



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 27/05/2020 TO 27/05/2020

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
2020/05/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	2025	06/08/2020		Bond Future	137.5877	137.5877	137.9546	137.9546	0.267	0.0000	0.0000	4,976
2020/05/27	2025	05/11/2020		Bond Future	139.1949	139.1949	139.5631	139.5631	0.264	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
2020/05/27	2025	04/02/2021			Bond Future	139.3765	139.3765	139.7477	139.7477	0.266	0.0000	0.0000	0
2020/05/27	2025	06/05/2021			Bond Future	141.0907	141.0907	141.4661	141.4661	0.266	0.0000	0.0000	0
2020/05/27	2029	06/08/2020			Bond Future	99.4032	99.4032	99.8496	99.8496	0.449	0.0000	0.0000	4,982
2020/05/27	2029	05/11/2020			Bond Future	99.4276	99.4276	99.8770	99.8770	0.452	0.0000	0.0000	0
2020/05/27	2029	04/02/2021			Bond Future	100.6455	100.6455	101.0994	101.0994	0.451	0.0000	0.0000	0
2020/05/27	2029	06/05/2021			Bond Future	100.7323	100.7323	101.1915	101.1915	0.456	0.0000	0.0000	0
2020/05/27	2030	06/08/2020	9.11	Call	Bond Future	2,406.4600	2.4065	2,561.0400	2.5610	6.424	0	0	0
2020/05/27	2030	06/08/2020	9.95	Put	Bond Future	1,047.5200	1.0475	950.8300	0.9508	(9.230)	0	0	5,850
2020/05/27	2030	06/08/2020	10.40	Put	Bond Future	572.5000	0.5725	511.7700	0.5118	(10.608)	0	0	0
2020/05/27	2030	06/08/2020	11.25	Call	Bond Future	11,419.2900	11.4193	11,746.8500	11.7468	2.868	0	0	0
2020/05/27	2030	06/08/2020	10.00	Call	Bond Future	5,696.7400	5.6967	5,950.1800	5.9502	4.449	0	0	470
2020/05/27	2030	06/08/2020	10.05	Put	Bond Future	926.1000	0.9261	838.1300	0.8381	(9.499)	0	0	0
2020/05/27	2030	06/08/2020	10.70	Call	Bond Future	8,829.8200	8.8298	9,134.1600	9.1342	3.447	0	0	470
2020/05/27	2030	06/08/2020	9.75	Put	Bond Future	1,334.3800	1.3344	1,218.4800	1.2185	(8.686)	0	0	0
2020/05/27	2030	06/08/2020	9.42	Call	Bond Future	3,395.5800	3.3956	3,588.5200	3.5885	5.682	0	0	0
2020/05/27	2030	06/08/2020			Bond Future	9.1784	92.9065	9.1202	93.2522	(0.633)	0.0000	0.0000	107,545
2020/05/27	2030	06/08/2020	9.09	Call	Bond Future	2,349.0000	2.3490	2,501.0700	2.5011	6.474	0	0	0
2020/05/27	2030	06/08/2020	9.09	Put	Bond Future	2,875.2200	2.8752	2,681.6000	2.6816	(6.734)	0	0	0
2020/05/27	2030	06/08/2020	10.40	Call	Bond Future	7,463.9900	7.4640	7,748.9500	7.7489	3.818	0	0	0
2020/05/27	2030	06/08/2020	10.70	Put	Bond Future	350.1200	0.3501	308.7700	0.3088	(11.810)	0	0	0
2020/05/27	2030	06/08/2020	9.05	Put	Bond Future	3,002.3100	3.0023	2,803.6600	2.8037	(6.617)	0	0	0
2020/05/27	2030	06/08/2020	9.05	Call	Bond Future	2,236.5900	2.2366	2,383.6300	2.3836	6.574	0	0	450
2020/05/27	2030	06/08/2020	8.36	Put	Bond Future	5,830.0100	5.8300	5,552.2600	5.5523	(4.764)	0	0	0
2020/05/27	2030	06/08/2020	8.36	Call	Bond Future	803.6900	0.8037	871.6300	0.8716	8.454	0	0	800
2020/05/27	2030	06/08/2020	8.86	Put	Bond Future	3,656.3300	3.6563	3,434.0200	3.4340	(6.080)	0	0	0
2020/05/27	2030	06/08/2020	8.86	Call	Bond Future	1,741.9500	1.7419	1,865.3300	1.8653	7.083	0	0	800
2020/05/27	2030	06/08/2020	9.11	Put	Bond Future	2,813.2300	2.8132	2,622.1200	2.6221	(6.793)	0	0	0
2020/05/27	2030	06/08/2020	9.95	Call	Bond Future	5,481.5600	5.4816	5,730.5600	5.7306	4.543	0	0	0
2020/05/27	2030	06/08/2020	11.25	Put	Bond Future	127.8900	0.1279	109.7600	0.1098	(14.176)	0	0	0
2020/05/27	2030	06/08/2020	10.21	Put	Bond Future	758.4400	0.7584	683.1600	0.6832	(9.926)	0	0	0
2020/05/27	2030	06/08/2020	10.00	Put	Bond Future	985.1000	0.9851	892.8500	0.8928	(9.365)	0	0	0
2020/05/27	2030	06/08/2020	10.75	Call	Bond Future	9,061.9000	9.0619	9,368.9800	9.3690	3.389	0	0	0
2020/05/27	2030	06/08/2020	10.05	Call	Bond Future	5,914.1900	5.9142	6,171.9100	6.1719	4.358	0	0	0
2020/05/27	2030	06/08/2020	9.75	Call	Bond Future	4,646.4000	4.6464	4,876.1900	4.8762	4.946	0	0	450
2020/05/27	2030	06/08/2020	9.42	Put	Bond Future	1,976.2400	1.9762	1,823.4900	1.8235	(7.729)	0	0	800
2020/05/27	2030	06/08/2020	9.10	Call	Bond Future	2,377.7200	2.3777	2,531.0400	2.5310	6.448	0	0	0
2020/05/27	2030	06/08/2020	9.10	Put	Bond Future	2,844.1900	2.8442	2,651.8200	2.6518	(6.764)	0	0	0
2020/05/27	2030	06/08/2020	11.47	Call	Bond Future	12,463.2400	12.4632	12,796.4500	12.7964	2.674	0	0	0
2020/05/27	2030	06/08/2020	11.47	Put	Bond Future	82.2200	0.0822	69.7400	0.0697	(15.179)	0	0	650
2020/05/27	2030	06/08/2020	10.21	Call	Bond Future	6,623.5100	6.6235	6,893.9200	6.8939	4.083	0	0	650
2020/05/27	2030	06/08/2020	10.87	Call	Bond Future	9,622.6600	9.6227	9,935.7600	9.9358	3.254	0	0	0
2020/05/27	2030	06/08/2020	10.87	Put	Bond Future	260.2700	0.2603	227.6800	0.2277	(12.522)	0	0	650
2020/05/27	2030	06/08/2020	10.75	Put	Bond Future	321.3100	0.3213	282.7000	0.2827	(12.016)	0	0	0
2020/05/27	2030	06/08/2020	9.20	Put	Bond Future	2,546.1800	2.5462	2,366.3400	2.3663	(7.063)	0	0	0
2020/05/27	2030	06/08/2020	9.20	Call	Bond Future	2,674.4600	2.6745	2,840.3100	2.8403	6.201	0	0	323
2020/05/27	2030	06/08/2020	8.50	Put	Bond Future	5,149.4100	5.1494	4,885.4800	4.8855	(5.125)	0	0	0

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2020/05/27	2030	06/08/2020	8.50	Call	Bond Future	1,007.6800	1.0077	1,089.4400	1.0894	8.114	0	0	323
2020/05/27	2030	05/11/2020	8.10	Put	Bond Future	8,739.6500	8.7397	8,464.4500	8.4645	(3.149)	0	0	0
2020/05/27	2030	05/11/2020	8.73	Call	Bond Future	2,205.5400	2.2055	2,324.6800	2.3247	5.402	0	0	3,000
2020/05/27	2030	05/11/2020	10.06	Put	Bond Future	2,220.1300	2.2201	2,099.3500	2.0994	(5.440)	0	0	1,000
2020/05/27	2030	05/11/2020	9.39	Put	Bond Future	3,689.7700	3.6898	3,517.1900	3.5172	(4.677)	0	0	0
2020/05/27	2030	05/11/2020	9.38	Call	Bond Future	3,888.5600	3.8886	4,062.6700	4.0627	4.477	0	0	0
2020/05/27	2030	05/11/2020			Bond Future	9.3503	93.9707	9.2901	94.3182	(0.644)	0.0000	0.0000	0
2020/05/27	2030	05/11/2020	8.85	Put	Bond Future	5,417.9800	5.4180	5,199.6400	5.1996	(4.030)	0	0	0
2020/05/27	2030	05/11/2020	8.85	Call	Bond Future	2,475.9300	2.4759	2,605.1100	2.6051	5.217	0	0	3,000
2020/05/27	2030	05/11/2020	9.61	Call	Bond Future	4,603.8900	4.6039	4,796.9200	4.7969	4.193	0	0	0
2020/05/27	2030	05/11/2020	9.61	Put	Bond Future	3,123.2300	3.1232	2,968.7400	2.9687	(4.946)	0	0	3,000
2020/05/27	2030	05/11/2020	8.34	Put	Bond Future	7,558.4600	7.5585	7,299.6600	7.2997	(3.424)	0	0	0
2020/05/27	2030	05/11/2020	8.34	Call	Bond Future	1,489.8900	1.4899	1,578.6100	1.5786	5.955	0	0	1,000
2020/05/27	2030	05/11/2020	9.04	Put	Bond Future	4,753.7300	4.7537	4,551.5300	4.5515	(4.254)	0	0	0
2020/05/27	2030	05/11/2020	9.04	Call	Bond Future	2,943.3200	2.9433	3,088.6400	3.0886	4.937	0	0	1,000
2020/05/27	2030	05/11/2020	8.36	Put	Bond Future	7,464.2700	7.4643	7,206.9100	7.2069	(3.448)	0	0	0
2020/05/27	2030	05/11/2020	9.86	Put	Bond Future	2,580.8300	2.5808	2,445.7500	2.4457	(5.234)	0	0	14,160
2020/05/27	2030	05/11/2020	8.10	Call	Bond Future	1,153.6000	1.1536	1,225.9200	1.2259	6.269	0	0	3,000
2020/05/27	2030	05/11/2020	8.73	Put	Bond Future	5,871.4700	5.8715	5,643.0900	5.6431	(3.890)	0	0	0
2020/05/27	2030	05/11/2020	9.23	Put	Bond Future	4,152.3500	4.1524	3,966.3300	3.9663	(4.480)	0	0	0
2020/05/27	2030	05/11/2020	10.06	Call	Bond Future	6,192.9500	6.1929	6,419.6900	6.4197	3.661	0	0	0
2020/05/27	2030	05/11/2020	10.37	Put	Bond Future	1,763.1300	1.7631	1,662.1400	1.6621	(5.728)	0	0	15,758
2020/05/27	2030	05/11/2020	9.39	Call	Bond Future	3,918.3500	3.9183	4,093.2900	4.0933	4.465	0	0	0
2020/05/27	2030	05/11/2020	9.38	Put	Bond Future	3,717.4300	3.7174	3,544.0200	3.5440	(4.665)	0	0	0
2020/05/27	2030	05/11/2020	8.36	Call	Bond Future	1,520.8000	1.5208	1,610.9600	1.6110	5.928	0	0	14,160
2020/05/27	2030	05/11/2020	8.86	Put	Bond Future	5,381.2800	5.3813	5,163.8000	5.1638	(4.041)	0	0	0
2020/05/27	2030	05/11/2020	8.86	Call	Bond Future	2,499.2300	2.4992	2,629.2700	2.6293	5.203	0	0	14,160
2020/05/27	2030	05/11/2020	9.86	Call	Bond Future	5,457.2900	5.4573	5,669.7300	5.6697	3.893	0	0	0
2020/05/27	2030	05/11/2020	9.23	Call	Bond Future	3,456.0700	3.4561	3,617.5700	3.6176	4.673	0	0	3,000
2020/05/27	2030	05/11/2020	10.47	Call	Bond Future	7,802.4700	7.8025	8,054.7800	8.0548	3.234	0	0	0
2020/05/27	2030	05/11/2020	10.47	Put	Bond Future	1,637.0000	1.6370	1,541.7900	1.5418	(5.816)	0	0	3,000
2020/05/27	2030	05/11/2020	8.53	Put	Bond Future	6,694.2000	6.6942	6,449.6400	6.4496	(3.653)	0	0	0
2020/05/27	2030	05/11/2020	8.53	Call	Bond Future	1,805.8000	1.8058	1,908.7600	1.9088	5.702	0	0	15,758
2020/05/27	2030	05/11/2020	9.03	Put	Bond Future	4,787.2500	4.7873	4,584.2000	4.5842	(4.241)	0	0	0
2020/05/27	2030	05/11/2020	9.03	Call	Bond Future	2,917.7200	2.9177	3,062.1900	3.0622	4.951	0	0	15,758
2020/05/27	2030	05/11/2020	10.37	Call	Bond Future	7,400.5100	7.4005	7,647.0400	7.6470	3.331	0	0	0
2020/05/27	2030	05/11/2020	9.40	Call	Bond Future	3,948.2500	3.9482	4,124.0300	4.1240	4.452	0	0	0
2020/05/27	2030	05/11/2020	9.40	Put	Bond Future	3,662.2700	3.6623	3,490.5300	3.4905	(4.689)	0	0	0
2020/05/27	2030	04/02/2021	9.12	Call	Bond Future	3,392.8600	3.3929	3,541.1200	3.5411	4.370	0	0	1,000
2020/05/27	2030	04/02/2021	8.36	Call	Bond Future	1,875.3500	1.8753	1,972.1000	1.9721	5.159	0	0	800
2020/05/27	2030	04/02/2021	9.16	Call	Bond Future	3,493.2800	3.4933	3,644.4000	3.6444	4.326	0	0	0
