



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 18/02/2020 TO 18/02/2020

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
2020/02/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	2025	07/05/2020		Bond Future	138.8408	138.8408	138.8299	138.8299	(0.008)	0.0000	0.0000	2,037
2020/02/18	2025	06/08/2020		Bond Future	139.8886	139.8886	139.8530	139.8530	(0.025)	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
2020/02/18	2025	05/11/2020			Bond Future	142.4013	142.4013	142.3385	142.3385	(0.044)	0.0000	0.0000	0
2020/02/18	2025	04/02/2021			Bond Future	143.4401	143.4401	143.4045	143.4045	(0.025)	0.0000	0.0000	0
2020/02/18	2029	07/05/2020			Bond Future	102.0936	102.0936	102.0441	102.0441	(0.048)	0.0000	0.0000	3,795
2020/02/18	2029	06/08/2020			Bond Future	103.9672	103.9672	103.8987	103.8987	(0.066)	0.0000	0.0000	0
2020/02/18	2029	05/11/2020			Bond Future	104.6963	104.6963	104.6070	104.6070	(0.085)	0.0000	0.0000	0
2020/02/18	2029	04/02/2021			Bond Future	107.2600	107.2600	106.5091	106.5091	(0.700)	0.0000	0.0000	0
2020/02/18	2030	07/05/2020	8.79	Call	Bond Future	1,069.4500	1.0694	986.8200	0.9868	(7.726)	0	0	0
2020/02/18	2030	07/05/2020	8.78	Put	Bond Future	2,117.4800	2.1175	2,222.9700	2.2230	4.982	0	0	0
2020/02/18	2030	07/05/2020	8.85	Put	Bond Future	1,868.2900	1.8683	1,965.0900	1.9651	5.181	0	0	0
2020/02/18	2030	07/05/2020	8.45	Put	Bond Future	3,561.6100	3.5616	3,706.1800	3.7062	4.059	0	0	0
2020/02/18	2030	07/05/2020	9.19	Put	Bond Future	952.1500	0.9522	1,009.7700	1.0098	6.052	0	0	7,750
2020/02/18	2030	07/05/2020			Bond Future	8.9534	96.1169	8.9839	95.9300	0.340	0.0000	0.0000	75,972
2020/02/18	2030	07/05/2020	8.80	Call	Bond Future	1,095.2000	1.0952	1,011.3400	1.0113	(7.657)	0	0	0
2020/02/18	2030	07/05/2020	8.80	Put	Bond Future	2,044.1500	2.0441	2,147.1600	2.1472	5.039	0	0	0
2020/02/18	2030	07/05/2020	8.45	Call	Bond Future	400.3100	0.4003	358.0100	0.3580	(10.567)	0	0	5,000
2020/02/18	2030	07/05/2020	9.19	Call	Bond Future	2,391.3900	2.3914	2,262.1400	2.2621	(5.405)	0	0	0
2020/02/18	2030	07/05/2020	8.79	Put	Bond Future	2,080.6900	2.0807	2,184.9300	2.1849	5.010	0	0	0
2020/02/18	2030	07/05/2020	8.78	Call	Bond Future	1,043.9000	1.0439	962.5200	0.9625	(7.796)	0	0	0
2020/02/18	2030	07/05/2020	8.85	Call	Bond Future	1,230.0000	1.2300	1,139.9300	1.1399	(7.323)	0	0	5,000
2020/02/18	2030	06/08/2020	9.11	Call	Bond Future	2,583.6900	2.5837	2,464.7400	2.4647	(4.604)	0	0	0
2020/02/18	2030	06/08/2020			Bond Future	9.0208	93.8478	9.0552	93.6407	0.382	0.0000	0.0000	200
2020/02/18	2030	06/08/2020	9.09	Call	Bond Future	2,517.4500	2.5175	2,400.2000	2.4002	(4.657)	0	0	0
2020/02/18	2030	06/08/2020	9.09	Put	Bond Future	2,102.3700	2.1024	2,192.1800	2.1922	4.272	0	0	0
2020/02/18	2030	06/08/2020	9.11	Put	Bond Future	2,049.1600	2.0492	2,137.2700	2.1373	4.300	0	0	0
2020/02/18	2030	06/08/2020	9.10	Call	Bond Future	2,550.4600	2.5505	2,432.3600	2.4324	(4.631)	0	0	0
2020/02/18	2030	06/08/2020	9.10	Put	Bond Future	2,075.6300	2.0756	2,164.5900	2.1646	4.286	0	0	0
2020/02/18	2030	05/11/2020	8.10	Put	Bond Future	6,643.0400	6.6430	6,828.2800	6.8283	2.788	0	0	0
2020/02/18	2030	05/11/2020	8.73	Call	Bond Future	1,724.0100	1.7240	1,632.0700	1.6321	(5.333)	0	0	3,000
2020/02/18	2030	05/11/2020	10.06	Put	Bond Future	959.5200	0.9595	1,005.3000	1.0053	4.771	0	0	1,000
2020/02/18	2030	05/11/2020	9.39	Put	Bond Future	1,961.4700	1.9615	2,045.8400	2.0458	4.301	0	0	0
2020/02/18	2030	05/11/2020	9.38	Call	Bond Future	3,694.2200	3.6942	3,550.5400	3.5505	(3.889)	0	0	0
2020/02/18	2030	05/11/2020			Bond Future	9.0857	95.5116	9.1246	95.2828	0.428	0.0000	0.0000	0
2020/02/18	2030	05/11/2020	9.61	Call	Bond Future	4,578.3200	4.5783	4,419.2500	4.4193	(3.474)	0	0	0
2020/02/18	2030	05/11/2020	9.61	Put	Bond Future	1,556.7600	1.5568	1,626.4600	1.6265	4.477	0	0	3,000
2020/02/18	2030	05/11/2020	8.85	Put	Bond Future	3,426.2500	3.4263	3,553.1100	3.5531	3.703	0	0	0
2020/02/18	2030	05/11/2020	8.85	Call	Bond Future	2,025.1000	2.0251	1,923.1900	1.9232	(5.032)	0	0	3,000
2020/02/18	2030	05/11/2020	8.34	Put	Bond Future	5,464.8100	5.4648	5,633.0000	5.6330	3.078	0	0	0
2020/02/18	2030	05/11/2020	8.34	Call	Bond Future	937.1400	0.9371	876.5600	0.8766	(6.464)	0	0	1,000
2020/02/18	2030	05/11/2020	9.04	Put	Bond Future	2,828.9700	2.8290	2,940.2000	2.9402	3.932	0	0	0
2020/02/18	2030	05/11/2020	9.04	Call	Bond Future	2,559.4600	2.5595	2,441.9200	2.4419	(4.592)	0	0	1,000
2020/02/18	2030	05/11/2020	9.86	Put	Bond Future	1,200.7200	1.2007	1,256.2800	1.2563	4.627	0	0	14,160
2020/02/18	2030	05/11/2020	8.36	Put	Bond Future	5,372.9000	5.3729	5,539.5700	5.5396	3.102	0	0	0
2020/02/18	2030	05/11/2020	8.10	Call	Bond Future	597.8900	0.5979	554.3600	0.5544	(7.281)	0	0	3,000
2020/02/18	2030	05/11/2020	8.73	Put	Bond Future	3,849.0400	3.8490	3,985.8700	3.9859	3.555	0	0	0
2020/02/18	2030	05/11/2020	9.23	Put	Bond Future	2,318.5800	2.3186	2,414.7900	2.4148	4.150	0	0	0
2020/02/18	2030	05/11/2020	10.06	Call	Bond Future	6,473.2400	6.4732	6,290.2500	6.2902	(2.827)	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
2020/02/18	2030	05/11/2020	10.37	Put	Bond Future	620.0000		0.6200	652.1600	0.6522	5.187	0	0	16,000
2020/02/18	2030	05/11/2020	9.39	Call	Bond Future	3,730.9500		3.7310	3,586.5500	3.5865	(3.870)	0	0	0
2020/02/18	2030	05/11/2020	9.38	Put	Bond Future	1,982.1900		1.9822	2,067.2800	2.0673	4.293	0	0	0
2020/02/18	2030	05/11/2020	9.86	Call	Bond Future	5,618.0800		5.6181	5,444.8700	5.4449	(3.083)	0	0	0
2020/02/18	2030	05/11/2020	8.36	Call	Bond Future	970.3300		0.9703	908.2300	0.9082	(6.400)	0	0	14,160
2020/02/18	2030	05/11/2020	8.86	Put	Bond Future	3,392.4700		3.3925	3,518.5100	3.5185	3.715	0	0	0
2020/02/18	2030	05/11/2020	8.86	Call	Bond Future	2,051.3200		2.0513	1,948.5900	1.9486	(5.008)	0	0	14,160
2020/02/18	2030	05/11/2020	9.23	Call	Bond Future	3,163.2000		3.1632	3,030.6400	3.0306	(4.191)	0	0	3,000
2020/02/18	2030	05/11/2020	10.47	Call	Bond Future	8,240.7100		8.2407	8,040.3700	8.0404	(2.431)	0	0	0
2020/02/18	2030	05/11/2020	10.47	Put	Bond Future	534.3400		0.5343	562.7700	0.5628	5.321	0	0	3,000
2020/02/18	2030	05/11/2020	8.53	Put	Bond Future	4,630.5800		4.6306	4,783.8600	4.7839	3.310	0	0	0
2020/02/18	2030	05/11/2020	8.53	Call	Bond Future	1,283.0800		1.2831	1,207.5900	1.2076	(5.883)	0	0	16,000
2020/02/18	2030	05/11/2020	9.03	Put	Bond Future	2,858.1400		2.8581	2,970.1900	2.9702	3.920	0	0	0
2020/02/18	2030	05/11/2020	9.03	Call	Bond Future	2,529.5100		2.5295	2,412.7900	2.4128	(4.614)	0	0	16,000
2020/02/18	2030	05/11/2020	10.37	Call	Bond Future	7,798.2800		7.7983	7,601.6700	7.6017	(2.521)	0	0	0
2020/02/18	2030	05/11/2020	9.40	Call	Bond Future	3,767.8100		3.7678	3,622.7000	3.6227	(3.851)	0	0	0
2020/02/18	2030	05/11/2020	9.40	Put	Bond Future	1,940.9300		1.9409	2,024.5900	2.0246	4.310	0	0	0
2020/02/18	2030	04/02/2021	9.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	2030	04/02/2021	9.15	Put	Bond Future	0.0000		0.0000	270.2500	0.2702	100.000	0	0	0
2020/02/18	2030	04/02/2021			Bond Future	9.6200		9.6200	9.1970	92.9866	(4.397)	0.0000	0.0000	0
2020/02/18	2030	04/02/2021	9.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	2030	04/02/2021	9.17	Put	Bond Future	0.0000		0.0000	155.1800	0.1552	100.000	0	0	0
2020/02/18	2030	04/02/2021	9.16	Put	Bond Future	0.0000		0.0000	212.6900	0.2127	100.000	0	0	0
2020/02/18	2030	04/02/2021	9.15	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	2032	07/05/2020	9.19	Call	Bond Future	1,134.2200		1.1342	1,073.1600	1.0732	(5.383)	0	0	0
2020/02/18	2032	07/05/2020	9.20	Call	Bond Future	1,162.3900		1.1624	1,100.4300	1.1004	(5.330)	0	0	7,500
2020/02/18	2032	07/05/2020			Bond Future	9.3840		92.9088	9.4040	92.7757	0.212	0.0000	0.0000	84,906
2020/02/18	2032	07/05/2020	9.17	Call	Bond Future	1,079.1100		1.0791	1,019.8500	1.0198	(5.492)	0	0	0
2020/02/18	2032	07/05/2020	9.17	Put	Bond Future	2,524.4500		2.5244	2,598.2900	2.5983	2.925	0	0	0
2020/02/18	2032	07/05/2020	9.00	Put	Bond Future	3,291.7400		3.2917	3,380.8000	3.3808	2.706	0	0	0
2020/02/18	2032	07/05/2020	9.00	Call	Bond Future	676.1600		0.6762	632.1200	0.6321	(6.513)	0	0	7,500
2020/02/18	2032	07/05/2020	9.50	Put	Bond Future	1,398.8400		1.3988	1,444.8000	1.4448	3.286	0	0	0
2020/02/18	2032	07/05/2020	9.50	Call	Bond Future	2,169.3200		2.1693	2,082.1800	2.0822	(4.017)	0	0	7,500
