



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 10/02/2020 TO 10/02/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	2025	06/02/2020		Bond Future	135.5656	135.5656	135.5656	135.5656	0.000	0.0000	0.0000	0
2020/02/10	2025	07/05/2020		Bond Future	138.6555	138.6555	138.7115	138.7115	0.040	0.0000	0.0000	2,037

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2020/02/10	2025	06/08/2020			Bond Future	139.6508	139.6508	139.7077	139.7077	0.041	0.0000	0.0000	0
2020/02/10	2025	05/11/2020			Bond Future	142.1679	142.1679	142.2257	142.2257	0.041	0.0000	0.0000	0
2020/02/10	2025	04/02/2021			Bond Future	143.1982	143.1982	143.2573	143.2573	0.041	0.0000	0.0000	0
2020/02/10	2029	06/02/2020			Bond Future	100.5639	100.5639	100.5639	100.5639	0.000	0.0000	0.0000	0
2020/02/10	2029	07/05/2020			Bond Future	101.6585	101.6585	101.8201	101.8201	0.159	0.0000	0.0000	3,765
2020/02/10	2029	06/08/2020			Bond Future	103.4880	103.4880	103.6525	103.6525	0.159	0.0000	0.0000	0
2020/02/10	2029	05/11/2020			Bond Future	104.2147	104.2147	104.3822	104.3822	0.161	0.0000	0.0000	0
2020/02/10	2030	06/02/2020			Bond Future	8.8000	94.9984	8.8000	94.9984	0.000	0.0000	0.0000	0
2020/02/10	2030	07/05/2020	8.79	Call	Bond Future	1,203.6600	1.2037	1,075.3900	1.0754	(10.657)	0	0	0
2020/02/10	2030	07/05/2020	8.78	Put	Bond Future	2,120.5800	2.1206	2,244.0900	2.2441	5.824	0	0	0
2020/02/10	2030	07/05/2020	9.19	Put	Bond Future	987.3000	0.9873	1,049.8800	1.0499	6.338	0	0	7,750
2020/02/10	2030	07/05/2020			Bond Future	8.9323	96.2470	8.9730	95.9968	0.456	0.0000	0.0000	75,826
2020/02/10	2030	07/05/2020	8.80	Call	Bond Future	1,230.7800	1.2308	1,100.8500	1.1008	(10.557)	0	0	0
2020/02/10	2030	07/05/2020	8.80	Put	Bond Future	2,049.6400	2.0496	2,169.8300	2.1698	5.864	0	0	0
2020/02/10	2030	07/05/2020	9.19	Call	Bond Future	2,556.6300	2.5566	2,369.0900	2.3691	(7.335)	0	0	0
2020/02/10	2030	07/05/2020	8.79	Put	Bond Future	2,084.8100	2.0848	2,206.6600	2.2067	5.845	0	0	0
2020/02/10	2030	07/05/2020	8.78	Call	Bond Future	1,177.0900	1.1771	1,050.4800	1.0505	(10.756)	0	0	0
2020/02/10	2030	06/08/2020	9.11	Call	Bond Future	2,693.8200	2.6938	2,535.0500	2.5350	(5.894)	0	0	0
2020/02/10	2030	06/08/2020			Bond Future	9.0044	93.9464	9.0467	93.6918	0.471	0.0000	0.0000	200
2020/02/10	2030	06/08/2020	9.09	Call	Bond Future	2,626.8100	2.6268	2,470.0700	2.4701	(5.967)	0	0	0
2020/02/10	2030	06/08/2020	9.09	Put	Bond Future	2,113.1200	2.1131	2,211.0100	2.2110	4.632	0	0	0
2020/02/10	2030	06/08/2020	9.11	Put	Bond Future	2,060.6800	2.0607	2,156.5400	2.1565	4.652	0	0	0
2020/02/10	2030	06/08/2020	9.10	Call	Bond Future	2,660.2100	2.6602	2,502.4600	2.5025	(5.930)	0	0	0
2020/02/10	2030	06/08/2020	9.10	Put	Bond Future	2,086.7700	2.0868	2,183.6500	2.1837	4.643	0	0	0
2020/02/10	2030	05/11/2020	8.73	Call	Bond Future	1,851.5800	1.8516	1,735.9200	1.7359	(6.247)	0	0	3,000
2020/02/10	2030	05/11/2020	10.06	Put	Bond Future	1,004.8900	1.0049	1,049.4000	1.0494	4.429	0	0	1,000
2020/02/10	2030	05/11/2020	9.39	Put	Bond Future	2,005.5300	2.0055	2,090.9800	2.0910	4.261	0	0	0
2020/02/10	2030	05/11/2020	9.38	Call	Bond Future	3,844.9200	3.8449	3,671.9400	3.6719	(4.499)	0	0	0
2020/02/10	2030	05/11/2020			Bond Future	9.0676	95.6184	9.1116	95.3592	0.486	0.0000	0.0000	0
2020/02/10	2030	05/11/2020	8.34	Put	Bond Future	5,454.3200	5.4543	5,634.4200	5.6344	3.302	0	0	0
2020/02/10	2030	05/11/2020	8.34	Call	Bond Future	1,033.4700	1.0335	954.3700	0.9544	(7.654)	0	0	1,000
2020/02/10	2030	05/11/2020	9.04	Put	Bond Future	2,862.8100	2.8628	2,977.6500	2.9776	4.011	0	0	0
2020/02/10	2030	05/11/2020	9.04	Call	Bond Future	2,700.1200	2.7001	2,555.7600	2.5558	(5.346)	0	0	1,000
2020/02/10	2030	05/11/2020	8.73	Put	Bond Future	3,869.7900	3.8698	4,013.3300	4.0133	3.709	0	0	0
2020/02/10	2030	05/11/2020	9.23	Put	Bond Future	2,358.9000	2.3589	2,457.2300	2.4572	4.168	0	0	0
2020/02/10	2030	05/11/2020	10.06	Call	Bond Future	6,625.4300	6.6254	6,410.7400	6.4107	(3.240)	0	0	0
2020/02/10	2030	05/11/2020	10.37	Put	Bond Future	659.0000	0.6590	689.8000	0.6898	4.674	0	0	16,000
2020/02/10	2030	05/11/2020	9.39	Call	Bond Future	3,881.8300	3.8818	3,708.0800	3.7081	(4.476)	0	0	0
2020/02/10	2030	05/11/2020	9.38	Put	Bond Future	2,026.0700	2.0261	2,112.2900	2.1123	4.256	0	0	0
2020/02/10	2030	05/11/2020	9.23	Call	Bond Future	3,310.3400	3.3103	3,149.4700	3.1495	(4.860)	0	0	3,000
2020/02/10	2030	05/11/2020	10.47	Call	Bond Future	8,384.1400	8.3841	8,152.0500	8.1521	(2.768)	0	0	0
2020/02/10	2030	05/11/2020	10.47	Put	Bond Future	570.9500	0.5709	598.0600	0.5981	4.748	0	0	3,000
2020/02/10	2030	05/11/2020	8.53	Put	Bond Future	4,635.1400	4.6351	4,797.6700	4.7977	3.506	0	0	0
2020/02/10	2030	05/11/2020	8.53	Call	Bond Future	1,394.4600	1.3945	1,297.7900	1.2978	(6.932)	0	0	16,000
2020/02/10	2030	05/11/2020	9.03	Put	Bond Future	2,891.5700	2.8916	3,007.3100	3.0073	4.003	0	0	0
2020/02/10	2030	05/11/2020	9.03	Call	Bond Future	2,669.7600	2.6698	2,526.3000	2.5263	(5.374)	0	0	16,000

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2020/02/10	2030	05/11/2020	10.37	Call	Bond Future	7,944.1000	7.9441	7,715.7000	7.7157	(2.875)	0	0	0
2020/02/10	2030	05/11/2020	9.40	Call	Bond Future	3,918.8800	3.9189	3,744.3600	3.7444	(4.453)	0	0	0
2020/02/10	2030	05/11/2020	9.40	Put	Bond Future	1,985.1800	1.9852	2,069.8600	2.0699	4.266	0	0	0
2020/02/10	2032	06/02/2020			Bond Future	9.2550	95.7658	9.2550	95.7658	0.000	0.0000	0.0000	0
2020/02/10	2032	07/05/2020	9.19	Call	Bond Future	1,270.5700	1.2706	1,137.1000	1.1371	(10.505)	0	0	0
2020/02/10	2032	07/05/2020	9.20	Call	Bond Future	1,298.6000	1.2986	1,163.4200	1.1634	(10.410)	0	0	7,500
2020/02/10	2032	07/05/2020			Bond Future	9.3892	92.8742	9.4297	92.6043	0.431	0.0000	0.0000	85,197
2020/02/10	2032	07/05/2020	9.17	Call	Bond Future	1,215.7900	1.2158	1,085.7400	1.0857	(10.697)	0	0	0
2020/02/10	2032	07/05/2020	9.17	Put	Bond Future	2,695.7300	2.6957	2,835.5300	2.8355	5.186	0	0	0
2020/02/10	2032	07/05/2020	9.00	Put	Bond Future	3,458.8900	3.4589	3,627.8300	3.6278	4.884	0	0	0
2020/02/10	2032	07/05/2020	9.00	Call	Bond Future	808.7100	0.8087	707.8000	0.7078	(12.478)	0	0	7,500
2020/02/10	2032	07/05/2020	9.50	Put	Bond Future	1,567.5000	1.5675	1,654.2500	1.6543	5.534	0	0	0
2020/02/10	2032	07/05/2020	9.50	Call	Bond Future	2,303.3800	2.3034	2,120.2800	2.1203	(7.949)	0	0	7,500
2020/02/10	2032	07/05/2020	9.30	Put	Bond Future	2,196.7500	2.1968	2,314.6000	2.3146	5.365	0	0	0
2020/02/10	2032	07/05/2020	9.30	Call	Bond Future	1,598.4100	1.5984	1,446.4100	1.4464	(9.509)	0	0	7,500
2020/02/10	2032	07/05/2020	9.19	Put	Bond Future	2,614.1300	2.6141	2,750.5100	2.7505	5.217	0	0	0
2020/02/10	2032	07/05/2020	9.20	Put	Bond Future	2,574.0700	2.5741	2,708.7400	2.7087	5.232	0	0	0
2020/02/10	2032	07/05/2020	9.18	Call	Bond Future	1,243.0900	1.2431	1,111.3300	1.1113	(10.599)	0	0	0
2020/02/10	2032	07/05/2020	9.18	Put	Bond Future	2,654.8000	2.6548	2,792.8900	2.7929	5.202	0	0	0
2020/02/10	2032	06/08/2020	9.46	Put	Bond Future	2,732.9400	2.7329	2,846.9700	2.8470	4.172	0	0	0
2020/02/10	2032	06/08/2020	9.45	Call	Bond Future	2,647.0600	2.6471	2,487.4400	2.4874	(6.030)	0	0	0
2020/02/10	2032	06/08/2020			Bond Future	9.4679	94.5231	9.5099	94.2484	0.444	0.0000	0.0000	300
