



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 17/02/2020 TO 17/02/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	2025	07/05/2020		Bond Future	138.9466	138.9466	138.8408	138.8408	(0.076)	0.0000	0.0000	2,037
2020/02/17	2025	06/08/2020		Bond Future	139.9965	139.9965	139.8886	139.8886	(0.077)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/17	2025	05/11/2020			Bond Future	142.5110	142.5110	142.4013	142.4013	(0.077)	0.0000	0.0000	0
2020/02/17	2025	04/02/2021			Bond Future	143.5516	143.5516	143.4401	143.4401	(0.078)	0.0000	0.0000	0
2020/02/17	2029	07/05/2020			Bond Future	102.2258	102.2258	102.0936	102.0936	(0.129)	0.0000	0.0000	3,795
2020/02/17	2029	06/08/2020			Bond Future	104.1019	104.1019	103.9672	103.9672	(0.129)	0.0000	0.0000	0
2020/02/17	2029	05/11/2020			Bond Future	104.8334	104.8334	104.6963	104.6963	(0.131)	0.0000	0.0000	0
2020/02/17	2030	07/05/2020	8.79	Call	Bond Future	1,228.8900	1.2289	1,069.4500	1.0694	(12.974)	0	0	0
2020/02/17	2030	07/05/2020	8.78	Put	Bond Future	1,960.8900	1.9609	2,117.4800	2.1175	7.986	0	0	0
2020/02/17	2030	07/05/2020	8.85	Put	Bond Future	1,726.4600	1.7265	1,868.2900	1.8683	8.215	0	0	0
2020/02/17	2030	07/05/2020	8.45	Put	Bond Future	3,335.1300	3.3351	3,561.6100	3.5616	6.791	0	0	0
2020/02/17	2030	07/05/2020	9.19	Put	Bond Future	873.4800	0.8735	952.1500	0.9522	9.007	0	0	7,750
2020/02/17	2030	07/05/2020			Bond Future	8.9024	96.4308	8.9534	96.1169	0.573	0.0000	0.0000	75,972
2020/02/17	2030	07/05/2020	8.80	Call	Bond Future	1,256.7600	1.2568	1,095.2000	1.0952	(12.855)	0	0	0
2020/02/17	2030	07/05/2020	8.80	Put	Bond Future	1,891.8100	1.8918	2,044.1500	2.0441	8.053	0	0	0
2020/02/17	2030	07/05/2020	8.45	Call	Bond Future	487.7300	0.4877	400.3100	0.4003	(17.924)	0	0	5,000
2020/02/17	2030	07/05/2020	9.19	Call	Bond Future	2,626.6200	2.6266	2,391.3900	2.3914	(8.956)	0	0	0
2020/02/17	2030	07/05/2020	8.79	Put	Bond Future	1,926.2300	1.9262	2,080.6900	2.0807	8.019	0	0	0
2020/02/17	2030	07/05/2020	8.78	Call	Bond Future	1,201.2100	1.2012	1,043.9000	1.0439	(13.096)	0	0	0
2020/02/17	2030	07/05/2020	8.85	Call	Bond Future	1,402.0700	1.4021	1,230.0000	1.2300	(12.273)	0	0	5,000
2020/02/17	2030	06/08/2020	9.11	Call	Bond Future	2,782.7200	2.7827	2,583.6900	2.5837	(7.152)	0	0	0
2020/02/17	2030	06/08/2020			Bond Future	8.9677	94.1676	9.0208	93.8478	0.592	0.0000	0.0000	200
2020/02/17	2030	06/08/2020	9.09	Call	Bond Future	2,713.9100	2.7139	2,517.4500	2.5175	(7.239)	0	0	0
2020/02/17	2030	06/08/2020	9.09	Put	Bond Future	1,979.0400	1.9790	2,102.3700	2.1024	6.232	0	0	0
2020/02/17	2030	06/08/2020	9.11	Put	Bond Future	1,928.4000	1.9284	2,049.1600	2.0492	6.262	0	0	0
2020/02/17	2030	06/08/2020	9.10	Call	Bond Future	2,748.2100	2.7482	2,550.4600	2.5505	(7.196)	0	0	0
2020/02/17	2030	06/08/2020	9.10	Put	Bond Future	1,953.5900	1.9536	2,075.6300	2.0756	6.247	0	0	0
2020/02/17	2030	05/11/2020	8.10	Put	Bond Future	6,389.0400	6.3890	6,643.0400	6.6430	3.976	0	0	0
2020/02/17	2030	05/11/2020	8.73	Call	Bond Future	1,867.8700	1.8679	1,724.0100	1.7240	(7.702)	0	0	3,000
2020/02/17	2030	05/11/2020	10.06	Put	Bond Future	903.9800	0.9040	959.5200	0.9595	6.144	0	0	1,000
2020/02/17	2030	05/11/2020	9.39	Put	Bond Future	1,854.1800	1.8542	1,961.4700	1.9615	5.786	0	0	0
2020/02/17	2030	05/11/2020	9.38	Call	Bond Future	3,911.2800	3.9113	3,694.2200	3.6942	(5.550)	0	0	0
2020/02/17	2030	05/11/2020			Bond Future	9.0306	95.8369	9.0857	95.5116	0.610	0.0000	0.0000	0
2020/02/17	2030	05/11/2020	9.61	Call	Bond Future	4,816.3300	4.8163	4,578.3200	4.5783	(4.942)	0	0	0
2020/02/17	2030	05/11/2020	9.61	Put	Bond Future	1,469.4500	1.4694	1,556.7600	1.5568	5.942	0	0	3,000
2020/02/17	2030	05/11/2020	8.85	Put	Bond Future	3,259.2100	3.2592	3,426.2500	3.4263	5.125	0	0	0
2020/02/17	2030	05/11/2020	8.85	Call	Bond Future	2,183.3800	2.1834	2,025.1000	2.0251	(7.249)	0	0	3,000
2020/02/17	2030	05/11/2020	8.34	Put	Bond Future	5,236.8700	5.2369	5,464.8100	5.4648	4.353	0	0	0
2020/02/17	2030	05/11/2020	8.34	Call	Bond Future	1,034.5200	1.0345	937.1400	0.9371	(9.413)	0	0	1,000
2020/02/17	2030	05/11/2020	9.04	Put	Bond Future	2,684.2300	2.6842	2,828.9700	2.8290	5.392	0	0	0
2020/02/17	2030	05/11/2020	9.04	Call	Bond Future	2,740.0400	2.7400	2,559.4600	2.5595	(6.590)	0	0	1,000
2020/02/17	2030	05/11/2020	9.86	Put	Bond Future	1,132.3500	1.1323	1,200.7200	1.2007	6.038	0	0	14,160
2020/02/17	2030	05/11/2020	8.36	Put	Bond Future	5,147.2700	5.1473	5,372.9000	5.3729	4.383	0	0	0
2020/02/17	2030	05/11/2020	8.10	Call	Bond Future	669.2100	0.6692	597.8900	0.5979	(10.657)	0	0	3,000
2020/02/17	2030	05/11/2020	8.73	Put	Bond Future	3,667.5800	3.6676	3,849.0400	3.8490	4.948	0	0	0
2020/02/17	2030	05/11/2020	9.23	Put	Bond Future	2,194.9100	2.1949	2,318.5800	2.3186	5.634	0	0	0
2020/02/17	2030	05/11/2020	10.06	Call	Bond Future	6,743.0200	6.7430	6,473.2400	6.4732	(4.001)	0	0	0
2020/02/17	2030	05/11/2020	10.37	Put	Bond Future	581.8700	0.5819	620.0000	0.6200	6.553	0	0	16,000

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
2020/02/17	2030	05/11/2020	9.39	Call	Bond Future	3,948.9800	3.9490	3,730.9500	3.7310	(5.521)	0	0	0
2020/02/17	2030	05/11/2020	9.38	Put	Bond Future	1,873.9300	1.8739	1,982.1900	1.9822	5.777	0	0	0
2020/02/17	2030	05/11/2020	9.86	Call	Bond Future	5,875.0300	5.8750	5,618.0800	5.6181	(4.374)	0	0	0
2020/02/17	2030	05/11/2020	8.36	Call	Bond Future	1,070.0200	1.0700	970.3300	0.9703	(9.317)	0	0	14,160
2020/02/17	2030	05/11/2020	8.86	Put	Bond Future	3,226.6200	3.2266	3,392.4700	3.3925	5.140	0	0	0
2020/02/17	2030	05/11/2020	8.86	Call	Bond Future	2,210.7900	2.2108	2,051.3200	2.0513	(7.213)	0	0	14,160
2020/02/17	2030	05/11/2020	9.23	Call	Bond Future	3,364.8500	3.3649	3,163.2000	3.1632	(5.993)	0	0	3,000
2020/02/17	2030	05/11/2020	10.47	Call	Bond Future	8,532.5700	8.5326	8,240.7100	8.2407	(3.421)	0	0	0
2020/02/17	2030	05/11/2020	10.47	Put	Bond Future	500.8800	0.5009	534.3400	0.5343	6.680	0	0	3,000
2020/02/17	2030	05/11/2020	8.53	Put	Bond Future	4,424.9700	4.4250	4,630.5800	4.6306	4.647	0	0	0
2020/02/17	2030	05/11/2020	8.53	Call	Bond Future	1,402.7900	1.4028	1,283.0800	1.2831	(8.534)	0	0	16,000
2020/02/17	2030	05/11/2020	9.03	Put	Bond Future	2,712.2600	2.7123	2,858.1400	2.8581	5.379	0	0	0
2020/02/17	2030	05/11/2020	9.03	Call	Bond Future	2,708.9500	2.7089	2,529.5100	2.5295	(6.624)	0	0	16,000
2020/02/17	2030	05/11/2020	10.37	Call	Bond Future	8,085.4700	8.0855	7,798.2800	7.7983	(3.552)	0	0	0
2020/02/17	2030	05/11/2020	9.40	Call	Bond Future	3,986.8200	3.9868	3,767.8100	3.7678	(5.493)	0	0	0
2020/02/17	2030	05/11/2020	9.40	Put	Bond Future	1,834.6200	1.8346	1,940.9300	1.9409	5.795	0	0	0
2020/02/17	2032	07/05/2020	9.19	Call	Bond Future	1,288.1300	1.2881	1,134.2200	1.1342	(11.948)	0	0	0
2020/02/17	2032	07/05/2020	9.20	Call	Bond Future	1,318.3600	1.3184	1,162.3900	1.1624	(11.831)	0	0	7,500
2020/02/17	2032	07/05/2020			Bond Future	9.3384	93.2141	9.3840	92.9088	0.488	0.0000	0.0000	84,906
2020/02/17	2032	07/05/2020	9.17	Call	Bond Future	1,228.8500	1.2289	1,079.1100	1.0791	(12.185)	0	0	0
2020/02/17	2032	07/05/2020	9.17	Put	Bond Future	2,368.8200	2.3688	2,524.4500	2.5244	6.570	0	0	0
2020/02/17	2032	07/05/2020	9.00	Put	Bond Future	3,100.3100	3.1003	3,291.7400	3.2917	6.175	0	0	0
