



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 01/04/2020 TO 01/04/2020

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
2020/04/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	2025	07/05/2020		Bond Future	133.4242	133.4242	133.4402	133.4402	0.012	0.0000	0.0000	2,087
2020/04/01	2025	06/08/2020		Bond Future	134.0326	134.0326	134.0477	134.0477	0.011	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
2020/04/01	2025	05/11/2020			Bond Future	136.1537	136.1537	136.1688	136.1688	0.011	0.0000	0.0000	0
2020/04/01	2025	04/02/2021			Bond Future	136.7984	136.7984	136.8139	136.8139	0.011	0.0000	0.0000	0
2020/04/01	2029	07/05/2020			Bond Future	93.8168	93.8168	93.8308	93.8308	0.015	0.0000	0.0000	2,571
2020/04/01	2029	06/08/2020			Bond Future	95.3037	95.3037	95.3173	95.3173	0.014	0.0000	0.0000	0
2020/04/01	2029	05/11/2020			Bond Future	95.6695	95.6695	95.6830	95.6830	0.014	0.0000	0.0000	0
2020/04/01	2029	04/02/2021			Bond Future	97.1967	97.1967	97.2106	97.2106	0.014	0.0000	0.0000	0
2020/04/01	2030	07/05/2020	8.79	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/04/01	2030	07/05/2020	8.78	Put	Bond Future	12,787.1900	12.7872	13,119.9800	13.1200	2.603	0	0	0
2020/04/01	2030	07/05/2020	8.85	Put	Bond Future	12,351.9100	12.3519	12,684.6900	12.6847	2.694	0	0	5,820
2020/04/01	2030	07/05/2020	8.45	Put	Bond Future	14,874.9000	14.8749	15,207.6900	15.2077	2.237	0	0	0
2020/04/01	2030	07/05/2020	9.19	Put	Bond Future	10,274.6900	10.2747	10,607.3200	10.6073	3.237	0	0	0
2020/04/01	2030	07/05/2020			Bond Future	11.0332	84.4033	11.0980	84.0705	0.587	0.0000	0.0000	104,995
2020/04/01	2030	07/05/2020	8.80	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/04/01	2030	07/05/2020	8.80	Put	Bond Future	12,662.5700	12.6626	12,995.3500	12.9954	2.628	0	0	0
2020/04/01	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/01	2030	07/05/2020	9.19	Call	Bond Future	0.3300	0.0003	0.1700	0.0002	(48.485)	0	0	0
2020/04/01	2030	07/05/2020	8.79	Put	Bond Future	12,724.8500	12.7248	13,057.6400	13.0576	2.615	0	0	0
2020/04/01	2030	07/05/2020	8.78	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/04/01	2030	07/05/2020	8.90	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2020/04/01	2030	07/05/2020	8.85	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	5,000
2020/04/01	2030	07/05/2020	8.90	Put	Bond Future	12,042.6000	12.0426	12,375.3700	12.3754	2.763	0	0	5,820
2020/04/01	2030	06/08/2020	10.70	Call	Bond Future	1,146.8800	1.1469	1,032.2100	1.0322	(9.998)	0	0	470
2020/04/01	2030	06/08/2020	10.00	Call	Bond Future	376.0100	0.3760	327.2100	0.3272	(12.978)	0	0	470
2020/04/01	2030	06/08/2020	10.05	Put	Bond Future	6,617.9400	6.6179	6,904.1100	6.9041	4.324	0	0	0
2020/04/01	2030	06/08/2020	9.75	Put	Bond Future	8,116.3900	8.1164	8,421.9500	8.4220	3.765	0	0	0
2020/04/01	2030	06/08/2020	9.42	Call	Bond Future	116.7400	0.1167	98.3300	0.0983	(15.770)	0	0	0
2020/04/01	2030	06/08/2020	9.11	Call	Bond Future	56.5000	0.0565	46.6900	0.0467	(17.363)	0	0	0
2020/04/01	2030	06/08/2020			Bond Future	11.2307	81.7119	11.2985	81.3732	0.604	0.0000	0.0000	200
2020/04/01	2030	06/08/2020	10.70	Put	Bond Future	3,861.8000	3.8618	4,085.7600	4.0858	5.799	0	0	0
2020/04/01	2030	06/08/2020	9.05	Put	Bond Future	12,009.0200	12.0090	12,339.0400	12.3390	2.748	0	0	0
2020/04/01	2030	06/08/2020	9.05	Call	Bond Future	48.6800	0.0487	40.0700	0.0401	(17.687)	0	0	450
2020/04/01	2030	06/08/2020	8.36	Put	Bond Future	16,228.0700	16.2281	16,565.1700	16.5652	2.077	0	0	0
2020/04/01	2030	06/08/2020	8.36	Call	Bond Future	7.1300	0.0071	5.6000	0.0056	(21.459)	0	0	800
2020/04/01	2030	06/08/2020	8.86	Put	Bond Future	13,138.8100	13.1388	13,471.8700	13.4719	2.535	0	0	0
2020/04/01	2030	06/08/2020	8.86	Call	Bond Future	29.8100	0.0298	24.2400	0.0242	(18.685)	0	0	800
2020/04/01	2030	06/08/2020	9.09	Call	Bond Future	53.7800	0.0538	44.3900	0.0444	(17.460)	0	0	0
2020/04/01	2030	06/08/2020	9.09	Put	Bond Future	11,774.6200	11.7746	12,103.8600	12.1039	2.796	0	0	0
2020/04/01	2030	06/08/2020	10.00	Put	Bond Future	6,858.9900	6.8590	7,148.8200	7.1488	4.226	0	0	0
2020/04/01	2030	06/08/2020	10.75	Call	Bond Future	1,228.0400	1.2280	1,107.6600	1.1077	(9.803)	0	0	0
2020/04/01	2030	06/08/2020	10.05	Call	Bond Future	411.4100	0.4114	358.9500	0.3590	(12.751)	0	0	0
2020/04/01	2030	06/08/2020	9.75	Call	Bond Future	233.7900	0.2338	200.7200	0.2007	(14.145)	0	0	450
2020/04/01	2030	06/08/2020	9.42	Put	Bond Future	9,892.0200	9.8920	10,212.2400	10.2122	3.237	0	0	800
2020/04/01	2030	06/08/2020	9.11	Put	Bond Future	11,657.8900	11.6579	11,986.7100	11.9867	2.821	0	0	0
2020/04/01	2030	06/08/2020	10.75	Put	Bond Future	3,682.0700	3.6821	3,900.3200	3.9003	5.927	0	0	0
2020/04/01	2030	06/08/2020	9.20	Put	Bond Future	11,136.6200	11.1366	11,463.3700	11.4634	2.934	0	0	0
2020/04/01	2030	06/08/2020	9.20	Call	Bond Future	70.2800	0.0703	58.4000	0.0584	(16.904)	0	0	323

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2020/04/01	2030	06/08/2020	8.50	Put	Bond Future	15,347.2200		15.3472	15,683.6000	15.6836	2.192	0	0	0
2020/04/01	2030	06/08/2020	8.50	Call	Bond Future	10.8700		0.0109	8.6200	0.0086	(20.699)	0	0	323
2020/04/01	2030	06/08/2020	9.10	Call	Bond Future	55.1200		0.0551	45.5200	0.0455	(17.417)	0	0	0
2020/04/01	2030	06/08/2020	9.10	Put	Bond Future	11,716.2100		11.7162	12,045.2400	12.0452	2.808	0	0	0
2020/04/01	2030	05/11/2020	8.10	Put	Bond Future	18,597.3300		18.5973	18,937.4800	18.9375	1.829	0	0	0
2020/04/01	2030	05/11/2020	8.73	Call	Bond Future	91.7800		0.0918	79.7600	0.0798	(13.097)	0	0	3,000
2020/04/01	2030	05/11/2020	10.06	Put	Bond Future	7,715.5800		7.7156	7,993.6900	7.9937	3.605	0	0	1,000
2020/04/01	2030	05/11/2020	9.39	Put	Bond Future	11,032.4500		11.0324	11,345.7100	11.3457	2.839	0	0	0
2020/04/01	2030	05/11/2020	9.38	Call	Bond Future	272.2200		0.2722	241.7100	0.2417	(11.208)	0	0	0
2020/04/01	2030	05/11/2020			Bond Future	11.4219		82.9861	11.4927	82.6419	0.620	0.0000	0.0000	0
2020/04/01	2030	05/11/2020	9.61	Call	Bond Future	383.1500		0.3831	342.6400	0.3426	(10.573)	0	0	0
2020/04/01	2030	05/11/2020	9.61	Put	Bond Future	9,887.1000		9.8871	10,190.7600	10.1908	3.071	0	0	3,000
2020/04/01	2030	05/11/2020	8.85	Put	Bond Future	14,040.4200		14.0404	14,370.0900	14.3701	2.348	0	0	0
2020/04/01	2030	05/11/2020	8.85	Call	Bond Future	113.7600		0.1138	99.2600	0.0993	(12.746)	0	0	3,000
2020/04/01	2030	05/11/2020	8.34	Put	Bond Future	17,096.8300		17.0968	17,434.7600	17.4348	1.977	0	0	0
2020/04/01	2030	05/11/2020	8.34	Call	Bond Future	43.6500		0.0437	37.4100	0.0374	(14.296)	0	0	1,000
2020/04/01	2030	05/11/2020	9.04	Put	Bond Future	12,952.7400		12.9527	13,277.7000	13.2777	2.509	0	0	0
2020/04/01	2030	05/11/2020	9.04	Call	Bond Future	157.7200		0.1577	138.5100	0.1385	(12.180)	0	0	1,000
2020/04/01	2030	05/11/2020	9.86	Put	Bond Future	8,650.4900		8.6505	8,940.9500	8.9410	3.358	0	0	14,160
2020/04/01	2030	05/11/2020	8.36	Put	Bond Future	16,973.5100		16.9735	17,311.2100	17.3112	1.990	0	0	0
2020/04/01	2030	05/11/2020	8.10	Call	Bond Future	26.6700		0.0267	22.6500	0.0227	(15.073)	0	0	3,000
2020/04/01	2030	05/11/2020	8.73	Put	Bond Future	14,742.3200		14.7423	15,074.4700	15.0745	2.253	0	0	0
2020/04/01	2030	05/11/2020	9.23	Put	Bond Future	11,896.1600		11.8962	12,215.2900	12.2153	2.683	0	0	0
2020/04/01	2030	05/11/2020	10.06	Call	Bond Future	703.7900		0.7038	637.7300	0.6377	(9.386)	0	0	0
2020/04/01	2030	05/11/2020	10.37	Put	Bond Future	6,370.8200		6.3708	6,626.8000	6.6268	4.018	0	0	15,947
2020/04/01	2030	05/11/2020	9.39	Call	Bond Future	276.4200		0.2764	245.5100	0.2455	(11.182)	0	0	0
2020/04/01	2030	05/11/2020	9.38	Put	Bond Future	11,085.7000		11.0857	11,399.3600	11.3994	2.829	0	0	0
2020/04/01	2030	05/11/2020	9.86	Call	Bond Future	542.3400		0.5423	488.6300	0.4886	(9.903)	0	0	0
2020/04/01	2030	05/11/2020	8.36	Call	Bond Future	45.4300		0.0454	38.9600	0.0390	(14.242)	0	0	14,160
2020/04/01	2030	05/11/2020	8.86	Put	Bond Future	13,982.4400		13.9824	14,311.8900	14.3119	2.356	0	0	0
2020/04/01	2030	05/11/2020	8.86	Call	Bond Future	115.7800		0.1158	101.0600	0.1011	(12.714)	0	0	14,160
2020/04/01	2030	05/11/2020	9.23	Call	Bond Future	215.2700		0.2153	190.2300	0.1902	(11.632)	0	0	3,000
2020/04/01	2030	05/11/2020	10.47	Call	Bond Future	1,146.6300		1.1466	1,050.5800	1.0506	(8.377)	0	0	0
2020/04/01	2030	05/11/2020	10.47	Put	Bond Future	5,965.7700		5.9658	6,213.8900	6.2139	4.159	0	0	3,000
2020/04/01	2030	05/11/2020	8.53	Put	Bond Future	15,936.2600		15.9363	16,271.7600	16.2718	2.105	0	0	0
2020/04/01	2030	05/11/2020	8.53	Call	Bond Future	63.2500		0.0633	54.5800	0.0546	(13.708)	0	0	15,947
2020/04/01	2030	05/11/2020	9.03	Put	Bond Future	13,009.2300		13.0092	13,334.4700	13.3345	2.500	0	0	0
2020/04/01	2030	05/11/2020	9.03	Call	Bond Future	155.0900		0.1551	136.1600	0.1362	(12.206)	0	0	15,947
2020/04/01	2030	05/11/2020	10.37	Call	Bond Future	1,023.5900		1.0236	935.4000	0.9354	(8.616)	0	0	0
2020/04/01	2030	05/11/2020	9.40	Call	Bond Future	280.6700		0.2807	249.3700	0.2494	(11.152)	0	0	0
2020/04/01	2030	05/11/2020	9.40	Put	Bond Future	10,979.3000		10.9793	11,292.1700	11.2922	2.850	0	0	0
2020/04/01	2030	04/02/2021	9.12	Call	Bond Future	248.3100		0.2483	222.4800	0.2225	(10.402)	0	0	1,000
2020/04/01	2030	04/02/2021	8.36	Call	Bond Future	79.2300		0.0792	69.6200	0.0696	(12.129)	0	0	800
2020/04/01	2030	04/02/2021	9.16	Call	Bond Future	262.3100		0.2623	235.2500	0.2352	(10.316)	0	0	0
2020/04/01	2030	04/02/2021	9.15	Put	Bond Future	13,230.2900		13.2303	13,553.0400	13.5530	2.439	0	0	0
2020/04/01	2030	04/02/2021			Bond Future	11.6326		80.2853	11.7067	79.9358	0.637	0.0000	0.0000	0
2020/04/01	2030	04/02/2021	8.37	Put	Bond Future	17,687.4700		17.6875	18,027.2300	18.0272	1.921	0	0	0
2020/04/01	2030	04/02/2021	8.37	Call	Bond Future	80.5300		0.0805	70.7900	0.0708	(12.095)	0	0	1,000

