



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 10/01/2020 TO 10/01/2020

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
2020/01/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	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
2020/01/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	2025	06/02/2020			Bond Future	135.9398	135.9398	135.9903	135.9903	0.037	0.0000	0.0000	5,063
2020/01/10	2025	07/05/2020			Bond Future	138.4428	138.4428	138.4943	138.4943	0.037	0.0000	0.0000	0
2020/01/10	2025	06/08/2020			Bond Future	139.5587	139.5587	139.6112	139.6112	0.038	0.0000	0.0000	0
2020/01/10	2025	05/11/2020			Bond Future	142.1687	142.1687	142.2222	142.2222	0.038	0.0000	0.0000	0
2020/01/10	2029	06/02/2020			Bond Future	101.5095	101.5095	101.2496	101.2496	(0.256)	0.0000	0.0000	3,765
2020/01/10	2029	07/05/2020			Bond Future	102.2750	102.2750	102.0102	102.0102	(0.259)	0.0000	0.0000	0
2020/01/10	2029	06/08/2020			Bond Future	104.2026	104.2026	103.9330	103.9330	(0.259)	0.0000	0.0000	0
2020/01/10	2029	05/11/2020			Bond Future	105.0177	105.0177	104.7431	104.7431	(0.261)	0.0000	0.0000	0
2020/01/10	2030	06/02/2020	9.15	Put	Bond Future	615.5600	0.6156	574.7500	0.5748	(6.630)	0	0	0
2020/01/10	2030	06/02/2020	9.14	Call	Bond Future	1,194.2000	1.1942	1,219.5800	1.2196	2.125	0	0	0
2020/01/10	2030	06/02/2020	9.40	Put	Bond Future	221.6900	0.2217	199.7900	0.1998	(9.879)	0	0	5,000
2020/01/10	2030	06/02/2020	9.25	Call	Bond Future	1,642.9500	1.6429	1,677.2200	1.6772	2.086	0	0	0
2020/01/10	2030	06/02/2020	8.40	Call	Bond Future	17.7200	0.0177	17.2600	0.0173	(2.596)	0	0	5,820
2020/01/10	2030	06/02/2020			Bond Future	9.0499	93.4360	9.0390	93.5030	(0.120)	0.0000	0.0000	79,517
2020/01/10	2030	06/02/2020	9.00	Put	Bond Future	1,039.1000	1.0391	986.8700	0.9869	(5.026)	0	0	0
2020/01/10	2030	06/02/2020	9.00	Call	Bond Future	730.0000	0.7300	744.7800	0.7448	2.025	0	0	5,820
2020/01/10	2030	06/02/2020	9.15	Call	Bond Future	1,232.1300	1.2321	1,258.3300	1.2583	2.126	0	0	0
2020/01/10	2030	06/02/2020	9.14	Put	Bond Future	638.9700	0.6390	597.3400	0.5973	(6.515)	0	0	0
2020/01/10	2030	06/02/2020	9.40	Call	Bond Future	2,354.3700	2.3544	2,399.4800	2.3995	1.916	0	0	0
2020/01/10	2030	06/02/2020	9.25	Put	Bond Future	415.9700	0.4160	383.2300	0.3832	(7.871)	0	0	5,000
2020/01/10	2030	06/02/2020	8.40	Put	Bond Future	4,153.4900	4.1535	4,086.0200	4.0860	(1.624)	0	0	0
2020/01/10	2030	06/02/2020	9.16	Call	Bond Future	1,270.6600	1.2707	1,297.6700	1.2977	2.126	0	0	0
2020/01/10	2030	06/02/2020	9.16	Put	Bond Future	592.8100	0.5928	552.8100	0.5528	(6.748)	0	0	0
2020/01/10	2030	07/05/2020	8.79	Call	Bond Future	994.2100	0.9942	1,010.5600	1.0106	1.645	0	0	0
2020/01/10	2030	07/05/2020	8.78	Put	Bond Future	3,029.5400	3.0295	2,977.3600	2.9774	(1.722)	0	0	0
2020/01/10	2030	07/05/2020			Bond Future	9.1146	95.1334	9.1033	95.2016	(0.123)	0.0000	0.0000	0
2020/01/10	2030	07/05/2020	8.80	Call	Bond Future	1,016.0400	1.0160	1,032.7000	1.0327	1.640	0	0	0
2020/01/10	2030	07/05/2020	8.80	Put	Bond Future	2,948.4700	2.9485	2,896.9100	2.8969	(1.749)	0	0	0
2020/01/10	2030	07/05/2020	8.79	Put	Bond Future	2,988.9300	2.9889	2,937.0600	2.9371	(1.735)	0	0	0
2020/01/10	2030	07/05/2020	8.78	Call	Bond Future	972.4800	0.9725	988.5200	0.9885	1.649	0	0	0
2020/01/10	2030	06/08/2020	9.11	Call	Bond Future	2,335.6200	2.3356	2,363.6100	2.3636	1.198	0	0	0
2020/01/10	2030	06/08/2020			Bond Future	9.1805	92.8712	9.1688	92.9407	(0.128)	0.0000	0.0000	0
2020/01/10	2030	06/08/2020	9.09	Call	Bond Future	2,277.1600	2.2772	2,304.6300	2.3046	1.206	0	0	0
2020/01/10	2030	06/08/2020	9.09	Put	Bond Future	2,816.1000	2.8161	2,774.0600	2.7741	(1.493)	0	0	0
2020/01/10	2030	06/08/2020	9.11	Put	Bond Future	2,755.0900	2.7551	2,713.5700	2.7136	(1.507)	0	0	0
2020/01/10	2030	06/08/2020	9.10	Call	Bond Future	2,306.2900	2.3063	2,334.0200	2.3340	1.202	0	0	0
2020/01/10	2030	06/08/2020	9.10	Put	Bond Future	2,785.4700	2.7855	2,743.6900	2.7437	(1.500)	0	0	0
2020/01/10	2030	05/11/2020	10.06	Put	Bond Future	1,486.9700	1.4870	1,463.0600	1.4631	(1.608)	0	0	1,000
2020/01/10	2030	05/11/2020	8.73	Call	Bond Future	1,790.4600	1.7905	1,811.4900	1.8115	1.175	0	0	3,000
2020/01/10	2030	05/11/2020	9.39	Put	Bond Future	2,729.9200	2.7299	2,693.7100	2.6937	(1.326)	0	0	0
2020/01/10	2030	05/11/2020	9.38	Call	Bond Future	3,565.0900	3.5651	3,599.5200	3.5995	0.966	0	0	0
2020/01/10	2030	05/11/2020			Bond Future	9.2398	94.6099	9.2276	94.6807	(0.132)	0.0000	0.0000	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
2020/01/10	2030	05/11/2020	8.34	Put	Bond Future	6,481.0000		6.4810	6,424.0000	6.4240	(0.879)	0	0	0
2020/01/10	2030	05/11/2020	8.34	Call	Bond Future	1,051.6000		1.0516	1,065.4400	1.0654	1.316	0	0	1,000
2020/01/10	2030	05/11/2020	9.04	Put	Bond Future	3,725.0700		3.7251	3,681.5800	3.6816	(1.167)	0	0	0
2020/01/10	2030	05/11/2020	9.04	Call	Bond Future	2,553.8300		2.5538	2,581.1800	2.5812	1.071	0	0	1,000
2020/01/10	2030	05/11/2020	10.06	Call	Bond Future	6,098.9600		6.0990	6,145.8900	6.1459	0.769	0	0	0
2020/01/10	2030	05/11/2020	8.73	Put	Bond Future	4,817.2200		4.8172	4,767.4100	4.7674	(1.034)	0	0	0
2020/01/10	2030	05/11/2020	9.23	Put	Bond Future	3,153.9400		3.1539	3,114.4100	3.1144	(1.253)	0	0	0
2020/01/10	2030	05/11/2020	10.37	Put	Bond Future	1,094.6300		1.0946	1,075.4800	1.0755	(1.749)	0	0	16,000
2020/01/10	2030	05/11/2020	9.39	Call	Bond Future	3,597.6700		3.5977	3,632.3000	3.6323	0.963	0	0	0
2020/01/10	2030	05/11/2020	9.38	Put	Bond Future	2,754.7900		2.7548	2,718.3800	2.7184	(1.322)	0	0	0
2020/01/10	2030	05/11/2020	10.47	Call	Bond Future	7,777.6000		7.7776	7,830.8300	7.8308	0.684	0	0	0
2020/01/10	2030	05/11/2020	10.47	Put	Bond Future	972.9600		0.9730	955.3500	0.9553	(1.810)	0	0	3,000
2020/01/10	2030	05/11/2020	9.23	Call	Bond Future	3,096.8300		3.0968	3,128.1400	3.1281	1.011	0	0	3,000
2020/01/10	2030	05/11/2020	8.53	Put	Bond Future	5,628.6400		5.6286	5,574.9900	5.5750	(0.953)	0	0	0
2020/01/10	2030	05/11/2020	8.53	Call	Bond Future	1,379.4100		1.3794	1,396.6000	1.3966	1.246	0	0	16,000
2020/01/10	2030	05/11/2020	9.03	Put	Bond Future	3,757.1700		3.7572	3,713.4700	3.7135	(1.163)	0	0	0
2020/01/10	2030	05/11/2020	9.03	Call	Bond Future	2,526.8100		2.5268	2,553.9500	2.5540	1.074	0	0	16,000
2020/01/10	2030	05/11/2020	10.37	Call	Bond Future	7,371.1800		7.3712	7,422.8700	7.4229	0.701	0	0	0
2020/01/10	2030	05/11/2020	9.40	Call	Bond Future	3,630.0400		3.6300	3,664.8800	3.6649	0.960	0	0	0
2020/01/10	2030	05/11/2020	9.40	Put	Bond Future	2,704.8900		2.7049	2,668.8900	2.6689	(1.331)	0	0	0
2020/01/10	2032	06/02/2020	9.40	Put	Bond Future	1,092.6600		1.0927	1,036.6200	1.0366	(5.129)	0	0	0
2020/01/10	2032	06/02/2020			Bond Future	9.4321		94.5654	9.4212	94.6387	(0.116)	0.0000	0.0000	70,272
2020/01/10	2032	06/02/2020	9.39	Call	Bond Future	844.8900		0.8449	861.3800	0.8614	1.952	0	0	0
2020/01/10	2032	06/02/2020	9.39	Put	Bond Future	1,128.1000		1.1281	1,071.3100	1.0713	(5.034)	0	0	0
2020/01/10	2032	06/02/2020	9.40	Call	Bond Future	876.8900		0.8769	894.1300	0.8941	1.966	0	0	0
2020/01/10	2032	06/02/2020	9.38	Call	Bond Future	813.5900		0.8136	829.3500	0.8294	1.937	0	0	0
2020/01/10	2032	06/02/2020	9.38	Put	Bond Future	1,164.3100		1.1643	1,106.7900	1.1068	(4.940)	0	0	0
2020/01/10	2032	07/05/2020	9.19	Call	Bond Future	1,153.3800		1.1534	1,171.8200	1.1718	1.599	0	0	0
2020/01/10	2032	07/05/2020			Bond Future	9.5022		92.1237	9.4909	92.1983	(0.119)	0.0000	0.0000	0
2020/01/10	2032	07/05/2020	9.17	Call	Bond Future	1,102.6000		1.1026	1,120.3800	1.1204	1.613	0	0	0
2020/01/10	2032	07/05/2020	9.17	Put	Bond Future	3,333.0100		3.3330	3,276.2000	3.2762	(1.704)	0	0	0
2020/01/10	2032	07/05/2020	9.19	Put	Bond Future	3,247.4100		3.2474	3,191.2600	3.1913	(1.729)	0	0	0
2020/01/10	2032	07/05/2020	9.18	Call	Bond Future	1,127.9200		1.1279	1,146.0300	1.1460	1.606	0	0	0
2020/01/10	2032	07/05/2020	9.18	Put	Bond Future	3,290.1000		3.2901	3,233.6200	3.2336	(1.717)	0	0	0
2020/01/10	2032	06/08/2020	9.46	Put	Bond Future	3,333.6900		3.3337	3,287.0000	3.2870	(1.401)	0	0	0
