



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/05/2020 TO 05/05/2020

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
2020/05/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	2025	07/05/2020		Bond Future	134.9336	134.9336	136.0499	136.0499	0.827	0.0000	0.0000	1,245
2020/05/05	2025	06/08/2020		Bond Future	135.0688	135.0688	136.1872	136.1872	0.828	0.0000	0.0000	2,896

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
2020/05/05	2025	05/11/2020			Bond Future	136.7955	136.7955	137.9429	137.9429	0.839	0.0000	0.0000	0
2020/05/05	2025	04/02/2021			Bond Future	137.0315	137.0315	138.1989	138.1989	0.852	0.0000	0.0000	0
2020/05/05	2025	06/05/2021			Bond Future	138.7078	138.7078	139.8927	139.8927	0.854	0.0000	0.0000	0
2020/05/05	2029	07/05/2020			Bond Future	97.1153	97.1153	98.3120	98.3120	1.232	0.0000	0.0000	1,509
2020/05/05	2029	06/08/2020			Bond Future	98.2926	98.2926	99.4956	99.4956	1.224	0.0000	0.0000	2,817
2020/05/05	2029	05/11/2020			Bond Future	98.4119	98.4119	99.6409	99.6409	1.249	0.0000	0.0000	0
2020/05/05	2029	04/02/2021			Bond Future	99.6775	99.6775	100.9261	100.9261	1.253	0.0000	0.0000	0
2020/05/05	2029	06/05/2021			Bond Future	99.7461	99.7461	101.0123	101.0123	1.269	0.0000	0.0000	0
2020/05/05	2030	07/05/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	2030	07/05/2020	8.78	Put	Bond Future	8,273.1900	8.2732	5,975.5500	5.9755	(27.772)	0	0	0
2020/05/05	2030	07/05/2020	8.85	Put	Bond Future	7,837.9000	7.8379	5,540.2600	5.5403	(29.314)	0	0	5,820
2020/05/05	2030	07/05/2020	8.45	Put	Bond Future	10,360.9100	10.3609	8,063.2700	8.0633	(22.176)	0	0	0
2020/05/05	2030	07/05/2020	9.19	Put	Bond Future	5,760.3700	5.7604	3,462.7300	3.4627	(39.887)	0	0	0
2020/05/05	2030	07/05/2020			Bond Future	10.1878	88.9173	9.7796	91.2149	(4.007)	0.0000	0.0000	38,113
2020/05/05	2030	07/05/2020	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	2030	07/05/2020	8.80	Put	Bond Future	8,148.5600	8.1486	5,850.9200	5.8509	(28.197)	0	0	0
2020/05/05	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/05/05	2030	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	2030	07/05/2020	8.79	Put	Bond Future	8,210.8500	8.2109	5,913.2100	5.9132	(27.983)	0	0	0
2020/05/05	2030	07/05/2020	8.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	2030	07/05/2020	8.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	2030	07/05/2020	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/05/05	2030	07/05/2020	8.90	Put	Bond Future	7,528.5700	7.5286	5,230.9300	5.2309	(30.519)	0	0	5,820
2020/05/05	2030	06/08/2020	11.25	Call	Bond Future	5,548.7300	5.5487	7,366.2500	7.3663	32.756	0	0	0
2020/05/05	2030	06/08/2020	10.70	Call	Bond Future	3,627.5800	3.6276	5,152.0700	5.1521	42.025	0	0	470
2020/05/05	2030	06/08/2020	10.00	Call	Bond Future	1,794.4900	1.7945	2,833.8200	2.8338	57.918	0	0	470
2020/05/05	2030	06/08/2020	10.05	Put	Bond Future	3,851.9200	3.8519	2,610.3100	2.6103	(32.234)	0	0	0
2020/05/05	2030	06/08/2020	9.75	Put	Bond Future	4,974.8700	4.9749	3,520.1100	3.5201	(29.242)	0	0	0
2020/05/05	2030	06/08/2020	9.42	Call	Bond Future	881.4800	0.8815	1,526.7400	1.5267	73.202	0	0	0
2020/05/05	2030	06/08/2020	9.11	Call	Bond Future	565.1000	0.5651	1,033.1100	1.0331	82.819	0	0	0
2020/05/05	2030	06/08/2020			Bond Future	10.4090	85.9667	9.9839	88.2840	(4.084)	0.0000	0.0000	118,118
2020/05/05	2030	06/08/2020	10.70	Put	Bond Future	2,087.7000	2.0877	1,294.9100	1.2949	(37.974)	0	0	0
2020/05/05	2030	06/08/2020	9.05	Put	Bond Future	8,221.2400	8.2212	6,341.2700	6.3413	(22.867)	0	0	0
2020/05/05	2030	06/08/2020	9.05	Call	Bond Future	515.7000	0.5157	953.0100	0.9530	84.799	0	0	450
2020/05/05	2030	06/08/2020	8.36	Put	Bond Future	12,123.6400	12.1236	9,980.3100	9.9803	(17.679)	0	0	0
2020/05/05	2030	06/08/2020	8.36	Call	Bond Future	157.5000	0.1575	331.4500	0.3315	110.444	0	0	800
2020/05/05	2030	06/08/2020	8.86	Put	Bond Future	9,235.6200	9.2356	7,266.6600	7.2667	(21.319)	0	0	0
2020/05/05	2030	06/08/2020	8.86	Call	Bond Future	381.4200	0.3814	729.7400	0.7297	91.322	0	0	800
2020/05/05	2030	06/08/2020	9.09	Call	Bond Future	548.2400	0.5482	1,005.8800	1.0059	83.474	0	0	0
2020/05/05	2030	06/08/2020	9.09	Put	Bond Future	8,014.2800	8.0143	6,154.6400	6.1546	(23.204)	0	0	0
2020/05/05	2030	06/08/2020	11.25	Put	Bond Future	1,197.1500	1.1972	697.3900	0.6974	(41.746)	0	0	5,000
2020/05/05	2030	06/08/2020	10.21	Put	Bond Future	3,338.3900	3.3384	2,212.6300	2.2126	(33.722)	0	0	0
2020/05/05	2030	06/08/2020	10.00	Put	Bond Future	4,022.6700	4.0227	2,744.7200	2.7447	(31.769)	0	0	0
2020/05/05	2030	06/08/2020	10.75	Call	Bond Future	3,784.8100	3.7848	5,340.3000	5.3403	41.098	0	0	0
2020/05/05	2030	06/08/2020	10.05	Call	Bond Future	1,900.1900	1.9002	2,975.8600	2.9759	56.609	0	0	0
2020/05/05	2030	06/08/2020	9.75	Call	Bond Future	1,347.0700	1.3471	2,209.5900	2.2096	64.029	0	0	450

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
2020/05/05	2030	06/08/2020	9.42	Put	Bond Future	6,401.9600		6.4020	4,729.9400	4.7299	(26.117)	0	0	800
2020/05/05	2030	06/08/2020	9.11	Put	Bond Future	7,911.6900		7.9117	6,062.4200	6.0624	(23.374)	0	0	0
2020/05/05	2030	06/08/2020	10.87	Call	Bond Future	4,179.9000		4.1799	5,806.2200	5.8062	38.908	0	0	0
2020/05/05	2030	06/08/2020	10.87	Put	Bond Future	1,757.3300		1.7573	1,066.3700	1.0664	(39.319)	0	0	650
2020/05/05	2030	06/08/2020	11.47	Call	Bond Future	6,405.4300		6.4054	8,310.1900	8.3102	29.737	0	0	0
2020/05/05	2030	06/08/2020	11.47	Put	Bond Future	964.2300		0.9642	551.7100	0.5517	(42.782)	0	0	650
2020/05/05	2030	06/08/2020	10.21	Call	Bond Future	2,263.6400		2.2636	3,455.1600	3.4552	52.637	0	0	650
2020/05/05	2030	06/08/2020	10.75	Put	Bond Future	1,984.0400		1.9840	1,222.2500	1.2222	(38.396)	0	0	0
2020/05/05	2030	06/08/2020	9.20	Put	Bond Future	7,457.5800		7.4576	5,656.6400	5.6566	(24.149)	0	0	0
2020/05/05	2030	06/08/2020	9.20	Call	Bond Future	646.0400		0.6460	1,162.3800	1.1624	79.924	0	0	323
2020/05/05	2030	06/08/2020	8.50	Put	Bond Future	11,286.0800		11.2861	9,183.1400	9.1831	(18.633)	0	0	0
2020/05/05	2030	06/08/2020	8.50	Call	Bond Future	204.5300		0.2045	418.8700	0.4189	104.796	0	0	323
2020/05/05	2030	06/08/2020	9.10	Call	Bond Future	556.6200		0.5566	1,019.4300	1.0194	83.146	0	0	0
2020/05/05	2030	06/08/2020	9.10	Put	Bond Future	7,962.9100		7.9629	6,108.4400	6.1084	(23.289)	0	0	0
2020/05/05	2030	05/11/2020	8.10	Put	Bond Future	14,870.2100		14.8702	12,762.8900	12.7629	(14.171)	0	0	0
2020/05/05	2030	05/11/2020	8.73	Call	Bond Future	748.7800		0.7488	1,189.6600	1.1897	58.880	0	0	3,000
2020/05/05	2030	05/11/2020	10.06	Put	Bond Future	5,495.4500		5.4954	4,186.4700	4.1865	(23.819)	0	0	1,000
2020/05/05	2030	05/11/2020	9.39	Put	Bond Future	8,141.8700		8.1419	6,500.7200	6.5007	(20.157)	0	0	0
2020/05/05	2030	05/11/2020	9.38	Call	Bond Future	1,432.7000		1.4327	2,143.0300	2.1430	49.580	0	0	0
2020/05/05	2030	05/11/2020			Bond Future	10.6152		87.0462	10.1700	89.4023	(4.193)	0.0000	0.0000	0
2020/05/05	2030	05/11/2020	9.61	Call	Bond Future	1,759.1600		1.7592	2,578.8900	2.5789	46.598	0	0	0
2020/05/05	2030	05/11/2020	9.61	Put	Bond Future	7,203.0400		7.2030	5,666.6600	5.6667	(21.330)	0	0	3,000
2020/05/05	2030	05/11/2020	8.85	Put	Bond Future	10,717.3900		10.7174	8,846.7900	8.8468	(17.454)	0	0	0
2020/05/05	2030	05/11/2020	8.85	Call	Bond Future	850.8000		0.8508	1,336.3100	1.3363	57.065	0	0	3,000
2020/05/05	2030	05/11/2020	8.34	Put	Bond Future	13,474.7300		13.4747	11,432.1700	11.4322	(15.158)	0	0	0
2020/05/05	2030	05/11/2020	8.34	Call	Bond Future	481.6200		0.4816	795.1700	0.7952	65.103	0	0	1,000
2020/05/05	2030	05/11/2020	9.04	Put	Bond Future	9,768.7000		9.7687	7,973.7300	7.9737	(18.375)	0	0	0
2020/05/05	2030	05/11/2020	9.04	Call	Bond Future	1,033.7500		1.0338	1,594.8900	1.5949	54.282	0	0	1,000
2020/05/05	2030	05/11/2020	9.86	Put	Bond Future	6,217.4000		6.2174	4,805.6700	4.8057	(22.706)	0	0	14,160
2020/05/05	2030	05/11/2020	8.36	Put	Bond Future	13,361.1500		13.3612	11,324.4400	11.3244	(15.244)	0	0	0
2020/05/05	2030	05/11/2020	8.10	Call	Bond Future	359.6200		0.3596	608.4100	0.6084	69.181	0	0	3,000
2020/05/05	2030	05/11/2020	8.73	Put	Bond Future	11,339.2500		11.3392	9,424.0200	9.4240	(16.890)	0	0	0
2020/05/05	2030	05/11/2020	9.23	Put	Bond Future	8,865.6700		8.8657	7,152.0300	7.1520	(19.329)	0	0	0
2020/05/05	2030	05/11/2020	10.06	Call	Bond Future	2,543.7300		2.5437	3,590.8600	3.5909	41.165	0	0	0
2020/05/05	2030	05/11/2020	10.37	Put	Bond Future	4,510.6600		4.5107	3,362.7200	3.3627	(25.449)	0	0	15,947
2020/05/05	2030	05/11/2020	9.39	Call	Bond Future	1,445.9100		1.4459	2,160.8700	2.1609	49.447	0	0	0
2020/05/05	2030	05/11/2020	9.38	Put	Bond Future	8,186.1100		8.1861	6,540.3300	6.5403	(20.105)	0	0	0
2020/05/05	2030	05/11/2020	9.86	Call	Bond Future	2,169.3200		2.1693	3,113.7000	3.1137	43.533	0	0	0
2020/05/05	2030	05/11/2020	8.36	Call	Bond Future	493.1400		0.4931	812.5400	0.8125	64.769	0	0	14,160
2020/05/05	2030	05/11/2020	8.86	Put	Bond Future	10,666.3600		10.6664	8,799.5800	8.7996	(17.502)	0	0	0
2020/05/05	2030	05/11/2020	8.86	Call	Bond Future	859.7700		0.8598	1,349.1000	1.3491	56.914	0	0	14,160
2020/05/05	2030	05/11/2020	9.23	Call	Bond Future	1,244.8500		1.2448	1,887.3200	1.8873	51.610	0	0	3,000
2020/05/05	2030	05/11/2020	10.47	Call	Bond Future	3,467.5400		3.4675	4,726.9700	4.7270	36.321	0	0	0
2020/05/05	2030	05/11/2020	10.47	Put	Bond Future	4,226.6100		4.2266	3,129.9300	3.1299	(25.947)	0	0	3,000
2020/05/05	2030	05/11/2020	8.53	Put	Bond Future	12,413.1100		12.4131	10,429.1600	10.4292	(15.983)	0	0	0
2020/05/05	2030	05/11/2020	8.53	Call	Bond Future	600.1700		0.6002	972.3300	0.9723	62.009	0	0	15,947
2020/05/05	2030	05/11/2020	9.03	Put	Bond Future	9,817.5100		9.8175	8,018.4100	8.0184	(18.325)	0	0	0
2020/05/05	2030	05/11/2020	9.03	Call	Bond Future	1,023.4400		1.0234	1,580.4500	1.5804	54.425	0	0	15,947

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
2020/05/05	2030	05/11/2020	10.37	Call	Bond Future	3,223.5000	3.2235	4,431.6700	4.4317	37.480	0	0	0
2020/05/05	2030	05/11/2020	9.40	Call	Bond Future	1,459.2100	1.4592	2,178.8100	2.1788	49.314	0	0	0
2020/05/05	2030	05/11/2020	9.40	Put	Bond Future	8,097.7700	8.0978	6,461.2600	6.4613	(20.209)	0	0	0
2020/05/05	2030	04/02/2021	9.12	Call	Bond Future	1,559.9400	1.5599	2,215.0900	2.2151	41.998	0	0	1,000
2020/05/05	2030	04/02/2021	8.36	Call	Bond Future	842.1700	0.8422	1,254.3600	1.2544	48.944	0	0	800
2020/05/05	2030	04/02/2021	9.16	Call	Bond Future	1,607.3000	1.6073	2,276.8400	2.2768	41.656	0	0	0
2020/05/05	2030	04/02/2021	9.15	Put	Bond Future	10,711.8300	10.7118	8,988.5400	8.9885	(16.088)	0	0	0
2020/05/05	2030	04/02/2021			Bond Future	10.8425	84.1403	10.3764	86.5296	(4.298)	0.0000	0.0000	0
2020/05/05	2030	04/02/2021	8.37	Put	Bond Future	14,601.4100	14.6014	12,627.1800	12.6272	(13.521)	0	0	0
2020/05/05	2030	04/02/2021	8.37	Call	Bond Future	849.5500	0.8495	1,264.5300	1.2645	48.847	0	0	1,000
2020/05/05	2030	04/02/2021	9.17	Call	Bond Future	1,619.3000	1.6193	2,292.4600	2.2925	41.571	0	0	0
2020/05/05	2030	04/02/2021	9.17	Put	Bond Future	10,620.6900	10.6207	8,904.6400	8.9046	(16.158)	0	0	0
2020/05/05	2030	04/02/2021	9.12	Put	Bond Future	10,849.3600	10.8494	9,115.3000	9.1153	(15.983)	0	0	0
2020/05/05	2030	04/02/2021	8.36	Put	Bond Future	14,655.3700	14.6554	12,678.3500	12.6784	(13.490)	0	0	0