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2020/04/01	2030	04/02/2021	9.17	Call	Bond Future	265.9100	0.2659	238.5400	0.2385	(10.293)	0	0	0
2020/04/01	2030	04/02/2021	9.17	Put	Bond Future	13,122.3800	13.1224	13,444.5100	13.4445	2.455	0	0	0
2020/04/01	2030	04/02/2021	9.12	Put	Bond Future	13,392.8100	13.3928	13,716.4800	13.7165	2.417	0	0	0
2020/04/01	2030	04/02/2021	8.36	Put	Bond Future	17,747.5100	17.7475	18,087.4000	18.0874	1.915	0	0	0
2020/04/01	2030	04/02/2021	9.16	Put	Bond Future	13,176.2900	13.1763	13,498.7300	13.4987	2.447	0	0	0
2020/04/01	2030	04/02/2021	9.15	Call	Bond Future	258.7500	0.2588	232.0000	0.2320	(10.338)	0	0	0
2020/04/01	2030	04/02/2021	8.86	Put	Bond Future	14,832.7300	14.8327	15,163.3900	15.1634	2.229	0	0	0
2020/04/01	2030	04/02/2021	8.86	Call	Bond Future	171.6600	0.1717	152.8200	0.1528	(10.975)	0	0	800
2020/04/01	2030	04/02/2021	10.20	Call	Bond Future	919.8400	0.9198	844.6000	0.8446	(8.180)	0	0	0
2020/04/01	2030	04/02/2021	10.20	Put	Bond Future	8,091.9400	8.0919	8,366.2000	8.3662	3.389	0	0	1,800
2020/04/01	2032	07/05/2020	9.19	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/01	2032	07/05/2020	9.54	Put	Bond Future	11,566.5900	11.5666	11,781.1500	11.7812	1.855	0	0	3,000
2020/04/01	2032	07/05/2020	8.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/01	2032	07/05/2020	9.20	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/04/01	2032	07/05/2020			Bond Future	11.4705	80.3082	11.5100	80.0935	0.344	0.0000	0.0000	80,770
2020/04/01	2032	07/05/2020	9.17	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	3,000
2020/04/01	2032	07/05/2020	9.17	Put	Bond Future	14,045.9600	14.0460	14,260.5600	14.2606	1.528	0	0	0
2020/04/01	2032	07/05/2020	9.54	Call	Bond Future	0.1300	0.0001	0.0800	0.0001	(38.462)	0	0	0
2020/04/01	2032	07/05/2020	9.00	Put	Bond Future	15,216.1900	15.2162	15,430.8000	15.4308	1.410	0	0	0
2020/04/01	2032	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/01	2032	07/05/2020	9.50	Put	Bond Future	11,830.2300	11.8302	12,044.8000	12.0448	1.814	0	0	0
2020/04/01	2032	07/05/2020	9.50	Call	Bond Future	0.1000	0.0001	0.0600	0.0001	(40.000)	0	0	7,500
2020/04/01	2032	07/05/2020	9.30	Put	Bond Future	13,164.3700	13.1644	13,378.9700	13.3790	1.630	0	0	0
2020/04/01	2032	07/05/2020	9.30	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	7,500
2020/04/01	2032	07/05/2020	9.19	Put	Bond Future	13,909.5800	13.9096	14,124.1800	14.1242	1.543	0	0	0
2020/04/01	2032	07/05/2020	8.82	Put	Bond Future	16,477.1500	16.4771	16,691.7600	16.6918	1.302	0	0	0
2020/04/01	2032	07/05/2020	9.20	Put	Bond Future	13,841.4900	13.8415	14,056.0900	14.0561	1.550	0	0	0
2020/04/01	2032	07/05/2020	9.18	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/01	2032	07/05/2020	9.18	Put	Bond Future	13,977.7300	13.9777	14,192.3300	14.1923	1.535	0	0	0
2020/04/01	2032	06/08/2020	8.79	Put	Bond Future	17,562.3100	17.5623	17,780.1000	17.7801	1.240	0	0	0
2020/04/01	2032	06/08/2020	9.29	Put	Bond Future	14,163.4400	14.1634	14,378.7400	14.3787	1.520	0	0	0
2020/04/01	2032	06/08/2020	9.46	Put	Bond Future	13,053.7700	13.0538	13,267.3800	13.2674	1.636	0	0	0
2020/04/01	2032	06/08/2020	9.45	Call	Bond Future	38.6400	0.0386	33.7600	0.0338	(12.629)	0	0	0
2020/04/01	2032	06/08/2020			Bond Future	11.6630	81.5610	11.7043	81.3423	0.354	0.0000	0.0000	300
2020/04/01	2032	06/08/2020	9.91	Call	Bond Future	122.0100	0.1220	108.8800	0.1089	(10.761)	0	0	0
2020/04/01	2032	06/08/2020	9.91	Put	Bond Future	10,247.8900	10.2479	10,453.3800	10.4534	2.005	0	0	800
2020/04/01	2032	06/08/2020	8.79	Call	Bond Future	5.3400	0.0053	4.5100	0.0045	(15.543)	0	0	800
2020/04/01	2032	06/08/2020	9.29	Call	Bond Future	24.8200	0.0248	21.5000	0.0215	(13.376)	0	0	800
2020/04/01	2032	06/08/2020	9.46	Call	Bond Future	39.7000	0.0397	34.6900	0.0347	(12.620)	0	0	0
2020/04/01	2032	06/08/2020	9.45	Put	Bond Future	13,118.3400	13.1183	13,332.0800	13.3321	1.629	0	0	0
2020/04/01	2032	06/08/2020	9.47	Call	Bond Future	40.7800	0.0408	35.6600	0.0357	(12.555)	0	0	0
2020/04/01	2032	06/08/2020	9.47	Put	Bond Future	12,989.2800	12.9893	13,202.7800	13.2028	1.644	0	0	0
2020/04/01	2032	05/11/2020	9.61	Put	Bond Future	13,138.7400	13.1387	13,345.5600	13.3456	1.574	0	0	0
2020/04/01	2032	05/11/2020	10.99	Call	Bond Future	1,311.7200	1.3117	1,242.4800	1.2425	(5.279)	0	0	0
2020/04/01	2032	05/11/2020	9.44	Put	Bond Future	14,185.3000	14.1853	14,395.4800	14.3955	1.482	0	0	0
2020/04/01	2032	05/11/2020	11.08	Call	Bond Future	1,446.7600	1.4468	1,372.4800	1.3725	(5.134)	0	0	0
2020/04/01	2032	05/11/2020	9.77	Put	Bond Future	12,182.0100	12.1820	12,385.0600	12.3851	1.667	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
2020/04/01	2032	05/11/2020			Bond Future	11.8577	78.6783	11.9008	78.4560	0.363	0.0000	0.0000	0
2020/04/01	2032	05/11/2020	10.99	Put	Bond Future	5,984.9100	5.9849	6,137.9400	6.1379	2.557	0	0	3,000
2020/04/01	2032	05/11/2020	9.76	Call	Bond Future	251.3400	0.2513	232.3800	0.2324	(7.544)	0	0	0
2020/04/01	2032	05/11/2020	9.76	Put	Bond Future	12,240.9600	12.2410	12,444.2700	12.4443	1.661	0	0	0
2020/04/01	2032	05/11/2020	9.11	Call	Bond Future	80.5500	0.0805	73.3400	0.0733	(8.951)	0	0	3,000
2020/04/01	2032	05/11/2020	9.61	Call	Bond Future	196.7000	0.1967	181.2500	0.1813	(7.855)	0	0	3,000
2020/04/01	2032	05/11/2020	9.44	Call	Bond Future	147.1400	0.1471	135.0500	0.1351	(8.217)	0	0	1,000
2020/04/01	2032	05/11/2020	11.08	Put	Bond Future	5,617.3600	5.6174	5,765.3500	5.7653	2.635	0	0	1,000
2020/04/01	2032	05/11/2020	9.77	Call	Bond Future	255.3900	0.2554	236.1700	0.2362	(7.526)	0	0	0
2020/04/01	2032	05/11/2020	9.11	Put	Bond Future	16,298.3700	16.2984	16,513.4300	16.5134	1.320	0	0	0
2020/04/01	2032	05/11/2020	8.94	Put	Bond Future	17,425.9200	17.4259	17,642.7800	17.6428	1.244	0	0	0
2020/04/01	2032	05/11/2020	8.94	Call	Bond Future	57.8500	0.0579	52.4400	0.0524	(9.352)	0	0	1,000
2020/04/01	2032	05/11/2020	9.75	Call	Bond Future	247.3500	0.2473	228.6300	0.2286	(7.568)	0	0	0
2020/04/01	2032	05/11/2020	9.75	Put	Bond Future	12,300.0400	12.3000	12,503.5900	12.5036	1.655	0	0	0
2020/04/01	2032	04/02/2021	10.82	Put	Bond Future	7,843.3500	7.8434	8,010.0600	8.0101	2.125	0	0	800
2020/04/01	2032	04/02/2021	9.29	Call	Bond Future	179.0700	0.1791	166.3600	0.1664	(7.098)	0	0	800
2020/04/01	2032	04/02/2021	9.63	Call	Bond Future	291.6300	0.2916	272.4700	0.2725	(6.570)	0	0	0
2020/04/01	2032	04/02/2021			Bond Future	12.0666	79.9158	12.1115	79.6902	0.372	0.0000	0.0000	0
2020/04/01	2032	04/02/2021	8.79	Put	Bond Future	19,352.7000	19.3527	19,571.9200	19.5719	1.133	0	0	0
2020/04/01	2032	04/02/2021	8.79	Call	Bond Future	81.0800	0.0811	74.6600	0.0747	(7.918)	0	0	800
2020/04/01	2032	04/02/2021	9.61	Call	Bond Future	283.7000	0.2837	264.9700	0.2650	(6.602)	0	0	0
2020/04/01	2032	04/02/2021	9.61	Put	Bond Future	14,163.5500	14.1636	14,370.4600	14.3705	1.461	0	0	0
2020/04/01	2032	04/02/2021	10.82	Call	Bond Future	1,196.0100	1.1960	1,137.0800	1.1371	(4.927)	0	0	0
2020/04/01	2032	04/02/2021	9.29	Put	Bond Future	16,113.3000	16.1133	16,326.2300	16.3262	1.321	0	0	0
2020/04/01	2032	04/02/2021	9.63	Put	Bond Future	14,045.1400	14.0451	14,251.6200	14.2516	1.470	0	0	0
2020/04/01	2032	04/02/2021	9.62	Call	Bond Future	287.6400	0.2876	268.7000	0.2687	(6.585)	0	0	0
2020/04/01	2032	04/02/2021	9.62	Put	Bond Future	14,104.2900	14.1043	14,310.9900	14.3110	1.466	0	0	0
2020/04/01	2033	07/05/2020			Bond Future	89.4526	89.4526	94.0256	94.0256	5.112	0.0000	0.0000	7,089
2020/04/01	2033	06/08/2020			Bond Future	90.8703	90.8703	95.5150	95.5150	5.111	0.0000	0.0000	0
2020/04/01	2033	05/11/2020			Bond Future	91.0886	91.0886	95.8066	95.8066	5.180	0.0000	0.0000	0
2020/04/01	2033	04/02/2021			Bond Future	92.5426	92.5426	97.3361	97.3361	5.180	0.0000	0.0000	0
2020/04/01	2037	07/05/2020	9.60	Put	Bond Future	14,899.5700	14.8996	15,101.0400	15.1010	1.352	0	0	0
2020/04/01	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/01	2037	07/05/2020	9.70	Put	Bond Future	14,136.0300	14.1360	14,337.5100	14.3375	1.425	0	0	0
2020/04/01	2037	07/05/2020			Bond Future	11.8188	78.3886	11.8533	78.1871	0.292	0.0000	0.0000	85,490
2020/04/01	2037	07/05/2020	9.60	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/01	2037	07/05/2020	9.59	Put	Bond Future	14,976.4400	14.9764	15,177.9200	15.1779	1.345	0	0	0
2020/04/01	2037	07/05/2020	9.70	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	7,500
2020/04/01	2037	07/05/2020	9.61	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/01	2037	07/05/2020	9.61	Put	Bond Future	14,822.7800	14.8228	15,024.2500	15.0242	1.359	0	0	0
2020/04/01	2037	07/05/2020	10.00	Put	Bond Future	11,902.3700	11.9024	12,103.7800	12.1038	1.692	0	0	0
2020/04/01	2037	07/05/2020	10.00	Call	Bond Future	0.1800	0.0002	0.1100	0.0001	(38.889)	0	0	7,500
2020/04/01	2037	06/08/2020	9.88	Put	Bond Future	13,843.5400	13.8435	14,044.1900	14.0442	1.449	0	0	0
2020/04/01	2037	06/08/2020			Bond Future	12.0053	75.3529	12.0414	75.1476	0.301	0.0000	0.0000	300
2020/04/01	2037	06/08/2020	9.87	Call	Bond Future	38.0700	0.0381	33.5600	0.0336	(11.847)	0	0	0
2020/04/01	2037	06/08/2020	9.87	Put	Bond Future	13,916.2500	13.9163	14,117.0100	14.1170	1.443	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
2020/04/01	2037	06/08/2020	9.88	Call	Bond Future	39.1800		0.0392	34.5600	0.0346	(11.792)	0	0	0
2020/04/01	2037	06/08/2020	9.86	Call	Bond Future	36.9900		0.0370	32.5900	0.0326	(11.895)	0	0	0
2020/04/01	2037	06/08/2020	9.86	Put	Bond Future	13,989.0700		13.9891	14,189.9400	14.1899	1.436	0	0	0
2020/04/01	2037	05/11/2020	10.18	Call	Bond Future	264.7500		0.2648	246.4800	0.2465	(6.901)	0	0	0
2020/04/01	2037	05/11/2020	10.17	Put	Bond Future	12,926.0300		12.9260	13,116.7600	13.1168	1.476	0	0	0
2020/04/01	2037	05/11/2020			Bond Future	12.1838		76.5280	12.2214	76.3193	0.308	0.0000	0.0000	0
2020/04/01	2037	05/11/2020	10.19	Call	Bond Future	269.2800		0.2693	250.7500	0.2507	(6.881)	0	0	0