2020/02/10	2032	06/08/2020	9.46	Call	Bond Future	2,681.0000	2.6810	2,520.2900	2.5203	(5.994)	0	0	0
2020/02/10	2032	06/08/2020	9.45	Put	Bond Future	2,764.6300	2.7646	2,879.7500	2.8798	4.164	0	0	0
2020/02/10	2032	06/08/2020	9.47	Call	Bond Future	2,715.1600	2.7152	2,553.3700	2.5534	(5.959)	0	0	0
2020/02/10	2032	06/08/2020	9.47	Put	Bond Future	2,701.5300	2.7015	2,814.4800	2.8145	4.181	0	0	0
2020/02/10	2032	05/11/2020	9.61	Put	Bond Future	2,985.1600	2.9852	3,098.5500	3.0986	3.798	0	0	0
2020/02/10	2032	05/11/2020	10.99	Call	Bond Future	9,363.9700	9.3640	9,113.4000	9.1134	(2.676)	0	0	0
2020/02/10	2032	05/11/2020	9.44	Put	Bond Future	3,515.1200	3.5151	3,644.1900	3.6442	3.672	0	0	0
2020/02/10	2032	05/11/2020	11.08	Call	Bond Future	9,788.0400	9.7880	9,534.3500	9.5343	(2.592)	0	0	0
2020/02/10	2032	05/11/2020	9.77	Put	Bond Future	2,550.7300	2.5507	2,650.2300	2.6502	3.901	0	0	0
2020/02/10	2032	05/11/2020			Bond Future	9.5435	92.0469	9.5871	91.7671	0.456	0.0000	0.0000	0
2020/02/10	2032	05/11/2020	10.99	Put	Bond Future	668.6000	0.6686	697.7500	0.6978	4.360	0	0	3,000
2020/02/10	2032	05/11/2020	9.76	Call	Bond Future	3,954.1800	3.9542	3,774.8000	3.7748	(4.536)	0	0	0
2020/02/10	2032	05/11/2020	9.76	Put	Bond Future	2,575.2400	2.5752	2,675.5800	2.6756	3.896	0	0	0
2020/02/10	2032	05/11/2020	9.11	Call	Bond Future	1,900.5100	1.9005	1,782.0400	1.7820	(6.234)	0	0	3,000
2020/02/10	2032	05/11/2020	9.61	Call	Bond Future	3,411.6800	3.4117	3,245.3500	3.2454	(4.875)	0	0	3,000
2020/02/10	2032	05/11/2020	9.44	Call	Bond Future	2,845.5200	2.8455	2,694.8700	2.6949	(5.294)	0	0	1,000
2020/02/10	2032	05/11/2020	11.08	Put	Bond Future	590.0800	0.5901	616.1100	0.6161	4.411	0	0	1,000
2020/02/10	2032	05/11/2020	9.77	Call	Bond Future	3,992.6700	3.9927	3,812.4500	3.8125	(4.514)	0	0	0
2020/02/10	2032	05/11/2020	9.11	Put	Bond Future	4,749.7700	4.7498	4,911.0200	4.9110	3.395	0	0	0
2020/02/10	2032	05/11/2020	8.94	Put	Bond Future	5,492.6400	5.4926	5,670.7900	5.6708	3.243	0	0	0
2020/02/10	2032	05/11/2020	8.94	Call	Bond Future	1,493.1300	1.4931	1,391.5600	1.3916	(6.802)	0	0	1,000
2020/02/10	2032	05/11/2020	9.75	Call	Bond Future	3,916.1500	3.9162	3,737.6200	3.7376	(4.559)	0	0	0
2020/02/10	2032	05/11/2020	9.75	Put	Bond Future	2,600.2800	2.6003	2,701.4700	2.7015	3.892	0	0	0
2020/02/10	2033	06/02/2020			Bond Future	100.4688	100.4688	100.4688	100.4688	0.000	0.0000	0.0000	0

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2020/02/10	2033	07/05/2020			Bond Future	101.0257	101.0257	101.2471	101.2471	0.219	0.0000	0.0000	6,960
2020/02/10	2033	06/08/2020			Bond Future	102.8436	102.8436	103.0690	103.0690	0.219	0.0000	0.0000	0
2020/02/10	2033	05/11/2020			Bond Future	103.4809	103.4809	103.7103	103.7103	0.222	0.0000	0.0000	0
2020/02/10	2037	06/02/2020			Bond Future	9.8250	89.4137	9.8250	89.4137	0.000	0.0000	0.0000	0
2020/02/10	2037	07/05/2020	9.60	Put	Bond Future	3,909.3000	3.9093	4,231.8000	4.2318	8.250	0	0	0
2020/02/10	2037	07/05/2020	9.59	Call	Bond Future	867.8600	0.8679	712.1800	0.7122	(17.938)	0	0	0
2020/02/10	2037	07/05/2020	9.70	Put	Bond Future	3,405.7300	3.4057	3,699.0900	3.6991	8.614	0	0	0
2020/02/10	2037	07/05/2020			Bond Future	10.0028	90.2705	10.0689	89.7894	0.661	0.0000	0.0000	68,146
2020/02/10	2037	07/05/2020	9.60	Call	Bond Future	891.6200	0.8916	733.0700	0.7331	(17.782)	0	0	0
2020/02/10	2037	07/05/2020	9.59	Put	Bond Future	3,962.4200	3.9624	4,287.7900	4.2878	8.211	0	0	0
2020/02/10	2037	07/05/2020	9.70	Call	Bond Future	1,151.5900	1.1516	963.9000	0.9639	(16.298)	0	0	7,500
2020/02/10	2037	07/05/2020	9.61	Call	Bond Future	915.7800	0.9158	754.3500	0.7544	(17.628)	0	0	0
2020/02/10	2037	07/05/2020	9.61	Put	Bond Future	3,856.6700	3.8567	4,176.2900	4.1763	8.287	0	0	0
2020/02/10	2037	07/05/2020	10.00	Put	Bond Future	2,156.0200	2.1560	2,364.3300	2.3643	9.662	0	0	0
2020/02/10	2037	07/05/2020	10.00	Call	Bond Future	2,135.7100	2.1357	1,862.9700	1.8630	(12.770)	0	0	7,500
2020/02/10	2037	06/08/2020	9.88	Put	Bond Future	3,968.7500	3.9688	4,224.0300	4.2240	6.432	0	0	0
2020/02/10	2037	06/08/2020			Bond Future	10.0921	87.6132	10.1605	87.1235	0.678	0.0000	0.0000	300
2020/02/10	2037	06/08/2020	9.87	Call	Bond Future	2,392.0500	2.3921	2,159.6000	2.1596	(9.718)	0	0	0
2020/02/10	2037	06/08/2020	9.87	Put	Bond Future	4,009.9100	4.0099	4,267.1000	4.2671	6.414	0	0	0
2020/02/10	2037	06/08/2020	9.88	Call	Bond Future	2,424.7100	2.4247	2,190.3500	2.1903	(9.665)	0	0	0
2020/02/10	2037	06/08/2020	9.86	Call	Bond Future	2,359.8600	2.3599	2,129.3300	2.1293	(9.769)	0	0	0
2020/02/10	2037	06/08/2020	9.86	Put	Bond Future	4,051.6200	4.0516	4,310.7300	4.3107	6.395	0	0	0
2020/02/10	2037	05/11/2020	10.18	Call	Bond Future	3,742.0400	3.7420	3,466.2400	3.4662	(7.370)	0	0	0
2020/02/10	2037	05/11/2020	10.17	Put	Bond Future	3,726.1900	3.7262	3,950.3500	3.9504	6.016	0	0	0
2020/02/10	2037	05/11/2020			Bond Future	10.1730	89.1726	10.2437	88.6742	0.695	0.0000	0.0000	0
2020/02/10	2037	05/11/2020	10.19	Call	Bond Future	3,778.9400	3.7789	3,501.6100	3.5016	(7.339)	0	0	0
2020/02/10	2037	05/11/2020	10.19	Put	Bond Future	3,658.6100	3.6586	3,879.7000	3.8797	6.043	0	0	0
2020/02/10	2037	05/11/2020	10.17	Call	Bond Future	3,705.0100	3.7050	3,430.7500	3.4307	(7.402)	0	0	0
2020/02/10	2037	05/11/2020	10.18	Put	Bond Future	3,692.4200	3.6924	3,915.0400	3.9150	6.029	0	0	0
2020/02/10	2038	06/02/2020			Bond Future	114.9595	114.9595	114.9595	114.9595	0.000	0.0000	0.0000	0
2020/02/10	2038	07/05/2020			Bond Future	116.9526	116.9526	117.0291	117.0291	0.065	0.0000	0.0000	10,867
2020/02/10	2038	06/08/2020			Bond Future	117.3700	117.3700	117.4478	117.4478	0.066	0.0000	0.0000	0
2020/02/10	2038	05/11/2020			Bond Future	119.4854	119.4854	119.5646	119.5646	0.066	0.0000	0.0000	0
2020/02/10	2040	06/02/2020			Bond Future	9.9450	92.1315	9.9450	92.1315	0.000	0.0000	0.0000	0
2020/02/10	2040	07/05/2020	9.74	Call	Bond Future	1,006.8300	1.0068	832.4400	0.8324	(17.321)	0	0	0
2020/02/10	2040	07/05/2020	9.75	Put	Bond Future	4,148.5600	4.1486	4,485.3200	4.4853	8.118	0	0	0
2020/02/10	2040	07/05/2020			Bond Future	10.1382	92.8650	10.2043	92.3508	0.652	0.0000	0.0000	45,447
2020/02/10	2040	07/05/2020	9.74	Put	Bond Future	4,204.5700	4.2046	4,544.3800	4.5444	8.082	0	0	0
2020/02/10	2040	07/05/2020	9.75	Call	Bond Future	1,033.3000	1.0333	855.8600	0.8559	(17.172)	0	0	0
2020/02/10	2040	07/05/2020	10.00	Put	Bond Future	2,889.2100	2.8892	3,150.4800	3.1505	9.043	0	0	0
2020/02/10	2040	07/05/2020	10.00	Call	Bond Future	1,799.4400	1.7994	1,546.5100	1.5465	(14.056)	0	0	2,640
2020/02/10	2040	07/05/2020	9.50	Put	Bond Future	5,707.5900	5.7076	6,116.1500	6.1162	7.158	0	0	0
2020/02/10	2040	07/05/2020	9.50	Call	Bond Future	495.4100	0.4954	389.7700	0.3898	(21.324)	0	0	2,640
2020/02/10	2040	07/05/2020	9.73	Call	Bond Future	980.7800	0.9808	809.4300	0.8094	(17.471)	0	0	0
2020/02/10	2040	07/05/2020	9.73	Put	Bond Future	4,261.1200	4.2611	4,603.9700	4.6040	8.046	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/10	2040	06/08/2020	10.03	Call	Bond Future	2,603.7300	2.6037	2,350.9600	2.3510	(9.708)	0	0	0
2020/02/10	2040	06/08/2020	10.04	Call	Bond Future	2,639.1400	2.6391	2,384.3000	2.3843	(9.656)	0	0	0
