



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 14/02/2020 TO 14/02/2020

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
2020/02/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	2025	07/05/2020		Bond Future	138.6658	138.6658	138.9466	138.9466	0.203	0.0000	0.0000	2,037
2020/02/14	2025	06/08/2020		Bond Future	139.7107	139.7107	139.9965	139.9965	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
2020/02/14	2025	05/11/2020			Bond Future	142.2200	142.2200	142.5110	142.5110	0.205	0.0000	0.0000	0
2020/02/14	2025	04/02/2021			Bond Future	143.2550	143.2550	143.5516	143.5516	0.207	0.0000	0.0000	0
2020/02/14	2029	07/05/2020			Bond Future	101.8128	101.8128	102.2258	102.2258	0.406	0.0000	0.0000	3,795
2020/02/14	2029	06/08/2020			Bond Future	103.6814	103.6814	104.1019	104.1019	0.406	0.0000	0.0000	0
2020/02/14	2029	05/11/2020			Bond Future	104.4052	104.4052	104.8334	104.8334	0.410	0.0000	0.0000	0
2020/02/14	2030	07/05/2020	8.79	Call	Bond Future	1,114.7100	1.1147	1,228.8900	1.2289	10.243	0	0	0
2020/02/14	2030	07/05/2020	8.78	Put	Bond Future	2,140.4100	2.1404	1,960.8900	1.9609	(8.387)	0	0	0
2020/02/14	2030	07/05/2020	8.85	Put	Bond Future	1,893.2900	1.8933	1,726.4600	1.7265	(8.812)	0	0	0
2020/02/14	2030	07/05/2020	8.45	Put	Bond Future	3,569.5600	3.5696	3,335.1300	3.3351	(6.567)	0	0	0
2020/02/14	2030	07/05/2020	9.19	Put	Bond Future	980.6700	0.9807	873.4800	0.8735	(10.930)	0	0	7,750
2020/02/14	2030	07/05/2020			Bond Future	8.9498	96.1389	8.9024	96.4308	(0.530)	0.0000	0.0000	75,972
2020/02/14	2030	07/05/2020	8.80	Call	Bond Future	1,140.7800	1.1408	1,256.7600	1.2568	10.167	0	0	0
2020/02/14	2030	07/05/2020	8.80	Put	Bond Future	2,067.7200	2.0677	1,891.8100	1.8918	(8.507)	0	0	0
2020/02/14	2030	07/05/2020	8.45	Call	Bond Future	430.2700	0.4303	487.7300	0.4877	13.354	0	0	5,000
2020/02/14	2030	07/05/2020	9.19	Call	Bond Future	2,441.9200	2.4419	2,626.6200	2.6266	7.564	0	0	0
2020/02/14	2030	07/05/2020	8.79	Put	Bond Future	2,103.9400	2.1039	1,926.2300	1.9262	(8.447)	0	0	0
2020/02/14	2030	07/05/2020	8.78	Call	Bond Future	1,088.8400	1.0888	1,201.2100	1.2012	10.320	0	0	0
2020/02/14	2030	07/05/2020	8.85	Call	Bond Future	1,277.0100	1.2770	1,402.0700	1.4021	9.793	0	0	5,000
2020/02/14	2030	06/08/2020	9.11	Call	Bond Future	2,622.8500	2.6229	2,782.7200	2.7827	6.095	0	0	0
2020/02/14	2030	06/08/2020			Bond Future	9.0170	93.8705	8.9677	94.1676	(0.547)	0.0000	0.0000	200
2020/02/14	2030	06/08/2020	9.09	Call	Bond Future	2,556.4400	2.5564	2,713.9100	2.7139	6.160	0	0	0
2020/02/14	2030	06/08/2020	9.09	Put	Bond Future	2,118.6900	2.1187	1,979.0400	1.9790	(6.591)	0	0	0
2020/02/14	2030	06/08/2020	9.11	Put	Bond Future	2,065.6500	2.0656	1,928.4000	1.9284	(6.644)	0	0	0
2020/02/14	2030	06/08/2020	9.10	Call	Bond Future	2,589.5400	2.5895	2,748.2100	2.7482	6.127	0	0	0
2020/02/14	2030	06/08/2020	9.10	Put	Bond Future	2,092.0400	2.0920	1,953.5900	1.9536	(6.618)	0	0	0
2020/02/14	2030	05/11/2020	8.10	Put	Bond Future	6,636.9000	6.6369	6,389.0400	6.3890	(3.735)	0	0	0
2020/02/14	2030	05/11/2020	8.73	Call	Bond Future	1,752.1000	1.7521	1,867.8700	1.8679	6.607	0	0	3,000
2020/02/14	2030	05/11/2020	10.06	Put	Bond Future	971.3900	0.9714	903.9800	0.9040	(6.940)	0	0	1,000
2020/02/14	2030	05/11/2020	9.39	Put	Bond Future	1,972.9300	1.9729	1,854.1800	1.8542	(6.019)	0	0	0
2020/02/14	2030	05/11/2020	9.38	Call	Bond Future	3,728.5500	3.7286	3,911.2800	3.9113	4.901	0	0	0
2020/02/14	2030	05/11/2020			Bond Future	9.0818	95.5345	9.0306	95.8369	(0.564)	0.0000	0.0000	0
2020/02/14	2030	05/11/2020	9.61	Call	Bond Future	4,613.3900	4.6134	4,816.3300	4.8163	4.399	0	0	0
2020/02/14	2030	05/11/2020	9.61	Put	Bond Future	1,568.9200	1.5689	1,469.4500	1.4694	(6.340)	0	0	3,000
2020/02/14	2030	05/11/2020	8.85	Put	Bond Future	3,433.0700	3.4331	3,259.2100	3.2592	(5.064)	0	0	0
2020/02/14	2030	05/11/2020	8.85	Call	Bond Future	2,054.8300	2.0548	2,183.3800	2.1834	6.256	0	0	3,000
2020/02/14	2030	05/11/2020	8.34	Put	Bond Future	5,463.3000	5.4633	5,236.8700	5.2369	(4.145)	0	0	0
2020/02/14	2030	05/11/2020	8.34	Call	Bond Future	958.5400	0.9585	1,034.5200	1.0345	7.927	0	0	1,000
2020/02/14	2030	05/11/2020	9.04	Put	Bond Future	2,837.9400	2.8379	2,684.2300	2.6842	(5.416)	0	0	0
2020/02/14	2030	05/11/2020	9.04	Call	Bond Future	2,591.3400	2.5913	2,740.0400	2.7400	5.738	0	0	1,000
2020/02/14	2030	05/11/2020	9.86	Put	Bond Future	1,213.0300	1.2130	1,132.3500	1.1323	(6.651)	0	0	14,160
2020/02/14	2030	05/11/2020	8.36	Put	Bond Future	5,371.7700	5.3718	5,147.2700	5.1473	(4.179)	0	0	0
2020/02/14	2030	05/11/2020	8.10	Call	Bond Future	614.6600	0.6147	669.2100	0.6692	8.875	0	0	3,000
2020/02/14	2030	05/11/2020	8.73	Put	Bond Future	3,854.2200	3.8542	3,667.5800	3.6676	(4.842)	0	0	0
2020/02/14	2030	05/11/2020	9.23	Put	Bond Future	2,329.1100	2.3291	2,194.9100	2.1949	(5.762)	0	0	0
2020/02/14	2030	05/11/2020	10.06	Call	Bond Future	6,508.0200	6.5080	6,743.0200	6.7430	3.611	0	0	0
2020/02/14	2030	05/11/2020	10.37	Put	Bond Future	630.0700	0.6301	581.8700	0.5819	(7.650)	0	0	16,000

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2020/02/14	2030	05/11/2020	9.39	Call	Bond Future	3,765.3200		3.7653	3,948.9800	3.9490	4.878	0	0	0
2020/02/14	2030	05/11/2020	9.38	Put	Bond Future	1,993.6100		1.9936	1,873.9300	1.8739	(6.003)	0	0	0
2020/02/14	2030	05/11/2020	9.86	Call	Bond Future	5,653.3000		5.6533	5,875.0300	5.8750	3.922	0	0	0
2020/02/14	2030	05/11/2020	8.36	Call	Bond Future	992.1100		0.9921	1,070.0200	1.0700	7.853	0	0	14,160
2020/02/14	2030	05/11/2020	8.86	Put	Bond Future	3,399.4200		3.3994	3,226.6200	3.2266	(5.083)	0	0	0
2020/02/14	2030	05/11/2020	8.86	Call	Bond Future	2,081.1800		2.0812	2,210.7900	2.2108	6.228	0	0	14,160
2020/02/14	2030	05/11/2020	9.23	Call	Bond Future	3,196.6400		3.1966	3,364.8500	3.3649	5.262	0	0	3,000
2020/02/14	2030	05/11/2020	10.47	Call	Bond Future	8,273.0300		8.2730	8,532.5700	8.5326	3.137	0	0	0
2020/02/14	2030	05/11/2020	10.47	Put	Bond Future	543.7500		0.5438	500.8800	0.5009	(7.884)	0	0	3,000
2020/02/14	2030	05/11/2020	8.53	Put	Bond Future	4,632.5300		4.6325	4,424.9700	4.4250	(4.480)	0	0	0
2020/02/14	2030	05/11/2020	8.53	Call	Bond Future	1,307.9400		1.3079	1,402.7900	1.4028	7.252	0	0	16,000
2020/02/14	2030	05/11/2020	9.03	Put	Bond Future	2,867.0200		2.8670	2,712.2600	2.7123	(5.398)	0	0	0
2020/02/14	2030	05/11/2020	9.03	Call	Bond Future	2,561.3000		2.5613	2,708.9500	2.7089	5.765	0	0	16,000
2020/02/14	2030	05/11/2020	10.37	Call	Bond Future	7,831.2600		7.8313	8,085.4700	8.0855	3.246	0	0	0
2020/02/14	2030	05/11/2020	9.40	Call	Bond Future	3,802.2300		3.8022	3,986.8200	3.9868	4.855	0	0	0
2020/02/14	2030	05/11/2020	9.40	Put	Bond Future	1,952.4400		1.9524	1,834.6200	1.8346	(6.035)	0	0	0
2020/02/14	2032	07/05/2020	9.19	Call	Bond Future	1,169.9500		1.1700	1,288.1300	1.2881	10.101	0	0	0
2020/02/14	2032	07/05/2020	9.20	Call	Bond Future	1,198.2900		1.1983	1,318.3600	1.3184	10.020	0	0	7,500
2020/02/14	2032	07/05/2020			Bond Future	9.3858		92.8970	9.3384	93.2141	(0.505)	0.0000	0.0000	84,916
2020/02/14	2032	07/05/2020	9.17	Call	Bond Future	1,114.4700		1.1145	1,228.8500	1.2289	10.263	0	0	0
2020/02/14	2032	07/05/2020	9.17	Put	Bond Future	2,571.5700		2.5716	2,368.8200	2.3688	(7.884)	0	0	0
2020/02/14	2032	07/05/2020	9.00	Put	Bond Future	3,334.2500		3.3343	3,100.3100	3.1003	(7.016)	0	0	0