2020/04/01	2037	05/11/2020	10.19	Put	Bond Future	12,793.5100		12.7935	12,983.7200	12.9837	1.487	0	0	0
2020/04/01	2037	05/11/2020	10.17	Call	Bond Future	260.2900		0.2603	242.2800	0.2423	(6.919)	0	0	0
2020/04/01	2037	05/11/2020	10.18	Put	Bond Future	12,859.6900		12.8597	13,050.1600	13.0502	1.481	0	0	0
2020/04/01	2037	04/02/2021	13.73	Call	Bond Future	8,287.9100		8.2879	8,119.6300	8.1196	(2.030)	0	0	0
2020/04/01	2037	04/02/2021	10.35	Call	Bond Future	506.9100		0.5069	479.4800	0.4795	(5.411)	0	0	0
2020/04/01	2037	04/02/2021	10.27	Call	Bond Future	456.4700		0.4565	431.2700	0.4313	(5.521)	0	0	0
2020/04/01	2037	04/02/2021	10.85	Call	Bond Future	927.5800		0.9276	883.3600	0.8834	(4.767)	0	0	0
2020/04/01	2037	04/02/2021	10.28	Put	Bond Future	13,369.4700		13.3695	13,555.8800	13.5559	1.394	0	0	0
2020/04/01	2037	04/02/2021			Bond Future	12.3780		73.4751	12.4171	73.2632	0.316	0.0000	0.0000	0
2020/04/01	2037	04/02/2021	11.97	Put	Bond Future	4,970.3800		4.9704	5,086.5900	5.0866	2.338	0	0	0
2020/04/01	2037	04/02/2021	11.97	Call	Bond Future	2,703.5600		2.7036	2,607.8900	2.6079	(3.539)	0	0	300
2020/04/01	2037	04/02/2021	9.65	Put	Bond Future	17,645.3900		17.6454	17,845.3000	17.8453	1.133	0	0	0
2020/04/01	2037	04/02/2021	9.65	Call	Bond Future	186.6600		0.1867	174.6900	0.1747	(6.413)	0	0	72
2020/04/01	2037	04/02/2021	13.73	Put	Bond Future	1,491.6900		1.4917	1,535.2900	1.5353	2.923	0	0	300
2020/04/01	2037	04/02/2021	10.35	Put	Bond Future	12,929.2000		12.9292	13,113.6500	13.1137	1.427	0	0	72
2020/04/01	2037	04/02/2021	11.90	Call	Bond Future	2,554.7400		2.5547	2,462.6000	2.4626	(3.607)	0	0	0
2020/04/01	2037	04/02/2021	10.27	Put	Bond Future	13,432.9600		13.4330	13,619.6400	13.6196	1.390	0	0	0
2020/04/01	2037	04/02/2021	10.85	Put	Bond Future	10,004.3700		10.0044	10,172.0300	10.1720	1.676	0	0	72
2020/04/01	2037	04/02/2021	10.28	Call	Bond Future	462.5500		0.4626	437.0800	0.4371	(5.506)	0	0	0
2020/04/01	2037	04/02/2021	10.48	Put	Bond Future	12,131.1500		12.1312	12,311.7000	12.3117	1.488	0	0	0
2020/04/01	2037	04/02/2021	10.48	Call	Bond Future	598.1000		0.5981	566.7700	0.5668	(5.238)	0	0	240
2020/04/01	2037	04/02/2021	11.90	Put	Bond Future	5,221.4200		5.2214	5,341.1600	5.3412	2.293	0	0	240
2020/04/01	2037	04/02/2021	10.29	Call	Bond Future	468.6900		0.4687	442.9400	0.4429	(5.494)	0	0	0
2020/04/01	2037	04/02/2021	10.29	Put	Bond Future	13,306.1300		13.3061	13,492.2600	13.4923	1.399	0	0	0
2020/04/01	2038	07/05/2020			Bond Future	100.6290		100.6290	100.6468	100.6468	0.018	0.0000	0.0000	11,962
2020/04/01	2038	06/08/2020			Bond Future	100.5294		100.5294	100.5466	100.5466	0.017	0.0000	0.0000	0
2020/04/01	2038	05/11/2020			Bond Future	102.1204		102.1204	102.1375	102.1375	0.017	0.0000	0.0000	0
2020/04/01	2038	04/02/2021			Bond Future	102.0306		102.0306	102.0482	102.0482	0.017	0.0000	0.0000	0
2020/04/01	2040	07/05/2020	9.74	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/01	2040	07/05/2020	9.75	Put	Bond Future	14,815.2900		14.8153	15,126.3400	15.1263	2.100	0	0	0
2020/04/01	2040	07/05/2020	12.20	Call	Bond Future	2,847.6900		2.8477	2,599.0500	2.5990	(8.731)	0	0	325
2020/04/01	2040	07/05/2020	11.10	Put	Bond Future	4,781.5000		4.7815	5,062.2500	5.0623	5.872	0	0	0
2020/04/01	2040	07/05/2020	9.85	Put	Bond Future	13,996.7100		13.9967	14,307.7400	14.3077	2.222	0	0	0
2020/04/01	2040	07/05/2020			Bond Future	11.8113		81.1649	11.8612	80.8539	0.423	0.0000	0.0000	65,698
2020/04/01	2040	07/05/2020	9.74	Put	Bond Future	14,897.7700		14.8978	15,208.8100	15.2088	2.088	0	0	0
2020/04/01	2040	07/05/2020	9.75	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2020/04/01	2040	07/05/2020	12.70	Put	Bond Future	105.1800		0.1052	120.2000	0.1202	14.280	0	0	0
2020/04/01	2040	07/05/2020	12.70	Call	Bond Future	5,346.4700		5.3465	5,050.4400	5.0504	(5.537)	0	0	325
2020/04/01	2040	07/05/2020	10.00	Put	Bond Future	12,789.9000		12.7899	13,100.9000	13.1009	2.432	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
2020/04/01	2040	07/05/2020	10.00	Call	Bond Future	0.1100	0.0001	0.0600	0.0001	(45.455)	0	0	2,640
2020/04/01	2040	07/05/2020	9.50	Put	Bond Future	16,912.2000	16.9122	17,223.2500	17.2233	1.839	0	0	0
2020/04/01	2040	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/04/01	2040	07/05/2020	9.73	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/01	2040	07/05/2020	12.20	Put	Bond Future	480.9100	0.4809	543.3200	0.5433	12.977	0	0	0
2020/04/01	2040	07/05/2020	11.10	Call	Bond Future	125.7900	0.1258	95.4900	0.0955	(24.088)	0	0	450
2020/04/01	2040	07/05/2020	9.85	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	7,500
2020/04/01	2040	07/05/2020	9.73	Put	Bond Future	14,980.3700	14.9804	15,291.4100	15.2914	2.076	0	0	0
2020/04/01	2040	07/05/2020	11.80	Put	Bond Future	1,336.1800	1.3362	1,480.2700	1.4803	10.784	0	0	0
2020/04/01	2040	07/05/2020	11.80	Call	Bond Future	1,265.8300	1.2658	1,098.8700	1.0989	(13.190)	0	0	450
2020/04/01	2040	07/05/2020	10.15	Put	Bond Future	11,607.9900	11.6080	11,918.8600	11.9189	2.678	0	0	0
2020/04/01	2040	07/05/2020	10.15	Call	Bond Future	0.4000	0.0004	0.2200	0.0002	(45.000)	0	0	7,500
2020/04/01	2040	06/08/2020	10.85	Call	Bond Future	381.4500	0.3815	337.5800	0.3376	(11.501)	0	0	0
2020/04/01	2040	06/08/2020	11.26	Put	Bond Future	5,508.6600	5.5087	5,744.3200	5.7443	4.278	0	0	517
2020/04/01	2040	06/08/2020	10.03	Call	Bond Future	48.6700	0.0487	41.0000	0.0410	(15.759)	0	0	0
2020/04/01	2040	06/08/2020	10.04	Call	Bond Future	50.1200	0.0501	42.2600	0.0423	(15.682)	0	0	0
2020/04/01	2040	06/08/2020	10.02	Put	Bond Future	13,749.8500	13.7498	14,058.9800	14.0590	2.248	0	0	0
2020/04/01	2040	06/08/2020			Bond Future	11.9917	77.9220	12.0439	77.6055	0.435	0.0000	0.0000	600
2020/04/01	2040	06/08/2020	10.04	Put	Bond Future	13,594.7400	13.5947	13,903.4800	13.9035	2.271	0	0	0
2020/04/01	2040	06/08/2020	10.02	Call	Bond Future	47.2500	0.0472	39.7800	0.0398	(15.810)	0	0	0
2020/04/01	2040	06/08/2020	10.85	Put	Bond Future	7,874.9000	7.8749	8,147.6300	8.1476	3.463	0	0	12,538
2020/04/01	2040	06/08/2020	11.26	Call	Bond Future	836.6100	0.8366	755.6700	0.7557	(9.675)	0	0	0
2020/04/01	2040	06/08/2020	10.79	Put	Bond Future	8,255.1500	8.2551	8,532.1800	8.5322	3.356	0	0	800
2020/04/01	2040	06/08/2020	9.57	Put	Bond Future	17,385.2000	17.3852	17,699.7700	17.6998	1.809	0	0	0
2020/04/01	2040	06/08/2020	10.03	Put	Bond Future	13,672.2300	13.6722	13,981.1600	13.9812	2.260	0	0	0
2020/04/01	2040	06/08/2020	10.79	Call	Bond Future	335.7400	0.3357	296.1700	0.2962	(11.786)	0	0	0
2020/04/01	2040	06/08/2020	9.57	Call	Bond Future	11.0400	0.0110	9.0100	0.0090	(18.388)	0	0	800
2020/04/01	2040	06/08/2020	10.07	Put	Bond Future	13,363.1800	13.3632	13,671.2800	13.6713	2.306	0	0	0
2020/04/01	2040	06/08/2020	10.07	Call	Bond Future	54.7200	0.0547	46.2200	0.0462	(15.534)	0	0	800
2020/04/01	2040	05/11/2020	10.23	Call	Bond Future	260.2500	0.2602	234.6600	0.2347	(9.833)	0	0	2,000
2020/04/01	2040	05/11/2020	11.70	Put	Bond Future	4,904.0500	4.9040	5,097.4900	5.0975	3.944	0	0	2,000
2020/04/01	2040	05/11/2020	10.00	Call	Bond Future	169.1000	0.1691	151.3400	0.1513	(10.503)	0	0	2,000
2020/04/01	2040	05/11/2020	9.50	Call	Bond Future	58.8400	0.0588	51.7500	0.0517	(12.050)	0	0	2,000
2020/04/01	2040	05/11/2020	10.30	Call	Bond Future	294.8400	0.2948	266.4300	0.2664	(9.636)	0	0	0
2020/04/01	2040	05/11/2020			Bond Future	12.1641	79.1372	12.2185	78.8155	0.446	0.0000	0.0000	0
2020/04/01	2040	05/11/2020	10.23	Put	Bond Future	13,332.9100	13.3329	13,629.0000	13.6290	2.221	0	0	0
2020/04/01	2040	05/11/2020	9.73	Put	Bond Future	17,133.9800	17.1340	17,444.6000	17.4446	1.813	0	0	0
2020/04/01	2040	05/11/2020	9.73	Call	Bond Future	97.6400	0.0976	86.5800	0.0866	(11.327)	0	0	2,000
2020/04/01	2040	05/11/2020	10.30	Put	Bond Future	12,833.6800	12.8337	13,126.9500	13.1269	2.285	0	0	0
2020/04/01	2040	05/11/2020	11.70	Call	Bond Future	2,061.5300	2.0615	1,933.2900	1.9333	(6.221)	0	0	0
2020/04/01	2040	05/11/2020	10.00	Put	Bond Future	15,031.6900	15.0317	15,335.6100	15.3356	2.022	0	0	0
2020/04/01	2040	05/11/2020	9.50	Put	Bond Future	19,011.1500	19.0112	19,325.7400	19.3257	1.655	0	0	0
2020/04/01	2040	05/11/2020	10.31	Call	Bond Future	300.0700	0.3001	271.2500	0.2713	(9.604)	0	0	0
2020/04/01	2040	05/11/2020	10.32	Put	Bond Future	12,692.6200	12.6926	12,985.0500	12.9851	2.304	0	0	0
2020/04/01	2040	05/11/2020	11.50	Call	Bond Future	1,654.0100	1.6540	1,544.1500	1.5441	(6.642)	0	0	0
2020/04/01	2040	05/11/2020	11.50	Put	Bond Future	5,774.9100	5.7749	5,986.7300	5.9867	3.668	0	0	2,000
2020/04/01	2040	05/11/2020	10.31	Put	Bond Future	12,763.0600	12.7631	13,055.9200	13.0559	2.295	0	0	0
2020/04/01	2040	05/11/2020	10.32	Call	Bond Future	305.3800	0.3054	276.1300	0.2761	(9.578)	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
2020/04/01	2040	04/02/2021	9.49	Call	Bond Future	132.2500	0.1322	119.6900	0.1197	(9.497)	0	0	500
2020/04/01	2040	04/02/2021	9.57	Put	Bond Future	19,550.1500	19.5502	19,862.7000	19.8627	1.599	0	0	0
2020/04/01	2040	04/02/2021	10.07	Put	Bond Future	15,701.1800	15.7012	16,000.0100	16.0000	1.903	0	0	0
2020/04/01	2040	04/02/2021	10.42	Put	Bond Future	13,248.8900	13.2489	13,533.6900	13.5337	2.150	0	0	0
2020/04/01	2040	04/02/2021			Bond Future	12.3514	75.8750	12.4081	75.5483	0.458	0.0000	0.0000	0
2020/04/01	2040	04/02/2021	11.74	Call	Bond Future	2,342.6300	2.3426	2,215.6500	2.2156	(5.420)	0	0	0
2020/04/01	2040	04/02/2021	11.74	Put	Bond Future	6,025.1600	6.0252	6,224.8900	6.2249	3.315	0	0	800
2020/04/01	2040	04/02/2021	10.07	Call	Bond Future	336.1400	0.3361	308.2600	0.3083	(8.294)	0	0	800
2020/04/01	2040	04/02/2021	10.41	Call	Bond Future	542.7100	0.5427	501.2600	0.5013	(7.638)	0	0	0
2020/04/01	2040	04/02/2021	10.41	Put	Bond Future	13,316.0400	13.3160	13,601.3000	13.6013	2.142	0	0	0
