



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 07/02/2020 TO 07/02/2020

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
2020/02/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	2025	06/02/2020		Bond Future	135.5656	135.5656	135.5656	135.5656	0.000	0.0000	0.0000	0
2020/02/07	2025	07/05/2020		Bond Future	137.9722	137.9722	138.6555	138.6555	0.495	0.0000	0.0000	2,037

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
2020/02/07	2025	06/08/2020			Bond Future	139.0060	139.0060	139.6508	139.6508	0.464	0.0000	0.0000	0
2020/02/07	2025	05/11/2020			Bond Future	141.4910	141.4910	142.1679	142.1679	0.478	0.0000	0.0000	0
2020/02/07	2025	04/02/2021			Bond Future	142.4254	142.4254	143.1982	143.1982	0.543	0.0000	0.0000	0
2020/02/07	2029	06/02/2020			Bond Future	100.5639	100.5639	100.5639	100.5639	0.000	0.0000	0.0000	0
2020/02/07	2029	07/05/2020			Bond Future	101.1162	101.1162	101.6585	101.6585	0.536	0.0000	0.0000	3,765
2020/02/07	2029	06/08/2020			Bond Future	102.9732	102.9732	103.4880	103.4880	0.500	0.0000	0.0000	0
2020/02/07	2029	05/11/2020			Bond Future	103.6757	103.6757	104.2147	104.2147	0.520	0.0000	0.0000	0
2020/02/07	2030	06/02/2020			Bond Future	8.8000	94.9984	8.8000	94.9984	0.000	0.0000	0.0000	0
2020/02/07	2030	07/05/2020	8.79	Call	Bond Future	1,377.4300	1.3774	1,203.6600	1.2037	(12.616)	0	0	0
2020/02/07	2030	07/05/2020	8.78	Put	Bond Future	1,942.3100	1.9423	2,120.5800	2.1206	9.178	0	0	0
2020/02/07	2030	07/05/2020	9.19	Put	Bond Future	890.6200	0.8906	987.3000	0.9873	10.855	0	0	7,750
2020/02/07	2030	07/05/2020			Bond Future	8.8756	96.5968	8.9323	96.2470	0.639	0.0000	0.0000	75,826
2020/02/07	2030	07/05/2020	8.80	Call	Bond Future	1,406.7500	1.4068	1,230.7800	1.2308	(12.509)	0	0	0
2020/02/07	2030	07/05/2020	8.80	Put	Bond Future	1,875.7600	1.8758	2,049.6400	2.0496	9.270	0	0	0
2020/02/07	2030	07/05/2020	9.19	Call	Bond Future	2,809.8000	2.8098	2,556.6300	2.5566	(9.010)	0	0	0
2020/02/07	2030	07/05/2020	8.79	Put	Bond Future	1,908.7300	1.9087	2,084.8100	2.0848	9.225	0	0	0
2020/02/07	2030	07/05/2020	8.78	Call	Bond Future	1,348.6700	1.3487	1,177.0900	1.1771	(12.722)	0	0	0
2020/02/07	2030	06/08/2020	9.11	Call	Bond Future	2,938.2600	2.9383	2,693.8200	2.6938	(8.319)	0	0	0
2020/02/07	2030	06/08/2020			Bond Future	8.9395	94.3379	9.0044	93.9464	0.725	0.0000	0.0000	200
2020/02/07	2030	06/08/2020	9.09	Call	Bond Future	2,868.2200	2.8682	2,626.8100	2.6268	(8.417)	0	0	0
2020/02/07	2030	06/08/2020	9.09	Put	Bond Future	1,963.0300	1.9630	2,113.1200	2.1131	7.646	0	0	0
2020/02/07	2030	06/08/2020	9.11	Put	Bond Future	1,913.6200	1.9136	2,060.6800	2.0607	7.685	0	0	0
2020/02/07	2030	06/08/2020	9.10	Call	Bond Future	2,903.1400	2.9031	2,660.2100	2.6602	(8.368)	0	0	0
2020/02/07	2030	06/08/2020	9.10	Put	Bond Future	1,938.2000	1.9382	2,086.7700	2.0868	7.665	0	0	0
2020/02/07	2030	05/11/2020	8.73	Call	Bond Future	2,033.2600	2.0333	1,851.5800	1.8516	(8.935)	0	0	3,000
2020/02/07	2030	05/11/2020	10.06	Put	Bond Future	944.9900	0.9450	1,004.8900	1.0049	6.339	0	0	1,000
2020/02/07	2030	05/11/2020	9.39	Put	Bond Future	1,889.6800	1.8897	2,005.5300	2.0055	6.131	0	0	0
2020/02/07	2030	05/11/2020	9.38	Call	Bond Future	4,111.6400	4.1116	3,844.9200	3.8449	(6.487)	0	0	0
2020/02/07	2030	05/11/2020			Bond Future	9.0027	96.0021	9.0676	95.6184	0.721	0.0000	0.0000	0
2020/02/07	2030	05/11/2020	8.34	Put	Bond Future	5,199.0100	5.1990	5,454.3200	5.4543	4.911	0	0	0
2020/02/07	2030	05/11/2020	8.34	Call	Bond Future	1,161.8000	1.1618	1,033.4700	1.0335	(11.046)	0	0	1,000
2020/02/07	2030	05/11/2020	9.04	Put	Bond Future	2,705.4400	2.7054	2,862.8100	2.8628	5.817	0	0	0
2020/02/07	2030	05/11/2020	9.04	Call	Bond Future	2,926.3900	2.9264	2,700.1200	2.7001	(7.732)	0	0	1,000
2020/02/07	2030	05/11/2020	8.73	Put	Bond Future	3,667.8300	3.6678	3,869.7900	3.8698	5.506	0	0	0
2020/02/07	2030	05/11/2020	9.23	Put	Bond Future	2,225.0400	2.2250	2,358.9000	2.3589	6.016	0	0	0
2020/02/07	2030	05/11/2020	10.06	Call	Bond Future	6,949.1700	6.9492	6,625.4300	6.6254	(4.659)	0	0	0
2020/02/07	2030	05/11/2020	10.37	Put	Bond Future	618.0300	0.6180	659.0000	0.6590	6.629	0	0	16,000
2020/02/07	2030	05/11/2020	9.39	Call	Bond Future	4,149.6200	4.1496	3,881.8300	3.8818	(6.453)	0	0	0
2020/02/07	2030	05/11/2020	9.38	Put	Bond Future	1,909.1500	1.9091	2,026.0700	2.0261	6.124	0	0	0
2020/02/07	2030	05/11/2020	9.23	Call	Bond Future	3,560.1200	3.5601	3,310.3400	3.3103	(7.016)	0	0	3,000
2020/02/07	2030	05/11/2020	10.47	Call	Bond Future	8,731.8600	8.7319	8,384.1400	8.3841	(3.982)	0	0	0
2020/02/07	2030	05/11/2020	10.47	Put	Bond Future	535.0300	0.5350	570.9500	0.5709	6.714	0	0	3,000
2020/02/07	2030	05/11/2020	8.53	Put	Bond Future	4,407.7000	4.4077	4,635.1400	4.6351	5.160	0	0	0
2020/02/07	2030	05/11/2020	8.53	Call	Bond Future	1,550.6600	1.5507	1,394.4600	1.3945	(10.073)	0	0	16,000
2020/02/07	2030	05/11/2020	9.03	Put	Bond Future	2,732.9200	2.7329	2,891.5700	2.8916	5.805	0	0	0
2020/02/07	2030	05/11/2020	9.03	Call	Bond Future	2,894.7500	2.8948	2,669.7600	2.6698	(7.772)	0	0	16,000

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
2020/02/07	2030	05/11/2020	10.37	Call	Bond Future	8,286.7700	8.2868	7,944.1000	7.9441	(4.135)	0	0	0
2020/02/07	2030	05/11/2020	9.40	Call	Bond Future	4,187.7400	4.1877	3,918.8800	3.9189	(6.420)	0	0	0
2020/02/07	2030	05/11/2020	9.40	Put	Bond Future	1,870.4000	1.8704	1,985.1800	1.9852	6.137	0	0	0
2020/02/07	2032	06/02/2020			Bond Future	9.2550	95.7658	9.2550	95.7658	0.000	0.0000	0.0000	0
2020/02/07	2032	07/05/2020	9.19	Call	Bond Future	1,388.3900	1.3884	1,270.5700	1.2706	(8.486)	0	0	0
2020/02/07	2032	07/05/2020	9.20	Call	Bond Future	1,419.2300	1.4192	1,298.6000	1.2986	(8.500)	0	0	7,500
2020/02/07	2032	07/05/2020			Bond Future	9.3333	93.2489	9.3892	92.8742	0.599	0.0000	0.0000	82,517
2020/02/07	2032	07/05/2020	9.17	Call	Bond Future	1,327.8700	1.3279	1,215.7900	1.2158	(8.441)	0	0	0
2020/02/07	2032	07/05/2020	9.17	Put	Bond Future	2,433.1300	2.4331	2,695.7300	2.6957	10.793	0	0	0
2020/02/07	2032	07/05/2020	9.00	Put	Bond Future	3,151.0200	3.1510	3,458.8900	3.4589	9.770	0	0	0
2020/02/07	2032	07/05/2020	9.00	Call	Bond Future	875.5200	0.8755	808.7100	0.8087	(7.631)	0	0	7,500
2020/02/07	2032	07/05/2020	9.50	Put	Bond Future	1,379.7300	1.3797	1,567.5000	1.5675	13.609	0	0	0
2020/02/07	2032	07/05/2020	9.50	Call	Bond Future	2,490.2900	2.4903	2,303.3800	2.3034	(7.506)	0	0	7,500
2020/02/07	2032	07/05/2020	9.30	Put	Bond Future	1,967.5600	1.9676	2,196.7500	2.1968	11.648	0	0	0
2020/02/07	2032	07/05/2020	9.30	Call	Bond Future	1,743.9000	1.7439	1,598.4100	1.5984	(8.343)	0	0	7,500
2020/02/07	2032	07/05/2020	9.19	Put	Bond Future	2,357.2700	2.3573	2,614.1300	2.6141	10.897	0	0	0
2020/02/07	2032	07/05/2020	9.20	Put	Bond Future	2,320.0200	2.3200	2,574.0700	2.5741	10.950	0	0	0
2020/02/07	2032	07/05/2020	9.18	Call	Bond Future	1,357.9500	1.3579	1,243.0900	1.2431	(8.458)	0	0	0
2020/02/07	2032	07/05/2020	9.18	Put	Bond Future	2,394.9800	2.3950	2,654.8000	2.6548	10.849	0	0	0
2020/02/07	2032	06/08/2020	9.46	Put	Bond Future	2,558.2500	2.5582	2,732.9400	2.7329	6.828	0	0	0