2020/01/10	2032	06/08/2020	9.45	Call	Bond Future	2,564.7600		2.5648	2,593.8300	2.5938	1.133	0	0	0
2020/01/10	2032	06/08/2020			Bond Future	9.5730		93.8138	9.5613	93.8899	(0.122)	0.0000	0.0000	0
2020/01/10	2032	06/08/2020	9.46	Call	Bond Future	2,596.3800		2.5964	2,625.7200	2.6257	1.130	0	0	0
2020/01/10	2032	06/08/2020	9.45	Put	Bond Future	3,367.7100		3.3677	3,320.7500	3.3207	(1.394)	0	0	0
2020/01/10	2032	06/08/2020	9.47	Call	Bond Future	2,628.2200		2.6282	2,657.8200	2.6578	1.126	0	0	0
2020/01/10	2032	06/08/2020	9.47	Put	Bond Future	3,299.9500		3.3000	3,253.5200	3.2535	(1.407)	0	0	0
2020/01/10	2032	05/11/2020	9.61	Put	Bond Future	3,639.9100		3.6399	3,596.2200	3.5962	(1.200)	0	0	0
2020/01/10	2032	05/11/2020	10.99	Call	Bond Future	9,060.4100		9.0604	9,119.8000	9.1198	0.655	0	0	0
2020/01/10	2032	05/11/2020	9.44	Put	Bond Future	4,207.8900		4.2079	4,160.4300	4.1604	(1.128)	0	0	0
2020/01/10	2032	05/11/2020	11.08	Call	Bond Future	9,462.0100		9.4620	9,522.7400	9.5227	0.642	0	0	0
2020/01/10	2032	05/11/2020	9.77	Put	Bond Future	3,162.0500		3.1620	3,121.8800	3.1219	(1.270)	0	0	0
2020/01/10	2032	05/11/2020			Bond Future	9.6427		91.4116	9.6305	91.4891	(0.126)	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
2020/01/10	2032	05/11/2020	10.99	Put	Bond Future	1,000.2900	1.0003	982.2400	0.9822	(1.804)	0	0	3,000
2020/01/10	2032	05/11/2020	9.76	Call	Bond Future	3,933.9800	3.9340	3,971.0400	3.9710	0.942	0	0	0
2020/01/10	2032	05/11/2020	9.76	Put	Bond Future	3,190.2900	3.1903	3,149.9100	3.1499	(1.266)	0	0	0
2020/01/10	2032	05/11/2020	9.11	Call	Bond Future	2,012.4800	2.0125	2,035.3000	2.0353	1.134	0	0	3,000
2020/01/10	2032	05/11/2020	9.61	Call	Bond Future	3,431.1800	3.4312	3,464.9300	3.4649	0.984	0	0	3,000
2020/01/10	2032	05/11/2020	9.44	Call	Bond Future	2,903.0400	2.9030	2,933.0200	2.9330	1.033	0	0	1,000
2020/01/10	2032	05/11/2020	11.08	Put	Bond Future	899.3000	0.8993	882.5900	0.8826	(1.858)	0	0	1,000
2020/01/10	2032	05/11/2020	9.77	Call	Bond Future	3,968.7400	3.9687	4,006.0100	4.0060	0.939	0	0	0
2020/01/10	2032	05/11/2020	9.11	Put	Bond Future	5,496.9900	5.4970	5,442.3700	5.4424	(0.994)	0	0	0
2020/01/10	2032	05/11/2020	8.94	Put	Bond Future	6,261.1000	6.2611	6,203.0000	6.2030	(0.928)	0	0	0
2020/01/10	2032	05/11/2020	8.94	Call	Bond Future	1,626.3400	1.6263	1,645.6800	1.6457	1.189	0	0	1,000
2020/01/10	2032	05/11/2020	9.75	Call	Bond Future	3,899.3600	3.8994	3,936.2000	3.9362	0.945	0	0	0
2020/01/10	2032	05/11/2020	9.75	Put	Bond Future	3,218.7400	3.2187	3,178.1400	3.1781	(1.261)	0	0	0
2020/01/10	2033	06/02/2020			Bond Future	101.4317	101.4317	101.3091	101.3091	(0.121)	0.0000	0.0000	6,960
2020/01/10	2033	07/05/2020			Bond Future	102.1134	102.1134	101.9885	101.9885	(0.122)	0.0000	0.0000	0
2020/01/10	2033	06/08/2020			Bond Future	104.0381	104.0381	103.9108	103.9108	(0.122)	0.0000	0.0000	0
2020/01/10	2033	05/11/2020			Bond Future	104.7721	104.7721	104.6425	104.6425	(0.124)	0.0000	0.0000	0
2020/01/10	2037	06/02/2020	9.67	Call	Bond Future	340.0400	0.3400	352.1800	0.3522	3.570	0	0	0
2020/01/10	2037	06/02/2020	9.66	Put	Bond Future	2,533.2000	2.5332	2,426.3200	2.4263	(4.219)	0	0	0
2020/01/10	2037	06/02/2020			Bond Future	9.9539	88.4542	9.9379	88.5726	(0.161)	0.0000	0.0000	75,429
2020/01/10	2037	06/02/2020	9.68	Call	Bond Future	358.4400	0.3584	371.2800	0.3713	3.582	0	0	0
2020/01/10	2037	06/02/2020	9.68	Put	Bond Future	2,416.2400	2.4162	2,310.7500	2.3107	(4.366)	0	0	0
2020/01/10	2037	06/02/2020	9.67	Put	Bond Future	2,474.3300	2.4743	2,368.1400	2.3681	(4.292)	0	0	0
2020/01/10	2037	06/02/2020	9.66	Call	Bond Future	322.3200	0.3223	333.7700	0.3338	3.552	0	0	0
2020/01/10	2037	07/05/2020	9.60	Put	Bond Future	4,263.1100	4.2631	4,170.7100	4.1707	(2.167)	0	0	0
2020/01/10	2037	07/05/2020	9.59	Call	Bond Future	1,011.2400	1.0112	1,038.7500	1.0388	2.720	0	0	0
2020/01/10	2037	07/05/2020			Bond Future	10.0315	90.0611	10.0150	90.1816	(0.165)	0.0000	0.0000	0
2020/01/10	2037	07/05/2020	9.60	Call	Bond Future	1,036.0900	1.0361	1,064.1300	1.0641	2.706	0	0	0
2020/01/10	2037	07/05/2020	9.59	Put	Bond Future	4,315.1400	4.3151	4,222.2100	4.2222	(2.154)	0	0	0
2020/01/10	2037	07/05/2020	9.61	Call	Bond Future	1,061.3100	1.0613	1,089.8700	1.0899	2.691	0	0	0
2020/01/10	2037	07/05/2020	9.61	Put	Bond Future	4,211.5400	4.2115	4,119.6600	4.1197	(2.182)	0	0	0
2020/01/10	2037	06/08/2020	9.88	Put	Bond Future	4,307.5500	4.3075	4,231.3100	4.2313	(1.770)	0	0	0
2020/01/10	2037	06/08/2020			Bond Future	10.1111	87.4532	10.0940	87.5759	(0.169)	0.0000	0.0000	0
2020/01/10	2037	06/08/2020	9.87	Call	Bond Future	2,594.1400	2.5941	2,640.2100	2.6402	1.776	0	0	0
2020/01/10	2037	06/08/2020	9.87	Put	Bond Future	4,348.6000	4.3486	4,271.9500	4.2719	(1.763)	0	0	0
2020/01/10	2037	06/08/2020	9.88	Call	Bond Future	2,626.9100	2.6269	2,673.3900	2.6734	1.769	0	0	0
2020/01/10	2037	06/08/2020	9.86	Call	Bond Future	2,561.8500	2.5619	2,607.5100	2.6075	1.782	0	0	0
2020/01/10	2037	06/08/2020	9.86	Put	Bond Future	4,390.2200	4.3902	4,313.1600	4.3132	(1.755)	0	0	0
2020/01/10	2037	05/11/2020	10.18	Call	Bond Future	4,074.9700	4.0750	4,133.7100	4.1337	1.441	0	0	0
2020/01/10	2037	05/11/2020	10.17	Put	Bond Future	4,140.0100	4.1400	4,073.3900	4.0734	(1.609)	0	0	0
2020/01/10	2037	05/11/2020			Bond Future	10.1843	89.0925	10.1666	89.2175	(0.173)	0.0000	0.0000	0
2020/01/10	2037	05/11/2020	10.19	Call	Bond Future	4,110.9700	4.1110	4,170.0500	4.1700	1.437	0	0	0
2020/01/10	2037	05/11/2020	10.19	Put	Bond Future	4,070.6800	4.0707	4,004.7400	4.0047	(1.620)	0	0	0
2020/01/10	2037	05/11/2020	10.17	Call	Bond Future	4,038.7900	4.0388	4,097.1900	4.0972	1.446	0	0	0
2020/01/10	2037	05/11/2020	10.18	Put	Bond Future	4,105.3900	4.1054	4,039.1100	4.0391	(1.614)	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
2020/01/10	2038	06/02/2020			Bond Future	116.8705	116.8705	116.2799	116.2799	(0.505)	0.0000	0.0000	10,886
2020/01/10	2038	07/05/2020			Bond Future	119.0224	119.0224	118.4209	118.4209	(0.505)	0.0000	0.0000	0
2020/01/10	2038	06/08/2020			Bond Future	119.5857	119.5857	118.9728	118.9728	(0.513)	0.0000	0.0000	0
2020/01/10	2038	05/11/2020			Bond Future	121.8220	121.8220	121.1978	121.1978	(0.512)	0.0000	0.0000	0
2020/01/10	2040	06/02/2020	9.76	Call	Bond Future	326.6000	0.3266	329.2800	0.3293	0.821	0	0	0
2020/01/10	2040	06/02/2020	9.00	Put	Bond Future	9,164.8400	9.1648	9,077.9800	9.0780	(0.948)	0	0	0
2020/01/10	2040	06/02/2020			Bond Future	10.0740	91.1020	10.0631	91.1888	(0.109)	0.0000	0.0000	47,594
2020/01/10	2040	06/02/2020	9.74	Call	Bond Future	293.0300	0.2930	295.1000	0.2951	0.706	0	0	0
2020/01/10	2040	06/02/2020	9.74	Put	Bond Future	2,996.7100	2.9967	2,911.9700	2.9120	(2.828)	0	0	0
2020/01/10	2040	06/02/2020	8.40	Put	Bond Future	14,926.4400	14.9264	14,839.6300	14.8396	(0.582)	0	0	0
2020/01/10	2040	06/02/2020	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/10	2040	06/02/2020	9.76	Put	Bond Future	2,864.8400	2.8648	2,780.7100	2.7807	(2.937)	0	0	0
2020/01/10	2040	06/02/2020	9.00	Call	Bond Future	0.4600	0.0005	0.4100	0.0004	(10.870)	0	0	0
2020/01/10	2040	06/02/2020	9.75	Call	Bond Future	309.7300	0.3097	312.0900	0.3121	0.762	0	0	0
2020/01/10	2040	06/02/2020	9.75	Put	Bond Future	2,930.6300	2.9306	2,846.1800	2.8462	(2.882)	0	0	0
2020/01/10	2040	07/05/2020	9.74	Call	Bond Future	1,102.9100	1.1029	1,121.0800	1.1211	1.647	0	0	0
2020/01/10	2040	07/05/2020	9.75	Put	Bond Future	4,354.0400	4.3540	4,284.3200	4.2843	(1.601)	0	0	0
2020/01/10	2040	07/05/2020			Bond Future	10.1520	92.7571	10.1407	92.8454	(0.111)	0.0000	0.0000	0
2020/01/10	2040	07/05/2020	9.50	Put	Bond Future	5,871.7100	5.8717	5,793.6200	5.7936	(1.330)	0	0	0
2020/01/10	2040	07/05/2020	9.50	Call	Bond Future	551.6500	0.5516	561.8300	0.5618	1.845	0	0	2,640
2020/01/10	2040	07/05/2020	10.00	Put	Bond Future	3,142.5800	3.1426	3,082.8100	3.0828	(1.902)	0	0	0
2020/01/10	2040	07/05/2020	10.00	Call	Bond Future	1,944.9300	1.9449	1,973.4300	1.9734	1.465	0	0	2,640
2020/01/10	2040	07/05/2020	9.74	Put	Bond Future	4,408.5300	4.4085	4,338.4300	4.3384	(1.590)	0	0	0