2020/02/10	2040	06/08/2020	10.02	Put	Bond Future	4,190.0100	4.1900	4,462.7200	4.4627	6.509	0	0	0
2020/02/10	2040	06/08/2020			Bond Future	10.2279	90.0032	10.2963	89.4798	0.669	0.0000	0.0000	600
2020/02/10	2040	06/08/2020	10.04	Put	Bond Future	4,102.5900	4.1026	4,371.1600	4.3712	6.546	0	0	0
2020/02/10	2040	06/08/2020	10.02	Call	Bond Future	2,568.5800	2.5686	2,317.8800	2.3179	(9.760)	0	0	0
2020/02/10	2040	06/08/2020	10.03	Put	Bond Future	4,146.1200	4.1461	4,416.7600	4.4168	6.528	0	0	0
2020/02/10	2040	05/11/2020	10.23	Call	Bond Future	3,631.1400	3.6311	3,350.7300	3.3507	(7.722)	0	0	2,000
2020/02/10	2040	05/11/2020	11.70	Put	Bond Future	990.0500	0.9900	1,064.0300	1.0640	7.472	0	0	2,000
2020/02/10	2040	05/11/2020	10.00	Call	Bond Future	2,810.0900	2.8101	2,569.7400	2.5697	(8.553)	0	0	2,000
2020/02/10	2040	05/11/2020	9.50	Call	Bond Future	1,389.5900	1.3896	1,238.7100	1.2387	(10.858)	0	0	2,000
2020/02/10	2040	05/11/2020	10.30	Call	Bond Future	3,901.4300	3.9014	3,609.2300	3.6092	(7.490)	0	0	0
2020/02/10	2040	05/11/2020			Bond Future	10.3093	91.6051	10.3800	91.0724	0.685	0.0000	0.0000	0
2020/02/10	2040	05/11/2020	10.23	Put	Bond Future	4,235.8800	4.2359	4,488.2100	4.4882	5.957	0	0	0
2020/02/10	2040	05/11/2020	9.73	Put	Bond Future	6,546.3400	6.5463	6,887.2300	6.8872	5.207	0	0	0
2020/02/10	2040	05/11/2020	9.73	Call	Bond Future	1,977.9200	1.9779	1,786.0700	1.7861	(9.700)	0	0	2,000
2020/02/10	2040	05/11/2020	10.30	Put	Bond Future	3,972.3500	3.9724	4,212.8900	4.2129	6.055	0	0	0
2020/02/10	2040	05/11/2020	11.70	Call	Bond Future	10,615.4500	10.6155	10,156.6900	10.1567	(4.322)	0	0	0
2020/02/10	2040	05/11/2020	10.00	Put	Bond Future	5,204.7600	5.2048	5,497.1500	5.4972	5.618	0	0	0
2020/02/10	2040	05/11/2020	9.50	Put	Bond Future	7,873.9800	7.8740	8,255.8400	8.2558	4.850	0	0	0
2020/02/10	2040	05/11/2020	10.31	Call	Bond Future	3,940.7700	3.9408	3,646.9100	3.6469	(7.457)	0	0	0
2020/02/10	2040	05/11/2020	10.32	Put	Bond Future	3,899.6200	3.8996	4,136.8400	4.1368	6.083	0	0	0
2020/02/10	2040	05/11/2020	11.50	Call	Bond Future	9,607.1700	9.6072	9,164.9000	9.1649	(4.604)	0	0	0
2020/02/10	2040	05/11/2020	11.50	Put	Bond Future	1,260.1500	1.2602	1,350.6200	1.3506	7.179	0	0	2,000
2020/02/10	2040	05/11/2020	10.31	Put	Bond Future	3,935.8400	3.9358	4,174.7200	4.1747	6.069	0	0	0
2020/02/10	2040	05/11/2020	10.32	Call	Bond Future	3,980.3000	3.9803	3,684.7800	3.6848	(7.425)	0	0	0
2020/02/10	2044	06/02/2020			Bond Future	10.0200	88.8003	10.0200	88.8003	0.000	0.0000	0.0000	0
2020/02/10	2044	07/05/2020	9.81	Call	Bond Future	1,051.2900	1.0513	850.6000	0.8506	(19.090)	0	0	0
2020/02/10	2044	07/05/2020	9.79	Put	Bond Future	4,397.2700	4.3973	4,804.6800	4.8047	9.265	0	0	0
2020/02/10	2044	07/05/2020	9.45	Put	Bond Future	6,686.7100	6.6867	7,199.2200	7.1992	7.665	0	0	0
2020/02/10	2044	07/05/2020	9.97	Put	Bond Future	3,416.6200	3.4166	3,762.0000	3.7620	10.109	0	0	0
2020/02/10	2044	07/05/2020	9.33	Call	Bond Future	211.1300	0.2111	150.7900	0.1508	(28.580)	0	0	100
2020/02/10	2044	07/05/2020	9.98	Call	Bond Future	1,549.6800	1.5497	1,290.2300	1.2902	(16.742)	0	0	100
2020/02/10	2044	07/05/2020	9.26	Call	Bond Future	153.4800	0.1535	106.8800	0.1069	(30.362)	0	0	556
2020/02/10	2044	07/05/2020			Bond Future	10.2057	89.5068	10.2821	88.9055	0.749	0.0000	0.0000	71,190
2020/02/10	2044	07/05/2020	9.81	Put	Bond Future	4,279.7900	4.2798	4,680.4400	4.6804	9.361	0	0	0
2020/02/10	2044	07/05/2020	9.79	Call	Bond Future	1,000.3400	1.0003	806.4100	0.8064	(19.386)	0	0	0
2020/02/10	2044	07/05/2020	10.81	Call	Bond Future	5,478.0600	5.4781	4,986.7400	4.9867	(8.969)	0	0	0
2020/02/10	2044	07/05/2020	10.81	Put	Bond Future	906.9900	0.9070	1,017.0100	1.0170	12.130	0	0	129
2020/02/10	2044	07/05/2020	9.33	Put	Bond Future	7,629.9500	7.6300	8,170.9500	8.1710	7.090	0	0	0
2020/02/10	2044	07/05/2020	9.80	Put	Bond Future	4,338.2600	4.3383	4,742.3000	4.7423	9.313	0	0	0
2020/02/10	2044	07/05/2020	9.45	Call	Bond Future	345.0100	0.3450	256.1800	0.2562	(25.747)	0	0	129
2020/02/10	2044	07/05/2020	9.97	Call	Bond Future	1,517.1300	1.5171	1,261.1700	1.2612	(16.871)	0	0	129
2020/02/10	2044	07/05/2020	9.98	Put	Bond Future	3,367.1800	3.3672	3,709.0700	3.7091	10.154	0	0	0
2020/02/10	2044	07/05/2020	11.09	Call	Bond Future	7,104.8400	7.1048	6,571.5000	6.5715	(7.507)	0	0	0
2020/02/10	2044	07/05/2020	9.26	Put	Bond Future	8,210.0400	8.2100	8,764.7800	8.7648	6.757	0	0	0
2020/02/10	2044	07/05/2020	9.91	Put	Bond Future	3,724.3400	3.7243	4,090.6100	4.0906	9.834	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
2020/02/10	2044	07/05/2020	9.80	Call	Bond Future	1,025.6100		1.0256	828.3100	0.8283	(19.237)	0	0	0
2020/02/10	2044	07/05/2020	11.09	Put	Bond Future	551.6200		0.5516	619.6200	0.6196	12.327	0	0	100
2020/02/10	2044	07/05/2020	9.91	Call	Bond Future	1,330.3000		1.3303	1,095.2300	1.0952	(17.670)	0	0	556
2020/02/10	2044	07/05/2020	11.02	Call	Bond Future	6,704.2700		6.7043	6,180.5300	6.1805	(7.812)	0	0	0
2020/02/10	2044	07/05/2020	11.02	Put	Bond Future	638.9200		0.6389	716.5200	0.7165	12.145	0	0	556
2020/02/10	2044	06/08/2020	9.98	Call	Bond Future	2,275.8200		2.2758	2,011.9100	2.0119	(11.596)	0	0	602
2020/02/10	2044	06/08/2020	11.09	Put	Bond Future	1,448.7200		1.4487	1,578.6700	1.5787	8.970	0	0	602
2020/02/10	2044	06/08/2020	9.01	Call	Bond Future	309.2800		0.3093	248.3000	0.2483	(19.717)	0	0	140
2020/02/10	2044	06/08/2020	9.66	Call	Bond Future	1,334.9900		1.3350	1,149.4800	1.1495	(13.896)	0	0	140
2020/02/10	2044	06/08/2020	9.88	Call	Bond Future	1,953.3800		1.9534	1,714.0100	1.7140	(12.254)	0	0	0
2020/02/10	2044	06/08/2020			Bond Future	10.2929		86.7107	10.3719	86.0986	0.768	0.0000	0.0000	500
2020/02/10	2044	06/08/2020	9.36	Put	Bond Future	8,515.1300		8.5151	9,010.2800	9.0103	5.815	0	0	0
2020/02/10	2044	06/08/2020	9.36	Call	Bond Future	701.9600		0.7020	585.0700	0.5851	(16.652)	0	0	602
2020/02/10	2044	06/08/2020	9.98	Put	Bond Future	4,773.1200		4.7731	5,121.2500	5.1213	7.294	0	0	0
2020/02/10	2044	06/08/2020	9.86	Call	Bond Future	1,892.2000		1.8922	1,657.7300	1.6577	(12.391)	0	0	0
2020/02/10	2044	06/08/2020	9.86	Put	Bond Future	5,379.2100		5.3792	5,756.7800	5.7568	7.019	0	0	0
2020/02/10	2044	06/08/2020	11.09	Call	Bond Future	7,305.4000		7.3054	6,823.3100	6.8233	(6.599)	0	0	0
2020/02/10	2044	06/08/2020	9.01	Put	Bond Future	11,357.2300		11.3572	11,908.2900	11.9083	4.852	0	0	0
2020/02/10	2044	06/08/2020	9.66	Put	Bond Future	6,512.5100		6.5125	6,939.0400	6.9390	6.549	0	0	0
2020/02/10	2044	06/08/2020	9.88	Put	Bond Future	5,274.1800		5.2742	5,646.8500	5.6468	7.066	0	0	0
2020/02/10	2044	06/08/2020	10.93	Call	Bond Future	6,450.5100		6.4505	5,990.8700	5.9909	(7.126)	0	0	0
2020/02/10	2044	06/08/2020	10.93	Put	Bond Future	1,714.5800		1.7146	1,866.9800	1.8670	8.888	0	0	140
2020/02/10	2044	06/08/2020	9.87	Call	Bond Future	1,922.5400		1.9225	1,685.6300	1.6856	(12.323)	0	0	0
2020/02/10	2044	06/08/2020	9.87	Put	Bond Future	5,326.3800		5.3264	5,701.5100	5.7015	7.043	0	0	0
2020/02/10	2044	05/11/2020	11.06	Put	Bond Future	2,172.7500		2.1728	2,341.8700	2.3419	7.784	0	0	525
2020/02/10	2044	05/11/2020	11.43	Call	Bond Future	9,043.4400		9.0434	8,544.5900	8.5446	(5.516)	0	0	0
