



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/07/2020 TO 29/07/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	2025	06/08/2020		Bond Future	137.4641	137.4641	137.4340	137.4340	(0.022)	0.0000	0.0000	5,044
2020/07/29	2025	05/11/2020		Bond Future	138.8742	138.8742	138.8414	138.8414	(0.024)	0.0000	0.0000	2,802

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
2020/07/29	2025	04/02/2021			Bond Future	138.9399	138.9399	138.9049	138.9049	(0.025)	0.0000	0.0000	0
2020/07/29	2025	06/05/2021			Bond Future	140.5611	140.5611	140.5246	140.5246	(0.026)	0.0000	0.0000	0
2020/07/29	2025	05/08/2021			Bond Future	140.5698	140.5698	140.5334	140.5334	(0.026)	0.0000	0.0000	0
2020/07/29	2029	06/08/2020			Bond Future	97.6914	97.6914	97.6959	97.6959	0.005	0.0000	0.0000	2,405
2020/07/29	2029	05/11/2020			Bond Future	97.5708	97.5708	97.5737	97.5737	0.003	0.0000	0.0000	5,012
2020/07/29	2029	04/02/2021			Bond Future	98.6751	98.6751	98.6766	98.6766	0.002	0.0000	0.0000	0
2020/07/29	2029	06/05/2021			Bond Future	98.6889	98.6889	98.6898	98.6898	0.001	0.0000	0.0000	0
2020/07/29	2029	05/08/2021			Bond Future	99.7673	99.7673	99.7686	99.7686	0.001	0.0000	0.0000	0
2020/07/29	2030	06/08/2020	9.11	Call	Bond Future	605.0900	0.6051	462.4800	0.4625	(23.568)	0	0	0
2020/07/29	2030	06/08/2020	9.95	Put	Bond Future	25.8900	0.0259	24.6200	0.0246	(4.905)	0	0	5,850
2020/07/29	2030	06/08/2020	10.40	Put	Bond Future	1.1700	0.0012	0.8900	0.0009	(23.932)	0	0	0
2020/07/29	2030	06/08/2020	11.25	Call	Bond Future	11,125.3500	11.1254	10,867.6700	10.8677	(2.316)	0	0	0
2020/07/29	2030	06/08/2020	10.00	Call	Bond Future	4,564.7900	4.5648	4,305.8000	4.3058	(5.674)	0	0	470
2020/07/29	2030	06/08/2020	10.05	Put	Bond Future	14.1500	0.0142	12.9000	0.0129	(8.834)	0	0	0
2020/07/29	2030	06/08/2020	10.70	Call	Bond Future	8,313.7300	8.3137	8,056.0200	8.0560	(3.100)	0	0	470
2020/07/29	2030	06/08/2020	9.75	Put	Bond Future	79.4300	0.0794	80.7800	0.0808	1.700	0	0	0
2020/07/29	2030	06/08/2020	9.42	Call	Bond Future	1,636.9600	1.6370	1,411.8300	1.4118	(13.753)	0	0	0
2020/07/29	2030	06/08/2020			Bond Future	9.2064	92.7405	9.2500	92.4828	0.474	0.0000	0.0000	81,353
2020/07/29	2030	06/08/2020	9.09	Call	Bond Future	558.6500	0.5587	422.5500	0.4226	(24.362)	0	0	0
2020/07/29	2030	06/08/2020	9.09	Put	Bond Future	1,250.9200	1.2509	1,372.5000	1.3725	9.719	0	0	0
2020/07/29	2030	06/08/2020	10.40	Call	Bond Future	6,726.6100	6.7266	6,468.6500	6.4687	(3.835)	0	0	0
2020/07/29	2030	06/08/2020	10.70	Put	Bond Future	0.0800	0.0001	0.0500	0.0001	(37.500)	0	0	0
2020/07/29	2030	06/08/2020	9.05	Put	Bond Future	1,404.8200	1.4048	1,539.4700	1.5395	9.585	0	0	0
2020/07/29	2030	06/08/2020	9.05	Call	Bond Future	473.0500	0.4730	350.0200	0.3500	(26.008)	0	0	450
2020/07/29	2030	06/08/2020	8.36	Put	Bond Future	5,196.8200	5.1968	5,451.7300	5.4517	4.905	0	0	0
2020/07/29	2030	06/08/2020	8.36	Call	Bond Future	4.4500	0.0045	1.6800	0.0017	(62.247)	0	0	800
2020/07/29	2030	06/08/2020	8.86	Put	Bond Future	2,267.4300	2.2674	2,459.8900	2.4599	8.488	0	0	0
2020/07/29	2030	06/08/2020	8.86	Call	Bond Future	187.0000	0.1870	121.7800	0.1218	(34.877)	0	0	800
2020/07/29	2030	06/08/2020	9.11	Put	Bond Future	1,177.9100	1.1779	1,292.9800	1.2930	9.769	0	0	0
2020/07/29	2030	06/08/2020	9.95	Call	Bond Future	4,293.8800	4.2939	4,034.9300	4.0349	(6.031)	0	0	0
2020/07/29	2030	06/08/2020	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	2030	06/08/2020	10.21	Put	Bond Future	5.0900	0.0051	4.3100	0.0043	(15.324)	0	0	0
2020/07/29	2030	06/08/2020	10.00	Put	Bond Future	19.2000	0.0192	17.8900	0.0179	(6.823)	0	0	0
2020/07/29	2030	06/08/2020	10.75	Call	Bond Future	8,574.5900	8.5746	8,316.8900	8.3169	(3.005)	0	0	0
2020/07/29	2030	06/08/2020	10.05	Call	Bond Future	4,836.1900	4.8362	4,577.2600	4.5773	(5.354)	0	0	0
2020/07/29	2030	06/08/2020	9.75	Call	Bond Future	3,225.4000	3.2254	2,969.0700	2.9691	(7.947)	0	0	450
2020/07/29	2030	06/08/2020	9.42	Put	Bond Future	383.6700	0.3837	416.2200	0.4162	8.484	0	0	800
2020/07/29	2030	06/08/2020	9.10	Call	Bond Future	581.5600	0.5816	442.2000	0.4422	(23.963)	0	0	0
2020/07/29	2030	06/08/2020	9.10	Put	Bond Future	1,214.0800	1.2141	1,332.4000	1.3324	9.746	0	0	0
2020/07/29	2030	06/08/2020	11.47	Call	Bond Future	12,214.9700	12.2150	11,957.2900	11.9573	(2.110)	0	0	0
2020/07/29	2030	06/08/2020	11.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	622
2020/07/29	2030	06/08/2020	10.21	Call	Bond Future	5,704.1100	5.7041	5,445.6500	5.4457	(4.531)	0	0	622
2020/07/29	2030	06/08/2020	10.87	Call	Bond Future	9,196.3500	9.1963	8,938.6700	8.9387	(2.802)	0	0	0
2020/07/29	2030	06/08/2020	10.87	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	622
2020/07/29	2030	06/08/2020	10.75	Put	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2020/07/29	2030	06/08/2020	9.20	Put	Bond Future	882.7300	0.8827	969.4400	0.9694	9.823	0	0	2,500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/29	2030	06/08/2020	9.20	Call	Bond Future	844.9600	0.8450	673.9900	0.6740	(20.234)	0	0	423
2020/07/29	2030	06/08/2020	8.50	Put	Bond Future	4,323.1200	4.3231	4,572.4100	4.5724	5.766	0	0	0
2020/07/29	2030	06/08/2020	8.50	Call	Bond Future	15.3400	0.0153	6.9500	0.0070	(54.694)	0	0	423
2020/07/29	2030	05/11/2020	9.99	Put	Bond Future	1,880.8400	1.8808	1,952.8900	1.9529	3.831	0	0	5,000
2020/07/29	2030	05/11/2020	8.10	Put	Bond Future	8,602.5000	8.6025	8,809.5300	8.8095	2.407	0	0	0
2020/07/29	2030	05/11/2020	8.73	Call	Bond Future	1,601.8000	1.6018	1,504.1900	1.5042	(6.094)	0	0	3,000
2020/07/29	2030	05/11/2020	10.06	Put	Bond Future	1,762.2200	1.7622	1,830.2100	1.8302	3.858	0	0	1,000
2020/07/29	2030	05/11/2020	9.39	Put	Bond Future	3,262.3700	3.2624	3,375.2900	3.3753	3.461	0	0	0
2020/07/29	2030	05/11/2020	9.38	Call	Bond Future	3,160.3700	3.1604	3,012.2000	3.0122	(4.688)	0	0	0
2020/07/29	2030	05/11/2020			Bond Future	9.4027	93.6690	9.4485	93.4071	0.486	0.0000	0.0000	82,469
2020/07/29	2030	05/11/2020	9.99	Call	Bond Future	5,170.2000	5.1702	4,980.4100	4.9804	(3.671)	0	0	0
2020/07/29	2030	05/11/2020	8.85	Put	Bond Future	5,086.2700	5.0863	5,241.1700	5.2412	3.045	0	0	0
2020/07/29	2030	05/11/2020	8.85	Call	Bond Future	1,842.4600	1.8425	1,735.5200	1.7355	(5.804)	0	0	3,000
2020/07/29	2030	05/11/2020	9.61	Call	Bond Future	3,856.5600	3.8566	3,691.6100	3.6916	(4.277)	0	0	0
2020/07/29	2030	05/11/2020	9.61	Put	Bond Future	2,677.6600	2.6777	2,774.5500	2.7745	3.618	0	0	3,000
2020/07/29	2030	05/11/2020	8.34	Put	Bond Future	7,355.9000	7.3559	7,548.1500	7.5482	2.614	0	0	0
2020/07/29	2030	05/11/2020	8.34	Call	Bond Future	985.5700	0.9856	915.9800	0.9160	(7.061)	0	0	1,000
2020/07/29	2030	05/11/2020	9.04	Put	Bond Future	4,380.4400	4.3804	4,520.3900	4.5204	3.195	0	0	0
2020/07/29	2030	05/11/2020	9.04	Call	Bond Future	2,268.2700	2.2683	2,146.3800	2.1464	(5.374)	0	0	1,000
2020/07/29	2030	05/11/2020	8.36	Put	Bond Future	7,256.4300	7.2564	7,447.3700	7.4474	2.631	0	0	0
2020/07/29	2030	05/11/2020	9.86	Put	Bond Future	2,124.5400	2.1245	2,204.6000	2.2046	3.768	0	0	14,160
2020/07/29	2030	05/11/2020	8.10	Call	Bond Future	714.6900	0.7147	659.8800	0.6599	(7.669)	0	0	3,000
2020/07/29	2030	05/11/2020	8.73	Put	Bond Future	5,569.4900	5.5695	5,733.7200	5.7337	2.949	0	0	0
2020/07/29	2030	05/11/2020	9.23	Put	Bond Future	3,744.6800	3.7447	3,869.8000	3.8698	3.341	0	0	0
2020/07/29	2030	05/11/2020	10.06	Call	Bond Future	5,433.2800	5.4333	5,239.4300	5.2394	(3.568)	0	0	0
2020/07/29	2030	05/11/2020	10.37	Put	Bond Future	1,317.6000	1.3176	1,369.6200	1.3696	3.948	0	0	15,414
2020/07/29	2030	05/11/2020	9.39	Call	Bond Future	3,189.1900	3.1892	3,040.2700	3.0403	(4.670)	0	0	0
2020/07/29	2030	05/11/2020	9.38	Put	Bond Future	3,291.0000	3.2910	3,404.6700	3.4047	3.454	0	0	0
2020/07/29	2030	05/11/2020	9.65	Call	Bond Future	3,985.1100	3.9851	3,817.3500	3.8174	(4.210)	0	0	0
2020/07/29	2030	05/11/2020	9.65	Put	Bond Future	2,580.9700	2.5810	2,675.0500	2.6750	3.645	0	0	2,500
2020/07/29	2030	05/11/2020	8.36	Call	Bond Future	1,011.2000	1.0112	940.3000	0.9403	(7.011)	0	0	14,160
2020/07/29	2030	05/11/2020	8.86	Put	Bond Future	5,047.3200	5.0473	5,201.4200	5.2014	3.053	0	0	0
2020/07/29	2030	05/11/2020	8.86	Call	Bond Future	1,863.5100	1.8635	1,755.7700	1.7558	(5.782)	0	0	14,160
2020/07/29	2030	05/11/2020	9.86	Call	Bond Future	4,699.2400	4.6992	4,517.4600	4.5175	(3.868)	0	0	0
2020/07/29	2030	05/11/2020	9.23	Call	Bond Future	2,746.6400	2.7466	2,609.9200	2.6099	(4.978)	0	0	3,000
2020/07/29	2030	05/11/2020	10.47	Call	Bond Future	7,062.8100	7.0628	6,848.5300	6.8485	(3.034)	0	0	0
2020/07/29	2030	05/11/2020	10.47	Put	Bond Future	1,199.1000	1.1991	1,246.6600	1.2467	3.966	0	0	3,000
2020/07/29	2030	05/11/2020	8.53	Put	Bond Future	6,442.4200	6.4424	6,621.6700	6.6217	2.782	0	0	0
2020/07/29	2030	05/11/2020	8.53	Call	Bond Future	1,252.2600	1.2523	1,169.6700	1.1697	(6.595)	0	0	15,414
2020/07/29	2030	05/11/2020	9.03	Put	Bond Future	4,415.8200	4.4158	4,556.5600	4.5566	3.187	0	0	0
2020/07/29	2030	05/11/2020	9.03	Call	Bond Future	2,244.5300	2.2445	2,123.4300	2.1234	(5.395)	0	0	15,414
