0898	171.6600	0.1717	91.073	0	0	800
2020/03/31	2030	04/02/2021	10.20	Call	Bond Future	508.8500	0.5088	919.8400	0.9198	80.768	0	0	0
2020/03/31	2030	04/02/2021	10.20	Put	Bond Future	11,051.3200	11.0513	8,091.9400	8.0919	(26.779)	0	0	1,800
2020/03/31	2032	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/31	2032	07/05/2020	9.54	Put	Bond Future	15,001.1100	15.0011	11,566.5900	11.5666	(22.895)	0	0	3,000
2020/03/31	2032	07/05/2020	8.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/03/31	2032	07/05/2020	9.20	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	7,500
2020/03/31	2032	07/05/2020			Bond Future	12.1213	76.8735	11.4705	80.3082	(5.369)	0.0000	0.0000	80,770
2020/03/31	2032	07/05/2020	9.17	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	3,000
2020/03/31	2032	07/05/2020	9.17	Put	Bond Future	17,480.5900	17.4806	14,045.9600	14.0460	(19.648)	0	0	0
2020/03/31	2032	07/05/2020	9.54	Call	Bond Future	0.0100	0.0000	0.1300	0.0001	1200.000	0	0	0
2020/03/31	2032	07/05/2020	9.00	Put	Bond Future	18,650.8300	18.6508	15,216.1900	15.2162	(18.415)	0	0	0
2020/03/31	2032	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/31	2032	07/05/2020	9.50	Put	Bond Future	15,264.7800	15.2648	11,830.2300	11.8302	(22.500)	0	0	0
2020/03/31	2032	07/05/2020	9.50	Call	Bond Future	0.0100	0.0000	0.1000	0.0001	900.000	0	0	7,500
2020/03/31	2032	07/05/2020	9.30	Put	Bond Future	16,598.9900	16.5990	13,164.3700	13.1644	(20.692)	0	0	0
2020/03/31	2032	07/05/2020	9.30	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	7,500
2020/03/31	2032	07/05/2020	9.19	Put	Bond Future	17,344.2100	17.3442	13,909.5800	13.9096	(19.803)	0	0	0
2020/03/31	2032	07/05/2020	8.82	Put	Bond Future	19,911.7900	19.9118	16,477.1500	16.4771	(17.249)	0	0	0
2020/03/31	2032	07/05/2020	9.20	Put	Bond Future	17,276.1200	17.2761	13,841.4900	13.8415	(19.881)	0	0	0
2020/03/31	2032	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/31	2032	07/05/2020	9.18	Put	Bond Future	17,412.3600	17.4124	13,977.7300	13.9777	(19.725)	0	0	0
2020/03/31	2032	06/08/2020	8.79	Put	Bond Future	21,005.2700	21.0053	17,562.3100	17.5623	(16.391)	0	0	0
2020/03/31	2032	06/08/2020	9.29	Put	Bond Future	17,595.1800	17.5952	14,163.4400	14.1634	(19.504)	0	0	0
2020/03/31	2032	06/08/2020	9.46	Put	Bond Future	16,476.8700	16.4769	13,053.7700	13.0538	(20.775)	0	0	0
2020/03/31	2032	06/08/2020	9.45	Call	Bond Future	16.5000	0.0165	38.6400	0.0386	134.182	0	0	0
2020/03/31	2032	06/08/2020			Bond Future	12.3334	78.1151	11.6630	81.5610	(5.435)	0.0000	0.0000	300
2020/03/31	2032	06/08/2020	9.91	Call	Bond Future	51.6600	0.0517	122.0100	0.1220	136.179	0	0	0
2020/03/31	2032	06/08/2020	9.91	Put	Bond Future	13,623.4000	13.6234	10,247.8900	10.2479	(24.777)	0	0	800
2020/03/31	2032	06/08/2020	8.79	Call	Bond Future	2.4400	0.0024	5.3400	0.0053	118.852	0	0	800
2020/03/31	2032	06/08/2020	9.29	Call	Bond Future	10.7000	0.0107	24.8200	0.0248	131.963	0	0	800
2020/03/31	2032	06/08/2020	9.46	Call	Bond Future	16.9400	0.0169	39.7000	0.0397	134.357	0	0	0
2020/03/31	2032	06/08/2020	9.45	Put	Bond Future	16,542.0600	16.5421	13,118.3400	13.1183	(20.697)	0	0	0
2020/03/31	2032	06/08/2020	9.47	Call	Bond Future	17.3900	0.0174	40.7800	0.0408	134.503	0	0	0
2020/03/31	2032	06/08/2020	9.47	Put	Bond Future	16,411.7500	16.4117	12,989.2800	12.9893	(20.854)	0	0	0
2020/03/31	2032	05/11/2020	9.61	Put	Bond Future	16,493.3900	16.4934	13,138.7400	13.1387	(20.339)	0	0	0
2020/03/31	2032	05/11/2020	10.99	Call	Bond Future	713.3900	0.7134	1,311.7200	1.3117	83.871	0	0	0
2020/03/31	2032	05/11/2020	9.44	Put	Bond Future	17,564.2700	17.5643	14,185.3000	14.1853	(19.238)	0	0	0
2020/03/31	2032	05/11/2020	11.08	Call	Bond Future	792.5500	0.7925	1,446.7600	1.4468	82.545	0	0	0
2020/03/31	2032	05/11/2020	9.77	Put	Bond Future	15,508.1600	15.5082	12,182.0100	12.1820	(21.448)	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
2020/03/31	2032	05/11/2020			Bond Future	12.5471	75.2261	11.8577	78.6783	(5.494)	0.0000	0.0000	0
2020/03/31	2032	05/11/2020	10.99	Put	Bond Future	8,838.7600	8.8388	5,984.9100	5.9849	(32.288)	0	0	3,000
2020/03/31	2032	05/11/2020	9.76	Call	Bond Future	127.2600	0.1273	251.3400	0.2513	97.501	0	0	0
2020/03/31	2032	05/11/2020	9.76	Put	Bond Future	15,569.0600	15.5691	12,240.9600	12.2410	(21.376)	0	0	0
2020/03/31	2032	05/11/2020	9.11	Call	Bond Future	40.3800	0.0404	80.5500	0.0805	99.480	0	0	3,000
2020/03/31	2032	05/11/2020	9.61	Call	Bond Future	99.1700	0.0992	196.7000	0.1967	98.346	0	0	3,000
2020/03/31	2032	05/11/2020	9.44	Call	Bond Future	73.9300	0.0739	147.1400	0.1471	99.026	0	0	1,000
2020/03/31	2032	05/11/2020	11.08	Put	Bond Future	8,415.3300	8.4153	5,617.3600	5.6174	(33.248)	0	0	1,000
2020/03/31	2032	05/11/2020	9.77	Call	Bond Future	129.3600	0.1294	255.3900	0.2554	97.426	0	0	0
2020/03/31	2032	05/11/2020	9.11	Put	Bond Future	19,710.3800	19.7104	16,298.3700	16.2984	(17.311)	0	0	0
2020/03/31	2032	05/11/2020	8.94	Put	Bond Future	20,849.2800	20.8493	17,425.9200	17.4259	(16.420)	0	0	0
2020/03/31	2032	05/11/2020	8.94	Call	Bond Future	29.0300	0.0290	57.8500	0.0579	99.277	0	0	1,000
2020/03/31	2032	05/11/2020	9.75	Call	Bond Future	125.2000	0.1252	247.3500	0.2473	97.564	0	0	0
2020/03/31	2032	05/11/2020	9.75	Put	Bond Future	15,630.0700	15.6301	12,300.0400	12.3000	(21.305)	0	0	0
2020/03/31	2032	04/02/2021	10.82	Put	Bond Future	10,792.6400	10.7926	7,843.3500	7.8434	(27.327)	0	0	800
2020/03/31	2032	04/02/2021	9.29	Call	Bond Future	99.3200	0.0993	179.0700	0.1791	80.296	0	0	800
2020/03/31	2032	04/02/2021	9.63	Call	Bond Future	162.4900	0.1625	291.6300	0.2916	79.476	0	0	0
2020/03/31	2032	04/02/2021			Bond Future	12.7743	76.4669	12.0666	79.9158	(5.540)	0.0000	0.0000	0
2020/03/31	2032	04/02/2021	8.79	Put	Bond Future	22,765.5300	22.7655	19,352.7000	19.3527	(14.991)	0	0	0
2020/03/31	2032	04/02/2021	8.79	Call	Bond Future	45.0200	0.0450	81.0800	0.0811	80.098	0	0	800
2020/03/31	2032	04/02/2021	9.61	Call	Bond Future	158.0100	0.1580	283.7000	0.2837	79.546	0	0	0
2020/03/31	2032	04/02/2021	9.61	Put	Bond Future	17,486.7500	17.4867	14,163.5500	14.1636	(19.004)	0	0	0
2020/03/31	2032	04/02/2021	10.82	Call	Bond Future	696.4100	0.6964	1,196.0100	1.1960	71.739	0	0	0
2020/03/31	2032	04/02/2021	9.29	Put	Bond Future	19,482.4400	19.4824	16,113.3000	16.1133	(17.293)	0	0	0
2020/03/31	2032	04/02/2021	9.63	Put	Bond Future	17,364.8900	17.3649	14,045.1400	14.0451	(19.118)	0	0	0
2020/03/31	2032	04/02/2021	9.62	Call	Bond Future	160.2400	0.1602	287.6400	0.2876	79.506	0	0	0
2020/03/31	2032	04/02/2021	9.62	Put	Bond Future	17,425.7800	17.4258	14,104.2900	14.1043	(19.061)	0	0	0
2020/03/31	2033	07/05/2020			Bond Future	80.3005	80.3005	89.4526	89.4526	11.397	0.0000	0.0000	7,142
2020/03/31	2033	06/08/2020			Bond Future	81.6175	81.6175	90.8703	90.8703	11.337	0.0000	0.0000	0
2020/03/31	2033	05/11/2020			Bond Future	81.7393	81.7393	91.0886	91.0886	11.438	0.0000	0.0000	0
2020/03/31	2033	04/02/2021			Bond Future	83.1064	83.1064	92.5426	92.5426	11.354	0.0000	0.0000	0
2020/03/31	2037	07/05/2020	9.60	Put	Bond Future	18,533.4300	18.5334	14,899.5700	14.8996	(19.607)	0	0	0
2020/03/31	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/31	2037	07/05/2020	9.70	Put	Bond Future	17,769.8900	17.7699	14,136.0300	14.1360	(20.450)	0	0	0
2020/03/31	2037	07/05/2020			Bond Future	12.4647	74.7547	11.8188	78.3886	(5.183)	0.0000	0.0000	85,490
2020/03/31	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/31	2037	07/05/2020	9.59	Put	Bond Future	18,610.3100	18.6103	14,976.4400	14.9764	(19.526)	0	0	0
2020/03/31	2037	07/05/2020	9.70	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	7,500
2020/03/31	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/31	2037	07/05/2020	9.61	Put	Bond Future	18,456.6400	18.4566	14,822.7800	14.8228	(19.689)	0	0	0
2020/03/31	2037	07/05/2020	10.00	Put	Bond Future	15,536.0700	15.5361	11,902.3700	11.9024	(23.389)	0	0	0
2020/03/31	2037	07/05/2020	10.00	Call	Bond Future	0.0100	0.0000	0.1800	0.0002	1700.000	0	0	7,500
2020/03/31	2037	06/08/2020	9.88	Put	Bond Future	17,468.7700	17.4688	13,843.5400	13.8435	(20.753)	0	0	0
2020/03/31	2037	06/08/2020			Bond Future	12.6713	71.7033	12.0053	75.3529	(5.256)	0.0000	0.0000	300
2020/03/31	2037	06/08/2020	9.87	Call	Bond Future	14.3900	0.0144	38.0700	0.0381	164.559	0	0	0
2020/03/31	2037	06/08/2020	9.87	Put	Bond Future	17,542.1700	17.5422	13,916.2500	13.9163	(20.670)	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
2020/03/31	2037	06/08/2020	9.88	Call	Bond Future	14.8100	0.0148	39.1800	0.0392	164.551	0	0	0
2020/03/31	2037	06/08/2020	9.86	Call	Bond Future	13.9800	0.0140	36.9900	0.0370	164.592	0	0	0