2020/04/01	2040	04/02/2021	9.49	Put	Bond Future	20,201.6900	20.2017	20,515.8400	20.5158	1.555	0	0	0
2020/04/01	2040	04/02/2021	9.57	Call	Bond Future	151.8000	0.1518	137.6400	0.1376	(9.328)	0	0	800
2020/04/01	2040	04/02/2021	10.42	Call	Bond Future	550.0200	0.5500	508.1100	0.5081	(7.620)	0	0	0
2020/04/01	2040	04/02/2021	11.57	Call	Bond Future	2,007.4200	2.0074	1,893.5700	1.8936	(5.671)	0	0	0
2020/04/01	2040	04/02/2021	11.57	Put	Bond Future	6,766.0600	6.7661	6,978.9200	6.9789	3.146	0	0	500
2020/04/01	2040	04/02/2021	10.24	Put	Bond Future	14,484.1200	14.4841	14,776.6200	14.7766	2.019	0	0	0
2020/04/01	2040	04/02/2021	10.24	Call	Bond Future	429.6700	0.4297	395.4600	0.3955	(7.962)	0	0	500
2020/04/01	2040	04/02/2021	10.40	Call	Bond Future	535.4700	0.5355	494.4800	0.4945	(7.655)	0	0	0
2020/04/01	2040	04/02/2021	10.40	Put	Bond Future	13,383.3600	13.3834	13,669.0800	13.6691	2.135	0	0	0
2020/04/01	2044	07/05/2020	9.81	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/04/01	2044	07/05/2020	9.79	Put	Bond Future	14,964.4400	14.9644	15,274.4700	15.2745	2.072	0	0	0
2020/04/01	2044	07/05/2020	9.45	Put	Bond Future	17,909.2000	17.9092	18,219.2400	18.2192	1.731	0	0	0
2020/04/01	2044	07/05/2020	9.97	Put	Bond Future	13,467.0400	13.4670	13,777.0600	13.7771	2.302	0	0	0
2020/04/01	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/04/01	2044	07/05/2020	9.98	Call	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	100
2020/04/01	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/04/01	2044	07/05/2020			Bond Future	11.8542	77.9393	11.9044	77.6293	0.423	0.0000	0.0000	82,870
2020/04/01	2044	07/05/2020	9.81	Put	Bond Future	14,796.0100	14.7960	15,106.0500	15.1061	2.095	0	0	0
2020/04/01	2044	07/05/2020	9.79	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/01	2044	07/05/2020	10.81	Call	Bond Future	24.0500	0.0240	16.6900	0.0167	(30.603)	0	0	0
2020/04/01	2044	07/05/2020	10.81	Put	Bond Future	7,020.4800	7.0205	7,323.1600	7.3232	4.311	0	0	129
2020/04/01	2044	07/05/2020	9.33	Put	Bond Future	18,986.3200	18.9863	19,296.3600	19.2964	1.633	0	0	0
2020/04/01	2044	07/05/2020	9.80	Put	Bond Future	14,880.1600	14.8802	15,190.1900	15.1902	2.084	0	0	0
2020/04/01	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/04/01	2044	07/05/2020	9.97	Call	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	129
2020/04/01	2044	07/05/2020	9.98	Put	Bond Future	13,385.0600	13.3851	13,695.0700	13.6951	2.316	0	0	0
2020/04/01	2044	07/05/2020	11.09	Call	Bond Future	98.4200	0.0984	73.6800	0.0737	(25.137)	0	0	0
2020/04/01	2044	07/05/2020	9.26	Put	Bond Future	19,624.0600	19.6241	19,934.1000	19.9341	1.580	0	0	0
2020/04/01	2044	07/05/2020	9.91	Put	Bond Future	13,961.5700	13.9616	14,271.5900	14.2716	2.221	0	0	0
2020/04/01	2044	07/05/2020	9.80	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/01	2044	07/05/2020	11.09	Put	Bond Future	5,112.7000	5.1127	5,398.0000	5.3980	5.580	0	0	100
2020/04/01	2044	07/05/2020	9.91	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	556
2020/04/01	2044	07/05/2020	11.02	Call	Bond Future	71.0500	0.0711	52.2500	0.0522	(26.460)	0	0	0
2020/04/01	2044	07/05/2020	11.02	Put	Bond Future	5,573.2000	5.5732	5,864.4400	5.8644	5.226	0	0	556
2020/04/01	2044	06/08/2020	9.98	Call	Bond Future	35.5500	0.0356	29.7400	0.0297	(16.343)	0	0	602
2020/04/01	2044	06/08/2020	11.09	Put	Bond Future	6,650.7100	6.6507	6,906.0200	6.9060	3.839	0	0	602
2020/04/01	2044	06/08/2020	9.01	Call	Bond Future	0.9100	0.0009	0.7100	0.0007	(21.978)	0	0	140



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2020/04/01	2044	06/08/2020	9.66	Call	Bond Future	12.2500	0.0123	10.0100	0.0100	(18.286)	0	0	140
2020/04/01	2044	06/08/2020	9.88	Call	Bond Future	25.8500	0.0259	21.4700	0.0215	(16.944)	0	0	0
2020/04/01	2044	06/08/2020			Bond Future	12.0298	74.7713	12.0822	74.4558	0.435	0.0000	0.0000	3,339
2020/04/01	2044	06/08/2020	9.36	Put	Bond Future	19,756.4800	19.7565	20,071.2100	20.0712	1.593	0	0	0
2020/04/01	2044	06/08/2020	9.36	Call	Bond Future	3.9800	0.0040	3.1800	0.0032	(20.101)	0	0	602
2020/04/01	2044	06/08/2020	9.98	Put	Bond Future	14,472.1800	14.4722	14,781.9000	14.7819	2.140	0	0	0
2020/04/01	2044	06/08/2020	9.86	Call	Bond Future	24.2100	0.0242	20.0800	0.0201	(17.059)	0	0	0
2020/04/01	2044	06/08/2020	9.86	Put	Bond Future	15,450.5500	15.4506	15,761.9500	15.7619	2.015	0	0	0
2020/04/01	2044	06/08/2020	11.09	Call	Bond Future	568.0600	0.5681	507.8400	0.5078	(10.601)	0	0	0
2020/04/01	2044	06/08/2020	9.01	Put	Bond Future	22,988.1900	22.9882	23,303.5200	23.3035	1.372	0	0	0
2020/04/01	2044	06/08/2020	9.66	Put	Bond Future	17,129.1000	17.1291	17,442.3900	17.4424	1.829	0	0	0
2020/04/01	2044	06/08/2020	9.88	Put	Bond Future	15,285.9800	15.2860	15,597.1300	15.5971	2.036	0	0	0
2020/04/01	2044	06/08/2020	10.93	Call	Bond Future	412.2300	0.4122	365.5000	0.3655	(11.336)	0	0	0
2020/04/01	2044	06/08/2020	10.93	Put	Bond Future	7,615.6300	7.6156	7,884.4300	7.8844	3.530	0	0	140
2020/04/01	2044	06/08/2020	9.87	Call	Bond Future	25.0200	0.0250	20.7700	0.0208	(16.986)	0	0	0
2020/04/01	2044	06/08/2020	9.87	Put	Bond Future	15,368.1900	15.3682	15,679.4700	15.6795	2.025	0	0	0
2020/04/01	2044	05/11/2020	11.06	Put	Bond Future	8,193.6000	8.1936	8,443.9700	8.4440	3.056	0	0	525
2020/04/01	2044	05/11/2020	11.43	Call	Bond Future	1,458.2300	1.4582	1,357.7500	1.3578	(6.891)	0	0	0
2020/04/01	2044	05/11/2020	9.72	Put	Bond Future	17,668.1400	17.6681	17,979.1000	17.9791	1.760	0	0	0
2020/04/01	2044	05/11/2020	9.97	Call	Bond Future	143.2200	0.1432	127.7900	0.1278	(10.774)	0	0	568
2020/04/01	2044	05/11/2020	9.29	Put	Bond Future	21,386.4300	21.3864	21,703.1900	21.7032	1.481	0	0	0
2020/04/01	2044	05/11/2020	9.96	Put	Bond Future	15,724.5400	15.7245	16,030.0600	16.0301	1.943	0	0	0
2020/04/01	2044	05/11/2020	10.36	Call	Bond Future	301.3600	0.3014	272.3800	0.2724	(9.616)	0	0	0
2020/04/01	2044	05/11/2020			Bond Future	12.1974	75.9374	12.2519	75.6167	0.447	0.0000	0.0000	0
2020/04/01	2044	05/11/2020	9.72	Call	Bond Future	84.1500	0.0841	74.4200	0.0744	(11.563)	0	0	1,815
2020/04/01	2044	05/11/2020	9.97	Put	Bond Future	15,645.6800	15.6457	15,950.9400	15.9509	1.951	0	0	0
2020/04/01	2044	05/11/2020	9.96	Call	Bond Future	140.3300	0.1403	125.1600	0.1252	(10.810)	0	0	0
2020/04/01	2044	05/11/2020	11.38	Call	Bond Future	1,372.8100	1.3728	1,276.6700	1.2767	(7.003)	0	0	0
2020/04/01	2044	05/11/2020	11.38	Put	Bond Future	6,488.2800	6.4883	6,712.8300	6.7128	3.461	0	0	568
2020/04/01	2044	05/11/2020	10.34	Call	Bond Future	290.7800	0.2908	262.6500	0.2627	(9.674)	0	0	0
2020/04/01	2044	05/11/2020	10.34	Put	Bond Future	12,853.6400	12.8536	13,146.2000	13.1462	2.276	0	0	0
2020/04/01	2044	05/11/2020	11.06	Call	Bond Future	906.3800	0.9064	836.0600	0.8361	(7.758)	0	0	0
2020/04/01	2044	05/11/2020	10.04	Put	Bond Future	15,098.5700	15.0986	15,401.8400	15.4018	2.009	0	0	0
2020/04/01	2044	05/11/2020	11.17	Put	Bond Future	7,580.7300	7.5807	7,822.6500	7.8226	3.191	0	0	1,815
2020/04/01	2044	05/11/2020	11.43	Put	Bond Future	6,243.3600	6.2434	6,463.5700	6.4636	3.527	0	0	1,815
2020/04/01	2044	05/11/2020	8.87	Put	Bond Future	25,301.4400	25.3014	25,620.7400	25.6207	1.262	0	0	0
2020/04/01	2044	05/11/2020	9.29	Call	Bond Future	30.2400	0.0302	26.3100	0.0263	(12.996)	0	0	568
2020/04/01	2044	05/11/2020	10.36	Put	Bond Future	12,709.9400	12.7099	13,001.6500	13.0016	2.295	0	0	0
2020/04/01	2044	05/11/2020	10.04	Call	Bond Future	164.9100	0.1649	147.4900	0.1475	(10.563)	0	0	525
2020/04/01	2044	05/11/2020	9.34	Put	Bond Future	20,938.9000	20.9389	21,255.1900	21.2552	1.511	0	0	0
2020/04/01	2044	05/11/2020	9.34	Call	Bond Future	34.3100	0.0343	29.9100	0.0299	(12.824)	0	0	525
2020/04/01	2044	05/11/2020	11.17	Call	Bond Future	1,051.4600	1.0515	972.6900	0.9727	(7.491)	0	0	0
2020/04/01	2044	05/11/2020	8.87	Call	Bond Future	9.6300	0.0096	8.2400	0.0082	(14.434)	0	0	1,815
2020/04/01	2044	05/11/2020	10.02	Put	Bond Future	15,254.0100	15.2540	15,557.8700	15.5579	1.992	0	0	0
2020/04/01	2044	05/11/2020	10.02	Call	Bond Future	158.4500	0.1585	141.6200	0.1416	(10.622)	0	0	1,815
2020/04/01	2044	05/11/2020	10.35	Call	Bond Future	296.0300	0.2960	267.4800	0.2675	(9.644)	0	0	0
2020/04/01	2044	05/11/2020	10.35	Put	Bond Future	12,781.6900	12.7817	13,073.8300	13.0738	2.286	0	0	0
2020/04/01	2044	04/02/2021	10.04	Put	Bond Future	16,259.9200	16.2599	16,560.6000	16.5606	1.849	0	0	0

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2020/04/01	2044	04/02/2021	10.37	Call	Bond Future	476.6400	0.4766	439.1900	0.4392	(7.857)	0	0	0
2020/04/01	2044	04/02/2021	10.35	Put	Bond Future	13,988.4000	13.9884	14,277.4300	14.2774	2.066	0	0	0
2020/04/01	2044	04/02/2021			Bond Future	12.3793	72.7500	12.4362	72.4244	0.459	0.0000	0.0000	0
2020/04/01	2044	04/02/2021	10.37	Put	Bond Future	13,847.9300	13.8479	14,136.1000	14.1361	2.081	0	0	0
2020/04/01	2044	04/02/2021	10.35	Call	Bond Future	463.4000	0.4634	426.8100	0.4268	(7.896)	0	0	0
2020/04/01	2044	04/02/2021	10.04	Call	Bond Future	292.6900	0.2927	267.7500	0.2677	(8.521)	0	0	0
2020/04/01	2044	04/02/2021	10.84	Call	Bond Future	880.2400	0.8802	818.8400	0.8188	(6.975)	0	0	0
2020/04/01	2044	04/02/2021	10.36	Put	Bond Future	13,918.0800	13.9181	14,206.6800	14.2067	2.074	0	0	0
2020/04/01	2044	04/02/2021	10.84	Put	Bond Future	10,767.2100	10.7672	11,031.4300	11.0314	2.454	0	0	405
2020/04/01	2044	04/02/2021	10.29	Call	Bond Future	425.4100	0.4254	391.3100	0.3913	(8.016)	0	0	0
2020/04/01	2044	04/02/2021	10.29	Put	Bond Future	14,414.3100	14.4143	14,705.8300	14.7058	2.022	0	0	405
2020/04/01	2044	04/02/2021	9.66	Put	Bond Future	19,277.3500	19.2773	19,588.3500	19.5884	1.613	0	0	0
2020/04/01	2044	04/02/2021	9.66	Call	Bond Future	156.6300	0.1566	142.0100	0.1420	(9.334)	0	0	405
2020/04/01	2044	04/02/2021	10.36	Call	Bond Future	469.9900	0.4700	432.9700	0.4330	(7.877)	0	0	0
2020/04/01	2046	07/05/2020			Bond Future	88.8377	88.8377	92.6935	92.6935	4.340	0.0000	0.0000	15,286