2020/02/14	2032	07/05/2020	9.00	Call	Bond Future	706.9100		0.7069	790.1000	0.7901	11.768	0	0	7,500
2020/02/14	2032	07/05/2020	9.50	Put	Bond Future	1,446.5600		1.4466	1,306.0600	1.3061	(9.713)	0	0	0
2020/02/14	2032	07/05/2020	9.50	Call	Bond Future	2,205.2800		2.2053	2,381.9100	2.3819	8.009	0	0	7,500
2020/02/14	2032	07/05/2020	9.30	Put	Bond Future	2,074.7600		2.0748	1,896.7900	1.8968	(8.578)	0	0	0
2020/02/14	2032	07/05/2020	9.30	Call	Bond Future	1,499.2600		1.4993	1,638.4200	1.6384	9.282	0	0	7,500
2020/02/14	2032	07/05/2020	9.19	Put	Bond Future	2,490.6700		2.4907	2,291.7200	2.2917	(7.988)	0	0	0
2020/02/14	2032	07/05/2020	9.20	Put	Bond Future	2,450.9200		2.4509	2,253.8600	2.2539	(8.040)	0	0	0
2020/02/14	2032	07/05/2020	9.18	Call	Bond Future	1,142.0200		1.1420	1,258.2900	1.2583	10.181	0	0	0
2020/02/14	2032	07/05/2020	9.18	Put	Bond Future	2,530.8900		2.5309	2,330.0300	2.3300	(7.936)	0	0	0
2020/02/14	2032	06/08/2020	9.46	Put	Bond Future	2,668.5900		2.6686	2,507.2900	2.5073	(6.044)	0	0	0
2020/02/14	2032	06/08/2020	9.45	Call	Bond Future	2,638.9200		2.6389	2,799.1300	2.7991	6.071	0	0	0
2020/02/14	2032	06/08/2020			Bond Future	9.4593		94.5795	9.4102	94.9023	(0.519)	0.0000	0.0000	300
2020/02/14	2032	06/08/2020	9.46	Call	Bond Future	2,673.0500		2.6731	2,834.5200	2.8345	6.041	0	0	0
2020/02/14	2032	06/08/2020	9.45	Put	Bond Future	2,700.0900		2.7001	2,537.5300	2.5375	(6.021)	0	0	0
2020/02/14	2032	06/08/2020	9.47	Call	Bond Future	2,707.4000		2.7074	2,870.1300	2.8701	6.011	0	0	0
2020/02/14	2032	06/08/2020	9.47	Put	Bond Future	2,637.3700		2.6374	2,477.3300	2.4773	(6.068)	0	0	0
2020/02/14	2032	05/11/2020	9.61	Put	Bond Future	2,921.9500		2.9219	2,767.9900	2.7680	(5.269)	0	0	0
2020/02/14	2032	05/11/2020	10.99	Call	Bond Future	9,382.5900		9.3826	9,663.9800	9.6640	2.999	0	0	0
2020/02/14	2032	05/11/2020	9.44	Put	Bond Future	3,450.0300		3.4500	3,277.8700	3.2779	(4.990)	0	0	0
2020/02/14	2032	05/11/2020	11.08	Call	Bond Future	9,809.0700		9.8091	10,095.0200	10.0950	2.915	0	0	0
2020/02/14	2032	05/11/2020	9.77	Put	Bond Future	2,488.5700		2.4886	2,351.0600	2.3511	(5.526)	0	0	0
2020/02/14	2032	05/11/2020			Bond Future	9.5356		92.0979	9.4847	92.4264	(0.534)	0.0000	0.0000	0
2020/02/14	2032	05/11/2020	10.99	Put	Bond Future	636.1700		0.6362	589.0300	0.5890	(7.410)	0	0	3,000
2020/02/14	2032	05/11/2020	9.76	Call	Bond Future	3,942.8900		3.9429	4,132.9200	4.1329	4.820	0	0	0
2020/02/14	2032	05/11/2020	9.76	Put	Bond Future	2,512.9000		2.5129	2,374.4000	2.3744	(5.512)	0	0	0

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2020/02/14	2032	05/11/2020	9.11	Call	Bond Future	1,881.2500	1.8813	2,001.3400	2.0013	6.384	0	0	3,000
2020/02/14	2032	05/11/2020	9.61	Call	Bond Future	3,399.5200	3.3995	3,574.0900	3.5741	5.135	0	0	3,000
2020/02/14	2032	05/11/2020	9.44	Call	Bond Future	2,831.4800	2.8315	2,987.8500	2.9879	5.523	0	0	1,000
2020/02/14	2032	05/11/2020	11.08	Put	Bond Future	560.0600	0.5601	517.4800	0.5175	(7.603)	0	0	1,000
2020/02/14	2032	05/11/2020	9.77	Call	Bond Future	3,981.5600	3.9816	4,172.5800	4.1726	4.798	0	0	0
2020/02/14	2032	05/11/2020	9.11	Put	Bond Future	4,679.4600	4.6795	4,471.0200	4.4710	(4.454)	0	0	0
2020/02/14	2032	05/11/2020	8.94	Put	Bond Future	5,422.2100	5.4222	5,195.3200	5.1953	(4.184)	0	0	0
2020/02/14	2032	05/11/2020	8.94	Call	Bond Future	1,473.7500	1.4738	1,575.3900	1.5754	6.897	0	0	1,000
2020/02/14	2032	05/11/2020	9.75	Call	Bond Future	3,904.6700	3.9047	4,093.7000	4.0937	4.841	0	0	0
2020/02/14	2032	05/11/2020	9.75	Put	Bond Future	2,537.7500	2.5378	2,398.2500	2.3982	(5.497)	0	0	0
2020/02/14	2033	07/05/2020			Bond Future	101.1281	101.1281	101.3492	101.3492	0.219	0.0000	0.0000	6,960
2020/02/14	2033	06/08/2020			Bond Future	102.9840	102.9840	103.2091	103.2091	0.219	0.0000	0.0000	0
2020/02/14	2033	05/11/2020			Bond Future	103.6174	103.6174	103.8466	103.8466	0.221	0.0000	0.0000	0
2020/02/14	2037	07/05/2020	9.60	Put	Bond Future	3,925.5100	3.9255	3,616.3200	3.6163	(7.876)	0	0	0
2020/02/14	2037	07/05/2020	9.59	Call	Bond Future	797.6500	0.7977	908.0600	0.9081	13.842	0	0	0
2020/02/14	2037	07/05/2020	9.70	Put	Bond Future	3,412.1700	3.4122	3,125.9000	3.1259	(8.390)	0	0	0
2020/02/14	2037	07/05/2020			Bond Future	10.0148	90.1830	9.9571	90.6049	(0.575)	0.0000	0.0000	68,413
2020/02/14	2037	07/05/2020	9.60	Call	Bond Future	820.3900	0.8204	933.0300	0.9330	13.730	0	0	0
2020/02/14	2037	07/05/2020	9.59	Put	Bond Future	3,979.6500	3.9796	3,668.2300	3.6682	(7.825)	0	0	0
2020/02/14	2037	07/05/2020	9.70	Call	Bond Future	1,070.5900	1.0706	1,206.1500	1.2061	12.662	0	0	7,500
2020/02/14	2037	07/05/2020	9.61	Call	Bond Future	843.5500	0.8436	958.4300	0.9584	13.619	0	0	0
2020/02/14	2037	07/05/2020	9.61	Put	Bond Future	3,871.8800	3.8719	3,564.9300	3.5649	(7.928)	0	0	0
2020/02/14	2037	07/05/2020	10.00	Put	Bond Future	2,141.9500	2.1419	1,926.7500	1.9268	(10.047)	0	0	0
2020/02/14	2037	07/05/2020	10.00	Call	Bond Future	2,034.2000	2.0342	2,240.8300	2.2408	10.158	0	0	7,500
2020/02/14	2037	06/08/2020	9.88	Put	Bond Future	3,972.1900	3.9722	3,725.8400	3.7258	(6.202)	0	0	0
2020/02/14	2037	06/08/2020			Bond Future	10.1000	87.5561	10.0404	87.9856	(0.590)	0.0000	0.0000	300
2020/02/14	2037	06/08/2020	9.87	Call	Bond Future	2,338.7600	2.3388	2,520.2200	2.5202	7.759	0	0	0
2020/02/14	2037	06/08/2020	9.87	Put	Bond Future	4,013.6500	4.0137	3,765.6900	3.7657	(6.178)	0	0	0
2020/02/14	2037	06/08/2020	9.88	Call	Bond Future	2,371.1200	2.3711	2,554.1900	2.5542	7.721	0	0	0
2020/02/14	2037	06/08/2020	9.86	Call	Bond Future	2,306.8800	2.3069	2,486.7300	2.4867	7.796	0	0	0
2020/02/14	2037	06/08/2020	9.86	Put	Bond Future	4,055.6700	4.0557	3,806.1000	3.8061	(6.154)	0	0	0
2020/02/14	2037	05/11/2020	10.18	Call	Bond Future	3,621.8500	3.6219	3,846.3400	3.8463	6.198	0	0	0
2020/02/14	2037	05/11/2020	10.17	Put	Bond Future	3,670.5300	3.6705	3,456.5800	3.4566	(5.829)	0	0	0
2020/02/14	2037	05/11/2020			Bond Future	10.1821	89.1082	10.1205	89.5453	(0.605)	0.0000	0.0000	0
2020/02/14	2037	05/11/2020	10.19	Call	Bond Future	3,658.5600	3.6586	3,884.4000	3.8844	6.173	0	0	0
2020/02/14	2037	05/11/2020	10.19	Put	Bond Future	3,602.5600	3.6026	3,391.3200	3.3913	(5.864)	0	0	0
2020/02/14	2037	05/11/2020	10.17	Call	Bond Future	3,585.0200	3.5850	3,808.1500	3.8081	6.224	0	0	0
2020/02/14	2037	05/11/2020	10.18	Put	Bond Future	3,636.5600	3.6366	3,423.9700	3.4240	(5.846)	0	0	0
2020/02/14	2038	07/05/2020			Bond Future	116.9420	116.9420	117.4309	117.4309	0.418	0.0000	0.0000	10,867
2020/02/14	2038	06/08/2020			Bond Future	117.4008	117.4008	117.8984	117.8984	0.424	0.0000	0.0000	0
2020/02/14	2038	05/11/2020			Bond Future	119.5093	119.5093	120.0160	120.0160	0.424	0.0000	0.0000	0
2020/02/14	2040	07/05/2020	9.74	Call	Bond Future	846.0100	0.8460	965.6900	0.9657	14.146	0	0	0
2020/02/14	2040	07/05/2020	9.75	Put	Bond Future	4,080.4200	4.0804	3,751.3500	3.7513	(8.065)	0	0	0
2020/02/14	2040	07/05/2020	9.85	Put	Bond Future	3,533.3900	3.5334	3,229.5800	3.2296	(8.598)	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
2020/02/14	2040	07/05/2020			Bond Future	10.1502	92.7709	10.0926	93.2221	(0.568)	0.0000	0.0000	48,856
2020/02/14	2040	07/05/2020	9.74	Put	Bond Future	4,137.8200	4.1378	3,806.2700	3.8063	(8.013)	0	0	0
2020/02/14	2040	07/05/2020	9.75	Call	Bond Future	871.0900	0.8711	993.2500	0.9933	14.024	0	0	0