2020/05/27	2030	04/02/2021	9.15	Put	Bond Future	5,629.7300	5.6297	5,429.4500	5.4295	(3.558)	0	0	0
2020/05/27	2030	04/02/2021			Bond Future	9.5312	91.0952	9.4685	91.4459	(0.657)	0.0000	0.0000	0
2020/05/27	2030	04/02/2021	8.37	Put	Bond Future	8,687.9000	8.6879	8,434.5700	8.4346	(2.916)	0	0	0
2020/05/27	2030	04/02/2021	8.37	Call	Bond Future	1,890.8700	1.8909	1,988.2300	1.9882	5.149	0	0	1,000
2020/05/27	2030	04/02/2021	9.17	Call	Bond Future	3,518.5500	3.5186	3,670.3800	3.6704	4.315	0	0	0
2020/05/27	2030	04/02/2021	9.17	Put	Bond Future	5,565.1100	5.5651	5,366.2500	5.3663	(3.573)	0	0	0
2020/05/27	2030	04/02/2021	9.12	Put	Bond Future	5,727.4500	5.7275	5,525.0200	5.5250	(3.534)	0	0	0

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2020/05/27	2030	04/02/2021	8.36	Put	Bond Future	8,733.7200	8.7337	8,479.7800	8.4798	(2.908)	0	0	0
2020/05/27	2030	04/02/2021	9.16	Put	Bond Future	5,597.3500	5.5974	5,397.7800	5.3978	(3.565)	0	0	0
2020/05/27	2030	04/02/2021	9.15	Call	Bond Future	3,468.1000	3.4681	3,618.5100	3.6185	4.337	0	0	0
2020/05/27	2030	04/02/2021	8.86	Put	Bond Future	6,635.4600	6.6355	6,414.5500	6.4146	(3.329)	0	0	0
2020/05/27	2030	04/02/2021	8.86	Call	Bond Future	2,784.3000	2.7843	2,914.0800	2.9141	4.661	0	0	800
2020/05/27	2030	04/02/2021	10.20	Call	Bond Future	6,612.2900	6.6123	6,833.2600	6.8333	3.342	0	0	0
2020/05/27	2030	04/02/2021	10.20	Put	Bond Future	2,974.4800	2.9745	2,844.7600	2.8448	(4.361)	0	0	1,800
2020/05/27	2030	06/05/2021	10.04	Put	Bond Future	4,509.4000	4.5094	4,354.3500	4.3544	(3.438)	0	0	700
2020/05/27	2030	06/05/2021	9.15	Call	Bond Future	3,796.1500	3.7962	3,943.6500	3.9437	3.886	0	0	700
2020/05/27	2030	06/05/2021	11.69	Call	Bond Future	11,700.5600	11.7006	11,976.0100	11.9760	2.354	0	0	0
2020/05/27	2030	06/05/2021	11.70	Put	Bond Future	1,825.2400	1.8252	1,746.5400	1.7465	(4.312)	0	0	0
2020/05/27	2030	06/05/2021			Bond Future	9.7250	92.1957	9.6596	92.5502	(0.672)	0.0000	0.0000	0
2020/05/27	2030	06/05/2021	10.74	Call	Bond Future	8,473.4300	8.4734	8,708.3900	8.7084	2.773	0	0	0
2020/05/27	2030	06/05/2021	10.74	Put	Bond Future	3,191.8700	3.1919	3,072.3000	3.0723	(3.746)	0	0	700
2020/05/27	2030	06/05/2021	10.04	Call	Bond Future	6,193.3400	6.1933	6,392.8200	6.3928	3.221	0	0	0
2020/05/27	2030	06/05/2021	9.15	Put	Bond Future	6,978.4700	6.9785	6,771.4400	6.7714	(2.967)	0	0	0
2020/05/27	2030	06/05/2021	11.69	Put	Bond Future	1,837.1800	1.8372	1,758.1000	1.7581	(4.304)	0	0	0
2020/05/27	2030	06/05/2021	11.70	Call	Bond Future	11,735.1000	11.7351	12,010.9300	12.0109	2.350	0	0	0
2020/05/27	2030	06/05/2021	11.71	Call	Bond Future	11,769.6700	11.7697	12,045.8800	12.0459	2.347	0	0	0
2020/05/27	2030	06/05/2021	11.71	Put	Bond Future	1,813.3700	1.8134	1,735.0500	1.7350	(4.319)	0	0	0
2020/05/27	2032	06/08/2020	9.46	Put	Bond Future	4,588.8200	4.5888	4,357.9300	4.3579	(5.032)	0	0	0
2020/05/27	2032	06/08/2020	9.45	Call	Bond Future	1,599.8500	1.5999	1,700.9100	1.7009	6.317	0	0	0
2020/05/27	2032	06/08/2020	8.79	Put	Bond Future	8,091.8500	8.0918	7,802.1200	7.8021	(3.581)	0	0	0
2020/05/27	2032	06/08/2020	9.29	Put	Bond Future	5,370.6600	5.3707	5,122.2100	5.1222	(4.626)	0	0	0
2020/05/27	2032	06/08/2020			Bond Future	9.9226	91.6078	9.8696	91.9408	(0.534)	0.0000	0.0000	96,218
2020/05/27	2032	06/08/2020	9.91	Call	Bond Future	2,865.7900	2.8658	3,018.9100	3.0189	5.343	0	0	0
2020/05/27	2032	06/08/2020	9.91	Put	Bond Future	2,944.8500	2.9449	2,764.9500	2.7650	(6.109)	0	0	800
2020/05/27	2032	06/08/2020	9.46	Call	Bond Future	1,621.5700	1.6216	1,723.7000	1.7237	6.298	0	0	0
2020/05/27	2032	06/08/2020	9.45	Put	Bond Future	4,632.7300	4.6327	4,400.7700	4.4008	(5.007)	0	0	0
2020/05/27	2032	06/08/2020	8.79	Call	Bond Future	581.7000	0.5817	624.9900	0.6250	7.442	0	0	800
2020/05/27	2032	06/08/2020	9.29	Call	Bond Future	1,278.8600	1.2789	1,363.4300	1.3634	6.613	0	0	800
2020/05/27	2032	06/08/2020	9.47	Call	Bond Future	1,643.4900	1.6435	1,746.6900	1.7467	6.279	0	0	0
2020/05/27	2032	06/08/2020	9.47	Put	Bond Future	4,545.1700	4.5452	4,315.3500	4.3154	(5.056)	0	0	0
2020/05/27	2032	05/11/2020	9.61	Put	Bond Future	5,976.1600	5.9762	5,767.3200	5.7673	(3.495)	0	0	0
2020/05/27	2032	05/11/2020	10.99	Call	Bond Future	7,427.1600	7.4272	7,652.5200	7.6525	3.034	0	0	0
2020/05/27	2032	05/11/2020	9.44	Put	Bond Future	6,676.7900	6.6768	6,455.1100	6.4551	(3.320)	0	0	0
2020/05/27	2032	05/11/2020	11.08	Call	Bond Future	7,792.0200	7.7920	8,022.5600	8.0226	2.959	0	0	0
2020/05/27	2032	05/11/2020	9.77	Put	Bond Future	5,376.7300	5.3767	5,180.2700	5.1803	(3.654)	0	0	0
2020/05/27	2032	05/11/2020			Bond Future	10.1081	88.5098	10.0533	88.8446	(0.542)	0.0000	0.0000	0
2020/05/27	2032	05/11/2020	10.99	Put	Bond Future	2,268.8400	2.2688	2,159.3700	2.1594	(4.825)	0	0	3,000
2020/05/27	2032	05/11/2020	9.76	Call	Bond Future	3,254.2200	3.2542	3,391.8100	3.3918	4.228	0	0	0
2020/05/27	2032	05/11/2020	9.76	Put	Bond Future	5,412.3300	5.4123	5,215.0900	5.2151	(3.644)	0	0	0
2020/05/27	2032	05/11/2020	9.11	Call	Bond Future	1,837.0900	1.8371	1,927.0200	1.9270	4.895	0	0	3,000
2020/05/27	2032	05/11/2020	9.61	Call	Bond Future	2,865.6300	2.8656	2,991.6200	2.9916	4.397	0	0	3,000
2020/05/27	2032	05/11/2020	9.44	Call	Bond Future	2,470.1400	2.4701	2,583.2900	2.5833	4.581	0	0	1,000
2020/05/27	2032	05/11/2020	11.08	Put	Bond Future	2,131.1100	2.1311	2,026.8200	2.0268	(4.894)	0	0	1,000
2020/05/27	2032	05/11/2020	9.77	Call	Bond Future	3,281.6200	3.2816	3,419.9900	3.4200	4.217	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
2020/05/27	2032	05/11/2020	9.11	Put	Bond Future	8,223.4000	8.2234	7,978.5000	7.9785	(2.978)	0	0	0
2020/05/27	2032	05/11/2020	8.94	Put	Bond Future	9,096.2200	9.0962	8,840.3100	8.8403	(2.813)	0	0	0
2020/05/27	2032	05/11/2020	8.94	Call	Bond Future	1,559.6600	1.5597	1,638.5800	1.6386	5.060	0	0	1,000
2020/05/27	2032	05/11/2020	9.75	Call	Bond Future	3,226.9500	3.2269	3,363.7600	3.3638	4.240	0	0	0
2020/05/27	2032	05/11/2020	9.75	Put	Bond Future	5,448.1300	5.4481	5,250.1100	5.2501	(3.635)	0	0	0
2020/05/27	2032	04/02/2021	9.29	Call	Bond Future	2,551.2900	2.5513	2,657.5500	2.6575	4.165	0	0	800
2020/05/27	2032	04/02/2021	10.82	Put	Bond Future	3,722.0300	3.7220	3,585.9900	3.5860	(3.655)	0	0	800
2020/05/27	2032	04/02/2021	9.63	Call	Bond Future	3,241.9000	3.2419	3,369.0200	3.3690	3.921	0	0	0
2020/05/27	2032	04/02/2021			Bond Future	10.2995	89.5741	10.2427	89.9120	(0.552)	0.0000	0.0000	0
2020/05/27	2032	04/02/2021	8.79	Put	Bond Future	11,340.4000	11.3404	11,080.8500	11.0809	(2.289)	0	0	0
2020/05/27	2032	04/02/2021	8.79	Call	Bond Future	1,727.0800	1.7271	1,805.4200	1.8054	4.536	0	0	800
2020/05/27	2032	04/02/2021	9.61	Call	Bond Future	3,198.2900	3.1983	3,324.1600	3.3242	3.936	0	0	0
2020/05/27	2032	04/02/2021	9.61	Put	Bond Future	7,419.8400	7.4198	7,207.8200	7.2078	(2.857)	0	0	0
2020/05/27	2032	04/02/2021	9.29	Put	Bond Future	8,827.2200	8.8272	8,595.5900	8.5956	(2.624)	0	0	0
2020/05/27	2032	04/02/2021	10.82	Call	Bond Future	6,732.9900	6.7330	6,934.8400	6.9348	2.998	0	0	0
2020/05/27	2032	04/02/2021	9.63	Put	Bond Future	7,337.1100	7.3371	7,126.3400	7.1263	(2.873)	0	0	0
2020/05/27	2032	04/02/2021	9.62	Call	Bond Future	3,220.0500	3.2200	3,346.5400	3.3465	3.928	0	0	0
2020/05/27	2032	04/02/2021	9.62	Put	Bond Future	7,378.4000	7.3784	7,167.0000	7.1670	(2.865)	0	0	0
2020/05/27	2032	06/05/2021	12.12	Put	Bond Future	2,773.3800	2.7734	2,679.4400	2.6794	(3.387)	0	0	0
2020/05/27	2032	06/05/2021			Bond Future	10.5002	86.5086	10.4410	86.8501	(0.564)	0.0000	0.0000	0
2020/05/27	2032	06/05/2021	12.11	Call	Bond Future	11,408.3000	11.4083	11,655.5100	11.6555	2.167	0	0	0
2020/05/27	2032	06/05/2021	12.11	Put	Bond Future	2,789.3400	2.7893	2,695.0100	2.6950	(3.382)	0	0	0
2020/05/27	2032	06/05/2021	12.12	Call	Bond Future	11,442.0400	11.4420	11,689.6400	11.6896	2.164	0	0	0
2020/05/27	2032	06/05/2021	12.10	Call	Bond Future	11,374.5800	11.3746	11,621.4000	11.6214	2.170	0	0	0
2020/05/27	2032	06/05/2021	12.10	Put	Bond Future	2,805.3800	2.8054	2,710.6600	2.7107	(3.376)	0	0	0
2020/05/27	2033	06/08/2020			Bond Future	96.3794	96.3794	96.4699	96.4699	0.094	0.0000	0.0000	12,178
2020/05/27	2033	05/11/2020			Bond Future	96.2934	96.2934	96.3830	96.3830	0.093	0.0000	0.0000	0
2020/05/27	2033	04/02/2021			Bond Future	97.4728	97.4728	97.5625	97.5625	0.092	0.0000	0.0000	0
2020/05/27	2033	06/05/2021			Bond Future	97.4430	97.4430	97.5334	97.5334	0.093	0.0000	0.0000	0
2020/05/27	2037	06/08/2020	9.88	Put	Bond Future	7,169.8800	7.1699	6,583.0400	6.5830	(8.185)	0	0	0
2020/05/27	2037	06/08/2020			Bond Future	10.7472	83.0908	10.6320	83.8594	(1.071)	0.0000	0.0000	88,816
2020/05/27	2037	06/08/2020	9.87	Call	Bond Future	1,087.5400	1.0875	1,267.3400	1.2673	16.533	0	0	0
2020/05/27	2037	06/08/2020	9.87	Put	Bond Future	7,227.8300	7.2278	6,638.9300	6.6389	(8.148)	0	0	0
2020/05/27	2037	06/08/2020	9.88	Call	Bond Future	1,103.4100	1.1034	1,285.2700	1.2853	16.482	0	0	0
2020/05/27	2037	06/08/2020	9.86	Call	Bond Future	1,071.8300	1.0718	1,249.5900	1.2496	16.585	0	0	0
2020/05/27	2037	06/08/2020	9.86	Put	Bond Future	7,286.0200	7.2860	6,695.0800	6.6951	(8.111)	0	0	0
