



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/01/2020 TO 09/01/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	2025	06/02/2020			Bond Future	135.9535	135.9535	135.9398	135.9398	(0.010)	0.0000	0.0000	5,063
2020/01/09	2025	07/05/2020			Bond Future	138.4568	138.4568	138.4428	138.4428	(0.010)	0.0000	0.0000	0
2020/01/09	2025	06/08/2020			Bond Future	139.5729	139.5729	139.5587	139.5587	(0.010)	0.0000	0.0000	0
2020/01/09	2025	05/11/2020			Bond Future	142.1831	142.1831	142.1687	142.1687	(0.010)	0.0000	0.0000	0
2020/01/09	2029	06/02/2020			Bond Future	101.5611	101.5611	101.5095	101.5095	(0.051)	0.0000	0.0000	3,765
2020/01/09	2029	07/05/2020			Bond Future	102.3276	102.3276	102.2750	102.2750	(0.051)	0.0000	0.0000	0
2020/01/09	2029	06/08/2020			Bond Future	104.2562	104.2562	104.2026	104.2026	(0.051)	0.0000	0.0000	0
2020/01/09	2029	05/11/2020			Bond Future	105.0722	105.0722	105.0177	105.0177	(0.052)	0.0000	0.0000	0
2020/01/09	2030	06/02/2020	9.15	Put	Bond Future	620.3500	0.6203	615.5600	0.6156	(0.772)	0	0	0
2020/01/09	2030	06/02/2020	9.14	Call	Bond Future	1,225.7000	1.2257	1,194.2000	1.1942	(2.570)	0	0	0
2020/01/09	2030	06/02/2020	9.40	Put	Bond Future	227.6300	0.2276	221.6900	0.2217	(2.609)	0	0	5,000
2020/01/09	2030	06/02/2020	9.25	Call	Bond Future	1,675.8100	1.6758	1,642.9500	1.6429	(1.961)	0	0	0
2020/01/09	2030	06/02/2020	8.40	Call	Bond Future	20.4700	0.0205	17.7200	0.0177	(13.434)	0	0	5,820
2020/01/09	2030	06/02/2020			Bond Future	9.0455	93.4629	9.0499	93.4360	0.048	0.0000	0.0000	81,191
2020/01/09	2030	06/02/2020	9.00	Put	Bond Future	1,039.7100	1.0397	1,039.1000	1.0391	(0.059)	0	0	0
2020/01/09	2030	06/02/2020	9.00	Call	Bond Future	757.5200	0.7575	730.0000	0.7300	(3.633)	0	0	5,820
2020/01/09	2030	06/02/2020	9.15	Call	Bond Future	1,263.8300	1.2638	1,232.1300	1.2321	(2.508)	0	0	0
2020/01/09	2030	06/02/2020	9.14	Put	Bond Future	643.5600	0.6436	638.9700	0.6390	(0.713)	0	0	0
2020/01/09	2030	06/02/2020	9.40	Call	Bond Future	2,387.2200	2.3872	2,354.3700	2.3544	(1.376)	0	0	0
2020/01/09	2030	06/02/2020	9.25	Put	Bond Future	421.9200	0.4219	415.9700	0.4160	(1.410)	0	0	5,000
2020/01/09	2030	06/02/2020	8.40	Put	Bond Future	4,129.3300	4.1293	4,153.4900	4.1535	0.585	0	0	0
2020/01/09	2030	06/02/2020	9.16	Call	Bond Future	1,302.5300	1.3025	1,270.6600	1.2707	(2.447)	0	0	0
2020/01/09	2030	06/02/2020	9.16	Put	Bond Future	597.7700	0.5978	592.8100	0.5928	(0.830)	0	0	0
2020/01/09	2030	07/05/2020	8.79	Call	Bond Future	1,010.5000	1.0105	994.2100	0.9942	(1.612)	0	0	0
2020/01/09	2030	07/05/2020	8.78	Put	Bond Future	3,018.2400	3.0182	3,029.5400	3.0295	0.374	0	0	0
2020/01/09	2030	07/05/2020			Bond Future	9.1100	95.1608	9.1146	95.1334	0.050	0.0000	0.0000	0
2020/01/09	2030	07/05/2020	8.80	Call	Bond Future	1,032.5300	1.0325	1,016.0400	1.0160	(1.597)	0	0	0
2020/01/09	2030	07/05/2020	8.80	Put	Bond Future	2,937.5600	2.9376	2,948.4700	2,9485	0.371	0	0	0
2020/01/09	2030	07/05/2020	8.79	Put	Bond Future	2,977.8200	2.9778	2,988.9300	2,9889	0.373	0	0	0
2020/01/09	2030	07/05/2020	8.78	Call	Bond Future	988.5800	0.9886	972.4800	0.9725	(1.629)	0	0	0
2020/01/09	2030	06/08/2020	9.11	Call	Bond Future	2,355.2700	2.3553	2,335.6200	2,3356	(0.834)	0	0	0
2020/01/09	2030	06/08/2020			Bond Future	9.1758	92.8991	9.1805	92.8712	0.051	0.0000	0.0000	0
2020/01/09	2030	06/08/2020	9.09	Call	Bond Future	2,296.5800	2.2966	2,277.1600	2,2772	(0.846)	0	0	0
2020/01/09	2030	06/08/2020	9.09	Put	Bond Future	2,807.6300	2.8076	2,816.1000	2,8161	0.302	0	0	0
2020/01/09	2030	06/08/2020	9.11	Put	Bond Future	2,746.8500	2.7469	2,755.0900	2,7551	0.300	0	0	0
2020/01/09	2030	06/08/2020	9.10	Call	Bond Future	2,325.8200	2.3258	2,306.2900	2,3063	(0.840)	0	0	0
2020/01/09	2030	06/08/2020	9.10	Put	Bond Future	2,777.1100	2.7771	2,785.4700	2,7855	0.301	0	0	0
2020/01/09	2030	05/11/2020	10.06	Put	Bond Future	1,483.9000	1.4839	1,486.9700	1,4870	0.207	0	0	1,000
2020/01/09	2030	05/11/2020	8.73	Call	Bond Future	1,805.4700	1.8055	1,790.4600	1,7905	(0.831)	0	0	3,000
2020/01/09	2030	05/11/2020	9.39	Put	Bond Future	2,722.6500	2.7226	2,729.9200	2,7299	0.267	0	0	0
2020/01/09	2030	05/11/2020	9.38	Call	Bond Future	3,586.1200	3.5861	3,565.0900	3,5651	(0.586)	0	0	0
2020/01/09	2030	05/11/2020			Bond Future	9.2349	94.6383	9.2398	94.6099	0.053	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/09	2030	05/11/2020	8.34	Put	Bond Future	6,463.6000	6.4636	6,481.0000	6.4810	0.269	0	0	0
2020/01/09	2030	05/11/2020	8.34	Call	Bond Future	1,062.5700	1.0626	1,051.6000	1.0516	(1.032)	0	0	1,000
2020/01/09	2030	05/11/2020	9.04	Put	Bond Future	3,714.7700	3.7148	3,725.0700	3.7251	0.277	0	0	0
2020/01/09	2030	05/11/2020	9.04	Call	Bond Future	2,571.9000	2.5719	2,553.8300	2.5538	(0.703)	0	0	1,000
2020/01/09	2030	05/11/2020	10.06	Call	Bond Future	6,124.2600	6.1243	6,098.9600	6.0990	(0.413)	0	0	0
2020/01/09	2030	05/11/2020	8.73	Put	Bond Future	4,803.8600	4.8039	4,817.2200	4.8172	0.278	0	0	0
2020/01/09	2030	05/11/2020	9.23	Put	Bond Future	3,145.3400	3.1453	3,153.9400	3.1539	0.273	0	0	0
2020/01/09	2030	05/11/2020	10.37	Put	Bond Future	1,092.7700	1.0928	1,094.6300	1.0946	0.170	0	0	16,000
2020/01/09	2030	05/11/2020	9.39	Call	Bond Future	3,618.7700	3.6188	3,597.6700	3.5977	(0.583)	0	0	0
2020/01/09	2030	05/11/2020	9.38	Put	Bond Future	2,747.4500	2.7475	2,754.7900	2.7548	0.267	0	0	0
2020/01/09	2030	05/11/2020	10.47	Call	Bond Future	7,804.4200	7.8044	7,777.6000	7.7776	(0.344)	0	0	0
2020/01/09	2030	05/11/2020	10.47	Put	Bond Future	971.4100	0.9714	972.9600	0.9730	0.160	0	0	3,000
2020/01/09	2030	05/11/2020	9.23	Call	Bond Future	3,116.6000	3.1166	3,096.8300	3.0968	(0.634)	0	0	3,000
2020/01/09	2030	05/11/2020	8.53	Put	Bond Future	5,613.2000	5.6132	5,628.6400	5.6286	0.275	0	0	0
2020/01/09	2030	05/11/2020	8.53	Call	Bond Future	1,392.3400	1.3923	1,379.4100	1.3794	(0.929)	0	0	16,000
2020/01/09	2030	05/11/2020	9.03	Put	Bond Future	3,746.7600	3.7468	3,757.1700	3.7572	0.278	0	0	0
2020/01/09	2030	05/11/2020	9.03	Call	Bond Future	2,544.7700	2.5448	2,526.8100	2.5268	(0.706)	0	0	16,000
2020/01/09	2030	05/11/2020	10.37	Call	Bond Future	7,397.6900	7.3977	7,371.1800	7.3712	(0.358)	0	0	0
2020/01/09	2030	05/11/2020	9.40	Call	Bond Future	3,651.2200	3.6512	3,630.0400	3.6300	(0.580)	0	0	0
2020/01/09	2030	05/11/2020	9.40	Put	Bond Future	2,697.7000	2.6977	2,704.8900	2.7049	0.267	0	0	0
2020/01/09	2032	06/02/2020	9.40	Put	Bond Future	1,077.1500	1.0772	1,092.6600	1.0927	1.440	0	0	0
2020/01/09	2032	06/02/2020			Bond Future	9.4227	94.6280	9.4321	94.5654	0.099	0.0000	0.0000	70,272
2020/01/09	2032	06/02/2020	9.39	Call	Bond Future	891.2300	0.8912	844.8900	0.8449	(5.200)	0	0	0
2020/01/09	2032	06/02/2020	9.39	Put	Bond Future	1,111.8500	1.1119	1,128.1000	1.1281	1.462	0	0	0
2020/01/09	2032	06/02/2020	9.40	Call	Bond Future	923.9700	0.9240	876.8900	0.8769	(5.095)	0	0	0
2020/01/09	2032	06/02/2020	9.38	Call	Bond Future	859.1900	0.8592	813.5900	0.8136	(5.307)	0	0	0
2020/01/09	2032	06/02/2020	9.38	Put	Bond Future	1,147.3200	1.1473	1,164.3100	1.1643	1.481	0	0	0
2020/01/09	2032	07/05/2020	9.19	Call	Bond Future	1,183.7700	1.1838	1,153.3800	1.1534	(2.567)	0	0	0
2020/01/09	2032	07/05/2020			Bond Future	9.4925	92.1875	9.5022	92.1237	0.102	0.0000	0.0000	0
2020/01/09	2032	07/05/2020	9.17	Call	Bond Future	1,132.2100	1.1322	1,102.6000	1.1026	(2.615)	0	0	0
2020/01/09	2032	07/05/2020	9.17	Put	Bond Future	3,298.8000	3.2988	3,333.0100	3.3330	1.037	0	0	0
2020/01/09	2032	07/05/2020	9.19	Put	Bond Future	3,213.9800	3.2140	3,247.4100	3.2474	1.040	0	0	0
2020/01/09	2032	07/05/2020	9.18	Call	Bond Future	1,157.9200	1.1579	1,127.9200	1.1279	(2.591)	0	0	0
2020/01/09	2032	07/05/2020	9.18	Put	Bond Future	3,256.2800	3.2563	3,290.1000	3.2901	1.039	0	0	0
2020/01/09	2032	06/08/2020	9.46	Put	Bond Future	3,306.7700	3.3068	3,333.6900	3.3337	0.814	0	0	0
2020/01/09	2032	06/08/2020	9.45	Call	Bond Future	2,602.5100	2.6025	2,564.7600	2.5648	(1.451)	0	0	0
2020/01/09	2032	06/08/2020			Bond Future	9.5630	93.8788	9.5730	93.8138	0.105	0.0000	0.0000	0
