



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 22/01/2020 TO 22/01/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	2025	06/02/2020		Bond Future	135.8813	135.8813	135.7151	135.7151	(0.122)	0.0000	0.0000	2,083
2020/01/22	2025	07/05/2020		Bond Future	138.3218	138.3218	138.1520	138.1520	(0.123)	0.0000	0.0000	3,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/22	2025	06/08/2020			Bond Future	139.3697		139.3697	139.1970	139.1970	(0.124)	0.0000	0.0000	0
2020/01/22	2025	05/11/2020			Bond Future	141.8770		141.8770	141.7017	141.7017	(0.124)	0.0000	0.0000	0
2020/01/22	2025	04/02/2021			Bond Future	142.8309		142.8309	142.6540	142.6540	(0.124)	0.0000	0.0000	0
2020/01/22	2029	06/02/2020			Bond Future	101.2745		101.2745	101.0398	101.0398	(0.232)	0.0000	0.0000	3,765
2020/01/22	2029	07/05/2020			Bond Future	101.9900		101.9900	101.7507	101.7507	(0.235)	0.0000	0.0000	0
2020/01/22	2029	06/08/2020			Bond Future	103.8639		103.8639	103.6202	103.6202	(0.235)	0.0000	0.0000	0
2020/01/22	2029	05/11/2020			Bond Future	104.5991		104.5991	104.3514	104.3514	(0.237)	0.0000	0.0000	0
2020/01/22	2030	06/02/2020	9.15	Put	Bond Future	289.4100		0.2894	264.5400	0.2645	(8.593)	0	0	0
2020/01/22	2030	06/02/2020	9.14	Call	Bond Future	1,208.5800		1.2086	1,197.1500	1.1972	(0.946)	0	0	0
2020/01/22	2030	06/02/2020	9.40	Put	Bond Future	57.3200		0.0573	47.7400	0.0477	(16.713)	0	0	5,000
2020/01/22	2030	06/02/2020	9.25	Call	Bond Future	1,731.1100		1.7311	1,727.0400	1.7270	(0.235)	0	0	0
2020/01/22	2030	06/02/2020	8.40	Call	Bond Future	3.4900		0.0035	2.5400	0.0025	(27.221)	0	0	5,820
2020/01/22	2030	06/02/2020			Bond Future	8.9939		93.7829	8.9916	93.7970	(0.025)	0.0000	0.0000	79,913
2020/01/22	2030	06/02/2020	9.00	Put	Bond Future	633.6300		0.6336	601.5600	0.6016	(5.061)	0	0	0
2020/01/22	2030	06/02/2020	9.00	Call	Bond Future	671.4700		0.6715	653.4500	0.6534	(2.684)	0	0	5,820
2020/01/22	2030	06/02/2020	9.15	Call	Bond Future	1,252.9200		1.2529	1,242.1000	1.2421	(0.864)	0	0	0
2020/01/22	2030	06/02/2020	9.14	Put	Bond Future	306.4100		0.3064	280.9300	0.2809	(8.316)	0	0	0
2020/01/22	2030	06/02/2020	9.40	Call	Bond Future	2,536.9400		2.5369	2,541.4100	2.5414	0.176	0	0	0
2020/01/22	2030	06/02/2020	9.25	Put	Bond Future	157.1900		0.1572	139.0700	0.1391	(11.527)	0	0	5,000
2020/01/22	2030	06/02/2020	8.40	Put	Bond Future	3,792.3200		3.7923	3,777.3200	3.7773	(0.396)	0	0	0
2020/01/22	2030	06/02/2020	9.16	Call	Bond Future	1,297.8900		1.2979	1,287.7600	1.2878	(0.780)	0	0	0
2020/01/22	2030	06/02/2020	9.16	Put	Bond Future	273.1000		0.2731	248.9200	0.2489	(8.854)	0	0	0
2020/01/22	2030	07/05/2020	8.79	Call	Bond Future	989.0800		0.9891	977.0500	0.9770	(1.216)	0	0	0
2020/01/22	2030	07/05/2020	8.78	Put	Bond Future	2,712.9900		2.7130	2,687.1600	2.6872	(0.952)	0	0	0
2020/01/22	2030	07/05/2020			Bond Future	9.0634		95.4441	9.0611	95.4579	(0.025)	0.0000	0.0000	540
2020/01/22	2030	07/05/2020	8.80	Call	Bond Future	1,012.0600		1.0121	1,000.0000	1.0000	(1.192)	0	0	0
2020/01/22	2030	07/05/2020	8.80	Put	Bond Future	2,633.7900		2.6338	2,607.9100	2.6079	(0.983)	0	0	0
2020/01/22	2030	07/05/2020	8.79	Put	Bond Future	2,673.1000		2.6731	2,647.2500	2.6473	(0.967)	0	0	0
2020/01/22	2030	07/05/2020	8.78	Call	Bond Future	966.6300		0.9666	954.6200	0.9546	(1.242)	0	0	0
2020/01/22	2030	06/08/2020	9.11	Call	Bond Future	2,360.8900		2.3609	2,312.7400	2.3127	(2.039)	0	0	0
2020/01/22	2030	06/08/2020			Bond Future	9.1349		93.1425	9.1325	93.1567	(0.026)	0.0000	0.0000	0
2020/01/22	2030	06/08/2020	9.09	Call	Bond Future	2,300.5000		2.3005	2,252.2500	2.2522	(2.097)	0	0	0
2020/01/22	2030	06/08/2020	9.09	Put	Bond Future	2,568.1300		2.5681	2,505.7000	2.5057	(2.431)	0	0	0
2020/01/22	2030	06/08/2020	9.11	Put	Bond Future	2,509.0500		2.5091	2,446.7200	2.4467	(2.484)	0	0	0
2020/01/22	2030	06/08/2020	9.10	Call	Bond Future	2,330.5900		2.3306	2,282.3900	2.2824	(2.068)	0	0	0
2020/01/22	2030	06/08/2020	9.10	Put	Bond Future	2,538.4600		2.5385	2,476.0800	2.4761	(2.457)	0	0	0
2020/01/22	2030	05/11/2020	10.06	Put	Bond Future	1,328.3800		1.3284	1,233.6000	1.2336	(7.135)	0	0	1,000
2020/01/22	2030	05/11/2020	8.73	Call	Bond Future	1,755.5700		1.7556	1,651.8600	1.6519	(5.907)	0	0	3,000
2020/01/22	2030	05/11/2020	9.39	Put	Bond Future	2,523.1800		2.5232	2,402.6800	2.4027	(4.776)	0	0	0
2020/01/22	2030	05/11/2020	9.38	Call	Bond Future	3,567.1300		3.5671	3,461.1900	3.4612	(2.970)	0	0	0
2020/01/22	2030	05/11/2020			Bond Future	9.2038		94.8194	9.2013	94.8341	(0.027)	0.0000	0.0000	0
2020/01/22	2030	05/11/2020	8.34	Put	Bond Future	6,231.1600		6.2312	6,129.0000	6.1290	(1.640)	0	0	0
2020/01/22	2030	05/11/2020	8.34	Call	Bond Future	1,011.2400		1.0112	923.8300	0.9238	(8.644)	0	0	1,000
2020/01/22	2030	05/11/2020	9.04	Put	Bond Future	3,493.5900		3.4936	3,373.1300	3.3731	(3.448)	0	0	0
2020/01/22	2030	05/11/2020	9.04	Call	Bond Future	2,531.8300		2.5318	2,426.1200	2.4261	(4.175)	0	0	1,000
2020/01/22	2030	05/11/2020	10.06	Call	Bond Future	6,149.8500		6.1499	6,069.8200	6.0698	(1.301)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/22	2030	05/11/2020	8.73	Put	Bond Future	4,572.8500	4.5729	4,454.3900	4.4544	(2.591)	0	0	0
2020/01/22	2030	05/11/2020	9.23	Put	Bond Future	2,936.1100	2.9361	2,813.5300	2.8135	(4.175)	0	0	0
2020/01/22	2030	05/11/2020	10.37	Put	Bond Future	961.1800	0.9612	880.2100	0.8802	(8.424)	0	0	16,000
2020/01/22	2030	05/11/2020	9.39	Call	Bond Future	3,600.4100	3.6004	3,494.6600	3.4947	(2.937)	0	0	0
2020/01/22	2030	05/11/2020	9.38	Put	Bond Future	2,547.3500	2.5474	2,426.6600	2.4267	(4.738)	0	0	0
2020/01/22	2030	05/11/2020	10.47	Call	Bond Future	7,862.5200	7.8625	7,801.2800	7.8013	(0.779)	0	0	0
2020/01/22	2030	05/11/2020	10.47	Put	Bond Future	848.4000	0.8484	772.4100	0.7724	(8.957)	0	0	3,000
2020/01/22	2030	05/11/2020	9.23	Call	Bond Future	3,088.4800	3.0885	2,980.6500	2.9806	(3.491)	0	0	3,000
2020/01/22	2030	05/11/2020	8.53	Put	Bond Future	5,380.0500	5.3800	5,268.7200	5.2687	(2.069)	0	0	0
2020/01/22	2030	05/11/2020	8.53	Call	Bond Future	1,340.3000	1.3403	1,243.7200	1.2437	(7.206)	0	0	16,000
2020/01/22	2030	05/11/2020	9.03	Put	Bond Future	3,525.1700	3.5252	3,404.7500	3.4048	(3.416)	0	0	0
2020/01/22	2030	05/11/2020	9.03	Call	Bond Future	2,504.2900	2.5043	2,398.6200	2.3986	(4.220)	0	0	16,000
2020/01/22	2030	05/11/2020	10.37	Call	Bond Future	7,447.2100	7.4472	7,380.9900	7.3810	(0.889)	0	0	0
2020/01/22	2030	05/11/2020	9.40	Call	Bond Future	3,633.5000	3.6335	3,527.9600	3.5280	(2.905)	0	0	0
2020/01/22	2030	05/11/2020	9.40	Put	Bond Future	2,498.8700	2.4989	2,378.5800	2.3786	(4.814)	0	0	0
2020/01/22	2032	06/02/2020	9.40	Put	Bond Future	673.4100	0.6734	638.0200	0.6380	(5.255)	0	0	0
2020/01/22	2032	06/02/2020			Bond Future	9.3854	94.8793	9.3829	94.8967	(0.027)	0.0000	0.0000	71,272
2020/01/22	2032	06/02/2020	9.39	Call	Bond Future	736.1100	0.7361	717.8600	0.7179	(2.479)	0	0	0
2020/01/22	2032	06/02/2020	9.39	Put	Bond Future	705.4000	0.7054	669.7300	0.6697	(5.057)	0	0	0
2020/01/22	2032	06/02/2020	9.40	Call	Bond Future	771.5600	0.7716	753.5900	0.7536	(2.329)	0	0	0
2020/01/22	2032	06/02/2020	9.38	Call	Bond Future	701.6200	0.7016	683.1300	0.6831	(2.635)	0	0	0
2020/01/22	2032	06/02/2020	9.38	Put	Bond Future	738.4200	0.7384	702.5100	0.7025	(4.863)	0	0	0
2020/01/22	2032	07/05/2020	9.19	Call	Bond Future	1,104.4800	1.1045	1,093.2400	1.0932	(1.018)	0	0	0
2020/01/22	2032	07/05/2020			Bond Future	9.4603	92.4012	9.4577	92.4185	(0.028)	0.0000	0.0000	3,555
2020/01/22	2032	07/05/2020	9.17	Call	Bond Future	1,052.6900	1.0527	1,041.4800	1.0415	(1.065)	0	0	0
2020/01/22	2032	07/05/2020	9.17	Put	Bond Future	3,005.5700	3.0056	2,977.0500	2.9770	(0.949)	0	0	0
2020/01/22	2032	07/05/2020	9.19	Put	Bond Future	2,920.9800	2.9210	2,892.4300	2.8924	(0.977)	0	0	0
2020/01/22	2032	07/05/2020	9.18	Call	Bond Future	1,078.4900	1.0785	1,067.2700	1.0673	(1.040)	0	0	0
2020/01/22	2032	07/05/2020	9.18	Put	Bond Future	2,963.1400	2.9631	2,934.6100	2.9346	(0.963)	0	0	0
2020/01/22	2032	06/08/2020	9.46	Put	Bond Future	3,050.1900	3.0502	2,945.8500	2.9458	(3.421)	0	0	0