2020/05/27	2037	05/11/2020	10.18	Call	Bond Future	2,711.6100	2.7116	2,989.2000	2.9892	10.237	0	0	0
2020/05/27	2037	05/11/2020	10.17	Put	Bond Future	7,840.4700	7.8405	7,340.8800	7.3409	(6.372)	0	0	0
2020/05/27	2037	05/11/2020			Bond Future	10.9313	84.0428	10.8121	84.8184	(1.091)	0.0000	0.0000	0
2020/05/27	2037	05/11/2020	10.19	Call	Bond Future	2,733.7700	2.7338	3,013.0000	3.0130	10.214	0	0	0
2020/05/27	2037	05/11/2020	10.19	Put	Bond Future	7,743.1700	7.7432	7,246.8600	7.2469	(6.410)	0	0	0
2020/05/27	2037	05/11/2020	10.17	Call	Bond Future	2,689.5600	2.6896	2,965.5100	2.9655	10.260	0	0	0
2020/05/27	2037	05/11/2020	10.18	Put	Bond Future	7,791.7200	7.7917	7,293.7700	7.2938	(6.391)	0	0	0
2020/05/27	2037	04/02/2021	13.73	Call	Bond Future	15,346.1000	15.3461	16,018.0800	16.0181	4.379	0	0	0
2020/05/27	2037	04/02/2021	10.85	Call	Bond Future	4,819.1600	4.8192	5,197.1800	5.1972	7.844	0	0	0
2020/05/27	2037	04/02/2021	10.35	Call	Bond Future	3,545.5200	3.5455	3,852.3900	3.8524	8.655	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
2020/05/27	2037	04/02/2021	10.28	Put	Bond Future	8,972.6400	8.9726	8,485.8500	8.4859	(5.425)	0	0	0
2020/05/27	2037	04/02/2021	10.27	Call	Bond Future	3,366.4800	3.3665	3,662.1800	3.6622	8.784	0	0	0
2020/05/27	2037	04/02/2021			Bond Future	11.1246	80.7979	11.0008	81.5818	(1.113)	0.0000	0.0000	0
2020/05/27	2037	04/02/2021	11.97	Put	Bond Future	3,548.6600	3.5487	3,288.0300	3.2880	(7.344)	0	0	0
2020/05/27	2037	04/02/2021	11.97	Call	Bond Future	8,604.6700	8.6047	9,127.9200	9.1279	6.081	0	0	300
2020/05/27	2037	04/02/2021	9.65	Put	Bond Future	12,307.1400	12.3071	11,736.7800	11.7368	(4.634)	0	0	0
2020/05/27	2037	04/02/2021	9.65	Call	Bond Future	2,171.2400	2.1712	2,384.7600	2.3848	9.834	0	0	72
2020/05/27	2037	04/02/2021	11.90	Call	Bond Future	8,347.4400	8.3474	8,862.7600	8.8628	6.173	0	0	0
2020/05/27	2037	04/02/2021	13.73	Put	Bond Future	1,227.0500	1.2270	1,115.1500	1.1152	(9.119)	0	0	300
2020/05/27	2037	04/02/2021	10.85	Put	Bond Future	6,573.1200	6.5731	6,167.2600	6.1673	(6.175)	0	0	72
2020/05/27	2037	04/02/2021	10.35	Put	Bond Future	8,644.9800	8.6450	8,167.9700	8.1680	(5.518)	0	0	72
2020/05/27	2037	04/02/2021	10.28	Call	Bond Future	3,388.5500	3.3886	3,685.6400	3.6856	8.767	0	0	0
2020/05/27	2037	04/02/2021	10.27	Put	Bond Future	9,020.1400	9.0201	8,531.9600	8.5320	(5.412)	0	0	0
2020/05/27	2037	04/02/2021	11.90	Put	Bond Future	3,691.2900	3.6913	3,422.7300	3.4227	(7.276)	0	0	240
2020/05/27	2037	04/02/2021	10.48	Put	Bond Future	8,058.7500	8.0588	7,600.0300	7.6000	(5.692)	0	0	0
2020/05/27	2037	04/02/2021	10.48	Call	Bond Future	3,848.5300	3.8485	4,173.6900	4.1737	8.449	0	0	240
2020/05/27	2037	04/02/2021	10.29	Call	Bond Future	3,410.7000	3.4107	3,709.1900	3.7092	8.752	0	0	0
2020/05/27	2037	04/02/2021	10.29	Put	Bond Future	8,925.3100	8.9253	8,439.9200	8.4399	(5.438)	0	0	0
2020/05/27	2037	06/05/2021	12.42	Call	Bond Future	10,367.0900	10.3671	10,906.2400	10.9062	5.201	0	0	0
2020/05/27	2037	06/05/2021			Bond Future	11.3271	81.7743	11.1984	82.5674	(1.137)	0.0000	0.0000	0
2020/05/27	2037	06/05/2021	12.42	Put	Bond Future	4,093.1400	4.0931	3,839.2600	3.8393	(6.203)	0	0	0
2020/05/27	2037	06/05/2021	12.43	Call	Bond Future	10,403.5300	10.4035	10,943.5600	10.9436	5.191	0	0	0
2020/05/27	2037	06/05/2021	12.44	Put	Bond Future	4,058.1600	4.0582	3,806.0300	3.8060	(6.213)	0	0	0
2020/05/27	2037	06/05/2021	12.43	Put	Bond Future	4,075.7500	4.0757	3,822.7500	3.8227	(6.207)	0	0	0
2020/05/27	2037	06/05/2021	12.44	Call	Bond Future	10,439.7200	10.4397	10,980.6200	10.9806	5.181	0	0	0
2020/05/27	2038	06/08/2020			Bond Future	106.7501	106.7501	106.8541	106.8541	0.097	0.0000	0.0000	10,496
2020/05/27	2038	05/11/2020			Bond Future	107.9975	107.9975	108.1002	108.1002	0.095	0.0000	0.0000	0
2020/05/27	2038	04/02/2021			Bond Future	107.6066	107.6066	107.7095	107.7095	0.096	0.0000	0.0000	0
2020/05/27	2038	06/05/2021			Bond Future	108.9303	108.9303	109.0341	109.0341	0.095	0.0000	0.0000	0
2020/05/27	2040	06/08/2020	10.03	Call	Bond Future	946.7200	0.9467	1,220.9400	1.2209	28.965	0	0	0
2020/05/27	2040	06/08/2020	10.04	Call	Bond Future	961.4900	0.9615	1,239.0000	1.2390	28.862	0	0	0
2020/05/27	2040	06/08/2020	10.02	Put	Bond Future	8,218.1100	8.2181	7,246.7800	7.2468	(11.819)	0	0	0
2020/05/27	2040	06/08/2020	10.85	Call	Bond Future	2,833.0100	2.8330	3,428.3200	3.4283	21.013	0	0	0
2020/05/27	2040	06/08/2020	11.26	Put	Bond Future	2,607.8500	2.6079	2,123.2100	2.1232	(18.584)	0	0	517
2020/05/27	2040	06/08/2020			Bond Future	11.0039	84.3387	10.8266	85.5809	(1.611)	0.0000	0.0000	51,162
2020/05/27	2040	06/08/2020	10.04	Put	Bond Future	8,089.5000	8.0895	7,124.7400	7.1247	(11.926)	0	0	0
2020/05/27	2040	06/08/2020	10.02	Call	Bond Future	932.1200	0.9321	1,203.0600	1.2031	29.067	0	0	0
2020/05/27	2040	06/08/2020	10.03	Put	Bond Future	8,153.6700	8.1537	7,185.6200	7.1856	(11.873)	0	0	0
2020/05/27	2040	06/08/2020	10.85	Put	Bond Future	3,909.8500	3.9099	3,262.8900	3.2629	(16.547)	0	0	12,538
2020/05/27	2040	06/08/2020	11.26	Call	Bond Future	4,352.4100	4.3524	5,110.0400	5.1100	17.407	0	0	0
2020/05/27	2040	06/08/2020	9.57	Put	Bond Future	11,390.1000	11.3901	10,294.4500	10.2944	(9.619)	0	0	0
2020/05/27	2040	06/08/2020	10.79	Put	Bond Future	4,138.8700	4.1389	3,466.6400	3.4666	(16.242)	0	0	800
2020/05/27	2040	06/08/2020	9.57	Call	Bond Future	432.5500	0.4326	579.1700	0.5792	33.897	0	0	800
2020/05/27	2040	06/08/2020	10.07	Put	Bond Future	7,898.6600	7.8987	6,943.9300	6.9439	(12.087)	0	0	0
2020/05/27	2040	06/08/2020	10.07	Call	Bond Future	1,006.8100	1.0068	1,294.3500	1.2944	28.560	0	0	800
2020/05/27	2040	06/08/2020	10.79	Call	Bond Future	2,636.0700	2.6361	3,206.1100	3.2061	21.625	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
2020/05/27	2040	05/11/2020	11.00	Put	Bond Future	5,667.3200	5.6673	5,034.3600	5.0344	(11.169)	0	0	0
2020/05/27	2040	05/11/2020	10.23	Call	Bond Future	2,353.0800	2.3531	2,762.2400	2.7622	17.388	0	0	2,000
2020/05/27	2040	05/11/2020	11.70	Put	Bond Future	3,575.6900	3.5757	3,122.1000	3.1221	(12.685)	0	0	2,000
2020/05/27	2040	05/11/2020	9.50	Call	Bond Future	1,149.8500	1.1498	1,386.8500	1.3869	20.611	0	0	2,000
2020/05/27	2040	05/11/2020	10.00	Call	Bond Future	1,909.1000	1.9091	2,259.5700	2.2596	18.358	0	0	2,230
2020/05/27	2040	05/11/2020	10.30	Call	Bond Future	2,500.5900	2.5006	2,928.2300	2.9282	17.102	0	0	0
2020/05/27	2040	05/11/2020			Bond Future	11.1902	85.3051	11.0064	86.5596	(1.643)	0.0000	0.0000	0
2020/05/27	2040	05/11/2020	9.73	Put	Bond Future	12,333.7800	12.3338	11,365.8000	11.3658	(7.848)	0	0	0
2020/05/27	2040	05/11/2020	9.73	Call	Bond Future	1,465.3900	1.4654	1,751.8800	1.7519	19.550	0	0	2,000
2020/05/27	2040	05/11/2020	10.23	Put	Bond Future	9,257.7900	9.2578	8,412.4800	8.4125	(9.131)	0	0	0
2020/05/27	2040	05/11/2020	10.30	Put	Bond Future	8,871.4800	8.8715	8,044.6500	8.0447	(9.320)	0	0	0
2020/05/27	2040	05/11/2020	11.00	Call	Bond Future	4,368.4800	4.3685	4,989.9900	4.9900	14.227	0	0	2,230
2020/05/27	2040	05/11/2020	11.70	Call	Bond Future	6,901.1200	6.9011	7,702.0000	7.7020	11.605	0	0	0
2020/05/27	2040	05/11/2020	9.50	Put	Bond Future	13,934.2100	13.9342	12,916.7400	12.9167	(7.302)	0	0	0
2020/05/27	2040	05/11/2020	10.00	Put	Bond Future	10,603.7400	10.6037	9,699.7400	9.6997	(8.525)	0	0	0
2020/05/27	2040	05/11/2020	10.31	Call	Bond Future	2,522.1400	2.5221	2,952.4400	2.9524	17.061	0	0	0
2020/05/27	2040	05/11/2020	10.32	Put	Bond Future	8,763.1000	8.7631	7,941.6000	7.9416	(9.375)	0	0	0
2020/05/27	2040	05/11/2020	11.50	Call	Bond Future	6,142.2000	6.1422	6,895.1800	6.8952	12.259	0	0	0
2020/05/27	2040	05/11/2020	11.50	Put	Bond Future	4,095.1500	4.0951	3,593.6600	3.5937	(12.246)	0	0	2,000
2020/05/27	2040	05/11/2020	10.31	Put	Bond Future	8,817.1800	8.8172	7,993.0100	7.9930	(9.347)	0	0	0
2020/05/27	2040	05/11/2020	10.32	Call	Bond Future	2,543.8100	2.5438	2,976.7800	2.9768	17.021	0	0	0
2020/05/27	2040	04/02/2021	9.49	Call	Bond Future	1,579.4300	1.5794	1,852.1000	1.8521	17.264	0	0	500
2020/05/27	2040	04/02/2021	9.57	Put	Bond Future	15,139.6400	15.1396	14,158.5900	14.1586	(6.480)	0	0	0
2020/05/27	2040	04/02/2021	10.07	Put	Bond Future	11,933.2100	11.9332	11,053.5200	11.0535	(7.372)	0	0	0
2020/05/27	2040	04/02/2021	10.42	Put	Bond Future	9,981.4200	9.9814	9,179.1800	9.1792	(8.037)	0	0	0
2020/05/27	2040	04/02/2021			Bond Future	11.3860	81.8251	11.1948	83.0938	(1.679)	0.0000	0.0000	0
2020/05/27	2040	04/02/2021	10.07	Call	Bond Future	2,518.2600	2.5183	2,907.2100	2.9072	15.445	0	0	800
2020/05/27	2040	04/02/2021	11.74	Call	Bond Future	7,133.3700	7.1334	7,899.2100	7.8992	10.736	0	0	0
2020/05/27	2040	04/02/2021	11.74	Put	Bond Future	4,865.8100	4.8658	4,363.0100	4.3630	(10.333)	0	0	800
2020/05/27	2040	04/02/2021	10.41	Call	Bond Future	3,210.6500	3.2106	3,674.7900	3.6748	14.456	0	0	0
2020/05/27	2040	04/02/2021	10.41	Put	Bond Future	10,033.8900	10.0339	9,229.3900	9.2294	(8.018)	0	0	0
2020/05/27	2040	04/02/2021	9.49	Put	Bond Future	15,698.7800	15.6988	14,702.8100	14.7028	(6.344)	0	0	0
2020/05/27	2040	04/02/2021	9.57	Call	Bond Future	1,691.3800	1.6914	1,978.9700	1.9790	17.003	0	0	800
2020/05/27	2040	04/02/2021	10.42	Call	Bond Future	3,232.6400	3.2326	3,699.0400	3.6990	14.428	0	0	0
