



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 09/06/2020 TO 09/06/2020

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
2020/06/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	2025	06/08/2020		Bond Future	138.5748	138.5748	138.5553	138.5553	(0.014)	0.0000	0.0000	4,976
2020/06/09	2025	05/11/2020		Bond Future	140.1335	140.1335	140.1041	140.1041	(0.021)	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
2020/06/09	2025	04/02/2021			Bond Future	140.2926	140.2926	140.2510	140.2510	(0.030)	0.0000	0.0000	0
2020/06/09	2025	06/05/2021			Bond Future	142.0252	142.0252	141.9625	141.9625	(0.044)	0.0000	0.0000	0
2020/06/09	2029	06/08/2020			Bond Future	100.1942	100.1942	100.2030	100.2030	0.009	0.0000	0.0000	4,982
2020/06/09	2029	05/11/2020			Bond Future	100.1847	100.1847	100.1867	100.1867	0.002	0.0000	0.0000	0
2020/06/09	2029	04/02/2021			Bond Future	101.3876	101.3876	101.3812	101.3812	(0.006)	0.0000	0.0000	0
2020/06/09	2029	06/05/2021			Bond Future	101.4885	101.4885	101.4673	101.4673	(0.021)	0.0000	0.0000	0
2020/06/09	2030	06/08/2020	9.11	Call	Bond Future	2,067.5400	2.0675	1,806.7900	1.8068	(12.612)	0	0	0
2020/06/09	2030	06/08/2020	9.95	Put	Bond Future	665.2700	0.6653	757.9600	0.7580	13.933	0	0	5,850
2020/06/09	2030	06/08/2020	10.40	Put	Bond Future	274.5900	0.2746	318.6900	0.3187	16.060	0	0	0
2020/06/09	2030	06/08/2020	11.25	Call	Bond Future	11,515.8700	11.5159	11,014.6400	11.0146	(4.353)	0	0	0
2020/06/09	2030	06/08/2020	10.00	Call	Bond Future	5,508.3300	5.5083	5,086.2200	5.0862	(7.663)	0	0	470
2020/06/09	2030	06/08/2020	10.05	Put	Bond Future	553.0900	0.5531	632.7800	0.6328	14.408	0	0	0
2020/06/09	2030	06/08/2020	10.70	Call	Bond Future	8,809.9900	8.8100	8,326.3900	8.3264	(5.489)	0	0	470
2020/06/09	2030	06/08/2020	9.75	Put	Bond Future	943.4900	0.9435	1,065.9900	1.0660	12.984	0	0	0
2020/06/09	2030	06/08/2020	9.42	Call	Bond Future	3,122.2200	3.1222	2,794.9100	2.7949	(10.483)	0	0	0
2020/06/09	2030	06/08/2020			Bond Future	9.1464	93.0961	9.2322	92.5880	0.937	0.0000	0.0000	106,868
2020/06/09	2030	06/08/2020	9.09	Call	Bond Future	2,007.1400	2.0071	1,750.9600	1.7510	(12.763)	0	0	0
2020/06/09	2030	06/08/2020	9.09	Put	Bond Future	2,343.7700	2.3438	2,595.7300	2.5957	10.750	0	0	0
2020/06/09	2030	06/08/2020	10.40	Call	Bond Future	7,355.6700	7.3557	6,891.6300	6.8916	(6.309)	0	0	0
2020/06/09	2030	06/08/2020	10.70	Put	Bond Future	140.7000	0.1407	165.2400	0.1652	17.441	0	0	0
2020/06/09	2030	06/08/2020	9.05	Put	Bond Future	2,465.2000	2.4652	2,726.3600	2.7264	10.594	0	0	0
2020/06/09	2030	06/08/2020	9.05	Call	Bond Future	1,889.0700	1.8891	1,642.0900	1.6421	(13.074)	0	0	450
2020/06/09	2030	06/08/2020	8.36	Put	Bond Future	5,350.4700	5.3505	5,759.5400	5.7595	7.645	0	0	0
2020/06/09	2030	06/08/2020	8.36	Call	Bond Future	513.7400	0.5137	414.6700	0.4147	(19.284)	0	0	800
2020/06/09	2030	06/08/2020	8.86	Put	Bond Future	3,116.6100	3.1166	3,421.5900	3.4216	9.786	0	0	0
2020/06/09	2030	06/08/2020	8.86	Call	Bond Future	1,391.8200	1.3918	1,188.6600	1.1887	(14.597)	0	0	800
2020/06/09	2030	06/08/2020	9.11	Put	Bond Future	2,284.7200	2.2847	2,532.1100	2.5321	10.828	0	0	0
2020/06/09	2030	06/08/2020	9.95	Call	Bond Future	5,288.9000	5.2889	4,873.4500	4.8735	(7.855)	0	0	0
2020/06/09	2030	06/08/2020	11.25	Put	Bond Future	34.8800	0.0349	41.7900	0.0418	19.811	0	0	0
2020/06/09	2030	06/08/2020	10.21	Put	Bond Future	405.8200	0.4058	467.3700	0.4674	15.167	0	0	0
2020/06/09	2030	06/08/2020	10.00	Put	Bond Future	607.1000	0.6071	693.1300	0.6931	14.171	0	0	0
2020/06/09	2030	06/08/2020	10.75	Call	Bond Future	9,055.2600	9.0553	8,569.2100	8.5692	(5.368)	0	0	0
2020/06/09	2030	06/08/2020	10.05	Call	Bond Future	5,730.7700	5.7308	5,302.3200	5.3023	(7.476)	0	0	0
2020/06/09	2030	06/08/2020	9.75	Call	Bond Future	4,445.1000	4.4451	4,059.4600	4.0595	(8.676)	0	0	450
2020/06/09	2030	06/08/2020	9.42	Put	Bond Future	1,513.2900	1.5133	1,694.1200	1.6941	11.949	0	0	800
2020/06/09	2030	06/08/2020	9.10	Call	Bond Future	2,037.2200	2.0372	1,778.7500	1.7788	(12.687)	0	0	0
2020/06/09	2030	06/08/2020	9.10	Put	Bond Future	2,314.1000	2.3141	2,563.7700	2.5638	10.789	0	0	0
2020/06/09	2030	06/08/2020	11.47	Call	Bond Future	12,589.3700	12.5894	12,085.1100	12.0851	(4.005)	0	0	0
2020/06/09	2030	06/08/2020	11.47	Put	Bond Future	18.7600	0.0188	22.6400	0.0226	20.682	0	0	650
2020/06/09	2030	06/08/2020	10.21	Call	Bond Future	6,460.4800	6.4605	6,013.8900	6.0139	(6.913)	0	0	650
2020/06/09	2030	06/08/2020	10.87	Call	Bond Future	9,645.5800	9.6456	9,154.4800	9.1545	(5.091)	0	0	0
2020/06/09	2030	06/08/2020	10.87	Put	Bond Future	93.6000	0.0936	110.6400	0.1106	18.205	0	0	650
2020/06/09	2030	06/08/2020	10.75	Put	Bond Future	125.0800	0.1251	147.1700	0.1472	17.661	0	0	0
2020/06/09	2030	06/08/2020	9.20	Put	Bond Future	2,033.3100	2.0333	2,260.4900	2.2605	11.173	0	0	2,500
2020/06/09	2030	06/08/2020	9.20	Call	Bond Future	2,351.1800	2.3512	2,070.2200	2.0702	(11.950)	0	0	323
2020/06/09	2030	06/08/2020	8.50	Put	Bond Future	4,656.0400	4.6560	5,038.6700	5.0387	8.218	0	0	0

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2020/06/09	2030	06/08/2020	8.50	Call	Bond Future	703.9000	0.7039	578.3900	0.5784	(17.831)	0	0	323
2020/06/09	2030	05/11/2020	8.10	Put	Bond Future	8,238.1200	8.2381	8,656.1600	8.6562	5.074	0	0	0
2020/06/09	2030	05/11/2020	8.73	Call	Bond Future	1,840.7500	1.8407	1,654.2100	1.6542	(10.134)	0	0	3,000
2020/06/09	2030	05/11/2020	10.06	Put	Bond Future	1,812.8100	1.8128	1,964.6500	1.9647	8.376	0	0	1,000
2020/06/09	2030	05/11/2020	9.39	Put	Bond Future	3,183.4500	3.1835	3,420.0900	3.4201	7.433	0	0	0
2020/06/09	2030	05/11/2020	9.38	Call	Bond Future	3,531.2800	3.5313	3,249.1500	3.2492	(7.989)	0	0	0
2020/06/09	2030	05/11/2020			Bond Future	9.3241	94.1215	9.4146	93.6013	0.970	0.0000	0.0000	0
2020/06/09	2030	05/11/2020	8.85	Put	Bond Future	4,894.1700	4.8942	5,210.2200	5.2102	6.458	0	0	0
2020/06/09	2030	05/11/2020	8.85	Call	Bond Future	2,102.8900	2.1029	1,898.7500	1.8988	(9.708)	0	0	3,000
2020/06/09	2030	05/11/2020	9.61	Call	Bond Future	4,290.7900	4.2908	3,976.9300	3.9769	(7.315)	0	0	0
2020/06/09	2030	05/11/2020	9.61	Put	Bond Future	2,659.3600	2.6594	2,865.6900	2.8657	7.759	0	0	3,000
2020/06/09	2030	05/11/2020	8.34	Put	Bond Future	7,046.6100	7.0466	7,434.8900	7.4349	5.510	0	0	0
2020/06/09	2030	05/11/2020	8.34	Call	Bond Future	1,128.8100	1.1288	996.9000	0.9969	(11.686)	0	0	1,000
2020/06/09	2030	05/11/2020	9.04	Put	Bond Future	4,221.6600	4.2217	4,509.5600	4.5096	6.820	0	0	0
2020/06/09	2030	05/11/2020	9.04	Call	Bond Future	2,562.0200	2.5620	2,329.7300	2.3297	(9.067)	0	0	1,000
2020/06/09	2030	05/11/2020	8.36	Put	Bond Future	6,952.7100	6.9527	7,338.3300	7.3383	5.546	0	0	0
2020/06/09	2030	05/11/2020	9.86	Put	Bond Future	2,163.5900	2.1636	2,338.4300	2.3384	8.081	0	0	14,160
2020/06/09	2030	05/11/2020	8.10	Call	Bond Future	802.8400	0.8028	700.6900	0.7007	(12.724)	0	0	3,000
2020/06/09	2030	05/11/2020	8.73	Put	Bond Future	5,355.9100	5.3559	5,689.5600	5.6896	6.230	0	0	0
2020/06/09	2030	05/11/2020	9.23	Put	Bond Future	3,623.2200	3.6232	3,883.0200	3.8830	7.170	0	0	0
2020/06/09	2030	05/11/2020	10.06	Call	Bond Future	5,936.4000	5.9364	5,568.0500	5.5680	(6.205)	0	0	0
2020/06/09	2030	05/11/2020	10.37	Put	Bond Future	1,310.8500	1.3109	1,429.5800	1.4296	9.057	0	0	15,758
2020/06/09	2030	05/11/2020	9.39	Call	Bond Future	3,562.8000	3.5628	3,279.2500	3.2793	(7.959)	0	0	0
2020/06/09	2030	05/11/2020	9.38	Put	Bond Future	3,209.3800	3.2094	3,447.4400	3.4474	7.418	0	0	0
2020/06/09	2030	05/11/2020	8.36	Call	Bond Future	1,160.0100	1.1600	1,025.4400	1.0254	(11.601)	0	0	14,160
2020/06/09	2030	05/11/2020	8.86	Put	Bond Future	4,856.9900	4.8570	5,171.5800	5.1716	6.477	0	0	0
2020/06/09	2030	05/11/2020	8.86	Call	Bond Future	2,125.7100	2.1257	1,920.1100	1.9201	(9.672)	0	0	14,160
2020/06/09	2030	05/11/2020	9.86	Call	Bond Future	5,190.8200	5.1908	4,845.4700	4.8455	(6.653)	0	0	0
2020/06/09	2030	05/11/2020	9.23	Call	Bond Future	3,077.7100	3.0777	2,817.3200	2.8173	(8.461)	0	0	3,000
2020/06/09	2030	05/11/2020	10.47	Call	Bond Future	7,491.0000	7.4910	7,079.8400	7.0798	(5.489)	0	0	0
2020/06/09	2030	05/11/2020	10.47	Put	Bond Future	1,174.7600	1.1748	1,283.7900	1.2838	9.281	0	0	3,000
2020/06/09	2030	05/11/2020	8.53	Put	Bond Future	6,186.0100	6.1860	6,548.3400	6.5483	5.857	0	0	0
2020/06/09	2030	05/11/2020	8.53	Call	Bond Future	1,448.3800	1.4484	1,290.5200	1.2905	(10.899)	0	0	15,758
2020/06/09	2030	05/11/2020	9.03	Put	Bond Future	4,255.0700	4.2551	4,544.4600	4.5445	6.801	0	0	0
2020/06/09	2030	05/11/2020	9.03	Call	Bond Future	2,536.3100	2.5363	2,305.5100	2.3055	(9.100)	0	0	15,758
2020/06/09	2030	05/11/2020	10.37	Call	Bond Future	7,099.0000	7.0990	6,697.5400	6.6975	(5.655)	0	0	0
2020/06/09	2030	05/11/2020	9.40	Call	Bond Future	3,594.4500	3.5944	3,309.4800	3.3095	(7.928)	0	0	0
2020/06/09	2030	05/11/2020	9.40	Put	Bond Future	3,157.7000	3.1577	3,392.9200	3.3929	7.449	0	0	0
2020/06/09	2030	04/02/2021	9.12	Call	Bond Future	2,817.6300	2.8176	2,586.6500	2.5867	(8.198)	0	0	1,000
2020/06/09	2030	04/02/2021	8.36	Call	Bond Future	1,311.2200	1.3112	1,175.2200	1.1752	(10.372)	0	0	800
2020/06/09	2030	04/02/2021	9.16	Call	Bond Future	2,915.6500	2.9156	2,679.5200	2.6795	(8.099)	0	0	0
2020/06/09	2030	04/02/2021	9.15	Put	Bond Future	4,922.9700	4.9230	5,222.3700	5.2224	6.082	0	0	0
2020/06/09	2030	04/02/2021			Bond Future	9.5079	91.2249	9.6038	90.6906	1.008	0.0000	0.0000	0
2020/06/09	2030	04/02/2021	8.37	Put	Bond Future	7,993.6700	7.9937	8,390.7600	8.3908	4.968	0	0	0
2020/06/09	2030	04/02/2021	8.37	Call	Bond Future	1,326.3400	1.3263	1,189.1900	1.1892	(10.340)	0	0	1,000
2020/06/09	2030	04/02/2021	9.17	Call	Bond Future	2,940.6600	2.9407	2,703.2400	2.7032	(8.074)	0	0	0
2020/06/09	2030	04/02/2021	9.17	Put	Bond Future	4,857.5200	4.8575	5,154.3400	5.1543	6.111	0	0	0
2020/06/09	2030	04/02/2021	9.12	Put	Bond Future	5,022.5200	5.0225	5,325.7800	5.3258	6.038	0	0	0