2020/01/22	2032	06/08/2020	9.45	Call	Bond Future	2,519.1700	2.5192	2,432.5800	2.4326	(3.437)	0	0	0
2020/01/22	2032	06/08/2020			Bond Future	9.5363	94.0525	9.5336	94.0703	(0.029)	0.0000	0.0000	0
2020/01/22	2032	06/08/2020	9.46	Call	Bond Future	2,551.5200	2.5515	2,464.9600	2.4650	(3.392)	0	0	0
2020/01/22	2032	06/08/2020	9.45	Put	Bond Future	3,083.4800	3.0835	2,979.1100	2.9791	(3.385)	0	0	0
2020/01/22	2032	06/08/2020	9.47	Call	Bond Future	2,584.0900	2.5841	2,497.5600	2.4976	(3.349)	0	0	0
2020/01/22	2032	06/08/2020	9.47	Put	Bond Future	3,017.1800	3.0172	2,912.8700	2.9129	(3.457)	0	0	0
2020/01/22	2032	05/11/2020	9.61	Put	Bond Future	3,469.6800	3.4697	3,386.7600	3.3868	(2.390)	0	0	0
2020/01/22	2032	05/11/2020	10.99	Call	Bond Future	9,147.4200	9.1474	9,081.6200	9.0816	(0.719)	0	0	0
2020/01/22	2032	05/11/2020	9.44	Put	Bond Future	4,029.1800	4.0292	3,946.2200	3.9462	(2.059)	0	0	0
2020/01/22	2032	05/11/2020	11.08	Call	Bond Future	9,554.7400	9.5547	9,493.8400	9.4938	(0.637)	0	0	0
2020/01/22	2032	05/11/2020	9.77	Put	Bond Future	3,000.1400	3.0001	2,920.5100	2.9205	(2.654)	0	0	0
2020/01/22	2032	05/11/2020			Bond Future	9.6150	91.5886	9.6121	91.6070	(0.030)	0.0000	0.0000	0
2020/01/22	2032	05/11/2020	10.99	Put	Bond Future	910.2800	0.9103	826.1300	0.8261	(9.244)	0	0	3,000
2020/01/22	2032	05/11/2020	9.76	Call	Bond Future	3,948.5500	3.9486	3,886.5000	3.8865	(1.571)	0	0	0
2020/01/22	2032	05/11/2020	9.76	Put	Bond Future	3,027.8400	3.0278	2,947.4400	2.9474	(2.655)	0	0	0
2020/01/22	2032	05/11/2020	9.11	Call	Bond Future	1,998.6400	1.9986	1,936.9000	1.9369	(3.089)	0	0	3,000
2020/01/22	2032	05/11/2020	9.61	Call	Bond Future	3,437.9700	3.4380	3,373.4000	3.3734	(1.878)	0	0	3,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/22	2032	05/11/2020	9.44	Call	Bond Future	2,901.3500	2.9013	2,836.7400	2.8367	(2.227)	0	0	1,000
2020/01/22	2032	05/11/2020	11.08	Put	Bond Future	815.0100	0.8150	735.7600	0.7358	(9.724)	0	0	1,000
2020/01/22	2032	05/11/2020	9.77	Call	Bond Future	3,983.8500	3.9838	3,922.5700	3.9226	(1.538)	0	0	0
2020/01/22	2032	05/11/2020	9.11	Put	Bond Future	5,306.1300	5.3061	5,226.0400	5.2260	(1.509)	0	0	0
2020/01/22	2032	05/11/2020	8.94	Put	Bond Future	6,067.0000	6.0670	5,988.7500	5.9888	(1.290)	0	0	0
2020/01/22	2032	05/11/2020	8.94	Call	Bond Future	1,609.2600	1.6093	1,549.3600	1.5494	(3.722)	0	0	1,000
2020/01/22	2032	05/11/2020	9.75	Call	Bond Future	3,913.3900	3.9134	3,850.2500	3.8502	(1.613)	0	0	0
2020/01/22	2032	05/11/2020	9.75	Put	Bond Future	3,055.7500	3.0557	2,974.2600	2.9743	(2.667)	0	0	0
2020/01/22	2033	06/02/2020			Bond Future	100.8185	100.8185	100.6802	100.6802	(0.137)	0.0000	0.0000	6,960
2020/01/22	2033	07/05/2020			Bond Future	101.4437	101.4437	101.3026	101.3026	(0.139)	0.0000	0.0000	0
2020/01/22	2033	06/08/2020			Bond Future	103.3075	103.3075	103.1638	103.1638	(0.139)	0.0000	0.0000	0
2020/01/22	2033	05/11/2020			Bond Future	103.9550	103.9550	103.8091	103.8091	(0.140)	0.0000	0.0000	0
2020/01/22	2037	06/02/2020	9.67	Call	Bond Future	242.8600	0.2429	208.6600	0.2087	(14.082)	0	0	0
2020/01/22	2037	06/02/2020	9.66	Put	Bond Future	1,895.8900	1.8959	1,918.5500	1.9185	1.195	0	0	0
2020/01/22	2037	06/02/2020			Bond Future	9.8810	88.9951	9.8884	88.9397	0.075	0.0000	0.0000	70,102
2020/01/22	2037	06/02/2020	9.68	Call	Bond Future	260.6900	0.2607	225.0700	0.2251	(13.664)	0	0	0
2020/01/22	2037	06/02/2020	9.68	Put	Bond Future	1,777.5900	1.7776	1,797.3900	1.7974	1.114	0	0	0
2020/01/22	2037	06/02/2020	9.67	Put	Bond Future	1,836.2500	1.8363	1,857.4700	1.8575	1.156	0	0	0
2020/01/22	2037	06/02/2020	9.66	Call	Bond Future	225.9100	0.2259	193.1500	0.1932	(14.501)	0	0	0
2020/01/22	2037	07/05/2020	9.60	Put	Bond Future	3,744.1800	3.7442	3,759.8400	3.7598	0.418	0	0	0
2020/01/22	2037	07/05/2020	9.59	Call	Bond Future	1,001.4300	1.0014	960.8000	0.9608	(4.057)	0	0	0
2020/01/22	2037	07/05/2020			Bond Future	9.9617	90.5715	9.9694	90.5147	0.078	0.0000	0.0000	0
2020/01/22	2037	07/05/2020	9.60	Call	Bond Future	1,027.4800	1.0275	986.3400	0.9863	(4.004)	0	0	0
2020/01/22	2037	07/05/2020	9.59	Put	Bond Future	3,795.0100	3.7950	3,811.1800	3.8112	0.426	0	0	0
2020/01/22	2037	07/05/2020	9.61	Call	Bond Future	1,053.9300	1.0539	1,012.2900	1.0123	(3.951)	0	0	0
2020/01/22	2037	07/05/2020	9.61	Put	Bond Future	3,693.8400	3.6938	3,709.0000	3.7090	0.410	0	0	0
2020/01/22	2037	06/08/2020	9.88	Put	Bond Future	3,771.3500	3.7713	3,750.0100	3.7500	(0.566)	0	0	0
2020/01/22	2037	06/08/2020			Bond Future	10.0448	87.9301	10.0528	87.8723	0.080	0.0000	0.0000	0
2020/01/22	2037	06/08/2020	9.87	Call	Bond Future	2,533.0300	2.5330	2,454.7000	2.4547	(3.092)	0	0	0
2020/01/22	2037	06/08/2020	9.87	Put	Bond Future	3,810.5900	3.8106	3,790.0500	3.7900	(0.539)	0	0	0
2020/01/22	2037	06/08/2020	9.88	Call	Bond Future	2,567.6100	2.5676	2,488.4800	2.4885	(3.082)	0	0	0
2020/01/22	2037	06/08/2020	9.86	Call	Bond Future	2,498.6800	2.4987	2,421.4200	2.4214	(3.092)	0	0	0
2020/01/22	2037	06/08/2020	9.86	Put	Bond Future	3,850.1500	3.8501	3,830.6800	3.8307	(0.506)	0	0	0
2020/01/22	2037	05/11/2020	10.18	Call	Bond Future	4,231.4100	4.2314	4,042.4100	4.0424	(4.467)	0	0	0
2020/01/22	2037	05/11/2020	10.17	Put	Bond Future	3,872.6500	3.8726	3,742.2500	3.7423	(3.367)	0	0	0
2020/01/22	2037	05/11/2020			Bond Future	10.1248	89.5152	10.1330	89.4567	0.081	0.0000	0.0000	0
2020/01/22	2037	05/11/2020	10.19	Call	Bond Future	4,268.8900	4.2689	4,079.5100	4.0795	(4.436)	0	0	0
2020/01/22	2037	05/11/2020	10.19	Put	Bond Future	3,805.9500	3.8060	3,675.0900	3.6751	(3.438)	0	0	0
2020/01/22	2037	05/11/2020	10.17	Call	Bond Future	4,194.0800	4.1941	4,005.1600	4.0052	(4.504)	0	0	0
2020/01/22	2037	05/11/2020	10.18	Put	Bond Future	3,839.1800	3.8392	3,708.7000	3.7087	(3.399)	0	0	0
2020/01/22	2038	06/02/2020			Bond Future	116.2484	116.2484	116.2177	116.2177	(0.026)	0.0000	0.0000	10,886
2020/01/22	2038	07/05/2020			Bond Future	118.3362	118.3362	118.3044	118.3044	(0.027)	0.0000	0.0000	0
2020/01/22	2038	06/08/2020			Bond Future	118.8302	118.8302	118.7982	118.7982	(0.027)	0.0000	0.0000	0
2020/01/22	2038	05/11/2020			Bond Future	120.9680	120.9680	120.9356	120.9356	(0.027)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/22	2040	06/02/2020	9.76	Call	Bond Future	199.0000	0.1990	181.0100	0.1810	(9.040)	0	0	0
2020/01/22	2040	06/02/2020	9.00	Put	Bond Future	8,704.3700	8.7044	8,683.3900	8.6834	(0.241)	0	0	0
2020/01/22	2040	06/02/2020			Bond Future	10.0161	91.5620	10.0135	91.5830	(0.026)	0.0000	0.0000	42,432
2020/01/22	2040	06/02/2020	9.74	Call	Bond Future	170.8400	0.1708	154.1600	0.1542	(9.764)	0	0	0
2020/01/22	2040	06/02/2020	9.74	Put	Bond Future	2,414.5000	2.4145	2,376.8500	2.3769	(1.559)	0	0	0
2020/01/22	2040	06/02/2020	8.40	Put	Bond Future	14,466.4200	14.4664	14,445.4500	14.4455	(0.145)	0	0	0
2020/01/22	2040	06/02/2020	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/22	2040	06/02/2020	9.76	Put	Bond Future	2,277.2200	2.2772	2,238.2600	2.2383	(1.711)	0	0	0
2020/01/22	2040	06/02/2020	9.00	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/01/22	2040	06/02/2020	9.75	Call	Bond Future	184.6900	0.1847	167.3300	0.1673	(9.400)	0	0	0
2020/01/22	2040	06/02/2020	9.75	Put	Bond Future	2,345.5700	2.3456	2,307.2400	2.3072	(1.634)	0	0	0
2020/01/22	2040	07/05/2020	9.74	Call	Bond Future	1,058.8600	1.0589	1,140.8800	1.1409	7.746	0	0	0
2020/01/22	2040	07/05/2020	9.75	Put	Bond Future	3,883.9600	3.8840	3,945.1900	3.9452	1.576	0	0	0
2020/01/22	2040	07/05/2020			Bond Future	10.0975	93.1839	10.0948	93.2048	(0.026)	0.0000	0.0000	2,083
2020/01/22	2040	07/05/2020	9.50	Put	Bond Future	5,394.0400	5.3940	5,448.2400	5.4482	1.005	0	0	0
2020/01/22	2040	07/05/2020	9.50	Call	Bond Future	500.7400	0.5007	575.8500	0.5759	15.000	0	0	2,640
2020/01/22	2040	07/05/2020	10.00	Put	Bond Future	2,703.6100	2.7036	2,741.4700	2.7415	1.400	0	0	0
2020/01/22	2040	07/05/2020	10.00	Call	Bond Future	1,932.7200	1.9327	1,991.4900	1.9915	3.041	0	0	2,640
2020/01/22	2040	07/05/2020	9.74	Put	Bond Future	3,937.7200	3.9377	3,998.8300	3.9988	1.552	0	0	0
2020/01/22	2040	07/05/2020	9.75	Call	Bond Future	1,087.5800	1.0876	1,169.7200	1.1697	7.553	0	0	0