2020/02/07	2032	06/08/2020	9.45	Call	Bond Future	2,886.5500	2.8865	2,647.0600	2.6471	(8.297)	0	0	0
2020/02/07	2032	06/08/2020			Bond Future	9.4047	94.9389	9.4679	94.5231	0.672	0.0000	0.0000	300
2020/02/07	2032	06/08/2020	9.46	Call	Bond Future	2,922.0800	2.9221	2,681.0000	2.6810	(8.250)	0	0	0
2020/02/07	2032	06/08/2020	9.45	Put	Bond Future	2,588.3500	2.5883	2,764.6300	2.7646	6.811	0	0	0
2020/02/07	2032	06/08/2020	9.47	Call	Bond Future	2,957.8300	2.9578	2,715.1600	2.7152	(8.204)	0	0	0
2020/02/07	2032	06/08/2020	9.47	Put	Bond Future	2,528.4300	2.5284	2,701.5300	2.7015	6.846	0	0	0
2020/02/07	2032	05/11/2020	9.61	Put	Bond Future	2,828.5800	2.8286	2,985.1600	2.9852	5.536	0	0	0
2020/02/07	2032	05/11/2020	10.99	Call	Bond Future	9,734.3400	9.7343	9,363.9700	9.3640	(3.805)	0	0	0
2020/02/07	2032	05/11/2020	9.44	Put	Bond Future	3,336.3700	3.3364	3,515.1200	3.5151	5.358	0	0	0
2020/02/07	2032	05/11/2020	11.08	Call	Bond Future	10,162.6100	10.1626	9,788.0400	9.7880	(3.686)	0	0	0
2020/02/07	2032	05/11/2020	9.77	Put	Bond Future	2,413.6400	2.4136	2,550.7300	2.5507	5.680	0	0	0
2020/02/07	2032	05/11/2020			Bond Future	9.4802	92.4556	9.5435	92.0469	0.668	0.0000	0.0000	0
2020/02/07	2032	05/11/2020	10.99	Put	Bond Future	630.1900	0.6302	668.6000	0.6686	6.095	0	0	3,000
2020/02/07	2032	05/11/2020	9.76	Call	Bond Future	4,224.7000	4.2247	3,954.1800	3.9542	(6.403)	0	0	0
2020/02/07	2032	05/11/2020	9.76	Put	Bond Future	2,436.9800	2.4370	2,575.2400	2.5752	5.673	0	0	0
2020/02/07	2032	05/11/2020	9.11	Call	Bond Future	2,084.3600	2.0844	1,900.5100	1.9005	(8.820)	0	0	3,000
2020/02/07	2032	05/11/2020	9.61	Call	Bond Future	3,663.8800	3.6639	3,411.6800	3.4117	(6.883)	0	0	3,000
2020/02/07	2032	05/11/2020	9.44	Call	Bond Future	3,075.5500	3.0756	2,845.5200	2.8455	(7.479)	0	0	1,000
2020/02/07	2032	05/11/2020	11.08	Put	Bond Future	555.8700	0.5559	590.0800	0.5901	6.154	0	0	1,000
2020/02/07	2032	05/11/2020	9.77	Call	Bond Future	4,264.3600	4.2644	3,992.6700	3.9927	(6.371)	0	0	0
2020/02/07	2032	05/11/2020	9.11	Put	Bond Future	4,524.8400	4.5248	4,749.7700	4.7498	4.971	0	0	0
2020/02/07	2032	05/11/2020	8.94	Put	Bond Future	5,243.1100	5.2431	5,492.6400	5.4926	4.759	0	0	0
2020/02/07	2032	05/11/2020	8.94	Call	Bond Future	1,652.3800	1.6524	1,493.1300	1.4931	(9.638)	0	0	1,000
2020/02/07	2032	05/11/2020	9.75	Call	Bond Future	4,185.5000	4.1855	3,916.1500	3.9162	(6.435)	0	0	0
2020/02/07	2032	05/11/2020	9.75	Put	Bond Future	2,460.8500	2.4609	2,600.2800	2.6003	5.666	0	0	0
2020/02/07	2033	06/02/2020			Bond Future	100.4688	100.4688	100.4688	100.4688	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
2020/02/07	2033	07/05/2020			Bond Future	101.0670	101.0670	101.0257	101.0257	(0.041)	0.0000	0.0000	6,960
2020/02/07	2033	06/08/2020			Bond Future	102.9231	102.9231	102.8436	102.8436	(0.077)	0.0000	0.0000	0
2020/02/07	2033	05/11/2020			Bond Future	103.5467	103.5467	103.4809	103.4809	(0.064)	0.0000	0.0000	0
2020/02/07	2037	06/02/2020			Bond Future	9.8250	89.4137	9.8250	89.4137	0.000	0.0000	0.0000	0
2020/02/07	2037	07/05/2020	9.60	Put	Bond Future	3,515.3000	3.5153	3,909.3000	3.9093	11.208	0	0	0
2020/02/07	2037	07/05/2020	9.59	Call	Bond Future	1,064.2300	1.0642	867.8600	0.8679	(18.452)	0	0	0
2020/02/07	2037	07/05/2020	9.70	Put	Bond Future	3,045.4200	3.0454	3,405.7300	3.4057	11.831	0	0	0
2020/02/07	2037	07/05/2020			Bond Future	9.9219	90.8642	10.0028	90.2705	0.815	0.0000	0.0000	68,146
2020/02/07	2037	07/05/2020	9.60	Call	Bond Future	1,091.3900	1.0914	891.6200	0.8916	(18.304)	0	0	0
2020/02/07	2037	07/05/2020	9.59	Put	Bond Future	3,565.0200	3.5650	3,962.4200	3.9624	11.147	0	0	0
2020/02/07	2037	07/05/2020	9.70	Call	Bond Future	1,385.0500	1.3850	1,151.5900	1.1516	(16.856)	0	0	7,500
2020/02/07	2037	07/05/2020	9.61	Call	Bond Future	1,118.9600	1.1190	915.7800	0.9158	(18.158)	0	0	0
2020/02/07	2037	07/05/2020	9.61	Put	Bond Future	3,466.0800	3.4661	3,856.6700	3.8567	11.269	0	0	0
2020/02/07	2037	07/05/2020	10.00	Put	Bond Future	1,897.3300	1.8973	2,156.0200	2.1560	13.634	0	0	0
2020/02/07	2037	07/05/2020	10.00	Call	Bond Future	2,470.7900	2.4708	2,135.7100	2.1357	(13.562)	0	0	7,500
2020/02/07	2037	06/08/2020	9.88	Put	Bond Future	3,641.5200	3.6415	3,968.7500	3.9688	8.986	0	0	0
2020/02/07	2037	06/08/2020			Bond Future	10.0038	88.2508	10.0921	87.6132	0.882	0.0000	0.0000	300
2020/02/07	2037	06/08/2020	9.87	Call	Bond Future	2,700.0600	2.7001	2,392.0500	2.3921	(11.408)	0	0	0
2020/02/07	2037	06/08/2020	9.87	Put	Bond Future	3,680.2500	3.6802	4,009.9100	4.0099	8.958	0	0	0
2020/02/07	2037	06/08/2020	9.88	Call	Bond Future	2,735.1500	2.7351	2,424.7100	2.4247	(11.350)	0	0	0
2020/02/07	2037	06/08/2020	9.86	Call	Bond Future	2,665.4500	2.6655	2,359.8600	2.3599	(11.465)	0	0	0
2020/02/07	2037	06/08/2020	9.86	Put	Bond Future	3,719.5400	3.7195	4,051.6200	4.0516	8.928	0	0	0
2020/02/07	2037	05/11/2020	10.18	Call	Bond Future	4,028.9800	4.0290	3,742.0400	3.7420	(7.122)	0	0	0
2020/02/07	2037	05/11/2020	10.17	Put	Bond Future	3,376.1100	3.3761	3,726.1900	3.7262	10.369	0	0	0
2020/02/07	2037	05/11/2020			Bond Future	10.0838	89.8076	10.1730	89.1726	0.884	0.0000	0.0000	0
2020/02/07	2037	05/11/2020	10.19	Call	Bond Future	4,067.8500	4.0679	3,778.9400	3.7789	(7.102)	0	0	0
2020/02/07	2037	05/11/2020	10.19	Put	Bond Future	3,312.4800	3.3125	3,658.6100	3.6586	10.449	0	0	0
2020/02/07	2037	05/11/2020	10.17	Call	Bond Future	3,989.9700	3.9900	3,705.0100	3.7050	(7.142)	0	0	0
2020/02/07	2037	05/11/2020	10.18	Put	Bond Future	3,344.3200	3.3443	3,692.4200	3.6924	10.409	0	0	0
2020/02/07	2038	06/02/2020			Bond Future	114.9595	114.9595	114.9595	114.9595	0.000	0.0000	0.0000	0
2020/02/07	2038	07/05/2020			Bond Future	117.0003	117.0003	116.9526	116.9526	(0.041)	0.0000	0.0000	10,867
2020/02/07	2038	06/08/2020			Bond Future	117.4615	117.4615	117.3700	117.3700	(0.078)	0.0000	0.0000	0
2020/02/07	2038	05/11/2020			Bond Future	119.5612	119.5612	119.4854	119.4854	(0.063)	0.0000	0.0000	0
2020/02/07	2040	06/02/2020			Bond Future	9.9450	92.1315	9.9450	92.1315	0.000	0.0000	0.0000	0
2020/02/07	2040	07/05/2020	9.74	Call	Bond Future	1,251.4000	1.2514	1,006.8300	1.0068	(19.544)	0	0	0
2020/02/07	2040	07/05/2020	9.75	Put	Bond Future	3,681.6300	3.6816	4,148.5600	4.1486	12.683	0	0	0
2020/02/07	2040	07/05/2020			Bond Future	10.0472	93.5805	10.1382	92.8650	0.906	0.0000	0.0000	44,143
2020/02/07	2040	07/05/2020	9.74	Put	Bond Future	3,733.6000	3.7336	4,204.5700	4.2046	12.614	0	0	0
2020/02/07	2040	07/05/2020	9.75	Call	Bond Future	1,281.9100	1.2819	1,033.3000	1.0333	(19.394)	0	0	0
2020/02/07	2040	07/05/2020	10.00	Put	Bond Future	2,522.5700	2.5226	2,889.2100	2.8892	14.534	0	0	0
2020/02/07	2040	07/05/2020	10.00	Call	Bond Future	2,148.3400	2.1483	1,799.4400	1.7994	(16.240)	0	0	2,640
2020/02/07	2040	07/05/2020	9.50	Put	Bond Future	5,144.6300	5.1446	5,707.5900	5.7076	10.943	0	0	0
2020/02/07	2040	07/05/2020	9.50	Call	Bond Future	647.9900	0.6480	495.4100	0.4954	(23.547)	0	0	2,640
2020/02/07	2040	07/05/2020	9.73	Call	Bond Future	1,221.3200	1.2213	980.7800	0.9808	(19.695)	0	0	0
2020/02/07	2040	07/05/2020	9.73	Put	Bond Future	3,786.1200	3.7861	4,261.1200	4.2611	12.546	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