2020/05/05	2030	04/02/2021	9.16	Put	Bond Future	10,666.2000	10.6662	8,946.5300	8.9465	(16.123)	0	0	0
2020/05/05	2030	04/02/2021	9.15	Call	Bond Future	1,595.3700	1.5954	2,261.2900	2.2613	41.741	0	0	0
2020/05/05	2030	04/02/2021	8.86	Put	Bond Future	12,082.5900	12.0826	10,258.6500	10.2587	(15.096)	0	0	0
2020/05/05	2030	04/02/2021	8.86	Call	Bond Future	1,276.6000	1.2766	1,841.8700	1.8419	44.279	0	0	800
2020/05/05	2030	04/02/2021	10.20	Call	Bond Future	3,222.2800	3.2223	4,303.3600	4.3034	33.550	0	0	0
2020/05/05	2030	04/02/2021	10.20	Put	Bond Future	6,539.3000	6.5393	5,231.1700	5.2312	(20.004)	0	0	1,800
2020/05/05	2030	06/05/2021	11.69	Call	Bond Future	2,816.0700	2.8161	5,236.0500	5.2361	85.935	0	0	0
2020/05/05	2030	06/05/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	2030	06/05/2021			Bond Future	11.0979	85.1484	10.6098	87.5683	(4.398)	0.0000	0.0000	0
2020/05/05	2030	06/05/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	2030	06/05/2021	11.70	Call	Bond Future	2,862.5500	2.8625	5,282.5300	5.2825	84.539	0	0	0
2020/05/05	2030	06/05/2021	11.71	Call	Bond Future	2,908.9900	2.9090	5,328.9700	5.3290	83.190	0	0	0
2020/05/05	2030	06/05/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	2032	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	2032	07/05/2020	9.54	Put	Bond Future	7,546.6800	7.5467	5,481.1400	5.4811	(27.370)	0	0	3,000
2020/05/05	2032	07/05/2020	8.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/05/05	2032	07/05/2020	9.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/05	2032	07/05/2020			Bond Future	10.7575	84.3279	10.4095	86.3935	(3.235)	0.0000	0.0000	43,476
2020/05/05	2032	07/05/2020	9.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/05/05	2032	07/05/2020	9.17	Put	Bond Future	10,026.1700	10.0262	7,960.6300	7.9606	(20.601)	0	0	0
2020/05/05	2032	07/05/2020	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	2032	07/05/2020	9.00	Put	Bond Future	11,196.4100	11.1964	9,130.8700	9.1309	(18.448)	0	0	0
2020/05/05	2032	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/05	2032	07/05/2020	9.50	Put	Bond Future	7,810.3500	7.8103	5,744.8100	5.7448	(26.446)	0	0	0
2020/05/05	2032	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/05	2032	07/05/2020	9.30	Put	Bond Future	9,144.5700	9.1446	7,079.0300	7.0790	(22.588)	0	0	0
2020/05/05	2032	07/05/2020	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/05	2032	07/05/2020	9.19	Put	Bond Future	9,889.7900	9.8898	7,824.2500	7.8242	(20.886)	0	0	0
2020/05/05	2032	07/05/2020	8.82	Put	Bond Future	12,457.3700	12.4574	10,391.8300	10.3918	(16.581)	0	0	0
2020/05/05	2032	07/05/2020	9.20	Put	Bond Future	9,821.7000	9.8217	7,756.1600	7.7562	(21.030)	0	0	0
2020/05/05	2032	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	2032	07/05/2020	9.18	Put	Bond Future	9,957.9400	9.9579	7,892.4000	7.8924	(20.743)	0	0	0
2020/05/05	2032	06/08/2020	8.79	Put	Bond Future	13,912.6600	13.9127	11,945.6500	11.9457	(14.138)	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
2020/05/05	2032	06/08/2020	9.29	Put	Bond Future	10,687.1500	10.6871	8,851.8900	8.8519	(17.173)	0	0	0
2020/05/05	2032	06/08/2020	9.46	Put	Bond Future	9,667.8000	9.6678	7,894.7500	7.8948	(18.340)	0	0	0
2020/05/05	2032	06/08/2020	9.45	Call	Bond Future	414.9200	0.4149	720.7800	0.7208	73.715	0	0	0
2020/05/05	2032	06/08/2020			Bond Future	10.9757	85.3290	10.6144	87.4119	(3.292)	0.0000	0.0000	95,254
2020/05/05	2032	06/08/2020	9.91	Call	Bond Future	836.9400	0.8369	1,355.4700	1.3555	61.955	0	0	0
2020/05/05	2032	06/08/2020	9.91	Put	Bond Future	7,194.7600	7.1948	5,630.4600	5.6305	(21.742)	0	0	800
2020/05/05	2032	06/08/2020	8.79	Call	Bond Future	123.7500	0.1238	239.5700	0.2396	93.592	0	0	800
2020/05/05	2032	06/08/2020	9.29	Call	Bond Future	316.5900	0.3166	564.1600	0.5642	78.199	0	0	800
2020/05/05	2032	06/08/2020	9.46	Call	Bond Future	421.7900	0.4218	731.5700	0.7316	73.444	0	0	0
2020/05/05	2032	06/08/2020	9.45	Put	Bond Future	9,726.5600	9.7266	7,949.5900	7.9496	(18.269)	0	0	0
2020/05/05	2032	06/08/2020	9.47	Call	Bond Future	428.7600	0.4288	742.4800	0.7425	73.169	0	0	0
2020/05/05	2032	06/08/2020	9.47	Put	Bond Future	9,609.2000	9.6092	7,840.0900	7.8401	(18.411)	0	0	0
2020/05/05	2032	05/11/2020	9.61	Put	Bond Future	10,478.2000	10.4782	8,854.8500	8.8549	(15.493)	0	0	0
2020/05/05	2032	05/11/2020	10.99	Call	Bond Future	3,600.5600	3.6006	4,697.6400	4.6976	30.470	0	0	0
2020/05/05	2032	05/11/2020	9.44	Put	Bond Future	11,397.4600	11.3975	9,713.4800	9.7135	(14.775)	0	0	0
2020/05/05	2032	05/11/2020	11.08	Call	Bond Future	3,841.1900	3.8412	4,979.0400	4.9790	29.622	0	0	0
2020/05/05	2032	05/11/2020	9.77	Put	Bond Future	9,651.0000	9.6510	8,088.4900	8.0885	(16.190)	0	0	0
2020/05/05	2032	05/11/2020			Bond Future	11.1880	82.2513	10.8100	84.3695	(3.379)	0.0000	0.0000	0
2020/05/05	2032	05/11/2020	10.99	Put	Bond Future	4,700.7800	4.7008	3,679.6100	3.6796	(21.723)	0	0	3,000
2020/05/05	2032	05/11/2020	9.76	Call	Bond Future	1,284.9500	1.2850	1,836.7800	1.8368	42.946	0	0	0
2020/05/05	2032	05/11/2020	9.76	Put	Bond Future	9,701.6000	9.7016	8,135.1800	8.1352	(16.146)	0	0	0
2020/05/05	2032	05/11/2020	9.11	Call	Bond Future	651.0800	0.6511	980.4000	0.9804	50.581	0	0	3,000
2020/05/05	2032	05/11/2020	9.61	Call	Bond Future	1,109.1300	1.1091	1,604.0300	1.6040	44.621	0	0	3,000
2020/05/05	2032	05/11/2020	9.44	Call	Bond Future	932.2700	0.9323	1,366.5400	1.3665	46.582	0	0	1,000
2020/05/05	2032	05/11/2020	11.08	Put	Bond Future	4,438.8200	4.4388	3,458.4200	3.4584	(22.087)	0	0	1,000
2020/05/05	2032	05/11/2020	9.77	Call	Bond Future	1,297.3500	1.2974	1,853.0900	1.8531	42.837	0	0	0
2020/05/05	2032	05/11/2020	9.11	Put	Bond Future	13,295.9300	13.2959	11,507.0000	11.5070	(13.455)	0	0	0
2020/05/05	2032	05/11/2020	8.94	Put	Bond Future	14,329.9900	14.3300	12,493.8700	12.4939	(12.813)	0	0	0
2020/05/05	2032	05/11/2020	8.94	Call	Bond Future	534.8900	0.5349	817.0200	0.8170	52.745	0	0	1,000
2020/05/05	2032	05/11/2020	9.75	Call	Bond Future	1,272.6300	1.2726	1,820.5700	1.8206	43.056	0	0	0
2020/05/05	2032	05/11/2020	9.75	Put	Bond Future	9,752.3500	9.7524	8,182.0400	8.1820	(16.102)	0	0	0
2020/05/05	2032	04/02/2021	10.82	Put	Bond Future	6,873.8500	6.8738	5,707.5300	5.7075	(16.967)	0	0	800
2020/05/05	2032	04/02/2021	9.29	Call	Bond Future	1,242.5300	1.2425	1,703.6200	1.7036	37.109	0	0	800
2020/05/05	2032	04/02/2021	9.63	Call	Bond Future	1,622.6900	1.6227	2,186.0600	2.1861	34.718	0	0	0
2020/05/05	2032	04/02/2021			Bond Future	11.4159	83.2900	11.0211	85.4383	(3.458)	0.0000	0.0000	0
2020/05/05	2032	04/02/2021	8.79	Put	Bond Future	16,706.9800	16.7070	14,889.5200	14.8895	(10.878)	0	0	0
2020/05/05	2032	04/02/2021	8.79	Call	Bond Future	809.5400	0.8095	1,140.3200	1.1403	40.860	0	0	800
2020/05/05	2032	04/02/2021	9.61	Call	Bond Future	1,598.2500	1.5982	2,155.3300	2.1553	34.856	0	0	0
2020/05/05	2032	04/02/2021	9.61	Put	Bond Future	12,103.9200	12.1039	10,512.7600	10.5128	(13.146)	0	0	0
2020/05/05	2032	04/02/2021	10.82	Call	Bond Future	3,600.6900	3.6007	4,582.6100	4.5826	27.270	0	0	0
2020/05/05	2032	04/02/2021	9.29	Put	Bond Future	13,802.5800	13.8026	12,115.4300	12.1154	(12.223)	0	0	0
2020/05/05	2032	04/02/2021	9.63	Put	Bond Future	12,002.0200	12.0020	10,417.1500	10.4171	(13.205)	0	0	0
2020/05/05	2032	04/02/2021	9.62	Call	Bond Future	1,610.4300	1.6104	2,170.6600	2.1707	34.788	0	0	0
2020/05/05	2032	04/02/2021	9.62	Put	Bond Future	12,052.9000	12.0529	10,464.8900	10.4649	(13.175)	0	0	0
2020/05/05	2032	06/05/2021	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	2032	06/05/2021			Bond Future	11.6663	80.1410	11.2537	82.3170	(3.537)	0.0000	0.0000	0
2020/05/05	2032	06/05/2021	12.11	Call	Bond Future	2,251.4200	2.2514	4,427.4200	4.4274	96.650	0	0	0
2020/05/05	2032	06/05/2021	12.11	Put	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
2020/05/05	2032	06/05/2021	12.12	Call	Bond Future	2,301.1200	2.3011	4,477.1200	4.4771	94.563	0	0	0
2020/05/05	2032	06/05/2021	12.10	Call	Bond Future	2,201.6600	2.2017	4,377.6600	4.3777	98.835	0	0	0
2020/05/05	2032	06/05/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	2033	07/05/2020			Bond Future	94.7153	94.7153	96.0955	96.0955	1.457	0.0000	0.0000	2,449
2020/05/05	2033	06/08/2020			Bond Future	95.8636	95.8636	97.2524	97.2524	1.449	0.0000	0.0000	11,410
2020/05/05	2033	05/11/2020			Bond Future	95.8762	95.8762	97.2932	97.2932	1.478	0.0000	0.0000	0
2020/05/05	2033	04/02/2021			Bond Future	97.1093	97.1093	98.5482	98.5482	1.482	0.0000	0.0000	0
2020/05/05	2033	06/05/2021			Bond Future	97.0684	97.0684	98.5272	98.5272	1.503	0.0000	0.0000	0
2020/05/05	2037	07/05/2020	9.60	Put	Bond Future	12,956.0200	12.9560	11,426.0200	11.4260	(11.809)	0	0	0
2020/05/05	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	2037	07/05/2020	9.70	Put	Bond Future	12,192.4800	12.1925	10,662.4800	10.6625	(12.549)	0	0	0
2020/05/05	2037	07/05/2020			Bond Future	11.4928	80.3321	11.2449	81.8621	(2.157)	0.0000	0.0000	44,180
2020/05/05	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	2037	07/05/2020	9.59	Put	Bond Future	13,032.9000	13.0329	11,502.9000	11.5029	(11.740)	0	0	0
2020/05/05	2037	07/05/2020	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/05	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	2037	07/05/2020	9.61	Put	Bond Future	12,879.2300	12.8792	11,349.2300	11.3492	(11.880)	0	0	0
2020/05/05	2037	07/05/2020	10.00	Put	Bond Future	9,958.6500	9.9587	8,428.6500	8.4287	(15.364)	0	0	0
2020/05/05	2037	07/05/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/05	2037	06/08/2020	9.88	Put	Bond Future	12,386.3100	12.3863	10,981.6000	10.9816	(11.341)	0	0	0
2020/05/05	2037	06/08/2020			Bond Future	11.7161	77.0293	11.4588	78.5706	(2.196)	0.0000	0.0000	87,884
2020/05/05	2037	06/08/2020	9.87	Call	Bond Future	253.6400	0.2536	388.1800	0.3882	53.044	0	0	0
2020/05/05	2037	06/08/2020	9.87	Put	Bond Future	12,455.4300	12.4554	11,048.6600	11.0487	(11.294)	0	0	0
2020/05/05	2037	06/08/2020	9.88	Call	Bond Future	258.3400	0.2583	394.9400	0.3949	52.876	0	0	0
2020/05/05	2037	06/08/2020	9.86	Call	Bond Future	249.0000	0.2490	381.5200	0.3815	53.221	0	0	0
2020/05/05	2037	06/08/2020	9.86	Put	Bond Future	12,524.6900	12.5247	11,115.9000	11.1159	(11.248)	0	0	0
2020/05/05	2037	05/11/2020	10.18	Call	Bond Future	1,028.5200	1.0285	1,342.4000	1.3424	30.518	0	0	0
2020/05/05	2037	05/11/2020	10.17	Put	Bond Future	12,214.8600	12.2149	10,956.8200	10.9568	(10.299)	0	0	0
2020/05/05	2037	05/11/2020			Bond Future	11.9240	77.9968	11.6548	79.5662	(2.257)	0.0000	0.0000	0
2020/05/05	2037	05/11/2020	10.19	Call	Bond Future	1,039.2300	1.0392	1,355.6400	1.3556	30.447	0	0	0
2020/05/05	2037	05/11/2020	10.19	Put	Bond Future	12,094.7000	12.0947	10,841.7000	10.8417	(10.360)	0	0	0
2020/05/05	2037	05/11/2020	10.17	Call	Bond Future	1,017.8800	1.0179	1,329.2500	1.3293	30.590	0	0	0
2020/05/05	2037	05/11/2020	10.18	Put	Bond Future	12,154.7000	12.1547	10,899.1700	10.8992	(10.330)	0	0	0
2020/05/05	2037	04/02/2021	13.73	Call	Bond Future	10,570.6500	10.5707	11,778.8100	11.7788	11.429	0	0	0
2020/05/05	2037	04/02/2021	10.35	Call	Bond Future	1,765.1700	1.7652	2,175.9200	2.1759	23.270	0	0	0
2020/05/05	2037	04/02/2021	10.27	Call	Bond Future	1,661.5800	1.6616	2,053.9800	2.0540	23.616	0	0	0