2020/02/14	2040	07/05/2020	10.00	Put	Bond Future	2,817.2100	2.8172	2,552.4500	2.5525	(9.398)	0	0	0
2020/02/14	2040	07/05/2020	10.00	Call	Bond Future	1,633.3700	1.6334	1,819.8400	1.8198	11.416	0	0	2,640
2020/02/14	2040	07/05/2020	9.50	Put	Bond Future	5,681.1000	5.6811	5,295.7100	5.2957	(6.784)	0	0	0
2020/02/14	2040	07/05/2020	9.50	Call	Bond Future	374.8500	0.3748	440.6900	0.4407	17.564	0	0	2,640
2020/02/14	2040	07/05/2020	9.73	Call	Bond Future	821.2300	0.8212	938.4400	0.9384	14.272	0	0	0
2020/02/14	2040	07/05/2020	9.85	Call	Bond Future	1,142.6600	1.1427	1,290.0800	1.2901	12.901	0	0	7,500
2020/02/14	2040	07/05/2020	9.73	Put	Bond Future	4,195.6400	4.1956	3,861.6200	3.8616	(7.961)	0	0	0
2020/02/14	2040	07/05/2020	10.15	Put	Bond Future	2,201.7600	2.2018	1,975.6500	1.9756	(10.270)	0	0	0
2020/02/14	2040	07/05/2020	10.15	Call	Bond Future	2,200.1200	2.2001	2,425.2400	2.4252	10.232	0	0	7,500
2020/02/14	2040	06/08/2020	10.03	Call	Bond Future	2,548.5100	2.5485	2,746.6800	2.7467	7.776	0	0	0
2020/02/14	2040	06/08/2020	10.04	Call	Bond Future	2,583.5900	2.5836	2,783.5000	2.7835	7.738	0	0	0
2020/02/14	2040	06/08/2020	10.02	Put	Bond Future	4,198.0600	4.1981	3,935.1800	3.9352	(6.262)	0	0	0
2020/02/14	2040	06/08/2020			Bond Future	10.2361	89.9403	10.1765	90.3996	(0.582)	0.0000	0.0000	600
2020/02/14	2040	06/08/2020	10.04	Put	Bond Future	4,109.9800	4.1100	3,850.5900	3.8506	(6.311)	0	0	0
2020/02/14	2040	06/08/2020	10.02	Call	Bond Future	2,513.6900	2.5137	2,710.1100	2.7101	7.814	0	0	0
2020/02/14	2040	06/08/2020	10.03	Put	Bond Future	4,153.8400	4.1538	3,892.7100	3.8927	(6.286)	0	0	0
2020/02/14	2040	05/11/2020	10.23	Call	Bond Future	3,583.9900	3.5840	3,811.9400	3.8119	6.360	0	0	2,000
2020/02/14	2040	05/11/2020	11.70	Put	Bond Future	992.7500	0.9928	914.2500	0.9142	(7.907)	0	0	2,000
2020/02/14	2040	05/11/2020	10.00	Call	Bond Future	2,769.1400	2.7691	2,962.9200	2.9629	6.998	0	0	2,000
2020/02/14	2040	05/11/2020	9.50	Call	Bond Future	1,363.5500	1.3635	1,483.1700	1.4832	8.773	0	0	2,000
2020/02/14	2040	05/11/2020	10.30	Call	Bond Future	3,852.5000	3.8525	4,090.6000	4.0906	6.180	0	0	0
2020/02/14	2040	05/11/2020			Bond Future	10.3187	91.5346	10.2572	92.0021	(0.596)	0.0000	0.0000	0
2020/02/14	2040	05/11/2020	10.23	Put	Bond Future	4,259.2600	4.2593	4,019.7300	4.0197	(5.624)	0	0	0
2020/02/14	2040	05/11/2020	9.73	Put	Bond Future	6,583.8500	6.5838	6,269.6000	6.2696	(4.773)	0	0	0
2020/02/14	2040	05/11/2020	9.73	Call	Bond Future	1,944.9000	1.9449	2,098.1300	2.0981	7.879	0	0	2,000
2020/02/14	2040	05/11/2020	10.30	Put	Bond Future	3,993.9500	3.9939	3,764.5700	3.7646	(5.743)	0	0	0
2020/02/14	2040	05/11/2020	11.70	Call	Bond Future	10,547.6200	10.5476	10,936.6000	10.9366	3.688	0	0	0
2020/02/14	2040	05/11/2020	10.00	Put	Bond Future	5,234.3400	5.2343	4,960.6400	4.9606	(5.229)	0	0	0
2020/02/14	2040	05/11/2020	9.50	Put	Bond Future	7,918.4700	7.9185	7,570.6100	7.5706	(4.393)	0	0	0
2020/02/14	2040	05/11/2020	10.31	Call	Bond Future	3,891.6000	3.8916	4,131.1400	4.1311	6.155	0	0	0
2020/02/14	2040	05/11/2020	10.32	Put	Bond Future	3,920.7300	3.9207	3,694.2200	3.6942	(5.777)	0	0	0
2020/02/14	2040	05/11/2020	11.50	Call	Bond Future	9,540.6200	9.5406	9,913.4100	9.9134	3.907	0	0	0
2020/02/14	2040	05/11/2020	11.50	Put	Bond Future	1,264.1300	1.2641	1,169.4400	1.1694	(7.491)	0	0	2,000
2020/02/14	2040	05/11/2020	10.31	Put	Bond Future	3,957.2000	3.9572	3,729.2600	3.7293	(5.760)	0	0	0
2020/02/14	2040	05/11/2020	10.32	Call	Bond Future	3,930.8800	3.9309	4,171.8500	4.1719	6.130	0	0	0
2020/02/14	2044	07/05/2020	9.81	Call	Bond Future	868.8600	0.8689	1,014.4100	1.0144	16.752	0	0	0
2020/02/14	2044	07/05/2020	9.79	Put	Bond Future	4,395.9100	4.3959	3,997.6600	3.9977	(9.060)	0	0	0
2020/02/14	2044	07/05/2020	9.45	Put	Bond Future	6,764.5700	6.7646	6,282.9400	6.2829	(7.120)	0	0	0
2020/02/14	2044	07/05/2020	9.97	Put	Bond Future	3,399.6500	3.3996	3,055.3500	3.0554	(10.128)	0	0	0
2020/02/14	2044	07/05/2020	9.33	Call	Bond Future	148.0800	0.1481	185.5700	0.1856	25.317	0	0	100
2020/02/14	2044	07/05/2020	9.98	Call	Bond Future	1,353.3700	1.3534	1,550.1500	1.5501	14.540	0	0	100
2020/02/14	2044	07/05/2020	9.26	Call	Bond Future	107.7100	0.1077	136.4700	0.1365	26.701	0	0	556
2020/02/14	2044	07/05/2020			Bond Future	10.2283	89.3280	10.1605	89.8660	(0.663)	0.0000	0.0000	78,060
2020/02/14	2044	07/05/2020	9.81	Put	Bond Future	4,276.1600	4.2762	3,883.7000	3.8837	(9.178)	0	0	0

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2020/02/14	2044	07/05/2020	9.79	Call	Bond Future	820.1800	0.8202	959.9400	0.9599	17.040	0	0	0
2020/02/14	2044	07/05/2020	10.81	Call	Bond Future	5,204.0900	5.2041	5,619.3900	5.6194	7.980	0	0	0
2020/02/14	2044	07/05/2020	10.81	Put	Bond Future	811.8200	0.8118	689.1100	0.6891	(15.115)	0	0	129
2020/02/14	2044	07/05/2020	9.33	Put	Bond Future	7,745.7000	7.7457	7,245.1800	7.2452	(6.462)	0	0	0
2020/02/14	2044	07/05/2020	9.80	Put	Bond Future	4,335.6800	4.3357	3,940.3100	3.9403	(9.119)	0	0	0
2020/02/14	2044	07/05/2020	9.45	Call	Bond Future	244.0700	0.2441	300.4500	0.3005	23.100	0	0	129
2020/02/14	2044	07/05/2020	9.97	Call	Bond Future	1,321.3600	1.3214	1,515.0700	1.5151	14.660	0	0	129
2020/02/14	2044	07/05/2020	9.98	Put	Bond Future	3,349.6700	3.3497	3,008.4400	3.0084	(10.187)	0	0	0
2020/02/14	2044	07/05/2020	11.09	Call	Bond Future	6,869.0000	6.8690	7,326.2000	7.3262	6.656	0	0	0
2020/02/14	2044	07/05/2020	9.26	Put	Bond Future	8,343.0700	8.3431	7,833.8200	7.8338	(6.104)	0	0	0
2020/02/14	2044	07/05/2020	9.91	Put	Bond Future	3,711.2400	3.7112	3,348.6000	3.3486	(9.771)	0	0	0
2020/02/14	2044	07/05/2020	9.80	Call	Bond Future	844.2300	0.8442	986.8700	0.9869	16.896	0	0	0
2020/02/14	2044	07/05/2020	11.09	Put	Bond Future	494.5800	0.4946	413.7700	0.4138	(16.339)	0	0	100
2020/02/14	2044	07/05/2020	9.91	Call	Bond Future	1,138.4000	1.1384	1,313.7700	1.3138	15.405	0	0	556
2020/02/14	2044	07/05/2020	11.02	Call	Bond Future	6,446.3800	6.4464	6,894.5500	6.8946	6.952	0	0	0
2020/02/14	2044	07/05/2020	11.02	Put	Bond Future	559.8300	0.5598	469.9900	0.4700	(16.048)	0	0	556
2020/02/14	2044	06/08/2020	9.98	Call	Bond Future	2,187.3400	2.1873	2,401.0400	2.4010	9.770	0	0	602
2020/02/14	2044	06/08/2020	11.09	Put	Bond Future	1,455.7500	1.4557	1,317.2200	1.3172	(9.516)	0	0	602
2020/02/14	2044	06/08/2020	9.01	Call	Bond Future	286.2900	0.2863	333.0200	0.3330	16.323	0	0	140
2020/02/14	2044	06/08/2020	9.66	Call	Bond Future	1,268.5900	1.2686	1,416.3000	1.4163	11.644	0	0	140
2020/02/14	2044	06/08/2020	9.88	Call	Bond Future	1,871.2500	1.8713	2,064.0600	2.0641	10.304	0	0	0
2020/02/14	2044	06/08/2020			Bond Future	10.3122	86.5604	10.2421	87.1080	(0.680)	0.0000	0.0000	500
2020/02/14	2044	06/08/2020	9.36	Put	Bond Future	8,622.7600	8.6228	8,166.8900	8.1669	(5.287)	0	0	0
2020/02/14	2044	06/08/2020	9.36	Call	Bond Future	659.3200	0.6593	751.0800	0.7511	13.917	0	0	602
2020/02/14	2044	06/08/2020	9.98	Put	Bond Future	4,834.9100	4.8349	4,500.9800	4.5010	(6.907)	0	0	0
2020/02/14	2044	06/08/2020	9.86	Call	Bond Future	1,811.3200	1.8113	1,999.9700	2.0000	10.415	0	0	0
2020/02/14	2044	06/08/2020	9.86	Put	Bond Future	5,448.6000	5.4486	5,089.6200	5.0896	(6.588)	0	0	0
2020/02/14	2044	06/08/2020	11.09	Call	Bond Future	7,162.1600	7.1622	7,571.2600	7.5713	5.712	0	0	0