2020/03/31	2037	06/08/2020	9.86	Put	Bond Future	17,615.6600	17.6157	13,989.0700	13.9891	(20.587)	0	0	0
2020/03/31	2037	05/11/2020	10.18	Call	Bond Future	118.3800	0.1184	264.7500	0.2648	123.644	0	0	0
2020/03/31	2037	05/11/2020	10.17	Put	Bond Future	16,443.9200	16.4439	12,926.0300	12.9260	(21.393)	0	0	0
2020/03/31	2037	05/11/2020			Bond Future	12.8682	72.8661	12.1838	76.5280	(5.319)	0.0000	0.0000	0
2020/03/31	2037	05/11/2020	10.19	Call	Bond Future	120.5100	0.1205	269.2800	0.2693	123.450	0	0	0
2020/03/31	2037	05/11/2020	10.19	Put	Bond Future	16,306.6400	16.3066	12,793.5100	12.7935	(21.544)	0	0	0
2020/03/31	2037	05/11/2020	10.17	Call	Bond Future	116.2800	0.1163	260.2900	0.2603	123.848	0	0	0
2020/03/31	2037	05/11/2020	10.18	Put	Bond Future	16,375.2200	16.3752	12,859.6900	12.8597	(21.469)	0	0	0
2020/03/31	2037	04/02/2021	13.73	Call	Bond Future	5,568.6300	5.5686	8,287.9100	8.2879	48.832	0	0	0
2020/03/31	2037	04/02/2021	10.35	Call	Bond Future	269.9400	0.2699	506.9100	0.5069	87.786	0	0	0
2020/03/31	2037	04/02/2021	10.27	Call	Bond Future	242.0100	0.2420	456.4700	0.4565	88.616	0	0	0
2020/03/31	2037	04/02/2021	10.85	Call	Bond Future	509.3200	0.5093	927.5800	0.9276	82.121	0	0	0
2020/03/31	2037	04/02/2021	10.28	Put	Bond Future	16,816.3200	16.8163	13,369.4700	13.3695	(20.497)	0	0	0
2020/03/31	2037	04/02/2021			Bond Future	13.0810	69.8111	12.3780	73.4751	(5.374)	0.0000	0.0000	0
2020/03/31	2037	04/02/2021	11.97	Put	Bond Future	7,543.8800	7.5439	4,970.3800	4.9704	(34.114)	0	0	0
2020/03/31	2037	04/02/2021	11.97	Call	Bond Future	1,613.0300	1.6130	2,703.5600	2.7036	67.608	0	0	300
2020/03/31	2037	04/02/2021	9.65	Put	Bond Future	21,218.9800	21.2190	17,645.3900	17.6454	(16.841)	0	0	0
2020/03/31	2037	04/02/2021	9.65	Call	Bond Future	96.2200	0.0962	186.6600	0.1867	93.993	0	0	72
2020/03/31	2037	04/02/2021	13.73	Put	Bond Future	2,436.4400	2.4364	1,491.6900	1.4917	(38.776)	0	0	300
2020/03/31	2037	04/02/2021	10.35	Put	Bond Future	16,356.2600	16.3563	12,929.2000	12.9292	(20.953)	0	0	72
2020/03/31	2037	04/02/2021	11.90	Call	Bond Future	1,515.7900	1.5158	2,554.7400	2.5547	68.542	0	0	0
2020/03/31	2037	04/02/2021	10.27	Put	Bond Future	16,882.5300	16.8825	13,432.9600	13.4330	(20.433)	0	0	0
2020/03/31	2037	04/02/2021	10.85	Put	Bond Future	13,250.1400	13.2501	10,004.3700	10.0044	(24.496)	0	0	72
2020/03/31	2037	04/02/2021	10.28	Call	Bond Future	245.3700	0.2454	462.5500	0.4626	88.511	0	0	0
2020/03/31	2037	04/02/2021	10.48	Put	Bond Future	15,517.9600	15.5180	12,131.1500	12.1312	(21.825)	0	0	0
2020/03/31	2037	04/02/2021	10.48	Call	Bond Future	320.8800	0.3209	598.1000	0.5981	86.394	0	0	240
2020/03/31	2037	04/02/2021	11.90	Put	Bond Future	7,846.5000	7.8465	5,221.4200	5.2214	(33.455)	0	0	240
2020/03/31	2037	04/02/2021	10.29	Call	Bond Future	248.7600	0.2488	468.6900	0.4687	88.411	0	0	0
2020/03/31	2037	04/02/2021	10.29	Put	Bond Future	16,750.2300	16.7502	13,306.1300	13.3061	(20.562)	0	0	0
2020/03/31	2038	07/05/2020			Bond Future	86.3511	86.3511	100.6290	100.6290	16.535	0.0000	0.0000	11,962
2020/03/31	2038	06/08/2020			Bond Future	86.0726	86.0726	100.5294	100.5294	16.796	0.0000	0.0000	0
2020/03/31	2038	05/11/2020			Bond Future	87.4882	87.4882	102.1204	102.1204	16.725	0.0000	0.0000	0
2020/03/31	2038	04/02/2021			Bond Future	87.2314	87.2314	102.0306	102.0306	16.966	0.0000	0.0000	0
2020/03/31	2040	07/05/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/31	2040	07/05/2020	9.75	Put	Bond Future	18,859.8000	18.8598	14,815.2900	14.8153	(21.445)	0	0	0
2020/03/31	2040	07/05/2020	12.20	Call	Bond Future	668.0400	0.6680	2,847.6900	2.8477	326.275	0	0	325
2020/03/31	2040	07/05/2020	11.10	Put	Bond Future	8,707.8600	8.7079	4,781.5000	4.7815	(45.090)	0	0	0
2020/03/31	2040	07/05/2020	9.85	Put	Bond Future	18,041.2000	18.0412	13,996.7100	13.9967	(22.418)	0	0	0
2020/03/31	2040	07/05/2020			Bond Future	12.4879	77.1204	11.8113	81.1649	(5.419)	0.0000	0.0000	65,698
2020/03/31	2040	07/05/2020	9.74	Put	Bond Future	18,942.2800	18.9423	14,897.7700	14.8978	(21.352)	0	0	0
2020/03/31	2040	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/31	2040	07/05/2020	12.70	Put	Bond Future	810.7100	0.8107	105.1800	0.1052	(87.026)	0	0	0
2020/03/31	2040	07/05/2020	12.70	Call	Bond Future	2,007.4800	2.0075	5,346.4700	5.3465	166.327	0	0	325
2020/03/31	2040	07/05/2020	10.00	Put	Bond Future	16,834.3100	16.8343	12,789.9000	12.7899	(24.025)	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
2020/03/31	2040	07/05/2020	10.00	Call	Bond Future	0.0000		0.0000	0.1100	0.0001	100.000	0	0	2,640
2020/03/31	2040	07/05/2020	9.50	Put	Bond Future	20,956.7200		20.9567	16,912.2000	16.9122	(19.299)	0	0	0
2020/03/31	2040	07/05/2020	9.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/03/31	2040	07/05/2020	9.73	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/31	2040	07/05/2020	12.20	Put	Bond Future	2,345.7800		2.3458	480.9100	0.4809	(79.499)	0	0	0
2020/03/31	2040	07/05/2020	11.10	Call	Bond Future	7.6300		0.0076	125.7900	0.1258	1548.624	0	0	450
2020/03/31	2040	07/05/2020	9.85	Call	Bond Future	0.0000		0.0000	0.0300	0.0000	100.000	0	0	7,500
2020/03/31	2040	07/05/2020	9.73	Put	Bond Future	19,024.8800		19.0249	14,980.3700	14.9804	(21.259)	0	0	0
2020/03/31	2040	07/05/2020	11.80	Put	Bond Future	4,305.4500		4.3055	1,336.1800	1.3362	(68.965)	0	0	0
2020/03/31	2040	07/05/2020	11.80	Call	Bond Future	190.5800		0.1906	1,265.8300	1.2658	564.199	0	0	450
2020/03/31	2040	07/05/2020	10.15	Put	Bond Future	15,652.1200		15.6521	11,607.9900	11.6080	(25.838)	0	0	0
2020/03/31	2040	07/05/2020	10.15	Call	Bond Future	0.0100		0.0000	0.4000	0.0004	3900.000	0	0	7,500
2020/03/31	2040	06/08/2020	10.85	Call	Bond Future	126.9600		0.1270	381.4500	0.3815	200.449	0	0	0
2020/03/31	2040	06/08/2020	11.26	Put	Bond Future	9,041.7100		9.0417	5,508.6600	5.5087	(39.075)	0	0	517
2020/03/31	2040	06/08/2020	10.03	Call	Bond Future	14.1700		0.0142	48.6700	0.0487	243.472	0	0	0
2020/03/31	2040	06/08/2020	10.04	Call	Bond Future	14.6100		0.0146	50.1200	0.0501	243.053	0	0	0
2020/03/31	2040	06/08/2020	10.02	Put	Bond Future	17,781.7600		17.7818	13,749.8500	13.7498	(22.674)	0	0	0
2020/03/31	2040	06/08/2020			Bond Future	12.6902		73.8566	11.9917	77.9220	(5.504)	0.0000	0.0000	600
2020/03/31	2040	06/08/2020	10.04	Put	Bond Future	17,624.6500		17.6246	13,594.7400	13.5947	(22.865)	0	0	0
2020/03/31	2040	06/08/2020	10.02	Call	Bond Future	13.7400		0.0137	47.2500	0.0472	243.886	0	0	0
2020/03/31	2040	06/08/2020	10.85	Put	Bond Future	11,685.8300		11.6858	7,874.9000	7.8749	(32.612)	0	0	12,538
2020/03/31	2040	06/08/2020	11.26	Call	Bond Future	304.2400		0.3042	836.6100	0.8366	174.984	0	0	0
2020/03/31	2040	06/08/2020	10.79	Put	Bond Future	12,095.2500		12.0953	8,255.1500	8.2551	(31.749)	0	0	800
2020/03/31	2040	06/08/2020	9.57	Put	Bond Future	21,442.6700		21.4427	17,385.2000	17.3852	(18.922)	0	0	0
2020/03/31	2040	06/08/2020	10.03	Put	Bond Future	17,703.1500		17.7032	13,672.2300	13.6722	(22.770)	0	0	0
2020/03/31	2040	06/08/2020	10.79	Call	Bond Future	110.4200		0.1104	335.7400	0.3357	204.057	0	0	0
2020/03/31	2040	06/08/2020	9.57	Call	Bond Future	3.0900		0.0031	11.0400	0.0110	257.282	0	0	800
2020/03/31	2040	06/08/2020	10.07	Put	Bond Future	17,389.8900		17.3899	13,363.1800	13.3632	(23.155)	0	0	0
2020/03/31	2040	06/08/2020	10.07	Call	Bond Future	16.0100		0.0160	54.7200	0.0547	241.786	0	0	800
2020/03/31	2040	05/11/2020	10.23	Call	Bond Future	99.7200		0.0997	260.2500	0.2602	160.981	0	0	2,000
2020/03/31	2040	05/11/2020	11.70	Put	Bond Future	7,920.7900		7.9208	4,904.0500	4.9040	(38.086)	0	0	2,000
2020/03/31	2040	05/11/2020	10.00	Call	Bond Future	62.7000		0.0627	169.1000	0.1691	169.697	0	0	2,000
2020/03/31	2040	05/11/2020	9.50	Call	Bond Future	20.4400		0.0204	58.8400	0.0588	187.867	0	0	2,000
2020/03/31	2040	05/11/2020	10.30	Call	Bond Future	114.1400		0.1141	294.8400	0.2948	158.314	0	0	0
2020/03/31	2040	05/11/2020			Bond Future	12.8829		75.0544	12.1641	79.1372	(5.579)	0.0000	0.0000	0
2020/03/31	2040	05/11/2020	10.23	Put	Bond Future	17,255.1600		17.2552	13,332.9100	13.3329	(22.731)	0	0	0
2020/03/31	2040	05/11/2020	9.73	Put	Bond Future	21,154.0300		21.1540	17,133.9800	17.1340	(19.004)	0	0	0
2020/03/31	2040	05/11/2020	9.73	Call	Bond Future	34.9100		0.0349	97.6400	0.0976	179.691	0	0	2,000
2020/03/31	2040	05/11/2020	10.30	Put	Bond Future	16,735.7600		16.7358	12,833.6800	12.8337	(23.316)	0	0	0
2020/03/31	2040	05/11/2020	11.70	Call	Bond Future	995.4900		0.9955	2,061.5300	2.0615	107.087	0	0	0
2020/03/31	2040	05/11/2020	10.00	Put	Bond Future	19,008.0700		19.0081	15,031.6900	15.0317	(20.919)	0	0	0