2020/05/05	2037	04/02/2021	10.85	Call	Bond Future	2,514.3400	2.5143	3,047.5700	3.0476	21.208	0	0	0
2020/05/05	2037	04/02/2021	10.28	Put	Bond Future	13,329.9000	13.3299	12,132.3500	12.1323	(8.984)	0	0	0
2020/05/05	2037	04/02/2021			Bond Future	12.1504	74.7264	11.8692	76.3186	(2.314)	0.0000	0.0000	0
2020/05/05	2037	04/02/2021	11.97	Put	Bond Future	6,047.5500	6.0475	5,289.7700	5.2898	(12.530)	0	0	0
2020/05/05	2037	04/02/2021	11.97	Call	Bond Future	5,032.0400	5.0320	5,866.4800	5.8665	16.583	0	0	300
2020/05/05	2037	04/02/2021	9.65	Put	Bond Future	17,207.7100	17.2077	15,879.9500	15.8799	(7.716)	0	0	0
2020/05/05	2037	04/02/2021	9.65	Call	Bond Future	1,000.2900	1.0003	1,264.7500	1.2647	26.438	0	0	72
2020/05/05	2037	04/02/2021	13.73	Put	Bond Future	2,523.1200	2.5231	2,139.0600	2.1391	(15.222)	0	0	300
2020/05/05	2037	04/02/2021	10.35	Put	Bond Future	12,936.1500	12.9362	11,754.6800	11.7547	(9.133)	0	0	72
2020/05/05	2037	04/02/2021	11.90	Call	Bond Future	4,841.6900	4.8417	5,657.7400	5.6577	16.855	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
2020/05/05	2037	04/02/2021	10.27	Put	Bond Future	13,386.7600	13.3868	12,186.9400	12.1869	(8.963)	0	0	0
2020/05/05	2037	04/02/2021	10.85	Put	Bond Future	10,339.8200	10.3398	9,280.8300	9.2808	(10.242)	0	0	72
2020/05/05	2037	04/02/2021	10.28	Call	Bond Future	1,674.2900	1.6743	2,068.9600	2.0690	23.572	0	0	0
2020/05/05	2037	04/02/2021	10.48	Put	Bond Future	12,224.6500	12.2246	11,073.8200	11.0738	(9.414)	0	0	0
2020/05/05	2037	04/02/2021	10.48	Call	Bond Future	1,942.9100	1.9429	2,384.3000	2.3843	22.718	0	0	240
2020/05/05	2037	04/02/2021	11.90	Put	Bond Future	6,257.0600	6.2571	5,480.8900	5.4809	(12.405)	0	0	240
2020/05/05	2037	04/02/2021	10.29	Call	Bond Future	1,687.0700	1.6871	2,084.0200	2.0840	23.529	0	0	0
2020/05/05	2037	04/02/2021	10.29	Put	Bond Future	13,273.2000	13.2732	12,077.9300	12.0779	(9.005)	0	0	0
2020/05/05	2037	06/05/2021	12.42	Call	Bond Future	120.8800	0.1209	1,734.0500	1.7341	1334.522	0	0	0
2020/05/05	2037	06/05/2021			Bond Future	12.3976	75.6213	12.1039	77.2344	(2.369)	0.0000	0.0000	0
2020/05/05	2037	06/05/2021	12.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	2037	06/05/2021	12.43	Call	Bond Future	174.7100	0.1747	1,787.8800	1.7879	923.342	0	0	0
2020/05/05	2037	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	2037	06/05/2021	12.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	2037	06/05/2021	12.44	Call	Bond Future	228.4900	0.2285	1,841.6600	1.8417	706.013	0	0	0
2020/05/05	2038	07/05/2020			Bond Future	108.7537	108.7537	111.0443	111.0443	2.106	0.0000	0.0000	2,602
2020/05/05	2038	06/08/2020			Bond Future	108.3839	108.3839	110.6929	110.6929	2.130	0.0000	0.0000	11,276
2020/05/05	2038	05/11/2020			Bond Future	109.7697	109.7697	112.1201	112.1201	2.141	0.0000	0.0000	0
2020/05/05	2038	04/02/2021			Bond Future	109.4677	109.4677	111.8527	111.8527	2.179	0.0000	0.0000	0
2020/05/05	2038	06/05/2021			Bond Future	110.8066	110.8066	113.2233	113.2233	2.181	0.0000	0.0000	0
2020/05/05	2040	07/05/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	2040	07/05/2020	9.75	Put	Bond Future	13,974.4600	13.9745	12,208.5700	12.2086	(12.637)	0	0	0
2020/05/05	2040	07/05/2020	12.20	Call	Bond Future	3,207.8200	3.2078	4,973.4900	4.9735	55.043	0	0	325
2020/05/05	2040	07/05/2020	11.10	Put	Bond Future	3,814.8900	3.8149	2,049.6500	2.0497	(46.272)	0	0	0
2020/05/05	2040	07/05/2020	9.85	Put	Bond Future	13,155.8600	13.1559	11,389.9700	11.3900	(13.423)	0	0	0
2020/05/05	2040	07/05/2020			Bond Future	11.6778	82.0058	11.4048	83.7717	(2.337)	0.0000	0.0000	31,502
2020/05/05	2040	07/05/2020	9.74	Put	Bond Future	14,056.9400	14.0569	12,291.0500	12.2911	(12.562)	0	0	0
2020/05/05	2040	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	2040	07/05/2020	12.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	2040	07/05/2020	12.70	Call	Bond Future	6,082.1100	6.0821	7,848.0000	7.8480	29.034	0	0	325
2020/05/05	2040	07/05/2020	10.00	Put	Bond Future	11,948.9700	11.9490	10,183.0800	10.1831	(14.779)	0	0	0
2020/05/05	2040	07/05/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/05/05	2040	07/05/2020	9.50	Put	Bond Future	16,071.3800	16.0714	14,305.4900	14.3055	(10.988)	0	0	0
2020/05/05	2040	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/05/05	2040	07/05/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	2040	07/05/2020	12.20	Put	Bond Future	0.2200	0.0002	0.0000	0.0000	(100.000)	0	0	0
2020/05/05	2040	07/05/2020	11.10	Call	Bond Future	0.0000	0.0000	0.6500	0.0007	100.000	0	0	450
2020/05/05	2040	07/05/2020	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/05	2040	07/05/2020	9.73	Put	Bond Future	14,139.5400	14.1395	12,373.6500	12.3737	(12.489)	0	0	0
2020/05/05	2040	07/05/2020	11.80	Put	Bond Future	116.7700	0.1168	0.1600	0.0002	(99.863)	0	0	0
2020/05/05	2040	07/05/2020	11.80	Call	Bond Future	887.2400	0.8872	2,536.5200	2.5365	185.889	0	0	450
2020/05/05	2040	07/05/2020	10.15	Put	Bond Future	10,766.7700	10.7668	9,000.8800	9.0009	(16.401)	0	0	0
2020/05/05	2040	07/05/2020	10.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/05	2040	06/08/2020	10.85	Call	Bond Future	878.4200	0.8784	1,299.0600	1.2991	47.886	0	0	0
2020/05/05	2040	06/08/2020	11.26	Put	Bond Future	5,693.0000	5.6930	4,544.7500	4.5448	(20.170)	0	0	517
2020/05/05	2040	06/08/2020	10.03	Call	Bond Future	214.8200	0.2148	353.3900	0.3534	64.505	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
2020/05/05	2040	06/08/2020	10.04	Call	Bond Future	219.1200		0.2191	359.9600	0.3600	64.275	0	0	0
2020/05/05	2040	06/08/2020	10.02	Put	Bond Future	13,362.9000		13.3629	11,719.3500	11.7193	(12.299)	0	0	0
2020/05/05	2040	06/08/2020			Bond Future	11.9018		78.4723	11.6180	80.2522	(2.384)	0.0000	0.0000	52,662
2020/05/05	2040	06/08/2020	10.04	Put	Bond Future	13,213.4500		13.2135	11,574.4200	11.5744	(12.404)	0	0	0
2020/05/05	2040	06/08/2020	10.02	Call	Bond Future	210.5900		0.2106	346.9100	0.3469	64.732	0	0	0
2020/05/05	2040	06/08/2020	10.85	Put	Bond Future	7,821.5800		7.8216	6,462.3500	6.4624	(17.378)	0	0	12,538
2020/05/05	2040	06/08/2020	11.26	Call	Bond Future	1,571.2400		1.5712	2,202.8600	2.2029	40.199	0	0	0
2020/05/05	2040	06/08/2020	10.79	Put	Bond Future	8,172.6800		8.1727	6,786.3300	6.7863	(16.963)	0	0	800
2020/05/05	2040	06/08/2020	9.57	Put	Bond Future	16,903.7500		16.9038	15,184.2500	15.1842	(10.172)	0	0	0
2020/05/05	2040	06/08/2020	10.03	Put	Bond Future	13,288.0900		13.2881	11,646.7900	11.6468	(12.352)	0	0	0
2020/05/05	2040	06/08/2020	10.79	Call	Bond Future	803.5600		0.8036	1,197.0800	1.1971	48.972	0	0	0
2020/05/05	2040	06/08/2020	9.57	Call	Bond Future	79.8800		0.0799	140.2500	0.1403	75.576	0	0	800
2020/05/05	2040	06/08/2020	10.07	Put	Bond Future	12,990.6100		12.9906	11,358.5800	11.3586	(12.563)	0	0	0
2020/05/05	2040	06/08/2020	10.07	Call	Bond Future	232.4400		0.2324	380.2800	0.3803	63.604	0	0	800
2020/05/05	2040	05/11/2020	10.23	Call	Bond Future	880.6100		0.8806	1,199.4800	1.1995	36.210	0	0	2,000
2020/05/05	2040	05/11/2020	11.70	Put	Bond Future	6,003.5500		6.0036	5,037.5300	5.0375	(16.091)	0	0	2,000
2020/05/05	2040	05/11/2020	10.00	Call	Bond Future	675.3000		0.6753	933.8500	0.9339	38.287	0	0	2,000
2020/05/05	2040	05/11/2020	9.50	Call	Bond Future	356.5800		0.3566	510.4200	0.5104	43.143	0	0	2,000
2020/05/05	2040	05/11/2020	10.30	Call	Bond Future	951.5300		0.9515	1,290.2300	1.2902	35.595	0	0	0
2020/05/05	2040	05/11/2020			Bond Future	12.1103		79.4581	11.8135	81.2691	(2.452)	0.0000	0.0000	0
2020/05/05	2040	05/11/2020	10.23	Put	Bond Future	13,632.4000		13.6324	12,140.1900	12.1402	(10.946)	0	0	0
2020/05/05	2040	05/11/2020	9.73	Put	Bond Future	17,199.0100		17.1990	15,585.4600	15.5855	(9.382)	0	0	0
2020/05/05	2040	05/11/2020	9.73	Call	Bond Future	483.5400		0.4835	681.0700	0.6811	40.851	0	0	2,000
2020/05/05	2040	05/11/2020	10.30	Put	Bond Future	13,169.5000		13.1695	11,697.1200	11.6971	(11.180)	0	0	0
2020/05/05	2040	05/11/2020	11.70	Call	Bond Future	3,481.9000		3.4819	4,326.9600	4.3270	24.270	0	0	0
2020/05/05	2040	05/11/2020	10.00	Put	Bond Future	15,217.0200		15.2170	13,664.4900	13.6645	(10.203)	0	0	0
2020/05/05	2040	05/11/2020	9.50	Put	Bond Future	18,988.0200		18.9880	17,330.7800	17.3308	(8.728)	0	0	0
2020/05/05	2040	05/11/2020	10.31	Call	Bond Future	961.9900		0.9620	1,303.5800	1.3036	35.509	0	0	0
2020/05/05	2040	05/11/2020	10.32	Put	Bond Future	13,038.9200		13.0389	11,572.3200	11.5723	(11.248)	0	0	0
2020/05/05	2040	05/11/2020	11.50	Call	Bond Future	2,954.6700		2.9547	3,719.9200	3.7199	25.900	0	0	0
2020/05/05	2040	05/11/2020	11.50	Put	Bond Future	6,754.7000		6.7547	5,708.8700	5.7089	(15.483)	0	0	2,000
2020/05/05	2040	05/11/2020	10.31	Put	Bond Future	13,104.1100		13.1041	11,634.6200	11.6346	(11.214)	0	0	0
2020/05/05	2040	05/11/2020	10.32	Call	Bond Future	972.5500		0.9725	1,317.0300	1.3170	35.420	0	0	0
2020/05/05	2040	04/02/2021	9.49	Call	Bond Future	704.6400		0.7046	933.1000	0.9331	32.422	0	0	500
2020/05/05	2040	04/02/2021	9.57	Put	Bond Future	20,079.8100		20.0798	18,486.1900	18.4862	(7.936)	0	0	0
2020/05/05	2040	04/02/2021	10.07	Put	Bond Future	16,491.2300		16.4912	15,004.9100	15.0049	(9.013)	0	0	0
2020/05/05	2040	04/02/2021	10.42	Put	Bond Future	14,232.6400		14.2326	12,834.4100	12.8344	(9.824)	0	0	0
2020/05/05	2040	04/02/2021			Bond Future	12.3375		75.9558	12.0271	77.7929	(2.516)	0.0000	0.0000	0
2020/05/05	2040	04/02/2021	11.74	Call	Bond Future	4,033.6300		4.0336	4,871.0900	4.8711	20.762	0	0	0
2020/05/05	2040	04/02/2021	11.74	Put	Bond Future	7,635.3500		7.6353	6,635.7200	6.6357	(13.092)	0	0	800
2020/05/05	2040	04/02/2021	10.07	Call	Bond Future	1,207.0000		1.2070	1,557.7700	1.5578	29.061	0	0	800
2020/05/05	2040	04/02/2021	10.41	Call	Bond Future	1,601.7500		1.6018	2,037.9600	2.0380	27.233	0	0	0
2020/05/05	2040	04/02/2021	10.41	Put	Bond Future	14,294.2700		14.2943	12,893.3900	12.8934	(9.800)	0	0	0
2020/05/05	2040	04/02/2021	9.49	Put	Bond Future	20,693.2700		20.6933	19,084.6400	19.0846	(7.774)	0	0	0
2020/05/05	2040	04/02/2021	9.57	Call	Bond Future	762.2700		0.7623	1,005.7400	1.0057	31.940	0	0	800
2020/05/05	2040	04/02/2021	10.42	Call	Bond Future	1,614.5800		1.6146	2,053.4400	2.0534	27.181	0	0	0
2020/05/05	2040	04/02/2021	11.57	Call	Bond Future	3,608.7500		3.6088	4,390.7000	4.3907	21.668	0	0	0
2020/05/05	2040	04/02/2021	11.57	Put	Bond Future	8,286.5800		8.2866	7,231.4400	7.2314	(12.733)	0	0	500



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
2020/05/05	2040	04/02/2021	10.24	Put	Bond Future	15,368.0700	15.3681	13,923.2900	13.9233	(9.401)	0	0	0
2020/05/05	2040	04/02/2021	10.24	Call	Bond Future	1,394.4300	1.3944	1,786.7400	1.7867	28.134	0	0	500
2020/05/05	2040	04/02/2021	10.40	Call	Bond Future	1,588.9900	1.5890	2,022.5500	2.0225	27.285	0	0	0
2020/05/05	2040	04/02/2021	10.40	Put	Bond Future	14,356.0700	14.3561	12,952.5400	12.9525	(9.777)	0	0	0
2020/05/05	2040	06/05/2021	12.44	Put	Bond Future	821.0500	0.8211	0.0000	0.0000	(100.000)	0	0	0
2020/05/05	2040	06/05/2021			Bond Future	12.5848	76.8653	12.2603	78.7262	(2.579)	0.0000	0.0000	0
2020/05/05	2040	06/05/2021	12.43	Call	Bond Future	0.0000	0.0000	982.6100	0.9826	100.000	0	0	0
2020/05/05	2040	06/05/2021	12.43	Put	Bond Future	878.2900	0.8783	0.0000	0.0000	(100.000)	0	0	0