2020/07/29	2030	05/11/2020	10.37	Call	Bond Future	6,653.2200	6.6532	6,443.4000	6.4434	(3.154)	0	0	0
2020/07/29	2030	05/11/2020	9.40	Call	Bond Future	3,217.9400	3.2179	3,068.2800	3.0683	(4.651)	0	0	0
2020/07/29	2030	05/11/2020	9.40	Put	Bond Future	3,233.7200	3.2337	3,345.9000	3.3459	3.469	0	0	0
2020/07/29	2030	04/02/2021	9.12	Call	Bond Future	2,974.8100	2.9748	2,853.8700	2.8539	(4.065)	0	0	1,000
2020/07/29	2030	04/02/2021	8.36	Call	Bond Future	1,568.4900	1.5685	1,490.2000	1.4902	(4.991)	0	0	800
2020/07/29	2030	04/02/2021	9.16	Call	Bond Future	3,068.5900	3.0686	2,945.2900	2.9453	(4.018)	0	0	0
2020/07/29	2030	04/02/2021	9.15	Put	Bond Future	5,599.9900	5.6000	5,743.3000	5.7433	2.559	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	
2020/07/29	2030	04/02/2021			Bond Future		9.6018	90.7018	9.6498	90.4358	0.500	0.0000	0.0000	0
2020/07/29	2030	04/02/2021	8.37	Put	Bond Future	8,773.0800		8.7731	8,960.2900	8.9603	2.134	0	0	0
2020/07/29	2030	04/02/2021	8.37	Call	Bond Future	1,582.6800		1.5827	1,503.8700	1.5039	(4.980)	0	0	1,000
2020/07/29	2030	04/02/2021	9.17	Call	Bond Future	3,092.2900		3.0923	2,968.4000	2.9684	(4.006)	0	0	0
2020/07/29	2030	04/02/2021	9.17	Put	Bond Future	5,532.2200		5.5322	5,674.3500	5.6743	2.569	0	0	0
2020/07/29	2030	04/02/2021	9.12	Put	Bond Future	5,702.7700		5.7028	5,847.8500	5.8478	2.544	0	0	0
2020/07/29	2030	04/02/2021	8.36	Put	Bond Future	8,820.2300		8.8202	9,007.9600	9.0080	2.128	0	0	0
2020/07/29	2030	04/02/2021	9.16	Put	Bond Future	5,566.0300		5.5660	5,708.7500	5.7088	2.564	0	0	0
2020/07/29	2030	04/02/2021	9.15	Call	Bond Future	3,044.9900		3.0450	2,922.2800	2.9223	(4.030)	0	0	0
2020/07/29	2030	04/02/2021	8.86	Put	Bond Future	6,653.4500		6.6535	6,813.8400	6.8138	2.411	0	0	0
2020/07/29	2030	04/02/2021	8.86	Call	Bond Future	2,408.9200		2.4089	2,303.2900	2.3033	(4.385)	0	0	800
2020/07/29	2030	04/02/2021	10.20	Call	Bond Future	6,069.7900		6.0698	5,889.5100	5.8895	(2.970)	0	0	0
2020/07/29	2030	04/02/2021	10.20	Put	Bond Future	2,825.3500		2.8254	2,911.0900	2.9111	3.035	0	0	1,800
2020/07/29	2030	06/05/2021	10.04	Put	Bond Future	3,859.9600		3.8600	3,969.9300	3.9699	2.849	0	0	0
2020/07/29	2030	06/05/2021	9.15	Call	Bond Future	2,791.8500		2.7919	2,680.0500	2.6800	(4.005)	0	0	0
2020/07/29	2030	06/05/2021	11.69	Call	Bond Future	10,690.8100		10.6908	10,466.0000	10.4660	(2.103)	0	0	0
2020/07/29	2030	06/05/2021	11.70	Put	Bond Future	1,272.8600		1.2729	1,317.5200	1.3175	3.509	0	0	0
2020/07/29	2030	06/05/2021			Bond Future		9.8095	91.7400	9.8598	91.4702	0.513	0.0000	0.0000	0
2020/07/29	2030	06/05/2021	10.74	Call	Bond Future	7,355.9300		7.3559	7,164.2800	7.1643	(2.605)	0	0	0
2020/07/29	2030	06/05/2021	10.74	Put	Bond Future	2,530.0700		2.5301	2,608.1900	2.6082	3.088	0	0	0
2020/07/29	2030	06/05/2021	7.97	Call	Bond Future	1,045.7800		1.0458	990.9400	0.9909	(5.244)	0	0	700
2020/07/29	2030	06/05/2021	9.92	Call	Bond Future	4,740.1600		4.7402	4,586.4800	4.5865	(3.242)	0	0	0
2020/07/29	2030	06/05/2021	10.04	Call	Bond Future	5,088.2000		5.0882	4,928.4000	4.9284	(3.141)	0	0	0
2020/07/29	2030	06/05/2021	9.15	Put	Bond Future	6,429.8700		6.4299	6,587.8400	6.5878	2.457	0	0	0
2020/07/29	2030	06/05/2021	11.69	Put	Bond Future	1,283.1300		1.2831	1,328.0900	1.3281	3.504	0	0	0
2020/07/29	2030	06/05/2021	11.70	Call	Bond Future	10,727.0200		10.7270	10,501.9100	10.5019	(2.099)	0	0	0
2020/07/29	2030	06/05/2021	7.97	Put	Bond Future	11,682.4700		11.6825	11,897.4000	11.8974	1.840	0	0	0
2020/07/29	2030	06/05/2021	9.92	Put	Bond Future	4,148.5200		4.1485	4,264.6100	4.2646	2.798	0	0	700
2020/07/29	2030	06/05/2021	9.22	Call	Bond Future	2,946.0800		2.9461	2,830.3600	2.8304	(3.928)	0	0	0
2020/07/29	2030	06/05/2021	9.22	Put	Bond Future	6,188.9800		6.1890	6,343.0300	6.3430	2.489	0	0	700
2020/07/29	2030	06/05/2021	11.71	Call	Bond Future	10,763.2500		10.7633	10,537.8600	10.5379	(2.094)	0	0	0
2020/07/29	2030	06/05/2021	11.71	Put	Bond Future	1,262.6500		1.2627	1,307.0300	1.3070	3.515	0	0	0
2020/07/29	2030	05/08/2021	10.41	Call	Bond Future	1,831.4500		1.8315	1,559.1400	1.5591	(14.869)	0	0	0
2020/07/29	2030	05/08/2021	10.42	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	2030	05/08/2021			Bond Future		10.0520	88.7150	10.1046	88.4427	0.523	0.0000	0.0000	0
2020/07/29	2030	05/08/2021	10.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	2030	05/08/2021	10.42	Call	Bond Future	1,881.9000		1.8819	1,609.5900	1.6096	(14.470)	0	0	0
2020/07/29	2030	05/08/2021	10.43	Call	Bond Future	1,932.3100		1.9323	1,660.0000	1.6600	(14.092)	0	0	0
2020/07/29	2030	05/08/2021	10.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	2032	06/08/2020	9.46	Put	Bond Future	4,196.4500		4.1964	4,531.5700	4.5316	7.986	0	0	0
2020/07/29	2032	06/08/2020	9.45	Call	Bond Future	36.6800		0.0367	17.1100	0.0171	(53.353)	0	0	0
2020/07/29	2032	06/08/2020	8.79	Put	Bond Future	8,700.1500		8.7001	9,055.9600	9.0560	4.090	0	0	0
2020/07/29	2032	06/08/2020	9.29	Put	Bond Future	5,292.7100		5.2927	5,641.8400	5.6418	6.596	0	0	0
2020/07/29	2032	06/08/2020			Bond Future		10.1141	90.4179	10.1721	90.0620	0.573	0.0000	0.0000	64,550
2020/07/29	2032	06/08/2020	9.91	Call	Bond Future	468.5100		0.4685	324.4700	0.3245	(30.744)	0	0	0
2020/07/29	2032	06/08/2020	9.91	Put	Bond Future	1,737.4700		1.7375	1,949.3200	1.9493	12.193	0	0	800
2020/07/29	2032	06/08/2020	9.46	Call	Bond Future	39.3000		0.0393	18.5300	0.0185	(52.850)	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
2020/07/29	2032	06/08/2020	9.45	Put	Bond Future	4,259.4600	4.2595	4,595.7800	4.5958	7.896	0	0	0
2020/07/29	2032	06/08/2020	8.79	Call	Bond Future	0.1000	0.0001	0.0200	0.0000	(80.000)	0	0	800
2020/07/29	2032	06/08/2020	9.29	Call	Bond Future	11.0100	0.0110	4.2500	0.0043	(61.399)	0	0	800
2020/07/29	2032	06/08/2020	9.47	Call	Bond Future	42.0800	0.0421	20.0600	0.0201	(52.329)	0	0	0
2020/07/29	2032	06/08/2020	9.47	Put	Bond Future	4,133.6600	4.1337	4,467.5300	4.4675	8.077	0	0	0
2020/07/29	2032	05/11/2020	9.61	Put	Bond Future	6,267.5700	6.2676	6,496.1500	6.4962	3.647	0	0	0
2020/07/29	2032	05/11/2020	10.99	Call	Bond Future	5,923.4900	5.9235	5,663.3100	5.6633	(4.392)	0	0	0
2020/07/29	2032	05/11/2020	9.44	Put	Bond Future	7,047.3700	7.0474	7,292.1700	7.2922	3.474	0	0	0
2020/07/29	2032	05/11/2020	11.08	Call	Bond Future	6,273.3400	6.2733	6,006.6600	6.0067	(4.251)	0	0	0
2020/07/29	2032	05/11/2020	9.77	Put	Bond Future	5,595.7800	5.5958	5,808.4600	5.8085	3.801	0	0	0
2020/07/29	2032	05/11/2020			Bond Future	10.3286	87.1794	10.3892	86.8184	0.587	0.0000	0.0000	95,693
2020/07/29	2032	05/11/2020	10.99	Put	Bond Future	2,095.5300	2.0955	2,196.3800	2.1964	4.813	0	0	3,000
2020/07/29	2032	05/11/2020	9.76	Call	Bond Future	2,147.5900	2.1476	2,000.2500	2.0003	(6.861)	0	0	0
2020/07/29	2032	05/11/2020	9.76	Put	Bond Future	5,636.0600	5.6361	5,849.7500	5.8498	3.791	0	0	0
2020/07/29	2032	05/11/2020	9.11	Call	Bond Future	1,031.4300	1.0314	943.4100	0.9434	(8.534)	0	0	3,000
2020/07/29	2032	05/11/2020	9.61	Call	Bond Future	1,826.6800	1.8267	1,694.2300	1.6942	(7.251)	0	0	3,000
2020/07/29	2032	05/11/2020	9.44	Call	Bond Future	1,510.3600	1.5104	1,394.1300	1.3941	(7.696)	0	0	1,000
2020/07/29	2032	05/11/2020	11.08	Put	Bond Future	1,942.7900	1.9428	2,037.1400	2.0371	4.856	0	0	1,000
2020/07/29	2032	05/11/2020	9.77	Call	Bond Future	2,170.3100	2.1703	2,021.9600	2.0220	(6.835)	0	0	0
2020/07/29	2032	05/11/2020	9.11	Put	Bond Future	8,748.1000	8.7481	9,021.1100	9.0211	3.121	0	0	0
2020/07/29	2032	05/11/2020	8.94	Put	Bond Future	9,701.1200	9.7011	9,987.1600	9.9872	2.949	0	0	0
2020/07/29	2032	05/11/2020	8.94	Call	Bond Future	834.2000	0.8342	759.2100	0.7592	(8.989)	0	0	1,000
2020/07/29	2032	05/11/2020	9.75	Call	Bond Future	2,125.0100	2.1250	1,978.6700	1.9787	(6.887)	0	0	0
2020/07/29	2032	05/11/2020	9.75	Put	Bond Future	5,676.5500	5.6765	5,891.2400	5.8912	3.782	0	0	0
2020/07/29	2032	04/02/2021	9.29	Call	Bond Future	1,927.0800	1.9271	1,814.7200	1.8147	(5.831)	0	0	800
2020/07/29	2032	04/02/2021	10.82	Put	Bond Future	4,045.1600	4.0452	4,188.9100	4.1889	3.554	0	0	800
2020/07/29	2032	04/02/2021	9.63	Call	Bond Future	2,515.2900	2.5153	2,379.4700	2.3795	(5.400)	0	0	0
2020/07/29	2032	04/02/2021			Bond Future	10.5433	88.1458	10.6067	87.7796	0.601	0.0000	0.0000	0
2020/07/29	2032	04/02/2021	8.79	Put	Bond Future	12,289.8800	12.2899	12,574.8500	12.5748	2.319	0	0	0
2020/07/29	2032	04/02/2021	8.79	Call	Bond Future	1,248.2400	1.2482	1,166.9500	1.1669	(6.512)	0	0	800
2020/07/29	2032	04/02/2021	9.61	Call	Bond Future	2,477.7100	2.4777	2,343.3200	2.3433	(5.424)	0	0	0
2020/07/29	2032	04/02/2021	9.61	Put	Bond Future	8,127.5800	8.1276	8,359.4500	8.3595	2.853	0	0	0
2020/07/29	2032	04/02/2021	9.29	Put	Bond Future	9,631.3300	9.6313	9,885.2300	9.8852	2.636	0	0	0
2020/07/29	2032	04/02/2021	10.82	Call	Bond Future	5,627.8000	5.6278	5,405.2900	5.4053	(3.954)	0	0	0
2020/07/29	2032	04/02/2021	9.63	Put	Bond Future	8,038.8200	8.0388	8,269.2600	8.2693	2.867	0	0	0
2020/07/29	2032	04/02/2021	9.62	Call	Bond Future	2,496.4500	2.4965	2,361.3500	2.3613	(5.412)	0	0	0
2020/07/29	2032	04/02/2021	9.62	Put	Bond Future	8,083.1200	8.0831	8,314.2800	8.3143	2.860	0	0	0