2020/01/22	2040	07/05/2020	9.73	Call	Bond Future	1,030.4100	1.0304	1,112.4800	1.1125	7.965	0	0	0
2020/01/22	2040	07/05/2020	9.73	Put	Bond Future	3,991.8700	3.9919	4,053.0300	4.0530	1.532	0	0	0
2020/01/22	2040	06/08/2020	10.04	Call	Bond Future	2,882.3400	2.8823	2,749.2000	2.7492	(4.619)	0	0	0
2020/01/22	2040	06/08/2020	10.02	Put	Bond Future	4,070.5900	4.0706	3,916.2000	3.9162	(3.793)	0	0	0
2020/01/22	2040	06/08/2020	10.03	Call	Bond Future	2,845.3600	2.8454	2,712.2700	2.7123	(4.677)	0	0	0
2020/01/22	2040	06/08/2020			Bond Future	10.1813	90.3383	10.1785	90.3597	(0.027)	0.0000	0.0000	0
2020/01/22	2040	06/08/2020	10.04	Put	Bond Future	3,986.3200	3.9863	3,831.8200	3.8318	(3.876)	0	0	0
2020/01/22	2040	06/08/2020	10.02	Call	Bond Future	2,808.6300	2.8086	2,675.6000	2.6756	(4.736)	0	0	0
2020/01/22	2040	06/08/2020	10.03	Put	Bond Future	4,028.2700	4.0283	3,873.8200	3.8738	(3.834)	0	0	0
2020/01/22	2040	05/11/2020	11.70	Put	Bond Future	1,150.6700	1.1507	1,042.0000	1.0420	(9.444)	0	0	2,000
2020/01/22	2040	05/11/2020	10.23	Call	Bond Future	4,226.2800	4.2263	4,070.5100	4.0705	(3.686)	0	0	2,000
2020/01/22	2040	05/11/2020	9.50	Call	Bond Future	1,892.0700	1.8921	1,753.4000	1.7534	(7.329)	0	0	2,000
2020/01/22	2040	05/11/2020	10.00	Call	Bond Future	3,387.4100	3.3874	3,231.6100	3.2316	(4.599)	0	0	2,000
2020/01/22	2040	05/11/2020	10.30	Call	Bond Future	4,499.9300	4.4999	4,345.0800	4.3451	(3.441)	0	0	0
2020/01/22	2040	05/11/2020			Bond Future	10.2617	91.9671	10.2589	91.9892	(0.028)	0.0000	0.0000	0
2020/01/22	2040	05/11/2020	9.73	Put	Bond Future	6,725.6900	6.7257	6,554.1500	6.5541	(2.551)	0	0	0
2020/01/22	2040	05/11/2020	9.73	Call	Bond Future	2,519.2600	2.5193	2,369.7800	2.3698	(5.933)	0	0	2,000
2020/01/22	2040	05/11/2020	10.23	Put	Bond Future	4,469.0300	4.4690	4,291.2000	4.2912	(3.979)	0	0	0
2020/01/22	2040	05/11/2020	10.30	Put	Bond Future	4,208.8600	4.2089	4,031.9500	4.0319	(4.203)	0	0	0
2020/01/22	2040	05/11/2020	11.70	Call	Bond Future	11,138.0600	11.1381	11,051.4500	11.0514	(0.778)	0	0	0
2020/01/22	2040	05/11/2020	9.50	Put	Bond Future	8,014.4700	8.0145	7,853.7400	7.8537	(2.005)	0	0	0
2020/01/22	2040	05/11/2020	10.00	Put	Bond Future	5,420.0900	5.4201	5,242.2300	5.2422	(3.281)	0	0	0
2020/01/22	2040	05/11/2020	10.32	Put	Bond Future	4,137.0200	4.1370	3,960.4500	3.9605	(4.268)	0	0	0
2020/01/22	2040	05/11/2020	10.31	Call	Bond Future	4,539.5700	4.5396	4,384.8800	4.3849	(3.408)	0	0	0
2020/01/22	2040	05/11/2020	11.50	Call	Bond Future	10,144.2500	10.1442	10,044.6500	10.0447	(0.982)	0	0	0
2020/01/22	2040	05/11/2020	11.50	Put	Bond Future	1,435.2400	1.4352	1,313.5800	1.3136	(8.477)	0	0	2,000
2020/01/22	2040	05/11/2020	10.32	Call	Bond Future	4,579.6900	4.5797	4,425.1800	4.4252	(3.374)	0	0	0
2020/01/22	2040	05/11/2020	10.31	Put	Bond Future	4,172.6500	4.1726	3,995.9000	3.9959	(4.236)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/22	2044	06/02/2020	9.77	Put	Bond Future	2,941.0500	2.9411	2,927.6400	2.9276	(0.456)	0	0	0
2020/01/22	2044	06/02/2020	9.74	Call	Bond Future	64.4500	0.0645	70.7100	0.0707	9.713	0	0	328
2020/01/22	2044	06/02/2020	10.78	Put	Bond Future	16.1500	0.0162	16.4600	0.0165	1.920	0	0	328
2020/01/22	2044	06/02/2020			Bond Future	10.1159	88.0242	10.1133	88.0451	(0.026)	0.0000	0.0000	52,324
2020/01/22	2044	06/02/2020	9.77	Call	Bond Future	85.8700	0.0859	93.2800	0.0933	8.629	0	0	0
2020/01/22	2044	06/02/2020	9.09	Put	Bond Future	8,938.4800	8.9385	8,917.6500	8.9176	(0.233)	0	0	0
2020/01/22	2044	06/02/2020	9.09	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	328
2020/01/22	2044	06/02/2020	9.74	Put	Bond Future	3,174.5700	3.1746	3,160.0100	3.1600	(0.459)	0	0	0
2020/01/22	2044	06/02/2020	9.78	Call	Bond Future	94.3000	0.0943	101.8600	0.1019	8.017	0	0	0
2020/01/22	2044	06/02/2020	9.76	Put	Bond Future	3,018.1100	3.0181	3,004.4800	3.0045	(0.452)	0	0	0
2020/01/22	2044	06/02/2020	10.78	Call	Bond Future	5,093.4600	5.0935	5,114.5900	5.1146	0.415	0	0	0
2020/01/22	2044	06/02/2020	9.78	Put	Bond Future	2,864.7600	2.8648	2,851.5000	2.8515	(0.463)	0	0	0
2020/01/22	2044	06/02/2020	9.76	Call	Bond Future	78.0800	0.0781	85.2700	0.0853	9.209	0	0	0
2020/01/22	2044	07/05/2020	9.45	Put	Bond Future	6,584.8300	6.5848	6,554.8600	6.5549	(0.455)	0	0	0
2020/01/22	2044	07/05/2020	9.97	Put	Bond Future	3,359.3300	3.3593	3,321.4300	3.3214	(1.128)	0	0	0
2020/01/22	2044	07/05/2020	9.33	Call	Bond Future	200.3400	0.2003	193.5900	0.1936	(3.369)	0	0	100
2020/01/22	2044	07/05/2020	9.98	Call	Bond Future	1,570.9200	1.5709	1,553.7800	1.5538	(1.091)	0	0	100
2020/01/22	2044	07/05/2020	9.26	Call	Bond Future	148.5700	0.1486	143.1000	0.1431	(3.682)	0	0	556
2020/01/22	2044	07/05/2020	9.81	Call	Bond Future	1,041.8800	1.0419	1,025.5200	1.0255	(1.570)	0	0	0
2020/01/22	2044	07/05/2020	9.79	Put	Bond Future	4,308.0600	4.3081	4,271.1200	4.2711	(0.857)	0	0	0
2020/01/22	2044	07/05/2020			Bond Future	10.1960	89.5834	10.1934	89.6042	(0.026)	0.0000	0.0000	6,499
2020/01/22	2044	07/05/2020	10.81	Call	Bond Future	5,521.9700	5.5220	5,516.1000	5.5161	(0.106)	0	0	0
2020/01/22	2044	07/05/2020	10.81	Put	Bond Future	874.3100	0.8743	847.6700	0.8477	(3.047)	0	0	129
2020/01/22	2044	07/05/2020	9.33	Put	Bond Future	7,542.5700	7.5426	7,515.0500	7.5150	(0.365)	0	0	0
2020/01/22	2044	07/05/2020	9.81	Put	Bond Future	4,193.7900	4.1938	4,156.6600	4.1567	(0.885)	0	0	0
2020/01/22	2044	07/05/2020	9.79	Call	Bond Future	987.7200	0.9877	971.5500	0.9716	(1.637)	0	0	0
2020/01/22	2044	07/05/2020	9.45	Call	Bond Future	319.7200	0.3197	310.5200	0.3105	(2.878)	0	0	129
2020/01/22	2044	07/05/2020	9.97	Call	Bond Future	1,536.4300	1.5364	1,519.3000	1.5193	(1.115)	0	0	129
2020/01/22	2044	07/05/2020	9.98	Put	Bond Future	3,311.8300	3.3118	3,273.9200	3.2739	(1.145)	0	0	0
2020/01/22	2044	07/05/2020	11.09	Call	Bond Future	7,188.0000	7.1880	7,188.0900	7.1881	0.001	0	0	0
2020/01/22	2044	07/05/2020	9.26	Put	Bond Future	8,128.5400	8.1285	8,102.3000	8.1023	(0.323)	0	0	0
2020/01/22	2044	07/05/2020	9.91	Put	Bond Future	3,655.6200	3.6556	3,617.8500	3.6179	(1.033)	0	0	0
2020/01/22	2044	07/05/2020	9.80	Put	Bond Future	4,250.5600	4.2506	4,213.5200	4.2135	(0.871)	0	0	0
2020/01/22	2044	07/05/2020	11.09	Put	Bond Future	558.1900	0.5582	537.5100	0.5375	(3.705)	0	0	100
2020/01/22	2044	07/05/2020	9.91	Call	Bond Future	1,338.1700	1.3382	1,321.1700	1.3212	(1.270)	0	0	556
2020/01/22	2044	07/05/2020	11.02	Call	Bond Future	6,766.0500	6.7661	6,764.7200	6.7647	(0.020)	0	0	0
2020/01/22	2044	07/05/2020	11.02	Put	Bond Future	624.1100	0.6241	602.0100	0.6020	(3.541)	0	0	556
2020/01/22	2044	07/05/2020	9.80	Call	Bond Future	1,014.5000	1.0145	998.2300	0.9982	(1.604)	0	0	0
2020/01/22	2044	06/08/2020	9.98	Call	Bond Future	2,306.3500	2.3063	2,270.9400	2.2709	(1.535)	0	0	602
2020/01/22	2044	06/08/2020	11.09	Put	Bond Future	1,399.4400	1.3994	1,383.0500	1.3831	(1.171)	0	0	602
2020/01/22	2044	06/08/2020	9.01	Call	Bond Future	351.2800	0.3513	291.2200	0.2912	(17.097)	0	0	140
2020/01/22	2044	06/08/2020	9.66	Call	Bond Future	1,334.0400	1.3340	1,315.5700	1.3156	(1.385)	0	0	140
2020/01/22	2044	06/08/2020	9.88	Call	Bond Future	1,971.6500	1.9716	1,942.5700	1.9426	(1.475)	0	0	0
2020/01/22	2044	06/08/2020			Bond Future	10.2786	86.7986	10.2759	86.8198	(0.026)	0.0000	0.0000	0
2020/01/22	2044	06/08/2020	9.36	Put	Bond Future	8,438.2400	8.4382	8,359.4400	8.3594	(0.934)	0	0	0
2020/01/22	2044	06/08/2020	9.36	Call	Bond Future	736.4900	0.7365	678.9400	0.6789	(7.814)	0	0	602
2020/01/22	2044	06/08/2020	9.98	Put	Bond Future	4,692.1200	4.6921	4,635.4600	4.6355	(1.208)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/22	2044	06/08/2020	9.86	Call	Bond Future	1,908.0100	1.9080	1,880.2400	1.8802	(1.455)	0	0	0
2020/01/22	2044	06/08/2020	9.86	Put	Bond Future	5,283.5100	5.2835	5,234.4900	5.2345	(0.928)	0	0	0
2020/01/22	2044	06/08/2020	11.09	Call	Bond Future	7,367.7600	7.3678	7,372.6200	7.3726	0.066	0	0	0
2020/01/22	2044	06/08/2020	9.01	Put	Bond Future	11,287.9000	11.2879	11,206.5900	11.2066	(0.720)	0	0	0
2020/01/22	2044	06/08/2020	9.66	Put	Bond Future	6,400.0800	6.4001	6,360.3600	6.3604	(0.621)	0	0	0