2020/05/05	2040	06/05/2021	12.44	Call	Bond Future	0.0000	0.0000	1,039.8500	1.0398	100.000	0	0	0
2020/05/05	2040	06/05/2021	12.42	Call	Bond Future	0.0000	0.0000	925.3100	0.9253	100.000	0	0	0
2020/05/05	2040	06/05/2021	12.42	Put	Bond Future	935.5900	0.9356	0.0000	0.0000	(100.000)	0	0	0
2020/05/05	2044	07/05/2020	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	2044	07/05/2020	9.79	Put	Bond Future	14,296.7600	14.2968	12,575.6600	12.5757	(12.038)	0	0	0
2020/05/05	2044	07/05/2020	9.45	Put	Bond Future	17,241.5300	17.2415	15,520.4300	15.5204	(9.982)	0	0	0
2020/05/05	2044	07/05/2020	9.97	Put	Bond Future	12,799.3200	12.7993	11,078.2200	11.0782	(13.447)	0	0	0
2020/05/05	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/05/05	2044	07/05/2020	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/05/05	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/05/05	2044	07/05/2020			Bond Future	11.7475	78.6070	11.4796	80.3281	(2.280)	0.0000	0.0000	25,469
2020/05/05	2044	07/05/2020	9.81	Put	Bond Future	14,128.3300	14.1283	12,407.2300	12.4072	(12.182)	0	0	0
2020/05/05	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	2044	07/05/2020	10.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	2044	07/05/2020	10.81	Put	Bond Future	6,328.7600	6.3288	4,607.6600	4.6077	(27.195)	0	0	129
2020/05/05	2044	07/05/2020	9.33	Put	Bond Future	18,318.6500	18.3187	16,597.5500	16.5976	(9.395)	0	0	0
2020/05/05	2044	07/05/2020	9.80	Put	Bond Future	14,212.4800	14.2125	12,491.3800	12.4914	(12.110)	0	0	0
2020/05/05	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/05/05	2044	07/05/2020	9.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/05/05	2044	07/05/2020	9.98	Put	Bond Future	12,717.3300	12.7173	10,996.2300	10.9962	(13.534)	0	0	0
2020/05/05	2044	07/05/2020	11.09	Call	Bond Future	0.0000	0.0000	0.0400	0.0000	100.000	0	0	0
2020/05/05	2044	07/05/2020	9.26	Put	Bond Future	18,956.3900	18.9564	17,235.2900	17.2353	(9.079)	0	0	0
2020/05/05	2044	07/05/2020	9.91	Put	Bond Future	13,293.8700	13.2939	11,572.7700	11.5728	(12.947)	0	0	0
2020/05/05	2044	07/05/2020	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	2044	07/05/2020	11.09	Put	Bond Future	4,346.6100	4.3466	2,625.5500	2.6256	(39.595)	0	0	100
2020/05/05	2044	07/05/2020	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/05/05	2044	07/05/2020	11.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	2044	07/05/2020	11.02	Put	Bond Future	4,834.4800	4.8345	3,113.3800	3.1134	(35.601)	0	0	556
2020/05/05	2044	06/08/2020	9.98	Call	Bond Future	174.2200	0.1742	286.5900	0.2866	64.499	0	0	602
2020/05/05	2044	06/08/2020	11.09	Put	Bond Future	6,852.9100	6.8529	5,614.7900	5.6148	(18.067)	0	0	602
2020/05/05	2044	06/08/2020	9.01	Call	Bond Future	15.9800	0.0160	30.2300	0.0302	89.174	0	0	140
2020/05/05	2044	06/08/2020	9.66	Call	Bond Future	86.3100	0.0863	148.4200	0.1484	71.962	0	0	140
2020/05/05	2044	06/08/2020	9.88	Call	Bond Future	141.0700	0.1411	235.2600	0.2353	66.768	0	0	0
2020/05/05	2044	06/08/2020			Bond Future	11.9661	75.1584	11.6874	76.8932	(2.329)	0.0000	0.0000	84,657
2020/05/05	2044	06/08/2020	9.36	Put	Bond Future	19,406.9000	19.4069	17,705.0200	17.7050	(8.769)	0	0	0
2020/05/05	2044	06/08/2020	9.36	Call	Bond Future	41.4600	0.0415	74.4500	0.0745	79.571	0	0	602
2020/05/05	2044	06/08/2020	9.98	Put	Bond Future	14,223.7900	14.2238	12,601.2900	12.6013	(11.407)	0	0	0
2020/05/05	2044	06/08/2020	9.86	Call	Bond Future	135.1200	0.1351	225.9600	0.2260	67.229	0	0	0
2020/05/05	2044	06/08/2020	9.86	Put	Bond Future	15,174.4000	15.1744	13,530.3700	13.5304	(10.834)	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
2020/05/05	2044	06/08/2020	11.09	Call	Bond Future	1,157.3200	1.1573	1,654.0700	1.6541	42.922	0	0	0
2020/05/05	2044	06/08/2020	9.01	Put	Bond Future	22,616.2000	22.6162	20,895.5800	20.8956	(7.608)	0	0	0
2020/05/05	2044	06/08/2020	9.66	Put	Bond Future	16,816.1000	16.8161	15,143.3400	15.1433	(9.947)	0	0	0
2020/05/05	2044	06/08/2020	9.88	Put	Bond Future	15,014.1400	15.0141	13,373.4600	13.3735	(10.928)	0	0	0
2020/05/05	2044	06/08/2020	10.93	Call	Bond Future	915.8700	0.9159	1,335.8100	1.3358	45.851	0	0	0
2020/05/05	2044	06/08/2020	10.93	Put	Bond Future	7,732.2100	7.7322	6,417.2800	6.4173	(17.006)	0	0	140
2020/05/05	2044	06/08/2020	9.87	Call	Bond Future	138.0700	0.1381	230.5700	0.2306	66.995	0	0	0
2020/05/05	2044	06/08/2020	9.87	Put	Bond Future	15,094.1800	15.0942	13,451.8100	13.4518	(10.881)	0	0	0
2020/05/05	2044	05/11/2020	11.06	Put	Bond Future	9,041.1800	9.0412	7,834.2800	7.8343	(13.349)	0	0	525
2020/05/05	2044	05/11/2020	11.43	Call	Bond Future	2,667.4000	2.6674	3,365.5000	3.3655	26.172	0	0	0
2020/05/05	2044	05/11/2020	9.72	Put	Bond Future	17,859.2500	17.8592	16,272.0000	16.2720	(8.888)	0	0	0
2020/05/05	2044	05/11/2020	9.97	Call	Bond Future	606.7100	0.6067	837.4800	0.8375	38.036	0	0	568
2020/05/05	2044	05/11/2020	9.29	Put	Bond Future	21,431.0200	21.4310	19,773.2300	19.7732	(7.735)	0	0	0
2020/05/05	2044	05/11/2020	9.96	Put	Bond Future	16,018.3200	16.0183	14,481.6500	14.4816	(9.593)	0	0	0
2020/05/05	2044	05/11/2020	10.36	Call	Bond Future	956.8200	0.9568	1,287.7700	1.2878	34.589	0	0	0
2020/05/05	2044	05/11/2020			Bond Future	12.1695	76.1025	11.8777	77.8677	(2.398)	0.0000	0.0000	0
2020/05/05	2044	05/11/2020	9.72	Call	Bond Future	440.4000	0.4404	618.3000	0.6183	40.395	0	0	1,815
2020/05/05	2044	05/11/2020	9.97	Put	Bond Future	15,944.0300	15.9440	14,409.6500	14.4096	(9.624)	0	0	0
2020/05/05	2044	05/11/2020	9.96	Call	Bond Future	599.2500	0.5992	827.7300	0.8277	38.128	0	0	0
2020/05/05	2044	05/11/2020	11.38	Call	Bond Future	2,551.3500	2.5513	3,229.8800	3.2299	26.595	0	0	0
2020/05/05	2044	05/11/2020	11.38	Put	Bond Future	7,501.6800	7.5017	6,415.0600	6.4151	(14.485)	0	0	568
2020/05/05	2044	05/11/2020	10.34	Call	Bond Future	935.8900	0.9359	1,261.2000	1.2612	34.759	0	0	0
2020/05/05	2044	05/11/2020	10.34	Put	Bond Future	13,333.6100	13.3336	11,893.7700	11.8938	(10.799)	0	0	0
2020/05/05	2044	05/11/2020	11.06	Call	Bond Future	1,919.1000	1.9191	2,477.3500	2.4774	29.089	0	0	0
2020/05/05	2044	05/11/2020	10.04	Put	Bond Future	15,429.4800	15.4295	13,911.5000	13.9115	(9.838)	0	0	0
2020/05/05	2044	05/11/2020	11.17	Put	Bond Future	8,477.6700	8.4777	7,310.7000	7.3107	(13.765)	0	0	1,815
2020/05/05	2044	05/11/2020	11.43	Put	Bond Future	7,287.3900	7.2874	6,220.3400	6.2203	(14.642)	0	0	1,815
2020/05/05	2044	05/11/2020	8.87	Put	Bond Future	25,249.8000	25.2498	23,545.4000	23.5454	(6.750)	0	0	0
2020/05/05	2044	05/11/2020	9.29	Call	Bond Future	239.9700	0.2400	347.3300	0.3473	44.739	0	0	568
2020/05/05	2044	05/11/2020	10.36	Put	Bond Future	13,200.2600	13.2003	11,766.0600	11.7661	(10.865)	0	0	0
2020/05/05	2044	05/11/2020	10.04	Call	Bond Future	660.9600	0.6610	908.1300	0.9081	37.396	0	0	525
2020/05/05	2044	05/11/2020	9.34	Put	Bond Future	20,997.9600	20.9980	19,347.1100	19.3471	(7.862)	0	0	0
2020/05/05	2044	05/11/2020	9.34	Call	Bond Future	258.5100	0.2585	372.8100	0.3728	44.215	0	0	525
2020/05/05	2044	05/11/2020	11.17	Call	Bond Future	2,113.5400	2.1135	2,711.7200	2.7117	28.302	0	0	0
2020/05/05	2044	05/11/2020	8.87	Call	Bond Future	123.1300	0.1231	183.8800	0.1839	49.338	0	0	1,815
2020/05/05	2044	05/11/2020	10.02	Put	Bond Future	15,575.5200	15.5755	14,052.7800	14.0528	(9.776)	0	0	0
2020/05/05	2044	05/11/2020	10.02	Call	Bond Future	645.1000	0.6451	887.5100	0.8875	37.577	0	0	1,815
2020/05/05	2044	05/11/2020	10.35	Call	Bond Future	946.3100	0.9463	1,274.4400	1.2744	34.675	0	0	0
2020/05/05	2044	05/11/2020	10.35	Put	Bond Future	13,266.8300	13.2668	11,829.8100	11.8298	(10.832)	0	0	0
2020/05/05	2044	04/02/2021	10.04	Put	Bond Future	17,153.9200	17.1539	15,686.0700	15.6861	(8.557)	0	0	0
2020/05/05	2044	04/02/2021	10.37	Call	Bond Future	1,486.9700	1.4870	1,888.9900	1.8890	27.036	0	0	0
2020/05/05	2044	04/02/2021	10.35	Put	Bond Future	15,054.5200	15.0545	13,661.1000	13.6611	(9.256)	0	0	0
2020/05/05	2044	04/02/2021			Bond Future	12.3910	72.6831	12.0857	74.4735	(2.464)	0.0000	0.0000	0
2020/05/05	2044	04/02/2021	10.37	Put	Bond Future	14,925.1900	14.9252	13,536.8300	13.5368	(9.302)	0	0	0
2020/05/05	2044	04/02/2021	10.35	Call	Bond Future	1,462.5900	1.4626	1,859.5500	1.8596	27.141	0	0	0
2020/05/05	2044	04/02/2021	10.04	Call	Bond Future	1,119.7600	1.1198	1,442.2900	1.4423	28.803	0	0	0
2020/05/05	2044	04/02/2021	10.84	Call	Bond Future	2,142.4200	2.1424	2,671.4800	2.6715	24.695	0	0	0
2020/05/05	2044	04/02/2021	10.36	Put	Bond Future	14,989.7600	14.9898	13,598.8700	13.5989	(9.279)	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
2020/05/05	2044	04/02/2021	10.84	Put	Bond Future	12,096.3200	12.0963	10,835.0000	10.8350	(10.427)	0	0	405
2020/05/05	2044	04/02/2021	10.29	Call	Bond Future	1,391.1400	1.3911	1,773.0800	1.7731	27.455	0	0	0
2020/05/05	2044	04/02/2021	10.29	Put	Bond Future	15,446.9700	15.4470	14,038.5300	14.0385	(9.118)	0	0	405
2020/05/05	2044	04/02/2021	9.66	Put	Bond Future	19,971.3600	19.9714	18,423.6800	18.4237	(7.749)	0	0	0
2020/05/05	2044	04/02/2021	9.66	Call	Bond Future	783.7100	0.7837	1,026.4100	1.0264	30.968	0	0	405
2020/05/05	2044	04/02/2021	10.36	Call	Bond Future	1,474.7400	1.4747	1,874.2300	1.8742	27.089	0	0	0
2020/05/05	2044	06/05/2021	12.43	Put	Bond Future	1,136.5100	1.1365	0.0000	0.0000	(100.000)	0	0	0
2020/05/05	2044	06/05/2021	12.44	Call	Bond Future	0.0000	0.0000	734.2000	0.7342	100.000	0	0	0
2020/05/05	2044	06/05/2021			Bond Future	12.6318	73.5533	12.3123	75.3670	(2.529)	0.0000	0.0000	0
2020/05/05	2044	06/05/2021	12.45	Call	Bond Future	0.0000	0.0000	791.1700	0.7912	100.000	0	0	0
2020/05/05	2044	06/05/2021	12.45	Put	Bond Future	1,022.4900	1.0225	0.0000	0.0000	(100.000)	0	0	0
2020/05/05	2044	06/05/2021	12.43	Call	Bond Future	0.0000	0.0000	677.1500	0.6772	100.000	0	0	0
2020/05/05	2044	06/05/2021	12.44	Put	Bond Future	1,079.4600	1.0795	0.0000	0.0000	(100.000)	0	0	0
2020/05/05	2046	07/05/2020			Bond Future	97.9155	97.9155	100.4331	100.4331	2.571	0.0000	0.0000	9,794
2020/05/05	2046	06/08/2020			Bond Future	99.1025	99.1025	101.6422	101.6422	2.563	0.0000	0.0000	15,281
2020/05/05	2046	05/11/2020			Bond Future	98.5826	98.5826	101.1656	101.1656	2.620	0.0000	0.0000	0
2020/05/05	2046	04/02/2021			Bond Future	99.8505	99.8505	102.4707	102.4707	2.624	0.0000	0.0000	0
2020/05/05	2046	06/05/2021			Bond Future	99.2635	99.2635	101.9180	101.9180	2.674	0.0000	0.0000	0
2020/05/05	2050	07/05/2020			Bond Future	100.7317	100.7317	103.6353	103.6353	2.882	0.0000	0.0000	10,560
2020/05/05	2050	06/08/2020			Bond Future	100.0830	100.0830	103.0131	103.0131	2.928	0.0000	0.0000	15,767
2020/05/05	2050	05/11/2020			Bond Future	101.3624	101.3624	104.3410	104.3410	2.939	0.0000	0.0000	0
2020/05/05	2050	04/02/2021			Bond Future	100.7556	100.7556	103.7765	103.7765	2.998	0.0000	0.0000	0
2020/05/05	2050	06/05/2021			Bond Future	101.9878	101.9878	105.0481	105.0481	3.001	0.0000	0.0000	0
2020/05/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	AL37	07/05/2020			Index Future	695.3470	695.3470	708.0160	708.0160	1.822	0.0000	0.0000	0
2020/05/05	AL37	06/08/2020			Index Future	703.4940	703.4940	716.2500	716.2500	1.813	0.0000	0.0000	0
2020/05/05	AL37	05/11/2020			Index Future	712.3990	712.3990	725.3910	725.3910	1.824	0.0000	0.0000	0