2020/05/27	2040	04/02/2021	10.24	Put	Bond Future	10,955.4400	10.9554	10,112.8600	10.1129	(7.691)	0	0	0
2020/05/27	2040	04/02/2021	10.24	Call	Bond Future	2,851.0800	2.8511	3,277.1400	3.2771	14.944	0	0	500
2020/05/27	2040	04/02/2021	11.57	Call	Bond Future	6,532.3500	6.5324	7,262.4600	7.2625	11.177	0	0	0
2020/05/27	2040	04/02/2021	11.57	Put	Bond Future	5,340.9000	5.3409	4,802.3700	4.8024	(10.083)	0	0	500
2020/05/27	2040	04/02/2021	10.40	Call	Bond Future	3,188.7600	3.1888	3,650.6300	3.6506	14.484	0	0	0
2020/05/27	2040	04/02/2021	10.40	Put	Bond Future	10,086.5600	10.0866	9,279.7900	9.2798	(7.998)	0	0	0
2020/05/27	2040	06/05/2021	12.44	Put	Bond Future	4,747.1500	4.7471	4,312.1300	4.3121	(9.164)	0	0	0
2020/05/27	2040	06/05/2021			Bond Future	11.5907	82.8141	11.3917	84.0976	(1.717)	0.0000	0.0000	0
2020/05/27	2040	06/05/2021	12.43	Call	Bond Future	9,839.1500	9.8391	10,686.1700	10.6862	8.609	0	0	0
2020/05/27	2040	06/05/2021	12.43	Put	Bond Future	4,768.7200	4.7687	4,332.1700	4.3322	(9.154)	0	0	0
2020/05/27	2040	06/05/2021	12.44	Call	Bond Future	9,874.8200	9.8748	10,723.3700	10.7234	8.593	0	0	0
2020/05/27	2040	06/05/2021	12.42	Call	Bond Future	9,803.5200	9.8035	10,649.0000	10.6490	8.624	0	0	0
2020/05/27	2040	06/05/2021	12.42	Put	Bond Future	4,790.3900	4.7904	4,352.3000	4.3523	(9.145)	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
2020/05/27	2044	06/08/2020	9.88	Call	Bond Future	672.4600	0.6725	867.7400	0.8677	29.040	0	0	0
2020/05/27	2044	06/08/2020	9.98	Call	Bond Future	794.9200	0.7949	1,017.9900	1.0180	28.062	0	0	602
2020/05/27	2044	06/08/2020	11.09	Put	Bond Future	3,237.0500	3.2370	2,694.4000	2.6944	(16.764)	0	0	602
2020/05/27	2044	06/08/2020	9.01	Call	Bond Future	114.0100	0.1140	157.7600	0.1578	38.374	0	0	140
2020/05/27	2044	06/08/2020	9.66	Call	Bond Future	453.8900	0.4539	595.7800	0.5958	31.261	0	0	140
2020/05/27	2044	06/08/2020			Bond Future	11.0632	81.0396	10.8965	82.2127	(1.507)	0.0000	0.0000	79,450
2020/05/27	2044	06/08/2020	9.86	Call	Bond Future	649.7900	0.6498	839.7700	0.8398	29.237	0	0	0
2020/05/27	2044	06/08/2020	9.86	Put	Bond Future	9,807.8600	9.8079	8,824.7700	8.8248	(10.023)	0	0	0
2020/05/27	2044	06/08/2020	9.36	Put	Bond Future	13,734.6100	13.7346	12,647.8000	12.6478	(7.913)	0	0	0
2020/05/27	2044	06/08/2020	9.36	Call	Bond Future	250.3800	0.2504	336.6400	0.3366	34.452	0	0	602
2020/05/27	2044	06/08/2020	9.98	Put	Bond Future	8,963.2800	8.9633	8,013.2800	8.0133	(10.599)	0	0	0
2020/05/27	2044	06/08/2020	9.88	Put	Bond Future	9,664.3200	9.6643	8,686.5300	8.6865	(10.118)	0	0	0
2020/05/27	2044	06/08/2020	11.09	Call	Bond Future	3,422.6700	3.4227	4,053.0900	4.0531	18.419	0	0	0
2020/05/27	2044	06/08/2020	9.01	Put	Bond Future	16,833.0200	16.8330	15,703.7000	15.7037	(6.709)	0	0	0
2020/05/27	2044	06/08/2020	9.66	Put	Bond Future	11,302.4700	11.3025	10,271.2900	10.2713	(9.123)	0	0	0
2020/05/27	2044	06/08/2020	9.87	Call	Bond Future	661.0500	0.6611	853.6700	0.8537	29.138	0	0	0
2020/05/27	2044	06/08/2020	9.87	Put	Bond Future	9,735.9500	9.7360	8,755.5000	8.7555	(10.070)	0	0	0
2020/05/27	2044	06/08/2020	10.93	Call	Bond Future	2,870.5200	2.8705	3,438.1200	3.4381	19.773	0	0	0
2020/05/27	2044	06/08/2020	10.93	Put	Bond Future	3,805.6500	3.8056	3,200.1800	3.2002	(15.910)	0	0	140
2020/05/27	2044	05/11/2020	11.06	Put	Bond Future	5,677.7700	5.6778	5,081.2200	5.0812	(10.507)	0	0	525
2020/05/27	2044	05/11/2020	11.43	Call	Bond Future	5,714.4600	5.7145	6,395.4500	6.3954	11.917	0	0	0
2020/05/27	2044	05/11/2020	9.72	Put	Bond Future	12,916.9900	12.9170	11,986.5800	11.9866	(7.203)	0	0	0
2020/05/27	2044	05/11/2020	9.97	Call	Bond Future	1,758.5800	1.7586	2,067.7600	2.0678	17.581	0	0	568
2020/05/27	2044	05/11/2020	9.29	Put	Bond Future	16,164.7400	16.1647	15,152.7500	15.1528	(6.260)	0	0	0
2020/05/27	2044	05/11/2020	9.96	Put	Bond Future	11,294.7600	11.2948	10,417.0800	10.4171	(7.771)	0	0	0
2020/05/27	2044	05/11/2020	10.36	Call	Bond Future	2,517.8300	2.5178	2,921.5900	2.9216	16.036	0	0	0
2020/05/27	2044	05/11/2020			Bond Future	11.2433	81.9683	11.0703	83.1528	(1.538)	0.0000	0.0000	0
2020/05/27	2044	05/11/2020	9.72	Call	Bond Future	1,363.8900	1.3639	1,618.0400	1.6180	18.634	0	0	1,815
2020/05/27	2044	05/11/2020	9.97	Put	Bond Future	11,230.1500	11.2302	10,354.7700	10.3548	(7.795)	0	0	0
2020/05/27	2044	05/11/2020	9.96	Call	Bond Future	1,741.4400	1.7414	2,048.3200	2.0483	17.622	0	0	0
2020/05/27	2044	05/11/2020	11.38	Call	Bond Future	5,532.8400	5.5328	6,201.7500	6.2017	12.090	0	0	0
2020/05/27	2044	05/11/2020	11.38	Put	Bond Future	4,617.4200	4.6174	4,101.7700	4.1018	(11.167)	0	0	568
2020/05/27	2044	05/11/2020	10.34	Call	Bond Future	2,474.5200	2.4745	2,873.2400	2.8732	16.113	0	0	0
2020/05/27	2044	05/11/2020	10.34	Put	Bond Future	9,006.4900	9.0065	8,220.6500	8.2207	(8.725)	0	0	0
2020/05/27	2044	05/11/2020	11.06	Call	Bond Future	4,421.4400	4.4214	5,009.4500	5.0094	13.299	0	0	0
2020/05/27	2044	05/11/2020	10.04	Put	Bond Future	10,784.5200	10.7845	9,925.4200	9.9254	(7.966)	0	0	0
2020/05/27	2044	05/11/2020	11.17	Put	Bond Future	5,291.4900	5.2915	4,723.4200	4.7234	(10.736)	0	0	1,815
2020/05/27	2044	05/11/2020	11.43	Put	Bond Future	4,468.7000	4.4687	3,965.1300	3.9651	(11.269)	0	0	1,815
2020/05/27	2044	05/11/2020	8.87	Put	Bond Future	19,750.8900	19.7509	18,676.9300	18.6769	(5.438)	0	0	0
2020/05/27	2044	05/11/2020	9.29	Call	Bond Future	839.4400	0.8394	1,012.0100	1.0120	20.558	0	0	568
2020/05/27	2044	05/11/2020	10.36	Put	Bond Future	8,895.5200	8.8955	8,114.7200	8.1147	(8.777)	0	0	0
2020/05/27	2044	05/11/2020	10.04	Call	Bond Future	1,881.7500	1.8818	2,207.2100	2.2072	17.296	0	0	525
2020/05/27	2044	05/11/2020	9.34	Put	Bond Future	15,764.8100	15.7648	14,761.3800	14.7614	(6.365)	0	0	0
2020/05/27	2044	05/11/2020	9.34	Call	Bond Future	891.1100	0.8911	1,072.2400	1.0722	20.326	0	0	525
2020/05/27	2044	05/11/2020	11.17	Call	Bond Future	4,793.1100	4.7931	5,409.6000	5.4096	12.862	0	0	0
2020/05/27	2044	05/11/2020	8.87	Call	Bond Future	489.9700	0.4900	600.5700	0.6006	22.573	0	0	1,815
2020/05/27	2044	05/11/2020	10.02	Put	Bond Future	10,910.6500	10.9107	10,046.8600	10.0469	(7.917)	0	0	0
2020/05/27	2044	05/11/2020	10.02	Call	Bond Future	1,845.9800	1.8460	2,166.7500	2.1668	17.377	0	0	1,815



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
2020/05/27	2044	05/11/2020	10.35	Call	Bond Future	2,496.1200	2.4961	2,897.3500	2.8974	16.074	0	0	0
2020/05/27	2044	05/11/2020	10.35	Put	Bond Future	8,950.8900	8.9509	8,167.5600	8.1676	(8.751)	0	0	0
2020/05/27	2044	04/02/2021	10.04	Put	Bond Future	12,513.6800	12.5137	11,665.6700	11.6657	(6.777)	0	0	0
2020/05/27	2044	04/02/2021	10.37	Call	Bond Future	3,024.0300	3.0240	3,442.5600	3.4426	13.840	0	0	0
2020/05/27	2044	04/02/2021	10.35	Put	Bond Future	10,683.1500	10.6832	9,899.6300	9.8996	(7.334)	0	0	0
2020/05/27	2044	04/02/2021			Bond Future	11.4323	78.5734	11.2524	79.7711	(1.574)	0.0000	0.0000	0
2020/05/27	2044	04/02/2021	10.37	Put	Bond Future	10,571.9500	10.5719	9,792.7000	9.7927	(7.371)	0	0	0
2020/05/27	2044	04/02/2021	10.35	Call	Bond Future	2,981.5200	2.9815	3,395.7800	3.3958	13.894	0	0	0
2020/05/27	2044	04/02/2021	10.04	Call	Bond Future	2,369.8200	2.3698	2,719.5900	2.7196	14.759	0	0	0
2020/05/27	2044	04/02/2021	10.84	Call	Bond Future	4,128.1500	4.1281	4,649.2900	4.6493	12.624	0	0	0
2020/05/27	2044	04/02/2021	10.36	Put	Bond Future	10,627.4500	10.6274	9,846.0700	9.8461	(7.352)	0	0	0
2020/05/27	2044	04/02/2021	10.84	Put	Bond Future	8,191.7500	8.1917	7,515.1100	7.5151	(8.260)	0	0	405
2020/05/27	2044	04/02/2021	10.29	Call	Bond Future	2,856.2000	2.8562	3,257.7200	3.2577	14.058	0	0	0
2020/05/27	2044	04/02/2021	10.29	Put	Bond Future	11,021.7300	11.0217	10,225.4700	10.2255	(7.224)	0	0	405
2020/05/27	2044	04/02/2021	9.66	Put	Bond Future	15,037.1900	15.0372	14,115.7600	14.1158	(6.128)	0	0	0
2020/05/27	2044	04/02/2021	9.66	Call	Bond Future	1,739.8400	1.7398	2,016.1900	2.0162	15.884	0	0	405
2020/05/27	2044	04/02/2021	10.36	Call	Bond Future	3,002.7300	3.0027	3,419.1300	3.4191	13.867	0	0	0
2020/05/27	2044	06/05/2021	12.43	Put	Bond Future	4,867.9400	4.8679	4,450.2500	4.4502	(8.580)	0	0	0
2020/05/27	2044	06/05/2021	12.44	Call	Bond Future	9,736.4300	9.7364	10,532.1000	10.5321	8.172	0	0	0
2020/05/27	2044	06/05/2021			Bond Future	11.6296	79.5230	11.4423	80.7349	(1.611)	0.0000	0.0000	0
2020/05/27	2044	06/05/2021	12.45	Call	Bond Future	9,771.4800	9.7715	10,568.6100	10.5686	8.158	0	0	0
2020/05/27	2044	06/05/2021	12.45	Put	Bond Future	4,824.3000	4.8243	4,409.5100	4.4095	(8.598)	0	0	0
2020/05/27	2044	06/05/2021	12.43	Call	Bond Future	9,701.1000	9.7011	10,495.3300	10.4953	8.187	0	0	0
2020/05/27	2044	06/05/2021	12.44	Put	Bond Future	4,846.2200	4.8462	4,429.9700	4.4300	(8.589)	0	0	0
2020/05/27	2046	06/08/2020			Bond Future	96.3730	96.3730	96.6295	96.6295	0.266	0.0000	0.0000	15,257
2020/05/27	2046	05/11/2020			Bond Future	95.7130	95.7130	95.9704	95.9704	0.269	0.0000	0.0000	0
2020/05/27	2046	04/02/2021			Bond Future	96.8855	96.8855	97.1451	97.1451	0.268	0.0000	0.0000	0
2020/05/27	2046	06/05/2021			Bond Future	96.2688	96.2688	96.5314	96.5314	0.273	0.0000	0.0000	0