2020/02/14	2044	06/08/2020	9.01	Put	Bond Future	11,484.5100	11.4845	10,983.6100	10.9836	(4.362)	0	0	0
2020/02/14	2044	06/08/2020	9.66	Put	Bond Future	6,596.3800	6.5964	6,196.4600	6.1965	(6.063)	0	0	0
2020/02/14	2044	06/08/2020	9.88	Put	Bond Future	5,342.3200	5.3423	4,987.5000	4.9875	(6.642)	0	0	0
2020/02/14	2044	06/08/2020	10.93	Call	Bond Future	6,312.1100	6.3121	6,700.2400	6.7002	6.149	0	0	0
2020/02/14	2044	06/08/2020	10.93	Put	Bond Future	1,726.4500	1.7265	1,566.9500	1.5669	(9.239)	0	0	140
2020/02/14	2044	06/08/2020	9.87	Call	Bond Future	1,841.1400	1.8411	2,031.8800	2.0319	10.360	0	0	0
2020/02/14	2044	06/08/2020	9.87	Put	Bond Future	5,395.2500	5.3952	5,038.3600	5.0384	(6.615)	0	0	0
2020/02/14	2044	05/11/2020	11.06	Put	Bond Future	2,090.2700	2.0903	1,923.7900	1.9238	(7.965)	0	0	525
2020/02/14	2044	05/11/2020	11.43	Call	Bond Future	8,875.7300	8.8757	9,307.0600	9.3071	4.860	0	0	0
2020/02/14	2044	05/11/2020	9.72	Put	Bond Future	7,111.1200	7.1111	6,721.8800	6.7219	(5.474)	0	0	0
2020/02/14	2044	05/11/2020	9.97	Call	Bond Future	2,411.9500	2.4119	2,625.9300	2.6259	8.872	0	0	568
2020/02/14	2044	05/11/2020	9.29	Put	Bond Future	10,029.3700	10.0294	9,571.3500	9.5713	(4.567)	0	0	0
2020/02/14	2044	05/11/2020	9.96	Put	Bond Future	5,807.0700	5.8071	5,461.7700	5.4618	(5.946)	0	0	0
2020/02/14	2044	05/11/2020	10.36	Call	Bond Future	3,803.2100	3.8032	4,087.5500	4.0875	7.476	0	0	0
2020/02/14	2044	05/11/2020			Bond Future	10.3927	88.0947	10.3204	88.6522	(0.696)	0.0000	0.0000	0
2020/02/14	2044	05/11/2020	9.72	Call	Bond Future	1,684.4400	1.6844	1,852.6400	1.8526	9.986	0	0	1,815
2020/02/14	2044	05/11/2020	9.97	Put	Bond Future	5,757.1000	5.7571	5,413.6400	5.4136	(5.966)	0	0	0
2020/02/14	2044	05/11/2020	9.96	Call	Bond Future	2,380.1700	2.3802	2,592.3100	2.5923	8.913	0	0	0
2020/02/14	2044	05/11/2020	11.38	Call	Bond Future	8,612.1100	8.6121	9,038.6200	9.0386	4.952	0	0	0
2020/02/14	2044	05/11/2020	11.38	Put	Bond Future	1,570.2700	1.5703	1,439.3400	1.4393	(8.338)	0	0	568

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/14	2044	05/11/2020	10.34	Call	Bond Future	3,724.9400	3.7249	4,005.7900	4.0058	7.540	0	0	0
2020/02/14	2044	05/11/2020	10.34	Put	Bond Future	4,130.4900	4.1305	3,853.9000	3.8539	(6.696)	0	0	0
2020/02/14	2044	05/11/2020	11.06	Call	Bond Future	6,960.3600	6.9604	7,351.3200	7.3513	5.617	0	0	0
2020/02/14	2044	05/11/2020	10.04	Put	Bond Future	5,416.1400	5.4161	5,085.5400	5.0855	(6.104)	0	0	0
2020/02/14	2044	05/11/2020	11.17	Put	Bond Future	1,891.5300	1.8915	1,738.2300	1.7382	(8.105)	0	0	1,815
2020/02/14	2044	05/11/2020	11.43	Put	Bond Future	1,503.5500	1.5035	1,377.4400	1.3774	(8.387)	0	0	1,815
2020/02/14	2044	05/11/2020	8.87	Put	Bond Future	13,520.3100	13.5203	13,015.8600	13.0159	(3.731)	0	0	0
2020/02/14	2044	05/11/2020	9.29	Call	Bond Future	830.4900	0.8305	929.9100	0.9299	11.971	0	0	568
2020/02/14	2044	05/11/2020	10.36	Put	Bond Future	4,054.4800	4.0545	3,781.3800	3.7814	(6.736)	0	0	0
2020/02/14	2044	05/11/2020	10.04	Call	Bond Future	2,639.7900	2.6398	2,866.6300	2.8666	8.593	0	0	525
2020/02/14	2044	05/11/2020	9.34	Put	Bond Future	9,649.3900	9.6494	9,198.1400	9.1981	(4.676)	0	0	0
2020/02/14	2044	05/11/2020	9.34	Call	Bond Future	902.1100	0.9021	1,008.3000	1.0083	11.771	0	0	525
2020/02/14	2044	05/11/2020	11.17	Call	Bond Future	7,519.5700	7.5196	7,923.7100	7.9237	5.375	0	0	0
2020/02/14	2044	05/11/2020	8.87	Call	Bond Future	385.8100	0.3858	438.8000	0.4388	13.735	0	0	1,815
2020/02/14	2044	05/11/2020	10.02	Put	Bond Future	5,512.1700	5.5122	5,177.9100	5.1779	(6.064)	0	0	0
2020/02/14	2044	05/11/2020	10.02	Call	Bond Future	2,573.9200	2.5739	2,797.1000	2.7971	8.671	0	0	1,815
2020/02/14	2044	05/11/2020	10.35	Call	Bond Future	3,763.9800	3.7640	4,046.5800	4.0466	7.508	0	0	0
2020/02/14	2044	05/11/2020	10.35	Put	Bond Future	4,092.3300	4.0923	3,817.4900	3.8175	(6.716)	0	0	0
2020/02/14	2044	04/02/2021	10.04	Put	Bond Future	6,555.4800	6.5555	6,219.4000	6.2194	(5.127)	0	0	0
2020/02/14	2044	04/02/2021	10.37	Call	Bond Future	4,256.9500	4.2569	4,538.8000	4.5388	6.621	0	0	0
2020/02/14	2044	04/02/2021	10.35	Put	Bond Future	5,182.8000	5.1828	4,894.1100	4.8941	(5.570)	0	0	0
2020/02/14	2044	04/02/2021			Bond Future	10.4812	85.2752	10.4064	85.8428	(0.713)	0.0000	0.0000	0
2020/02/14	2044	04/02/2021	10.37	Put	Bond Future	5,103.0100	5.1030	4,817.3100	4.8173	(5.599)	0	0	0
2020/02/14	2044	04/02/2021	10.35	Call	Bond Future	4,183.0300	4.1830	4,461.8900	4.4619	6.666	0	0	0
2020/02/14	2044	04/02/2021	10.04	Call	Bond Future	3,113.4800	3.1135	3,344.9500	3.3450	7.434	0	0	0
2020/02/14	2044	04/02/2021	10.84	Call	Bond Future	6,159.1400	6.1591	6,507.0500	6.5071	5.649	0	0	0
2020/02/14	2044	04/02/2021	10.36	Put	Bond Future	5,142.7800	5.1428	4,855.5800	4.8556	(5.585)	0	0	0
2020/02/14	2044	04/02/2021	10.84	Put	Bond Future	3,520.8800	3.5209	3,301.2400	3.3012	(6.238)	0	0	405
2020/02/14	2044	04/02/2021	10.29	Call	Bond Future	3,965.1800	3.9652	4,235.0200	4.2350	6.805	0	0	0
2020/02/14	2044	04/02/2021	10.29	Put	Bond Future	5,428.8500	5.4288	5,131.1400	5.1311	(5.484)	0	0	405
2020/02/14	2044	04/02/2021	9.66	Put	Bond Future	8,619.0200	8.6190	8,224.4400	8.2244	(4.578)	0	0	0
2020/02/14	2044	04/02/2021	9.66	Call	Bond Future	2,023.5300	2.0235	2,196.5000	2.1965	8.548	0	0	405
2020/02/14	2044	04/02/2021	10.36	Call	Bond Future	4,219.9200	4.2199	4,500.2700	4.5003	6.643	0	0	0
2020/02/14	2046	07/05/2020			Bond Future	107.0961	107.0961	107.0903	107.0903	(0.005)	0.0000	0.0000	14,000
2020/02/14	2046	06/08/2020			Bond Future	109.0618	109.0618	109.0555	109.0555	(0.006)	0.0000	0.0000	0
2020/02/14	2046	05/11/2020			Bond Future	109.2317	109.2317	109.2256	109.2256	(0.006)	0.0000	0.0000	0
2020/02/14	2050	07/05/2020			Bond Future	111.4666	111.4666	111.5695	111.5695	0.092	0.0000	0.0000	11,773
2020/02/14	2050	06/08/2020			Bond Future	111.6393	111.6393	111.7443	111.7443	0.094	0.0000	0.0000	0
2020/02/14	2050	05/11/2020			Bond Future	113.6444	113.6444	113.7512	113.7512	0.094	0.0000	0.0000	0
2020/02/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/14	AL37	07/05/2020			Index Future	704.6230	704.6230	705.6620	705.6620	0.147	0.0000	0.0000	0
2020/02/14	AL37	06/08/2020			Index Future	717.2480	717.2480	718.3040	718.3040	0.147	0.0000	0.0000	0
2020/02/14	AL7T	07/05/2020			Index Future	812.8030	812.8030	815.3080	815.3080	0.308	0.0000	0.0000	0
2020/02/14	AL7T	06/08/2020			Index Future	827.3660	827.3660	829.9140	829.9140	0.308	0.0000	0.0000	0
2020/02/14	ALBI	07/05/2020			Index Future	719.9590	719.9590	722.6290	722.6290	0.371	0.0000	0.0000	211
2020/02/14	ALBI	06/08/2020			Index Future	732.8590	732.8590	735.5750	735.5750	0.371	0.0000	0.0000	0
2020/02/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/02/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/02/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/14	ES33	07/05/2020			Bond Future	11.0206	76.8497	10.9622	77.1812	(0.529)	0.0000	0.0000	350
2020/02/14	ES33	06/08/2020			Bond Future	11.1451	78.2415	11.0846	78.5789	(0.543)	0.0000	0.0000	0
2020/02/14	ES33	05/11/2020			Bond Future	11.2755	75.8371	11.2128	76.1806	(0.557)	0.0000	0.0000	0
2020/02/14	ES42	07/05/2020			Bond Future	11.3647	77.4045	11.2961	77.8500	(0.604)	0.0000	0.0000	4,919
2020/02/14	ES42	06/08/2020			Bond Future	11.4864	78.8066	11.4153	79.2600	(0.619)	0.0000	0.0000	0