2020/05/05	AL37	04/02/2021			Index Future	721.3900	721.3900	734.5740	734.5740	1.828	0.0000	0.0000	0
2020/05/05	AL37	06/05/2021			Index Future	689.4700	689.4700	689.4700	689.4700	0.000	0.0000	0.0000	0
2020/05/05	AL7T	07/05/2020			Index Future	749.1180	749.1180	768.0820	768.0820	2.532	0.0000	0.0000	0
2020/05/05	AL7T	06/08/2020			Index Future	757.8950	757.8950	777.0150	777.0150	2.523	0.0000	0.0000	0
2020/05/05	AL7T	05/11/2020			Index Future	767.4890	767.4890	786.9320	786.9320	2.533	0.0000	0.0000	0
2020/05/05	AL7T	04/02/2021			Index Future	777.1760	777.1760	796.8940	796.8940	2.537	0.0000	0.0000	0
2020/05/05	AL7T	06/05/2021			Index Future	763.2300	763.2300	763.2300	763.2300	0.000	0.0000	0.0000	0
2020/05/05	ALBI	07/05/2020			Index Future	665.8960	665.8960	679.1950	679.1950	1.997	0.0000	0.0000	1
2020/05/05	ALBI	06/08/2020			Index Future	673.6980	673.6980	687.0940	687.0940	1.988	0.0000	0.0000	209
2020/05/05	ALBI	05/11/2020			Index Future	682.2260	682.2260	695.8640	695.8640	1.999	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
2020/05/05	ALBI	04/02/2021			Index Future	690.8360	690.8360	704.6730	704.6730	2.003	0.0000	0.0000	0
2020/05/05	ALBI	06/05/2021			Index Future	687.0000	687.0000	687.0000	687.0000	0.000	0.0000	0.0000	0
2020/05/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/05/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	C214	28/02/2041			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
2020/05/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/05	ES33	07/05/2020			Bond Future	12.3651	69.7500	12.1067	71.0372	(2.089)	0.0000	0.0000	0
2020/05/05	ES33	06/08/2020			Bond Future	12.6334	70.5780	12.3649	71.8745	(2.125)	0.0000	0.0000	350
2020/05/05	ES33	05/11/2020			Bond Future	12.8984	67.6848	12.6166	69.0052	(2.185)	0.0000	0.0000	0
2020/05/05	ES33	04/02/2021			Bond Future	13.1863	68.5396	12.8910	69.8793	(2.239)	0.0000	0.0000	0
2020/05/05	ES33	06/05/2021			Bond Future	13.4926	65.5825	13.1835	66.9399	(2.291)	0.0000	0.0000	0
2020/05/05	ES42	07/05/2020			Bond Future	12.7696	69.1564	12.5012	70.6114	(2.101)	0.0000	0.0000	0
2020/05/05	ES42	06/08/2020			Bond Future	13.0303	69.9774	12.7505	71.4437	(2.148)	0.0000	0.0000	4,919
2020/05/05	ES42	05/11/2020			Bond Future	13.2909	66.5957	12.9962	68.0881	(2.217)	0.0000	0.0000	0
2020/05/05	ES42	04/02/2021			Bond Future	13.5646	67.4369	13.2552	68.9508	(2.281)	0.0000	0.0000	0
2020/05/05	ES42	06/05/2021			Bond Future	13.8673	63.9863	13.5416	65.5199	(2.349)	0.0000	0.0000	0
2020/05/05	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	GOVI	07/05/2020			GOVI	658.0780	658.0780	671.5160	671.5160	2.042	0.0000	0.0000	398
2020/05/05	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	GOVI	07/05/2020	720.00	Put	GOVI	619,220.0000	61.9220	484,840.0000	48.4840	(21.701)	0	0	0
2020/05/05	GOVI	07/05/2020	719.98	Put	GOVI	619,020.0000	61.9020	484,640.0000	48.4640	(21.709)	0	0	0
2020/05/05	GOVI	07/05/2020	719.99	Put	GOVI	619,120.0000	61.9120	484,740.0000	48.4740	(21.705)	0	0	0
2020/05/05	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	GOVI	06/08/2020	728.12	Put	GOVI	623,320.0000	62.3320	487,940.0000	48.7940	(21.719)	0	0	0
2020/05/05	GOVI	06/08/2020			GOVI	665.7880	665.7880	679.3260	679.3260	2.033	0.0000	0.0000	1,035
2020/05/05	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	GOVI	06/08/2020	728.14	Put	GOVI	623,520.0000	62.3520	488,140.0000	48.8140	(21.712)	0	0	0
2020/05/05	GOVI	06/08/2020	728.13	Put	GOVI	623,420.0000	62.3420	488,040.0000	48.8040	(21.716)	0	0	0
2020/05/05	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	GOVI	05/11/2020	737.84	Put	GOVI	636,240.0000	63.6240	498,430.0000	49.8430	(21.660)	0	0	0
2020/05/05	GOVI	05/11/2020	737.83	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
2020/05/05	GOVI	05/11/2020			GOVI	674.2160	674.2160	687.9970	687.9970	2.044	0.0000	0.0000	0
2020/05/05	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	GOVI	05/11/2020	737.83	Put	GOVI	636,140.0000	63.6140	498,330.0000	49.8330	(21.663)	0	0	0
2020/05/05	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	GOVI	05/11/2020	737.85	Put	GOVI	636,340.0000	63.6340	498,530.0000	49.8530	(21.657)	0	0	0
2020/05/05	GOVI	04/02/2021	750.96	Put	GOVI	682,340.0000	68.2340	542,540.0000	54.2540	(20.488)	0	0	0
2020/05/05	GOVI	04/02/2021			GOVI	682.7260	682.7260	696.7060	696.7060	2.048	0.0000	0.0000	0
2020/05/05	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	GOVI	04/02/2021	750.95	Put	GOVI	682,240.0000	68.2240	542,440.0000	54.2440	(20.491)	0	0	0
2020/05/05	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	GOVI	04/02/2021	750.94	Put	GOVI	682,140.0000	68.2140	542,340.0000	54.2340	(20.494)	0	0	0
2020/05/05	GOVI	06/05/2021	678.67	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/05/05	GOVI	06/05/2021			GOVI	678.6800	678.6800	678.6800	678.6800	0.000	0.0000	0.0000	0
2020/05/05	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	GOVI	06/05/2021	678.68	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	GOVI	06/05/2021	678.69	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/05/05	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	GOVI	06/05/2021	678.69	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/05/05	IGOV	07/05/2020			Index Future	252.0790	252.0790	254.9450	254.9450	1.137	0.0000	0.0000	153
2020/05/05	IGOV	06/08/2020			Index Future	255.0950	255.0950	257.9740	257.9740	1.129	0.0000	0.0000	567
2020/05/05	IGOV	05/11/2020			Index Future	258.3860	258.3860	261.3290	261.3290	1.139	0.0000	0.0000	47
2020/05/05	IGOV	04/02/2021			Index Future	261.7090	261.7090	264.6990	264.6990	1.142	0.0000	0.0000	0
2020/05/05	IGOV	06/05/2021			Index Future	268.3000	268.3000	268.3000	268.3000	0.000	0.0000	0.0000	0
2020/05/05	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/05/05	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/05/05	IS05	17/12/2020			Interest Rate Swap	94.0300	94.0300	94.0400	94.0400	0.011	0.0000	0.0000	0
2020/05/05	IS05	16/03/2021			Interest Rate Swap	92.3300	92.3300	92.3400	92.3400	0.011	0.0000	0.0000	0
2020/05/05	IS05	15/06/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	0
2020/05/05	IS05	21/09/2021			Interest Rate Swap	89.8400	89.8400	89.8300	89.8300	(0.011)	0.0000	0.0000	0
2020/05/05	IS05	21/12/2021			Interest Rate Swap	91.3600	91.3600	91.3200	91.3200	(0.044)	0.0000	0.0000	51
2020/05/05	IS05	15/03/2022			Interest Rate Swap	91.0600	91.0600	91.0000	91.0000	(0.066)	0.0000	0.0000	0
2020/05/05	IS05	21/06/2022			Interest Rate Swap	91.4700	91.4700	91.3900	91.3900	(0.087)	0.0000	0.0000	0
2020/05/05	IS05	20/09/2022			Interest Rate Swap	94.8600	94.8600	94.7800	94.7800	(0.084)	0.0000	0.0000	0
2020/05/05	IS05	20/12/2022			Interest Rate Swap	95.6100	95.6100	95.5300	95.5300	(0.084)	0.0000	0.0000	0
2020/05/05	IS05	22/03/2023			Interest Rate Swap	88.3100	88.3100	88.2100	88.2100	(0.113)	0.0000	0.0000	0
2020/05/05	IS05	20/06/2023			Interest Rate Swap	94.1200	94.1200	93.9700	93.9700	(0.159)	0.0000	0.0000	0
2020/05/05	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/05/05	IS10	17/12/2025			Interest Rate Swap	85.3900	85.3900	84.5700	84.5700	(0.960)	0.0000	0.0000	0
2020/05/05	IS10	16/03/2026			Interest Rate Swap	82.3500	82.3500	81.4400	81.4400	(1.105)	0.0000	0.0000	0
2020/05/05	IS10	15/06/2026			Interest Rate Swap	81.1700	81.1700	80.2000	80.2000	(1.195)	0.0000	0.0000	0
2020/05/05	IS10	21/09/2026			Interest Rate Swap	83.5500	83.5500	82.5600	82.5600	(1.185)	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
2020/05/05	IS10	21/12/2026			Interest Rate Swap	87.8700	87.8700	86.8700	86.8700	(1.138)	0.0000	0.0000	0
2020/05/05	IS10	15/03/2027			Interest Rate Swap	86.7600	86.7600	85.7400	85.7400	(1.176)	0.0000	0.0000	0
2020/05/05	IS10	21/06/2027			Interest Rate Swap	89.0900	89.0900	88.0500	88.0500	(1.167)	0.0000	0.0000	0
2020/05/05	IS10	20/09/2027			Interest Rate Swap	95.0500	95.0500	93.9900	93.9900	(1.115)	0.0000	0.0000	0
2020/05/05	IS10	20/12/2027			Interest Rate Swap	95.6800	95.6800	94.5900	94.5900	(1.139)	0.0000	0.0000	0
2020/05/05	IS10	22/03/2028			Interest Rate Swap	89.1200	89.1200	87.9700	87.9700	(1.290)	0.0000	0.0000	0
2020/05/05	IS10	20/06/2028			Interest Rate Swap	97.0000	97.0000	95.8500	95.8500	(1.186)	0.0000	0.0000	0
2020/05/05	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/05/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/05/05	R023	07/05/2020	6.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R023	07/05/2020			Bond Future	5.4816	107.3522	5.2547	107.9573	(4.140)	0.0000	0.0000	41,565
2020/05/05	R023	07/05/2020	6.90	Call	Bond Future	3,686.9200	3.6869	4,291.9800	4.2920	16.411	0	0	0
2020/05/05	R023	07/05/2020	6.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R023	07/05/2020	6.91	Call	Bond Future	3,712.3500	3.7124	4,317.4100	4.3174	16.299	0	0	0
2020/05/05	R023	07/05/2020	6.89	Call	Bond Future	3,661.5000	3.6615	4,266.5600	4.2666	16.525	0	0	0
2020/05/05	R023	07/05/2020	6.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R023	06/08/2020	7.26	Call	Bond Future	4,066.4600	4.0665	4,652.6600	4.6527	14.415	0	0	0
2020/05/05	R023	06/08/2020			Bond Future	5.5552	108.6267	5.3074	109.2299	(4.462)	0.0000	0.0000	27,356
2020/05/05	R023	06/08/2020	7.26	Put	Bond Future	33.1900	0.0332	16.2100	0.0162	(51.160)	0	0	0
2020/05/05	R023	06/08/2020	7.27	Call	Bond Future	4,088.6800	4.0887	4,675.2800	4.6753	14.347	0	0	0
2020/05/05	R023	06/08/2020	7.28	Put	Bond Future	31.4900	0.0315	15.3100	0.0153	(51.381)	0	0	0
2020/05/05	R023	06/08/2020	7.27	Put	Bond Future	32.3300	0.0323	15.7500	0.0157	(51.284)	0	0	0
2020/05/05	R023	06/08/2020	7.28	Call	Bond Future	4,110.9100	4.1109	4,697.9100	4.6979	14.279	0	0	0
2020/05/05	R023	05/11/2020	7.46	Put	Bond Future	96.6600	0.0967	57.7800	0.0578	(40.223)	0	0	0
2020/05/05	R023	05/11/2020	7.47	Put	Bond Future	95.0200	0.0950	56.7200	0.0567	(40.307)	0	0	0
2020/05/05	R023	05/11/2020			Bond Future	5.6081	106.0768	5.3258	106.6992	(5.033)	0.0000	0.0000	0
2020/05/05	R023	05/11/2020	7.46	Call	Bond Future	4,066.7000	4.0667	4,650.2000	4.6502	14.348	0	0	0
2020/05/05	R023	05/11/2020	7.47	Call	Bond Future	4,085.9800	4.0860	4,670.0600	4.6701	14.295	0	0	0
2020/05/05	R023	05/11/2020	7.45	Call	Bond Future	4,047.4500	4.0475	4,630.3700	4.6304	14.402	0	0	0
2020/05/05	R023	05/11/2020	7.45	Put	Bond Future	98.3200	0.0983	58.8600	0.0589	(40.134)	0	0	0
2020/05/05	R023	04/02/2021	6.34	Call	Bond Future	1,840.5900	1.8406	2,299.1500	2.2991	24.914	0	0	0
2020/05/05	R023	04/02/2021	6.32	Put	Bond Future	570.6700	0.5707	392.2300	0.3922	(31.269)	0	0	0
2020/05/05	R023	04/02/2021			Bond Future	5.6823	107.4162	5.3601	108.0505	(5.670)	0.0000	0.0000	0
2020/05/05	R023	04/02/2021	6.34	Put	Bond Future	561.0900	0.5611	385.3300	0.3853	(31.325)	0	0	0
2020/05/05	R023	04/02/2021	6.32	Call	Bond Future	1,811.5600	1.8116	2,267.4400	2.2674	25.165	0	0	0
2020/05/05	R023	04/02/2021	6.33	Put	Bond Future	565.6900	0.5657	388.6100	0.3886	(31.303)	0	0	0
2020/05/05	R023	04/02/2021	6.33	Call	Bond Future	1,825.8900	1.8259	2,283.1300	2.2831	25.042	0	0	0
2020/05/05	R023	06/05/2021	7.58	Call	Bond Future	3,011.1900	3.0112	3,655.6000	3.6556	21.401	0	0	0
2020/05/05	R023	06/05/2021			Bond Future	5.8038	104.7921	5.4325	105.4365	(6.397)	0.0000	0.0000	0
2020/05/05	R023	06/05/2021	7.56	Call	Bond Future	2,977.9300	2.9779	3,622.3400	3.6223	21.640	0	0	0