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2020/06/09	2030	04/02/2021	8.36	Put	Bond Future	8,039.8900	8.0399	8,438.1300	8.4381	4.953	0	0	0
2020/06/09	2030	04/02/2021	9.16	Put	Bond Future	4,890.0200	4.8900	5,188.1300	5.1881	6.096	0	0	0
2020/06/09	2030	04/02/2021	9.15	Call	Bond Future	2,891.0400	2.8910	2,656.2000	2.6562	(8.123)	0	0	0
2020/06/09	2030	04/02/2021	8.86	Put	Bond Future	5,945.6800	5.9457	6,282.4200	6.2824	5.664	0	0	0
2020/06/09	2030	04/02/2021	8.86	Call	Bond Future	2,224.2200	2.2242	2,026.7200	2.0267	(8.880)	0	0	800
2020/06/09	2030	04/02/2021	10.20	Call	Bond Future	6,169.6900	6.1697	5,810.6900	5.8107	(5.819)	0	0	0
2020/06/09	2030	04/02/2021	10.20	Put	Bond Future	2,402.1800	2.4022	2,577.4200	2.5774	7.295	0	0	1,800
2020/06/09	2030	06/05/2021	10.04	Put	Bond Future	3,847.3100	3.8473	4,074.4600	4.0745	5.904	0	0	0
2020/06/09	2030	06/05/2021	9.15	Call	Bond Future	3,195.0500	3.1950	2,961.8900	2.9619	(7.298)	0	0	0
2020/06/09	2030	06/05/2021	11.69	Call	Bond Future	11,206.5300	11.2065	10,747.1700	10.7472	(4.099)	0	0	0
2020/06/09	2030	06/05/2021	11.70	Put	Bond Future	1,197.0400	1.1970	1,291.3100	1.2913	7.875	0	0	0
2020/06/09	2030	06/05/2021			Bond Future	9.6998	92.3321	9.8024	91.7778	1.058	0.0000	0.0000	0
2020/06/09	2030	06/05/2021	10.74	Call	Bond Future	7,889.0900	7.8891	7,498.7800	7.4988	(4.947)	0	0	0
2020/06/09	2030	06/05/2021	10.74	Put	Bond Future	2,471.1400	2.4711	2,635.0700	2.6351	6.634	0	0	0
2020/06/09	2030	06/05/2021	7.97	Call	Bond Future	1,156.1600	1.1562	1,043.2900	1.0433	(9.762)	0	0	700
2020/06/09	2030	06/05/2021	9.92	Call	Bond Future	5,287.3400	5.2873	4,972.0900	4.9721	(5.962)	0	0	0
2020/06/09	2030	06/05/2021	10.04	Call	Bond Future	5,667.6400	5.6676	5,340.5500	5.3405	(5.771)	0	0	0
2020/06/09	2030	06/05/2021	9.15	Put	Bond Future	6,240.9800	6.2410	6,562.0600	6.5621	5.145	0	0	0
2020/06/09	2030	06/05/2021	11.69	Put	Bond Future	1,206.7600	1.2068	1,301.6400	1.3016	7.862	0	0	0
2020/06/09	2030	06/05/2021	11.70	Call	Bond Future	11,243.2900	11.2433	10,783.3200	10.7833	(4.091)	0	0	0
2020/06/09	2030	06/05/2021	7.97	Put	Bond Future	11,200.7600	11.2008	11,642.1300	11.6421	3.941	0	0	0
2020/06/09	2030	06/05/2021	9.92	Put	Bond Future	4,103.6100	4.1036	4,342.6000	4.3426	5.824	0	0	700
2020/06/09	2030	06/05/2021	9.22	Call	Bond Future	3,359.0000	3.3590	3,118.1800	3.1182	(7.169)	0	0	0
2020/06/09	2030	06/05/2021	9.22	Put	Bond Future	6,009.8100	6.0098	6,323.2300	6.3232	5.215	0	0	700
2020/06/09	2030	06/05/2021	11.71	Call	Bond Future	11,280.0700	11.2801	10,819.5000	10.8195	(4.083)	0	0	0
2020/06/09	2030	06/05/2021	11.71	Put	Bond Future	1,187.3800	1.1874	1,281.0500	1.2810	7.889	0	0	0
2020/06/09	2032	06/08/2020	9.46	Put	Bond Future	4,705.6200	4.7056	5,176.6700	5.1767	10.010	0	0	0
2020/06/09	2032	06/08/2020	9.45	Call	Bond Future	929.8600	0.9299	750.2900	0.7503	(19.312)	0	0	0
2020/06/09	2032	06/08/2020	8.79	Put	Bond Future	8,506.7400	8.5067	9,105.3200	9.1053	7.037	0	0	0
2020/06/09	2032	06/08/2020	9.29	Put	Bond Future	5,550.0400	5.5500	6,062.5800	6.0626	9.235	0	0	0
2020/06/09	2032	06/08/2020			Bond Future	10.0494	90.8176	10.1554	90.1644	1.055	0.0000	0.0000	99,431
2020/06/09	2032	06/08/2020	9.91	Call	Bond Future	1,998.8200	1.9988	1,695.3400	1.6953	(15.183)	0	0	0
2020/06/09	2032	06/08/2020	9.91	Put	Bond Future	2,868.0900	2.8681	3,217.7700	3.2178	12.192	0	0	800
2020/06/09	2032	06/08/2020	9.46	Call	Bond Future	948.1600	0.9482	766.0500	0.7661	(19.207)	0	0	0
2020/06/09	2032	06/08/2020	9.45	Put	Bond Future	4,752.9500	4.7530	5,226.5400	5.2265	9.964	0	0	0
2020/06/09	2032	06/08/2020	8.79	Call	Bond Future	206.3800	0.2064	151.8000	0.1518	(26.446)	0	0	800
2020/06/09	2032	06/08/2020	9.29	Call	Bond Future	668.0300	0.6680	527.4100	0.5274	(21.050)	0	0	800
2020/06/09	2032	06/08/2020	9.47	Call	Bond Future	966.7000	0.9667	782.0300	0.7820	(19.103)	0	0	0
2020/06/09	2032	06/08/2020	9.47	Put	Bond Future	4,658.5900	4.6586	5,127.0800	5.1271	10.056	0	0	0
2020/06/09	2032	05/11/2020	9.61	Put	Bond Future	6,007.9900	6.0080	6,436.4000	6.4364	7.131	0	0	0
2020/06/09	2032	05/11/2020	10.99	Call	Bond Future	6,455.9000	6.4559	5,991.5600	5.9916	(7.192)	0	0	0
2020/06/09	2032	05/11/2020	9.44	Put	Bond Future	6,743.4100	6.7434	7,201.5600	7.2016	6.794	0	0	0
2020/06/09	2032	05/11/2020	11.08	Call	Bond Future	6,790.0200	6.7900	6,313.6600	6.3137	(7.016)	0	0	0
2020/06/09	2032	05/11/2020	9.77	Put	Bond Future	5,369.3800	5.3694	5,769.3300	5.7693	7.449	0	0	0
2020/06/09	2032	05/11/2020			Bond Future	10.2464	87.6717	10.3578	87.0052	1.087	0.0000	0.0000	0
2020/06/09	2032	05/11/2020	10.99	Put	Bond Future	2,135.7000	2.1357	2,337.8300	2.3378	9.464	0	0	3,000
2020/06/09	2032	05/11/2020	9.76	Call	Bond Future	2,411.7900	2.4118	2,147.0500	2.1471	(10.977)	0	0	0

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2020/06/09	2032	05/11/2020	9.76	Put	Bond Future	5,408.0200	5.4080	5,809.7500	5.8098	7.428	0	0	0
2020/06/09	2032	05/11/2020	9.11	Call	Bond Future	1,119.4700	1.1195	965.4900	0.9655	(13.755)	0	0	3,000
2020/06/09	2032	05/11/2020	9.61	Call	Bond Future	2,059.3400	2.0593	1,821.2800	1.8213	(11.560)	0	0	3,000
2020/06/09	2032	05/11/2020	9.44	Call	Bond Future	1,698.6400	1.6986	1,490.3200	1.4903	(12.264)	0	0	1,000
2020/06/09	2032	05/11/2020	11.08	Put	Bond Future	1,967.2300	1.9672	2,157.3400	2.1573	9.664	0	0	1,000
2020/06/09	2032	05/11/2020	9.77	Call	Bond Future	2,436.1500	2.4362	2,169.6300	2.1696	(10.940)	0	0	0
2020/06/09	2032	05/11/2020	9.11	Put	Bond Future	8,343.9000	8.3439	8,856.3900	8.8564	6.142	0	0	0
2020/06/09	2032	05/11/2020	8.94	Put	Bond Future	9,265.8200	9.2658	9,802.9400	9.8029	5.797	0	0	0
2020/06/09	2032	05/11/2020	8.94	Call	Bond Future	891.1400	0.8911	761.7900	0.7618	(14.515)	0	0	1,000
2020/06/09	2032	05/11/2020	9.75	Call	Bond Future	2,387.5800	2.3876	2,124.6100	2.1246	(11.014)	0	0	0
2020/06/09	2032	05/11/2020	9.75	Put	Bond Future	5,446.8800	5.4469	5,850.3800	5.8504	7.408	0	0	0
2020/06/09	2032	04/02/2021	9.29	Call	Bond Future	1,637.7900	1.6378	1,452.3500	1.4524	(11.323)	0	0	800
2020/06/09	2032	04/02/2021	10.82	Put	Bond Future	3,530.6600	3.5307	3,801.9500	3.8019	7.684	0	0	800
2020/06/09	2032	04/02/2021	9.63	Call	Bond Future	2,297.8400	2.2978	2,062.3600	2.0624	(10.248)	0	0	0
2020/06/09	2032	04/02/2021			Bond Future	10.4472	88.7046	10.5645	88.0228	1.123	0.0000	0.0000	0
2020/06/09	2032	04/02/2021	8.79	Put	Bond Future	11,428.3800	11.4284	11,988.0500	11.9881	4.897	0	0	0
2020/06/09	2032	04/02/2021	8.79	Call	Bond Future	945.5500	0.9456	823.4200	0.8234	(12.916)	0	0	800
2020/06/09	2032	04/02/2021	9.61	Call	Bond Future	2,255.3200	2.2553	2,022.8600	2.0229	(10.307)	0	0	0
2020/06/09	2032	04/02/2021	9.61	Put	Bond Future	7,346.3800	7.3464	7,795.7200	7.7957	6.116	0	0	0
2020/06/09	2032	04/02/2021	9.29	Put	Bond Future	8,783.2300	8.7832	9,279.5900	9.2796	5.651	0	0	0
2020/06/09	2032	04/02/2021	10.82	Call	Bond Future	5,672.1100	5.6721	5,261.6000	5.2616	(7.237)	0	0	0
2020/06/09	2032	04/02/2021	9.63	Put	Bond Future	7,262.5600	7.2626	7,708.8800	7.7089	6.145	0	0	0
2020/06/09	2032	04/02/2021	9.62	Call	Bond Future	2,276.6500	2.2766	2,042.6800	2.0427	(10.277)	0	0	0
2020/06/09	2032	04/02/2021	9.62	Put	Bond Future	7,304.5100	7.3045	7,752.3400	7.7523	6.131	0	0	0
2020/06/09	2032	06/05/2021	12.12	Put	Bond Future	2,216.1400	2.2161	2,390.5900	2.3906	7.872	0	0	0
2020/06/09	2032	06/05/2021			Bond Future	10.6533	85.6333	10.7778	84.9304	1.169	0.0000	0.0000	0
2020/06/09	2032	06/05/2021	12.11	Call	Bond Future	9,974.8700	9.9749	9,447.3800	9.4474	(5.288)	0	0	0
2020/06/09	2032	06/05/2021	12.11	Put	Bond Future	2,231.2300	2.2312	2,406.5700	2.4066	7.858	0	0	0
2020/06/09	2032	06/05/2021	12.12	Call	Bond Future	10,009.4800	10.0095	9,481.1000	9.4811	(5.279)	0	0	0
2020/06/09	2032	06/05/2021	12.10	Call	Bond Future	9,940.2900	9.9403	9,413.7000	9.4137	(5.298)	0	0	0
2020/06/09	2032	06/05/2021	12.10	Put	Bond Future	2,246.4100	2.2464	2,422.6500	2.4226	7.845	0	0	0
2020/06/09	2033	06/08/2020			Bond Future	96.4759	96.4759	96.5893	96.5893	0.118	0.0000	0.0000	12,178
2020/06/09	2033	05/11/2020			Bond Future	96.3497	96.3497	96.4576	96.4576	0.112	0.0000	0.0000	0
2020/06/09	2033	04/02/2021			Bond Future	97.5064	97.5064	97.6076	97.6076	0.104	0.0000	0.0000	0
2020/06/09	2033	06/05/2021			Bond Future	97.4819	97.4819	97.5700	97.5700	0.090	0.0000	0.0000	0
2020/06/09	2037	06/08/2020	9.88	Put	Bond Future	8,044.4200	8.0444	8,690.9700	8.6910	8.037	0	0	0
2020/06/09	2037	06/08/2020			Bond Future	10.9909	81.4985	11.1070	80.7563	1.057	0.0000	0.0000	87,063
2020/06/09	2037	06/08/2020	9.87	Call	Bond Future	377.4600	0.3775	283.5000	0.2835	(24.893)	0	0	0
2020/06/09	2037	06/08/2020	9.87	Put	Bond Future	8,109.9900	8.1100	8,758.2300	8.7582	7.993	0	0	0
2020/06/09	2037	06/08/2020	9.88	Call	Bond Future	385.7100	0.3857	290.0600	0.2901	(24.798)	0	0	0
2020/06/09	2037	06/08/2020	9.86	Call	Bond Future	369.3600	0.3694	277.0700	0.2771	(24.986)	0	0	0
2020/06/09	2037	06/08/2020	9.86	Put	Bond Future	8,175.7900	8.1758	8,825.7000	8.8257	7.949	0	0	0
2020/06/09	2037	05/11/2020	10.18	Call	Bond Future	1,591.5000	1.5915	1,381.4300	1.3814	(13.199)	0	0	0
2020/06/09	2037	05/11/2020	10.17	Put	Bond Future	8,369.6900	8.3697	8,917.3900	8.9174	6.544	0	0	0
2020/06/09	2037	05/11/2020			Bond Future	11.1902	82.3963	11.3118	81.6404	1.087	0.0000	0.0000	0
2020/06/09	2037	05/11/2020	10.19	Call	Bond Future	1,610.8800	1.6109	1,398.9800	1.3990	(13.154)	0	0	0