2020/04/01	2046	06/08/2020			Bond Future	90.2456	90.2456	94.1618	94.1618	4.339	0.0000	0.0000	0
2020/04/01	2046	05/11/2020			Bond Future	89.8788	89.8788	93.8567	93.8567	4.426	0.0000	0.0000	0
2020/04/01	2046	04/02/2021			Bond Future	91.3134	91.3134	95.3550	95.3550	4.426	0.0000	0.0000	0
2020/04/01	2050	07/05/2020			Bond Future	90.9794	90.9794	92.4879	92.4879	1.658	0.0000	0.0000	15,776
2020/04/01	2050	06/08/2020			Bond Future	90.5423	90.5423	92.0738	92.0738	1.692	0.0000	0.0000	0
2020/04/01	2050	05/11/2020			Bond Future	91.9751	91.9751	93.5308	93.5308	1.691	0.0000	0.0000	0
2020/04/01	2050	04/02/2021			Bond Future	91.5239	91.5239	93.1045	93.1045	1.727	0.0000	0.0000	0
2020/04/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	AL37	07/05/2020			Index Future	646.7230	646.7230	644.4440	644.4440	(0.352)	0.0000	0.0000	0
2020/04/01	AL37	06/08/2020			Index Future	656.7000	656.7000	654.3840	654.3840	(0.353)	0.0000	0.0000	0
2020/04/01	AL37	05/11/2020			Index Future	667.0460	667.0460	664.6930	664.6930	(0.353)	0.0000	0.0000	0
2020/04/01	AL37	04/02/2021			Index Future	677.5410	677.5410	675.1520	675.1520	(0.353)	0.0000	0.0000	0
2020/04/01	AL7T	07/05/2020			Index Future	711.2210	711.2210	708.4850	708.4850	(0.385)	0.0000	0.0000	0
2020/04/01	AL7T	06/08/2020			Index Future	722.1930	722.1930	719.4130	719.4130	(0.385)	0.0000	0.0000	0
2020/04/01	AL7T	05/11/2020			Index Future	733.5700	733.5700	730.7460	730.7460	(0.385)	0.0000	0.0000	0
2020/04/01	AL7T	04/02/2021			Index Future	745.1130	745.1130	742.2440	742.2440	(0.385)	0.0000	0.0000	0
2020/04/01	ALBI	07/05/2020			Index Future	641.4620	641.4620	639.2160	639.2160	(0.350)	0.0000	0.0000	208
2020/04/01	ALBI	06/08/2020			Index Future	651.3580	651.3580	649.0750	649.0750	(0.350)	0.0000	0.0000	0
2020/04/01	ALBI	05/11/2020			Index Future	661.6200	661.6200	659.3000	659.3000	(0.351)	0.0000	0.0000	0
2020/04/01	ALBI	04/02/2021			Index Future	672.0300	672.0300	669.6740	669.6740	(0.351)	0.0000	0.0000	0
2020/04/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/04/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	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
2020/04/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/01	ES33	07/05/2020			Bond Future	12.7965	67.6766	12.8297	67.5209	0.259	0.0000	0.0000	350
2020/04/01	ES33	06/08/2020			Bond Future	13.0290	68.7323	13.0637	68.5736	0.267	0.0000	0.0000	0
2020/04/01	ES33	05/11/2020			Bond Future	13.2661	66.0177	13.3024	65.8563	0.274	0.0000	0.0000	0
2020/04/01	ES33	04/02/2021			Bond Future	13.5237	67.0561	13.5616	66.8922	0.281	0.0000	0.0000	0
2020/04/01	ES42	07/05/2020			Bond Future	12.9693	68.1067	13.0178	67.8561	0.374	0.0000	0.0000	4,919
2020/04/01	ES42	06/08/2020			Bond Future	13.1891	69.1694	13.2399	68.9143	0.385	0.0000	0.0000	0
2020/04/01	ES42	05/11/2020			Bond Future	13.4146	65.9861	13.4678	65.7268	0.397	0.0000	0.0000	0
2020/04/01	ES42	04/02/2021			Bond Future	13.6512	67.0238	13.7070	66.7605	0.408	0.0000	0.0000	0
2020/04/01	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/01	GOVI	07/05/2020			GOVI	633.6620	633.6620	631.4040	631.4040	(0.356)	0.0000	0.0000	1,180
2020/04/01	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/01	GOVI	07/05/2020	720.00	Put	GOVI	863,380.0000	86.3380	885,960.0000	88.5960	2.615	0	0	0
2020/04/01	GOVI	07/05/2020	719.98	Put	GOVI	863,180.0000	86.3180	885,760.0000	88.5760	2.616	0	0	0
2020/04/01	GOVI	07/05/2020	719.99	Put	GOVI	863,280.0000	86.3280	885,860.0000	88.5860	2.616	0	0	0
2020/04/01	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/01	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/01	GOVI	06/08/2020	728.12	Put	GOVI	846,820.0000	84.6820	869,770.0000	86.9770	2.710	0	0	0
2020/04/01	GOVI	06/08/2020			GOVI	643.4380	643.4380	641.1430	641.1430	(0.357)	0.0000	0.0000	1
2020/04/01	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/01	GOVI	06/08/2020	728.14	Put	GOVI	847,020.0000	84.7020	869,970.0000	86.9970	2.709	0	0	0
2020/04/01	GOVI	06/08/2020	728.13	Put	GOVI	846,920.0000	84.6920	869,870.0000	86.9870	2.710	0	0	0
2020/04/01	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/01	GOVI	05/11/2020	737.84	Put	GOVI	842,650.0000	84.2650	865,970.0000	86.5970	2.767	0	0	0
2020/04/01	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/01	GOVI	05/11/2020			GOVI	653.5750	653.5750	651.2430	651.2430	(0.357)	0.0000	0.0000	0
2020/04/01	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/01	GOVI	05/11/2020	737.83	Put	GOVI	842,550.0000	84.2550	865,870.0000	86.5870	2.768	0	0	0
2020/04/01	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/01	GOVI	05/11/2020	737.85	Put	GOVI	842,750.0000	84.2750	866,070.0000	86.6070	2.767	0	0	0
2020/04/01	GOVI	04/02/2021	750.96	Put	GOVI	871,010.0000	87.1010	894,690.0000	89.4690	2.719	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
2020/04/01	GOVI	04/02/2021			GOVI	663.8590	663.8590	661.4910	661.4910	(0.357)	0.0000	0.0000	0
2020/04/01	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/01	GOVI	04/02/2021	750.95	Put	GOVI	870,910.0000	87.0910	894,590.0000	89.4590	2.719	0	0	0
2020/04/01	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/01	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/01	GOVI	04/02/2021	750.94	Put	GOVI	870,810.0000	87.0810	894,490.0000	89.4490	2.719	0	0	0
2020/04/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/04/01	IGOV	07/05/2020			Index Future	241.6790	241.6790	243.4420	243.4420	0.729	0.0000	0.0000	559
2020/04/01	IGOV	06/08/2020			Index Future	245.4670	245.4670	247.2570	247.2570	0.729	0.0000	0.0000	0
2020/04/01	IGOV	05/11/2020			Index Future	249.3930	249.3930	251.2110	251.2110	0.729	0.0000	0.0000	0
2020/04/01	IGOV	04/02/2021			Index Future	253.3740	253.3740	255.2220	255.2220	0.729	0.0000	0.0000	0
2020/04/01	IS02	22/06/2020			Interest Rate Swap	101.7700	101.7700	101.7700	101.7700	0.000	0.0000	0.0000	0
2020/04/01	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/04/01	IS05	17/12/2020			Interest Rate Swap	94.5300	94.5300	94.5400	94.5400	0.011	0.0000	0.0000	0
2020/04/01	IS05	16/03/2021			Interest Rate Swap	93.0800	93.0800	93.1100	93.1100	0.032	0.0000	0.0000	0
2020/04/01	IS05	15/06/2021			Interest Rate Swap	91.6700	91.6700	91.7100	91.7100	0.044	0.0000	0.0000	0
2020/04/01	IS05	21/09/2021			Interest Rate Swap	91.0600	91.0600	91.1000	91.1000	0.044	0.0000	0.0000	0
2020/04/01	IS05	21/12/2021			Interest Rate Swap	92.7900	92.7900	92.8500	92.8500	0.065	0.0000	0.0000	51
2020/04/01	IS05	15/03/2022			Interest Rate Swap	92.7700	92.7700	92.7900	92.7900	0.022	0.0000	0.0000	0
2020/04/01	IS05	21/06/2022			Interest Rate Swap	93.4000	93.4000	93.4300	93.4300	0.032	0.0000	0.0000	0
2020/04/01	IS05	20/09/2022			Interest Rate Swap	96.9500	96.9500	97.0400	97.0400	0.093	0.0000	0.0000	0
2020/04/01	IS05	20/12/2022			Interest Rate Swap	97.8500	97.8500	98.0300	98.0300	0.184	0.0000	0.0000	0
2020/04/01	IS05	22/03/2023			Interest Rate Swap	90.7900	90.7900	91.0500	91.0500	0.286	0.0000	0.0000	0
2020/04/01	IS05	20/06/2023			Interest Rate Swap	96.7600	96.7600	97.0600	97.0600	0.310	0.0000	0.0000	0
2020/04/01	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/04/01	IS10	17/12/2025			Interest Rate Swap	90.3400	90.3400	90.8200	90.8200	0.531	0.0000	0.0000	0
2020/04/01	IS10	16/03/2026			Interest Rate Swap	87.5500	87.5500	88.0100	88.0100	0.525	0.0000	0.0000	0
2020/04/01	IS10	15/06/2026			Interest Rate Swap	86.5700	86.5700	87.0100	87.0100	0.508	0.0000	0.0000	0
2020/04/01	IS10	21/09/2026			Interest Rate Swap	89.0500	89.0500	89.4300	89.4300	0.427	0.0000	0.0000	0
2020/04/01	IS10	21/12/2026			Interest Rate Swap	93.3700	93.3700	93.7100	93.7100	0.364	0.0000	0.0000	0
2020/04/01	IS10	15/03/2027			Interest Rate Swap	92.4000	92.4000	92.7200	92.7200	0.346	0.0000	0.0000	0
2020/04/01	IS10	21/06/2027			Interest Rate Swap	94.7500	94.7500	95.0700	95.0700	0.338	0.0000	0.0000	0
2020/04/01	IS10	20/09/2027			Interest Rate Swap	100.6800	100.6800	101.0000	101.0000	0.318	0.0000	0.0000	0
2020/04/01	IS10	20/12/2027			Interest Rate Swap	101.3800	101.3800	101.7100	101.7100	0.326	0.0000	0.0000	0
2020/04/01	IS10	22/03/2028			Interest Rate Swap	95.0300	95.0300	95.3900	95.3900	0.379	0.0000	0.0000	0
2020/04/01	IS10	20/06/2028			Interest Rate Swap	102.7500	102.7500	103.1100	103.1100	0.350	0.0000	0.0000	0
2020/04/01	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/04/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/04/01	R023	07/05/2020	6.91	Put	Bond Future	547.1900	0.5472	598.6300	0.5986	9.401	0	0	0
2020/04/01	R023	07/05/2020			Bond Future	6.9851	103.4491	7.0239	103.3508	0.555	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
2020/04/01	R023	07/05/2020	6.90	Call	Bond Future	346.9000	0.3469	300.9200	0.3009	(13.255)	0	0	0
2020/04/01	R023	07/05/2020	6.90	Put	Bond Future	563.0900	0.5631	615.3900	0.6154	9.288	0	0	0
2020/04/01	R023	07/05/2020	6.91	Call	Bond Future	356.4300	0.3564	309.5900	0.3096	(13.141)	0	0	0
2020/04/01	R023	07/05/2020	6.89	Call	Bond Future	337.4600	0.3375	292.3400	0.2923	(13.370)	0	0	0
2020/04/01	R023	07/05/2020	6.89	Put	Bond Future	579.0700	0.5791	632.2300	0.6322	9.180	0	0	0
2020/04/01	R023	06/08/2020	7.26	Call	Bond Future	1,038.2200	1.0382	975.9800	0.9760	(5.995)	0	0	0
2020/04/01	R023	06/08/2020			Bond Future	7.0572	105.0630	7.1006	104.9623	0.615	0.0000	0.0000	0
2020/04/01	R023	06/08/2020	7.26	Put	Bond Future	568.6700	0.5687	607.1100	0.6071	6.760	0	0	0
2020/04/01	R023	06/08/2020	7.27	Call	Bond Future	1,052.8800	1.0529	990.1800	0.9902	(5.955)	0	0	0
2020/04/01	R023	06/08/2020	7.28	Put	Bond Future	551.9300	0.5519	589.4700	0.5895	6.802	0	0	0
2020/04/01	R023	06/08/2020	7.27	Put	Bond Future	560.2500	0.5602	598.2300	0.5982	6.779	0	0	0
2020/04/01	R023	06/08/2020	7.28	Call	Bond Future	1,067.6300	1.0676	1,004.4900	1.0045	(5.914)	0	0	0