2020/05/05	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R023	06/05/2021	7.57	Call	Bond Future	2,994.5600	2.9946	3,638.9700	3.6390	21.519	0	0	0
2020/05/05	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R035	07/05/2020	9.48	Put	Bond Future	12,532.0100	12.5320	10,821.7000	10.8217	(13.648)	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
2020/05/05	R035	07/05/2020	9.47	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R035	07/05/2020	9.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/05	R035	07/05/2020	10.57	Put	Bond Future	4,746.5600		4.7466	3,036.2500	3.0363	(36.033)	0	0	3,530
2020/05/05	R035	07/05/2020	9.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/05/05	R035	07/05/2020	10.75	Put	Bond Future	3,551.4800		3.5515	1,842.0500	1.8421	(48.133)	0	0	5,000
2020/05/05	R035	07/05/2020			Bond Future	11.3076		84.4569	11.0347	86.1672	(2.413)	0.0000	0.0000	49,404
2020/05/05	R035	07/05/2020	9.11	Put	Bond Future	15,405.0000		15.4050	13,694.6900	13.6947	(11.102)	0	0	0
2020/05/05	R035	07/05/2020	9.11	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/05/05	R035	07/05/2020	9.48	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R035	07/05/2020	9.47	Put	Bond Future	12,608.0500		12.6081	10,897.7400	10.8977	(13.565)	0	0	0
2020/05/05	R035	07/05/2020	9.85	Put	Bond Future	9,779.4200		9.7794	8,069.1100	8.0691	(17.489)	0	0	0
2020/05/05	R035	07/05/2020	9.78	Put	Bond Future	10,291.2200		10.2912	8,580.9100	8.5809	(16.619)	0	0	0
2020/05/05	R035	07/05/2020	10.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R035	07/05/2020	9.75	Put	Bond Future	10,511.8300		10.5118	8,801.5200	8.8015	(16.270)	0	0	0
2020/05/05	R035	07/05/2020	10.75	Call	Bond Future	0.0000		0.0000	0.8800	0.0009	100.000	0	0	0
2020/05/05	R035	07/05/2020	9.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R035	07/05/2020	9.49	Put	Bond Future	12,456.0600		12.4561	10,745.7500	10.7458	(13.731)	0	0	0
2020/05/05	R035	07/05/2020	9.55	Put	Bond Future	12,002.2000		12.0022	10,291.8900	10.2919	(14.250)	0	0	0
2020/05/05	R035	07/05/2020	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/05/05	R035	07/05/2020	9.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/05/05	R035	07/05/2020	9.18	Put	Bond Future	14,851.9500		14.8519	13,141.6400	13.1416	(11.516)	0	0	0
2020/05/05	R035	07/05/2020	9.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/05/05	R035	06/08/2020	9.67	Call	Bond Future	229.4400		0.2294	372.3900	0.3724	62.304	0	0	500
2020/05/05	R035	06/08/2020	10.45	Put	Bond Future	7,707.1500		7.7072	6,382.4700	6.3825	(17.188)	0	0	500
2020/05/05	R035	06/08/2020	9.00	Put	Bond Future	17,565.3300		17.5653	15,885.0000	15.8850	(9.566)	0	0	0
2020/05/05	R035	06/08/2020	9.92	Put	Bond Future	10,914.9800		10.9150	9,398.5400	9.3985	(13.893)	0	0	0
2020/05/05	R035	06/08/2020			Bond Future	11.5283		85.4595	11.2452	87.1829	(2.456)	0.0000	0.0000	130,099
2020/05/05	R035	06/08/2020	9.09	Put	Bond Future	16,864.7500		16.8647	15,192.9000	15.1929	(9.913)	0	0	0
2020/05/05	R035	06/08/2020	9.09	Call	Bond Future	68.1400		0.0681	119.6400	0.1196	75.580	0	0	500
2020/05/05	R035	06/08/2020	9.67	Put	Bond Future	12,601.0500		12.6011	11,020.6500	11.0207	(12.542)	0	0	0
2020/05/05	R035	06/08/2020	9.00	Call	Bond Future	55.2900		0.0553	98.3100	0.0983	77.808	0	0	24,761
2020/05/05	R035	06/08/2020	9.92	Call	Bond Future	362.1400		0.3621	569.0500	0.5691	57.135	0	0	0
2020/05/05	R035	06/08/2020	10.45	Call	Bond Future	843.9100		0.8439	1,242.5800	1.2426	47.241	0	0	0
2020/05/05	R035	06/08/2020	9.93	Call	Bond Future	368.5200		0.3685	578.3400	0.5783	56.936	0	0	0
2020/05/05	R035	06/08/2020	9.91	Put	Bond Future	10,980.4500		10.9805	9,461.1300	9.4611	(13.837)	0	0	0
2020/05/05	R035	06/08/2020	8.75	Put	Bond Future	19,561.1200		19.5611	17,863.0400	17.8630	(8.681)	0	0	0
2020/05/05	R035	06/08/2020	8.75	Call	Bond Future	30.0100		0.0300	55.2800	0.0553	84.205	0	0	3,000
2020/05/05	R035	06/08/2020	9.93	Put	Bond Future	10,849.6700		10.8497	9,336.1400	9.3361	(13.950)	0	0	0
2020/05/05	R035	06/08/2020	9.91	Call	Bond Future	355.8500		0.3559	559.8800	0.5599	57.336	0	0	0
2020/05/05	R035	05/11/2020	10.34	Put	Bond Future	10,256.6000		10.2566	8,954.6300	8.9546	(12.694)	0	0	0
2020/05/05	R035	05/11/2020			Bond Future	11.7448		82.0513	11.4485	83.8055	(2.523)	0.0000	0.0000	0
2020/05/05	R035	05/11/2020	10.33	Call	Bond Future	1,398.6500		1.3987	1,847.7200	1.8477	32.107	0	0	0
2020/05/05	R035	05/11/2020	10.33	Put	Bond Future	10,311.1200		10.3111	9,005.9300	9.0059	(12.658)	0	0	0
2020/05/05	R035	05/11/2020	10.34	Call	Bond Future	1,412.1300		1.4121	1,864.4200	1.8644	32.029	0	0	0
2020/05/05	R035	05/11/2020	10.32	Call	Bond Future	1,385.2600		1.3853	1,831.1200	1.8311	32.186	0	0	0
2020/05/05	R035	05/11/2020	10.32	Put	Bond Future	10,365.8100		10.3658	9,057.4100	9.0574	(12.622)	0	0	0
2020/05/05	R035	04/02/2021	10.04	Put	Bond Future	13,742.5900		13.7426	12,380.2500	12.3803	(9.913)	0	0	0
2020/05/05	R035	04/02/2021	10.14	Put	Bond Future	13,174.0900		13.1741	11,837.1300	11.8371	(10.148)	0	0	650



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
2020/05/05	R035	04/02/2021	11.14	Put	Bond Future	8,295.2200	8.2952	7,242.9500	7.2429	(12.685)	0	0	650
2020/05/05	R035	04/02/2021	10.05	Call	Bond Future	1,555.2500	1.5553	1,974.9900	1.9750	26.989	0	0	0
2020/05/05	R035	04/02/2021			Bond Future	11.9812	83.0874	11.6713	84.8670	(2.586)	0.0000	0.0000	0
2020/05/05	R035	04/02/2021	10.14	Call	Bond Future	1,668.1900	1.6682	2,110.8000	2.1108	26.532	0	0	0
2020/05/05	R035	04/02/2021	10.06	Call	Bond Future	1,567.5200	1.5675	1,989.7700	1.9898	26.937	0	0	0
2020/05/05	R035	04/02/2021	10.06	Put	Bond Future	13,627.7200	13.6277	12,270.4000	12.2704	(9.960)	0	0	0
2020/05/05	R035	04/02/2021	10.04	Call	Bond Future	1,543.0500	1.5431	1,960.2800	1.9603	27.039	0	0	0
2020/05/05	R035	04/02/2021	11.14	Call	Bond Future	3,322.7200	3.3227	4,050.0200	4.0500	21.889	0	0	0
2020/05/05	R035	04/02/2021	10.05	Put	Bond Future	13,685.0800	13.6851	12,325.2500	12.3253	(9.937)	0	0	0
2020/05/05	R035	06/05/2021	12.37	Call	Bond Future	763.1600	0.7632	2,566.0200	2.5660	236.236	0	0	0
2020/05/05	R035	06/05/2021	12.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R035	06/05/2021			Bond Future	12.2296	79.6031	11.9060	81.4059	(2.646)	0.0000	0.0000	0
2020/05/05	R035	06/05/2021	12.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R035	06/05/2021	12.35	Call	Bond Future	655.1100	0.6551	2,457.9700	2.4580	275.200	0	0	0
2020/05/05	R035	06/05/2021	12.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R035	06/05/2021	12.36	Call	Bond Future	709.1600	0.7092	2,512.0200	2.5120	254.225	0	0	0
2020/05/05	R186	07/05/2020	8.09	Put	Bond Future	1,383.6100	1.3836	8.4400	0.0084	(99.390)	0	0	0
2020/05/05	R186	07/05/2020	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R186	07/05/2020	7.90	Put	Bond Future	2,419.6500	2.4197	345.9200	0.3459	(85.704)	0	0	2,500
2020/05/05	R186	07/05/2020	8.28	Put	Bond Future	443.7200	0.4437	0.0000	0.0000	(100.000)	0	0	0
2020/05/05	R186	07/05/2020	8.93	Call	Bond Future	3,060.0000	3.0600	5,212.7700	5.2128	70.352	0	0	0
2020/05/05	R186	07/05/2020			Bond Future	8.3468	114.8548	7.9487	117.0076	(4.770)	0.0000	0.0000	26,995
2020/05/05	R186	07/05/2020	8.08	Call	Bond Future	0.8000	0.0008	727.1800	0.7272	90797.500	0	0	0
2020/05/05	R186	07/05/2020	8.08	Put	Bond Future	1,437.6100	1.4376	11.2200	0.0112	(99.220)	0	0	0
2020/05/05	R186	07/05/2020	8.50	Call	Bond Future	833.0400	0.8330	2,967.2900	2.9673	256.200	0	0	0
2020/05/05	R186	07/05/2020	8.50	Put	Bond Future	18.5200	0.0185	0.0000	0.0000	(100.000)	0	0	9,312
2020/05/05	R186	07/05/2020	8.09	Call	Bond Future	1.0900	0.0011	778.6900	0.7787	71339.450	0	0	0
2020/05/05	R186	07/05/2020	9.50	Call	Bond Future	5,946.8400	5.9468	8,099.6100	8.0996	36.200	0	0	1,120
2020/05/05	R186	07/05/2020	7.90	Call	Bond Future	0.0000	0.0000	79.0400	0.0790	100.000	0	0	0
2020/05/05	R186	07/05/2020	8.28	Call	Bond Future	86.2400	0.0862	1,795.2900	1.7953	1981.737	0	0	0
2020/05/05	R186	07/05/2020	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R186	07/05/2020	8.07	Call	Bond Future	0.5800	0.0006	676.4100	0.6764	116522.414	0	0	0
2020/05/05	R186	07/05/2020	8.07	Put	Bond Future	1,491.7000	1.4917	14.7600	0.0148	(99.011)	0	0	0
2020/05/05	R186	07/05/2020	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R186	07/05/2020	10.00	Call	Bond Future	8,397.7900	8.3978	10,550.5600	10.5506	25.635	0	0	1,120
2020/05/05	R186	07/05/2020	7.60	Put	Bond Future	4,082.2000	4.0822	1,929.4300	1.9294	(52.736)	0	0	0
2020/05/05	R186	07/05/2020	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R186	06/08/2020	8.00	Call	Bond Future	1,117.9200	1.1179	1,952.8000	1.9528	74.682	0	0	900
2020/05/05	R186	06/08/2020	9.00	Call	Bond Future	3,595.2800	3.5953	5,177.1600	5.1772	43.999	0	0	900
2020/05/05	R186	06/08/2020	8.25	Call	Bond Future	1,555.4300	1.5554	2,585.6600	2.5857	66.234	0	0	0
2020/05/05	R186	06/08/2020	8.38	Put	Bond Future	2,660.9700	2.6610	1,626.1800	1.6262	(38.888)	0	0	0
2020/05/05	R186	06/08/2020			Bond Future	8.5402	110.9333	8.1217	113.1020	(4.901)	0.0000	0.0000	81,348
2020/05/05	R186	06/08/2020	9.00	Put	Bond Future	1,274.1400	1.2741	687.3000	0.6873	(46.058)	0	0	0
2020/05/05	R186	06/08/2020	8.37	Call	Bond Future	1,814.6400	1.8146	2,940.6300	2.9406	62.050	0	0	0
2020/05/05	R186	06/08/2020	8.37	Put	Bond Future	2,690.0000	2.6900	1,647.2700	1.6473	(38.763)	0	0	0
2020/05/05	R186	06/08/2020	8.00	Put	Bond Future	3,927.2800	3.9273	2,593.4400	2.5934	(33.963)	0	0	0
2020/05/05	R186	06/08/2020	8.25	Put	Bond Future	3,053.3600	3.0534	1,914.8700	1.9149	(37.286)	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
2020/05/05	R186	06/08/2020	8.38	Call	Bond Future	1,837.2900	1.8373	2,971.2200	2.9712	61.718	0	0	0
2020/05/05	R186	06/08/2020	8.36	Call	Bond Future	1,791.9400	1.7919	2,909.9800	2.9100	62.393	0	0	0
2020/05/05	R186	06/08/2020	8.36	Put	Bond Future	2,719.0100	2.7190	1,668.3300	1.6683	(38.642)	0	0	0
2020/05/05	R186	05/11/2020	8.00	Put	Bond Future	0.0000	0.0000	3,874.2000	3.8742	100.000	0	0	0
2020/05/05	R186	05/11/2020	8.64	Put	Bond Future	3,304.7400	3.3047	2,299.3600	2.2994	(30.422)	0	0	0
2020/05/05	R186	05/11/2020	8.65	Call	Bond Future	2,909.1600	2.9092	4,117.5300	4.1175	41.537	0	0	0
2020/05/05	R186	05/11/2020			Bond Future	8.7253	112.3254	8.2808	114.5336	(5.095)	0.0000	0.0000	0
2020/05/05	R186	05/11/2020	7.00	Put	Bond Future	0.0000	0.0000	7,583.4100	7.5834	100.000	0	0	0
2020/05/05	R186	05/11/2020	7.00	Call	Bond Future	0.0000	0.0000	894.1200	0.8941	100.000	0	0	1,200
2020/05/05	R186	05/11/2020	8.66	Call	Bond Future	2,933.5000	2.9335	4,147.3900	4.1474	41.380	0	0	0
2020/05/05	R186	05/11/2020	8.66	Put	Bond Future	3,254.4900	3.2545	2,260.1500	2.2601	(30.553)	0	0	0
2020/05/05	R186	05/11/2020	8.00	Call	Bond Future	0.0000	0.0000	2,449.9100	2.4499	100.000	0	0	1,200
2020/05/05	R186	05/11/2020	9.26	Put	Bond Future	2,015.9700	2.0160	1,327.2500	1.3272	(34.163)	0	0	3,500
2020/05/05	R186	05/11/2020	8.64	Call	Bond Future	2,885.2400	2.8852	4,088.0900	4.0881	41.690	0	0	0
2020/05/05	R186	05/11/2020	7.84	Put	Bond Future	5,822.8100	5.8228	4,372.2400	4.3722	(24.912)	0	0	0
2020/05/05	R186	05/11/2020	8.65	Put	Bond Future	3,279.3900	3.2794	2,279.5300	2.2795	(30.489)	0	0	0