2020/01/22	2044	06/08/2020	9.88	Put	Bond Future	5,180.9300	5.1809	5,130.6000	5.1306	(0.971)	0	0	0
2020/01/22	2044	06/08/2020	10.93	Call	Bond Future	6,509.7200	6.5097	6,507.1000	6.5071	(0.040)	0	0	0
2020/01/22	2044	06/08/2020	10.93	Put	Bond Future	1,662.1600	1.6622	1,638.2900	1.6383	(1.436)	0	0	140
2020/01/22	2044	06/08/2020	9.87	Call	Bond Future	1,939.5700	1.9396	1,911.2600	1.9113	(1.460)	0	0	0
2020/01/22	2044	06/08/2020	9.87	Put	Bond Future	5,231.9000	5.2319	5,182.3400	5.1823	(0.947)	0	0	0
2020/01/22	2044	05/11/2020	11.43	Call	Bond Future	9,380.7400	9.3807	9,294.1400	9.2941	(0.923)	0	0	0
2020/01/22	2044	05/11/2020	9.72	Put	Bond Future	7,382.3600	7.3824	7,278.3100	7.2783	(1.409)	0	0	0
2020/01/22	2044	05/11/2020	9.97	Call	Bond Future	2,984.1900	2.9842	2,895.0000	2.8950	(2.989)	0	0	568
2020/01/22	2044	05/11/2020	9.29	Put	Bond Future	10,192.9700	10.1930	10,056.8200	10.0568	(1.336)	0	0	0
2020/01/22	2044	05/11/2020	9.96	Put	Bond Future	6,109.1800	6.1092	5,998.1200	5.9981	(1.818)	0	0	0
2020/01/22	2044	05/11/2020	10.36	Call	Bond Future	4,393.0800	4.3931	4,303.2900	4.3033	(2.044)	0	0	0
2020/01/22	2044	05/11/2020			Bond Future	10.3577	88.3638	10.3548	88.3857	(0.028)	0.0000	0.0000	0
2020/01/22	2044	05/11/2020	9.72	Call	Bond Future	2,224.7400	2.2247	2,142.6600	2.1427	(3.689)	0	0	1,815
2020/01/22	2044	05/11/2020	9.97	Put	Bond Future	6,060.2800	6.0603	5,949.1200	5.9491	(1.834)	0	0	0
2020/01/22	2044	05/11/2020	9.96	Call	Bond Future	2,951.3400	2.9513	2,862.2500	2.8623	(3.019)	0	0	0
2020/01/22	2044	05/11/2020	11.38	Call	Bond Future	9,123.4300	9.1234	9,053.8900	9.0539	(0.762)	0	0	0
2020/01/22	2044	05/11/2020	11.38	Put	Bond Future	1,812.5300	1.8125	1,721.0200	1.7210	(5.049)	0	0	568
2020/01/22	2044	05/11/2020	10.34	Call	Bond Future	4,314.4600	4.3145	4,224.4700	4.2245	(2.086)	0	0	0
2020/01/22	2044	05/11/2020	10.34	Put	Bond Future	4,450.9500	4.4510	4,338.9900	4.3390	(2.515)	0	0	0
2020/01/22	2044	05/11/2020	11.17	Put	Bond Future	2,159.9800	2.1600	2,111.8600	2.1119	(2.228)	0	0	1,815
2020/01/22	2044	05/11/2020	11.43	Put	Bond Future	1,739.5000	1.7395	1,630.9300	1.6309	(6.241)	0	0	1,815
2020/01/22	2044	05/11/2020	8.87	Put	Bond Future	13,544.5500	13.5445	13,433.3400	13.4333	(0.821)	0	0	0
2020/01/22	2044	05/11/2020	9.29	Call	Bond Future	1,263.1500	1.2631	1,148.9700	1.1490	(9.039)	0	0	568
2020/01/22	2044	05/11/2020	10.36	Put	Bond Future	4,375.2900	4.3753	4,263.5300	4.2635	(2.554)	0	0	0
2020/01/22	2044	05/11/2020	11.17	Call	Bond Future	8,057.0800	8.0571	8,030.9300	8.0309	(0.325)	0	0	0
2020/01/22	2044	05/11/2020	8.87	Call	Bond Future	679.1100	0.6791	589.8700	0.5899	(13.141)	0	0	1,815
2020/01/22	2044	05/11/2020	10.02	Put	Bond Future	5,819.2900	5.8193	5,707.3500	5.7074	(1.924)	0	0	0
2020/01/22	2044	05/11/2020	10.02	Call	Bond Future	3,150.1000	3.1501	3,060.1300	3.0601	(2.856)	0	0	1,815
2020/01/22	2044	05/11/2020	10.35	Call	Bond Future	4,353.7000	4.3537	4,263.8000	4.2638	(2.065)	0	0	0
2020/01/22	2044	05/11/2020	10.35	Put	Bond Future	4,412.9900	4.4130	4,301.1200	4.3011	(2.535)	0	0	0
2020/01/22	2046	06/02/2020			Bond Future	107.5041	107.5041	107.2865	107.2865	(0.202)	0.0000	0.0000	14,000
2020/01/22	2046	07/05/2020			Bond Future	107.7012	107.7012	107.4791	107.4791	(0.206)	0.0000	0.0000	0
2020/01/22	2046	06/08/2020			Bond Future	109.6800	109.6800	109.4540	109.4540	(0.206)	0.0000	0.0000	0
2020/01/22	2046	05/11/2020			Bond Future	109.8723	109.8723	109.6426	109.6426	(0.209)	0.0000	0.0000	0
2020/01/22	2050	06/02/2020			Bond Future	110.0354	110.0354	109.3618	109.3618	(0.612)	0.0000	0.0000	11,797
2020/01/22	2050	07/05/2020			Bond Future	112.0118	112.0118	111.3256	111.3256	(0.613)	0.0000	0.0000	0
2020/01/22	2050	06/08/2020			Bond Future	112.2050	112.2050	111.5064	111.5064	(0.623)	0.0000	0.0000	0
2020/01/22	2050	05/11/2020			Bond Future	114.2235	114.2235	113.5127	113.5127	(0.622)	0.0000	0.0000	0
2020/01/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	AL37	06/02/2020			Index Future	686.9160	686.9160	687.3880	687.3880	0.069	0.0000	0.0000	0
2020/01/22	AL37	07/05/2020			Index Future	699.0800	699.0800	699.5610	699.5610	0.069	0.0000	0.0000	0
2020/01/22	AL37	06/08/2020			Index Future	711.6210	711.6210	712.1100	712.1100	0.069	0.0000	0.0000	0
2020/01/22	AL7T	06/02/2020			Index Future	793.1970	793.1970	793.3430	793.3430	0.018	0.0000	0.0000	0
2020/01/22	AL7T	07/05/2020			Index Future	807.2440	807.2440	807.3910	807.3910	0.018	0.0000	0.0000	0
2020/01/22	AL7T	06/08/2020			Index Future	821.7240	821.7240	821.8750	821.8750	0.018	0.0000	0.0000	0
2020/01/22	ALBI	06/02/2020			Index Future	706.3790	706.3790	706.5260	706.5260	0.021	0.0000	0.0000	416
2020/01/22	ALBI	07/05/2020			Index Future	718.8890	718.8890	719.0370	719.0370	0.021	0.0000	0.0000	0
2020/01/22	ALBI	06/08/2020			Index Future	731.7850	731.7850	731.9350	731.9350	0.020	0.0000	0.0000	0
2020/01/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/01/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/22	ES33	06/02/2020			Bond Future	10.9102	79.1761	10.9110	79.1714	0.008	0.0000	0.0000	350
2020/01/22	ES33	07/05/2020			Bond Future	11.0318	76.7863	11.0327	76.7811	0.008	0.0000	0.0000	0
2020/01/22	ES33	06/08/2020			Bond Future	11.1565	78.1553	11.1574	78.1502	0.008	0.0000	0.0000	0
2020/01/22	ES33	05/11/2020			Bond Future	11.2869	75.7750	11.2878	75.7701	0.008	0.0000	0.0000	0
2020/01/22	ES42	06/02/2020			Bond Future	11.2087	80.4835	11.2097	80.4765	0.010	0.0000	0.0000	4,919
2020/01/22	ES42	07/05/2020			Bond Future	11.3276	77.6451	11.3288	77.6375	0.010	0.0000	0.0000	0
2020/01/22	ES42	06/08/2020			Bond Future	11.4477	79.0287	11.4489	79.0210	0.010	0.0000	0.0000	0
2020/01/22	ES42	05/11/2020			Bond Future	11.5719	76.1931	11.5731	76.1856	0.010	0.0000	0.0000	0
2020/01/22	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/22	GOVI	06/02/2020	703.15	Put	GOVI	47,180.0000	4.7180	45,650.0000	4.5650	(3.243)	0	0	0
2020/01/22	GOVI	06/02/2020			GOVI	698.4320	698.4320	698.5850	698.5850	0.022	0.0000	0.0000	351
2020/01/22	GOVI	06/02/2020	703.14	Put	GOVI	47,080.0000	4.7080	45,550.0000	4.5550	(3.250)	0	0	0
2020/01/22	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/22	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/22	GOVI	06/02/2020	703.13	Put	GOVI	46,980.0000	4.6980	45,450.0000	4.5450	(3.257)	0	0	0
2020/01/22	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/22	GOVI	07/05/2020			GOVI	710.8010	710.8010	710.9560	710.9560	0.022	0.0000	0.0000	935
2020/01/22	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/22	GOVI	07/05/2020	720.00	Put	GOVI	91,990.0000	9.1990	90,440.0000	9.0440	(1.685)	0	0	0
2020/01/22	GOVI	07/05/2020	719.98	Put	GOVI	91,790.0000	9.1790	90,240.0000	9.0240	(1.689)	0	0	0
2020/01/22	GOVI	07/05/2020	719.99	Put	GOVI	91,890.0000	9.1890	90,340.0000	9.0340	(1.687)	0	0	0
2020/01/22	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/22	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/22	GOVI	06/08/2020	728.12	Put	GOVI	45,680.0000	4.5680	44,110.0000	4.4110	(3.437)	0	0	0
2020/01/22	GOVI	06/08/2020			GOVI	723.5520	723.5520	723.7090	723.7090	0.022	0.0000	0.0000	0
2020/01/22	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/22	GOVI	06/08/2020	728.14	Put	GOVI	45,880.0000	4.5880	44,310.0000	4.4310	(3.422)	0	0	0
2020/01/22	GOVI	06/08/2020	728.13	Put	GOVI	45,780.0000	4.5780	44,210.0000	4.4210	(3.429)	0	0	0
2020/01/22	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/01/22	IGOV	06/02/2020			Index Future	259.1590	259.1590	258.7070	258.7070	(0.174)	0.0000	0.0000	1,004
2020/01/22	IGOV	07/05/2020			Index Future	263.8130	263.8130	263.3520	263.3520	(0.175)	0.0000	0.0000	47
2020/01/22	IGOV	06/08/2020			Index Future	268.6080	268.6080	268.1390	268.1390	(0.175)	0.0000	0.0000	0
2020/01/22	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/01/22	IS02	22/06/2020			Interest Rate Swap	102.0100	102.0100	102.0000	102.0000	(0.010)	0.0000	0.0000	0
2020/01/22	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/01/22	IS05	17/12/2020			Interest Rate Swap	95.3500	95.3500	95.3500	95.3500	0.000	0.0000	0.0000	0