2020/02/18	2032	07/05/2020	9.30	Put	Bond Future	2,026.0400		2.0260	2,088.3700	2.0884	3.076	0	0	0
2020/02/18	2032	07/05/2020	9.30	Call	Bond Future	1,462.3000		1.4623	1,391.5300	1.3915	(4.840)	0	0	7,500
2020/02/18	2032	07/05/2020	9.19	Put	Bond Future	2,443.1800		2.4432	2,515.2200	2.5152	2.949	0	0	0
2020/02/18	2032	07/05/2020	9.20	Put	Bond Future	2,403.2600		2.4033	2,474.4000	2.4744	2.960	0	0	0
2020/02/18	2032	07/05/2020	9.18	Call	Bond Future	1,106.4700		1.1065	1,046.3000	1.0463	(5.438)	0	0	0
2020/02/18	2032	07/05/2020	9.18	Put	Bond Future	2,483.5800		2.4836	2,556.5100	2.5565	2.936	0	0	0
2020/02/18	2032	06/08/2020	9.46	Put	Bond Future	2,632.1900		2.6322	2,698.9000	2.6989	2.534	0	0	0
2020/02/18	2032	06/08/2020	9.45	Call	Bond Future	2,614.2500		2.6143	2,529.5600	2.5296	(3.240)	0	0	0
2020/02/18	2032	06/08/2020			Bond Future	9.4575		94.5913	9.4807	94.4392	0.245	0.0000	0.0000	300
2020/02/18	2032	06/08/2020	9.46	Call	Bond Future	2,648.4000		2.6484	2,563.1100	2.5631	(3.220)	0	0	0
2020/02/18	2032	06/08/2020	9.45	Put	Bond Future	2,663.6700		2.6637	2,730.9800	2.7310	2.527	0	0	0
2020/02/18	2032	06/08/2020	9.47	Call	Bond Future	2,682.7900		2.6828	2,596.8900	2.5969	(3.202)	0	0	0
2020/02/18	2032	06/08/2020	9.47	Put	Bond Future	2,601.0100		2.6010	2,667.1100	2.6671	2.541	0	0	0
2020/02/18	2032	05/11/2020	9.61	Put	Bond Future	2,892.6400		2.8926	2,966.4600	2.9665	2.552	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
2020/02/18	2032	05/11/2020	10.99	Call	Bond Future	9,378.5900	9.3786	9,226.0800	9.2261	(1.626)	0	0	0
2020/02/18	2032	05/11/2020	9.44	Put	Bond Future	3,420.2600	3.4203	3,503.8200	3.5038	2.443	0	0	0
2020/02/18	2032	05/11/2020	11.08	Call	Bond Future	9,806.2400	9.8062	9,651.6400	9.6516	(1.577)	0	0	0
2020/02/18	2032	05/11/2020	9.77	Put	Bond Future	2,460.0600	2.4601	2,525.1800	2.5252	2.647	0	0	0
2020/02/18	2032	05/11/2020			Bond Future	9.5337	92.1100	9.5605	91.9375	0.281	0.0000	0.0000	0
2020/02/18	2032	05/11/2020	10.99	Put	Bond Future	620.0600	0.6201	640.0400	0.6400	3.222	0	0	3,000
2020/02/18	2032	05/11/2020	9.76	Call	Bond Future	3,926.4400	3.9264	3,819.5900	3.8196	(2.721)	0	0	0
2020/02/18	2032	05/11/2020	9.76	Put	Bond Future	2,484.3400	2.4843	2,549.9800	2.5500	2.642	0	0	0
2020/02/18	2032	05/11/2020	9.11	Call	Bond Future	1,864.0300	1.8640	1,794.9300	1.7949	(3.707)	0	0	3,000
2020/02/18	2032	05/11/2020	9.61	Call	Bond Future	3,382.3200	3.3823	3,283.6500	3.2837	(2.917)	0	0	3,000
2020/02/18	2032	05/11/2020	9.44	Call	Bond Future	2,813.8200	2.8138	2,724.8900	2.7249	(3.160)	0	0	1,000
2020/02/18	2032	05/11/2020	11.08	Put	Bond Future	545.1200	0.5451	563.0100	0.5630	3.282	0	0	1,000
2020/02/18	2032	05/11/2020	9.77	Call	Bond Future	3,965.1600	3.9652	3,857.7900	3.8578	(2.708)	0	0	0
2020/02/18	2032	05/11/2020	9.11	Put	Bond Future	4,650.1300	4.6501	4,753.5200	4.7535	2.223	0	0	0
2020/02/18	2032	05/11/2020	8.94	Put	Bond Future	5,393.8100	5.3938	5,507.4800	5.5075	2.107	0	0	0
2020/02/18	2032	05/11/2020	8.94	Call	Bond Future	1,457.4600	1.4575	1,398.6400	1.3986	(4.036)	0	0	1,000
2020/02/18	2032	05/11/2020	9.75	Call	Bond Future	3,888.1700	3.8882	3,781.8500	3.7819	(2.734)	0	0	0
2020/02/18	2032	05/11/2020	9.75	Put	Bond Future	2,509.1400	2.5091	2,575.3100	2.5753	2.637	0	0	0
2020/02/18	2032	04/02/2021	9.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	2032	04/02/2021			Bond Future	9.6200	9.6200	9.6429	93.5880	0.238	0.0000	0.0000	0
2020/02/18	2032	04/02/2021	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	2032	04/02/2021	9.61	Put	Bond Future	0.0000	0.0000	207.6500	0.2077	100.000	0	0	0
2020/02/18	2032	04/02/2021	9.63	Put	Bond Future	0.0000	0.0000	81.3100	0.0813	100.000	0	0	0
2020/02/18	2032	04/02/2021	9.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	2032	04/02/2021	9.62	Put	Bond Future	0.0000	0.0000	144.4500	0.1445	100.000	0	0	0
2020/02/18	2033	07/05/2020			Bond Future	101.3436	101.3436	101.2800	101.2800	(0.063)	0.0000	0.0000	6,960
2020/02/18	2033	06/08/2020			Bond Future	103.2032	103.2032	103.1206	103.1206	(0.080)	0.0000	0.0000	0
2020/02/18	2033	05/11/2020			Bond Future	103.8408	103.8408	103.7371	103.7371	(0.100)	0.0000	0.0000	0
2020/02/18	2033	04/02/2021			Bond Future	105.7100	105.7100	105.6236	105.6236	(0.082)	0.0000	0.0000	0
2020/02/18	2037	07/05/2020	9.60	Put	Bond Future	3,903.0000	3.9030	4,082.6300	4.0826	4.602	0	0	0
2020/02/18	2037	07/05/2020	9.59	Call	Bond Future	752.2600	0.7523	677.1800	0.6772	(9.981)	0	0	0
2020/02/18	2037	07/05/2020	9.70	Put	Bond Future	3,384.0700	3.3841	3,548.2000	3.5482	4.850	0	0	0
2020/02/18	2037	07/05/2020			Bond Future	10.0180	90.1595	10.0532	89.9033	0.352	0.0000	0.0000	68,396
2020/02/18	2037	07/05/2020	9.60	Call	Bond Future	774.4000	0.7744	697.8200	0.6978	(9.889)	0	0	0
2020/02/18	2037	07/05/2020	9.59	Put	Bond Future	3,957.7400	3.9577	4,138.8700	4.1389	4.577	0	0	0
2020/02/18	2037	07/05/2020	9.70	Call	Bond Future	1,019.0100	1.0190	926.9300	0.9269	(9.036)	0	0	7,500
2020/02/18	2037	07/05/2020	9.61	Call	Bond Future	796.9700	0.7970	718.8600	0.7189	(9.801)	0	0	0
2020/02/18	2037	07/05/2020	9.61	Put	Bond Future	3,848.7800	3.8488	4,026.8800	4.0269	4.627	0	0	0
2020/02/18	2037	07/05/2020	10.00	Put	Bond Future	2,103.3600	2.1034	2,221.0400	2.2210	5.595	0	0	0
2020/02/18	2037	07/05/2020	10.00	Call	Bond Future	1,972.1300	1.9721	1,833.6000	1.8336	(7.024)	0	0	7,500
2020/02/18	2037	06/08/2020	9.88	Put	Bond Future	3,950.8700	3.9509	4,100.8800	4.1009	3.797	0	0	0
2020/02/18	2037	06/08/2020			Bond Future	10.1034	87.5321	10.1420	87.2554	0.383	0.0000	0.0000	300
2020/02/18	2037	06/08/2020	9.87	Call	Bond Future	2,293.5800	2.2936	2,168.0100	2.1680	(5.475)	0	0	0
2020/02/18	2037	06/08/2020	9.87	Put	Bond Future	3,992.5100	3.9925	4,143.6100	4.1436	3.785	0	0	0
2020/02/18	2037	06/08/2020	9.88	Call	Bond Future	2,325.7600	2.3258	2,199.1000	2.1991	(5.446)	0	0	0
2020/02/18	2037	06/08/2020	9.86	Call	Bond Future	2,261.8900	2.2619	2,137.4000	2.1374	(5.504)	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
2020/02/18	2037	06/08/2020	9.86	Put	Bond Future	4,034.7200	4.0347	4,186.9000	4.1869	3.772	0	0	0
2020/02/18	2037	05/11/2020	10.18	Call	Bond Future	3,581.8200	3.5818	3,422.2200	3.4222	(4.456)	0	0	0
2020/02/18	2037	05/11/2020	10.17	Put	Bond Future	3,654.9800	3.6550	3,794.7100	3.7947	3.823	0	0	0
2020/02/18	2037	05/11/2020			Bond Future	10.1855	89.0838	10.2278	88.7855	0.415	0.0000	0.0000	0
2020/02/18	2037	05/11/2020	10.19	Call	Bond Future	3,618.4400	3.6184	3,457.9000	3.4579	(4.437)	0	0	0
2020/02/18	2037	05/11/2020	10.19	Put	Bond Future	3,586.8400	3.5868	3,724.6800	3.7247	3.843	0	0	0
2020/02/18	2037	05/11/2020	10.17	Call	Bond Future	3,545.0700	3.5451	3,386.4200	3.3864	(4.475)	0	0	0
2020/02/18	2037	05/11/2020	10.18	Put	Bond Future	3,620.9300	3.6209	3,759.7100	3.7597	3.833	0	0	0
2020/02/18	2037	04/02/2021	10.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	2037	04/02/2021	10.28	Put	Bond Future	0.0000	0.0000	260.0600	0.2601	100.000	0	0	0
2020/02/18	2037	04/02/2021			Bond Future	10.2800	10.2800	10.3175	86.1220	0.365	0.0000	0.0000	0
2020/02/18	2037	04/02/2021	10.27	Put	Bond Future	0.0000	0.0000	329.6300	0.3296	100.000	0	0	0
2020/02/18	2037	04/02/2021	10.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	2037	04/02/2021	10.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	2037	04/02/2021	10.29	Put	Bond Future	0.0000	0.0000	190.5800	0.1906	100.000	0	0	0
2020/02/18	2038	07/05/2020			Bond Future	117.5900	117.5900	117.5822	117.5822	(0.007)	0.0000	0.0000	10,867
2020/02/18	2038	06/08/2020			Bond Future	118.0605	118.0605	118.0317	118.0317	(0.024)	0.0000	0.0000	0
2020/02/18	2038	05/11/2020			Bond Future	120.1809	120.1809	120.1292	120.1292	(0.043)	0.0000	0.0000	0
2020/02/18	2038	04/02/2021			Bond Future	120.6300	120.6300	120.6010	120.6010	(0.024)	0.0000	0.0000	0
2020/02/18	2040	07/05/2020	9.74	Call	Bond Future	798.1000	0.7981	707.4800	0.7075	(11.354)	0	0	0
2020/02/18	2040	07/05/2020	9.75	Put	Bond Future	4,056.8100	4.0568	4,278.0200	4.2780	5.453	0	0	0
2020/02/18	2040	07/05/2020	9.85	Put	Bond Future	3,503.8100	3.5038	3,705.7500	3.7057	5.763	0	0	0
2020/02/18	2040	07/05/2020			Bond Future	10.1534	92.7459	10.1938	92.4322	0.397	0.0000	0.0000	48,848
2020/02/18	2040	07/05/2020	9.74	Put	Bond Future	4,114.8700	4.1149	4,337.9800	4.3380	5.422	0	0	0
2020/02/18	2040	07/05/2020	9.75	Call	Bond Future	822.5200	0.8225	730.0000	0.7300	(11.248)	0	0	0