2020/05/05	R186	05/11/2020	8.34	Put	Bond Future	4,129.2700	4.1293	2,955.2500	2.9552	(28.432)	0	0	0
2020/05/05	R186	05/11/2020	8.34	Call	Bond Future	2,218.4400	2.2184	3,252.6500	3.2526	46.619	0	0	3,500
2020/05/05	R186	05/11/2020	9.26	Call	Bond Future	4,598.1400	4.5981	6,117.6500	6.1176	33.046	0	0	0
2020/05/05	R186	05/11/2020	7.84	Call	Bond Future	1,368.2900	1.3683	2,125.9500	2.1259	55.373	0	0	3,500
2020/05/05	R186	04/02/2021	8.15	Call	Bond Future	2,149.0100	2.1490	3,052.6600	3.0527	42.050	0	0	0
2020/05/05	R186	04/02/2021			Bond Future	8.9319	108.4575	8.4602	110.6979	(5.280)	0.0000	0.0000	0
2020/05/05	R186	04/02/2021	8.15	Put	Bond Future	5,895.6200	5.8956	4,558.8700	4.5589	(22.674)	0	0	0
2020/05/05	R186	04/02/2021	8.16	Call	Bond Future	2,165.1500	2.1651	3,073.2600	3.0733	41.942	0	0	0
2020/05/05	R186	04/02/2021	8.17	Put	Bond Future	5,830.1000	5.8301	4,502.2800	4.5023	(22.775)	0	0	0
2020/05/05	R186	04/02/2021	8.16	Put	Bond Future	5,862.8100	5.8628	4,530.5200	4.5305	(22.724)	0	0	0
2020/05/05	R186	04/02/2021	8.17	Call	Bond Future	2,181.3700	2.1814	3,093.9500	3.0939	41.835	0	0	0
2020/05/05	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R186	06/05/2021	10.77	Call	Bond Future	6,829.9500	6.8300	9,099.8200	9.0998	33.234	0	0	0
2020/05/05	R186	06/05/2021			Bond Future	9.1754	109.7575	8.6742	112.0274	(5.463)	0.0000	0.0000	0
2020/05/05	R186	06/05/2021	10.78	Call	Bond Future	6,870.9800	6.8710	9,140.8500	9.1409	33.036	0	0	0
2020/05/05	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R186	06/05/2021	10.76	Call	Bond Future	6,788.9000	6.7889	9,058.7700	9.0588	33.435	0	0	0
2020/05/05	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R197	07/05/2020			Bond Future	310.5512	310.5512	310.1840	310.1840	(0.118)	0.0000	0.0000	2,507
2020/05/05	R197	06/08/2020			Bond Future	306.5496	306.5496	306.1524	306.1524	(0.130)	0.0000	0.0000	2,549
2020/05/05	R197	05/11/2020			Bond Future	310.4683	310.4683	310.0989	310.0989	(0.119)	0.0000	0.0000	0
2020/05/05	R197	04/02/2021			Bond Future	306.5194	306.5194	306.1568	306.1568	(0.118)	0.0000	0.0000	0
2020/05/05	R197	06/05/2021			Bond Future	310.2677	310.2677	309.9080	309.9080	(0.116)	0.0000	0.0000	0
2020/05/05	R202	07/05/2020			Bond Future	216.1533	216.1533	219.3943	219.3943	1.499	0.0000	0.0000	5,456
2020/05/05	R202	06/08/2020			Bond Future	214.6487	214.6487	217.9108	217.9108	1.520	0.0000	0.0000	7,724
2020/05/05	R202	05/11/2020			Bond Future	217.3924	217.3924	220.7196	220.7196	1.531	0.0000	0.0000	0
2020/05/05	R202	04/02/2021			Bond Future	215.9698	215.9698	219.3481	219.3481	1.564	0.0000	0.0000	0
2020/05/05	R202	06/05/2021			Bond Future	218.6114	218.6114	222.0363	222.0363	1.567	0.0000	0.0000	0
2020/05/05	R208	07/05/2020	4.81	Call	Bond Future	701.7700	0.7018	811.6600	0.8117	15.659	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
2020/05/05	R208	07/05/2020	4.80	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R208	07/05/2020			Bond Future	4.0071		103.1311	3.8821	103.2410	(3.118)	0.0000	0.0000	20,853
2020/05/05	R208	07/05/2020	4.82	Call	Bond Future	710.4600		0.7105	820.3500	0.8203	15.467	0	0	0
2020/05/05	R208	07/05/2020	4.82	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R208	07/05/2020	4.81	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R208	07/05/2020	4.80	Call	Bond Future	693.0700		0.6931	802.9600	0.8030	15.856	0	0	0
2020/05/05	R208	06/08/2020	5.57	Put	Bond Future	0.0800		0.0001	0.0200	0.0000	(75.000)	0	0	0
2020/05/05	R208	06/08/2020			Bond Future	3.7053		104.3554	3.5435	104.4579	(4.367)	0.0000	0.0000	28,892
2020/05/05	R208	06/08/2020	5.56	Call	Bond Future	1,162.0600		1.1621	1,264.5100	1.2645	8.816	0	0	0
2020/05/05	R208	06/08/2020	5.56	Put	Bond Future	0.0800		0.0001	0.0300	0.0000	(62.500)	0	0	0
2020/05/05	R208	06/08/2020	5.57	Call	Bond Future	1,168.2600		1.1683	1,270.7000	1.2707	8.769	0	0	0
2020/05/05	R208	06/08/2020	5.55	Call	Bond Future	1,155.8700		1.1559	1,258.3100	1.2583	8.863	0	0	0
2020/05/05	R208	06/08/2020	5.55	Put	Bond Future	0.0900		0.0001	0.0300	0.0000	(66.667)	0	0	0
2020/05/05	R208	05/11/2020	4.78	Call	Bond Future	769.6500		0.7697	884.5800	0.8846	14.933	0	0	0
2020/05/05	R208	05/11/2020	4.77	Put	Bond Future	0.0400		0.0000	0.0100	0.0000	(75.000)	0	0	0
2020/05/05	R208	05/11/2020			Bond Future	2.7960		102.2704	2.5022	102.3853	(10.507)	0.0000	0.0000	0
2020/05/05	R208	05/11/2020	4.79	Call	Bond Future	773.5000		0.7735	888.4300	0.8884	14.858	0	0	0
2020/05/05	R208	05/11/2020	4.79	Put	Bond Future	0.0400		0.0000	0.0100	0.0000	(75.000)	0	0	0
2020/05/05	R208	05/11/2020	4.78	Put	Bond Future	0.0400		0.0000	0.0100	0.0000	(75.000)	0	0	0
2020/05/05	R208	05/11/2020	4.77	Call	Bond Future	765.8000		0.7658	880.7300	0.8807	15.008	0	0	0
2020/05/05	R209	07/05/2020	9.47	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R209	07/05/2020			Bond Future	11.2914		63.8527	11.0338	65.2187	(2.281)	0.0000	0.0000	53,831
2020/05/05	R209	07/05/2020	9.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R209	07/05/2020	9.45	Put	Bond Future	10,800.4300		10.8004	9,434.3800	9.4344	(12.648)	0	0	0
2020/05/05	R209	07/05/2020	9.47	Put	Bond Future	10,669.1900		10.6692	9,303.1400	9.3031	(12.804)	0	0	0
2020/05/05	R209	07/05/2020	9.46	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R209	07/05/2020	9.46	Put	Bond Future	10,734.7700		10.7348	9,368.7200	9.3687	(12.725)	0	0	0
2020/05/05	R209	06/08/2020	5.56	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2020/05/05	R209	06/08/2020	5.55	Put	Bond Future	44,922.4600		44.9225	43,545.6900	43.5457	(3.065)	0	0	0
2020/05/05	R209	06/08/2020			Bond Future	11.4914		64.6107	11.2250	65.9875	(2.318)	0.0000	0.0000	64,100
2020/05/05	R209	06/08/2020	5.57	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2020/05/05	R209	06/08/2020	5.57	Put	Bond Future	44,705.6500		44.7056	43,328.8800	43.3289	(3.080)	0	0	0
2020/05/05	R209	06/08/2020	5.56	Put	Bond Future	44,813.9800		44.8140	43,437.2100	43.4372	(3.072)	0	0	0
2020/05/05	R209	06/08/2020	5.55	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2020/05/05	R209	05/11/2020	10.02	Call	Bond Future	1,148.2800		1.1483	1,474.5100	1.4745	28.410	0	0	0
2020/05/05	R209	05/11/2020			Bond Future	11.6851		62.2786	11.4073	63.6798	(2.378)	0.0000	0.0000	0
2020/05/05	R209	05/11/2020	10.00	Call	Bond Future	1,127.3100		1.1273	1,449.0000	1.4490	28.536	0	0	0
2020/05/05	R209	05/11/2020	10.00	Put	Bond Future	10,394.2200		10.3942	9,314.7900	9.3148	(10.385)	0	0	0
2020/05/05	R209	05/11/2020	10.02	Put	Bond Future	10,293.6800		10.2937	9,218.7900	9.2188	(10.442)	0	0	0
2020/05/05	R209	05/11/2020	10.01	Call	Bond Future	1,137.7600		1.1378	1,461.7100	1.4617	28.473	0	0	0
2020/05/05	R209	05/11/2020	10.01	Put	Bond Future	10,343.8800		10.3439	9,266.7100	9.2667	(10.414)	0	0	0
2020/05/05	R209	04/02/2021	10.12	Put	Bond Future	11,255.1000		11.2551	10,224.3500	10.2243	(9.158)	0	0	0
2020/05/05	R209	04/02/2021			Bond Future	11.8910		63.0652	11.6019	64.4864	(2.432)	0.0000	0.0000	0
2020/05/05	R209	04/02/2021	10.11	Call	Bond Future	1,717.6100		1.7176	2,106.0400	2.1060	22.615	0	0	0
2020/05/05	R209	04/02/2021	10.11	Put	Bond Future	11,302.7700		11.3028	10,269.9900	10.2700	(9.137)	0	0	0
2020/05/05	R209	04/02/2021	10.12	Call	Bond Future	1,729.6900		1.7297	2,120.1500	2.1201	22.574	0	0	0
2020/05/05	R209	04/02/2021	10.10	Call	Bond Future	1,705.6000		1.7056	2,091.9800	2.0920	22.654	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
2020/05/05	R209	04/02/2021	10.10	Put	Bond Future	11,350.5800	11.3506	10,315.7500	10.3158	(9.117)	0	0	0
2020/05/05	R209	06/05/2021	12.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R209	06/05/2021	12.22	Call	Bond Future	493.6600	0.4937	1,933.4200	1.9334	291.650	0	0	0
2020/05/05	R209	06/05/2021			Bond Future	12.1143	60.6792	11.8133	62.1189	(2.485)	0.0000	0.0000	0
2020/05/05	R209	06/05/2021	12.23	Call	Bond Future	540.0600	0.5401	1,979.8200	1.9798	266.593	0	0	0
2020/05/05	R209	06/05/2021	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R209	06/05/2021	12.24	Call	Bond Future	586.4200	0.5864	2,026.1800	2.0262	245.517	0	0	0
2020/05/05	R209	06/05/2021	12.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R210	07/05/2020			Bond Future	181.4961	181.4961	181.8036	181.8036	0.169	0.0000	0.0000	555
2020/05/05	R210	06/08/2020			Bond Future	183.6964	183.6964	183.9924	183.9924	0.161	0.0000	0.0000	1,929
2020/05/05	R210	05/11/2020			Bond Future	183.3360	183.3360	183.6554	183.6554	0.174	0.0000	0.0000	0
2020/05/05	R210	04/02/2021			Bond Future	185.6939	185.6939	186.0244	186.0244	0.178	0.0000	0.0000	0
2020/05/05	R210	06/05/2021			Bond Future	185.2240	185.2240	185.5630	185.5630	0.183	0.0000	0.0000	0
2020/05/05	R212	07/05/2020			Bond Future	165.8495	165.8495	165.8904	165.8904	0.025	0.0000	0.0000	3,467
2020/05/05	R212	06/08/2020			Bond Future	165.5737	165.5737	165.6012	165.6012	0.017	0.0000	0.0000	6,744
2020/05/05	R212	05/11/2020			Bond Future	167.6905	167.6905	167.7363	167.7363	0.027	0.0000	0.0000	0
2020/05/05	R212	04/02/2021			Bond Future	167.5261	167.5261	167.5788	167.5788	0.031	0.0000	0.0000	0
2020/05/05	R212	06/05/2021			Bond Future	169.5751	169.5751	169.6325	169.6325	0.034	0.0000	0.0000	0
2020/05/05	R213	07/05/2020	9.01	Put	Bond Future	8,531.7500	8.5317	6,515.3400	6.5153	(23.634)	0	0	0
2020/05/05	R213	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R213	07/05/2020			Bond Future	10.4869	79.1534	10.1190	81.1698	(3.508)	0.0000	0.0000	8,279
2020/05/05	R213	07/05/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R213	07/05/2020	9.00	Put	Bond Future	8,593.6400	8.5936	6,577.2300	6.5772	(23.464)	0	0	0
2020/05/05	R213	07/05/2020	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R213	07/05/2020	9.02	Put	Bond Future	8,469.9200	8.4699	6,453.5100	6.4535	(23.807)	0	0	0
2020/05/05	R213	06/08/2020	9.31	Call	Bond Future	538.4600	0.5385	917.6800	0.9177	70.427	0	0	0
2020/05/05	R213	06/08/2020			Bond Future	10.6947	80.0930	10.3129	82.1265	(3.570)	0.0000	0.0000	14,384
2020/05/05	R213	06/08/2020	9.29	Call	Bond Future	522.6400	0.5226	893.4200	0.8934	70.944	0	0	0
2020/05/05	R213	06/08/2020	9.29	Put	Bond Future	8,368.6400	8.3686	6,705.8800	6.7059	(19.869)	0	0	0
2020/05/05	R213	06/08/2020	9.31	Put	Bond Future	8,265.5000	8.2655	6,611.1800	6.6112	(20.015)	0	0	0
2020/05/05	R213	06/08/2020	9.30	Call	Bond Future	530.5000	0.5305	905.4900	0.9055	70.686	0	0	0
2020/05/05	R213	06/08/2020	9.30	Put	Bond Future	8,316.9900	8.3170	6,658.4400	6.6584	(19.942)	0	0	0
2020/05/05	R213	05/11/2020	9.60	Put	Bond Future	8,436.8300	8.4368	6,974.6900	6.9747	(17.330)	0	0	0
2020/05/05	R213	05/11/2020	9.59	Call	Bond Future	1,411.6600	1.4117	2,013.4300	2.0134	42.629	0	0	0
2020/05/05	R213	05/11/2020			Bond Future	10.8988	77.5639	10.4999	79.6317	(3.660)	0.0000	0.0000	0
2020/05/05	R213	05/11/2020	9.60	Call	Bond Future	1,424.3700	1.4244	2,030.0200	2.0300	42.521	0	0	0
2020/05/05	R213	05/11/2020	9.59	Put	Bond Future	8,481.3500	8.4813	7,015.3300	7.0153	(17.285)	0	0	0
2020/05/05	R213	05/11/2020	9.61	Call	Bond Future	1,437.1500	1.4372	2,046.7100	2.0467	42.415	0	0	0
2020/05/05	R213	05/11/2020	9.61	Put	Bond Future	8,392.4300	8.3924	6,934.2000	6.9342	(17.376)	0	0	0
2020/05/05	R213	04/02/2021	9.40	Call	Bond Future	1,622.0300	1.6220	2,201.9700	2.2020	35.754	0	0	0