2020/07/29	2032	06/05/2021	12.57	Call	Bond Future	11,091.8900	11.0919	10,792.6900	10.7927	(2.697)	0	0	0
2020/07/29	2032	06/05/2021	12.12	Put	Bond Future	2,362.5800	2.3626	2,454.1900	2.4542	3.878	0	0	0
2020/07/29	2032	06/05/2021			Bond Future	10.7640	85.0082	10.8302	84.6371	0.615	0.0000	0.0000	0
2020/07/29	2032	06/05/2021	12.57	Put	Bond Future	1,732.3100	1.7323	1,804.2400	1.8042	4.152	0	0	736
2020/07/29	2032	06/05/2021	10.33	Put	Bond Future	6,335.9300	6.3359	6,533.7000	6.5337	3.121	0	0	0
2020/07/29	2032	06/05/2021	10.33	Call	Bond Future	3,848.4000	3.8484	3,675.0400	3.6750	(4.505)	0	0	736
2020/07/29	2032	06/05/2021	12.11	Call	Bond Future	9,497.0200	9.4970	9,217.9700	9.2180	(2.938)	0	0	0
2020/07/29	2032	06/05/2021	12.11	Put	Bond Future	2,378.4400	2.3784	2,470.5200	2.4705	3.871	0	0	0
2020/07/29	2032	06/05/2021	12.12	Call	Bond Future	9,530.8600	9.5309	9,251.3400	9.2513	(2.933)	0	0	0
2020/07/29	2032	06/05/2021	12.10	Call	Bond Future	9,463.2100	9.4632	9,184.6300	9.1846	(2.944)	0	0	0
2020/07/29	2032	06/05/2021	12.10	Put	Bond Future	2,394.3900	2.3944	2,486.9400	2.4869	3.865	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/29	2032	05/08/2021	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	2032	05/08/2021			Bond Future	11.0117	85.9159	11.0808	85.5411	0.628	0.0000	0.0000	0
2020/07/29	2032	05/08/2021	11.36	Call	Bond Future	1,865.0400	1.8650	1,490.2900	1.4903	(20.093)	0	0	0
2020/07/29	2032	05/08/2021	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	2032	05/08/2021	11.37	Call	Bond Future	1,917.7300	1.9177	1,542.9800	1.5430	(19.541)	0	0	0
2020/07/29	2032	05/08/2021	11.35	Call	Bond Future	1,812.3000	1.8123	1,437.5500	1.4375	(20.678)	0	0	0
2020/07/29	2032	05/08/2021	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	2033	06/08/2020			Bond Future	92.3755	92.3755	92.4313	92.4313	0.060	0.0000	0.0000	5,840
2020/07/29	2033	05/11/2020			Bond Future	92.1265	92.1265	92.1812	92.1812	0.059	0.0000	0.0000	8,226
2020/07/29	2033	04/02/2021			Bond Future	93.1690	93.1690	93.2231	93.2231	0.058	0.0000	0.0000	0
2020/07/29	2033	06/05/2021			Bond Future	93.0421	93.0421	93.0961	93.0961	0.058	0.0000	0.0000	0
2020/07/29	2033	05/08/2021			Bond Future	94.0588	94.0588	94.1138	94.1138	0.058	0.0000	0.0000	0
2020/07/29	2037	06/08/2020	9.88	Put	Bond Future	7,998.1100	7.9981	8,589.8600	8.5899	7.399	0	0	0
2020/07/29	2037	06/08/2020			Bond Future	11.0436	81.1605	11.1368	80.5677	0.844	0.0000	0.0000	49,820
2020/07/29	2037	06/08/2020	9.87	Call	Bond Future	1.3000	0.0013	0.2600	0.0003	(80.000)	0	0	0
2020/07/29	2037	06/08/2020	9.87	Put	Bond Future	8,071.8100	8.0718	8,663.6500	8.6637	7.332	0	0	0
2020/07/29	2037	06/08/2020	9.88	Call	Bond Future	1.4200	0.0014	0.2900	0.0003	(79.577)	0	0	0
2020/07/29	2037	06/08/2020	9.86	Call	Bond Future	1.1900	0.0012	0.2400	0.0002	(79.832)	0	0	0
2020/07/29	2037	06/08/2020	9.86	Put	Bond Future	8,145.6000	8.1456	8,737.5300	8.7375	7.267	0	0	0
2020/07/29	2037	05/11/2020	10.18	Call	Bond Future	1,507.3500	1.5074	1,338.7100	1.3387	(11.188)	0	0	0
2020/07/29	2037	05/11/2020	10.17	Put	Bond Future	8,711.9800	8.7120	9,144.9400	9.1449	4.970	0	0	0
2020/07/29	2037	05/11/2020			Bond Future	11.2581	81.9731	11.3553	81.3729	0.863	0.0000	0.0000	102,010
2020/07/29	2037	05/11/2020	10.19	Call	Bond Future	1,523.4500	1.5234	1,353.4700	1.3535	(11.158)	0	0	0
2020/07/29	2037	05/11/2020	10.19	Put	Bond Future	8,602.5500	8.6025	9,032.8400	9.0328	5.002	0	0	0
2020/07/29	2037	05/11/2020	10.17	Call	Bond Future	1,491.3700	1.4914	1,324.0600	1.3241	(11.219)	0	0	0
2020/07/29	2037	05/11/2020	10.18	Put	Bond Future	8,657.1600	8.6572	9,088.7900	9.0888	4.986	0	0	0
2020/07/29	2037	04/02/2021	13.73	Call	Bond Future	13,316.6800	13.3167	12,801.2100	12.8012	(3.871)	0	0	0
2020/07/29	2037	04/02/2021	10.85	Call	Bond Future	3,646.1200	3.6461	3,384.1400	3.3841	(7.185)	0	0	0
2020/07/29	2037	04/02/2021	10.35	Call	Bond Future	2,585.3900	2.5854	2,379.1400	2.3791	(7.978)	0	0	0
2020/07/29	2037	04/02/2021	10.28	Put	Bond Future	10,213.0600	10.2131	10,622.3200	10.6223	4.007	0	0	0
2020/07/29	2037	04/02/2021	10.27	Call	Bond Future	2,439.3400	2.4393	2,241.6200	2.2416	(8.105)	0	0	0
2020/07/29	2037	04/02/2021			Bond Future	11.4775	78.6263	11.5789	78.0182	0.884	0.0000	0.0000	0
2020/07/29	2037	04/02/2021	11.97	Put	Bond Future	4,082.8000	4.0828	4,306.2600	4.3063	5.473	0	0	0
2020/07/29	2037	04/02/2021	11.97	Call	Bond Future	6,967.1300	6.9671	6,582.5500	6.5825	(5.520)	0	0	300
2020/07/29	2037	04/02/2021	9.65	Put	Bond Future	13,799.0800	13.7991	14,270.5700	14.2706	3.417	0	0	0
2020/07/29	2037	04/02/2021	9.65	Call	Bond Future	1,491.5000	1.4915	1,354.9500	1.3550	(9.155)	0	0	72
2020/07/29	2037	04/02/2021	11.90	Call	Bond Future	6,734.4000	6.7344	6,356.7300	6.3567	(5.608)	0	0	0
2020/07/29	2037	04/02/2021	13.73	Put	Bond Future	1,369.3100	1.3693	1,461.8800	1.4619	6.760	0	0	300
2020/07/29	2037	04/02/2021	10.85	Put	Bond Future	7,571.7600	7.5718	7,917.8200	7.9178	4.570	0	0	72
2020/07/29	2037	04/02/2021	10.35	Put	Bond Future	9,856.5300	9.8565	10,258.3200	10.2583	4.076	0	0	72
2020/07/29	2037	04/02/2021	10.28	Call	Bond Future	2,457.2900	2.4573	2,258.5100	2.2585	(8.089)	0	0	0
2020/07/29	2037	04/02/2021	10.27	Put	Bond Future	10,264.6800	10.2647	10,675.0000	10.6750	3.997	0	0	0
2020/07/29	2037	04/02/2021	11.90	Put	Bond Future	4,249.9300	4.2499	4,480.3000	4.4803	5.421	0	0	240
2020/07/29	2037	04/02/2021	10.48	Put	Bond Future	9,216.5200	9.2165	9,604.2300	9.6042	4.207	0	0	0
2020/07/29	2037	04/02/2021	10.48	Call	Bond Future	2,834.6200	2.8346	2,614.2900	2.6143	(7.773)	0	0	240
2020/07/29	2037	04/02/2021	10.29	Call	Bond Future	2,475.3300	2.4753	2,275.4900	2.2755	(8.073)	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
2020/07/29	2037	04/02/2021	10.29	Put	Bond Future	10,161.6200	10.1616	10,569.8200	10.5698	4.017	0	0	0
2020/07/29	2037	06/05/2021	12.42	Call	Bond Future	7,945.4300	7.9454	7,543.0800	7.5431	(5.064)	0	0	0
2020/07/29	2037	06/05/2021			Bond Future	11.7030	79.5265	11.8088	78.9110	0.905	0.0000	0.0000	0
2020/07/29	2037	06/05/2021	12.42	Put	Bond Future	3,919.2600	3.9193	4,132.4800	4.1325	5.440	0	0	0
2020/07/29	2037	06/05/2021	12.43	Call	Bond Future	7,979.5300	7.9795	7,576.3200	7.5763	(5.053)	0	0	0
2020/07/29	2037	06/05/2021	12.44	Put	Bond Future	3,879.8900	3.8799	4,091.3900	4.0914	5.451	0	0	0
2020/07/29	2037	06/05/2021	12.43	Put	Bond Future	3,899.5300	3.8995	4,111.8900	4.1119	5.446	0	0	0
2020/07/29	2037	06/05/2021	12.44	Call	Bond Future	8,013.6700	8.0137	7,609.6000	7.6096	(5.042)	0	0	0
2020/07/29	2037	05/08/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	2037	05/08/2021	12.27	Call	Bond Future	1,730.0100	1.7300	1,108.1600	1.1082	(35.945)	0	0	0
2020/07/29	2037	05/08/2021	12.28	Call	Bond Future	1,784.5900	1.7846	1,162.7400	1.1627	(34.846)	0	0	0
2020/07/29	2037	05/08/2021			Bond Future	11.9588	76.1205	12.0694	75.4987	0.925	0.0000	0.0000	0
2020/07/29	2037	05/08/2021	12.26	Call	Bond Future	1,675.3600	1.6754	1,053.5100	1.0535	(37.117)	0	0	0
2020/07/29	2037	05/08/2021	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	2037	05/08/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	2038	06/08/2020			Bond Future	102.7899	102.7899	102.7981	102.7981	0.008	0.0000	0.0000	10,802
2020/07/29	2038	05/11/2020			Bond Future	103.8444	103.8444	103.8508	103.8508	0.006	0.0000	0.0000	6,806
2020/07/29	2038	04/02/2021			Bond Future	103.3255	103.3255	103.3307	103.3307	0.005	0.0000	0.0000	0
2020/07/29	2038	06/05/2021			Bond Future	104.5315	104.5315	104.5359	104.5359	0.004	0.0000	0.0000	0
2020/07/29	2038	05/08/2021			Bond Future	103.9553	103.9553	103.9602	103.9602	0.005	0.0000	0.0000	0
2020/07/29	2040	06/08/2020	10.03	Call	Bond Future	0.9200	0.0009	0.1400	0.0001	(84.783)	0	0	0
2020/07/29	2040	06/08/2020	10.04	Call	Bond Future	1.0100	0.0010	0.1600	0.0002	(84.158)	0	0	0
2020/07/29	2040	06/08/2020	10.02	Put	Bond Future	8,988.3100	8.9883	9,741.4800	9.7415	8.379	0	0	0
2020/07/29	2040	06/08/2020	10.85	Call	Bond Future	259.4200	0.2594	123.1400	0.1231	(52.533)	0	0	0
2020/07/29	2040	06/08/2020	11.26	Put	Bond Future	1,159.8200	1.1598	1,500.0600	1.5001	29.336	0	0	517
2020/07/29	2040	06/08/2020			Bond Future	11.2536	82.6372	11.3669	81.8833	1.007	0.0000	0.0000	22,382
2020/07/29	2040	06/08/2020	10.04	Put	Bond Future	8,830.5000	8.8305	9,583.5300	9.5835	8.528	0	0	0
2020/07/29	2040	06/08/2020	10.02	Call	Bond Future	0.8400	0.0008	0.1300	0.0001	(84.524)	0	0	0
2020/07/29	2040	06/08/2020	10.03	Put	Bond Future	8,909.3500	8.9093	9,662.4500	9.6625	8.453	0	0	0
2020/07/29	2040	06/08/2020	10.85	Put	Bond Future	3,037.7400	3.0377	3,655.3400	3.6553	20.331	0	0	12,496
2020/07/29	2040	06/08/2020	11.26	Call	Bond Future	1,202.9000	1.2029	789.2600	0.7893	(34.387)	0	0	0
2020/07/29	2040	06/08/2020	9.57	Put	Bond Future	12,659.0400	12.6590	13,412.9100	13.4129	5.955	0	0	0
2020/07/29	2040	06/08/2020	10.79	Put	Bond Future	3,397.1800	3.3972	4,044.1200	4.0441	19.043	0	0	800
2020/07/29	2040	06/08/2020	9.57	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	800
2020/07/29	2040	06/08/2020	10.07	Put	Bond Future	8,594.6500	8.5947	9,347.4300	9.3474	8.759	0	0	0