2020/02/18	2040	07/05/2020	10.00	Put	Bond Future	2,780.5100	2.7805	2,952.9900	2.9530	6.203	0	0	0
2020/02/18	2040	07/05/2020	10.00	Call	Bond Future	1,571.7100	1.5717	1,430.4600	1.4305	(8.987)	0	0	2,640
2020/02/18	2040	07/05/2020	9.50	Put	Bond Future	5,675.2200	5.6752	5,939.8100	5.9398	4.662	0	0	0
2020/02/18	2040	07/05/2020	9.50	Call	Bond Future	344.0100	0.3440	294.8700	0.2949	(14.284)	0	0	2,640
2020/02/18	2040	07/05/2020	9.73	Call	Bond Future	773.9900	0.7740	685.2700	0.6853	(11.463)	0	0	0
2020/02/18	2040	07/05/2020	9.85	Call	Bond Future	1,088.1200	1.0881	976.3300	0.9763	(10.274)	0	0	7,500
2020/02/18	2040	07/05/2020	9.73	Put	Bond Future	4,173.3600	4.1734	4,398.3700	4.3984	5.392	0	0	0
2020/02/18	2040	07/05/2020	10.15	Put	Bond Future	2,160.9500	2.1609	2,305.0300	2.3050	6.667	0	0	0
2020/02/18	2040	07/05/2020	10.15	Call	Bond Future	2,134.3500	2.1344	1,964.7000	1.9647	(7.949)	0	0	7,500
2020/02/18	2040	06/08/2020	10.03	Call	Bond Future	2,500.1900	2.5002	2,346.6000	2.3466	(6.143)	0	0	0
2020/02/18	2040	06/08/2020	10.04	Call	Bond Future	2,535.0800	2.5351	2,380.1600	2.3802	(6.111)	0	0	0
2020/02/18	2040	06/08/2020	10.02	Put	Bond Future	4,175.5700	4.1756	4,358.9300	4.3589	4.391	0	0	0
2020/02/18	2040	06/08/2020			Bond Future	10.2394	89.9146	10.2833	89.5790	0.428	0.0000	0.0000	600
2020/02/18	2040	06/08/2020	10.04	Put	Bond Future	4,087.1100	4.0871	4,267.8200	4.2678	4.421	0	0	0
2020/02/18	2040	06/08/2020	10.02	Call	Bond Future	2,465.5600	2.4656	2,313.2900	2.3133	(6.176)	0	0	0
2020/02/18	2040	06/08/2020	10.03	Put	Bond Future	4,131.1600	4.1312	4,313.2000	4.3132	4.407	0	0	0
2020/02/18	2040	05/11/2020	10.23	Call	Bond Future	3,541.7600	3.5418	3,360.3500	3.3604	(5.122)	0	0	2,000
2020/02/18	2040	05/11/2020	11.70	Put	Bond Future	976.7300	0.9767	1,031.0000	1.0310	5.556	0	0	2,000
2020/02/18	2040	05/11/2020	10.00	Call	Bond Future	2,729.9500	2.7300	2,575.4600	2.5755	(5.659)	0	0	2,000
2020/02/18	2040	05/11/2020	9.50	Call	Bond Future	1,334.5700	1.3346	1,239.1800	1.2392	(7.148)	0	0	2,000
2020/02/18	2040	05/11/2020	10.30	Call	Bond Future	3,809.5500	3.8095	3,620.1800	3.6202	(4.971)	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
2020/02/18	2040	05/11/2020			Bond Future	10.3221	91.5086	10.3697	91.1498	0.461	0.0000	0.0000	0
2020/02/18	2040	05/11/2020	10.23	Put	Bond Future	4,243.0000	4.2430	4,420.4300	4.4204	4.182	0	0	0
2020/02/18	2040	05/11/2020	9.73	Put	Bond Future	6,575.5900	6.5756	6,812.1600	6.8122	3.598	0	0	0
2020/02/18	2040	05/11/2020	9.73	Call	Bond Future	1,910.6700	1.9107	1,788.4000	1.7884	(6.399)	0	0	2,000
2020/02/18	2040	05/11/2020	10.30	Put	Bond Future	3,976.9700	3.9770	4,146.4400	4.1464	4.261	0	0	0
2020/02/18	2040	05/11/2020	11.70	Call	Bond Future	10,505.6300	10.5056	10,201.0600	10.2011	(2.899)	0	0	0
2020/02/18	2040	05/11/2020	10.00	Put	Bond Future	5,221.1200	5.2211	5,425.4700	5.4255	3.914	0	0	0
2020/02/18	2040	05/11/2020	9.50	Put	Bond Future	7,915.4600	7.9155	8,178.9100	8.1789	3.328	0	0	0
2020/02/18	2040	05/11/2020	10.31	Call	Bond Future	3,848.5600	3.8486	3,658.0600	3.6581	(4.950)	0	0	0
2020/02/18	2040	05/11/2020	10.32	Put	Bond Future	3,903.5600	3.9036	4,070.7900	4.0708	4.284	0	0	0
2020/02/18	2040	05/11/2020	11.50	Call	Bond Future	9,496.9300	9.4969	9,204.1300	9.2041	(3.083)	0	0	0
2020/02/18	2040	05/11/2020	11.50	Put	Bond Future	1,246.4100	1.2464	1,312.4500	1.3125	5.298	0	0	2,000
2020/02/18	2040	05/11/2020	10.31	Put	Bond Future	3,940.1300	3.9401	4,108.4700	4.1085	4.272	0	0	0
2020/02/18	2040	05/11/2020	10.32	Call	Bond Future	3,887.7400	3.8877	3,696.1300	3.6961	(4.929)	0	0	0
2020/02/18	2040	04/02/2021	10.42	Put	Bond Future	0.0000	0.0000	295.5900	0.2956	100.000	0	0	0
2020/02/18	2040	04/02/2021			Bond Future	10.4100	10.4100	10.4598	88.2783	0.479	0.0000	0.0000	0
2020/02/18	2040	04/02/2021	10.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	2040	04/02/2021	10.41	Put	Bond Future	0.0000	0.0000	370.0500	0.3701	100.000	0	0	0
2020/02/18	2040	04/02/2021	10.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	2040	04/02/2021	10.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	2040	04/02/2021	10.40	Put	Bond Future	0.0000	0.0000	444.6100	0.4446	100.000	0	0	0
2020/02/18	2044	07/05/2020	9.81	Call	Bond Future	841.4800	0.8415	737.7600	0.7378	(12.326)	0	0	0
2020/02/18	2044	07/05/2020	9.79	Put	Bond Future	4,313.3200	4.3133	4,571.7500	4.5718	5.991	0	0	0
2020/02/18	2044	07/05/2020	9.45	Put	Bond Future	6,693.2600	6.6933	7,012.1500	7.0122	4.764	0	0	0
2020/02/18	2044	07/05/2020	9.97	Put	Bond Future	3,314.7700	3.3148	3,534.2700	3.5343	6.622	0	0	0
2020/02/18	2044	07/05/2020	9.33	Call	Bond Future	136.4100	0.1364	110.7700	0.1108	(18.796)	0	0	100
2020/02/18	2044	07/05/2020	9.98	Call	Bond Future	1,324.1000	1.3241	1,183.4500	1.1834	(10.622)	0	0	100
2020/02/18	2044	07/05/2020	9.26	Call	Bond Future	98.2000	0.0982	78.7000	0.0787	(19.857)	0	0	556
2020/02/18	2044	07/05/2020			Bond Future	10.2213	89.3836	10.2668	89.0257	0.445	0.0000	0.0000	78,059
2020/02/18	2044	07/05/2020	9.81	Put	Bond Future	4,193.1400	4.1931	4,447.3700	4.4474	6.063	0	0	0
2020/02/18	2044	07/05/2020	9.79	Call	Bond Future	793.2300	0.7932	693.7100	0.6937	(12.546)	0	0	0
2020/02/18	2044	07/05/2020	10.81	Call	Bond Future	5,203.9200	5.2039	4,914.2900	4.9143	(5.566)	0	0	0
2020/02/18	2044	07/05/2020	10.81	Put	Bond Future	756.0100	0.7560	824.3300	0.8243	9.037	0	0	129
2020/02/18	2044	07/05/2020	9.33	Put	Bond Future	7,678.3900	7.6784	8,010.7000	8.0107	4.328	0	0	0
2020/02/18	2044	07/05/2020	9.80	Put	Bond Future	4,252.8700	4.2529	4,509.2100	4.5092	6.027	0	0	0
2020/02/18	2044	07/05/2020	9.45	Call	Bond Future	228.4000	0.2284	189.3400	0.1893	(17.102)	0	0	129
2020/02/18	2044	07/05/2020	9.97	Call	Bond Future	1,292.1200	1.2921	1,153.6700	1.1537	(10.715)	0	0	129
2020/02/18	2044	07/05/2020	9.98	Put	Bond Future	3,264.7600	3.2648	3,482.0600	3.4821	6.656	0	0	0
2020/02/18	2044	07/05/2020	11.09	Call	Bond Future	6,882.0300	6.8820	6,566.2700	6.5663	(4.588)	0	0	0
2020/02/18	2044	07/05/2020	9.26	Put	Bond Future	8,277.9200	8.2779	8,616.3700	8.6164	4.089	0	0	0
2020/02/18	2044	07/05/2020	9.91	Put	Bond Future	3,626.7400	3.6267	3,859.4400	3.8594	6.416	0	0	0
2020/02/18	2044	07/05/2020	9.80	Call	Bond Future	817.0600	0.8171	715.4500	0.7155	(12.436)	0	0	0
2020/02/18	2044	07/05/2020	11.09	Put	Bond Future	451.9700	0.4520	494.1600	0.4942	9.335	0	0	100
2020/02/18	2044	07/05/2020	9.91	Call	Bond Future	1,109.5400	1.1095	984.2900	0.9843	(11.288)	0	0	556
2020/02/18	2044	07/05/2020	11.02	Call	Bond Future	6,456.2600	6.4563	6,146.0000	6.1460	(4.806)	0	0	0
2020/02/18	2044	07/05/2020	11.02	Put	Bond Future	514.0700	0.5141	561.7600	0.5618	9.277	0	0	556
2020/02/18	2044	06/08/2020	9.98	Call	Bond Future	2,173.0200	2.1730	2,017.0500	2.0171	(7.178)	0	0	602

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
2020/02/18	2044	06/08/2020	11.09	Put	Bond Future	1,408.0200	1.4080	1,494.1900	1.4942	6.120	0	0	602
2020/02/18	2044	06/08/2020	9.01	Call	Bond Future	277.6700	0.2777	243.8400	0.2438	(12.184)	0	0	140
2020/02/18	2044	06/08/2020	9.66	Call	Bond Future	1,253.6200	1.2536	1,145.7900	1.1458	(8.601)	0	0	140
2020/02/18	2044	06/08/2020	9.88	Call	Bond Future	1,856.3200	1.8563	1,715.5200	1.7155	(7.585)	0	0	0
2020/02/18	2044	06/08/2020			Bond Future	10.3050	86.6167	10.3540	86.2367	0.476	0.0000	0.0000	500
2020/02/18	2044	06/08/2020	9.36	Put	Bond Future	8,553.8900	8.5539	8,867.3300	8.8673	3.664	0	0	0
2020/02/18	2044	06/08/2020	9.36	Call	Bond Future	646.8200	0.6468	580.1600	0.5802	(10.306)	0	0	602
2020/02/18	2044	06/08/2020	9.98	Put	Bond Future	4,764.2200	4.7642	4,988.3500	4.9883	4.704	0	0	0
2020/02/18	2044	06/08/2020	9.86	Call	Bond Future	1,796.3100	1.7963	1,658.5400	1.6585	(7.670)	0	0	0
2020/02/18	2044	06/08/2020	9.86	Put	Bond Future	5,377.2200	5.3772	5,619.5500	5.6196	4.507	0	0	0
2020/02/18	2044	06/08/2020	11.09	Call	Bond Future	7,170.8000	7.1708	6,876.8700	6.8769	(4.099)	0	0	0
2020/02/18	2044	06/08/2020	9.01	Put	Bond Future	11,419.5200	11.4195	11,765.7900	11.7658	3.032	0	0	0
2020/02/18	2044	06/08/2020	9.66	Put	Bond Future	6,525.0400	6.5250	6,797.3100	6.7973	4.173	0	0	0
2020/02/18	2044	06/08/2020	9.88	Put	Bond Future	5,271.0200	5.2710	5,510.3200	5.5103	4.540	0	0	0
2020/02/18	2044	06/08/2020	10.93	Call	Bond Future	6,316.7900	6.3168	6,037.2700	6.0373	(4.425)	0	0	0
2020/02/18	2044	06/08/2020	10.93	Put	Bond Future	1,674.7600	1.6748	1,775.3400	1.7753	6.006	0	0	140