2020/01/10	2040	07/05/2020	9.75	Call	Bond Future	1,130.9000	1.1309	1,149.4500	1.1494	1.640	0	0	0
2020/01/10	2040	07/05/2020	9.73	Call	Bond Future	1,075.1400	1.0751	1,092.9400	1.0929	1.656	0	0	0
2020/01/10	2040	07/05/2020	9.73	Put	Bond Future	4,463.3600	4.4634	4,392.8900	4.3929	(1.579)	0	0	0
2020/01/10	2040	06/08/2020	10.04	Call	Bond Future	2,908.6900	2.9087	2,941.2300	2.9412	1.119	0	0	0
2020/01/10	2040	06/08/2020	10.02	Put	Bond Future	4,489.8300	4.4898	4,431.7900	4.4318	(1.293)	0	0	0
2020/01/10	2040	06/08/2020	10.03	Call	Bond Future	2,872.8300	2.8728	2,905.0800	2.9051	1.123	0	0	0
2020/01/10	2040	06/08/2020			Bond Future	10.2320	89.9477	10.2203	90.0377	(0.114)	0.0000	0.0000	0
2020/01/10	2040	06/08/2020	10.04	Put	Bond Future	4,403.3300	4.4033	4,345.8800	4.3459	(1.305)	0	0	0
2020/01/10	2040	06/08/2020	10.02	Call	Bond Future	2,837.2100	2.8372	2,869.1600	2.8692	1.126	0	0	0
2020/01/10	2040	06/08/2020	10.03	Put	Bond Future	4,446.4000	4.4464	4,388.6600	4.3887	(1.299)	0	0	0
2020/01/10	2040	05/11/2020	11.70	Put	Bond Future	1,261.4200	1.2614	1,239.6800	1.2397	(1.723)	0	0	2,000
2020/01/10	2040	05/11/2020	10.23	Call	Bond Future	4,132.2100	4.1322	4,171.1900	4.1712	0.943	0	0	2,000
2020/01/10	2040	05/11/2020	9.50	Call	Bond Future	1,854.6500	1.8547	1,875.8600	1.8759	1.144	0	0	2,000
2020/01/10	2040	05/11/2020	10.00	Call	Bond Future	3,310.2400	3.3102	3,343.4400	3.3434	1.003	0	0	2,000
2020/01/10	2040	05/11/2020	10.30	Call	Bond Future	4,399.2700	4.3993	4,440.0000	4.4400	0.926	0	0	0
2020/01/10	2040	05/11/2020			Bond Future	10.3055	91.6341	10.2935	91.7258	(0.117)	0.0000	0.0000	0
2020/01/10	2040	05/11/2020	9.73	Put	Bond Future	7,005.8700	7.0059	6,940.7200	6.9407	(0.930)	0	0	0
2020/01/10	2040	05/11/2020	9.73	Call	Bond Future	2,466.4100	2.4664	2,492.9600	2.4930	1.076	0	0	2,000
2020/01/10	2040	05/11/2020	10.23	Put	Bond Future	4,707.9900	4.7080	4,655.2700	4.6553	(1.120)	0	0	0
2020/01/10	2040	05/11/2020	10.30	Put	Bond Future	4,441.2300	4.4412	4,390.2600	4.3903	(1.148)	0	0	0
2020/01/10	2040	05/11/2020	11.70	Call	Bond Future	10,915.7800	10.9158	10,985.7400	10.9857	0.641	0	0	0
2020/01/10	2040	05/11/2020	9.50	Put	Bond Future	8,310.0800	8.3101	8,239.5900	8.2396	(0.848)	0	0	0
2020/01/10	2040	05/11/2020	10.00	Put	Bond Future	5,675.9500	5.6760	5,617.4500	5.6175	(1.031)	0	0	0
2020/01/10	2040	05/11/2020	10.32	Put	Bond Future	4,367.2600	4.3673	4,316.7900	4.3168	(1.156)	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
2020/01/10	2040	05/11/2020	10.31	Call	Bond Future	4,438.0100	4.4380	4,478.9900	4.4790	0.923	0	0	0
2020/01/10	2040	05/11/2020	11.50	Call	Bond Future	9,938.4300	9.9384	10,004.8500	10.0049	0.668	0	0	0
2020/01/10	2040	05/11/2020	11.50	Put	Bond Future	1,562.4500	1.5625	1,537.1700	1.5372	(1.618)	0	0	2,000
2020/01/10	2040	05/11/2020	10.32	Call	Bond Future	4,476.9000	4.4769	4,518.1300	4.5181	0.921	0	0	0
2020/01/10	2040	05/11/2020	10.31	Put	Bond Future	4,404.1200	4.4041	4,353.4000	4.3534	(1.152)	0	0	0
2020/01/10	2044	06/02/2020	9.77	Put	Bond Future	3,497.3900	3.4974	3,480.8200	3.4808	(0.474)	0	0	0
2020/01/10	2044	06/02/2020	9.74	Call	Bond Future	146.9700	0.1470	138.3100	0.1383	(5.892)	0	0	328
2020/01/10	2044	06/02/2020	10.78	Put	Bond Future	120.7600	0.1208	111.5200	0.1115	(7.652)	0	0	328
2020/01/10	2044	06/02/2020			Bond Future	10.1738	87.5609	10.1729	87.5678	(0.008)	0.0000	0.0000	50,701
2020/01/10	2044	06/02/2020	9.77	Call	Bond Future	178.8900	0.1789	169.1700	0.1692	(5.434)	0	0	0
2020/01/10	2044	06/02/2020	9.09	Put	Bond Future	9,402.2100	9.4022	9,395.2700	9.3953	(0.074)	0	0	0
2020/01/10	2044	06/02/2020	9.09	Call	Bond Future	0.4200	0.0004	0.3300	0.0003	(21.429)	0	0	328
2020/01/10	2044	06/02/2020	9.74	Put	Bond Future	3,720.4100	3.7204	3,704.9000	3.7049	(0.417)	0	0	0
2020/01/10	2044	06/02/2020	9.78	Call	Bond Future	190.8600	0.1909	180.7800	0.1808	(5.281)	0	0	0
2020/01/10	2044	06/02/2020	9.76	Put	Bond Future	3,570.8800	3.5709	3,554.6800	3.5547	(0.454)	0	0	0
2020/01/10	2044	06/02/2020	10.78	Call	Bond Future	4,734.7500	4.7348	4,732.3600	4.7324	(0.050)	0	0	0
2020/01/10	2044	06/02/2020	9.78	Put	Bond Future	3,424.6400	3.4246	3,407.7100	3.4077	(0.494)	0	0	0
2020/01/10	2044	06/02/2020	9.76	Call	Bond Future	167.5300	0.1675	158.1800	0.1582	(5.581)	0	0	0
2020/01/10	2044	07/05/2020	9.45	Put	Bond Future	7,062.8500	7.0628	7,051.7700	7.0518	(0.157)	0	0	0
2020/01/10	2044	07/05/2020	9.97	Put	Bond Future	3,822.3700	3.8224	3,808.0100	3.8080	(0.376)	0	0	0
2020/01/10	2044	07/05/2020	9.33	Call	Bond Future	238.6800	0.2387	235.4200	0.2354	(1.366)	0	0	100
2020/01/10	2044	07/05/2020	9.98	Call	Bond Future	1,600.9100	1.6009	1,593.4500	1.5934	(0.466)	0	0	100
2020/01/10	2044	07/05/2020	9.26	Call	Bond Future	181.8500	0.1818	179.0900	0.1791	(1.518)	0	0	556
2020/01/10	2044	07/05/2020	9.81	Call	Bond Future	1,088.3000	1.0883	1,081.4900	1.0815	(0.626)	0	0	0
2020/01/10	2044	07/05/2020	9.79	Put	Bond Future	4,787.4400	4.7874	4,773.8300	4.7738	(0.284)	0	0	0
2020/01/10	2044	07/05/2020			Bond Future	10.2507	89.1516	10.2499	89.1585	(0.009)	0.0000	0.0000	0
2020/01/10	2044	07/05/2020	10.81	Call	Bond Future	5,364.2600	5.3643	5,359.7600	5.3598	(0.084)	0	0	0
2020/01/10	2044	07/05/2020	10.81	Put	Bond Future	1,148.3700	1.1484	1,136.9500	1.1369	(0.994)	0	0	129
2020/01/10	2044	07/05/2020	9.33	Put	Bond Future	8,012.6800	8.0127	8,002.5000	8.0025	(0.127)	0	0	0
2020/01/10	2044	07/05/2020	9.81	Put	Bond Future	4,671.9800	4.6720	4,658.2500	4.6582	(0.294)	0	0	0
2020/01/10	2044	07/05/2020	9.79	Call	Bond Future	1,035.3300	1.0353	1,028.6400	1.0286	(0.646)	0	0	0
2020/01/10	2044	07/05/2020	9.45	Call	Bond Future	365.9700	0.3660	361.8100	0.3618	(1.137)	0	0	129
2020/01/10	2044	07/05/2020	9.97	Call	Bond Future	1,567.7000	1.5677	1,560.2600	1.5603	(0.475)	0	0	129
2020/01/10	2044	07/05/2020	9.98	Put	Bond Future	3,773.5900	3.7736	3,759.2100	3.7592	(0.381)	0	0	0
2020/01/10	2044	07/05/2020	11.09	Call	Bond Future	6,969.3800	6.9694	6,966.7500	6.9667	(0.038)	0	0	0
2020/01/10	2044	07/05/2020	9.26	Put	Bond Future	8,593.5900	8.5936	8,583.9100	8.5839	(0.113)	0	0	0
2020/01/10	2044	07/05/2020	9.91	Put	Bond Future	4,125.4800	4.1255	4,111.3200	4.1113	(0.343)	0	0	0
2020/01/10	2044	07/05/2020	9.80	Put	Bond Future	4,729.3600	4.7294	4,715.6900	4.7157	(0.289)	0	0	0
2020/01/10	2044	07/05/2020	11.09	Put	Bond Future	771.3400	0.7713	761.7900	0.7618	(1.238)	0	0	100
2020/01/10	2044	07/05/2020	9.91	Call	Bond Future	1,376.2600	1.3763	1,369.0200	1.3690	(0.526)	0	0	556
2020/01/10	2044	07/05/2020	11.02	Call	Bond Future	6,561.7500	6.5617	6,558.6500	6.5587	(0.047)	0	0	0
2020/01/10	2044	07/05/2020	11.02	Put	Bond Future	851.5800	0.8516	841.5600	0.8416	(1.177)	0	0	556
2020/01/10	2044	07/05/2020	9.80	Call	Bond Future	1,061.5300	1.0615	1,054.7800	1.0548	(0.636)	0	0	0
2020/01/10	2044	06/08/2020	9.98	Call	Bond Future	2,444.3800	2.4444	2,438.8900	2.4389	(0.225)	0	0	602
2020/01/10	2044	06/08/2020	11.09	Put	Bond Future	1,780.4400	1.7804	1,770.5000	1.7705	(0.558)	0	0	602
2020/01/10	2044	06/08/2020	9.01	Call	Bond Future	398.7500	0.3988	395.9300	0.3959	(0.707)	0	0	140
2020/01/10	2044	06/08/2020	9.66	Call	Bond Future	1,494.7500	1.4947	1,489.7200	1.4897	(0.337)	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
2020/01/10	2044	06/08/2020	9.88	Call	Bond Future	2,121.7200	2.1217	2,116.3000	2.1163	(0.255)	0	0	0
2020/01/10	2044	06/08/2020			Bond Future	10.3297	86.4012	10.3288	86.4084	(0.009)	0.0000	0.0000	0
2020/01/10	2044	06/08/2020	9.36	Put	Bond Future	8,931.1400	8.9311	8,919.9700	8.9200	(0.125)	0	0	0
2020/01/10	2044	06/08/2020	9.36	Call	Bond Future	832.0400	0.8320	828.0000	0.8280	(0.486)	0	0	602
2020/01/10	2044	06/08/2020	9.98	Put	Bond Future	5,227.5000	5.2275	5,214.8800	5.2149	(0.241)	0	0	0
2020/01/10	2044	06/08/2020	9.86	Call	Bond Future	2,060.1900	2.0602	2,054.7900	2.0548	(0.262)	0	0	0
2020/01/10	2044	06/08/2020	9.86	Put	Bond Future	5,833.0400	5.8330	5,820.5100	5.8205	(0.215)	0	0	0
2020/01/10	2044	06/08/2020	11.09	Call	Bond Future	7,351.4100	7.3514	7,348.6000	7.3486	(0.038)	0	0	0
2020/01/10	2044	06/08/2020	9.01	Put	Bond Future	11,732.7200	11.7327	11,722.7700	11.7228	(0.085)	0	0	0