2020/04/01	R023	05/11/2020	7.46	Put	Bond Future	697.4100	0.6974	735.9200	0.7359	5.522	0	0	0
2020/04/01	R023	05/11/2020	7.47	Put	Bond Future	690.6300	0.6906	728.8200	0.7288	5.530	0	0	0
2020/04/01	R023	05/11/2020			Bond Future	7.1402	102.7784	7.1888	102.6759	0.681	0.0000	0.0000	0
2020/04/01	R023	05/11/2020	7.46	Call	Bond Future	1,369.0900	1.3691	1,305.0900	1.3051	(4.675)	0	0	0
2020/04/01	R023	05/11/2020	7.47	Call	Bond Future	1,383.2300	1.3832	1,318.9100	1.3189	(4.650)	0	0	0
2020/04/01	R023	05/11/2020	7.45	Call	Bond Future	1,355.0300	1.3550	1,291.3400	1.2913	(4.700)	0	0	0
2020/04/01	R023	05/11/2020	7.45	Put	Bond Future	704.2600	0.7043	743.0800	0.7431	5.512	0	0	0
2020/04/01	R023	04/02/2021	6.34	Call	Bond Future	403.2000	0.4032	375.6400	0.3756	(6.835)	0	0	0
2020/04/01	R023	04/02/2021	6.32	Put	Bond Future	2,173.6800	2.1737	2,250.5900	2.2506	3.538	0	0	0
2020/04/01	R023	04/02/2021			Bond Future	7.2523	104.3952	7.3074	104.2912	0.760	0.0000	0.0000	0
2020/04/01	R023	04/02/2021	6.34	Put	Bond Future	2,144.6600	2.1447	2,221.0700	2.2211	3.563	0	0	0
2020/04/01	R023	04/02/2021	6.32	Call	Bond Future	393.6100	0.3936	366.5500	0.3666	(6.875)	0	0	0
2020/04/01	R023	04/02/2021	6.33	Put	Bond Future	2,159.1500	2.1591	2,235.8000	2.2358	3.550	0	0	0
2020/04/01	R023	04/02/2021	6.33	Call	Bond Future	398.3900	0.3984	371.0700	0.3711	(6.858)	0	0	0
2020/04/01	R035	07/05/2020	9.48	Put	Bond Future	14,885.5800	14.8856	15,269.1300	15.2691	2.577	0	0	0
2020/04/01	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/01	R035	07/05/2020	9.85	Call	Bond Future	0.1300	0.0001	0.0600	0.0001	(53.846)	0	0	7,500
2020/04/01	R035	07/05/2020	10.57	Put	Bond Future	7,117.7900	7.1178	7,494.8400	7.4948	5.297	0	0	3,530
2020/04/01	R035	07/05/2020	9.75	Call	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	5,000
2020/04/01	R035	07/05/2020	10.75	Put	Bond Future	5,949.9900	5.9500	6,318.6800	6.3187	6.196	0	0	5,000
2020/04/01	R035	07/05/2020			Bond Future	11.6972	82.1033	11.7623	81.7198	0.557	0.0000	0.0000	132,531
2020/04/01	R035	07/05/2020	9.11	Put	Bond Future	17,758.5700	17.7586	18,142.1200	18.1421	2.160	0	0	0
2020/04/01	R035	07/05/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/01	R035	07/05/2020	9.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/01	R035	07/05/2020	9.47	Put	Bond Future	14,961.6200	14.9616	15,345.1700	15.3452	2.564	0	0	0
2020/04/01	R035	07/05/2020	9.85	Put	Bond Future	12,133.1200	12.1331	12,516.6000	12.5166	3.161	0	0	0
2020/04/01	R035	07/05/2020	9.78	Put	Bond Future	12,644.8600	12.6449	13,028.3700	13.0284	3.033	0	0	0
2020/04/01	R035	07/05/2020	10.57	Call	Bond Future	17.6600	0.0177	11.1600	0.0112	(36.806)	0	0	0
2020/04/01	R035	07/05/2020	9.75	Put	Bond Future	12,865.4600	12.8655	13,248.9800	13.2490	2.981	0	0	0
2020/04/01	R035	07/05/2020	10.75	Call	Bond Future	44.9400	0.0449	30.0800	0.0301	(33.066)	0	0	0
2020/04/01	R035	07/05/2020	9.49	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/01	R035	07/05/2020	9.49	Put	Bond Future	14,809.6400	14.8096	15,193.1800	15.1932	2.590	0	0	0
2020/04/01	R035	07/05/2020	9.55	Put	Bond Future	14,355.7800	14.3558	14,739.3200	14.7393	2.672	0	0	0
2020/04/01	R035	07/05/2020	9.55	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	7,500
2020/04/01	R035	07/05/2020	9.78	Call	Bond Future	0.0700	0.0001	0.0300	0.0000	(57.143)	0	0	3,530

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/01	R035	07/05/2020	9.18	Put	Bond Future	17,205.5200		17.2055	17,589.0700	17.5891	2.229	0	0	0
2020/04/01	R035	07/05/2020	9.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/04/01	R035	06/08/2020	9.67	Call	Bond Future	27.4500		0.0275	21.9200	0.0219	(20.146)	0	0	500
2020/04/01	R035	06/08/2020	10.45	Put	Bond Future	9,151.8000		9.1518	9,508.9800	9.5090	3.903	0	0	500
2020/04/01	R035	06/08/2020	9.00	Put	Bond Future	19,588.2800		19.5883	19,977.7700	19.9778	1.988	0	0	0
2020/04/01	R035	06/08/2020	9.92	Put	Bond Future	12,684.8000		12.6848	13,064.4600	13.0645	2.993	0	0	0
2020/04/01	R035	06/08/2020			Bond Future	11.8815		83.3841	11.9494	82.9940	0.572	0.0000	0.0000	410
2020/04/01	R035	06/08/2020	9.09	Put	Bond Future	18,875.9800		18.8760	19,265.2100	19.2652	2.062	0	0	0
2020/04/01	R035	06/08/2020	9.09	Call	Bond Future	3.9600		0.0040	3.0100	0.0030	(23.990)	0	0	500
2020/04/01	R035	06/08/2020	9.67	Put	Bond Future	14,474.4700		14.4745	14,859.1200	14.8591	2.657	0	0	0
2020/04/01	R035	06/08/2020	9.00	Call	Bond Future	2.8300		0.0028	2.1400	0.0021	(24.382)	0	0	24,761
2020/04/01	R035	06/08/2020	9.92	Call	Bond Future	56.5500		0.0566	46.0300	0.0460	(18.603)	0	0	0
2020/04/01	R035	06/08/2020	10.45	Call	Bond Future	213.1500		0.2132	180.1500	0.1802	(15.482)	0	0	0
2020/04/01	R035	06/08/2020	9.93	Call	Bond Future	58.1300		0.0581	47.3500	0.0474	(18.545)	0	0	0
2020/04/01	R035	06/08/2020	9.91	Put	Bond Future	12,755.0100		12.7550	13,134.9300	13.1349	2.979	0	0	0
2020/04/01	R035	06/08/2020	8.75	Put	Bond Future	21,607.5800		21.6076	21,997.4800	21.9975	1.804	0	0	0
2020/04/01	R035	06/08/2020	8.75	Call	Bond Future	1.0600		0.0011	0.7800	0.0008	(26.415)	0	0	3,000
2020/04/01	R035	06/08/2020	9.93	Put	Bond Future	12,614.6900		12.6147	12,994.0900	12.9941	3.008	0	0	0
2020/04/01	R035	06/08/2020	9.91	Call	Bond Future	55.0000		0.0550	44.7400	0.0447	(18.655)	0	0	0
2020/04/01	R035	05/11/2020	10.34	Put	Bond Future	11,107.4800		11.1075	11,458.8700	11.4589	3.164	0	0	0
2020/04/01	R035	05/11/2020			Bond Future	12.0697		80.1923	12.1405	79.7958	0.586	0.0000	0.0000	0
2020/04/01	R035	05/11/2020	10.33	Call	Bond Future	397.7600		0.3978	353.2400	0.3532	(11.193)	0	0	0
2020/04/01	R035	05/11/2020	10.33	Put	Bond Future	11,169.2000		11.1692	11,521.1700	11.5212	3.151	0	0	0
2020/04/01	R035	05/11/2020	10.34	Call	Bond Future	404.0400		0.4040	358.9400	0.3589	(11.162)	0	0	0
2020/04/01	R035	05/11/2020	10.32	Call	Bond Future	391.5600		0.3916	347.6200	0.3476	(11.222)	0	0	0
2020/04/01	R035	05/11/2020	10.32	Put	Bond Future	11,231.0800		11.2311	11,583.6300	11.5836	3.139	0	0	0
2020/04/01	R035	04/02/2021	10.04	Put	Bond Future	14,206.1800		14.2062	14,571.1600	14.5712	2.569	0	0	0
2020/04/01	R035	04/02/2021	10.14	Put	Bond Future	13,567.1800		13.5672	13,927.6200	13.9276	2.657	0	0	650
2020/04/01	R035	04/02/2021	11.14	Put	Bond Future	7,992.6400		7.9926	8,287.5400	8.2875	3.690	0	0	650
2020/04/01	R035	04/02/2021	10.05	Call	Bond Future	378.0400		0.3780	340.0000	0.3400	(10.062)	0	0	0
2020/04/01	R035	04/02/2021			Bond Future	12.2750		81.4536	12.3488	81.0511	0.601	0.0000	0.0000	0
2020/04/01	R035	04/02/2021	10.14	Call	Bond Future	427.4900		0.4275	385.3400	0.3853	(9.860)	0	0	0
2020/04/01	R035	04/02/2021	10.06	Call	Bond Future	383.3000		0.3833	344.8200	0.3448	(10.039)	0	0	0
2020/04/01	R035	04/02/2021	10.06	Put	Bond Future	14,077.2900		14.0773	14,441.4000	14.4414	2.587	0	0	0
2020/04/01	R035	04/02/2021	10.04	Call	Bond Future	372.8500		0.3728	335.2400	0.3352	(10.087)	0	0	0
2020/04/01	R035	04/02/2021	11.14	Call	Bond Future	1,386.3500		1.3863	1,278.6600	1.2787	(7.768)	0	0	0
2020/04/01	R035	04/02/2021	10.05	Put	Bond Future	14,141.6600		14.1417	14,506.2100	14.5062	2.578	0	0	0
2020/04/01	R186	07/05/2020	8.09	Put	Bond Future	9,520.3800		9.5204	9,883.1900	9.8832	3.811	0	0	0
2020/04/01	R186	07/05/2020	7.90	Put	Bond Future	10,557.4100		10.5574	10,920.2700	10.9203	3.437	0	0	2,500
2020/04/01	R186	07/05/2020	8.28	Put	Bond Future	8,495.7500		8.4958	8,858.3500	8.8584	4.268	0	0	0
2020/04/01	R186	07/05/2020	8.93	Call	Bond Future	27.0000		0.0270	16.8400	0.0168	(37.630)	0	0	0
2020/04/01	R186	07/05/2020			Bond Future	9.9462		106.7171	10.0213	106.3542	0.755	0.0000	0.0000	88,804
2020/04/01	R186	07/05/2020	8.08	Call	Bond Future	0.1200		0.0001	0.0500	0.0001	(58.333)	0	0	0
2020/04/01	R186	07/05/2020	8.08	Put	Bond Future	9,574.6600		9.5747	9,937.4700	9.9375	3.789	0	0	0
2020/04/01	R186	07/05/2020	8.50	Call	Bond Future	2.3600		0.0024	1.2600	0.0013	(46.610)	0	0	0
2020/04/01	R186	07/05/2020	8.50	Put	Bond Future	7,325.5700		7.3256	7,687.3500	7.6874	4.939	0	0	23,172
2020/04/01	R186	07/05/2020	8.09	Call	Bond Future	0.1300		0.0001	0.0600	0.0001	(53.846)	0	0	0

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2020/04/01	R186	07/05/2020	7.90	Call	Bond Future	0.0300		0.0000	0.0100	0.0000	(66.667)	0	0	0
2020/04/01	R186	07/05/2020	8.28	Call	Bond Future	0.5400		0.0005	0.2600	0.0003	(51.852)	0	0	0
2020/04/01	R186	07/05/2020	8.93	Put	Bond Future	5,104.7300		5.1047	5,457.4500	5.4575	6.910	0	0	0
2020/04/01	R186	07/05/2020	8.07	Call	Bond Future	0.1100		0.0001	0.0500	0.0001	(54.545)	0	0	0
2020/04/01	R186	07/05/2020	8.07	Put	Bond Future	9,628.9600		9.6290	9,991.7800	9.9918	3.768	0	0	0
2020/04/01	R186	07/05/2020	7.60	Put	Bond Future	12,219.9300		12.2199	12,582.8100	12.5828	2.970	0	0	0
2020/04/01	R186	07/05/2020	7.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/01	R186	06/08/2020	8.25	Call	Bond Future	70.0600		0.0701	56.3600	0.0564	(19.555)	0	0	0
2020/04/01	R186	06/08/2020	8.38	Put	Bond Future	8,766.6000		8.7666	9,118.0300	9.1180	4.009	0	0	0
2020/04/01	R186	06/08/2020			Bond Future	10.1479		103.0859	10.2275	102.7165	0.784	0.0000	0.0000	2,190
2020/04/01	R186	06/08/2020	8.37	Call	Bond Future	93.2900		0.0933	75.7100	0.0757	(18.844)	0	0	0
2020/04/01	R186	06/08/2020	8.37	Put	Bond Future	8,816.0800		8.8161	9,167.8700	9.1679	3.990	0	0	0
2020/04/01	R186	06/08/2020	8.25	Put	Bond Future	9,415.4200		9.4154	9,771.0900	9.7711	3.778	0	0	0
2020/04/01	R186	06/08/2020	8.38	Call	Bond Future	95.4900		0.0955	77.5500	0.0775	(18.787)	0	0	0
2020/04/01	R186	06/08/2020	8.36	Call	Bond Future	91.1300		0.0911	73.9000	0.0739	(18.907)	0	0	0
2020/04/01	R186	06/08/2020	8.36	Put	Bond Future	8,865.6300		8.8656	9,217.7700	9.2178	3.972	0	0	0
2020/04/01	R186	05/11/2020	8.64	Put	Bond Future	8,394.0900		8.3941	8,726.0600	8.7261	3.955	0	0	0
2020/04/01	R186	05/11/2020	8.65	Call	Bond Future	347.5200		0.3475	303.5200	0.3035	(12.661)	0	0	0