2020/02/10	2044	05/11/2020	9.72	Put	Bond Future	7,102.6500		7.1026	7,518.5800	7.5186	5.856	0	0	0
2020/02/10	2044	05/11/2020	9.97	Call	Bond Future	2,577.5500		2.5775	2,318.4300	2.3184	(10.053)	0	0	568
2020/02/10	2044	05/11/2020	9.29	Put	Bond Future	9,919.1300		9.9191	10,419.6400	10.4196	5.046	0	0	0
2020/02/10	2044	05/11/2020	9.96	Put	Bond Future	5,812.8400		5.8128	6,178.7500	6.1788	6.295	0	0	0
2020/02/10	2044	05/11/2020	10.36	Call	Bond Future	3,980.9500		3.9810	3,643.1000	3.6431	(8.487)	0	0	0
2020/02/10	2044	05/11/2020			Bond Future	10.3719		88.2540	10.4535	87.6311	0.786	0.0000	0.0000	0
2020/02/10	2044	05/11/2020	9.72	Call	Bond Future	1,835.2700		1.8353	1,628.2700	1.6283	(11.279)	0	0	1,815
2020/02/10	2044	05/11/2020	9.97	Put	Bond Future	5,763.4000		5.7634	6,127.2100	6.1272	6.312	0	0	0
2020/02/10	2044	05/11/2020	9.96	Call	Bond Future	2,545.2400		2.5452	2,288.2200	2.2882	(10.098)	0	0	0
2020/02/10	2044	05/11/2020	11.38	Call	Bond Future	8,800.9200		8.8009	8,307.8100	8.3078	(5.603)	0	0	0
2020/02/10	2044	05/11/2020	11.38	Put	Bond Future	1,599.7800		1.5998	1,729.6000	1.7296	8.115	0	0	568
2020/02/10	2044	05/11/2020	10.34	Call	Bond Future	3,901.6700		3.9017	3,567.7000	3.5677	(8.560)	0	0	0
2020/02/10	2044	05/11/2020	10.34	Put	Bond Future	4,147.9200		4.1479	4,436.8800	4.4369	6.966	0	0	0
2020/02/10	2044	05/11/2020	11.06	Call	Bond Future	7,202.1400		7.2021	6,748.3300	6.7483	(6.301)	0	0	0
2020/02/10	2044	05/11/2020	10.04	Put	Bond Future	5,424.9400		5.4249	5,774.2600	5.7743	6.439	0	0	0
2020/02/10	2044	05/11/2020	11.17	Put	Bond Future	1,977.8100		1.9778	2,132.8800	2.1329	7.840	0	0	1,815
2020/02/10	2044	05/11/2020	11.43	Put	Bond Future	1,511.9600		1.5120	1,636.0400	1.6360	8.207	0	0	1,815
2020/02/10	2044	05/11/2020	8.87	Put	Bond Future	13,382.0900		13.3821	13,939.0100	13.9390	4.162	0	0	0
2020/02/10	2044	05/11/2020	9.29	Call	Bond Future	879.5500		0.8795	757.1300	0.7571	(13.918)	0	0	568
2020/02/10	2044	05/11/2020	10.36	Put	Bond Future	4,072.9200		4.0729	4,358.0000	4.3580	6.999	0	0	0
2020/02/10	2044	05/11/2020	10.04	Call	Bond Future	2,807.8900		2.8079	2,534.2800	2.5343	(9.744)	0	0	525
2020/02/10	2044	05/11/2020	9.34	Put	Bond Future	9,556.7800		9.5568	10,048.2000	10.0482	5.142	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/10	2044	05/11/2020	9.34	Call	Bond Future	968.8000	0.9688	837.2900	0.8373	(13.575)	0	0	525
2020/02/10	2044	05/11/2020	11.17	Call	Bond Future	7,765.1500	7.7651	7,297.2900	7.2973	(6.025)	0	0	0
2020/02/10	2044	05/11/2020	8.87	Call	Bond Future	406.8900	0.4069	340.8800	0.3409	(16.223)	0	0	1,815
2020/02/10	2044	05/11/2020	10.02	Put	Bond Future	5,520.3500	5.5203	5,873.7900	5.8738	6.402	0	0	0
2020/02/10	2044	05/11/2020	10.02	Call	Bond Future	2,741.4000	2.7414	2,471.9100	2.4719	(9.830)	0	0	1,815
2020/02/10	2044	05/11/2020	10.35	Call	Bond Future	3,941.2200	3.9412	3,605.3100	3.6053	(8.523)	0	0	0
2020/02/10	2044	05/11/2020	10.35	Put	Bond Future	4,110.2700	4.1103	4,397.2900	4.3973	6.983	0	0	0
2020/02/10	2044	04/02/2021	10.04	Put	Bond Future	0.0000	0.0000	6,895.4300	6.8954	100.000	0	0	0
2020/02/10	2044	04/02/2021	10.37	Call	Bond Future	4,411.5300	4.4115	4,078.8700	4.0789	(7.541)	0	0	0
2020/02/10	2044	04/02/2021	10.35	Put	Bond Future	5,176.3500	5.1763	5,481.0500	5.4811	5.886	0	0	0
2020/02/10	2044	04/02/2021			Bond Future	10.4600	85.4354	10.5442	84.8014	0.805	0.0000	0.0000	0
2020/02/10	2044	04/02/2021	10.37	Put	Bond Future	5,097.4600	5.0975	5,398.8100	5.3988	5.912	0	0	0
2020/02/10	2044	04/02/2021	10.35	Call	Bond Future	4,336.7100	4.3367	4,007.4000	4.0074	(7.594)	0	0	0
2020/02/10	2044	04/02/2021	10.04	Call	Bond Future	0.0000	0.0000	2,979.5500	2.9795	100.000	0	0	0
2020/02/10	2044	04/02/2021	10.84	Call	Bond Future	6,365.9500	6.3660	5,960.1600	5.9602	(6.374)	0	0	0
2020/02/10	2044	04/02/2021	10.36	Put	Bond Future	5,136.7800	5.1368	5,439.8000	5.4398	5.899	0	0	0
2020/02/10	2044	04/02/2021	10.84	Put	Bond Future	3,567.5600	3.5676	3,795.7800	3.7958	6.397	0	0	405
2020/02/10	2044	04/02/2021	10.29	Call	Bond Future	4,115.4100	4.1154	3,796.2200	3.7962	(7.756)	0	0	0
2020/02/10	2044	04/02/2021	10.29	Put	Bond Future	5,418.9500	5.4189	5,733.7700	5.7338	5.810	0	0	405
2020/02/10	2044	04/02/2021	9.66	Put	Bond Future	8,580.3600	8.5804	9,005.1000	9.0051	4.950	0	0	0
2020/02/10	2044	04/02/2021	9.66	Call	Bond Future	2,145.0000	2.1450	1,935.7300	1.9357	(9.756)	0	0	405
2020/02/10	2044	04/02/2021	10.36	Call	Bond Future	4,374.0500	4.3740	4,043.0600	4.0431	(7.567)	0	0	0
2020/02/10	2046	06/02/2020			Bond Future	106.8035	106.8035	106.8035	106.8035	0.000	0.0000	0.0000	0
2020/02/10	2046	07/05/2020			Bond Future	107.1064	107.1064	107.3892	107.3892	0.264	0.0000	0.0000	14,000
2020/02/10	2046	06/08/2020			Bond Future	109.0339	109.0339	109.3218	109.3218	0.264	0.0000	0.0000	0
2020/02/10	2046	05/11/2020			Bond Future	109.2101	109.2101	109.5033	109.5033	0.268	0.0000	0.0000	0
2020/02/10	2050	06/02/2020			Bond Future	108.8295	108.8295	108.8295	108.8295	0.000	0.0000	0.0000	0
2020/02/10	2050	07/05/2020			Bond Future	110.7166	110.7166	111.1445	111.1445	0.387	0.0000	0.0000	11,773
2020/02/10	2050	06/08/2020			Bond Future	110.8364	110.8364	111.2719	111.2719	0.393	0.0000	0.0000	0
2020/02/10	2050	05/11/2020			Bond Future	112.8341	112.8341	113.2774	113.2774	0.393	0.0000	0.0000	0
2020/02/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	AL37	07/05/2020			Index Future	704.6740	704.6740	703.2800	703.2800	(0.198)	0.0000	0.0000	0
2020/02/10	AL37	06/08/2020			Index Future	717.0500	717.0500	715.6310	715.6310	(0.198)	0.0000	0.0000	0
2020/02/10	AL7T	07/05/2020			Index Future	813.2980	813.2980	811.2300	811.2300	(0.254)	0.0000	0.0000	0
2020/02/10	AL7T	06/08/2020			Index Future	827.5830	827.5830	825.4770	825.4770	(0.254)	0.0000	0.0000	0
2020/02/10	ALBI	07/05/2020			Index Future	720.5360	720.5360	717.6880	717.6880	(0.395)	0.0000	0.0000	211
2020/02/10	ALBI	06/08/2020			Index Future	733.1910	733.1910	730.2920	730.2920	(0.395)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/02/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/10	ES33	06/02/2020			Bond Future	10.8250	79.6697	10.8250	79.6697	0.000	0.0000	0.0000	0
2020/02/10	ES33	07/05/2020			Bond Future	11.0326	76.7815	11.0985	76.4101	0.597	0.0000	0.0000	350
2020/02/10	ES33	06/08/2020			Bond Future	11.1626	78.1446	11.2309	77.7667	0.612	0.0000	0.0000	0
2020/02/10	ES33	05/11/2020			Bond Future	11.2926	75.7439	11.3635	75.3592	0.628	0.0000	0.0000	0
2020/02/10	ES42	06/02/2020			Bond Future	11.1250	81.0407	11.1250	81.0407	0.000	0.0000	0.0000	0
2020/02/10	ES42	07/05/2020			Bond Future	11.3501	77.4990	11.4161	77.0738	0.581	0.0000	0.0000	4,919
2020/02/10	ES42	06/08/2020			Bond Future	11.4756	78.8750	11.5440	78.4423	0.596	0.0000	0.0000	0
2020/02/10	ES42	05/11/2020			Bond Future	11.6004	76.0152	11.6714	75.5748	0.612	0.0000	0.0000	0
2020/02/10	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/10	GOVI	07/05/2020			GOVI	712.5570	712.5570	709.7610	709.7610	(0.392)	0.0000	0.0000	1,177
2020/02/10	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/10	GOVI	07/05/2020	720.00	Put	GOVI	74,430.0000	7.4430	102,390.0000	10.2390	37.565	0	0	0