2020/02/18	2044	06/08/2020	9.87	Call	Bond Future	1,826.1700	1.8262	1,686.8900	1.6869	(7.627)	0	0	0
2020/02/18	2044	06/08/2020	9.87	Put	Bond Future	5,323.9100	5.3239	5,564.7300	5.5647	4.523	0	0	0
2020/02/18	2044	05/11/2020	11.06	Put	Bond Future	2,046.0000	2.0460	2,159.8700	2.1599	5.565	0	0	525
2020/02/18	2044	05/11/2020	11.43	Call	Bond Future	8,895.8800	8.8959	8,577.0300	8.5770	(3.584)	0	0	0
2020/02/18	2044	05/11/2020	9.72	Put	Bond Future	7,046.6000	7.0466	7,325.0000	7.3250	3.951	0	0	0
2020/02/18	2044	05/11/2020	9.97	Call	Bond Future	2,406.7600	2.4068	2,247.4200	2.2474	(6.621)	0	0	568
2020/02/18	2044	05/11/2020	9.29	Put	Bond Future	9,964.3100	9.9643	10,294.0200	10.2940	3.309	0	0	0
2020/02/18	2044	05/11/2020	9.96	Put	Bond Future	5,744.1900	5.7442	5,989.7400	5.9897	4.275	0	0	0
2020/02/18	2044	05/11/2020	10.36	Call	Bond Future	3,803.1600	3.8032	3,591.5800	3.5916	(5.563)	0	0	0
2020/02/18	2044	05/11/2020			Bond Future	10.3852	88.1523	10.4380	87.7488	0.508	0.0000	0.0000	0
2020/02/18	2044	05/11/2020	9.72	Call	Bond Future	1,677.5200	1.6775	1,552.4100	1.5524	(7.458)	0	0	1,815
2020/02/18	2044	05/11/2020	9.97	Put	Bond Future	5,694.3100	5.6943	5,938.4800	5.9385	4.288	0	0	0
2020/02/18	2044	05/11/2020	9.96	Call	Bond Future	2,374.8900	2.3749	2,216.9300	2.2169	(6.651)	0	0	0
2020/02/18	2044	05/11/2020	11.38	Call	Bond Future	8,631.3900	8.6314	8,316.0100	8.3160	(3.654)	0	0	0
2020/02/18	2044	05/11/2020	11.38	Put	Bond Future	1,531.9500	1.5319	1,620.0800	1.6201	5.753	0	0	568
2020/02/18	2044	05/11/2020	10.34	Call	Bond Future	3,724.5700	3.7246	3,515.5700	3.5156	(5.611)	0	0	0
2020/02/18	2044	05/11/2020	10.34	Put	Bond Future	4,072.5200	4.0725	4,267.0300	4.2670	4.776	0	0	0
2020/02/18	2044	05/11/2020	11.06	Call	Bond Future	6,973.6900	6.9737	6,684.0500	6.6840	(4.153)	0	0	0
2020/02/18	2044	05/11/2020	10.04	Put	Bond Future	5,354.0600	5.3541	5,588.6400	5.5886	4.381	0	0	0
2020/02/18	2044	05/11/2020	11.17	Put	Bond Future	1,849.3600	1.8494	1,953.6600	1.9537	5.640	0	0	1,815
2020/02/18	2044	05/11/2020	11.43	Put	Bond Future	1,466.1000	1.4661	1,550.7600	1.5508	5.775	0	0	1,815
2020/02/18	2044	05/11/2020	8.87	Put	Bond Future	13,456.7000	13.4567	13,820.8700	13.8209	2.706	0	0	0
2020/02/18	2044	05/11/2020	9.29	Call	Bond Future	823.0300	0.8230	749.2300	0.7492	(8.967)	0	0	568
2020/02/18	2044	05/11/2020	10.36	Put	Bond Future	3,996.8300	3.9968	4,188.7600	4.1888	4.802	0	0	0
2020/02/18	2044	05/11/2020	10.04	Call	Bond Future	2,635.3100	2.6353	2,466.3800	2.4664	(6.410)	0	0	525
2020/02/18	2044	05/11/2020	9.34	Put	Bond Future	9,584.3000	9.5843	9,908.9800	9.9090	3.388	0	0	0
2020/02/18	2044	05/11/2020	9.34	Call	Bond Future	894.6200	0.8946	815.7900	0.8158	(8.812)	0	0	525
2020/02/18	2044	05/11/2020	11.17	Call	Bond Future	7,535.0000	7.5350	7,235.7900	7.2358	(3.971)	0	0	0
2020/02/18	2044	05/11/2020	8.87	Call	Bond Future	379.8000	0.3798	340.4600	0.3405	(10.358)	0	0	1,815
2020/02/18	2044	05/11/2020	10.02	Put	Bond Future	5,449.8800	5.4499	5,687.1900	5.6872	4.354	0	0	0
2020/02/18	2044	05/11/2020	10.02	Call	Bond Future	2,569.2300	2.5692	2,403.0300	2.4030	(6.469)	0	0	1,815
2020/02/18	2044	05/11/2020	10.35	Call	Bond Future	3,763.7700	3.7638	3,553.4800	3.5535	(5.587)	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
2020/02/18	2044	05/11/2020	10.35	Put	Bond Future	4,034.5200		4.0345	4,227.7400	4.2277	4.789	0	0	0
2020/02/18	2044	04/02/2021	10.04	Put	Bond Future	6,495.8300		6.4958	6,723.7800	6.7238	3.509	0	0	0
2020/02/18	2044	04/02/2021	10.37	Call	Bond Future	4,260.2400		4.2602	4,059.9800	4.0600	(4.701)	0	0	0
2020/02/18	2044	04/02/2021	10.35	Put	Bond Future	5,126.9000		5.1269	5,321.4100	5.3214	3.794	0	0	0
2020/02/18	2044	04/02/2021			Bond Future	10.4734		85.3341	10.5255	84.9415	0.498	0.0000	0.0000	0
2020/02/18	2044	04/02/2021	10.37	Put	Bond Future	5,047.3900		5.0474	5,239.8000	5.2398	3.812	0	0	0
2020/02/18	2044	04/02/2021	10.35	Call	Bond Future	4,186.0400		4.1860	3,987.8800	3.9879	(4.734)	0	0	0
2020/02/18	2044	04/02/2021	10.04	Call	Bond Future	3,112.7400		3.1127	2,948.0200	2.9480	(5.292)	0	0	0
2020/02/18	2044	04/02/2021	10.84	Call	Bond Future	6,169.6200		6.1696	5,923.0900	5.9231	(3.996)	0	0	0
2020/02/18	2044	04/02/2021	10.36	Put	Bond Future	5,087.0200		5.0870	5,280.4800	5.2805	3.803	0	0	0
2020/02/18	2044	04/02/2021	10.84	Put	Bond Future	3,472.4500		3.4725	3,618.5900	3.6186	4.209	0	0	405
2020/02/18	2044	04/02/2021	10.29	Call	Bond Future	3,967.3900		3.9674	3,775.5800	3.7756	(4.835)	0	0	0
2020/02/18	2044	04/02/2021	10.29	Put	Bond Future	5,372.1500		5.3722	5,573.0100	5.5730	3.739	0	0	405
2020/02/18	2044	04/02/2021	9.66	Put	Bond Future	8,556.2900		8.5563	8,825.7900	8.8258	3.150	0	0	0
2020/02/18	2044	04/02/2021	9.66	Call	Bond Future	2,019.7100		2.0197	1,896.5400	1.8965	(6.098)	0	0	405
2020/02/18	2044	04/02/2021	10.36	Call	Bond Future	4,223.0700		4.2231	4,023.8600	4.0239	(4.717)	0	0	0
2020/02/18	2046	07/05/2020			Bond Future	107.8548		107.8548	108.0411	108.0411	0.173	0.0000	0.0000	14,000
2020/02/18	2046	06/08/2020			Bond Future	109.8342		109.8342	110.0047	110.0047	0.155	0.0000	0.0000	0
2020/02/18	2046	05/11/2020			Bond Future	110.0183		110.0183	110.1711	110.1711	0.139	0.0000	0.0000	0
2020/02/18	2046	04/02/2021			Bond Future	112.0000		112.0000	112.1742	112.1742	0.156	0.0000	0.0000	0
2020/02/18	2050	07/05/2020			Bond Future	111.3456		111.3456	111.8839	111.8839	0.483	0.0000	0.0000	11,773
2020/02/18	2050	06/08/2020			Bond Future	111.5161		111.5161	112.0445	112.0445	0.474	0.0000	0.0000	0
2020/02/18	2050	05/11/2020			Bond Future	113.5191		113.5191	114.0359	114.0359	0.455	0.0000	0.0000	0
2020/02/18	2050	04/02/2021			Bond Future	113.6500		113.6500	114.1965	114.1965	0.481	0.0000	0.0000	0
2020/02/18	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	AL37	07/05/2020			Index Future	704.6160		704.6160	704.0650	704.0650	(0.078)	0.0000	0.0000	0
2020/02/18	AL37	06/08/2020			Index Future	717.2370		717.2370	716.5540	716.5540	(0.095)	0.0000	0.0000	0
2020/02/18	AL37	05/11/2020			Index Future	730.1000		730.1000	729.2630	729.2630	(0.115)	0.0000	0.0000	0
2020/02/18	AL37	04/02/2021			Index Future	743.0700		743.0700	742.3630	742.3630	(0.095)	0.0000	0.0000	0
2020/02/18	AL7T	07/05/2020			Index Future	812.8090		812.8090	811.2140	811.2140	(0.196)	0.0000	0.0000	0
2020/02/18	AL7T	06/08/2020			Index Future	827.3680		827.3680	825.6040	825.6040	(0.213)	0.0000	0.0000	0
2020/02/18	AL7T	05/11/2020			Index Future	842.2000		842.2000	840.2470	840.2470	(0.232)	0.0000	0.0000	0
2020/02/18	AL7T	04/02/2021			Index Future	857.1600		857.1600	855.3410	855.3410	(0.212)	0.0000	0.0000	0
2020/02/18	ALBI	07/05/2020			Index Future	720.0560		720.0560	718.3640	718.3640	(0.235)	0.0000	0.0000	211
2020/02/18	ALBI	06/08/2020			Index Future	732.9530		732.9530	731.1070	731.1070	(0.252)	0.0000	0.0000	0
2020/02/18	ALBI	05/11/2020			Index Future	746.0900		746.0900	744.0740	744.0740	(0.270)	0.0000	0.0000	0
2020/02/18	ALBI	04/02/2021			Index Future	759.3500		759.3500	757.4400	757.4400	(0.252)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/02/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/02/18	ES33	07/05/2020			Bond Future	11.0228	76.8372	11.0628	76.6110	0.363	0.0000	0.0000	350
2020/02/18	ES33	06/08/2020			Bond Future	11.1475	78.2285	11.1914	77.9847	0.394	0.0000	0.0000	0
2020/02/18	ES33	05/11/2020			Bond Future	11.2779	75.8241	11.3262	75.5614	0.428	0.0000	0.0000	0
2020/02/18	ES33	04/02/2021			Bond Future	11.4200	11.4200	11.4692	76.9178	0.430	0.0000	0.0000	0
2020/02/18	ES42	07/05/2020			Bond Future	11.3619	77.4226	11.4020	77.1643	0.353	0.0000	0.0000	4,919
2020/02/18	ES42	06/08/2020			Bond Future	11.4835	78.8249	11.5272	78.5479	0.381	0.0000	0.0000	0
2020/02/18	ES42	05/11/2020			Bond Future	11.6094	75.9590	11.6572	75.6622	0.412	0.0000	0.0000	0
2020/02/18	ES42	04/02/2021			Bond Future	11.7400	11.7400	11.7904	77.0202	0.429	0.0000	0.0000	0
2020/02/18	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	GOVI	07/05/2020			GOVI	712.0890	712.0890	710.4340	710.4340	(0.232)	0.0000	0.0000	1,177
2020/02/18	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	GOVI	07/05/2020	720.00	Put	GOVI	79,110.0000	7.9110	95,660.0000	9.5660	20.920	0	0	0
2020/02/18	GOVI	07/05/2020	719.98	Put	GOVI	78,910.0000	7.8910	95,460.0000	9.5460	20.973	0	0	0
2020/02/18	GOVI	07/05/2020	719.99	Put	GOVI	79,010.0000	7.9010	95,560.0000	9.5560	20.947	0	0	0