2020/04/01	R186	05/11/2020			Bond Future	10.3555		104.6932	10.4397	104.3178	0.813	0.0000	0.0000	0
2020/04/01	R186	05/11/2020	8.66	Call	Bond Future	352.7000		0.3527	308.1600	0.3082	(12.628)	0	0	0
2020/04/01	R186	05/11/2020	8.66	Put	Bond Future	8,305.8900		8.3059	8,636.7800	8.6368	3.984	0	0	0
2020/04/01	R186	05/11/2020	9.26	Put	Bond Future	5,846.7600		5.8468	6,136.7300	6.1367	4.959	0	0	3,500
2020/04/01	R186	05/11/2020	8.64	Call	Bond Future	342.3900		0.3424	298.9300	0.2989	(12.693)	0	0	0
2020/04/01	R186	05/11/2020	7.84	Put	Bond Future	12,177.4300		12.1774	12,538.8400	12.5388	2.968	0	0	0
2020/04/01	R186	05/11/2020	8.65	Put	Bond Future	8,349.9500		8.3500	8,681.3800	8.6814	3.969	0	0	0
2020/04/01	R186	05/11/2020	8.34	Put	Bond Future	9,758.0400		9.7580	10,104.0100	10.1040	3.545	0	0	0
2020/04/01	R186	05/11/2020	8.34	Call	Bond Future	215.0100		0.2150	185.5500	0.1855	(13.702)	0	0	3,500
2020/04/01	R186	05/11/2020	9.26	Call	Bond Future	796.7300		0.7967	711.2700	0.7113	(10.726)	0	0	0
2020/04/01	R186	05/11/2020	7.84	Call	Bond Future	90.7100		0.0907	76.6900	0.0767	(15.456)	0	0	3,500
2020/04/01	R186	04/02/2021	8.15	Call	Bond Future	193.4100		0.1934	168.2800	0.1683	(12.993)	0	0	0
2020/04/01	R186	04/02/2021			Bond Future	10.5865		101.0445	10.6758	100.6633	0.844	0.0000	0.0000	0
2020/04/01	R186	04/02/2021	8.15	Put	Bond Future	11,353.0500		11.3531	11,709.0900	11.7091	3.136	0	0	0
2020/04/01	R186	04/02/2021	8.16	Call	Bond Future	196.2600		0.1963	170.8100	0.1708	(12.967)	0	0	0
2020/04/01	R186	04/02/2021	8.17	Put	Bond Future	11,260.9000		11.2609	11,616.3000	11.6163	3.156	0	0	0
2020/04/01	R186	04/02/2021	8.16	Put	Bond Future	11,306.9500		11.3069	11,662.6700	11.6627	3.146	0	0	0
2020/04/01	R186	04/02/2021	8.17	Call	Bond Future	199.1400		0.1991	173.3700	0.1734	(12.941)	0	0	0
2020/04/01	R197	07/05/2020			Bond Future	309.2357		309.2357	309.2348	309.2348	0.000	0.0000	0.0000	2,507
2020/04/01	R197	06/08/2020			Bond Future	306.3534		306.3534	306.3501	306.3501	(0.001)	0.0000	0.0000	0
2020/04/01	R197	05/11/2020			Bond Future	311.2017		311.2017	311.1974	311.1974	(0.001)	0.0000	0.0000	0
2020/04/01	R197	04/02/2021			Bond Future	308.1829		308.1829	308.1792	308.1792	(0.001)	0.0000	0.0000	0
2020/04/01	R202	07/05/2020			Bond Future	206.5802		206.5802	206.6129	206.6129	0.016	0.0000	0.0000	7,982
2020/04/01	R202	06/08/2020			Bond Future	205.7201		205.7201	205.7516	205.7516	0.015	0.0000	0.0000	0
2020/04/01	R202	05/11/2020			Bond Future	208.9758		208.9758	209.0072	209.0072	0.015	0.0000	0.0000	0
2020/04/01	R202	04/02/2021			Bond Future	208.0695		208.0695	208.1021	208.1021	0.016	0.0000	0.0000	0
2020/04/01	R208	07/05/2020	4.81	Call	Bond Future	202.9600		0.2030	193.9200	0.1939	(4.454)	0	0	0



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2020/04/01	R208	07/05/2020	4.80	Put	Bond Future	24.7000	0.0247	26.0700	0.0261	5.547	0	0	0
2020/04/01	R208	07/05/2020			Bond Future	4.6037	102.6089	4.6156	102.5986	0.257	0.0000	0.0000	29,633
2020/04/01	R208	07/05/2020	4.82	Call	Bond Future	210.4100	0.2104	201.2900	0.2013	(4.334)	0	0	0
2020/04/01	R208	07/05/2020	4.82	Put	Bond Future	22.1600	0.0222	23.3600	0.0234	5.415	0	0	0
2020/04/01	R208	07/05/2020	4.81	Put	Bond Future	23.4000	0.0234	24.6800	0.0247	5.470	0	0	0
2020/04/01	R208	07/05/2020	4.80	Call	Bond Future	195.5600	0.1956	186.6100	0.1866	(4.577)	0	0	0
2020/04/01	R208	06/08/2020	5.57	Put	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2020/04/01	R208	06/08/2020			Bond Future	3.9360	104.2096	3.9540	104.1983	0.456	0.0000	0.0000	0
2020/04/01	R208	06/08/2020	5.56	Call	Bond Future	1,016.1900	1.0162	1,004.8600	1.0049	(1.115)	0	0	0
2020/04/01	R208	06/08/2020	5.56	Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2020/04/01	R208	06/08/2020	5.57	Call	Bond Future	1,022.3800	1.0224	1,011.0600	1.0111	(1.107)	0	0	0
2020/04/01	R208	06/08/2020	5.55	Call	Bond Future	1,009.9900	1.0100	998.6600	0.9987	(1.122)	0	0	0
2020/04/01	R208	06/08/2020	5.55	Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2020/04/01	R208	05/11/2020	4.78	Call	Bond Future	934.5400	0.9345	922.7600	0.9228	(1.261)	0	0	0
2020/04/01	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/01	R208	05/11/2020			Bond Future	2.3747	102.4353	2.4048	102.4235	1.265	0.0000	0.0000	0
2020/04/01	R208	05/11/2020	4.79	Call	Bond Future	938.3900	0.9384	926.6100	0.9266	(1.255)	0	0	0
2020/04/01	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/01	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/01	R208	05/11/2020	4.77	Call	Bond Future	930.6900	0.9307	918.9100	0.9189	(1.266)	0	0	0
2020/04/01	R209	07/05/2020	9.47	Call	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0
2020/04/01	R209	07/05/2020			Bond Future	11.7009	61.7679	11.7360	61.5940	0.300	0.0000	0.0000	72,006
2020/04/01	R209	07/05/2020	9.45	Call	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2020/04/01	R209	07/05/2020	9.45	Put	Bond Future	12,885.2200	12.8852	13,059.0900	13.0591	1.349	0	0	0
2020/04/01	R209	07/05/2020	9.47	Put	Bond Future	12,753.9900	12.7540	12,927.8600	12.9279	1.363	0	0	0
2020/04/01	R209	07/05/2020	9.46	Call	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0
2020/04/01	R209	07/05/2020	9.46	Put	Bond Future	12,819.5700	12.8196	12,993.4400	12.9934	1.356	0	0	0
2020/04/01	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/01	R209	06/08/2020	5.55	Put	Bond Future	46,801.6300	46.8016	46,978.7100	46.9787	0.378	0	0	0
2020/04/01	R209	06/08/2020			Bond Future	11.8695	62.7315	11.9060	62.5544	0.308	0.0000	0.0000	200
2020/04/01	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/01	R209	06/08/2020	5.57	Put	Bond Future	46,584.8200	46.5848	46,761.9000	46.7619	0.380	0	0	0
2020/04/01	R209	06/08/2020	5.56	Put	Bond Future	46,693.1500	46.6931	46,870.2300	46.8702	0.379	0	0	0
2020/04/01	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/01	R209	05/11/2020	10.02	Call	Bond Future	345.1600	0.3452	324.2600	0.3243	(6.055)	0	0	0
2020/04/01	R209	05/11/2020			Bond Future	12.0385	60.5624	12.0765	60.3824	0.315	0.0000	0.0000	0
2020/04/01	R209	05/11/2020	10.00	Call	Bond Future	335.3700	0.3354	314.9500	0.3150	(6.089)	0	0	0
2020/04/01	R209	05/11/2020	10.00	Put	Bond Future	11,318.5400	11.3185	11,478.1200	11.4781	1.410	0	0	0
2020/04/01	R209	05/11/2020	10.02	Put	Bond Future	11,206.8200	11.2068	11,365.9200	11.3659	1.420	0	0	0
2020/04/01	R209	05/11/2020	10.01	Call	Bond Future	340.2400	0.3402	319.5800	0.3196	(6.072)	0	0	0
2020/04/01	R209	05/11/2020	10.01	Put	Bond Future	11,262.6200	11.2626	11,421.9600	11.4220	1.415	0	0	0
2020/04/01	R209	04/02/2021	10.12	Put	Bond Future	11,547.5100	11.5475	11,705.7100	11.7057	1.370	0	0	0
2020/04/01	R209	04/02/2021			Bond Future	12.2180	61.5149	12.2574	61.3322	0.322	0.0000	0.0000	0
2020/04/01	R209	04/02/2021	10.11	Call	Bond Future	466.1000	0.4661	441.7900	0.4418	(5.216)	0	0	0
2020/04/01	R209	04/02/2021	10.11	Put	Bond Future	11,601.4900	11.6015	11,759.9300	11.7599	1.366	0	0	0
2020/04/01	R209	04/02/2021	10.12	Call	Bond Future	471.8700	0.4719	447.3200	0.4473	(5.203)	0	0	0
2020/04/01	R209	04/02/2021	10.10	Call	Bond Future	460.3900	0.4604	436.3200	0.4363	(5.228)	0	0	0

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2020/04/01	R209	04/02/2021	10.10	Put	Bond Future	11,655.6000	11.6556	11,814.2800	11.8143	1.361	0	0	0
2020/04/01	R210	07/05/2020			Bond Future	173.4618	173.4618	173.4892	173.4892	0.016	0.0000	0.0000	1,419
2020/04/01	R210	06/08/2020			Bond Future	176.2110	176.2110	176.2374	176.2374	0.015	0.0000	0.0000	0
2020/04/01	R210	05/11/2020			Bond Future	176.2783	176.2783	176.3049	176.3049	0.015	0.0000	0.0000	0
2020/04/01	R210	04/02/2021			Bond Future	179.0923	179.0923	179.1194	179.1194	0.015	0.0000	0.0000	0
2020/04/01	R212	07/05/2020			Bond Future	165.0288	165.0288	164.7349	164.7349	(0.178)	0.0000	0.0000	6,719
2020/04/01	R212	06/08/2020			Bond Future	165.3492	165.3492	165.0494	165.0494	(0.181)	0.0000	0.0000	0
2020/04/01	R212	05/11/2020			Bond Future	167.9660	167.9660	167.6610	167.6610	(0.182)	0.0000	0.0000	0
2020/04/01	R212	04/02/2021			Bond Future	168.3179	168.3179	168.0083	168.0083	(0.184)	0.0000	0.0000	0
2020/04/01	R213	07/05/2020	9.01	Put	Bond Future	12,611.5700	12.6116	12,911.6900	12.9117	2.380	0	0	0
2020/04/01	R213	07/05/2020	9.00	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2020/04/01	R213	07/05/2020			Bond Future	11.2720	75.0736	11.3320	74.7734	0.533	0.0000	0.0000	16,774
2020/04/01	R213	07/05/2020	9.01	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2020/04/01	R213	07/05/2020	9.00	Put	Bond Future	12,673.4600	12.6735	12,973.5800	12.9736	2.368	0	0	0
2020/04/01	R213	07/05/2020	9.02	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2020/04/01	R213	07/05/2020	9.02	Put	Bond Future	12,549.7400	12.5497	12,849.8700	12.8499	2.392	0	0	0
2020/04/01	R213	06/08/2020	9.31	Call	Bond Future	65.3000	0.0653	55.1500	0.0551	(15.544)	0	0	0
2020/04/01	R213	06/08/2020			Bond Future	11.4554	76.2447	11.5181	75.9392	0.547	0.0000	0.0000	300
2020/04/01	R213	06/08/2020	9.29	Call	Bond Future	62.3000	0.0623	52.5600	0.0526	(15.634)	0	0	0
2020/04/01	R213	06/08/2020	9.29	Put	Bond Future	11,756.5800	11.7566	12,052.3200	12.0523	2.516	0	0	0
2020/04/01	R213	06/08/2020	9.31	Put	Bond Future	11,640.6200	11.6406	11,935.9500	11.9360	2.537	0	0	0
2020/04/01	R213	06/08/2020	9.30	Call	Bond Future	63.7900	0.0638	53.8400	0.0538	(15.598)	0	0	0
2020/04/01	R213	06/08/2020	9.30	Put	Bond Future	11,698.5600	11.6986	11,994.0900	11.9941	2.526	0	0	0
2020/04/01	R213	05/11/2020	9.60	Put	Bond Future	10,989.9800	10.9900	11,269.9600	11.2700	2.548	0	0	0
2020/04/01	R213	05/11/2020	9.59	Call	Bond Future	299.7500	0.2998	269.6900	0.2697	(10.028)	0	0	0
2020/04/01	R213	05/11/2020			Bond Future	11.6444	73.8906	11.7097	73.5801	0.561	0.0000	0.0000	0
2020/04/01	R213	05/11/2020	9.60	Call	Bond Future	304.1800	0.3042	273.7400	0.2737	(10.007)	0	0	0