2020/02/14	ES42	05/11/2020			Bond Future	11.6124	75.9403	11.5387	76.4018	(0.635)	0.0000	0.0000	0
2020/02/14	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/14	GOVI	07/05/2020			GOVI	711.9620	711.9620	714.5930	714.5930	0.370	0.0000	0.0000	1,177
2020/02/14	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/14	GOVI	07/05/2020	720.00	Put	GOVI	80,380.0000	8.0380	54,070.0000	5.4070	(32.732)	0	0	0
2020/02/14	GOVI	07/05/2020	719.98	Put	GOVI	80,180.0000	8.0180	53,870.0000	5.3870	(32.814)	0	0	0
2020/02/14	GOVI	07/05/2020	719.99	Put	GOVI	80,280.0000	8.0280	53,970.0000	5.3970	(32.773)	0	0	0
2020/02/14	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/14	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/14	GOVI	06/08/2020	728.12	Put	GOVI	34,020.0000	3.4020	7,240.0000	0.7240	(78.718)	0	0	0
2020/02/14	GOVI	06/08/2020			GOVI	724.7180	724.7180	727.3960	727.3960	0.370	0.0000	0.0000	0
2020/02/14	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/14	GOVI	06/08/2020	728.14	Put	GOVI	34,220.0000	3.4220	7,440.0000	0.7440	(78.258)	0	0	0
2020/02/14	GOVI	06/08/2020	728.13	Put	GOVI	34,120.0000	3.4120	7,340.0000	0.7340	(78.488)	0	0	0
2020/02/14	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/02/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/02/14	IGOV	07/05/2020			Index Future	263.3370	263.3370	263.5660	263.5660	0.087	0.0000	0.0000	1,009
2020/02/14	IGOV	06/08/2020			Index Future	268.1190	268.1190	268.3520	268.3520	0.087	0.0000	0.0000	0
2020/02/14	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/02/14	IS02	22/06/2020			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2020/02/14	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/02/14	IS05	17/12/2020			Interest Rate Swap	95.3200	95.3200	95.3200	95.3200	0.000	0.0000	0.0000	0
2020/02/14	IS05	16/03/2021			Interest Rate Swap	94.2200	94.2200	94.2300	94.2300	0.011	0.0000	0.0000	0
2020/02/14	IS05	15/06/2021			Interest Rate Swap	93.0500	93.0500	93.0500	93.0500	0.000	0.0000	0.0000	0
2020/02/14	IS05	21/09/2021			Interest Rate Swap	92.8400	92.8400	92.8400	92.8400	0.000	0.0000	0.0000	0
2020/02/14	IS05	21/12/2021			Interest Rate Swap	94.7000	94.7000	94.7000	94.7000	0.000	0.0000	0.0000	51
2020/02/14	IS05	15/03/2022			Interest Rate Swap	94.5200	94.5200	94.5300	94.5300	0.011	0.0000	0.0000	0
2020/02/14	IS05	21/06/2022			Interest Rate Swap	95.3700	95.3700	95.3800	95.3800	0.010	0.0000	0.0000	0
2020/02/14	IS05	20/09/2022			Interest Rate Swap	99.0200	99.0200	99.0100	99.0100	(0.010)	0.0000	0.0000	0
2020/02/14	IS05	20/12/2022			Interest Rate Swap	99.9900	99.9900	99.9700	99.9700	(0.020)	0.0000	0.0000	0
2020/02/14	IS05	22/03/2023			Interest Rate Swap	92.9800	92.9800	92.9500	92.9500	(0.032)	0.0000	0.0000	0
2020/02/14	IS05	20/06/2023			Interest Rate Swap	98.8400	98.8400	98.7900	98.7900	(0.051)	0.0000	0.0000	0
2020/02/14	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/02/14	IS10	17/12/2025			Interest Rate Swap	88.7100	88.7100	88.6100	88.6100	(0.113)	0.0000	0.0000	0
2020/02/14	IS10	16/03/2026			Interest Rate Swap	85.4500	85.4500	85.3500	85.3500	(0.117)	0.0000	0.0000	0
2020/02/14	IS10	15/06/2026			Interest Rate Swap	84.0000	84.0000	83.9000	83.9000	(0.119)	0.0000	0.0000	0
2020/02/14	IS10	21/09/2026			Interest Rate Swap	86.1000	86.1000	86.0000	86.0000	(0.116)	0.0000	0.0000	0
2020/02/14	IS10	21/12/2026			Interest Rate Swap	89.9300	89.9300	89.8300	89.8300	(0.111)	0.0000	0.0000	0
2020/02/14	IS10	15/03/2027			Interest Rate Swap	88.3600	88.3600	88.2500	88.2500	(0.124)	0.0000	0.0000	0
2020/02/14	IS10	21/06/2027			Interest Rate Swap	90.4200	90.4200	90.3100	90.3100	(0.122)	0.0000	0.0000	0
2020/02/14	IS10	20/09/2027			Interest Rate Swap	95.9600	95.9600	95.8600	95.8600	(0.104)	0.0000	0.0000	0
2020/02/14	IS10	20/12/2027			Interest Rate Swap	96.2800	96.2800	96.1700	96.1700	(0.114)	0.0000	0.0000	0
2020/02/14	IS10	22/03/2028			Interest Rate Swap	89.5300	89.5300	89.4200	89.4200	(0.123)	0.0000	0.0000	0
2020/02/14	IS10	20/06/2028			Interest Rate Swap	96.9800	96.9800	96.8600	96.8600	(0.124)	0.0000	0.0000	0
2020/02/14	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/02/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/02/14	R023	07/05/2020	6.91	Put	Bond Future	197.6900	0.1977	171.4000	0.1714	(13.299)	0	0	0
2020/02/14	R023	07/05/2020			Bond Future	6.5975	104.4381	6.5597	104.5351	(0.573)	0.0000	0.0000	67,970
2020/02/14	R023	07/05/2020	6.90	Call	Bond Future	975.4100	0.9754	1,045.6000	1.0456	7.196	0	0	0
2020/02/14	R023	07/05/2020	6.90	Put	Bond Future	202.6700	0.2027	175.8200	0.1758	(13.248)	0	0	0
2020/02/14	R023	07/05/2020	6.91	Call	Bond Future	995.8600	0.9959	1,066.6100	1.0666	7.104	0	0	0
2020/02/14	R023	07/05/2020	6.89	Call	Bond Future	955.0900	0.9551	1,024.7100	1.0247	7.289	0	0	0
2020/02/14	R023	07/05/2020	6.89	Put	Bond Future	207.7700	0.2078	180.3500	0.1804	(13.197)	0	0	0
2020/02/14	R023	06/08/2020	7.26	Call	Bond Future	1,917.4700	1.9175	1,998.0900	1.9981	4.204	0	0	0
2020/02/14	R023	06/08/2020			Bond Future	6.5160	106.3294	6.4742	106.4280	(0.642)	0.0000	0.0000	0

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2020/02/14	R023	06/08/2020	7.26	Put	Bond Future	181.5000	0.1815	163.4600	0.1635	(9.939)	0	0	0
2020/02/14	R023	06/08/2020	7.27	Call	Bond Future	1,937.7400	1.9377	2,018.6100	2.0186	4.173	0	0	0
2020/02/14	R023	06/08/2020	7.28	Put	Bond Future	176.1200	0.1761	158.5700	0.1586	(9.965)	0	0	0
2020/02/14	R023	06/08/2020	7.27	Put	Bond Future	178.6900	0.1787	160.9000	0.1609	(9.956)	0	0	0
2020/02/14	R023	06/08/2020	7.28	Call	Bond Future	1,958.2400	1.9582	2,039.3500	2.0394	4.142	0	0	0
2020/02/14	R023	05/11/2020	7.46	Put	Bond Future	167.8400	0.1678	152.4300	0.1524	(9.181)	0	0	0
2020/02/14	R023	05/11/2020	7.47	Put	Bond Future	165.6500	0.1657	150.4300	0.1504	(9.188)	0	0	0
2020/02/14	R023	05/11/2020			Bond Future	6.4325	104.2852	6.3858	104.3857	(0.726)	0.0000	0.0000	0
2020/02/14	R023	05/11/2020	7.46	Call	Bond Future	2,346.3000	2.3463	2,431.3800	2.4314	3.626	0	0	0
2020/02/14	R023	05/11/2020	7.47	Call	Bond Future	2,365.0300	2.3650	2,450.3000	2.4503	3.605	0	0	0
2020/02/14	R023	05/11/2020	7.45	Call	Bond Future	2,327.3900	2.3274	2,412.3000	2.4123	3.648	0	0	0
2020/02/14	R023	05/11/2020	7.45	Put	Bond Future	169.8400	0.1698	154.2600	0.1543	(9.173)	0	0	0
2020/02/14	R035	07/05/2020	9.48	Put	Bond Future	3,463.2400	3.4632	3,171.8600	3.1719	(8.414)	0	0	0
2020/02/14	R035	07/05/2020	9.47	Call	Bond Future	985.0800	0.9851	1,114.4700	1.1145	13.135	0	0	0
2020/02/14	R035	07/05/2020	9.85	Call	Bond Future	2,222.8000	2.2228	2,443.3100	2.4433	9.920	0	0	7,500
2020/02/14	R035	07/05/2020	10.57	Put	Bond Future	524.9300	0.5249	450.7300	0.4507	(14.135)	0	0	3,530
2020/02/14	R035	07/05/2020	9.75	Call	Bond Future	1,843.7300	1.8437	2,040.3800	2.0404	10.666	0	0	5,000
2020/02/14	R035	07/05/2020	10.75	Put	Bond Future	375.9500	0.3759	320.0700	0.3201	(14.864)	0	0	5,000
2020/02/14	R035	07/05/2020			Bond Future	9.8088	94.5367	9.7512	94.9598	(0.588)	0.0000	0.0000	117,634
2020/02/14	R035	07/05/2020	9.11	Put	Bond Future	5,634.8800	5.6349	5,266.9300	5.2669	(6.530)	0	0	0
2020/02/14	R035	07/05/2020	9.11	Call	Bond Future	309.6700	0.3097	364.8400	0.3648	17.816	0	0	5,000
2020/02/14	R035	07/05/2020	9.48	Call	Bond Future	1,011.0200	1.0110	1,142.7600	1.1428	13.030	0	0	0