2020/02/18	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	GOVI	06/08/2020	728.12	Put	GOVI	32,770.0000	3.2770	50,850.0000	5.0850	55.172	0	0	0
2020/02/18	GOVI	06/08/2020			GOVI	724.8430	724.8430	723.0350	723.0350	(0.249)	0.0000	0.0000	0
2020/02/18	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	GOVI	06/08/2020	728.14	Put	GOVI	32,970.0000	3.2970	51,050.0000	5.1050	54.838	0	0	0
2020/02/18	GOVI	06/08/2020	728.13	Put	GOVI	32,870.0000	3.2870	50,950.0000	5.0950	55.005	0	0	0
2020/02/18	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	GOVI	05/11/2020	737.84	Put	GOVI	0.0000	0.0000	19,800.0000	1.9800	100.000	0	0	0
2020/02/18	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	GOVI	05/11/2020			GOVI	737.8400	737.8400	735.8600	735.8600	(0.268)	0.0000	0.0000	0
2020/02/18	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	GOVI	05/11/2020	737.83	Put	GOVI	0.0000	0.0000	19,700.0000	1.9700	100.000	0	0	0
2020/02/18	GOVI	05/11/2020	737.85	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
2020/02/18	GOVI	05/11/2020	737.85	Put	GOVI	0.0000	0.0000	19,900.0000	1.9900	100.000	0	0	0
2020/02/18	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	18,820.0000	1.8820	100.000	0	0	0
2020/02/18	GOVI	04/02/2021			GOVI	750.9500	750.9500	749.0780	749.0780	(0.249)	0.0000	0.0000	0
2020/02/18	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	18,720.0000	1.8720	100.000	0	0	0
2020/02/18	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	18,620.0000	1.8620	100.000	0	0	0
2020/02/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/02/18	IGOV	07/05/2020			Index Future	263.7780	263.7780	263.9570	263.9570	0.068	0.0000	0.0000	1,009
2020/02/18	IGOV	06/08/2020			Index Future	268.5670	268.5670	268.7030	268.7030	0.051	0.0000	0.0000	0
2020/02/18	IGOV	05/11/2020			Index Future	273.4400	273.4400	273.5320	273.5320	0.034	0.0000	0.0000	0
2020/02/18	IGOV	04/02/2021			Index Future	278.3600	278.3600	278.5070	278.5070	0.053	0.0000	0.0000	0
2020/02/18	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/02/18	IS02	22/06/2020			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2020/02/18	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/02/18	IS05	17/12/2020			Interest Rate Swap	95.3100	95.3100	95.3000	95.3000	(0.010)	0.0000	0.0000	0
2020/02/18	IS05	16/03/2021			Interest Rate Swap	94.2100	94.2100	94.2100	94.2100	0.000	0.0000	0.0000	0
2020/02/18	IS05	15/06/2021			Interest Rate Swap	93.0400	93.0400	93.0300	93.0300	(0.011)	0.0000	0.0000	0
2020/02/18	IS05	21/09/2021			Interest Rate Swap	92.8200	92.8200	92.8200	92.8200	0.000	0.0000	0.0000	0
2020/02/18	IS05	21/12/2021			Interest Rate Swap	94.6800	94.6800	94.6800	94.6800	0.000	0.0000	0.0000	51
2020/02/18	IS05	15/03/2022			Interest Rate Swap	94.5000	94.5000	94.5000	94.5000	0.000	0.0000	0.0000	0
2020/02/18	IS05	21/06/2022			Interest Rate Swap	95.3600	95.3600	95.3600	95.3600	0.000	0.0000	0.0000	0
2020/02/18	IS05	20/09/2022			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2020/02/18	IS05	20/12/2022			Interest Rate Swap	99.9900	99.9900	99.9900	99.9900	0.000	0.0000	0.0000	0
2020/02/18	IS05	22/03/2023			Interest Rate Swap	92.9900	92.9900	92.9800	92.9800	(0.011)	0.0000	0.0000	0
2020/02/18	IS05	20/06/2023			Interest Rate Swap	98.8400	98.8400	98.8400	98.8400	0.000	0.0000	0.0000	0
2020/02/18	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/02/18	IS10	17/12/2025			Interest Rate Swap	88.6900	88.6900	88.7800	88.7800	0.101	0.0000	0.0000	0
2020/02/18	IS10	16/03/2026			Interest Rate Swap	85.4400	85.4400	85.5200	85.5200	0.094	0.0000	0.0000	0
2020/02/18	IS10	15/06/2026			Interest Rate Swap	84.0000	84.0000	84.0700	84.0700	0.083	0.0000	0.0000	0
2020/02/18	IS10	21/09/2026			Interest Rate Swap	86.1100	86.1100	86.1700	86.1700	0.070	0.0000	0.0000	0
2020/02/18	IS10	21/12/2026			Interest Rate Swap	89.9400	89.9400	90.0000	90.0000	0.067	0.0000	0.0000	0
2020/02/18	IS10	15/03/2027			Interest Rate Swap	88.3700	88.3700	88.4300	88.4300	0.068	0.0000	0.0000	0
2020/02/18	IS10	21/06/2027			Interest Rate Swap	90.4400	90.4400	90.5100	90.5100	0.077	0.0000	0.0000	0
2020/02/18	IS10	20/09/2027			Interest Rate Swap	95.9800	95.9800	96.0600	96.0600	0.083	0.0000	0.0000	0
2020/02/18	IS10	20/12/2027			Interest Rate Swap	96.3000	96.3000	96.3900	96.3900	0.093	0.0000	0.0000	0
2020/02/18	IS10	22/03/2028			Interest Rate Swap	89.5500	89.5500	89.6500	89.6500	0.112	0.0000	0.0000	0
2020/02/18	IS10	20/06/2028			Interest Rate Swap	96.9900	96.9900	97.0900	97.0900	0.103	0.0000	0.0000	0
2020/02/18	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/02/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	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
2020/02/18	R023	07/05/2020	6.91	Put	Bond Future	181.3300	0.1813	189.9800	0.1900	4.770	0	0	0
2020/02/18	R023	07/05/2020			Bond Future	6.5872	104.4644	6.6043	104.4205	0.260	0.0000	0.0000	67,970
2020/02/18	R023	07/05/2020	6.90	Call	Bond Future	985.1800	0.9852	950.1200	0.9501	(3.559)	0	0	0
2020/02/18	R023	07/05/2020	6.90	Put	Bond Future	186.0800	0.1861	194.9800	0.1950	4.783	0	0	0
2020/02/18	R023	07/05/2020	6.91	Call	Bond Future	1,005.8600	1.0059	970.5500	0.9706	(3.510)	0	0	0
2020/02/18	R023	07/05/2020	6.89	Call	Bond Future	964.6400	0.9646	929.8200	0.9298	(3.610)	0	0	0
2020/02/18	R023	07/05/2020	6.89	Put	Bond Future	190.9600	0.1910	200.1000	0.2001	4.786	0	0	0
2020/02/18	R023	06/08/2020	7.26	Call	Bond Future	1,933.8700	1.9339	1,880.2700	1.8803	(2.772)	0	0	0
2020/02/18	R023	06/08/2020			Bond Future	6.5047	106.3559	6.5315	106.2928	0.412	0.0000	0.0000	0
2020/02/18	R023	06/08/2020	7.26	Put	Bond Future	171.3400	0.1713	180.8900	0.1809	5.574	0	0	0
2020/02/18	R023	06/08/2020	7.27	Call	Bond Future	1,954.2400	1.9542	1,900.4900	1.9005	(2.750)	0	0	0
2020/02/18	R023	06/08/2020	7.28	Put	Bond Future	166.1500	0.1661	175.4000	0.1754	5.567	0	0	0
2020/02/18	R023	06/08/2020	7.27	Put	Bond Future	168.6300	0.1686	178.0300	0.1780	5.574	0	0	0
2020/02/18	R023	06/08/2020	7.28	Call	Bond Future	1,974.8300	1.9748	1,920.9300	1.9209	(2.729)	0	0	0
2020/02/18	R023	05/11/2020	7.46	Put	Bond Future	160.1000	0.1601	171.7200	0.1717	7.258	0	0	0
2020/02/18	R023	05/11/2020	7.47	Put	Bond Future	157.9900	0.1580	169.4600	0.1695	7.260	0	0	0
2020/02/18	R023	05/11/2020			Bond Future	6.4199	104.3124	6.4590	104.2283	0.609	0.0000	0.0000	0
2020/02/18	R023	05/11/2020	7.46	Call	Bond Future	2,365.7300	2.3657	2,293.2900	2.2933	(3.062)	0	0	0
2020/02/18	R023	05/11/2020	7.47	Call	Bond Future	2,384.5400	2.3845	2,311.9500	2.3119	(3.044)	0	0	0
2020/02/18	R023	05/11/2020	7.45	Call	Bond Future	2,346.7600	2.3468	2,274.4600	2.2745	(3.081)	0	0	0
2020/02/18	R023	05/11/2020	7.45	Put	Bond Future	162.0400	0.1620	173.8000	0.1738	7.257	0	0	0
2020/02/18	R023	04/02/2021	6.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	75.4600	0.0755	100.000	0	0	0
2020/02/18	R023	04/02/2021			Bond Future	6.3300	6.3300	6.3591	106.0998	0.460	0.0000	0.0000	0
2020/02/18	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	36.8500	0.0369	100.000	0	0	0
2020/02/18	R023	04/02/2021	6.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	56.1500	0.0562	100.000	0	0	0
2020/02/18	R023	04/02/2021	6.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	R035	07/05/2020	9.48	Put	Bond Future	3,436.6400	3.4366	3,631.0700	3.6311	5.658	0	0	0
2020/02/18	R035	07/05/2020	9.47	Call	Bond Future	935.4500	0.9355	836.9500	0.8369	(10.530)	0	0	0
2020/02/18	R035	07/05/2020	9.85	Call	Bond Future	2,160.4700	2.1605	1,994.3200	1.9943	(7.690)	0	0	7,500
2020/02/18	R035	07/05/2020	10.57	Put	Bond Future	494.2200	0.4942	534.3800	0.5344	8.126	0	0	3,530
2020/02/18	R035	07/05/2020	9.75	Call	Bond Future	1,783.2600	1.7833	1,634.5000	1.6345	(8.342)	0	0	5,000
2020/02/18	R035	07/05/2020	10.75	Put	Bond Future	349.7300	0.3497	378.5100	0.3785	8.229	0	0	5,000
2020/02/18	R035	07/05/2020			Bond Future	9.8121	94.5131	9.8525	94.2184	0.412	0.0000	0.0000	118,150
2020/02/18	R035	07/05/2020	9.11	Put	Bond Future	5,631.5700	5.6316	5,884.9600	5.8850	4.499	0	0	0
2020/02/18	R035	07/05/2020	9.11	Call	Bond Future	282.8000	0.2828	241.4700	0.2415	(14.615)	0	0	5,000
2020/02/18	R035	07/05/2020	9.48	Call	Bond Future	960.8600	0.9609	860.5700	0.8606	(10.438)	0	0	0
2020/02/18	R035	07/05/2020	9.47	Put	Bond Future	3,487.2700	3.4873	3,683.4900	3.6835	5.627	0	0	0