2020/02/10	GOVI	07/05/2020	719.98	Put	GOVI	74,230.0000	7.4230	102,190.0000	10.2190	37.667	0	0	0
2020/02/10	GOVI	07/05/2020	719.99	Put	GOVI	74,330.0000	7.4330	102,290.0000	10.2290	37.616	0	0	0
2020/02/10	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/10	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/10	GOVI	06/08/2020	728.12	Put	GOVI	30,480.0000	3.0480	58,940.0000	5.8940	93.373	0	0	0
2020/02/10	GOVI	06/08/2020			GOVI	725.0720	725.0720	722.2260	722.2260	(0.393)	0.0000	0.0000	0
2020/02/10	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/10	GOVI	06/08/2020	728.14	Put	GOVI	30,680.0000	3.0680	59,140.0000	5.9140	92.764	0	0	0
2020/02/10	GOVI	06/08/2020	728.13	Put	GOVI	30,580.0000	3.0580	59,040.0000	5.9040	93.067	0	0	0
2020/02/10	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/02/10	IGOV	07/05/2020			Index Future	262.9930	262.9930	263.2630	263.2630	0.103	0.0000	0.0000	1,049
2020/02/10	IGOV	06/08/2020			Index Future	267.6760	267.6760	267.9490	267.9490	0.102	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/10	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/02/10	IS02	22/06/2020			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2020/02/10	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/02/10	IS05	17/12/2020			Interest Rate Swap	95.3200	95.3200	95.3300	95.3300	0.010	0.0000	0.0000	0
2020/02/10	IS05	16/03/2021			Interest Rate Swap	94.2400	94.2400	94.2500	94.2500	0.011	0.0000	0.0000	0
2020/02/10	IS05	15/06/2021			Interest Rate Swap	93.0700	93.0700	93.0900	93.0900	0.021	0.0000	0.0000	0
2020/02/10	IS05	21/09/2021			Interest Rate Swap	92.8700	92.8700	92.9000	92.9000	0.032	0.0000	0.0000	0
2020/02/10	IS05	21/12/2021			Interest Rate Swap	94.7400	94.7400	94.7800	94.7800	0.042	0.0000	0.0000	51
2020/02/10	IS05	15/03/2022			Interest Rate Swap	94.5700	94.5700	94.6200	94.6200	0.053	0.0000	0.0000	0
2020/02/10	IS05	21/06/2022			Interest Rate Swap	95.4300	95.4300	95.4900	95.4900	0.063	0.0000	0.0000	0
2020/02/10	IS05	20/09/2022			Interest Rate Swap	99.0800	99.0800	99.1500	99.1500	0.071	0.0000	0.0000	0
2020/02/10	IS05	20/12/2022			Interest Rate Swap	100.0600	100.0600	100.1300	100.1300	0.070	0.0000	0.0000	0
2020/02/10	IS05	22/03/2023			Interest Rate Swap	93.0500	93.0500	93.1300	93.1300	0.086	0.0000	0.0000	0
2020/02/10	IS05	20/06/2023			Interest Rate Swap	98.9100	98.9100	98.9900	98.9900	0.081	0.0000	0.0000	0
2020/02/10	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/02/10	IS10	17/12/2025			Interest Rate Swap	88.7800	88.7800	88.9400	88.9400	0.180	0.0000	0.0000	0
2020/02/10	IS10	16/03/2026			Interest Rate Swap	85.5300	85.5300	85.7000	85.7000	0.199	0.0000	0.0000	0
2020/02/10	IS10	15/06/2026			Interest Rate Swap	84.0900	84.0900	84.2700	84.2700	0.214	0.0000	0.0000	0
2020/02/10	IS10	21/09/2026			Interest Rate Swap	86.1900	86.1900	86.3800	86.3800	0.220	0.0000	0.0000	0
2020/02/10	IS10	21/12/2026			Interest Rate Swap	90.0100	90.0100	90.2100	90.2100	0.222	0.0000	0.0000	0
2020/02/10	IS10	15/03/2027			Interest Rate Swap	88.4400	88.4400	88.6500	88.6500	0.237	0.0000	0.0000	0
2020/02/10	IS10	21/06/2027			Interest Rate Swap	90.5200	90.5200	90.7200	90.7200	0.221	0.0000	0.0000	0
2020/02/10	IS10	20/09/2027			Interest Rate Swap	96.0700	96.0700	96.2700	96.2700	0.208	0.0000	0.0000	0
2020/02/10	IS10	20/12/2027			Interest Rate Swap	96.4000	96.4000	96.5900	96.5900	0.197	0.0000	0.0000	0
2020/02/10	IS10	22/03/2028			Interest Rate Swap	89.6600	89.6600	89.8500	89.8500	0.212	0.0000	0.0000	0
2020/02/10	IS10	20/06/2028			Interest Rate Swap	97.0900	97.0900	97.2800	97.2800	0.196	0.0000	0.0000	0
2020/02/10	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/02/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/02/10	R023	06/02/2020			Bond Future	6.5250	106.8417	6.5250	106.8417	0.000	0.0000	0.0000	0
2020/02/10	R023	07/05/2020	6.91	Put	Bond Future	206.2700	0.2063	218.2300	0.2182	5.798	0	0	0
2020/02/10	R023	07/05/2020			Bond Future	6.5940	104.4471	6.6216	104.3763	0.419	0.0000	0.0000	68,701
2020/02/10	R023	07/05/2020	6.90	Call	Bond Future	993.0200	0.9930	934.5400	0.9345	(5.889)	0	0	0
2020/02/10	R023	07/05/2020	6.90	Put	Bond Future	211.2500	0.2113	223.5800	0.2236	5.837	0	0	0
2020/02/10	R023	07/05/2020	6.91	Call	Bond Future	1,013.4700	1.0135	954.6200	0.9546	(5.807)	0	0	0
2020/02/10	R023	07/05/2020	6.89	Call	Bond Future	972.7000	0.9727	914.6000	0.9146	(5.973)	0	0	0
2020/02/10	R023	07/05/2020	6.89	Put	Bond Future	216.3500	0.2164	229.0600	0.2291	5.875	0	0	0
2020/02/10	R023	06/08/2020	7.26	Call	Bond Future	1,889.1900	1.8892	1,826.0200	1.8260	(3.344)	0	0	0
2020/02/10	R023	06/08/2020			Bond Future	6.5278	106.3014	6.5585	106.2292	0.469	0.0000	0.0000	0
2020/02/10	R023	06/08/2020	7.26	Put	Bond Future	181.2300	0.1812	190.1900	0.1902	4.944	0	0	0
2020/02/10	R023	06/08/2020	7.27	Call	Bond Future	1,909.4500	1.9094	1,846.1200	1.8461	(3.317)	0	0	0
2020/02/10	R023	06/08/2020	7.28	Put	Bond Future	175.8400	0.1758	184.4800	0.1845	4.914	0	0	0
2020/02/10	R023	06/08/2020	7.27	Put	Bond Future	178.4100	0.1784	187.2100	0.1872	4.932	0	0	0
2020/02/10	R023	06/08/2020	7.28	Call	Bond Future	1,929.9500	1.9300	1,866.4600	1.8665	(3.290)	0	0	0
2020/02/10	R023	05/11/2020	7.46	Put	Bond Future	177.1900	0.1772	185.9300	0.1859	4.933	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/10	R023	05/11/2020	7.47	Put	Bond Future	173.8600	0.1739	182.4600	0.1825	4.947	0	0	0
2020/02/10	R023	05/11/2020			Bond Future	6.4425	104.2638	6.4767	104.1903	0.531	0.0000	0.0000	0
2020/02/10	R023	05/11/2020	7.46	Call	Bond Future	2,334.2700	2.3343	2,269.5100	2.2695	(2.774)	0	0	0
2020/02/10	R023	05/11/2020	7.47	Call	Bond Future	2,351.8600	2.3519	2,286.9600	2.2870	(2.760)	0	0	0
2020/02/10	R023	05/11/2020	7.45	Call	Bond Future	2,316.7300	2.3167	2,252.1200	2.2521	(2.789)	0	0	0
2020/02/10	R023	05/11/2020	7.45	Put	Bond Future	180.5600	0.1806	189.4500	0.1895	4.924	0	0	0
2020/02/10	R035	06/02/2020			Bond Future	9.6250	98.1134	9.6250	98.1134	0.000	0.0000	0.0000	0
2020/02/10	R035	07/05/2020	9.48	Put	Bond Future	3,432.4300	3.4324	3,731.8800	3.7319	8.724	0	0	0
2020/02/10	R035	07/05/2020	9.47	Call	Bond Future	1,072.5800	1.0726	892.1500	0.8922	(16.822)	0	0	0
2020/02/10	R035	07/05/2020	9.85	Call	Bond Future	2,344.6300	2.3446	2,055.6800	2.0557	(12.324)	0	0	7,500
2020/02/10	R035	07/05/2020	10.57	Put	Bond Future	545.5300	0.5455	604.0500	0.6041	10.727	0	0	3,530
2020/02/10	R035	07/05/2020	9.75	Call	Bond Future	1,958.2500	1.9582	1,696.6500	1.6966	(13.359)	0	0	5,000
2020/02/10	R035	07/05/2020	10.75	Put	Bond Future	395.6400	0.3956	437.1500	0.4372	10.492	0	0	5,000
2020/02/10	R035	07/05/2020			Bond Future	9.7925	94.6561	9.8587	94.1733	0.675	0.0000	0.0000	115,202
2020/02/10	R035	07/05/2020	9.11	Put	Bond Future	5,560.3000	5.5603	5,960.9200	5.9609	7.205	0	0	0
2020/02/10	R035	07/05/2020	9.11	Call	Bond Future	354.5300	0.3545	272.3100	0.2723	(23.191)	0	0	5,000
2020/02/10	R035	07/05/2020	9.48	Call	Bond Future	1,099.6500	1.0997	916.2600	0.9163	(16.677)	0	0	0
2020/02/10	R035	07/05/2020	9.47	Put	Bond Future	3,481.4000	3.4814	3,783.8100	3.7838	8.686	0	0	0
2020/02/10	R035	07/05/2020	9.85	Put	Bond Future	1,924.8200	1.9248	2,118.7100	2.1187	10.073	0	0	0
2020/02/10	R035	07/05/2020	9.78	Put	Bond Future	2,162.4200	2.1624	2,375.3000	2.3753	9.845	0	0	0