2020/02/17	2032	07/05/2020	9.00	Call	Bond Future	790.1000	0.7901	676.1600	0.6762	(14.421)	0	0	7,500
2020/02/17	2032	07/05/2020	9.50	Put	Bond Future	1,306.0600	1.3061	1,398.8400	1.3988	7.104	0	0	0
2020/02/17	2032	07/05/2020	9.50	Call	Bond Future	2,381.9100	2.3819	2,169.3200	2.1693	(8.925)	0	0	7,500
2020/02/17	2032	07/05/2020	9.30	Put	Bond Future	1,896.7900	1.8968	2,026.0400	2.0260	6.814	0	0	0
2020/02/17	2032	07/05/2020	9.30	Call	Bond Future	1,638.4200	1.6384	1,462.3000	1.4623	(10.749)	0	0	7,500
2020/02/17	2032	07/05/2020	9.19	Put	Bond Future	2,291.7200	2.2917	2,443.1800	2.4432	6.609	0	0	0
2020/02/17	2032	07/05/2020	9.20	Put	Bond Future	2,253.8600	2.2539	2,403.2600	2.4033	6.629	0	0	0
2020/02/17	2032	07/05/2020	9.18	Call	Bond Future	1,258.2900	1.2583	1,106.4700	1.1065	(12.066)	0	0	0
2020/02/17	2032	07/05/2020	9.18	Put	Bond Future	2,330.0300	2.3300	2,483.5800	2.4836	6.590	0	0	0
2020/02/17	2032	06/08/2020	9.46	Put	Bond Future	2,507.2900	2.5073	2,632.1900	2.6322	4.981	0	0	0
2020/02/17	2032	06/08/2020	9.45	Call	Bond Future	2,799.1300	2.7991	2,614.2500	2.6143	(6.605)	0	0	0
2020/02/17	2032	06/08/2020			Bond Future	9.4102	94.9023	9.4575	94.5913	0.503	0.0000	0.0000	300
2020/02/17	2032	06/08/2020	9.46	Call	Bond Future	2,834.5200	2.8345	2,648.4000	2.6484	(6.566)	0	0	0
2020/02/17	2032	06/08/2020	9.45	Put	Bond Future	2,537.5300	2.5375	2,663.6700	2.6637	4.971	0	0	0
2020/02/17	2032	06/08/2020	9.47	Call	Bond Future	2,870.1300	2.8701	2,682.7900	2.6828	(6.527)	0	0	0
2020/02/17	2032	06/08/2020	9.47	Put	Bond Future	2,477.3300	2.4773	2,601.0100	2.6010	4.992	0	0	0
2020/02/17	2032	05/11/2020	9.61	Put	Bond Future	2,767.9900	2.7680	2,892.6400	2.8926	4.503	0	0	0
2020/02/17	2032	05/11/2020	10.99	Call	Bond Future	9,663.9800	9.6640	9,378.5900	9.3786	(2.953)	0	0	0
2020/02/17	2032	05/11/2020	9.44	Put	Bond Future	3,277.8700	3.2779	3,420.2600	3.4203	4.344	0	0	0
2020/02/17	2032	05/11/2020	11.08	Call	Bond Future	10,095.0200	10.0950	9,806.2400	9.8062	(2.861)	0	0	0
2020/02/17	2032	05/11/2020	9.77	Put	Bond Future	2,351.0600	2.3511	2,460.0600	2.4601	4.636	0	0	0
2020/02/17	2032	05/11/2020			Bond Future	9.4847	92.4264	9.5337	92.1100	0.517	0.0000	0.0000	0
2020/02/17	2032	05/11/2020	10.99	Put	Bond Future	589.0300	0.5890	620.0600	0.6201	5.268	0	0	3,000
2020/02/17	2032	05/11/2020	9.76	Call	Bond Future	4,132.9200	4.1329	3,926.4400	3.9264	(4.996)	0	0	0
2020/02/17	2032	05/11/2020	9.76	Put	Bond Future	2,374.4000	2.3744	2,484.3400	2.4843	4.630	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
2020/02/17	2032	05/11/2020	9.11	Call	Bond Future	2,001.3400	2.0013	1,864.0300	1.8640	(6.861)	0	0	3,000
2020/02/17	2032	05/11/2020	9.61	Call	Bond Future	3,574.0900	3.5741	3,382.3200	3.3823	(5.366)	0	0	3,000
2020/02/17	2032	05/11/2020	9.44	Call	Bond Future	2,987.8500	2.9879	2,813.8200	2.8138	(5.825)	0	0	1,000
2020/02/17	2032	05/11/2020	11.08	Put	Bond Future	517.4800	0.5175	545.1200	0.5451	5.341	0	0	1,000
2020/02/17	2032	05/11/2020	9.77	Call	Bond Future	4,172.5800	4.1726	3,965.1600	3.9652	(4.971)	0	0	0
2020/02/17	2032	05/11/2020	9.11	Put	Bond Future	4,471.0200	4.4710	4,650.1300	4.6501	4.006	0	0	0
2020/02/17	2032	05/11/2020	8.94	Put	Bond Future	5,195.3200	5.1953	5,393.8100	5.3938	3.821	0	0	0
2020/02/17	2032	05/11/2020	8.94	Call	Bond Future	1,575.3900	1.5754	1,457.4600	1.4575	(7.486)	0	0	1,000
2020/02/17	2032	05/11/2020	9.75	Call	Bond Future	4,093.7000	4.0937	3,888.1700	3.8882	(5.021)	0	0	0
2020/02/17	2032	05/11/2020	9.75	Put	Bond Future	2,398.2500	2.3982	2,509.1400	2.5091	4.624	0	0	0
2020/02/17	2033	07/05/2020			Bond Future	101.3492	101.3492	101.3436	101.3436	(0.005)	0.0000	0.0000	6,960
2020/02/17	2033	06/08/2020			Bond Future	103.2091	103.2091	103.2032	103.2032	(0.006)	0.0000	0.0000	0
2020/02/17	2033	05/11/2020			Bond Future	103.8466	103.8466	103.8408	103.8408	(0.006)	0.0000	0.0000	0
2020/02/17	2037	07/05/2020	9.60	Put	Bond Future	3,616.3200	3.6163	3,903.0000	3.9030	7.927	0	0	0
2020/02/17	2037	07/05/2020	9.59	Call	Bond Future	908.0600	0.9081	752.2600	0.7523	(17.157)	0	0	0
2020/02/17	2037	07/05/2020	9.70	Put	Bond Future	3,125.9000	3.1259	3,384.0700	3.3841	8.259	0	0	0
2020/02/17	2037	07/05/2020			Bond Future	9.9571	90.6049	10.0180	90.1595	0.611	0.0000	0.0000	68,396
2020/02/17	2037	07/05/2020	9.60	Call	Bond Future	933.0300	0.9330	774.4000	0.7744	(17.002)	0	0	0
2020/02/17	2037	07/05/2020	9.59	Put	Bond Future	3,668.2300	3.6682	3,957.7400	3.9577	7.892	0	0	0
2020/02/17	2037	07/05/2020	9.70	Call	Bond Future	1,206.1500	1.2061	1,019.0100	1.0190	(15.515)	0	0	7,500
2020/02/17	2037	07/05/2020	9.61	Call	Bond Future	958.4300	0.9584	796.9700	0.7970	(16.846)	0	0	0
2020/02/17	2037	07/05/2020	9.61	Put	Bond Future	3,564.9300	3.5649	3,848.7800	3.8488	7.962	0	0	0
2020/02/17	2037	07/05/2020	10.00	Put	Bond Future	1,926.7500	1.9268	2,103.3600	2.1034	9.166	0	0	0
2020/02/17	2037	07/05/2020	10.00	Call	Bond Future	2,240.8300	2.2408	1,972.1300	1.9721	(11.991)	0	0	7,500
2020/02/17	2037	06/08/2020	9.88	Put	Bond Future	3,725.8400	3.7258	3,950.8700	3.9509	6.040	0	0	0
2020/02/17	2037	06/08/2020			Bond Future	10.0404	87.9856	10.1034	87.5321	0.627	0.0000	0.0000	300
2020/02/17	2037	06/08/2020	9.87	Call	Bond Future	2,520.2200	2.5202	2,293.5800	2.2936	(8.993)	0	0	0
2020/02/17	2037	06/08/2020	9.87	Put	Bond Future	3,765.6900	3.7657	3,992.5100	3.9925	6.023	0	0	0
2020/02/17	2037	06/08/2020	9.88	Call	Bond Future	2,554.1900	2.5542	2,325.7600	2.3258	(8.943)	0	0	0
2020/02/17	2037	06/08/2020	9.86	Call	Bond Future	2,486.7300	2.4867	2,261.8900	2.2619	(9.042)	0	0	0
2020/02/17	2037	06/08/2020	9.86	Put	Bond Future	3,806.1000	3.8061	4,034.7200	4.0347	6.007	0	0	0
2020/02/17	2037	05/11/2020	10.18	Call	Bond Future	3,846.3400	3.8463	3,581.8200	3.5818	(6.877)	0	0	0
2020/02/17	2037	05/11/2020	10.17	Put	Bond Future	3,456.5800	3.4566	3,654.9800	3.6550	5.740	0	0	0
2020/02/17	2037	05/11/2020			Bond Future	10.1205	89.5453	10.1855	89.0838	0.642	0.0000	0.0000	0
2020/02/17	2037	05/11/2020	10.19	Call	Bond Future	3,884.4000	3.8844	3,618.4400	3.6184	(6.847)	0	0	0
2020/02/17	2037	05/11/2020	10.19	Put	Bond Future	3,391.3200	3.3913	3,586.8400	3.5868	5.765	0	0	0
2020/02/17	2037	05/11/2020	10.17	Call	Bond Future	3,808.1500	3.8081	3,545.0700	3.5451	(6.908)	0	0	0
2020/02/17	2037	05/11/2020	10.18	Put	Bond Future	3,423.9700	3.4240	3,620.9300	3.6209	5.752	0	0	0
2020/02/17	2038	07/05/2020			Bond Future	117.4309	117.4309	117.5900	117.5900	0.136	0.0000	0.0000	10,867
2020/02/17	2038	06/08/2020			Bond Future	117.8984	117.8984	118.0605	118.0605	0.137	0.0000	0.0000	0
2020/02/17	2038	05/11/2020			Bond Future	120.0160	120.0160	120.1809	120.1809	0.137	0.0000	0.0000	0
2020/02/17	2040	07/05/2020	9.74	Call	Bond Future	965.6900	0.9657	798.1000	0.7981	(17.354)	0	0	0
2020/02/17	2040	07/05/2020	9.75	Put	Bond Future	3,751.3500	3.7513	4,056.8100	4.0568	8.143	0	0	0
2020/02/17	2040	07/05/2020	9.85	Put	Bond Future	3,229.5800	3.2296	3,503.8100	3.5038	8.491	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/17	2040	07/05/2020			Bond Future	10.0926	93.2221	10.1534	92.7459	0.603	0.0000	0.0000	48,855
2020/02/17	2040	07/05/2020	9.74	Put	Bond Future	3,806.2700	3.8063	4,114.8700	4.1149	8.108	0	0	0
2020/02/17	2040	07/05/2020	9.75	Call	Bond Future	993.2500	0.9933	822.5200	0.8225	(17.189)	0	0	0
2020/02/17	2040	07/05/2020	10.00	Put	Bond Future	2,552.4500	2.5525	2,780.5100	2.7805	8.935	0	0	0