2020/02/18	R035	07/05/2020	9.85	Put	Bond Future	1,883.6600	1.8837	2,012.2300	2.0122	6.826	0	0	0
2020/02/18	R035	07/05/2020	9.78	Put	Bond Future	2,127.4200	2.1274	2,268.0900	2.2681	6.612	0	0	0
2020/02/18	R035	07/05/2020	10.57	Call	Bond Future	5,803.8900	5.8039	5,549.3300	5.5493	(4.386)	0	0	0
2020/02/18	R035	07/05/2020	9.75	Put	Bond Future	2,238.8600	2.2389	2,384.8200	2.3848	6.519	0	0	0
2020/02/18	R035	07/05/2020	10.75	Call	Bond Future	6,854.4800	6.8545	6,588.5400	6.5885	(3.880)	0	0	0
2020/02/18	R035	07/05/2020	9.49	Call	Bond Future	986.8400	0.9868	884.7500	0.8847	(10.345)	0	0	0
2020/02/18	R035	07/05/2020	9.49	Put	Bond Future	3,386.6700	3.3867	3,579.3000	3.5793	5.688	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
2020/02/18	R035	07/05/2020	9.55	Put	Bond Future	3,092.7000	3.0927	3,274.6100	3.2746	5.882	0	0	0
2020/02/18	R035	07/05/2020	9.55	Call	Bond Future	1,146.7300	1.1467	1,033.9200	1.0339	(9.838)	0	0	7,500
2020/02/18	R035	07/05/2020	9.78	Call	Bond Future	1,892.4300	1.8924	1,738.3800	1.7384	(8.140)	0	0	3,530
2020/02/18	R035	07/05/2020	9.18	Put	Bond Future	5,167.9100	5.1679	5,411.7100	5.4117	4.718	0	0	0
2020/02/18	R035	07/05/2020	9.18	Call	Bond Future	372.1900	0.3722	321.2700	0.3213	(13.681)	0	0	3,530
2020/02/18	R035	06/08/2020	9.67	Call	Bond Future	2,211.0300	2.2110	2,069.6100	2.0696	(6.396)	0	0	500
2020/02/18	R035	06/08/2020	10.45	Put	Bond Future	1,529.3400	1.5293	1,616.3100	1.6163	5.687	0	0	500
2020/02/18	R035	06/08/2020	9.00	Put	Bond Future	7,348.7800	7.3488	7,607.6700	7.6077	3.523	0	0	0
2020/02/18	R035	06/08/2020	9.92	Put	Bond Future	2,885.7000	2.8857	3,029.4900	3.0295	4.983	0	0	0
2020/02/18	R035	06/08/2020			Bond Future	9.8905	96.2245	9.9346	95.9078	0.446	0.0000	0.0000	410
2020/02/18	R035	06/08/2020	9.09	Put	Bond Future	6,781.0800	6.7811	7,029.9500	7.0300	3.670	0	0	0
2020/02/18	R035	06/08/2020	9.09	Call	Bond Future	749.3900	0.7494	681.5500	0.6816	(9.053)	0	0	500
2020/02/18	R035	06/08/2020	9.67	Put	Bond Future	3,817.7200	3.8177	3,993.0100	3.9930	4.591	0	0	0
2020/02/18	R035	06/08/2020	9.00	Call	Bond Future	603.6600	0.6037	545.8400	0.5458	(9.578)	0	0	24,761
2020/02/18	R035	06/08/2020	9.92	Call	Bond Future	3,097.7800	3.0978	2,924.8600	2.9249	(5.582)	0	0	0
2020/02/18	R035	06/08/2020	10.45	Call	Bond Future	5,431.0200	5.4310	5,201.2800	5.2013	(4.230)	0	0	0
2020/02/18	R035	06/08/2020	9.93	Call	Bond Future	3,136.0700	3.1361	2,961.9400	2.9619	(5.552)	0	0	0
2020/02/18	R035	06/08/2020	9.91	Put	Bond Future	2,919.1400	2.9191	3,064.1500	3.0642	4.968	0	0	0
2020/02/18	R035	06/08/2020	8.75	Put	Bond Future	9,115.6300	9.1156	9,395.0400	9.3950	3.065	0	0	0
2020/02/18	R035	06/08/2020	8.75	Call	Bond Future	349.4400	0.3494	312.1400	0.3121	(10.674)	0	0	3,000
2020/02/18	R035	06/08/2020	9.93	Put	Bond Future	2,852.3000	2.8523	2,994.8800	2.9949	4.999	0	0	0
2020/02/18	R035	06/08/2020	9.91	Call	Bond Future	3,059.4600	3.0595	2,887.7600	2.8878	(5.612)	0	0	0
2020/02/18	R035	05/11/2020	10.34	Put	Bond Future	2,477.5100	2.4775	2,599.3500	2.5994	4.918	0	0	0
2020/02/18	R035	05/11/2020			Bond Future	9.9746	93.4308	10.0227	93.0908	0.483	0.0000	0.0000	0
2020/02/18	R035	05/11/2020	10.33	Call	Bond Future	4,968.5300	4.9685	4,751.2800	4.7513	(4.373)	0	0	0
2020/02/18	R035	05/11/2020	10.33	Put	Bond Future	2,501.4900	2.5015	2,624.2700	2.6243	4.908	0	0	0
2020/02/18	R035	05/11/2020	10.34	Call	Bond Future	5,012.5500	5.0125	4,794.3600	4.7944	(4.353)	0	0	0
2020/02/18	R035	05/11/2020	10.32	Call	Bond Future	4,924.9400	4.9249	4,708.6600	4.7087	(4.392)	0	0	0
2020/02/18	R035	05/11/2020	10.32	Put	Bond Future	2,525.9800	2.5260	2,649.7300	2.6497	4.899	0	0	0
2020/02/18	R035	04/02/2021	10.04	Put	Bond Future	4,302.2400	4.3022	4,457.0100	4.4570	3.597	0	0	0
2020/02/18	R035	04/02/2021	10.14	Put	Bond Future	3,970.7400	3.9707	4,116.8900	4.1169	3.681	0	0	650
2020/02/18	R035	04/02/2021	11.14	Put	Bond Future	1,758.6500	1.7587	1,834.4600	1.8345	4.311	0	0	650
2020/02/18	R035	04/02/2021	10.05	Call	Bond Future	4,139.8300	4.1398	3,966.8200	3.9668	(4.179)	0	0	0
2020/02/18	R035	04/02/2021			Bond Future	10.0684	95.0891	10.1156	94.7622	0.468	0.0000	0.0000	0
2020/02/18	R035	04/02/2021	10.14	Call	Bond Future	4,466.4700	4.4665	4,285.7100	4.2857	(4.047)	0	0	0
2020/02/18	R035	04/02/2021	10.06	Call	Bond Future	4,175.4700	4.1755	4,001.5900	4.0016	(4.164)	0	0	0
2020/02/18	R035	04/02/2021	10.06	Put	Bond Future	4,234.0400	4.2340	4,387.0700	4.3871	3.614	0	0	0
2020/02/18	R035	04/02/2021	10.04	Call	Bond Future	4,104.3300	4.1043	3,932.1900	3.9322	(4.194)	0	0	0
2020/02/18	R035	04/02/2021	11.14	Call	Bond Future	8,787.7800	8.7878	8,536.6800	8.5367	(2.857)	0	0	0
2020/02/18	R035	04/02/2021	10.05	Put	Bond Future	4,268.0300	4.2680	4,421.9300	4.4219	3.606	0	0	0
2020/02/18	R186	07/05/2020	8.09	Put	Bond Future	1,078.5200	1.0785	1,122.3000	1.1223	4.059	0	0	0
2020/02/18	R186	07/05/2020	7.90	Put	Bond Future	1,604.7000	1.6047	1,663.8500	1.6638	3.686	0	0	2,500
2020/02/18	R186	07/05/2020	8.28	Put	Bond Future	695.2400	0.6952	725.5400	0.7255	4.358	0	0	0
2020/02/18	R186	07/05/2020	8.93	Call	Bond Future	4,913.2300	4.9132	4,806.8300	4.8068	(2.166)	0	0	0
2020/02/18	R186	07/05/2020			Bond Future	8.0279	116.5751	8.0485	116.4627	0.257	0.0000	0.0000	85,113
2020/02/18	R186	07/05/2020	8.08	Call	Bond Future	1,385.9500	1.3859	1,318.1500	1.3181	(4.892)	0	0	0
2020/02/18	R186	07/05/2020	8.08	Put	Bond Future	1,102.4900	1.1025	1,147.0500	1.1470	4.042	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
2020/02/18	R186	07/05/2020	8.50	Call	Bond Future	2,940.9200	2.9409	2,847.0100	2.8470	(3.193)	0	0	0
2020/02/18	R186	07/05/2020	8.50	Put	Bond Future	406.1300	0.4061	424.5800	0.4246	4.543	0	0	23,224
2020/02/18	R186	07/05/2020	8.09	Call	Bond Future	1,416.2700	1.4163	1,347.6900	1.3477	(4.842)	0	0	0
2020/02/18	R186	07/05/2020	7.90	Call	Bond Future	905.3200	0.9053	852.1100	0.8521	(5.877)	0	0	0
2020/02/18	R186	07/05/2020	8.28	Call	Bond Future	2,058.0300	2.0580	1,975.9700	1.9760	(3.987)	0	0	0
2020/02/18	R186	07/05/2020	8.93	Put	Bond Future	132.9600	0.1330	138.9200	0.1389	4.483	0	0	0
2020/02/18	R186	07/05/2020	8.07	Call	Bond Future	1,356.0000	1.3560	1,288.9800	1.2890	(4.942)	0	0	0
2020/02/18	R186	07/05/2020	8.07	Put	Bond Future	1,126.8500	1.1269	1,172.1900	1.1722	4.024	0	0	0
2020/02/18	R186	07/05/2020	7.60	Put	Bond Future	2,733.2600	2.7333	2,816.1700	2.8162	3.033	0	0	0
2020/02/18	R186	07/05/2020	7.60	Call	Bond Future	371.3300	0.3713	341.8800	0.3419	(7.931)	0	0	0
2020/02/18	R186	06/08/2020	8.25	Call	Bond Future	2,327.8800	2.3279	2,243.8900	2.2439	(3.608)	0	0	0
2020/02/18	R186	06/08/2020	8.38	Put	Bond Future	1,139.6500	1.1397	1,183.0100	1.1830	3.805	0	0	0
2020/02/18	R186	06/08/2020			Bond Future	8.0683	113.3824	8.0939	113.2478	0.317	0.0000	0.0000	1,870
2020/02/18	R186	06/08/2020	8.37	Call	Bond Future	2,730.3300	2.7303	2,639.5900	2.6396	(3.323)	0	0	0
2020/02/18	R186	06/08/2020	8.37	Put	Bond Future	1,156.5600	1.1566	1,200.4600	1.2005	3.796	0	0	0
2020/02/18	R186	06/08/2020	8.25	Put	Bond Future	1,376.6800	1.3767	1,427.3300	1.4273	3.679	0	0	3,150
2020/02/18	R186	06/08/2020	8.38	Call	Bond Future	2,765.1000	2.7651	2,673.8200	2.6738	(3.301)	0	0	0
2020/02/18	R186	06/08/2020	8.36	Call	Bond Future	2,695.7400	2.6957	2,605.5400	2.6055	(3.346)	0	0	0
2020/02/18	R186	06/08/2020	8.36	Put	Bond Future	1,173.6800	1.1737	1,218.1200	1.2181	3.786	0	0	0
2020/02/18	R186	05/11/2020	8.64	Put	Bond Future	1,112.9700	1.1130	1,158.5900	1.1586	4.099	0	0	0
2020/02/18	R186	05/11/2020	8.65	Call	Bond Future	3,796.8500	3.7969	3,683.2700	3.6833	(2.991)	0	0	0
2020/02/18	R186	05/11/2020			Bond Future	8.1109	115.3926	8.1422	115.2339	0.386	0.0000	0.0000	0
2020/02/18	R186	05/11/2020	8.66	Call	Bond Future	3,833.1300	3.8331	3,719.0800	3.7191	(2.975)	0	0	0
2020/02/18	R186	05/11/2020	8.66	Put	Bond Future	1,086.9000	1.0869	1,131.5900	1.1316	4.112	0	0	0
2020/02/18	R186	05/11/2020	9.26	Put	Bond Future	483.3200	0.4833	505.6900	0.5057	4.628	0	0	3,500
2020/02/18	R186	05/11/2020	8.64	Call	Bond Future	3,760.6900	3.7607	3,647.5700	3.6476	(3.008)	0	0	0
2020/02/18	R186	05/11/2020	7.84	Put	Bond Future	2,810.6600	2.8107	2,902.8700	2.9029	3.281	0	0	0
2020/02/18	R186	05/11/2020	8.65	Put	Bond Future	1,099.8600	1.0999	1,145.0200	1.1450	4.106	0	0	0
2020/02/18	R186	05/11/2020	8.34	Put	Bond Future	1,587.0800	1.5871	1,648.2800	1.6483	3.856	0	0	0
2020/02/18	R186	05/11/2020	8.34	Call	Bond Future	2,743.4700	2.7435	2,645.9300	2.6459	(3.555)	0	0	3,500