2020/04/01	R213	05/11/2020	9.59	Put	Bond Future	11,042.7800	11.0428	11,323.1400	11.3231	2.539	0	0	0
2020/04/01	R213	05/11/2020	9.61	Call	Bond Future	308.6500	0.3086	277.8500	0.2779	(9.979)	0	0	0
2020/04/01	R213	05/11/2020	9.61	Put	Bond Future	10,937.2700	10.9373	11,216.8900	11.2169	2.557	0	0	0
2020/04/01	R213	04/02/2021	9.40	Call	Bond Future	286.1300	0.2861	259.5700	0.2596	(9.282)	0	0	0
2020/04/01	R213	04/02/2021	9.39	Put	Bond Future	13,020.5000	13.0205	13,309.4600	13.3095	2.219	0	0	0
2020/04/01	R213	04/02/2021			Bond Future	11.8516	75.0529	11.9198	74.7376	0.575	0.0000	0.0000	0
2020/04/01	R213	04/02/2021	9.41	Call	Bond Future	289.9600	0.2900	263.1000	0.2631	(9.263)	0	0	0
2020/04/01	R213	04/02/2021	9.41	Put	Bond Future	12,913.1200	12.9131	13,201.4900	13.2015	2.233	0	0	0
2020/04/01	R213	04/02/2021	9.40	Put	Bond Future	12,966.7600	12.9668	13,255.4300	13.2554	2.226	0	0	0
2020/04/01	R213	04/02/2021	9.39	Call	Bond Future	282.3400	0.2823	256.0700	0.2561	(9.304)	0	0	0
2020/04/01	R214	07/05/2020	9.77	Put	Bond Future	11,619.9100	11.6199	11,876.7500	11.8767	2.210	0	0	0
2020/04/01	R214	07/05/2020			Bond Future	11.7419	60.7943	11.7926	60.5373	0.431	0.0000	0.0000	21,477
2020/04/01	R214	07/05/2020	9.76	Call	Bond Future	0.2400	0.0002	0.1400	0.0001	(41.667)	0	0	0
2020/04/01	R214	07/05/2020	9.76	Put	Bond Future	11,687.8200	11.6878	11,944.6700	11.9447	2.198	0	0	0
2020/04/01	R214	07/05/2020	9.77	Call	Bond Future	0.2600	0.0003	0.1500	0.0002	(42.308)	0	0	0
2020/04/01	R214	07/05/2020	9.31	Put	Bond Future	14,852.5800	14.8526	15,109.5200	15.1095	1.730	0	0	0
2020/04/01	R214	07/05/2020	10.66	Put	Bond Future	6,002.9400	6.0029	6,248.9400	6.2489	4.098	0	0	1,250

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2020/04/01	R214	07/05/2020	9.75	Call	Bond Future		0.2200	0.0002	0.1300	0.0001	(40.909)	0	0	0
2020/04/01	R214	07/05/2020	9.75	Put	Bond Future	11,755.8300		11.7558	12,012.6900	12.0127	2.185	0	0	0
2020/04/01	R214	07/05/2020	9.31	Call	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,250
2020/04/01	R214	07/05/2020	9.91	Put	Bond Future	10,679.9100		10.6799	10,936.5900	10.9366	2.403	0	0	0
2020/04/01	R214	07/05/2020	9.91	Call	Bond Future		0.6800	0.0007	0.4100	0.0004	(39.706)	0	0	1,250
2020/04/01	R214	07/05/2020	10.66	Call	Bond Future		42.2800	0.0423	31.3300	0.0313	(25.899)	0	0	0
2020/04/01	R214	06/08/2020	9.98	Put	Bond Future	11,120.1500		11.1202	11,367.7500	11.3678	2.227	0	0	0
2020/04/01	R214	06/08/2020	9.97	Call	Bond Future		109.1600	0.1092	95.5100	0.0955	(12.505)	0	0	0
2020/04/01	R214	06/08/2020			Bond Future		11.9010	61.7427	11.9537	61.4812	0.443	0.0000	0.0000	300
2020/04/01	R214	06/08/2020	9.98	Call	Bond Future		111.6800	0.1117	97.7600	0.0978	(12.464)	0	0	0
2020/04/01	R214	06/08/2020	9.97	Put	Bond Future	11,183.3500		11.1834	11,431.2200	11.4312	2.216	0	0	0
2020/04/01	R214	06/08/2020	9.99	Call	Bond Future		114.2400	0.1142	100.0500	0.1001	(12.421)	0	0	0
2020/04/01	R214	06/08/2020	9.99	Put	Bond Future	11,057.0900		11.0571	11,304.4200	11.3044	2.237	0	0	0
2020/04/01	R214	05/11/2020	10.26	Put	Bond Future	10,438.0500		10.4381	10,668.4900	10.6685	2.208	0	0	0
2020/04/01	R214	05/11/2020			Bond Future		12.0622	59.4155	12.1169	59.1498	0.454	0.0000	0.0000	0
2020/04/01	R214	05/11/2020	10.25	Call	Bond Future		433.1500	0.4331	398.2700	0.3983	(8.053)	0	0	0
2020/04/01	R214	05/11/2020	10.25	Put	Bond Future	10,494.8100		10.4948	10,725.6600	10.7257	2.200	0	0	0
2020/04/01	R214	05/11/2020	10.26	Call	Bond Future		439.3800	0.4394	404.0900	0.4041	(8.032)	0	0	0
2020/04/01	R214	05/11/2020	10.24	Call	Bond Future		426.9900	0.4270	392.5100	0.3925	(8.075)	0	0	0
2020/04/01	R214	05/11/2020	10.24	Put	Bond Future	10,551.7400		10.5517	10,782.9900	10.7830	2.192	0	0	0
2020/04/01	R214	04/02/2021	10.33	Call	Bond Future		565.5200	0.5655	525.6200	0.5256	(7.055)	0	0	0
2020/04/01	R214	04/02/2021			Bond Future		12.2368	60.3501	12.2937	60.0802	0.465	0.0000	0.0000	0
2020/04/01	R214	04/02/2021	10.31	Call	Bond Future		551.7100	0.5517	512.6000	0.5126	(7.089)	0	0	0
2020/04/01	R214	04/02/2021	10.31	Put	Bond Future	11,070.7300		11.0707	11,301.4600	11.3015	2.084	0	0	0
2020/04/01	R214	04/02/2021	10.33	Put	Bond Future		10,959.9200	10.9599	11,189.8600	11.1899	2.098	0	0	0
2020/04/01	R214	04/02/2021	10.32	Call	Bond Future		558.5800	0.5586	519.0800	0.5191	(7.072)	0	0	0
2020/04/01	R214	04/02/2021	10.32	Put	Bond Future	11,015.2500		11.0153	11,245.5900	11.2456	2.091	0	0	0
2020/04/01	R248	07/05/2020	9.79	Call	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/01	R248	07/05/2020	9.77	Put	Bond Future	15,203.7400		15.2037	15,456.6400	15.4566	1.663	0	0	0
2020/04/01	R248	07/05/2020	10.20	Call	Bond Future		0.4100	0.0004	0.2500	0.0003	(39.024)	0	0	0
2020/04/01	R248	07/05/2020	9.69	Put	Bond Future	15,905.8500		15.9059	16,158.7600	16.1588	1.590	0	0	0
2020/04/01	R248	07/05/2020			Bond Future		11.8194	76.8174	11.8597	76.5645	0.341	0.0000	0.0000	100,621
2020/04/01	R248	07/05/2020	9.79	Put	Bond Future	15,029.6700		15.0297	15,282.5700	15.2826	1.683	0	0	0
2020/04/01	R248	07/05/2020	9.77	Call	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/01	R248	07/05/2020	10.70	Call	Bond Future		14.2000	0.0142	10.1200	0.0101	(28.732)	0	0	0
2020/04/01	R248	07/05/2020	10.70	Put	Bond Future	7,700.1800		7.7002	7,949.0100	7.9490	3.231	0	0	300
2020/04/01	R248	07/05/2020	9.78	Put	Bond Future	15,116.6400		15.1166	15,369.5400	15.3695	1.673	0	0	0
2020/04/01	R248	07/05/2020	10.20	Put	Bond Future	11,585.8900		11.5859	11,838.6400	11.8386	2.182	0	0	300
2020/04/01	R248	07/05/2020	9.69	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/04/01	R248	07/05/2020	9.78	Call	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/01	R248	06/08/2020	11.80	Call	Bond Future	1,915.2300		1.9152	1,794.4800	1.7945	(6.305)	0	0	470
2020/04/01	R248	06/08/2020	12.75	Call	Bond Future	5,392.4800		5.3925	5,188.6400	5.1886	(3.780)	0	0	814
2020/04/01	R248	06/08/2020	10.35	Call	Bond Future		103.9400	0.1039	91.3100	0.0913	(12.151)	0	0	640
2020/04/01	R248	06/08/2020	11.85	Put	Bond Future		2,891.5200	2.8915	3,022.9200	3.0229	4.544	0	0	0
2020/04/01	R248	06/08/2020	9.00	Put	Bond Future	23,369.5200		23.3695	23,626.9000	23.6269	1.101	0	0	0
2020/04/01	R248	06/08/2020	10.20	Call	Bond Future		67.5500	0.0675	58.8300	0.0588	(12.909)	0	0	0
2020/04/01	R248	06/08/2020			Bond Future		11.9848	78.0158	12.0269	77.7583	0.352	0.0000	0.0000	400

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2020/04/01	R248 06/08/2020	10.35	Put	Bond Future	11,503.4800	11.5035	11,748.3600	11.7484	2.129	0	0	0
2020/04/01	R248 06/08/2020	11.85	Call	Bond Future	2,056.7700	2.0568	1,930.6600	1.9307	(6.131)	0	0	0
2020/04/01	R248 06/08/2020	11.15	Put	Bond Future	6,123.0700	6.1231	6,323.3800	6.3234	3.271	0	0	0
2020/04/01	R248 06/08/2020	11.15	Call	Bond Future	665.7800	0.6658	608.5800	0.6086	(8.591)	0	0	0
2020/04/01	R248 06/08/2020	10.85	Put	Bond Future	7,957.4500	7.9575	8,179.6000	8.1796	2.792	0	0	0
2020/04/01	R248 06/08/2020	10.85	Call	Bond Future	359.8600	0.3599	324.5000	0.3245	(9.826)	0	0	640
2020/04/01	R248 06/08/2020	9.25	Put	Bond Future	20,945.0100	20.9450	21,202.1300	21.2021	1.228	0	0	0
2020/04/01	R248 06/08/2020	9.25	Call	Bond Future	2.1200	0.0021	1.7300	0.0017	(18.396)	0	0	20,640
2020/04/01	R248 06/08/2020	10.18	Call	Bond Future	63.6400	0.0636	55.3600	0.0554	(13.011)	0	0	0
2020/04/01	R248 06/08/2020	10.18	Put	Bond Future	12,827.2600	12.8273	13,076.4900	13.0765	1.943	0	0	0
2020/04/01	R248 06/08/2020	11.80	Put	Bond Future	3,063.9700	3.0640	3,200.7300	3.2007	4.463	0	0	0
2020/04/01	R248 06/08/2020	12.75	Put	Bond Future	958.6600	0.9587	1,012.3300	1.0123	5.598	0	0	0
2020/04/01	R248 06/08/2020	9.00	Call	Bond Future	0.6700	0.0007	0.5400	0.0005	(19.403)	0	0	3,000
2020/04/01	R248 06/08/2020	10.20	Put	Bond Future	12,668.7300	12.6687	12,917.5200	12.9175	1.964	0	0	0
2020/04/01	R248 06/08/2020	12.25	Put	Bond Future	1,799.6700	1.7997	1,891.0900	1.8911	5.080	0	0	0
2020/04/01	R248 06/08/2020	12.25	Call	Bond Future	3,393.5700	3.3936	3,227.4800	3.2275	(4.894)	0	0	814
2020/04/01	R248 06/08/2020	11.10	Put	Bond Future	6,411.6600	6.4117	6,616.0300	6.6160	3.187	0	0	0
2020/04/01	R248 06/08/2020	11.10	Call	Bond Future	604.6300	0.6046	551.4900	0.5515	(8.789)	0	0	470
2020/04/01	R248 06/08/2020	10.19	Call	Bond Future	65.5700	0.0656	57.0700	0.0571	(12.963)	0	0	0
2020/04/01	R248 06/08/2020	10.19	Put	Bond Future	12,747.9100	12.7479	12,996.9200	12.9969	1.953	0	0	0
2020/04/01	R248 05/11/2020	10.02	Put	Bond Future	15,249.9200	15.2499	15,497.3900	15.4974	1.623	0	0	0
2020/04/01	R248 05/11/2020	10.03	Call	Bond Future	162.5300	0.1625	148.0400	0.1480	(8.915)	0	0	0
2020/04/01	R248 05/11/2020			Bond Future	12.1527	74.8035	12.1966	74.5418	0.361	0.0000	0.0000	0
2020/04/01	R248 05/11/2020	10.04	Call	Bond Future	165.8900	0.1659	151.1400	0.1511	(8.891)	0	0	0
2020/04/01	R248 05/11/2020	10.04	Put	Bond Future	15,090.0100	15.0900	15,336.9700	15.3370	1.637	0	0	0
2020/04/01	R248 05/11/2020	10.02	Call	Bond Future	159.2300	0.1592	144.9900	0.1450	(8.943)	0	0	0
2020/04/01	R248 05/11/2020	10.03	Put	Bond Future	15,169.8600	15.1699	15,417.0800	15.4171	1.630	0	0	0
2020/04/01	R248 04/02/2021	10.46	Call	Bond Future	536.8200	0.5368	502.4100	0.5024	(6.410)	0	0	0
2020/04/01	R248 04/02/2021	10.47	Put	Bond Future	13,080.5600	13.0806	13,311.5100	13.3115	1.766	0	0	0
2020/04/01	R248 04/02/2021			Bond Future	12.3350	75.9802	12.3808	75.7144	0.372	0.0000	0.0000	0
2020/04/01	R248 04/02/2021	10.46	Put	Bond Future	13,150.4500	13.1505	13,381.7900	13.3818	1.759	0	0	0
2020/04/01	R248 04/02/2021	10.47	Call	Bond Future	544.4500	0.5445	509.6500	0.5097	(6.392)	0	0	0
2020/04/01	R248 04/02/2021	10.48	Call	Bond Future	552.1600	0.5522	516.9600	0.5170	(6.375)	0	0	0
2020/04/01	R248 04/02/2021	10.48	Put	Bond Future	13,010.8800	13.0109	13,241.4300	13.2414	1.772	0	0	0

**Total** **1456881**