2020/01/22	IS05	16/03/2021			Interest Rate Swap	94.2900	94.2900	94.2900	94.2900	0.000	0.0000	0.0000	0
2020/01/22	IS05	15/06/2021			Interest Rate Swap	93.1600	93.1600	93.1600	93.1600	0.000	0.0000	0.0000	0
2020/01/22	IS05	21/09/2021			Interest Rate Swap	93.0000	93.0000	92.9900	92.9900	(0.011)	0.0000	0.0000	0
2020/01/22	IS05	21/12/2021			Interest Rate Swap	94.9300	94.9300	94.9100	94.9100	(0.021)	0.0000	0.0000	51
2020/01/22	IS05	15/03/2022			Interest Rate Swap	94.8100	94.8100	94.7900	94.7900	(0.021)	0.0000	0.0000	0
2020/01/22	IS05	21/06/2022			Interest Rate Swap	95.7000	95.7000	95.6900	95.6900	(0.010)	0.0000	0.0000	0
2020/01/22	IS05	20/09/2022			Interest Rate Swap	99.3600	99.3600	99.3700	99.3700	0.010	0.0000	0.0000	0
2020/01/22	IS05	20/12/2022			Interest Rate Swap	100.3500	100.3500	100.3700	100.3700	0.020	0.0000	0.0000	0
2020/01/22	IS05	22/03/2023			Interest Rate Swap	93.3800	93.3800	93.3900	93.3900	0.011	0.0000	0.0000	0
2020/01/22	IS05	20/06/2023			Interest Rate Swap	99.2700	99.2700	99.2700	99.2700	0.000	0.0000	0.0000	0
2020/01/22	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/01/22	IS10	17/12/2025			Interest Rate Swap	89.5000	89.5000	89.4100	89.4100	(0.101)	0.0000	0.0000	0
2020/01/22	IS10	16/03/2026			Interest Rate Swap	86.2900	86.2900	86.2000	86.2000	(0.104)	0.0000	0.0000	0
2020/01/22	IS10	15/06/2026			Interest Rate Swap	84.9000	84.9000	84.7900	84.7900	(0.130)	0.0000	0.0000	0
2020/01/22	IS10	21/09/2026			Interest Rate Swap	87.0400	87.0400	86.9200	86.9200	(0.138)	0.0000	0.0000	0
2020/01/22	IS10	21/12/2026			Interest Rate Swap	90.8900	90.8900	90.7600	90.7600	(0.143)	0.0000	0.0000	0
2020/01/22	IS10	15/03/2027			Interest Rate Swap	89.3400	89.3400	89.2100	89.2100	(0.146)	0.0000	0.0000	0
2020/01/22	IS10	21/06/2027			Interest Rate Swap	91.4000	91.4000	91.2800	91.2800	(0.131)	0.0000	0.0000	0
2020/01/22	IS10	20/09/2027			Interest Rate Swap	96.9300	96.9300	96.8300	96.8300	(0.103)	0.0000	0.0000	0
2020/01/22	IS10	20/12/2027			Interest Rate Swap	97.2500	97.2500	97.1500	97.1500	(0.103)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/22	IS10	22/03/2028			Interest Rate Swap	90.5300	90.5300	90.4300	90.4300	(0.110)	0.0000	0.0000	0
2020/01/22	IS10	20/06/2028			Interest Rate Swap	97.9400	97.9400	97.8300	97.8300	(0.112)	0.0000	0.0000	0
2020/01/22	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/01/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/01/22	R023	06/02/2020	7.54	Call	Bond Future	1,574.5300	1.5745	1,630.3400	1.6303	3.545	0	0	0
2020/01/22	R023	06/02/2020			Bond Future	6.9599	105.6414	6.9396	105.6971	(0.292)	0.0000	0.0000	43,034
2020/01/22	R023	06/02/2020	7.52	Call	Bond Future	1,520.8400	1.5208	1,576.6700	1.5767	3.671	0	0	0
2020/01/22	R023	06/02/2020	7.52	Put	Bond Future	0.4500	0.0005	0.5900	0.0006	31.111	0	0	0
2020/01/22	R023	06/02/2020	7.54	Put	Bond Future	0.3600	0.0004	0.4800	0.0005	33.333	0	0	0
2020/01/22	R023	06/02/2020	7.53	Call	Bond Future	1,547.6800	1.5477	1,603.5000	1.6035	3.607	0	0	0
2020/01/22	R023	06/02/2020	7.53	Put	Bond Future	0.4000	0.0004	0.5300	0.0005	32.500	0	0	0
2020/01/22	R023	07/05/2020	6.91	Put	Bond Future	509.1900	0.5092	450.3300	0.4503	(11.560)	0	0	0
2020/01/22	R023	07/05/2020			Bond Future	6.9328	103.5818	6.9107	103.6381	(0.319)	0.0000	0.0000	13,512
2020/01/22	R023	07/05/2020	6.90	Call	Bond Future	437.9600	0.4380	434.8600	0.4349	(0.708)	0	0	0
2020/01/22	R023	07/05/2020	6.90	Put	Bond Future	521.4400	0.5214	462.1200	0.4621	(11.376)	0	0	0
2020/01/22	R023	07/05/2020	6.91	Call	Bond Future	451.1400	0.4511	448.5000	0.4485	(0.585)	0	0	0
2020/01/22	R023	07/05/2020	6.89	Call	Bond Future	425.0100	0.4250	421.4500	0.4215	(0.838)	0	0	0
2020/01/22	R023	07/05/2020	6.89	Put	Bond Future	533.9100	0.5339	474.1300	0.4741	(11.197)	0	0	0
2020/01/22	R023	06/08/2020	7.26	Call	Bond Future	1,217.2700	1.2173	1,239.7800	1.2398	1.849	0	0	0
2020/01/22	R023	06/08/2020			Bond Future	6.8866	105.4406	6.8621	105.4979	(0.357)	0.0000	0.0000	0
2020/01/22	R023	06/08/2020	7.26	Put	Bond Future	349.9500	0.3499	315.0800	0.3151	(9.964)	0	0	0
2020/01/22	R023	06/08/2020	7.27	Call	Bond Future	1,235.0900	1.2351	1,257.9400	1.2579	1.850	0	0	0
2020/01/22	R023	06/08/2020	7.28	Put	Bond Future	339.7200	0.3397	305.5300	0.3055	(10.064)	0	0	0
2020/01/22	R023	06/08/2020	7.27	Put	Bond Future	344.6600	0.3447	310.1300	0.3101	(10.019)	0	0	0
2020/01/22	R023	06/08/2020	7.28	Call	Bond Future	1,253.2400	1.2532	1,276.4300	1.2764	1.850	0	0	0
2020/01/22	R023	05/11/2020	7.46	Put	Bond Future	361.0200	0.3610	361.9200	0.3619	0.249	0	0	0
2020/01/22	R023	05/11/2020	7.47	Put	Bond Future	356.7800	0.3568	357.7500	0.3577	0.272	0	0	0
2020/01/22	R023	05/11/2020			Bond Future	6.8452	103.4032	6.8176	103.4619	(0.403)	0.0000	0.0000	0
2020/01/22	R023	05/11/2020	7.46	Call	Bond Future	1,657.5100	1.6575	1,717.1100	1.7171	3.596	0	0	0
2020/01/22	R023	05/11/2020	7.47	Call	Bond Future	1,674.1900	1.6742	1,733.8600	1.7339	3.564	0	0	0
2020/01/22	R023	05/11/2020	7.45	Call	Bond Future	1,641.2000	1.6412	1,700.4200	1.7004	3.608	0	0	0
2020/01/22	R023	05/11/2020	7.45	Put	Bond Future	365.6200	0.3656	366.1400	0.3661	0.142	0	0	0
2020/01/22	R035	06/02/2020	9.60	Call	Bond Future	442.9200	0.4429	421.7200	0.4217	(4.786)	0	0	0
2020/01/22	R035	06/02/2020	9.61	Put	Bond Future	1,271.5100	1.2715	1,228.8400	1.2288	(3.356)	0	0	0
2020/01/22	R035	06/02/2020			Bond Future	9.7171	97.4242	9.7142	97.4455	(0.029)	0.0000	0.0000	118,295
2020/01/22	R035	06/02/2020	9.60	Put	Bond Future	1,320.5200	1.3205	1,278.0300	1.2780	(3.218)	0	0	0
2020/01/22	R035	06/02/2020	9.61	Call	Bond Future	469.3300	0.4693	447.9500	0.4480	(4.555)	0	0	0
2020/01/22	R035	06/02/2020	9.59	Call	Bond Future	417.4500	0.4174	396.4700	0.3965	(5.026)	0	0	0
2020/01/22	R035	06/02/2020	9.59	Put	Bond Future	1,370.5600	1.3706	1,328.2900	1.3283	(3.084)	0	0	0
2020/01/22	R035	07/05/2020	10.57	Put	Bond Future	606.2300	0.6062	585.9000	0.5859	(3.354)	0	0	3,530
2020/01/22	R035	07/05/2020	9.75	Call	Bond Future	2,020.2600	2.0203	2,006.2300	2.0062	(0.694)	0	0	5,000
2020/01/22	R035	07/05/2020	10.75	Put	Bond Future	449.6000	0.4496	432.6300	0.4326	(3.774)	0	0	5,000
2020/01/22	R035	07/05/2020	9.48	Put	Bond Future	3,493.4600	3.4935	3,457.3300	3.4573	(1.034)	0	0	0
2020/01/22	R035	07/05/2020	9.47	Call	Bond Future	1,125.4500	1.1255	1,110.6200	1.1106	(1.318)	0	0	0
2020/01/22	R035	07/05/2020			Bond Future	9.7936	94.6486	9.7907	94.6698	(0.030)	0.0000	0.0000	105

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/22	R035	07/05/2020	9.11	Put	Bond Future	5,593.5200		5.5935	5,562.4400	5.5624	(0.556)	0	0	0
2020/01/22	R035	07/05/2020	9.11	Call	Bond Future	380.2000		0.3802	370.3800	0.3704	(2.583)	0	0	5,000
2020/01/22	R035	07/05/2020	9.78	Put	Bond Future	2,232.7900		2.2328	2,197.8000	2.1978	(1.567)	0	0	0
2020/01/22	R035	07/05/2020	10.57	Call	Bond Future	6,051.3500		6.0513	6,052.2800	6.0523	0.015	0	0	0
2020/01/22	R035	07/05/2020	9.75	Put	Bond Future	2,340.4100		2.3404	2,305.1200	2.3051	(1.508)	0	0	0
2020/01/22	R035	07/05/2020	10.75	Call	Bond Future	7,089.8000		7.0898	7,094.0900	7.0941	0.061	0	0	0
2020/01/22	R035	07/05/2020	9.48	Call	Bond Future	1,153.1300		1.1531	1,138.2600	1.1383	(1.290)	0	0	0
2020/01/22	R035	07/05/2020	9.47	Put	Bond Future	3,541.8200		3.5418	3,505.7300	3.5057	(1.019)	0	0	0
2020/01/22	R035	07/05/2020	9.78	Call	Bond Future	2,133.2500		2.1332	2,119.5200	2.1195	(0.644)	0	0	3,530
2020/01/22	R035	07/05/2020	9.18	Put	Bond Future	5,148.5500		5.1486	5,115.9400	5.1159	(0.633)	0	0	0
2020/01/22	R035	07/05/2020	9.18	Call	Bond Future	488.2800		0.4883	476.9300	0.4769	(2.324)	0	0	3,530
2020/01/22	R035	07/05/2020	9.49	Call	Bond Future	1,181.4000		1.1814	1,166.4900	1.1665	(1.262)	0	0	0
2020/01/22	R035	07/05/2020	9.49	Put	Bond Future	3,445.7800		3.4458	3,409.6100	3.4096	(1.050)	0	0	0
2020/01/22	R035	06/08/2020	9.00	Put	Bond Future	7,314.2400		7.3142	7,280.3400	7.2803	(0.463)	0	0	0
2020/01/22	R035	06/08/2020	9.92	Put	Bond Future	2,962.5400		2.9625	2,895.8500	2.8958	(2.251)	0	0	0
2020/01/22	R035	06/08/2020			Bond Future	9.8710		96.3395	9.8680	96.3612	(0.030)	0.0000	0.0000	0