2020/01/09	2032	06/08/2020	9.46	Call	Bond Future	2,634.3800	2.6344	2,596.3800	2.5964	(1.442)	0	0	0
2020/01/09	2032	06/08/2020	9.45	Put	Bond Future	3,340.5400	3.3405	3,367.7100	3.3677	0.813	0	0	0
2020/01/09	2032	06/08/2020	9.47	Call	Bond Future	2,666.4600	2.6665	2,628.2200	2.6282	(1.434)	0	0	0
2020/01/09	2032	06/08/2020	9.47	Put	Bond Future	3,273.2700	3.2733	3,299.9500	3.3000	0.815	0	0	0
2020/01/09	2032	05/11/2020	9.61	Put	Bond Future	3,613.4900	3.6135	3,639.9100	3.6399	0.731	0	0	0
2020/01/09	2032	05/11/2020	10.99	Call	Bond Future	9,118.9100	9.1189	9,060.4100	9.0604	(0.642)	0	0	0
2020/01/09	2032	05/11/2020	9.44	Put	Bond Future	4,178.1000	4.1781	4,207.8900	4.2079	0.713	0	0	0
2020/01/09	2032	05/11/2020	11.08	Call	Bond Future	9,521.2400	9.5212	9,462.0100	9.4620	(0.622)	0	0	0
2020/01/09	2032	05/11/2020	9.77	Put	Bond Future	3,138.6300	3.1386	3,162.0500	3.1620	0.746	0	0	0
2020/01/09	2032	05/11/2020			Bond Future	9.6323	91.4777	9.6427	91.4116	0.108	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/09	2032	05/11/2020	10.99	Put	Bond Future	992.7100	0.9927	1,000.2900	1.0003	0.764	0	0	3,000
2020/01/09	2032	05/11/2020	9.76	Call	Bond Future	3,976.4600	3.9765	3,933.9800	3.9340	(1.068)	0	0	0
2020/01/09	2032	05/11/2020	9.76	Put	Bond Future	3,166.6900	3.1667	3,190.2900	3.1903	0.745	0	0	0
2020/01/09	2032	05/11/2020	9.11	Call	Bond Future	2,041.8600	2.0419	2,012.4800	2.0125	(1.439)	0	0	3,000
2020/01/09	2032	05/11/2020	9.61	Call	Bond Future	3,470.8400	3.4708	3,431.1800	3.4312	(1.143)	0	0	3,000
2020/01/09	2032	05/11/2020	9.44	Call	Bond Future	2,939.3300	2.9393	2,903.0400	2.9030	(1.235)	0	0	1,000
2020/01/09	2032	05/11/2020	11.08	Put	Bond Future	892.4500	0.8925	899.3000	0.8993	0.768	0	0	1,000
2020/01/09	2032	05/11/2020	9.77	Call	Bond Future	4,011.4000	4.0114	3,968.7400	3.9687	(1.063)	0	0	0
2020/01/09	2032	05/11/2020	9.11	Put	Bond Future	5,460.2900	5.4603	5,496.9900	5.4970	0.672	0	0	0
2020/01/09	2032	05/11/2020	8.94	Put	Bond Future	6,220.7900	6.2208	6,261.1000	6.2611	0.648	0	0	0
2020/01/09	2032	05/11/2020	8.94	Call	Bond Future	1,652.1100	1.6521	1,626.3400	1.6263	(1.560)	0	0	1,000
2020/01/09	2032	05/11/2020	9.75	Call	Bond Future	3,941.6600	3.9417	3,899.3600	3.8994	(1.073)	0	0	0
2020/01/09	2032	05/11/2020	9.75	Put	Bond Future	3,194.9600	3.1950	3,218.7400	3.2187	0.744	0	0	0
2020/01/09	2033	06/02/2020			Bond Future	101.4412	101.4412	101.4317	101.4317	(0.009)	0.0000	0.0000	6,960
2020/01/09	2033	07/05/2020			Bond Future	102.1231	102.1231	102.1134	102.1134	(0.009)	0.0000	0.0000	0
2020/01/09	2033	06/08/2020			Bond Future	104.0479	104.0479	104.0381	104.0381	(0.009)	0.0000	0.0000	0
2020/01/09	2033	05/11/2020			Bond Future	104.7820	104.7820	104.7721	104.7721	(0.009)	0.0000	0.0000	0
2020/01/09	2037	06/02/2020	9.67	Call	Bond Future	370.0500	0.3701	340.0400	0.3400	(8.110)	0	0	0
2020/01/09	2037	06/02/2020	9.66	Put	Bond Future	2,494.0000	2.4940	2,533.2000	2.5332	1.572	0	0	0
2020/01/09	2037	06/02/2020			Bond Future	9.9447	88.5225	9.9539	88.4542	0.093	0.0000	0.0000	75,429
2020/01/09	2037	06/02/2020	9.68	Call	Bond Future	389.3900	0.3894	358.4400	0.3584	(7.948)	0	0	0
2020/01/09	2037	06/02/2020	9.68	Put	Bond Future	2,378.9300	2.3789	2,416.2400	2.4162	1.568	0	0	0
2020/01/09	2037	06/02/2020	9.67	Put	Bond Future	2,436.0800	2.4361	2,474.3300	2.4743	1.570	0	0	0
2020/01/09	2037	06/02/2020	9.66	Call	Bond Future	351.3800	0.3514	322.3200	0.3223	(8.270)	0	0	0
2020/01/09	2037	07/05/2020	9.60	Put	Bond Future	4,222.7700	4.2228	4,263.1100	4.2631	0.955	0	0	0
2020/01/09	2037	07/05/2020	9.59	Call	Bond Future	1,040.0300	1.0400	1,011.2400	1.0112	(2.768)	0	0	0
2020/01/09	2037	07/05/2020			Bond Future	10.0219	90.1307	10.0315	90.0611	0.095	0.0000	0.0000	0
2020/01/09	2037	07/05/2020	9.60	Call	Bond Future	1,065.3000	1.0653	1,036.0900	1.0361	(2.742)	0	0	0
2020/01/09	2037	07/05/2020	9.59	Put	Bond Future	4,274.3800	4.2744	4,315.1400	4.3151	0.954	0	0	0
2020/01/09	2037	07/05/2020	9.61	Call	Bond Future	1,090.9400	1.0909	1,061.3100	1.0613	(2.716)	0	0	0
2020/01/09	2037	07/05/2020	9.61	Put	Bond Future	4,171.6200	4.1716	4,211.5400	4.2115	0.957	0	0	0
2020/01/09	2037	06/08/2020	9.88	Put	Bond Future	4,276.0200	4.2760	4,307.5500	4.3075	0.737	0	0	0
2020/01/09	2037	06/08/2020			Bond Future	10.1012	87.5240	10.1111	87.4532	0.098	0.0000	0.0000	0
2020/01/09	2037	06/08/2020	9.87	Call	Bond Future	2,633.1500	2.6331	2,594.1400	2.5941	(1.481)	0	0	0
2020/01/09	2037	06/08/2020	9.87	Put	Bond Future	4,316.8100	4.3168	4,348.6000	4.3486	0.736	0	0	0
2020/01/09	2037	06/08/2020	9.88	Call	Bond Future	2,666.1800	2.6662	2,626.9100	2.6269	(1.473)	0	0	0
2020/01/09	2037	06/08/2020	9.86	Call	Bond Future	2,600.5900	2.6006	2,561.8500	2.5619	(1.490)	0	0	0
2020/01/09	2037	06/08/2020	9.86	Put	Bond Future	4,358.1600	4.3582	4,390.2200	4.3902	0.736	0	0	0
2020/01/09	2037	05/11/2020	10.18	Call	Bond Future	4,119.4800	4.1195	4,074.9700	4.0750	(1.080)	0	0	0
2020/01/09	2037	05/11/2020	10.17	Put	Bond Future	4,112.2100	4.1122	4,140.0100	4.1400	0.676	0	0	0
2020/01/09	2037	05/11/2020			Bond Future	10.1741	89.1646	10.1843	89.0925	0.100	0.0000	0.0000	0
2020/01/09	2037	05/11/2020	10.19	Call	Bond Future	4,155.6800	4.1557	4,110.9700	4.1110	(1.076)	0	0	0
2020/01/09	2037	05/11/2020	10.19	Put	Bond Future	4,043.2800	4.0433	4,070.6800	4.0707	0.678	0	0	0
2020/01/09	2037	05/11/2020	10.17	Call	Bond Future	4,083.1000	4.0831	4,038.7900	4.0388	(1.085)	0	0	0
2020/01/09	2037	05/11/2020	10.18	Put	Bond Future	4,077.7900	4.0778	4,105.3900	4.1054	0.677	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/09	2038	06/02/2020			Bond Future	116.7988	116.7988	116.8705	116.8705	0.061	0.0000	0.0000	10,886
2020/01/09	2038	07/05/2020			Bond Future	118.9494	118.9494	119.0224	119.0224	0.061	0.0000	0.0000	0
2020/01/09	2038	06/08/2020			Bond Future	119.5111	119.5111	119.5857	119.5857	0.062	0.0000	0.0000	0
2020/01/09	2038	05/11/2020			Bond Future	121.7460	121.7460	121.8220	121.8220	0.062	0.0000	0.0000	0
2020/01/09	2040	06/02/2020	9.76	Call	Bond Future	348.2100	0.3482	326.6000	0.3266	(6.206)	0	0	0
2020/01/09	2040	06/02/2020	9.00	Put	Bond Future	9,131.8500	9.1318	9,164.8400	9.1648	0.361	0	0	0
2020/01/09	2040	06/02/2020			Bond Future	10.0698	91.1351	10.0740	91.1020	0.042	0.0000	0.0000	47,594
2020/01/09	2040	06/02/2020	9.74	Call	Bond Future	313.3500	0.3134	293.0300	0.2930	(6.485)	0	0	0
2020/01/09	2040	06/02/2020	9.74	Put	Bond Future	2,983.8900	2.9839	2,996.7100	2.9967	0.430	0	0	0
2020/01/09	2040	06/02/2020	8.40	Put	Bond Future	14,893.3000	14.8933	14,926.4400	14.9264	0.223	0	0	0
2020/01/09	2040	06/02/2020	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/09	2040	06/02/2020	9.76	Put	Bond Future	2,853.3100	2.8533	2,864.8400	2.8648	0.404	0	0	0
2020/01/09	2040	06/02/2020	9.00	Call	Bond Future	0.6100	0.0006	0.4600	0.0005	(24.590)	0	0	0
2020/01/09	2040	06/02/2020	9.75	Call	Bond Future	330.7000	0.3307	309.7300	0.3097	(6.341)	0	0	0
2020/01/09	2040	06/02/2020	9.75	Put	Bond Future	2,918.4600	2.9185	2,930.6300	2.9306	0.417	0	0	0
2020/01/09	2040	07/05/2020	9.74	Call	Bond Future	1,121.8400	1.1218	1,102.9100	1.1029	(1.687)	0	0	0
2020/01/09	2040	07/05/2020	9.75	Put	Bond Future	4,339.5300	4.3395	4,354.0400	4.3540	0.334	0	0	0
2020/01/09	2040	07/05/2020			Bond Future	10.1477	92.7908	10.1520	92.7571	0.043	0.0000	0.0000	0
2020/01/09	2040	07/05/2020	9.50	Put	Bond Future	5,850.6000	5.8506	5,871.7100	5.8717	0.361	0	0	0
2020/01/09	2040	07/05/2020	9.50	Call	Bond Future	564.2400	0.5642	551.6500	0.5516	(2.231)	0	0	2,640
2020/01/09	2040	07/05/2020	10.00	Put	Bond Future	3,133.9500	3.1339	3,142.5800	3.1426	0.275	0	0	0
2020/01/09	2040	07/05/2020	10.00	Call	Bond Future	1,970.0000	1.9700	1,944.9300	1.9449	(1.273)	0	0	2,640
2020/01/09	2040	07/05/2020	9.74	Put	Bond Future	4,393.7600	4.3938	4,408.5300	4.4085	0.336	0	0	0
2020/01/09	2040	07/05/2020	9.75	Call	Bond Future	1,150.0900	1.1501	1,130.9000	1.1309	(1.669)	0	0	0
2020/01/09	2040	07/05/2020	9.73	Call	Bond Future	1,093.8000	1.0938	1,075.1400	1.0751	(1.706)	0	0	0