2020/05/27	2050	06/08/2020			Bond Future	97.4679	97.4679	97.1992	97.1992	(0.276)	0.0000	0.0000	15,749
2020/05/27	2050	05/11/2020			Bond Future	98.6064	98.6064	98.3323	98.3323	(0.278)	0.0000	0.0000	0
2020/05/27	2050	04/02/2021			Bond Future	97.9043	97.9043	97.6260	97.6260	(0.284)	0.0000	0.0000	0
2020/05/27	2050	06/05/2021			Bond Future	99.1087	99.1087	98.8266	98.8266	(0.285)	0.0000	0.0000	0
2020/05/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	AL37	06/08/2020			Index Future	726.4980	726.4980	724.0510	724.0510	(0.337)	0.0000	0.0000	0
2020/05/27	AL37	05/11/2020			Index Future	734.8760	734.8760	732.3960	732.3960	(0.337)	0.0000	0.0000	0
2020/05/27	AL37	04/02/2021			Index Future	743.6930	743.6930	741.1810	741.1810	(0.338)	0.0000	0.0000	0
2020/05/27	AL37	06/05/2021			Index Future	752.6610	752.6610	750.1180	750.1180	(0.338)	0.0000	0.0000	0
2020/05/27	AL7T	06/08/2020			Index Future	814.6740	814.6740	817.3240	817.3240	0.325	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
2020/05/27	AL7T	05/11/2020			Index Future	824.0680	824.0680	826.7430	826.7430	0.325	0.0000	0.0000	0
2020/05/27	AL7T	04/02/2021			Index Future	833.9560	833.9560	836.6600	836.6600	0.324	0.0000	0.0000	0
2020/05/27	AL7T	06/05/2021			Index Future	844.0130	844.0130	846.7480	846.7480	0.324	0.0000	0.0000	0
2020/05/27	ALBI	06/08/2020			Index Future	714.3630	714.3630	718.4700	718.4700	0.575	0.0000	0.0000	211
2020/05/27	ALBI	05/11/2020			Index Future	722.6010	722.6010	726.7500	726.7500	0.574	0.0000	0.0000	0
2020/05/27	ALBI	04/02/2021			Index Future	731.2710	731.2710	735.4680	735.4680	0.574	0.0000	0.0000	0
2020/05/27	ALBI	06/05/2021			Index Future	740.0890	740.0890	744.3360	744.3360	0.574	0.0000	0.0000	0
2020/05/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/05/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/27	ES33	06/08/2020			Bond Future	11.5923	75.8127	11.4757	76.4351	(1.006)	0.0000	0.0000	350
2020/05/27	ES33	05/11/2020			Bond Future	11.8288	72.9042	11.7076	73.5320	(1.024)	0.0000	0.0000	0
2020/05/27	ES33	04/02/2021			Bond Future	12.0778	73.7808	11.9516	74.4155	(1.045)	0.0000	0.0000	0
2020/05/27	ES33	06/05/2021			Bond Future	12.3330	70.8938	12.2014	71.5358	(1.067)	0.0000	0.0000	0
2020/05/27	ES42	06/08/2020			Bond Future	12.0960	75.0964	11.9174	76.1514	(1.477)	0.0000	0.0000	4,919
2020/05/27	ES42	05/11/2020			Bond Future	12.3279	71.6968	12.1416	72.7622	(1.511)	0.0000	0.0000	0
2020/05/27	ES42	04/02/2021			Bond Future	12.5644	72.5598	12.3699	73.6371	(1.548)	0.0000	0.0000	0
2020/05/27	ES42	06/05/2021			Bond Future	12.8161	69.1771	12.6126	70.2672	(1.588)	0.0000	0.0000	0
2020/05/27	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/27	GOVI	06/08/2020	728.12	Put	GOVI	219,110.0000	21.9110	179,990.0000	17.9990	(17.854)	0	0	0
2020/05/27	GOVI	06/08/2020			GOVI	706.2090	706.2090	710.1210	710.1210	0.554	0.0000	0.0000	1,042
2020/05/27	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/27	GOVI	06/08/2020	728.14	Put	GOVI	219,310.0000	21.9310	180,190.0000	18.0190	(17.838)	0	0	0
2020/05/27	GOVI	06/08/2020	728.13	Put	GOVI	219,210.0000	21.9210	180,090.0000	18.0090	(17.846)	0	0	0
2020/05/27	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/27	GOVI	05/11/2020	737.84	Put	GOVI	234,870.0000	23.4870	195,350.0000	19.5350	(16.826)	0	0	0
2020/05/27	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/27	GOVI	05/11/2020			GOVI	714.3530	714.3530	718.3050	718.3050	0.553	0.0000	0.0000	0
2020/05/27	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/27	GOVI	05/11/2020	737.83	Put	GOVI	234,770.0000	23.4770	195,250.0000	19.5250	(16.833)	0	0	0
2020/05/27	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/27	GOVI	05/11/2020	737.85	Put	GOVI	234,970.0000	23.4970	195,450.0000	19.5450	(16.819)	0	0	0
2020/05/27	GOVI	04/02/2021	750.96	Put	GOVI	280,360.0000	28.0360	240,390.0000	24.0390	(14.257)	0	0	0
2020/05/27	GOVI	04/02/2021			GOVI	722.9240	722.9240	726.9210	726.9210	0.553	0.0000	0.0000	0
2020/05/27	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/27	GOVI	04/02/2021	750.95	Put	GOVI	280,260.0000	28.0260	240,290.0000	24.0290	(14.262)	0	0	0
2020/05/27	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/27	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/27	GOVI	04/02/2021	750.94	Put	GOVI	280,160.0000	28.0160	240,190.0000	24.0190	(14.267)	0	0	0
2020/05/27	GOVI	06/05/2021	678.67	Call	GOVI	529,720.0000	52.9720	570,160.0000	57.0160	7.634	0	0	0
2020/05/27	GOVI	06/05/2021			GOVI	731.6420	731.6420	735.6860	735.6860	0.553	0.0000	0.0000	0
2020/05/27	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/27	GOVI	06/05/2021	678.68	Call	GOVI	529,620.0000	52.9620	570,060.0000	57.0060	7.636	0	0	0
2020/05/27	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/27	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/27	GOVI	06/05/2021	678.69	Call	GOVI	529,520.0000	52.9520	569,960.0000	56.9960	7.637	0	0	0
2020/05/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/05/27	IGOV	06/08/2020			Index Future	254.4270	254.4270	254.5230	254.5230	0.038	0.0000	0.0000	1,132
2020/05/27	IGOV	05/11/2020			Index Future	257.4240	257.4240	257.5190	257.5190	0.037	0.0000	0.0000	47
2020/05/27	IGOV	04/02/2021			Index Future	260.5740	260.5740	260.6700	260.6700	0.037	0.0000	0.0000	0
2020/05/27	IGOV	06/05/2021			Index Future	263.7770	263.7770	263.8740	263.8740	0.037	0.0000	0.0000	0
2020/05/27	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/05/27	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/05/27	IS05	17/12/2020			Interest Rate Swap	94.0900	94.0900	94.1000	94.1000	0.011	0.0000	0.0000	0
2020/05/27	IS05	16/03/2021			Interest Rate Swap	92.3900	92.3900	92.3900	92.3900	0.000	0.0000	0.0000	0
2020/05/27	IS05	15/06/2021			Interest Rate Swap	90.6700	90.6700	90.6600	90.6600	(0.011)	0.0000	0.0000	0
2020/05/27	IS05	21/09/2021			Interest Rate Swap	89.7600	89.7600	89.7600	89.7600	0.000	0.0000	0.0000	0
2020/05/27	IS05	21/12/2021			Interest Rate Swap	91.1900	91.1900	91.2000	91.2000	0.011	0.0000	0.0000	51
2020/05/27	IS05	15/03/2022			Interest Rate Swap	90.7800	90.7800	90.7900	90.7900	0.011	0.0000	0.0000	0
2020/05/27	IS05	21/06/2022			Interest Rate Swap	91.0900	91.0900	91.1100	91.1100	0.022	0.0000	0.0000	0
2020/05/27	IS05	20/09/2022			Interest Rate Swap	94.3900	94.3900	94.4300	94.4300	0.042	0.0000	0.0000	0
2020/05/27	IS05	20/12/2022			Interest Rate Swap	95.0500	95.0500	95.1200	95.1200	0.074	0.0000	0.0000	0
2020/05/27	IS05	22/03/2023			Interest Rate Swap	87.6300	87.6300	87.7400	87.7400	0.126	0.0000	0.0000	0
2020/05/27	IS05	20/06/2023			Interest Rate Swap	93.3200	93.3200	93.4500	93.4500	0.139	0.0000	0.0000	0
2020/05/27	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/05/27	IS10	17/12/2025			Interest Rate Swap	82.4100	82.4100	82.7000	82.7000	0.352	0.0000	0.0000	0
2020/05/27	IS10	16/03/2026			Interest Rate Swap	79.1100	79.1100	79.3700	79.3700	0.329	0.0000	0.0000	0
2020/05/27	IS10	15/06/2026			Interest Rate Swap	77.6700	77.6700	77.9600	77.9600	0.373	0.0000	0.0000	0
2020/05/27	IS10	21/09/2026			Interest Rate Swap	79.8100	79.8100	80.1700	80.1700	0.451	0.0000	0.0000	0
2020/05/27	IS10	21/12/2026			Interest Rate Swap	83.9200	83.9200	84.3800	84.3800	0.548	0.0000	0.0000	0
2020/05/27	IS10	15/03/2027			Interest Rate Swap	82.5700	82.5700	83.1200	83.1200	0.666	0.0000	0.0000	0
2020/05/27	IS10	21/06/2027			Interest Rate Swap	84.7000	84.7000	85.3000	85.3000	0.708	0.0000	0.0000	0
2020/05/27	IS10	20/09/2027			Interest Rate Swap	90.5000	90.5000	91.1100	91.1100	0.674	0.0000	0.0000	0
2020/05/27	IS10	20/12/2027			Interest Rate Swap	90.9300	90.9300	91.5300	91.5300	0.660	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
2020/05/27	IS10	22/03/2028			Interest Rate Swap	84.0800	84.0800	84.6600	84.6600	0.690	0.0000	0.0000	0
2020/05/27	IS10	20/06/2028			Interest Rate Swap	91.8700	91.8700	92.4300	92.4300	0.610	0.0000	0.0000	0
2020/05/27	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/05/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/05/27	R023	06/08/2020	7.26	Call	Bond Future	4,194.6500	4.1946	4,191.6400	4.1916	(0.072)	0	0	0
2020/05/27	R023	06/08/2020			Bond Future	5.4925	108.7790	5.4935	108.7764	0.019	0.0000	0.0000	26,870
2020/05/27	R023	06/08/2020	7.26	Put	Bond Future	9.0300	0.0090	8.6200	0.0086	(4.540)	0	0	0
2020/05/27	R023	06/08/2020	7.27	Call	Bond Future	4,217.4200	4.2174	4,214.4100	4.2144	(0.071)	0	0	0
2020/05/27	R023	06/08/2020	7.28	Put	Bond Future	8.4100	0.0084	8.0200	0.0080	(4.637)	0	0	0
2020/05/27	R023	06/08/2020	7.27	Put	Bond Future	8.7200	0.0087	8.3100	0.0083	(4.702)	0	0	0
2020/05/27	R023	06/08/2020	7.28	Call	Bond Future	4,240.1800	4.2402	4,237.1900	4.2372	(0.071)	0	0	0
2020/05/27	R023	05/11/2020	7.46	Put	Bond Future	52.1600	0.0522	51.6200	0.0516	(1.035)	0	0	0
2020/05/27	R023	05/11/2020	7.47	Put	Bond Future	51.0800	0.0511	50.5500	0.0505	(1.038)	0	0	0
2020/05/27	R023	05/11/2020			Bond Future	5.5909	106.1146	5.5931	106.1096	0.041	0.0000	0.0000	0
2020/05/27	R023	05/11/2020	7.46	Call	Bond Future	4,060.0100	4.0600	4,054.4400	4.0544	(0.137)	0	0	0
2020/05/27	R023	05/11/2020	7.47	Call	Bond Future	4,079.8500	4.0799	4,074.2900	4.0743	(0.136)	0	0	0