2020/02/17	2040	07/05/2020	10.00	Call	Bond Future	1,819.8400	1.8198	1,571.7100	1.5717	(13.635)	0	0	2,640
2020/02/17	2040	07/05/2020	9.50	Put	Bond Future	5,295.7100	5.2957	5,675.2200	5.6752	7.166	0	0	0
2020/02/17	2040	07/05/2020	9.50	Call	Bond Future	440.6900	0.4407	344.0100	0.3440	(21.938)	0	0	2,640
2020/02/17	2040	07/05/2020	9.73	Call	Bond Future	938.4400	0.9384	773.9900	0.7740	(17.524)	0	0	0
2020/02/17	2040	07/05/2020	9.85	Call	Bond Future	1,290.0800	1.2901	1,088.1200	1.0881	(15.655)	0	0	7,500
2020/02/17	2040	07/05/2020	9.73	Put	Bond Future	3,861.6200	3.8616	4,173.3600	4.1734	8.073	0	0	0
2020/02/17	2040	07/05/2020	10.15	Put	Bond Future	1,975.6500	1.9756	2,160.9500	2.1609	9.379	0	0	0
2020/02/17	2040	07/05/2020	10.15	Call	Bond Future	2,425.2400	2.4252	2,134.3500	2.1344	(11.994)	0	0	7,500
2020/02/17	2040	06/08/2020	10.03	Call	Bond Future	2,746.6800	2.7467	2,500.1900	2.5002	(8.974)	0	0	0
2020/02/17	2040	06/08/2020	10.04	Call	Bond Future	2,783.5000	2.7835	2,535.0800	2.5351	(8.925)	0	0	0
2020/02/17	2040	06/08/2020	10.02	Put	Bond Future	3,935.1800	3.9352	4,175.5700	4.1756	6.109	0	0	0
2020/02/17	2040	06/08/2020			Bond Future	10.1765	90.3996	10.2394	89.9146	0.618	0.0000	0.0000	600
2020/02/17	2040	06/08/2020	10.04	Put	Bond Future	3,850.5900	3.8506	4,087.1100	4.0871	6.142	0	0	0
2020/02/17	2040	06/08/2020	10.02	Call	Bond Future	2,710.1100	2.7101	2,465.5600	2.4656	(9.024)	0	0	0
2020/02/17	2040	06/08/2020	10.03	Put	Bond Future	3,892.7100	3.8927	4,131.1600	4.1312	6.126	0	0	0
2020/02/17	2040	05/11/2020	10.23	Call	Bond Future	3,811.9400	3.8119	3,541.7600	3.5418	(7.088)	0	0	2,000
2020/02/17	2040	05/11/2020	11.70	Put	Bond Future	914.2500	0.9142	976.7300	0.9767	6.834	0	0	2,000
2020/02/17	2040	05/11/2020	10.00	Call	Bond Future	2,962.9200	2.9629	2,729.9500	2.7300	(7.863)	0	0	2,000
2020/02/17	2040	05/11/2020	9.50	Call	Bond Future	1,483.1700	1.4832	1,334.5700	1.3346	(10.019)	0	0	2,000
2020/02/17	2040	05/11/2020	10.30	Call	Bond Future	4,090.6000	4.0906	3,809.5500	3.8095	(6.871)	0	0	0
2020/02/17	2040	05/11/2020			Bond Future	10.2572	92.0021	10.3221	91.5086	0.633	0.0000	0.0000	0
2020/02/17	2040	05/11/2020	10.23	Put	Bond Future	4,019.7300	4.0197	4,243.0000	4.2430	5.554	0	0	0
2020/02/17	2040	05/11/2020	9.73	Put	Bond Future	6,269.6000	6.2696	6,575.5900	6.5756	4.881	0	0	0
2020/02/17	2040	05/11/2020	9.73	Call	Bond Future	2,098.1300	2.0981	1,910.6700	1.9107	(8.935)	0	0	2,000
2020/02/17	2040	05/11/2020	10.30	Put	Bond Future	3,764.5700	3.7646	3,976.9700	3.9770	5.642	0	0	0
2020/02/17	2040	05/11/2020	11.70	Call	Bond Future	10,936.6000	10.9366	10,505.6300	10.5056	(3.941)	0	0	0
2020/02/17	2040	05/11/2020	10.00	Put	Bond Future	4,960.6400	4.9606	5,221.1200	5.2211	5.251	0	0	0
2020/02/17	2040	05/11/2020	9.50	Put	Bond Future	7,570.6100	7.5706	7,915.4600	7.9155	4.555	0	0	0
2020/02/17	2040	05/11/2020	10.31	Call	Bond Future	4,131.1400	4.1311	3,848.5600	3.8486	(6.840)	0	0	0
2020/02/17	2040	05/11/2020	10.32	Put	Bond Future	3,694.2200	3.6942	3,903.5600	3.9036	5.667	0	0	0
2020/02/17	2040	05/11/2020	11.50	Call	Bond Future	9,913.4100	9.9134	9,496.9300	9.4969	(4.201)	0	0	0
2020/02/17	2040	05/11/2020	11.50	Put	Bond Future	1,169.4400	1.1694	1,246.4100	1.2464	6.582	0	0	2,000
2020/02/17	2040	05/11/2020	10.31	Put	Bond Future	3,729.2600	3.7293	3,940.1300	3.9401	5.654	0	0	0
2020/02/17	2040	05/11/2020	10.32	Call	Bond Future	4,171.8500	4.1719	3,887.7400	3.8877	(6.810)	0	0	0
2020/02/17	2044	07/05/2020	9.81	Call	Bond Future	1,014.4100	1.0144	841.4800	0.8415	(17.047)	0	0	0
2020/02/17	2044	07/05/2020	9.79	Put	Bond Future	3,997.6600	3.9977	4,313.3200	4.3133	7.896	0	0	0
2020/02/17	2044	07/05/2020	9.45	Put	Bond Future	6,282.9400	6.2829	6,693.2600	6.6933	6.531	0	0	0
2020/02/17	2044	07/05/2020	9.97	Put	Bond Future	3,055.3500	3.0554	3,314.7700	3.3148	8.491	0	0	0
2020/02/17	2044	07/05/2020	9.33	Call	Bond Future	185.5700	0.1856	136.4100	0.1364	(26.491)	0	0	100
2020/02/17	2044	07/05/2020	9.98	Call	Bond Future	1,550.1500	1.5501	1,324.1000	1.3241	(14.582)	0	0	100
2020/02/17	2044	07/05/2020	9.26	Call	Bond Future	136.4700	0.1365	98.2000	0.0982	(28.043)	0	0	556
2020/02/17	2044	07/05/2020			Bond Future	10.1605	89.8660	10.2213	89.3836	0.598	0.0000	0.0000	78,059
2020/02/17	2044	07/05/2020	9.81	Put	Bond Future	3,883.7000	3.8837	4,193.1400	4.1931	7.968	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
2020/02/17	2044	07/05/2020	9.79	Call	Bond Future	959.9400	0.9599	793.2300	0.7932	(17.367)	0	0	0
2020/02/17	2044	07/05/2020	10.81	Call	Bond Future	5,619.3900	5.6194	5,203.9200	5.2039	(7.394)	0	0	0
2020/02/17	2044	07/05/2020	10.81	Put	Bond Future	689.1100	0.6891	756.0100	0.7560	9.708	0	0	129
2020/02/17	2044	07/05/2020	9.33	Put	Bond Future	7,245.1800	7.2452	7,678.3900	7.6784	5.979	0	0	0
2020/02/17	2044	07/05/2020	9.80	Put	Bond Future	3,940.3100	3.9403	4,252.8700	4.2529	7.932	0	0	0
2020/02/17	2044	07/05/2020	9.45	Call	Bond Future	300.4500	0.3005	228.4000	0.2284	(23.981)	0	0	129
2020/02/17	2044	07/05/2020	9.97	Call	Bond Future	1,515.0700	1.5151	1,292.1200	1.2921	(14.715)	0	0	129
2020/02/17	2044	07/05/2020	9.98	Put	Bond Future	3,008.4400	3.0084	3,264.7600	3.2648	8.520	0	0	0
2020/02/17	2044	07/05/2020	11.09	Call	Bond Future	7,326.2000	7.3262	6,882.0300	6.8820	(6.063)	0	0	0
2020/02/17	2044	07/05/2020	9.26	Put	Bond Future	7,833.8200	7.8338	8,277.9200	8.2779	5.669	0	0	0
2020/02/17	2044	07/05/2020	9.91	Put	Bond Future	3,348.6000	3.3486	3,626.7400	3.6267	8.306	0	0	0
2020/02/17	2044	07/05/2020	9.80	Call	Bond Future	986.8700	0.9869	817.0600	0.8171	(17.207)	0	0	0
2020/02/17	2044	07/05/2020	11.09	Put	Bond Future	413.7700	0.4138	451.9700	0.4520	9.232	0	0	100
2020/02/17	2044	07/05/2020	9.91	Call	Bond Future	1,313.7700	1.3138	1,109.5400	1.1095	(15.545)	0	0	556
2020/02/17	2044	07/05/2020	11.02	Call	Bond Future	6,894.5500	6.8946	6,456.2600	6.4563	(6.357)	0	0	0
2020/02/17	2044	07/05/2020	11.02	Put	Bond Future	469.9900	0.4700	514.0700	0.5141	9.379	0	0	556
2020/02/17	2044	06/08/2020	9.98	Call	Bond Future	2,401.0400	2.4010	2,173.0200	2.1730	(9.497)	0	0	602
2020/02/17	2044	06/08/2020	11.09	Put	Bond Future	1,317.2200	1.3172	1,408.0200	1.4080	6.893	0	0	602
2020/02/17	2044	06/08/2020	9.01	Call	Bond Future	333.0200	0.3330	277.6700	0.2777	(16.621)	0	0	140
2020/02/17	2044	06/08/2020	9.66	Call	Bond Future	1,416.3000	1.4163	1,253.6200	1.2536	(11.486)	0	0	140
2020/02/17	2044	06/08/2020	9.88	Call	Bond Future	2,064.0600	2.0641	1,856.3200	1.8563	(10.065)	0	0	0
2020/02/17	2044	06/08/2020			Bond Future	10.2421	87.1080	10.3050	86.6167	0.614	0.0000	0.0000	500
2020/02/17	2044	06/08/2020	9.36	Put	Bond Future	8,166.8900	8.1669	8,553.8900	8.5539	4.739	0	0	0
2020/02/17	2044	06/08/2020	9.36	Call	Bond Future	751.0800	0.7511	646.8200	0.6468	(13.881)	0	0	602
2020/02/17	2044	06/08/2020	9.98	Put	Bond Future	4,500.9800	4.5010	4,764.2200	4.7642	5.849	0	0	0
2020/02/17	2044	06/08/2020	9.86	Call	Bond Future	1,999.9700	2.0000	1,796.3100	1.7963	(10.183)	0	0	0
2020/02/17	2044	06/08/2020	9.86	Put	Bond Future	5,089.6200	5.0896	5,377.2200	5.3772	5.651	0	0	0
2020/02/17	2044	06/08/2020	11.09	Call	Bond Future	7,571.2600	7.5713	7,170.8000	7.1708	(5.289)	0	0	0
2020/02/17	2044	06/08/2020	9.01	Put	Bond Future	10,983.6100	10.9836	11,419.5200	11.4195	3.969	0	0	0