2020/01/09	2040	07/05/2020	9.73	Put	Bond Future	4,448.3200	4.4483	4,463.3600	4.4634	0.338	0	0	0
2020/01/09	2040	06/08/2020	10.04	Call	Bond Future	2,932.7400	2.9327	2,908.6900	2.9087	(0.820)	0	0	0
2020/01/09	2040	06/08/2020	10.02	Put	Bond Future	4,479.3200	4.4793	4,489.8300	4.4898	0.235	0	0	0
2020/01/09	2040	06/08/2020	10.03	Call	Bond Future	2,896.7600	2.8968	2,872.8300	2.8728	(0.826)	0	0	0
2020/01/09	2040	06/08/2020			Bond Future	10.2275	89.9820	10.2320	89.9477	0.044	0.0000	0.0000	0
2020/01/09	2040	06/08/2020	10.04	Put	Bond Future	4,393.0900	4.3931	4,403.3300	4.4033	0.233	0	0	0
2020/01/09	2040	06/08/2020	10.02	Call	Bond Future	2,860.9900	2.8610	2,837.2100	2.8372	(0.831)	0	0	0
2020/01/09	2040	06/08/2020	10.03	Put	Bond Future	4,436.0400	4.4360	4,446.4000	4.4464	0.234	0	0	0
2020/01/09	2040	05/11/2020	11.70	Put	Bond Future	1,260.3800	1.2604	1,261.4200	1.2614	0.083	0	0	2,000
2020/01/09	2040	05/11/2020	10.23	Call	Bond Future	4,157.1100	4.1571	4,132.2100	4.1322	(0.599)	0	0	2,000
2020/01/09	2040	05/11/2020	9.50	Call	Bond Future	1,871.0500	1.8710	1,854.6500	1.8547	(0.877)	0	0	2,000
2020/01/09	2040	05/11/2020	10.00	Call	Bond Future	3,332.6800	3.3327	3,310.2400	3.3102	(0.673)	0	0	2,000
2020/01/09	2040	05/11/2020	10.30	Call	Bond Future	4,424.8600	4.4249	4,399.2700	4.3993	(0.578)	0	0	0
2020/01/09	2040	05/11/2020			Bond Future	10.3009	91.6690	10.3055	91.6341	0.045	0.0000	0.0000	0
2020/01/09	2040	05/11/2020	9.73	Put	Bond Future	6,990.2300	6.9902	7,005.8700	7.0059	0.224	0	0	0
2020/01/09	2040	05/11/2020	9.73	Call	Bond Future	2,485.6700	2.4857	2,466.4100	2.4664	(0.775)	0	0	2,000
2020/01/09	2040	05/11/2020	10.23	Put	Bond Future	4,697.9900	4.6980	4,707.9900	4.7080	0.213	0	0	0
2020/01/09	2040	05/11/2020	10.30	Put	Bond Future	4,431.9200	4.4319	4,441.2300	4.4412	0.210	0	0	0
2020/01/09	2040	05/11/2020	11.70	Call	Bond Future	10,949.6400	10.9496	10,915.7800	10,9158	(0.309)	0	0	0
2020/01/09	2040	05/11/2020	9.50	Put	Bond Future	8,291.5800	8.2916	8,310.0800	8,3101	0.223	0	0	0
2020/01/09	2040	05/11/2020	10.00	Put	Bond Future	5,663.4900	5.6635	5,675.9500	5.6760	0.220	0	0	0
2020/01/09	2040	05/11/2020	10.32	Put	Bond Future	4,358.1400	4.3581	4,367.2600	4.3673	0.209	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/09	2040	05/11/2020	10.31	Call	Bond Future	4,463.7000	4.4637	4,438.0100	4.4380	(0.576)	0	0	0
2020/01/09	2040	05/11/2020	11.50	Call	Bond Future	9,971.7100	9.9717	9,938.4300	9.9384	(0.334)	0	0	0
2020/01/09	2040	05/11/2020	11.50	Put	Bond Future	1,560.8300	1.5608	1,562.4500	1.5625	0.104	0	0	2,000
2020/01/09	2040	05/11/2020	10.32	Call	Bond Future	4,502.6800	4.5027	4,476.9000	4.4769	(0.573)	0	0	0
2020/01/09	2040	05/11/2020	10.31	Put	Bond Future	4,394.9100	4.3949	4,404.1200	4.4041	0.210	0	0	0
2020/01/09	2044	06/02/2020	9.77	Put	Bond Future	3,444.3200	3.4443	3,497.3900	3.4974	1.541	0	0	0
2020/01/09	2044	06/02/2020	9.74	Call	Bond Future	165.0100	0.1650	146.9700	0.1470	(10.933)	0	0	328
2020/01/09	2044	06/02/2020	10.78	Put	Bond Future	123.7500	0.1238	120.7600	0.1208	(2.416)	0	0	328
2020/01/09	2044	06/02/2020			Bond Future	10.1645	87.6346	10.1738	87.5609	0.091	0.0000	0.0000	50,701
2020/01/09	2044	06/02/2020	9.77	Call	Bond Future	199.4900	0.1995	178.8900	0.1789	(10.326)	0	0	0
2020/01/09	2044	06/02/2020	9.09	Put	Bond Future	9,328.7100	9.3287	9,402.2100	9.4022	0.788	0	0	0
2020/01/09	2044	06/02/2020	9.09	Call	Bond Future	0.5900	0.0006	0.4200	0.0004	(28.814)	0	0	328
2020/01/09	2044	06/02/2020	9.74	Put	Bond Future	3,664.7800	3.6648	3,720.4100	3.7204	1.518	0	0	0
2020/01/09	2044	06/02/2020	9.78	Call	Bond Future	212.3700	0.2124	190.8600	0.1909	(10.129)	0	0	0
2020/01/09	2044	06/02/2020	9.76	Put	Bond Future	3,516.9300	3.5169	3,570.8800	3.5709	1.534	0	0	0
2020/01/09	2044	06/02/2020	10.78	Call	Bond Future	4,811.4100	4.8114	4,734.7500	4.7348	(1.593)	0	0	0
2020/01/09	2044	06/02/2020	9.78	Put	Bond Future	3,372.4800	3.3725	3,424.6400	3.4246	1.547	0	0	0
2020/01/09	2044	06/02/2020	9.76	Call	Bond Future	187.2500	0.1873	167.5300	0.1675	(10.531)	0	0	0
2020/01/09	2044	07/05/2020	9.45	Put	Bond Future	7,003.0200	7.0030	7,062.8500	7.0628	0.854	0	0	0
2020/01/09	2044	07/05/2020	9.97	Put	Bond Future	3,785.6500	3.7856	3,822.3700	3.8224	0.970	0	0	0
2020/01/09	2044	07/05/2020	9.33	Call	Bond Future	249.8500	0.2498	238.6800	0.2387	(4.471)	0	0	100
2020/01/09	2044	07/05/2020	9.98	Call	Bond Future	1,639.6800	1.6397	1,600.9100	1.6009	(2.364)	0	0	100
2020/01/09	2044	07/05/2020	9.26	Call	Bond Future	190.9600	0.1910	181.8500	0.1818	(4.771)	0	0	556
2020/01/09	2044	07/05/2020	9.81	Call	Bond Future	1,119.3700	1.1194	1,088.3000	1.0883	(2.776)	0	0	0
2020/01/09	2044	07/05/2020	9.79	Put	Bond Future	4,742.5500	4.7425	4,787.4400	4.7874	0.947	0	0	0
2020/01/09	2044	07/05/2020			Bond Future	10.2412	89.2267	10.2507	89.1516	0.093	0.0000	0.0000	0
2020/01/09	2044	07/05/2020	10.81	Call	Bond Future	5,429.6100	5.4296	5,364.2600	5.3643	(1.204)	0	0	0
2020/01/09	2044	07/05/2020	10.81	Put	Bond Future	1,138.6700	1.1387	1,148.3700	1.1484	0.852	0	0	129
2020/01/09	2044	07/05/2020	9.33	Put	Bond Future	7,948.8000	7.9488	8,012.6800	8.0127	0.804	0	0	0
2020/01/09	2044	07/05/2020	9.81	Put	Bond Future	4,628.0000	4.6280	4,671.9800	4.6720	0.950	0	0	0
2020/01/09	2044	07/05/2020	9.79	Call	Bond Future	1,065.4900	1.0655	1,035.3300	1.0353	(2.831)	0	0	0
2020/01/09	2044	07/05/2020	9.45	Call	Bond Future	381.1900	0.3812	365.9700	0.3660	(3.993)	0	0	129
2020/01/09	2044	07/05/2020	9.97	Call	Bond Future	1,606.0300	1.6060	1,567.7000	1.5677	(2.387)	0	0	129
2020/01/09	2044	07/05/2020	9.98	Put	Bond Future	3,737.3100	3.7373	3,773.5900	3.7736	0.971	0	0	0
2020/01/09	2044	07/05/2020	11.09	Call	Bond Future	7,039.0200	7.0390	6,969.3800	6.9694	(0.989)	0	0	0
2020/01/09	2044	07/05/2020	9.26	Put	Bond Future	8,527.6500	8.5276	8,593.5900	8.5936	0.773	0	0	0
2020/01/09	2044	07/05/2020	9.91	Put	Bond Future	4,086.0700	4.0861	4,125.4800	4.1255	0.964	0	0	0
2020/01/09	2044	07/05/2020	9.80	Put	Bond Future	4,684.9200	4.6849	4,729.3600	4.7294	0.949	0	0	0
2020/01/09	2044	07/05/2020	11.09	Put	Bond Future	765.9300	0.7659	771.3400	0.7713	0.706	0	0	100
2020/01/09	2044	07/05/2020	9.91	Call	Bond Future	1,411.9000	1.4119	1,376.2600	1.3763	(2.524)	0	0	556
2020/01/09	2044	07/05/2020	11.02	Call	Bond Future	6,630.5000	6.6305	6,561.7500	6.5617	(1.037)	0	0	0
2020/01/09	2044	07/05/2020	11.02	Put	Bond Future	845.2800	0.8453	851.5800	0.8516	0.745	0	0	556
2020/01/09	2044	07/05/2020	9.80	Call	Bond Future	1,092.1400	1.0921	1,061.5300	1.0615	(2.803)	0	0	0
2020/01/09	2044	06/08/2020	9.98	Call	Bond Future	2,483.5100	2.4835	2,444.3800	2.4444	(1.576)	0	0	602
2020/01/09	2044	06/08/2020	11.09	Put	Bond Future	1,768.1100	1.7681	1,780.4400	1.7804	0.697	0	0	602
2020/01/09	2044	06/08/2020	9.01	Call	Bond Future	410.4900	0.4105	398.7500	0.3988	(2.860)	0	0	140
2020/01/09	2044	06/08/2020	9.66	Call	Bond Future	1,524.0300	1.5240	1,494.7500	1.4947	(1.921)	0	0	140

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/09	2044	06/08/2020	9.88	Call	Bond Future	2,157.8300	2.1578	2,121.7200	2.1217	(1.673)	0	0	0
2020/01/09	2044	06/08/2020			Bond Future	10.3198	86.4776	10.3297	86.4012	0.095	0.0000	0.0000	0
2020/01/09	2044	06/08/2020	9.36	Put	Bond Future	8,874.7400	8.8747	8,931.1400	8.9311	0.636	0	0	0
2020/01/09	2044	06/08/2020	9.36	Call	Bond Future	852.0400	0.8520	832.0400	0.8320	(2.347)	0	0	602
2020/01/09	2044	06/08/2020	9.98	Put	Bond Future	5,190.2300	5.1902	5,227.5000	5.2275	0.718	0	0	0
2020/01/09	2044	06/08/2020	9.86	Call	Bond Future	2,095.7000	2.0957	2,060.1900	2.0602	(1.694)	0	0	0
2020/01/09	2044	06/08/2020	9.86	Put	Bond Future	5,792.1500	5.7922	5,833.0400	5.8330	0.706	0	0	0
2020/01/09	2044	06/08/2020	11.09	Call	Bond Future	7,415.4800	7.4155	7,351.4100	7.3514	(0.864)	0	0	0
2020/01/09	2044	06/08/2020	9.01	Put	Bond Future	11,668.0600	11.6681	11,732.7200	11.7327	0.554	0	0	0
2020/01/09	2044	06/08/2020	9.66	Put	Bond Future	6,911.0200	6.9110	6,958.1400	6.9581	0.682	0	0	0