2020/02/07	2040	06/08/2020	10.03	Call	Bond Future	2,975.9800	2.9760	2,603.7300	2.6037	(12.508)	0	0	0
2020/02/07	2040	06/08/2020	10.04	Call	Bond Future	3,014.3000	3.0143	2,639.1400	2.6391	(12.446)	0	0	0
2020/02/07	2040	06/08/2020	10.02	Put	Bond Future	3,796.8100	3.7968	4,190.0100	4.1900	10.356	0	0	0
2020/02/07	2040	06/08/2020			Bond Future	10.1294	90.7658	10.2279	90.0032	0.973	0.0000	0.0000	600
2020/02/07	2040	06/08/2020	10.04	Put	Bond Future	3,715.2200	3.7152	4,102.5900	4.1026	10.427	0	0	0
2020/02/07	2040	06/08/2020	10.02	Call	Bond Future	2,937.9100	2.9379	2,568.5800	2.5686	(12.571)	0	0	0
2020/02/07	2040	06/08/2020	10.03	Put	Bond Future	3,755.8400	3.7558	4,146.1200	4.1461	10.391	0	0	0
2020/02/07	2040	05/11/2020	10.23	Call	Bond Future	4,038.1200	4.0381	3,631.1400	3.6311	(10.078)	0	0	2,000
2020/02/07	2040	05/11/2020	11.70	Put	Bond Future	883.2600	0.8833	990.0500	0.9900	12.090	0	0	2,000
2020/02/07	2040	05/11/2020	10.00	Call	Bond Future	3,161.0500	3.1611	2,810.0900	2.8101	(11.103)	0	0	2,000
2020/02/07	2040	05/11/2020	9.50	Call	Bond Future	1,614.4000	1.6144	1,389.5900	1.3896	(13.925)	0	0	2,000
2020/02/07	2040	05/11/2020	10.30	Call	Bond Future	4,324.8100	4.3248	3,901.4300	3.9014	(9.790)	0	0	0
2020/02/07	2040	05/11/2020			Bond Future	10.2096	92.3668	10.3093	91.6051	0.978	0.0000	0.0000	0
2020/02/07	2040	05/11/2020	10.23	Put	Bond Future	3,881.2100	3.8812	4,235.8800	4.2359	9.138	0	0	0
2020/02/07	2040	05/11/2020	9.73	Put	Bond Future	6,067.5000	6.0675	6,546.3400	6.5463	7.892	0	0	0
2020/02/07	2040	05/11/2020	9.73	Call	Bond Future	2,260.7300	2.2607	1,977.9200	1.9779	(12.510)	0	0	2,000
2020/02/07	2040	05/11/2020	10.30	Put	Bond Future	3,634.0800	3.6341	3,972.3500	3.9724	9.308	0	0	0
2020/02/07	2040	05/11/2020	11.70	Call	Bond Future	11,270.3100	11.2703	10,615.4500	10.6155	(5.810)	0	0	0
2020/02/07	2040	05/11/2020	10.00	Put	Bond Future	4,794.0700	4.7941	5,204.7600	5.2048	8.567	0	0	0
2020/02/07	2040	05/11/2020	9.50	Put	Bond Future	7,337.1400	7.3371	7,873.9800	7.8740	7.317	0	0	0
2020/02/07	2040	05/11/2020	10.31	Call	Bond Future	4,366.4700	4.3665	3,940.7700	3.9408	(9.749)	0	0	0
2020/02/07	2040	05/11/2020	10.32	Put	Bond Future	3,565.9700	3.5660	3,899.6200	3.8996	9.357	0	0	0
2020/02/07	2040	05/11/2020	11.50	Call	Bond Future	10,238.5700	10.2386	9,607.1700	9.6072	(6.167)	0	0	0
2020/02/07	2040	05/11/2020	11.50	Put	Bond Future	1,129.9000	1.1299	1,260.1500	1.2602	11.528	0	0	2,000
2020/02/07	2040	05/11/2020	10.31	Put	Bond Future	3,599.8900	3.5999	3,935.8400	3.9358	9.332	0	0	0
2020/02/07	2040	05/11/2020	10.32	Call	Bond Future	4,408.3000	4.4083	3,980.3000	3.9803	(9.709)	0	0	0
2020/02/07	2044	06/02/2020			Bond Future	10.0200	88.8003	10.0200	88.8003	0.000	0.0000	0.0000	0
2020/02/07	2044	07/05/2020	9.81	Call	Bond Future	1,214.2600	1.2143	1,051.2900	1.0513	(13.421)	0	0	0
2020/02/07	2044	07/05/2020	9.79	Put	Bond Future	3,827.4900	3.8275	4,397.2700	4.3973	14.887	0	0	0
2020/02/07	2044	07/05/2020	9.45	Put	Bond Future	6,016.0500	6.0161	6,686.7100	6.6867	11.148	0	0	0
2020/02/07	2044	07/05/2020	9.97	Put	Bond Future	2,934.8100	2.9348	3,416.6200	3.4166	16.417	0	0	0
2020/02/07	2044	07/05/2020	9.33	Call	Bond Future	256.8900	0.2569	211.1300	0.2111	(17.813)	0	0	100
2020/02/07	2044	07/05/2020	9.98	Call	Bond Future	1,796.4600	1.7965	1,549.6800	1.5497	(13.737)	0	0	100
2020/02/07	2044	07/05/2020	9.26	Call	Bond Future	194.4400	0.1944	153.4800	0.1535	(21.066)	0	0	556
2020/02/07	2044	07/05/2020			Bond Future	10.1149	90.2303	10.2057	89.5068	0.897	0.0000	0.0000	69,773
2020/02/07	2044	07/05/2020	9.81	Put	Bond Future	3,719.2800	3.7193	4,279.7900	4.2798	15.070	0	0	0
2020/02/07	2044	07/05/2020	9.79	Call	Bond Future	1,154.0400	1.1540	1,000.3400	1.0003	(13.318)	0	0	0
2020/02/07	2044	07/05/2020	10.81	Call	Bond Future	5,986.5000	5.9865	5,478.0600	5.4781	(8.493)	0	0	0
2020/02/07	2044	07/05/2020	10.81	Put	Bond Future	691.9500	0.6919	906.9900	0.9070	31.077	0	0	129
2020/02/07	2044	07/05/2020	9.33	Put	Bond Future	6,952.2300	6.9522	7,629.9500	7.6300	9.748	0	0	0
2020/02/07	2044	07/05/2020	9.80	Put	Bond Future	3,773.0100	3.7730	4,338.2600	4.3383	14.981	0	0	0
2020/02/07	2044	07/05/2020	9.45	Call	Bond Future	397.8300	0.3978	345.0100	0.3450	(13.277)	0	0	129
2020/02/07	2044	07/05/2020	9.97	Call	Bond Future	1,758.8000	1.7588	1,517.1300	1.5171	(13.741)	0	0	129
2020/02/07	2044	07/05/2020	9.98	Put	Bond Future	2,890.4800	2.8905	3,367.1800	3.3672	16.492	0	0	0
2020/02/07	2044	07/05/2020	11.09	Call	Bond Future	7,702.5000	7.7025	7,104.8400	7.1048	(7.759)	0	0	0
2020/02/07	2044	07/05/2020	9.26	Put	Bond Future	7,527.5200	7.5275	8,210.0400	8.2100	9.067	0	0	0
2020/02/07	2044	07/05/2020	9.91	Put	Bond Future	3,212.1200	3.2121	3,724.3400	3.7243	15.946	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
2020/02/07	2044	07/05/2020	9.80	Call	Bond Future	1,183.8400	1.1838	1,025.6100	1.0256	(13.366)	0	0	0
2020/02/07	2044	07/05/2020	11.09	Put	Bond Future	425.8000	0.4258	551.6200	0.5516	29.549	0	0	100
2020/02/07	2044	07/05/2020	9.91	Call	Bond Future	1,541.5600	1.5416	1,330.3000	1.3303	(13.704)	0	0	556
2020/02/07	2044	07/05/2020	11.02	Call	Bond Future	7,268.9200	7.2689	6,704.2700	6.7043	(7.768)	0	0	0
2020/02/07	2044	07/05/2020	11.02	Put	Bond Future	480.0900	0.4801	638.9200	0.6389	33.083	0	0	556
2020/02/07	2044	06/08/2020	9.98	Call	Bond Future	2,622.9100	2.6229	2,275.8200	2.2758	(13.233)	0	0	602
2020/02/07	2044	06/08/2020	11.09	Put	Bond Future	1,289.3800	1.2894	1,448.7200	1.4487	12.358	0	0	602
2020/02/07	2044	06/08/2020	9.01	Call	Bond Future	397.1100	0.3971	309.2800	0.3093	(22.117)	0	0	140
2020/02/07	2044	06/08/2020	9.66	Call	Bond Future	1,582.7100	1.5827	1,334.9900	1.3350	(15.652)	0	0	140
2020/02/07	2044	06/08/2020	9.88	Call	Bond Future	2,269.2500	2.2693	1,953.3800	1.9534	(13.920)	0	0	0
2020/02/07	2044	06/08/2020			Bond Future	10.1949	87.4801	10.2929	86.7107	0.961	0.0000	0.0000	500
2020/02/07	2044	06/08/2020	9.36	Put	Bond Future	7,907.3100	7.9073	8,515.1300	8.5151	7.687	0	0	0
2020/02/07	2044	06/08/2020	9.36	Call	Bond Future	863.6000	0.8636	701.9600	0.7020	(18.717)	0	0	602
2020/02/07	2044	06/08/2020	9.98	Put	Bond Future	4,350.7500	4.3507	4,773.1200	4.7731	9.708	0	0	0
2020/02/07	2044	06/08/2020	9.86	Call	Bond Future	2,201.7400	2.2017	1,892.2000	1.8922	(14.059)	0	0	0
2020/02/07	2044	06/08/2020	9.86	Put	Bond Future	4,919.2900	4.9193	5,379.2100	5.3792	9.349	0	0	0
2020/02/07	2044	06/08/2020	11.09	Call	Bond Future	7,915.5200	7.9155	7,305.4000	7.3054	(7.708)	0	0	0
2020/02/07	2044	06/08/2020	9.01	Put	Bond Future	10,675.6000	10.6756	11,357.2300	11.3572	6.385	0	0	0
2020/02/07	2044	06/08/2020	9.66	Put	Bond Future	5,990.7700	5.9908	6,512.5100	6.5125	8.709	0	0	0
2020/02/07	2044	06/08/2020	9.88	Put	Bond Future	4,820.5900	4.8206	5,274.1800	5.2742	9.409	0	0	0
2020/02/07	2044	06/08/2020	10.93	Call	Bond Future	7,033.5300	7.0335	6,450.5100	6.4505	(8.289)	0	0	0
2020/02/07	2044	06/08/2020	10.93	Put	Bond Future	1,528.1400	1.5281	1,714.5800	1.7146	12.200	0	0	140
2020/02/07	2044	06/08/2020	9.87	Call	Bond Future	2,235.3600	2.2354	1,922.5400	1.9225	(13.994)	0	0	0