2020/01/10	2044	06/08/2020	9.66	Put	Bond Future	6,958.1400	6.9581	6,945.9800	6.9460	(0.175)	0	0	0
2020/01/10	2044	06/08/2020	9.88	Put	Bond Future	5,728.3500	5.7284	5,715.8000	5.7158	(0.219)	0	0	0
2020/01/10	2044	06/08/2020	10.93	Call	Bond Future	6,520.2700	6.5203	6,516.8800	6.5169	(0.052)	0	0	0
2020/01/10	2044	06/08/2020	10.93	Put	Bond Future	2,070.0600	2.0701	2,059.5400	2.0595	(0.508)	0	0	140
2020/01/10	2044	06/08/2020	9.87	Call	Bond Future	2,090.7100	2.0907	2,085.3000	2.0853	(0.259)	0	0	0
2020/01/10	2044	06/08/2020	9.87	Put	Bond Future	5,780.3900	5.7804	5,767.8500	5.7678	(0.217)	0	0	0
2020/01/10	2044	05/11/2020	11.43	Call	Bond Future	9,206.3900	9.2064	9,205.4900	9.2055	(0.010)	0	0	0
2020/01/10	2044	05/11/2020	9.72	Put	Bond Future	7,738.5100	7.7385	7,727.1000	7.7271	(0.147)	0	0	0
2020/01/10	2044	05/11/2020	9.97	Call	Bond Future	2,980.1400	2.9801	2,975.9700	2.9760	(0.140)	0	0	568
2020/01/10	2044	05/11/2020	9.29	Put	Bond Future	10,515.5800	10.5156	10,504.7400	10.5047	(0.103)	0	0	0
2020/01/10	2044	05/11/2020	9.96	Put	Bond Future	6,448.2600	6.4483	6,436.8200	6.4368	(0.177)	0	0	0
2020/01/10	2044	05/11/2020	10.36	Call	Bond Future	4,352.8400	4.3528	4,349.0900	4.3491	(0.086)	0	0	0
2020/01/10	2044	05/11/2020			Bond Future	10.4023	88.0213	10.4013	88.0286	(0.009)	0.0000	0.0000	0
2020/01/10	2044	05/11/2020	9.72	Call	Bond Future	2,238.4500	2.2384	2,234.3100	2.2343	(0.185)	0	0	1,815
2020/01/10	2044	05/11/2020	9.97	Put	Bond Future	6,398.6700	6.3987	6,387.2300	6.3872	(0.179)	0	0	0
2020/01/10	2044	05/11/2020	9.96	Call	Bond Future	2,947.9800	2.9480	2,943.8100	2.9438	(0.141)	0	0	0
2020/01/10	2044	05/11/2020	11.38	Call	Bond Future	8,973.6600	8.9737	8,972.5600	8.9726	(0.012)	0	0	0
2020/01/10	2044	05/11/2020	11.38	Put	Bond Future	2,005.2000	2.0052	1,996.8300	1.9968	(0.417)	0	0	568
2020/01/10	2044	05/11/2020	10.34	Call	Bond Future	4,276.0800	4.2761	4,272.3000	4.2723	(0.088)	0	0	0
2020/01/10	2044	05/11/2020	10.34	Put	Bond Future	4,755.0100	4.7550	4,743.9600	4.7440	(0.232)	0	0	0
2020/01/10	2044	05/11/2020	11.17	Put	Bond Future	2,425.8100	2.4258	2,416.7200	2.4167	(0.375)	0	0	1,815
2020/01/10	2044	05/11/2020	11.43	Put	Bond Future	1,907.5900	1.9076	1,899.4200	1.8994	(0.428)	0	0	1,815
2020/01/10	2044	05/11/2020	8.87	Put	Bond Future	13,874.9100	13.8749	13,864.8600	13.8649	(0.072)	0	0	0
2020/01/10	2044	05/11/2020	9.29	Call	Bond Future	1,243.3200	1.2433	1,239.7500	1.2397	(0.287)	0	0	568
2020/01/10	2044	05/11/2020	10.36	Put	Bond Future	4,677.4900	4.6775	4,666.4700	4.6665	(0.236)	0	0	0
2020/01/10	2044	05/11/2020	11.17	Call	Bond Future	7,980.4700	7.9805	7,978.6500	7.9787	(0.023)	0	0	0
2020/01/10	2044	05/11/2020	8.87	Call	Bond Future	667.0300	0.6670	664.2500	0.6642	(0.417)	0	0	1,815
2020/01/10	2044	05/11/2020	10.02	Put	Bond Future	6,153.4500	6.1535	6,142.0400	6.1420	(0.185)	0	0	0
2020/01/10	2044	05/11/2020	10.02	Call	Bond Future	3,141.8200	3.1418	3,137.6800	3.1377	(0.132)	0	0	1,815
2020/01/10	2044	05/11/2020	10.35	Call	Bond Future	4,314.3800	4.3144	4,310.6200	4.3106	(0.087)	0	0	0
2020/01/10	2044	05/11/2020	10.35	Put	Bond Future	4,716.1100	4.7161	4,705.0800	4.7051	(0.234)	0	0	0
2020/01/10	2046	06/02/2020			Bond Future	107.8063	107.8063	107.7007	107.7007	(0.098)	0.0000	0.0000	13,500
2020/01/10	2046	07/05/2020			Bond Future	108.0571	108.0571	107.9497	107.9497	(0.099)	0.0000	0.0000	0
2020/01/10	2046	06/08/2020			Bond Future	110.0939	110.0939	109.9844	109.9844	(0.099)	0.0000	0.0000	0
2020/01/10	2046	05/11/2020			Bond Future	110.3712	110.3712	110.2599	110.2599	(0.101)	0.0000	0.0000	0
2020/01/10	2050	06/02/2020			Bond Future	109.7166	109.7166	109.4913	109.4913	(0.205)	0.0000	0.0000	11,797
2020/01/10	2050	07/05/2020			Bond Future	111.7367	111.7367	111.5073	111.5073	(0.205)	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
2020/01/10	2050	06/08/2020			Bond Future	111.9777	111.9777	111.7440	111.7440	(0.209)	0.0000	0.0000	0
2020/01/10	2050	05/11/2020			Bond Future	114.0718	114.0718	113.8338	113.8338	(0.209)	0.0000	0.0000	0
2020/01/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	AL37	06/02/2020			Index Future	683.0680	683.0680	683.9170	683.9170	0.124	0.0000	0.0000	0
2020/01/10	AL37	07/05/2020			Index Future	695.4770	695.4770	696.3410	696.3410	0.124	0.0000	0.0000	0
2020/01/10	AL37	06/08/2020			Index Future	708.2800	708.2800	709.1610	709.1610	0.124	0.0000	0.0000	0
2020/01/10	AL7T	06/02/2020			Index Future	789.9820	789.9820	790.6500	790.6500	0.085	0.0000	0.0000	0
2020/01/10	AL7T	07/05/2020			Index Future	804.3330	804.3330	805.0130	805.0130	0.085	0.0000	0.0000	0
2020/01/10	AL7T	06/08/2020			Index Future	819.1400	819.1400	819.8340	819.8340	0.085	0.0000	0.0000	0
2020/01/10	ALBI	06/02/2020			Index Future	702.7900	702.7900	703.4540	703.4540	0.094	0.0000	0.0000	416
2020/01/10	ALBI	07/05/2020			Index Future	715.5570	715.5570	716.2330	716.2330	0.094	0.0000	0.0000	0
2020/01/10	ALBI	06/08/2020			Index Future	728.7310	728.7310	729.4190	729.4190	0.094	0.0000	0.0000	0
2020/01/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	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
2020/01/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/01/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/10	ES33	06/02/2020			Bond Future	10.9927	78.7028	10.9711	78.8262	(0.196)	0.0000	0.0000	350
2020/01/10	ES33	07/05/2020			Bond Future	11.1111	76.3391	11.0888	76.4647	(0.201)	0.0000	0.0000	0
2020/01/10	ES33	06/08/2020			Bond Future	11.2322	77.7364	11.2090	77.8644	(0.207)	0.0000	0.0000	0
2020/01/10	ES33	05/11/2020			Bond Future	11.3555	75.4028	11.3314	75.5333	(0.212)	0.0000	0.0000	0
2020/01/10	ES42	06/02/2020			Bond Future	11.2855	79.9781	11.2741	80.0527	(0.101)	0.0000	0.0000	4,919
2020/01/10	ES42	07/05/2020			Bond Future	11.4016	77.1665	11.3898	77.2424	(0.103)	0.0000	0.0000	0
2020/01/10	ES42	06/08/2020			Bond Future	11.5186	78.5782	11.5064	78.6556	(0.106)	0.0000	0.0000	0
2020/01/10	ES42	05/11/2020			Bond Future	11.6365	75.7904	11.6238	75.8692	(0.109)	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
2020/01/10	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/10	GOVI	06/02/2020	703.15	Put	GOVI	82,700.0000	8.2700	76,190.0000	7.6190	(7.872)	0	0	0
2020/01/10	GOVI	06/02/2020			GOVI	694.8800	694.8800	695.5310	695.5310	0.094	0.0000	0.0000	1,243
2020/01/10	GOVI	06/02/2020	703.14	Put	GOVI	82,600.0000	8.2600	76,090.0000	7.6090	(7.881)	0	0	0
2020/01/10	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/10	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/10	GOVI	06/02/2020	703.13	Put	GOVI	82,500.0000	8.2500	75,990.0000	7.5990	(7.891)	0	0	0
2020/01/10	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/10	GOVI	07/05/2020			GOVI	707.5040	707.5040	708.1660	708.1660	0.094	0.0000	0.0000	0
2020/01/10	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/10	GOVI	07/05/2020	720.00	Put	GOVI	124,960.0000	12.4960	118,340.0000	11.8340	(5.298)	0	0	0
2020/01/10	GOVI	07/05/2020	719.98	Put	GOVI	124,760.0000	12.4760	118,140.0000	11.8140	(5.306)	0	0	0
2020/01/10	GOVI	07/05/2020	719.99	Put	GOVI	124,860.0000	12.4860	118,240.0000	11.8240	(5.302)	0	0	0
2020/01/10	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/10	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/10	GOVI	06/08/2020	728.12	Put	GOVI	75,910.0000	7.5910	69,160.0000	6.9160	(8.892)	0	0	0
2020/01/10	GOVI	06/08/2020			GOVI	720.5290	720.5290	721.2040	721.2040	0.094	0.0000	0.0000	0
2020/01/10	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/10	GOVI	06/08/2020	728.14	Put	GOVI	76,110.0000	7.6110	69,360.0000	6.9360	(8.869)	0	0	0
2020/01/10	GOVI	06/08/2020	728.13	Put	GOVI	76,010.0000	7.6010	69,260.0000	6.9260	(8.880)	0	0	0
2020/01/10	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/01/10	IGOV	06/02/2020			Index Future	259.4790	259.4790	259.1550	259.1550	(0.125)	0.0000	0.0000	1,004
2020/01/10	IGOV	07/05/2020			Index Future	264.2560	264.2560	263.9260	263.9260	(0.125)	0.0000	0.0000	47
2020/01/10	IGOV	06/08/2020			Index Future	269.1840	269.1840	268.8480	268.8480	(0.125)	0.0000	0.0000	0