2020/02/14	R035	07/05/2020	9.47	Put	Bond Future	3,513.3400	3.5133	3,219.6100	3.2196	(8.360)	0	0	0
2020/02/14	R035	07/05/2020	9.85	Put	Bond Future	1,922.4300	1.9224	1,719.8200	1.7198	(10.539)	0	0	0
2020/02/14	R035	07/05/2020	9.78	Put	Bond Future	2,165.0000	2.1650	1,945.7400	1.9457	(10.127)	0	0	0
2020/02/14	R035	07/05/2020	10.57	Call	Bond Future	5,858.1600	5.8582	6,207.0800	6.2071	5.956	0	0	0
2020/02/14	R035	07/05/2020	9.75	Put	Bond Future	2,275.7700	2.2758	2,049.3000	2.0493	(9.951)	0	0	0
2020/02/14	R035	07/05/2020	10.75	Call	Bond Future	6,904.2600	6.9043	7,271.5000	7.2715	5.319	0	0	0
2020/02/14	R035	07/05/2020	9.49	Call	Bond Future	1,037.5400	1.0375	1,171.6400	1.1716	12.925	0	0	0
2020/02/14	R035	07/05/2020	9.49	Put	Bond Future	3,413.8100	3.4138	3,124.7900	3.1248	(8.466)	0	0	0
2020/02/14	R035	07/05/2020	9.55	Put	Bond Future	3,122.6900	3.1227	2,847.8600	2.8479	(8.801)	0	0	0
2020/02/14	R035	07/05/2020	9.55	Call	Bond Future	1,200.2800	1.2003	1,348.5700	1.3486	12.355	0	0	7,500
2020/02/14	R035	07/05/2020	9.78	Call	Bond Future	1,953.5700	1.9536	2,157.4300	2.1574	10.435	0	0	3,530
2020/02/14	R035	07/05/2020	9.18	Put	Bond Future	5,175.8800	5.1759	4,820.3400	4.8203	(6.869)	0	0	0
2020/02/14	R035	07/05/2020	9.18	Call	Bond Future	403.7200	0.4037	471.3000	0.4713	16.739	0	0	3,530
2020/02/14	R035	06/08/2020	9.67	Call	Bond Future	0.0000	0.0000	2,437.0600	2.4371	100.000	0	0	500
2020/02/14	R035	06/08/2020	10.45	Put	Bond Future	0.0000	0.0000	1,423.5500	1.4235	100.000	0	0	500
2020/02/14	R035	06/08/2020	9.00	Put	Bond Future	7,348.9100	7.3489	6,992.9400	6.9929	(4.844)	0	0	0
2020/02/14	R035	06/08/2020	9.92	Put	Bond Future	2,909.0200	2.9090	2,702.0000	2.7020	(7.116)	0	0	0
2020/02/14	R035	06/08/2020			Bond Future	9.8871	96.2486	9.8275	96.6793	(0.603)	0.0000	0.0000	410
2020/02/14	R035	06/08/2020	9.09	Put	Bond Future	0.0000	0.0000	6,441.1100	6.4411	100.000	0	0	0
2020/02/14	R035	06/08/2020	9.09	Call	Bond Future	0.0000	0.0000	864.2600	0.8643	100.000	0	0	500
2020/02/14	R035	06/08/2020	9.67	Put	Bond Future	0.0000	0.0000	3,588.9100	3.5889	100.000	0	0	0
2020/02/14	R035	06/08/2020	9.00	Call	Bond Future	627.9700	0.6280	702.6600	0.7027	11.894	0	0	24,761
2020/02/14	R035	06/08/2020	9.92	Call	Bond Future	3,145.2800	3.1453	3,368.9200	3.3689	7.110	0	0	0
2020/02/14	R035	06/08/2020	10.45	Call	Bond Future	0.0000	0.0000	5,780.0700	5.7801	100.000	0	0	0
2020/02/14	R035	06/08/2020	9.93	Call	Bond Future	3,183.6700	3.1837	3,408.9300	3.4089	7.075	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
2020/02/14	R035	06/08/2020	9.91	Put	Bond Future	2,942.3500		2.9424	2,733.7200	2.7337	(7.091)	0	0	0
2020/02/14	R035	06/08/2020	8.75	Put	Bond Future	9,109.0800		9.1091	8,726.4900	8.7265	(4.200)	0	0	0
2020/02/14	R035	06/08/2020	8.75	Call	Bond Future	367.0700		0.3671	415.1400	0.4151	13.096	0	0	3,000
2020/02/14	R035	06/08/2020	9.93	Put	Bond Future	2,875.7200		2.8757	2,670.3200	2.6703	(7.143)	0	0	0
2020/02/14	R035	06/08/2020	9.91	Call	Bond Future	3,106.8500		3.1069	3,328.8800	3.3289	7.146	0	0	0
2020/02/14	R035	05/11/2020	10.34	Put	Bond Future	2,494.7300		2.4947	2,329.7300	2.3297	(6.614)	0	0	0
2020/02/14	R035	05/11/2020			Bond Future	9.9711		93.4554	9.9094	93.8937	(0.619)	0.0000	0.0000	0
2020/02/14	R035	05/11/2020	10.33	Call	Bond Future	5,010.2800		5.0103	5,282.4200	5.2824	5.432	0	0	0
2020/02/14	R035	05/11/2020	10.33	Put	Bond Future	2,518.6700		2.5187	2,352.4700	2.3525	(6.599)	0	0	0
2020/02/14	R035	05/11/2020	10.34	Call	Bond Future	5,054.3400		5.0543	5,327.6800	5.3277	5.408	0	0	0
2020/02/14	R035	05/11/2020	10.32	Call	Bond Future	4,966.6600		4.9667	5,237.5800	5.2376	5.455	0	0	0
2020/02/14	R035	05/11/2020	10.32	Put	Bond Future	2,543.1300		2.5431	2,375.7100	2.3757	(6.583)	0	0	0
2020/02/14	R035	04/02/2021	10.04	Put	Bond Future	4,314.0200		4.3140	4,095.6700	4.0957	(5.061)	0	0	0
2020/02/14	R035	04/02/2021	10.14	Put	Bond Future	3,983.2100		3.9832	3,776.4700	3.7765	(5.190)	0	0	650
2020/02/14	R035	04/02/2021	11.14	Put	Bond Future	1,773.0000		1.7730	1,661.9800	1.6620	(6.262)	0	0	650
2020/02/14	R035	04/02/2021	10.05	Call	Bond Future	4,176.3000		4.1763	4,405.4400	4.4054	5.487	0	0	0
2020/02/14	R035	04/02/2021			Bond Future	10.0649		95.1137	10.0009	95.5600	(0.635)	0.0000	0.0000	0
2020/02/14	R035	04/02/2021	10.14	Call	Bond Future	4,503.5600		4.5036	4,743.1400	4.7431	5.320	0	0	0
2020/02/14	R035	04/02/2021	10.06	Call	Bond Future	4,212.0100		4.2120	4,442.3200	4.4423	5.468	0	0	0
2020/02/14	R035	04/02/2021	10.06	Put	Bond Future	4,245.9600		4.2460	4,029.9500	4.0300	(5.087)	0	0	0
2020/02/14	R035	04/02/2021	10.04	Call	Bond Future	4,140.7300		4.1407	4,368.7000	4.3687	5.506	0	0	0
2020/02/14	R035	04/02/2021	11.14	Call	Bond Future	8,826.7500		8.8267	9,162.0500	9.1621	3.799	0	0	0
2020/02/14	R035	04/02/2021	10.05	Put	Bond Future	4,279.8800		4.2799	4,062.7000	4.0627	(5.074)	0	0	0
2020/02/14	R186	07/05/2020	8.09	Put	Bond Future	1,098.8200		1.0988	1,002.6600	1.0027	(8.751)	0	0	0
2020/02/14	R186	07/05/2020	7.90	Put	Bond Future	1,621.0700		1.6211	1,498.5400	1.4985	(7.559)	0	0	2,500
2020/02/14	R186	07/05/2020	8.28	Put	Bond Future	716.2400		0.7162	644.8100	0.6448	(9.973)	0	0	0
2020/02/14	R186	07/05/2020	8.93	Call	Bond Future	4,947.2800		4.9473	5,130.5700	5.1306	3.705	0	0	0
2020/02/14	R186	07/05/2020			Bond Future	8.0238		116.5976	7.9865	116.8005	(0.464)	0.0000	0.0000	84,893
2020/02/14	R186	07/05/2020	8.08	Call	Bond Future	1,428.6300		1.4286	1,534.0300	1.5340	7.378	0	0	0
2020/02/14	R186	07/05/2020	8.08	Put	Bond Future	1,122.6700		1.1227	1,025.1400	1.0251	(8.687)	0	0	0
2020/02/14	R186	07/05/2020	8.50	Call	Bond Future	2,982.3600		2.9824	3,137.3100	3.1373	5.196	0	0	0
2020/02/14	R186	07/05/2020	8.50	Put	Bond Future	425.0700		0.4251	377.0900	0.3771	(11.288)	0	0	23,224
2020/02/14	R186	07/05/2020	8.09	Call	Bond Future	1,459.0700		1.4591	1,565.8400	1.5658	7.318	0	0	0
2020/02/14	R186	07/05/2020	7.90	Call	Bond Future	944.1900		0.9442	1,024.5900	1.0246	8.515	0	0	0
2020/02/14	R186	07/05/2020	8.28	Call	Bond Future	2,101.5300		2.1015	2,233.0300	2.2330	6.257	0	0	0
2020/02/14	R186	07/05/2020	8.93	Put	Bond Future	144.5100		0.1445	124.8700	0.1249	(13.591)	0	0	0
2020/02/14	R186	07/05/2020	8.07	Call	Bond Future	1,398.5400		1.3985	1,502.5600	1.5026	7.438	0	0	0
2020/02/14	R186	07/05/2020	8.07	Put	Bond Future	1,146.8900		1.1469	1,047.9800	1.0480	(8.624)	0	0	0
2020/02/14	R186	07/05/2020	7.60	Put	Bond Future	2,737.8000		2.7378	2,577.4300	2.5774	(5.858)	0	0	0
2020/02/14	R186	07/05/2020	7.60	Call	Bond Future	398.3700		0.3984	440.9300	0.4409	10.684	0	0	0
2020/02/14	R186	06/08/2020	8.25	Call	Bond Future	2,362.2200		2.3622	2,481.1500	2.4812	5.035	0	0	0
2020/02/14	R186	06/08/2020	8.38	Put	Bond Future	1,151.5200		1.1515	1,075.1400	1.0751	(6.633)	0	0	0
2020/02/14	R186	06/08/2020			Bond Future	8.0639		113.4056	8.0247	113.6122	(0.486)	0.0000	0.0000	1,870
2020/02/14	R186	06/08/2020	8.37	Call	Bond Future	2,765.3700		2.7654	2,894.6800	2.8947	4.676	0	0	0
2020/02/14	R186	06/08/2020	8.37	Put	Bond Future	1,168.3900		1.1684	1,091.1800	1.0912	(6.608)	0	0	0
2020/02/14	R186	06/08/2020	8.25	Put	Bond Future	1,387.8100		1.3878	1,300.2200	1.3002	(6.311)	0	0	3,150
2020/02/14	R186	06/08/2020	8.38	Call	Bond Future	2,800.1800		2.8002	2,930.3200	2.9303	4.648	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