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2020/06/09	2037	05/11/2020	10.19	Put	Bond Future	8,266.8000	8.2668	8,810.8500	8.8109	6.581	0	0	0
2020/06/09	2037	05/11/2020	10.17	Call	Bond Future	1,572.2600	1.5723	1,364.0100	1.3640	(13.245)	0	0	0
2020/06/09	2037	05/11/2020	10.18	Put	Bond Future	8,318.1300	8.3181	8,864.0100	8.8640	6.563	0	0	0
2020/06/09	2037	04/02/2021	13.73	Call	Bond Future	13,388.9600	13.3890	12,719.0200	12.7190	(5.004)	0	0	0
2020/06/09	2037	04/02/2021	10.85	Call	Bond Future	3,392.2100	3.3922	3,068.1800	3.0682	(9.552)	0	0	0
2020/06/09	2037	04/02/2021	10.35	Call	Bond Future	2,214.0200	2.2140	1,971.3100	1.9713	(10.962)	0	0	0
2020/06/09	2037	04/02/2021	10.28	Put	Bond Future	9,340.3500	9.3403	9,880.6600	9.8807	5.785	0	0	0
2020/06/09	2037	04/02/2021	10.27	Call	Bond Future	2,049.8100	2.0498	1,819.9200	1.8199	(11.215)	0	0	0
2020/06/09	2037	04/02/2021			Bond Future	11.3973	79.1116	11.5251	78.3398	1.121	0.0000	0.0000	0
2020/06/09	2037	04/02/2021	11.97	Put	Bond Future	3,615.0900	3.6151	3,895.0600	3.8951	7.744	0	0	0
2020/06/09	2037	04/02/2021	11.97	Call	Bond Future	6,984.7700	6.9848	6,492.9400	6.4929	(7.041)	0	0	300
2020/06/09	2037	04/02/2021	9.65	Put	Bond Future	12,923.7000	12.9237	13,551.9300	13.5519	4.861	0	0	0
2020/06/09	2037	04/02/2021	9.65	Call	Bond Future	1,101.4700	1.1015	957.9000	0.9579	(13.034)	0	0	72
2020/06/09	2037	04/02/2021	11.90	Call	Bond Future	6,726.7100	6.7267	6,243.9600	6.2440	(7.177)	0	0	0
2020/06/09	2037	04/02/2021	13.73	Put	Bond Future	956.2400	0.9562	1,058.1000	1.0581	10.652	0	0	300
2020/06/09	2037	04/02/2021	10.85	Put	Bond Future	6,832.5000	6.8325	7,280.2700	7.2803	6.554	0	0	72
2020/06/09	2037	04/02/2021	10.35	Put	Bond Future	8,999.8100	8.9998	9,528.9000	9.5289	5.879	0	0	72
2020/06/09	2037	04/02/2021	10.28	Call	Bond Future	2,069.9300	2.0699	1,838.4400	1.8384	(11.183)	0	0	0
2020/06/09	2037	04/02/2021	10.27	Put	Bond Future	9,389.8000	9.3898	9,931.7100	9.9317	5.771	0	0	0
2020/06/09	2037	04/02/2021	11.90	Put	Bond Future	3,756.8900	3.7569	4,045.9400	4.0459	7.694	0	0	240
2020/06/09	2037	04/02/2021	10.48	Put	Bond Future	8,393.2900	8.3933	8,901.3100	8.9013	6.053	0	0	0
2020/06/09	2037	04/02/2021	10.48	Call	Bond Future	2,496.7400	2.4967	2,232.9600	2.2330	(10.565)	0	0	240
2020/06/09	2037	04/02/2021	10.29	Call	Bond Future	2,090.1700	2.0902	1,857.0800	1.8571	(11.152)	0	0	0
2020/06/09	2037	04/02/2021	10.29	Put	Bond Future	9,291.1100	9.2911	9,829.8200	9.8298	5.798	0	0	0
2020/06/09	2037	06/05/2021	12.42	Call	Bond Future	8,549.7100	8.5497	8,028.6600	8.0287	(6.094)	0	0	0
2020/06/09	2037	06/05/2021			Bond Future	11.6102	80.0723	11.7453	79.2794	1.164	0.0000	0.0000	0
2020/06/09	2037	06/05/2021	12.42	Put	Bond Future	3,977.7800	3.9778	4,249.6600	4.2497	6.835	0	0	0
2020/06/09	2037	06/05/2021	12.43	Call	Bond Future	8,581.0900	8.5811	8,058.9600	8.0590	(6.085)	0	0	0
2020/06/09	2037	06/05/2021	12.44	Put	Bond Future	3,932.9800	3.9330	4,202.7000	4.2027	6.858	0	0	0
2020/06/09	2037	06/05/2021	12.43	Put	Bond Future	3,955.3300	3.9553	4,226.1300	4.2261	6.846	0	0	0
2020/06/09	2037	06/05/2021	12.44	Call	Bond Future	8,612.5200	8.6125	8,089.3100	8.0893	(6.075)	0	0	0
2020/06/09	2038	06/08/2020			Bond Future	107.4261	107.4261	107.4371	107.4371	0.010	0.0000	0.0000	10,496
2020/06/09	2038	05/11/2020			Bond Future	108.6346	108.6346	108.6382	108.6382	0.003	0.0000	0.0000	0
2020/06/09	2038	04/02/2021			Bond Future	108.2253	108.2253	108.2198	108.2198	(0.005)	0.0000	0.0000	0
2020/06/09	2038	06/05/2021			Bond Future	109.5622	109.5622	109.5407	109.5407	(0.020)	0.0000	0.0000	0
2020/06/09	2040	06/08/2020	10.03	Call	Bond Future	346.3400	0.3463	247.9800	0.2480	(28.400)	0	0	0
2020/06/09	2040	06/08/2020	10.04	Call	Bond Future	354.3600	0.3544	254.1000	0.2541	(28.293)	0	0	0
2020/06/09	2040	06/08/2020	10.02	Put	Bond Future	8,834.4700	8.8345	9,620.9500	9.6210	8.902	0	0	0
2020/06/09	2040	06/08/2020	10.85	Call	Bond Future	1,797.4400	1.7974	1,455.1200	1.4551	(19.045)	0	0	0
2020/06/09	2040	06/08/2020	11.26	Put	Bond Future	2,583.3700	2.5834	2,981.1100	2.9811	15.396	0	0	517
2020/06/09	2040	06/08/2020			Bond Future	11.1806	83.1286	11.3122	82.2456	1.177	0.0000	0.0000	52,240
2020/06/09	2040	06/08/2020	10.04	Put	Bond Future	8,692.4500	8.6925	9,475.1400	9.4751	9.004	0	0	0
2020/06/09	2040	06/08/2020	10.02	Call	Bond Future	338.4000	0.3384	241.9300	0.2419	(28.508)	0	0	0
2020/06/09	2040	06/08/2020	10.03	Put	Bond Future	8,763.3700	8.7634	9,547.9600	9.5480	8.953	0	0	0
2020/06/09	2040	06/08/2020	10.85	Put	Bond Future	4,084.3600	4.0844	4,624.9900	4.6250	13.237	0	0	12,538
2020/06/09	2040	06/08/2020	11.26	Call	Bond Future	3,117.8500	3.1179	2,632.6400	2.6326	(15.562)	0	0	0

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2020/06/09	2040	06/08/2020	9.57	Put	Bond Future	12,275.8100	12.2758	13,122.6200	13.1226	6.898	0	0	0
2020/06/09	2040	06/08/2020	10.79	Put	Bond Future	4,350.1700	4.3502	4,911.9000	4.9119	12.913	0	0	800
2020/06/09	2040	06/08/2020	9.57	Call	Bond Future	108.1800	0.1082	72.0400	0.0720	(33.407)	0	0	800
2020/06/09	2040	06/08/2020	10.07	Put	Bond Future	8,481.3700	8.4814	9,258.2000	9.2582	9.159	0	0	0
2020/06/09	2040	06/08/2020	10.07	Call	Bond Future	379.4400	0.3794	273.3200	0.2733	(27.968)	0	0	800
2020/06/09	2040	06/08/2020	10.79	Call	Bond Future	1,637.2900	1.6373	1,316.0700	1.3161	(19.619)	0	0	0
2020/06/09	2040	05/11/2020	11.00	Put	Bond Future	5,848.7400	5.8487	6,356.7500	6.3567	8.686	0	0	0
2020/06/09	2040	05/11/2020	10.23	Call	Bond Future	1,421.0500	1.4210	1,202.6000	1.2026	(15.372)	0	0	2,000
2020/06/09	2040	05/11/2020	11.70	Put	Bond Future	3,622.6300	3.6226	3,982.0000	3.9820	9.920	0	0	2,000
2020/06/09	2040	05/11/2020	9.50	Call	Bond Future	522.7900	0.5228	424.0900	0.4241	(18.879)	0	0	2,000
2020/06/09	2040	05/11/2020	10.00	Call	Bond Future	1,027.8000	1.0278	856.2200	0.8562	(16.694)	0	0	2,230
2020/06/09	2040	05/11/2020	10.30	Call	Bond Future	1,557.5300	1.5575	1,324.0300	1.3240	(14.992)	0	0	0
2020/06/09	2040	05/11/2020			Bond Future	11.3795	84.0445	11.5173	83.1460	1.211	0.0000	0.0000	0
2020/06/09	2040	05/11/2020	9.73	Put	Bond Future	12,852.2200	12.8522	13,621.5600	13.6216	5.986	0	0	0
2020/06/09	2040	05/11/2020	9.73	Call	Bond Future	723.1500	0.7231	594.0300	0.5940	(17.855)	0	0	2,000
2020/06/09	2040	05/11/2020	10.23	Put	Bond Future	9,586.4400	9.5864	10,266.4500	10.2664	7.093	0	0	0
2020/06/09	2040	05/11/2020	10.30	Put	Bond Future	9,189.1000	9.1891	9,854.0600	9.8541	7.236	0	0	0
2020/06/09	2040	05/11/2020	11.00	Call	Bond Future	3,289.2200	3.2892	2,898.7700	2.8988	(11.871)	0	0	2,230
2020/06/09	2040	05/11/2020	11.70	Call	Bond Future	5,687.3800	5.6874	5,148.2900	5.1483	(9.479)	0	0	0
2020/06/09	2040	05/11/2020	9.50	Put	Bond Future	14,567.8300	14.5678	15,367.5900	15.3676	5.490	0	0	0
2020/06/09	2040	05/11/2020	10.00	Put	Bond Future	10,983.1200	10.9831	11,710.0000	11.7100	6.618	0	0	0
2020/06/09	2040	05/11/2020	10.31	Call	Bond Future	1,577.7000	1.5777	1,342.0200	1.3420	(14.938)	0	0	0
2020/06/09	2040	05/11/2020	10.32	Put	Bond Future	9,078.1700	9.0782	9,738.7600	9.7388	7.277	0	0	0
2020/06/09	2040	05/11/2020	11.50	Call	Bond Future	4,933.6000	4.9336	4,434.4300	4.4344	(10.118)	0	0	0
2020/06/09	2040	05/11/2020	11.50	Put	Bond Future	4,147.2300	4.1472	4,546.5200	4.5465	9.628	0	0	2,000
2020/06/09	2040	05/11/2020	10.31	Put	Bond Future	9,133.4200	9.1334	9,796.2000	9.7962	7.257	0	0	0
2020/06/09	2040	05/11/2020	10.32	Call	Bond Future	1,598.2000	1.5982	1,360.3300	1.3603	(14.884)	0	0	0
2020/06/09	2040	04/02/2021	9.49	Call	Bond Future	777.1400	0.7771	654.9900	0.6550	(15.718)	0	0	500
2020/06/09	2040	04/02/2021	9.57	Put	Bond Future	15,595.8500	15.5959	16,380.1800	16.3802	5.029	0	0	0
2020/06/09	2040	04/02/2021	10.07	Put	Bond Future	12,152.0900	12.1521	12,866.9700	12.8670	5.883	0	0	0
2020/06/09	2040	04/02/2021	10.42	Put	Bond Future	10,092.8000	10.0928	10,746.9300	10.7469	6.481	0	0	0
2020/06/09	2040	04/02/2021			Bond Future	11.5864	80.5288	11.7312	79.6128	1.250	0.0000	0.0000	0
2020/06/09	2040	04/02/2021	10.07	Call	Bond Future	1,440.8400	1.4408	1,239.7200	1.2397	(13.959)	0	0	800
2020/06/09	2040	04/02/2021	11.74	Call	Bond Future	5,747.2900	5.7473	5,234.2700	5.2343	(8.926)	0	0	0
2020/06/09	2040	04/02/2021	11.74	Put	Bond Future	4,776.0300	4.7760	5,179.0100	5.1790	8.438	0	0	800
2020/06/09	2040	04/02/2021	10.41	Call	Bond Future	2,026.9900	2.0270	1,767.0200	1.7670	(12.825)	0	0	0
2020/06/09	2040	04/02/2021	10.41	Put	Bond Future	10,146.5300	10.1465	10,802.5600	10.8026	6.466	0	0	0
2020/06/09	2040	04/02/2021	9.49	Put	Bond Future	16,192.7900	16.1928	16,986.6400	16.9866	4.902	0	0	0
2020/06/09	2040	04/02/2021	9.57	Call	Bond Future	851.2900	0.8513	719.6200	0.7196	(15.467)	0	0	800
2020/06/09	2040	04/02/2021	10.42	Call	Bond Future	2,047.7200	2.0477	1,785.8500	1.7859	(12.788)	0	0	0
2020/06/09	2040	04/02/2021	10.24	Put	Bond Future	11,096.1500	11.0962	11,783.7900	11.7838	6.197	0	0	0
2020/06/09	2040	04/02/2021	10.24	Call	Bond Future	1,695.4900	1.6955	1,467.1300	1.4671	(13.469)	0	0	500
2020/06/09	2040	04/02/2021	11.57	Call	Bond Future	5,163.0200	5.1630	4,680.4000	4.6804	(9.348)	0	0	0
2020/06/09	2040	04/02/2021	11.57	Put	Bond Future	5,267.8700	5.2679	5,701.2500	5.7013	8.227	0	0	500
2020/06/09	2040	04/02/2021	10.40	Call	Bond Future	2,006.1700	2.0062	1,748.1000	1.7481	(12.864)	0	0	0
2020/06/09	2040	04/02/2021	10.40	Put	Bond Future	10,200.2700	10.2003	10,858.2000	10.8582	6.450	0	0	0
2020/06/09	2040	06/05/2021	12.44	Put	Bond Future	4,567.4800	4.5675	4,912.8200	4.9128	7.561	0	0	0
2020/06/09	2040	06/05/2021			Bond Future	11.7987	81.5069	11.9516	80.5677	1.296	0.0000	0.0000	0