2020/01/10	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/01/10	IS02	22/06/2020			Interest Rate Swap	102.0500	102.0500	102.0500	102.0500	0.000	0.0000	0.0000	0
2020/01/10	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/01/10	IS05	17/12/2020			Interest Rate Swap	95.4800	95.4800	95.4600	95.4600	(0.021)	0.0000	0.0000	0
2020/01/10	IS05	16/03/2021			Interest Rate Swap	94.4300	94.4300	94.4100	94.4100	(0.021)	0.0000	0.0000	0
2020/01/10	IS05	15/06/2021			Interest Rate Swap	93.3500	93.3500	93.3100	93.3100	(0.043)	0.0000	0.0000	0
2020/01/10	IS05	21/09/2021			Interest Rate Swap	93.2100	93.2100	93.1700	93.1700	(0.043)	0.0000	0.0000	0
2020/01/10	IS05	21/12/2021			Interest Rate Swap	95.1500	95.1500	95.0900	95.0900	(0.063)	0.0000	0.0000	51
2020/01/10	IS05	15/03/2022			Interest Rate Swap	95.0500	95.0500	94.9800	94.9800	(0.074)	0.0000	0.0000	0
2020/01/10	IS05	21/06/2022			Interest Rate Swap	95.9600	95.9600	95.8800	95.8800	(0.083)	0.0000	0.0000	0
2020/01/10	IS05	20/09/2022			Interest Rate Swap	99.6700	99.6700	99.5800	99.5800	(0.090)	0.0000	0.0000	0
2020/01/10	IS05	20/12/2022			Interest Rate Swap	100.6900	100.6900	100.5900	100.5900	(0.099)	0.0000	0.0000	0
2020/01/10	IS05	22/03/2023			Interest Rate Swap	93.7300	93.7300	93.6400	93.6400	(0.096)	0.0000	0.0000	0
2020/01/10	IS05	20/06/2023			Interest Rate Swap	99.6100	99.6100	99.5200	99.5200	(0.090)	0.0000	0.0000	0
2020/01/10	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/01/10	IS10	17/12/2025			Interest Rate Swap	90.0000	90.0000	89.8600	89.8600	(0.156)	0.0000	0.0000	0
2020/01/10	IS10	16/03/2026			Interest Rate Swap	86.8000	86.8000	86.6700	86.6700	(0.150)	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
2020/01/10	IS10	15/06/2026			Interest Rate Swap	85.4000	85.4000	85.2800	85.2800	(0.141)	0.0000	0.0000	0
2020/01/10	IS10	21/09/2026			Interest Rate Swap	87.5000	87.5000	87.4000	87.4000	(0.114)	0.0000	0.0000	0
2020/01/10	IS10	21/12/2026			Interest Rate Swap	91.3300	91.3300	91.2400	91.2400	(0.099)	0.0000	0.0000	0
2020/01/10	IS10	15/03/2027			Interest Rate Swap	89.7900	89.7900	89.7000	89.7000	(0.100)	0.0000	0.0000	0
2020/01/10	IS10	21/06/2027			Interest Rate Swap	91.8700	91.8700	91.7500	91.7500	(0.131)	0.0000	0.0000	0
2020/01/10	IS10	20/09/2027			Interest Rate Swap	97.4100	97.4100	97.2800	97.2800	(0.133)	0.0000	0.0000	0
2020/01/10	IS10	20/12/2027			Interest Rate Swap	97.7500	97.7500	97.6100	97.6100	(0.143)	0.0000	0.0000	0
2020/01/10	IS10	22/03/2028			Interest Rate Swap	91.0500	91.0500	90.9100	90.9100	(0.154)	0.0000	0.0000	0
2020/01/10	IS10	20/06/2028			Interest Rate Swap	98.4400	98.4400	98.3200	98.3200	(0.122)	0.0000	0.0000	0
2020/01/10	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/01/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/01/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2020/01/10	R023	06/02/2020	7.54	Call	Bond Future	1,002.2000	1.0022	1,117.5500	1.1175	11.510	0	0	0
2020/01/10	R023	06/02/2020			Bond Future	7.1796	105.0417	7.1334	105.1676	(0.644)	0.0000	0.0000	43,950
2020/01/10	R023	06/02/2020	7.52	Call	Bond Future	951.7800	0.9518	1,065.9700	1.0660	11.998	0	0	0
2020/01/10	R023	06/02/2020	7.52	Put	Bond Future	31.1100	0.0311	19.3700	0.0194	(37.737)	0	0	0
2020/01/10	R023	06/02/2020	7.54	Put	Bond Future	27.7500	0.0277	17.1700	0.0172	(38.126)	0	0	0
2020/01/10	R023	06/02/2020	7.53	Call	Bond Future	976.9400	0.9769	1,091.7300	1.0917	11.750	0	0	0
2020/01/10	R023	06/02/2020	7.53	Put	Bond Future	29.3800	0.0294	18.2400	0.0182	(37.917)	0	0	0
2020/01/10	R023	07/05/2020	6.91	Put	Bond Future	842.7600	0.8428	753.6600	0.7537	(10.572)	0	0	0
2020/01/10	R023	07/05/2020			Bond Future	7.1557	103.0177	7.1050	103.1459	(0.710)	0.0000	0.0000	13,512
2020/01/10	R023	07/05/2020	6.90	Call	Bond Future	212.5100	0.2125	250.6000	0.2506	17.924	0	0	0
2020/01/10	R023	07/05/2020	6.90	Put	Bond Future	860.1700	0.8602	770.0600	0.7701	(10.476)	0	0	0
2020/01/10	R023	07/05/2020	6.91	Call	Bond Future	220.5300	0.2205	259.6300	0.2596	17.730	0	0	0
2020/01/10	R023	07/05/2020	6.89	Call	Bond Future	204.6800	0.2047	241.7800	0.2418	18.126	0	0	0
2020/01/10	R023	07/05/2020	6.89	Put	Bond Future	877.7600	0.8778	786.6600	0.7867	(10.379)	0	0	0
2020/01/10	R023	06/08/2020	7.26	Call	Bond Future	867.6300	0.8676	944.1200	0.9441	8.816	0	0	0
2020/01/10	R023	06/08/2020			Bond Future	7.1125	104.9147	7.0562	105.0455	(0.792)	0.0000	0.0000	0
2020/01/10	R023	06/08/2020	7.26	Put	Bond Future	526.1400	0.5261	471.8800	0.4719	(10.313)	0	0	0
2020/01/10	R023	06/08/2020	7.27	Call	Bond Future	882.5500	0.8825	959.7000	0.9597	8.742	0	0	0
2020/01/10	R023	06/08/2020	7.28	Put	Bond Future	510.1900	0.5102	457.2300	0.4572	(10.380)	0	0	0
2020/01/10	R023	06/08/2020	7.27	Put	Bond Future	517.9500	0.5180	464.3500	0.4644	(10.348)	0	0	0
2020/01/10	R023	06/08/2020	7.28	Call	Bond Future	897.8800	0.8979	975.6700	0.9757	8.664	0	0	0
2020/01/10	R023	05/11/2020	7.46	Put	Bond Future	529.2500	0.5292	482.9100	0.4829	(8.756)	0	0	0
2020/01/10	R023	05/11/2020	7.47	Put	Bond Future	523.5400	0.5235	477.6100	0.4776	(8.773)	0	0	0
2020/01/10	R023	05/11/2020			Bond Future	7.0629	102.9416	7.0000	103.0746	(0.890)	0.0000	0.0000	0
2020/01/10	R023	05/11/2020	7.46	Call	Bond Future	1,364.1000	1.3641	1,450.8000	1.4508	6.356	0	0	0
2020/01/10	R023	05/11/2020	7.47	Call	Bond Future	1,379.3100	1.3793	1,466.4200	1.4664	6.315	0	0	0
2020/01/10	R023	05/11/2020	7.45	Call	Bond Future	1,349.3100	1.3493	1,435.5700	1.4356	6.393	0	0	0
2020/01/10	R023	05/11/2020	7.45	Put	Bond Future	535.3700	0.5354	488.5900	0.4886	(8.738)	0	0	0
2020/01/10	R035	06/02/2020	9.60	Call	Bond Future	558.6100	0.5586	579.3700	0.5794	3.716	0	0	0
2020/01/10	R035	06/02/2020	9.61	Put	Bond Future	1,851.9500	1.8519	1,754.8800	1.7549	(5.242)	0	0	0
2020/01/10	R035	06/02/2020			Bond Future	9.7799	96.9582	9.7639	97.0769	(0.164)	0.0000	0.0000	118,505
2020/01/10	R035	06/02/2020	9.60	Put	Bond Future	1,902.2900	1.9023	1,804.2600	1.8043	(5.153)	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
2020/01/10	R035	06/02/2020	9.61	Call	Bond Future	583.6900	0.5837	605.4100	0.6054	3.721	0	0	0
2020/01/10	R035	06/02/2020	9.59	Call	Bond Future	534.1700	0.5342	554.0000	0.5540	3.712	0	0	0
2020/01/10	R035	06/02/2020	9.59	Put	Bond Future	1,953.3600	1.9534	1,854.4000	1.8544	(5.066)	0	0	0
2020/01/10	R035	07/05/2020	10.57	Put	Bond Future	834.5500	0.8345	801.2400	0.8012	(3.991)	0	0	3,530
2020/01/10	R035	07/05/2020	9.75	Call	Bond Future	2,008.4000	2.0084	2,054.8300	2.0548	2.312	0	0	5,000
2020/01/10	R035	07/05/2020	10.75	Put	Bond Future	641.0600	0.6411	613.8400	0.6138	(4.246)	0	0	5,000
2020/01/10	R035	07/05/2020	9.48	Put	Bond Future	3,954.1600	3.9542	3,864.4900	3.8645	(2.268)	0	0	0
2020/01/10	R035	07/05/2020	9.47	Call	Bond Future	1,155.0700	1.1551	1,185.7400	1.1857	2.655	0	0	0
2020/01/10	R035	07/05/2020			Bond Future	9.8527	94.2165	9.8361	94.3374	(0.168)	0.0000	0.0000	0
2020/01/10	R035	07/05/2020	9.11	Put	Bond Future	6,067.3300	6.0673	5,960.2400	5.9602	(1.765)	0	0	0
2020/01/10	R035	07/05/2020	9.11	Call	Bond Future	421.9500	0.4220	435.7400	0.4357	3.268	0	0	5,000
2020/01/10	R035	07/05/2020	9.78	Put	Bond Future	2,647.0600	2.6471	2,574.3500	2.5744	(2.747)	0	0	0
2020/01/10	R035	07/05/2020	10.57	Call	Bond Future	5,847.6100	5.8476	5,935.1800	5.9352	1.498	0	0	0
2020/01/10	R035	07/05/2020	9.75	Put	Bond Future	2,760.6100	2.7606	2,686.1600	2.6862	(2.697)	0	0	0
2020/01/10	R035	07/05/2020	10.75	Call	Bond Future	6,849.2000	6.8492	6,942.8600	6.9429	1.367	0	0	0
2020/01/10	R035	07/05/2020	9.48	Call	Bond Future	1,181.7700	1.1818	1,212.9800	1.2130	2.641	0	0	0
2020/01/10	R035	07/05/2020	9.47	Put	Bond Future	4,003.5000	4.0035	3,913.2900	3.9133	(2.253)	0	0	0
2020/01/10	R035	07/05/2020	9.78	Call	Bond Future	2,115.4600	2.1155	2,163.6300	2.1636	2.277	0	0	3,530
2020/01/10	R035	07/05/2020	9.18	Put	Bond Future	5,623.2500	5.6233	5,519.0000	5.5190	(1.854)	0	0	0
2020/01/10	R035	07/05/2020	9.18	Call	Bond Future	530.9200	0.5309	547.5500	0.5476	3.132	0	0	3,530