2020/05/27	R023	05/11/2020	7.45	Call	Bond Future	4,040.2000	4.0402	4,034.6200	4.0346	(0.138)	0	0	0
2020/05/27	R023	05/11/2020	7.45	Put	Bond Future	53.2600	0.0533	52.7100	0.0527	(1.033)	0	0	0
2020/05/27	R023	04/02/2021	6.34	Call	Bond Future	1,769.5300	1.7695	1,763.4600	1.7635	(0.343)	0	0	0
2020/05/27	R023	04/02/2021	6.32	Put	Bond Future	528.7800	0.5288	528.9300	0.5289	0.028	0	0	0
2020/05/27	R023	04/02/2021			Bond Future	5.6958	107.3898	5.6989	107.3836	0.055	0.0000	0.0000	0
2020/05/27	R023	04/02/2021	6.34	Put	Bond Future	516.4400	0.5164	516.5700	0.5166	0.025	0	0	0
2020/05/27	R023	04/02/2021	6.32	Call	Bond Future	1,743.2600	1.7433	1,737.2100	1.7372	(0.347)	0	0	0
2020/05/27	R023	04/02/2021	6.33	Put	Bond Future	522.5900	0.5226	522.7200	0.5227	0.025	0	0	0
2020/05/27	R023	04/02/2021	6.33	Call	Bond Future	1,756.3800	1.7564	1,750.3100	1.7503	(0.346)	0	0	0
2020/05/27	R023	06/05/2021	7.58	Call	Bond Future	3,152.8200	3.1528	3,146.1500	3.1462	(0.212)	0	0	0
2020/05/27	R023	06/05/2021			Bond Future	5.8138	104.7747	5.8177	104.7680	0.067	0.0000	0.0000	0
2020/05/27	R023	06/05/2021	7.56	Call	Bond Future	3,123.8100	3.1238	3,117.1400	3.1171	(0.214)	0	0	0
2020/05/27	R023	06/05/2021	7.56	Put	Bond Future	163.2500	0.1632	163.3000	0.1633	0.031	0	0	0
2020/05/27	R023	06/05/2021	7.58	Put	Bond Future	159.0000	0.1590	159.0500	0.1590	0.031	0	0	0
2020/05/27	R023	06/05/2021	7.57	Call	Bond Future	3,138.3000	3.1383	3,131.6300	3.1316	(0.213)	0	0	0
2020/05/27	R023	06/05/2021	7.57	Put	Bond Future	161.1100	0.1611	161.1600	0.1612	0.031	0	0	0
2020/05/27	R035	06/08/2020	9.92	Put	Bond Future	5,450.1200	5.4501	4,986.5000	4.9865	(8.507)	0	0	0
2020/05/27	R035	06/08/2020	10.45	Put	Bond Future	3,247.4600	3.2475	2,905.1700	2.9052	(10.540)	0	0	500
2020/05/27	R035	06/08/2020	9.67	Call	Bond Future	1,095.4200	1.0954	1,254.4900	1.2545	14.521	0	0	500
2020/05/27	R035	06/08/2020	9.00	Put	Bond Future	11,186.8300	11.1868	10,574.7800	10.5748	(5.471)	0	0	0
2020/05/27	R035	06/08/2020			Bond Future	10.4789	92.1280	10.3795	92.8012	(0.949)	0.0000	0.0000	103,302
2020/05/27	R035	06/08/2020	9.92	Call	Bond Future	1,565.7400	1.5657	1,775.3300	1.7753	13.386	0	0	0
2020/05/27	R035	06/08/2020	9.09	Put	Bond Future	10,538.6100	10.5386	9,936.3000	9.9363	(5.715)	0	0	0
2020/05/27	R035	06/08/2020	9.09	Call	Bond Future	410.4600	0.4105	481.3600	0.4814	17.273	0	0	500
2020/05/27	R035	06/08/2020	9.67	Put	Bond Future	6,798.5700	6.7986	6,284.4300	6.2844	(7.562)	0	0	0
2020/05/27	R035	06/08/2020	9.00	Call	Bond Future	345.2500	0.3452	406.4100	0.4064	17.715	0	0	24,761
2020/05/27	R035	06/08/2020	9.93	Call	Bond Future	1,587.0600	1.5871	1,798.8000	1.7988	13.342	0	0	0
2020/05/27	R035	06/08/2020	9.91	Put	Bond Future	5,500.7600	5.5008	5,035.0000	5.0350	(8.467)	0	0	0
2020/05/27	R035	06/08/2020	10.45	Call	Bond Future	3,052.6800	3.0527	3,383.6000	3.3836	10.840	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
2020/05/27	R035	06/08/2020	9.93	Put	Bond Future	5,399.7500	5.3998	4,938.2800	4.9383	(8.546)	0	0	0
2020/05/27	R035	06/08/2020	9.91	Call	Bond Future	1,544.6200	1.5446	1,752.0700	1.7521	13.430	0	0	0
2020/05/27	R035	06/08/2020	8.75	Put	Bond Future	13,069.6000	13.0696	12,435.5700	12.4356	(4.851)	0	0	0
2020/05/27	R035	06/08/2020	8.75	Call	Bond Future	206.9500	0.2070	246.1300	0.2461	18.932	0	0	3,000
2020/05/27	R035	05/11/2020	10.34	Put	Bond Future	5,846.3500	5.8463	5,467.6500	5.4676	(6.478)	0	0	0
2020/05/27	R035	05/11/2020			Bond Future	10.6681	88.7059	10.5651	89.3847	(0.965)	0.0000	0.0000	0
2020/05/27	R035	05/11/2020	10.33	Call	Bond Future	3,626.7200	3.6267	3,925.3300	3.9253	8.234	0	0	0
2020/05/27	R035	05/11/2020	10.33	Put	Bond Future	5,884.6100	5.8846	5,504.3500	5.5043	(6.462)	0	0	0
2020/05/27	R035	05/11/2020	10.34	Call	Bond Future	3,656.4600	3.6565	3,956.6300	3.9566	8.209	0	0	0
2020/05/27	R035	05/11/2020	10.32	Call	Bond Future	3,597.1100	3.5971	3,894.1500	3.8942	8.258	0	0	0
2020/05/27	R035	05/11/2020	10.32	Put	Bond Future	5,923.0800	5.9231	5,541.2500	5.5413	(6.446)	0	0	0
2020/05/27	R035	04/02/2021	11.14	Put	Bond Future	4,748.9100	4.7489	4,456.2300	4.4562	(6.163)	0	0	650
2020/05/27	R035	04/02/2021	10.04	Put	Bond Future	8,776.0200	8.7760	8,343.7500	8.3438	(4.926)	0	0	0
2020/05/27	R035	04/02/2021	10.14	Put	Bond Future	8,310.0400	8.3100	7,890.3600	7.8904	(5.050)	0	0	650
2020/05/27	R035	04/02/2021	10.05	Call	Bond Future	3,283.5700	3.2836	3,538.6100	3.5386	7.767	0	0	0
2020/05/27	R035	04/02/2021			Bond Future	10.8672	89.7722	10.7601	90.4583	(0.985)	0.0000	0.0000	0
2020/05/27	R035	04/02/2021	10.06	Call	Bond Future	3,306.0000	3.3060	3,562.3000	3.5623	7.753	0	0	0
2020/05/27	R035	04/02/2021	10.06	Put	Bond Future	8,681.4500	8.6814	8,251.6800	8.2517	(4.950)	0	0	0
2020/05/27	R035	04/02/2021	10.14	Call	Bond Future	3,488.8900	3.4889	3,755.2800	3.7553	7.635	0	0	0
2020/05/27	R035	04/02/2021	11.14	Call	Bond Future	6,461.1600	6.4612	6,854.5500	6.8546	6.089	0	0	0
2020/05/27	R035	04/02/2021	10.04	Call	Bond Future	3,261.2300	3.2612	3,515.0300	3.5150	7.782	0	0	0
2020/05/27	R035	04/02/2021	10.05	Put	Bond Future	8,728.6500	8.7287	8,297.6200	8.2976	(4.938)	0	0	0
2020/05/27	R035	06/05/2021	10.24	Put	Bond Future	9,676.2200	9.6762	9,263.3900	9.2634	(4.266)	0	0	0
2020/05/27	R035	06/05/2021	12.35	Put	Bond Future	3,616.1500	3.6162	3,408.7600	3.4088	(5.735)	0	0	0
2020/05/27	R035	06/05/2021	12.37	Call	Bond Future	11,122.1800	11.1222	11,610.2300	11.6102	4.388	0	0	0
2020/05/27	R035	06/05/2021			Bond Future	11.0673	86.3771	10.9560	87.0710	(1.006)	0.0000	0.0000	0
2020/05/27	R035	06/05/2021	12.35	Call	Bond Future	11,045.2500	11.0453	11,531.8000	11.5318	4.405	0	0	0
2020/05/27	R035	06/05/2021	12.37	Put	Bond Future	3,585.0300	3.5850	3,379.1400	3.3791	(5.743)	0	0	0
2020/05/27	R035	06/05/2021	10.24	Call	Bond Future	4,314.9200	4.3149	4,596.0300	4.5960	6.515	0	0	793
2020/05/27	R035	06/05/2021	12.36	Put	Bond Future	3,600.6900	3.6007	3,394.0600	3.3941	(5.739)	0	0	0
2020/05/27	R035	06/05/2021	12.02	Call	Bond Future	9,798.7000	9.7987	10,259.0800	10.2591	4.698	0	0	0
2020/05/27	R035	06/05/2021	12.02	Put	Bond Future	4,185.5800	4.1856	3,952.0200	3.9520	(5.580)	0	0	793
2020/05/27	R035	06/05/2021	11.32	Call	Bond Future	7,373.3200	7.3733	7,768.7500	7.7688	5.363	0	0	0
2020/05/27	R035	06/05/2021	11.32	Put	Bond Future	5,828.5000	5.8285	5,529.9900	5.5300	(5.122)	0	0	793
2020/05/27	R035	06/05/2021	12.36	Call	Bond Future	11,083.8400	11.0838	11,571.1500	11.5712	4.397	0	0	0
2020/05/27	R186	06/08/2020	8.38	Put	Bond Future	917.8500	0.9178	1,014.0700	1.0141	10.483	0	0	0
2020/05/27	R186	06/08/2020	9.00	Call	Bond Future	6,544.8100	6.5448	6,199.4000	6.1994	(5.278)	0	0	900
2020/05/27	R186	06/08/2020	8.00	Call	Bond Future	2,657.4000	2.6574	2,420.7400	2.4207	(8.906)	0	0	900
2020/05/27	R186	06/08/2020	8.25	Call	Bond Future	3,520.6700	3.5207	3,248.7800	3.2488	(7.723)	0	0	0
2020/05/27	R186	06/08/2020			Bond Future	7.7921	114.8485	7.8640	114.4643	0.923	0.0000	0.0000	81,222
2020/05/27	R186	06/08/2020	8.37	Call	Bond Future	3,970.9300	3.9709	3,684.1900	3.6842	(7.221)	0	0	0
2020/05/27	R186	06/08/2020	8.37	Put	Bond Future	931.1100	0.9311	1,028.5000	1.0285	10.460	0	0	0
2020/05/27	R186	06/08/2020	9.00	Put	Bond Future	308.4900	0.3085	347.2100	0.3472	12.551	0	0	0
2020/05/27	R186	06/08/2020	8.38	Call	Bond Future	4,009.3500	4.0094	3,721.4400	3.7214	(7.181)	0	0	0
2020/05/27	R186	06/08/2020	8.00	Put	Bond Future	1,551.5800	1.5516	1,699.0500	1.6991	9.505	0	0	0
2020/05/27	R186	06/08/2020	8.25	Put	Bond Future	1,103.4200	1.1034	1,215.6600	1.2157	10.172	0	0	0
2020/05/27	R186	06/08/2020	8.36	Call	Bond Future	3,932.6400	3.9326	3,647.0800	3.6471	(7.261)	0	0	0

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2020/05/27	R186	06/08/2020	8.36	Put	Bond Future	944.5300	0.9445	1,043.1000	1.0431	10.436	0	0	0
2020/05/27	R186	05/11/2020	8.00	Put	Bond Future	2,813.0100	2.8130	2,994.5800	2.9946	6.455	0	0	0
2020/05/27	R186	05/11/2020	8.65	Call	Bond Future	5,073.0200	5.0730	4,798.9400	4.7989	(5.403)	0	0	0
2020/05/27	R186	05/11/2020	8.64	Put	Bond Future	1,620.1800	1.6202	1,738.1500	1.7381	7.281	0	0	0
2020/05/27	R186	05/11/2020			Bond Future	7.9600	116.1626	8.0365	115.7714	0.961	0.0000	0.0000	0
2020/05/27	R186	05/11/2020	7.00	Put	Bond Future	6,069.3000	6.0693	6,359.9400	6.3599	4.789	0	0	0
2020/05/27	R186	05/11/2020	7.00	Call	Bond Future	1,008.9900	1.0090	908.4300	0.9084	(9.966)	0	0	1,200
2020/05/27	R186	05/11/2020	8.66	Call	Bond Future	5,108.2400	5.1082	4,833.3000	4.8333	(5.382)	0	0	0
2020/05/27	R186	05/11/2020	8.66	Put	Bond Future	1,592.0200	1.5920	1,708.2800	1.7083	7.303	0	0	0
2020/05/27	R186	05/11/2020	8.00	Call	Bond Future	3,017.7000	3.0177	2,808.0700	2.8081	(6.947)	0	0	1,200
2020/05/27	R186	05/11/2020	7.84	Put	Bond Future	3,219.7200	3.2197	3,419.0900	3.4191	6.192	0	0	0
2020/05/27	R186	05/11/2020	9.26	Put	Bond Future	832.6600	0.8327	902.4900	0.9025	8.386	0	0	3,500
2020/05/27	R186	05/11/2020	8.65	Put	Bond Future	1,606.0400	1.6060	1,723.1600	1.7232	7.292	0	0	0
2020/05/27	R186	05/11/2020	8.64	Call	Bond Future	5,037.8900	5.0379	4,764.6600	4.7647	(5.424)	0	0	0
2020/05/27	R186	05/11/2020	7.84	Call	Bond Future	2,602.4100	2.6024	2,410.5800	2.4106	(7.371)	0	0	3,500
