



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 13/01/2020 TO 13/01/2020

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
2020/01/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	0986	31/03/2036		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
2020/01/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	2025	06/02/2020			Bond Future	135.9903	135.9903	135.9765	135.9765	(0.010)	0.0000	0.0000	5,063
2020/01/13	2025	07/05/2020			Bond Future	138.4943	138.4943	138.4801	138.4801	(0.010)	0.0000	0.0000	0
2020/01/13	2025	06/08/2020			Bond Future	139.6112	139.6112	139.5970	139.5970	(0.010)	0.0000	0.0000	0
2020/01/13	2025	05/11/2020			Bond Future	142.2222	142.2222	142.2077	142.2077	(0.010)	0.0000	0.0000	0
2020/01/13	2029	06/02/2020			Bond Future	101.2496	101.2496	101.2398	101.2398	(0.010)	0.0000	0.0000	3,765
2020/01/13	2029	07/05/2020			Bond Future	102.0102	102.0102	102.0003	102.0003	(0.010)	0.0000	0.0000	0
2020/01/13	2029	06/08/2020			Bond Future	103.9330	103.9330	103.9229	103.9229	(0.010)	0.0000	0.0000	0
2020/01/13	2029	05/11/2020			Bond Future	104.7431	104.7431	104.7328	104.7328	(0.010)	0.0000	0.0000	0
2020/01/13	2030	06/02/2020	9.15	Put	Bond Future	574.7500	0.5748	635.6500	0.6356	10.596	0	0	0
2020/01/13	2030	06/02/2020	9.14	Call	Bond Future	1,219.5800	1.2196	1,006.5300	1.0065	(17.469)	0	0	0
2020/01/13	2030	06/02/2020	9.40	Put	Bond Future	199.7900	0.1998	213.9200	0.2139	7.072	0	0	5,000
2020/01/13	2030	06/02/2020	9.25	Call	Bond Future	1,677.2200	1.6772	1,437.5100	1.4375	(14.292)	0	0	0
2020/01/13	2030	06/02/2020	8.40	Call	Bond Future	17.2600	0.0173	7.6700	0.0077	(55.562)	0	0	5,820
2020/01/13	2030	06/02/2020			Bond Future	9.0390	93.5030	9.0838	93.2263	0.496	0.0000	0.0000	79,517
2020/01/13	2030	06/02/2020	9.00	Put	Bond Future	986.8700	0.9869	1,095.7200	1.0957	11.030	0	0	0
2020/01/13	2030	06/02/2020	9.00	Call	Bond Future	744.7800	0.7448	576.9000	0.5769	(22.541)	0	0	5,820
2020/01/13	2030	06/02/2020	9.15	Call	Bond Future	1,258.3300	1.2583	1,042.5000	1.0425	(17.152)	0	0	0
2020/01/13	2030	06/02/2020	9.14	Put	Bond Future	597.3400	0.5973	661.0200	0.6610	10.661	0	0	0
2020/01/13	2030	06/02/2020	9.40	Call	Bond Future	2,399.4800	2.3995	2,136.8800	2.1369	(10.944)	0	0	0
2020/01/13	2030	06/02/2020	9.25	Put	Bond Future	383.2300	0.3832	420.2500	0.4202	9.660	0	0	5,000
2020/01/13	2030	06/02/2020	8.40	Put	Bond Future	4,086.0200	4.0860	4,353.1600	4.3532	6.538	0	0	0
2020/01/13	2030	06/02/2020	9.16	Call	Bond Future	1,297.6700	1.2977	1,079.1300	1.0791	(16.841)	0	0	0
2020/01/13	2030	06/02/2020	9.16	Put	Bond Future	552.8100	0.5528	611.0000	0.6110	10.526	0	0	0
2020/01/13	2030	07/05/2020	8.79	Call	Bond Future	1,010.5600	1.0106	896.1600	0.8962	(11.320)	0	0	0
2020/01/13	2030	07/05/2020	8.78	Put	Bond Future	2,977.3600	2.9774	3,146.3500	3.1463	5.676	0	0	0
2020/01/13	2030	07/05/2020			Bond Future	9.1033	95.2016	9.1499	94.9198	0.511	0.0000	0.0000	0
2020/01/13	2030	07/05/2020	8.80	Call	Bond Future	1,032.7000	1.0327	916.7100	0.9167	(11.232)	0	0	0
2020/01/13	2030	07/05/2020	8.80	Put	Bond Future	2,896.9100	2.8969	3,062.7000	3.0627	5.723	0	0	0
2020/01/13	2030	07/05/2020	8.79	Put	Bond Future	2,937.0600	2.9371	3,104.4400	3.1044	5.699	0	0	0
2020/01/13	2030	07/05/2020	8.78	Call	Bond Future	988.5200	0.9885	875.7300	0.8757	(11.410)	0	0	0
2020/01/13	2030	06/08/2020	9.11	Call	Bond Future	2,363.6100	2.3636	2,206.9600	2.2070	(6.628)	0	0	0
2020/01/13	2030	06/08/2020			Bond Future	9.1688	92.9407	9.2172	92.6537	0.528	0.0000	0.0000	0
2020/01/13	2030	06/08/2020	9.09	Call	Bond Future	2,304.6300	2.3046	2,150.2100	2.1502	(6.700)	0	0	0
2020/01/13	2030	06/08/2020	9.09	Put	Bond Future	2,774.0600	2.7741	2,906.6300	2.9066	4.779	0	0	0
2020/01/13	2030	06/08/2020	9.11	Put	Bond Future	2,713.5700	2.7136	2,843.9100	2.8439	4.803	0	0	0
2020/01/13	2030	06/08/2020	9.10	Call	Bond Future	2,334.0200	2.3340	2,178.4900	2.1785	(6.664)	0	0	0
2020/01/13	2030	06/08/2020	9.10	Put	Bond Future	2,743.6900	2.7437	2,875.1500	2.8751	4.791	0	0	0
2020/01/13	2030	05/11/2020	10.06	Put	Bond Future	1,463.0600	1.4631	1,529.4100	1.5294	4.535	0	0	1,000
2020/01/13	2030	05/11/2020	8.73	Call	Bond Future	1,811.4900	1.8115	1,692.8700	1.6929	(6.548)	0	0	3,000
2020/01/13	2030	05/11/2020	9.39	Put	Bond Future	2,693.7100	2.6937	2,807.6200	2.8076	4.229	0	0	0
2020/01/13	2030	05/11/2020	9.38	Call	Bond Future	3,599.5200	3.5995	3,422.0400	3.4220	(4.931)	0	0	0
2020/01/13	2030	05/11/2020			Bond Future	9.2276	94.6807	9.2780	94.3885	0.545	0.0000	0.0000	0

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2020/01/13	2030	05/11/2020	8.34	Put	Bond Future	6,424.0000	6.4240	6,633.1400	6.6331	3.256	0	0	0
2020/01/13	2030	05/11/2020	8.34	Call	Bond Future	1,065.4400	1.0654	982.3500	0.9823	(7.799)	0	0	1,000
2020/01/13	2030	05/11/2020	9.04	Put	Bond Future	3,681.5800	3.6816	3,826.3600	3.8264	3.933	0	0	0
2020/01/13	2030	05/11/2020	9.04	Call	Bond Future	2,581.1800	2.5812	2,433.7300	2.4337	(5.713)	0	0	1,000
2020/01/13	2030	05/11/2020	10.06	Call	Bond Future	6,145.8900	6.1459	5,920.0100	5.9200	(3.675)	0	0	0
2020/01/13	2030	05/11/2020	8.73	Put	Bond Future	4,767.4100	4.7674	4,941.0200	4.9410	3.642	0	0	0
2020/01/13	2030	05/11/2020	9.23	Put	Bond Future	3,114.4100	3.1144	3,242.0800	3.2421	4.099	0	0	0
2020/01/13	2030	05/11/2020	10.37	Put	Bond Future	1,075.4800	1.0755	1,125.5700	1.1256	4.657	0	0	16,000
2020/01/13	2030	05/11/2020	9.39	Call	Bond Future	3,632.3000	3.6323	3,453.9800	3.4540	(4.909)	0	0	0
2020/01/13	2030	05/11/2020	9.38	Put	Bond Future	2,718.3800	2.7184	2,833.1300	2.8331	4.221	0	0	0
2020/01/13	2030	05/11/2020	10.47	Call	Bond Future	7,830.8300	7.8308	7,583.8800	7.5839	(3.154)	0	0	0
2020/01/13	2030	05/11/2020	10.47	Put	Bond Future	955.3500	0.9553	1,000.6300	1.0006	4.740	0	0	3,000
2020/01/13	2030	05/11/2020	9.23	Call	Bond Future	3,128.1400	3.1281	2,963.5800	2.9636	(5.261)	0	0	3,000
2020/01/13	2030	05/11/2020	8.53	Put	Bond Future	5,574.9900	5.5750	5,767.1700	5.7672	3.447	0	0	0
2020/01/13	2030	05/11/2020	8.53	Call	Bond Future	1,396.6000	1.3966	1,296.5500	1.2966	(7.164)	0	0	16,000
2020/01/13	2030	05/11/2020	9.03	Put	Bond Future	3,713.4700	3.7135	3,859.1600	3.8592	3.923	0	0	0
2020/01/13	2030	05/11/2020	9.03	Call	Bond Future	2,553.9500	2.5540	2,407.4100	2.4074	(5.738)	0	0	16,000
2020/01/13	2030	05/11/2020	10.37	Call	Bond Future	7,422.8700	7.4229	7,180.7300	7.1807	(3.262)	0	0	0
2020/01/13	2030	05/11/2020	9.40	Call	Bond Future	3,664.8800	3.6649	3,485.7200	3.4857	(4.889)	0	0	0
2020/01/13	2030	05/11/2020	9.40	Put	Bond Future	2,668.8900	2.6689	2,781.9600	2.7820	4.237	0	0	0
2020/01/13	2032	06/02/2020	9.40	Put	Bond Future	1,036.6200	1.0366	1,184.4800	1.1845	14.264	0	0	0
2020/01/13	2032	06/02/2020			Bond Future	9.4212	94.6387	9.4759	94.2713	0.581	0.0000	0.0000	70,272
2020/01/13	2032	06/02/2020	9.39	Call	Bond Future	861.3800	0.8614	646.3400	0.6463	(24.965)	0	0	0
2020/01/13	2032	06/02/2020	9.39	Put	Bond Future	1,071.3100	1.0713	1,223.6600	1.2237	14.221	0	0	0
2020/01/13	2032	06/02/2020	9.40	Call	Bond Future	894.1300	0.8941	674.6000	0.6746	(24.552)	0	0	0
2020/01/13	2032	06/02/2020	9.38	Call	Bond Future	829.3500	0.8294	618.8500	0.6188	(25.381)	0	0	0
2020/01/13	2032	06/02/2020	9.38	Put	Bond Future	1,106.7900	1.1068	1,263.6800	1.2637	14.175	0	0	0
2020/01/13	2032	07/05/2020	9.19	Call	Bond Future	1,171.8200	1.1718	1,021.0000	1.0210	(12.871)	0	0	0
2020/01/13	2032	07/05/2020			Bond Future	9.4909	92.1983	9.5477	91.8242	0.598	0.0000	0.0000	0
2020/01/13	2032	07/05/2020	9.17	Call	Bond Future	1,120.3800	1.1204	973.7900	0.9738	(13.084)	0	0	0
2020/01/13	2032	07/05/2020	9.17	Put	Bond Future	3,276.2000	3.2762	3,503.6600	3.5037	6.943	0	0	0
2020/01/13	2032	07/05/2020	9.19	Put	Bond Future	3,191.2600	3.1913	3,414.4900	3.4145	6.995	0	0	0
2020/01/13	2032	07/05/2020	9.18	Call	Bond Future	1,146.0300	1.1460	997.3200	0.9973	(12.976)	0	0	0
2020/01/13	2032	07/05/2020	9.18	Put	Bond Future	3,233.6200	3.2336	3,458.9600	3.4590	6.969	0	0	0
2020/01/13	2032	06/08/2020	9.46	Put	Bond Future	3,287.0000	3.2870	3,468.1500	3.4681	5.511	0	0	0
2020/01/13	2032	06/08/2020	9.45	Call	Bond Future	2,593.8300	2.5938	2,395.3700	2.3954	(7.651)	0	0	0
2020/01/13	2032	06/08/2020			Bond Future	9.5613	93.8899	9.6201	93.5089	0.615	0.0000	0.0000	0
2020/01/13	2032	06/08/2020	9.46	Call	Bond Future	2,625.7200	2.6257	2,425.8500	2.4259	(7.612)	0	0	0
2020/01/13	2032	06/08/2020	9.45	Put	Bond Future	3,320.7500	3.3207	3,503.3100	3.5033	5.498	0	0	0
2020/01/13	2032	06/08/2020	9.47	Call	Bond Future	2,657.8200	2.6578	2,456.5500	2.4566	(7.573)	0	0	0
2020/01/13	2032	06/08/2020	9.47	Put	Bond Future	3,253.5200	3.2535	3,433.2700	3.4333	5.525	0	0	0
2020/01/13	2032	05/11/2020	9.61	Put	Bond Future	3,596.2200	3.5962	3,770.7900	3.7708	4.854	0	0	0
2020/01/13	2032	05/11/2020	10.99	Call	Bond Future	9,119.8000	9.1198	8,789.5000	8.7895	(3.622)	0	0	0
2020/01/13	2032	05/11/2020	9.44	Put	Bond Future	4,160.4300	4.1604	4,354.7100	4.3547	4.670	0	0	0
2020/01/13	2032	05/11/2020	11.08	Call	Bond Future	9,522.7400	9.5227	9,187.4400	9.1874	(3.521)	0	0	0
2020/01/13	2032	05/11/2020	9.77	Put	Bond Future	3,121.8800	3.1219	3,278.6400	3.2786	5.021	0	0	0
2020/01/13	2032	05/11/2020			Bond Future	9.6305	91.4891	9.6915	91.1011	0.633	0.0000	0.0000	0