2020/01/22	R035	06/08/2020	9.00	Call	Bond Future	708.6400		0.7086	696.4600	0.6965	(1.719)	0	0	24,761
2020/01/22	R035	06/08/2020	9.92	Call	Bond Future	3,314.7700		3.3148	3,269.8000	3.2698	(1.357)	0	0	0
2020/01/22	R035	06/08/2020	9.93	Call	Bond Future	3,353.6800		3.3537	3,309.1100	3.3091	(1.329)	0	0	0
2020/01/22	R035	06/08/2020	9.91	Put	Bond Future	2,995.6300		2.9956	2,928.8200	2.9288	(2.230)	0	0	0
2020/01/22	R035	06/08/2020	8.75	Put	Bond Future	9,052.6600		9.0527	8,967.6600	8.9677	(0.939)	0	0	0
2020/01/22	R035	06/08/2020	8.75	Call	Bond Future	425.7900		0.4258	362.5100	0.3625	(14.862)	0	0	3,000
2020/01/22	R035	06/08/2020	9.93	Put	Bond Future	2,929.7600		2.9298	2,863.4700	2.8635	(2.263)	0	0	0
2020/01/22	R035	06/08/2020	9.91	Call	Bond Future	3,276.0900		3.2761	3,231.0000	3.2310	(1.376)	0	0	0
2020/01/22	R035	05/11/2020	10.34	Put	Bond Future	2,808.4600		2.8085	2,658.2500	2.6582	(5.348)	0	0	0
2020/01/22	R035	05/11/2020			Bond Future	9.9541		93.5759	9.9509	93.5983	(0.032)	0.0000	0.0000	0
2020/01/22	R035	05/11/2020	10.33	Call	Bond Future	5,445.5500		5.4455	5,317.3400	5.3173	(2.354)	0	0	0
2020/01/22	R035	05/11/2020	10.33	Put	Bond Future	2,833.3600		2.8334	2,682.7900	2.6828	(5.314)	0	0	0
2020/01/22	R035	05/11/2020	10.34	Call	Bond Future	5,488.6500		5.4887	5,360.8000	5.3608	(2.329)	0	0	0
2020/01/22	R035	05/11/2020	10.32	Call	Bond Future	5,402.8900		5.4029	5,274.3100	5.2743	(2.380)	0	0	0
2020/01/22	R035	05/11/2020	10.32	Put	Bond Future	2,858.7800		2.8588	2,707.8400	2.7078	(5.280)	0	0	0
2020/01/22	R186	06/02/2020	8.57	Call	Bond Future	2,388.6000		2.3886	2,473.7700	2.4738	3.566	0	0	0
2020/01/22	R186	06/02/2020	8.50	Call	Bond Future	2,028.9300		2.0289	2,108.8000	2.1088	3.937	0	0	0
2020/01/22	R186	06/02/2020	8.11	Put	Bond Future	621.8000		0.6218	547.2200	0.5472	(11.994)	0	0	0
2020/01/22	R186	06/02/2020			Bond Future	8.1405		113.6857	8.1236	113.7799	(0.207)	0.0000	0.0000	100,350
2020/01/22	R186	06/02/2020	8.55	Call	Bond Future	2,284.9400		2.2849	2,368.7800	2.3688	3.669	0	0	0
2020/01/22	R186	06/02/2020	8.55	Put	Bond Future	31.4200		0.0314	21.0500	0.0210	(33.004)	0	0	0
2020/01/22	R186	06/02/2020	8.11	Call	Bond Future	451.5400		0.4515	471.1700	0.4712	4.347	0	0	821
2020/01/22	R186	06/02/2020	8.57	Put	Bond Future	26.5100		0.0265	17.4700	0.0175	(34.100)	0	0	0
2020/01/22	R186	06/02/2020	9.00	Put	Bond Future	0.3900		0.0004	0.1700	0.0002	(56.410)	0	0	821
2020/01/22	R186	06/02/2020	8.50	Put	Bond Future	47.4500		0.0475	33.1100	0.0331	(30.221)	0	0	821
2020/01/22	R186	06/02/2020	8.56	Call	Bond Future	2,336.6900		2.3367	2,421.2200	2.4212	3.618	0	0	0
2020/01/22	R186	06/02/2020	8.56	Put	Bond Future	28.8700		0.0289	19.1900	0.0192	(33.530)	0	0	0
2020/01/22	R186	06/02/2020	9.00	Call	Bond Future	4,663.8800		4.6639	4,757.8700	4.7579	2.015	0	0	0
2020/01/22	R186	07/05/2020	7.90	Put	Bond Future	2,306.5900		2.3066	2,219.9500	2.2200	(3.756)	0	0	2,500
2020/01/22	R186	07/05/2020	8.28	Put	Bond Future	1,181.0100		1.1810	1,113.5400	1.1135	(5.713)	0	0	0
2020/01/22	R186	07/05/2020	8.93	Call	Bond Future	4,212.6600		4.2127	4,278.5500	4.2786	1.564	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/22	R186	07/05/2020	8.09	Put	Bond Future	1,680.6100	1.6806	1,601.9500	1.6019	(4.680)	0	0	0
2020/01/22	R186	07/05/2020			Bond Future	8.1894	115.6994	8.1718	115.7947	(0.216)	0.0000	0.0000	2,518
2020/01/22	R186	07/05/2020	8.50	Call	Bond Future	2,418.1800	2.4182	2,460.2000	2.4602	1.738	0	0	0
2020/01/22	R186	07/05/2020	8.50	Put	Bond Future	759.0500	0.7591	705.7700	0.7058	(7.019)	0	0	23,230
2020/01/22	R186	07/05/2020	8.08	Call	Bond Future	1,118.1300	1.1181	1,134.2300	1.1342	1.440	0	0	0
2020/01/22	R186	07/05/2020	8.08	Put	Bond Future	1,710.3300	1.7103	1,631.1300	1.6311	(4.631)	0	0	0
2020/01/22	R186	07/05/2020	7.90	Call	Bond Future	731.5500	0.7316	740.2100	0.7402	1.184	0	0	0
2020/01/22	R186	07/05/2020	8.28	Call	Bond Future	1,668.1400	1.6681	1,695.9700	1.6960	1.668	0	0	6,000
2020/01/22	R186	07/05/2020	8.93	Put	Bond Future	308.0500	0.3080	278.6400	0.2786	(9.547)	0	0	6,000
2020/01/22	R186	07/05/2020	8.09	Call	Bond Future	1,142.7000	1.1427	1,159.3400	1.1593	1.456	0	0	0
2020/01/22	R186	07/05/2020	7.60	Put	Bond Future	3,546.4300	3.5464	3,452.5200	3.4525	(2.648)	0	0	0
2020/01/22	R186	07/05/2020	7.60	Call	Bond Future	308.8400	0.3088	310.2300	0.3102	0.450	0	0	6,000
2020/01/22	R186	07/05/2020	8.07	Call	Bond Future	1,094.1300	1.0941	1,109.7000	1.1097	1.423	0	0	0
2020/01/22	R186	07/05/2020	8.07	Put	Bond Future	1,740.6400	1.7406	1,660.9100	1.6609	(4.580)	0	0	0
2020/01/22	R186	06/08/2020	8.38	Put	Bond Future	1,632.2900	1.6323	1,559.7800	1.5598	(4.442)	0	0	0
2020/01/22	R186	06/08/2020			Bond Future	8.2381	112.4684	8.2195	112.5657	(0.226)	0.0000	0.0000	0
2020/01/22	R186	06/08/2020	8.37	Call	Bond Future	2,338.4900	2.3385	2,362.7800	2.3628	1.039	0	0	0
2020/01/22	R186	06/08/2020	8.37	Put	Bond Future	1,653.7000	1.6537	1,580.7300	1.5807	(4.413)	0	0	0
2020/01/22	R186	06/08/2020	8.38	Call	Bond Future	2,368.7800	2.3688	2,393.5300	2.3935	1.045	0	0	0
2020/01/22	R186	06/08/2020	8.36	Call	Bond Future	2,308.7000	2.3087	2,332.5500	2.3325	1.033	0	0	0
2020/01/22	R186	06/08/2020	8.36	Put	Bond Future	1,675.6400	1.6756	1,602.2300	1.6022	(4.381)	0	0	0
2020/01/22	R186	05/11/2020	8.64	Put	Bond Future	1,590.9800	1.5910	1,509.2400	1.5092	(5.138)	0	0	0
2020/01/22	R186	05/11/2020	8.65	Call	Bond Future	3,368.7600	3.3688	3,387.1600	3.3872	0.546	0	0	0
2020/01/22	R186	05/11/2020			Bond Future	8.2893	114.4908	8.2696	114.5901	(0.238)	0.0000	0.0000	0
2020/01/22	R186	05/11/2020	8.66	Call	Bond Future	3,400.7500	3.4007	3,419.9600	3.4200	0.565	0	0	0
2020/01/22	R186	05/11/2020	8.66	Put	Bond Future	1,556.3200	1.5563	1,476.2000	1.4762	(5.148)	0	0	0
2020/01/22	R186	05/11/2020	9.26	Put	Bond Future	807.0000	0.8070	765.3200	0.7653	(5.165)	0	0	3,500
2020/01/22	R186	05/11/2020	8.64	Call	Bond Future	3,336.9000	3.3369	3,354.4900	3.3545	0.527	0	0	0
2020/01/22	R186	05/11/2020	7.84	Put	Bond Future	3,583.8100	3.5838	3,463.4000	3.4634	(3.360)	0	0	0
2020/01/22	R186	05/11/2020	8.65	Put	Bond Future	1,573.5700	1.5736	1,492.6400	1.4926	(5.143)	0	0	0
2020/01/22	R186	05/11/2020	8.34	Put	Bond Future	2,196.8600	2.1969	2,090.8300	2.0908	(4.826)	0	0	0
2020/01/22	R186	05/11/2020	8.34	Call	Bond Future	2,451.4500	2.4515	2,444.7500	2.4447	(0.273)	0	0	3,500
2020/01/22	R186	05/11/2020	9.26	Call	Bond Future	5,554.5900	5.5546	5,612.2400	5.6122	1.038	0	0	0
2020/01/22	R186	05/11/2020	7.84	Call	Bond Future	1,294.7100	1.2947	1,273.6300	1.2736	(1.628)	0	0	3,500
2020/01/22	R197	06/02/2020			Bond Future	301.8451	301.8451	301.4353	301.4353	(0.136)	0.0000	0.0000	2,540
2020/01/22	R197	07/05/2020			Bond Future	307.2663	307.2663	306.8478	306.8478	(0.136)	0.0000	0.0000	0
2020/01/22	R197	06/08/2020			Bond Future	305.1828	305.1828	304.7570	304.7570	(0.140)	0.0000	0.0000	0
2020/01/22	R197	05/11/2020			Bond Future	310.6727	310.6727	310.2403	310.2403	(0.139)	0.0000	0.0000	0
2020/01/22	R202	06/02/2020			Bond Future	225.9453	225.9453	225.2762	225.2762	(0.296)	0.0000	0.0000	8,469
2020/01/22	R202	07/05/2020			Bond Future	230.0035	230.0035	229.3213	229.3213	(0.297)	0.0000	0.0000	0
2020/01/22	R202	06/08/2020			Bond Future	230.1240	230.1240	229.4296	229.4296	(0.302)	0.0000	0.0000	0
2020/01/22	R202	05/11/2020			Bond Future	234.2640	234.2640	233.5579	233.5579	(0.301)	0.0000	0.0000	0
2020/01/22	R208	06/02/2020	6.13	Put	Bond Future	532.2200	0.5322	535.4100	0.5354	0.599	0	0	0
2020/01/22	R208	06/02/2020	6.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/22	R208	06/02/2020			Bond Future	6.6218	102.5983	6.6248	102.5952	0.045	0.0000	0.0000	16,997

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/22	R208	06/02/2020	6.13	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/22	R208	06/02/2020	6.12	Put	Bond Future	543.0900		0.5431	546.2800	0.5463	0.587	0	0	0
2020/01/22	R208	06/02/2020	6.14	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/22	R208	06/02/2020	6.14	Put	Bond Future	521.3600		0.5214	524.5500	0.5245	0.612	0	0	0
2020/01/22	R208	07/05/2020	4.81	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/22	R208	07/05/2020	4.80	Put	Bond Future	1,424.9500		1.4250	1,428.6800	1.4287	0.262	0	0	0