2020/02/17	2044	06/08/2020	9.66	Put	Bond Future	6,196.4600	6.1965	6,525.0400	6.5250	5.303	0	0	0
2020/02/17	2044	06/08/2020	9.88	Put	Bond Future	4,987.5000	4.9875	5,271.0200	5.2710	5.685	0	0	0
2020/02/17	2044	06/08/2020	10.93	Call	Bond Future	6,700.2400	6.7002	6,316.7900	6.3168	(5.723)	0	0	0
2020/02/17	2044	06/08/2020	10.93	Put	Bond Future	1,566.9500	1.5669	1,674.7600	1.6748	6.880	0	0	140
2020/02/17	2044	06/08/2020	9.87	Call	Bond Future	2,031.8800	2.0319	1,826.1700	1.8262	(10.124)	0	0	0
2020/02/17	2044	06/08/2020	9.87	Put	Bond Future	5,038.3600	5.0384	5,323.9100	5.3239	5.668	0	0	0
2020/02/17	2044	05/11/2020	11.06	Put	Bond Future	1,923.7900	1.9238	2,046.0000	2.0460	6.353	0	0	525
2020/02/17	2044	05/11/2020	11.43	Call	Bond Future	9,307.0600	9.3071	8,895.8800	8.8959	(4.418)	0	0	0
2020/02/17	2044	05/11/2020	9.72	Put	Bond Future	6,721.8800	6.7219	7,046.6000	7.0466	4.831	0	0	0
2020/02/17	2044	05/11/2020	9.97	Call	Bond Future	2,625.9300	2.6259	2,406.7600	2.4068	(8.346)	0	0	568
2020/02/17	2044	05/11/2020	9.29	Put	Bond Future	9,571.3500	9.5713	9,964.3100	9.9643	4.106	0	0	0
2020/02/17	2044	05/11/2020	9.96	Put	Bond Future	5,461.7700	5.4618	5,744.1900	5.7442	5.171	0	0	0
2020/02/17	2044	05/11/2020	10.36	Call	Bond Future	4,087.5500	4.0875	3,803.1600	3.8032	(6.957)	0	0	0
2020/02/17	2044	05/11/2020			Bond Future	10.3204	88.6522	10.3852	88.1523	0.628	0.0000	0.0000	0
2020/02/17	2044	05/11/2020	9.72	Call	Bond Future	1,852.6400	1.8526	1,677.5200	1.6775	(9.452)	0	0	1,815
2020/02/17	2044	05/11/2020	9.97	Put	Bond Future	5,413.6400	5.4136	5,694.3100	5.6943	5.184	0	0	0
2020/02/17	2044	05/11/2020	9.96	Call	Bond Future	2,592.3100	2.5923	2,374.8900	2.3749	(8.387)	0	0	0
2020/02/17	2044	05/11/2020	11.38	Call	Bond Future	9,038.6200	9.0386	8,631.3900	8.6314	(4.505)	0	0	0
2020/02/17	2044	05/11/2020	11.38	Put	Bond Future	1,439.3400	1.4393	1,531.9500	1.5319	6.434	0	0	568

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/17	2044	05/11/2020	10.34	Call	Bond Future	4,005.7900	4.0058	3,724.5700	3.7246	(7.020)	0	0	0
2020/02/17	2044	05/11/2020	10.34	Put	Bond Future	3,853.9000	3.8539	4,072.5200	4.0725	5.673	0	0	0
2020/02/17	2044	05/11/2020	11.06	Call	Bond Future	7,351.3200	7.3513	6,973.6900	6.9737	(5.137)	0	0	0
2020/02/17	2044	05/11/2020	10.04	Put	Bond Future	5,085.5400	5.0855	5,354.0600	5.3541	5.280	0	0	0
2020/02/17	2044	05/11/2020	11.17	Put	Bond Future	1,738.2300	1.7382	1,849.3600	1.8494	6.393	0	0	1,815
2020/02/17	2044	05/11/2020	11.43	Put	Bond Future	1,377.4400	1.3774	1,466.1000	1.4661	6.437	0	0	1,815
2020/02/17	2044	05/11/2020	8.87	Put	Bond Future	13,015.8600	13.0159	13,456.7000	13.4567	3.387	0	0	0
2020/02/17	2044	05/11/2020	9.29	Call	Bond Future	929.9100	0.9299	823.0300	0.8230	(11.494)	0	0	568
2020/02/17	2044	05/11/2020	10.36	Put	Bond Future	3,781.3800	3.7814	3,996.8300	3.9968	5.698	0	0	0
2020/02/17	2044	05/11/2020	10.04	Call	Bond Future	2,866.6300	2.8666	2,635.3100	2.6353	(8.069)	0	0	525
2020/02/17	2044	05/11/2020	9.34	Put	Bond Future	9,198.1400	9.1981	9,584.3000	9.5843	4.198	0	0	0
2020/02/17	2044	05/11/2020	9.34	Call	Bond Future	1,008.3000	1.0083	894.6200	0.8946	(11.274)	0	0	525
2020/02/17	2044	05/11/2020	11.17	Call	Bond Future	7,923.7100	7.9237	7,535.0000	7.5350	(4.906)	0	0	0
2020/02/17	2044	05/11/2020	8.87	Call	Bond Future	438.8000	0.4388	379.8000	0.3798	(13.446)	0	0	1,815
2020/02/17	2044	05/11/2020	10.02	Put	Bond Future	5,177.9100	5.1779	5,449.8800	5.4499	5.253	0	0	0
2020/02/17	2044	05/11/2020	10.02	Call	Bond Future	2,797.1000	2.7971	2,569.2300	2.5692	(8.147)	0	0	1,815
2020/02/17	2044	05/11/2020	10.35	Call	Bond Future	4,046.5800	4.0466	3,763.7700	3.7638	(6.989)	0	0	0
2020/02/17	2044	05/11/2020	10.35	Put	Bond Future	3,817.4900	3.8175	4,034.5200	4.0345	5.685	0	0	0
2020/02/17	2044	04/02/2021	10.04	Put	Bond Future	6,219.4000	6.2194	6,495.8300	6.4958	4.445	0	0	0
2020/02/17	2044	04/02/2021	10.37	Call	Bond Future	4,538.8000	4.5388	4,260.2400	4.2602	(6.137)	0	0	0
2020/02/17	2044	04/02/2021	10.35	Put	Bond Future	4,894.1100	4.8941	5,126.9000	5.1269	4.757	0	0	0
2020/02/17	2044	04/02/2021			Bond Future	10.4064	85.8428	10.4734	85.3341	0.644	0.0000	0.0000	0
2020/02/17	2044	04/02/2021	10.37	Put	Bond Future	4,817.3100	4.8173	5,047.3900	5.0474	4.776	0	0	0
2020/02/17	2044	04/02/2021	10.35	Call	Bond Future	4,461.8900	4.4619	4,186.0400	4.1860	(6.182)	0	0	0
2020/02/17	2044	04/02/2021	10.04	Call	Bond Future	3,344.9500	3.3450	3,112.7400	3.1127	(6.942)	0	0	0
2020/02/17	2044	04/02/2021	10.84	Call	Bond Future	6,507.0500	6.5071	6,169.6200	6.1696	(5.186)	0	0	0
2020/02/17	2044	04/02/2021	10.36	Put	Bond Future	4,855.5800	4.8556	5,087.0200	5.0870	4.766	0	0	0
2020/02/17	2044	04/02/2021	10.84	Put	Bond Future	3,301.2400	3.3012	3,472.4500	3.4725	5.186	0	0	405
2020/02/17	2044	04/02/2021	10.29	Call	Bond Future	4,235.0200	4.2350	3,967.3900	3.9674	(6.319)	0	0	0
2020/02/17	2044	04/02/2021	10.29	Put	Bond Future	5,131.1400	5.1311	5,372.1500	5.3722	4.697	0	0	405
2020/02/17	2044	04/02/2021	9.66	Put	Bond Future	8,224.4400	8.2244	8,556.2900	8.5563	4.035	0	0	0
2020/02/17	2044	04/02/2021	9.66	Call	Bond Future	2,196.5000	2.1965	2,019.7100	2.0197	(8.049)	0	0	405
2020/02/17	2044	04/02/2021	10.36	Call	Bond Future	4,500.2700	4.5003	4,223.0700	4.2231	(6.160)	0	0	0
2020/02/17	2046	07/05/2020			Bond Future	107.0903	107.0903	107.8548	107.8548	0.714	0.0000	0.0000	14,000
2020/02/17	2046	06/08/2020			Bond Future	109.0555	109.0555	109.8342	109.8342	0.714	0.0000	0.0000	0
2020/02/17	2046	05/11/2020			Bond Future	109.2256	109.2256	110.0183	110.0183	0.726	0.0000	0.0000	0
2020/02/17	2050	07/05/2020			Bond Future	111.5695	111.5695	111.3456	111.3456	(0.201)	0.0000	0.0000	11,773
2020/02/17	2050	06/08/2020			Bond Future	111.7443	111.7443	111.5161	111.5161	(0.204)	0.0000	0.0000	0
2020/02/17	2050	05/11/2020			Bond Future	113.7512	113.7512	113.5191	113.5191	(0.204)	0.0000	0.0000	0
2020/02/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	8657	21/12/2026			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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/17	AL37	07/05/2020			Index Future	705.6620	705.6620	704.6160	704.6160	(0.148)	0.0000	0.0000	0
2020/02/17	AL37	06/08/2020			Index Future	718.3040	718.3040	717.2370	717.2370	(0.149)	0.0000	0.0000	0
2020/02/17	AL7T	07/05/2020			Index Future	815.3080	815.3080	812.8090	812.8090	(0.307)	0.0000	0.0000	0
2020/02/17	AL7T	06/08/2020			Index Future	829.9140	829.9140	827.3680	827.3680	(0.307)	0.0000	0.0000	0
2020/02/17	ALBI	07/05/2020			Index Future	722.6290	722.6290	720.0560	720.0560	(0.356)	0.0000	0.0000	211
2020/02/17	ALBI	06/08/2020			Index Future	735.5750	735.5750	732.9530	732.9530	(0.356)	0.0000	0.0000	0
2020/02/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/02/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	C212	31/01/2022			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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/17	ES33	07/05/2020			Bond Future	10.9622	77.1812	11.0228	76.8372	0.552	0.0000	0.0000	350
2020/02/17	ES33	06/08/2020			Bond Future	11.0846	78.5789	11.1475	78.2285	0.567	0.0000	0.0000	0
2020/02/17	ES33	05/11/2020			Bond Future	11.2128	76.1806	11.2779	75.8241	0.581	0.0000	0.0000	0