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2020/01/13	2032	05/11/2020	10.99	Put	Bond Future	982.2400	0.9822	1,039.8900	1.0399	5.869	0	0	3,000
2020/01/13	2032	05/11/2020	9.76	Call	Bond Future	3,971.0400	3.9710	3,740.9400	3.7409	(5.794)	0	0	0
2020/01/13	2032	05/11/2020	9.76	Put	Bond Future	3,149.9100	3.1499	3,307.7600	3.3078	5.011	0	0	0
2020/01/13	2032	05/11/2020	9.11	Call	Bond Future	2,035.3000	2.0353	1,881.0500	1.8810	(7.579)	0	0	3,000
2020/01/13	2032	05/11/2020	9.61	Call	Bond Future	3,464.9300	3.4649	3,251.5500	3.2515	(6.158)	0	0	3,000
2020/01/13	2032	05/11/2020	9.44	Call	Bond Future	2,933.0200	2.9330	2,739.3500	2.7394	(6.603)	0	0	1,000
2020/01/13	2032	05/11/2020	11.08	Put	Bond Future	882.5900	0.8826	935.2400	0.9352	5.965	0	0	1,000
2020/01/13	2032	05/11/2020	9.77	Call	Bond Future	4,006.0100	4.0060	3,774.8200	3.7748	(5.771)	0	0	0
2020/01/13	2032	05/11/2020	9.11	Put	Bond Future	5,442.3700	5.4424	5,676.0700	5.6761	4.294	0	0	0
2020/01/13	2032	05/11/2020	8.94	Put	Bond Future	6,203.0000	6.2030	6,456.9200	6.4569	4.094	0	0	0
2020/01/13	2032	05/11/2020	8.94	Call	Bond Future	1,645.6800	1.6457	1,511.6500	1.5116	(8.144)	0	0	1,000
2020/01/13	2032	05/11/2020	9.75	Call	Bond Future	3,936.2000	3.9362	3,707.1900	3.7072	(5.818)	0	0	0
2020/01/13	2032	05/11/2020	9.75	Put	Bond Future	3,178.1400	3.1781	3,337.0800	3.3371	5.001	0	0	0
2020/01/13	2033	06/02/2020			Bond Future	101.3091	101.3091	101.2996	101.2996	(0.009)	0.0000	0.0000	6,960
2020/01/13	2033	07/05/2020			Bond Future	101.9885	101.9885	101.9789	101.9789	(0.009)	0.0000	0.0000	0
2020/01/13	2033	06/08/2020			Bond Future	103.9108	103.9108	103.9011	103.9011	(0.009)	0.0000	0.0000	0
2020/01/13	2033	05/11/2020			Bond Future	104.6425	104.6425	104.6326	104.6326	(0.009)	0.0000	0.0000	0
2020/01/13	2037	06/02/2020	9.67	Call	Bond Future	352.1800	0.3522	215.7800	0.2158	(38.730)	0	0	0
2020/01/13	2037	06/02/2020	9.66	Put	Bond Future	2,426.3200	2.4263	2,772.2700	2.7723	14.258	0	0	0
2020/01/13	2037	06/02/2020			Bond Future	9.9379	88.5726	10.0026	88.0955	0.652	0.0000	0.0000	75,429
2020/01/13	2037	06/02/2020	9.68	Call	Bond Future	371.2800	0.3713	229.5700	0.2296	(38.168)	0	0	0
2020/01/13	2037	06/02/2020	9.68	Put	Bond Future	2,310.7500	2.3107	2,646.1400	2.6461	14.514	0	0	0
2020/01/13	2037	06/02/2020	9.67	Put	Bond Future	2,368.1400	2.3681	2,708.8400	2.7088	14.387	0	0	0
2020/01/13	2037	06/02/2020	9.66	Call	Bond Future	333.7700	0.3338	202.6200	0.2026	(39.294)	0	0	0
2020/01/13	2037	07/05/2020	9.60	Put	Bond Future	4,170.7100	4.1707	4,491.6000	4.4916	7.694	0	0	0
2020/01/13	2037	07/05/2020	9.59	Call	Bond Future	1,038.7500	1.0388	876.4700	0.8765	(15.623)	0	0	0
2020/01/13	2037	07/05/2020			Bond Future	10.0150	90.1816	10.0818	89.6958	0.668	0.0000	0.0000	0
2020/01/13	2037	07/05/2020	9.60	Call	Bond Future	1,064.1300	1.0641	899.2100	0.8992	(15.498)	0	0	0
2020/01/13	2037	07/05/2020	9.59	Put	Bond Future	4,222.2100	4.2222	4,545.7400	4.5457	7.663	0	0	0
2020/01/13	2037	07/05/2020	9.61	Call	Bond Future	1,089.8700	1.0899	922.3100	0.9223	(15.374)	0	0	0
2020/01/13	2037	07/05/2020	9.61	Put	Bond Future	4,119.6600	4.1197	4,437.9100	4.4379	7.725	0	0	0
2020/01/13	2037	06/08/2020	9.88	Put	Bond Future	4,231.3100	4.2313	4,487.3500	4.4874	6.051	0	0	0
2020/01/13	2037	06/08/2020			Bond Future	10.0940	87.5759	10.1632	87.0811	0.685	0.0000	0.0000	0
2020/01/13	2037	06/08/2020	9.87	Call	Bond Future	2,640.2100	2.6402	2,403.1500	2.4031	(8.979)	0	0	0
2020/01/13	2037	06/08/2020	9.87	Put	Bond Future	4,271.9500	4.2719	4,529.7700	4.5298	6.035	0	0	0
2020/01/13	2037	06/08/2020	9.88	Call	Bond Future	2,673.3900	2.6734	2,434.5500	2.4346	(8.934)	0	0	0
2020/01/13	2037	06/08/2020	9.86	Call	Bond Future	2,607.5100	2.6075	2,372.2400	2.3722	(9.023)	0	0	0
2020/01/13	2037	06/08/2020	9.86	Put	Bond Future	4,313.1600	4.3132	4,572.7700	4.5728	6.019	0	0	0
2020/01/13	2037	05/11/2020	10.18	Call	Bond Future	4,133.7100	4.1337	3,852.9300	3.8529	(6.792)	0	0	0
2020/01/13	2037	05/11/2020	10.17	Put	Bond Future	4,073.3900	4.0734	4,297.8800	4.2979	5.511	0	0	0
2020/01/13	2037	05/11/2020			Bond Future	10.1666	89.2175	10.2380	88.7137	0.702	0.0000	0.0000	0
2020/01/13	2037	05/11/2020	10.19	Call	Bond Future	4,170.0500	4.1700	3,887.8800	3.8879	(6.767)	0	0	0
2020/01/13	2037	05/11/2020	10.19	Put	Bond Future	4,004.7400	4.0047	4,226.4300	4.2264	5.536	0	0	0
2020/01/13	2037	05/11/2020	10.17	Call	Bond Future	4,097.1900	4.0972	3,817.8200	3.8178	(6.819)	0	0	0
2020/01/13	2037	05/11/2020	10.18	Put	Bond Future	4,039.1100	4.0391	4,262.1900	4.2622	5.523	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
2020/01/13	2038	06/02/2020			Bond Future	116.2799	116.2799	116.2689	116.2689	(0.009)	0.0000	0.0000	10,886
2020/01/13	2038	07/05/2020			Bond Future	118.4209	118.4209	118.4096	118.4096	(0.010)	0.0000	0.0000	0
2020/01/13	2038	06/08/2020			Bond Future	118.9728	118.9728	118.9615	118.9615	(0.010)	0.0000	0.0000	0
2020/01/13	2038	05/11/2020			Bond Future	121.1978	121.1978	121.1863	121.1863	(0.010)	0.0000	0.0000	0
2020/01/13	2040	06/02/2020	9.76	Call	Bond Future	329.2800	0.3293	186.7800	0.1868	(43.276)	0	0	0
2020/01/13	2040	06/02/2020	9.00	Put	Bond Future	9,077.9800	9.0780	9,667.2200	9.6672	6.491	0	0	0
2020/01/13	2040	06/02/2020			Bond Future	10.0631	91.1888	10.1379	90.5992	0.744	0.0000	0.0000	48,269
2020/01/13	2040	06/02/2020	9.74	Call	Bond Future	295.1000	0.2951	164.0200	0.1640	(44.419)	0	0	0
2020/01/13	2040	06/02/2020	9.74	Put	Bond Future	2,911.9700	2.9120	3,370.4700	3.3705	15.745	0	0	0
2020/01/13	2040	06/02/2020	8.40	Put	Bond Future	14,839.6300	14.8396	15,429.2100	15.4292	3.973	0	0	0
2020/01/13	2040	06/02/2020	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/13	2040	06/02/2020	9.76	Put	Bond Future	2,780.7100	2.7807	3,227.7900	3.2278	16.078	0	0	0
2020/01/13	2040	06/02/2020	9.00	Call	Bond Future	0.4100	0.0004	0.0700	0.0001	(82.927)	0	0	0
2020/01/13	2040	06/02/2020	9.75	Call	Bond Future	312.0900	0.3121	175.2900	0.1753	(43.834)	0	0	0
2020/01/13	2040	06/02/2020	9.75	Put	Bond Future	2,846.1800	2.8462	3,298.9600	3.2990	15.908	0	0	0
2020/01/13	2040	07/05/2020	9.74	Call	Bond Future	1,121.0800	1.1211	922.5200	0.9225	(17.711)	0	0	0
2020/01/13	2040	07/05/2020	9.75	Put	Bond Future	4,284.3200	4.2843	4,682.7400	4.6827	9.299	0	0	0
2020/01/13	2040	07/05/2020			Bond Future	10.1407	92.8454	10.2179	92.2450	0.762	0.0000	0.0000	0
2020/01/13	2040	07/05/2020	9.50	Put	Bond Future	5,793.6200	5.7936	6,271.9800	6.2720	8.257	0	0	0
2020/01/13	2040	07/05/2020	9.50	Call	Bond Future	561.8300	0.5618	439.8600	0.4399	(21.709)	0	0	2,640
2020/01/13	2040	07/05/2020	10.00	Put	Bond Future	3,082.8100	3.0828	3,398.3400	3.3983	10.235	0	0	0
2020/01/13	2040	07/05/2020	10.00	Call	Bond Future	1,973.4300	1.9734	1,688.6300	1.6886	(14.432)	0	0	2,640
2020/01/13	2040	07/05/2020	9.74	Put	Bond Future	4,338.4300	4.3384	4,740.2000	4.7402	9.261	0	0	0
2020/01/13	2040	07/05/2020	9.75	Call	Bond Future	1,149.4500	1.1494	947.5400	0.9475	(17.566)	0	0	0
2020/01/13	2040	07/05/2020	9.73	Call	Bond Future	1,092.9400	1.0929	897.7300	0.8977	(17.861)	0	0	0
2020/01/13	2040	07/05/2020	9.73	Put	Bond Future	4,392.8900	4.3929	4,798.0100	4.7980	9.222	0	0	0
2020/01/13	2040	06/08/2020	10.04	Call	Bond Future	2,941.2300	2.9412	2,644.3800	2.6444	(10.093)	0	0	0
2020/01/13	2040	06/08/2020	10.02	Put	Bond Future	4,431.7900	4.4318	4,750.8100	4.7508	7.198	0	0	0
2020/01/13	2040	06/08/2020	10.03	Call	Bond Future	2,905.0800	2.9051	2,610.4400	2.6104	(10.142)	0	0	0
2020/01/13	2040	06/08/2020			Bond Future	10.2203	90.0377	10.3001	89.4262	0.781	0.0000	0.0000	0
2020/01/13	2040	06/08/2020	10.04	Put	Bond Future	4,345.8800	4.3459	4,660.4800	4.6605	7.239	0	0	0
2020/01/13	2040	06/08/2020	10.02	Call	Bond Future	2,869.1600	2.8692	2,576.7300	2.5767	(10.192)	0	0	0
2020/01/13	2040	06/08/2020	10.03	Put	Bond Future	4,388.6600	4.3887	4,705.4700	4.7055	7.219	0	0	0
2020/01/13	2040	05/11/2020	11.70	Put	Bond Future	1,239.6800	1.2397	1,338.7700	1.3388	7.993	0	0	2,000
2020/01/13	2040	05/11/2020	10.23	Call	Bond Future	4,171.1900	4.1712	3,840.9200	3.8409	(7.918)	0	0	2,000
2020/01/13	2040	05/11/2020	9.50	Call	Bond Future	1,875.8600	1.8759	1,678.6400	1.6786	(10.514)	0	0	2,000
2020/01/13	2040	05/11/2020	10.00	Call	Bond Future	3,343.4400	3.3434	3,054.4900	3.0545	(8.642)	0	0	2,000
2020/01/13	2040	05/11/2020	10.30	Call	Bond Future	4,440.0000	4.4400	4,097.5500	4.0975	(7.713)	0	0	0
2020/01/13	2040	05/11/2020			Bond Future	10.2935	91.7258	10.3759	91.1031	0.801	0.0000	0.0000	0
2020/01/13	2040	05/11/2020	9.73	Put	Bond Future	6,940.7200	6.9407	7,324.1700	7.3242	5.525	0	0	0
2020/01/13	2040	05/11/2020	9.73	Call	Bond Future	2,492.9600	2.4930	2,253.7300	2.2537	(9.596)	0	0	2,000
2020/01/13	2040	05/11/2020	10.23	Put	Bond Future	4,655.2700	4.6553	4,947.6800	4.9477	6.281	0	0	0
2020/01/13	2040	05/11/2020	10.30	Put	Bond Future	4,390.2600	4.3903	4,670.4900	4.6705	6.383	0	0	0
2020/01/13	2040	05/11/2020	11.70	Call	Bond Future	10,985.7400	10.9857	10,462.1500	10.4621	(4.766)	0	0	0
2020/01/13	2040	05/11/2020	9.50	Put	Bond Future	8,239.5900	8.2396	8,665.0500	8.6650	5.164	0	0	0
2020/01/13	2040	05/11/2020	10.00	Put	Bond Future	5,617.4500	5.6175	5,951.1800	5.9512	5.941	0	0	0
2020/01/13	2040	05/11/2020	10.32	Put	Bond Future	4,316.7900	4.3168	4,593.5700	4.5936	6.412	0	0	0