2020/02/18	R186	05/11/2020	9.26	Call	Bond Future	6,132.7100	6.1327	5,996.3400	5.9963	(2.224)	0	0	0
2020/02/18	R186	05/11/2020	7.84	Call	Bond Future	1,423.3600	1.4234	1,356.8300	1.3568	(4.674)	0	0	3,500
2020/02/18	R186	04/02/2021	8.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	R186	04/02/2021			Bond Future	8.1600	8.1600	8.1916	112.0007	0.387	0.0000	0.0000	0
2020/02/18	R186	04/02/2021	8.15	Put	Bond Future	0.0000	0.0000	203.3800	0.2034	100.000	0	0	0
2020/02/18	R186	04/02/2021	8.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	R186	04/02/2021	8.17	Put	Bond Future	0.0000	0.0000	105.5000	0.1055	100.000	0	0	0
2020/02/18	R186	04/02/2021	8.16	Put	Bond Future	0.0000	0.0000	154.4300	0.1544	100.000	0	0	0
2020/02/18	R186	04/02/2021	8.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	R197	07/05/2020			Bond Future	309.2969	309.2969	309.2675	309.2675	(0.009)	0.0000	0.0000	2,507
2020/02/18	R197	06/08/2020			Bond Future	307.2103	307.2103	307.1265	307.1265	(0.027)	0.0000	0.0000	0
2020/02/18	R197	05/11/2020			Bond Future	312.7282	312.7282	312.5843	312.5843	(0.046)	0.0000	0.0000	0
2020/02/18	R197	04/02/2021			Bond Future	310.3900	310.3900	310.3044	310.3044	(0.028)	0.0000	0.0000	0
2020/02/18	R202	07/05/2020			Bond Future	229.0217	229.0217	229.1288	229.1288	0.047	0.0000	0.0000	8,483
2020/02/18	R202	06/08/2020			Bond Future	229.1013	229.1013	229.1705	229.1705	0.030	0.0000	0.0000	0
2020/02/18	R202	05/11/2020			Bond Future	233.2165	233.2165	233.2431	233.2431	0.011	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/02/18	R202	04/02/2021			Bond Future	233.1800	233.1800	233.2544	233.2544	0.032	0.0000	0.0000	0
2020/02/18	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	R208	07/05/2020	4.80	Put	Bond Future	1,337.4600	1.3375	1,340.1400	1.3401	0.200	0	0	0
2020/02/18	R208	07/05/2020			Bond Future	6.3545	101.1006	6.3576	101.0979	0.050	0.0000	0.0000	15,984
2020/02/18	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	R208	07/05/2020	4.82	Put	Bond Future	1,320.0700	1.3201	1,322.7500	1.3228	0.203	0	0	0
2020/02/18	R208	07/05/2020	4.81	Put	Bond Future	1,328.7600	1.3288	1,331.4400	1.3314	0.202	0	0	0
2020/02/18	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	R208	06/08/2020	5.57	Put	Bond Future	272.3600	0.2724	290.2500	0.2902	6.569	0	0	0
2020/02/18	R208	06/08/2020			Bond Future	5.9836	102.9314	6.0172	102.9107	0.560	0.0000	0.0000	0
2020/02/18	R208	06/08/2020	5.56	Call	Bond Future	15.4700	0.0155	12.8000	0.0128	(17.259)	0	0	0
2020/02/18	R208	06/08/2020	5.56	Put	Bond Future	277.5700	0.2776	295.5900	0.2956	6.492	0	0	0
2020/02/18	R208	06/08/2020	5.57	Call	Bond Future	16.4600	0.0165	13.6600	0.0137	(17.011)	0	0	0
2020/02/18	R208	06/08/2020	5.55	Call	Bond Future	14.6800	0.0147	12.1200	0.0121	(17.439)	0	0	0
2020/02/18	R208	06/08/2020	5.55	Put	Bond Future	282.9800	0.2830	301.1100	0.3011	6.407	0	0	0
2020/02/18	R208	05/11/2020	4.78	Call	Bond Future	21.4600	0.0215	14.1200	0.0141	(34.203)	0	0	0
2020/02/18	R208	05/11/2020	4.77	Put	Bond Future	171.1600	0.1712	204.4900	0.2045	19.473	0	0	0
2020/02/18	R208	05/11/2020			Bond Future	5.1614	101.3541	5.2668	101.3137	2.042	0.0000	0.0000	0
2020/02/18	R208	05/11/2020	4.79	Call	Bond Future	22.5300	0.0225	14.9200	0.0149	(33.777)	0	0	0
2020/02/18	R208	05/11/2020	4.79	Put	Bond Future	165.3200	0.1653	198.1500	0.1982	19.858	0	0	0
2020/02/18	R208	05/11/2020	4.78	Put	Bond Future	168.1000	0.1681	201.2000	0.2012	19.691	0	0	0
2020/02/18	R208	05/11/2020	4.77	Call	Bond Future	20.6700	0.0207	13.5600	0.0136	(34.398)	0	0	0
2020/02/18	R209	07/05/2020	9.47	Call	Bond Future	662.0400	0.6620	588.0900	0.5881	(11.170)	0	0	0
2020/02/18	R209	07/05/2020			Bond Future	9.8798	71.9048	9.9201	71.6543	0.409	0.0000	0.0000	67,923
2020/02/18	R209	07/05/2020	9.45	Call	Bond Future	625.4600	0.6255	554.4000	0.5544	(11.361)	0	0	0
2020/02/18	R209	07/05/2020	9.45	Put	Bond Future	3,373.7400	3.3737	3,553.2400	3.5532	5.321	0	0	0
2020/02/18	R209	07/05/2020	9.47	Put	Bond Future	3,279.0800	3.2791	3,455.6900	3.4557	5.386	0	0	0
2020/02/18	R209	07/05/2020	9.46	Call	Bond Future	643.6300	0.6436	571.1300	0.5711	(11.264)	0	0	0
2020/02/18	R209	07/05/2020	9.46	Put	Bond Future	3,326.2500	3.3263	3,504.3100	3.5043	5.353	0	0	0
2020/02/18	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	R209	06/08/2020	5.55	Put	Bond Future	36,326.2000	36.3262	36,594.0800	36.5941	0.737	0	0	0
2020/02/18	R209	06/08/2020			Bond Future	9.9547	73.2069	9.9984	72.9391	0.439	0.0000	0.0000	200
2020/02/18	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	R209	06/08/2020	5.57	Put	Bond Future	36,109.3900	36.1094	36,377.2700	36.3773	0.742	0	0	0
2020/02/18	R209	06/08/2020	5.56	Put	Bond Future	36,217.7200	36.2177	36,485.6000	36.4856	0.740	0	0	0
2020/02/18	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	R209	05/11/2020	10.02	Call	Bond Future	3,031.0600	3.0311	2,879.0700	2.8791	(5.014)	0	0	0
2020/02/18	R209	05/11/2020			Bond Future	10.0314	71.3547	10.0788	71.0683	0.472	0.0000	0.0000	0
2020/02/18	R209	05/11/2020	10.00	Call	Bond Future	2,968.6700	2.9687	2,818.5100	2.8185	(5.058)	0	0	0
2020/02/18	R209	05/11/2020	10.00	Put	Bond Future	3,159.5600	3.1596	3,295.7300	3.2957	4.310	0	0	0
2020/02/18	R209	05/11/2020	10.02	Put	Bond Future	3,100.4400	3.1004	3,234.7800	3.2348	4.333	0	0	0
2020/02/18	R209	05/11/2020	10.01	Call	Bond Future	2,999.6600	2.9997	2,848.5900	2.8486	(5.036)	0	0	0
2020/02/18	R209	05/11/2020	10.01	Put	Bond Future	3,129.7600	3.1298	3,265.0200	3.2650	4.322	0	0	0
2020/02/18	R209	04/02/2021	10.12	Put	Bond Future	0.0000	0.0000	246.4100	0.2464	100.000	0	0	0
2020/02/18	R209	04/02/2021			Bond Future	10.1100	10.1100	10.1614	72.3442	0.508	0.0000	0.0000	0
2020/02/18	R209	04/02/2021	10.11	Call	Bond Future	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
2020/02/18	R209	04/02/2021	10.11	Put	Bond Future	0.0000	0.0000	306.1600	0.3062	100.000	0	0	0
2020/02/18	R209	04/02/2021	10.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	R209	04/02/2021	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	R209	04/02/2021	10.10	Put	Bond Future	0.0000	0.0000	365.9800	0.3660	100.000	0	0	0
2020/02/18	R210	07/05/2020			Bond Future	188.2343	188.2343	188.2203	188.2203	(0.007)	0.0000	0.0000	1,941
2020/02/18	R210	06/08/2020			Bond Future	191.6887	191.6887	191.6412	191.6412	(0.025)	0.0000	0.0000	0
2020/02/18	R210	05/11/2020			Bond Future	192.4201	192.4201	192.3356	192.3356	(0.044)	0.0000	0.0000	0
2020/02/18	R210	04/02/2021			Bond Future	195.8800	195.8800	195.8328	195.8328	(0.024)	0.0000	0.0000	0
2020/02/18	R212	07/05/2020			Bond Future	164.9769	164.9769	164.9605	164.9605	(0.010)	0.0000	0.0000	6,719
2020/02/18	R212	06/08/2020			Bond Future	165.7188	165.7188	165.6730	165.6730	(0.028)	0.0000	0.0000	0
2020/02/18	R212	05/11/2020			Bond Future	168.6954	168.6954	168.6172	168.6172	(0.046)	0.0000	0.0000	0
2020/02/18	R212	04/02/2021			Bond Future	169.4100	169.4100	169.3638	169.3638	(0.027)	0.0000	0.0000	0
2020/02/18	R213	07/05/2020	9.01	Put	Bond Future	2,124.6000	2.1246	2,227.2300	2.2272	4.831	0	0	0
2020/02/18	R213	07/05/2020	9.00	Call	Bond Future	1,051.9300	1.0519	971.6400	0.9716	(7.633)	0	0	0
2020/02/18	R213	07/05/2020			Bond Future	9.1807	86.6375	9.2110	86.4534	0.330	0.0000	0.0000	18,714
2020/02/18	R213	07/05/2020	9.01	Call	Bond Future	1,076.9700	1.0770	995.4800	0.9955	(7.567)	0	0	0
2020/02/18	R213	07/05/2020	9.00	Put	Bond Future	2,161.4500	2.1615	2,265.2800	2.2653	4.804	0	0	0
2020/02/18	R213	07/05/2020	9.02	Call	Bond Future	1,102.5300	1.1025	1,019.8300	1.0198	(7.501)	0	0	0
2020/02/18	R213	07/05/2020	9.02	Put	Bond Future	2,088.3300	2.0883	2,189.7500	2.1897	4.857	0	0	0
2020/02/18	R213	06/08/2020	9.31	Call	Bond Future	2,542.1100	2.5421	2,427.3300	2.4273	(4.515)	0	0	0
2020/02/18	R213	06/08/2020			Bond Future	9.2452	88.2061	9.2792	88.0035	0.367	0.0000	0.0000	300
2020/02/18	R213	06/08/2020	9.29	Call	Bond Future	2,477.2500	2.4772	2,364.1100	2.3641	(4.567)	0	0	0
2020/02/18	R213	06/08/2020	9.29	Put	Bond Future	2,210.0900	2.2101	2,299.6000	2.2996	4.050	0	0	0
2020/02/18	R213	06/08/2020	9.31	Put	Bond Future	2,155.9900	2.1560	2,243.8600	2.2439	4.076	0	0	0
2020/02/18	R213	06/08/2020	9.30	Call	Bond Future	2,509.5800	2.5096	2,395.6200	2.3956	(4.541)	0	0	0
2020/02/18	R213	06/08/2020	9.30	Put	Bond Future	2,182.9100	2.1829	2,271.6000	2.2716	4.063	0	0	0