2020/01/10	R035	07/05/2020	9.49	Call	Bond Future	1,209.0300	1.2090	1,240.7800	1.2408	2.626	0	0	0
2020/01/10	R035	07/05/2020	9.49	Put	Bond Future	3,905.4700	3.9055	3,816.3400	3.8163	(2.282)	0	0	0
2020/01/10	R035	06/08/2020	9.00	Put	Bond Future	7,758.0300	7.7580	7,653.8800	7.6539	(1.342)	0	0	0
2020/01/10	R035	06/08/2020	9.92	Put	Bond Future	3,344.5400	3.3445	3,277.3000	3.2773	(2.010)	0	0	0
2020/01/10	R035	06/08/2020			Bond Future	9.9260	95.9445	9.9088	96.0677	(0.173)	0.0000	0.0000	0
2020/01/10	R035	06/08/2020	9.00	Call	Bond Future	757.4600	0.7575	776.4400	0.7764	2.506	0	0	24,761
2020/01/10	R035	06/08/2020	9.92	Call	Bond Future	3,301.8000	3.3018	3,357.6900	3.3577	1.693	0	0	0
2020/01/10	R035	06/08/2020	9.93	Call	Bond Future	3,339.2800	3.3393	3,395.5900	3.3956	1.686	0	0	0
2020/01/10	R035	06/08/2020	9.91	Put	Bond Future	3,378.7500	3.3788	3,311.0800	3.3111	(2.003)	0	0	0
2020/01/10	R035	06/08/2020	8.75	Put	Bond Future	9,492.6500	9.4926	9,382.0100	9.3820	(1.166)	0	0	0
2020/01/10	R035	06/08/2020	8.75	Call	Bond Future	470.8100	0.4708	483.3000	0.4833	2.653	0	0	3,000
2020/01/10	R035	06/08/2020	9.93	Put	Bond Future	3,310.3300	3.3103	3,243.5100	3.2435	(2.019)	0	0	0
2020/01/10	R035	06/08/2020	9.91	Call	Bond Future	3,264.2400	3.2642	3,319.7000	3.3197	1.699	0	0	0
2020/01/10	R035	05/11/2020	10.34	Put	Bond Future	3,006.3100	3.0063	2,951.3700	2.9514	(1.827)	0	0	0
2020/01/10	R035	05/11/2020			Bond Future	10.0015	93.2403	9.9837	93.3658	(0.178)	0.0000	0.0000	0
2020/01/10	R035	05/11/2020	10.33	Call	Bond Future	5,308.6700	5.3087	5,378.8800	5.3789	1.323	0	0	0
2020/01/10	R035	05/11/2020	10.33	Put	Bond Future	3,032.1300	3.0321	2,976.8700	2.9769	(1.822)	0	0	0
2020/01/10	R035	05/11/2020	10.34	Call	Bond Future	5,350.8500	5.3509	5,421.3800	5.4214	1.318	0	0	0
2020/01/10	R035	05/11/2020	10.32	Call	Bond Future	5,266.9300	5.2669	5,336.8100	5.3368	1.327	0	0	0
2020/01/10	R035	05/11/2020	10.32	Put	Bond Future	3,058.4700	3.0585	3,002.8800	3.0029	(1.818)	0	0	0
2020/01/10	R186	06/02/2020	8.57	Call	Bond Future	1,926.7100	1.9267	2,039.4900	2.0395	5.854	0	0	0
2020/01/10	R186	06/02/2020	8.50	Call	Bond Future	1,615.5300	1.6155	1,719.3100	1.7193	6.424	0	0	0
2020/01/10	R186	06/02/2020	8.11	Put	Bond Future	1,158.3100	1.1583	1,052.8400	1.0528	(9.106)	0	0	0
2020/01/10	R186	06/02/2020			Bond Future	8.2495	113.0805	8.2236	113.2240	(0.314)	0.0000	0.0000	101,901
2020/01/10	R186	06/02/2020	8.55	Call	Bond Future	1,835.9700	1.8360	1,946.3400	1.9463	6.012	0	0	0
2020/01/10	R186	06/02/2020	8.55	Put	Bond Future	187.7000	0.1877	154.5600	0.1546	(17.656)	0	0	0
2020/01/10	R186	06/02/2020	8.11	Call	Bond Future	382.8000	0.3828	420.8400	0.4208	9.937	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
2020/01/10	R186	06/02/2020	8.57	Put	Bond Future	169.8700	0.1699	139.1400	0.1391	(18.090)	0	0	0
2020/01/10	R186	06/02/2020	9.00	Put	Bond Future	14.8800	0.0149	10.8000	0.0108	(27.419)	0	0	821
2020/01/10	R186	06/02/2020	8.50	Put	Bond Future	239.3000	0.2393	199.5700	0.1996	(16.603)	0	0	821
2020/01/10	R186	06/02/2020	8.56	Call	Bond Future	1,881.1700	1.8812	1,992.7500	1.9928	5.931	0	0	0
2020/01/10	R186	06/02/2020	8.56	Put	Bond Future	178.6000	0.1786	146.6700	0.1467	(17.878)	0	0	0
2020/01/10	R186	06/02/2020	9.00	Call	Bond Future	4,073.1200	4.0731	4,212.5500	4.2125	3.423	0	0	0
2020/01/10	R186	07/05/2020	7.90	Put	Bond Future	2,764.9400	2.7649	2,656.0500	2.6561	(3.938)	0	0	2,500
2020/01/10	R186	07/05/2020	8.28	Put	Bond Future	1,526.0500	1.5260	1,447.6400	1.4476	(5.138)	0	0	0
2020/01/10	R186	07/05/2020	8.93	Call	Bond Future	3,802.6600	3.8027	3,915.6700	3.9157	2.972	0	0	0
2020/01/10	R186	07/05/2020	8.09	Put	Bond Future	2,085.2000	2.0852	1,991.0200	1.9910	(4.517)	0	0	0
2020/01/10	R186	07/05/2020			Bond Future	8.2945	115.1348	8.2672	115.2808	(0.328)	0.0000	0.0000	1,793
2020/01/10	R186	07/05/2020	8.50	Call	Bond Future	2,123.6100	2.1236	2,209.1500	2.2091	4.028	0	0	0
2020/01/10	R186	07/05/2020	8.50	Put	Bond Future	1,029.1300	1.0291	968.6300	0.9686	(5.879)	0	0	23,230
2020/01/10	R186	07/05/2020	8.08	Call	Bond Future	961.1200	0.9611	1,012.1600	1.0122	5.310	0	0	0
2020/01/10	R186	07/05/2020	8.08	Put	Bond Future	2,117.9700	2.1180	2,022.9700	2.0230	(4.485)	0	0	0
2020/01/10	R186	07/05/2020	7.90	Call	Bond Future	625.2500	0.6252	662.4000	0.6624	5.942	0	0	0
2020/01/10	R186	07/05/2020	8.28	Call	Bond Future	1,448.5300	1.4485	1,516.1600	1.5162	4.669	0	0	6,000
2020/01/10	R186	07/05/2020	8.93	Put	Bond Future	462.7000	0.4627	429.6700	0.4297	(7.139)	0	0	6,000
2020/01/10	R186	07/05/2020	8.09	Call	Bond Future	982.6400	0.9826	1,034.5000	1.0345	5.278	0	0	0
2020/01/10	R186	07/05/2020	7.60	Put	Bond Future	4,066.6000	4.0666	3,939.2500	3.9393	(3.132)	0	0	0
2020/01/10	R186	07/05/2020	7.60	Call	Bond Future	264.3600	0.2644	283.0500	0.2830	7.070	0	0	6,000
2020/01/10	R186	07/05/2020	8.07	Call	Bond Future	940.1400	0.9401	990.3800	0.9904	5.344	0	0	0
2020/01/10	R186	07/05/2020	8.07	Put	Bond Future	2,151.3000	2.1513	2,055.5000	2.0555	(4.453)	0	0	0
2020/01/10	R186	06/08/2020	8.38	Put	Bond Future	1,929.1600	1.9292	1,854.5900	1.8546	(3.865)	0	0	0
2020/01/10	R186	06/08/2020			Bond Future	8.3385	111.9468	8.3098	112.0957	(0.344)	0.0000	0.0000	0
2020/01/10	R186	06/08/2020	8.37	Call	Bond Future	2,115.8900	2.1159	2,189.6000	2.1896	3.484	0	0	0
2020/01/10	R186	06/08/2020	8.37	Put	Bond Future	1,952.6900	1.9527	1,877.5200	1.8775	(3.850)	0	0	0
2020/01/10	R186	06/08/2020	8.38	Call	Bond Future	2,144.0600	2.1441	2,218.3700	2.2184	3.466	0	0	0
2020/01/10	R186	06/08/2020	8.36	Call	Bond Future	2,088.2500	2.0882	2,161.3600	2.1614	3.501	0	0	0
2020/01/10	R186	06/08/2020	8.36	Put	Bond Future	1,976.7800	1.9768	1,901.0100	1.9010	(3.833)	0	0	0
2020/01/10	R186	05/11/2020	8.64	Put	Bond Future	1,877.5700	1.8776	1,812.6400	1.8126	(3.458)	0	0	0
2020/01/10	R186	05/11/2020	8.65	Call	Bond Future	3,203.2800	3.2033	3,290.4400	3.2904	2.721	0	0	0
2020/01/10	R186	05/11/2020			Bond Future	8.3791	114.0403	8.3488	114.1919	(0.361)	0.0000	0.0000	0
2020/01/10	R186	05/11/2020	8.66	Call	Bond Future	3,233.6800	3.2337	3,321.3000	3.3213	2.710	0	0	0
2020/01/10	R186	05/11/2020	8.66	Put	Bond Future	1,839.7300	1.8397	1,775.7300	1.7757	(3.479)	0	0	0
2020/01/10	R186	05/11/2020	9.26	Put	Bond Future	1,001.3300	1.0013	961.1300	0.9611	(4.015)	0	0	3,500
2020/01/10	R186	05/11/2020	8.64	Call	Bond Future	3,173.0100	3.1730	3,259.7000	3.2597	2.732	0	0	0
2020/01/10	R186	05/11/2020	7.84	Put	Bond Future	3,983.5700	3.9836	3,879.3300	3.8793	(2.617)	0	0	0
2020/01/10	R186	05/11/2020	8.65	Put	Bond Future	1,858.5700	1.8586	1,794.1100	1.7941	(3.468)	0	0	0
2020/01/10	R186	05/11/2020	8.34	Put	Bond Future	2,532.7900	2.5328	2,453.3700	2.4534	(3.136)	0	0	0
2020/01/10	R186	05/11/2020	8.34	Call	Bond Future	2,336.9000	2.3369	2,409.1000	2.4091	3.090	0	0	3,500
2020/01/10	R186	05/11/2020	9.26	Call	Bond Future	5,298.4400	5.2984	5,409.8600	5.4099	2.103	0	0	0
2020/01/10	R186	05/11/2020	7.84	Call	Bond Future	1,243.9900	1.2440	1,291.3700	1.2914	3.809	0	0	3,500
2020/01/10	R197	06/02/2020			Bond Future	300.8985	300.8985	300.7081	300.7081	(0.063)	0.0000	0.0000	2,540
2020/01/10	R197	07/05/2020			Bond Future	306.4389	306.4389	306.2449	306.2449	(0.063)	0.0000	0.0000	0
2020/01/10	R197	06/08/2020			Bond Future	304.4833	304.4833	304.2858	304.2858	(0.065)	0.0000	0.0000	0
2020/01/10	R197	05/11/2020			Bond Future	310.1774	310.1774	309.9763	309.9763	(0.065)	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
2020/01/10	R202	06/02/2020			Bond Future	226.6755	226.6755	226.6540	226.6540	(0.009)	0.0000	0.0000	8,469
2020/01/10	R202	07/05/2020			Bond Future	230.8491	230.8491	230.8275	230.8275	(0.009)	0.0000	0.0000	0
2020/01/10	R202	06/08/2020			Bond Future	231.0938	231.0938	231.0715	231.0715	(0.010)	0.0000	0.0000	0
2020/01/10	R202	05/11/2020			Bond Future	235.4156	235.4156	235.3930	235.3930	(0.010)	0.0000	0.0000	0
2020/01/10	R208	06/02/2020	6.13	Put	Bond Future	596.0000	0.5960	597.4300	0.5974	0.240	0	0	0
2020/01/10	R208	06/02/2020	6.12	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/01/10	R208	06/02/2020			Bond Future	6.6810	102.5346	6.6823	102.5332	0.020	0.0000	0.0000	14,955