2020/07/29	2040	06/08/2020	10.07	Call	Bond Future	1.3200	0.0013	0.2200	0.0002	(83.333)	0	0	800
2020/07/29	2040	06/08/2020	10.79	Call	Bond Future	192.9000	0.1929	85.9600	0.0860	(55.438)	0	0	0
2020/07/29	2040	05/11/2020	11.00	Put	Bond Future	6,039.5400	6.0395	6,480.6500	6.4807	7.304	0	0	0
2020/07/29	2040	05/11/2020	10.23	Call	Bond Future	1,312.4900	1.3125	1,130.3200	1.1303	(13.880)	0	0	2,000
2020/07/29	2040	05/11/2020	11.70	Put	Bond Future	3,630.8100	3.6308	3,940.0100	3.9400	8.516	0	0	2,000
2020/07/29	2040	05/11/2020	9.50	Call	Bond Future	516.7900	0.5168	430.2600	0.4303	(16.744)	0	0	2,000
2020/07/29	2040	05/11/2020	10.00	Call	Bond Future	1,001.1200	1.0011	853.5300	0.8535	(14.742)	0	0	2,380
2020/07/29	2040	05/11/2020	10.30	Call	Bond Future	1,419.6800	1.4197	1,226.2500	1.2263	(13.625)	0	0	0
2020/07/29	2040	05/11/2020			Bond Future	11.4682	83.4646	11.5864	82.7017	1.031	0.0000	0.0000	46,873
2020/07/29	2040	05/11/2020	9.73	Put	Bond Future	13,418.5100	13.4185	14,069.2600	14.0693	4.850	0	0	0
2020/07/29	2040	05/11/2020	9.73	Call	Bond Future	709.5400	0.7095	597.4200	0.5974	(15.802)	0	0	2,000

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
2020/07/29	2040	05/11/2020	10.23	Put	Bond Future	10,057.7800	10.0578	10,638.4800	10.6385	5.774	0	0	0
2020/07/29	2040	05/11/2020	10.30	Put	Bond Future	9,631.1500	9.6312	10,200.5900	10.2006	5.912	0	0	0
2020/07/29	2040	05/11/2020	11.00	Call	Bond Future	2,900.1200	2.9001	2,578.3600	2.5784	(11.095)	0	0	2,380
2020/07/29	2040	05/11/2020	11.70	Call	Bond Future	5,115.6600	5.1157	4,661.9900	4.6620	(8.868)	0	0	0
2020/07/29	2040	05/11/2020	9.50	Put	Bond Future	15,141.7300	15.1417	15,818.0700	15.8181	4.467	0	0	0
2020/07/29	2040	05/11/2020	10.00	Put	Bond Future	11,536.3400	11.5363	12,151.6200	12.1516	5.333	0	0	0
2020/07/29	2040	05/11/2020	10.31	Call	Bond Future	1,435.4800	1.4355	1,240.4200	1.2404	(13.588)	0	0	0
2020/07/29	2040	05/11/2020	10.32	Put	Bond Future	9,511.2700	9.5113	10,077.4400	10.0774	5.953	0	0	0
2020/07/29	2040	05/11/2020	11.50	Call	Bond Future	4,430.1400	4.4301	4,012.3000	4.0123	(9.432)	0	0	0
2020/07/29	2040	05/11/2020	11.50	Put	Bond Future	4,223.6700	4.2237	4,568.7000	4.5687	8.169	0	0	2,000
2020/07/29	2040	05/11/2020	10.31	Put	Bond Future	9,571.1000	9.5711	10,138.9100	10.1389	5.933	0	0	0
2020/07/29	2040	05/11/2020	10.32	Call	Bond Future	1,451.4000	1.4514	1,254.7000	1.2547	(13.552)	0	0	0
2020/07/29	2040	04/02/2021	9.49	Call	Bond Future	1,108.6700	1.1087	978.8100	0.9788	(11.713)	0	0	500
2020/07/29	2040	04/02/2021	9.57	Put	Bond Future	16,584.9700	16.5850	17,219.4900	17.2195	3.826	0	0	0
2020/07/29	2040	04/02/2021	10.07	Put	Bond Future	13,209.5600	13.2096	13,787.5800	13.7876	4.376	0	0	0
2020/07/29	2040	04/02/2021	10.42	Put	Bond Future	11,130.7200	11.1307	11,663.9100	11.6639	4.790	0	0	0
2020/07/29	2040	04/02/2021			Bond Future	11.6881	79.8839	11.8116	79.1114	1.057	0.0000	0.0000	0
2020/07/29	2040	04/02/2021	10.07	Call	Bond Future	1,853.4000	1.8534	1,658.9600	1.6590	(10.491)	0	0	800
2020/07/29	2040	04/02/2021	11.74	Call	Bond Future	5,827.8300	5.8278	5,400.7400	5.4007	(7.328)	0	0	0
2020/07/29	2040	04/02/2021	11.74	Put	Bond Future	5,501.4800	5.5015	5,846.8500	5.8468	6.278	0	0	800
2020/07/29	2040	04/02/2021	10.41	Call	Bond Future	2,422.4400	2.4224	2,184.4900	2.1845	(9.823)	0	0	0
2020/07/29	2040	04/02/2021	10.41	Put	Bond Future	11,186.8900	11.1869	11,721.4000	11.7214	4.778	0	0	0
2020/07/29	2040	04/02/2021	9.49	Put	Bond Future	17,169.2300	17.1692	17,811.8300	17.8118	3.743	0	0	0
2020/07/29	2040	04/02/2021	9.57	Call	Bond Future	1,195.5000	1.1955	1,057.5600	1.0576	(11.538)	0	0	800
2020/07/29	2040	04/02/2021	10.42	Call	Bond Future	2,440.7300	2.4407	2,201.4600	2.2015	(9.803)	0	0	0
2020/07/29	2040	04/02/2021	10.24	Put	Bond Future	12,170.7000	12.1707	12,727.4100	12.7274	4.574	0	0	0
2020/07/29	2040	04/02/2021	10.24	Call	Bond Future	2,125.1300	2.1251	1,909.3800	1.9094	(10.152)	0	0	500
2020/07/29	2040	04/02/2021	11.57	Call	Bond Future	5,290.7600	5.2908	4,887.3400	4.8873	(7.625)	0	0	0
2020/07/29	2040	04/02/2021	11.57	Put	Bond Future	6,040.5200	6.0405	6,409.5600	6.4096	6.109	0	0	500
2020/07/29	2040	04/02/2021	10.40	Call	Bond Future	2,404.2300	2.4042	2,167.6100	2.1676	(9.842)	0	0	0
2020/07/29	2040	04/02/2021	10.40	Put	Bond Future	11,243.2400	11.2432	11,779.0800	11.7791	4.766	0	0	0
2020/07/29	2040	06/05/2021	12.44	Put	Bond Future	4,535.0800	4.5351	4,830.4400	4.8304	6.513	0	0	0
2020/07/29	2040	06/05/2021			Bond Future	11.9137	80.7987	12.0427	80.0168	1.083	0.0000	0.0000	0
2020/07/29	2040	06/05/2021	12.43	Call	Bond Future	7,613.7600	7.6138	7,128.3900	7.1284	(6.375)	0	0	0
2020/07/29	2040	06/05/2021	12.43	Put	Bond Future	4,558.7200	4.5587	4,855.2400	4.8552	6.504	0	0	0
2020/07/29	2040	06/05/2021	12.44	Call	Bond Future	7,647.3600	7.6474	7,160.8300	7.1608	(6.362)	0	0	0
2020/07/29	2040	06/05/2021	12.42	Call	Bond Future	7,579.9400	7.5799	7,095.7200	7.0957	(6.388)	0	0	0
2020/07/29	2040	06/05/2021	12.42	Put	Bond Future	4,582.2000	4.5822	4,879.8700	4.8799	6.496	0	0	0
2020/07/29	2040	05/08/2021	12.47	Call	Bond Future	1,741.8500	1.7419	951.8800	0.9519	(45.352)	0	0	0
2020/07/29	2040	05/08/2021			Bond Future	12.1694	77.1559	12.3043	76.3660	1.109	0.0000	0.0000	0
2020/07/29	2040	05/08/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	2040	05/08/2021	12.48	Call	Bond Future	1,798.6800	1.7987	1,008.7100	1.0087	(43.919)	0	0	0
2020/07/29	2040	05/08/2021	12.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	2040	05/08/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	2040	05/08/2021	12.49	Call	Bond Future	1,855.4400	1.8554	1,065.4700	1.0655	(42.576)	0	0	0
2020/07/29	2044	06/08/2020	9.88	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/07/29	2044	06/08/2020	9.98	Call	Bond Future	0.1500	0.0002	0.0200	0.0000	(86.667)	0	0	474

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
2020/07/29	2044	06/08/2020	11.09	Put	Bond Future	2,478.3500	2.4784	3,062.2600	3.0623	23.560	0	0	474
2020/07/29	2044	06/08/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	2044	06/08/2020	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	2044	06/08/2020			Bond Future	11.3981	78.7683	11.5166	77.9909	1.039	0.0000	0.0000	49,042
2020/07/29	2044	06/08/2020	9.86	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/07/29	2044	06/08/2020	9.86	Put	Bond Future	11,429.4100	11.4294	12,206.8100	12.2068	6.802	0	0	0
2020/07/29	2044	06/08/2020	9.36	Put	Bond Future	15,755.5300	15.7555	16,532.9700	16.5330	4.934	0	0	0
2020/07/29	2044	06/08/2020	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	474
2020/07/29	2044	06/08/2020	9.98	Put	Bond Future	10,439.8100	10.4398	11,217.1200	11.2171	7.446	0	0	0
2020/07/29	2044	06/08/2020	9.88	Put	Bond Future	11,263.2100	11.2632	12,040.6000	12.0406	6.902	0	0	0
2020/07/29	2044	06/08/2020	11.09	Call	Bond Future	392.6700	0.3927	199.1400	0.1991	(49.286)	0	0	0
2020/07/29	2044	06/08/2020	9.01	Put	Bond Future	18,990.3100	18.9903	19,767.7500	19.7678	4.094	0	0	0
2020/07/29	2044	06/08/2020	9.66	Put	Bond Future	13,119.8800	13.1199	13,897.3200	13.8973	5.926	0	0	0
2020/07/29	2044	06/08/2020	9.87	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/07/29	2044	06/08/2020	9.87	Put	Bond Future	11,346.2400	11.3462	12,123.6400	12.1236	6.852	0	0	0
2020/07/29	2044	06/08/2020	10.93	Call	Bond Future	187.1500	0.1871	80.8100	0.0808	(56.821)	0	0	0
2020/07/29	2044	06/08/2020	10.93	Put	Bond Future	3,393.5800	3.3936	4,064.6800	4.0647	19.776	0	0	0
2020/07/29	2044	05/11/2020	11.06	Put	Bond Future	6,351.7300	6.3517	6,822.5700	6.8226	7.413	0	0	525
2020/07/29	2044	05/11/2020	11.43	Call	Bond Future	3,734.7900	3.7348	3,344.9100	3.3449	(10.439)	0	0	0
2020/07/29	2044	05/11/2020	9.72	Put	Bond Future	14,556.7100	14.5567	15,244.0200	15.2440	4.722	0	0	0
2020/07/29	2044	05/11/2020	9.97	Call	Bond Future	827.1600	0.8272	696.9900	0.6970	(15.737)	0	0	300
2020/07/29	2044	05/11/2020	9.29	Put	Bond Future	18,048.7600	18.0488	18,777.2000	18.7772	4.036	0	0	0
2020/07/29	2044	05/11/2020	9.96	Put	Bond Future	12,781.2700	12.7813	13,439.0200	13.4390	5.146	0	0	0
2020/07/29	2044	05/11/2020	10.36	Call	Bond Future	1,322.8500	1.3228	1,134.6400	1.1346	(14.228)	0	0	0
2020/07/29	2044	05/11/2020			Bond Future	11.6093	79.5569	11.7330	78.7703	1.065	0.0000	0.0000	24,880
2020/07/29	2044	05/11/2020	9.72	Call	Bond Future	592.2600	0.5923	492.9800	0.4930	(16.763)	0	0	1,815
2020/07/29	2044	05/11/2020	9.97	Put	Bond Future	12,710.0800	12.7101	13,366.5000	13.3665	5.165	0	0	0
2020/07/29	2044	05/11/2020	9.96	Call	Bond Future	816.6000	0.8166	687.7600	0.6878	(15.778)	0	0	0
2020/07/29	2044	05/11/2020	11.38	Call	Bond Future	3,582.6600	3.5827	3,202.6400	3.2026	(10.607)	0	0	0
2020/07/29	2044	05/11/2020	11.38	Put	Bond Future	5,078.5900	5.0786	5,485.1600	5.4852	8.006	0	0	300
2020/07/29	2044	05/11/2020	10.34	Call	Bond Future	1,293.2500	1.2932	1,108.2800	1.1083	(14.303)	0	0	0
2020/07/29	2044	05/11/2020	10.34	Put	Bond Future	10,236.5700	10.2366	10,838.1900	10.8382	5.877	0	0	0
2020/07/29	2044	05/11/2020	11.06	Call	Bond Future	2,684.0500	2.6840	2,368.3000	2.3683	(11.764)	0	0	0