2020/02/14	R186	06/08/2020	8.36	Call	Bond Future	2,730.7400	2.7307	2,859.2100	2.8592	4.705	0	0	0
2020/02/14	R186	06/08/2020	8.36	Put	Bond Future	1,185.4700	1.1855	1,107.4200	1.1074	(6.584)	0	0	0
2020/02/14	R186	05/11/2020	8.64	Put	Bond Future	1,120.5900	1.1206	1,054.0500	1.0541	(5.938)	0	0	0
2020/02/14	R186	05/11/2020	8.65	Call	Bond Future	3,827.9300	3.8279	3,972.2600	3.9723	3.770	0	0	0
2020/02/14	R186	05/11/2020			Bond Future	8.1063	115.4160	8.0650	115.6263	(0.510)	0.0000	0.0000	0
2020/02/14	R186	05/11/2020	8.66	Call	Bond Future	3,864.2300	3.8642	4,009.1800	4.0092	3.751	0	0	0
2020/02/14	R186	05/11/2020	8.66	Put	Bond Future	1,094.5700	1.0946	1,029.2700	1.0293	(5.966)	0	0	0
2020/02/14	R186	05/11/2020	9.26	Put	Bond Future	490.2900	0.4903	455.9100	0.4559	(7.012)	0	0	3,500
2020/02/14	R186	05/11/2020	8.64	Call	Bond Future	3,791.7400	3.7917	3,935.4500	3.9355	3.790	0	0	0
2020/02/14	R186	05/11/2020	7.84	Put	Bond Future	2,811.6600	2.8117	2,684.3200	2.6843	(4.529)	0	0	0
2020/02/14	R186	05/11/2020	8.65	Put	Bond Future	1,107.5100	1.1075	1,041.5900	1.0416	(5.952)	0	0	0
2020/02/14	R186	05/11/2020	8.34	Put	Bond Future	1,593.3100	1.5933	1,506.1700	1.5062	(5.469)	0	0	0
2020/02/14	R186	05/11/2020	8.34	Call	Bond Future	2,773.1300	2.7731	2,896.2400	2.8962	4.439	0	0	3,500
2020/02/14	R186	05/11/2020	9.26	Call	Bond Future	6,163.1100	6.1631	6,338.9800	6.3390	2.854	0	0	0
2020/02/14	R186	05/11/2020	7.84	Call	Bond Future	1,447.7900	1.4478	1,530.7000	1.5307	5.727	0	0	3,500
2020/02/14	R197	07/05/2020			Bond Future	309.1364	309.1364	309.4278	309.4278	0.094	0.0000	0.0000	2,507
2020/02/14	R197	06/08/2020			Bond Future	307.0476	307.0476	307.3441	307.3441	0.097	0.0000	0.0000	0
2020/02/14	R197	05/11/2020			Bond Future	312.5621	312.5621	312.8641	312.8641	0.097	0.0000	0.0000	0
2020/02/14	R202	07/05/2020			Bond Future	228.4333	228.4333	228.0531	228.0531	(0.166)	0.0000	0.0000	8,483
2020/02/14	R202	06/08/2020			Bond Future	228.5029	228.5029	228.1153	228.1153	(0.170)	0.0000	0.0000	0
2020/02/14	R202	05/11/2020			Bond Future	232.6068	232.6068	232.2126	232.2126	(0.170)	0.0000	0.0000	0
2020/02/14	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/14	R208	07/05/2020	4.80	Put	Bond Future	1,334.7000	1.3347	1,336.0800	1.3361	0.103	0	0	0
2020/02/14	R208	07/05/2020			Bond Future	6.3513	101.1033	6.3529	101.1020	0.026	0.0000	0.0000	15,983
2020/02/14	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/14	R208	07/05/2020	4.82	Put	Bond Future	1,317.3100	1.3173	1,318.6900	1.3187	0.105	0	0	0
2020/02/14	R208	07/05/2020	4.81	Put	Bond Future	1,326.0000	1.3260	1,327.3800	1.3274	0.104	0	0	0
2020/02/14	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/14	R208	06/08/2020	5.57	Put	Bond Future	270.3300	0.2703	271.4900	0.2715	0.429	0	0	0
2020/02/14	R208	06/08/2020			Bond Future	5.9787	102.9344	5.9811	102.9329	0.041	0.0000	0.0000	0
2020/02/14	R208	06/08/2020	5.56	Call	Bond Future	16.4700	0.0165	16.1200	0.0161	(2.125)	0	0	0
2020/02/14	R208	06/08/2020	5.56	Put	Bond Future	275.5000	0.2755	276.6800	0.2767	0.428	0	0	0
2020/02/14	R208	06/08/2020	5.57	Call	Bond Future	17.5000	0.0175	17.1300	0.0171	(2.114)	0	0	0
2020/02/14	R208	06/08/2020	5.55	Call	Bond Future	15.6400	0.0156	15.3000	0.0153	(2.174)	0	0	0
2020/02/14	R208	06/08/2020	5.55	Put	Bond Future	280.8700	0.2809	282.0600	0.2821	0.424	0	0	0
2020/02/14	R208	05/11/2020	4.78	Call	Bond Future	22.5000	0.0225	22.0800	0.0221	(1.867)	0	0	0
2020/02/14	R208	05/11/2020	4.77	Put	Bond Future	169.1900	0.1692	170.2600	0.1703	0.632	0	0	0
2020/02/14	R208	05/11/2020			Bond Future	5.1537	101.3571	5.1575	101.3556	0.075	0.0000	0.0000	0
2020/02/14	R208	05/11/2020	4.79	Call	Bond Future	23.6000	0.0236	23.1700	0.0232	(1.822)	0	0	0
2020/02/14	R208	05/11/2020	4.79	Put	Bond Future	163.4100	0.1634	164.4600	0.1645	0.643	0	0	0
2020/02/14	R208	05/11/2020	4.78	Put	Bond Future	166.1600	0.1662	167.2200	0.1672	0.638	0	0	0
2020/02/14	R208	05/11/2020	4.77	Call	Bond Future	21.6800	0.0217	21.2700	0.0213	(1.891)	0	0	0
2020/02/14	R209	07/05/2020	9.47	Call	Bond Future	701.4300	0.7014	798.3800	0.7984	13.822	0	0	0
2020/02/14	R209	07/05/2020			Bond Future	9.8764	71.9258	9.8190	72.2847	(0.582)	0.0000	0.0000	67,923

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
2020/02/14	R209	07/05/2020	9.45	Call	Bond Future	663.8600	0.6639	757.0300	0.7570	14.035	0	0	0
2020/02/14	R209	07/05/2020	9.45	Put	Bond Future	3,391.1700	3.3912	3,125.4100	3.1254	(7.837)	0	0	0
2020/02/14	R209	07/05/2020	9.47	Put	Bond Future	3,297.5000	3.2975	3,035.5200	3.0355	(7.945)	0	0	0
2020/02/14	R209	07/05/2020	9.46	Call	Bond Future	682.5300	0.6825	777.5900	0.7776	13.928	0	0	0
2020/02/14	R209	07/05/2020	9.46	Put	Bond Future	3,344.1800	3.3442	3,080.3100	3.0803	(7.890)	0	0	0
2020/02/14	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/14	R209	06/08/2020	5.55	Put	Bond Future	36,304.7000	36.3047	35,939.3300	35.9393	(1.006)	0	0	0
2020/02/14	R209	06/08/2020			Bond Future	9.9512	73.2284	9.8919	73.5938	(0.595)	0.0000	0.0000	200
2020/02/14	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/14	R209	06/08/2020	5.57	Put	Bond Future	36,087.8900	36.0879	35,722.5200	35.7225	(1.012)	0	0	0
2020/02/14	R209	06/08/2020	5.56	Put	Bond Future	36,196.2200	36.1962	35,830.8500	35.8309	(1.009)	0	0	0
2020/02/14	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/14	R209	05/11/2020	10.02	Call	Bond Future	3,065.6300	3.0656	3,256.4300	3.2564	6.224	0	0	0
2020/02/14	R209	05/11/2020			Bond Future	10.0278	71.3764	9.9667	71.7483	(0.609)	0.0000	0.0000	0
2020/02/14	R209	05/11/2020	10.00	Call	Bond Future	3,003.0800	3.0031	3,191.5500	3.1915	6.276	0	0	0
2020/02/14	R209	05/11/2020	10.00	Put	Bond Future	3,172.2100	3.1722	2,988.8100	2.9888	(5.781)	0	0	0
2020/02/14	R209	05/11/2020	10.02	Put	Bond Future	3,113.2500	3.1132	2,932.1800	2.9322	(5.816)	0	0	0
2020/02/14	R209	05/11/2020	10.01	Call	Bond Future	3,034.1600	3.0342	3,223.7900	3.2238	6.250	0	0	0
2020/02/14	R209	05/11/2020	10.01	Put	Bond Future	3,142.5000	3.1425	2,960.2600	2.9603	(5.799)	0	0	0
2020/02/14	R210	07/05/2020			Bond Future	188.1217	188.1217	188.1101	188.1101	(0.006)	0.0000	0.0000	1,941
2020/02/14	R210	06/08/2020			Bond Future	191.5744	191.5744	191.5624	191.5624	(0.006)	0.0000	0.0000	0
2020/02/14	R210	05/11/2020			Bond Future	192.3035	192.3035	192.2915	192.2915	(0.006)	0.0000	0.0000	0
2020/02/14	R212	07/05/2020			Bond Future	165.0056	165.0056	164.9913	164.9913	(0.009)	0.0000	0.0000	6,719
2020/02/14	R212	06/08/2020			Bond Future	165.7483	165.7483	165.7336	165.7336	(0.009)	0.0000	0.0000	0
2020/02/14	R212	05/11/2020			Bond Future	168.7252	168.7252	168.7103	168.7103	(0.009)	0.0000	0.0000	0
2020/02/14	R213	07/05/2020	9.01	Put	Bond Future	2,167.4600	2.1675	1,990.2900	1.9903	(8.174)	0	0	0
2020/02/14	R213	07/05/2020	9.00	Call	Bond Future	1,084.5000	1.0845	1,194.0000	1.1940	10.097	0	0	0
2020/02/14	R213	07/05/2020			Bond Future	9.1824	86.6273	9.1351	86.9157	(0.515)	0.0000	0.0000	18,827
2020/02/14	R213	07/05/2020	9.01	Call	Bond Future	1,109.6600	1.1097	1,220.9000	1.2209	10.025	0	0	0
2020/02/14	R213	07/05/2020	9.00	Put	Bond Future	2,204.1900	2.2042	2,025.2800	2.0253	(8.117)	0	0	0
2020/02/14	R213	07/05/2020	9.02	Call	Bond Future	1,135.3300	1.1353	1,248.3100	1.2483	9.951	0	0	0
2020/02/14	R213	07/05/2020	9.02	Put	Bond Future	2,131.3000	2.1313	1,955.8700	1.9559	(8.231)	0	0	0