2020/01/10	R208	06/02/2020	6.13	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/01/10	R208	06/02/2020	6.12	Put	Bond Future	606.8700	0.6069	608.3000	0.6083	0.236	0	0	0
2020/01/10	R208	06/02/2020	6.14	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2020/01/10	R208	06/02/2020	6.14	Put	Bond Future	585.1500	0.5852	586.5700	0.5866	0.243	0	0	0
2020/01/10	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/10	R208	07/05/2020	4.80	Put	Bond Future	1,444.0800	1.4441	1,445.5700	1.4456	0.103	0	0	0
2020/01/10	R208	07/05/2020			Bond Future	6.4798	100.9940	6.4815	100.9925	0.027	0.0000	0.0000	60
2020/01/10	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/10	R208	07/05/2020	4.82	Put	Bond Future	1,426.6900	1.4267	1,428.1800	1.4282	0.104	0	0	0
2020/01/10	R208	07/05/2020	4.81	Put	Bond Future	1,435.3800	1.4354	1,436.8700	1.4369	0.104	0	0	0
2020/01/10	R208	07/05/2020	4.80	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/10	R208	06/08/2020	5.57	Put	Bond Future	328.9200	0.3289	330.1200	0.3301	0.365	0	0	0
2020/01/10	R208	06/08/2020			Bond Future	6.0779	102.8564	6.0803	102.8549	0.039	0.0000	0.0000	0
2020/01/10	R208	06/08/2020	5.56	Call	Bond Future	12.6900	0.0127	12.4300	0.0124	(2.049)	0	0	0
2020/01/10	R208	06/08/2020	5.56	Put	Bond Future	334.3400	0.3343	335.5600	0.3356	0.365	0	0	0
2020/01/10	R208	06/08/2020	5.57	Call	Bond Future	13.5000	0.0135	13.2200	0.0132	(2.074)	0	0	0
2020/01/10	R208	06/08/2020	5.55	Call	Bond Future	11.9200	0.0119	11.6700	0.0117	(2.097)	0	0	0
2020/01/10	R208	06/08/2020	5.55	Put	Bond Future	339.8000	0.3398	341.0300	0.3410	0.362	0	0	0
2020/01/10	R208	05/11/2020	4.78	Call	Bond Future	41.3000	0.0413	40.7600	0.0408	(1.308)	0	0	0
2020/01/10	R208	05/11/2020	4.77	Put	Bond Future	174.5600	0.1746	175.4800	0.1755	0.527	0	0	0
2020/01/10	R208	05/11/2020			Bond Future	5.1194	101.3703	5.1232	101.3688	0.074	0.0000	0.0000	0
2020/01/10	R208	05/11/2020	4.79	Call	Bond Future	42.7300	0.0427	42.1800	0.0422	(1.287)	0	0	0
2020/01/10	R208	05/11/2020	4.79	Put	Bond Future	169.3800	0.1694	170.2800	0.1703	0.531	0	0	0
2020/01/10	R208	05/11/2020	4.78	Put	Bond Future	171.8000	0.1718	172.7100	0.1727	0.530	0	0	0
2020/01/10	R208	05/11/2020	4.77	Call	Bond Future	40.2100	0.0402	39.6800	0.0397	(1.318)	0	0	0
2020/01/10	R209	06/02/2020	9.52	Put	Bond Future	2,239.3200	2.2393	2,123.2700	2.1233	(5.182)	0	0	0
2020/01/10	R209	06/02/2020			Bond Future	9.8267	73.6186	9.8058	73.7506	(0.213)	0.0000	0.0000	101,926
2020/01/10	R209	06/02/2020	9.51	Call	Bond Future	258.7100	0.2587	273.9000	0.2739	5.871	0	0	0
2020/01/10	R209	06/02/2020	9.51	Put	Bond Future	2,291.0800	2.2911	2,174.2400	2.1742	(5.100)	0	0	0
2020/01/10	R209	06/02/2020	9.40	Put	Bond Future	2,895.7800	2.8958	2,771.8500	2.7719	(4.280)	0	0	0
2020/01/10	R209	06/02/2020	9.40	Call	Bond Future	138.0400	0.1380	146.1400	0.1461	5.868	0	0	7,500
2020/01/10	R209	06/02/2020	9.52	Call	Bond Future	272.3800	0.2724	288.3600	0.2884	5.867	0	0	0
2020/01/10	R209	06/02/2020	9.50	Call	Bond Future	245.5500	0.2455	259.9800	0.2600	5.877	0	0	0
2020/01/10	R209	06/02/2020	9.50	Put	Bond Future	2,343.4400	2.3434	2,225.8400	2.2258	(5.018)	0	0	0
2020/01/10	R209	07/05/2020	9.47	Call	Bond Future	943.0200	0.9430	977.5400	0.9775	3.661	0	0	0
2020/01/10	R209	07/05/2020			Bond Future	9.8959	71.8048	9.8743	71.9392	(0.218)	0.0000	0.0000	0
2020/01/10	R209	07/05/2020	9.45	Call	Bond Future	901.2300	0.9012	934.5900	0.9346	3.702	0	0	0
2020/01/10	R209	07/05/2020	9.45	Put	Bond Future	3,749.5300	3.7495	3,648.5100	3.6485	(2.694)	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
2020/01/10	R209	07/05/2020	9.47	Put	Bond Future	3,660.0800		3.6601	3,560.2200	3.5602	(2.728)	0	0	0
2020/01/10	R209	07/05/2020	9.46	Call	Bond Future	921.9800		0.9220	955.9100	0.9559	3.680	0	0	0
2020/01/10	R209	07/05/2020	9.46	Put	Bond Future	3,704.6200		3.7046	3,604.1700	3.6042	(2.711)	0	0	0
2020/01/10	R209	06/08/2020	5.56	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/10	R209	06/08/2020	5.55	Put	Bond Future	36,395.3500		36.3953	36,258.4500	36.2584	(0.376)	0	0	0
2020/01/10	R209	06/08/2020			Bond Future	9.9655		73.1214	9.9432	73.2583	(0.224)	0.0000	0.0000	0
2020/01/10	R209	06/08/2020	5.57	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/10	R209	06/08/2020	5.57	Put	Bond Future	36,178.5100		36.1785	36,041.6100	36.0416	(0.378)	0	0	0
2020/01/10	R209	06/08/2020	5.56	Put	Bond Future	36,286.8600		36.2869	36,149.9600	36.1500	(0.377)	0	0	0
2020/01/10	R209	06/08/2020	5.55	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/10	R209	05/11/2020	10.02	Call	Bond Future	3,488.2800		3.4883	3,555.5200	3.5555	1.928	0	0	0
2020/01/10	R209	05/11/2020			Bond Future	10.0337		71.3407	10.0108	71.4802	(0.229)	0.0000	0.0000	0
2020/01/10	R209	05/11/2020	10.00	Call	Bond Future	3,426.6700		3.4267	3,493.1400	3.4931	1.940	0	0	0
2020/01/10	R209	05/11/2020	10.00	Put	Bond Future	3,631.4900		3.6315	3,558.4900	3.5585	(2.010)	0	0	0
2020/01/10	R209	05/11/2020	10.02	Put	Bond Future	3,571.5900		3.5716	3,499.3600	3.4994	(2.022)	0	0	0
2020/01/10	R209	05/11/2020	10.01	Call	Bond Future	3,457.4100		3.4574	3,524.2600	3.5243	1.934	0	0	0
2020/01/10	R209	05/11/2020	10.01	Put	Bond Future	3,601.4400		3.6014	3,528.8200	3.5288	(2.016)	0	0	0
2020/01/10	R210	06/02/2020			Bond Future	188.4032		188.4032	187.9774	187.9774	(0.226)	0.0000	0.0000	1,721
2020/01/10	R210	07/05/2020			Bond Future	189.2435		189.2435	188.8098	188.8098	(0.229)	0.0000	0.0000	220
2020/01/10	R210	06/08/2020			Bond Future	192.8103		192.8103	192.3685	192.3685	(0.229)	0.0000	0.0000	0
2020/01/10	R210	05/11/2020			Bond Future	193.7157		193.7157	193.2656	193.2656	(0.232)	0.0000	0.0000	0
2020/01/10	R212	06/02/2020			Bond Future	161.5353		161.5353	161.5165	161.5165	(0.012)	0.0000	0.0000	7,963
2020/01/10	R212	07/05/2020			Bond Future	164.5096		164.5096	164.4905	164.4905	(0.012)	0.0000	0.0000	0
2020/01/10	R212	06/08/2020			Bond Future	165.3347		165.3347	165.3153	165.3153	(0.012)	0.0000	0.0000	0
2020/01/10	R212	05/11/2020			Bond Future	168.4267		168.4267	168.4070	168.4070	(0.012)	0.0000	0.0000	0
2020/01/10	R213	06/02/2020	9.27	Call	Bond Future	879.9700		0.8800	913.8400	0.9138	3.849	0	0	0
2020/01/10	R213	06/02/2020	9.26	Put	Bond Future	921.8400		0.9218	857.2500	0.8572	(7.007)	0	0	0
2020/01/10	R213	06/02/2020			Bond Future	9.2719		87.6643	9.2560	87.7617	(0.172)	0.0000	0.0000	23,222
2020/01/10	R213	06/02/2020	9.28	Call	Bond Future	911.5200		0.9115	946.4700	0.9465	3.834	0	0	0
2020/01/10	R213	06/02/2020	9.28	Put	Bond Future	862.3500		0.8623	799.9000	0.7999	(7.242)	0	0	0
2020/01/10	R213	06/02/2020	9.27	Put	Bond Future	891.8000		0.8918	828.2700	0.8283	(7.124)	0	0	0
2020/01/10	R213	06/02/2020	9.26	Call	Bond Future	848.9500		0.8489	881.7600	0.8818	3.865	0	0	0
2020/01/10	R213	07/05/2020	9.01	Put	Bond Future	2,997.0500		2.9970	2,925.2500	2.9252	(2.396)	0	0	0
2020/01/10	R213	07/05/2020	9.00	Call	Bond Future	995.5200		0.9955	1,022.3900	1.0224	2.699	0	0	0
2020/01/10	R213	07/05/2020			Bond Future	9.3350		85.7051	9.3185	85.8042	(0.177)	0.0000	0.0000	0
2020/01/10	R213	07/05/2020	9.01	Call	Bond Future	1,017.0500		1.0170	1,044.3800	1.0444	2.687	0	0	0
2020/01/10	R213	07/05/2020	9.00	Put	Bond Future	3,037.4100		3.0374	2,965.1500	2.9651	(2.379)	0	0	0
2020/01/10	R213	07/05/2020	9.02	Call	Bond Future	1,039.0500		1.0391	1,066.8400	1.0668	2.675	0	0	0
2020/01/10	R213	07/05/2020	9.02	Put	Bond Future	2,957.2200		2.9572	2,885.8800	2.8859	(2.412)	0	0	0
2020/01/10	R213	06/08/2020	9.31	Call	Bond Future	2,321.8700		2.3219	2,364.8400	2.3648	1.851	0	0	0
2020/01/10	R213	06/08/2020			Bond Future	9.3979		87.2782	9.3808	87.3792	(0.182)	0.0000	0.0000	0
2020/01/10	R213	06/08/2020	9.29	Call	Bond Future	2,264.1600		2.2642	2,306.3900	2.3064	1.865	0	0	0
2020/01/10	R213	06/08/2020	9.29	Put	Bond Future	2,903.4100		2.9034	2,844.5700	2.8446	(2.027)	0	0	0
2020/01/10	R213	06/08/2020	9.31	Put	Bond Future	2,842.1400		2.8421	2,784.0400	2.7840	(2.044)	0	0	0
2020/01/10	R213	06/08/2020	9.30	Call	Bond Future	2,292.9200		2.2929	2,335.5200	2.3355	1.858	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