2020/07/29	2044	05/11/2020	10.04	Put	Bond Future	12,218.0700	12.2181	12,864.9300	12.8649	5.294	0	0	0
2020/07/29	2044	05/11/2020	11.17	Put	Bond Future	5,887.4300	5.8874	6,336.0300	6.3360	7.620	0	0	1,815
2020/07/29	2044	05/11/2020	11.43	Put	Bond Future	4,900.3800	4.9004	5,297.0900	5.2971	8.095	0	0	1,815
2020/07/29	2044	05/11/2020	8.87	Put	Bond Future	21,825.1700	21.8252	22,580.3000	22.5803	3.460	0	0	0
2020/07/29	2044	05/11/2020	9.29	Call	Bond Future	312.1100	0.3121	253.9600	0.2540	(18.631)	0	0	300
2020/07/29	2044	05/11/2020	10.36	Put	Bond Future	10,111.8900	10.1119	10,710.2700	10.7103	5.918	0	0	0
2020/07/29	2044	05/11/2020	10.04	Call	Bond Future	903.9500	0.9039	764.2200	0.7642	(15.458)	0	0	525
2020/07/29	2044	05/11/2020	9.34	Put	Bond Future	17,622.8100	17.6228	18,347.2300	18.3472	4.111	0	0	0
2020/07/29	2044	05/11/2020	9.34	Call	Bond Future	337.7600	0.3378	275.5900	0.2756	(18.407)	0	0	525
2020/07/29	2044	05/11/2020	11.17	Call	Bond Future	2,977.7000	2.9777	2,639.7100	2.6397	(11.351)	0	0	0
2020/07/29	2044	05/11/2020	8.87	Call	Bond Future	152.9000	0.1529	121.4400	0.1214	(20.576)	0	0	1,815
2020/07/29	2044	05/11/2020	10.02	Put	Bond Future	12,357.5100	12.3575	13,007.1400	13.0071	5.257	0	0	0
2020/07/29	2044	05/11/2020	10.02	Call	Bond Future	881.4900	0.8815	744.5300	0.7445	(15.537)	0	0	1,815
2020/07/29	2044	05/11/2020	10.35	Call	Bond Future	1,308.0000	1.3080	1,121.4100	1.1214	(14.265)	0	0	0
2020/07/29	2044	05/11/2020	10.35	Put	Bond Future	10,174.1200	10.1741	10,774.1200	10.7741	5.897	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
2020/07/29	2044	04/02/2021	10.04	Put	Bond Future	14,289.8400	14.2898	14,904.7500	14.9047	4.303	0	0	0
2020/07/29	2044	04/02/2021	10.37	Call	Bond Future	2,137.9700	2.1380	1,914.5300	1.9145	(10.451)	0	0	0
2020/07/29	2044	04/02/2021	10.35	Put	Bond Future	12,321.4200	12.3214	12,897.0800	12.8971	4.672	0	0	0
2020/07/29	2044	04/02/2021			Bond Future	11.8259	76.0582	11.9553	75.2617	1.094	0.0000	0.0000	0
2020/07/29	2044	04/02/2021	10.37	Put	Bond Future	12,201.1000	12.2011	12,774.1100	12.7741	4.696	0	0	0
2020/07/29	2044	04/02/2021	10.35	Call	Bond Future	2,104.5800	2.1046	1,883.7900	1.8838	(10.491)	0	0	0
2020/07/29	2044	04/02/2021	10.04	Call	Bond Future	1,630.7700	1.6308	1,449.2300	1.4492	(11.132)	0	0	0
2020/07/29	2044	04/02/2021	10.84	Call	Bond Future	3,022.8200	3.0228	2,734.3800	2.7344	(9.542)	0	0	0
2020/07/29	2044	04/02/2021	10.36	Put	Bond Future	12,261.1600	12.2612	12,835.5000	12.8355	4.684	0	0	0
2020/07/29	2044	04/02/2021	10.84	Put	Bond Future	9,601.6300	9.6016	10,109.6400	10.1096	5.291	0	0	265
2020/07/29	2044	04/02/2021	10.29	Call	Bond Future	2,006.4900	2.0065	1,793.5500	1.7935	(10.613)	0	0	0
2020/07/29	2044	04/02/2021	10.29	Put	Bond Future	12,687.2300	12.6872	13,270.7400	13.2707	4.599	0	0	265
2020/07/29	2044	04/02/2021	9.66	Put	Bond Future	16,970.1600	16.9702	17,628.1200	17.6281	3.877	0	0	0
2020/07/29	2044	04/02/2021	9.66	Call	Bond Future	1,157.6000	1.1576	1,019.1100	1.0191	(11.964)	0	0	265
2020/07/29	2044	04/02/2021	10.36	Call	Bond Future	2,121.2300	2.1212	1,899.1200	1.8991	(10.471)	0	0	0
2020/07/29	2044	06/05/2021	12.43	Put	Bond Future	4,852.7500	4.8527	5,174.7000	5.1747	6.634	0	0	0
2020/07/29	2044	06/05/2021	12.44	Call	Bond Future	7,124.4900	7.1245	6,639.0800	6.6391	(6.813)	0	0	0
2020/07/29	2044	06/05/2021			Bond Future	12.0480	76.9292	12.1832	76.1231	1.122	0.0000	0.0000	0
2020/07/29	2044	06/05/2021	12.45	Call	Bond Future	7,156.9300	7.1569	6,670.3000	6.6703	(6.799)	0	0	0
2020/07/29	2044	06/05/2021	12.45	Put	Bond Future	4,803.5600	4.8036	5,123.0700	5.1231	6.652	0	0	0
2020/07/29	2044	06/05/2021	12.43	Call	Bond Future	7,092.1000	7.0921	6,607.9100	6.6079	(6.827)	0	0	0
2020/07/29	2044	06/05/2021	12.44	Put	Bond Future	4,828.0900	4.8281	5,148.8200	5.1488	6.643	0	0	0
2020/07/29	2044	05/08/2021	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	2044	05/08/2021	12.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	2044	05/08/2021			Bond Future	12.2994	73.3702	12.4411	72.5558	1.152	0.0000	0.0000	0
2020/07/29	2044	05/08/2021	12.60	Call	Bond Future	1,709.7900	1.7098	895.3100	0.8953	(47.636)	0	0	0
2020/07/29	2044	05/08/2021	12.61	Call	Bond Future	1,765.4800	1.7655	951.0000	0.9510	(46.134)	0	0	0
2020/07/29	2044	05/08/2021	12.59	Call	Bond Future	1,654.0200	1.6540	839.5400	0.8395	(49.242)	0	0	0
2020/07/29	2044	05/08/2021	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	2046	06/08/2020			Bond Future	91.8129	91.8129	91.8208	91.8208	0.009	0.0000	0.0000	7,555
2020/07/29	2046	05/11/2020			Bond Future	90.9906	90.9906	90.9969	90.9969	0.007	0.0000	0.0000	11,620
2020/07/29	2046	04/02/2021			Bond Future	92.0205	92.0205	92.0257	92.0257	0.006	0.0000	0.0000	0
2020/07/29	2046	06/05/2021			Bond Future	91.3070	91.3070	91.3116	91.3116	0.005	0.0000	0.0000	0
2020/07/29	2046	05/08/2021			Bond Future	92.3045	92.3045	92.3094	92.3094	0.005	0.0000	0.0000	0
2020/07/29	2050	06/08/2020			Bond Future	92.1636	92.1636	92.4227	92.4227	0.281	0.0000	0.0000	10,340
2020/07/29	2050	05/11/2020			Bond Future	93.1090	93.1090	93.3691	93.3691	0.279	0.0000	0.0000	13,263
2020/07/29	2050	04/02/2021			Bond Future	92.2755	92.2755	92.5372	92.5372	0.284	0.0000	0.0000	0
2020/07/29	2050	06/05/2021			Bond Future	93.3524	93.3524	93.6165	93.6165	0.283	0.0000	0.0000	0
2020/07/29	2050	05/08/2021			Bond Future	92.4482	92.4482	92.7156	92.7156	0.289	0.0000	0.0000	0
2020/07/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/29	AL37	06/08/2020			Index Future	736.9930	736.9930	734.6670	734.6670	(0.316)	0.0000	0.0000	0
2020/07/29	AL37	05/11/2020			Index Future	744.4400	744.4400	742.0870	742.0870	(0.316)	0.0000	0.0000	0
2020/07/29	AL37	04/02/2021			Index Future	752.6750	752.6750	750.2920	750.2920	(0.317)	0.0000	0.0000	0
2020/07/29	AL37	06/05/2021			Index Future	761.2710	761.2710	758.8590	758.8590	(0.317)	0.0000	0.0000	0
2020/07/29	AL37	05/08/2021			Index Future	759.7800	759.7800	759.7800	759.7800	0.000	0.0000	0.0000	0
2020/07/29	AL7T	06/08/2020			Index Future	810.3860	810.3860	807.5160	807.5160	(0.354)	0.0000	0.0000	0
2020/07/29	AL7T	05/11/2020			Index Future	818.5750	818.5750	815.6710	815.6710	(0.355)	0.0000	0.0000	0
2020/07/29	AL7T	04/02/2021			Index Future	827.6300	827.6300	824.6900	824.6900	(0.355)	0.0000	0.0000	0
2020/07/29	AL7T	06/05/2021			Index Future	837.0820	837.0820	834.1070	834.1070	(0.355)	0.0000	0.0000	0
2020/07/29	AL7T	05/08/2021			Index Future	829.6000	829.6000	829.6000	829.6000	0.000	0.0000	0.0000	0
2020/07/29	ALBI	06/08/2020			Index Future	709.2080	709.2080	705.3480	705.3480	(0.544)	0.0000	0.0000	51
2020/07/29	ALBI	05/11/2020			Index Future	716.3740	716.3740	712.4720	712.4720	(0.545)	0.0000	0.0000	164
2020/07/29	ALBI	04/02/2021			Index Future	724.2990	724.2990	720.3500	720.3500	(0.545)	0.0000	0.0000	0
2020/07/29	ALBI	06/05/2021			Index Future	732.5710	732.5710	728.5750	728.5750	(0.545)	0.0000	0.0000	0
2020/07/29	ALBI	05/08/2021			Index Future	727.9300	727.9300	727.9300	727.9300	0.000	0.0000	0.0000	0
2020/07/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/07/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/29	ES33	06/08/2020			Bond Future	11.7253	75.1118	11.8069	74.6870	0.695	0.0000	0.0000	0
2020/07/29	ES33	05/11/2020			Bond Future	11.9880	72.0906	12.0733	71.6602	0.712	0.0000	0.0000	350
2020/07/29	ES33	04/02/2021			Bond Future	12.2578	72.8896	12.3471	72.4534	0.729	0.0000	0.0000	0
2020/07/29	ES33	06/05/2021			Bond Future	12.5302	69.9471	12.6236	69.5054	0.745	0.0000	0.0000	0
2020/07/29	ES33	05/08/2021			Bond Future	12.8329	70.6939	12.9305	70.2478	0.761	0.0000	0.0000	0
2020/07/29	ES42	06/08/2020			Bond Future	12.1186	74.9653	12.2257	74.3469	0.884	0.0000	0.0000	0
2020/07/29	ES42	05/11/2020			Bond Future	12.3703	71.4584	12.4826	70.8324	0.908	0.0000	0.0000	4,919
2020/07/29	ES42	04/02/2021			Bond Future	12.6211	72.2512	12.7388	71.6173	0.933	0.0000	0.0000	0
2020/07/29	ES42	06/05/2021			Bond Future	12.8841	68.8194	13.0077	68.1778	0.959	0.0000	0.0000	0
2020/07/29	ES42	05/08/2021			Bond Future	13.1682	69.5536	13.2977	68.9053	0.984	0.0000	0.0000	0
2020/07/29	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	GOVI	06/08/2020	728.12	Put	GOVI	276,860.0000	27.6860	314,510.0000	31.4510	13.599	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/29	GOVI	06/08/2020			GOVI	700.4340	700.4340	696.6690	696.6690	(0.538)	0.0000	0.0000	54
2020/07/29	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	GOVI	06/08/2020	728.14	Put	GOVI	277,060.0000	27.7060	314,710.0000	31.4710	13.589	0	0	0
2020/07/29	GOVI	06/08/2020	728.13	Put	GOVI	276,960.0000	27.6960	314,610.0000	31.4610	13.594	0	0	0
2020/07/29	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	GOVI	05/11/2020	737.84	Put	GOVI	303,280.0000	30.3280	341,350.0000	34.1350	12.553	0	0	0
2020/07/29	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	GOVI	05/11/2020			GOVI	707.5120	707.5120	703.7050	703.7050	(0.538)	0.0000	0.0000	983
2020/07/29	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	GOVI	05/11/2020	737.83	Put	GOVI	303,180.0000	30.3180	341,250.0000	34.1250	12.557	0	0	0