2020/05/27	R186	05/11/2020	8.34	Put	Bond Future	2,103.7800	2.1038	2,249.5900	2.2496	6.931	0	0	0
2020/05/27	R186	05/11/2020	8.34	Call	Bond Future	4,030.1600	4.0302	3,784.7700	3.7848	(6.089)	0	0	3,500
2020/05/27	R186	05/11/2020	9.26	Call	Bond Future	7,252.0400	7.2520	6,930.6700	6.9307	(4.431)	0	0	0
2020/05/27	R186	04/02/2021	8.15	Call	Bond Future	3,490.4000	3.4904	3,281.3100	3.2813	(5.990)	0	0	0
2020/05/27	R186	04/02/2021			Bond Future	8.1356	112.2746	8.2168	111.8775	0.998	0.0000	0.0000	0
2020/05/27	R186	04/02/2021	8.15	Put	Bond Future	3,419.9500	3.4200	3,607.9100	3.6079	5.496	0	0	0
2020/05/27	R186	04/02/2021	8.16	Call	Bond Future	3,516.9400	3.5169	3,306.9500	3.3069	(5.971)	0	0	0
2020/05/27	R186	04/02/2021	8.17	Put	Bond Future	3,375.2600	3.3753	3,561.4200	3.5614	5.515	0	0	0
2020/05/27	R186	04/02/2021	8.16	Put	Bond Future	3,397.5400	3.3975	3,584.6000	3.5846	5.506	0	0	0
2020/05/27	R186	04/02/2021	8.17	Call	Bond Future	3,543.5900	3.5436	3,332.7000	3.3327	(5.951)	0	0	0
2020/05/27	R186	06/05/2021	10.76	Put	Bond Future	747.9700	0.7480	800.3100	0.8003	6.998	0	0	0
2020/05/27	R186	06/05/2021	10.77	Call	Bond Future	11,444.5000	11.4445	11,094.1300	11.0941	(3.061)	0	0	0
2020/05/27	R186	06/05/2021			Bond Future	8.3281	113.6305	8.4144	113.2281	1.036	0.0000	0.0000	0
2020/05/27	R186	06/05/2021	10.78	Call	Bond Future	11,479.2000	11.4792	11,128.4700	11.1285	(3.055)	0	0	0
2020/05/27	R186	06/05/2021	10.78	Put	Bond Future	735.2700	0.7353	786.8900	0.7869	7.021	0	0	0
2020/05/27	R186	06/05/2021	10.76	Call	Bond Future	11,409.8200	11.4098	11,059.8100	11.0598	(3.068)	0	0	0
2020/05/27	R186	06/05/2021	10.77	Put	Bond Future	741.6000	0.7416	793.5800	0.7936	7.009	0	0	0
2020/05/27	R197	06/08/2020			Bond Future	307.1478	307.1478	307.3965	307.3965	0.081	0.0000	0.0000	2,549
2020/05/27	R197	05/11/2020			Bond Future	310.7342	310.7342	310.9791	310.9791	0.079	0.0000	0.0000	0
2020/05/27	R197	04/02/2021			Bond Future	306.6029	306.6029	306.8477	306.8477	0.080	0.0000	0.0000	0
2020/05/27	R197	06/05/2021			Bond Future	310.3747	310.3747	310.6212	310.6212	0.079	0.0000	0.0000	0
2020/05/27	R202	06/08/2020			Bond Future	213.3509	213.3509	213.5533	213.5533	0.095	0.0000	0.0000	7,641
2020/05/27	R202	05/11/2020			Bond Future	215.8421	215.8421	216.0422	216.0422	0.093	0.0000	0.0000	0
2020/05/27	R202	04/02/2021			Bond Future	214.2697	214.2697	214.4699	214.4699	0.093	0.0000	0.0000	0
2020/05/27	R202	06/05/2021			Bond Future	216.9054	216.9054	217.1072	217.1072	0.093	0.0000	0.0000	0
2020/05/27	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/27	R208	06/08/2020			Bond Future	3.3590	104.5751	3.3664	104.5704	0.221	0.0000	0.0000	23,391
2020/05/27	R208	06/08/2020	5.56	Call	Bond Future	1,381.6300	1.3816	1,376.9200	1.3769	(0.341)	0	0	0
2020/05/27	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/27	R208	06/08/2020	5.57	Call	Bond Future	1,387.8300	1.3878	1,383.1200	1.3831	(0.339)	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
2020/05/27	R208	06/08/2020	5.55	Call	Bond Future	1,375.4300	1.3754	1,370.7200	1.3707	(0.342)	0	0	0
2020/05/27	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/27	R208	05/11/2020	4.78	Call	Bond Future	878.3700	0.8784	871.2700	0.8713	(0.808)	0	0	0
2020/05/27	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/27	R208	05/11/2020			Bond Future	2.5180	102.3791	2.5362	102.3720	0.720	0.0000	0.0000	0
2020/05/27	R208	05/11/2020	4.79	Call	Bond Future	882.2200	0.8822	875.1200	0.8751	(0.805)	0	0	0
2020/05/27	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/27	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/27	R208	05/11/2020	4.77	Call	Bond Future	874.5200	0.8745	867.4200	0.8674	(0.812)	0	0	0
2020/05/27	R209	06/08/2020	5.56	Call	Bond Future	0.0400	0.0000	0.0500	0.0001	25.000	0	0	0
2020/05/27	R209	06/08/2020	5.55	Put	Bond Future	39,384.0000	39.3840	38,722.6800	38.7227	(1.679)	0	0	0
2020/05/27	R209	06/08/2020			Bond Future	10.4687	70.1492	10.3547	70.8105	(1.089)	0.0000	0.0000	63,745
2020/05/27	R209	06/08/2020	5.57	Call	Bond Future	0.0400	0.0000	0.0500	0.0001	25.000	0	0	0
2020/05/27	R209	06/08/2020	5.57	Put	Bond Future	39,167.2000	39.1672	38,505.8700	38.5059	(1.688)	0	0	0
2020/05/27	R209	06/08/2020	5.56	Put	Bond Future	39,275.5300	39.2755	38,614.2000	38.6142	(1.684)	0	0	0
2020/05/27	R209	06/08/2020	5.55	Call	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0	0	0
2020/05/27	R209	05/11/2020	10.02	Call	Bond Future	2,877.0000	2.8770	3,141.2800	3.1413	9.186	0	0	0
2020/05/27	R209	05/11/2020			Bond Future	10.6383	67.8107	10.5205	68.4782	(1.107)	0.0000	0.0000	0
2020/05/27	R209	05/11/2020	10.00	Call	Bond Future	2,835.5300	2.8355	3,097.0800	3.0971	9.224	0	0	0
2020/05/27	R209	05/11/2020	10.00	Put	Bond Future	6,570.3200	6.5703	6,164.4500	6.1645	(6.177)	0	0	0
2020/05/27	R209	05/11/2020	10.02	Put	Bond Future	6,490.2800	6.4903	6,087.1400	6.0871	(6.211)	0	0	0
2020/05/27	R209	05/11/2020	10.01	Call	Bond Future	2,856.2100	2.8562	3,119.1300	3.1191	9.205	0	0	0
2020/05/27	R209	05/11/2020	10.01	Put	Bond Future	6,530.2100	6.5302	6,125.7100	6.1257	(6.194)	0	0	0
2020/05/27	R209	04/02/2021	10.12	Put	Bond Future	7,470.7800	7.4708	7,074.9400	7.0749	(5.299)	0	0	0
2020/05/27	R209	04/02/2021			Bond Future	10.8121	68.6262	10.6902	69.3009	(1.128)	0.0000	0.0000	0
2020/05/27	R209	04/02/2021	10.11	Call	Bond Future	3,485.7300	3.4857	3,763.3800	3.7634	7.965	0	0	0
2020/05/27	R209	04/02/2021	10.11	Put	Bond Future	7,509.8600	7.5099	7,112.8600	7.1129	(5.286)	0	0	0
2020/05/27	R209	04/02/2021	10.12	Call	Bond Future	3,506.4000	3.5064	3,785.2100	3.7852	7.951	0	0	0
2020/05/27	R209	04/02/2021	10.10	Call	Bond Future	3,465.1300	3.4651	3,741.6200	3.7416	7.979	0	0	0
2020/05/27	R209	04/02/2021	10.10	Put	Bond Future	7,549.0800	7.5491	7,150.9200	7.1509	(5.274)	0	0	0
2020/05/27	R209	06/05/2021	12.23	Put	Bond Future	3,644.5400	3.6445	3,434.7200	3.4347	(5.757)	0	0	0
2020/05/27	R209	06/05/2021	12.22	Call	Bond Future	9,786.1000	9.7861	10,258.1200	10.2581	4.823	0	0	0
2020/05/27	R209	06/05/2021			Bond Future	10.9924	66.3130	10.8661	66.9956	(1.150)	0.0000	0.0000	0
2020/05/27	R209	06/05/2021	12.23	Call	Bond Future	9,818.4600	9.8185	10,291.1700	10.2912	4.815	0	0	0
2020/05/27	R209	06/05/2021	12.22	Put	Bond Future	3,658.5800	3.6586	3,448.0700	3.4481	(5.754)	0	0	0
2020/05/27	R209	06/05/2021	12.24	Call	Bond Future	9,850.8500	9.8509	10,324.2400	10.3242	4.806	0	0	0
2020/05/27	R209	06/05/2021	12.24	Put	Bond Future	3,630.5700	3.6306	3,421.4300	3.4214	(5.761)	0	0	0
2020/05/27	R210	06/08/2020			Bond Future	186.3304	186.3304	186.5004	186.5004	0.091	0.0000	0.0000	1,929
2020/05/27	R210	05/11/2020			Bond Future	185.7996	185.7996	185.9675	185.9675	0.090	0.0000	0.0000	0
2020/05/27	R210	04/02/2021			Bond Future	188.0757	188.0757	188.2438	188.2438	0.089	0.0000	0.0000	0
2020/05/27	R210	06/05/2021			Bond Future	187.6474	187.6474	187.8169	187.8169	0.090	0.0000	0.0000	0
2020/05/27	R212	06/08/2020			Bond Future	165.8563	165.8563	165.9875	165.9875	0.079	0.0000	0.0000	6,744
2020/05/27	R212	05/11/2020			Bond Future	167.7940	167.7940	167.9230	167.9230	0.077	0.0000	0.0000	0
2020/05/27	R212	04/02/2021			Bond Future	167.5283	167.5283	167.6571	167.6571	0.077	0.0000	0.0000	0
2020/05/27	R212	06/05/2021			Bond Future	169.5890	169.5890	169.7188	169.7188	0.077	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
2020/05/27	R213	06/08/2020	9.31	Call	Bond Future	1,960.5800	1.9606	2,099.3100	2.0993	7.076	0	0	0
2020/05/27	R213	06/08/2020			Bond Future	9.5882	86.1877	9.5253	86.5529	(0.656)	0.0000	0.0000	14,246
2020/05/27	R213	06/08/2020	9.29	Call	Bond Future	1,911.6300	1.9116	2,047.9000	2.0479	7.128	0	0	0
2020/05/27	R213	06/08/2020	9.29	Put	Bond Future	3,662.9500	3.6630	3,433.9500	3.4339	(6.252)	0	0	0
2020/05/27	R213	06/08/2020	9.31	Put	Bond Future	3,592.9400	3.5929	3,366.4000	3.3664	(6.305)	0	0	0
2020/05/27	R213	06/08/2020	9.30	Call	Bond Future	1,936.0100	1.9360	2,073.5100	2.0735	7.102	0	0	0
2020/05/27	R213	06/08/2020	9.30	Put	Bond Future	3,627.8200	3.6278	3,400.0500	3.4000	(6.278)	0	0	0
2020/05/27	R213	05/11/2020	9.60	Put	Bond Future	4,420.3600	4.4204	4,222.0000	4.2220	(4.487)	0	0	0
2020/05/27	R213	05/11/2020	9.59	Call	Bond Future	3,460.3000	3.4603	3,628.6300	3.6286	4.865	0	0	0
2020/05/27	R213	05/11/2020			Bond Future	9.7643	83.6431	9.6993	84.0107	(0.666)	0.0000	0.0000	0
2020/05/27	R213	05/11/2020	9.60	Call	Bond Future	3,487.1500	3.4871	3,656.3300	3.6563	4.852	0	0	0
2020/05/27	R213	05/11/2020	9.59	Put	Bond Future	4,450.7400	4.4507	4,251.5300	4.2515	(4.476)	0	0	0
2020/05/27	R213	05/11/2020	9.61	Call	Bond Future	3,514.1100	3.5141	3,684.1400	3.6841	4.838	0	0	0
2020/05/27	R213	05/11/2020	9.61	Put	Bond Future	4,390.1400	4.3901	4,192.6300	4.1926	(4.499)	0	0	0
2020/05/27	R213	04/02/2021	9.40	Call	Bond Future	3,265.2200	3.2652	3,415.1900	3.4152	4.593	0	0	0
2020/05/27	R213	04/02/2021	9.39	Put	Bond Future	6,384.9200	6.3849	6,163.1400	6.1631	(3.473)	0	0	0
2020/05/27	R213	04/02/2021			Bond Future	9.9497	84.6484	9.8821	85.0195	(0.679)	0.0000	0.0000	0
2020/05/27	R213	04/02/2021	9.41	Call	Bond Future	3,288.1900	3.2882	3,438.8700	3.4389	4.582	0	0	0
2020/05/27	R213	04/02/2021	9.41	Put	Bond Future	6,315.7700	6.3158	6,095.4100	6.0954	(3.489)	0	0	0