2020/01/09	2044	06/08/2020	9.88	Put	Bond Future	5,688.0600	5.6881	5,728.3500	5.7284	0.708	0	0	0
2020/01/09	2044	06/08/2020	10.93	Call	Bond Future	6,581.8800	6.5819	6,520.2700	6.5203	(0.936)	0	0	0
2020/01/09	2044	06/08/2020	10.93	Put	Bond Future	2,055.2700	2.0553	2,070.0600	2.0701	0.720	0	0	140
2020/01/09	2044	06/08/2020	9.87	Call	Bond Future	2,126.5200	2.1265	2,090.7100	2.0907	(1.684)	0	0	0
2020/01/09	2044	06/08/2020	9.87	Put	Bond Future	5,739.8000	5.7398	5,780.3900	5.7804	0.707	0	0	0
2020/01/09	2044	05/11/2020	11.43	Call	Bond Future	9,271.5700	9.2716	9,206.3900	9.2064	(0.703)	0	0	0
2020/01/09	2044	05/11/2020	9.72	Put	Bond Future	7,693.3700	7.6934	7,738.5100	7.7385	0.587	0	0	0
2020/01/09	2044	05/11/2020	9.97	Call	Bond Future	3,018.8200	3.0188	2,980.1400	2.9801	(1.281)	0	0	568
2020/01/09	2044	05/11/2020	9.29	Put	Bond Future	10,460.0900	10.4601	10,515.5800	10.5156	0.530	0	0	0
2020/01/09	2044	05/11/2020	9.96	Put	Bond Future	6,408.9500	6.4089	6,448.2600	6.4483	0.613	0	0	0
2020/01/09	2044	05/11/2020	10.36	Call	Bond Future	4,400.4000	4.4004	4,352.8400	4.3528	(1.081)	0	0	0
2020/01/09	2044	05/11/2020			Bond Future	10.3921	88.0991	10.4023	88.0213	0.098	0.0000	0.0000	0
2020/01/09	2044	05/11/2020	9.72	Call	Bond Future	2,271.0600	2.2711	2,238.4500	2.2384	(1.436)	0	0	1,815
2020/01/09	2044	05/11/2020	9.97	Put	Bond Future	6,359.6000	6.3596	6,398.6700	6.3987	0.614	0	0	0
2020/01/09	2044	05/11/2020	9.96	Call	Bond Future	2,986.4200	2.9864	2,947.9800	2.9480	(1.287)	0	0	0
2020/01/09	2044	05/11/2020	11.38	Call	Bond Future	9,038.2400	9.0382	8,973.6600	8.9737	(0.715)	0	0	0
2020/01/09	2044	05/11/2020	11.38	Put	Bond Future	1,992.0300	1.9920	2,005.2000	2.0052	0.661	0	0	568
2020/01/09	2044	05/11/2020	10.34	Call	Bond Future	4,323.2200	4.3232	4,276.0800	4.2761	(1.090)	0	0	0
2020/01/09	2044	05/11/2020	10.34	Put	Bond Future	4,724.4000	4.7244	4,755.0100	4.7550	0.648	0	0	0
2020/01/09	2044	05/11/2020	11.17	Put	Bond Future	2,409.9600	2.4100	2,425.8100	2.4258	0.658	0	0	1,815
2020/01/09	2044	05/11/2020	11.43	Put	Bond Future	1,895.0200	1.8950	1,907.5900	1.9076	0.663	0	0	1,815
2020/01/09	2044	05/11/2020	8.87	Put	Bond Future	13,811.3300	13.8113	13,874.9100	13.8749	0.460	0	0	0
2020/01/09	2044	05/11/2020	9.29	Call	Bond Future	1,265.5800	1.2656	1,243.3200	1.2433	(1.759)	0	0	568
2020/01/09	2044	05/11/2020	10.36	Put	Bond Future	4,647.3000	4.6473	4,677.4900	4.6775	0.650	0	0	0
2020/01/09	2044	05/11/2020	11.17	Call	Bond Future	8,042.3700	8.0424	7,980.4700	7.9805	(0.770)	0	0	0
2020/01/09	2044	05/11/2020	8.87	Call	Bond Future	681.2000	0.6812	667.0300	0.6670	(2.080)	0	0	1,815
2020/01/09	2044	05/11/2020	10.02	Put	Bond Future	6,115.5700	6.1156	6,153.4500	6.1535	0.619	0	0	0
2020/01/09	2044	05/11/2020	10.02	Call	Bond Future	3,181.6900	3.1817	3,141.8200	3.1418	(1.253)	0	0	1,815
2020/01/09	2044	05/11/2020	10.35	Call	Bond Future	4,361.7300	4.3617	4,314.3800	4.3144	(1.086)	0	0	0
2020/01/09	2044	05/11/2020	10.35	Put	Bond Future	4,685.7100	4.6857	4,716.1100	4.7161	0.649	0	0	0
2020/01/09	2046	06/02/2020			Bond Future	107.8162	107.8162	107.8063	107.8063	(0.009)	0.0000	0.0000	12,850
2020/01/09	2046	07/05/2020			Bond Future	108.0673	108.0673	108.0571	108.0571	(0.009)	0.0000	0.0000	0
2020/01/09	2046	06/08/2020			Bond Future	110.1041	110.1041	110.0939	110.0939	(0.009)	0.0000	0.0000	0
2020/01/09	2046	05/11/2020			Bond Future	110.3816	110.3816	110.3712	110.3712	(0.009)	0.0000	0.0000	0
2020/01/09	2050	06/02/2020			Bond Future	109.7265	109.7265	109.7166	109.7166	(0.009)	0.0000	0.0000	11,797
2020/01/09	2050	07/05/2020			Bond Future	111.7469	111.7469	111.7367	111.7367	(0.009)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/09	2050	06/08/2020			Bond Future	111.9880	111.9880	111.9777	111.9777	(0.009)	0.0000	0.0000	0
2020/01/09	2050	05/11/2020			Bond Future	114.0820	114.0820	114.0718	114.0718	(0.009)	0.0000	0.0000	0
2020/01/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	AL37	06/02/2020			Index Future	682.9600	682.9600	683.0680	683.0680	0.016	0.0000	0.0000	0
2020/01/09	AL37	07/05/2020			Index Future	695.3670	695.3670	695.4770	695.4770	0.016	0.0000	0.0000	0
2020/01/09	AL37	06/08/2020			Index Future	708.1690	708.1690	708.2800	708.2800	0.016	0.0000	0.0000	0
2020/01/09	AL7T	06/02/2020			Index Future	790.3090	790.3090	789.9820	789.9820	(0.041)	0.0000	0.0000	0
2020/01/09	AL7T	07/05/2020			Index Future	804.6670	804.6670	804.3330	804.3330	(0.042)	0.0000	0.0000	0
2020/01/09	AL7T	06/08/2020			Index Future	819.4800	819.4800	819.1400	819.1400	(0.041)	0.0000	0.0000	0
2020/01/09	ALBI	06/02/2020			Index Future	703.0560	703.0560	702.7900	702.7900	(0.038)	0.0000	0.0000	416
2020/01/09	ALBI	07/05/2020			Index Future	715.8280	715.8280	715.5570	715.5570	(0.038)	0.0000	0.0000	0
2020/01/09	ALBI	06/08/2020			Index Future	729.0060	729.0060	728.7310	728.7310	(0.038)	0.0000	0.0000	0
2020/01/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	C186	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/01/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/09	ES33	06/02/2020			Bond Future	10.9839	78.7529	10.9927	78.7028	0.080	0.0000	0.0000	350
2020/01/09	ES33	07/05/2020			Bond Future	11.1020	76.3901	11.1111	76.3391	0.082	0.0000	0.0000	0
2020/01/09	ES33	06/08/2020			Bond Future	11.2228	77.7884	11.2322	77.7364	0.084	0.0000	0.0000	0
2020/01/09	ES33	05/11/2020			Bond Future	11.3457	75.4557	11.3555	75.4028	0.086	0.0000	0.0000	0
2020/01/09	ES42	06/02/2020			Bond Future	11.2817	80.0028	11.2855	79.9781	0.034	0.0000	0.0000	4,919
2020/01/09	ES42	07/05/2020			Bond Future	11.3977	77.1918	11.4016	77.1665	0.034	0.0000	0.0000	0
2020/01/09	ES42	06/08/2020			Bond Future	11.5146	78.6039	11.5186	78.5782	0.035	0.0000	0.0000	0
2020/01/09	ES42	05/11/2020			Bond Future	11.6323	75.8165	11.6365	75.7904	0.036	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/09	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/09	GOVI	06/02/2020	703.15	Put	GOVI	79,910.0000	7.9910	82,700.0000	8.2700	3.491	0	0	0
2020/01/09	GOVI	06/02/2020			GOVI	695.1590	695.1590	694.8800	694.8800	(0.040)	0.0000	0.0000	1,243
2020/01/09	GOVI	06/02/2020	703.14	Put	GOVI	79,810.0000	7.9810	82,600.0000	8.2600	3.496	0	0	0
2020/01/09	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/09	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/09	GOVI	06/02/2020	703.13	Put	GOVI	79,710.0000	7.9710	82,500.0000	8.2500	3.500	0	0	0
2020/01/09	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/09	GOVI	07/05/2020			GOVI	707.7880	707.7880	707.5040	707.5040	(0.040)	0.0000	0.0000	0
2020/01/09	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/09	GOVI	07/05/2020	720.00	Put	GOVI	122,120.0000	12.2120	124,960.0000	12.4960	2.326	0	0	0
2020/01/09	GOVI	07/05/2020	719.98	Put	GOVI	121,920.0000	12.1920	124,760.0000	12.4760	2.329	0	0	0
2020/01/09	GOVI	07/05/2020	719.99	Put	GOVI	122,020.0000	12.2020	124,860.0000	12.4860	2.327	0	0	0
2020/01/09	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/09	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/09	GOVI	06/08/2020	728.12	Put	GOVI	73,020.0000	7.3020	75,910.0000	7.5910	3.958	0	0	0
2020/01/09	GOVI	06/08/2020			GOVI	720.8180	720.8180	720.5290	720.5290	(0.040)	0.0000	0.0000	0
2020/01/09	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/09	GOVI	06/08/2020	728.14	Put	GOVI	73,220.0000	7.3220	76,110.0000	7.6110	3.947	0	0	0
2020/01/09	GOVI	06/08/2020	728.13	Put	GOVI	73,120.0000	7.3120	76,010.0000	7.6010	3.952	0	0	0
2020/01/09	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/01/09	IGOV	06/02/2020			Index Future	259.4940	259.4940	259.4790	259.4790	(0.006)	0.0000	0.0000	1,004
2020/01/09	IGOV	07/05/2020			Index Future	264.2720	264.2720	264.2560	264.2560	(0.006)	0.0000	0.0000	47
2020/01/09	IGOV	06/08/2020			Index Future	269.2000	269.2000	269.1840	269.1840	(0.006)	0.0000	0.0000	0
2020/01/09	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/01/09	IS02	22/06/2020			Interest Rate Swap	102.0500	102.0500	102.0500	102.0500	0.000	0.0000	0.0000	0