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2020/01/13	2040	05/11/2020	10.31	Call	Bond Future	4,478.9900	4.4790	4,134.8100	4.1348	(7.684)	0	0	0
2020/01/13	2040	05/11/2020	11.50	Call	Bond Future	10,004.8500	10.0049	9,500.2500	9.5002	(5.044)	0	0	0
2020/01/13	2040	05/11/2020	11.50	Put	Bond Future	1,537.1700	1.5372	1,655.2500	1.6553	7.682	0	0	2,000
2020/01/13	2040	05/11/2020	10.32	Call	Bond Future	4,518.1300	4.5181	4,172.2300	4.1722	(7.656)	0	0	0
2020/01/13	2040	05/11/2020	10.31	Put	Bond Future	4,353.4000	4.3534	4,631.9000	4.6319	6.397	0	0	0
2020/01/13	2044	06/02/2020	9.77	Put	Bond Future	3,480.8200	3.4808	3,988.5000	3.9885	14.585	0	0	0
2020/01/13	2044	06/02/2020	9.74	Call	Bond Future	138.3100	0.1383	66.1200	0.0661	(52.194)	0	0	328
2020/01/13	2044	06/02/2020	10.78	Put	Bond Future	111.5200	0.1115	131.2700	0.1313	17.710	0	0	328
2020/01/13	2044	06/02/2020			Bond Future	10.1729	87.5678	10.2477	86.9750	0.736	0.0000	0.0000	50,901
2020/01/13	2044	06/02/2020	9.77	Call	Bond Future	169.1700	0.1692	84.0300	0.0840	(50.328)	0	0	0
2020/01/13	2044	06/02/2020	9.09	Put	Bond Future	9,395.2700	9.3953	9,987.8100	9.9878	6.307	0	0	0
2020/01/13	2044	06/02/2020	9.09	Call	Bond Future	0.3300	0.0003	0.0500	0.0001	(84.848)	0	0	328
2020/01/13	2044	06/02/2020	9.74	Put	Bond Future	3,704.9000	3.7049	4,225.5300	4.2255	14.052	0	0	0
2020/01/13	2044	06/02/2020	9.78	Call	Bond Future	180.7800	0.1808	90.9400	0.0909	(49.696)	0	0	0
2020/01/13	2044	06/02/2020	9.76	Put	Bond Future	3,554.6800	3.5547	4,066.8800	4.0669	14.409	0	0	0
2020/01/13	2044	06/02/2020	10.78	Call	Bond Future	4,732.3600	4.7324	4,159.2900	4.1593	(12.110)	0	0	0
2020/01/13	2044	06/02/2020	9.78	Put	Bond Future	3,407.7100	3.4077	3,910.6900	3.9107	14.760	0	0	0
2020/01/13	2044	06/02/2020	9.76	Call	Bond Future	158.1800	0.1582	77.5600	0.0776	(50.967)	0	0	0
2020/01/13	2044	07/05/2020	9.45	Put	Bond Future	7,051.7700	7.0518	7,569.1300	7.5691	7.337	0	0	0
2020/01/13	2044	07/05/2020	9.97	Put	Bond Future	3,808.0100	3.8080	4,167.3800	4.1674	9.437	0	0	0
2020/01/13	2044	07/05/2020	9.33	Call	Bond Future	235.4200	0.2354	174.2300	0.1742	(25.992)	0	0	100
2020/01/13	2044	07/05/2020	9.98	Call	Bond Future	1,593.4500	1.5934	1,345.9900	1.3460	(15.530)	0	0	100
2020/01/13	2044	07/05/2020	9.26	Call	Bond Future	179.0900	0.1791	130.1200	0.1301	(27.344)	0	0	556
2020/01/13	2044	07/05/2020	9.81	Call	Bond Future	1,081.4900	1.0815	889.7300	0.8897	(17.731)	0	0	0
2020/01/13	2044	07/05/2020	9.79	Put	Bond Future	4,773.8300	4.7738	5,192.0600	5.1921	8.761	0	0	0
2020/01/13	2044	07/05/2020			Bond Future	10.2499	89.1585	10.3271	88.5550	0.753	0.0000	0.0000	0
2020/01/13	2044	07/05/2020	10.81	Call	Bond Future	5,359.7600	5.3598	4,889.4200	4.8894	(8.775)	0	0	0
2020/01/13	2044	07/05/2020	10.81	Put	Bond Future	1,136.9500	1.1369	1,270.1500	1.2702	11.716	0	0	129
2020/01/13	2044	07/05/2020	9.33	Put	Bond Future	8,002.5000	8.0025	8,544.8500	8.5449	6.777	0	0	0
2020/01/13	2044	07/05/2020	9.81	Put	Bond Future	4,658.2500	4.6582	5,070.0300	5.0700	8.840	0	0	0
2020/01/13	2044	07/05/2020	9.79	Call	Bond Future	1,028.6400	1.0286	843.3300	0.8433	(18.015)	0	0	0
2020/01/13	2044	07/05/2020	9.45	Call	Bond Future	361.8100	0.3618	275.6300	0.2756	(23.819)	0	0	129
2020/01/13	2044	07/05/2020	9.97	Call	Bond Future	1,560.2600	1.5603	1,316.0900	1.3161	(15.649)	0	0	129
2020/01/13	2044	07/05/2020	9.98	Put	Bond Future	3,759.2100	3.7592	4,115.2900	4.1153	9.472	0	0	0
2020/01/13	2044	07/05/2020	11.09	Call	Bond Future	6,966.7500	6.9667	6,452.9300	6.4529	(7.375)	0	0	0
2020/01/13	2044	07/05/2020	9.26	Put	Bond Future	8,583.9100	8.5839	9,138.4800	9.1385	6.461	0	0	0
2020/01/13	2044	07/05/2020	9.91	Put	Bond Future	4,111.3200	4.1113	4,490.4100	4.4904	9.221	0	0	0
2020/01/13	2044	07/05/2020	9.80	Put	Bond Future	4,715.6900	4.7157	5,130.7000	5.1307	8.801	0	0	0
2020/01/13	2044	07/05/2020	11.09	Put	Bond Future	761.7900	0.7618	851.5100	0.8515	11.778	0	0	100
2020/01/13	2044	07/05/2020	9.91	Call	Bond Future	1,369.0200	1.3690	1,144.5700	1.1446	(16.395)	0	0	556
2020/01/13	2044	07/05/2020	11.02	Call	Bond Future	6,558.6500	6.5587	6,054.2800	6.0543	(7.690)	0	0	0
2020/01/13	2044	07/05/2020	11.02	Put	Bond Future	841.5600	0.8416	940.7300	0.9407	11.784	0	0	556
2020/01/13	2044	07/05/2020	9.80	Call	Bond Future	1,054.7800	1.0548	866.2500	0.8663	(17.874)	0	0	0
2020/01/13	2044	06/08/2020	9.98	Call	Bond Future	2,438.8900	2.4389	2,175.7600	2.1758	(10.789)	0	0	602
2020/01/13	2044	06/08/2020	11.09	Put	Bond Future	1,770.5000	1.7705	1,915.7800	1.9158	8.206	0	0	602
2020/01/13	2044	06/08/2020	9.01	Call	Bond Future	395.9300	0.3959	325.7700	0.3258	(17.720)	0	0	140
2020/01/13	2044	06/08/2020	9.66	Call	Bond Future	1,489.7200	1.4897	1,299.4900	1.2995	(12.770)	0	0	140