2020/02/10	R035	07/05/2020	10.57	Call	Bond Future	5,998.2000	5.9982	5,573.8800	5.5739	(7.074)	0	0	0
2020/02/10	R035	07/05/2020	9.75	Put	Bond Future	2,270.8500	2.2709	2,492.0900	2.4921	9.743	0	0	0
2020/02/10	R035	07/05/2020	10.75	Call	Bond Future	7,043.3900	7.0434	6,602.0600	6.6021	(6.266)	0	0	0
2020/02/10	R035	07/05/2020	9.49	Call	Bond Future	1,127.2900	1.1273	940.9400	0.9409	(16.531)	0	0	0
2020/02/10	R035	07/05/2020	9.49	Put	Bond Future	3,384.1200	3.3841	3,680.6100	3.6806	8.761	0	0	0
2020/02/10	R035	07/05/2020	9.55	Put	Bond Future	3,099.3600	3.0994	3,378.3000	3.3783	9.000	0	0	0
2020/02/10	R035	07/05/2020	9.55	Call	Bond Future	1,296.3900	1.2964	1,092.4900	1.0925	(15.728)	0	0	7,500
2020/02/10	R035	07/05/2020	9.78	Call	Bond Future	2,070.4300	2.0704	1,800.4700	1.8005	(13.039)	0	0	3,530
2020/02/10	R035	07/05/2020	9.18	Put	Bond Future	5,109.4700	5.1095	5,492.9700	5.4930	7.506	0	0	0
2020/02/10	R035	07/05/2020	9.18	Call	Bond Future	456.7500	0.4567	357.4100	0.3574	(21.749)	0	0	3,530
2020/02/10	R035	06/08/2020	9.00	Put	Bond Future	7,362.3200	7.3623	7,748.6400	7.7486	5.247	0	0	0
2020/02/10	R035	06/08/2020	9.92	Put	Bond Future	2,967.6800	2.9677	3,177.5400	3.1775	7.072	0	0	0
2020/02/10	R035	06/08/2020			Bond Future	9.8749	96.3365	9.9434	95.8451	0.693	0.0000	0.0000	410
2020/02/10	R035	06/08/2020	9.00	Call	Bond Future	729.2700	0.7293	624.1100	0.6241	(14.420)	0	0	24,761
2020/02/10	R035	06/08/2020	9.92	Call	Bond Future	3,291.8300	3.2918	3,010.2100	3.0102	(8.555)	0	0	0
2020/02/10	R035	06/08/2020	9.93	Call	Bond Future	3,330.7800	3.3308	3,047.3500	3.0474	(8.509)	0	0	0
2020/02/10	R035	06/08/2020	9.91	Put	Bond Future	3,000.9800	3.0010	3,212.6500	3.2126	7.053	0	0	0
2020/02/10	R035	06/08/2020	8.75	Put	Bond Future	9,043.5600	9.0436	9,469.4800	9.4695	4.710	0	0	0
2020/02/10	R035	06/08/2020	8.75	Call	Bond Future	389.4400	0.3894	323.8800	0.3239	(16.834)	0	0	3,000
2020/02/10	R035	06/08/2020	9.93	Put	Bond Future	2,934.9400	2.9349	3,142.9900	3.1430	7.089	0	0	0
2020/02/10	R035	06/08/2020	9.91	Call	Bond Future	3,253.3700	3.2534	2,973.5600	2.9736	(8.601)	0	0	0
2020/02/10	R035	05/11/2020	10.34	Put	Bond Future	2,572.9900	2.5730	2,742.6900	2.7427	6.595	0	0	0
2020/02/10	R035	05/11/2020			Bond Future	9.9575	93.5514	10.0284	93.0511	0.711	0.0000	0.0000	0
2020/02/10	R035	05/11/2020	10.33	Call	Bond Future	5,183.9200	5.1839	4,854.6400	4.8546	(6.352)	0	0	0
2020/02/10	R035	05/11/2020	10.33	Put	Bond Future	2,596.2800	2.5963	2,767.3300	2.7673	6.588	0	0	0
2020/02/10	R035	05/11/2020	10.34	Call	Bond Future	5,228.6300	5.2286	4,898.0000	4.8980	(6.323)	0	0	0
2020/02/10	R035	05/11/2020	10.32	Call	Bond Future	5,139.6500	5.1397	4,811.7100	4.8117	(6.381)	0	0	0

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2020/02/10	R035	05/11/2020	10.32	Put	Bond Future	2,620.0900	2.6201	2,792.4800	2.7925	6.580	0	0	0
2020/02/10	R035	04/02/2021	10.04	Put	Bond Future	0.0000	0.0000	586.9100	0.5869	100.000	0	0	0
2020/02/10	R035	04/02/2021	10.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/10	R035	04/02/2021			Bond Future	10.0500	10.0500	10.1245	94.7001	0.742	0.0000	0.0000	0
2020/02/10	R035	04/02/2021	10.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/10	R035	04/02/2021	10.06	Put	Bond Future	0.0000	0.0000	447.5700	0.4476	100.000	0	0	0
2020/02/10	R035	04/02/2021	10.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/10	R035	04/02/2021	10.05	Put	Bond Future	0.0000	0.0000	517.2000	0.5172	100.000	0	0	0
2020/02/10	R186	06/02/2020			Bond Future	7.8950	115.0652	7.8950	115.0652	0.000	0.0000	0.0000	0
2020/02/10	R186	07/05/2020	8.09	Put	Bond Future	1,126.1900	1.1262	1,249.9000	1.2499	10.985	0	0	0
2020/02/10	R186	07/05/2020	7.90	Put	Bond Future	1,646.6200	1.6466	1,811.1300	1.8111	9.991	0	0	2,500
2020/02/10	R186	07/05/2020	8.28	Put	Bond Future	743.1800	0.7432	830.6800	0.8307	11.774	0	0	0
2020/02/10	R186	07/05/2020	8.93	Call	Bond Future	4,974.1500	4.9742	4,682.2700	4.6823	(5.868)	0	0	0
2020/02/10	R186	07/05/2020			Bond Future	8.0215	116.6098	8.0787	116.2987	0.713	0.0000	0.0000	83,453
2020/02/10	R186	07/05/2020	8.08	Call	Bond Future	1,468.1500	1.4681	1,282.8200	1.2828	(12.623)	0	0	0
2020/02/10	R186	07/05/2020	8.08	Put	Bond Future	1,149.9800	1.1500	1,275.7600	1.2758	10.938	0	0	0
2020/02/10	R186	07/05/2020	8.50	Call	Bond Future	3,018.3500	3.0183	2,762.2200	2.7622	(8.486)	0	0	0
2020/02/10	R186	07/05/2020	8.50	Put	Bond Future	448.8500	0.4488	503.8300	0.5038	12.249	0	0	23,224
2020/02/10	R186	07/05/2020	8.09	Call	Bond Future	1,498.6500	1.4987	1,311.2500	1.3113	(12.505)	0	0	0
2020/02/10	R186	07/05/2020	7.90	Call	Bond Future	981.9500	0.9819	835.3500	0.8353	(14.929)	0	0	0
2020/02/10	R186	07/05/2020	8.28	Call	Bond Future	2,140.6800	2.1407	1,917.0700	1.9171	(10.446)	0	0	0
2020/02/10	R186	07/05/2020	8.93	Put	Bond Future	159.1700	0.1592	178.4000	0.1784	12.081	0	0	0
2020/02/10	R186	07/05/2020	8.07	Call	Bond Future	1,437.9900	1.4380	1,254.7400	1.2547	(12.743)	0	0	0
2020/02/10	R186	07/05/2020	8.07	Put	Bond Future	1,174.1300	1.1741	1,301.9900	1.3020	10.890	0	0	0
2020/02/10	R186	07/05/2020	7.60	Put	Bond Future	2,752.9600	2.7530	2,980.6700	2.9807	8.271	0	0	0
2020/02/10	R186	07/05/2020	7.60	Call	Bond Future	425.7400	0.4257	342.3400	0.3423	(19.589)	0	0	0
2020/02/10	R186	06/08/2020	8.25	Call	Bond Future	2,360.5500	2.3606	2,163.0500	2.1631	(8.367)	0	0	0
2020/02/10	R186	06/08/2020	8.38	Put	Bond Future	1,176.4400	1.1764	1,278.6100	1.2786	8.685	0	0	0
2020/02/10	R186	06/08/2020			Bond Future	8.0692	113.3774	8.1295	113.0607	0.747	0.0000	0.0000	1,870
2020/02/10	R186	06/08/2020	8.37	Call	Bond Future	2,762.2100	2.7622	2,548.9400	2.5489	(7.721)	0	0	0
2020/02/10	R186	06/08/2020	8.37	Put	Bond Future	1,193.4400	1.1934	1,296.8600	1.2969	8.666	0	0	0
2020/02/10	R186	06/08/2020	8.25	Put	Bond Future	1,414.3500	1.4144	1,533.5400	1.5335	8.427	0	0	3,150
2020/02/10	R186	06/08/2020	8.38	Call	Bond Future	2,796.8900	2.7969	2,582.3700	2.5824	(7.670)	0	0	0
2020/02/10	R186	06/08/2020	8.36	Call	Bond Future	2,727.7100	2.7277	2,515.7000	2.5157	(7.772)	0	0	0
2020/02/10	R186	06/08/2020	8.36	Put	Bond Future	1,210.6500	1.2106	1,315.3300	1.3153	8.647	0	0	0
2020/02/10	R186	05/11/2020	8.64	Put	Bond Future	1,184.1600	1.1842	1,276.3700	1.2764	7.787	0	0	0
2020/02/10	R186	05/11/2020	8.65	Call	Bond Future	3,870.4500	3.8705	3,639.3100	3.6393	(5.972)	0	0	0
2020/02/10	R186	05/11/2020			Bond Future	8.1104	115.3952	8.1739	115.0728	0.784	0.0000	0.0000	0
2020/02/10	R186	05/11/2020	8.66	Call	Bond Future	3,906.4800	3.9065	3,674.4300	3.6744	(5.940)	0	0	0
2020/02/10	R186	05/11/2020	8.66	Put	Bond Future	1,157.6100	1.1576	1,247.9800	1.2480	7.807	0	0	0
2020/02/10	R186	05/11/2020	9.26	Put	Bond Future	531.3400	0.5313	577.2500	0.5773	8.640	0	0	3,500
2020/02/10	R186	05/11/2020	8.64	Call	Bond Future	3,834.5200	3.8345	3,604.3100	3.6043	(6.004)	0	0	0
2020/02/10	R186	05/11/2020	7.84	Put	Bond Future	2,884.9400	2.8849	3,069.1000	3.0691	6.383	0	0	0
2020/02/10	R186	05/11/2020	8.65	Put	Bond Future	1,170.8200	1.1708	1,262.1000	1.2621	7.796	0	0	0
2020/02/10	R186	05/11/2020	8.34	Put	Bond Future	1,663.7100	1.6637	1,786.7100	1.7867	7.393	0	0	0