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2020/06/09	2040	06/05/2021	12.43	Call	Bond Future	8,351.4500	8.3514	7,758.9600	7.7590	(7.094)	0	0	0
2020/06/09	2040	06/05/2021	12.43	Put	Bond Future	4,588.2200	4.5882	4,934.8400	4.9348	7.555	0	0	0
2020/06/09	2040	06/05/2021	12.44	Call	Bond Future	8,387.9500	8.3879	7,794.1800	7.7942	(7.079)	0	0	0
2020/06/09	2040	06/05/2021	12.42	Call	Bond Future	8,314.6800	8.3147	7,723.4900	7.7235	(7.110)	0	0	0
2020/06/09	2040	06/05/2021	12.42	Put	Bond Future	4,608.7500	4.6088	4,956.6700	4.9567	7.549	0	0	0
2020/06/09	2044	06/08/2020	9.88	Call	Bond Future	216.5800	0.2166	154.6100	0.1546	(28.613)	0	0	0
2020/06/09	2044	06/08/2020	9.98	Call	Bond Future	276.8100	0.2768	200.4800	0.2005	(27.575)	0	0	602
2020/06/09	2044	06/08/2020	11.09	Put	Bond Future	3,360.5000	3.3605	3,793.2800	3.7933	12.878	0	0	602
2020/06/09	2044	06/08/2020	9.01	Call	Bond Future	15.2300	0.0152	9.4100	0.0094	(38.214)	0	0	140
2020/06/09	2044	06/08/2020	9.66	Call	Bond Future	121.1900	0.1212	83.6700	0.0837	(30.960)	0	0	140
2020/06/09	2044	06/08/2020			Bond Future	11.2307	79.8900	11.3521	79.0736	1.081	0.0000	0.0000	78,484
2020/06/09	2044	06/08/2020	9.86	Call	Bond Future	205.9300	0.2059	146.5700	0.1466	(28.825)	0	0	0
2020/06/09	2044	06/08/2020	9.86	Put	Bond Future	10,513.6100	10.5136	11,270.6600	11.2707	7.201	0	0	0
2020/06/09	2044	06/08/2020	9.36	Put	Bond Future	14,683.7300	14.6837	15,483.0500	15.4831	5.444	0	0	0
2020/06/09	2044	06/08/2020	9.36	Call	Bond Future	49.8900	0.0499	32.8000	0.0328	(34.255)	0	0	602
2020/06/09	2044	06/08/2020	9.98	Put	Bond Future	9,594.7800	9.5948	10,334.8600	10.3349	7.713	0	0	0
2020/06/09	2044	06/08/2020	9.88	Put	Bond Future	10,358.0500	10.3581	11,112.4900	11.1125	7.284	0	0	0
2020/06/09	2044	06/08/2020	11.09	Call	Bond Future	2,396.5100	2.3965	2,012.8800	2.0129	(16.008)	0	0	0
2020/06/09	2044	06/08/2020	9.01	Put	Bond Future	17,883.8500	17.8838	18,694.4400	18.6944	4.533	0	0	0
2020/06/09	2044	06/08/2020	9.66	Put	Bond Future	12,119.3800	12.1194	12,898.2700	12.8983	6.427	0	0	0
2020/06/09	2044	06/08/2020	9.87	Call	Bond Future	211.2000	0.2112	150.5400	0.1505	(28.722)	0	0	0
2020/06/09	2044	06/08/2020	9.87	Put	Bond Future	10,435.7100	10.4357	11,191.4600	11.1915	7.242	0	0	0
2020/06/09	2044	06/08/2020	10.93	Call	Bond Future	1,913.3000	1.9133	1,581.7000	1.5817	(17.331)	0	0	0
2020/06/09	2044	06/08/2020	10.93	Put	Bond Future	3,998.0400	3.9980	4,482.8500	4.4829	12.126	0	0	140
2020/06/09	2044	05/11/2020	11.06	Put	Bond Future	5,769.9800	5.7700	6,234.2000	6.2342	8.045	0	0	525
2020/06/09	2044	05/11/2020	11.43	Call	Bond Future	4,490.7100	4.4907	4,048.4200	4.0484	(9.849)	0	0	0
2020/06/09	2044	05/11/2020	9.72	Put	Bond Future	13,423.1200	13.4231	14,140.7300	14.1407	5.346	0	0	0
2020/06/09	2044	05/11/2020	9.97	Call	Bond Future	940.4500	0.9405	791.6500	0.7917	(15.822)	0	0	568
2020/06/09	2044	05/11/2020	9.29	Put	Bond Future	16,874.9600	16.8750	17,639.9700	17.6400	4.533	0	0	0
2020/06/09	2044	05/11/2020	9.96	Put	Bond Future	11,679.8400	11.6798	12,363.4500	12.3635	5.853	0	0	0
2020/06/09	2044	05/11/2020	10.36	Call	Bond Future	1,539.6700	1.5397	1,322.1300	1.3221	(14.129)	0	0	0
2020/06/09	2044	05/11/2020			Bond Future	11.4228	80.7702	11.5500	79.9393	1.114	0.0000	0.0000	0
2020/06/09	2044	05/11/2020	9.72	Call	Bond Future	671.8800	0.6719	558.6200	0.5586	(16.857)	0	0	1,815
2020/06/09	2044	05/11/2020	9.97	Put	Bond Future	11,610.1600	11.6102	12,292.2300	12.2922	5.875	0	0	0
2020/06/09	2044	05/11/2020	9.96	Call	Bond Future	928.3800	0.9284	781.1200	0.7811	(15.862)	0	0	0
2020/06/09	2044	05/11/2020	11.38	Call	Bond Future	4,322.4400	4.3224	3,890.0700	3.8901	(10.003)	0	0	0
2020/06/09	2044	05/11/2020	11.38	Put	Bond Future	4,605.1600	4.6052	5,003.6600	5.0037	8.653	0	0	568
2020/06/09	2044	05/11/2020	10.34	Call	Bond Future	1,499.5300	1.4995	1,286.0900	1.2861	(14.234)	0	0	0
2020/06/09	2044	05/11/2020	10.34	Put	Bond Future	9,229.6400	9.2296	9,847.0700	9.8471	6.690	0	0	0
2020/06/09	2044	05/11/2020	11.06	Call	Bond Future	3,315.5100	3.3155	2,948.8600	2.9489	(11.059)	0	0	0
2020/06/09	2044	05/11/2020	10.04	Put	Bond Future	11,129.0700	11.1291	11,800.1700	11.8002	6.030	0	0	0
2020/06/09	2044	05/11/2020	11.17	Put	Bond Future	5,343.6200	5.3436	5,784.9200	5.7849	8.258	0	0	1,815
2020/06/09	2044	05/11/2020	11.43	Put	Bond Future	4,443.0900	4.4431	4,831.6700	4.8317	8.746	0	0	1,815
2020/06/09	2044	05/11/2020	8.87	Put	Bond Future	20,629.2400	20.6292	21,424.9100	21.4249	3.857	0	0	0
2020/06/09	2044	05/11/2020	9.29	Call	Bond Future	351.5200	0.3515	285.6600	0.2857	(18.736)	0	0	568
2020/06/09	2044	05/11/2020	10.36	Put	Bond Future	9,115.5000	9.1155	9,728.8300	9.7288	6.728	0	0	0
2020/06/09	2044	05/11/2020	10.04	Call	Bond Future	1,028.1600	1.0282	868.3900	0.8684	(15.539)	0	0	525