2020/07/29	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	GOVI	05/11/2020	737.85	Put	GOVI	303,380.0000	30.3380	341,450.0000	34.1450	12.549	0	0	0
2020/07/29	GOVI	04/02/2021	750.96	Put	GOVI	356,210.0000	35.6210	394,740.0000	39.4740	10.817	0	0	0
2020/07/29	GOVI	04/02/2021			GOVI	715.3390	715.3390	711.4860	711.4860	(0.539)	0.0000	0.0000	0
2020/07/29	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	GOVI	04/02/2021	750.95	Put	GOVI	356,110.0000	35.6110	394,640.0000	39.4640	10.820	0	0	0
2020/07/29	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	GOVI	04/02/2021	750.94	Put	GOVI	356,010.0000	35.6010	394,540.0000	39.4540	10.823	0	0	0
2020/07/29	GOVI	06/05/2021	678.67	Call	GOVI	448,380.0000	44.8380	409,400.0000	40.9400	(8.694)	0	0	0
2020/07/29	GOVI	06/05/2021			GOVI	723.5080	723.5080	719.6100	719.6100	(0.539)	0.0000	0.0000	0
2020/07/29	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	GOVI	06/05/2021	678.68	Call	GOVI	448,280.0000	44.8280	409,300.0000	40.9300	(8.695)	0	0	0
2020/07/29	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	GOVI	06/05/2021	678.69	Call	GOVI	448,180.0000	44.8180	409,200.0000	40.9200	(8.697)	0	0	0
2020/07/29	GOVI	05/08/2021	719.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	GOVI	05/08/2021			GOVI	719.1400	719.1400	719.1400	719.1400	0.000	0.0000	0.0000	0
2020/07/29	GOVI	05/08/2021	719.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	GOVI	05/08/2021	719.15	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/07/29	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	GOVI	05/08/2021	719.13	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/07/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/07/29	IGOV	06/08/2020			Index Future	248.4860	248.4860	248.5560	248.5560	0.028	0.0000	0.0000	88
2020/07/29	IGOV	05/11/2020			Index Future	251.0590	251.0590	251.1280	251.1280	0.027	0.0000	0.0000	1,174
2020/07/29	IGOV	04/02/2021			Index Future	253.8970	253.8970	253.9660	253.9660	0.027	0.0000	0.0000	0
2020/07/29	IGOV	06/05/2021			Index Future	256.8570	256.8570	256.9260	256.9260	0.027	0.0000	0.0000	0
2020/07/29	IGOV	05/08/2021			Index Future	259.6600	259.6600	259.6600	259.6600	0.000	0.0000	0.0000	0
2020/07/29	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/07/29	IS05	17/12/2020			Interest Rate Swap	94.0400	94.0400	94.0400	94.0400	0.000	0.0000	0.0000	0
2020/07/29	IS05	16/03/2021			Interest Rate Swap	92.2900	92.2900	92.2800	92.2800	(0.011)	0.0000	0.0000	0
2020/07/29	IS05	15/06/2021			Interest Rate Swap	90.4700	90.4700	90.4600	90.4600	(0.011)	0.0000	0.0000	0
2020/07/29	IS05	21/09/2021			Interest Rate Swap	89.4700	89.4700	89.4600	89.4600	(0.011)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/29	IS05	21/12/2021			Interest Rate Swap	90.7600	90.7600	90.7400	90.7400	(0.022)	0.0000	0.0000	51
2020/07/29	IS05	15/03/2022			Interest Rate Swap	90.2100	90.2100	90.1900	90.1900	(0.022)	0.0000	0.0000	0
2020/07/29	IS05	21/06/2022			Interest Rate Swap	90.3600	90.3600	90.3400	90.3400	(0.022)	0.0000	0.0000	0
2020/07/29	IS05	20/09/2022			Interest Rate Swap	93.5300	93.5300	93.5100	93.5100	(0.021)	0.0000	0.0000	0
2020/07/29	IS05	20/12/2022			Interest Rate Swap	94.0500	94.0500	94.0300	94.0300	(0.021)	0.0000	0.0000	0
2020/07/29	IS05	22/03/2023			Interest Rate Swap	86.4600	86.4600	86.4400	86.4400	(0.023)	0.0000	0.0000	0
2020/07/29	IS05	20/06/2023			Interest Rate Swap	92.0100	92.0100	91.9900	91.9900	(0.022)	0.0000	0.0000	0
2020/07/29	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/07/29	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.3800	80.3800	0.125	0.0000	0.0000	0
2020/07/29	IS10	16/03/2026			Interest Rate Swap	76.8600	76.8600	76.9800	76.9800	0.156	0.0000	0.0000	0
2020/07/29	IS10	15/06/2026			Interest Rate Swap	75.3200	75.3200	75.4600	75.4600	0.186	0.0000	0.0000	0
2020/07/29	IS10	21/09/2026			Interest Rate Swap	77.4000	77.4000	77.5700	77.5700	0.220	0.0000	0.0000	0
2020/07/29	IS10	21/12/2026			Interest Rate Swap	81.5100	81.5100	81.6900	81.6900	0.221	0.0000	0.0000	0
2020/07/29	IS10	15/03/2027			Interest Rate Swap	80.1300	80.1300	80.3300	80.3300	0.250	0.0000	0.0000	0
2020/07/29	IS10	21/06/2027			Interest Rate Swap	82.2900	82.2900	82.5100	82.5100	0.267	0.0000	0.0000	0
2020/07/29	IS10	20/09/2027			Interest Rate Swap	88.1500	88.1500	88.3900	88.3900	0.272	0.0000	0.0000	0
2020/07/29	IS10	20/12/2027			Interest Rate Swap	88.5900	88.5900	88.8500	88.8500	0.293	0.0000	0.0000	0
2020/07/29	IS10	22/03/2028			Interest Rate Swap	81.6500	81.6500	81.9400	81.9400	0.355	0.0000	0.0000	0
2020/07/29	IS10	20/06/2028			Interest Rate Swap	89.5100	89.5100	89.8100	89.8100	0.335	0.0000	0.0000	0
2020/07/29	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/07/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/07/29	JBAF	19/08/2020			Jibar Tradeable Future	3.6950	96.3050	3.6750	96.3250	(0.541)	0.0000	0.0000	0
2020/07/29	JBAF	16/09/2020			Jibar Tradeable Future	3.6750	96.3250	3.6350	96.3650	(1.088)	0.0000	0.0000	0
2020/07/29	JBAF	21/10/2020			Jibar Tradeable Future	3.5750	96.4250	3.5550	96.4450	(0.559)	0.0000	0.0000	0
2020/07/29	JBAF	18/11/2020			Jibar Tradeable Future	3.5750	96.4250	3.5450	96.4550	(0.839)	0.0000	0.0000	0
2020/07/29	JBAF	15/12/2020			Jibar Tradeable Future	3.5650	96.4350	3.5350	96.4650	(0.842)	0.0000	0.0000	10
2020/07/29	JBAF	20/01/2021			Jibar Tradeable Future	3.5650	96.4350	3.5250	96.4750	(1.122)	0.0000	0.0000	0
2020/07/29	JBAF	17/03/2021			Jibar Tradeable Future	3.6000	96.4000	3.5600	96.4400	(1.111)	0.0000	0.0000	0
2020/07/29	JBAF	15/06/2021			Jibar Tradeable Future	3.7300	96.2700	3.7400	96.2600	0.268	0.0000	0.0000	0
2020/07/29	JBAF	15/09/2021			Jibar Tradeable Future	3.7950	96.2050	3.7750	96.2250	(0.527)	0.0000	0.0000	0
2020/07/29	JBAF	15/12/2021			Jibar Tradeable Future	4.0300	95.9700	4.0300	95.9700	0.000	0.0000	0.0000	0
2020/07/29	JBAF	16/03/2022			Jibar Tradeable Future	4.1250	95.8750	4.1150	95.8850	(0.242)	0.0000	0.0000	0
2020/07/29	JBAF	15/06/2022			Jibar Tradeable Future	4.3850	95.6150	4.4650	95.5350	1.824	0.0000	0.0000	0
2020/07/29	R023	06/08/2020	7.26	Call	Bond Future	5,613.4900	5.6135	5,734.9400	5.7349	2.164	0	0	0
2020/07/29	R023	06/08/2020			Bond Future	4.9095	110.2069	4.8604	110.3283	(1.001)	0.0000	0.0000	18,784
2020/07/29	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R023	06/08/2020	7.27	Call	Bond Future	5,636.5700	5.6366	5,758.0200	5.7580	2.155	0	0	0
2020/07/29	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R023	06/08/2020	7.28	Call	Bond Future	5,659.6400	5.6596	5,781.0900	5.7811	2.146	0	0	0
2020/07/29	R023	05/11/2020	7.46	Put	Bond Future	0.2100	0.0002	0.1400	0.0001	(33.333)	0	0	0
2020/07/29	R023	05/11/2020	7.47	Put	Bond Future	0.2000	0.0002	0.1400	0.0001	(30.000)	0	0	0
2020/07/29	R023	05/11/2020			Bond Future	5.0083	107.4049	4.9543	107.5256	(1.079)	0.0000	0.0000	22,203
2020/07/29	R023	05/11/2020	7.46	Call	Bond Future	5,298.3700	5.2984	5,419.0200	5.4190	2.277	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
2020/07/29	R023	05/11/2020	7.47	Call	Bond Future	5,319.2800	5.3193	5,439.9400	5.4399	2.268	0	0	0
2020/07/29	R023	05/11/2020	7.45	Call	Bond Future	5,277.4700	5.2775	5,398.1200	5.3981	2.286	0	0	0
2020/07/29	R023	05/11/2020	7.45	Put	Bond Future	0.2200	0.0002	0.1500	0.0002	(31.818)	0	0	0
2020/07/29	R023	04/02/2021	6.34	Call	Bond Future	2,585.5600	2.5856	2,691.1900	2.6912	4.085	0	0	0
2020/07/29	R023	04/02/2021	6.32	Put	Bond Future	132.5200	0.1325	117.1800	0.1172	(11.576)	0	0	0
2020/07/29	R023	04/02/2021			Bond Future	5.0858	108.5946	5.0252	108.7151	(1.190)	0.0000	0.0000	0
2020/07/29	R023	04/02/2021	6.34	Put	Bond Future	127.6400	0.1276	112.7600	0.1128	(11.658)	0	0	0
2020/07/29	R023	04/02/2021	6.32	Call	Bond Future	2,551.8300	2.5518	2,657.0000	2.6570	4.121	0	0	0
2020/07/29	R023	04/02/2021	6.33	Put	Bond Future	130.0600	0.1301	114.9500	0.1149	(11.618)	0	0	0
2020/07/29	R023	04/02/2021	6.33	Call	Bond Future	2,568.6800	2.5687	2,674.0800	2.6741	4.103	0	0	0
2020/07/29	R023	06/05/2021	7.58	Call	Bond Future	4,172.7300	4.1727	4,290.1100	4.2901	2.813	0	0	0
2020/07/29	R023	06/05/2021			Bond Future	5.1519	105.9271	5.0829	106.0482	(1.339)	0.0000	0.0000	0
2020/07/29	R023	06/05/2021	7.56	Call	Bond Future	4,140.5400	4.1405	4,257.7900	4.2578	2.832	0	0	0
2020/07/29	R023	06/05/2021	7.56	Put	Bond Future	27.6000	0.0276	23.8000	0.0238	(13.768)	0	0	0
2020/07/29	R023	06/05/2021	7.58	Put	Bond Future	26.5300	0.0265	22.8600	0.0229	(13.833)	0	0	0
2020/07/29	R023	06/05/2021	7.57	Call	Bond Future	4,156.6300	4.1566	4,273.9500	4.2739	2.822	0	0	0
2020/07/29	R023	06/05/2021	7.57	Put	Bond Future	27.0600	0.0271	23.3300	0.0233	(13.784)	0	0	0
2020/07/29	R023	05/08/2021	5.30	Call	Bond Future	0.1800	0.0002	122.9600	0.1230	68211.111	0	0	0
2020/07/29	R023	05/08/2021	5.29	Put	Bond Future	14.9300	0.0149	0.0000	0.0000	(100.000)	0	0	0
2020/07/29	R023	05/08/2021			Bond Future	5.2999	107.0589	5.2186	107.1817	(1.533)	0.0000	0.0000	0
2020/07/29	R023	05/08/2021	5.31	Call	Bond Future	15.2800	0.0153	138.0600	0.1381	803.534	0	0	0