2020/01/09	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/01/09	IS05	17/12/2020			Interest Rate Swap	95.4800	95.4800	95.4800	95.4800	0.000	0.0000	0.0000	0
2020/01/09	IS05	16/03/2021			Interest Rate Swap	94.4400	94.4400	94.4300	94.4300	(0.011)	0.0000	0.0000	0
2020/01/09	IS05	15/06/2021			Interest Rate Swap	93.3500	93.3500	93.3500	93.3500	0.000	0.0000	0.0000	0
2020/01/09	IS05	21/09/2021			Interest Rate Swap	93.2200	93.2200	93.2100	93.2100	(0.011)	0.0000	0.0000	0
2020/01/09	IS05	21/12/2021			Interest Rate Swap	95.1600	95.1600	95.1500	95.1500	(0.011)	0.0000	0.0000	51
2020/01/09	IS05	15/03/2022			Interest Rate Swap	95.0500	95.0500	95.0500	95.0500	0.000	0.0000	0.0000	0
2020/01/09	IS05	21/06/2022			Interest Rate Swap	95.9700	95.9700	95.9600	95.9600	(0.010)	0.0000	0.0000	0
2020/01/09	IS05	20/09/2022			Interest Rate Swap	99.6800	99.6800	99.6700	99.6700	(0.010)	0.0000	0.0000	0
2020/01/09	IS05	20/12/2022			Interest Rate Swap	100.7100	100.7100	100.6900	100.6900	(0.020)	0.0000	0.0000	0
2020/01/09	IS05	22/03/2023			Interest Rate Swap	93.7700	93.7700	93.7300	93.7300	(0.043)	0.0000	0.0000	0
2020/01/09	IS05	20/06/2023			Interest Rate Swap	99.6700	99.6700	99.6100	99.6100	(0.060)	0.0000	0.0000	0
2020/01/09	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/01/09	IS10	17/12/2025			Interest Rate Swap	90.1600	90.1600	90.0000	90.0000	(0.177)	0.0000	0.0000	0
2020/01/09	IS10	16/03/2026			Interest Rate Swap	86.9800	86.9800	86.8000	86.8000	(0.207)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/09	IS10	15/06/2026			Interest Rate Swap	85.5900	85.5900	85.4000	85.4000	(0.222)	0.0000	0.0000	0
2020/01/09	IS10	21/09/2026			Interest Rate Swap	87.7200	87.7200	87.5000	87.5000	(0.251)	0.0000	0.0000	0
2020/01/09	IS10	21/12/2026			Interest Rate Swap	91.5600	91.5600	91.3300	91.3300	(0.251)	0.0000	0.0000	0
2020/01/09	IS10	15/03/2027			Interest Rate Swap	90.0400	90.0400	89.7900	89.7900	(0.278)	0.0000	0.0000	0
2020/01/09	IS10	21/06/2027			Interest Rate Swap	92.1100	92.1100	91.8700	91.8700	(0.261)	0.0000	0.0000	0
2020/01/09	IS10	20/09/2027			Interest Rate Swap	97.6500	97.6500	97.4100	97.4100	(0.246)	0.0000	0.0000	0
2020/01/09	IS10	20/12/2027			Interest Rate Swap	97.9900	97.9900	97.7500	97.7500	(0.245)	0.0000	0.0000	0
2020/01/09	IS10	22/03/2028			Interest Rate Swap	91.3100	91.3100	91.0500	91.0500	(0.285)	0.0000	0.0000	0
2020/01/09	IS10	20/06/2028			Interest Rate Swap	98.7100	98.7100	98.4400	98.4400	(0.274)	0.0000	0.0000	0
2020/01/09	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/01/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/01/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2020/01/09	R023	06/02/2020	7.54	Call	Bond Future	966.1000	0.9661	1,002.2000	1.0022	3.737	0	0	0
2020/01/09	R023	06/02/2020			Bond Future	7.1951	104.9997	7.1796	105.0417	(0.215)	0.0000	0.0000	44,450
2020/01/09	R023	06/02/2020	7.52	Call	Bond Future	916.2300	0.9162	951.7800	0.9518	3.880	0	0	0
2020/01/09	R023	06/02/2020	7.52	Put	Bond Future	37.5700	0.0376	31.1100	0.0311	(17.195)	0	0	0
2020/01/09	R023	06/02/2020	7.54	Put	Bond Future	33.6600	0.0337	27.7500	0.0277	(17.558)	0	0	0
2020/01/09	R023	06/02/2020	7.53	Call	Bond Future	941.1100	0.9411	976.9400	0.9769	3.807	0	0	0
2020/01/09	R023	06/02/2020	7.53	Put	Bond Future	35.5600	0.0356	29.3800	0.0294	(17.379)	0	0	0
2020/01/09	R023	07/05/2020	6.91	Put	Bond Future	874.6600	0.8747	842.7600	0.8428	(3.647)	0	0	0
2020/01/09	R023	07/05/2020			Bond Future	7.1727	102.9749	7.1557	103.0177	(0.236)	0.0000	0.0000	13,512
2020/01/09	R023	07/05/2020	6.90	Call	Bond Future	201.9400	0.2019	212.5100	0.2125	5.234	0	0	0
2020/01/09	R023	07/05/2020	6.90	Put	Bond Future	892.3700	0.8924	860.1700	0.8602	(3.608)	0	0	0
2020/01/09	R023	07/05/2020	6.91	Call	Bond Future	209.6600	0.2097	220.5300	0.2205	5.185	0	0	0
2020/01/09	R023	07/05/2020	6.89	Call	Bond Future	194.4100	0.1944	204.6800	0.2047	5.283	0	0	0
2020/01/09	R023	07/05/2020	6.89	Put	Bond Future	910.2600	0.9103	877.7600	0.8778	(3.570)	0	0	0
2020/01/09	R023	06/08/2020	7.26	Call	Bond Future	844.0500	0.8441	867.6300	0.8676	2.794	0	0	0
2020/01/09	R023	06/08/2020			Bond Future	7.1313	104.8711	7.1125	104.9147	(0.264)	0.0000	0.0000	0
2020/01/09	R023	06/08/2020	7.26	Put	Bond Future	546.1900	0.5462	526.1400	0.5261	(3.671)	0	0	0
2020/01/09	R023	06/08/2020	7.27	Call	Bond Future	858.7400	0.8587	882.5500	0.8825	2.773	0	0	0
2020/01/09	R023	06/08/2020	7.28	Put	Bond Future	529.7900	0.5298	510.1900	0.5102	(3.700)	0	0	0
2020/01/09	R023	06/08/2020	7.27	Put	Bond Future	537.7700	0.5378	517.9500	0.5180	(3.686)	0	0	0
2020/01/09	R023	06/08/2020	7.28	Call	Bond Future	873.8500	0.8739	897.8800	0.8979	2.750	0	0	0
2020/01/09	R023	05/11/2020	7.46	Put	Bond Future	546.3200	0.5463	529.2500	0.5292	(3.125)	0	0	0
2020/01/09	R023	05/11/2020	7.47	Put	Bond Future	540.4600	0.5405	523.5400	0.5235	(3.131)	0	0	0
2020/01/09	R023	05/11/2020			Bond Future	7.0840	102.8971	7.0629	102.9416	(0.297)	0.0000	0.0000	0
2020/01/09	R023	05/11/2020	7.46	Call	Bond Future	1,336.7100	1.3367	1,364.1000	1.3641	2.049	0	0	0
2020/01/09	R023	05/11/2020	7.47	Call	Bond Future	1,351.7700	1.3518	1,379.3100	1.3793	2.037	0	0	0
2020/01/09	R023	05/11/2020	7.45	Call	Bond Future	1,322.0700	1.3221	1,349.3100	1.3493	2.060	0	0	0
2020/01/09	R023	05/11/2020	7.45	Put	Bond Future	552.5900	0.5526	535.3700	0.5354	(3.116)	0	0	0
2020/01/09	R035	06/02/2020	9.60	Call	Bond Future	585.9400	0.5859	558.6100	0.5586	(4.664)	0	0	0
2020/01/09	R035	06/02/2020	9.61	Put	Bond Future	1,849.0700	1.8491	1,851.9500	1.8519	0.156	0	0	0
2020/01/09	R035	06/02/2020			Bond Future	9.7758	96.9889	9.7799	96.9582	0.043	0.0000	0.0000	118,505
2020/01/09	R035	06/02/2020	9.60	Put	Bond Future	1,898.8700	1.8989	1,902.2900	1.9023	0.180	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/09	R035	06/02/2020	9.61	Call	Bond Future	611.5600	0.6116	583.6900	0.5837	(4.557)	0	0	0
2020/01/09	R035	06/02/2020	9.59	Call	Bond Future	560.9300	0.5609	534.1700	0.5342	(4.771)	0	0	0
2020/01/09	R035	06/02/2020	9.59	Put	Bond Future	1,949.3700	1.9494	1,953.3600	1.9534	0.205	0	0	0
2020/01/09	R035	07/05/2020	10.57	Put	Bond Future	836.0900	0.8361	834.5500	0.8345	(0.184)	0	0	3,530
2020/01/09	R035	07/05/2020	9.75	Call	Bond Future	2,032.7400	2.0327	2,008.4000	2.0084	(1.197)	0	0	5,000
2020/01/09	R035	07/05/2020	10.75	Put	Bond Future	643.1000	0.6431	641.0600	0.6411	(0.317)	0	0	5,000
2020/01/09	R035	07/05/2020	9.48	Put	Bond Future	3,941.7600	3.9418	3,954.1600	3.9542	0.315	0	0	0
2020/01/09	R035	07/05/2020	9.47	Call	Bond Future	1,173.7600	1.1738	1,155.0700	1.1551	(1.592)	0	0	0
2020/01/09	R035	07/05/2020			Bond Future	9.8484	94.2478	9.8527	94.2165	0.044	0.0000	0.0000	0
2020/01/09	R035	07/05/2020	9.11	Put	Bond Future	6,046.3000	6.0463	6,067.3300	6.0673	0.348	0	0	0
2020/01/09	R035	07/05/2020	9.11	Call	Bond Future	432.2300	0.4322	421.9500	0.4220	(2.378)	0	0	5,000
2020/01/09	R035	07/05/2020	9.78	Put	Bond Future	2,640.6200	2.6406	2,647.0600	2.6471	0.244	0	0	0
2020/01/09	R035	07/05/2020	10.57	Call	Bond Future	5,880.4600	5.8805	5,847.6100	5.8476	(0.559)	0	0	0
2020/01/09	R035	07/05/2020	9.75	Put	Bond Future	2,753.6400	2.7536	2,760.6100	2.7606	0.253	0	0	0
2020/01/09	R035	07/05/2020	10.75	Call	Bond Future	6,882.5500	6.8825	6,849.2000	6.8492	(0.485)	0	0	0
2020/01/09	R035	07/05/2020	9.48	Call	Bond Future	1,200.6800	1.2007	1,181.7700	1.1818	(1.575)	0	0	0
2020/01/09	R035	07/05/2020	9.47	Put	Bond Future	3,990.8800	3.9909	4,003.5000	4.0035	0.316	0	0	0
2020/01/09	R035	07/05/2020	9.78	Call	Bond Future	2,140.3300	2.1403	2,115.4600	2.1155	(1.162)	0	0	3,530
2020/01/09	R035	07/05/2020	9.18	Put	Bond Future	5,603.8400	5.6038	5,623.2500	5.6233	0.346	0	0	0
2020/01/09	R035	07/05/2020	9.18	Call	Bond Future	542.8200	0.5428	530.9200	0.5309	(2.192)	0	0	3,530
2020/01/09	R035	07/05/2020	9.49	Call	Bond Future	1,228.1700	1.2282	1,209.0300	1.2090	(1.558)	0	0	0
2020/01/09	R035	07/05/2020	9.49	Put	Bond Future	3,893.3000	3.8933	3,905.4700	3.9055	0.313	0	0	0