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
2020/01/13	2044	06/08/2020	9.88	Call	Bond Future	2,116.3000	2.1163	1,875.9200	1.8759	(11.359)	0	0	0
2020/01/13	2044	06/08/2020			Bond Future	10.3288	86.4084	10.4085	85.7935	0.773	0.0000	0.0000	0
2020/01/13	2044	06/08/2020	9.36	Put	Bond Future	8,919.9700	8.9200	9,409.5200	9.4095	5.488	0	0	0
2020/01/13	2044	06/08/2020	9.36	Call	Bond Future	828.0000	0.8280	702.7300	0.7027	(15.129)	0	0	602
2020/01/13	2044	06/08/2020	9.98	Put	Bond Future	5,214.8800	5.2149	5,566.5700	5.5666	6.744	0	0	0
2020/01/13	2044	06/08/2020	9.86	Call	Bond Future	2,054.7900	2.0548	1,818.9800	1.8190	(11.476)	0	0	0
2020/01/13	2044	06/08/2020	9.86	Put	Bond Future	5,820.5100	5.8205	6,199.5200	6.1995	6.512	0	0	0
2020/01/13	2044	06/08/2020	11.09	Call	Bond Future	7,348.6000	7.3486	6,879.0600	6.8791	(6.390)	0	0	0
2020/01/13	2044	06/08/2020	9.01	Put	Bond Future	11,722.7700	11.7228	12,267.4300	12.2674	4.646	0	0	0
2020/01/13	2044	06/08/2020	9.66	Put	Bond Future	6,945.9800	6.9460	7,370.5700	7.3706	6.113	0	0	0
2020/01/13	2044	06/08/2020	9.88	Put	Bond Future	5,715.8000	5.7158	6,090.2400	6.0902	6.551	0	0	0
2020/01/13	2044	06/08/2020	10.93	Call	Bond Future	6,516.8800	6.5169	6,069.4400	6.0694	(6.866)	0	0	0
2020/01/13	2044	06/08/2020	10.93	Put	Bond Future	2,059.5400	2.0595	2,226.9200	2.2269	8.127	0	0	140
2020/01/13	2044	06/08/2020	9.87	Call	Bond Future	2,085.3000	2.0853	1,847.2100	1.8472	(11.418)	0	0	0
2020/01/13	2044	06/08/2020	9.87	Put	Bond Future	5,767.8500	5.7678	6,144.5800	6.1446	6.532	0	0	0
2020/01/13	2044	05/11/2020	11.43	Call	Bond Future	9,205.4900	9.2055	8,717.6100	8.7176	(5.300)	0	0	0
2020/01/13	2044	05/11/2020	9.72	Put	Bond Future	7,727.1000	7.7271	8,131.8800	8.1319	5.238	0	0	0
2020/01/13	2044	05/11/2020	9.97	Call	Bond Future	2,975.9700	2.9760	2,708.5700	2.7086	(8.985)	0	0	568
2020/01/13	2044	05/11/2020	9.29	Put	Bond Future	10,504.7400	10.5047	10,985.0300	10.9850	4.572	0	0	0
2020/01/13	2044	05/11/2020	9.96	Put	Bond Future	6,436.8200	6.4368	6,797.3700	6.7974	5.601	0	0	0
2020/01/13	2044	05/11/2020	10.36	Call	Bond Future	4,349.0900	4.3491	4,011.5800	4.0116	(7.760)	0	0	0
2020/01/13	2044	05/11/2020			Bond Future	10.4013	88.0286	10.4836	87.4025	0.791	0.0000	0.0000	0
2020/01/13	2044	05/11/2020	9.72	Call	Bond Future	2,234.3100	2.2343	2,012.9900	2.0130	(9.906)	0	0	1,815
2020/01/13	2044	05/11/2020	9.97	Put	Bond Future	6,387.2300	6.3872	6,745.9300	6.7459	5.616	0	0	0
2020/01/13	2044	05/11/2020	9.96	Call	Bond Future	2,943.8100	2.9438	2,678.2600	2.6783	(9.021)	0	0	0
2020/01/13	2044	05/11/2020	11.38	Call	Bond Future	8,972.5600	8.9726	8,490.2500	8.4902	(5.375)	0	0	0
2020/01/13	2044	05/11/2020	11.38	Put	Bond Future	1,996.8300	1.9968	2,140.6200	2.1406	7.201	0	0	568
2020/01/13	2044	05/11/2020	10.34	Call	Bond Future	4,272.3000	4.2723	3,938.2700	3.9383	(7.819)	0	0	0
2020/01/13	2044	05/11/2020	10.34	Put	Bond Future	4,743.9600	4.7440	5,036.0300	5.0360	6.157	0	0	0
2020/01/13	2044	05/11/2020	11.17	Put	Bond Future	2,416.7200	2.4167	2,584.9100	2.5849	6.959	0	0	1,815
2020/01/13	2044	05/11/2020	11.43	Put	Bond Future	1,899.4200	1.8994	2,037.6400	2.0376	7.277	0	0	1,815
2020/01/13	2044	05/11/2020	8.87	Put	Bond Future	13,864.8600	13.8649	14,401.4800	14.4015	3.870	0	0	0
2020/01/13	2044	05/11/2020	9.29	Call	Bond Future	1,239.7500	1.2397	1,093.9400	1.0939	(11.761)	0	0	568
2020/01/13	2044	05/11/2020	10.36	Put	Bond Future	4,666.4700	4.6665	4,955.0600	4.9551	6.184	0	0	0
2020/01/13	2044	05/11/2020	11.17	Call	Bond Future	7,978.6500	7.9787	7,520.7400	7.5207	(5.739)	0	0	0
2020/01/13	2044	05/11/2020	8.87	Call	Bond Future	664.2500	0.6642	574.7700	0.5748	(13.471)	0	0	1,815
2020/01/13	2044	05/11/2020	10.02	Put	Bond Future	6,142.0400	6.1420	6,491.5500	6.4915	5.690	0	0	0
2020/01/13	2044	05/11/2020	10.02	Call	Bond Future	3,137.6800	3.1377	2,861.0900	2.8611	(8.815)	0	0	1,815
2020/01/13	2044	05/11/2020	10.35	Call	Bond Future	4,310.6200	4.3106	3,974.8500	3.9749	(7.789)	0	0	0
2020/01/13	2044	05/11/2020	10.35	Put	Bond Future	4,705.0800	4.7051	4,995.4100	4.9954	6.171	0	0	0
2020/01/13	2046	06/02/2020			Bond Future	107.7007	107.7007	107.6908	107.6908	(0.009)	0.0000	0.0000	13,500
2020/01/13	2046	07/05/2020			Bond Future	107.9497	107.9497	107.9397	107.9397	(0.009)	0.0000	0.0000	0
2020/01/13	2046	06/08/2020			Bond Future	109.9844	109.9844	109.9742	109.9742	(0.009)	0.0000	0.0000	0
2020/01/13	2046	05/11/2020			Bond Future	110.2599	110.2599	110.2494	110.2494	(0.009)	0.0000	0.0000	0
2020/01/13	2050	06/02/2020			Bond Future	109.4913	109.4913	109.4814	109.4814	(0.009)	0.0000	0.0000	11,797
2020/01/13	2050	07/05/2020			Bond Future	111.5073	111.5073	111.4974	111.4974	(0.009)	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
2020/01/13	2050	06/08/2020			Bond Future	111.7440	111.7440	111.7338	111.7338	(0.009)	0.0000	0.0000	0
2020/01/13	2050	05/11/2020			Bond Future	113.8338	113.8338	113.8236	113.8236	(0.009)	0.0000	0.0000	0
2020/01/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	AL37	06/02/2020			Index Future	683.9170	683.9170	682.4590	682.4590	(0.213)	0.0000	0.0000	0
2020/01/13	AL37	07/05/2020			Index Future	696.3410	696.3410	694.8570	694.8570	(0.213)	0.0000	0.0000	0
2020/01/13	AL37	06/08/2020			Index Future	709.1610	709.1610	707.6500	707.6500	(0.213)	0.0000	0.0000	0
2020/01/13	AL7T	06/02/2020			Index Future	790.6500	790.6500	788.2990	788.2990	(0.297)	0.0000	0.0000	0
2020/01/13	AL7T	07/05/2020			Index Future	805.0130	805.0130	802.6190	802.6190	(0.297)	0.0000	0.0000	0
2020/01/13	AL7T	06/08/2020			Index Future	819.8340	819.8340	817.3970	817.3970	(0.297)	0.0000	0.0000	0
2020/01/13	ALBI	06/02/2020			Index Future	703.4540	703.4540	700.5810	700.5810	(0.408)	0.0000	0.0000	416
2020/01/13	ALBI	07/05/2020			Index Future	716.2330	716.2330	713.3070	713.3070	(0.409)	0.0000	0.0000	0
2020/01/13	ALBI	06/08/2020			Index Future	729.4190	729.4190	726.4410	726.4410	(0.408)	0.0000	0.0000	0
2020/01/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



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2020/01/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/01/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/13	ES33	06/02/2020			Bond Future	10.9711	78.8262	11.0355	78.4589	0.586	0.0000	0.0000	350
2020/01/13	ES33	07/05/2020			Bond Future	11.0888	76.4647	11.1555	76.0908	0.602	0.0000	0.0000	0
2020/01/13	ES33	06/08/2020			Bond Future	11.2090	77.8644	11.2782	77.4836	0.617	0.0000	0.0000	0
2020/01/13	ES33	05/11/2020			Bond Future	11.3314	75.5333	11.4032	75.1454	0.634	0.0000	0.0000	0
2020/01/13	ES42	06/02/2020			Bond Future	11.2741	80.0527	11.3435	79.5995	0.616	0.0000	0.0000	4,919
2020/01/13	ES42	07/05/2020			Bond Future	11.3898	77.2424	11.4618	76.7811	0.632	0.0000	0.0000	0
2020/01/13	ES42	06/08/2020			Bond Future	11.5064	78.6556	11.5810	78.1857	0.649	0.0000	0.0000	0
2020/01/13	ES42	05/11/2020			Bond Future	11.6238	75.8692	11.7012	75.3906	0.666	0.0000	0.0000	0

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2020/01/13	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/13	GOVI	06/02/2020	703.15	Put	GOVI	76,190.0000	7.6190	105,970.0000	10.5970	39.086	0	0	0
2020/01/13	GOVI	06/02/2020			GOVI	695.5310	695.5310	692.5530	692.5530	(0.428)	0.0000	0.0000	1,244
2020/01/13	GOVI	06/02/2020	703.14	Put	GOVI	76,090.0000	7.6090	105,870.0000	10.5870	39.138	0	0	0
2020/01/13	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/13	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/13	GOVI	06/02/2020	703.13	Put	GOVI	75,990.0000	7.5990	105,770.0000	10.5770	39.189	0	0	0
2020/01/13	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/13	GOVI	07/05/2020			GOVI	708.1660	708.1660	705.1330	705.1330	(0.428)	0.0000	0.0000	0
2020/01/13	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/13	GOVI	07/05/2020	720.00	Put	GOVI	118,340.0000	11.8340	148,670.0000	14.8670	25.630	0	0	0
2020/01/13	GOVI	07/05/2020	719.98	Put	GOVI	118,140.0000	11.8140	148,470.0000	14.8470	25.673	0	0	0
2020/01/13	GOVI	07/05/2020	719.99	Put	GOVI	118,240.0000	11.8240	148,570.0000	14.8570	25.651	0	0	0
2020/01/13	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/13	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/13	GOVI	06/08/2020	728.12	Put	GOVI	69,160.0000	6.9160	100,040.0000	10.0040	44.650	0	0	0
2020/01/13	GOVI	06/08/2020			GOVI	721.2040	721.2040	718.1160	718.1160	(0.428)	0.0000	0.0000	0
2020/01/13	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/13	GOVI	06/08/2020	728.14	Put	GOVI	69,360.0000	6.9360	100,240.0000	10.0240	44.521	0	0	0
2020/01/13	GOVI	06/08/2020	728.13	Put	GOVI	69,260.0000	6.9260	100,140.0000	10.0140	44.586	0	0	0
2020/01/13	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/01/13	IGOV	06/02/2020			Index Future	259.1550	259.1550	259.0800	259.0800	(0.029)	0.0000	0.0000	1,004
2020/01/13	IGOV	07/05/2020			Index Future	263.9260	263.9260	263.8500	263.8500	(0.029)	0.0000	0.0000	47
2020/01/13	IGOV	06/08/2020			Index Future	268.8480	268.8480	268.7710	268.7710	(0.029)	0.0000	0.0000	0
2020/01/13	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/01/13	IS02	22/06/2020			Interest Rate Swap	102.0500	102.0500	102.0500	102.0500	0.000	0.0000	0.0000	0
2020/01/13	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/01/13	IS05	17/12/2020			Interest Rate Swap	95.4600	95.4600	95.4700	95.4700	0.010	0.0000	0.0000	0
2020/01/13	IS05	16/03/2021			Interest Rate Swap	94.4100	94.4100	94.4300	94.4300	0.021	0.0000	0.0000	0
2020/01/13	IS05	15/06/2021			Interest Rate Swap	93.3100	93.3100	93.3400	93.3400	0.032	0.0000	0.0000	0
2020/01/13	IS05	21/09/2021			Interest Rate Swap	93.1700	93.1700	93.2000	93.2000	0.032	0.0000	0.0000	0
2020/01/13	IS05	21/12/2021			Interest Rate Swap	95.0900	95.0900	95.1300	95.1300	0.042	0.0000	0.0000	51
2020/01/13	IS05	15/03/2022			Interest Rate Swap	94.9800	94.9800	95.0300	95.0300	0.053	0.0000	0.0000	0
2020/01/13	IS05	21/06/2022			Interest Rate Swap	95.8800	95.8800	95.9500	95.9500	0.073	0.0000	0.0000	0
2020/01/13	IS05	20/09/2022			Interest Rate Swap	99.5800	99.5800	99.6600	99.6600	0.080	0.0000	0.0000	0
2020/01/13	IS05	20/12/2022			Interest Rate Swap	100.5900	100.5900	100.6900	100.6900	0.099	0.0000	0.0000	0
2020/01/13	IS05	22/03/2023			Interest Rate Swap	93.6400	93.6400	93.7500	93.7500	0.117	0.0000	0.0000	0
2020/01/13	IS05	20/06/2023			Interest Rate Swap	99.5200	99.5200	99.6500	99.6500	0.131	0.0000	0.0000	0
2020/01/13	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/01/13	IS10	17/12/2025			Interest Rate Swap	89.8600	89.8600	90.0900	90.0900	0.256	0.0000	0.0000	0
2020/01/13	IS10	16/03/2026			Interest Rate Swap	86.6700	86.6700	86.9000	86.9000	0.265	0.0000	0.0000	0