2020/02/18	R213	05/11/2020	9.60	Put	Bond Future	2,062.1600	2.0622	2,145.4900	2.1455	4.041	0	0	0
2020/02/18	R213	05/11/2020	9.59	Call	Bond Future	3,670.9200	3.6709	3,532.2400	3.5322	(3.778)	0	0	0
2020/02/18	R213	05/11/2020			Bond Future	9.3162	86.2211	9.3542	85.9984	0.408	0.0000	0.0000	0
2020/02/18	R213	05/11/2020	9.60	Call	Bond Future	3,706.9000	3.7069	3,567.5300	3.5675	(3.760)	0	0	0
2020/02/18	R213	05/11/2020	9.59	Put	Bond Future	2,083.4100	2.0834	2,167.4300	2.1674	4.033	0	0	0
2020/02/18	R213	05/11/2020	9.61	Call	Bond Future	3,743.0200	3.7430	3,602.9800	3.6030	(3.741)	0	0	0
2020/02/18	R213	05/11/2020	9.61	Put	Bond Future	2,041.1000	2.0411	2,123.7600	2.1238	4.050	0	0	0
2020/02/18	R213	04/02/2021	9.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	R213	04/02/2021	9.39	Put	Bond Future	0.0000	0.0000	248.4900	0.2485	100.000	0	0	0
2020/02/18	R213	04/02/2021			Bond Future	9.4000	9.4000	9.4333	87.5425	0.354	0.0000	0.0000	0
2020/02/18	R213	04/02/2021	9.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	R213	04/02/2021	9.41	Put	Bond Future	0.0000	0.0000	133.4900	0.1335	100.000	0	0	0
2020/02/18	R213	04/02/2021	9.40	Put	Bond Future	0.0000	0.0000	190.9600	0.1910	100.000	0	0	0
2020/02/18	R213	04/02/2021	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	R214	07/05/2020	9.77	Put	Bond Future	3,059.4300	3.0594	3,225.4700	3.2255	5.427	0	0	0
2020/02/18	R214	07/05/2020			Bond Future	10.0870	70.3126	10.1273	70.0524	0.400	0.0000	0.0000	16,173
2020/02/18	R214	07/05/2020	9.76	Call	Bond Future	935.3300	0.9353	842.7300	0.8427	(9.900)	0	0	0
2020/02/18	R214	07/05/2020	9.76	Put	Bond Future	3,104.6200	3.1046	3,272.1700	3.2722	5.397	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
2020/02/18	R214	07/05/2020	9.77	Call	Bond Future	958.0700	0.9581	863.9600	0.8640	(9.823)	0	0	0
2020/02/18	R214	07/05/2020	9.31	Put	Bond Future	5,561.2900	5.5613	5,788.5300	5.7885	4.086	0	0	0
2020/02/18	R214	07/05/2020	10.66	Put	Bond Future	683.8700	0.6839	734.5800	0.7346	7.415	0	0	1,250
2020/02/18	R214	07/05/2020	9.75	Call	Bond Future	912.9300	0.9129	821.8300	0.8218	(9.979)	0	0	0
2020/02/18	R214	07/05/2020	9.75	Put	Bond Future	3,150.2500	3.1502	3,319.3000	3.3193	5.366	0	0	0
2020/02/18	R214	07/05/2020	9.31	Call	Bond Future	227.0100	0.2270	194.1000	0.1941	(14.497)	0	0	1,250
2020/02/18	R214	07/05/2020	9.91	Put	Bond Future	2,473.8000	2.4738	2,618.4500	2.6185	5.847	0	0	0
2020/02/18	R214	07/05/2020	9.91	Call	Bond Future	1,312.8600	1.3129	1,197.3600	1.1974	(8.798)	0	0	1,250
2020/02/18	R214	07/05/2020	10.66	Call	Bond Future	4,241.5000	4.2415	4,032.0600	4.0321	(4.938)	0	0	0
2020/02/18	R214	06/08/2020	9.98	Put	Bond Future	3,345.0800	3.3451	3,491.7900	3.4918	4.386	0	0	0
2020/02/18	R214	06/08/2020	9.97	Call	Bond Future	2,149.8400	2.1498	2,020.4000	2.0204	(6.021)	0	0	0
2020/02/18	R214	06/08/2020			Bond Future	10.1598	71.5857	10.2033	71.3085	0.428	0.0000	0.0000	300
2020/02/18	R214	06/08/2020	9.98	Call	Bond Future	2,179.6200	2.1796	2,049.0800	2.0491	(5.989)	0	0	0
2020/02/18	R214	06/08/2020	9.97	Put	Bond Future	3,381.0200	3.3810	3,528.8300	3.5288	4.372	0	0	0
2020/02/18	R214	06/08/2020	9.99	Call	Bond Future	2,209.6100	2.2096	2,077.9800	2.0780	(5.957)	0	0	0
2020/02/18	R214	06/08/2020	9.99	Put	Bond Future	3,309.4500	3.3094	3,455.0700	3.4551	4.400	0	0	0
2020/02/18	R214	05/11/2020	10.26	Put	Bond Future	3,193.4600	3.1935	3,328.0300	3.3280	4.214	0	0	0
2020/02/18	R214	05/11/2020			Bond Future	10.2370	69.5594	10.2839	69.2640	0.458	0.0000	0.0000	0
2020/02/18	R214	05/11/2020	10.25	Call	Bond Future	3,305.4900	3.3055	3,145.5800	3.1456	(4.838)	0	0	0
2020/02/18	R214	05/11/2020	10.25	Put	Bond Future	3,223.2700	3.2233	3,358.7600	3.3588	4.203	0	0	0
2020/02/18	R214	05/11/2020	10.26	Call	Bond Future	3,338.6700	3.3387	3,177.8400	3.1778	(4.817)	0	0	0
2020/02/18	R214	05/11/2020	10.24	Call	Bond Future	3,272.6900	3.2727	3,113.7000	3.1137	(4.858)	0	0	0
2020/02/18	R214	05/11/2020	10.24	Put	Bond Future	3,253.5600	3.2536	3,389.9700	3.3900	4.193	0	0	0
2020/02/18	R214	04/02/2021	10.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	R214	04/02/2021			Bond Future	10.3200	10.3200	10.3682	70.5076	0.467	0.0000	0.0000	0
2020/02/18	R214	04/02/2021	10.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	R214	04/02/2021	10.31	Put	Bond Future	0.0000	0.0000	361.5200	0.3615	100.000	0	0	0
2020/02/18	R214	04/02/2021	10.33	Put	Bond Future	0.0000	0.0000	236.9000	0.2369	100.000	0	0	0
2020/02/18	R214	04/02/2021	10.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	R214	04/02/2021	10.32	Put	Bond Future	0.0000	0.0000	299.1700	0.2992	100.000	0	0	0
2020/02/18	R248	07/05/2020	9.79	Call	Bond Future	792.9300	0.7929	692.4800	0.6925	(12.668)	0	0	0
2020/02/18	R248	07/05/2020	9.77	Put	Bond Future	4,569.2800	4.5693	4,839.3300	4.8393	5.910	0	0	0
2020/02/18	R248	07/05/2020	10.20	Call	Bond Future	2,137.5100	2.1375	1,945.9300	1.9459	(8.963)	0	0	0
2020/02/18	R248	07/05/2020	9.69	Put	Bond Future	5,098.8900	5.0989	5,385.5300	5.3855	5.622	0	0	0
2020/02/18	R248	07/05/2020			Bond Future	10.2253	88.1978	10.2708	87.8316	0.445	0.0000	0.0000	91,010
2020/02/18	R248	07/05/2020	9.79	Put	Bond Future	4,442.2100	4.4422	4,708.0100	4.7080	5.984	0	0	0
2020/02/18	R248	07/05/2020	9.77	Call	Bond Future	745.9300	0.7459	649.7300	0.6497	(12.897)	0	0	0
2020/02/18	R248	07/05/2020	10.70	Call	Bond Future	4,641.6000	4.6416	4,359.5100	4.3595	(6.077)	0	0	0
2020/02/18	R248	07/05/2020	10.70	Put	Bond Future	947.2000	0.9472	1,031.3600	1.0314	8.885	0	0	300
2020/02/18	R248	07/05/2020	9.78	Put	Bond Future	4,505.4500	4.5055	4,773.3800	4.7734	5.947	0	0	0
2020/02/18	R248	07/05/2020	10.20	Put	Bond Future	2,342.6100	2.3426	2,517.2800	2.5173	7.456	0	0	300
2020/02/18	R248	07/05/2020	9.69	Call	Bond Future	573.4200	0.5734	493.8100	0.4938	(13.883)	0	0	300
2020/02/18	R248	07/05/2020	9.78	Call	Bond Future	769.2000	0.7692	670.8800	0.6709	(12.782)	0	0	0
2020/02/18	R248	06/08/2020	9.00	Put	Bond Future	11,854.4300	11.8544	12,210.1400	12.2101	3.001	0	0	0
2020/02/18	R248	06/08/2020	10.20	Call	Bond Future	3,009.4700	3.0095	2,816.5700	2.8166	(6.410)	0	0	0
2020/02/18	R248	06/08/2020			Bond Future	10.3022	89.7948	10.3511	89.4064	0.475	0.0000	0.0000	400
2020/02/18	R248	06/08/2020	9.25	Put	Bond Future	9,647.1400	9.6471	9,981.8400	9.9818	3.469	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
2020/02/18	R248	06/08/2020	9.25	Call	Bond Future	483.2200	0.4832	429.5500	0.4295	(11.107)	0	0	20,640
2020/02/18	R248	06/08/2020	10.18	Call	Bond Future	2,932.0200	2.9320	2,742.1200	2.7421	(6.477)	0	0	0
2020/02/18	R248	06/08/2020	10.18	Put	Bond Future	3,916.6700	3.9167	4,115.1400	4.1151	5.067	0	0	0
2020/02/18	R248	06/08/2020	9.00	Call	Bond Future	264.5500	0.2645	231.8900	0.2319	(12.345)	0	0	3,000
2020/02/18	R248	06/08/2020	10.20	Put	Bond Future	3,831.6800	3.8317	4,027.1500	4.0271	5.101	0	0	0
2020/02/18	R248	06/08/2020	10.19	Call	Bond Future	2,970.7400	2.9707	2,779.3400	2.7793	(6.443)	0	0	0
2020/02/18	R248	06/08/2020	10.19	Put	Bond Future	3,874.1100	3.8741	4,071.0800	4.0711	5.084	0	0	0
2020/02/18	R248	05/11/2020	10.02	Put	Bond Future	5,560.9900	5.5610	5,802.9700	5.8030	4.351	0	0	0
2020/02/18	R248	05/11/2020	10.03	Call	Bond Future	2,650.9300	2.6509	2,479.7600	2.4798	(6.457)	0	0	0
2020/02/18	R248	05/11/2020			Bond Future	10.3834	86.9505	10.4360	86.5388	0.506	0.0000	0.0000	0
2020/02/18	R248	05/11/2020	10.04	Call	Bond Future	2,684.8200	2.6848	2,512.2500	2.5122	(6.428)	0	0	0
2020/02/18	R248	05/11/2020	10.04	Put	Bond Future	5,461.9700	5.4620	5,701.1500	5.7012	4.379	0	0	0
2020/02/18	R248	05/11/2020	10.02	Call	Bond Future	2,617.2700	2.6173	2,447.5000	2.4475	(6.487)	0	0	0
2020/02/18	R248	05/11/2020	10.03	Put	Bond Future	5,511.2900	5.5113	5,751.8700	5.7519	4.365	0	0	0
2020/02/18	R248	04/02/2021	10.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	R248	04/02/2021	10.47	Put	Bond Future	0.0000	0.0000	423.8200	0.4238	100.000	0	0	0
2020/02/18	R248	04/02/2021			Bond Future	10.4700	10.4700	10.5250	88.0925	0.525	0.0000	0.0000	0
2020/02/18	R248	04/02/2021	10.46	Put	Bond Future	0.0000	0.0000	501.3400	0.5013	100.000	0	0	0
2020/02/18	R248	04/02/2021	10.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	R248	04/02/2021	10.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/02/18	R248	04/02/2021	10.48	Put	Bond Future	0.0000	0.0000	346.4300	0.3464	100.000	0	0	0

Total

1294872