2020/01/09	R035	06/08/2020	9.00	Put	Bond Future	7,737.1500	7.7372	7,758.0300	7.7580	0.270	0	0	0
2020/01/09	R035	06/08/2020	9.92	Put	Bond Future	3,337.0300	3.3370	3,344.5400	3.3445	0.225	0	0	0
2020/01/09	R035	06/08/2020			Bond Future	9.9215	95.9764	9.9260	95.9445	0.045	0.0000	0.0000	0
2020/01/09	R035	06/08/2020	9.00	Call	Bond Future	768.4200	0.7684	757.4600	0.7575	(1.426)	0	0	24,761
2020/01/09	R035	06/08/2020	9.92	Call	Bond Future	3,326.1300	3.3261	3,301.8000	3.3018	(0.731)	0	0	0
2020/01/09	R035	06/08/2020	9.93	Call	Bond Future	3,363.7300	3.3637	3,339.2800	3.3393	(0.727)	0	0	0
2020/01/09	R035	06/08/2020	9.91	Put	Bond Future	3,371.1200	3.3711	3,378.7500	3.3788	0.226	0	0	0
2020/01/09	R035	06/08/2020	8.75	Put	Bond Future	9,468.7600	9.4688	9,492.6500	9.4926	0.252	0	0	0
2020/01/09	R035	06/08/2020	8.75	Call	Bond Future	478.7600	0.4788	470.8100	0.4708	(1.661)	0	0	3,000
2020/01/09	R035	06/08/2020	9.93	Put	Bond Future	3,302.9400	3.3029	3,310.3300	3.3103	0.224	0	0	0
2020/01/09	R035	06/08/2020	9.91	Call	Bond Future	3,288.4500	3.2885	3,264.2400	3.2642	(0.736)	0	0	0
2020/01/09	R035	05/11/2020	10.34	Put	Bond Future	3,000.3400	3.0003	3,006.3100	3.0063	0.199	0	0	0
2020/01/09	R035	05/11/2020			Bond Future	9.9969	93.2727	10.0015	93.2403	0.046	0.0000	0.0000	0
2020/01/09	R035	05/11/2020	10.33	Call	Bond Future	5,335.0200	5.3350	5,308.6700	5.3087	(0.494)	0	0	0
2020/01/09	R035	05/11/2020	10.33	Put	Bond Future	3,026.0800	3.0261	3,032.1300	3.0321	0.200	0	0	0
2020/01/09	R035	05/11/2020	10.34	Call	Bond Future	5,377.2800	5.3773	5,350.8500	5.3509	(0.492)	0	0	0
2020/01/09	R035	05/11/2020	10.32	Call	Bond Future	5,293.2000	5.2932	5,266.9300	5.2669	(0.496)	0	0	0
2020/01/09	R035	05/11/2020	10.32	Put	Bond Future	3,052.3400	3.0523	3,058.4700	3.0585	0.201	0	0	0
2020/01/09	R186	06/02/2020	8.57	Call	Bond Future	1,932.7300	1.9327	1,926.7100	1.9267	(0.311)	0	0	0
2020/01/09	R186	06/02/2020	8.50	Call	Bond Future	1,623.1000	1.6231	1,615.5300	1.6155	(0.466)	0	0	0
2020/01/09	R186	06/02/2020	8.11	Put	Bond Future	1,171.5400	1.1715	1,158.3100	1.1583	(1.129)	0	0	0
2020/01/09	R186	06/02/2020			Bond Future	8.2500	113.0776	8.2495	113.0805	(0.006)	0.0000	0.0000	101,941
2020/01/09	R186	06/02/2020	8.55	Call	Bond Future	1,842.4400	1.8424	1,835.9700	1.8360	(0.351)	0	0	0
2020/01/09	R186	06/02/2020	8.55	Put	Bond Future	197.0500	0.1970	187.7000	0.1877	(4.745)	0	0	0
2020/01/09	R186	06/02/2020	8.11	Call	Bond Future	393.1500	0.3931	382.8000	0.3828	(2.633)	0	0	821

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/09	R186	06/02/2020	8.57	Put	Bond Future	178.7700	0.1788	169.8700	0.1699	(4.978)	0	0	0
2020/01/09	R186	06/02/2020	9.00	Put	Bond Future	16.7400	0.0167	14.8800	0.0149	(11.111)	0	0	821
2020/01/09	R186	06/02/2020	8.50	Put	Bond Future	249.7500	0.2498	239.3000	0.2393	(4.184)	0	0	821
2020/01/09	R186	06/02/2020	8.56	Call	Bond Future	1,887.4100	1.8874	1,881.1700	1.8812	(0.331)	0	0	0
2020/01/09	R186	06/02/2020	8.56	Put	Bond Future	187.7200	0.1877	178.6000	0.1786	(4.858)	0	0	0
2020/01/09	R186	06/02/2020	9.00	Call	Bond Future	4,072.1000	4.0721	4,073.1200	4.0731	0.025	0	0	0
2020/01/09	R186	07/05/2020	7.90	Put	Bond Future	2,772.1700	2.7722	2,764.9400	2.7649	(0.261)	0	0	2,500
2020/01/09	R186	07/05/2020	8.28	Put	Bond Future	1,533.7600	1.5338	1,526.0500	1.5260	(0.503)	0	0	0
2020/01/09	R186	07/05/2020	8.93	Call	Bond Future	3,805.1200	3.8051	3,802.6600	3.8027	(0.065)	0	0	0
2020/01/09	R186	07/05/2020	8.09	Put	Bond Future	2,092.8900	2.0929	2,085.2000	2.0852	(0.367)	0	0	0
2020/01/09	R186	07/05/2020			Bond Future	8.2950	115.1318	8.2945	115.1348	(0.007)	0.0000	0.0000	1,650
2020/01/09	R186	07/05/2020	8.50	Call	Bond Future	2,127.8800	2.1279	2,123.6100	2.1236	(0.201)	0	0	0
2020/01/09	R186	07/05/2020	8.50	Put	Bond Future	1,036.3400	1.0363	1,029.1300	1.0291	(0.696)	0	0	23,230
2020/01/09	R186	07/05/2020	8.08	Call	Bond Future	965.8500	0.9658	961.1200	0.9611	(0.490)	0	0	0
2020/01/09	R186	07/05/2020	8.08	Put	Bond Future	2,125.6400	2.1256	2,117.9700	2.1180	(0.361)	0	0	0
2020/01/09	R186	07/05/2020	7.90	Call	Bond Future	629.5400	0.6295	625.2500	0.6252	(0.681)	0	0	0
2020/01/09	R186	07/05/2020	8.28	Call	Bond Future	1,453.3000	1.4533	1,448.5300	1.4485	(0.328)	0	0	6,000
2020/01/09	R186	07/05/2020	8.93	Put	Bond Future	468.1000	0.4681	462.7000	0.4627	(1.154)	0	0	6,000
2020/01/09	R186	07/05/2020	8.09	Call	Bond Future	987.3900	0.9874	982.6400	0.9826	(0.481)	0	0	0
2020/01/09	R186	07/05/2020	7.60	Put	Bond Future	4,072.5200	4.0725	4,066.6000	4.0666	(0.145)	0	0	0
2020/01/09	R186	07/05/2020	7.60	Call	Bond Future	267.3400	0.2673	264.3600	0.2644	(1.115)	0	0	6,000
2020/01/09	R186	07/05/2020	8.07	Call	Bond Future	944.8600	0.9449	940.1400	0.9401	(0.500)	0	0	0
2020/01/09	R186	07/05/2020	8.07	Put	Bond Future	2,158.9600	2.1590	2,151.3000	2.1513	(0.355)	0	0	0
2020/01/09	R186	06/08/2020	8.38	Put	Bond Future	1,935.4400	1.9354	1,929.1600	1.9292	(0.324)	0	0	0
2020/01/09	R186	06/08/2020			Bond Future	8.3391	111.9438	8.3385	111.9468	(0.007)	0.0000	0.0000	0
2020/01/09	R186	06/08/2020	8.37	Call	Bond Future	2,119.1300	2.1191	2,115.8900	2.1159	(0.153)	0	0	0
2020/01/09	R186	06/08/2020	8.37	Put	Bond Future	1,958.9800	1.9590	1,952.6900	1.9527	(0.321)	0	0	0
2020/01/09	R186	06/08/2020	8.38	Call	Bond Future	2,147.2900	2.1473	2,144.0600	2.1441	(0.150)	0	0	0
2020/01/09	R186	06/08/2020	8.36	Call	Bond Future	2,091.5000	2.0915	2,088.2500	2.0882	(0.155)	0	0	0
2020/01/09	R186	06/08/2020	8.36	Put	Bond Future	1,983.0800	1.9831	1,976.7800	1.9768	(0.318)	0	0	0
2020/01/09	R186	05/11/2020	8.64	Put	Bond Future	1,882.8600	1.8829	1,877.5700	1.8776	(0.281)	0	0	0
2020/01/09	R186	05/11/2020	8.65	Call	Bond Future	3,205.4100	3.2054	3,203.2800	3.2033	(0.066)	0	0	0
2020/01/09	R186	05/11/2020			Bond Future	8.3797	114.0372	8.3791	114.0403	(0.008)	0.0000	0.0000	0
2020/01/09	R186	05/11/2020	8.66	Call	Bond Future	3,235.8000	3.2358	3,233.6800	3.2337	(0.066)	0	0	0
2020/01/09	R186	05/11/2020	8.66	Put	Bond Future	1,845.0000	1.8450	1,839.7300	1.8397	(0.286)	0	0	0
2020/01/09	R186	05/11/2020	9.26	Put	Bond Future	1,005.5900	1.0056	1,001.3300	1.0013	(0.424)	0	0	3,500
2020/01/09	R186	05/11/2020	8.64	Call	Bond Future	3,175.1500	3.1751	3,173.0100	3.1730	(0.067)	0	0	0
2020/01/09	R186	05/11/2020	7.84	Put	Bond Future	3,989.2100	3.9892	3,983.5700	3.9836	(0.141)	0	0	0
2020/01/09	R186	05/11/2020	8.65	Put	Bond Future	1,863.8500	1.8638	1,858.5700	1.8586	(0.283)	0	0	0
2020/01/09	R186	05/11/2020	8.34	Put	Bond Future	2,538.4100	2.5384	2,532.7900	2.5328	(0.221)	0	0	0
2020/01/09	R186	05/11/2020	8.34	Call	Bond Future	2,339.3700	2.3394	2,336.9000	2.3369	(0.106)	0	0	3,500
2020/01/09	R186	05/11/2020	9.26	Call	Bond Future	5,299.5500	5.2996	5,298.4400	5.2984	(0.021)	0	0	0
2020/01/09	R186	05/11/2020	7.84	Call	Bond Future	1,246.4800	1.2465	1,243.9900	1.2440	(0.200)	0	0	3,500
2020/01/09	R197	06/02/2020			Bond Future	300.9312	300.9312	300.8985	300.8985	(0.011)	0.0000	0.0000	2,540
2020/01/09	R197	07/05/2020			Bond Future	306.4722	306.4722	306.4389	306.4389	(0.011)	0.0000	0.0000	0
2020/01/09	R197	06/08/2020			Bond Future	304.5171	304.5171	304.4833	304.4833	(0.011)	0.0000	0.0000	0
2020/01/09	R197	05/11/2020			Bond Future	310.2117	310.2117	310.1774	310.1774	(0.011)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/09	R202	06/02/2020			Bond Future	226.6970	226.6970	226.6755	226.6755	(0.009)	0.0000	0.0000	8,469
2020/01/09	R202	07/05/2020			Bond Future	230.8711	230.8711	230.8491	230.8491	(0.009)	0.0000	0.0000	0
2020/01/09	R202	06/08/2020			Bond Future	231.1160	231.1160	231.0938	231.0938	(0.010)	0.0000	0.0000	0
2020/01/09	R202	05/11/2020			Bond Future	235.4380	235.4380	235.4156	235.4156	(0.010)	0.0000	0.0000	0
2020/01/09	R208	06/02/2020	6.13	Put	Bond Future	594.5500	0.5945	596.0000	0.5960	0.244	0	0	0
2020/01/09	R208	06/02/2020	6.12	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2020/01/09	R208	06/02/2020			Bond Future	6.6796	102.5360	6.6810	102.5346	0.020	0.0000	0.0000	14,955