2020/02/14	R213	06/08/2020	9.31	Call	Bond Future	2,563.8800	2.5639	2,718.0800	2.7181	6.014	0	0	0
2020/02/14	R213	06/08/2020			Bond Future	9.2469	88.1961	9.1979	88.4896	(0.530)	0.0000	0.0000	300
2020/02/14	R213	06/08/2020	9.29	Call	Bond Future	2,499.1100	2.4991	2,650.9700	2.6510	6.077	0	0	0
2020/02/14	R213	06/08/2020	9.29	Put	Bond Future	2,241.9900	2.2420	2,100.3600	2.1004	(6.317)	0	0	0
2020/02/14	R213	06/08/2020	9.31	Put	Bond Future	2,187.8000	2.1878	2,048.5100	2.0485	(6.367)	0	0	0
2020/02/14	R213	06/08/2020	9.30	Call	Bond Future	2,531.3900	2.5314	2,684.4300	2.6844	6.046	0	0	0
2020/02/14	R213	06/08/2020	9.30	Put	Bond Future	2,214.7600	2.2148	2,074.3100	2.0743	(6.342)	0	0	0
2020/02/14	R213	05/11/2020	9.60	Put	Bond Future	2,087.0100	2.0870	1,966.9000	1.9669	(5.755)	0	0	0
2020/02/14	R213	05/11/2020	9.59	Call	Bond Future	3,685.4300	3.6854	3,863.1400	3.8631	4.822	0	0	0
2020/02/14	R213	05/11/2020			Bond Future	9.3179	86.2107	9.2671	86.5094	(0.545)	0.0000	0.0000	0
2020/02/14	R213	05/11/2020	9.60	Call	Bond Future	3,721.3600	3.7214	3,899.9800	3.9000	4.800	0	0	0
2020/02/14	R213	05/11/2020	9.59	Put	Bond Future	2,108.3100	2.1083	1,987.2900	1.9873	(5.740)	0	0	0
2020/02/14	R213	05/11/2020	9.61	Call	Bond Future	3,757.4300	3.7574	3,936.9600	3.9370	4.778	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
2020/02/14	R213	05/11/2020	9.61	Put	Bond Future	2,065.9000	2.0659	1,946.7000	1.9467	(5.770)	0	0	0
2020/02/14	R214	07/05/2020	9.77	Put	Bond Future	3,063.6400	3.0636	2,813.2500	2.8132	(8.173)	0	0	0
2020/02/14	R214	07/05/2020			Bond Future	10.0785	70.3676	10.0211	70.7411	(0.569)	0.0000	0.0000	15,674
2020/02/14	R214	07/05/2020	9.76	Call	Bond Future	993.9300	0.9939	1,115.1200	1.1151	12.193	0	0	0
2020/02/14	R214	07/05/2020	9.76	Put	Bond Future	3,108.2200	3.1082	2,855.8400	2.8558	(8.120)	0	0	0
2020/02/14	R214	07/05/2020	9.77	Call	Bond Future	1,017.2800	1.0173	1,140.4600	1.1405	12.109	0	0	0
2020/02/14	R214	07/05/2020	9.31	Put	Bond Future	5,533.3000	5.5333	5,203.4100	5.2034	(5.962)	0	0	0
2020/02/14	R214	07/05/2020	10.66	Put	Bond Future	709.1500	0.7092	619.4900	0.6195	(12.643)	0	0	1,250
2020/02/14	R214	07/05/2020	9.75	Call	Bond Future	970.9300	0.9709	1,090.1200	1.0901	12.276	0	0	0
2020/02/14	R214	07/05/2020	9.75	Put	Bond Future	3,153.2500	3.1532	2,898.8700	2.8989	(8.067)	0	0	0
2020/02/14	R214	07/05/2020	9.31	Call	Bond Future	254.0200	0.2540	297.7000	0.2977	17.195	0	0	1,250
2020/02/14	R214	07/05/2020	9.91	Put	Bond Future	2,485.7100	2.4857	2,263.8600	2.2639	(8.925)	0	0	0
2020/02/14	R214	07/05/2020	9.91	Call	Bond Future	1,379.7700	1.3798	1,531.4900	1.5315	10.996	0	0	1,250
2020/02/14	R214	07/05/2020	10.66	Call	Bond Future	4,321.7800	4.3218	4,605.6900	4.6057	6.569	0	0	0
2020/02/14	R214	06/08/2020	9.98	Put	Bond Future	3,345.5600	3.3456	3,134.7500	3.1348	(6.301)	0	0	0
2020/02/14	R214	06/08/2020	9.97	Call	Bond Future	2,206.2300	2.2062	2,374.1400	2.3741	7.611	0	0	0
2020/02/14	R214	06/08/2020			Bond Future	10.1511	71.6419	10.0919	72.0221	(0.582)	0.0000	0.0000	300
2020/02/14	R214	06/08/2020	9.98	Call	Bond Future	2,236.2900	2.2363	2,405.6500	2.4056	7.573	0	0	0
2020/02/14	R214	06/08/2020	9.97	Put	Bond Future	3,381.2200	3.3812	3,168.9600	3.1690	(6.278)	0	0	0
2020/02/14	R214	06/08/2020	9.99	Call	Bond Future	2,266.5600	2.2666	2,437.3600	2.4374	7.536	0	0	0
2020/02/14	R214	06/08/2020	9.99	Put	Bond Future	3,310.2100	3.3102	3,100.8400	3.1008	(6.325)	0	0	0
2020/02/14	R214	05/11/2020	10.26	Put	Bond Future	3,191.5400	3.1915	3,008.3700	3.0084	(5.739)	0	0	0
2020/02/14	R214	05/11/2020			Bond Future	10.2279	69.6165	10.1670	70.0035	(0.596)	0.0000	0.0000	0
2020/02/14	R214	05/11/2020	10.25	Call	Bond Future	3,360.4800	3.3605	3,563.1300	3.5631	6.030	0	0	0
2020/02/14	R214	05/11/2020	10.25	Put	Bond Future	3,221.1800	3.2212	3,036.8300	3.0368	(5.723)	0	0	0
2020/02/14	R214	05/11/2020	10.26	Call	Bond Future	3,393.8300	3.3938	3,597.6600	3.5977	6.006	0	0	0
2020/02/14	R214	05/11/2020	10.24	Call	Bond Future	3,327.4900	3.3275	3,528.9700	3.5290	6.055	0	0	0
2020/02/14	R214	05/11/2020	10.24	Put	Bond Future	3,251.2800	3.2513	3,065.7600	3.0658	(5.706)	0	0	0
2020/02/14	R248	07/05/2020	9.79	Call	Bond Future	820.2800	0.8203	961.5500	0.9616	17.222	0	0	0
2020/02/14	R248	07/05/2020	9.77	Put	Bond Future	4,652.8000	4.6528	4,237.6800	4.2377	(8.922)	0	0	0
2020/02/14	R248	07/05/2020	10.20	Call	Bond Future	2,164.6000	2.1646	2,433.8000	2.4338	12.436	0	0	0
2020/02/14	R248	07/05/2020	9.69	Put	Bond Future	5,180.0800	5.1801	4,742.1200	4.7421	(8.455)	0	0	0
2020/02/14	R248	07/05/2020			Bond Future	10.2323	88.1411	10.1645	88.6917	(0.662)	0.0000	0.0000	91,013
2020/02/14	R248	07/05/2020	9.79	Put	Bond Future	4,526.2100	4.5262	4,116.9600	4.1170	(9.042)	0	0	0
2020/02/14	R248	07/05/2020	9.77	Call	Bond Future	772.8000	0.7728	908.2000	0.9082	17.521	0	0	0
2020/02/14	R248	07/05/2020	10.70	Call	Bond Future	4,647.4500	4.6475	5,050.5400	5.0505	8.673	0	0	0
2020/02/14	R248	07/05/2020	10.70	Put	Bond Future	1,009.7000	1.0097	862.2700	0.8623	(14.601)	0	0	300
2020/02/14	R248	07/05/2020	9.78	Put	Bond Future	4,589.2100	4.5892	4,177.0100	4.1770	(8.982)	0	0	0
2020/02/14	R248	07/05/2020	10.20	Put	Bond Future	2,426.3500	2.4263	2,145.0300	2.1450	(11.594)	0	0	300
2020/02/14	R248	07/05/2020	9.69	Call	Bond Future	597.9600	0.5980	710.5200	0.7105	18.824	0	0	300
2020/02/14	R248	07/05/2020	9.78	Call	Bond Future	796.3100	0.7963	934.6300	0.9346	17.370	0	0	0
2020/02/14	R248	06/08/2020	9.00	Put	Bond Future	11,920.3700	11.9204	11,405.2100	11.4052	(4.322)	0	0	0
2020/02/14	R248	06/08/2020	10.20	Call	Bond Future	3,021.2800	3.0213	3,286.8300	3.2868	8.789	0	0	0
2020/02/14	R248	06/08/2020			Bond Future	10.3094	89.7373	10.2395	90.2977	(0.679)	0.0000	0.0000	400
2020/02/14	R248	06/08/2020	9.25	Put	Bond Future	9,715.7900	9.7158	9,229.6900	9.2297	(5.003)	0	0	0
2020/02/14	R248	06/08/2020	9.25	Call	Bond Future	494.4000	0.4944	568.7000	0.5687	15.028	0	0	20,640

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
2020/02/14	R248	06/08/2020	10.18	Call	Bond Future	2,944.1400	2.9441	3,205.4700	3.2055	8.876	0	0	0
2020/02/14	R248	06/08/2020	10.18	Put	Bond Future	3,986.2600	3.9863	3,687.1900	3.6872	(7.503)	0	0	0
2020/02/14	R248	06/08/2020	9.00	Call	Bond Future	273.0200	0.2730	318.2600	0.3183	16.570	0	0	3,000
2020/02/14	R248	06/08/2020	10.20	Put	Bond Future	3,900.9600	3.9010	3,606.1100	3.6061	(7.558)	0	0	0
2020/02/14	R248	06/08/2020	10.19	Call	Bond Future	2,982.7100	2.9827	3,246.1500	3.2462	8.832	0	0	0
2020/02/14	R248	06/08/2020	10.19	Put	Bond Future	3,943.5500	3.9436	3,646.5900	3.6466	(7.530)	0	0	0
2020/02/14	R248	05/11/2020	10.02	Put	Bond Future	5,624.4000	5.6244	5,282.6800	5.2827	(6.076)	0	0	0
2020/02/14	R248	05/11/2020	10.03	Call	Bond Future	2,655.6100	2.6556	2,886.1800	2.8862	8.682	0	0	0
2020/02/14	R248	05/11/2020			Bond Future	10.3909	86.8919	10.3187	87.4623	(0.695)	0.0000	0.0000	0
2020/02/14	R248	05/11/2020	10.04	Call	Bond Future	2,689.3800	2.6894	2,921.8500	2.9219	8.644	0	0	0
2020/02/14	R248	05/11/2020	10.04	Put	Bond Future	5,525.1600	5.5252	5,187.2200	5.1872	(6.116)	0	0	0
2020/02/14	R248	05/11/2020	10.02	Call	Bond Future	2,622.0500	2.6220	2,850.7400	2.8507	8.722	0	0	0
2020/02/14	R248	05/11/2020	10.03	Put	Bond Future	5,574.6000	5.5746	5,234.7600	5.2348	(6.096)	0	0	0

Total **1293788**