2020/03/31	2040	05/11/2020	9.50	Put	Bond Future	23,055.5300		23.0555	19,011.1500	19.0112	(17.542)	0	0	0
2020/03/31	2040	05/11/2020	10.31	Call	Bond Future	116.3400		0.1163	300.0700	0.3001	157.925	0	0	0
2020/03/31	2040	05/11/2020	10.32	Put	Bond Future	16,588.6000		16.5886	12,692.6200	12.6926	(23.486)	0	0	0
2020/03/31	2040	05/11/2020	11.50	Call	Bond Future	773.3200		0.7733	1,654.0100	1.6540	113.884	0	0	0
2020/03/31	2040	05/11/2020	11.50	Put	Bond Future	8,977.0000		8.9770	5,774.9100	5.7749	(35.670)	0	0	2,000
2020/03/31	2040	05/11/2020	10.31	Put	Bond Future	16,662.1100		16.6621	12,763.0600	12.7631	(23.401)	0	0	0
2020/03/31	2040	05/11/2020	10.32	Call	Bond Future	118.5800		0.1186	305.3800	0.3054	157.531	0	0	0

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2020/03/31	2040	04/02/2021	9.49	Call	Bond Future	61.4900		0.0615	132.2500	0.1322	115.076	0	0	500
2020/03/31	2040	04/02/2021	9.57	Put	Bond Future	23,559.1600		23.5592	19,550.1500	19.5502	(17.017)	0	0	0
2020/03/31	2040	04/02/2021	10.07	Put	Bond Future	19,616.8000		19.6168	15,701.1800	15.7012	(19.961)	0	0	0
2020/03/31	2040	04/02/2021	10.42	Put	Bond Future	17,060.4200		17.0604	13,248.8900	13.2489	(22.341)	0	0	0
2020/03/31	2040	04/02/2021			Bond Future	13.0909		71.7851	12.3514	75.8750	(5.648)	0.0000	0.0000	0
2020/03/31	2040	04/02/2021	11.74	Call	Bond Future	1,298.5900		1.2986	2,342.6300	2.3426	80.398	0	0	0
2020/03/31	2040	04/02/2021	11.74	Put	Bond Future	9,071.0600		9.0711	6,025.1600	6.0252	(33.578)	0	0	800
2020/03/31	2040	04/02/2021	10.07	Call	Bond Future	161.8200		0.1618	336.1400	0.3361	107.725	0	0	800
2020/03/31	2040	04/02/2021	10.41	Call	Bond Future	267.7900		0.2678	542.7100	0.5427	102.663	0	0	0
2020/03/31	2040	04/02/2021	10.41	Put	Bond Future	17,131.0600		17.1311	13,316.0400	13.3160	(22.270)	0	0	0
2020/03/31	2040	04/02/2021	9.49	Put	Bond Future	24,220.8700		24.2209	20,201.6900	20.2017	(16.594)	0	0	0
2020/03/31	2040	04/02/2021	9.57	Call	Bond Future	70.8700		0.0709	151.8000	0.1518	114.195	0	0	800
2020/03/31	2040	04/02/2021	10.42	Call	Bond Future	271.6100		0.2716	550.0200	0.5500	102.504	0	0	0
2020/03/31	2040	04/02/2021	11.57	Call	Bond Future	1,095.1300		1.0951	2,007.4200	2.0074	83.304	0	0	0
2020/03/31	2040	04/02/2021	11.57	Put	Bond Future	9,943.7100		9.9437	6,766.0600	6.7661	(31.956)	0	0	500
2020/03/31	2040	04/02/2021	10.24	Put	Bond Future	18,353.7300		18.3537	14,484.1200	14.4841	(21.084)	0	0	0
2020/03/31	2040	04/02/2021	10.24	Call	Bond Future	209.3400		0.2093	429.6700	0.4297	105.250	0	0	500
2020/03/31	2040	04/02/2021	10.40	Call	Bond Future	264.0200		0.2640	535.4700	0.5355	102.814	0	0	0
2020/03/31	2040	04/02/2021	10.40	Put	Bond Future	17,201.8500		17.2018	13,383.3600	13.3834	(22.198)	0	0	0
2020/03/31	2044	07/05/2020	9.81	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/31	2044	07/05/2020	9.79	Put	Bond Future	18,767.6500		18.7677	14,964.4400	14.9644	(20.265)	0	0	0
2020/03/31	2044	07/05/2020	9.45	Put	Bond Future	21,712.4200		21.7124	17,909.2000	17.9092	(17.516)	0	0	0
2020/03/31	2044	07/05/2020	9.97	Put	Bond Future	17,270.2100		17.2702	13,467.0400	13.4670	(22.022)	0	0	0
2020/03/31	2044	07/05/2020	9.33	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	100
2020/03/31	2044	07/05/2020	9.98	Call	Bond Future	0.0000		0.0000	0.0600	0.0001	100.000	0	0	100
2020/03/31	2044	07/05/2020	9.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	556
2020/03/31	2044	07/05/2020			Bond Future	12.4954		74.1361	11.8542	77.9393	(5.131)	0.0000	0.0000	82,870
2020/03/31	2044	07/05/2020	9.81	Put	Bond Future	18,599.2200		18.5992	14,796.0100	14.7960	(20.448)	0	0	0
2020/03/31	2044	07/05/2020	9.79	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/31	2044	07/05/2020	10.81	Call	Bond Future	1.2800		0.0013	24.0500	0.0240	1778.906	0	0	0
2020/03/31	2044	07/05/2020	10.81	Put	Bond Future	10,800.9300		10.8009	7,020.4800	7.0205	(35.001)	0	0	129
2020/03/31	2044	07/05/2020	9.33	Put	Bond Future	22,789.5400		22.7895	18,986.3200	18.9863	(16.688)	0	0	0
2020/03/31	2044	07/05/2020	9.80	Put	Bond Future	18,683.3700		18.6834	14,880.1600	14.8802	(20.356)	0	0	0
2020/03/31	2044	07/05/2020	9.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	129
2020/03/31	2044	07/05/2020	9.97	Call	Bond Future	0.0000		0.0000	0.0500	0.0001	100.000	0	0	129
2020/03/31	2044	07/05/2020	9.98	Put	Bond Future	17,188.2200		17.1882	13,385.0600	13.3851	(22.127)	0	0	0
2020/03/31	2044	07/05/2020	11.09	Call	Bond Future	7.1900		0.0072	98.4200	0.0984	1268.846	0	0	0
2020/03/31	2044	07/05/2020	9.26	Put	Bond Future	23,427.2800		23.4273	19,624.0600	19.6241	(16.234)	0	0	0
2020/03/31	2044	07/05/2020	9.91	Put	Bond Future	17,764.7600		17.7648	13,961.5700	13.9616	(21.409)	0	0	0
2020/03/31	2044	07/05/2020	9.80	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/31	2044	07/05/2020	11.09	Put	Bond Future	8,824.6900		8.8247	5,112.7000	5.1127	(42.064)	0	0	100
2020/03/31	2044	07/05/2020	9.91	Call	Bond Future	0.0000		0.0000	0.0300	0.0000	100.000	0	0	556
2020/03/31	2044	07/05/2020	11.02	Call	Bond Future	4.7800		0.0048	71.0500	0.0711	1386.402	0	0	0
2020/03/31	2044	07/05/2020	11.02	Put	Bond Future	9,310.1500		9.3101	5,573.2000	5.5732	(40.138)	0	0	556
2020/03/31	2044	06/08/2020	9.98	Call	Bond Future	12.1200		0.0121	35.5500	0.0356	193.317	0	0	602
2020/03/31	2044	06/08/2020	11.09	Put	Bond Future	10,124.1200		10.1241	6,650.7100	6.6507	(34.308)	0	0	602
2020/03/31	2044	06/08/2020	9.01	Call	Bond Future	0.3300		0.0003	0.9100	0.0009	175.758	0	0	140

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2020/03/31	2044	06/08/2020	9.66	Call	Bond Future	4.1600	0.0042	12.2500	0.0123	194.471	0	0	140
2020/03/31	2044	06/08/2020	9.88	Call	Bond Future	8.7800	0.0088	25.8500	0.0259	194.419	0	0	0
2020/03/31	2044	06/08/2020			Bond Future	12.6918	70.9493	12.0298	74.7713	(5.216)	0.0000	0.0000	3,339
2020/03/31	2044	06/08/2020	9.36	Put	Bond Future	23,575.8700	23.5759	19,756.4800	19.7565	(16.200)	0	0	0
2020/03/31	2044	06/08/2020	9.36	Call	Bond Future	1.3700	0.0014	3.9800	0.0040	190.511	0	0	602
2020/03/31	2044	06/08/2020	9.98	Put	Bond Future	18,270.7500	18.2708	14,472.1800	14.4722	(20.790)	0	0	0
2020/03/31	2044	06/08/2020	9.86	Call	Bond Future	8.2300	0.0082	24.2100	0.0242	194.168	0	0	0
2020/03/31	2044	06/08/2020	9.86	Put	Bond Future	19,256.5700	19.2566	15,450.5500	15.4506	(19.765)	0	0	0
2020/03/31	2044	06/08/2020	11.09	Call	Bond Future	219.4700	0.2195	568.0600	0.5681	158.833	0	0	0
2020/03/31	2044	06/08/2020	9.01	Put	Bond Future	26,809.6100	26.8096	22,988.1900	22.9882	(14.254)	0	0	0
2020/03/31	2044	06/08/2020	9.66	Put	Bond Future	20,943.0100	20.9430	17,129.1000	17.1291	(18.211)	0	0	0
2020/03/31	2044	06/08/2020	9.88	Put	Bond Future	19,090.9100	19.0909	15,285.9800	15.2860	(19.931)	0	0	0
2020/03/31	2044	06/08/2020	10.93	Call	Bond Future	155.1300	0.1551	412.2300	0.4122	165.732	0	0	0
2020/03/31	2044	06/08/2020	10.93	Put	Bond Future	11,180.5300	11.1805	7,615.6300	7.6156	(31.885)	0	0	140
2020/03/31	2044	06/08/2020	9.87	Call	Bond Future	8.5000	0.0085	25.0200	0.0250	194.353	0	0	0
2020/03/31	2044	06/08/2020	9.87	Put	Bond Future	19,173.6700	19.1737	15,368.1900	15.3682	(19.847)	0	0	0
2020/03/31	2044	05/11/2020	11.06	Put	Bond Future	11,547.3300	11.5473	8,193.6000	8.1936	(29.043)	0	0	525
2020/03/31	2044	05/11/2020	11.43	Call	Bond Future	715.8000	0.7158	1,458.2300	1.4582	103.720	0	0	0
2020/03/31	2044	05/11/2020	9.72	Put	Bond Future	21,454.8300	21.4548	17,668.1400	17.6681	(17.650)	0	0	0
2020/03/31	2044	05/11/2020	9.97	Call	Bond Future	58.3900	0.0584	143.2200	0.1432	145.282	0	0	568
2020/03/31	2044	05/11/2020	9.29	Put	Bond Future	25,205.1700	25.2052	21,386.4300	21.3864	(15.151)	0	0	0
2020/03/31	2044	05/11/2020	9.96	Put	Bond Future	19,478.7500	19.4788	15,724.5400	15.7245	(19.273)	0	0	0
2020/03/31	2044	05/11/2020	10.36	Call	Bond Future	128.4100	0.1284	301.3600	0.3014	134.686	0	0	0
2020/03/31	2044	05/11/2020			Bond Future	12.8787	72.1000	12.1974	75.9374	(5.290)	0.0000	0.0000	0
2020/03/31	2044	05/11/2020	9.72	Call	Bond Future	33.4500	0.0335	84.1500	0.0841	151.570	0	0	1,815
2020/03/31	2044	05/11/2020	9.97	Put	Bond Future	19,398.2400	19.3982	15,645.6800	15.6457	(19.345)	0	0	0
2020/03/31	2044	05/11/2020	9.96	Call	Bond Future	57.1500	0.0571	140.3300	0.1403	145.547	0	0	0
2020/03/31	2044	05/11/2020	11.38	Call	Bond Future	669.1700	0.6692	1,372.8100	1.3728	105.151	0	0	0
2020/03/31	2044	05/11/2020	11.38	Put	Bond Future	9,622.0300	9.6220	6,488.2800	6.4883	(32.568)	0	0	568
2020/03/31	2044	05/11/2020	10.34	Call	Bond Future	123.6100	0.1236	290.7800	0.2908	135.240	0	0	0
2020/03/31	2044	05/11/2020	10.34	Put	Bond Future	16,523.8600	16.5239	12,853.6400	12.8536	(22.212)	0	0	0