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2020/01/13	IS10	15/06/2026			Interest Rate Swap	85.2800	85.2800	85.5000	85.5000	0.258	0.0000	0.0000	0
2020/01/13	IS10	21/09/2026			Interest Rate Swap	87.4000	87.4000	87.6200	87.6200	0.252	0.0000	0.0000	0
2020/01/13	IS10	21/12/2026			Interest Rate Swap	91.2400	91.2400	91.4600	91.4600	0.241	0.0000	0.0000	0
2020/01/13	IS10	15/03/2027			Interest Rate Swap	89.7000	89.7000	89.9300	89.9300	0.256	0.0000	0.0000	0
2020/01/13	IS10	21/06/2027			Interest Rate Swap	91.7500	91.7500	92.0100	92.0100	0.283	0.0000	0.0000	0
2020/01/13	IS10	20/09/2027			Interest Rate Swap	97.2800	97.2800	97.5600	97.5600	0.288	0.0000	0.0000	0
2020/01/13	IS10	20/12/2027			Interest Rate Swap	97.6100	97.6100	97.9000	97.9000	0.297	0.0000	0.0000	0
2020/01/13	IS10	22/03/2028			Interest Rate Swap	90.9100	90.9100	91.2200	91.2200	0.341	0.0000	0.0000	0
2020/01/13	IS10	20/06/2028			Interest Rate Swap	98.3200	98.3200	98.6200	98.6200	0.305	0.0000	0.0000	0
2020/01/13	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/01/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/01/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2020/01/13	R023	06/02/2020	7.54	Call	Bond Future	1,117.5500	1.1175	994.6100	0.9946	(11.001)	0	0	0
2020/01/13	R023	06/02/2020			Bond Future	7.1334	105.1676	7.1796	105.0417	0.648	0.0000	0.0000	43,950
2020/01/13	R023	06/02/2020	7.52	Call	Bond Future	1,065.9700	1.0660	943.6100	0.9436	(11.479)	0	0	0
2020/01/13	R023	06/02/2020	7.52	Put	Bond Future	19.3700	0.0194	22.9100	0.0229	18.276	0	0	0
2020/01/13	R023	06/02/2020	7.54	Put	Bond Future	17.1700	0.0172	20.1300	0.0201	17.239	0	0	0
2020/01/13	R023	06/02/2020	7.53	Call	Bond Future	1,091.7300	1.0917	969.0600	0.9691	(11.236)	0	0	0
2020/01/13	R023	06/02/2020	7.53	Put	Bond Future	18.2400	0.0182	21.4700	0.0215	17.708	0	0	0
2020/01/13	R023	07/05/2020	6.91	Put	Bond Future	753.6600	0.7537	835.9200	0.8359	10.915	0	0	0
2020/01/13	R023	07/05/2020			Bond Future	7.1050	103.1459	7.1558	103.0176	0.715	0.0000	0.0000	13,512
2020/01/13	R023	07/05/2020	6.90	Call	Bond Future	250.6000	0.2506	205.7300	0.2057	(17.905)	0	0	0
2020/01/13	R023	07/05/2020	6.90	Put	Bond Future	770.0600	0.7701	853.4100	0.8534	10.824	0	0	0
2020/01/13	R023	07/05/2020	6.91	Call	Bond Future	259.6300	0.2596	213.6700	0.2137	(17.702)	0	0	0
2020/01/13	R023	07/05/2020	6.89	Call	Bond Future	241.7800	0.2418	198.0100	0.1980	(18.103)	0	0	0
2020/01/13	R023	07/05/2020	6.89	Put	Bond Future	786.6600	0.7867	871.1100	0.8711	10.735	0	0	0
2020/01/13	R023	06/08/2020	7.26	Call	Bond Future	944.1200	0.9441	861.2600	0.8613	(8.776)	0	0	0
2020/01/13	R023	06/08/2020			Bond Future	7.0562	105.0455	7.1125	104.9148	0.797	0.0000	0.0000	0
2020/01/13	R023	06/08/2020	7.26	Put	Bond Future	471.8800	0.4719	519.7000	0.5197	10.134	0	0	0
2020/01/13	R023	06/08/2020	7.27	Call	Bond Future	959.7000	0.9597	876.1900	0.8762	(8.702)	0	0	0
2020/01/13	R023	06/08/2020	7.28	Put	Bond Future	457.2300	0.4572	503.7500	0.5038	10.174	0	0	0
2020/01/13	R023	06/08/2020	7.27	Put	Bond Future	464.3500	0.4644	511.5200	0.5115	10.158	0	0	0
2020/01/13	R023	06/08/2020	7.28	Call	Bond Future	975.6700	0.9757	891.5100	0.8915	(8.626)	0	0	0
2020/01/13	R023	05/11/2020	7.46	Put	Bond Future	482.9100	0.4829	523.7100	0.5237	8.449	0	0	0
2020/01/13	R023	05/11/2020	7.47	Put	Bond Future	477.6100	0.4776	518.0000	0.5180	8.457	0	0	0
2020/01/13	R023	05/11/2020			Bond Future	7.0000	103.0746	7.0629	102.9417	0.897	0.0000	0.0000	0
2020/01/13	R023	05/11/2020	7.46	Call	Bond Future	1,450.8000	1.4508	1,358.7100	1.3587	(6.348)	0	0	0
2020/01/13	R023	05/11/2020	7.47	Call	Bond Future	1,466.4200	1.4664	1,373.9200	1.3739	(6.308)	0	0	0
2020/01/13	R023	05/11/2020	7.45	Call	Bond Future	1,435.5700	1.4356	1,343.9100	1.3439	(6.385)	0	0	0
2020/01/13	R023	05/11/2020	7.45	Put	Bond Future	488.5900	0.4886	529.8200	0.5298	8.439	0	0	0
2020/01/13	R035	06/02/2020	9.60	Call	Bond Future	579.3700	0.5794	395.6800	0.3957	(31.705)	0	0	0
2020/01/13	R035	06/02/2020	9.61	Put	Bond Future	1,754.8800	1.7549	2,006.3500	2.0063	14.330	0	0	0
2020/01/13	R035	06/02/2020			Bond Future	9.7639	97.0769	9.8236	96.6364	0.612	0.0000	0.0000	118,505
2020/01/13	R035	06/02/2020	9.60	Put	Bond Future	1,804.2600	1.8043	2,061.1000	2.0611	14.235	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
2020/01/13	R035	06/02/2020	9.61	Call	Bond Future	605.4100	0.6054	416.3500	0.4163	(31.228)	0	0	0
2020/01/13	R035	06/02/2020	9.59	Call	Bond Future	554.0000	0.5540	375.6600	0.3757	(32.191)	0	0	0
2020/01/13	R035	06/02/2020	9.59	Put	Bond Future	1,854.4000	1.8544	2,116.5900	2.1166	14.139	0	0	0
2020/01/13	R035	07/05/2020	10.57	Put	Bond Future	801.2400	0.8012	872.1600	0.8722	8.851	0	0	3,530
2020/01/13	R035	07/05/2020	9.75	Call	Bond Future	2,054.8300	2.0548	1,821.3200	1.8213	(11.364)	0	0	5,000
2020/01/13	R035	07/05/2020	10.75	Put	Bond Future	613.8400	0.6138	667.4700	0.6675	8.737	0	0	5,000
2020/01/13	R035	07/05/2020	9.48	Put	Bond Future	3,864.4900	3.8645	4,144.3700	4.1444	7.242	0	0	0
2020/01/13	R035	07/05/2020	9.47	Call	Bond Future	1,185.7400	1.1857	1,019.6000	1.0196	(14.012)	0	0	0
2020/01/13	R035	07/05/2020			Bond Future	9.8361	94.3374	9.8978	93.8889	0.627	0.0000	0.0000	0
2020/01/13	R035	07/05/2020	9.11	Put	Bond Future	5,960.2400	5.9602	6,326.2200	6.3262	6.140	0	0	0
2020/01/13	R035	07/05/2020	9.11	Call	Bond Future	435.7400	0.4357	353.2300	0.3532	(18.936)	0	0	5,000
2020/01/13	R035	07/05/2020	9.78	Put	Bond Future	2,574.3500	2.5744	2,782.3400	2.7823	8.079	0	0	0
2020/01/13	R035	07/05/2020	10.57	Call	Bond Future	5,935.1800	5.9352	5,557.6100	5.5576	(6.362)	0	0	0
2020/01/13	R035	07/05/2020	9.75	Put	Bond Future	2,686.1600	2.6862	2,901.1400	2.9011	8.003	0	0	0
2020/01/13	R035	07/05/2020	10.75	Call	Bond Future	6,942.8600	6.9429	6,548.0000	6.5480	(5.687)	0	0	0
2020/01/13	R035	07/05/2020	9.48	Call	Bond Future	1,212.9800	1.2130	1,044.3700	1.0444	(13.900)	0	0	0
2020/01/13	R035	07/05/2020	9.47	Put	Bond Future	3,913.2900	3.9133	4,195.6400	4.1956	7.215	0	0	0
2020/01/13	R035	07/05/2020	9.78	Call	Bond Future	2,163.6300	2.1636	1,923.1300	1.9231	(11.116)	0	0	3,530
2020/01/13	R035	07/05/2020	9.18	Put	Bond Future	5,519.0000	5.5190	5,869.9600	5.8700	6.359	0	0	0
2020/01/13	R035	07/05/2020	9.18	Call	Bond Future	547.5500	0.5476	450.0200	0.4500	(17.812)	0	0	3,530
2020/01/13	R035	07/05/2020	9.49	Call	Bond Future	1,240.7800	1.2408	1,069.7000	1.0697	(13.788)	0	0	0
2020/01/13	R035	07/05/2020	9.49	Put	Bond Future	3,816.3400	3.8163	4,093.7500	4.0938	7.269	0	0	0
2020/01/13	R035	06/08/2020	9.00	Put	Bond Future	7,653.8800	7.6539	8,011.3100	8.0113	4.670	0	0	0
2020/01/13	R035	06/08/2020	9.92	Put	Bond Future	3,277.3000	3.2773	3,477.2700	3.4773	6.102	0	0	0
2020/01/13	R035	06/08/2020			Bond Future	9.9088	96.0677	9.9726	95.6108	0.644	0.0000	0.0000	0
2020/01/13	R035	06/08/2020	9.00	Call	Bond Future	776.4400	0.7764	677.0300	0.6770	(12.803)	0	0	24,761
2020/01/13	R035	06/08/2020	9.92	Call	Bond Future	3,357.6900	3.3577	3,100.8200	3.1008	(7.650)	0	0	0
2020/01/13	R035	06/08/2020	9.93	Call	Bond Future	3,395.5900	3.3956	3,137.1200	3.1371	(7.612)	0	0	0
2020/01/13	R035	06/08/2020	9.91	Put	Bond Future	3,311.0800	3.3111	3,512.6600	3.5127	6.088	0	0	0
2020/01/13	R035	06/08/2020	8.75	Put	Bond Future	9,382.0100	9.3820	9,770.1200	9.7701	4.137	0	0	0
2020/01/13	R035	06/08/2020	8.75	Call	Bond Future	483.3000	0.4833	414.5700	0.4146	(14.221)	0	0	3,000
2020/01/13	R035	06/08/2020	9.93	Put	Bond Future	3,243.5100	3.2435	3,441.8800	3.4419	6.116	0	0	0
2020/01/13	R035	06/08/2020	9.91	Call	Bond Future	3,319.7000	3.3197	3,064.4400	3.0644	(7.689)	0	0	0
2020/01/13	R035	05/11/2020	10.34	Put	Bond Future	2,951.3700	2.9514	3,113.6800	3.1137	5.499	0	0	0
2020/01/13	R035	05/11/2020			Bond Future	9.9837	93.3658	10.0498	92.9005	0.661	0.0000	0.0000	0
2020/01/13	R035	05/11/2020	10.33	Call	Bond Future	5,378.8800	5.3789	5,077.1000	5.0771	(5.610)	0	0	0
2020/01/13	R035	05/11/2020	10.33	Put	Bond Future	2,976.8700	2.9769	3,140.3400	3.1403	5.491	0	0	0
2020/01/13	R035	05/11/2020	10.34	Call	Bond Future	5,421.3800	5.4214	5,118.4400	5.1184	(5.588)	0	0	0
2020/01/13	R035	05/11/2020	10.32	Call	Bond Future	5,336.8100	5.3368	5,036.2100	5.0362	(5.633)	0	0	0
2020/01/13	R035	05/11/2020	10.32	Put	Bond Future	3,002.8800	3.0029	3,167.5300	3.1675	5.483	0	0	0
2020/01/13	R186	06/02/2020	8.57	Call	Bond Future	2,039.4900	2.0395	1,756.9100	1.7569	(13.855)	0	0	0
2020/01/13	R186	06/02/2020	8.50	Call	Bond Future	1,719.3100	1.7193	1,448.9200	1.4489	(15.727)	0	0	0
2020/01/13	R186	06/02/2020	8.11	Put	Bond Future	1,052.8400	1.0528	1,224.6200	1.2246	16.316	0	0	0
2020/01/13	R186	06/02/2020			Bond Future	8.2236	113.2240	8.2788	112.9180	0.672	0.0000	0.0000	99,720
2020/01/13	R186	06/02/2020	8.55	Call	Bond Future	1,946.3400	1.9463	1,666.8500	1.6669	(14.360)	0	0	0
2020/01/13	R186	06/02/2020	8.55	Put	Bond Future	154.5600	0.1546	181.0400	0.1810	17.133	0	0	0
2020/01/13	R186	06/02/2020	8.11	Call	Bond Future	420.8400	0.4208	286.6500	0.2866	(31.886)	0	0	821