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2020/06/09	2044	05/11/2020	9.34	Put	Bond Future	16,452.6700	16.4527	17,213.0400	17.2130	4.622	0	0	0
2020/06/09	2044	05/11/2020	9.34	Call	Bond Future	380.8300	0.3808	310.3300	0.3103	(18.512)	0	0	525
2020/06/09	2044	05/11/2020	11.17	Call	Bond Future	3,647.1000	3.6471	3,257.5300	3.2575	(10.682)	0	0	0
2020/06/09	2044	05/11/2020	8.87	Call	Bond Future	170.1800	0.1702	134.9800	0.1350	(20.684)	0	0	1,815
2020/06/09	2044	05/11/2020	10.02	Put	Bond Future	11,265.3200	11.2653	11,939.6000	11.9396	5.985	0	0	0
2020/06/09	2044	05/11/2020	10.02	Call	Bond Future	1,002.5100	1.0025	845.9200	0.8459	(15.620)	0	0	1,815
2020/06/09	2044	05/11/2020	10.35	Call	Bond Future	1,519.4400	1.5194	1,303.9600	1.3040	(14.182)	0	0	0
2020/06/09	2044	05/11/2020	10.35	Put	Bond Future	9,172.3500	9.1724	9,787.7400	9.7877	6.709	0	0	0
2020/06/09	2044	04/02/2021	10.04	Put	Bond Future	12,731.6900	12.7317	13,400.8900	13.4009	5.256	0	0	0
2020/06/09	2044	04/02/2021	10.37	Call	Bond Future	1,898.0800	1.8981	1,667.9400	1.6679	(12.125)	0	0	0
2020/06/09	2044	04/02/2021	10.35	Put	Bond Future	10,791.8000	10.7918	11,412.5800	11.4126	5.752	0	0	0
2020/06/09	2044	04/02/2021			Bond Future	11.6224	77.3411	11.7562	76.4937	1.151	0.0000	0.0000	0
2020/06/09	2044	04/02/2021	10.37	Put	Bond Future	10,678.2300	10.6782	11,295.4900	11.2955	5.781	0	0	0
2020/06/09	2044	04/02/2021	10.35	Call	Bond Future	1,857.9400	1.8579	1,631.3200	1.6313	(12.197)	0	0	0
2020/06/09	2044	04/02/2021	10.04	Call	Bond Future	1,355.6000	1.3556	1,177.4000	1.1774	(13.145)	0	0	0
2020/06/09	2044	04/02/2021	10.84	Call	Bond Future	2,973.4400	2.9734	2,658.6900	2.6587	(10.585)	0	0	0
2020/06/09	2044	04/02/2021	10.36	Put	Bond Future	10,735.0000	10.7350	11,354.0200	11.3540	5.766	0	0	0
2020/06/09	2044	04/02/2021	10.84	Put	Bond Future	8,269.2700	8.2693	8,801.9200	8.8019	6.441	0	0	405
2020/06/09	2044	04/02/2021	10.29	Call	Bond Future	1,740.7400	1.7407	1,524.5600	1.5246	(12.419)	0	0	0
2020/06/09	2044	04/02/2021	10.29	Put	Bond Future	11,138.5000	11.1385	11,769.7200	11.7697	5.667	0	0	405
2020/06/09	2044	04/02/2021	9.66	Put	Bond Future	15,432.9400	15.4329	16,151.7400	16.1517	4.658	0	0	0
2020/06/09	2044	04/02/2021	9.66	Call	Bond Future	903.3600	0.9034	774.7600	0.7748	(14.236)	0	0	405
2020/06/09	2044	04/02/2021	10.36	Call	Bond Future	1,878.0500	1.8781	1,649.6700	1.6497	(12.160)	0	0	0
2020/06/09	2044	06/05/2021	12.43	Put	Bond Future	4,694.3800	4.6944	5,016.1900	5.0162	6.855	0	0	0
2020/06/09	2044	06/05/2021	12.44	Call	Bond Future	8,321.2000	8.3212	7,772.6000	7.7726	(6.593)	0	0	0
2020/06/09	2044	06/05/2021			Bond Future	11.8270	78.2805	11.9684	77.4113	1.196	0.0000	0.0000	0
2020/06/09	2044	06/05/2021	12.45	Call	Bond Future	8,357.3600	8.3574	7,807.5700	7.8076	(6.579)	0	0	0
2020/06/09	2044	06/05/2021	12.45	Put	Bond Future	4,652.6400	4.6526	4,972.0800	4.9721	6.866	0	0	0
2020/06/09	2044	06/05/2021	12.43	Call	Bond Future	8,285.0800	8.2851	7,737.6600	7.7377	(6.607)	0	0	0
2020/06/09	2044	06/05/2021	12.44	Put	Bond Future	4,673.4500	4.6735	4,994.0800	4.9941	6.861	0	0	0
2020/06/09	2046	06/08/2020			Bond Future	97.4054	97.4054	97.0846	97.0846	(0.329)	0.0000	0.0000	15,969
2020/06/09	2046	05/11/2020			Bond Future	96.7156	96.7156	96.3845	96.3845	(0.342)	0.0000	0.0000	0
2020/06/09	2046	04/02/2021			Bond Future	97.8772	97.8772	97.5339	97.5339	(0.351)	0.0000	0.0000	0
2020/06/09	2046	06/05/2021			Bond Future	97.2776	97.2776	96.9159	96.9159	(0.372)	0.0000	0.0000	0
2020/06/09	2050	06/08/2020			Bond Future	98.2327	98.2327	97.8762	97.8762	(0.363)	0.0000	0.0000	16,793
2020/06/09	2050	05/11/2020			Bond Future	99.3376	99.3376	98.9701	98.9701	(0.370)	0.0000	0.0000	0
2020/06/09	2050	04/02/2021			Bond Future	98.6206	98.6206	98.2404	98.2404	(0.385)	0.0000	0.0000	0
2020/06/09	2050	06/05/2021			Bond Future	99.8388	99.8388	99.4395	99.4395	(0.400)	0.0000	0.0000	0
2020/06/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/06/09	AL37	06/08/2020			Index Future	730.7240	730.7240	728.7610	728.7610	(0.269)	0.0000	0.0000	0
2020/06/09	AL37	05/11/2020			Index Future	738.8350	738.8350	736.8000	736.8000	(0.275)	0.0000	0.0000	0
2020/06/09	AL37	04/02/2021			Index Future	747.5210	747.5210	745.4000	745.4000	(0.284)	0.0000	0.0000	0
2020/06/09	AL37	06/05/2021			Index Future	756.5690	756.5690	754.3130	754.3130	(0.298)	0.0000	0.0000	0
2020/06/09	AL7T	06/08/2020			Index Future	812.9260	812.9260	808.1020	808.1020	(0.593)	0.0000	0.0000	0
2020/06/09	AL7T	05/11/2020			Index Future	821.9510	821.9510	817.0160	817.0160	(0.600)	0.0000	0.0000	0
2020/06/09	AL7T	04/02/2021			Index Future	831.6130	831.6130	826.5520	826.5520	(0.609)	0.0000	0.0000	0
2020/06/09	AL7T	06/05/2021			Index Future	841.6790	841.6790	836.4360	836.4360	(0.623)	0.0000	0.0000	0
2020/06/09	ALBI	06/08/2020			Index Future	710.0290	710.0290	705.2960	705.2960	(0.667)	0.0000	0.0000	212
2020/06/09	ALBI	05/11/2020			Index Future	717.9110	717.9110	713.0770	713.0770	(0.673)	0.0000	0.0000	0
2020/06/09	ALBI	04/02/2021			Index Future	726.3500	726.3500	721.3990	721.3990	(0.682)	0.0000	0.0000	0
2020/06/09	ALBI	06/05/2021			Index Future	735.1420	735.1420	730.0260	730.0260	(0.696)	0.0000	0.0000	0
2020/06/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/06/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/09	ES33	06/08/2020			Bond Future	11.7792	74.8308	11.9053	74.1789	1.071	0.0000	0.0000	350
2020/06/09	ES33	05/11/2020			Bond Future	12.0298	71.8792	12.1623	71.2151	1.101	0.0000	0.0000	0
2020/06/09	ES33	04/02/2021			Bond Future	12.2912	72.7260	12.4308	72.0480	1.136	0.0000	0.0000	0
2020/06/09	ES33	06/05/2021			Bond Future	12.5548	69.8303	12.7028	69.1337	1.179	0.0000	0.0000	0
2020/06/09	ES42	06/08/2020			Bond Future	12.2533	74.1887	12.3849	73.4442	1.074	0.0000	0.0000	4,919
2020/06/09	ES42	05/11/2020			Bond Future	12.4981	70.7468	12.6367	69.9891	1.109	0.0000	0.0000	0
2020/06/09	ES42	04/02/2021			Bond Future	12.7456	71.5811	12.8918	70.8084	1.147	0.0000	0.0000	0
2020/06/09	ES42	06/05/2021			Bond Future	13.0052	68.1906	13.1605	67.3981	1.194	0.0000	0.0000	0
2020/06/09	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/09	GOVI	06/08/2020	728.12	Put	GOVI	259,780.0000	25.9780	305,680.0000	30.5680	17.669	0	0	0
2020/06/09	GOVI	06/08/2020			GOVI	702.1420	702.1420	697.5520	697.5520	(0.654)	0.0000	0.0000	1,032
2020/06/09	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/09	GOVI	06/08/2020	728.14	Put	GOVI	259,980.0000	25.9980	305,880.0000	30.5880	17.655	0	0	0
2020/06/09	GOVI	06/08/2020	728.13	Put	GOVI	259,880.0000	25.9880	305,780.0000	30.5780	17.662	0	0	0
2020/06/09	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/09	GOVI	05/11/2020	737.84	Put	GOVI	279,040.0000	27.9040	325,930.0000	32.5930	16.804	0	0	0
2020/06/09	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/09	GOVI	05/11/2020			GOVI	709.9360	709.9360	705.2470	705.2470	(0.660)	0.0000	0.0000	0
2020/06/09	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/09	GOVI	05/11/2020	737.83	Put	GOVI	278,940.0000	27.8940	325,830.0000	32.5830	16.810	0	0	0
2020/06/09	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/09	GOVI	05/11/2020	737.85	Put	GOVI	279,140.0000	27.9140	326,030.0000	32.6030	16.798	0	0	0
2020/06/09	GOVI	04/02/2021	750.96	Put	GOVI	326,780.0000	32.6780	374,820.0000	37.4820	14.701	0	0	0
2020/06/09	GOVI	04/02/2021			GOVI	718.2820	718.2820	713.4780	713.4780	(0.689)	0.0000	0.0000	0
2020/06/09	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/09	GOVI	04/02/2021	750.95	Put	GOVI	326,680.0000	32.6680	374,720.0000	37.4720	14.706	0	0	0
2020/06/09	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/09	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/09	GOVI	04/02/2021	750.94	Put	GOVI	326,580.0000	32.6580	374,620.0000	37.4620	14.710	0	0	0
2020/06/09	GOVI	06/05/2021	678.67	Call	GOVI	483,060.0000	48.3060	433,400.0000	43.3400	(10.280)	0	0	0
2020/06/09	GOVI	06/05/2021			GOVI	726.9760	726.9760	722.0100	722.0100	(0.683)	0.0000	0.0000	0
2020/06/09	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/09	GOVI	06/05/2021	678.68	Call	GOVI	482,960.0000	48.2960	433,300.0000	43.3300	(10.282)	0	0	0
2020/06/09	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/09	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/09	GOVI	06/05/2021	678.69	Call	GOVI	482,860.0000	48.2860	433,200.0000	43.3200	(10.285)	0	0	0
2020/06/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/06/09	IGOV	06/08/2020			Index Future	255.8880	255.8880	255.8770	255.8770	(0.004)	0.0000	0.0000	1,132
2020/06/09	IGOV	05/11/2020			Index Future	258.7910	258.7910	258.7630	258.7630	(0.011)	0.0000	0.0000	47
2020/06/09	IGOV	04/02/2021			Index Future	261.8950	261.8950	261.8450	261.8450	(0.019)	0.0000	0.0000	0
2020/06/09	IGOV	06/05/2021			Index Future	265.1270	265.1270	265.0380	265.0380	(0.034)	0.0000	0.0000	0
2020/06/09	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/06/09	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/06/09	IS05	17/12/2020			Interest Rate Swap	94.0700	94.0700	94.0800	94.0800	0.011	0.0000	0.0000	0
2020/06/09	IS05	16/03/2021			Interest Rate Swap	92.3400	92.3400	92.3600	92.3600	0.022	0.0000	0.0000	0
2020/06/09	IS05	15/06/2021			Interest Rate Swap	90.5600	90.5600	90.6000	90.6000	0.044	0.0000	0.0000	0
2020/06/09	IS05	21/09/2021			Interest Rate Swap	89.6300	89.6300	89.6700	89.6700	0.045	0.0000	0.0000	0
2020/06/09	IS05	21/12/2021			Interest Rate Swap	91.0100	91.0100	91.0700	91.0700	0.066	0.0000	0.0000	51
2020/06/09	IS05	15/03/2022			Interest Rate Swap	90.5400	90.5400	90.6100	90.6100	0.077	0.0000	0.0000	0
2020/06/09	IS05	21/06/2022			Interest Rate Swap	90.7800	90.7800	90.8600	90.8600	0.088	0.0000	0.0000	0
2020/06/09	IS05	20/09/2022			Interest Rate Swap	94.0800	94.0800	94.1900	94.1900	0.117	0.0000	0.0000	0
2020/06/09	IS05	20/12/2022			Interest Rate Swap	94.8000	94.8000	94.9300	94.9300	0.137	0.0000	0.0000	0
2020/06/09	IS05	22/03/2023			Interest Rate Swap	87.4500	87.4500	87.6300	87.6300	0.206	0.0000	0.0000	0
2020/06/09	IS05	20/06/2023			Interest Rate Swap	93.2100	93.2100	93.4000	93.4000	0.204	0.0000	0.0000	0
2020/06/09	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/06/09	IS10	17/12/2025			Interest Rate Swap	83.1100	83.1100	83.4900	83.4900	0.457	0.0000	0.0000	0
2020/06/09	IS10	16/03/2026			Interest Rate Swap	79.8400	79.8400	80.2700	80.2700	0.539	0.0000	0.0000	0
2020/06/09	IS10	15/06/2026			Interest Rate Swap	78.4700	78.4700	78.9200	78.9200	0.573	0.0000	0.0000	0