2020/02/10	R186	05/11/2020	8.34	Call	Bond Future	2,822.7400	2.8227	2,623.3200	2.6233	(7.065)	0	0	3,500
2020/02/10	R186	05/11/2020	9.26	Call	Bond Future	6,183.3700	6.1834	5,906.8600	5.9069	(4.472)	0	0	0

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2020/02/10	R186	05/11/2020	7.84	Call	Bond Future	1,500.2800	1.5003	1,362.0200	1.3620	(9.216)	0	0	3,500
2020/02/10	R197	06/02/2020			Bond Future	301.6691	301.6691	301.6691	301.6691	0.000	0.0000	0.0000	0
2020/02/10	R197	07/05/2020			Bond Future	309.0041	309.0041	309.4039	309.4039	0.129	0.0000	0.0000	2,507
2020/02/10	R197	06/08/2020			Bond Future	306.8043	306.8043	307.2112	307.2112	0.133	0.0000	0.0000	0
2020/02/10	R197	05/11/2020			Bond Future	312.3343	312.3343	312.7483	312.7483	0.133	0.0000	0.0000	0
2020/02/10	R202	06/02/2020			Bond Future	223.7205	223.7205	223.7205	223.7205	0.000	0.0000	0.0000	0
2020/02/10	R202	07/05/2020			Bond Future	228.0888	228.0888	228.0768	228.0768	(0.005)	0.0000	0.0000	8,483
2020/02/10	R202	06/08/2020			Bond Future	228.0715	228.0715	228.0592	228.0592	(0.005)	0.0000	0.0000	0
2020/02/10	R202	05/11/2020			Bond Future	232.1823	232.1823	232.1695	232.1695	(0.005)	0.0000	0.0000	0
2020/02/10	R208	06/02/2020			Bond Future	6.4700	102.7622	6.4700	102.7622	0.000	0.0000	0.0000	0
2020/02/10	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/10	R208	07/05/2020	4.80	Put	Bond Future	1,350.2200	1.3502	1,351.3200	1.3513	0.081	0	0	0
2020/02/10	R208	07/05/2020			Bond Future	6.3695	101.0878	6.3708	101.0867	0.020	0.0000	0.0000	15,592
2020/02/10	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/10	R208	07/05/2020	4.82	Put	Bond Future	1,332.8300	1.3328	1,333.9300	1.3339	0.083	0	0	0
2020/02/10	R208	07/05/2020	4.81	Put	Bond Future	1,341.5200	1.3415	1,342.6200	1.3426	0.082	0	0	0
2020/02/10	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/10	R208	06/08/2020	5.57	Put	Bond Future	316.6700	0.3167	317.3800	0.3174	0.224	0	0	0
2020/02/10	R208	06/08/2020			Bond Future	6.0628	102.8825	6.0647	102.8813	0.032	0.0000	0.0000	0
2020/02/10	R208	06/08/2020	5.56	Call	Bond Future	11.1900	0.0112	10.7300	0.0107	(4.111)	0	0	0
2020/02/10	R208	06/08/2020	5.56	Put	Bond Future	322.1200	0.3221	322.8500	0.3228	0.227	0	0	0
2020/02/10	R208	06/08/2020	5.57	Call	Bond Future	11.9400	0.0119	11.4600	0.0115	(4.020)	0	0	0
2020/02/10	R208	06/08/2020	5.55	Call	Bond Future	10.5900	0.0106	10.1500	0.0101	(4.155)	0	0	0
2020/02/10	R208	06/08/2020	5.55	Put	Bond Future	327.7200	0.3277	328.4700	0.3285	0.229	0	0	0
2020/02/10	R208	05/11/2020	4.78	Call	Bond Future	16.7300	0.0167	16.2600	0.0163	(2.809)	0	0	0
2020/02/10	R208	05/11/2020	4.77	Put	Bond Future	209.6500	0.2096	210.4700	0.2105	0.391	0	0	0
2020/02/10	R208	05/11/2020			Bond Future	5.2736	101.3111	5.2770	101.3098	0.063	0.0000	0.0000	0
2020/02/10	R208	05/11/2020	4.79	Call	Bond Future	17.5800	0.0176	17.1000	0.0171	(2.730)	0	0	0
2020/02/10	R208	05/11/2020	4.79	Put	Bond Future	203.4200	0.2034	204.2200	0.2042	0.393	0	0	0
2020/02/10	R208	05/11/2020	4.78	Put	Bond Future	206.4200	0.2064	207.2300	0.2072	0.392	0	0	0
2020/02/10	R208	05/11/2020	4.77	Call	Bond Future	16.1100	0.0161	15.6500	0.0156	(2.855)	0	0	0
2020/02/10	R209	06/02/2020			Bond Future	9.6950	74.4539	9.6950	74.4539	0.000	0.0000	0.0000	0
2020/02/10	R209	07/05/2020	9.47	Call	Bond Future	816.9700	0.8170	676.2400	0.6762	(17.226)	0	0	0
2020/02/10	R209	07/05/2020			Bond Future	9.8638	72.0040	9.9299	71.5938	0.670	0.0000	0.0000	79,143
2020/02/10	R209	07/05/2020	9.45	Call	Bond Future	776.6700	0.7767	640.6700	0.6407	(17.511)	0	0	0
2020/02/10	R209	07/05/2020	9.45	Put	Bond Future	3,425.7300	3.4257	3,700.0200	3.7000	8.007	0	0	0
2020/02/10	R209	07/05/2020	9.47	Put	Bond Future	3,334.7900	3.3348	3,604.3500	3.6044	8.083	0	0	0
2020/02/10	R209	07/05/2020	9.46	Call	Bond Future	796.6600	0.7967	658.3000	0.6583	(17.368)	0	0	0
2020/02/10	R209	07/05/2020	9.46	Put	Bond Future	3,380.0600	3.3801	3,651.9900	3.6520	8.045	0	0	0
2020/02/10	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/10	R209	06/08/2020	5.55	Put	Bond Future	36,250.7300	36.2507	36,668.3500	36.6684	1.152	0	0	0
2020/02/10	R209	06/08/2020			Bond Future	9.9424	73.2824	10.0106	72.8648	0.686	0.0000	0.0000	200
2020/02/10	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/10	R209	06/08/2020	5.57	Put	Bond Future	36,033.9200	36.0339	36,451.5400	36.4515	1.159	0	0	0

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2020/02/10	R209	06/08/2020	5.56	Put	Bond Future	36,142.2500		36.1422	36,559.8700	36.5599	1.155	0	0	0
2020/02/10	R209	06/08/2020	5.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/10	R209	05/11/2020	10.02	Call	Bond Future	3,158.4600		3.1585	2,923.4500	2.9235	(7.441)	0	0	0
2020/02/10	R209	05/11/2020			Bond Future	10.0180		71.4363	10.0883	71.0111	0.702	0.0000	0.0000	0
2020/02/10	R209	05/11/2020	10.00	Call	Bond Future	3,095.5200		3.0955	2,863.1700	2.8632	(7.506)	0	0	0
2020/02/10	R209	05/11/2020	10.00	Put	Bond Future	3,204.7700		3.2048	3,397.5900	3.3976	6.017	0	0	0
2020/02/10	R209	05/11/2020	10.02	Put	Bond Future	3,146.2000		3.1462	3,336.3600	3.3364	6.044	0	0	0
2020/02/10	R209	05/11/2020	10.01	Call	Bond Future	3,126.7900		3.1268	2,893.1100	2.8931	(7.473)	0	0	0
2020/02/10	R209	05/11/2020	10.01	Put	Bond Future	3,175.2500		3.1752	3,366.7400	3.3667	6.031	0	0	0
2020/02/10	R210	06/02/2020			Bond Future	186.8678		186.8678	186.8678	186.8678	0.000	0.0000	0.0000	0
2020/02/10	R210	07/05/2020			Bond Future	187.8750		187.8750	187.8641	187.8641	(0.006)	0.0000	0.0000	1,941
2020/02/10	R210	06/08/2020			Bond Future	191.2561		191.2561	191.2449	191.2449	(0.006)	0.0000	0.0000	0
2020/02/10	R210	05/11/2020			Bond Future	191.9916		191.9916	191.9801	191.9801	(0.006)	0.0000	0.0000	0
2020/02/10	R212	06/02/2020			Bond Future	161.9065		161.9065	161.9065	161.9065	0.000	0.0000	0.0000	0
2020/02/10	R212	07/05/2020			Bond Future	165.0220		165.0220	165.0081	165.0081	(0.008)	0.0000	0.0000	6,744
2020/02/10	R212	06/08/2020			Bond Future	165.7062		165.7062	165.6921	165.6921	(0.009)	0.0000	0.0000	0
2020/02/10	R212	05/11/2020			Bond Future	168.6929		168.6929	168.6784	168.6784	(0.009)	0.0000	0.0000	0
2020/02/10	R213	06/02/2020			Bond Future	9.0450		89.0642	9.0450	89.0642	0.000	0.0000	0.0000	0
2020/02/10	R213	07/05/2020	9.01	Put	Bond Future	2,266.4100		2.2664	2,388.2400	2.3882	5.375	0	0	0
2020/02/10	R213	07/05/2020	9.00	Call	Bond Future	1,160.5500		1.1606	1,038.0700	1.0381	(10.554)	0	0	0
2020/02/10	R213	07/05/2020			Bond Future	9.1861		86.6050	9.2265	86.3591	0.441	0.0000	0.0000	18,829
2020/02/10	R213	07/05/2020	9.01	Call	Bond Future	1,186.2800		1.1863	1,062.2300	1.0622	(10.457)	0	0	0
2020/02/10	R213	07/05/2020	9.00	Put	Bond Future	2,302.5700		2.3026	2,425.9700	2.4260	5.359	0	0	0
2020/02/10	R213	07/05/2020	9.02	Call	Bond Future	1,212.3500		1.2123	1,086.7300	1.0867	(10.362)	0	0	0
2020/02/10	R213	07/05/2020	9.02	Put	Bond Future	2,230.6500		2.2306	2,350.9100	2.3509	5.391	0	0	0
2020/02/10	R213	06/08/2020	9.31	Call	Bond Future	2,564.9700		2.5650	2,413.2000	2.4132	(5.917)	0	0	0
2020/02/10	R213	06/08/2020			Bond Future	9.2559		88.1425	9.2979	87.8922	0.454	0.0000	0.0000	300
2020/02/10	R213	06/08/2020	9.29	Call	Bond Future	2,500.5900		2.5006	2,350.8200	2.3508	(5.989)	0	0	0