2020/02/07	2044	06/08/2020	9.87	Put	Bond Future	4,869.7400	4.8697	5,326.3800	5.3264	9.377	0	0	0
2020/02/07	2044	05/11/2020	11.06	Put	Bond Future	0.0000	0.0000	2,172.7500	2.1728	100.000	0	0	110
2020/02/07	2044	05/11/2020	11.43	Call	Bond Future	9,664.6500	9.6647	9,043.4400	9.0434	(6.428)	0	0	0
2020/02/07	2044	05/11/2020	9.72	Put	Bond Future	6,607.5400	6.6075	7,102.6500	7.1026	7.493	0	0	0
2020/02/07	2044	05/11/2020	9.97	Call	Bond Future	2,915.7300	2.9157	2,577.5500	2.5775	(11.598)	0	0	568
2020/02/07	2044	05/11/2020	9.29	Put	Bond Future	9,317.4300	9.3174	9,919.1300	9.9191	6.458	0	0	0
2020/02/07	2044	05/11/2020	9.96	Put	Bond Future	5,379.3300	5.3793	5,812.8400	5.8128	8.059	0	0	0
2020/02/07	2044	05/11/2020	10.36	Call	Bond Future	4,411.4800	4.4115	3,980.9500	3.9810	(9.759)	0	0	0
2020/02/07	2044	05/11/2020			Bond Future	10.2727	89.0232	10.3719	88.2540	0.967	0.0000	0.0000	0
2020/02/07	2044	05/11/2020	9.72	Call	Bond Future	2,109.3100	2.1093	1,835.2700	1.8353	(12.992)	0	0	1,815
2020/02/07	2044	05/11/2020	9.97	Put	Bond Future	5,332.4300	5.3324	5,763.4000	5.7634	8.082	0	0	0
2020/02/07	2044	05/11/2020	9.96	Call	Bond Future	2,880.8800	2.8809	2,545.2400	2.5452	(11.651)	0	0	0
2020/02/07	2044	05/11/2020	11.38	Call	Bond Future	9,415.2500	9.4152	8,800.9200	8.8009	(6.525)	0	0	0
2020/02/07	2044	05/11/2020	11.38	Put	Bond Future	1,444.9600	1.4450	1,599.7800	1.5998	10.714	0	0	568
2020/02/07	2044	05/11/2020	10.34	Call	Bond Future	4,327.5400	4.3275	3,901.6700	3.9017	(9.841)	0	0	0
2020/02/07	2044	05/11/2020	10.34	Put	Bond Future	3,804.6400	3.8046	4,147.9200	4.1479	9.023	0	0	0
2020/02/07	2044	05/11/2020	11.06	Call	Bond Future	0.0000	0.0000	7,202.1400	7.2021	100.000	0	0	0
2020/02/07	2044	05/11/2020	10.04	Put	Bond Future	0.0000	0.0000	5,424.9400	5.4249	100.000	0	0	0
2020/02/07	2044	05/11/2020	11.17	Put	Bond Future	1,793.7300	1.7937	1,977.8100	1.9778	10.262	0	0	1,815
2020/02/07	2044	05/11/2020	11.43	Put	Bond Future	1,364.0200	1.3640	1,511.9600	1.5120	10.846	0	0	1,815
2020/02/07	2044	05/11/2020	8.87	Put	Bond Future	12,705.8800	12.7059	13,382.0900	13.3821	5.322	0	0	0
2020/02/07	2044	05/11/2020	9.29	Call	Bond Future	1,047.0000	1.0470	879.5500	0.8795	(15.993)	0	0	568
2020/02/07	2044	05/11/2020	10.36	Put	Bond Future	3,734.3000	3.7343	4,072.9200	4.0729	9.068	0	0	0
2020/02/07	2044	05/11/2020	10.04	Call	Bond Future	0.0000	0.0000	2,807.8900	2.8079	100.000	0	0	525
2020/02/07	2044	05/11/2020	9.34	Put	Bond Future	0.0000	0.0000	9,556.7800	9.5568	100.000	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
2020/02/07	2044	05/11/2020	9.34	Call	Bond Future	0.0000	0.0000	968.8000	0.9688	100.000	0	0	525
2020/02/07	2044	05/11/2020	11.17	Call	Bond Future	8,350.2200	8.3502	7,765.1500	7.7651	(7.007)	0	0	0
2020/02/07	2044	05/11/2020	8.87	Call	Bond Future	499.8300	0.4998	406.8900	0.4069	(18.594)	0	0	1,815
2020/02/07	2044	05/11/2020	10.02	Put	Bond Future	5,101.7400	5.1017	5,520.3500	5.5203	8.205	0	0	0
2020/02/07	2044	05/11/2020	10.02	Call	Bond Future	3,091.9400	3.0919	2,741.4000	2.7414	(11.337)	0	0	1,815
2020/02/07	2044	05/11/2020	10.35	Call	Bond Future	4,369.4300	4.3694	3,941.2200	3.9412	(9.800)	0	0	0
2020/02/07	2044	05/11/2020	10.35	Put	Bond Future	3,769.3300	3.7693	4,110.2700	4.1103	9.045	0	0	0
2020/02/07	2044	04/02/2021	10.37	Call	Bond Future	0.0000	0.0000	4,411.5300	4.4115	100.000	0	0	0
2020/02/07	2044	04/02/2021	10.35	Put	Bond Future	0.0000	0.0000	5,176.3500	5.1763	100.000	0	0	0
2020/02/07	2044	04/02/2021			Bond Future	10.3600	10.3600	10.4600	85.4354	0.965	0.0000	0.0000	0
2020/02/07	2044	04/02/2021	10.37	Put	Bond Future	0.0000	0.0000	5,097.4600	5.0975	100.000	0	0	0
2020/02/07	2044	04/02/2021	10.35	Call	Bond Future	0.0000	0.0000	4,336.7100	4.3367	100.000	0	0	0
2020/02/07	2044	04/02/2021	10.84	Call	Bond Future	0.0000	0.0000	6,365.9500	6.3660	100.000	0	0	0
2020/02/07	2044	04/02/2021	10.36	Put	Bond Future	0.0000	0.0000	5,136.7800	5.1368	100.000	0	0	0
2020/02/07	2044	04/02/2021	10.84	Put	Bond Future	0.0000	0.0000	3,567.5600	3.5676	100.000	0	0	405
2020/02/07	2044	04/02/2021	10.29	Call	Bond Future	0.0000	0.0000	4,115.4100	4.1154	100.000	0	0	0
2020/02/07	2044	04/02/2021	10.29	Put	Bond Future	0.0000	0.0000	5,418.9500	5.4189	100.000	0	0	405
2020/02/07	2044	04/02/2021	9.66	Put	Bond Future	0.0000	0.0000	8,580.3600	8.5804	100.000	0	0	0
2020/02/07	2044	04/02/2021	9.66	Call	Bond Future	0.0000	0.0000	2,145.0000	2.1450	100.000	0	0	405
2020/02/07	2044	04/02/2021	10.36	Call	Bond Future	0.0000	0.0000	4,374.0500	4.3740	100.000	0	0	0
2020/02/07	2046	06/02/2020			Bond Future	106.8035	106.8035	106.8035	106.8035	0.000	0.0000	0.0000	0
2020/02/07	2046	07/05/2020			Bond Future	106.9584	106.9584	107.1064	107.1064	0.138	0.0000	0.0000	14,000
2020/02/07	2046	06/08/2020			Bond Future	108.9228	108.9228	109.0339	109.0339	0.102	0.0000	0.0000	0
2020/02/07	2046	05/11/2020			Bond Future	109.0812	109.0812	109.2101	109.2101	0.118	0.0000	0.0000	0
2020/02/07	2050	06/02/2020			Bond Future	108.8295	108.8295	108.8295	108.8295	0.000	0.0000	0.0000	0
2020/02/07	2050	07/05/2020			Bond Future	110.7615	110.7615	110.7166	110.7166	(0.041)	0.0000	0.0000	11,773
2020/02/07	2050	06/08/2020			Bond Future	110.9226	110.9226	110.8364	110.8364	(0.078)	0.0000	0.0000	0
2020/02/07	2050	05/11/2020			Bond Future	112.9055	112.9055	112.8341	112.8341	(0.063)	0.0000	0.0000	0
2020/02/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	AL37	07/05/2020			Index Future	706.7060	706.7060	704.6740	704.6740	(0.288)	0.0000	0.0000	0
2020/02/07	AL37	06/08/2020			Index Future	719.3760	719.3760	717.0500	717.0500	(0.323)	0.0000	0.0000	0
2020/02/07	AL7T	07/05/2020			Index Future	816.5190	816.5190	813.2980	813.2980	(0.394)	0.0000	0.0000	0
2020/02/07	AL7T	06/08/2020			Index Future	831.1580	831.1580	827.5830	827.5830	(0.430)	0.0000	0.0000	0
2020/02/07	ALBI	07/05/2020			Index Future	724.3480	724.3480	720.5360	720.5360	(0.526)	0.0000	0.0000	210
2020/02/07	ALBI	06/08/2020			Index Future	737.3350	737.3350	733.1910	733.1910	(0.562)	0.0000	0.0000	0
2020/02/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/02/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/07	ES33	06/02/2020			Bond Future	10.8250	79.6697	10.8250	79.6697	0.000	0.0000	0.0000	0
2020/02/07	ES33	07/05/2020			Bond Future	10.9618	77.1836	11.0326	76.7815	0.646	0.0000	0.0000	350
2020/02/07	ES33	06/08/2020			Bond Future	11.0840	78.5824	11.1626	78.1446	0.709	0.0000	0.0000	0
2020/02/07	ES33	05/11/2020			Bond Future	11.2133	76.1775	11.2926	75.7439	0.707	0.0000	0.0000	0
2020/02/07	ES42	06/02/2020			Bond Future	11.1250	81.0407	11.1250	81.0407	0.000	0.0000	0.0000	0
2020/02/07	ES42	07/05/2020			Bond Future	11.2590	78.0931	11.3501	77.4990	0.810	0.0000	0.0000	4,919
2020/02/07	ES42	06/08/2020			Bond Future	11.3766	79.5085	11.4756	78.8750	0.870	0.0000	0.0000	0
2020/02/07	ES42	05/11/2020			Bond Future	11.4997	76.6479	11.6004	76.0152	0.876	0.0000	0.0000	0
2020/02/07	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/07	GOVI	07/05/2020			GOVI	716.2960	716.2960	712.5570	712.5570	(0.522)	0.0000	0.0000	1,178