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2020/06/09	IS10	21/09/2026			Interest Rate Swap	80.7400	80.7400	81.1700	81.1700	0.533	0.0000	0.0000	0
2020/06/09	IS10	21/12/2026			Interest Rate Swap	84.9900	84.9900	85.3800	85.3800	0.459	0.0000	0.0000	0
2020/06/09	IS10	15/03/2027			Interest Rate Swap	83.7700	83.7700	84.1300	84.1300	0.430	0.0000	0.0000	0
2020/06/09	IS10	21/06/2027			Interest Rate Swap	86.0300	86.0300	86.3900	86.3900	0.418	0.0000	0.0000	0
2020/06/09	IS10	20/09/2027			Interest Rate Swap	91.8900	91.8900	92.2900	92.2900	0.435	0.0000	0.0000	0
2020/06/09	IS10	20/12/2027			Interest Rate Swap	92.3600	92.3600	92.8300	92.8300	0.509	0.0000	0.0000	0
2020/06/09	IS10	22/03/2028			Interest Rate Swap	85.5500	85.5500	86.1000	86.1000	0.643	0.0000	0.0000	0
2020/06/09	IS10	20/06/2028			Interest Rate Swap	93.3600	93.3600	93.9400	93.9400	0.621	0.0000	0.0000	0
2020/06/09	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/06/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/06/09	R023	06/08/2020	7.26	Call	Bond Future	4,932.5100	4.9325	4,932.4200	4.9324	(0.002)	0	0	0
2020/06/09	R023	06/08/2020			Bond Future	5.1867	109.5250	5.1867	109.5250	0.000	0.0000	0.0000	26,872
2020/06/09	R023	06/08/2020	7.26	Put	Bond Future	0.9200	0.0009	0.8300	0.0008	(9.783)	0	0	0
2020/06/09	R023	06/08/2020	7.27	Call	Bond Future	4,955.5400	4.9555	4,955.4600	4.9555	(0.002)	0	0	0
2020/06/09	R023	06/08/2020	7.28	Put	Bond Future	0.8300	0.0008	0.7600	0.0008	(8.434)	0	0	0
2020/06/09	R023	06/08/2020	7.27	Put	Bond Future	0.8700	0.0009	0.7900	0.0008	(9.195)	0	0	0
2020/06/09	R023	06/08/2020	7.28	Call	Bond Future	4,978.5700	4.9786	4,978.5000	4.9785	(0.001)	0	0	0
2020/06/09	R023	05/11/2020	7.46	Put	Bond Future	22.2100	0.0222	21.9200	0.0219	(1.306)	0	0	0
2020/06/09	R023	05/11/2020	7.47	Put	Bond Future	21.6800	0.0217	21.4000	0.0214	(1.292)	0	0	0
2020/06/09	R023	05/11/2020			Bond Future	5.2702	106.8224	5.2735	106.8150	0.064	0.0000	0.0000	0
2020/06/09	R023	05/11/2020	7.46	Call	Bond Future	4,737.8800	4.7379	4,730.1600	4.7302	(0.163)	0	0	0
2020/06/09	R023	05/11/2020	7.47	Call	Bond Future	4,758.2700	4.7583	4,750.5600	4.7506	(0.162)	0	0	0
2020/06/09	R023	05/11/2020	7.45	Call	Bond Future	4,717.5000	4.7175	4,709.7800	4.7098	(0.164)	0	0	0
2020/06/09	R023	05/11/2020	7.45	Put	Bond Future	22.7400	0.0227	22.4500	0.0225	(1.275)	0	0	0
2020/06/09	R023	04/02/2021	6.34	Call	Bond Future	2,276.1200	2.2761	2,261.6000	2.2616	(0.638)	0	0	0
2020/06/09	R023	04/02/2021	6.32	Put	Bond Future	341.6100	0.3416	343.7500	0.3438	0.626	0	0	0
2020/06/09	R023	04/02/2021			Bond Future	5.3452	108.0801	5.3536	108.0635	0.157	0.0000	0.0000	0
2020/06/09	R023	04/02/2021	6.34	Put	Bond Future	332.7200	0.3327	334.7900	0.3348	0.622	0	0	0
2020/06/09	R023	04/02/2021	6.32	Call	Bond Future	2,246.4000	2.2464	2,231.9500	2.2319	(0.643)	0	0	0
2020/06/09	R023	04/02/2021	6.33	Put	Bond Future	337.1400	0.3371	339.2500	0.3392	0.626	0	0	0
2020/06/09	R023	04/02/2021	6.33	Call	Bond Future	2,261.2400	2.2612	2,246.7600	2.2468	(0.640)	0	0	0
2020/06/09	R023	06/05/2021	7.58	Call	Bond Future	3,797.5500	3.7975	3,767.1500	3.7671	(0.801)	0	0	0
2020/06/09	R023	06/05/2021			Bond Future	5.4081	105.4791	5.4267	105.4467	0.344	0.0000	0.0000	0
2020/06/09	R023	06/05/2021	7.56	Call	Bond Future	3,767.1200	3.7671	3,736.7700	3.7368	(0.806)	0	0	0
2020/06/09	R023	06/05/2021	7.56	Put	Bond Future	102.2100	0.1022	104.2700	0.1043	2.015	0	0	0
2020/06/09	R023	06/05/2021	7.58	Put	Bond Future	99.3800	0.0994	101.3900	0.1014	2.023	0	0	0
2020/06/09	R023	06/05/2021	7.57	Call	Bond Future	3,782.3300	3.7823	3,751.9600	3.7520	(0.803)	0	0	0
2020/06/09	R023	06/05/2021	7.57	Put	Bond Future	100.7900	0.1008	102.8300	0.1028	2.024	0	0	0
2020/06/09	R035	06/08/2020	9.92	Put	Bond Future	6,172.3300	6.1723	6,883.2000	6.8832	11.517	0	0	0
2020/06/09	R035	06/08/2020	10.45	Put	Bond Future	3,623.5600	3.6236	4,153.4500	4.1535	14.623	0	0	500
2020/06/09	R035	06/08/2020	9.67	Call	Bond Future	395.8700	0.3959	281.9000	0.2819	(28.790)	0	0	500
2020/06/09	R035	06/08/2020	9.00	Put	Bond Future	12,503.2500	12.5033	13,367.1500	13.3671	6.909	0	0	0
2020/06/09	R035	06/08/2020			Bond Future	10.7184	90.5370	10.8551	89.6474	1.276	0.0000	0.0000	100,525
2020/06/09	R035	06/08/2020	9.92	Call	Bond Future	696.9000	0.6969	518.2100	0.5182	(25.641)	0	0	0
2020/06/09	R035	06/08/2020	9.09	Put	Bond Future	11,810.8400	11.8108	12,668.0500	12.6681	7.258	0	0	0

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2020/06/09	R035	06/08/2020	9.09	Call	Bond Future	91.6400	0.0916	59.2900	0.0593	(35.301)	0	0	500
2020/06/09	R035	06/08/2020	9.67	Put	Bond Future	7,690.0700	7.6901	8,465.6600	8.4657	10.086	0	0	0
2020/06/09	R035	06/08/2020	9.00	Call	Bond Future	70.6200	0.0706	44.9600	0.0450	(36.335)	0	0	24,761
2020/06/09	R035	06/08/2020	9.93	Call	Bond Future	712.1800	0.7122	530.4900	0.5305	(25.512)	0	0	0
2020/06/09	R035	06/08/2020	9.91	Put	Bond Future	6,229.0400	6.2290	6,942.8900	6.9429	11.460	0	0	0
2020/06/09	R035	06/08/2020	10.45	Call	Bond Future	1,837.7300	1.8377	1,478.0600	1.4781	(19.571)	0	0	0
2020/06/09	R035	06/08/2020	9.93	Put	Bond Future	6,115.9200	6.1159	6,823.7900	6.8238	11.574	0	0	0
2020/06/09	R035	06/08/2020	9.91	Call	Bond Future	681.8500	0.6819	506.1400	0.5061	(25.770)	0	0	0
2020/06/09	R035	06/08/2020	8.75	Put	Bond Future	14,486.2500	14.4863	15,363.0400	15.3630	6.053	0	0	0
2020/06/09	R035	06/08/2020	8.75	Call	Bond Future	32.5500	0.0325	19.7800	0.0198	(39.232)	0	0	3,000
2020/06/09	R035	05/11/2020	10.34	Put	Bond Future	6,359.3200	6.3593	6,924.5400	6.9245	8.888	0	0	0
2020/06/09	R035	05/11/2020			Bond Future	10.9231	87.0583	11.0663	86.1529	1.311	0.0000	0.0000	0
2020/06/09	R035	05/11/2020	10.33	Call	Bond Future	2,496.7900	2.4968	2,158.9900	2.1590	(13.529)	0	0	0
2020/06/09	R035	05/11/2020	10.33	Put	Bond Future	6,402.2900	6.4023	6,969.8100	6.9698	8.864	0	0	0
2020/06/09	R035	05/11/2020	10.34	Call	Bond Future	2,521.8200	2.5218	2,181.7200	2.1817	(13.486)	0	0	0
2020/06/09	R035	05/11/2020	10.32	Call	Bond Future	2,472.1200	2.4721	2,136.6000	2.1366	(13.572)	0	0	0
2020/06/09	R035	05/11/2020	10.32	Put	Bond Future	6,445.7000	6.4457	7,015.5000	7.0155	8.840	0	0	0
2020/06/09	R035	04/02/2021	11.14	Put	Bond Future	4,896.2700	4.8963	5,335.2100	5.3352	8.965	0	0	650
2020/06/09	R035	04/02/2021	10.04	Put	Bond Future	9,218.1400	9.2181	9,872.9000	9.8729	7.103	0	0	0
2020/06/09	R035	04/02/2021	10.14	Put	Bond Future	8,733.4400	8.7334	9,368.7700	9.3688	7.275	0	0	650
2020/06/09	R035	04/02/2021	10.05	Call	Bond Future	2,035.1200	2.0351	1,764.6700	1.7647	(13.289)	0	0	0
2020/06/09	R035	04/02/2021			Bond Future	11.1362	88.0836	11.2866	87.1603	1.351	0.0000	0.0000	0
2020/06/09	R035	04/02/2021	10.06	Call	Bond Future	2,055.6400	2.0556	1,783.2500	1.7832	(13.251)	0	0	0
2020/06/09	R035	04/02/2021	10.06	Put	Bond Future	9,119.7100	9.1197	9,770.6100	9.7706	7.137	0	0	0
2020/06/09	R035	04/02/2021	10.14	Call	Bond Future	2,223.6700	2.2237	1,935.7100	1.9357	(12.950)	0	0	0
2020/06/09	R035	04/02/2021	11.14	Call	Bond Future	4,919.9000	4.9199	4,435.5500	4.4356	(9.845)	0	0	0
2020/06/09	R035	04/02/2021	10.04	Call	Bond Future	2,014.7300	2.0147	1,746.2000	1.7462	(13.328)	0	0	0
2020/06/09	R035	04/02/2021	10.05	Put	Bond Future	9,168.8200	9.1688	9,821.6600	9.8217	7.120	0	0	0
2020/06/09	R035	06/05/2021	10.24	Put	Bond Future	9,915.5400	9.9155	10,545.3300	10.5453	6.352	0	0	0
2020/06/09	R035	06/05/2021	12.35	Put	Bond Future	3,443.1000	3.4431	3,744.6700	3.7447	8.759	0	0	0
2020/06/09	R035	06/05/2021	12.37	Call	Bond Future	9,234.9000	9.2349	8,586.8900	8.5869	(7.017)	0	0	0
2020/06/09	R035	06/05/2021			Bond Future	11.3465	84.6729	11.5053	83.7259	1.400	0.0000	0.0000	0
2020/06/09	R035	06/05/2021	12.35	Call	Bond Future	9,168.0300	9.1680	8,522.5800	8.5226	(7.040)	0	0	0
2020/06/09	R035	06/05/2021	12.37	Put	Bond Future	3,401.9200	3.4019	3,700.9300	3.7009	8.789	0	0	0
2020/06/09	R035	06/05/2021	10.24	Call	Bond Future	2,850.0700	2.8501	2,532.8400	2.5328	(11.131)	0	0	793
2020/06/09	R035	06/05/2021	12.36	Put	Bond Future	3,422.4600	3.4225	3,722.7500	3.7227	8.774	0	0	0
2020/06/09	R035	06/05/2021	12.02	Call	Bond Future	8,091.1800	8.0912	7,489.6400	7.4896	(7.435)	0	0	0
2020/06/09	R035	06/05/2021	12.02	Put	Bond Future	4,182.2300	4.1822	4,527.7100	4.5277	8.261	0	0	793
2020/06/09	R035	06/05/2021	11.32	Call	Bond Future	5,699.9800	5.7000	5,202.0700	5.2021	(8.735)	0	0	0
2020/06/09	R035	06/05/2021	11.32	Put	Bond Future	5,859.3300	5.8593	6,308.4400	6.3084	7.665	0	0	793
2020/06/09	R035	06/05/2021	12.36	Call	Bond Future	9,201.4400	9.2014	8,554.7100	8.5547	(7.029)	0	0	0
2020/06/09	R186	06/08/2020	8.38	Put	Bond Future	489.9200	0.4899	544.9100	0.5449	11.224	0	0	0
2020/06/09	R186	06/08/2020	7.45	Call	Bond Future	1,162.0900	1.1621	1,023.1100	1.0231	(11.959)	0	0	2,500
2020/06/09	R186	06/08/2020	9.00	Call	Bond Future	7,051.2000	7.0512	6,739.3100	6.7393	(4.423)	0	0	900
2020/06/09	R186	06/08/2020	8.00	Call	Bond Future	2,778.2600	2.7783	2,550.2300	2.5502	(8.208)	0	0	900
2020/06/09	R186	06/08/2020	8.25	Call	Bond Future	3,741.6800	3.7417	3,482.6600	3.4827	(6.923)	0	0	0
2020/06/09	R186	06/08/2020			Bond Future	7.6616	115.5494	7.7223	115.2224	0.793	0.0000	0.0000	74,559