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
2020/01/13	R186	06/02/2020	8.57	Put	Bond Future	139.1400	0.1391	162.5300	0.1625	16.810	0	0	0
2020/01/13	R186	06/02/2020	9.00	Put	Bond Future	10.8000	0.0108	11.1400	0.0111	3.148	0	0	821
2020/01/13	R186	06/02/2020	8.50	Put	Bond Future	199.5700	0.1996	235.1500	0.2352	17.828	0	0	821
2020/01/13	R186	06/02/2020	8.56	Call	Bond Future	1,992.7500	1.9928	1,711.6900	1.7117	(14.104)	0	0	0
2020/01/13	R186	06/02/2020	8.56	Put	Bond Future	146.6700	0.1467	171.5800	0.1716	16.984	0	0	0
2020/01/13	R186	06/02/2020	9.00	Call	Bond Future	4,212.5500	4.2125	3,906.9200	3.9069	(7.255)	0	0	0
2020/01/13	R186	07/05/2020	7.90	Put	Bond Future	2,656.0500	2.6561	2,864.7500	2.8648	7.858	0	0	2,500
2020/01/13	R186	07/05/2020	8.28	Put	Bond Future	1,447.6400	1.4476	1,585.4200	1.5854	9.518	0	0	0
2020/01/13	R186	07/05/2020	8.93	Call	Bond Future	3,915.6700	3.9157	3,651.1700	3.6512	(6.755)	0	0	0
2020/01/13	R186	07/05/2020	8.09	Put	Bond Future	1,991.0200	1.9910	2,164.4300	2.1644	8.710	0	0	0
2020/01/13	R186	07/05/2020			Bond Future	8.2672	115.2808	8.3254	114.9693	0.703	0.0000	0.0000	1,793
2020/01/13	R186	07/05/2020	8.50	Call	Bond Future	2,209.1500	2.2091	1,997.5600	1.9976	(9.578)	0	0	0
2020/01/13	R186	07/05/2020	8.50	Put	Bond Future	968.6300	0.9686	1,068.5500	1.0686	10.316	0	0	23,230
2020/01/13	R186	07/05/2020	8.08	Call	Bond Future	1,012.1600	1.0122	875.9500	0.8759	(13.457)	0	0	0
2020/01/13	R186	07/05/2020	8.08	Put	Bond Future	2,022.9700	2.0230	2,198.2700	2.1983	8.665	0	0	0
2020/01/13	R186	07/05/2020	7.90	Call	Bond Future	662.4000	0.6624	559.5900	0.5596	(15.521)	0	0	0
2020/01/13	R186	07/05/2020	8.28	Call	Bond Future	1,516.1600	1.5162	1,342.4300	1.3424	(11.459)	0	0	6,000
2020/01/13	R186	07/05/2020	8.93	Put	Bond Future	429.6700	0.4297	476.6800	0.4767	10.941	0	0	6,000
2020/01/13	R186	07/05/2020	8.09	Call	Bond Future	1,034.5000	1.0345	896.4000	0.8964	(13.349)	0	0	0
2020/01/13	R186	07/05/2020	7.60	Put	Bond Future	3,939.2500	3.9393	4,195.6100	4.1956	6.508	0	0	0
2020/01/13	R186	07/05/2020	7.60	Call	Bond Future	283.0500	0.2830	227.9000	0.2279	(19.484)	0	0	6,000
2020/01/13	R186	07/05/2020	8.07	Call	Bond Future	990.3800	0.9904	856.0500	0.8561	(13.563)	0	0	0
2020/01/13	R186	07/05/2020	8.07	Put	Bond Future	2,055.5000	2.0555	2,232.6800	2.2327	8.620	0	0	0
2020/01/13	R186	06/08/2020	8.38	Put	Bond Future	1,854.5900	1.8546	1,990.7000	1.9907	7.339	0	0	0
2020/01/13	R186	06/08/2020			Bond Future	8.3098	112.0957	8.3710	111.7783	0.737	0.0000	0.0000	0
2020/01/13	R186	06/08/2020	8.37	Call	Bond Future	2,189.6000	2.1896	2,009.6400	2.0096	(8.219)	0	0	0
2020/01/13	R186	06/08/2020	8.37	Put	Bond Future	1,877.5200	1.8775	2,014.9200	2.0149	7.318	0	0	0
2020/01/13	R186	06/08/2020	8.38	Call	Bond Future	2,218.3700	2.2184	2,037.1200	2.0371	(8.170)	0	0	0
2020/01/13	R186	06/08/2020	8.36	Call	Bond Future	2,161.3600	2.1614	1,982.6900	1.9827	(8.267)	0	0	0
2020/01/13	R186	06/08/2020	8.36	Put	Bond Future	1,901.0100	1.9010	2,039.7000	2.0397	7.296	0	0	0
2020/01/13	R186	05/11/2020	8.64	Put	Bond Future	1,812.6400	1.8126	1,932.0200	1.9320	6.586	0	0	0
2020/01/13	R186	05/11/2020	8.65	Call	Bond Future	3,290.4400	3.2904	3,085.7400	3.0857	(6.221)	0	0	0
2020/01/13	R186	05/11/2020			Bond Future	8.3488	114.1919	8.4134	113.8689	0.774	0.0000	0.0000	0
2020/01/13	R186	05/11/2020	8.66	Call	Bond Future	3,321.3000	3.3213	3,115.6300	3.1156	(6.192)	0	0	0
2020/01/13	R186	05/11/2020	8.66	Put	Bond Future	1,775.7300	1.7757	1,893.1600	1.8932	6.613	0	0	0
2020/01/13	R186	05/11/2020	9.26	Put	Bond Future	961.1300	0.9611	1,030.0300	1.0300	7.169	0	0	3,500
2020/01/13	R186	05/11/2020	8.64	Call	Bond Future	3,259.7000	3.2597	3,055.9800	3.0560	(6.250)	0	0	0
2020/01/13	R186	05/11/2020	7.84	Put	Bond Future	3,879.3300	3.8793	4,085.1900	4.0852	5.307	0	0	0
2020/01/13	R186	05/11/2020	8.65	Put	Bond Future	1,794.1100	1.7941	1,912.5100	1.9125	6.599	0	0	0
2020/01/13	R186	05/11/2020	8.34	Put	Bond Future	2,453.3700	2.4534	2,603.6800	2.6037	6.127	0	0	0
2020/01/13	R186	05/11/2020	8.34	Call	Bond Future	2,409.1000	2.4091	2,236.3100	2.2363	(7.172)	0	0	3,500
2020/01/13	R186	05/11/2020	9.26	Call	Bond Future	5,409.8600	5.4099	5,155.6600	5.1557	(4.699)	0	0	0
2020/01/13	R186	05/11/2020	7.84	Call	Bond Future	1,291.3700	1.2914	1,174.1300	1.1741	(9.079)	0	0	3,500
2020/01/13	R197	06/02/2020			Bond Future	300.7081	300.7081	300.6755	300.6755	(0.011)	0.0000	0.0000	2,540
2020/01/13	R197	07/05/2020			Bond Future	306.2449	306.2449	306.2117	306.2117	(0.011)	0.0000	0.0000	0
2020/01/13	R197	06/08/2020			Bond Future	304.2858	304.2858	304.2521	304.2521	(0.011)	0.0000	0.0000	0
2020/01/13	R197	05/11/2020			Bond Future	309.9763	309.9763	309.9422	309.9422	(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
2020/01/13	R202	06/02/2020			Bond Future	226.6540	226.6540	226.6325	226.6325	(0.009)	0.0000	0.0000	8,469
2020/01/13	R202	07/05/2020			Bond Future	230.8275	230.8275	230.8055	230.8055	(0.009)	0.0000	0.0000	0
2020/01/13	R202	06/08/2020			Bond Future	231.0715	231.0715	231.0495	231.0495	(0.010)	0.0000	0.0000	0
2020/01/13	R202	05/11/2020			Bond Future	235.3930	235.3930	235.3706	235.3706	(0.010)	0.0000	0.0000	0
2020/01/13	R208	06/02/2020	6.13	Put	Bond Future	597.4300	0.5974	598.8600	0.5989	0.239	0	0	0
2020/01/13	R208	06/02/2020	6.12	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/01/13	R208	06/02/2020			Bond Future	6.6823	102.5332	6.6837	102.5317	0.020	0.0000	0.0000	14,955
2020/01/13	R208	06/02/2020	6.13	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/01/13	R208	06/02/2020	6.12	Put	Bond Future	608.3000	0.6083	609.7300	0.6097	0.235	0	0	0
2020/01/13	R208	06/02/2020	6.14	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/01/13	R208	06/02/2020	6.14	Put	Bond Future	586.5700	0.5866	588.0000	0.5880	0.244	0	0	0
2020/01/13	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/13	R208	07/05/2020	4.80	Put	Bond Future	1,445.5700	1.4456	1,447.0700	1.4471	0.104	0	0	0
2020/01/13	R208	07/05/2020			Bond Future	6.4815	100.9925	6.4833	100.9910	0.027	0.0000	0.0000	60
2020/01/13	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/13	R208	07/05/2020	4.82	Put	Bond Future	1,428.1800	1.4282	1,429.6800	1.4297	0.105	0	0	0
2020/01/13	R208	07/05/2020	4.81	Put	Bond Future	1,436.8700	1.4369	1,438.3700	1.4384	0.104	0	0	0
2020/01/13	R208	07/05/2020	4.80	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/13	R208	06/08/2020	5.57	Put	Bond Future	330.1200	0.3301	331.1100	0.3311	0.300	0	0	0
2020/01/13	R208	06/08/2020			Bond Future	6.0803	102.8549	6.0827	102.8534	0.039	0.0000	0.0000	0
2020/01/13	R208	06/08/2020	5.56	Call	Bond Future	12.4300	0.0124	11.9500	0.0120	(3.862)	0	0	0
2020/01/13	R208	06/08/2020	5.56	Put	Bond Future	335.5600	0.3356	336.5600	0.3366	0.298	0	0	0
2020/01/13	R208	06/08/2020	5.57	Call	Bond Future	13.2200	0.0132	12.7300	0.0127	(3.707)	0	0	0
2020/01/13	R208	06/08/2020	5.55	Call	Bond Future	11.6700	0.0117	11.2100	0.0112	(3.942)	0	0	0
2020/01/13	R208	06/08/2020	5.55	Put	Bond Future	341.0300	0.3410	342.0500	0.3420	0.299	0	0	0
2020/01/13	R208	05/11/2020	4.78	Call	Bond Future	40.7600	0.0408	39.9500	0.0400	(1.987)	0	0	0
2020/01/13	R208	05/11/2020	4.77	Put	Bond Future	175.4800	0.1755	176.1600	0.1762	0.388	0	0	0
2020/01/13	R208	05/11/2020			Bond Future	5.1232	101.3688	5.1270	101.3673	0.075	0.0000	0.0000	0
2020/01/13	R208	05/11/2020	4.79	Call	Bond Future	42.1800	0.0422	41.3500	0.0413	(1.968)	0	0	0
2020/01/13	R208	05/11/2020	4.79	Put	Bond Future	170.2800	0.1703	170.9300	0.1709	0.382	0	0	0
2020/01/13	R208	05/11/2020	4.78	Put	Bond Future	172.7100	0.1727	173.3800	0.1734	0.388	0	0	0
2020/01/13	R208	05/11/2020	4.77	Call	Bond Future	39.6800	0.0397	38.8800	0.0389	(2.016)	0	0	0
2020/01/13	R209	06/02/2020	9.52	Put	Bond Future	2,123.2700	2.1233	2,417.8900	2.4179	13.876	0	0	0
2020/01/13	R209	06/02/2020			Bond Future	9.8058	73.7506	9.8706	73.3438	0.661	0.0000	0.0000	101,926
2020/01/13	R209	06/02/2020	9.51	Call	Bond Future	273.9000	0.2739	165.8600	0.1659	(39.445)	0	0	0
2020/01/13	R209	06/02/2020	9.51	Put	Bond Future	2,174.2400	2.1742	2,473.0500	2.4731	13.743	0	0	0
2020/01/13	R209	06/02/2020	9.40	Put	Bond Future	2,771.8500	2.7719	3,112.0400	3.1120	12.273	0	0	0
2020/01/13	R209	06/02/2020	9.40	Call	Bond Future	146.1400	0.1461	79.4800	0.0795	(45.614)	0	0	7,500
2020/01/13	R209	06/02/2020	9.52	Call	Bond Future	288.3600	0.2884	176.1300	0.1761	(38.920)	0	0	0
2020/01/13	R209	06/02/2020	9.50	Call	Bond Future	259.9800	0.2600	156.0500	0.1561	(39.976)	0	0	0
2020/01/13	R209	06/02/2020	9.50	Put	Bond Future	2,225.8400	2.2258	2,528.7600	2.5288	13.609	0	0	0
2020/01/13	R209	07/05/2020	9.47	Call	Bond Future	977.5400	0.9775	831.1900	0.8312	(14.971)	0	0	0
2020/01/13	R209	07/05/2020			Bond Future	9.8743	71.9392	9.9411	71.5250	0.677	0.0000	0.0000	0
2020/01/13	R209	07/05/2020	9.45	Call	Bond Future	934.5900	0.9346	792.5600	0.7926	(15.197)	0	0	0
2020/01/13	R209	07/05/2020	9.45	Put	Bond Future	3,648.5100	3.6485	3,920.6800	3.9207	7.460	0	0	0