2020/01/22	R208	07/05/2020			Bond Future	6.4573		101.0131	6.4617	101.0094	0.068	0.0000	0.0000	60
2020/01/22	R208	07/05/2020	4.82	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/22	R208	07/05/2020	4.82	Put	Bond Future	1,407.5600		1.4076	1,411.2900	1.4113	0.265	0	0	0
2020/01/22	R208	07/05/2020	4.81	Put	Bond Future	1,416.2500		1.4163	1,419.9800	1.4200	0.263	0	0	0
2020/01/22	R208	07/05/2020	4.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/22	R208	06/08/2020	5.57	Put	Bond Future	351.4900		0.3515	355.4800	0.3555	1.135	0	0	0
2020/01/22	R208	06/08/2020			Bond Future	6.1245		102.8276	6.1305	102.8238	0.098	0.0000	0.0000	0
2020/01/22	R208	06/08/2020	5.56	Call	Bond Future	6.7500		0.0068	7.2100	0.0072	6.815	0	0	0
2020/01/22	R208	06/08/2020	5.56	Put	Bond Future	357.1900		0.3572	361.3700	0.3614	1.170	0	0	0
2020/01/22	R208	06/08/2020	5.57	Call	Bond Future	7.2800		0.0073	7.5500	0.0076	3.709	0	0	0
2020/01/22	R208	06/08/2020	5.55	Call	Bond Future	6.2600		0.0063	6.9000	0.0069	10.224	0	0	0
2020/01/22	R208	06/08/2020	5.55	Put	Bond Future	362.9300		0.3629	367.2900	0.3673	1.201	0	0	0
2020/01/22	R208	05/11/2020	4.78	Call	Bond Future	15.9000		0.0159	15.3300	0.0153	(3.585)	0	0	0
2020/01/22	R208	05/11/2020	4.77	Put	Bond Future	251.3300		0.2513	254.1900	0.2542	1.138	0	0	0
2020/01/22	R208	05/11/2020			Bond Future	5.3843		101.2686	5.3932	101.2652	0.166	0.0000	0.0000	0
2020/01/22	R208	05/11/2020	4.79	Call	Bond Future	16.6600		0.0167	16.0800	0.0161	(3.481)	0	0	0
2020/01/22	R208	05/11/2020	4.79	Put	Bond Future	244.9300		0.2449	247.7600	0.2478	1.155	0	0	0
2020/01/22	R208	05/11/2020	4.78	Put	Bond Future	248.0200		0.2480	250.8600	0.2509	1.145	0	0	0
2020/01/22	R208	05/11/2020	4.77	Call	Bond Future	15.3600		0.0154	14.8100	0.0148	(3.581)	0	0	0
2020/01/22	R209	06/02/2020	9.52	Put	Bond Future	1,681.3400		1.6813	1,674.9600	1.6750	(0.379)	0	0	0
2020/01/22	R209	06/02/2020			Bond Future	9.7498		74.1045	9.7524	74.0884	0.026	0.0000	0.0000	91,567
2020/01/22	R209	06/02/2020	9.51	Call	Bond Future	187.0500		0.1870	165.3200	0.1653	(11.617)	0	0	0
2020/01/22	R209	06/02/2020	9.51	Put	Bond Future	1,733.5200		1.7335	1,727.9100	1.7279	(0.324)	0	0	0
2020/01/22	R209	06/02/2020	9.40	Put	Bond Future	2,351.4900		2.3515	2,354.7100	2.3547	0.137	0	0	0
2020/01/22	R209	06/02/2020	9.40	Call	Bond Future	79.6500		0.0796	66.7500	0.0667	(16.196)	0	0	7,500
2020/01/22	R209	06/02/2020	9.52	Call	Bond Future	200.3000		0.2003	177.8000	0.1778	(11.233)	0	0	0
2020/01/22	R209	06/02/2020	9.50	Call	Bond Future	174.4100		0.1744	153.5100	0.1535	(11.983)	0	0	0
2020/01/22	R209	06/02/2020	9.50	Put	Bond Future	1,786.4000		1.7864	1,781.6200	1.7816	(0.268)	0	0	0
2020/01/22	R209	07/05/2020	9.47	Call	Bond Future	907.8100		0.9078	942.6500	0.9427	3.838	0	0	0
2020/01/22	R209	07/05/2020			Bond Future	9.8218		72.2666	9.8245	72.2498	0.027	0.0000	0.0000	0
2020/01/22	R209	07/05/2020	9.45	Call	Bond Future	864.0400		0.8640	898.6600	0.8987	4.007	0	0	0
2020/01/22	R209	07/05/2020	9.45	Put	Bond Future	3,250.5300		3.2505	3,301.9500	3.3019	1.582	0	0	0
2020/01/22	R209	07/05/2020	9.47	Put	Bond Future	3,163.0600		3.1631	3,214.7000	3.2147	1.633	0	0	0
2020/01/22	R209	07/05/2020	9.46	Call	Bond Future	885.6900		0.8857	920.4900	0.9205	3.929	0	0	0
2020/01/22	R209	07/05/2020	9.46	Put	Bond Future	3,206.5200		3.2065	3,258.1200	3.2581	1.609	0	0	0
2020/01/22	R209	06/08/2020	5.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/22	R209	06/08/2020	5.55	Put	Bond Future	35,959.3800		35.9594	35,976.3900	35.9764	0.047	0	0	0
2020/01/22	R209	06/08/2020			Bond Future	9.8947		73.5574	9.8974	73.5404	0.028	0.0000	0.0000	0
2020/01/22	R209	06/08/2020	5.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/22	R209	06/08/2020	5.57	Put	Bond Future	35,742.5400		35.7425	35,759.5500	35.7595	0.048	0	0	0
2020/01/22	R209	06/08/2020	5.56	Put	Bond Future	35,850.8900		35.8509	35,867.9000	35.8679	0.047	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/22	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/22	R209	05/11/2020	10.02	Call	Bond Future	3,592.0500	3.5920	3,450.4100	3.4504	(3.943)	0	0	0
2020/01/22	R209	05/11/2020			Bond Future	9.9692	71.7331	9.9720	71.7160	0.028	0.0000	0.0000	0
2020/01/22	R209	05/11/2020	10.00	Call	Bond Future	3,528.2500	3.5282	3,386.5400	3.3865	(4.016)	0	0	0
2020/01/22	R209	05/11/2020	10.00	Put	Bond Future	3,340.7200	3.3407	3,216.1000	3.2161	(3.730)	0	0	0
2020/01/22	R209	05/11/2020	10.02	Put	Bond Future	3,283.0100	3.2830	3,158.4600	3.1585	(3.794)	0	0	0
2020/01/22	R209	05/11/2020	10.01	Call	Bond Future	3,560.0800	3.5601	3,418.4100	3.4184	(3.979)	0	0	0
2020/01/22	R209	05/11/2020	10.01	Put	Bond Future	3,311.7600	3.3118	3,187.1800	3.1872	(3.762)	0	0	0
2020/01/22	R210	06/02/2020			Bond Future	187.5879	187.5879	187.5365	187.5365	(0.027)	0.0000	0.0000	1,721
2020/01/22	R210	07/05/2020			Bond Future	188.3288	188.3288	188.2756	188.2756	(0.028)	0.0000	0.0000	220
2020/01/22	R210	06/08/2020			Bond Future	191.7888	191.7888	191.7348	191.7348	(0.028)	0.0000	0.0000	0
2020/01/22	R210	05/11/2020			Bond Future	192.5396	192.5396	192.4852	192.4852	(0.028)	0.0000	0.0000	0
2020/01/22	R212	06/02/2020			Bond Future	161.7210	161.7210	161.6667	161.6667	(0.034)	0.0000	0.0000	7,763
2020/01/22	R212	07/05/2020			Bond Future	164.6255	164.6255	164.5695	164.5695	(0.034)	0.0000	0.0000	0
2020/01/22	R212	06/08/2020			Bond Future	165.3747	165.3747	165.3178	165.3178	(0.034)	0.0000	0.0000	0
2020/01/22	R212	05/11/2020			Bond Future	168.3497	168.3497	168.2925	168.2925	(0.034)	0.0000	0.0000	0
2020/01/22	R213	06/02/2020	9.27	Call	Bond Future	877.9400	0.8779	881.8100	0.8818	0.441	0	0	0
2020/01/22	R213	06/02/2020	9.26	Put	Bond Future	506.0700	0.5061	462.4500	0.4624	(8.619)	0	0	0
2020/01/22	R213	06/02/2020			Bond Future	9.2053	88.0725	9.1977	88.1191	(0.082)	0.0000	0.0000	20,142
2020/01/22	R213	06/02/2020	9.28	Call	Bond Future	915.2700	0.9153	920.0300	0.9200	0.520	0	0	0
2020/01/22	R213	06/02/2020	9.28	Put	Bond Future	457.9200	0.4579	416.0600	0.4161	(9.141)	0	0	0
2020/01/22	R213	06/02/2020	9.27	Put	Bond Future	481.5900	0.4816	438.8400	0.4388	(8.877)	0	0	0
2020/01/22	R213	06/02/2020	9.26	Call	Bond Future	841.3600	0.8414	844.3600	0.8444	0.357	0	0	0
2020/01/22	R213	07/05/2020	9.01	Put	Bond Future	2,641.2400	2.6412	2,595.1800	2.5952	(1.744)	0	0	0
2020/01/22	R213	07/05/2020	9.00	Call	Bond Future	1,015.4600	1.0155	1,016.2100	1.0162	0.074	0	0	0
2020/01/22	R213	07/05/2020			Bond Future	9.2723	86.0822	9.2646	86.1291	(0.084)	0.0000	0.0000	55
2020/01/22	R213	07/05/2020	9.01	Call	Bond Future	1,038.2900	1.0383	1,039.2000	1.0392	0.088	0	0	0
2020/01/22	R213	07/05/2020	9.00	Put	Bond Future	2,680.3000	2.6803	2,634.0800	2.6341	(1.724)	0	0	0
2020/01/22	R213	07/05/2020	9.02	Call	Bond Future	1,061.6000	1.0616	1,062.5100	1.0625	0.086	0	0	0
2020/01/22	R213	07/05/2020	9.02	Put	Bond Future	2,602.7200	2.6027	2,556.6600	2.5567	(1.770)	0	0	0
2020/01/22	R213	06/08/2020	9.31	Call	Bond Future	2,379.8000	2.3798	2,402.1200	2.4021	0.938	0	0	0
2020/01/22	R213	06/08/2020			Bond Future	9.3399	87.6212	9.3318	87.6692	(0.087)	0.0000	0.0000	0
2020/01/22	R213	06/08/2020	9.29	Call	Bond Future	2,319.6700	2.3197	2,341.1200	2.3411	0.925	0	0	0
2020/01/22	R213	06/08/2020	9.29	Put	Bond Future	2,615.8800	2.6159	2,589.3600	2.5894	(1.014)	0	0	0
2020/01/22	R213	06/08/2020	9.31	Put	Bond Future	2,557.0300	2.5570	2,531.3800	2.5314	(1.003)	0	0	0
2020/01/22	R213	06/08/2020	9.30	Call	Bond Future	2,349.6400	2.3496	2,371.5200	2.3715	0.931	0	0	0
2020/01/22	R213	06/08/2020	9.30	Put	Bond Future	2,586.3300	2.5863	2,560.2400	2.5602	(1.009)	0	0	0
2020/01/22	R213	05/11/2020	9.60	Put	Bond Future	2,574.2200	2.5742	2,437.7400	2.4377	(5.302)	0	0	0
2020/01/22	R213	05/11/2020	9.59	Call	Bond Future	3,615.1400	3.6151	3,527.4700	3.5275	(2.425)	0	0	0
2020/01/22	R213	05/11/2020			Bond Future	9.4139	85.6500	9.4054	85.6992	(0.090)	0.0000	0.0000	0
2020/01/22	R213	05/11/2020	9.60	Call	Bond Future	3,647.9000	3.6479	3,560.5400	3.5605	(2.395)	0	0	0
2020/01/22	R213	05/11/2020	9.59	Put	Bond Future	2,598.6900	2.5987	2,461.9000	2.4619	(5.264)	0	0	0