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2020/06/09	R186	06/08/2020	8.37	Call	Bond Future	4,240.0000	4.2400	3,968.8800	3.9689	(6.394)	0	0	0
2020/06/09	R186	06/08/2020	8.37	Put	Bond Future	499.2200	0.4992	555.1400	0.5551	11.201	0	0	0
2020/06/09	R186	06/08/2020	9.00	Put	Bond Future	113.9200	0.1139	129.0700	0.1291	13.299	0	0	0
2020/06/09	R186	06/08/2020	8.38	Call	Bond Future	4,282.3800	4.2824	4,010.3300	4.0103	(6.353)	0	0	0
2020/06/09	R186	06/08/2020	7.45	Put	Bond Future	2,310.4400	2.3104	2,498.5000	2.4985	8.140	0	0	2,500
2020/06/09	R186	06/08/2020	8.00	Put	Bond Future	971.4800	0.9715	1,070.4900	1.0705	10.192	0	0	0
2020/06/09	R186	06/08/2020	8.25	Put	Bond Future	623.4700	0.6235	691.4900	0.6915	10.910	0	0	0
2020/06/09	R186	06/08/2020	8.36	Call	Bond Future	4,197.7400	4.1977	3,927.5600	3.9276	(6.436)	0	0	0
2020/06/09	R186	06/08/2020	8.36	Put	Bond Future	508.6700	0.5087	565.5300	0.5655	11.178	0	0	0
2020/06/09	R186	05/11/2020	8.00	Put	Bond Future	2,242.7200	2.2427	2,385.3200	2.3853	6.358	0	0	0
2020/06/09	R186	05/11/2020	8.65	Call	Bond Future	5,282.7700	5.2828	5,028.5100	5.0285	(4.813)	0	0	0
2020/06/09	R186	05/11/2020	8.64	Put	Bond Future	1,171.8100	1.1718	1,256.9500	1.2569	7.266	0	0	0
2020/06/09	R186	05/11/2020			Bond Future	7.8321	116.8206	7.8978	116.4820	0.839	0.0000	0.0000	0
2020/06/09	R186	05/11/2020	7.00	Put	Bond Future	5,345.3000	5.3453	5,593.7900	5.5938	4.649	0	0	0
2020/06/09	R186	05/11/2020	7.00	Call	Bond Future	943.0300	0.9430	852.9100	0.8529	(9.556)	0	0	1,200
2020/06/09	R186	05/11/2020	8.66	Call	Bond Future	5,318.0800	5.3181	5,063.0300	5.0630	(4.796)	0	0	0
2020/06/09	R186	05/11/2020	8.66	Put	Bond Future	1,143.8200	1.1438	1,227.3800	1.2274	7.305	0	0	0
2020/06/09	R186	05/11/2020	8.00	Call	Bond Future	3,105.4500	3.1055	2,909.4400	2.9094	(6.312)	0	0	1,200
2020/06/09	R186	05/11/2020	7.84	Put	Bond Future	2,606.5200	2.6065	2,765.9100	2.7659	6.115	0	0	0
2020/06/09	R186	05/11/2020	9.26	Put	Bond Future	519.1400	0.5191	563.4300	0.5634	8.531	0	0	3,500
2020/06/09	R186	05/11/2020	8.65	Put	Bond Future	1,157.7500	1.1578	1,242.1000	1.2421	7.286	0	0	0
2020/06/09	R186	05/11/2020	8.64	Call	Bond Future	5,247.5600	5.2476	4,994.0900	4.9941	(4.830)	0	0	0
2020/06/09	R186	05/11/2020	7.84	Call	Bond Future	2,647.2500	2.6473	2,468.0300	2.4680	(6.770)	0	0	3,500
2020/06/09	R186	05/11/2020	8.34	Put	Bond Future	1,618.5000	1.6185	1,728.5800	1.7286	6.801	0	0	0
2020/06/09	R186	05/11/2020	8.34	Call	Bond Future	4,202.9200	4.2029	3,974.3900	3.9744	(5.437)	0	0	3,500
2020/06/09	R186	05/11/2020	9.26	Call	Bond Future	7,596.5600	7.5966	7,302.2400	7.3022	(3.874)	0	0	0
2020/06/09	R186	04/02/2021	8.15	Call	Bond Future	3,385.0800	3.3851	3,188.1200	3.1881	(5.818)	0	0	0
2020/06/09	R186	04/02/2021			Bond Future	8.0059	112.9124	8.0774	112.5602	0.893	0.0000	0.0000	0
2020/06/09	R186	04/02/2021	8.15	Put	Bond Future	2,676.7700	2.6768	2,832.0700	2.8321	5.802	0	0	0
2020/06/09	R186	04/02/2021	8.16	Call	Bond Future	3,413.3300	3.4133	3,215.4600	3.2155	(5.797)	0	0	0
2020/06/09	R186	04/02/2021	8.17	Put	Bond Future	2,635.5000	2.6355	2,788.9900	2.7890	5.824	0	0	0
2020/06/09	R186	04/02/2021	8.16	Put	Bond Future	2,656.0700	2.6561	2,810.4600	2.8105	5.813	0	0	0
2020/06/09	R186	04/02/2021	8.17	Call	Bond Future	3,441.6900	3.4417	3,242.9200	3.2429	(5.775)	0	0	0
2020/06/09	R186	06/05/2021	10.76	Put	Bond Future	430.5000	0.4305	464.6500	0.4647	7.933	0	0	0
2020/06/09	R186	06/05/2021	10.77	Call	Bond Future	11,780.3900	11.7804	11,440.9700	11.4410	(2.881)	0	0	0
2020/06/09	R186	06/05/2021			Bond Future	8.1893	114.2820	8.2687	113.9087	0.970	0.0000	0.0000	0
2020/06/09	R186	06/05/2021	10.78	Call	Bond Future	11,816.9900	11.8170	11,477.2700	11.4773	(2.875)	0	0	0
2020/06/09	R186	06/05/2021	10.78	Put	Bond Future	421.5900	0.4216	455.1500	0.4552	7.960	0	0	0
2020/06/09	R186	06/05/2021	10.76	Call	Bond Future	11,743.8200	11.7438	11,404.6900	11.4047	(2.888)	0	0	0
2020/06/09	R186	06/05/2021	10.77	Put	Bond Future	426.0200	0.4260	459.8800	0.4599	7.948	0	0	0
2020/06/09	R197	06/08/2020			Bond Future	307.4663	307.4663	307.4824	307.4824	0.005	0.0000	0.0000	2,549
2020/06/09	R197	05/11/2020			Bond Future	310.9236	310.9236	310.9186	310.9186	(0.002)	0.0000	0.0000	0
2020/06/09	R197	04/02/2021			Bond Future	306.7207	306.7207	306.6897	306.6897	(0.010)	0.0000	0.0000	0
2020/06/09	R197	06/05/2021			Bond Future	310.5097	310.5097	310.4331	310.4331	(0.025)	0.0000	0.0000	0
2020/06/09	R202	06/08/2020			Bond Future	214.7011	214.7011	215.5114	215.5114	0.377	0.0000	0.0000	7,794
2020/06/09	R202	05/11/2020			Bond Future	217.1151	217.1151	217.9199	217.9199	0.371	0.0000	0.0000	0

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2020/06/09	R202	04/02/2021			Bond Future	215.5066	215.5066	216.3026	216.3026	0.369	0.0000	0.0000	0
2020/06/09	R202	06/05/2021			Bond Future	218.1682	218.1682	218.9422	218.9422	0.355	0.0000	0.0000	0
2020/06/09	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/09	R208	06/08/2020			Bond Future	3.3385	104.5881	3.3453	104.5838	0.205	0.0000	0.0000	23,391
2020/06/09	R208	06/08/2020	5.56	Call	Bond Future	1,394.6500	1.3947	1,390.3100	1.3903	(0.311)	0	0	0
2020/06/09	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/09	R208	06/08/2020	5.57	Call	Bond Future	1,400.8500	1.4009	1,396.5100	1.3965	(0.310)	0	0	0
2020/06/09	R208	06/08/2020	5.55	Call	Bond Future	1,388.4500	1.3884	1,384.1100	1.3841	(0.313)	0	0	0
2020/06/09	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/09	R208	05/11/2020	4.78	Call	Bond Future	846.6100	0.8466	835.0600	0.8351	(1.364)	0	0	0
2020/06/09	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/09	R208	05/11/2020			Bond Future	2.5991	102.3474	2.6287	102.3358	1.136	0.0000	0.0000	0
2020/06/09	R208	05/11/2020	4.79	Call	Bond Future	850.4600	0.8505	838.9100	0.8389	(1.358)	0	0	0
2020/06/09	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/09	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/09	R208	05/11/2020	4.77	Call	Bond Future	842.7600	0.8428	831.2100	0.8312	(1.370)	0	0	0
2020/06/09	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/09	R209	06/08/2020	5.55	Put	Bond Future	40,495.6200	40.4956	41,200.8000	41.2008	1.741	0	0	0
2020/06/09	R209	06/08/2020			Bond Future	10.6639	69.0375	10.7903	68.3323	1.185	0.0000	0.0000	62,527
2020/06/09	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/09	R209	06/08/2020	5.57	Put	Bond Future	40,278.8100	40.2788	40,983.9900	40.9840	1.751	0	0	0
2020/06/09	R209	06/08/2020	5.56	Put	Bond Future	40,387.1400	40.3871	41,092.3200	41.0923	1.746	0	0	0
2020/06/09	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/09	R209	05/11/2020	10.02	Call	Bond Future	1,850.9800	1.8510	1,612.9200	1.6129	(12.861)	0	0	0
2020/06/09	R209	05/11/2020			Bond Future	10.8460	66.6569	10.9778	65.9393	1.216	0.0000	0.0000	0
2020/06/09	R209	05/11/2020	10.00	Call	Bond Future	1,813.2800	1.8133	1,578.6300	1.5786	(12.941)	0	0	0
2020/06/09	R209	05/11/2020	10.00	Put	Bond Future	6,701.9300	6.7019	7,184.8600	7.1849	7.206	0	0	0
2020/06/09	R209	05/11/2020	10.02	Put	Bond Future	6,618.1200	6.6181	7,097.6400	7.0976	7.246	0	0	0
2020/06/09	R209	05/11/2020	10.01	Call	Bond Future	1,832.0000	1.8320	1,595.6500	1.5956	(12.901)	0	0	0
2020/06/09	R209	05/11/2020	10.01	Put	Bond Future	6,659.8600	6.6599	7,141.0900	7.1411	7.226	0	0	0
2020/06/09	R209	04/02/2021	10.12	Put	Bond Future	7,374.3000	7.3743	7,854.8600	7.8549	6.517	0	0	0
2020/06/09	R209	04/02/2021			Bond Future	11.0305	67.4422	11.1683	66.7105	1.250	0.0000	0.0000	0
2020/06/09	R209	04/02/2021	10.11	Call	Bond Future	2,206.6100	2.2066	1,957.0300	1.9570	(11.311)	0	0	0
2020/06/09	R209	04/02/2021	10.11	Put	Bond Future	7,414.7400	7.4147	7,896.8200	7.8968	6.502	0	0	0
2020/06/09	R209	04/02/2021	10.12	Call	Bond Future	2,225.9200	2.2259	1,974.8200	1.9748	(11.281)	0	0	0
2020/06/09	R209	04/02/2021	10.10	Call	Bond Future	2,187.2000	2.1872	1,939.1400	1.9391	(11.341)	0	0	0
2020/06/09	R209	04/02/2021	10.10	Put	Bond Future	7,455.1500	7.4551	7,938.7500	7.9388	6.487	0	0	0
2020/06/09	R209	06/05/2021	12.23	Put	Bond Future	3,148.4400	3.1484	3,384.5800	3.3846	7.500	0	0	0
2020/06/09	R209	06/05/2021	12.22	Call	Bond Future	8,099.6000	8.0996	7,586.4300	7.5864	(6.336)	0	0	0
2020/06/09	R209	06/05/2021			Bond Future	11.2183	65.1184	11.3633	64.3681	1.292	0.0000	0.0000	0
2020/06/09	R209	06/05/2021	12.23	Call	Bond Future	8,127.7200	8.1277	7,613.5800	7.6136	(6.326)	0	0	0
2020/06/09	R209	06/05/2021	12.22	Put	Bond Future	3,166.7200	3.1667	3,403.8300	3.4038	7.488	0	0	0
2020/06/09	R209	06/05/2021	12.24	Call	Bond Future	8,155.8800	8.1559	7,640.7600	7.6408	(6.316)	0	0	0
2020/06/09	R209	06/05/2021	12.24	Put	Bond Future	3,130.2400	3.1302	3,365.4000	3.3654	7.513	0	0	0
2020/06/09	R210	06/08/2020			Bond Future	187.2115	187.2115	187.2274	187.2274	0.009	0.0000	0.0000	1,929

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
2020/06/09	R210	05/11/2020			Bond Future	186.6104	186.6104	186.6136	186.6136	0.002	0.0000	0.0000	0
2020/06/09	R210	04/02/2021			Bond Future	188.8512	188.8512	188.8388	188.8388	(0.007)	0.0000	0.0000	0
2020/06/09	R210	06/05/2021			Bond Future	188.4420	188.4420	188.4017	188.4017	(0.021)	0.0000	0.0000	0
2020/06/09	R212	06/08/2020			Bond Future	166.2225	166.2225	166.2294	166.2294	0.004	0.0000	0.0000	6,744
2020/06/09	R212	05/11/2020			Bond Future	168.0923	168.0923	168.0877	168.0877	(0.003)	0.0000	0.0000	0
2020/06/09	R212	04/02/2021			Bond Future	167.7895	167.7895	167.7707	167.7707	(0.011)	0.0000	0.0000	0
2020/06/09	R212	06/05/2021			Bond Future	169.8620	169.8620	169.8182	169.8182	(0.026)	0.0000	0.0000	0
2020/06/09	R213	06/08/2020	9.31	Call	Bond Future	1,400.9300	1.4009	1,195.1400	1.1951	(14.690)	0	0	0
2020/06/09	R213	06/08/2020			Bond Future	9.6293	85.9503	9.7200	85.4291	0.942	0.0000	0.0000	17,331
2020/06/09	R213	06/08/2020	9.29	Call	Bond Future	1,355.9100	1.3559	1,154.5600	1.1546	(14.850)	0	0	0
2020/06/09	R213	06/08/2020	9.29	Put	Bond Future	3,344.6200	3.3446	3,664.4700	3.6645	9.563	0	0	0
2020/06/09	R213	06/08/2020	9.31	Put	Bond Future	3,270.6800	3.2707	3,586.0900	3.5861	9.644	0	0	0
2020/06/09	R213	06/08/2020	9.30	Call	Bond Future	1,378.3100	1.3783	1,174.7400	1.1747	(14.770)	0	0	0
2020/06/09	R213	06/08/2020	9.30	Put	Bond Future	3,307.5100	3.3075	3,625.1400	3.6251	9.603	0	0	0
2020/06/09	R213	05/11/2020	9.60	Put	Bond Future	4,077.9700	4.0780	4,358.5400	4.3585	6.880	0	0	0
2020/06/09	R213	05/11/2020	9.59	Call	Bond Future	2,841.9700	2.8420	2,591.3400	2.5913	(8.819)	0	0	0
2020/06/09	R213	05/11/2020			Bond Future	9.8136	83.3665	9.9089	82.8338	0.971	0.0000	0.0000	0
2020/06/09	R213	05/11/2020	9.60	Call	Bond Future	2,868.0700	2.8681	2,616.0000	2.6160	(8.789)	0	0	0
2020/06/09	R213	05/11/2020	9.59	Put	Bond Future	4,109.1000	4.1091	4,391.1100	4.3911	6.863	0	0	0
2020/06/09	R213	05/11/2020	9.61	Call	Bond Future	2,894.3000	2.8943	2,640.8000	2.6408	(8.759)	0	0	0
2020/06/09	R213	05/11/2020	9.61	Put	Bond Future	4,047.0200	4.0470	4,326.1600	4.3262	6.897	0	0	0
2020/06/09	R213	04/02/2021	9.40	Call	Bond Future	2,468.2500	2.4682	2,255.1100	2.2551	(8.635)	0	0	0
2020/06/09	R213	04/02/2021	9.39	Put	Bond Future	5,889.3300	5.8893	6,223.4300	6.2234	5.673	0	0	0
2020/06/09	R213	04/02/2021			Bond Future	10.0047	84.3481	10.1053	83.8021	1.006	0.0000	0.0000	0
2020/06/09	R213	04/02/2021	9.41	Call	Bond Future	2,489.9300	2.4899	2,275.5500	2.2756	(8.610)	0	0	0
2020/06/09	R213	04/02/2021	9.41	Put	Bond Future	5,817.8600	5.8179	6,149.4600	6.1495	5.700	0	0	0
2020/06/09	R213	04/02/2021	9.40	Put	Bond Future	5,853.6500	5.8537	6,186.4900	6.1865	5.686	0	0	0
2020/06/09	R213	04/02/2021	9.39	Call	Bond Future	2,446.4000	2.4464	2,234.5200	2.2345	(8.661)	0	0	0
2020/06/09	R213	06/05/2021	11.91	Put	Bond Future	1,658.4200	1.6584	1,777.9900	1.7780	7.210	0	0	0
2020/06/09	R213	06/05/2021			Bond Future	10.1938	81.8381	10.3009	81.2734	1.050	0.0000	0.0000	0
2020/06/09	R213	06/05/2021	11.90	Call	Bond Future	10,082.2900	10.0823	9,637.8700	9.6379	(4.408)	0	0	0
2020/06/09	R213	06/05/2021	11.90	Put	Bond Future	1,670.4700	1.6705	1,790.7100	1.7907	7.198	0	0	0
2020/06/09	R213	06/05/2021	11.91	Call	Bond Future	10,116.0200	10.1160	9,670.9300	9.6709	(4.400)	0	0	0
2020/06/09	R213	06/05/2021	11.89	Call	Bond Future	10,048.5900	10.0486	9,604.8400	9.6048	(4.416)	0	0	0
2020/06/09	R213	06/05/2021	11.89	Put	Bond Future	1,682.5900	1.6826	1,803.5000	1.8035	7.186	0	0	0
2020/06/09	R214	06/08/2020	9.98	Put	Bond Future	6,812.2400	6.8122	7,424.3900	7.4244	8.986	0	0	0
2020/06/09	R214	06/08/2020	9.97	Call	Bond Future	508.4200	0.5084	385.7900	0.3858	(24.120)	0	0	0
2020/06/09	R214	06/08/2020			Bond Future	11.0128	66.4567	11.1444	65.7201	1.195	0.0000	0.0000	21,227
2020/06/09	R214	06/08/2020	9.98	Call	Bond Future	517.7500	0.5177	393.2900	0.3933	(24.039)	0	0	0
2020/06/09	R214	06/08/2020	9.97	Put	Bond Future	6,868.6300	6.8686	7,482.6100	7.4826	8.939	0	0	0
2020/06/09	R214	06/08/2020	9.99	Call	Bond Future	527.2000	0.5272	400.9100	0.4009	(23.955)	0	0	0
2020/06/09	R214	06/08/2020	9.99	Put	Bond Future	6,756.0700	6.7561	7,366.3900	7.3664	9.034	0	0	0
2020/06/09	R214	05/11/2020	10.26	Put	Bond Future	7,245.8800	7.2459	7,761.4100	7.7614	7.115	0	0	0
2020/06/09	R214	05/11/2020			Bond Future	11.1946	63.9106	11.3320	63.1615	1.228	0.0000	0.0000	0
2020/06/09	R214	05/11/2020	10.25	Call	Bond Future	1,723.9500	1.7240	1,492.1200	1.4921	(13.448)	0	0	0