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2020/01/13	R209	07/05/2020	9.47	Put	Bond Future	3,560.2200	3.5602	3,828.0700	3.8281	7.523	0	0	0
2020/01/13	R209	07/05/2020	9.46	Call	Bond Future	955.9100	0.9559	811.7300	0.8117	(15.083)	0	0	0
2020/01/13	R209	07/05/2020	9.46	Put	Bond Future	3,604.1700	3.6042	3,874.1900	3.8742	7.492	0	0	0
2020/01/13	R209	06/08/2020	5.56	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/01/13	R209	06/08/2020	5.55	Put	Bond Future	36,258.4500	36.2584	36,680.3100	36.6803	1.163	0	0	0
2020/01/13	R209	06/08/2020			Bond Future	9.9432	73.2583	10.0121	72.8365	0.693	0.0000	0.0000	0
2020/01/13	R209	06/08/2020	5.57	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/01/13	R209	06/08/2020	5.57	Put	Bond Future	36,041.6100	36.0416	36,463.4700	36.4635	1.170	0	0	0
2020/01/13	R209	06/08/2020	5.56	Put	Bond Future	36,149.9600	36.1500	36,571.8200	36.5718	1.167	0	0	0
2020/01/13	R209	06/08/2020	5.55	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/01/13	R209	05/11/2020	10.02	Call	Bond Future	3,555.5200	3.5555	3,315.5400	3.3155	(6.750)	0	0	0
2020/01/13	R209	05/11/2020			Bond Future	10.0108	71.4802	10.0818	71.0505	0.710	0.0000	0.0000	0
2020/01/13	R209	05/11/2020	10.00	Call	Bond Future	3,493.1400	3.4931	3,255.5600	3.2556	(6.801)	0	0	0
2020/01/13	R209	05/11/2020	10.00	Put	Bond Future	3,558.4900	3.5585	3,750.6100	3.7506	5.399	0	0	0
2020/01/13	R209	05/11/2020	10.02	Put	Bond Future	3,499.3600	3.4994	3,689.0800	3.6891	5.422	0	0	0
2020/01/13	R209	05/11/2020	10.01	Call	Bond Future	3,524.2600	3.5243	3,285.4800	3.2855	(6.775)	0	0	0
2020/01/13	R209	05/11/2020	10.01	Put	Bond Future	3,528.8200	3.5288	3,719.7400	3.7197	5.410	0	0	0
2020/01/13	R210	06/02/2020			Bond Future	187.9774	187.9774	187.9590	187.9590	(0.010)	0.0000	0.0000	1,721
2020/01/13	R210	07/05/2020			Bond Future	188.8098	188.8098	188.7910	188.7910	(0.010)	0.0000	0.0000	220
2020/01/13	R210	06/08/2020			Bond Future	192.3685	192.3685	192.3495	192.3495	(0.010)	0.0000	0.0000	0
2020/01/13	R210	05/11/2020			Bond Future	193.2656	193.2656	193.2464	193.2464	(0.010)	0.0000	0.0000	0
2020/01/13	R212	06/02/2020			Bond Future	161.5165	161.5165	161.5137	161.5137	(0.002)	0.0000	0.0000	7,963
2020/01/13	R212	07/05/2020			Bond Future	164.4905	164.4905	164.4876	164.4876	(0.002)	0.0000	0.0000	0
2020/01/13	R212	06/08/2020			Bond Future	165.3153	165.3153	165.3124	165.3124	(0.002)	0.0000	0.0000	0
2020/01/13	R212	05/11/2020			Bond Future	168.4070	168.4070	168.4041	168.4041	(0.002)	0.0000	0.0000	0
2020/01/13	R213	06/02/2020	9.27	Call	Bond Future	913.8400	0.9138	714.9700	0.7150	(21.762)	0	0	0
2020/01/13	R213	06/02/2020	9.26	Put	Bond Future	857.2500	0.8572	965.2000	0.9652	12.593	0	0	0
2020/01/13	R213	06/02/2020			Bond Future	9.2560	87.7617	9.3057	87.4585	0.537	0.0000	0.0000	20,142
2020/01/13	R213	06/02/2020	9.28	Call	Bond Future	946.4700	0.9465	744.0400	0.7440	(21.388)	0	0	0
2020/01/13	R213	06/02/2020	9.28	Put	Bond Future	799.9000	0.7999	900.6700	0.9007	12.598	0	0	0
2020/01/13	R213	06/02/2020	9.27	Put	Bond Future	828.2700	0.8283	932.6000	0.9326	12.596	0	0	0
2020/01/13	R213	06/02/2020	9.26	Call	Bond Future	881.7600	0.8818	686.5100	0.6865	(22.143)	0	0	0
2020/01/13	R213	07/05/2020	9.01	Put	Bond Future	2,925.2500	2.9252	3,108.6100	3.1086	6.268	0	0	0
2020/01/13	R213	07/05/2020	9.00	Call	Bond Future	1,022.3900	1.0224	898.7500	0.8988	(12.093)	0	0	0
2020/01/13	R213	07/05/2020			Bond Future	9.3185	85.8042	9.3700	85.4955	0.553	0.0000	0.0000	0
2020/01/13	R213	07/05/2020	9.01	Call	Bond Future	1,044.3800	1.0444	919.0300	0.9190	(12.002)	0	0	0
2020/01/13	R213	07/05/2020	9.00	Put	Bond Future	2,965.1500	2.9651	3,150.2200	3.1502	6.242	0	0	0
2020/01/13	R213	07/05/2020	9.02	Call	Bond Future	1,066.8400	1.0668	939.7800	0.9398	(11.910)	0	0	0
2020/01/13	R213	07/05/2020	9.02	Put	Bond Future	2,885.8800	2.8859	3,067.5300	3.0675	6.294	0	0	0
2020/01/13	R213	06/08/2020	9.31	Call	Bond Future	2,364.8400	2.3648	2,195.8800	2.1959	(7.145)	0	0	0
2020/01/13	R213	06/08/2020			Bond Future	9.3808	87.3792	9.4341	87.0648	0.569	0.0000	0.0000	0
2020/01/13	R213	06/08/2020	9.29	Call	Bond Future	2,306.3900	2.3064	2,139.8300	2.1398	(7.222)	0	0	0
2020/01/13	R213	06/08/2020	9.29	Put	Bond Future	2,844.5700	2.8446	2,992.4900	2.9925	5.200	0	0	0
2020/01/13	R213	06/08/2020	9.31	Put	Bond Future	2,784.0400	2.7840	2,929.5600	2.9296	5.227	0	0	0
2020/01/13	R213	06/08/2020	9.30	Call	Bond Future	2,335.5200	2.3355	2,167.7500	2.1678	(7.183)	0	0	0