2020/01/09	R208	06/02/2020	6.13	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2020/01/09	R208	06/02/2020	6.12	Put	Bond Future	605.4200	0.6054	606.8700	0.6069	0.240	0	0	0
2020/01/09	R208	06/02/2020	6.14	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2020/01/09	R208	06/02/2020	6.14	Put	Bond Future	583.7000	0.5837	585.1500	0.5852	0.248	0	0	0
2020/01/09	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/09	R208	07/05/2020	4.80	Put	Bond Future	1,442.5800	1.4426	1,444.0800	1.4441	0.104	0	0	0
2020/01/09	R208	07/05/2020			Bond Future	6.4780	100.9955	6.4798	100.9940	0.027	0.0000	0.0000	60
2020/01/09	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/09	R208	07/05/2020	4.82	Put	Bond Future	1,425.1900	1.4252	1,426.6900	1.4267	0.105	0	0	0
2020/01/09	R208	07/05/2020	4.81	Put	Bond Future	1,433.8800	1.4339	1,435.3800	1.4354	0.105	0	0	0
2020/01/09	R208	07/05/2020	4.80	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/09	R208	06/08/2020	5.57	Put	Bond Future	327.7100	0.3277	328.9200	0.3289	0.369	0	0	0
2020/01/09	R208	06/08/2020			Bond Future	6.0755	102.8578	6.0779	102.8564	0.040	0.0000	0.0000	0
2020/01/09	R208	06/08/2020	5.56	Call	Bond Future	12.9600	0.0130	12.6900	0.0127	(2.083)	0	0	0
2020/01/09	R208	06/08/2020	5.56	Put	Bond Future	333.1300	0.3331	334.3400	0.3343	0.363	0	0	0
2020/01/09	R208	06/08/2020	5.57	Call	Bond Future	13.7700	0.0138	13.5000	0.0135	(1.961)	0	0	0
2020/01/09	R208	06/08/2020	5.55	Call	Bond Future	12.1700	0.0122	11.9200	0.0119	(2.054)	0	0	0
2020/01/09	R208	06/08/2020	5.55	Put	Bond Future	338.5700	0.3386	339.8000	0.3398	0.363	0	0	0
2020/01/09	R208	05/11/2020	4.78	Call	Bond Future	41.8600	0.0419	41.3000	0.0413	(1.338)	0	0	0
2020/01/09	R208	05/11/2020	4.77	Put	Bond Future	173.6300	0.1736	174.5600	0.1746	0.536	0	0	0
2020/01/09	R208	05/11/2020			Bond Future	5.1156	101.3717	5.1194	101.3703	0.075	0.0000	0.0000	0
2020/01/09	R208	05/11/2020	4.79	Call	Bond Future	43.3000	0.0433	42.7300	0.0427	(1.316)	0	0	0
2020/01/09	R208	05/11/2020	4.79	Put	Bond Future	168.4700	0.1685	169.3800	0.1694	0.540	0	0	0
2020/01/09	R208	05/11/2020	4.78	Put	Bond Future	170.8800	0.1709	171.8000	0.1718	0.538	0	0	0
2020/01/09	R208	05/11/2020	4.77	Call	Bond Future	40.7600	0.0408	40.2100	0.0402	(1.349)	0	0	0
2020/01/09	R209	06/02/2020	9.52	Put	Bond Future	2,205.3700	2.2054	2,239.3200	2.2393	1.539	0	0	0
2020/01/09	R209	06/02/2020			Bond Future	9.8174	73.6772	9.8267	73.6186	0.095	0.0000	0.0000	101,926
2020/01/09	R209	06/02/2020	9.51	Call	Bond Future	282.6300	0.2826	258.7100	0.2587	(8.463)	0	0	0
2020/01/09	R209	06/02/2020	9.51	Put	Bond Future	2,256.3700	2.2564	2,291.0800	2.2911	1.538	0	0	0
2020/01/09	R209	06/02/2020	9.40	Put	Bond Future	2,853.1500	2.8531	2,895.7800	2.8958	1.494	0	0	0
2020/01/09	R209	06/02/2020	9.40	Call	Bond Future	154.0400	0.1540	138.0400	0.1380	(10.387)	0	0	7,500
2020/01/09	R209	06/02/2020	9.52	Call	Bond Future	297.0600	0.2971	272.3800	0.2724	(8.308)	0	0	0
2020/01/09	R209	06/02/2020	9.50	Call	Bond Future	268.7200	0.2687	245.5500	0.2455	(8.622)	0	0	0
2020/01/09	R209	06/02/2020	9.50	Put	Bond Future	2,307.9800	2.3080	2,343.4400	2.3434	1.536	0	0	0
2020/01/09	R209	07/05/2020	9.47	Call	Bond Future	968.8900	0.9689	943.0200	0.9430	(2.670)	0	0	0
2020/01/09	R209	07/05/2020			Bond Future	9.8863	71.8645	9.8959	71.8048	0.097	0.0000	0.0000	0
2020/01/09	R209	07/05/2020	9.45	Call	Bond Future	926.4100	0.9264	901.2300	0.9012	(2.718)	0	0	0
2020/01/09	R209	07/05/2020	9.45	Put	Bond Future	3,714.9900	3.7150	3,749.5300	3.7495	0.930	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/09	R209	07/05/2020	9.47	Put	Bond Future	3,626.2300	3.6262	3,660.0800	3.6601	0.933	0	0	0
2020/01/09	R209	07/05/2020	9.46	Call	Bond Future	947.5000	0.9475	921.9800	0.9220	(2.693)	0	0	0
2020/01/09	R209	07/05/2020	9.46	Put	Bond Future	3,670.4200	3.6704	3,704.6200	3.7046	0.932	0	0	0
2020/01/09	R209	06/08/2020	5.56	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/09	R209	06/08/2020	5.55	Put	Bond Future	36,334.5900	36.3346	36,395.3500	36.3953	0.167	0	0	0
2020/01/09	R209	06/08/2020			Bond Future	9.9556	73.1822	9.9655	73.1214	0.099	0.0000	0.0000	0
2020/01/09	R209	06/08/2020	5.57	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/09	R209	06/08/2020	5.57	Put	Bond Future	36,117.7500	36.1178	36,178.5100	36.1785	0.168	0	0	0
2020/01/09	R209	06/08/2020	5.56	Put	Bond Future	36,226.1000	36.2261	36,286.8600	36.2869	0.168	0	0	0
2020/01/09	R209	06/08/2020	5.55	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/09	R209	05/11/2020	10.02	Call	Bond Future	3,526.4700	3.5265	3,488.2800	3.4883	(1.083)	0	0	0
2020/01/09	R209	05/11/2020			Bond Future	10.0235	71.4026	10.0337	71.3407	0.102	0.0000	0.0000	0
2020/01/09	R209	05/11/2020	10.00	Call	Bond Future	3,464.5100	3.4645	3,426.6700	3.4267	(1.092)	0	0	0
2020/01/09	R209	05/11/2020	10.00	Put	Bond Future	3,607.4400	3.6074	3,631.4900	3.6315	0.667	0	0	0
2020/01/09	R209	05/11/2020	10.02	Put	Bond Future	3,547.8900	3.5479	3,571.5900	3.5716	0.668	0	0	0
2020/01/09	R209	05/11/2020	10.01	Call	Bond Future	3,495.4200	3.4954	3,457.4100	3.4574	(1.087)	0	0	0
2020/01/09	R209	05/11/2020	10.01	Put	Bond Future	3,577.5600	3.5776	3,601.4400	3.6014	0.667	0	0	0
2020/01/09	R210	06/02/2020			Bond Future	188.4218	188.4218	188.4032	188.4032	(0.010)	0.0000	0.0000	1,721
2020/01/09	R210	07/05/2020			Bond Future	189.2624	189.2624	189.2435	189.2435	(0.010)	0.0000	0.0000	220
2020/01/09	R210	06/08/2020			Bond Future	192.8295	192.8295	192.8103	192.8103	(0.010)	0.0000	0.0000	0
2020/01/09	R210	05/11/2020			Bond Future	193.7351	193.7351	193.7157	193.7157	(0.010)	0.0000	0.0000	0
2020/01/09	R212	06/02/2020			Bond Future	161.5700	161.5700	161.5353	161.5353	(0.022)	0.0000	0.0000	7,963
2020/01/09	R212	07/05/2020			Bond Future	164.5450	164.5450	164.5096	164.5096	(0.022)	0.0000	0.0000	0
2020/01/09	R212	06/08/2020			Bond Future	165.3707	165.3707	165.3347	165.3347	(0.022)	0.0000	0.0000	0
2020/01/09	R212	05/11/2020			Bond Future	168.4632	168.4632	168.4267	168.4267	(0.022)	0.0000	0.0000	0
2020/01/09	R213	06/02/2020	9.27	Call	Bond Future	924.5500	0.9245	879.9700	0.8800	(4.822)	0	0	0
2020/01/09	R213	06/02/2020	9.26	Put	Bond Future	908.8900	0.9089	921.8400	0.9218	1.425	0	0	0
2020/01/09	R213	06/02/2020			Bond Future	9.2626	87.7212	9.2719	87.6643	0.101	0.0000	0.0000	24,111
2020/01/09	R213	06/02/2020	9.28	Call	Bond Future	956.7300	0.9567	911.5200	0.9115	(4.725)	0	0	0
2020/01/09	R213	06/02/2020	9.28	Put	Bond Future	850.6700	0.8507	862.3500	0.8623	1.373	0	0	0
2020/01/09	R213	06/02/2020	9.27	Put	Bond Future	879.4900	0.8795	891.8000	0.8918	1.400	0	0	0
2020/01/09	R213	06/02/2020	9.26	Call	Bond Future	892.8900	0.8929	848.9500	0.8489	(4.921)	0	0	0
2020/01/09	R213	07/05/2020	9.01	Put	Bond Future	2,966.2400	2.9662	2,997.0500	2.9970	1.039	0	0	0
2020/01/09	R213	07/05/2020	9.00	Call	Bond Future	1,022.2900	1.0223	995.5200	0.9955	(2.619)	0	0	0
2020/01/09	R213	07/05/2020			Bond Future	9.3253	85.7630	9.3350	85.7051	0.103	0.0000	0.0000	0
2020/01/09	R213	07/05/2020	9.01	Call	Bond Future	1,044.1600	1.0442	1,017.0500	1.0170	(2.596)	0	0	0
2020/01/09	R213	07/05/2020	9.00	Put	Bond Future	3,006.2600	3.0063	3,037.4100	3.0374	1.036	0	0	0
2020/01/09	R213	07/05/2020	9.02	Call	Bond Future	1,066.5100	1.0665	1,039.0500	1.0391	(2.575)	0	0	0
2020/01/09	R213	07/05/2020	9.02	Put	Bond Future	2,926.7600	2.9268	2,957.2200	2.9572	1.041	0	0	0
2020/01/09	R213	06/08/2020	9.31	Call	Bond Future	2,356.5800	2.3566	2,321.8700	2.3219	(1.473)	0	0	0
2020/01/09	R213	06/08/2020			Bond Future	9.3879	87.3372	9.3979	87.2782	0.107	0.0000	0.0000	0
2020/01/09	R213	06/08/2020	9.29	Call	Bond Future	2,298.4200	2.2984	2,264.1600	2.2642	(1.491)	0	0	0
2020/01/09	R213	06/08/2020	9.29	Put	Bond Future	2,878.6200	2.8786	2,903.4100	2.9034	0.861	0	0	0
2020/01/09	R213	06/08/2020	9.31	Put	Bond Future	2,817.8000	2.8178	2,842.1400	2.8421	0.864	0	0	0
2020/01/09	R213	06/08/2020	9.30	Call	Bond Future	2,327.4000	2.3274	2,292.9200	2.2929	(1.481)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/09	R213	06/08/2020	9.30	Put	Bond Future	2,848.0800	2.8481	2,872.6500	2.8726	0.863	0	0	0