2020/02/17	ES42	07/05/2020			Bond Future	11.2961	77.8500	11.3619	77.4226	0.582	0.0000	0.0000	4,919
2020/02/17	ES42	06/08/2020			Bond Future	11.4153	79.2600	11.4835	78.8249	0.598	0.0000	0.0000	0
2020/02/17	ES42	05/11/2020			Bond Future	11.5387	76.4018	11.6094	75.9590	0.613	0.0000	0.0000	0
2020/02/17	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/17	GOVI	07/05/2020			GOVI	714.5930	714.5930	712.0890	712.0890	(0.350)	0.0000	0.0000	1,177
2020/02/17	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/17	GOVI	07/05/2020	720.00	Put	GOVI	54,070.0000	5.4070	79,110.0000	7.9110	46.310	0	0	0
2020/02/17	GOVI	07/05/2020	719.98	Put	GOVI	53,870.0000	5.3870	78,910.0000	7.8910	46.482	0	0	0
2020/02/17	GOVI	07/05/2020	719.99	Put	GOVI	53,970.0000	5.3970	79,010.0000	7.9010	46.396	0	0	0
2020/02/17	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/17	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/17	GOVI	06/08/2020	728.12	Put	GOVI	7,240.0000	0.7240	32,770.0000	3.2770	352.624	0	0	0
2020/02/17	GOVI	06/08/2020			GOVI	727.3960	727.3960	724.8430	724.8430	(0.351)	0.0000	0.0000	0
2020/02/17	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/17	GOVI	06/08/2020	728.14	Put	GOVI	7,440.0000	0.7440	32,970.0000	3.2970	343.145	0	0	0
2020/02/17	GOVI	06/08/2020	728.13	Put	GOVI	7,340.0000	0.7340	32,870.0000	3.2870	347.820	0	0	0
2020/02/17	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/02/17	IGOV	07/05/2020			Index Future	263.5660	263.5660	263.7780	263.7780	0.080	0.0000	0.0000	1,009
2020/02/17	IGOV	06/08/2020			Index Future	268.3520	268.3520	268.5670	268.5670	0.080	0.0000	0.0000	0
2020/02/17	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/02/17	IS02	22/06/2020			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2020/02/17	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/02/17	IS05	17/12/2020			Interest Rate Swap	95.3200	95.3200	95.3100	95.3100	(0.010)	0.0000	0.0000	0
2020/02/17	IS05	16/03/2021			Interest Rate Swap	94.2300	94.2300	94.2100	94.2100	(0.021)	0.0000	0.0000	0
2020/02/17	IS05	15/06/2021			Interest Rate Swap	93.0500	93.0500	93.0400	93.0400	(0.011)	0.0000	0.0000	0
2020/02/17	IS05	21/09/2021			Interest Rate Swap	92.8400	92.8400	92.8200	92.8200	(0.022)	0.0000	0.0000	0
2020/02/17	IS05	21/12/2021			Interest Rate Swap	94.7000	94.7000	94.6800	94.6800	(0.021)	0.0000	0.0000	51
2020/02/17	IS05	15/03/2022			Interest Rate Swap	94.5300	94.5300	94.5000	94.5000	(0.032)	0.0000	0.0000	0
2020/02/17	IS05	21/06/2022			Interest Rate Swap	95.3800	95.3800	95.3600	95.3600	(0.021)	0.0000	0.0000	0
2020/02/17	IS05	20/09/2022			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2020/02/17	IS05	20/12/2022			Interest Rate Swap	99.9700	99.9700	99.9900	99.9900	0.020	0.0000	0.0000	0
2020/02/17	IS05	22/03/2023			Interest Rate Swap	92.9500	92.9500	92.9900	92.9900	0.043	0.0000	0.0000	0
2020/02/17	IS05	20/06/2023			Interest Rate Swap	98.7900	98.7900	98.8400	98.8400	0.051	0.0000	0.0000	0
2020/02/17	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/02/17	IS10	17/12/2025			Interest Rate Swap	88.6100	88.6100	88.6900	88.6900	0.090	0.0000	0.0000	0
2020/02/17	IS10	16/03/2026			Interest Rate Swap	85.3500	85.3500	85.4400	85.4400	0.105	0.0000	0.0000	0
2020/02/17	IS10	15/06/2026			Interest Rate Swap	83.9000	83.9000	84.0000	84.0000	0.119	0.0000	0.0000	0
2020/02/17	IS10	21/09/2026			Interest Rate Swap	86.0000	86.0000	86.1100	86.1100	0.128	0.0000	0.0000	0
2020/02/17	IS10	21/12/2026			Interest Rate Swap	89.8300	89.8300	89.9400	89.9400	0.122	0.0000	0.0000	0
2020/02/17	IS10	15/03/2027			Interest Rate Swap	88.2500	88.2500	88.3700	88.3700	0.136	0.0000	0.0000	0
2020/02/17	IS10	21/06/2027			Interest Rate Swap	90.3100	90.3100	90.4400	90.4400	0.144	0.0000	0.0000	0
2020/02/17	IS10	20/09/2027			Interest Rate Swap	95.8600	95.8600	95.9800	95.9800	0.125	0.0000	0.0000	0
2020/02/17	IS10	20/12/2027			Interest Rate Swap	96.1700	96.1700	96.3000	96.3000	0.135	0.0000	0.0000	0
2020/02/17	IS10	22/03/2028			Interest Rate Swap	89.4200	89.4200	89.5500	89.5500	0.145	0.0000	0.0000	0
2020/02/17	IS10	20/06/2028			Interest Rate Swap	96.8600	96.8600	96.9900	96.9900	0.134	0.0000	0.0000	0
2020/02/17	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/02/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/02/17	R023	07/05/2020	6.91	Put	Bond Future	171.4000	0.1714	181.3300	0.1813	5.793	0	0	0
2020/02/17	R023	07/05/2020			Bond Future	6.5597	104.5351	6.5872	104.4644	0.420	0.0000	0.0000	67,970
2020/02/17	R023	07/05/2020	6.90	Call	Bond Future	1,045.6000	1.0456	985.1800	0.9852	(5.779)	0	0	0
2020/02/17	R023	07/05/2020	6.90	Put	Bond Future	175.8200	0.1758	186.0800	0.1861	5.836	0	0	0
2020/02/17	R023	07/05/2020	6.91	Call	Bond Future	1,066.6100	1.0666	1,005.8600	1.0059	(5.696)	0	0	0
2020/02/17	R023	07/05/2020	6.89	Call	Bond Future	1,024.7100	1.0247	964.6400	0.9646	(5.862)	0	0	0
2020/02/17	R023	07/05/2020	6.89	Put	Bond Future	180.3500	0.1804	190.9600	0.1910	5.883	0	0	0
2020/02/17	R023	06/08/2020	7.26	Call	Bond Future	1,998.0900	1.9981	1,933.8700	1.9339	(3.214)	0	0	0
2020/02/17	R023	06/08/2020			Bond Future	6.4742	106.4280	6.5047	106.3559	0.472	0.0000	0.0000	0
2020/02/17	R023	06/08/2020	7.26	Put	Bond Future	163.4600	0.1635	171.3400	0.1713	4.821	0	0	0
2020/02/17	R023	06/08/2020	7.27	Call	Bond Future	2,018.6100	2.0186	1,954.2400	1.9542	(3.189)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/17	R023	06/08/2020	7.28	Put	Bond Future	158.5700	0.1586	166.1500	0.1661	4.780	0	0	0
2020/02/17	R023	06/08/2020	7.27	Put	Bond Future	160.9000	0.1609	168.6300	0.1686	4.804	0	0	0
2020/02/17	R023	06/08/2020	7.28	Call	Bond Future	2,039.3500	2.0394	1,974.8300	1.9748	(3.164)	0	0	0
2020/02/17	R023	05/11/2020	7.46	Put	Bond Future	152.4300	0.1524	160.1000	0.1601	5.032	0	0	0
2020/02/17	R023	05/11/2020	7.47	Put	Bond Future	150.4300	0.1504	157.9900	0.1580	5.026	0	0	0
2020/02/17	R023	05/11/2020			Bond Future	6.3858	104.3857	6.4199	104.3124	0.534	0.0000	0.0000	0
2020/02/17	R023	05/11/2020	7.46	Call	Bond Future	2,431.3800	2.4314	2,365.7300	2.3657	(2.700)	0	0	0
2020/02/17	R023	05/11/2020	7.47	Call	Bond Future	2,450.3000	2.4503	2,384.5400	2.3845	(2.684)	0	0	0
2020/02/17	R023	05/11/2020	7.45	Call	Bond Future	2,412.3000	2.4123	2,346.7600	2.3468	(2.717)	0	0	0
2020/02/17	R023	05/11/2020	7.45	Put	Bond Future	154.2600	0.1543	162.0400	0.1620	5.043	0	0	0
2020/02/17	R035	07/05/2020	9.48	Put	Bond Future	3,171.8600	3.1719	3,436.6400	3.4366	8.348	0	0	0
2020/02/17	R035	07/05/2020	9.47	Call	Bond Future	1,114.4700	1.1145	935.4500	0.9355	(16.063)	0	0	0
2020/02/17	R035	07/05/2020	9.85	Call	Bond Future	2,443.3100	2.4433	2,160.4700	2.1605	(11.576)	0	0	7,500
2020/02/17	R035	07/05/2020	10.57	Put	Bond Future	450.7300	0.4507	494.2200	0.4942	9.649	0	0	3,530
2020/02/17	R035	07/05/2020	9.75	Call	Bond Future	2,040.3800	2.0404	1,783.2600	1.7833	(12.602)	0	0	5,000
2020/02/17	R035	07/05/2020	10.75	Put	Bond Future	320.0700	0.3201	349.7300	0.3497	9.267	0	0	5,000
2020/02/17	R035	07/05/2020			Bond Future	9.7512	94.9598	9.8121	94.5131	0.624	0.0000	0.0000	118,150
2020/02/17	R035	07/05/2020	9.11	Put	Bond Future	5,266.9300	5.2669	5,631.5700	5.6316	6.923	0	0	0
2020/02/17	R035	07/05/2020	9.11	Call	Bond Future	364.8400	0.3648	282.8000	0.2828	(22.487)	0	0	5,000
2020/02/17	R035	07/05/2020	9.48	Call	Bond Future	1,142.7600	1.1428	960.8600	0.9609	(15.918)	0	0	0