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2020/01/13	R213	06/08/2020	9.30	Put	Bond Future	2,814.1800	2.8142	2,960.8900	2.9609	5.213	0	0	0
2020/01/13	R213	05/11/2020	9.60	Put	Bond Future	2,772.9600	2.7730	2,899.5700	2.8996	4.566	0	0	0
2020/01/13	R213	05/11/2020	9.59	Call	Bond Future	3,628.9700	3.6290	3,436.2300	3.4362	(5.311)	0	0	0
2020/01/13	R213	05/11/2020			Bond Future	9.4458	85.4645	9.5012	85.1442	0.586	0.0000	0.0000	0
2020/01/13	R213	05/11/2020	9.60	Call	Bond Future	3,661.1000	3.6611	3,467.4500	3.4675	(5.289)	0	0	0
2020/01/13	R213	05/11/2020	9.59	Put	Bond Future	2,798.0600	2.7981	2,925.5800	2.9256	4.557	0	0	0
2020/01/13	R213	05/11/2020	9.61	Call	Bond Future	3,693.3500	3.6933	3,498.8000	3.4988	(5.268)	0	0	0
2020/01/13	R213	05/11/2020	9.61	Put	Bond Future	2,748.0300	2.7480	2,873.7400	2.8737	4.575	0	0	0
2020/01/13	R214	06/02/2020	9.73	Call	Bond Future	300.6600	0.3007	179.3000	0.1793	(40.365)	0	0	0
2020/01/13	R214	06/02/2020	9.87	Put	Bond Future	1,581.0000	1.5810	1,844.1000	1.8441	16.641	0	0	0
2020/01/13	R214	06/02/2020	10.42	Call	Bond Future	2,771.0100	2.7710	2,358.3800	2.3584	(14.891)	0	0	0
2020/01/13	R214	06/02/2020			Bond Future	10.0221	72.2816	10.0919	71.8271	0.696	0.0000	0.0000	19,134
2020/01/13	R214	06/02/2020	9.71	Call	Bond Future	270.5600	0.2706	158.3800	0.1584	(41.462)	0	0	0
2020/01/13	R214	06/02/2020	9.71	Put	Bond Future	2,362.1700	2.3622	2,704.4600	2.7045	14.490	0	0	0
2020/01/13	R214	06/02/2020	10.42	Put	Bond Future	242.7400	0.2427	284.5800	0.2846	17.237	0	0	1,000
2020/01/13	R214	06/02/2020	9.73	Put	Bond Future	2,255.2900	2.2553	2,588.4000	2.5884	14.770	0	0	0
2020/01/13	R214	06/02/2020	9.52	Call	Bond Future	83.0700	0.0831	39.3800	0.0394	(52.594)	0	0	1,000
2020/01/13	R214	06/02/2020	9.87	Call	Bond Future	573.7900	0.5738	382.4200	0.3824	(33.352)	0	0	1,000
2020/01/13	R214	06/02/2020	9.72	Call	Bond Future	285.3600	0.2854	168.6200	0.1686	(40.910)	0	0	0
2020/01/13	R214	06/02/2020	9.72	Put	Bond Future	2,308.4300	2.3084	2,646.1600	2.6462	14.630	0	0	0
2020/01/13	R214	06/02/2020	9.52	Put	Bond Future	3,496.9200	3.4969	3,907.7000	3.9077	11.747	0	0	0
2020/01/13	R214	07/05/2020	9.77	Put	Bond Future	3,362.5100	3.3625	3,641.7000	3.6417	8.303	0	0	0
2020/01/13	R214	07/05/2020			Bond Future	10.0894	70.2967	10.1613	69.8340	0.712	0.0000	0.0000	0
2020/01/13	R214	07/05/2020	9.76	Call	Bond Future	1,220.5500	1.2206	1,039.4300	1.0394	(14.839)	0	0	0
2020/01/13	R214	07/05/2020	9.76	Put	Bond Future	3,405.7600	3.4058	3,687.3300	3.6873	8.267	0	0	0
2020/01/13	R214	07/05/2020	9.31	Put	Bond Future	5,728.5200	5.7285	6,112.0800	6.1121	6.696	0	0	0
2020/01/13	R214	07/05/2020	10.66	Put	Bond Future	975.4500	0.9755	1,075.0500	1.0750	10.211	0	0	1,250
2020/01/13	R214	07/05/2020	9.77	Call	Bond Future	1,245.2300	1.2452	1,061.7300	1.0617	(14.736)	0	0	0
2020/01/13	R214	07/05/2020	9.31	Call	Bond Future	378.3200	0.3783	299.1900	0.2992	(20.916)	0	0	1,250
2020/01/13	R214	07/05/2020	9.91	Put	Bond Future	2,799.6900	2.7997	3,045.4300	3.0454	8.777	0	0	0
2020/01/13	R214	07/05/2020	9.91	Call	Bond Future	1,622.8300	1.6228	1,405.8800	1.4059	(13.369)	0	0	1,250
2020/01/13	R214	07/05/2020	10.66	Call	Bond Future	4,517.1600	4.5172	4,154.0700	4.1541	(8.038)	0	0	0
2020/01/13	R214	07/05/2020	9.75	Call	Bond Future	1,196.0100	1.1960	1,017.2800	1.0173	(14.944)	0	0	0
2020/01/13	R214	07/05/2020	9.75	Put	Bond Future	3,449.2500	3.4493	3,733.2100	3.7332	8.233	0	0	0
2020/01/13	R214	06/08/2020	9.98	Put	Bond Future	3,634.4200	3.6344	3,873.1900	3.8732	6.570	0	0	0
2020/01/13	R214	06/08/2020	9.97	Call	Bond Future	2,457.4100	2.4574	2,226.5900	2.2266	(9.393)	0	0	0
2020/01/13	R214	06/08/2020			Bond Future	10.1569	71.5855	10.2309	71.1142	0.729	0.0000	0.0000	0
2020/01/13	R214	06/08/2020	9.98	Call	Bond Future	2,487.8700	2.4879	2,255.3500	2.2553	(9.346)	0	0	0
2020/01/13	R214	06/08/2020	9.97	Put	Bond Future	3,669.6800	3.6697	3,910.1500	3.9101	6.553	0	0	0
2020/01/13	R214	06/08/2020	9.99	Call	Bond Future	2,518.7200	2.5187	2,284.5000	2.2845	(9.299)	0	0	0
2020/01/13	R214	06/08/2020	9.99	Put	Bond Future	3,599.6500	3.5996	3,836.7200	3.8367	6.586	0	0	0
2020/01/13	R214	05/11/2020	10.26	Put	Bond Future	3,629.2500	3.6293	3,838.2100	3.8382	5.758	0	0	0
2020/01/13	R214	05/11/2020			Bond Future	10.2258	69.6301	10.3021	69.1501	0.746	0.0000	0.0000	0
2020/01/13	R214	05/11/2020	10.25	Call	Bond Future	3,812.3300	3.8123	3,542.6200	3.5426	(7.075)	0	0	0
2020/01/13	R214	05/11/2020	10.25	Put	Bond Future	3,659.4300	3.6594	3,869.7000	3.8697	5.746	0	0	0
2020/01/13	R214	05/11/2020	10.26	Call	Bond Future	3,845.1400	3.8451	3,574.1200	3.5741	(7.048)	0	0	0
2020/01/13	R214	05/11/2020	10.24	Call	Bond Future	3,779.9000	3.7799	3,511.4900	3.5115	(7.101)	0	0	0



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2020/01/13	R214	05/11/2020	10.24	Put	Bond Future	3,690.0900	3.6901	3,901.6600	3.9017	5.733	0	0	0
2020/01/13	R248	06/02/2020	9.71	Put	Bond Future	3,893.7500	3.8938	4,435.4100	4.4354	13.911	0	0	0
2020/01/13	R248	06/02/2020			Bond Future	10.1533	90.9931	10.2281	90.3840	0.737	0.0000	0.0000	95,182
2020/01/13	R248	06/02/2020	9.71	Call	Bond Future	126.3500	0.1263	58.8900	0.0589	(53.391)	0	0	0
2020/01/13	R248	06/02/2020	9.70	Put	Bond Future	3,973.5400	3.9735	4,519.0000	4.5190	13.727	0	0	0
2020/01/13	R248	06/02/2020	9.72	Call	Bond Future	135.2700	0.1353	63.8600	0.0639	(52.791)	0	0	0
2020/01/13	R248	06/02/2020	9.72	Put	Bond Future	3,814.5700	3.8146	4,352.2800	4.3523	14.096	0	0	0
2020/01/13	R248	06/02/2020	9.70	Call	Bond Future	117.9000	0.1179	54.2400	0.0542	(53.995)	0	0	0
2020/01/13	R248	07/05/2020	10.20	Call	Bond Future	0.0000	0.0000	2,196.4200	2.1964	100.000	0	0	0
2020/01/13	R248	07/05/2020	9.69	Put	Bond Future	0.0000	0.0000	5,812.2000	5.8122	100.000	0	0	0
2020/01/13	R248	07/05/2020	9.79	Call	Bond Future	1,096.9300	1.0969	900.3400	0.9003	(17.922)	0	0	0
2020/01/13	R248	07/05/2020	9.77	Put	Bond Future	4,857.3000	4.8573	5,287.6700	5.2877	8.860	0	0	0
2020/01/13	R248	07/05/2020			Bond Future	10.2242	88.2065	10.3014	87.5862	0.755	0.0000	0.0000	0
2020/01/13	R248	07/05/2020	10.70	Call	Bond Future	0.0000	0.0000	4,528.2500	4.5282	100.000	0	0	0
2020/01/13	R248	07/05/2020	10.70	Put	Bond Future	0.0000	0.0000	1,445.4200	1.4454	100.000	0	0	300
2020/01/13	R248	07/05/2020	9.79	Put	Bond Future	4,737.5500	4.7375	5,161.1900	5.1612	8.942	0	0	0
2020/01/13	R248	07/05/2020	9.77	Call	Bond Future	1,042.6100	1.0426	852.7500	0.8528	(18.210)	0	0	0
2020/01/13	R248	07/05/2020	10.20	Put	Bond Future	0.0000	0.0000	3,013.0900	3.0131	100.000	0	0	300
2020/01/13	R248	07/05/2020	9.69	Call	Bond Future	0.0000	0.0000	675.1600	0.6752	100.000	0	0	300
2020/01/13	R248	07/05/2020	9.78	Put	Bond Future	4,797.1500	4.7971	5,224.1700	5.2242	8.902	0	0	0
2020/01/13	R248	07/05/2020	9.78	Call	Bond Future	1,069.5600	1.0696	876.3500	0.8764	(18.064)	0	0	0
2020/01/13	R248	06/08/2020	9.00	Put	Bond Future	11,941.4200	11.9414	12,501.1200	12.5011	4.687	0	0	0
2020/01/13	R248	06/08/2020	10.20	Call	Bond Future	3,397.2200	3.3972	3,070.4100	3.0704	(9.620)	0	0	0
2020/01/13	R248	06/08/2020			Bond Future	10.2956	89.8234	10.3752	89.1917	0.773	0.0000	0.0000	0
2020/01/13	R248	06/08/2020	9.25	Put	Bond Future	9,788.7700	9.7888	10,311.3300	10.3113	5.338	0	0	0
2020/01/13	R248	06/08/2020	9.25	Call	Bond Future	677.6400	0.6776	568.5200	0.5685	(16.103)	0	0	20,640
2020/01/13	R248	06/08/2020	10.18	Call	Bond Future	3,318.4200	3.3184	2,996.0900	2.9961	(9.713)	0	0	0
2020/01/13	R248	06/08/2020	10.18	Put	Bond Future	4,250.1100	4.2501	4,559.4600	4.5595	7.279	0	0	0
2020/01/13	R248	06/08/2020	9.00	Call	Bond Future	404.2600	0.4043	332.2800	0.3323	(17.805)	0	0	3,000
2020/01/13	R248	06/08/2020	10.20	Put	Bond Future	4,166.4600	4.1665	4,471.3300	4.4713	7.317	0	0	0
2020/01/13	R248	06/08/2020	10.19	Call	Bond Future	3,357.8500	3.3579	3,033.2700	3.0333	(9.666)	0	0	0
2020/01/13	R248	06/08/2020	10.19	Put	Bond Future	4,208.2500	4.2082	4,515.3500	4.5154	7.298	0	0	0
2020/01/13	R248	05/11/2020	10.02	Put	Bond Future	6,123.0300	6.1230	6,476.5000	6.4765	5.773	0	0	0
2020/01/13	R248	05/11/2020	10.03	Call	Bond Future	3,331.6600	3.3317	3,039.8300	3.0398	(8.759)	0	0	0
2020/01/13	R248	05/11/2020			Bond Future	10.3684	87.0688	10.4506	86.4254	0.792	0.0000	0.0000	0
2020/01/13	R248	05/11/2020	10.04	Call	Bond Future	3,366.2300	3.3662	3,072.5000	3.0725	(8.726)	0	0	0
2020/01/13	R248	05/11/2020	10.04	Put	Bond Future	6,025.1200	6.0251	6,374.8000	6.3748	5.804	0	0	0
2020/01/13	R248	05/11/2020	10.02	Call	Bond Future	3,297.5700	3.2976	3,007.6300	3.0076	(8.793)	0	0	0
2020/01/13	R248	05/11/2020	10.03	Put	Bond Future	6,073.7600	6.0738	6,425.3400	6.4253	5.789	0	0	0

**Total**

**1210280**