2020/05/05	R213	04/02/2021	9.39	Put	Bond Future	10,857.8700	10.8579	9,337.8400	9.3378	(13.999)	0	0	0
2020/05/05	R213	04/02/2021			Bond Future	11.1227	78.5434	10.7061	80.6402	(3.746)	0.0000	0.0000	0
2020/05/05	R213	04/02/2021	9.41	Call	Bond Future	1,633.9100	1.6339	2,216.9500	2.2169	35.684	0	0	0
2020/05/05	R213	04/02/2021	9.41	Put	Bond Future	10,766.5600	10.7666	9,252.7300	9.2527	(14.060)	0	0	0
2020/05/05	R213	04/02/2021	9.40	Put	Bond Future	10,812.1500	10.8121	9,295.2200	9.2952	(14.030)	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
2020/05/05	R213	04/02/2021	9.39	Call	Bond Future	1,610.2200	1.6102	2,187.0600	2.1871	35.824	0	0	0
2020/05/05	R213	06/05/2021	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R213	06/05/2021			Bond Future	11.3612	75.9513	10.9264	78.0752	(3.827)	0.0000	0.0000	0
2020/05/05	R213	06/05/2021	11.90	Call	Bond Future	2,525.0800	2.5251	4,648.9900	4.6490	84.113	0	0	0
2020/05/05	R213	06/05/2021	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R213	06/05/2021	11.91	Call	Bond Future	2,570.8600	2.5709	4,694.7700	4.6948	82.615	0	0	0
2020/05/05	R213	06/05/2021	11.89	Call	Bond Future	2,479.2600	2.4793	4,603.1700	4.6032	85.667	0	0	0
2020/05/05	R213	06/05/2021	11.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R214	07/05/2020	9.77	Put	Bond Future	10,713.2600	10.7133	9,288.6800	9.2887	(13.297)	0	0	0
2020/05/05	R214	07/05/2020			Bond Future	11.5662	61.7007	11.2986	63.1253	(2.314)	0.0000	0.0000	7,193
2020/05/05	R214	07/05/2020	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R214	07/05/2020	9.76	Put	Bond Future	10,781.1900	10.7812	9,356.6100	9.3566	(13.214)	0	0	0
2020/05/05	R214	07/05/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R214	07/05/2020	9.31	Put	Bond Future	13,946.1800	13.9462	12,521.6000	12.5216	(10.215)	0	0	0
2020/05/05	R214	07/05/2020	10.66	Put	Bond Future	5,054.2700	5.0543	3,629.6900	3.6297	(28.186)	0	0	1,250
2020/05/05	R214	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R214	07/05/2020	9.75	Put	Bond Future	10,849.2200	10.8492	9,424.6400	9.4246	(13.131)	0	0	0
2020/05/05	R214	07/05/2020	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/05/05	R214	07/05/2020	9.91	Put	Bond Future	9,772.8400	9.7728	8,348.2600	8.3483	(14.577)	0	0	0
2020/05/05	R214	07/05/2020	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/05/05	R214	07/05/2020	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R214	06/08/2020	9.98	Put	Bond Future	10,676.0300	10.6760	9,411.8900	9.4119	(11.841)	0	0	0
2020/05/05	R214	06/08/2020	9.97	Call	Bond Future	352.3500	0.3523	522.1600	0.5222	48.194	0	0	0
2020/05/05	R214	06/08/2020			Bond Future	11.7637	62.4332	11.4864	63.8693	(2.357)	0.0000	0.0000	21,559
2020/05/05	R214	06/08/2020	9.98	Call	Bond Future	358.0100	0.3580	530.0200	0.5300	48.046	0	0	0
2020/05/05	R214	06/08/2020	9.97	Put	Bond Future	10,736.0900	10.7361	9,469.7500	9.4698	(11.795)	0	0	0
2020/05/05	R214	06/08/2020	9.99	Call	Bond Future	363.7400	0.3637	537.9700	0.5380	47.900	0	0	0
2020/05/05	R214	06/08/2020	9.99	Put	Bond Future	10,616.1400	10.6161	9,354.2200	9.3542	(11.887)	0	0	0
2020/05/05	R214	05/11/2020	10.26	Put	Bond Future	10,615.6600	10.6157	9,490.9900	9.4910	(10.594)	0	0	0
2020/05/05	R214	05/11/2020			Bond Future	11.9564	59.9350	11.6669	61.3960	(2.421)	0.0000	0.0000	0
2020/05/05	R214	05/11/2020	10.25	Call	Bond Future	1,125.9000	1.1259	1,459.8000	1.4598	29.656	0	0	0
2020/05/05	R214	05/11/2020	10.25	Put	Bond Future	10,668.0600	10.6681	9,540.9900	9.5410	(10.565)	0	0	0
2020/05/05	R214	05/11/2020	10.26	Call	Bond Future	1,136.4900	1.1365	1,472.7900	1.4728	29.591	0	0	0
2020/05/05	R214	05/11/2020	10.24	Call	Bond Future	1,115.3700	1.1154	1,446.8800	1.4469	29.722	0	0	0
2020/05/05	R214	05/11/2020	10.24	Put	Bond Future	10,720.6200	10.7206	9,591.1600	9.5912	(10.535)	0	0	0
2020/05/05	R214	04/02/2021	10.33	Call	Bond Future	1,681.4000	1.6814	2,078.8600	2.0789	23.639	0	0	0
2020/05/05	R214	04/02/2021			Bond Future	12.1653	60.6919	11.8633	62.1736	(2.482)	0.0000	0.0000	0
2020/05/05	R214	04/02/2021	10.31	Call	Bond Future	1,657.3900	1.6574	2,050.5800	2.0506	23.723	0	0	0
2020/05/05	R214	04/02/2021	10.31	Put	Bond Future	11,834.6100	11.8346	10,746.0800	10.7461	(9.198)	0	0	0
2020/05/05	R214	04/02/2021	10.33	Put	Bond Future	11,734.0000	11.7340	10,649.7400	10.6497	(9.240)	0	0	0
2020/05/05	R214	04/02/2021	10.32	Call	Bond Future	1,669.3600	1.6694	2,064.6900	2.0647	23.682	0	0	0
2020/05/05	R214	04/02/2021	10.32	Put	Bond Future	11,784.2300	11.7842	10,697.8400	10.6978	(9.219)	0	0	0
2020/05/05	R214	06/05/2021	12.26	Call	Bond Future	0.0000	0.0000	920.6500	0.9206	100.000	0	0	0
2020/05/05	R214	06/05/2021	12.25	Put	Bond Future	627.7800	0.6278	0.0000	0.0000	(100.000)	0	0	0
2020/05/05	R214	06/05/2021			Bond Future	12.3833	58.1380	12.0686	59.6390	(2.541)	0.0000	0.0000	0
2020/05/05	R214	06/05/2021	12.27	Call	Bond Future	0.0000	0.0000	968.0900	0.9681	100.000	0	0	0
2020/05/05	R214	06/05/2021	12.27	Put	Bond Future	532.8300	0.5328	0.0000	0.0000	(100.000)	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
2020/05/05	R214	06/05/2021	12.26	Put	Bond Future	580.2700	0.5803	0.0000	0.0000	(100.000)	0	0	0
2020/05/05	R214	06/05/2021	12.25	Call	Bond Future	0.0000	0.0000	873.1400	0.8731	100.000	0	0	0
2020/05/05	R248	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R248	07/05/2020	9.77	Put	Bond Future	14,840.2900	14.8403	13,073.2000	13.0732	(11.907)	0	0	0
2020/05/05	R248	07/05/2020	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R248	07/05/2020	9.69	Put	Bond Future	15,542.4100	15.5424	13,775.3200	13.7753	(11.369)	0	0	0
2020/05/05	R248	07/05/2020			Bond Future	11.7619	77.1809	11.4891	78.9480	(2.319)	0.0000	0.0000	46,213
2020/05/05	R248	07/05/2020	9.79	Put	Bond Future	14,666.2200	14.6662	12,899.1300	12.8991	(12.049)	0	0	0
2020/05/05	R248	07/05/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R248	07/05/2020	10.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R248	07/05/2020	10.70	Put	Bond Future	7,322.5400	7.3225	5,555.4500	5.5554	(24.132)	0	0	300
2020/05/05	R248	07/05/2020	9.78	Put	Bond Future	14,753.1900	14.7532	12,986.1000	12.9861	(11.978)	0	0	0
2020/05/05	R248	07/05/2020	10.20	Put	Bond Future	11,222.0400	11.2220	9,454.9500	9.4550	(15.747)	0	0	300
2020/05/05	R248	07/05/2020	9.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/05/05	R248	07/05/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/05	R248	06/08/2020	11.80	Call	Bond Future	2,825.9400	2.8259	3,721.4000	3.7214	31.687	0	0	470
2020/05/05	R248	06/08/2020	12.75	Call	Bond Future	6,219.8800	6.2199	7,537.2100	7.5372	21.179	0	0	814
2020/05/05	R248	06/08/2020	10.35	Call	Bond Future	333.2200	0.3332	531.1700	0.5312	59.405	0	0	640
2020/05/05	R248	06/08/2020	11.85	Put	Bond Future	3,727.8400	3.7278	2,868.4900	2.8685	(23.052)	0	0	0
2020/05/05	R248	06/08/2020	9.00	Put	Bond Future	23,299.6500	23.2997	21,529.8000	21.5298	(7.596)	0	0	0
2020/05/05	R248	06/08/2020	10.20	Call	Bond Future	249.0000	0.2490	405.3000	0.4053	62.771	0	0	0
2020/05/05	R248	06/08/2020			Bond Future	11.9715	78.0971	11.6877	79.8785	(2.371)	0.0000	0.0000	79,255
2020/05/05	R248	06/08/2020	10.35	Put	Bond Future	11,651.4500	11.6514	10,067.9700	10.0680	(13.590)	0	0	0
2020/05/05	R248	06/08/2020	11.85	Call	Bond Future	2,974.4000	2.9744	3,896.4800	3.8965	31.001	0	0	0
2020/05/05	R248	06/08/2020	11.15	Put	Bond Future	6,605.7000	6.6057	5,358.4200	5.3584	(18.882)	0	0	0
2020/05/05	R248	06/08/2020	11.15	Call	Bond Future	1,229.7200	1.2297	1,763.8700	1.7639	43.437	0	0	0
2020/05/05	R248	06/08/2020	10.85	Put	Bond Future	8,299.6100	8.2996	6,904.0300	6.9040	(16.815)	0	0	0
2020/05/05	R248	06/08/2020	10.85	Call	Bond Future	783.3300	0.7833	1,169.1800	1.1692	49.258	0	0	640
2020/05/05	R248	06/08/2020	9.25	Put	Bond Future	20,887.0100	20.8870	19,127.9100	19.1279	(8.422)	0	0	0
2020/05/05	R248	06/08/2020	9.25	Call	Bond Future	25.4300	0.0254	47.7600	0.0478	87.810	0	0	20,640
2020/05/05	R248	06/08/2020	10.18	Call	Bond Future	239.2000	0.2392	390.4500	0.3905	63.232	0	0	0
2020/05/05	R248	06/08/2020	10.18	Put	Bond Future	12,921.5100	12.9215	11,291.3300	11.2913	(12.616)	0	0	0
2020/05/05	R248	06/08/2020	11.80	Put	Bond Future	3,893.3700	3.8934	3,007.4000	3.0074	(22.756)	0	0	0
2020/05/05	R248	06/08/2020	12.75	Put	Bond Future	1,704.7500	1.7047	1,240.6500	1.2406	(27.224)	0	0	0
2020/05/05	R248	06/08/2020	9.00	Call	Bond Future	12.1100	0.0121	23.6900	0.0237	95.623	0	0	3,000
2020/05/05	R248	06/08/2020	10.20	Put	Bond Future	12,768.8700	12.7689	11,143.7400	11.1437	(12.727)	0	0	0
2020/05/05	R248	06/08/2020	12.25	Put	Bond Future	2,611.3400	2.6113	1,950.7900	1.9508	(25.295)	0	0	0
2020/05/05	R248	06/08/2020	12.25	Call	Bond Future	4,286.5500	4.2865	5,407.4300	5.4074	26.149	0	0	814
2020/05/05	R248	06/08/2020	11.10	Put	Bond Future	6,868.1600	6.8682	5,594.3900	5.5944	(18.546)	0	0	0
2020/05/05	R248	06/08/2020	11.10	Call	Bond Future	1,142.4400	1.1424	1,650.1000	1.6501	44.436	0	0	470
2020/05/05	R248	06/08/2020	10.19	Call	Bond Future	244.0600	0.2441	397.8200	0.3978	63.001	0	0	0
2020/05/05	R248	06/08/2020	10.19	Put	Bond Future	12,845.0900	12.8451	11,217.4200	11.2174	(12.672)	0	0	0
2020/05/05	R248	05/11/2020	10.02	Put	Bond Future	15,855.8700	15.8559	14,286.1300	14.2861	(9.900)	0	0	0
2020/05/05	R248	05/11/2020	10.03	Call	Bond Future	629.0800	0.6291	874.1000	0.8741	38.949	0	0	0
2020/05/05	R248	05/11/2020			Bond Future	12.1768	74.6596	11.8792	76.4719	(2.443)	0.0000	0.0000	0
2020/05/05	R248	05/11/2020	10.04	Call	Bond Future	636.9700	0.6370	884.4500	0.8844	38.853	0	0	0
2020/05/05	R248	05/11/2020	10.04	Put	Bond Future	15,705.0200	15.7050	14,140.1800	14.1402	(9.964)	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
2020/05/05	R248	05/11/2020	10.02	Call	Bond Future	621.2500	0.6213	863.8300	0.8638	39.047	0	0	0
2020/05/05	R248	05/11/2020	10.03	Put	Bond Future	15,780.3400	15.7803	14,213.0400	14.2130	(9.932)	0	0	0
2020/05/05	R248	04/02/2021	10.46	Call	Bond Future	1,547.3300	1.5473	1,973.0300	1.9730	27.512	0	0	0
2020/05/05	R248	04/02/2021	10.47	Put	Bond Future	14,474.0800	14.4741	13,064.3900	13.0644	(9.739)	0	0	0
2020/05/05	R248	04/02/2021			Bond Future	12.4002	75.6025	12.0885	77.4406	(2.514)	0.0000	0.0000	0
2020/05/05	R248	04/02/2021	10.46	Put	Bond Future	14,538.6300	14.5386	13,126.2200	13.1262	(9.715)	0	0	0
2020/05/05	R248	04/02/2021	10.47	Call	Bond Future	1,560.3000	1.5603	1,988.7200	1.9887	27.458	0	0	0
2020/05/05	R248	04/02/2021	10.48	Call	Bond Future	1,573.3400	1.5733	2,004.4900	2.0045	27.403	0	0	0
2020/05/05	R248	04/02/2021	10.48	Put	Bond Future	14,409.7300	14.4097	13,002.7700	13.0028	(9.764)	0	0	0
2020/05/05	R248	06/05/2021	12.36	Call	Bond Future	0.0000	0.0000	306.4000	0.3064	100.000	0	0	0
2020/05/05	R248	06/05/2021			Bond Future	12.6338	72.0914	12.3073	73.9533	(2.584)	0.0000	0.0000	0
2020/05/05	R248	06/05/2021	12.34	Call	Bond Future	0.0000	0.0000	190.3100	0.1903	100.000	0	0	0
2020/05/05	R248	06/05/2021	12.34	Put	Bond Future	1,671.6100	1.6716	0.0000	0.0000	(100.000)	0	0	0
2020/05/05	R248	06/05/2021	12.36	Put	Bond Future	1,555.5200	1.5555	0.0000	0.0000	(100.000)	0	0	0
2020/05/05	R248	06/05/2021	12.35	Call	Bond Future	0.0000	0.0000	248.4000	0.2484	100.000	0	0	0
2020/05/05	R248	06/05/2021	12.35	Put	Bond Future	1,613.5200	1.6135	0.0000	0.0000	(100.000)	0	0	0

**Total**

**1874577**