2020/02/17	R035	07/05/2020	9.47	Put	Bond Future	3,219.6100	3.2196	3,487.2700	3.4873	8.313	0	0	0
2020/02/17	R035	07/05/2020	9.85	Put	Bond Future	1,719.8200	1.7198	1,883.6600	1.8837	9.527	0	0	0
2020/02/17	R035	07/05/2020	9.78	Put	Bond Future	1,945.7400	1.9457	2,127.4200	2.1274	9.337	0	0	0
2020/02/17	R035	07/05/2020	10.57	Call	Bond Future	6,207.0800	6.2071	5,803.8900	5.8039	(6.496)	0	0	0
2020/02/17	R035	07/05/2020	9.75	Put	Bond Future	2,049.3000	2.0493	2,238.8600	2.2389	9.250	0	0	0
2020/02/17	R035	07/05/2020	10.75	Call	Bond Future	7,271.5000	7.2715	6,854.4800	6.8545	(5.735)	0	0	0
2020/02/17	R035	07/05/2020	9.49	Call	Bond Future	1,171.6400	1.1716	986.8400	0.9868	(15.773)	0	0	0
2020/02/17	R035	07/05/2020	9.49	Put	Bond Future	3,124.7900	3.1248	3,386.6700	3.3867	8.381	0	0	0
2020/02/17	R035	07/05/2020	9.55	Put	Bond Future	2,847.8600	2.8479	3,092.7000	3.0927	8.597	0	0	0
2020/02/17	R035	07/05/2020	9.55	Call	Bond Future	1,348.5700	1.3486	1,146.7300	1.1467	(14.967)	0	0	7,500
2020/02/17	R035	07/05/2020	9.78	Call	Bond Future	2,157.4300	2.1574	1,892.4300	1.8924	(12.283)	0	0	3,530
2020/02/17	R035	07/05/2020	9.18	Put	Bond Future	4,820.3400	4.8203	5,167.9100	5.1679	7.210	0	0	0
2020/02/17	R035	07/05/2020	9.18	Call	Bond Future	471.3000	0.4713	372.1900	0.3722	(21.029)	0	0	3,530
2020/02/17	R035	06/08/2020	9.67	Call	Bond Future	2,437.0600	2.4371	2,211.0300	2.2110	(9.275)	0	0	500
2020/02/17	R035	06/08/2020	10.45	Put	Bond Future	1,423.5500	1.4235	1,529.3400	1.5293	7.431	0	0	500
2020/02/17	R035	06/08/2020	9.00	Put	Bond Future	6,992.9400	6.9929	7,348.7800	7.3488	5.089	0	0	0
2020/02/17	R035	06/08/2020	9.92	Put	Bond Future	2,702.0000	2.7020	2,885.7000	2.8857	6.799	0	0	0
2020/02/17	R035	06/08/2020			Bond Future	9.8275	96.6793	9.8905	96.2245	0.641	0.0000	0.0000	410
2020/02/17	R035	06/08/2020	9.09	Put	Bond Future	6,441.1100	6.4411	6,781.0800	6.7811	5.278	0	0	0
2020/02/17	R035	06/08/2020	9.09	Call	Bond Future	864.2600	0.8643	749.3900	0.7494	(13.291)	0	0	500
2020/02/17	R035	06/08/2020	9.67	Put	Bond Future	3,588.9100	3.5889	3,817.7200	3.8177	6.375	0	0	0
2020/02/17	R035	06/08/2020	9.00	Call	Bond Future	702.6600	0.7027	603.6600	0.6037	(14.089)	0	0	24,761
2020/02/17	R035	06/08/2020	9.92	Call	Bond Future	3,368.9200	3.3689	3,097.7800	3.0978	(8.048)	0	0	0
2020/02/17	R035	06/08/2020	10.45	Call	Bond Future	5,780.0700	5.7801	5,431.0200	5.4310	(6.039)	0	0	0
2020/02/17	R035	06/08/2020	9.93	Call	Bond Future	3,408.9300	3.4089	3,136.0700	3.1361	(8.004)	0	0	0
2020/02/17	R035	06/08/2020	9.91	Put	Bond Future	2,733.7200	2.7337	2,919.1400	2.9191	6.783	0	0	0
2020/02/17	R035	06/08/2020	8.75	Put	Bond Future	8,726.4900	8.7265	9,115.6300	9.1156	4.459	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/17	R035	06/08/2020	8.75	Call	Bond Future	415.1400	0.4151	349.4400	0.3494	(15.826)	0	0	3,000
2020/02/17	R035	06/08/2020	9.93	Put	Bond Future	2,670.3200	2.6703	2,852.3000	2.8523	6.815	0	0	0
2020/02/17	R035	06/08/2020	9.91	Call	Bond Future	3,328.8800	3.3289	3,059.4600	3.0595	(8.093)	0	0	0
2020/02/17	R035	05/11/2020	10.34	Put	Bond Future	2,329.7300	2.3297	2,477.5100	2.4775	6.343	0	0	0
2020/02/17	R035	05/11/2020			Bond Future	9.9094	93.8937	9.9746	93.4308	0.657	0.0000	0.0000	0
2020/02/17	R035	05/11/2020	10.33	Call	Bond Future	5,282.4200	5.2824	4,968.5300	4.9685	(5.942)	0	0	0
2020/02/17	R035	05/11/2020	10.33	Put	Bond Future	2,352.4700	2.3525	2,501.4900	2.5015	6.335	0	0	0
2020/02/17	R035	05/11/2020	10.34	Call	Bond Future	5,327.6800	5.3277	5,012.5500	5.0125	(5.915)	0	0	0
2020/02/17	R035	05/11/2020	10.32	Call	Bond Future	5,237.5800	5.2376	4,924.9400	4.9249	(5.969)	0	0	0
2020/02/17	R035	05/11/2020	10.32	Put	Bond Future	2,375.7100	2.3757	2,525.9800	2.5260	6.325	0	0	0
2020/02/17	R035	04/02/2021	10.04	Put	Bond Future	4,095.6700	4.0957	4,302.2400	4.3022	5.044	0	0	0
2020/02/17	R035	04/02/2021	10.14	Put	Bond Future	3,776.4700	3.7765	3,970.7400	3.9707	5.144	0	0	650
2020/02/17	R035	04/02/2021	11.14	Put	Bond Future	1,661.9800	1.6620	1,758.6500	1.7587	5.817	0	0	650
2020/02/17	R035	04/02/2021	10.05	Call	Bond Future	4,405.4400	4.4054	4,139.8300	4.1398	(6.029)	0	0	0
2020/02/17	R035	04/02/2021			Bond Future	10.0009	95.5600	10.0684	95.0891	0.675	0.0000	0.0000	0
2020/02/17	R035	04/02/2021	10.14	Call	Bond Future	4,743.1400	4.7431	4,466.4700	4.4665	(5.833)	0	0	0
2020/02/17	R035	04/02/2021	10.06	Call	Bond Future	4,442.3200	4.4423	4,175.4700	4.1755	(6.007)	0	0	0
2020/02/17	R035	04/02/2021	10.06	Put	Bond Future	4,029.9500	4.0300	4,234.0400	4.2340	5.064	0	0	0
2020/02/17	R035	04/02/2021	10.04	Call	Bond Future	4,368.7000	4.3687	4,104.3300	4.1043	(6.051)	0	0	0
2020/02/17	R035	04/02/2021	11.14	Call	Bond Future	9,162.0500	9.1621	8,787.7800	8.7878	(4.085)	0	0	0
2020/02/17	R035	04/02/2021	10.05	Put	Bond Future	4,062.7000	4.0627	4,268.0300	4.2680	5.054	0	0	0
2020/02/17	R186	07/05/2020	8.09	Put	Bond Future	1,002.6600	1.0027	1,078.5200	1.0785	7.566	0	0	0
2020/02/17	R186	07/05/2020	7.90	Put	Bond Future	1,498.5400	1.4985	1,604.7000	1.6047	7.084	0	0	2,500
2020/02/17	R186	07/05/2020	8.28	Put	Bond Future	644.8100	0.6448	695.2400	0.6952	7.821	0	0	0
2020/02/17	R186	07/05/2020	8.93	Call	Bond Future	5,130.5700	5.1306	4,913.2300	4.9132	(4.236)	0	0	0
2020/02/17	R186	07/05/2020			Bond Future	7.9865	116.8005	8.0279	116.5751	0.517	0.0000	0.0000	84,863
2020/02/17	R186	07/05/2020	8.08	Call	Bond Future	1,534.0300	1.5340	1,385.9500	1.3859	(9.653)	0	0	0
2020/02/17	R186	07/05/2020	8.08	Put	Bond Future	1,025.1400	1.0251	1,102.4900	1.1025	7.545	0	0	0
2020/02/17	R186	07/05/2020	8.50	Call	Bond Future	3,137.3100	3.1373	2,940.9200	2.9409	(6.260)	0	0	0
2020/02/17	R186	07/05/2020	8.50	Put	Bond Future	377.0900	0.3771	406.1300	0.4061	7.701	0	0	23,224
2020/02/17	R186	07/05/2020	8.09	Call	Bond Future	1,565.8400	1.5658	1,416.2700	1.4163	(9.552)	0	0	0
2020/02/17	R186	07/05/2020	7.90	Call	Bond Future	1,024.5900	1.0246	905.3200	0.9053	(11.641)	0	0	0
2020/02/17	R186	07/05/2020	8.28	Call	Bond Future	2,233.0300	2.2330	2,058.0300	2.0580	(7.837)	0	0	0
2020/02/17	R186	07/05/2020	8.93	Put	Bond Future	124.8700	0.1249	132.9600	0.1330	6.479	0	0	0
2020/02/17	R186	07/05/2020	8.07	Call	Bond Future	1,502.5600	1.5026	1,356.0000	1.3560	(9.754)	0	0	0
2020/02/17	R186	07/05/2020	8.07	Put	Bond Future	1,047.9800	1.0480	1,126.8500	1.1269	7.526	0	0	0
2020/02/17	R186	07/05/2020	7.60	Put	Bond Future	2,577.4300	2.5774	2,733.2600	2.7333	6.046	0	0	0
2020/02/17	R186	07/05/2020	7.60	Call	Bond Future	440.9300	0.4409	371.3300	0.3713	(15.785)	0	0	0
2020/02/17	R186	06/08/2020	8.25	Call	Bond Future	2,481.1500	2.4812	2,327.8800	2.3279	(6.177)	0	0	0
2020/02/17	R186	06/08/2020	8.38	Put	Bond Future	1,075.1400	1.0751	1,139.6500	1.1397	6.000	0	0	0
2020/02/17	R186	06/08/2020			Bond Future	8.0247	113.6122	8.0683	113.3824	0.543	0.0000	0.0000	1,870
2020/02/17	R186	06/08/2020	8.37	Call	Bond Future	2,894.6800	2.8947	2,730.3300	2.7303	(5.678)	0	0	0
2020/02/17	R186	06/08/2020	8.37	Put	Bond Future	1,091.1800	1.0912	1,156.5600	1.1566	5.992	0	0	0
2020/02/17	R186	06/08/2020	8.25	Put	Bond Future	1,300.2200	1.3002	1,376.6800	1.3767	5.881	0	0	3,150
2020/02/17	R186	06/08/2020	8.38	Call	Bond Future	2,930.3200	2.9303	2,765.1000	2.7651	(5.638)	0	0	0
2020/02/17	R186	06/08/2020	8.36	Call	Bond Future	2,859.2100	2.8592	2,695.7400	2.6957	(5.717)	0	0	0