2020/05/27	R213	04/02/2021	9.40	Put	Bond Future	6,350.2700	6.3503	6,129.2000	6.1292	(3.481)	0	0	0
2020/05/27	R213	04/02/2021	9.39	Call	Bond Future	3,242.3400	3.2423	3,391.6000	3.3916	4.603	0	0	0
2020/05/27	R213	06/05/2021	11.91	Put	Bond Future	2,306.1400	2.3061	2,211.3500	2.2113	(4.110)	0	0	0
2020/05/27	R213	06/05/2021			Bond Future	10.1375	82.1375	10.0672	82.5127	(0.693)	0.0000	0.0000	0
2020/05/27	R213	06/05/2021	11.90	Call	Bond Future	11,031.0700	11.0311	11,311.0800	11.3111	2.538	0	0	0
2020/05/27	R213	06/05/2021	11.90	Put	Bond Future	2,319.8400	2.3198	2,224.6500	2.2247	(4.103)	0	0	0
2020/05/27	R213	06/05/2021	11.91	Call	Bond Future	11,063.1500	11.0632	11,343.5600	11.3436	2.535	0	0	0
2020/05/27	R213	06/05/2021	11.89	Call	Bond Future	10,999.0200	10.9990	11,278.6100	11.2786	2.542	0	0	0
2020/05/27	R213	06/05/2021	11.89	Put	Bond Future	2,333.6100	2.3336	2,238.0000	2.2380	(4.097)	0	0	0
2020/05/27	R214	06/08/2020	9.98	Put	Bond Future	6,591.2700	6.5913	5,846.2700	5.8463	(11.303)	0	0	0
2020/05/27	R214	06/08/2020	9.97	Call	Bond Future	1,223.3600	1.2234	1,506.0000	1.5060	23.104	0	0	0
2020/05/27	R214	06/08/2020			Bond Future	10.8480	67.3988	10.6721	68.4291	(1.621)	0.0000	0.0000	22,087
2020/05/27	R214	06/08/2020	9.98	Call	Bond Future	1,238.8200	1.2388	1,524.1600	1.5242	23.033	0	0	0
2020/05/27	R214	06/08/2020	9.97	Put	Bond Future	6,641.5300	6.6415	5,893.8300	5.8938	(11.258)	0	0	0
2020/05/27	R214	06/08/2020	9.99	Call	Bond Future	1,254.4200	1.2544	1,542.4600	1.5425	22.962	0	0	0
2020/05/27	R214	06/08/2020	9.99	Put	Bond Future	6,541.2500	6.5413	5,798.9500	5.7989	(11.348)	0	0	0
2020/05/27	R214	05/11/2020	10.26	Put	Bond Future	7,244.4600	7.2445	6,605.3900	6.6054	(8.821)	0	0	0
2020/05/27	R214	05/11/2020			Bond Future	11.0186	64.8915	10.8366	65.9321	(1.652)	0.0000	0.0000	0
2020/05/27	R214	05/11/2020	10.25	Call	Bond Future	2,701.9000	2.7019	3,101.3100	3.1013	14.783	0	0	0
2020/05/27	R214	05/11/2020	10.25	Put	Bond Future	7,287.5300	7.2875	6,646.3700	6.6464	(8.798)	0	0	0
2020/05/27	R214	05/11/2020	10.26	Call	Bond Future	2,721.8200	2.7218	3,123.3200	3.1233	14.751	0	0	0
2020/05/27	R214	05/11/2020	10.24	Call	Bond Future	2,682.0600	2.6821	3,079.3900	3.0794	14.814	0	0	0
2020/05/27	R214	05/11/2020	10.24	Put	Bond Future	7,330.7800	7.3308	6,687.5400	6.6875	(8.775)	0	0	0
2020/05/27	R214	04/02/2021	10.33	Call	Bond Future	3,295.4300	3.2954	3,715.6800	3.7157	12.753	0	0	0
2020/05/27	R214	04/02/2021			Bond Future	11.1970	65.6716	11.0081	66.7240	(1.687)	0.0000	0.0000	0
2020/05/27	R214	04/02/2021	10.31	Call	Bond Future	3,255.8700	3.2559	3,672.5600	3.6726	12.798	0	0	0
2020/05/27	R214	04/02/2021	10.31	Put	Bond Future	8,453.3800	8.4534	7,817.6500	7.8176	(7.520)	0	0	0

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2020/05/27	R214	04/02/2021	10.33	Put	Bond Future	8,368.3200	8.3683	7,736.1500	7.7362	(7.554)	0	0	0
2020/05/27	R214	04/02/2021	10.32	Call	Bond Future	3,275.6200	3.2756	3,694.0800	3.6941	12.775	0	0	0
2020/05/27	R214	04/02/2021	10.32	Put	Bond Future	8,410.7800	8.4108	7,776.8200	7.7768	(7.537)	0	0	0
2020/05/27	R214	06/05/2021	12.26	Call	Bond Future	8,783.5400	8.7835	9,489.9500	9.4900	8.042	0	0	0
2020/05/27	R214	06/05/2021	12.25	Put	Bond Future	4,334.8100	4.3348	3,975.2600	3.9753	(8.294)	0	0	0
2020/05/27	R214	06/05/2021			Bond Future	11.3751	63.1841	11.1792	64.2489	(1.722)	0.0000	0.0000	0
2020/05/27	R214	06/05/2021	12.27	Call	Bond Future	8,813.9800	8.8140	9,521.5500	9.5215	8.028	0	0	0
2020/05/27	R214	06/05/2021	12.27	Put	Bond Future	4,300.7300	4.3007	3,943.5000	3.9435	(8.306)	0	0	0
2020/05/27	R214	06/05/2021	12.26	Put	Bond Future	4,317.7300	4.3177	3,959.3400	3.9593	(8.300)	0	0	0
2020/05/27	R214	06/05/2021	12.25	Call	Bond Future	8,753.1100	8.7531	9,458.3600	9.4584	8.057	0	0	0
2020/05/27	R248	06/08/2020	10.20	Call	Bond Future	1,149.7500	1.1497	1,476.5900	1.4766	28.427	0	0	0
2020/05/27	R248	06/08/2020	11.80	Call	Bond Future	6,652.7500	6.6527	7,612.9000	7.6129	14.432	0	0	470
2020/05/27	R248	06/08/2020	12.75	Call	Bond Future	11,325.8500	11.3259	12,468.7900	12.4688	10.091	0	0	814
2020/05/27	R248	06/08/2020	10.35	Call	Bond Future	1,436.2400	1.4362	1,822.0500	1.8221	26.863	0	0	640
2020/05/27	R248	06/08/2020	11.85	Put	Bond Future	1,345.0200	1.3450	1,045.7900	1.0458	(22.247)	0	0	0
2020/05/27	R248	06/08/2020	9.00	Put	Bond Future	17,094.2300	17.0942	15,865.2400	15.8652	(7.190)	0	0	0
2020/05/27	R248	06/08/2020			Bond Future	11.0193	84.3932	10.8427	85.6667	(1.602)	0.0000	0.0000	83,186
2020/05/27	R248	06/08/2020	10.18	Call	Bond Future	1,114.8500	1.1148	1,434.1500	1.4341	28.641	0	0	0
2020/05/27	R248	06/08/2020	10.18	Put	Bond Future	7,501.0600	7.5011	6,546.9000	6.5469	(12.720)	0	0	0
2020/05/27	R248	06/08/2020	10.35	Put	Bond Future	6,458.3700	6.4584	5,570.7200	5.5707	(13.744)	0	0	0
2020/05/27	R248	06/08/2020	11.85	Call	Bond Future	6,887.6800	6.8877	7,861.9100	7.8619	14.145	0	0	0
2020/05/27	R248	06/08/2020	11.15	Put	Bond Future	2,894.4500	2.8944	2,353.4100	2.3534	(18.692)	0	0	0
2020/05/27	R248	06/08/2020	11.15	Call	Bond Future	3,814.5700	3.8146	4,546.9900	4.5470	19.201	0	0	0
2020/05/27	R248	06/08/2020	10.85	Put	Bond Future	3,954.0600	3.9541	3,283.2900	3.2833	(16.964)	0	0	0
2020/05/27	R248	06/08/2020	10.85	Call	Bond Future	2,733.8800	2.7339	3,336.5700	3.3366	22.045	0	0	640
2020/05/27	R248	06/08/2020	9.25	Put	Bond Future	14,754.1700	14.7542	13,555.8900	13.5559	(8.122)	0	0	0
2020/05/27	R248	06/08/2020	9.25	Call	Bond Future	188.6900	0.1887	263.8700	0.2639	39.843	0	0	20,640
2020/05/27	R248	06/08/2020	10.20	Put	Bond Future	7,373.5200	7.3735	6,426.9000	6.4269	(12.838)	0	0	0
2020/05/27	R248	06/08/2020	11.80	Put	Bond Future	1,424.0800	1.4241	1,110.7700	1.1108	(22.001)	0	0	0
2020/05/27	R248	06/08/2020	12.75	Put	Bond Future	514.6200	0.5146	384.1000	0.3841	(25.362)	0	0	0
2020/05/27	R248	06/08/2020	9.00	Call	Bond Future	102.7900	0.1028	147.2600	0.1473	43.263	0	0	3,000
2020/05/27	R248	06/08/2020	10.19	Call	Bond Future	1,132.2100	1.1322	1,455.2600	1.4553	28.533	0	0	0
2020/05/27	R248	06/08/2020	10.19	Put	Bond Future	7,437.1400	7.4371	6,486.7300	6.4867	(12.779)	0	0	0
2020/05/27	R248	06/08/2020	12.25	Put	Bond Future	862.6200	0.8626	656.3500	0.6564	(23.912)	0	0	0
2020/05/27	R248	06/08/2020	12.25	Call	Bond Future	8,833.9300	8.8339	9,901.1200	9.9011	12.081	0	0	814
2020/05/27	R248	06/08/2020	11.10	Put	Bond Future	3,047.5200	3.0475	2,485.7200	2.4857	(18.435)	0	0	0
2020/05/27	R248	06/08/2020	11.10	Call	Bond Future	3,617.9000	3.6179	4,329.5600	4.3296	19.671	0	0	470
2020/05/27	R248	05/11/2020	10.02	Put	Bond Future	10,841.7000	10.8417	9,912.3600	9.9124	(8.572)	0	0	0
2020/05/27	R248	05/11/2020	10.03	Call	Bond Future	1,911.7500	1.9118	2,271.1300	2.2711	18.798	0	0	0
2020/05/27	R248	05/11/2020			Bond Future	11.1976	80.9457	11.0142	82.2318	(1.638)	0.0000	0.0000	0
2020/05/27	R248	05/11/2020	11.00	Put	Bond Future	5,763.6500	5.7637	5,114.6700	5.1147	(11.260)	0	0	0
2020/05/27	R248	05/11/2020	11.00	Call	Bond Future	4,376.4900	4.3765	5,013.6100	5.0136	14.558	0	0	800
2020/05/27	R248	05/11/2020	10.00	Put	Bond Future	10,971.9500	10.9719	10,037.3600	10.0374	(8.518)	0	0	0
2020/05/27	R248	05/11/2020	10.00	Call	Bond Future	1,856.2700	1.8563	2,207.7800	2.2078	18.936	0	0	800
2020/05/27	R248	05/11/2020	10.04	Call	Bond Future	1,930.4800	1.9305	2,292.5100	2.2925	18.753	0	0	0
2020/05/27	R248	05/11/2020	10.04	Put	Bond Future	10,712.4800	10.7125	9,788.4100	9.7884	(8.626)	0	0	0
2020/05/27	R248	05/11/2020	10.02	Call	Bond Future	1,893.1300	1.8931	2,249.8900	2.2499	18.845	0	0	0

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2020/05/27	R248	05/11/2020	10.03	Put	Bond Future	10,776.9600	10.7770	9,850.2400	9.8502	(8.599)	0	0	0
2020/05/27	R248	04/02/2021	10.46	Call	Bond Future	3,273.3600	3.2734	3,755.4000	3.7554	14.726	0	0	0
2020/05/27	R248	04/02/2021	10.47	Put	Bond Future	9,893.9900	9.8940	9,077.7900	9.0778	(8.249)	0	0	0
2020/05/27	R248	04/02/2021			Bond Future	11.3848	81.9188	11.1938	83.2195	(1.678)	0.0000	0.0000	0
2020/05/27	R248	04/02/2021	10.46	Put	Bond Future	9,948.3300	9.9483	9,129.7000	9.1297	(8.229)	0	0	0
2020/05/27	R248	04/02/2021	10.47	Call	Bond Future	3,296.5400	3.2965	3,781.0100	3.7810	14.696	0	0	0
2020/05/27	R248	04/02/2021	10.48	Call	Bond Future	3,319.8200	3.3198	3,806.7100	3.8067	14.666	0	0	0
2020/05/27	R248	04/02/2021	10.48	Put	Bond Future	9,839.8800	9.8399	9,026.1000	9.0261	(8.270)	0	0	0
2020/05/27	R248	06/05/2021	12.36	Call	Bond Future	9,715.2800	9.7153	10,580.8500	10.5809	8.909	0	0	0
2020/05/27	R248	06/05/2021			Bond Future	11.5720	78.4920	11.3732	79.8080	(1.718)	0.0000	0.0000	0
2020/05/27	R248	06/05/2021	12.34	Call	Bond Future	9,644.4300	9.6444	10,506.8000	10.5068	8.942	0	0	0
2020/05/27	R248	06/05/2021	12.34	Put	Bond Future	4,915.4000	4.9154	4,461.7900	4.4618	(9.228)	0	0	0
2020/05/27	R248	06/05/2021	12.36	Put	Bond Future	4,870.1600	4.8702	4,419.7500	4.4198	(9.248)	0	0	0
2020/05/27	R248	06/05/2021	12.35	Call	Bond Future	9,679.8400	9.6798	10,543.8200	10.5438	8.926	0	0	0
2020/05/27	R248	06/05/2021	12.35	Put	Bond Future	4,892.7200	4.8927	4,440.7200	4.4407	(9.238)	0	0	0

**Total**

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