2020/01/09	R213	05/11/2020	9.60	Put	Bond Future	2,802.3300	2.8023	2,823.5400	2.8235	0.757	0	0	0
2020/01/09	R213	05/11/2020	9.59	Call	Bond Future	3,615.5700	3.6156	3,576.8600	3.5769	(1.071)	0	0	0
2020/01/09	R213	05/11/2020			Bond Future	9.4532	85.4216	9.4636	85.3615	0.110	0.0000	0.0000	0
2020/01/09	R213	05/11/2020	9.60	Call	Bond Future	3,647.5600	3.6476	3,608.6900	3.6087	(1.066)	0	0	0
2020/01/09	R213	05/11/2020	9.59	Put	Bond Future	2,827.5700	2.8276	2,848.9400	2.8489	0.756	0	0	0
2020/01/09	R213	05/11/2020	9.61	Call	Bond Future	3,679.7000	3.6797	3,640.6600	3.6407	(1.061)	0	0	0
2020/01/09	R213	05/11/2020	9.61	Put	Bond Future	2,777.2900	2.7773	2,798.3300	2.7983	0.758	0	0	0
2020/01/09	R214	06/02/2020	9.73	Call	Bond Future	317.2300	0.3172	298.2800	0.2983	(5.974)	0	0	0
2020/01/09	R214	06/02/2020	9.87	Put	Bond Future	1,642.9800	1.6430	1,644.5000	1.6445	0.093	0	0	0
2020/01/09	R214	06/02/2020	10.42	Call	Bond Future	2,759.7900	2.7598	2,724.4700	2.7245	(1.280)	0	0	0
2020/01/09	R214	06/02/2020			Bond Future	10.0288	72.2377	10.0331	72.2102	0.042	0.0000	0.0000	19,134
2020/01/09	R214	06/02/2020	9.71	Call	Bond Future	286.6000	0.2866	268.7200	0.2687	(6.239)	0	0	0
2020/01/09	R214	06/02/2020	9.71	Put	Bond Future	2,422.1000	2.4221	2,431.7400	2.4317	0.398	0	0	0
2020/01/09	R214	06/02/2020	10.42	Put	Bond Future	275.4100	0.2754	267.6100	0.2676	(2.832)	0	0	1,000
2020/01/09	R214	06/02/2020	9.73	Put	Bond Future	2,315.7500	2.3157	2,324.3200	2.3243	0.370	0	0	0
2020/01/09	R214	06/02/2020	9.52	Call	Bond Future	92.3600	0.0924	83.7500	0.0838	(9.322)	0	0	1,000
2020/01/09	R214	06/02/2020	9.87	Call	Bond Future	591.8800	0.5919	565.8800	0.5659	(4.393)	0	0	1,000
2020/01/09	R214	06/02/2020	9.72	Call	Bond Future	301.6700	0.3017	283.2500	0.2832	(6.106)	0	0	0
2020/01/09	R214	06/02/2020	9.72	Put	Bond Future	2,368.6300	2.3686	2,377.7300	2.3777	0.384	0	0	0
2020/01/09	R214	06/02/2020	9.52	Put	Bond Future	3,550.1000	3.5501	3,569.0100	3.5690	0.533	0	0	0
2020/01/09	R214	07/05/2020	9.77	Put	Bond Future	3,407.7700	3.4078	3,417.5000	3.4175	0.286	0	0	0
2020/01/09	R214	07/05/2020			Bond Future	10.0963	70.2520	10.1007	70.2240	0.043	0.0000	0.0000	0
2020/01/09	R214	07/05/2020	9.76	Call	Bond Future	1,221.2900	1.2213	1,203.1500	1.2031	(1.485)	0	0	0
2020/01/09	R214	07/05/2020	9.76	Put	Bond Future	3,451.1400	3.4511	3,461.0500	3.4611	0.287	0	0	0
2020/01/09	R214	07/05/2020	9.31	Put	Bond Future	5,776.0500	5.7761	5,795.0000	5.7950	0.328	0	0	0
2020/01/09	R214	07/05/2020	10.66	Put	Bond Future	1,003.4800	1.0035	1,002.6200	1.0026	(0.086)	0	0	1,250
2020/01/09	R214	07/05/2020	9.77	Call	Bond Future	1,245.8500	1.2458	1,227.5300	1.2275	(1.470)	0	0	0
2020/01/09	R214	07/05/2020	9.31	Call	Bond Future	381.2100	0.3812	372.1100	0.3721	(2.387)	0	0	1,250
2020/01/09	R214	07/05/2020	9.91	Put	Bond Future	2,843.0100	2.8430	2,850.2800	2.8503	0.256	0	0	0
2020/01/09	R214	07/05/2020	9.91	Call	Bond Future	1,621.5100	1.6215	1,600.7300	1.6007	(1.282)	0	0	1,250
2020/01/09	R214	07/05/2020	10.66	Call	Bond Future	4,500.5500	4.5006	4,471.6400	4.4716	(0.642)	0	0	0
2020/01/09	R214	07/05/2020	9.75	Call	Bond Future	1,196.8700	1.1969	1,178.9200	1.1789	(1.500)	0	0	0
2020/01/09	R214	07/05/2020	9.75	Put	Bond Future	3,494.7500	3.4948	3,504.8500	3.5049	0.289	0	0	0
2020/01/09	R214	06/08/2020	9.98	Put	Bond Future	3,673.2500	3.6732	3,681.6400	3.6816	0.228	0	0	0
2020/01/09	R214	06/08/2020	9.97	Call	Bond Future	2,450.9000	2.4509	2,430.7900	2.4308	(0.821)	0	0	0
2020/01/09	R214	06/08/2020			Bond Future	10.1640	71.5400	10.1685	71.5114	0.044	0.0000	0.0000	0
2020/01/09	R214	06/08/2020	9.98	Call	Bond Future	2,481.2300	2.4812	2,461.0000	2.4610	(0.815)	0	0	0
2020/01/09	R214	06/08/2020	9.97	Put	Bond Future	3,708.6400	3.7086	3,717.1500	3.7171	0.229	0	0	0
2020/01/09	R214	06/08/2020	9.99	Call	Bond Future	2,511.9500	2.5119	2,491.6100	2.4916	(0.810)	0	0	0
2020/01/09	R214	06/08/2020	9.99	Put	Bond Future	3,638.3500	3.6383	3,646.6300	3.6466	0.228	0	0	0
2020/01/09	R214	05/11/2020	10.26	Put	Bond Future	3,663.2400	3.6632	3,670.6000	3.6706	0.201	0	0	0
2020/01/09	R214	05/11/2020			Bond Future	10.2331	69.5837	10.2377	69.5546	0.045	0.0000	0.0000	0
2020/01/09	R214	05/11/2020	10.25	Call	Bond Future	3,800.0300	3.8000	3,778.4100	3.7784	(0.569)	0	0	0
2020/01/09	R214	05/11/2020	10.25	Put	Bond Future	3,693.5500	3.6936	3,700.9900	3.7010	0.201	0	0	0
2020/01/09	R214	05/11/2020	10.26	Call	Bond Future	3,832.7100	3.8327	3,811.0100	3.8110	(0.566)	0	0	0
2020/01/09	R214	05/11/2020	10.24	Call	Bond Future	3,767.7200	3.7677	3,746.1700	3.7462	(0.572)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/09	R214	05/11/2020	10.24	Put	Bond Future	3,724.3300		3.7243	3,731.8400	3.7318	0.202	0	0	0
2020/01/09	R248	06/02/2020	9.71	Put	Bond Future	3,887.6300		3.8876	3,946.4300	3.9464	1.512	0	0	0
2020/01/09	R248	06/02/2020			Bond Future	10.1500		91.0202	10.1592	90.9446	0.091	0.0000	0.0000	95,182
2020/01/09	R248	06/02/2020	9.71	Call	Bond Future	147.2700		0.1473	130.4900	0.1305	(11.394)	0	0	0
2020/01/09	R248	06/02/2020	9.70	Put	Bond Future	3,966.5400		3.9665	4,026.1100	4.0261	1.502	0	0	0
2020/01/09	R248	06/02/2020	9.72	Call	Bond Future	157.0900		0.1571	139.5100	0.1395	(11.191)	0	0	0
2020/01/09	R248	06/02/2020	9.72	Put	Bond Future	3,809.3500		3.8094	3,867.3500	3.8674	1.523	0	0	0
2020/01/09	R248	06/02/2020	9.70	Call	Bond Future	137.9400		0.1379	121.9300	0.1219	(11.606)	0	0	0
2020/01/09	R248	07/05/2020	9.79	Call	Bond Future	1,123.0300		1.1230	1,091.4600	1.0915	(2.811)	0	0	0
2020/01/09	R248	07/05/2020	9.77	Put	Bond Future	4,855.0900		4.8551	4,901.4600	4.9015	0.955	0	0	0
2020/01/09	R248	07/05/2020			Bond Future	10.2208		88.2341	10.2303	88.1572	0.093	0.0000	0.0000	0
2020/01/09	R248	07/05/2020	9.79	Put	Bond Future	4,735.9800		4.7360	4,781.3900	4.7814	0.959	0	0	0
2020/01/09	R248	07/05/2020	9.77	Call	Bond Future	1,068.0700		1.0681	1,037.4600	1.0375	(2.866)	0	0	0
2020/01/09	R248	07/05/2020	9.78	Put	Bond Future	4,795.2600		4.7953	4,841.1500	4.8412	0.957	0	0	0
2020/01/09	R248	07/05/2020	9.78	Call	Bond Future	1,095.3400		1.0953	1,064.2500	1.0642	(2.838)	0	0	0
2020/01/09	R248	06/08/2020	9.00	Put	Bond Future	11,923.5800		11.9236	11,990.0400	11.9900	0.557	0	0	0
2020/01/09	R248	06/08/2020	10.20	Call	Bond Future	3,428.9000		3.4289	3,381.6800	3.3817	(1.377)	0	0	0
2020/01/09	R248	06/08/2020			Bond Future	10.2921		89.8515	10.3019	89.7731	0.095	0.0000	0.0000	0
2020/01/09	R248	06/08/2020	9.25	Put	Bond Future	9,774.9600		9.7750	9,835.8500	9.8359	0.623	0	0	0
2020/01/09	R248	06/08/2020	9.25	Call	Bond Future	691.9500		0.6919	674.4500	0.6744	(2.529)	0	0	20,640
2020/01/09	R248	06/08/2020	10.18	Call	Bond Future	3,349.8500		3.3499	3,303.2000	3.3032	(1.393)	0	0	0
2020/01/09	R248	06/08/2020	10.18	Put	Bond Future	4,253.4200		4.2534	4,285.1600	4.2852	0.746	0	0	0
2020/01/09	R248	06/08/2020	9.00	Call	Bond Future	414.5400		0.4145	402.6100	0.4026	(2.878)	0	0	3,000
2020/01/09	R248	06/08/2020	10.20	Put	Bond Future	4,170.0200		4.1700	4,201.1900	4.2012	0.747	0	0	0
2020/01/09	R248	06/08/2020	10.19	Call	Bond Future	3,389.4000		3.3894	3,342.4700	3.3425	(1.385)	0	0	0
2020/01/09	R248	06/08/2020	10.19	Put	Bond Future	4,211.6800		4.2117	4,243.1400	4.2431	0.747	0	0	0
2020/01/09	R248	05/11/2020	10.02	Put	Bond Future	6,121.4700		6.1215	6,159.7800	6.1598	0.626	0	0	0
2020/01/09	R248	05/11/2020	10.03	Call	Bond Future	3,358.7500		3.3588	3,316.9800	3.3170	(1.244)	0	0	0
2020/01/09	R248	05/11/2020			Bond Future	10.3648		87.0973	10.3749	87.0175	0.098	0.0000	0.0000	0
2020/01/09	R248	05/11/2020	10.04	Call	Bond Future	3,393.4300		3.3934	3,351.4300	3.3514	(1.238)	0	0	0
2020/01/09	R248	05/11/2020	10.04	Put	Bond Future	6,023.7800		6.0238	6,061.6100	6.0616	0.628	0	0	0
2020/01/09	R248	05/11/2020	10.02	Call	Bond Future	3,324.5500		3.3245	3,283.0300	3.2830	(1.249)	0	0	0
2020/01/09	R248	05/11/2020	10.03	Put	Bond Future	6,072.3100		6.0723	6,110.3700	6.1104	0.627	0	0	0

Total

1216075