2020/02/17	R186	06/08/2020	8.36	Put	Bond Future	1,107.4200	1.1074	1,173.6800	1.1737	5.983	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/17	R186	05/11/2020	8.64	Put	Bond Future	1,054.0500	1.0541	1,112.9700	1.1130	5.590	0	0	0
2020/02/17	R186	05/11/2020	8.65	Call	Bond Future	3,972.2600	3.9723	3,796.8500	3.7969	(4.416)	0	0	0
2020/02/17	R186	05/11/2020			Bond Future	8.0650	115.6263	8.1109	115.3926	0.569	0.0000	0.0000	0
2020/02/17	R186	05/11/2020	8.66	Call	Bond Future	4,009.1800	4.0092	3,833.1300	3.8331	(4.391)	0	0	0
2020/02/17	R186	05/11/2020	8.66	Put	Bond Future	1,029.2700	1.0293	1,086.9000	1.0869	5.599	0	0	0
2020/02/17	R186	05/11/2020	9.26	Put	Bond Future	455.9100	0.4559	483.3200	0.4833	6.012	0	0	3,500
2020/02/17	R186	05/11/2020	8.64	Call	Bond Future	3,935.4500	3.9355	3,760.6900	3.7607	(4.441)	0	0	0
2020/02/17	R186	05/11/2020	7.84	Put	Bond Future	2,684.3200	2.6843	2,810.6600	2.8107	4.707	0	0	0
2020/02/17	R186	05/11/2020	8.65	Put	Bond Future	1,041.5900	1.0416	1,099.8600	1.0999	5.594	0	0	0
2020/02/17	R186	05/11/2020	8.34	Put	Bond Future	1,506.1700	1.5062	1,587.0800	1.5871	5.372	0	0	0
2020/02/17	R186	05/11/2020	8.34	Call	Bond Future	2,896.2400	2.8962	2,743.4700	2.7435	(5.275)	0	0	3,500
2020/02/17	R186	05/11/2020	9.26	Call	Bond Future	6,338.9800	6.3390	6,132.7100	6.1327	(3.254)	0	0	0
2020/02/17	R186	05/11/2020	7.84	Call	Bond Future	1,530.7000	1.5307	1,423.3600	1.4234	(7.012)	0	0	3,500
2020/02/17	R197	07/05/2020			Bond Future	309.4278	309.4278	309.2969	309.2969	(0.042)	0.0000	0.0000	2,507
2020/02/17	R197	06/08/2020			Bond Future	307.3441	307.3441	307.2103	307.2103	(0.044)	0.0000	0.0000	0
2020/02/17	R197	05/11/2020			Bond Future	312.8641	312.8641	312.7282	312.7282	(0.043)	0.0000	0.0000	0
2020/02/17	R202	07/05/2020			Bond Future	228.0531	228.0531	229.0217	229.0217	0.425	0.0000	0.0000	8,483
2020/02/17	R202	06/08/2020			Bond Future	228.1153	228.1153	229.1013	229.1013	0.432	0.0000	0.0000	0
2020/02/17	R202	05/11/2020			Bond Future	232.2126	232.2126	233.2165	233.2165	0.432	0.0000	0.0000	0
2020/02/17	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/17	R208	07/05/2020	4.80	Put	Bond Future	1,336.0800	1.3361	1,337.4600	1.3375	0.103	0	0	0
2020/02/17	R208	07/05/2020			Bond Future	6.3529	101.1020	6.3545	101.1006	0.026	0.0000	0.0000	15,984
2020/02/17	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/17	R208	07/05/2020	4.82	Put	Bond Future	1,318.6900	1.3187	1,320.0700	1.3201	0.105	0	0	0
2020/02/17	R208	07/05/2020	4.81	Put	Bond Future	1,327.3800	1.3274	1,328.7600	1.3288	0.104	0	0	0
2020/02/17	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/17	R208	06/08/2020	5.57	Put	Bond Future	271.4900	0.2715	272.3600	0.2724	0.320	0	0	0
2020/02/17	R208	06/08/2020			Bond Future	5.9811	102.9329	5.9836	102.9314	0.042	0.0000	0.0000	0
2020/02/17	R208	06/08/2020	5.56	Call	Bond Future	16.1200	0.0161	15.4700	0.0155	(4.032)	0	0	0
2020/02/17	R208	06/08/2020	5.56	Put	Bond Future	276.6800	0.2767	277.5700	0.2776	0.322	0	0	0
2020/02/17	R208	06/08/2020	5.57	Call	Bond Future	17.1300	0.0171	16.4600	0.0165	(3.911)	0	0	0
2020/02/17	R208	06/08/2020	5.55	Call	Bond Future	15.3000	0.0153	14.6800	0.0147	(4.052)	0	0	0
2020/02/17	R208	06/08/2020	5.55	Put	Bond Future	282.0600	0.2821	282.9800	0.2830	0.326	0	0	0
2020/02/17	R208	05/11/2020	4.78	Call	Bond Future	22.0800	0.0221	21.4600	0.0215	(2.808)	0	0	0
2020/02/17	R208	05/11/2020	4.77	Put	Bond Future	170.2600	0.1703	171.1600	0.1712	0.529	0	0	0
2020/02/17	R208	05/11/2020			Bond Future	5.1575	101.3556	5.1614	101.3541	0.075	0.0000	0.0000	0
2020/02/17	R208	05/11/2020	4.79	Call	Bond Future	23.1700	0.0232	22.5300	0.0225	(2.762)	0	0	0
2020/02/17	R208	05/11/2020	4.79	Put	Bond Future	164.4600	0.1645	165.3200	0.1653	0.523	0	0	0
2020/02/17	R208	05/11/2020	4.78	Put	Bond Future	167.2200	0.1672	168.1000	0.1681	0.526	0	0	0
2020/02/17	R208	05/11/2020	4.77	Call	Bond Future	21.2700	0.0213	20.6700	0.0207	(2.821)	0	0	0
2020/02/17	R209	07/05/2020	9.47	Call	Bond Future	798.3800	0.7984	662.0400	0.6620	(17.077)	0	0	0
2020/02/17	R209	07/05/2020			Bond Future	9.8190	72.2847	9.8798	71.9048	0.619	0.0000	0.0000	67,923
2020/02/17	R209	07/05/2020	9.45	Call	Bond Future	757.0300	0.7570	625.4600	0.6255	(17.380)	0	0	0
2020/02/17	R209	07/05/2020	9.45	Put	Bond Future	3,125.4100	3.1254	3,373.7400	3.3737	7.946	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
2020/02/17	R209	07/05/2020	9.47	Put	Bond Future	3,035.5200	3.0355	3,279.0800	3.2791	8.024	0	0	0
2020/02/17	R209	07/05/2020	9.46	Call	Bond Future	777.5900	0.7776	643.6300	0.6436	(17.228)	0	0	0
2020/02/17	R209	07/05/2020	9.46	Put	Bond Future	3,080.3100	3.0803	3,326.2500	3.3263	7.984	0	0	0
2020/02/17	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/17	R209	06/08/2020	5.55	Put	Bond Future	35,939.3300	35.9393	36,326.2000	36.3262	1.076	0	0	0
2020/02/17	R209	06/08/2020			Bond Future	9.8919	73.5938	9.9547	73.2069	0.634	0.0000	0.0000	200
2020/02/17	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/17	R209	06/08/2020	5.57	Put	Bond Future	35,722.5200	35.7225	36,109.3900	36.1094	1.083	0	0	0
2020/02/17	R209	06/08/2020	5.56	Put	Bond Future	35,830.8500	35.8309	36,217.7200	36.2177	1.080	0	0	0
2020/02/17	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/17	R209	05/11/2020	10.02	Call	Bond Future	3,256.4300	3.2564	3,031.0600	3.0311	(6.921)	0	0	0
2020/02/17	R209	05/11/2020			Bond Future	9.9667	71.7483	10.0314	71.3547	0.649	0.0000	0.0000	0
2020/02/17	R209	05/11/2020	10.00	Call	Bond Future	3,191.5500	3.1915	2,968.6700	2.9687	(6.983)	0	0	0
2020/02/17	R209	05/11/2020	10.00	Put	Bond Future	2,988.8100	2.9888	3,159.5600	3.1596	5.713	0	0	0
2020/02/17	R209	05/11/2020	10.02	Put	Bond Future	2,932.1800	2.9322	3,100.4400	3.1004	5.738	0	0	0
2020/02/17	R209	05/11/2020	10.01	Call	Bond Future	3,223.7900	3.2238	2,999.6600	2.9997	(6.952)	0	0	0
2020/02/17	R209	05/11/2020	10.01	Put	Bond Future	2,960.2600	2.9603	3,129.7600	3.1298	5.726	0	0	0
2020/02/17	R210	07/05/2020			Bond Future	188.1101	188.1101	188.2343	188.2343	0.066	0.0000	0.0000	1,941
2020/02/17	R210	06/08/2020			Bond Future	191.5624	191.5624	191.6887	191.6887	0.066	0.0000	0.0000	0
2020/02/17	R210	05/11/2020			Bond Future	192.2915	192.2915	192.4201	192.4201	0.067	0.0000	0.0000	0
2020/02/17	R212	07/05/2020			Bond Future	164.9913	164.9913	164.9769	164.9769	(0.009)	0.0000	0.0000	6,719
2020/02/17	R212	06/08/2020			Bond Future	165.7336	165.7336	165.7188	165.7188	(0.009)	0.0000	0.0000	0
2020/02/17	R212	05/11/2020			Bond Future	168.7103	168.7103	168.6954	168.6954	(0.009)	0.0000	0.0000	0
2020/02/17	R213	07/05/2020	9.01	Put	Bond Future	1,990.2900	1.9903	2,124.6000	2.1246	6.748	0	0	0
2020/02/17	R213	07/05/2020	9.00	Call	Bond Future	1,194.0000	1.1940	1,051.9300	1.0519	(11.899)	0	0	0
2020/02/17	R213	07/05/2020			Bond Future	9.1351	86.9157	9.1807	86.6375	0.499	0.0000	0.0000	18,714
2020/02/17	R213	07/05/2020	9.01	Call	Bond Future	1,220.9000	1.2209	1,076.9700	1.0770	(11.789)	0	0	0
2020/02/17	R213	07/05/2020	9.00	Put	Bond Future	2,025.2800	2.0253	2,161.4500	2.1615	6.724	0	0	0
2020/02/17	R213	07/05/2020	9.02	Call	Bond Future	1,248.3100	1.2483	1,102.5300	1.1025	(11.678)	0	0	0
2020/02/17	R213	07/05/2020	9.02	Put	Bond Future	1,955.8700	1.9559	2,088.3300	2.0883	6.772	0	0	0