2020/02/07	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/07	GOVI	07/05/2020	720.00	Put	GOVI	37,040.0000	3.7040	74,430.0000	7.4430	100.945	0	0	0
2020/02/07	GOVI	07/05/2020	719.98	Put	GOVI	36,840.0000	3.6840	74,230.0000	7.4230	101.493	0	0	0
2020/02/07	GOVI	07/05/2020	719.99	Put	GOVI	36,940.0000	3.6940	74,330.0000	7.4330	101.218	0	0	0
2020/02/07	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/07	GOVI	06/08/2020	728.13	Call	GOVI	10,080.0000	1.0080	0.0000	0.0000	(100.000)	0	0	0
2020/02/07	GOVI	06/08/2020	728.12	Put	GOVI	0.0000	0.0000	30,480.0000	3.0480	100.000	0	0	0
2020/02/07	GOVI	06/08/2020			GOVI	729.1380	729.1380	725.0720	725.0720	(0.558)	0.0000	0.0000	0
2020/02/07	GOVI	06/08/2020	728.14	Call	GOVI	9,980.0000	0.9980	0.0000	0.0000	(100.000)	0	0	0
2020/02/07	GOVI	06/08/2020	728.14	Put	GOVI	0.0000	0.0000	30,680.0000	3.0680	100.000	0	0	0
2020/02/07	GOVI	06/08/2020	728.13	Put	GOVI	0.0000	0.0000	30,580.0000	3.0580	100.000	0	0	0
2020/02/07	GOVI	06/08/2020	728.12	Call	GOVI	10,180.0000	1.0180	0.0000	0.0000	(100.000)	0	0	0
2020/02/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/02/07	IGOV	07/05/2020			Index Future	262.2590	262.2590	262.9930	262.9930	0.280	0.0000	0.0000	1,047
2020/02/07	IGOV	06/08/2020			Index Future	267.0240	267.0240	267.6760	267.6760	0.244	0.0000	0.0000	0
2020/02/07	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/02/07	IS02	22/06/2020			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	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
2020/02/07	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/02/07	IS05	17/12/2020			Interest Rate Swap	95.3100	95.3100	95.3200	95.3200	0.010	0.0000	0.0000	0
2020/02/07	IS05	16/03/2021			Interest Rate Swap	94.2200	94.2200	94.2400	94.2400	0.021	0.0000	0.0000	0
2020/02/07	IS05	15/06/2021			Interest Rate Swap	93.0500	93.0500	93.0700	93.0700	0.021	0.0000	0.0000	0
2020/02/07	IS05	21/09/2021			Interest Rate Swap	92.8400	92.8400	92.8700	92.8700	0.032	0.0000	0.0000	0
2020/02/07	IS05	21/12/2021			Interest Rate Swap	94.7000	94.7000	94.7400	94.7400	0.042	0.0000	0.0000	51
2020/02/07	IS05	15/03/2022			Interest Rate Swap	94.5100	94.5100	94.5700	94.5700	0.063	0.0000	0.0000	0
2020/02/07	IS05	21/06/2022			Interest Rate Swap	95.3500	95.3500	95.4300	95.4300	0.084	0.0000	0.0000	0
2020/02/07	IS05	20/09/2022			Interest Rate Swap	98.9900	98.9900	99.0800	99.0800	0.091	0.0000	0.0000	0
2020/02/07	IS05	20/12/2022			Interest Rate Swap	99.9500	99.9500	100.0600	100.0600	0.110	0.0000	0.0000	0
2020/02/07	IS05	22/03/2023			Interest Rate Swap	92.9300	92.9300	93.0500	93.0500	0.129	0.0000	0.0000	0
2020/02/07	IS05	20/06/2023			Interest Rate Swap	98.7800	98.7800	98.9100	98.9100	0.132	0.0000	0.0000	0
2020/02/07	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/02/07	IS10	17/12/2025			Interest Rate Swap	88.5800	88.5800	88.7800	88.7800	0.226	0.0000	0.0000	0
2020/02/07	IS10	16/03/2026			Interest Rate Swap	85.3100	85.3100	85.5300	85.5300	0.258	0.0000	0.0000	0
2020/02/07	IS10	15/06/2026			Interest Rate Swap	83.8500	83.8500	84.0900	84.0900	0.286	0.0000	0.0000	0
2020/02/07	IS10	21/09/2026			Interest Rate Swap	85.9200	85.9200	86.1900	86.1900	0.314	0.0000	0.0000	0
2020/02/07	IS10	21/12/2026			Interest Rate Swap	89.7300	89.7300	90.0100	90.0100	0.312	0.0000	0.0000	0
2020/02/07	IS10	15/03/2027			Interest Rate Swap	88.1500	88.1500	88.4400	88.4400	0.329	0.0000	0.0000	0
2020/02/07	IS10	21/06/2027			Interest Rate Swap	90.2200	90.2200	90.5200	90.5200	0.333	0.0000	0.0000	0
2020/02/07	IS10	20/09/2027			Interest Rate Swap	95.7800	95.7800	96.0700	96.0700	0.303	0.0000	0.0000	0
2020/02/07	IS10	20/12/2027			Interest Rate Swap	96.1100	96.1100	96.4000	96.4000	0.302	0.0000	0.0000	0
2020/02/07	IS10	22/03/2028			Interest Rate Swap	89.3500	89.3500	89.6600	89.6600	0.347	0.0000	0.0000	0
2020/02/07	IS10	20/06/2028			Interest Rate Swap	96.7600	96.7600	97.0900	97.0900	0.341	0.0000	0.0000	0
2020/02/07	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/02/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/02/07	R023	06/02/2020			Bond Future	6.5250	106.8417	6.5250	106.8417	0.000	0.0000	0.0000	0
2020/02/07	R023	07/05/2020	6.91	Put	Bond Future	163.7500	0.1638	206.2700	0.2063	25.966	0	0	0
2020/02/07	R023	07/05/2020			Bond Future	6.5243	104.6262	6.5940	104.4471	1.068	0.0000	0.0000	68,701
2020/02/07	R023	07/05/2020	6.90	Call	Bond Future	1,128.6200	1.1286	993.0200	0.9930	(12.015)	0	0	0
2020/02/07	R023	07/05/2020	6.90	Put	Bond Future	167.7800	0.1678	211.2500	0.2113	25.909	0	0	0
2020/02/07	R023	07/05/2020	6.91	Call	Bond Future	1,150.0200	1.1500	1,013.4700	1.0135	(11.874)	0	0	0
2020/02/07	R023	07/05/2020	6.89	Call	Bond Future	1,107.3400	1.1073	972.7000	0.9727	(12.159)	0	0	0
2020/02/07	R023	07/05/2020	6.89	Put	Bond Future	171.9200	0.1719	216.3500	0.2164	25.843	0	0	0
2020/02/07	R023	06/08/2020	7.26	Call	Bond Future	2,076.9500	2.0769	1,889.1900	1.8892	(9.040)	0	0	0
2020/02/07	R023	06/08/2020			Bond Future	6.4343	106.5222	6.5278	106.3014	1.454	0.0000	0.0000	0
2020/02/07	R023	06/08/2020	7.26	Put	Bond Future	148.1100	0.1481	181.2300	0.1812	22.362	0	0	0
2020/02/07	R023	06/08/2020	7.27	Call	Bond Future	2,097.7200	2.0977	1,909.4500	1.9094	(8.975)	0	0	0
2020/02/07	R023	06/08/2020	7.28	Put	Bond Future	143.7000	0.1437	175.8400	0.1758	22.366	0	0	0
2020/02/07	R023	06/08/2020	7.27	Put	Bond Future	145.8000	0.1458	178.4100	0.1784	22.366	0	0	0
2020/02/07	R023	06/08/2020	7.28	Call	Bond Future	2,118.6900	2.1187	1,929.9500	1.9300	(8.908)	0	0	0
2020/02/07	R023	05/11/2020	7.46	Put	Bond Future	148.0100	0.1480	177.1900	0.1772	19.715	0	0	0
2020/02/07	R023	05/11/2020	7.47	Put	Bond Future	145.1400	0.1451	173.8600	0.1739	19.788	0	0	0
2020/02/07	R023	05/11/2020			Bond Future	6.3455	104.4726	6.4425	104.2638	1.529	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
2020/02/07	R023	05/11/2020	7.46	Call	Bond Future	2,513.8400	2.5138	2,334.2700	2.3343	(7.143)	0	0	0
2020/02/07	R023	05/11/2020	7.47	Call	Bond Future	2,531.8900	2.5319	2,351.8600	2.3519	(7.110)	0	0	0
2020/02/07	R023	05/11/2020	7.45	Call	Bond Future	2,495.8400	2.4958	2,316.7300	2.3167	(7.176)	0	0	0
2020/02/07	R023	05/11/2020	7.45	Put	Bond Future	150.9200	0.1509	180.5600	0.1806	19.640	0	0	0
2020/02/07	R035	06/02/2020			Bond Future	9.6250	98.1134	9.6250	98.1134	0.000	0.0000	0.0000	0
2020/02/07	R035	07/05/2020	9.48	Put	Bond Future	3,091.9500	3.0919	3,432.4300	3.4324	11.012	0	0	0
2020/02/07	R035	07/05/2020	9.47	Call	Bond Future	1,287.9900	1.2880	1,072.5800	1.0726	(16.725)	0	0	0
2020/02/07	R035	07/05/2020	9.85	Call	Bond Future	2,679.3400	2.6793	2,344.6300	2.3446	(12.492)	0	0	7,500
2020/02/07	R035	07/05/2020	10.57	Put	Bond Future	471.8600	0.4719	545.5300	0.5455	15.613	0	0	3,530
2020/02/07	R035	07/05/2020	9.75	Call	Bond Future	2,261.9400	2.2619	1,958.2500	1.9582	(13.426)	0	0	5,000
2020/02/07	R035	07/05/2020	10.75	Put	Bond Future	341.4300	0.3414	395.6400	0.3956	15.877	0	0	5,000
2020/02/07	R035	07/05/2020			Bond Future	9.7166	95.2153	9.7925	94.6561	0.782	0.0000	0.0000	113,539
2020/02/07	R035	07/05/2020	9.11	Put	Bond Future	5,104.2200	5.1042	5,560.3000	5.5603	8.935	0	0	0