2020/01/10	R213	06/08/2020	9.30	Put	Bond Future	2,872.6500	2.8726	2,814.1800	2.8142	(2.035)	0	0	0
2020/01/10	R213	05/11/2020	9.60	Put	Bond Future	2,823.5400	2.8235	2,772.9600	2.7730	(1.791)	0	0	0
2020/01/10	R213	05/11/2020	9.59	Call	Bond Future	3,576.8600	3.5769	3,628.9700	3.6290	1.457	0	0	0
2020/01/10	R213	05/11/2020			Bond Future	9.4636	85.3615	9.4458	85.4645	(0.188)	0.0000	0.0000	0
2020/01/10	R213	05/11/2020	9.60	Call	Bond Future	3,608.6900	3.6087	3,661.1000	3.6611	1.452	0	0	0
2020/01/10	R213	05/11/2020	9.59	Put	Bond Future	2,848.9400	2.8489	2,798.0600	2.7981	(1.786)	0	0	0
2020/01/10	R213	05/11/2020	9.61	Call	Bond Future	3,640.6600	3.6407	3,693.3500	3.6933	1.447	0	0	0
2020/01/10	R213	05/11/2020	9.61	Put	Bond Future	2,798.3300	2.7983	2,748.0300	2.7480	(1.798)	0	0	0
2020/01/10	R214	06/02/2020	9.73	Call	Bond Future	298.2800	0.2983	300.6600	0.3007	0.798	0	0	0
2020/01/10	R214	06/02/2020	9.87	Put	Bond Future	1,644.5000	1.6445	1,581.0000	1.5810	(3.861)	0	0	0
2020/01/10	R214	06/02/2020	10.42	Call	Bond Future	2,724.4700	2.7245	2,771.0100	2.7710	1.708	0	0	0
2020/01/10	R214	06/02/2020			Bond Future	10.0331	72.2102	10.0221	72.2816	(0.109)	0.0000	0.0000	19,134
2020/01/10	R214	06/02/2020	9.71	Call	Bond Future	268.7200	0.2687	270.5600	0.2706	0.685	0	0	0
2020/01/10	R214	06/02/2020	9.71	Put	Bond Future	2,431.7400	2.4317	2,362.1700	2.3622	(2.861)	0	0	0
2020/01/10	R214	06/02/2020	10.42	Put	Bond Future	267.6100	0.2676	242.7400	0.2427	(9.293)	0	0	1,000
2020/01/10	R214	06/02/2020	9.73	Put	Bond Future	2,324.3200	2.3243	2,255.2900	2.2553	(2.970)	0	0	0
2020/01/10	R214	06/02/2020	9.52	Call	Bond Future	83.7500	0.0838	83.0700	0.0831	(0.812)	0	0	1,000
2020/01/10	R214	06/02/2020	9.87	Call	Bond Future	565.8800	0.5659	573.7900	0.5738	1.398	0	0	1,000
2020/01/10	R214	06/02/2020	9.72	Call	Bond Future	283.2500	0.2832	285.3600	0.2854	0.745	0	0	0
2020/01/10	R214	06/02/2020	9.72	Put	Bond Future	2,377.7300	2.3777	2,308.4300	2.3084	(2.915)	0	0	0
2020/01/10	R214	06/02/2020	9.52	Put	Bond Future	3,569.0100	3.5690	3,496.9200	3.4969	(2.020)	0	0	0
2020/01/10	R214	07/05/2020	9.77	Put	Bond Future	3,417.5000	3.4175	3,362.5100	3.3625	(1.609)	0	0	0
2020/01/10	R214	07/05/2020			Bond Future	10.1007	70.2240	10.0894	70.2967	(0.111)	0.0000	0.0000	0
2020/01/10	R214	07/05/2020	9.76	Call	Bond Future	1,203.1500	1.2031	1,220.5500	1.2206	1.446	0	0	0
2020/01/10	R214	07/05/2020	9.76	Put	Bond Future	3,461.0500	3.4611	3,405.7600	3.4058	(1.597)	0	0	0
2020/01/10	R214	07/05/2020	9.31	Put	Bond Future	5,795.0000	5.7950	5,728.5200	5.7285	(1.147)	0	0	0
2020/01/10	R214	07/05/2020	10.66	Put	Bond Future	1,002.6200	1.0026	975.4500	0.9755	(2.710)	0	0	1,250
2020/01/10	R214	07/05/2020	9.77	Call	Bond Future	1,227.5300	1.2275	1,245.2300	1.2452	1.442	0	0	0
2020/01/10	R214	07/05/2020	9.31	Call	Bond Future	372.1100	0.3721	378.3200	0.3783	1.669	0	0	1,250
2020/01/10	R214	07/05/2020	9.91	Put	Bond Future	2,850.2800	2.8503	2,799.6900	2.7997	(1.775)	0	0	0
2020/01/10	R214	07/05/2020	9.91	Call	Bond Future	1,600.7300	1.6007	1,622.8300	1.6228	1.381	0	0	1,250
2020/01/10	R214	07/05/2020	10.66	Call	Bond Future	4,471.6400	4.4716	4,517.1600	4.5172	1.018	0	0	0
2020/01/10	R214	07/05/2020	9.75	Call	Bond Future	1,178.9200	1.1789	1,196.0100	1.1960	1.450	0	0	0
2020/01/10	R214	07/05/2020	9.75	Put	Bond Future	3,504.8500	3.5049	3,449.2500	3.4493	(1.586)	0	0	0
2020/01/10	R214	06/08/2020	9.98	Put	Bond Future	3,681.6400	3.6816	3,634.4200	3.6344	(1.283)	0	0	0
2020/01/10	R214	06/08/2020	9.97	Call	Bond Future	2,430.7900	2.4308	2,457.4100	2.4574	1.095	0	0	0
2020/01/10	R214	06/08/2020			Bond Future	10.1685	71.5114	10.1569	71.5855	(0.114)	0.0000	0.0000	0
2020/01/10	R214	06/08/2020	9.98	Call	Bond Future	2,461.0000	2.4610	2,487.8700	2.4879	1.092	0	0	0
2020/01/10	R214	06/08/2020	9.97	Put	Bond Future	3,717.1500	3.7171	3,669.6800	3.6697	(1.277)	0	0	0
2020/01/10	R214	06/08/2020	9.99	Call	Bond Future	2,491.6100	2.4916	2,518.7200	2.5187	1.088	0	0	0
2020/01/10	R214	06/08/2020	9.99	Put	Bond Future	3,646.6300	3.6466	3,599.6500	3.5996	(1.288)	0	0	0
2020/01/10	R214	05/11/2020	10.26	Put	Bond Future	3,670.6000	3.6706	3,629.2500	3.6293	(1.127)	0	0	0
2020/01/10	R214	05/11/2020			Bond Future	10.2377	69.5546	10.2258	69.6301	(0.117)	0.0000	0.0000	0
2020/01/10	R214	05/11/2020	10.25	Call	Bond Future	3,778.4100	3.7784	3,812.3300	3.8123	0.898	0	0	0
2020/01/10	R214	05/11/2020	10.25	Put	Bond Future	3,700.9900	3.7010	3,659.4300	3.6594	(1.123)	0	0	0
2020/01/10	R214	05/11/2020	10.26	Call	Bond Future	3,811.0100	3.8110	3,845.1400	3.8451	0.896	0	0	0
2020/01/10	R214	05/11/2020	10.24	Call	Bond Future	3,746.1700	3.7462	3,779.9000	3.7799	0.900	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
2020/01/10	R214	05/11/2020	10.24	Put	Bond Future	3,731.8400	3.7318	3,690.0900	3.6901	(1.119)	0	0	0
2020/01/10	R248	06/02/2020	9.71	Put	Bond Future	3,946.4300	3.9464	3,893.7500	3.8938	(1.335)	0	0	0
2020/01/10	R248	06/02/2020			Bond Future	10.1592	90.9446	10.1533	90.9931	(0.058)	0.0000	0.0000	95,182
2020/01/10	R248	06/02/2020	9.71	Call	Bond Future	130.4900	0.1305	126.3500	0.1263	(3.173)	0	0	0
2020/01/10	R248	06/02/2020	9.70	Put	Bond Future	4,026.1100	4.0261	3,973.5400	3.9735	(1.306)	0	0	0
2020/01/10	R248	06/02/2020	9.72	Call	Bond Future	139.5100	0.1395	135.2700	0.1353	(3.039)	0	0	0
2020/01/10	R248	06/02/2020	9.72	Put	Bond Future	3,867.3500	3.8674	3,814.5700	3.8146	(1.365)	0	0	0
2020/01/10	R248	06/02/2020	9.70	Call	Bond Future	121.9300	0.1219	117.9000	0.1179	(3.305)	0	0	0
2020/01/10	R248	07/05/2020	9.79	Call	Bond Future	1,091.4600	1.0915	1,096.9300	1.0969	0.501	0	0	0
2020/01/10	R248	07/05/2020	9.77	Put	Bond Future	4,901.4600	4.9015	4,857.3000	4.8573	(0.901)	0	0	0
2020/01/10	R248	07/05/2020			Bond Future	10.2303	88.1572	10.2242	88.2065	(0.060)	0.0000	0.0000	0
2020/01/10	R248	07/05/2020	9.79	Put	Bond Future	4,781.3900	4.7814	4,737.5500	4.7375	(0.917)	0	0	0
2020/01/10	R248	07/05/2020	9.77	Call	Bond Future	1,037.4600	1.0375	1,042.6100	1.0426	0.496	0	0	0
2020/01/10	R248	07/05/2020	9.78	Put	Bond Future	4,841.1500	4.8412	4,797.1500	4.7971	(0.909)	0	0	0
2020/01/10	R248	07/05/2020	9.78	Call	Bond Future	1,064.2500	1.0642	1,069.5600	1.0696	0.499	0	0	0
2020/01/10	R248	06/08/2020	9.00	Put	Bond Future	11,990.0400	11.9900	11,941.4200	11.9414	(0.406)	0	0	0
2020/01/10	R248	06/08/2020	10.20	Call	Bond Future	3,381.6800	3.3817	3,397.2200	3.3972	0.460	0	0	0
2020/01/10	R248	06/08/2020			Bond Future	10.3019	89.7731	10.2956	89.8234	(0.061)	0.0000	0.0000	0
2020/01/10	R248	06/08/2020	9.25	Put	Bond Future	9,835.8500	9.8359	9,788.7700	9.7888	(0.479)	0	0	0
2020/01/10	R248	06/08/2020	9.25	Call	Bond Future	674.4500	0.6744	677.6400	0.6776	0.473	0	0	20,640
2020/01/10	R248	06/08/2020	10.18	Call	Bond Future	3,303.2000	3.3032	3,318.4200	3.3184	0.461	0	0	0
2020/01/10	R248	06/08/2020	10.18	Put	Bond Future	4,285.1600	4.2852	4,250.1100	4.2501	(0.818)	0	0	0
2020/01/10	R248	06/08/2020	9.00	Call	Bond Future	402.6100	0.4026	404.2600	0.4043	0.410	0	0	3,000
2020/01/10	R248	06/08/2020	10.20	Put	Bond Future	4,201.1900	4.2012	4,166.4600	4.1665	(0.827)	0	0	0
2020/01/10	R248	06/08/2020	10.19	Call	Bond Future	3,342.4700	3.3425	3,357.8500	3.3579	0.460	0	0	0
2020/01/10	R248	06/08/2020	10.19	Put	Bond Future	4,243.1400	4.2431	4,208.2500	4.2082	(0.822)	0	0	0
2020/01/10	R248	05/11/2020	10.02	Put	Bond Future	6,159.7800	6.1598	6,123.0300	6.1230	(0.597)	0	0	0
2020/01/10	R248	05/11/2020	10.03	Call	Bond Future	3,316.9800	3.3170	3,331.6600	3.3317	0.443	0	0	0
2020/01/10	R248	05/11/2020			Bond Future	10.3749	87.0175	10.3684	87.0688	(0.063)	0.0000	0.0000	0
2020/01/10	R248	05/11/2020	10.04	Call	Bond Future	3,351.4300	3.3514	3,366.2300	3.3662	0.442	0	0	0
2020/01/10	R248	05/11/2020	10.04	Put	Bond Future	6,061.6100	6.0616	6,025.1200	6.0251	(0.602)	0	0	0
2020/01/10	R248	05/11/2020	10.02	Call	Bond Future	3,283.0300	3.2830	3,297.5700	3.2976	0.443	0	0	0
2020/01/10	R248	05/11/2020	10.03	Put	Bond Future	6,110.3700	6.1104	6,073.7600	6.0738	(0.599)	0	0	0

Total

1213765