2020/02/10	R213	06/08/2020	9.29	Put	Bond Future	2,297.0700		2.2971	2,397.6000	2.3976	4.376	0	0	0
2020/02/10	R213	06/08/2020	9.31	Put	Bond Future	2,242.4900		2.2425	2,341.0200	2.3410	4.394	0	0	0
2020/02/10	R213	06/08/2020	9.30	Call	Bond Future	2,532.6800		2.5327	2,381.9100	2.3819	(5.953)	0	0	0
2020/02/10	R213	06/08/2020	9.30	Put	Bond Future	2,269.6500		2.2697	2,369.1800	2.3692	4.385	0	0	0
2020/02/10	R213	05/11/2020	9.60	Put	Bond Future	2,174.3800		2.1744	2,261.5600	2.2616	4.009	0	0	0
2020/02/10	R213	05/11/2020	9.59	Call	Bond Future	3,724.4200		3.7244	3,557.5600	3.5576	(4.480)	0	0	0
2020/02/10	R213	05/11/2020			Bond Future	9.3262		86.1621	9.3698	85.9073	0.467	0.0000	0.0000	0
2020/02/10	R213	05/11/2020	9.60	Call	Bond Future	3,760.1000		3.7601	3,592.4800	3.5925	(4.458)	0	0	0
2020/02/10	R213	05/11/2020	9.59	Put	Bond Future	2,195.9300		2.1959	2,283.8700	2.2839	4.005	0	0	0
2020/02/10	R213	05/11/2020	9.61	Call	Bond Future	3,795.9100		3.7959	3,627.5400	3.6275	(4.436)	0	0	0
2020/02/10	R213	05/11/2020	9.61	Put	Bond Future	2,153.0100		2.1530	2,239.4400	2.2394	4.014	0	0	0
2020/02/10	R214	06/02/2020			Bond Future	9.8850		73.1885	9.8850	73.1885	0.000	0.0000	0.0000	0
2020/02/10	R214	07/05/2020	9.77	Put	Bond Future	3,041.9400		3.0419	3,295.1000	3.2951	8.322	0	0	0
2020/02/10	R214	07/05/2020			Bond Future	10.0613		70.4794	10.1272	70.0527	0.656	0.0000	0.0000	15,083
2020/02/10	R214	07/05/2020	9.76	Call	Bond Future	1,083.0500		1.0831	912.0200	0.9120	(15.792)	0	0	0
2020/02/10	R214	07/05/2020	9.76	Put	Bond Future	3,085.5600		3.0856	3,341.2000	3.3412	8.285	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/10	R214	07/05/2020	9.77	Call	Bond Future	1,107.3600	1.1074	933.8500	0.9339	(15.669)	0	0	0
2020/02/10	R214	07/05/2020	9.31	Put	Bond Future	5,460.0900	5.4601	5,819.3200	5.8193	6.579	0	0	0
2020/02/10	R214	07/05/2020	10.66	Put	Bond Future	732.9900	0.7330	806.4000	0.8064	10.015	0	0	1,250
2020/02/10	R214	07/05/2020	9.75	Call	Bond Future	1,058.9500	1.0589	890.4000	0.8904	(15.917)	0	0	0
2020/02/10	R214	07/05/2020	9.75	Put	Bond Future	3,129.4900	3.1295	3,387.6100	3.3876	8.248	0	0	0
2020/02/10	R214	07/05/2020	9.31	Call	Bond Future	292.5900	0.2926	225.1500	0.2252	(23.049)	0	0	1,250
2020/02/10	R214	07/05/2020	9.91	Put	Bond Future	2,477.4100	2.4774	2,695.8500	2.6958	8.817	0	0	0
2020/02/10	R214	07/05/2020	9.91	Call	Bond Future	1,483.2500	1.4832	1,275.0200	1.2750	(14.039)	0	0	1,250
2020/02/10	R214	07/05/2020	10.66	Call	Bond Future	4,457.4000	4.4574	4,104.1400	4.1041	(7.925)	0	0	0
2020/02/10	R214	06/08/2020	9.98	Put	Bond Future	3,396.7800	3.3968	3,612.0500	3.6120	6.337	0	0	0
2020/02/10	R214	06/08/2020	9.97	Call	Bond Future	2,346.0100	2.3460	2,128.6500	2.1287	(9.265)	0	0	0
2020/02/10	R214	06/08/2020			Bond Future	10.1372	71.7306	10.2052	71.2963	0.671	0.0000	0.0000	300
2020/02/10	R214	06/08/2020	9.98	Call	Bond Future	2,376.1600	2.3762	2,157.1400	2.1571	(9.217)	0	0	0
2020/02/10	R214	06/08/2020	9.97	Put	Bond Future	3,432.3500	3.4324	3,649.2800	3.6493	6.320	0	0	0
2020/02/10	R214	06/08/2020	9.99	Call	Bond Future	2,406.5000	2.4065	2,185.8300	2.1858	(9.170)	0	0	0
2020/02/10	R214	06/08/2020	9.99	Put	Bond Future	3,361.5000	3.3615	3,575.1200	3.5751	6.355	0	0	0
2020/02/10	R214	05/11/2020	10.26	Put	Bond Future	3,264.0500	3.2640	3,453.9000	3.4539	5.816	0	0	0
2020/02/10	R214	05/11/2020			Bond Future	10.2129	69.7116	10.2830	69.2696	0.686	0.0000	0.0000	0
2020/02/10	R214	05/11/2020	10.25	Call	Bond Future	3,526.9500	3.5269	3,276.0600	3.2761	(7.114)	0	0	0
2020/02/10	R214	05/11/2020	10.25	Put	Bond Future	3,292.4900	3.2925	3,483.6600	3.4837	5.806	0	0	0
2020/02/10	R214	05/11/2020	10.26	Call	Bond Future	3,561.5000	3.5615	3,309.2900	3.3093	(7.082)	0	0	0
2020/02/10	R214	05/11/2020	10.24	Call	Bond Future	3,493.7200	3.4937	3,244.1500	3.2442	(7.143)	0	0	0
2020/02/10	R214	05/11/2020	10.24	Put	Bond Future	3,322.3500	3.3224	3,514.8400	3.5148	5.794	0	0	0
2020/02/10	R248	06/02/2020			Bond Future	10.0250	92.0551	10.0250	92.0551	0.000	0.0000	0.0000	0
2020/02/10	R248	07/05/2020	9.79	Call	Bond Future	1,002.0100	1.0020	806.0800	0.8061	(19.554)	0	0	0
2020/02/10	R248	07/05/2020	9.77	Put	Bond Future	4,653.7700	4.6538	5,079.7100	5.0797	9.153	0	0	0
2020/02/10	R248	07/05/2020	10.20	Call	Bond Future	2,392.1200	2.3921	2,051.4200	2.0514	(14.243)	0	0	0
2020/02/10	R248	07/05/2020	9.69	Put	Bond Future	5,165.7400	5.1657	5,619.1600	5.6192	8.777	0	0	0
2020/02/10	R248	07/05/2020			Bond Future	10.2103	88.3193	10.2866	87.7043	0.748	0.0000	0.0000	91,229
2020/02/10	R248	07/05/2020	9.79	Put	Bond Future	4,529.7600	4.5298	4,948.8300	4.9488	9.251	0	0	0
2020/02/10	R248	07/05/2020	9.77	Call	Bond Future	951.9500	0.9519	762.8900	0.7629	(19.860)	0	0	0
2020/02/10	R248	07/05/2020	10.70	Call	Bond Future	4,926.5600	4.9266	4,446.1900	4.4462	(9.751)	0	0	0
2020/02/10	R248	07/05/2020	10.70	Put	Bond Future	1,110.6300	1.1106	1,245.2600	1.2453	12.122	0	0	300
2020/02/10	R248	07/05/2020	9.78	Put	Bond Future	4,591.4200	4.5914	5,013.9400	5.0139	9.202	0	0	0
2020/02/10	R248	07/05/2020	10.20	Put	Bond Future	2,475.6900	2.4757	2,749.9900	2.7500	11.080	0	0	300
2020/02/10	R248	07/05/2020	9.69	Call	Bond Future	761.8000	0.7618	600.2200	0.6002	(21.210)	0	0	300
2020/02/10	R248	07/05/2020	9.78	Call	Bond Future	976.7000	0.9767	784.2200	0.7842	(19.707)	0	0	0
2020/02/10	R248	06/08/2020	9.00	Put	Bond Future	11,794.2100	11.7942	12,360.9000	12.3609	4.805	0	0	0
2020/02/10	R248	06/08/2020	10.20	Call	Bond Future	3,131.2000	3.1312	2,807.4600	2.8075	(10.339)	0	0	0
2020/02/10	R248	06/08/2020			Bond Future	10.2907	89.8873	10.3695	89.2613	0.766	0.0000	0.0000	400
2020/02/10	R248	06/08/2020	9.25	Put	Bond Future	9,602.2700	9.6023	10,133.0300	10.1330	5.527	0	0	0
2020/02/10	R248	06/08/2020	9.25	Call	Bond Future	530.8700	0.5309	435.6900	0.4357	(17.929)	0	0	20,640
2020/02/10	R248	06/08/2020	10.18	Call	Bond Future	3,052.5400	3.0525	2,733.6100	2.7336	(10.448)	0	0	0
2020/02/10	R248	06/08/2020	10.18	Put	Bond Future	3,944.6700	3.9447	4,251.6800	4.2517	7.783	0	0	0
2020/02/10	R248	06/08/2020	9.00	Call	Bond Future	296.8500	0.2968	237.6000	0.2376	(19.960)	0	0	3,000
2020/02/10	R248	06/08/2020	10.20	Put	Bond Future	3,860.8900	3.8609	4,163.0900	4.1631	7.827	0	0	0
2020/02/10	R248	06/08/2020	10.19	Call	Bond Future	3,091.7500	3.0918	2,770.4100	2.7704	(10.393)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/10	R248	06/08/2020	10.19	Put	Bond Future	3,902.6000	3.9026	4,207.2000	4.2072	7.805	0	0	0
2020/02/10	R248	05/11/2020	10.02	Put	Bond Future	5,635.8200	5.6358	5,997.1700	5.9972	6.412	0	0	0
2020/02/10	R248	05/11/2020	10.03	Call	Bond Future	2,826.0500	2.8261	2,548.1800	2.5482	(9.832)	0	0	0
2020/02/10	R248	05/11/2020			Bond Future	10.3707	87.0507	10.4521	86.4136	0.785	0.0000	0.0000	0
2020/02/10	R248	05/11/2020	10.04	Call	Bond Future	2,860.2900	2.8603	2,580.2900	2.5803	(9.789)	0	0	0
2020/02/10	R248	05/11/2020	10.04	Put	Bond Future	5,537.2300	5.5372	5,894.3300	5.8943	6.449	0	0	0
2020/02/10	R248	05/11/2020	10.02	Call	Bond Future	2,792.3100	2.7923	2,516.5600	2.5166	(9.875)	0	0	0
2020/02/10	R248	05/11/2020	10.03	Put	Bond Future	5,586.2000	5.5862	5,945.4300	5.9454	6.431	0	0	0
Total												1211447	