2020/02/07	R035	07/05/2020	9.11	Call	Bond Future	457.6300	0.4576	354.5300	0.3545	(22.529)	0	0	5,000
2020/02/07	R035	07/05/2020	9.48	Call	Bond Future	1,318.3500	1.3184	1,099.6500	1.0997	(16.589)	0	0	0
2020/02/07	R035	07/05/2020	9.47	Put	Bond Future	3,137.6300	3.1376	3,481.4000	3.4814	10.956	0	0	0
2020/02/07	R035	07/05/2020	9.85	Put	Bond Future	1,700.3500	1.7003	1,924.8200	1.9248	13.201	0	0	0
2020/02/07	R035	07/05/2020	9.78	Put	Bond Future	1,916.3600	1.9164	2,162.4200	2.1624	12.840	0	0	0
2020/02/07	R035	07/05/2020	10.57	Call	Bond Future	6,483.7100	6.4837	5,998.2000	5.9982	(7.488)	0	0	0
2020/02/07	R035	07/05/2020	9.75	Put	Bond Future	2,015.3600	2.0154	2,270.8500	2.2709	12.677	0	0	0
2020/02/07	R035	07/05/2020	10.75	Call	Bond Future	7,548.3600	7.5484	7,043.3900	7.0434	(6.690)	0	0	0
2020/02/07	R035	07/05/2020	9.49	Call	Bond Future	1,349.3100	1.3493	1,127.2900	1.1273	(16.454)	0	0	0
2020/02/07	R035	07/05/2020	9.49	Put	Bond Future	3,046.9600	3.0470	3,384.1200	3.3841	11.065	0	0	0
2020/02/07	R035	07/05/2020	9.55	Put	Bond Future	2,781.4000	2.7814	3,099.3600	3.0994	11.432	0	0	0
2020/02/07	R035	07/05/2020	9.55	Call	Bond Future	1,537.6100	1.5376	1,296.3900	1.2964	(15.688)	0	0	7,500
2020/02/07	R035	07/05/2020	9.78	Call	Bond Future	2,383.5500	2.3835	2,070.4300	2.0704	(13.137)	0	0	3,530
2020/02/07	R035	07/05/2020	9.18	Put	Bond Future	4,673.5900	4.6736	5,109.4700	5.1095	9.326	0	0	0
2020/02/07	R035	07/05/2020	9.18	Call	Bond Future	580.0500	0.5801	456.7500	0.4567	(21.257)	0	0	3,530
2020/02/07	R035	06/08/2020	9.00	Put	Bond Future	6,897.5200	6.8975	7,362.3200	7.3623	6.739	0	0	0
2020/02/07	R035	06/08/2020	9.92	Put	Bond Future	2,718.4500	2.7185	2,967.6800	2.9677	9.168	0	0	0
2020/02/07	R035	06/08/2020			Bond Future	9.7915	96.9408	9.8749	96.3365	0.852	0.0000	0.0000	410
2020/02/07	R035	06/08/2020	9.00	Call	Bond Future	868.7800	0.8688	729.2700	0.7293	(16.058)	0	0	24,761
2020/02/07	R035	06/08/2020	9.92	Call	Bond Future	3,646.9100	3.6469	3,291.8300	3.2918	(9.736)	0	0	0
2020/02/07	R035	06/08/2020	9.93	Call	Bond Future	3,688.0100	3.6880	3,330.7800	3.3308	(9.686)	0	0	0
2020/02/07	R035	06/08/2020	9.91	Put	Bond Future	2,749.3100	2.7493	3,000.9800	3.0010	9.154	0	0	0
2020/02/07	R035	06/08/2020	8.75	Put	Bond Future	8,528.7500	8.5288	9,043.5600	9.0436	6.036	0	0	0
2020/02/07	R035	06/08/2020	8.75	Call	Bond Future	478.9400	0.4789	389.4400	0.3894	(18.687)	0	0	3,000
2020/02/07	R035	06/08/2020	9.93	Put	Bond Future	2,687.8600	2.6879	2,934.9400	2.9349	9.192	0	0	0
2020/02/07	R035	06/08/2020	9.91	Call	Bond Future	3,606.0100	3.6060	3,253.3700	3.2534	(9.779)	0	0	0
2020/02/07	R035	05/11/2020	10.34	Put	Bond Future	2,281.3700	2.2814	2,572.9900	2.5730	12.783	0	0	0
2020/02/07	R035	05/11/2020			Bond Future	9.8733	94.1517	9.9575	93.5514	0.853	0.0000	0.0000	0
2020/02/07	R035	05/11/2020	10.33	Call	Bond Future	5,491.3900	5.4914	5,183.9200	5.1839	(5.599)	0	0	0
2020/02/07	R035	05/11/2020	10.33	Put	Bond Future	2,303.4800	2.3035	2,596.2800	2.5963	12.711	0	0	0
2020/02/07	R035	05/11/2020	10.34	Call	Bond Future	5,537.2800	5.5373	5,228.6300	5.2286	(5.574)	0	0	0
2020/02/07	R035	05/11/2020	10.32	Call	Bond Future	5,445.9100	5.4459	5,139.6500	5.1397	(5.624)	0	0	0
2020/02/07	R035	05/11/2020	10.32	Put	Bond Future	2,326.0800	2.3261	2,620.0900	2.6201	12.640	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
2020/02/07	R186	06/02/2020			Bond Future	7.8950	115.0652	7.8950	115.0652	0.000	0.0000	0.0000	0
2020/02/07	R186	07/05/2020	8.09	Put	Bond Future	966.1400	0.9661	1,126.1900	1.1262	16.566	0	0	0
2020/02/07	R186	07/05/2020	7.90	Put	Bond Future	1,433.8200	1.4338	1,646.6200	1.6466	14.841	0	0	2,500
2020/02/07	R186	07/05/2020	8.28	Put	Bond Future	629.8700	0.6299	743.1800	0.7432	17.989	0	0	0
2020/02/07	R186	07/05/2020	8.93	Call	Bond Future	5,358.3500	5.3584	4,974.1500	4.9742	(7.170)	0	0	0
2020/02/07	R186	07/05/2020			Bond Future	7.9461	117.0216	8.0215	116.6098	0.949	0.0000	0.0000	83,460
2020/02/07	R186	07/05/2020	8.08	Call	Bond Future	1,717.0600	1.7171	1,468.1500	1.4681	(14.496)	0	0	0
2020/02/07	R186	07/05/2020	8.08	Put	Bond Future	987.0900	0.9871	1,149.9800	1.1500	16.502	0	0	0
2020/02/07	R186	07/05/2020	8.50	Call	Bond Future	3,357.3200	3.3573	3,018.3500	3.0183	(10.096)	0	0	0
2020/02/07	R186	07/05/2020	8.50	Put	Bond Future	376.0200	0.3760	448.8500	0.4488	19.369	0	0	23,230
2020/02/07	R186	07/05/2020	8.09	Call	Bond Future	1,750.4000	1.7504	1,498.6500	1.4987	(14.382)	0	0	0
2020/02/07	R186	07/05/2020	7.90	Call	Bond Future	1,180.9500	1.1809	981.9500	0.9819	(16.851)	0	0	0
2020/02/07	R186	07/05/2020	8.28	Call	Bond Future	2,439.1700	2.4392	2,140.6800	2.1407	(12.237)	0	0	0
2020/02/07	R186	07/05/2020	8.93	Put	Bond Future	131.5700	0.1316	159.1700	0.1592	20.977	0	0	0
2020/02/07	R186	07/05/2020	8.07	Call	Bond Future	1,684.2700	1.6843	1,437.9900	1.4380	(14.622)	0	0	0
2020/02/07	R186	07/05/2020	8.07	Put	Bond Future	1,008.6100	1.0086	1,174.1300	1.1741	16.411	0	0	0
2020/02/07	R186	07/05/2020	7.60	Put	Bond Future	2,459.4900	2.4595	2,752.9600	2.7530	11.932	0	0	0
2020/02/07	R186	07/05/2020	7.60	Call	Bond Future	544.0700	0.5441	425.7400	0.4257	(21.749)	0	0	0
2020/02/07	R186	06/08/2020	8.25	Call	Bond Future	2,657.9700	2.6580	2,360.5500	2.3606	(11.190)	0	0	0
2020/02/07	R186	06/08/2020	8.38	Put	Bond Future	1,036.1300	1.0361	1,176.4400	1.1764	13.542	0	0	0
2020/02/07	R186	06/08/2020			Bond Future	7.9819	113.8386	8.0692	113.3774	1.095	0.0000	0.0000	1,870
2020/02/07	R186	06/08/2020	8.37	Call	Bond Future	3,081.3300	3.0813	2,762.2100	2.7622	(10.357)	0	0	0
2020/02/07	R186	06/08/2020	8.37	Put	Bond Future	1,051.4100	1.0514	1,193.4400	1.1934	13.509	0	0	0
2020/02/07	R186	06/08/2020	8.25	Put	Bond Future	1,250.6200	1.2506	1,414.3500	1.4144	13.092	0	0	3,150
2020/02/07	R186	06/08/2020	8.38	Call	Bond Future	3,117.7300	3.1177	2,796.8900	2.7969	(10.291)	0	0	0
2020/02/07	R186	06/08/2020	8.36	Call	Bond Future	3,045.0900	3.0451	2,727.7100	2.7277	(10.423)	0	0	0
2020/02/07	R186	06/08/2020	8.36	Put	Bond Future	1,066.8800	1.0669	1,210.6500	1.2106	13.476	0	0	0
2020/02/07	R186	05/11/2020	8.64	Put	Bond Future	1,077.0200	1.0770	1,184.1600	1.1842	9.948	0	0	0
2020/02/07	R186	05/11/2020	8.65	Call	Bond Future	4,216.1600	4.2162	3,870.4500	3.8705	(8.200)	0	0	0
2020/02/07	R186	05/11/2020			Bond Future	8.0217	115.8470	8.1104	115.3952	1.105	0.0000	0.0000	0
2020/02/07	R186	05/11/2020	8.66	Call	Bond Future	4,253.3300	4.2533	3,906.4800	3.9065	(8.155)	0	0	0
2020/02/07	R186	05/11/2020	8.66	Put	Bond Future	1,052.7500	1.0528	1,157.6100	1.1576	9.961	0	0	0
2020/02/07	R186	05/11/2020	9.26	Put	Bond Future	482.9600	0.4830	531.3400	0.5313	10.017	0	0	3,500
2020/02/07	R186	05/11/2020	8.64	Call	Bond Future	4,179.0900	4.1791	3,834.5200	3.8345	(8.245)	0	0	0
2020/02/07	R186	05/11/2020	7.84	Put	Bond Future	2,655.7100	2.6557	2,884.9400	2.8849	8.632	0	0	0
2020/02/07	R186	05/11/2020	8.65	Put	Bond Future	1,064.8200	1.0648	1,170.8200	1.1708	9.955	0	0	0
2020/02/07	R186	05/11/2020	8.34	Put	Bond Future	1,517.3600	1.5174	1,663.7100	1.6637	9.645	0	0	0
2020/02/07	R186	05/11/2020	8.34	Call	Bond Future	3,128.1000	3.1281	2,822.7400	2.8227	(9.762)	0	0	3,500