2020/01/22	R213	05/11/2020	9.61	Call	Bond Future	3,680.7900	3.6808	3,593.7400	3.5937	(2.365)	0	0	0
2020/01/22	R213	05/11/2020	9.61	Put	Bond Future	2,549.9300	2.5499	2,413.7600	2.4138	(5.340)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/22	R214	06/02/2020	9.73	Call	Bond Future	210.7400	0.2107	187.4500	0.1875	(11.052)	0	0	0
2020/01/22	R214	06/02/2020	9.87	Put	Bond Future	1,091.9200	1.0919	1,074.4300	1.0744	(1.602)	0	0	0
2020/01/22	R214	06/02/2020	10.42	Call	Bond Future	2,996.8700	2.9969	2,972.1900	2.9722	(0.824)	0	0	0
2020/01/22	R214	06/02/2020			Bond Future	9.9606	72.6860	9.9630	72.6701	0.024	0.0000	0.0000	19,676
2020/01/22	R214	06/02/2020	9.71	Call	Bond Future	183.0400	0.1830	161.4800	0.1615	(11.779)	0	0	0
2020/01/22	R214	06/02/2020	9.71	Put	Bond Future	1,870.2700	1.8703	1,864.6200	1.8646	(0.302)	0	0	0
2020/01/22	R214	06/02/2020	10.42	Put	Bond Future	64.2200	0.0642	55.4500	0.0554	(13.656)	0	0	1,000
2020/01/22	R214	06/02/2020	9.73	Put	Bond Future	1,760.9900	1.7610	1,753.6100	1.7536	(0.419)	0	0	0
2020/01/22	R214	06/02/2020	9.52	Call	Bond Future	35.7800	0.0358	28.3300	0.0283	(20.822)	0	0	1,000
2020/01/22	R214	06/02/2020	9.87	Call	Bond Future	489.0900	0.4891	455.6900	0.4557	(6.829)	0	0	1,000
2020/01/22	R214	06/02/2020	9.72	Call	Bond Future	196.5600	0.1966	174.1300	0.1741	(11.411)	0	0	0
2020/01/22	R214	06/02/2020	9.72	Put	Bond Future	1,815.2500	1.8153	1,808.7300	1.8087	(0.359)	0	0	0
2020/01/22	R214	06/02/2020	9.52	Put	Bond Future	3,045.2500	3.0452	3,053.7100	3.0537	0.278	0	0	0
2020/01/22	R214	07/05/2020	9.77	Put	Bond Future	2,910.2100	2.9102	2,972.4100	2.9724	2.137	0	0	0
2020/01/22	R214	07/05/2020			Bond Future	10.0310	70.6767	10.0335	70.6602	0.025	0.0000	0.0000	0
2020/01/22	R214	07/05/2020	9.76	Call	Bond Future	1,146.5600	1.1466	1,192.9500	1.1930	4.046	0	0	0
2020/01/22	R214	07/05/2020	9.76	Put	Bond Future	2,951.7600	2.9518	3,014.6700	3.0147	2.131	0	0	0
2020/01/22	R214	07/05/2020	9.31	Put	Bond Future	5,294.6200	5.2946	5,324.4700	5.3245	0.564	0	0	0
2020/01/22	R214	07/05/2020	10.66	Put	Bond Future	685.3500	0.6853	742.8500	0.7428	8.390	0	0	1,250
2020/01/22	R214	07/05/2020	9.77	Call	Bond Future	1,172.9400	1.1729	1,218.6200	1.2186	3.894	0	0	0
2020/01/22	R214	07/05/2020	9.31	Call	Bond Future	324.4300	0.3244	337.7600	0.3378	4.109	0	0	1,250
2020/01/22	R214	07/05/2020	9.91	Put	Bond Future	2,374.0700	2.3741	2,425.4000	2.4254	2.162	0	0	0
2020/01/22	R214	07/05/2020	9.91	Call	Bond Future	1,577.2200	1.5772	1,612.0300	1.6120	2.207	0	0	1,250
2020/01/22	R214	07/05/2020	10.66	Call	Bond Future	4,607.0700	4.6071	4,648.0500	4.6481	0.890	0	0	0
2020/01/22	R214	07/05/2020	9.75	Call	Bond Future	1,120.5200	1.1205	1,167.6200	1.1676	4.203	0	0	0
2020/01/22	R214	07/05/2020	9.75	Put	Bond Future	2,993.7500	2.9938	3,057.3700	3.0574	2.125	0	0	0
2020/01/22	R214	06/08/2020	9.98	Put	Bond Future	3,295.2100	3.2952	3,272.3700	3.2724	(0.693)	0	0	0
2020/01/22	R214	06/08/2020	9.97	Call	Bond Future	2,470.5400	2.4705	2,431.4400	2.4314	(1.583)	0	0	0
2020/01/22	R214	06/08/2020			Bond Future	10.1019	71.9389	10.1045	71.9222	0.026	0.0000	0.0000	0
2020/01/22	R214	06/08/2020	9.98	Call	Bond Future	2,502.0600	2.5021	2,462.4600	2.4625	(1.583)	0	0	0
2020/01/22	R214	06/08/2020	9.97	Put	Bond Future	3,329.4100	3.3294	3,307.0700	3.3071	(0.671)	0	0	0
2020/01/22	R214	06/08/2020	9.99	Call	Bond Future	2,533.7800	2.5338	2,493.6700	2.4937	(1.583)	0	0	0
2020/01/22	R214	06/08/2020	9.99	Put	Bond Future	3,261.3100	3.2613	3,237.9600	3.2380	(0.716)	0	0	0
2020/01/22	R214	05/11/2020	10.26	Put	Bond Future	3,401.0800	3.4011	3,274.4500	3.2744	(3.723)	0	0	0
2020/01/22	R214	05/11/2020			Bond Future	10.1770	69.9402	10.1796	69.9233	0.026	0.0000	0.0000	0
2020/01/22	R214	05/11/2020	10.25	Call	Bond Future	3,893.3900	3.8934	3,749.8800	3.7499	(3.686)	0	0	0
2020/01/22	R214	05/11/2020	10.25	Put	Bond Future	3,430.4100	3.4304	3,303.7200	3.3037	(3.693)	0	0	0
2020/01/22	R214	05/11/2020	10.26	Call	Bond Future	3,927.0500	3.9270	3,783.6000	3.7836	(3.653)	0	0	0
2020/01/22	R214	05/11/2020	10.24	Call	Bond Future	3,860.1000	3.8601	3,716.5300	3.7165	(3.719)	0	0	0
2020/01/22	R214	05/11/2020	10.24	Put	Bond Future	3,460.2100	3.4602	3,333.4600	3.3335	(3.663)	0	0	0
2020/01/22	R248	06/02/2020	9.71	Put	Bond Future	3,394.7400	3.3947	3,338.2000	3.3382	(1.666)	0	0	0
2020/01/22	R248	06/02/2020			Bond Future	10.1015	91.4194	10.0937	91.4838	(0.077)	0.0000	0.0000	96,980
2020/01/22	R248	06/02/2020	9.71	Call	Bond Future	53.6600	0.0537	61.4300	0.0614	14.480	0	0	0
2020/01/22	R248	06/02/2020	9.70	Put	Bond Future	3,477.8200	3.4778	3,420.4600	3.4205	(1.649)	0	0	0
2020/01/22	R248	06/02/2020	9.72	Call	Bond Future	59.2300	0.0592	67.9100	0.0679	14.655	0	0	0
2020/01/22	R248	06/02/2020	9.72	Put	Bond Future	3,312.2100	3.3122	3,256.5800	3.2566	(1.680)	0	0	0
2020/01/22	R248	06/02/2020	9.70	Call	Bond Future	48.5000	0.0485	55.4500	0.0554	14.330	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/22	R248	07/05/2020	10.20	Call	Bond Future	2,530.9800	2.5310	2,538.4000	2.5384	0.293	0	0	0
2020/01/22	R248	07/05/2020	9.69	Put	Bond Future	4,905.9600	4.9060	4,836.6500	4.8367	(1.413)	0	0	0
2020/01/22	R248	07/05/2020	9.79	Call	Bond Future	1,045.5900	1.0456	1,042.3500	1.0423	(0.310)	0	0	0
2020/01/22	R248	07/05/2020	9.77	Put	Bond Future	4,410.7100	4.4107	4,342.3300	4.3423	(1.550)	0	0	0
2020/01/22	R248	07/05/2020			Bond Future	10.1757	88.6008	10.1677	88.6658	(0.078)	0.0000	0.0000	0
2020/01/22	R248	07/05/2020	10.70	Call	Bond Future	5,112.4600	5.1125	5,138.4400	5.1384	0.508	0	0	0
2020/01/22	R248	07/05/2020	10.70	Put	Bond Future	1,015.0900	1.0151	976.0500	0.9761	(3.846)	0	0	300
2020/01/22	R248	07/05/2020	9.79	Put	Bond Future	4,291.9000	4.2919	4,223.6400	4.2236	(1.590)	0	0	0
2020/01/22	R248	07/05/2020	9.77	Call	Bond Future	990.3300	0.9903	986.9700	0.9870	(0.339)	0	0	0
2020/01/22	R248	07/05/2020	10.20	Put	Bond Future	2,333.1100	2.3331	2,275.5100	2.2755	(2.469)	0	0	300
2020/01/22	R248	07/05/2020	9.69	Call	Bond Future	783.4600	0.7835	779.1700	0.7792	(0.548)	0	0	300
2020/01/22	R248	07/05/2020	9.78	Put	Bond Future	4,351.0100	4.3510	4,282.6000	4.2826	(1.572)	0	0	0
2020/01/22	R248	07/05/2020	9.78	Call	Bond Future	1,017.7300	1.0177	1,014.3400	1.0143	(0.333)	0	0	0
2020/01/22	R248	06/08/2020	9.00	Put	Bond Future	11,531.7800	11.5318	11,408.5800	11.4086	(1.068)	0	0	0
2020/01/22	R248	06/08/2020	10.20	Call	Bond Future	3,371.0800	3.3711	3,253.1200	3.2531	(3.499)	0	0	0
2020/01/22	R248	06/08/2020			Bond Future	10.2508	90.1827	10.2425	90.2491	(0.080)	0.0000	0.0000	0
2020/01/22	R248	06/08/2020	9.25	Put	Bond Future	9,368.3100	9.3683	9,223.8500	9.2238	(1.542)	0	0	0
2020/01/22	R248	06/08/2020	9.25	Call	Bond Future	616.5700	0.6166	538.4300	0.5384	(12.673)	0	0	20,640
2020/01/22	R248	06/08/2020	10.18	Call	Bond Future	3,289.7100	3.2897	3,171.5500	3.1715	(3.592)	0	0	0
2020/01/22	R248	06/08/2020	10.18	Put	Bond Future	3,862.0100	3.8620	3,677.5300	3.6775	(4.777)	0	0	0
2020/01/22	R248	06/08/2020	9.00	Call	Bond Future	354.0100	0.3540	297.1300	0.2971	(16.067)	0	0	3,000
2020/01/22	R248	06/08/2020	10.20	Put	Bond Future	3,780.9300	3.7809	3,596.6500	3.5967	(4.874)	0	0	0
2020/01/22	R248	06/08/2020	10.19	Call	Bond Future	3,330.2800	3.3303	3,212.3500	3.2124	(3.541)	0	0	0
2020/01/22	R248	06/08/2020	10.19	Put	Bond Future	3,821.2900	3.8213	3,637.0400	3.6370	(4.822)	0	0	0
2020/01/22	R248	05/11/2020	10.02	Put	Bond Future	5,813.5600	5.8136	5,678.7900	5.6788	(2.318)	0	0	0
2020/01/22	R248	05/11/2020	10.03	Call	Bond Future	3,327.1100	3.3271	3,259.6800	3.2597	(2.027)	0	0	0
2020/01/22	R248	05/11/2020			Bond Future	10.3300	87.3724	10.3214	87.4403	(0.083)	0.0000	0.0000	0
2020/01/22	R248	05/11/2020	10.04	Call	Bond Future	3,362.3600	3.3624	3,295.0200	3.2950	(2.003)	0	0	0
2020/01/22	R248	05/11/2020	10.04	Put	Bond Future	5,717.6100	5.7176	5,582.4000	5.5824	(2.365)	0	0	0
2020/01/22	R248	05/11/2020	10.02	Call	Bond Future	3,291.7400	3.2917	3,224.8400	3.2248	(2.032)	0	0	0
2020/01/22	R248	05/11/2020	10.03	Put	Bond Future	5,765.5700	5.7656	5,630.2700	5.6303	(2.347)	0	0	0

Total

1209386