2020/07/29	R023	05/08/2021	5.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R023	05/08/2021	5.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R023	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	107.8500	0.1079	100.000	0	0	0
2020/07/29	R035	06/08/2020	9.92	Put	Bond Future	5,954.5900	5.9546	6,515.0400	6.5150	9.412	0	0	0
2020/07/29	R035	06/08/2020	10.45	Put	Bond Future	2,562.6200	2.5626	2,994.9700	2.9950	16.871	0	0	500
2020/07/29	R035	06/08/2020	9.67	Call	Bond Future	1.6000	0.0016	0.3500	0.0004	(78.125)	0	0	500
2020/07/29	R035	06/08/2020	9.00	Put	Bond Future	12,899.4700	12.8995	13,468.4300	13.4684	4.411	0	0	0
2020/07/29	R035	06/08/2020			Bond Future	10.7898	90.0701	10.8778	89.5012	0.815	0.0000	0.0000	24,588
2020/07/29	R035	06/08/2020	9.92	Call	Bond Future	12.3200	0.0123	3.8100	0.0038	(69.075)	0	0	0
2020/07/29	R035	06/08/2020	9.09	Put	Bond Future	12,186.0400	12.1860	12,755.0000	12.7550	4.669	0	0	0
2020/07/29	R035	06/08/2020	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2020/07/29	R035	06/08/2020	9.67	Put	Bond Future	7,762.6400	7.7626	8,330.3500	8.3303	7.313	0	0	0
2020/07/29	R035	06/08/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	24,761
2020/07/29	R035	06/08/2020	9.93	Call	Bond Future	13.2600	0.0133	4.1500	0.0042	(68.703)	0	0	0
2020/07/29	R035	06/08/2020	9.91	Put	Bond Future	6,025.4600	6.0255	6,586.4800	6.5865	9.311	0	0	0
2020/07/29	R035	06/08/2020	10.45	Call	Bond Future	309.9500	0.3100	173.3400	0.1733	(44.075)	0	0	0
2020/07/29	R035	06/08/2020	9.93	Put	Bond Future	5,883.8400	5.8838	6,443.6900	6.4437	9.515	0	0	0
2020/07/29	R035	06/08/2020	9.91	Call	Bond Future	11.4300	0.0114	3.4900	0.0035	(69.466)	0	0	0
2020/07/29	R035	06/08/2020	8.75	Put	Bond Future	14,920.5400	14.9205	15,489.5000	15.4895	3.813	0	0	0
2020/07/29	R035	06/08/2020	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/07/29	R035	05/11/2020	10.34	Put	Bond Future	6,599.2700	6.5993	6,960.8400	6.9608	5.479	0	0	0
2020/07/29	R035	05/11/2020			Bond Future	11.0112	86.4996	11.1030	85.9234	0.834	0.0000	0.0000	90,495
2020/07/29	R035	05/11/2020	10.33	Call	Bond Future	2,180.0500	2.1800	1,966.9100	1.9669	(9.777)	0	0	0
2020/07/29	R035	05/11/2020	10.33	Put	Bond Future	6,644.1700	6.6442	7,007.2600	7.0073	5.465	0	0	0
2020/07/29	R035	05/11/2020	10.34	Call	Bond Future	2,203.1500	2.2031	1,988.4900	1.9885	(9.743)	0	0	0
2020/07/29	R035	05/11/2020	10.32	Call	Bond Future	2,157.1000	2.1571	1,945.4700	1.9455	(9.811)	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
2020/07/29	R035	05/11/2020	10.32	Put	Bond Future	6,689.3000	6.6893	7,053.9000	7.0539	5.450	0	0	0
2020/07/29	R035	04/02/2021	11.14	Put	Bond Future	5,636.0000	5.6360	5,911.9300	5.9119	4.896	0	0	650
2020/07/29	R035	04/02/2021	10.04	Put	Bond Future	10,182.3900	10.1824	10,580.2200	10.5802	3.907	0	0	0
2020/07/29	R035	04/02/2021	10.14	Put	Bond Future	9,672.4400	9.6724	10,059.8400	10.0598	4.005	0	0	650
2020/07/29	R035	04/02/2021	10.05	Call	Bond Future	2,371.2500	2.3713	2,184.2000	2.1842	(7.888)	0	0	0
2020/07/29	R035	04/02/2021			Bond Future	11.2379	87.4579	11.3338	86.8740	0.854	0.0000	0.0000	0
2020/07/29	R035	04/02/2021	10.06	Call	Bond Future	2,389.2900	2.3893	2,201.2200	2.2012	(7.871)	0	0	0
2020/07/29	R035	04/02/2021	10.06	Put	Bond Future	10,079.0500	10.0790	10,474.8200	10.4748	3.927	0	0	0
2020/07/29	R035	04/02/2021	10.14	Call	Bond Future	2,536.9800	2.5370	2,340.5400	2.3405	(7.743)	0	0	0
2020/07/29	R035	04/02/2021	11.14	Call	Bond Future	5,033.9400	5.0339	4,726.0300	4.7260	(6.117)	0	0	0
2020/07/29	R035	04/02/2021	10.04	Call	Bond Future	2,353.2900	2.3533	2,167.2800	2.1673	(7.904)	0	0	0
2020/07/29	R035	04/02/2021	10.05	Put	Bond Future	10,130.6400	10.1306	10,527.4300	10.5274	3.917	0	0	0
2020/07/29	R035	06/05/2021	12.77	Call	Bond Future	10,114.2800	10.1143	9,681.7800	9.6818	(4.276)	0	0	0
2020/07/29	R035	06/05/2021	11.55	Call	Bond Future	5,877.2800	5.8773	5,548.2200	5.5482	(5.599)	0	0	0
2020/07/29	R035	06/05/2021	10.24	Put	Bond Future	10,373.5900	10.3736	10,771.0000	10.7710	3.831	0	0	0
2020/07/29	R035	06/05/2021	12.35	Put	Bond Future	3,523.8400	3.5238	3,713.6600	3.7137	5.387	0	0	0
2020/07/29	R035	06/05/2021	12.37	Call	Bond Future	8,630.4100	8.6304	8,227.4300	8.2274	(4.669)	0	0	0
2020/07/29	R035	06/05/2021			Bond Future	11.4621	83.9816	11.5622	83.3904	0.873	0.0000	0.0000	0
2020/07/29	R035	06/05/2021	12.35	Call	Bond Future	8,557.4800	8.5575	8,156.0900	8.1561	(4.691)	0	0	0
2020/07/29	R035	06/05/2021	12.37	Put	Bond Future	3,488.7200	3.4887	3,676.9500	3.6769	5.395	0	0	0
2020/07/29	R035	06/05/2021	12.77	Put	Bond Future	2,858.3900	2.8584	3,017.1000	3.0171	5.552	0	0	1,650
2020/07/29	R035	06/05/2021	11.55	Put	Bond Future	5,357.7000	5.3577	5,619.8500	5.6199	4.893	0	0	1,650
2020/07/29	R035	06/05/2021	10.24	Call	Bond Future	2,616.8300	2.6168	2,423.0300	2.4230	(7.406)	0	0	793
2020/07/29	R035	06/05/2021	12.36	Put	Bond Future	3,506.2300	3.5062	3,695.2600	3.6953	5.391	0	0	0
2020/07/29	R035	06/05/2021	10.81	Put	Bond Future	7,802.4500	7.8025	8,141.9700	8.1420	4.351	0	0	0
2020/07/29	R035	06/05/2021	10.81	Call	Bond Future	3,790.5800	3.7906	3,538.8900	3.5389	(6.640)	0	0	1,650
2020/07/29	R035	06/05/2021	12.02	Call	Bond Future	7,394.2100	7.3942	7,020.7600	7.0208	(5.051)	0	0	0
2020/07/29	R035	06/05/2021	12.02	Put	Bond Future	4,176.5500	4.1765	4,394.3100	4.3943	5.214	0	0	793
2020/07/29	R035	06/05/2021	11.32	Call	Bond Future	5,184.9500	5.1850	4,879.1500	4.8792	(5.898)	0	0	0
2020/07/29	R035	06/05/2021	11.32	Put	Bond Future	6,035.5900	6.0356	6,321.0000	6.3210	4.729	0	0	793
2020/07/29	R035	06/05/2021	12.36	Call	Bond Future	8,593.9200	8.5939	8,191.7400	8.1917	(4.680)	0	0	0
2020/07/29	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R035	05/08/2021			Bond Future	11.7155	84.8785	11.8199	84.2813	0.892	0.0000	0.0000	0
2020/07/29	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R035	05/08/2021	5.29	Put	Bond Future	53,445.4900	53.4455	54,042.6800	54.0427	1.117	0	0	0
2020/07/29	R035	05/08/2021	5.31	Put	Bond Future	53,212.2000	53.2122	53,809.3900	53.8094	1.122	0	0	0
2020/07/29	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R035	05/08/2021	5.30	Put	Bond Future	53,328.7800	53.3288	53,925.9700	53.9260	1.120	0	0	0
2020/07/29	R186	06/08/2020	8.38	Put	Bond Future	1.7300	0.0017	1.8800	0.0019	8.671	0	0	0
2020/07/29	R186	06/08/2020	7.45	Call	Bond Future	531.7900	0.5318	357.5800	0.3576	(32.759)	0	0	2,500
2020/07/29	R186	06/08/2020	9.00	Call	Bond Future	7,841.0400	7.8410	7,492.2100	7.4922	(4.449)	0	0	900
2020/07/29	R186	06/08/2020	8.00	Call	Bond Future	2,747.6700	2.7477	2,407.9800	2.4080	(12.363)	0	0	900
2020/07/29	R186	06/08/2020	8.25	Call	Bond Future	4,027.3100	4.0273	3,679.3200	3.6793	(8.641)	0	0	0
2020/07/29	R186	06/08/2020			Bond Future	7.4948	116.4532	7.5590	116.1044	0.856	0.0000	0.0000	38,201
2020/07/29	R186	06/08/2020	8.37	Call	Bond Future	4,646.4300	4.6464	4,297.7800	4.2978	(7.504)	0	0	0
2020/07/29	R186	06/08/2020	8.37	Put	Bond Future	1.8900	0.0019	2.0700	0.0021	9.524	0	0	0
2020/07/29	R186	06/08/2020	9.00	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	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/29	R186	06/08/2020	8.38	Call	Bond Future	4,697.9500		4.6980	4,349.2700	4.3493	(7.422)	0	0	0
2020/07/29	R186	06/08/2020	7.45	Put	Bond Future	776.3800		0.7764	951.0000	0.9510	22.492	0	0	2,500
2020/07/29	R186	06/08/2020	8.00	Put	Bond Future	37.1300		0.0371	46.2700	0.0463	24.616	0	0	15,177
2020/07/29	R186	06/08/2020	8.25	Put	Bond Future	5.3400		0.0053	6.1800	0.0062	15.730	0	0	0
2020/07/29	R186	06/08/2020	8.36	Call	Bond Future	4,594.9000		4.5949	4,246.2800	4.2463	(7.587)	0	0	0
2020/07/29	R186	06/08/2020	8.36	Put	Bond Future	2.0700		0.0021	2.2800	0.0023	10.145	0	0	0
2020/07/29	R186	05/11/2020	7.50	Call	Bond Future	1,978.2900		1.9783	1,811.5300	1.8115	(8.430)	0	0	80
2020/07/29	R186	05/11/2020	8.00	Put	Bond Future	1,692.6200		1.6926	1,820.2400	1.8202	7.540	0	0	0
2020/07/29	R186	05/11/2020	8.65	Call	Bond Future	5,704.2300		5.7042	5,417.2300	5.4172	(5.031)	0	0	0
2020/07/29	R186	05/11/2020	8.64	Put	Bond Future	790.4800		0.7905	858.5200	0.8585	8.607	0	0	0
2020/07/29	R186	05/11/2020			Bond Future	7.6782		117.6191	7.7463	117.2648	0.887	0.0000	0.0000	77,179
2020/07/29	R186	05/11/2020	7.00	Put	Bond Future	4,625.1100		4.6251	4,872.7900	4.8728	5.355	0	0	0
2020/07/29	R186	05/11/2020	7.00	Call	Bond Future	1,021.3000		1.0213	914.6700	0.9147	(10.441)	0	0	1,200
2020/07/29	R186	05/11/2020	8.66	Call	Bond Future	5,743.8400		5.7438	5,456.1300	5.4561	(5.009)	0	0	0
2020/07/29	R186	05/11/2020	8.66	Put	Bond Future	771.1200		0.7711	837.7200	0.8377	8.637	0	0	0
2020/07/29	R186	05/11/2020	7.50	Put	Bond Future	2,911.3700		2.9114	3,098.9200	3.0989	6.442	0	0	0
2020/07/29	R186	05/11/2020	6.50	Put	Bond Future	6,816.7900		6.8168	7,112.5500	7.1125	4.339	0	0	0
2020/07/29	R186	05/11/2020	8.00	Call	Bond Future	3,353.8100		3.3538	3,127.1200	3.1271	(6.759)	0	0	1,200
2020/07/29	R186	05/11/2020	7.84	Put	Bond Future	2,029.9300		2.0299	2,175.9800	2.1760	7.195	0	0	0
2020/07/29	R186	05/11/2020	9.26	Put	Bond Future	311.7700		0.3118	342.6800	0.3427	9.914	0	0	3,500