2020/02/07	R186	05/11/2020	9.26	Call	Bond Future	6,586.7000	6.5867	6,183.3700	6.1834	(6.123)	0	0	0
2020/02/07	R186	05/11/2020	7.84	Call	Bond Future	1,722.7600	1.7228	1,500.2800	1.5003	(12.914)	0	0	3,500
2020/02/07	R197	06/02/2020			Bond Future	301.6691	301.6691	301.6691	301.6691	0.000	0.0000	0.0000	0
2020/02/07	R197	07/05/2020			Bond Future	307.1297	307.1297	309.0041	309.0041	0.610	0.0000	0.0000	2,507
2020/02/07	R197	06/08/2020			Bond Future	305.0073	305.0073	306.8043	306.8043	0.589	0.0000	0.0000	0
2020/02/07	R197	05/11/2020			Bond Future	310.4594	310.4594	312.3343	312.3343	0.604	0.0000	0.0000	0
2020/02/07	R202	06/02/2020			Bond Future	223.7205	223.7205	223.7205	223.7205	0.000	0.0000	0.0000	0
2020/02/07	R202	07/05/2020			Bond Future	227.6920	227.6920	228.0888	228.0888	0.174	0.0000	0.0000	8,483

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
2020/02/07	R202	06/08/2020			Bond Future	227.7504	227.7504	228.0715	228.0715	0.141	0.0000	0.0000	0
2020/02/07	R202	05/11/2020			Bond Future	231.8217	231.8217	232.1823	232.1823	0.156	0.0000	0.0000	0
2020/02/07	R208	06/02/2020			Bond Future	6.4700	102.7622	6.4700	102.7622	0.000	0.0000	0.0000	0
2020/02/07	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/07	R208	07/05/2020	4.80	Put	Bond Future	1,312.4600	1.3125	1,350.2200	1.3502	2.877	0	0	0
2020/02/07	R208	07/05/2020			Bond Future	6.3251	101.1256	6.3695	101.0878	0.701	0.0000	0.0000	15,592
2020/02/07	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/07	R208	07/05/2020	4.82	Put	Bond Future	1,295.0700	1.2951	1,332.8300	1.3328	2.916	0	0	0
2020/02/07	R208	07/05/2020	4.81	Put	Bond Future	1,303.7600	1.3038	1,341.5200	1.3415	2.896	0	0	0
2020/02/07	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/07	R208	06/08/2020	5.57	Put	Bond Future	250.1100	0.2501	316.6700	0.3167	26.612	0	0	0
2020/02/07	R208	06/08/2020			Bond Future	5.9400	102.9583	6.0628	102.8825	2.066	0.0000	0.0000	0
2020/02/07	R208	06/08/2020	5.56	Call	Bond Future	19.9300	0.0199	11.1900	0.0112	(43.853)	0	0	0
2020/02/07	R208	06/08/2020	5.56	Put	Bond Future	255.1200	0.2551	322.1200	0.3221	26.262	0	0	0
2020/02/07	R208	06/08/2020	5.57	Call	Bond Future	21.1200	0.0211	11.9400	0.0119	(43.466)	0	0	0
2020/02/07	R208	06/08/2020	5.55	Call	Bond Future	18.7800	0.0188	10.5900	0.0106	(43.610)	0	0	0
2020/02/07	R208	06/08/2020	5.55	Put	Bond Future	260.1700	0.2602	327.7200	0.3277	25.964	0	0	0
2020/02/07	R208	05/11/2020	4.78	Call	Bond Future	27.1100	0.0271	16.7300	0.0167	(38.288)	0	0	0
2020/02/07	R208	05/11/2020	4.77	Put	Bond Future	158.0200	0.1580	209.6500	0.2096	32.673	0	0	0
2020/02/07	R208	05/11/2020			Bond Future	5.1129	101.3728	5.2736	101.3111	3.144	0.0000	0.0000	0
2020/02/07	R208	05/11/2020	4.79	Call	Bond Future	28.3400	0.0283	17.5800	0.0176	(37.968)	0	0	0
2020/02/07	R208	05/11/2020	4.79	Put	Bond Future	152.4900	0.1525	203.4200	0.2034	33.399	0	0	0
2020/02/07	R208	05/11/2020	4.78	Put	Bond Future	155.1100	0.1551	206.4200	0.2064	33.080	0	0	0
2020/02/07	R208	05/11/2020	4.77	Call	Bond Future	26.1700	0.0262	16.1100	0.0161	(38.441)	0	0	0
2020/02/07	R209	06/02/2020			Bond Future	9.6950	74.4539	9.6950	74.4539	0.000	0.0000	0.0000	0
2020/02/07	R209	07/05/2020	9.47	Call	Bond Future	992.8000	0.9928	816.9700	0.8170	(17.711)	0	0	0
2020/02/07	R209	07/05/2020			Bond Future	9.7832	72.5093	9.8638	72.0040	0.824	0.0000	0.0000	81,388
2020/02/07	R209	07/05/2020	9.45	Call	Bond Future	946.8900	0.9469	776.6700	0.7767	(17.977)	0	0	0
2020/02/07	R209	07/05/2020	9.45	Put	Bond Future	3,090.6600	3.0907	3,425.7300	3.4257	10.841	0	0	0
2020/02/07	R209	07/05/2020	9.47	Put	Bond Future	3,005.3300	3.0053	3,334.7900	3.3348	10.963	0	0	0
2020/02/07	R209	07/05/2020	9.46	Call	Bond Future	969.6800	0.9697	796.6600	0.7967	(17.843)	0	0	0
2020/02/07	R209	07/05/2020	9.46	Put	Bond Future	3,047.7900	3.0478	3,380.0600	3.3801	10.902	0	0	0
2020/02/07	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/07	R209	06/08/2020	5.55	Put	Bond Future	35,709.7400	35.7097	36,250.7300	36.2507	1.515	0	0	0
2020/02/07	R209	06/08/2020			Bond Future	9.8549	73.8234	9.9424	73.2824	0.888	0.0000	0.0000	200
2020/02/07	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/07	R209	06/08/2020	5.57	Put	Bond Future	35,492.9300	35.4929	36,033.9200	36.0339	1.524	0	0	0
2020/02/07	R209	06/08/2020	5.56	Put	Bond Future	35,601.2600	35.6013	36,142.2500	36.1422	1.520	0	0	0
2020/02/07	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/07	R209	05/11/2020	10.02	Call	Bond Future	3,461.1300	3.4611	3,158.4600	3.1585	(8.745)	0	0	0
2020/02/07	R209	05/11/2020			Bond Future	9.9296	71.9757	10.0180	71.4363	0.890	0.0000	0.0000	0
2020/02/07	R209	05/11/2020	10.00	Call	Bond Future	3,394.6600	3.3947	3,095.5200	3.0955	(8.812)	0	0	0
2020/02/07	R209	05/11/2020	10.00	Put	Bond Future	2,964.4800	2.9645	3,204.7700	3.2048	8.106	0	0	0
2020/02/07	R209	05/11/2020	10.02	Put	Bond Future	2,909.4400	2.9094	3,146.2000	3.1462	8.138	0	0	0
2020/02/07	R209	05/11/2020	10.01	Call	Bond Future	3,427.8200	3.4278	3,126.7900	3.1268	(8.782)	0	0	0
2020/02/07	R209	05/11/2020	10.01	Put	Bond Future	2,936.8500	2.9369	3,175.2500	3.1752	8.118	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
2020/02/07	R210	06/02/2020			Bond Future	186.8678	186.8678	186.8678	186.8678	0.000	0.0000	0.0000	0
2020/02/07	R210	07/05/2020			Bond Future	187.5456	187.5456	187.8750	187.8750	0.176	0.0000	0.0000	1,941
2020/02/07	R210	06/08/2020			Bond Future	190.9901	190.9901	191.2561	191.2561	0.139	0.0000	0.0000	0
2020/02/07	R210	05/11/2020			Bond Future	191.6927	191.6927	191.9916	191.9916	0.156	0.0000	0.0000	0
2020/02/07	R212	06/02/2020			Bond Future	161.9065	161.9065	161.9065	161.9065	0.000	0.0000	0.0000	0
2020/02/07	R212	07/05/2020			Bond Future	164.7807	164.7807	165.0220	165.0220	0.146	0.0000	0.0000	6,744
2020/02/07	R212	06/08/2020			Bond Future	165.5213	165.5213	165.7062	165.7062	0.112	0.0000	0.0000	0
2020/02/07	R212	05/11/2020			Bond Future	168.4801	168.4801	168.6929	168.6929	0.126	0.0000	0.0000	0
2020/02/07	R213	06/02/2020			Bond Future	9.0450	89.0642	9.0450	89.0642	0.000	0.0000	0.0000	0
2020/02/07	R213	07/05/2020	9.01	Put	Bond Future	2,013.8500	2.0138	2,266.4100	2.2664	12.541	0	0	0
2020/02/07	R213	07/05/2020	9.00	Call	Bond Future	1,310.8800	1.3109	1,160.5500	1.1606	(11.468)	0	0	0
2020/02/07	R213	07/05/2020			Bond Future	9.1197	87.0099	9.1861	86.6050	0.727	0.0000	0.0000	18,829
2020/02/07	R213	07/05/2020	9.01	Call	Bond Future	1,338.6100	1.3386	1,186.2800	1.1863	(11.380)	0	0	0
2020/02/07	R213	07/05/2020	9.00	Put	Bond Future	2,048.0100	2.0480	2,302.5700	2.3026	12.430	0	0	0
2020/02/07	R213	07/05/2020	9.02	Call	Bond Future	1,366.6800	1.3667	1,212.3500	1.2123	(11.292)	0	0	0
2020/02/07	R213	07/05/2020	9.02	Put	Bond Future	1,980.0900	1.9801	2,230.6500	2.2306	12.654	0	0	0
2020/02/07	R213	06/08/2020	9.31	Call	Bond Future	2,830.4000	2.8304	2,564.9700	2.5650	(9.378)	0	0	0
2020/02/07	R213	06/08/2020			Bond Future	9.1818	88.5867	9.2559	88.1425	0.807	0.0000	0.0000	300
2020/02/07	R213	06/08/2020	9.29	Call	Bond Future	2,762.6100	2.7626	2,500.5900	2.5006	(9.485)	0	0	0
2020/02/07	R213	06/08/2020	9.29	Put	Bond Future	2,114.9500	2.1150	2,297.0700	2.2971	8.611	0	0	0