2020/03/31	2044	05/11/2020	11.06	Call	Bond Future	422.7200	0.4227	906.3800	0.9064	114.416	0	0	0
2020/03/31	2044	05/11/2020	10.04	Put	Bond Future	18,838.7900	18.8388	15,098.5700	15.0986	(19.854)	0	0	0
2020/03/31	2044	05/11/2020	11.17	Put	Bond Future	10,864.4800	10.8645	7,580.7300	7.5807	(30.225)	0	0	1,815
2020/03/31	2044	05/11/2020	11.43	Put	Bond Future	9,338.3200	9.3383	6,243.3600	6.2434	(33.143)	0	0	1,815
2020/03/31	2044	05/11/2020	8.87	Put	Bond Future	29,132.8000	29.1328	25,301.4400	25.3014	(13.151)	0	0	0
2020/03/31	2044	05/11/2020	9.29	Call	Bond Future	11.5900	0.0116	30.2400	0.0302	160.915	0	0	568
2020/03/31	2044	05/11/2020	10.36	Put	Bond Future	16,374.3800	16.3744	12,709.9400	12.7099	(22.379)	0	0	0
2020/03/31	2044	05/11/2020	10.04	Call	Bond Future	67.7400	0.0677	164.9100	0.1649	143.446	0	0	525
2020/03/31	2044	05/11/2020	9.34	Put	Bond Future	24,755.1800	24.7552	20,938.9000	20.9389	(15.416)	0	0	0
2020/03/31	2044	05/11/2020	9.34	Call	Bond Future	13.2000	0.0132	34.3100	0.0343	159.924	0	0	525
2020/03/31	2044	05/11/2020	11.17	Call	Bond Future	497.8200	0.4978	1,051.4600	1.0515	111.213	0	0	0
2020/03/31	2044	05/11/2020	8.87	Call	Bond Future	3.6000	0.0036	9.6300	0.0096	167.500	0	0	1,815
2020/03/31	2044	05/11/2020	10.02	Put	Bond Future	18,997.8900	18.9979	15,254.0100	15.2540	(19.707)	0	0	0
2020/03/31	2044	05/11/2020	10.02	Call	Bond Future	64.9400	0.0649	158.4500	0.1585	143.994	0	0	1,815
2020/03/31	2044	05/11/2020	10.35	Call	Bond Future	125.9900	0.1260	296.0300	0.2960	134.963	0	0	0
2020/03/31	2044	05/11/2020	10.35	Put	Bond Future	16,449.0400	16.4490	12,781.6900	12.7817	(22.295)	0	0	0
2020/03/31	2044	04/02/2021	10.04	Put	Bond Future	19,955.5000	19.9555	16,259.9200	16.2599	(18.519)	0	0	0

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2020/03/31	2044	04/02/2021	10.37	Call	Bond Future	242.1500	0.2421	476.6400	0.4766	96.837	0	0	0
2020/03/31	2044	04/02/2021	10.35	Put	Bond Future	17,603.0000	17.6030	13,988.4000	13.9884	(20.534)	0	0	0
2020/03/31	2044	04/02/2021			Bond Future	13.0803	68.9071	12.3793	72.7500	(5.359)	0.0000	0.0000	0
2020/03/31	2044	04/02/2021	10.37	Put	Bond Future	17,456.3600	17.4564	13,847.9300	13.8479	(20.671)	0	0	0
2020/03/31	2044	04/02/2021	10.35	Call	Bond Future	235.0800	0.2351	463.4000	0.4634	97.124	0	0	0
2020/03/31	2044	04/02/2021	10.04	Call	Bond Future	145.3500	0.1454	292.6900	0.2927	101.369	0	0	0
2020/03/31	2044	04/02/2021	10.84	Call	Bond Future	463.8100	0.4638	880.2400	0.8802	89.785	0	0	0
2020/03/31	2044	04/02/2021	10.36	Put	Bond Future	17,529.6100	17.5296	13,918.0800	13.9181	(20.602)	0	0	0
2020/03/31	2044	04/02/2021	10.84	Put	Bond Future	14,193.7000	14.1937	10,767.2100	10.7672	(24.141)	0	0	405
2020/03/31	2044	04/02/2021	10.29	Call	Bond Future	214.8800	0.2149	425.4100	0.4254	97.976	0	0	0
2020/03/31	2044	04/02/2021	10.29	Put	Bond Future	18,046.7000	18.0467	14,414.3100	14.4143	(20.128)	0	0	405
2020/03/31	2044	04/02/2021	9.66	Put	Bond Future	23,039.6900	23.0397	19,277.3500	19.2773	(16.330)	0	0	0
2020/03/31	2044	04/02/2021	9.66	Call	Bond Future	76.0500	0.0761	156.6300	0.1566	105.957	0	0	405
2020/03/31	2044	04/02/2021	10.36	Call	Bond Future	238.6000	0.2386	469.9900	0.4700	96.978	0	0	0
2020/03/31	2046	07/05/2020			Bond Future	73.8468	73.8468	88.8377	88.8377	20.300	0.0000	0.0000	15,286
2020/03/31	2046	06/08/2020			Bond Future	75.0579	75.0579	90.2456	90.2456	20.235	0.0000	0.0000	0
2020/03/31	2046	05/11/2020			Bond Future	74.4967	74.4967	89.8788	89.8788	20.648	0.0000	0.0000	0
2020/03/31	2046	04/02/2021			Bond Future	75.7426	75.7426	91.3134	91.3134	20.557	0.0000	0.0000	0
2020/03/31	2050	07/05/2020			Bond Future	72.6671	72.6671	90.9794	90.9794	25.200	0.0000	0.0000	15,776
2020/03/31	2050	06/08/2020			Bond Future	71.9793	71.9793	90.5423	90.5423	25.789	0.0000	0.0000	0
2020/03/31	2050	05/11/2020			Bond Future	73.1631	73.1631	91.9751	91.9751	25.712	0.0000	0.0000	0
2020/03/31	2050	04/02/2021			Bond Future	72.4666	72.4666	91.5239	91.5239	26.298	0.0000	0.0000	0
2020/03/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	AL37	07/05/2020			Index Future	629.4250	629.4250	646.7230	646.7230	2.748	0.0000	0.0000	0
2020/03/31	AL37	06/08/2020			Index Future	639.4770	639.4770	656.7000	656.7000	2.693	0.0000	0.0000	0
2020/03/31	AL37	05/11/2020			Index Future	649.9510	649.9510	667.0460	667.0460	2.630	0.0000	0.0000	0
2020/03/31	AL37	04/02/2021			Index Future	660.6710	660.6710	677.5410	677.5410	2.553	0.0000	0.0000	0
2020/03/31	AL7T	07/05/2020			Index Future	681.7440	681.7440	711.2210	711.2210	4.324	0.0000	0.0000	0
2020/03/31	AL7T	06/08/2020			Index Future	692.6320	692.6320	722.1930	722.1930	4.268	0.0000	0.0000	0
2020/03/31	AL7T	05/11/2020			Index Future	703.9770	703.9770	733.5700	733.5700	4.204	0.0000	0.0000	0
2020/03/31	AL7T	04/02/2021			Index Future	715.5880	715.5880	745.1130	745.1130	4.126	0.0000	0.0000	0
2020/03/31	ALBI	07/05/2020			Index Future	616.6740	616.6740	641.4620	641.4620	4.020	0.0000	0.0000	208
2020/03/31	ALBI	06/08/2020			Index Future	626.5230	626.5230	651.3580	651.3580	3.964	0.0000	0.0000	0
2020/03/31	ALBI	05/11/2020			Index Future	636.7850	636.7850	661.6200	661.6200	3.900	0.0000	0.0000	0
2020/03/31	ALBI	04/02/2021			Index Future	647.2880	647.2880	672.0300	672.0300	3.822	0.0000	0.0000	0
2020/03/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/03/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	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
2020/03/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/31	ES33	07/05/2020			Bond Future	13.4379	64.7606	12.7965	67.6766	(4.773)	0.0000	0.0000	350
2020/03/31	ES33	06/08/2020			Bond Future	13.6907	65.8065	13.0290	68.7323	(4.833)	0.0000	0.0000	0
2020/03/31	ES33	05/11/2020			Bond Future	13.9476	63.0857	13.2661	66.0177	(4.886)	0.0000	0.0000	0
2020/03/31	ES33	04/02/2021			Bond Future	14.2249	64.1263	13.5237	67.0561	(4.929)	0.0000	0.0000	0
2020/03/31	ES42	07/05/2020			Bond Future	13.6275	64.8395	12.9693	68.1067	(4.829)	0.0000	0.0000	4,919
2020/03/31	ES42	06/08/2020			Bond Future	13.8704	65.8871	13.1891	69.1694	(4.912)	0.0000	0.0000	0
2020/03/31	ES42	05/11/2020			Bond Future	14.1196	62.6931	13.4146	65.9861	(4.993)	0.0000	0.0000	0
2020/03/31	ES42	04/02/2021			Bond Future	14.3793	63.7272	13.6512	67.0238	(5.063)	0.0000	0.0000	0
2020/03/31	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/31	GOVI	07/05/2020			GOVI	609.1710	609.1710	633.6620	633.6620	4.020	0.0000	0.0000	1,180
2020/03/31	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/31	GOVI	07/05/2020	720.00	Put	GOVI	1,108,290.0000	110.8290	863,380.0000	86.3380	(22.098)	0	0	0
2020/03/31	GOVI	07/05/2020	719.98	Put	GOVI	1,108,090.0000	110.8090	863,180.0000	86.3180	(22.102)	0	0	0
2020/03/31	GOVI	07/05/2020	719.99	Put	GOVI	1,108,190.0000	110.8190	863,280.0000	86.3280	(22.100)	0	0	0
2020/03/31	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/31	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/31	GOVI	06/08/2020	728.12	Put	GOVI	1,092,190.0000	109.2190	846,820.0000	84.6820	(22.466)	0	0	0
2020/03/31	GOVI	06/08/2020			GOVI	618.9010	618.9010	643.4380	643.4380	3.965	0.0000	0.0000	1
2020/03/31	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/31	GOVI	06/08/2020	728.14	Put	GOVI	1,092,390.0000	109.2390	847,020.0000	84.7020	(22.462)	0	0	0
2020/03/31	GOVI	06/08/2020	728.13	Put	GOVI	1,092,290.0000	109.2290	846,920.0000	84.6920	(22.464)	0	0	0
2020/03/31	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/31	GOVI	05/11/2020	737.84	Put	GOVI	1,088,020.0000	108.8020	842,650.0000	84.2650	(22.552)	0	0	0
2020/03/31	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/31	GOVI	05/11/2020			GOVI	629.0380	629.0380	653.5750	653.5750	3.901	0.0000	0.0000	0
2020/03/31	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/31	GOVI	05/11/2020	737.83	Put	GOVI	1,087,920.0000	108.7920	842,550.0000	84.2550	(22.554)	0	0	0
2020/03/31	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/31	GOVI	05/11/2020	737.85	Put	GOVI	1,088,120.0000	108.8120	842,750.0000	84.2750	(22.550)	0	0	0
2020/03/31	GOVI	04/02/2021	750.96	Put	GOVI	1,115,470.0000	111.5470	871,010.0000	87.1010	(21.915)	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
2020/03/31	GOVI	04/02/2021			GOVI	639.4130	639.4130	663.8590	663.8590	3.823	0.0000	0.0000	0
2020/03/31	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/31	GOVI	04/02/2021	750.95	Put	GOVI	1,115,370.0000	111.5370	870,910.0000	87.0910	(21.917)	0	0	0
2020/03/31	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/31	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/31	GOVI	04/02/2021	750.94	Put	GOVI	1,115,270.0000	111.5270	870,810.0000	87.0810	(21.919)	0	0	0