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2020/06/09	R214	05/11/2020	10.25	Put	Bond Future	7,290.5500	7.2905	7,807.8300	7.8078	7.095	0	0	0
2020/06/09	R214	05/11/2020	10.26	Call	Bond Future	1,742.2700	1.7423	1,508.6900	1.5087	(13.407)	0	0	0
2020/06/09	R214	05/11/2020	10.24	Call	Bond Future	1,706.4600	1.7065	1,476.3300	1.4763	(13.486)	0	0	0
2020/06/09	R214	05/11/2020	10.24	Put	Bond Future	7,336.1500	7.3362	7,855.1300	7.8551	7.074	0	0	0
2020/06/09	R214	04/02/2021	10.33	Call	Bond Future	2,116.6900	2.1167	1,870.0100	1.8700	(11.654)	0	0	0
2020/06/09	R214	04/02/2021			Bond Future	11.3828	64.6633	11.5267	63.9000	1.265	0.0000	0.0000	0
2020/06/09	R214	04/02/2021	10.31	Call	Bond Future	2,079.4000	2.0794	1,835.8000	1.8358	(11.715)	0	0	0
2020/06/09	R214	04/02/2021	10.31	Put	Bond Future	8,285.2400	8.2852	8,804.9400	8.8049	6.273	0	0	0
2020/06/09	R214	04/02/2021	10.33	Put	Bond Future	8,197.9100	8.1979	8,714.5300	8.7145	6.302	0	0	0
2020/06/09	R214	04/02/2021	10.32	Call	Bond Future	2,098.0000	2.0980	1,852.8600	1.8529	(11.684)	0	0	0
2020/06/09	R214	04/02/2021	10.32	Put	Bond Future	8,241.4900	8.2415	8,759.6500	8.7597	6.287	0	0	0
2020/06/09	R214	06/05/2021	12.26	Call	Bond Future	7,427.8600	7.4279	6,926.1500	6.9262	(6.754)	0	0	0
2020/06/09	R214	06/05/2021	12.25	Put	Bond Future	4,000.2600	4.0003	4,281.3100	4.2813	7.026	0	0	0
2020/06/09	R214	06/05/2021			Bond Future	11.5673	62.1672	11.7187	61.3854	1.308	0.0000	0.0000	0
2020/06/09	R214	06/05/2021	12.27	Call	Bond Future	7,454.1200	7.4541	6,951.3900	6.9514	(6.744)	0	0	0
2020/06/09	R214	06/05/2021	12.27	Put	Bond Future	3,957.8100	3.9578	4,236.8100	4.2368	7.049	0	0	0
2020/06/09	R214	06/05/2021	12.26	Put	Bond Future	3,978.9900	3.9790	4,259.0100	4.2590	7.037	0	0	0
2020/06/09	R214	06/05/2021	12.25	Call	Bond Future	7,401.6200	7.4016	6,900.9400	6.9009	(6.764)	0	0	0
2020/06/09	R248	06/08/2020	10.20	Call	Bond Future	484.2900	0.4843	353.9100	0.3539	(26.922)	0	0	0
2020/06/09	R248	06/08/2020	11.80	Call	Bond Future	5,416.5800	5.4166	4,765.4400	4.7654	(12.021)	0	0	470
2020/06/09	R248	06/08/2020	12.75	Call	Bond Future	9,909.4100	9.9094	9,086.7900	9.0868	(8.301)	0	0	814
2020/06/09	R248	06/08/2020	10.35	Call	Bond Future	684.7300	0.6847	513.3600	0.5134	(25.027)	0	0	640
2020/06/09	R248	06/08/2020	11.85	Put	Bond Future	1,364.1800	1.3642	1,603.3400	1.6033	17.531	0	0	0
2020/06/09	R248	06/08/2020	9.00	Put	Bond Future	18,264.9500	18.2649	19,161.6100	19.1616	4.909	0	0	0
2020/06/09	R248	06/08/2020			Bond Future	11.1989	83.1339	11.3307	82.2315	1.177	0.0000	0.0000	86,338
2020/06/09	R248	06/08/2020	10.18	Call	Bond Future	463.3400	0.4633	337.6000	0.3376	(27.138)	0	0	0
2020/06/09	R248	06/08/2020	10.18	Put	Bond Future	8,108.8200	8.1088	8,885.5500	8.8855	9.579	0	0	0
2020/06/09	R248	06/08/2020	10.35	Put	Bond Future	6,966.1300	6.9661	7,697.2300	7.6972	10.495	0	0	0
2020/06/09	R248	06/08/2020	11.85	Call	Bond Future	5,647.5700	5.6476	4,984.2600	4.9843	(11.745)	0	0	0
2020/06/09	R248	06/08/2020	11.15	Put	Bond Future	3,064.5800	3.0646	3,515.3700	3.5154	14.710	0	0	0
2020/06/09	R248	06/08/2020	11.15	Call	Bond Future	2,725.4300	2.7254	2,273.7500	2.2738	(16.573)	0	0	0
2020/06/09	R248	06/08/2020	10.85	Put	Bond Future	4,265.8700	4.2659	4,824.9800	4.8250	13.107	0	0	0
2020/06/09	R248	06/08/2020	10.85	Call	Bond Future	1,786.4200	1.7864	1,443.0600	1.4431	(19.221)	0	0	640
2020/06/09	R248	06/08/2020	9.25	Put	Bond Future	15,859.7000	15.8597	16,748.9800	16.7490	5.607	0	0	0
2020/06/09	R248	06/08/2020	9.25	Call	Bond Future	34.9500	0.0350	21.7600	0.0218	(37.740)	0	0	20,640
2020/06/09	R248	06/08/2020	10.20	Put	Bond Future	7,967.3300	7.9673	8,739.4200	8.7394	9.691	0	0	0
2020/06/09	R248	06/08/2020	11.80	Put	Bond Future	1,447.1800	1.4472	1,698.5100	1.6985	17.367	0	0	0
2020/06/09	R248	06/08/2020	12.75	Put	Bond Future	357.4500	0.3574	437.3000	0.4373	22.339	0	0	0
2020/06/09	R248	06/08/2020	9.00	Call	Bond Future	14.2400	0.0142	8.4300	0.0084	(40.801)	0	0	3,000
2020/06/09	R248	06/08/2020	10.19	Call	Bond Future	473.6900	0.4737	345.6500	0.3456	(27.030)	0	0	0
2020/06/09	R248	06/08/2020	10.19	Put	Bond Future	8,037.8900	8.0379	8,812.3200	8.8123	9.635	0	0	0
2020/06/09	R248	06/08/2020	12.25	Put	Bond Future	792.5100	0.7925	946.5900	0.9466	19.442	0	0	0
2020/06/09	R248	06/08/2020	12.25	Call	Bond Future	7,504.5500	7.5046	6,756.1600	6.7562	(9.972)	0	0	814
2020/06/09	R248	06/08/2020	11.10	Put	Bond Future	3,243.3700	3.2434	3,711.9700	3.7120	14.448	0	0	0
2020/06/09	R248	06/08/2020	11.10	Call	Bond Future	2,554.4800	2.5545	2,120.6100	2.1206	(16.985)	0	0	470
2020/06/09	R248	05/11/2020	10.02	Put	Bond Future	11,289.1000	11.2891	12,032.9900	12.0330	6.589	0	0	0
2020/06/09	R248	05/11/2020	10.03	Call	Bond Future	1,047.8000	1.0478	871.6800	0.8717	(16.809)	0	0	0

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2020/06/09	R248	05/11/2020			Bond Future	11.3897	79.6368	11.5280	78.7189	1.214	0.0000	0.0000	0
2020/06/09	R248	05/11/2020	11.00	Put	Bond Future	6,010.7500	6.0108	6,530.9900	6.5310	8.655	0	0	0
2020/06/09	R248	05/11/2020	11.00	Call	Bond Future	3,314.7400	3.3147	2,917.0300	2.9170	(11.998)	0	0	800
2020/06/09	R248	05/11/2020	10.00	Put	Bond Future	11,424.6000	11.4246	12,172.5600	12.1726	6.547	0	0	0
2020/06/09	R248	05/11/2020	10.00	Call	Bond Future	1,000.0700	1.0001	830.0800	0.8301	(16.998)	0	0	800
2020/06/09	R248	05/11/2020	10.04	Call	Bond Future	1,063.9300	1.0639	885.7600	0.8858	(16.746)	0	0	0
2020/06/09	R248	05/11/2020	10.04	Put	Bond Future	11,154.7800	11.1548	11,894.5600	11.8946	6.632	0	0	0
2020/06/09	R248	05/11/2020	10.02	Call	Bond Future	1,031.6800	1.0317	857.6200	0.8576	(16.872)	0	0	0
2020/06/09	R248	05/11/2020	10.03	Put	Bond Future	11,221.8600	11.2219	11,963.6900	11.9637	6.611	0	0	0
2020/06/09	R248	04/02/2021	10.46	Call	Bond Future	2,125.5800	2.1256	1,853.8400	1.8538	(12.784)	0	0	0
2020/06/09	R248	04/02/2021	10.47	Put	Bond Future	10,089.1700	10.0892	10,750.8500	10.7509	6.558	0	0	0
2020/06/09	R248	04/02/2021			Bond Future	11.5882	80.5748	11.7336	79.6394	1.255	0.0000	0.0000	0
2020/06/09	R248	04/02/2021	10.46	Put	Bond Future	10,144.5500	10.1446	10,808.2500	10.8083	6.542	0	0	0
2020/06/09	R248	04/02/2021	10.47	Call	Bond Future	2,147.7200	2.1477	1,873.9600	1.8740	(12.747)	0	0	0
2020/06/09	R248	04/02/2021	10.48	Call	Bond Future	2,170.2100	2.1702	1,894.4300	1.8944	(12.708)	0	0	0
2020/06/09	R248	04/02/2021	10.48	Put	Bond Future	10,034.2700	10.0343	10,693.9300	10.6939	6.574	0	0	0
2020/06/09	R248	06/05/2021	12.36	Call	Bond Future	8,224.6500	8.2247	7,624.9100	7.6249	(7.292)	0	0	0
2020/06/09	R248	06/05/2021			Bond Future	11.7833	77.1363	11.9368	76.1781	1.303	0.0000	0.0000	0
2020/06/09	R248	06/05/2021	12.34	Call	Bond Future	8,151.7300	8.1517	7,554.6900	7.5547	(7.324)	0	0	0
2020/06/09	R248	06/05/2021	12.34	Put	Bond Future	4,778.3600	4.7784	5,139.5600	5.1396	7.559	0	0	0
2020/06/09	R248	06/05/2021	12.36	Put	Bond Future	4,735.1900	4.7352	5,093.6900	5.0937	7.571	0	0	0
2020/06/09	R248	06/05/2021	12.35	Call	Bond Future	8,188.3200	8.1883	7,589.9300	7.5899	(7.308)	0	0	0
2020/06/09	R248	06/05/2021	12.35	Put	Bond Future	4,756.8600	4.7569	5,116.7100	5.1167	7.565	0	0	0

Total

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