2020/02/07	R213	06/08/2020	9.31	Put	Bond Future	2,063.7800	2.0638	2,242.4900	2.2425	8.659	0	0	0
2020/02/07	R213	06/08/2020	9.30	Call	Bond Future	2,796.4100	2.7964	2,532.6800	2.5327	(9.431)	0	0	0
2020/02/07	R213	06/08/2020	9.30	Put	Bond Future	2,089.2400	2.0892	2,269.6500	2.2697	8.635	0	0	0
2020/02/07	R213	05/11/2020	9.60	Put	Bond Future	2,031.3300	2.0313	2,174.3800	2.1744	7.042	0	0	0
2020/02/07	R213	05/11/2020	9.59	Call	Bond Future	4,018.5300	4.0185	3,724.4200	3.7244	(7.319)	0	0	0
2020/02/07	R213	05/11/2020			Bond Future	9.2516	86.6008	9.3262	86.1621	0.806	0.0000	0.0000	0
2020/02/07	R213	05/11/2020	9.60	Call	Bond Future	4,055.7300	4.0557	3,760.1000	3.7601	(7.289)	0	0	0
2020/02/07	R213	05/11/2020	9.59	Put	Bond Future	2,051.3600	2.0514	2,195.9300	2.1959	7.048	0	0	0
2020/02/07	R213	05/11/2020	9.61	Call	Bond Future	4,093.0600	4.0931	3,795.9100	3.7959	(7.260)	0	0	0
2020/02/07	R213	05/11/2020	9.61	Put	Bond Future	2,011.4800	2.0115	2,153.0100	2.1530	7.036	0	0	0
2020/02/07	R214	06/02/2020			Bond Future	9.8850	73.1885	9.8850	73.1885	0.000	0.0000	0.0000	0
2020/02/07	R214	07/05/2020	9.77	Put	Bond Future	2,689.1400	2.6891	3,041.9400	3.0419	13.119	0	0	0
2020/02/07	R214	07/05/2020			Bond Future	9.9708	71.0714	10.0613	70.4794	0.907	0.0000	0.0000	15,083
2020/02/07	R214	07/05/2020	9.76	Call	Bond Future	1,319.0000	1.3190	1,083.0500	1.0831	(17.889)	0	0	0
2020/02/07	R214	07/05/2020	9.76	Put	Bond Future	2,729.4800	2.7295	3,085.5600	3.0856	13.046	0	0	0
2020/02/07	R214	07/05/2020	9.77	Call	Bond Future	1,346.5900	1.3466	1,107.3600	1.1074	(17.766)	0	0	0
2020/02/07	R214	07/05/2020	9.31	Put	Bond Future	4,966.6100	4.9666	5,460.0900	5.4601	9.936	0	0	0
2020/02/07	R214	07/05/2020	10.66	Put	Bond Future	619.1300	0.6191	732.9900	0.7330	18.390	0	0	1,250
2020/02/07	R214	07/05/2020	9.75	Call	Bond Future	1,291.7500	1.2918	1,058.9500	1.0589	(18.022)	0	0	0
2020/02/07	R214	07/05/2020	9.75	Put	Bond Future	2,770.2600	2.7703	3,129.4900	3.1295	12.967	0	0	0
2020/02/07	R214	07/05/2020	9.31	Call	Bond Future	391.1400	0.3911	292.5900	0.2926	(25.196)	0	0	1,250
2020/02/07	R214	07/05/2020	9.91	Put	Bond Future	2,169.7200	2.1697	2,477.4100	2.4774	14.181	0	0	0
2020/02/07	R214	07/05/2020	9.91	Call	Bond Future	1,767.5900	1.7676	1,483.2500	1.4832	(16.086)	0	0	1,250
2020/02/07	R214	07/05/2020	10.66	Call	Bond Future	4,935.5700	4.9356	4,457.4000	4.4574	(9.688)	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
2020/02/07	R214	06/08/2020	9.98	Put	Bond Future	3,084.1800	3.0842	3,396.7800	3.3968	10.136	0	0	0
2020/02/07	R214	06/08/2020	9.97	Call	Bond Future	2,659.8800	2.6599	2,346.0100	2.3460	(11.800)	0	0	0
2020/02/07	R214	06/08/2020			Bond Future	10.0399	72.3594	10.1372	71.7306	0.969	0.0000	0.0000	300
2020/02/07	R214	06/08/2020	9.98	Call	Bond Future	2,692.3400	2.6923	2,376.1600	2.3762	(11.744)	0	0	0
2020/02/07	R214	06/08/2020	9.97	Put	Bond Future	3,117.4400	3.1174	3,432.3500	3.4324	10.102	0	0	0
2020/02/07	R214	06/08/2020	9.99	Call	Bond Future	2,725.0000	2.7250	2,406.5000	2.4065	(11.688)	0	0	0
2020/02/07	R214	06/08/2020	9.99	Put	Bond Future	3,051.2200	3.0512	3,361.5000	3.3615	10.169	0	0	0
2020/02/07	R214	05/11/2020	10.26	Put	Bond Future	2,928.0600	2.9281	3,264.0500	3.2640	11.475	0	0	0
2020/02/07	R214	05/11/2020			Bond Future	10.1144	70.3405	10.2129	69.7116	0.974	0.0000	0.0000	0
2020/02/07	R214	05/11/2020	10.25	Call	Bond Future	3,819.1400	3.8191	3,526.9500	3.5269	(7.651)	0	0	0
2020/02/07	R214	05/11/2020	10.25	Put	Bond Future	2,955.7800	2.9558	3,292.4900	3.2925	11.392	0	0	0
2020/02/07	R214	05/11/2020	10.26	Call	Bond Future	3,854.4100	3.8544	3,561.5000	3.5615	(7.599)	0	0	0
2020/02/07	R214	05/11/2020	10.24	Call	Bond Future	3,784.0100	3.7840	3,493.7200	3.4937	(7.671)	0	0	0
2020/02/07	R214	05/11/2020	10.24	Put	Bond Future	2,983.7400	2.9837	3,322.3500	3.3224	11.349	0	0	0
2020/02/07	R248	06/02/2020			Bond Future	10.0250	92.0551	10.0250	92.0551	0.000	0.0000	0.0000	0
2020/02/07	R248	07/05/2020	9.79	Call	Bond Future	1,153.7900	1.1538	1,002.0100	1.0020	(13.155)	0	0	0
2020/02/07	R248	07/05/2020	9.77	Put	Bond Future	4,056.4900	4.0565	4,653.7700	4.6538	14.724	0	0	0
2020/02/07	R248	07/05/2020	10.20	Call	Bond Future	2,729.5000	2.7295	2,392.1200	2.3921	(12.361)	0	0	0
2020/02/07	R248	07/05/2020	9.69	Put	Bond Future	4,536.8300	4.5368	5,165.7400	5.1657	13.862	0	0	0
2020/02/07	R248	07/05/2020			Bond Future	10.1197	89.0591	10.2103	88.3193	0.895	0.0000	0.0000	91,229
2020/02/07	R248	07/05/2020	9.79	Put	Bond Future	3,941.7900	3.9418	4,529.7600	4.5298	14.916	0	0	0
2020/02/07	R248	07/05/2020	9.77	Call	Bond Future	1,094.4200	1.0944	951.9500	0.9519	(13.018)	0	0	0
2020/02/07	R248	07/05/2020	10.70	Call	Bond Future	5,412.6300	5.4126	4,926.5600	4.9266	(8.980)	0	0	0
2020/02/07	R248	07/05/2020	10.70	Put	Bond Future	856.9500	0.8569	1,110.6300	1.1106	29.603	0	0	300
2020/02/07	R248	07/05/2020	9.78	Put	Bond Future	3,998.9200	3.9989	4,591.4200	4.5914	14.817	0	0	0
2020/02/07	R248	07/05/2020	10.20	Put	Bond Future	2,073.3200	2.0733	2,475.6900	2.4757	19.407	0	0	300
2020/02/07	R248	07/05/2020	9.69	Call	Bond Future	872.6400	0.8726	761.8000	0.7618	(12.702)	0	0	300
2020/02/07	R248	07/05/2020	9.78	Call	Bond Future	1,123.9500	1.1239	976.7000	0.9767	(13.101)	0	0	0
2020/02/07	R248	06/08/2020	9.00	Put	Bond Future	11,090.5100	11.0905	11,794.2100	11.7942	6.345	0	0	0
2020/02/07	R248	06/08/2020	10.20	Call	Bond Future	3,544.4900	3.5445	3,131.2000	3.1312	(11.660)	0	0	0
2020/02/07	R248	06/08/2020			Bond Future	10.1931	90.6730	10.2907	89.8873	0.957	0.0000	0.0000	400
2020/02/07	R248	06/08/2020	9.25	Put	Bond Future	8,946.0900	8.9461	9,602.2700	9.6023	7.335	0	0	0
2020/02/07	R248	06/08/2020	9.25	Call	Bond Future	660.4400	0.6604	530.8700	0.5309	(19.619)	0	0	20,640
2020/02/07	R248	06/08/2020	10.18	Call	Bond Future	3,459.9700	3.4600	3,052.5400	3.0525	(11.776)	0	0	0
2020/02/07	R248	06/08/2020	10.18	Put	Bond Future	3,566.3500	3.5663	3,944.6700	3.9447	10.608	0	0	0
2020/02/07	R248	06/08/2020	9.00	Call	Bond Future	378.9000	0.3789	296.8500	0.2968	(21.655)	0	0	3,000
2020/02/07	R248	06/08/2020	10.20	Put	Bond Future	3,488.4300	3.4884	3,860.8900	3.8609	10.677	0	0	0
2020/02/07	R248	06/08/2020	10.19	Call	Bond Future	3,502.1100	3.5021	3,091.7500	3.0918	(11.718)	0	0	0
2020/02/07	R248	06/08/2020	10.19	Put	Bond Future	3,527.2100	3.5272	3,902.6000	3.9026	10.643	0	0	0
2020/02/07	R248	05/11/2020	10.02	Put	Bond Future	5,201.9200	5.2019	5,635.8200	5.6358	8.341	0	0	0
2020/02/07	R248	05/11/2020	10.03	Call	Bond Future	3,180.5700	3.1806	2,826.0500	2.8261	(11.146)	0	0	0
2020/02/07	R248	05/11/2020			Bond Future	10.2718	87.8366	10.3707	87.0507	0.963	0.0000	0.0000	0
2020/02/07	R248	05/11/2020	10.04	Call	Bond Future	3,217.3900	3.2174	2,860.2900	2.8603	(11.099)	0	0	0
2020/02/07	R248	05/11/2020	10.04	Put	Bond Future	5,108.4900	5.1085	5,537.2300	5.5372	8.393	0	0	0
2020/02/07	R248	05/11/2020	10.02	Call	Bond Future	3,144.2500	3.1443	2,792.3100	2.7923	(11.193)	0	0	0
2020/02/07	R248	05/11/2020	10.03	Put	Bond Future	5,154.8800	5.1549	5,586.2000	5.5862	8.367	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
Total											1206224	