2020/03/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/03/31	IGOV	07/05/2020			Index Future	216.9540	216.9540	241.6790	241.6790	11.396	0.0000	0.0000	983
2020/03/31	IGOV	06/08/2020			Index Future	220.4730	220.4730	245.4670	245.4670	11.337	0.0000	0.0000	0
2020/03/31	IGOV	05/11/2020			Index Future	224.1360	224.1360	249.3930	249.3930	11.269	0.0000	0.0000	0
2020/03/31	IGOV	04/02/2021			Index Future	227.8850	227.8850	253.3740	253.3740	11.185	0.0000	0.0000	0
2020/03/31	IS02	22/06/2020			Interest Rate Swap	101.7700	101.7700	101.7700	101.7700	0.000	0.0000	0.0000	0
2020/03/31	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/03/31	IS05	17/12/2020			Interest Rate Swap	94.5400	94.5400	94.5300	94.5300	(0.011)	0.0000	0.0000	0
2020/03/31	IS05	16/03/2021			Interest Rate Swap	93.1200	93.1200	93.0800	93.0800	(0.043)	0.0000	0.0000	0
2020/03/31	IS05	15/06/2021			Interest Rate Swap	91.7200	91.7200	91.6700	91.6700	(0.055)	0.0000	0.0000	0
2020/03/31	IS05	21/09/2021			Interest Rate Swap	91.1400	91.1400	91.0600	91.0600	(0.088)	0.0000	0.0000	0
2020/03/31	IS05	21/12/2021			Interest Rate Swap	92.9000	92.9000	92.7900	92.7900	(0.118)	0.0000	0.0000	51
2020/03/31	IS05	15/03/2022			Interest Rate Swap	92.8500	92.8500	92.7700	92.7700	(0.086)	0.0000	0.0000	0
2020/03/31	IS05	21/06/2022			Interest Rate Swap	93.4900	93.4900	93.4000	93.4000	(0.096)	0.0000	0.0000	0
2020/03/31	IS05	20/09/2022			Interest Rate Swap	97.1000	97.1000	96.9500	96.9500	(0.154)	0.0000	0.0000	0
2020/03/31	IS05	20/12/2022			Interest Rate Swap	98.1000	98.1000	97.8500	97.8500	(0.255)	0.0000	0.0000	0
2020/03/31	IS05	22/03/2023			Interest Rate Swap	91.1600	91.1600	90.7900	90.7900	(0.406)	0.0000	0.0000	0
2020/03/31	IS05	20/06/2023			Interest Rate Swap	97.2400	97.2400	96.7600	96.7600	(0.494)	0.0000	0.0000	0
2020/03/31	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/03/31	IS10	17/12/2025			Interest Rate Swap	92.1300	92.1300	90.3400	90.3400	(1.943)	0.0000	0.0000	0
2020/03/31	IS10	16/03/2026			Interest Rate Swap	89.4700	89.4700	87.5500	87.5500	(2.146)	0.0000	0.0000	0
2020/03/31	IS10	15/06/2026			Interest Rate Swap	88.6300	88.6300	86.5700	86.5700	(2.324)	0.0000	0.0000	0
2020/03/31	IS10	21/09/2026			Interest Rate Swap	91.2400	91.2400	89.0500	89.0500	(2.400)	0.0000	0.0000	0
2020/03/31	IS10	21/12/2026			Interest Rate Swap	95.6800	95.6800	93.3700	93.3700	(2.414)	0.0000	0.0000	0
2020/03/31	IS10	15/03/2027			Interest Rate Swap	94.8300	94.8300	92.4000	92.4000	(2.562)	0.0000	0.0000	0
2020/03/31	IS10	21/06/2027			Interest Rate Swap	97.3100	97.3100	94.7500	94.7500	(2.631)	0.0000	0.0000	0
2020/03/31	IS10	20/09/2027			Interest Rate Swap	103.3300	103.3300	100.6800	100.6800	(2.565)	0.0000	0.0000	0
2020/03/31	IS10	20/12/2027			Interest Rate Swap	104.1500	104.1500	101.3800	101.3800	(2.660)	0.0000	0.0000	0
2020/03/31	IS10	22/03/2028			Interest Rate Swap	97.9600	97.9600	95.0300	95.0300	(2.991)	0.0000	0.0000	0
2020/03/31	IS10	20/06/2028			Interest Rate Swap	105.7200	105.7200	102.7500	102.7500	(2.809)	0.0000	0.0000	0
2020/03/31	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/03/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/03/31	R023	07/05/2020	6.91	Put	Bond Future	1,146.3800	1.1464	547.1900	0.5472	(52.268)	0	0	0
2020/03/31	R023	07/05/2020			Bond Future	7.3071	102.6367	6.9851	103.4491	(4.407)	0.0000	0.0000	59,868

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
2020/03/31	R023	07/05/2020	6.90	Call	Bond Future	139.4100	0.1394	346.9000	0.3469	148.834	0	0	0
2020/03/31	R023	07/05/2020	6.90	Put	Bond Future	1,168.0700	1.1681	563.0900	0.5631	(51.793)	0	0	0
2020/03/31	R023	07/05/2020	6.91	Call	Bond Future	143.1500	0.1431	356.4300	0.3564	148.991	0	0	0
2020/03/31	R023	07/05/2020	6.89	Call	Bond Future	135.6800	0.1357	337.4600	0.3375	148.718	0	0	0
2020/03/31	R023	07/05/2020	6.89	Put	Bond Future	1,189.7600	1.1898	579.0700	0.5791	(51.329)	0	0	0
2020/03/31	R023	06/08/2020	7.26	Call	Bond Future	691.0700	0.6911	1,038.2200	1.0382	50.234	0	0	0
2020/03/31	R023	06/08/2020			Bond Future	7.3898	104.2944	7.0572	105.0630	(4.501)	0.0000	0.0000	0
2020/03/31	R023	06/08/2020	7.26	Put	Bond Future	990.0700	0.9901	568.6700	0.5687	(42.563)	0	0	0
2020/03/31	R023	06/08/2020	7.27	Call	Bond Future	701.0100	0.7010	1,052.8800	1.0529	50.195	0	0	0
2020/03/31	R023	06/08/2020	7.28	Put	Bond Future	963.6500	0.9636	551.9300	0.5519	(42.725)	0	0	0
2020/03/31	R023	06/08/2020	7.27	Put	Bond Future	976.9300	0.9769	560.2500	0.5602	(42.652)	0	0	0
2020/03/31	R023	06/08/2020	7.28	Call	Bond Future	710.8000	0.7108	1,067.6300	1.0676	50.201	0	0	0
2020/03/31	R023	05/11/2020	7.46	Put	Bond Future	1,067.4200	1.0674	697.4100	0.6974	(34.664)	0	0	0
2020/03/31	R023	05/11/2020	7.47	Put	Bond Future	1,058.0100	1.0580	690.6300	0.6906	(34.724)	0	0	0
2020/03/31	R023	05/11/2020			Bond Future	7.4820	102.0608	7.1402	102.7784	(4.567)	0.0000	0.0000	0
2020/03/31	R023	05/11/2020	7.46	Call	Bond Future	1,021.5200	1.0215	1,369.0900	1.3691	34.025	0	0	0
2020/03/31	R023	05/11/2020	7.47	Call	Bond Future	1,033.0300	1.0330	1,383.2300	1.3832	33.900	0	0	0
2020/03/31	R023	05/11/2020	7.45	Call	Bond Future	1,009.7700	1.0098	1,355.0300	1.3550	34.192	0	0	0
2020/03/31	R023	05/11/2020	7.45	Put	Bond Future	1,076.5800	1.0766	704.2600	0.7043	(34.584)	0	0	0
2020/03/31	R023	04/02/2021	6.34	Call	Bond Future	318.7600	0.3188	403.2000	0.4032	26.490	0	0	0
2020/03/31	R023	04/02/2021	6.32	Put	Bond Future	2,742.2600	2.7423	2,173.6800	2.1737	(20.734)	0	0	0
2020/03/31	R023	04/02/2021			Bond Future	7.5986	103.7443	7.2523	104.3952	(4.557)	0.0000	0.0000	0
2020/03/31	R023	04/02/2021	6.34	Put	Bond Future	2,711.1700	2.7112	2,144.6600	2.1447	(20.895)	0	0	0
2020/03/31	R023	04/02/2021	6.32	Call	Bond Future	311.2400	0.3112	393.6100	0.3936	26.465	0	0	0
2020/03/31	R023	04/02/2021	6.33	Put	Bond Future	2,726.6900	2.7267	2,159.1500	2.1591	(20.814)	0	0	0
2020/03/31	R023	04/02/2021	6.33	Call	Bond Future	314.9800	0.3150	398.3900	0.3984	26.481	0	0	0
2020/03/31	R035	07/05/2020	9.48	Put	Bond Future	18,652.3000	18.6523	14,885.5800	14.8856	(20.194)	0	0	0
2020/03/31	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/31	R035	07/05/2020	9.85	Call	Bond Future	0.0000	0.0000	0.1300	0.0001	100.000	0	0	7,500
2020/03/31	R035	07/05/2020	10.57	Put	Bond Future	10,867.6700	10.8677	7,117.7900	7.1178	(34.505)	0	0	3,530
2020/03/31	R035	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0600	0.0001	100.000	0	0	5,000
2020/03/31	R035	07/05/2020	10.75	Put	Bond Future	9,674.3200	9.6743	5,949.9900	5.9500	(38.497)	0	0	5,000
2020/03/31	R035	07/05/2020			Bond Future	12.3581	78.3366	11.6972	82.1033	(5.348)	0.0000	0.0000	132,531
2020/03/31	R035	07/05/2020	9.11	Put	Bond Future	21,525.2900	21.5253	17,758.5700	17.7586	(17.499)	0	0	0
2020/03/31	R035	07/05/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/31	R035	07/05/2020	9.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/31	R035	07/05/2020	9.47	Put	Bond Future	18,728.3400	18.7283	14,961.6200	14.9616	(20.112)	0	0	0
2020/03/31	R035	07/05/2020	9.85	Put	Bond Future	15,899.7100	15.8997	12,133.1200	12.1331	(23.690)	0	0	0
2020/03/31	R035	07/05/2020	9.78	Put	Bond Future	16,411.5100	16.4115	12,644.8600	12.6449	(22.951)	0	0	0
2020/03/31	R035	07/05/2020	10.57	Call	Bond Future	0.8200	0.0008	17.6600	0.0177	2053.659	0	0	0
2020/03/31	R035	07/05/2020	9.75	Put	Bond Future	16,632.1200	16.6321	12,865.4600	12.8655	(22.647)	0	0	0
2020/03/31	R035	07/05/2020	10.75	Call	Bond Future	2.5500	0.0026	44.9400	0.0449	1662.353	0	0	0
2020/03/31	R035	07/05/2020	9.49	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/31	R035	07/05/2020	9.49	Put	Bond Future	18,576.3500	18.5763	14,809.6400	14.8096	(20.277)	0	0	0
2020/03/31	R035	07/05/2020	9.55	Put	Bond Future	18,122.4900	18.1225	14,355.7800	14.3558	(20.785)	0	0	0
2020/03/31	R035	07/05/2020	9.55	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	7,500
2020/03/31	R035	07/05/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0700	0.0001	100.000	0	0	3,530

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
2020/03/31	R035	07/05/2020	9.18	Put	Bond Future	20,972.2400	20.9722	17,205.5200	17.2055	(17.961)	0	0	0
2020/03/31	R035	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/03/31	R035	06/08/2020	9.67	Call	Bond Future	8.1900	0.0082	27.4500	0.0275	235.165	0	0	500
2020/03/31	R035	06/08/2020	10.45	Put	Bond Future	12,791.7000	12.7917	9,151.8000	9.1518	(28.455)	0	0	500
2020/03/31	R035	06/08/2020	9.00	Put	Bond Future	23,368.5600	23.3686	19,588.2800	19.5883	(16.177)	0	0	0
2020/03/31	R035	06/08/2020	9.92	Put	Bond Future	16,427.8800	16.4279	12,684.8000	12.6848	(22.785)	0	0	0