2020/02/17	R213	06/08/2020	9.31	Call	Bond Future	2,718.0800	2.7181	2,542.1100	2.5421	(6.474)	0	0	0
2020/02/17	R213	06/08/2020			Bond Future	9.1979	88.4896	9.2452	88.2061	0.514	0.0000	0.0000	300
2020/02/17	R213	06/08/2020	9.29	Call	Bond Future	2,650.9700	2.6510	2,477.2500	2.4772	(6.553)	0	0	0
2020/02/17	R213	06/08/2020	9.29	Put	Bond Future	2,100.3600	2.1004	2,210.0900	2.2101	5.224	0	0	0
2020/02/17	R213	06/08/2020	9.31	Put	Bond Future	2,048.5100	2.0485	2,155.9900	2.1560	5.247	0	0	0
2020/02/17	R213	06/08/2020	9.30	Call	Bond Future	2,684.4300	2.6844	2,509.5800	2.5096	(6.513)	0	0	0
2020/02/17	R213	06/08/2020	9.30	Put	Bond Future	2,074.3100	2.0743	2,182.9100	2.1829	5.235	0	0	0
2020/02/17	R213	05/11/2020	9.60	Put	Bond Future	1,966.9000	1.9669	2,062.1600	2.0622	4.843	0	0	0
2020/02/17	R213	05/11/2020	9.59	Call	Bond Future	3,863.1400	3.8631	3,670.9200	3.6709	(4.976)	0	0	0
2020/02/17	R213	05/11/2020			Bond Future	9.2671	86.5094	9.3162	86.2211	0.529	0.0000	0.0000	0
2020/02/17	R213	05/11/2020	9.60	Call	Bond Future	3,899.9800	3.9000	3,706.9000	3.7069	(4.951)	0	0	0
2020/02/17	R213	05/11/2020	9.59	Put	Bond Future	1,987.2900	1.9873	2,083.4100	2.0834	4.837	0	0	0
2020/02/17	R213	05/11/2020	9.61	Call	Bond Future	3,936.9600	3.9370	3,743.0200	3.7430	(4.926)	0	0	0
2020/02/17	R213	05/11/2020	9.61	Put	Bond Future	1,946.7000	1.9467	2,041.1000	2.0411	4.849	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
2020/02/17	R214	07/05/2020	9.77	Put	Bond Future	2,813.2500	2.8132	3,059.4300	3.0594	8.751	0	0	0
2020/02/17	R214	07/05/2020			Bond Future	10.0211	70.7411	10.0870	70.3126	0.657	0.0000	0.0000	16,173
2020/02/17	R214	07/05/2020	9.76	Call	Bond Future	1,115.1200	1.1151	935.3300	0.9353	(16.123)	0	0	0
2020/02/17	R214	07/05/2020	9.76	Put	Bond Future	2,855.8400	2.8558	3,104.6200	3.1046	8.711	0	0	0
2020/02/17	R214	07/05/2020	9.77	Call	Bond Future	1,140.4600	1.1405	958.0700	0.9581	(15.993)	0	0	0
2020/02/17	R214	07/05/2020	9.31	Put	Bond Future	5,203.4100	5.2034	5,561.2900	5.5613	6.878	0	0	0
2020/02/17	R214	07/05/2020	10.66	Put	Bond Future	619.4900	0.6195	683.8700	0.6839	10.392	0	0	1,250
2020/02/17	R214	07/05/2020	9.75	Call	Bond Future	1,090.1200	1.0901	912.9300	0.9129	(16.254)	0	0	0
2020/02/17	R214	07/05/2020	9.75	Put	Bond Future	2,898.8700	2.8989	3,150.2500	3.1502	8.672	0	0	0
2020/02/17	R214	07/05/2020	9.31	Call	Bond Future	297.7000	0.2977	227.0100	0.2270	(23.745)	0	0	1,250
2020/02/17	R214	07/05/2020	9.91	Put	Bond Future	2,263.8600	2.2639	2,473.8000	2.4738	9.274	0	0	0
2020/02/17	R214	07/05/2020	9.91	Call	Bond Future	1,531.4900	1.5315	1,312.8600	1.3129	(14.276)	0	0	1,250
2020/02/17	R214	07/05/2020	10.66	Call	Bond Future	4,605.6900	4.6057	4,241.5000	4.2415	(7.907)	0	0	0
2020/02/17	R214	06/08/2020	9.98	Put	Bond Future	3,134.7500	3.1348	3,345.0800	3.3451	6.710	0	0	0
2020/02/17	R214	06/08/2020	9.97	Call	Bond Future	2,374.1400	2.3741	2,149.8400	2.1498	(9.448)	0	0	0
2020/02/17	R214	06/08/2020			Bond Future	10.0919	72.0221	10.1598	71.5857	0.673	0.0000	0.0000	300
2020/02/17	R214	06/08/2020	9.98	Call	Bond Future	2,405.6500	2.4056	2,179.6200	2.1796	(9.396)	0	0	0
2020/02/17	R214	06/08/2020	9.97	Put	Bond Future	3,168.9600	3.1690	3,381.0200	3.3810	6.692	0	0	0
2020/02/17	R214	06/08/2020	9.99	Call	Bond Future	2,437.3600	2.4374	2,209.6100	2.2096	(9.344)	0	0	0
2020/02/17	R214	06/08/2020	9.99	Put	Bond Future	3,100.8400	3.1008	3,309.4500	3.3094	6.728	0	0	0
2020/02/17	R214	05/11/2020	10.26	Put	Bond Future	3,008.3700	3.0084	3,193.4600	3.1935	6.153	0	0	0
2020/02/17	R214	05/11/2020			Bond Future	10.1670	70.0035	10.2370	69.5594	0.688	0.0000	0.0000	0
2020/02/17	R214	05/11/2020	10.25	Call	Bond Future	3,563.1300	3.5631	3,305.4900	3.3055	(7.231)	0	0	0
2020/02/17	R214	05/11/2020	10.25	Put	Bond Future	3,036.8300	3.0368	3,223.2700	3.2233	6.139	0	0	0
2020/02/17	R214	05/11/2020	10.26	Call	Bond Future	3,597.6600	3.5977	3,338.6700	3.3387	(7.199)	0	0	0
2020/02/17	R214	05/11/2020	10.24	Call	Bond Future	3,528.9700	3.5290	3,272.6900	3.2727	(7.262)	0	0	0
2020/02/17	R214	05/11/2020	10.24	Put	Bond Future	3,065.7600	3.0658	3,253.5600	3.2536	6.126	0	0	0
2020/02/17	R248	07/05/2020	9.79	Call	Bond Future	961.5500	0.9616	792.9300	0.7929	(17.536)	0	0	0
2020/02/17	R248	07/05/2020	9.77	Put	Bond Future	4,237.6800	4.2377	4,569.2800	4.5693	7.825	0	0	0
2020/02/17	R248	07/05/2020	10.20	Call	Bond Future	2,433.8000	2.4338	2,137.5100	2.1375	(12.174)	0	0	0
2020/02/17	R248	07/05/2020	9.69	Put	Bond Future	4,742.1200	4.7421	5,098.8900	5.0989	7.523	0	0	0
2020/02/17	R248	07/05/2020			Bond Future	10.1645	88.6917	10.2253	88.1978	0.598	0.0000	0.0000	91,010
2020/02/17	R248	07/05/2020	9.79	Put	Bond Future	4,116.9600	4.1170	4,442.2100	4.4422	7.900	0	0	0
2020/02/17	R248	07/05/2020	9.77	Call	Bond Future	908.2000	0.9082	745.9300	0.7459	(17.867)	0	0	0
2020/02/17	R248	07/05/2020	10.70	Call	Bond Future	5,050.5400	5.0505	4,641.6000	4.6416	(8.097)	0	0	0
2020/02/17	R248	07/05/2020	10.70	Put	Bond Future	862.2700	0.8623	947.2000	0.9472	9.850	0	0	300
2020/02/17	R248	07/05/2020	9.78	Put	Bond Future	4,177.0100	4.1770	4,505.4500	4.5055	7.863	0	0	0
2020/02/17	R248	07/05/2020	10.20	Put	Bond Future	2,145.0300	2.1450	2,342.6100	2.3426	9.211	0	0	300
2020/02/17	R248	07/05/2020	9.69	Call	Bond Future	710.5200	0.7105	573.4200	0.5734	(19.296)	0	0	300
2020/02/17	R248	07/05/2020	9.78	Call	Bond Future	934.6300	0.9346	769.2000	0.7692	(17.700)	0	0	0
2020/02/17	R248	06/08/2020	9.00	Put	Bond Future	11,405.2100	11.4052	11,854.4300	11.8544	3.939	0	0	0
2020/02/17	R248	06/08/2020	10.20	Call	Bond Future	3,286.8300	3.2868	3,009.4700	3.0095	(8.439)	0	0	0
2020/02/17	R248	06/08/2020			Bond Future	10.2395	90.2977	10.3022	89.7948	0.613	0.0000	0.0000	400
2020/02/17	R248	06/08/2020	9.25	Put	Bond Future	9,229.6900	9.2297	9,647.1400	9.6471	4.523	0	0	0
2020/02/17	R248	06/08/2020	9.25	Call	Bond Future	568.7000	0.5687	483.2200	0.4832	(15.031)	0	0	20,640
2020/02/17	R248	06/08/2020	10.18	Call	Bond Future	3,205.4700	3.2055	2,932.0200	2.9320	(8.531)	0	0	0
2020/02/17	R248	06/08/2020	10.18	Put	Bond Future	3,687.1900	3.6872	3,916.6700	3.9167	6.224	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/17	R248	06/08/2020	9.00	Call	Bond Future	318.2600	0.3183	264.5500	0.2645	(16.876)	0	0	3,000
2020/02/17	R248	06/08/2020	10.20	Put	Bond Future	3,606.1100	3.6061	3,831.6800	3.8317	6.255	0	0	0
2020/02/17	R248	06/08/2020	10.19	Call	Bond Future	3,246.1500	3.2462	2,970.7400	2.9707	(8.484)	0	0	0
2020/02/17	R248	06/08/2020	10.19	Put	Bond Future	3,646.5900	3.6466	3,874.1100	3.8741	6.239	0	0	0
2020/02/17	R248	05/11/2020	10.02	Put	Bond Future	5,282.6800	5.2827	5,560.9900	5.5610	5.268	0	0	0
2020/02/17	R248	05/11/2020	10.03	Call	Bond Future	2,886.1800	2.8862	2,650.9300	2.6509	(8.151)	0	0	0
2020/02/17	R248	05/11/2020			Bond Future	10.3187	87.4623	10.3834	86.9505	0.627	0.0000	0.0000	0
2020/02/17	R248	05/11/2020	10.04	Call	Bond Future	2,921.8500	2.9219	2,684.8200	2.6848	(8.112)	0	0	0
2020/02/17	R248	05/11/2020	10.04	Put	Bond Future	5,187.2200	5.1872	5,461.9700	5.4620	5.297	0	0	0
2020/02/17	R248	05/11/2020	10.02	Call	Bond Future	2,850.7400	2.8507	2,617.2700	2.6173	(8.190)	0	0	0
2020/02/17	R248	05/11/2020	10.03	Put	Bond Future	5,234.7600	5.2348	5,511.2900	5.5113	5.283	0	0	0

**Total**

**1294629**