2020/03/31	R035	06/08/2020			Bond Future	12.5624	79.6019	11.8815	83.3841	(5.420)	0.0000	0.0000	410
2020/03/31	R035	06/08/2020	9.09	Put	Bond Future	22,655.4500	22.6555	18,875.9800	18.8760	(16.682)	0	0	0
2020/03/31	R035	06/08/2020	9.09	Call	Bond Future	1.1400	0.0011	3.9600	0.0040	247.368	0	0	500
2020/03/31	R035	06/08/2020	9.67	Put	Bond Future	18,237.5000	18.2375	14,474.4700	14.4745	(20.633)	0	0	0
2020/03/31	R035	06/08/2020	9.00	Call	Bond Future	0.8200	0.0008	2.8300	0.0028	245.122	0	0	24,761
2020/03/31	R035	06/08/2020	9.92	Call	Bond Future	17.3400	0.0173	56.5500	0.0566	226.125	0	0	0
2020/03/31	R035	06/08/2020	10.45	Call	Bond Future	70.7600	0.0708	213.1500	0.2132	201.230	0	0	0
2020/03/31	R035	06/08/2020	9.93	Call	Bond Future	17.8500	0.0178	58.1300	0.0581	225.658	0	0	0
2020/03/31	R035	06/08/2020	9.91	Put	Bond Future	16,499.1500	16.4991	12,755.0100	12.7550	(22.693)	0	0	0
2020/03/31	R035	06/08/2020	8.75	Put	Bond Future	25,389.1200	25.3891	21,607.5800	21.6076	(14.894)	0	0	0
2020/03/31	R035	06/08/2020	8.75	Call	Bond Future	0.3100	0.0003	1.0600	0.0011	241.935	0	0	3,000
2020/03/31	R035	06/08/2020	9.93	Put	Bond Future	16,356.7000	16.3567	12,614.6900	12.6147	(22.878)	0	0	0
2020/03/31	R035	06/08/2020	9.91	Call	Bond Future	16.8500	0.0169	55.0000	0.0550	226.409	0	0	0
2020/03/31	R035	05/11/2020	10.34	Put	Bond Future	14,665.6500	14.6657	11,107.4800	11.1075	(24.262)	0	0	0
2020/03/31	R035	05/11/2020			Bond Future	12.7701	76.3985	12.0697	80.1923	(5.485)	0.0000	0.0000	0
2020/03/31	R035	05/11/2020	10.33	Call	Bond Future	165.5100	0.1655	397.7600	0.3978	140.324	0	0	0
2020/03/31	R035	05/11/2020	10.33	Put	Bond Future	14,730.8000	14.7308	11,169.2000	11.1692	(24.178)	0	0	0
2020/03/31	R035	05/11/2020	10.34	Call	Bond Future	168.3600	0.1684	404.0400	0.4040	139.986	0	0	0
2020/03/31	R035	05/11/2020	10.32	Call	Bond Future	162.7100	0.1627	391.5600	0.3916	140.649	0	0	0
2020/03/31	R035	05/11/2020	10.32	Put	Bond Future	14,796.0800	14.7961	11,231.0800	11.2311	(24.094)	0	0	0
2020/03/31	R035	04/02/2021	10.04	Put	Bond Future	17,814.7200	17.8147	14,206.1800	14.2062	(20.256)	0	0	0
2020/03/31	R035	04/02/2021	10.14	Put	Bond Future	17,149.8300	17.1498	13,567.1800	13.5672	(20.890)	0	0	650
2020/03/31	R035	04/02/2021	11.14	Put	Bond Future	11,155.1600	11.1552	7,992.6400	7.9926	(28.350)	0	0	650
2020/03/31	R035	04/02/2021	10.05	Call	Bond Future	189.0700	0.1891	378.0400	0.3780	99.947	0	0	0
2020/03/31	R035	04/02/2021			Bond Future	12.9949	77.6586	12.2750	81.4536	(5.540)	0.0000	0.0000	0
2020/03/31	R035	04/02/2021	10.14	Call	Bond Future	215.0900	0.2151	427.4900	0.4275	98.749	0	0	0
2020/03/31	R035	04/02/2021	10.06	Call	Bond Future	191.8200	0.1918	383.3000	0.3833	99.823	0	0	0
2020/03/31	R035	04/02/2021	10.06	Put	Bond Future	17,680.8600	17.6809	14,077.2900	14.0773	(20.381)	0	0	0
2020/03/31	R035	04/02/2021	10.04	Call	Bond Future	186.3400	0.1863	372.8500	0.3728	100.091	0	0	0
2020/03/31	R035	04/02/2021	11.14	Call	Bond Future	753.8200	0.7538	1,386.3500	1.3863	83.910	0	0	0
2020/03/31	R035	04/02/2021	10.05	Put	Bond Future	17,747.7400	17.7477	14,141.6600	14.1417	(20.319)	0	0	0
2020/03/31	R186	07/05/2020	8.09	Put	Bond Future	12,434.2200	12.4342	9,520.3800	9.5204	(23.434)	0	0	0
2020/03/31	R186	07/05/2020	7.90	Put	Bond Future	13,471.3400	13.4713	10,557.4100	10.5574	(21.631)	0	0	2,500
2020/03/31	R186	07/05/2020	8.28	Put	Bond Future	11,409.1900	11.4092	8,495.7500	8.4958	(25.536)	0	0	0
2020/03/31	R186	07/05/2020	8.93	Call	Bond Future	1.9900	0.0020	27.0000	0.0270	1256.784	0	0	0
2020/03/31	R186	07/05/2020			Bond Future	10.5591	103.8031	9.9462	106.7171	(5.804)	0.0000	0.0000	88,394
2020/03/31	R186	07/05/2020	8.08	Call	Bond Future	0.0000	0.0000	0.1200	0.0001	100.000	0	0	0
2020/03/31	R186	07/05/2020	8.08	Put	Bond Future	12,488.5000	12.4885	9,574.6600	9.5747	(23.332)	0	0	0
2020/03/31	R186	07/05/2020	8.50	Call	Bond Future	0.1200	0.0001	2.3600	0.0024	1866.667	0	0	0
2020/03/31	R186	07/05/2020	8.50	Put	Bond Future	10,237.2900	10.2373	7,325.5700	7.3256	(28.442)	0	0	23,172
2020/03/31	R186	07/05/2020	8.09	Call	Bond Future	0.0100	0.0000	0.1300	0.0001	1200.000	0	0	0

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2020/03/31	R186	07/05/2020	7.90	Call	Bond Future	0.0000		0.0000	0.0300	0.0000	100.000	0	0	0
2020/03/31	R186	07/05/2020	8.28	Call	Bond Future	0.0200		0.0000	0.5400	0.0005	2600.000	0	0	0
2020/03/31	R186	07/05/2020	8.93	Put	Bond Future	7,993.6800		7.9937	5,104.7300	5.1047	(36.140)	0	0	0
2020/03/31	R186	07/05/2020	8.07	Call	Bond Future	0.0000		0.0000	0.1100	0.0001	100.000	0	0	0
2020/03/31	R186	07/05/2020	8.07	Put	Bond Future	12,542.8100		12.5428	9,628.9600	9.6290	(23.231)	0	0	0
2020/03/31	R186	07/05/2020	7.60	Put	Bond Future	15,133.8900		15.1339	12,219.9300	12.2199	(19.255)	0	0	0
2020/03/31	R186	07/05/2020	7.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/31	R186	06/08/2020	8.25	Call	Bond Future	25.6600		0.0257	70.0600	0.0701	173.032	0	0	0
2020/03/31	R186	06/08/2020	8.38	Put	Bond Future	11,610.2100		11.6102	8,766.6000	8.7666	(24.492)	0	0	0
2020/03/31	R186	06/08/2020			Bond Future	10.7837		100.1822	10.1479	103.0859	(5.896)	0.0000	0.0000	2,180
2020/03/31	R186	06/08/2020	8.37	Call	Bond Future	34.5600		0.0346	93.2900	0.0933	169.936	0	0	0
2020/03/31	R186	06/08/2020	8.37	Put	Bond Future	11,661.0400		11.6610	8,816.0800	8.8161	(24.397)	0	0	0
2020/03/31	R186	06/08/2020	8.25	Put	Bond Future	12,274.7100		12.2747	9,415.4200	9.4154	(23.294)	0	0	0
2020/03/31	R186	06/08/2020	8.38	Call	Bond Future	35.4100		0.0354	95.4900	0.0955	169.670	0	0	0
2020/03/31	R186	06/08/2020	8.36	Call	Bond Future	33.7200		0.0337	91.1300	0.0911	170.255	0	0	0
2020/03/31	R186	06/08/2020	8.36	Put	Bond Future	11,711.9100		11.7119	8,865.6300	8.8656	(24.302)	0	0	0
2020/03/31	R186	05/11/2020	8.64	Put	Bond Future	11,110.7300		11.1107	8,394.0900	8.3941	(24.451)	0	0	0
2020/03/31	R186	05/11/2020	8.65	Call	Bond Future	175.0700		0.1751	347.5200	0.3475	98.503	0	0	0
2020/03/31	R186	05/11/2020			Bond Future	11.0138		101.8065	10.3555	104.6932	(5.977)	0.0000	0.0000	0
2020/03/31	R186	05/11/2020	8.66	Call	Bond Future	177.7900		0.1778	352.7000	0.3527	98.380	0	0	0
2020/03/31	R186	05/11/2020	8.66	Put	Bond Future	11,017.6300		11.0176	8,305.8900	8.3059	(24.613)	0	0	0
2020/03/31	R186	05/11/2020	9.26	Put	Bond Future	8,356.9400		8.3569	5,846.7600	5.8468	(30.037)	0	0	3,500
2020/03/31	R186	05/11/2020	8.64	Call	Bond Future	172.3800		0.1724	342.3900	0.3424	98.625	0	0	0
2020/03/31	R186	05/11/2020	7.84	Put	Bond Future	15,017.3700		15.0174	12,177.4300	12.1774	(18.911)	0	0	0
2020/03/31	R186	05/11/2020	8.65	Put	Bond Future	11,064.1500		11.0641	8,349.9500	8.3500	(24.531)	0	0	0
2020/03/31	R186	05/11/2020	8.34	Put	Bond Future	12,536.0700		12.5361	9,758.0400	9.7580	(22.160)	0	0	0
2020/03/31	R186	05/11/2020	8.34	Call	Bond Future	106.3900		0.1064	215.0100	0.2150	102.096	0	0	3,500
2020/03/31	R186	05/11/2020	9.26	Call	Bond Future	420.2600		0.4203	796.7300	0.7967	89.580	0	0	0
2020/03/31	R186	05/11/2020	7.84	Call	Bond Future	44.0000		0.0440	90.7100	0.0907	106.159	0	0	3,500
2020/03/31	R186	04/02/2021	8.15	Call	Bond Future	106.4300		0.1064	193.4100	0.1934	81.725	0	0	0
2020/03/31	R186	04/02/2021			Bond Future	11.2666		98.1882	10.5865	101.0445	(6.036)	0.0000	0.0000	0
2020/03/31	R186	04/02/2021	8.15	Put	Bond Future	14,122.3400		14.1223	11,353.0500	11.3531	(19.609)	0	0	0
2020/03/31	R186	04/02/2021	8.16	Call	Bond Future	108.0100		0.1080	196.2600	0.1963	81.705	0	0	0
2020/03/31	R186	04/02/2021	8.17	Put	Bond Future	14,027.6500		14.0277	11,260.9000	11.2609	(19.724)	0	0	0
2020/03/31	R186	04/02/2021	8.16	Put	Bond Future	14,074.9700		14.0750	11,306.9500	11.3069	(19.666)	0	0	0
2020/03/31	R186	04/02/2021	8.17	Call	Bond Future	109.6200		0.1096	199.1400	0.1991	81.664	0	0	0
2020/03/31	R197	07/05/2020			Bond Future	298.8011		298.8011	309.2357	309.2357	3.492	0.0000	0.0000	2,507
2020/03/31	R197	06/08/2020			Bond Future	295.9152		295.9152	306.3534	306.3534	3.527	0.0000	0.0000	0
2020/03/31	R197	05/11/2020			Bond Future	300.7819		300.7819	311.2017	311.2017	3.464	0.0000	0.0000	0
2020/03/31	R197	04/02/2021			Bond Future	297.8219		297.8219	308.1829	308.1829	3.479	0.0000	0.0000	0
2020/03/31	R202	07/05/2020			Bond Future	175.5012		175.5012	206.5802	206.5802	17.709	0.0000	0.0000	7,976
2020/03/31	R202	06/08/2020			Bond Future	174.2438		174.2438	205.7201	205.7201	18.065	0.0000	0.0000	0
2020/03/31	R202	05/11/2020			Bond Future	177.1093		177.1093	208.9758	208.9758	17.993	0.0000	0.0000	0
2020/03/31	R202	04/02/2021			Bond Future	175.8273		175.8273	208.0695	208.0695	18.337	0.0000	0.0000	0
2020/03/31	R208	07/05/2020	4.81	Call	Bond Future	115.7300		0.1157	202.9600	0.2030	75.374	0	0	0

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2020/03/31	R208	07/05/2020	4.80	Put	Bond Future	63.9000		0.0639	24.7000	0.0247	(61.346)	0	0	0
2020/03/31	R208	07/05/2020			Bond Future	4.7471		102.4841	4.6037	102.6089	(3.020)	0.0000	0.0000	29,633
2020/03/31	R208	07/05/2020	4.82	Call	Bond Future	121.6400		0.1216	210.4100	0.2104	72.978	0	0	0
2020/03/31	R208	07/05/2020	4.82	Put	Bond Future	58.2200		0.0582	22.1600	0.0222	(61.937)	0	0	0
2020/03/31	R208	07/05/2020	4.81	Put	Bond Future	61.0000		0.0610	23.4000	0.0234	(61.639)	0	0	0
2020/03/31	R208	07/05/2020	4.80	Call	Bond Future	109.9300		0.1099	195.5600	0.1956	77.895	0	0	0
2020/03/31	R208	06/08/2020	5.57	Put	Bond Future	0.0700		0.0001	0.0300	0.0000	(57.143)	0	0	0
2020/03/31	R208	06/08/2020			Bond Future	4.0474		104.1393	3.9360	104.2096	(2.751)	0.0000	0.0000	0
2020/03/31	R208	06/08/2020	5.56	Call	Bond Future	945.9600		0.9460	1,016.1900	1.0162	7.424	0	0	0
2020/03/31	R208	06/08/2020	5.56	Put	Bond Future	0.0700		0.0001	0.0400	0.0000	(42.857)	0	0	0
2020/03/31	R208	06/08/2020	5.57	Call	Bond Future	952.1600		0.9522	1,022.3800	1.0224	7.375	0	0	0
2020/03/31	R208	06/08/2020	5.55	Call	Bond Future	939.7700		0.9398	1,009.9900	1.0100	7.472	0	0	0
2020/03/31	R208	06/08/2020	5.55	Put	Bond Future	0.0800		0.0001	0.0400	0.0000	(50.000)	0	0	0
2020/03/31	R208	05/11/2020	4.78	Call	Bond Future	926.8800		0.9269	934.5400	0.9345	0.826	0	0	0
2020/03/31	R208	05/11/2020	4.77	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/31	R208	05/11/2020			Bond Future	2.3943		102.4276	2.3747	102.4353	(0.816)	0.0000	0.0000	0
2020/03/31	R208	05/11/2020	4.79	Call	Bond Future	930.7300		0.9307	938.3900	0.9384	0.823	0	0	0
2020/03/31	R208	05/11/2020	4.79	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/31	R208	05/11/2020	4.78	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/31	R208	05/11/2020	4.77	Call	Bond Future	923.0300		0.9230	930.6900	0.9307	0.830	0	0	0
2020/03/31	R209	07/05/2020	9.47	Call	Bond Future	0.0100		0.0000	0.0600	0.0001	500.000	0	0	0
2020/03/31	R209	07/05/2020			Bond Future	12.3406		58.7119	11.7009	61.7679	(5.184)	0.0000	0.0000	72,006
2020/03/31	R209	07/05/2020	9.45	Call	Bond Future	0.0000		0.0000	0.0500	0.0001	100.000	0	0	0
2020/03/31	R209	07/05/2020	9.45	Put	Bond Future	15,941.2300		15.9412	12,885.2200	12.8852	(19.170)	0	0	0
2020/03/31	R209	07/05/2020	9.47	Put	Bond Future	15,810.0000		15.8100	12,753.9900	12.7540	(19.330)	0	0	0
2020/03/31	R209	07/05/2020	9.46	Call	Bond Future	0.0000		0.0000	0.0600	0.0001	100.000	0	0	0
2020/03/31	R209	07/05/2020	9.46	Put	Bond Future	15,875.5700		15.8756	12,819.5700	12.8196	(19.250)	0	0	0
2020/03/31	R209	06/08/2020	5.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/31	R209	06/08/2020	5.55	Put	Bond Future	49,872.9900		49.8730	46,801.6300	46.8016	(6.158)	0	0	0
2020/03/31	R209	06/08/2020			Bond Future	12.5269		59.6602	11.8695	62.7315	(5.248)	0.0000	0.0000	200
2020/03/31	R209	06/08/2020	5.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/31	R209	06/08/2020	5.57	Put	Bond Future	49,656.1800		49.6562	46,584.8200	46.5848	(6.185)	0	0	0
2020/03/31	R209	06/08/2020	5.56	Put	Bond Future	49,764.5100		49.7645	46,693.1500	46.6931	(6.172)	0	0	0
2020/03/31	R209	06/08/2020	5.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/31	R209	05/11/2020	10.02	Call	Bond Future	193.8700		0.1939	345.1600	0.3452	78.037	0	0	0
2020/03/31	R209	05/11/2020			Bond Future	12.7131		57.4793	12.0385	60.5624	(5.306)	0.0000	0.0000	0
2020/03/31	R209	05/11/2020	10.00	Call	Bond Future	188.3000		0.1883	335.3700	0.3354	78.104	0	0	0
2020/03/31	R209	05/11/2020	10.00	Put	Bond Future	14,254.5500		14.2545	11,318.5400	11.3185	(20.597)	0	0	0
2020/03/31	R209	05/11/2020	10.02	Put	Bond Future	14,138.6100		14.1386	11,206.8200	11.2068	(20.736)	0	0	0
2020/03/31	R209	05/11/2020	10.01	Call	Bond Future	191.0700		0.1911	340.2400	0.3402	78.071	0	0	0
2020/03/31	R209	05/11/2020	10.01	Put	Bond Future	14,196.5300		14.1965	11,262.6200	11.2626	(20.666)	0	0	0
2020/03/31	R209	04/02/2021	10.12	Put	Bond Future	14,428.3900		14.4284	11,547.5100	11.5475	(19.967)	0	0	0
2020/03/31	R209	04/02/2021			Bond Future	12.9090		58.4274	12.2180	61.5149	(5.353)	0.0000	0.0000	0
2020/03/31	R209	04/02/2021	10.11	Call	Bond Future	261.8400		0.2618	466.1000	0.4661	78.009	0	0	0
2020/03/31	R209	04/02/2021	10.11	Put	Bond Future	14,484.7800		14.4848	11,601.4900	11.6015	(19.906)	0	0	0
2020/03/31	R209	04/02/2021	10.12	Call	Bond Future	265.2000		0.2652	471.8700	0.4719	77.930	0	0	0
2020/03/31	R209	04/02/2021	10.10	Call	Bond Future	258.5200		0.2585	460.3900	0.4604	78.087	0	0	0

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2020/03/31	R209	04/02/2021	10.10	Put	Bond Future	14,541.2800	14.5413	11,655.6000	11.6556	(19.845)	0	0	0
2020/03/31	R210	07/05/2020			Bond Future	158.4337	158.4337	173.4618	173.4618	9.485	0.0000	0.0000	1,419
2020/03/31	R210	06/08/2020			Bond Future	161.0321	161.0321	176.2110	176.2110	9.426	0.0000	0.0000	0
2020/03/31	R210	05/11/2020			Bond Future	160.9583	160.9583	176.2783	176.2783	9.518	0.0000	0.0000	0
2020/03/31	R210	04/02/2021			Bond Future	163.6501	163.6501	179.0923	179.0923	9.436	0.0000	0.0000	0
2020/03/31	R212	07/05/2020			Bond Future	161.6070	161.6070	165.0288	165.0288	2.117	0.0000	0.0000	6,719
2020/03/31	R212	06/08/2020			Bond Future	161.9622	161.9622	165.3492	165.3492	2.091	0.0000	0.0000	0
2020/03/31	R212	05/11/2020			Bond Future	164.6258	164.6258	167.9660	167.9660	2.029	0.0000	0.0000	0
2020/03/31	R212	04/02/2021			Bond Future	165.0494	165.0494	168.3179	168.3179	1.980	0.0000	0.0000	0
2020/03/31	R213	07/05/2020	9.01	Put	Bond Future	15,847.8700	15.8479	12,611.5700	12.6116	(20.421)	0	0	0
2020/03/31	R213	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0	0	0
2020/03/31	R213	07/05/2020			Bond Future	11.9377	71.8372	11.2720	75.0736	(5.577)	0.0000	0.0000	16,774
2020/03/31	R213	07/05/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0	0	0
2020/03/31	R213	07/05/2020	9.00	Put	Bond Future	15,909.7600	15.9098	12,673.4600	12.6735	(20.342)	0	0	0
2020/03/31	R213	07/05/2020	9.02	Call	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0	0	0
2020/03/31	R213	07/05/2020	9.02	Put	Bond Future	15,786.0400	15.7860	12,549.7400	12.5497	(20.501)	0	0	0
2020/03/31	R213	06/08/2020	9.31	Call	Bond Future	26.2000	0.0262	65.3000	0.0653	149.237	0	0	0
2020/03/31	R213	06/08/2020			Bond Future	12.1406	72.9975	11.4554	76.2447	(5.644)	0.0000	0.0000	300
2020/03/31	R213	06/08/2020	9.29	Call	Bond Future	24.9800	0.0250	62.3000	0.0623	149.400	0	0	0
2020/03/31	R213	06/08/2020	9.29	Put	Bond Future	14,966.4600	14.9665	11,756.5800	11.7566	(21.447)	0	0	0
2020/03/31	R213	06/08/2020	9.31	Put	Bond Future	14,848.7200	14.8487	11,640.6200	11.6406	(21.605)	0	0	0
2020/03/31	R213	06/08/2020	9.30	Call	Bond Future	25.5900	0.0256	63.7900	0.0638	149.277	0	0	0
2020/03/31	R213	06/08/2020	9.30	Put	Bond Future	14,907.5600	14.9076	11,698.5600	11.6986	(21.526)	0	0	0
2020/03/31	R213	05/11/2020	9.60	Put	Bond Future	14,096.5900	14.0966	10,989.9800	10.9900	(22.038)	0	0	0
2020/03/31	R213	05/11/2020	9.59	Call	Bond Future	154.3200	0.1543	299.7500	0.2998	94.239	0	0	0
2020/03/31	R213	05/11/2020			Bond Future	12.3485	70.6364	11.6444	73.8906	(5.702)	0.0000	0.0000	0
2020/03/31	R213	05/11/2020	9.60	Call	Bond Future	156.6500	0.1566	304.1800	0.3042	94.178	0	0	0
2020/03/31	R213	05/11/2020	9.59	Put	Bond Future	14,151.4900	14.1515	11,042.7800	11.0428	(21.967)	0	0	0
2020/03/31	R213	05/11/2020	9.61	Call	Bond Future	159.0200	0.1590	308.6500	0.3086	94.095	0	0	0
2020/03/31	R213	05/11/2020	9.61	Put	Bond Future	14,041.7800	14.0418	10,937.2700	10.9373	(22.109)	0	0	0
2020/03/31	R213	04/02/2021	9.40	Call	Bond Future	155.4400	0.1554	286.1300	0.2861	84.077	0	0	0
2020/03/31	R213	04/02/2021	9.39	Put	Bond Future	16,142.8300	16.1428	13,020.5000	13.0205	(19.342)	0	0	0
2020/03/31	R213	04/02/2021			Bond Future	12.5745	71.8015	11.8516	75.0529	(5.749)	0.0000	0.0000	0
2020/03/31	R213	04/02/2021	9.41	Call	Bond Future	157.5600	0.1576	289.9600	0.2900	84.031	0	0	0
2020/03/31	R213	04/02/2021	9.41	Put	Bond Future	16,032.0600	16.0321	12,913.1200	12.9131	(19.454)	0	0	0
2020/03/31	R213	04/02/2021	9.40	Put	Bond Future	16,087.4100	16.0874	12,966.7600	12.9668	(19.398)	0	0	0
2020/03/31	R213	04/02/2021	9.39	Call	Bond Future	153.3300	0.1533	282.3400	0.2823	84.139	0	0	0
2020/03/31	R214	07/05/2020	9.77	Put	Bond Future	14,808.5800	14.8086	11,619.9100	11.6199	(21.533)	0	0	0
2020/03/31	R214	07/05/2020			Bond Future	12.3972	57.6054	11.7419	60.7943	(5.285)	0.0000	0.0000	21,477
2020/03/31	R214	07/05/2020	9.76	Call	Bond Future	0.0200	0.0000	0.2400	0.0002	1100.000	0	0	0
2020/03/31	R214	07/05/2020	9.76	Put	Bond Future	14,876.5100	14.8765	11,687.8200	11.6878	(21.434)	0	0	0
2020/03/31	R214	07/05/2020	9.77	Call	Bond Future	0.0200	0.0000	0.2600	0.0003	1200.000	0	0	0
2020/03/31	R214	07/05/2020	9.31	Put	Bond Future	18,041.4800	18.0415	14,852.5800	14.8526	(17.675)	0	0	0
2020/03/31	R214	07/05/2020	10.66	Put	Bond Future	9,154.6800	9.1547	6,002.9400	6.0029	(34.428)	0	0	1,250

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2020/03/31	R214	07/05/2020	9.75	Call	Bond Future	0.0200	0.0000	0.2200	0.0002	1000.000	0	0	0
2020/03/31	R214	07/05/2020	9.75	Put	Bond Future	14,944.5400	14.9445	11,755.8300	11.7558	(21.337)	0	0	0
2020/03/31	R214	07/05/2020	9.31	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	1,250
2020/03/31	R214	07/05/2020	9.91	Put	Bond Future	13,868.2000	13.8682	10,679.9100	10.6799	(22.990)	0	0	0
2020/03/31	R214	07/05/2020	9.91	Call	Bond Future	0.0600	0.0001	0.6800	0.0007	1033.333	0	0	1,250
2020/03/31	R214	07/05/2020	10.66	Call	Bond Future	5.1100	0.0051	42.2800	0.0423	727.397	0	0	0
2020/03/31	R214	06/08/2020	9.98	Put	Bond Future	14,264.8800	14.2649	11,120.1500	11.1202	(22.045)	0	0	0
2020/03/31	R214	06/08/2020	9.97	Call	Bond Future	48.3100	0.0483	109.1600	0.1092	125.957	0	0	0
2020/03/31	R214	06/08/2020			Bond Future	12.5754	58.5357	11.9010	61.7427	(5.363)	0.0000	0.0000	300
2020/03/31	R214	06/08/2020	9.98	Call	Bond Future	49.4300	0.0494	111.6800	0.1117	125.936	0	0	0
2020/03/31	R214	06/08/2020	9.97	Put	Bond Future	14,329.4800	14.3295	11,183.3500	11.1834	(21.956)	0	0	0
2020/03/31	R214	06/08/2020	9.99	Call	Bond Future	50.5800	0.0506	114.2400	0.1142	125.860	0	0	0
2020/03/31	R214	06/08/2020	9.99	Put	Bond Future	14,200.4100	14.2004	11,057.0900	11.0571	(22.135)	0	0	0
2020/03/31	R214	05/11/2020	10.26	Put	Bond Future	13,455.2600	13.4553	10,438.0500	10.4381	(22.424)	0	0	0
2020/03/31	R214	05/11/2020			Bond Future	12.7553	56.1934	12.0622	59.4155	(5.434)	0.0000	0.0000	0
2020/03/31	R214	05/11/2020	10.25	Call	Bond Future	231.0700	0.2311	433.1500	0.4331	87.454	0	0	0
2020/03/31	R214	05/11/2020	10.25	Put	Bond Future	13,514.8200	13.5148	10,494.8100	10.4948	(22.346)	0	0	0
2020/03/31	R214	05/11/2020	10.26	Call	Bond Future	234.5000	0.2345	439.3800	0.4394	87.369	0	0	0
2020/03/31	R214	05/11/2020	10.24	Call	Bond Future	227.6900	0.2277	426.9900	0.4270	87.531	0	0	0
2020/03/31	R214	05/11/2020	10.24	Put	Bond Future	13,574.5300	13.5745	10,551.7400	10.5517	(22.268)	0	0	0
2020/03/31	R214	04/02/2021	10.33	Call	Bond Future	309.3900	0.3094	565.5200	0.5655	82.785	0	0	0
2020/03/31	R214	04/02/2021			Bond Future	12.9488	57.1203	12.2368	60.3501	(5.499)	0.0000	0.0000	0
2020/03/31	R214	04/02/2021	10.31	Call	Bond Future	301.5000	0.3015	551.7100	0.5517	82.988	0	0	0
2020/03/31	R214	04/02/2021	10.31	Put	Bond Future	14,050.3100	14.0503	11,070.7300	11.0707	(21.207)	0	0	0
2020/03/31	R214	04/02/2021	10.33	Put	Bond Future	13,933.5800	13.9336	10,959.9200	10.9599	(21.342)	0	0	0
2020/03/31	R214	04/02/2021	10.32	Call	Bond Future	305.4200	0.3054	558.5800	0.5586	82.889	0	0	0
2020/03/31	R214	04/02/2021	10.32	Put	Bond Future	13,991.8800	13.9919	11,015.2500	11.0153	(21.274)	0	0	0
2020/03/31	R248	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/31	R248	07/05/2020	9.77	Put	Bond Future	18,987.4500	18.9874	15,203.7400	15.2037	(19.927)	0	0	0
2020/03/31	R248	07/05/2020	10.20	Call	Bond Future	0.0100	0.0000	0.4100	0.0004	4000.000	0	0	0
2020/03/31	R248	07/05/2020	9.69	Put	Bond Future	19,689.5700	19.6896	15,905.8500	15.9059	(19.217)	0	0	0
2020/03/31	R248	07/05/2020			Bond Future	12.4501	73.0337	11.8194	76.8174	(5.066)	0.0000	0.0000	100,621
2020/03/31	R248	07/05/2020	9.79	Put	Bond Future	18,813.3800	18.8134	15,029.6700	15.0297	(20.112)	0	0	0
2020/03/31	R248	07/05/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/31	R248	07/05/2020	10.70	Call	Bond Future	0.6900	0.0007	14.2000	0.0142	1957.971	0	0	0
2020/03/31	R248	07/05/2020	10.70	Put	Bond Future	11,470.3900	11.4704	7,700.1800	7.7002	(32.869)	0	0	300
2020/03/31	R248	07/05/2020	9.78	Put	Bond Future	18,900.3500	18.9004	15,116.6400	15.1166	(20.019)	0	0	0
2020/03/31	R248	07/05/2020	10.20	Put	Bond Future	15,369.2100	15.3692	11,585.8900	11.5859	(24.616)	0	0	300
2020/03/31	R248	07/05/2020	9.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/03/31	R248	07/05/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/31	R248	06/08/2020	11.80	Call	Bond Future	846.8400	0.8468	1,915.2300	1.9152	126.162	0	0	470
2020/03/31	R248	06/08/2020	12.75	Call	Bond Future	2,849.5000	2.8495	5,392.4800	5.3925	89.243	0	0	814
2020/03/31	R248	06/08/2020	10.35	Call	Bond Future	35.4800	0.0355	103.9400	0.1039	192.954	0	0	640
2020/03/31	R248	06/08/2020	11.85	Put	Bond Future	5,552.7300	5.5527	2,891.5200	2.8915	(47.926)	0	0	0
2020/03/31	R248	06/08/2020	9.00	Put	Bond Future	27,171.5300	27.1715	23,369.5200	23.3695	(13.993)	0	0	0
2020/03/31	R248	06/08/2020	10.20	Call	Bond Future	22.6900	0.0227	67.5500	0.0675	197.708	0	0	0
2020/03/31	R248	06/08/2020			Bond Future	12.6356	74.2133	11.9848	78.0158	(5.151)	0.0000	0.0000	400

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
2020/03/31	R248	06/08/2020	10.35	Put	Bond Future	15,237.4700	15.2375	11,503.4800	11.5035	(24.505)	0	0	0
2020/03/31	R248	06/08/2020	11.85	Call	Bond Future	915.5300	0.9155	2,056.7700	2.0568	124.653	0	0	0
2020/03/31	R248	06/08/2020	11.15	Put	Bond Future	9,517.8100	9.5178	6,123.0700	6.1231	(35.667)	0	0	0
2020/03/31	R248	06/08/2020	11.15	Call	Bond Future	258.0700	0.2581	665.7800	0.6658	157.984	0	0	0
2020/03/31	R248	06/08/2020	10.85	Put	Bond Future	11,532.0800	11.5321	7,957.4500	7.9575	(30.997)	0	0	0
2020/03/31	R248	06/08/2020	10.85	Call	Bond Future	132.0400	0.1320	359.8600	0.3599	172.539	0	0	640
2020/03/31	R248	06/08/2020	9.25	Put	Bond Future	24,746.0400	24.7460	20,945.0100	20.9450	(15.360)	0	0	0
2020/03/31	R248	06/08/2020	9.25	Call	Bond Future	0.7000	0.0007	2.1200	0.0021	202.857	0	0	20,640
2020/03/31	R248	06/08/2020	10.18	Call	Bond Future	21.3400	0.0213	63.6400	0.0636	198.219	0	0	0
2020/03/31	R248	06/08/2020	10.18	Put	Bond Future	16,587.4100	16.5874	12,827.2600	12.8273	(22.669)	0	0	0
2020/03/31	R248	06/08/2020	11.80	Put	Bond Future	5,798.0300	5.7980	3,063.9700	3.0640	(47.155)	0	0	0
2020/03/31	R248	06/08/2020	12.75	Put	Bond Future	2,218.1300	2.2181	958.6600	0.9587	(56.781)	0	0	0
2020/03/31	R248	06/08/2020	9.00	Call	Bond Future	0.2300	0.0002	0.6700	0.0007	191.304	0	0	3,000
2020/03/31	R248	06/08/2020	10.20	Put	Bond Future	16,426.3200	16.4263	12,668.7300	12.6687	(22.875)	0	0	0
2020/03/31	R248	06/08/2020	12.25	Put	Bond Future	3,816.6700	3.8167	1,799.6700	1.7997	(52.847)	0	0	0
2020/03/31	R248	06/08/2020	12.25	Call	Bond Future	1,608.1200	1.6081	3,393.5700	3.3936	111.027	0	0	814
2020/03/31	R248	06/08/2020	11.10	Put	Bond Future	9,841.6000	9.8416	6,411.6600	6.4117	(34.851)	0	0	0
2020/03/31	R248	06/08/2020	11.10	Call	Bond Future	232.1200	0.2321	604.6300	0.6046	160.482	0	0	470
2020/03/31	R248	06/08/2020	10.19	Call	Bond Future	22.0100	0.0220	65.5700	0.0656	197.910	0	0	0
2020/03/31	R248	06/08/2020	10.19	Put	Bond Future	16,506.8000	16.5068	12,747.9100	12.7479	(22.772)	0	0	0
2020/03/31	R248	05/11/2020	10.02	Put	Bond Future	18,974.2300	18.9742	15,249.9200	15.2499	(19.628)	0	0	0
2020/03/31	R248	05/11/2020	10.03	Call	Bond Future	67.2900	0.0673	162.5300	0.1625	141.537	0	0	0
2020/03/31	R248	05/11/2020			Bond Future	12.8233	70.9859	12.1527	74.8035	(5.230)	0.0000	0.0000	0
2020/03/31	R248	05/11/2020	10.04	Call	Bond Future	68.7500	0.0688	165.8900	0.1659	141.295	0	0	0
2020/03/31	R248	05/11/2020	10.04	Put	Bond Future	18,810.5600	18.8106	15,090.0100	15.0900	(19.779)	0	0	0
2020/03/31	R248	05/11/2020	10.02	Call	Bond Future	65.8500	0.0659	159.2300	0.1592	141.807	0	0	0
2020/03/31	R248	05/11/2020	10.03	Put	Bond Future	18,892.3100	18.8923	15,169.8600	15.1699	(19.704)	0	0	0
2020/03/31	R248	04/02/2021	10.46	Call	Bond Future	267.9100	0.2679	536.8200	0.5368	100.373	0	0	0
2020/03/31	R248	04/02/2021	10.47	Put	Bond Future	16,631.5000	16.6315	13,080.5600	13.0806	(21.351)	0	0	0
2020/03/31	R248	04/02/2021			Bond Future	13.0260	72.1567	12.3350	75.9802	(5.304)	0.0000	0.0000	0
2020/03/31	R248	04/02/2021	10.46	Put	Bond Future	16,704.9600	16.7050	13,150.4500	13.1505	(21.278)	0	0	0
2020/03/31	R248	04/02/2021	10.47	Call	Bond Future	271.9700	0.2720	544.4500	0.5445	100.188	0	0	0
2020/03/31	R248	04/02/2021	10.48	Call	Bond Future	276.0700	0.2761	552.1600	0.5522	100.007	0	0	0
2020/03/31	R248	04/02/2021	10.48	Put	Bond Future	16,558.2100	16.5582	13,010.8800	13.0109	(21.423)	0	0	0

Total **1456458**