2020/07/29	R186	05/11/2020	8.65	Put	Bond Future	780.7500		0.7808	848.0600	0.8481	8.621	0	0	0
2020/07/29	R186	05/11/2020	8.64	Call	Bond Future	5,664.6900		5.6647	5,378.4200	5.3784	(5.054)	0	0	0
2020/07/29	R186	05/11/2020	6.50	Call	Bond Future	463.2700		0.4633	404.7200	0.4047	(12.638)	0	0	80
2020/07/29	R186	05/11/2020	7.84	Call	Bond Future	2,869.1200		2.8691	2,660.8600	2.6609	(7.259)	0	0	3,500
2020/07/29	R186	05/11/2020	8.34	Put	Bond Future	1,136.8200		1.1368	1,229.6300	1.2296	8.164	0	0	0
2020/07/29	R186	05/11/2020	8.34	Call	Bond Future	4,519.7000		4.5197	4,258.2000	4.2582	(5.786)	0	0	3,500
2020/07/29	R186	05/11/2020	9.26	Call	Bond Future	8,187.6500		8.1876	7,864.2500	7.8642	(3.950)	0	0	0
2020/07/29	R186	04/02/2021	8.15	Call	Bond Future	3,926.6600		3.9267	3,710.8700	3.7109	(5.496)	0	0	0
2020/07/29	R186	04/02/2021			Bond Future	7.8590		113.6408	7.9315	113.2809	0.922	0.0000	0.0000	0
2020/07/29	R186	04/02/2021	8.15	Put	Bond Future	2,490.0200		2.4900	2,634.1100	2.6341	5.787	0	0	0
2020/07/29	R186	04/02/2021	8.16	Call	Bond Future	3,955.6500		3.9556	3,738.9900	3.7390	(5.477)	0	0	0
2020/07/29	R186	04/02/2021	8.17	Put	Bond Future	2,450.2200		2.4502	2,592.5800	2.5926	5.810	0	0	0
2020/07/29	R186	04/02/2021	8.16	Put	Bond Future	2,470.0600		2.4701	2,613.2800	2.6133	5.798	0	0	0
2020/07/29	R186	04/02/2021	8.17	Call	Bond Future	3,984.7400		3.9847	3,767.2200	3.7672	(5.459)	0	0	0
2020/07/29	R186	06/05/2021	10.76	Put	Bond Future	282.7400		0.2827	307.2100	0.3072	8.655	0	0	0
2020/07/29	R186	06/05/2021	10.77	Call	Bond Future	12,292.9100		12.2929	11,952.2300	11.9522	(2.771)	0	0	0
2020/07/29	R186	06/05/2021			Bond Future	8.0499		114.9411	8.1270	114.5762	0.957	0.0000	0.0000	0
2020/07/29	R186	06/05/2021	10.78	Call	Bond Future	12,330.6500		12.3307	11,989.7300	11.9897	(2.765)	0	0	0
2020/07/29	R186	06/05/2021	10.78	Put	Bond Future	276.1300		0.2761	300.1100	0.3001	8.684	0	0	0
2020/07/29	R186	06/05/2021	10.76	Call	Bond Future	12,255.1800		12.2552	11,914.7500	11.9147	(2.778)	0	0	0
2020/07/29	R186	06/05/2021	10.77	Put	Bond Future	279.4200		0.2794	303.6400	0.3036	8.668	0	0	0
2020/07/29	R186	05/08/2021	8.62	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R186	05/08/2021	8.61	Call	Bond Future	1,465.3900		1.4654	1,097.0700	1.0971	(25.135)	0	0	0
2020/07/29	R186	05/08/2021			Bond Future	8.2823		110.8873	8.3642	110.5190	0.988	0.0000	0.0000	0
2020/07/29	R186	05/08/2021	8.62	Call	Bond Future	1,509.7300		1.5097	1,141.4100	1.1414	(24.396)	0	0	0
2020/07/29	R186	05/08/2021	8.61	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R186	05/08/2021	8.63	Call	Bond Future	1,554.0300		1.5540	1,185.7100	1.1857	(23.701)	0	0	0
2020/07/29	R186	05/08/2021	8.63	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/29	R197	06/08/2020			Bond Future	305.0026	305.0026	305.0255	305.0255	0.007	0.0000	0.0000	1,592
2020/07/29	R197	05/11/2020			Bond Future	308.1314	308.1314	308.1493	308.1493	0.006	0.0000	0.0000	2,399
2020/07/29	R197	04/02/2021			Bond Future	303.7771	303.7771	303.7909	303.7909	0.005	0.0000	0.0000	0
2020/07/29	R197	06/05/2021			Bond Future	307.3226	307.3226	307.3343	307.3343	0.004	0.0000	0.0000	0
2020/07/29	R197	05/08/2021			Bond Future	302.6902	302.6902	302.7033	302.7033	0.004	0.0000	0.0000	0
2020/07/29	R202	06/08/2020			Bond Future	205.7342	205.7342	205.5396	205.5396	(0.095)	0.0000	0.0000	3,530
2020/07/29	R202	05/11/2020			Bond Future	207.8447	207.8447	207.6445	207.6445	(0.096)	0.0000	0.0000	7,972
2020/07/29	R202	04/02/2021			Bond Future	206.0318	206.0318	205.8265	205.8265	(0.100)	0.0000	0.0000	0
2020/07/29	R202	06/05/2021			Bond Future	208.4361	208.4361	208.2269	208.2269	(0.100)	0.0000	0.0000	0
2020/07/29	R202	05/08/2021			Bond Future	206.4698	206.4698	206.2591	206.2591	(0.102)	0.0000	0.0000	0
2020/07/29	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R208	06/08/2020			Bond Future	3.4985	104.4865	3.5026	104.4839	0.117	0.0000	0.0000	15,169
2020/07/29	R208	06/08/2020	5.56	Call	Bond Future	1,293.0200	1.2930	1,290.4200	1.2904	(0.201)	0	0	0
2020/07/29	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R208	06/08/2020	5.57	Call	Bond Future	1,299.2200	1.2992	1,296.6200	1.2966	(0.200)	0	0	0
2020/07/29	R208	06/08/2020	5.55	Call	Bond Future	1,286.8200	1.2868	1,284.2200	1.2842	(0.202)	0	0	0
2020/07/29	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R208	05/11/2020	4.78	Call	Bond Future	641.5600	0.6416	637.1200	0.6371	(0.692)	0	0	0
2020/07/29	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R208	05/11/2020			Bond Future	3.1240	102.1423	3.1354	102.1379	0.365	0.0000	0.0000	7,489
2020/07/29	R208	05/11/2020	4.79	Call	Bond Future	645.4100	0.6454	640.9700	0.6410	(0.688)	0	0	0
2020/07/29	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R208	05/11/2020	4.77	Call	Bond Future	637.7100	0.6377	633.2700	0.6333	(0.696)	0	0	0
2020/07/29	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R209	06/08/2020	5.55	Put	Bond Future	40,396.6800	40.3967	40,866.3200	40.8663	1.163	0	0	0
2020/07/29	R209	06/08/2020			Bond Future	10.6464	69.1365	10.7301	68.6668	0.787	0.0000	0.0000	49,267
2020/07/29	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R209	06/08/2020	5.57	Put	Bond Future	40,179.8700	40.1799	40,649.5100	40.6495	1.169	0	0	0
2020/07/29	R209	06/08/2020	5.56	Put	Bond Future	40,288.2000	40.2882	40,757.8400	40.7578	1.166	0	0	0
2020/07/29	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R209	05/11/2020	10.02	Call	Bond Future	1,797.3400	1.7973	1,630.0000	1.6300	(9.310)	0	0	0
2020/07/29	R209	05/11/2020			Bond Future	10.8400	66.6895	10.9271	66.2140	0.803	0.0000	0.0000	11,753
2020/07/29	R209	05/11/2020	10.00	Call	Bond Future	1,763.4000	1.7634	1,598.3000	1.5983	(9.363)	0	0	0
2020/07/29	R209	05/11/2020	10.00	Put	Bond Future	6,619.4000	6.6194	6,929.8500	6.9299	4.690	0	0	0
2020/07/29	R209	05/11/2020	10.02	Put	Bond Future	6,531.8300	6.5318	6,840.0400	6.8400	4.719	0	0	0
2020/07/29	R209	05/11/2020	10.01	Call	Bond Future	1,780.3100	1.7803	1,614.1000	1.6141	(9.336)	0	0	0
2020/07/29	R209	05/11/2020	10.01	Put	Bond Future	6,575.5200	6.5755	6,884.8600	6.8849	4.704	0	0	0
2020/07/29	R209	04/02/2021	10.12	Put	Bond Future	7,818.2300	7.8182	8,116.1800	8.1162	3.811	0	0	0
2020/07/29	R209	04/02/2021			Bond Future	11.0330	67.4288	11.1235	66.9470	0.821	0.0000	0.0000	0
2020/07/29	R209	04/02/2021	10.11	Call	Bond Future	2,638.3400	2.6383	2,455.3800	2.4554	(6.935)	0	0	0
2020/07/29	R209	04/02/2021	10.11	Put	Bond Future	7,859.9000	7.8599	8,158.7200	8.1587	3.802	0	0	0
2020/07/29	R209	04/02/2021	10.12	Call	Bond Future	2,656.4200	2.6564	2,472.5900	2.4726	(6.920)	0	0	0
2020/07/29	R209	04/02/2021	10.10	Call	Bond Future	2,620.3400	2.6203	2,438.2600	2.4383	(6.949)	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
2020/07/29	R209	04/02/2021	10.10	Put	Bond Future	7,901.7200	7.9017	8,201.4200	8.2014	3.793	0	0	0
2020/07/29	R209	06/05/2021	12.25	Put	Bond Future	2,984.0200	2.9840	3,130.3500	3.1304	4.904	0	0	1,000
2020/07/29	R209	06/05/2021	12.23	Put	Bond Future	3,013.2700	3.0133	3,160.8300	3.1608	4.897	0	0	0
2020/07/29	R209	06/05/2021	12.22	Call	Bond Future	7,901.8400	7.9018	7,562.2200	7.5622	(4.298)	0	0	0
2020/07/29	R209	06/05/2021			Bond Future	11.2297	65.0592	11.3238	64.5714	0.838	0.0000	0.0000	460
2020/07/29	R209	06/05/2021	10.25	Put	Bond Future	8,202.4200	8.2024	8,505.9600	8.5060	3.701	0	0	0
2020/07/29	R209	06/05/2021	10.25	Call	Bond Future	2,788.5600	2.7886	2,604.3000	2.6043	(6.608)	0	0	1,000
2020/07/29	R209	06/05/2021	11.25	Call	Bond Future	5,073.8900	5.0739	4,804.4300	4.8044	(5.311)	0	0	0
2020/07/29	R209	06/05/2021	11.25	Put	Bond Future	4,968.0000	4.9680	5,186.3400	5.1863	4.395	0	0	1,000
2020/07/29	R209	06/05/2021	12.25	Call	Bond Future	7,996.8100	7.9968	7,655.3400	7.6553	(4.270)	0	0	0
2020/07/29	R209	06/05/2021	12.23	Call	Bond Future	7,933.4100	7.9334	7,593.1700	7.5932	(4.289)	0	0	0
2020/07/29	R209	06/05/2021	12.22	Put	Bond Future	3,028.1000	3.0281	3,176.2800	3.1763	4.893	0	0	0
2020/07/29	R209	06/05/2021	12.24	Call	Bond Future	7,965.2100	7.9652	7,624.3500	7.6243	(4.279)	0	0	0
2020/07/29	R209	06/05/2021	12.24	Put	Bond Future	2,998.7100	2.9987	3,145.6500	3.1456	4.900	0	0	0
2020/07/29	R209	05/08/2021	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R209	05/08/2021			Bond Future	11.4473	65.7539	11.5450	65.2611	0.854	0.0000	0.0000	0
2020/07/29	R209	05/08/2021	11.80	Call	Bond Future	1,751.8000	1.7518	1,259.0700	1.2591	(28.127)	0	0	0
2020/07/29	R209	05/08/2021	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R209	05/08/2021	11.81	Call	Bond Future	1,800.4300	1.8004	1,307.7000	1.3077	(27.367)	0	0	0
2020/07/29	R209	05/08/2021	11.79	Call	Bond Future	1,703.1100	1.7031	1,210.3800	1.2104	(28.931)	0	0	0
2020/07/29	R209	05/08/2021	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R210	06/08/2020			Bond Future	181.7975	181.7975	182.1727	182.1727	0.206	0.0000	0.0000	1,331
2020/07/29	R210	05/11/2020			Bond Future	180.9880	180.9880	181.3638	181.3638	0.208	0.0000	0.0000	1,243
2020/07/29	R210	04/02/2021			Bond Future	183.0367	183.0367	183.4141	183.4141	0.206	0.0000	0.0000	0
2020/07/29	R210	06/05/2021			Bond Future	182.4629	182.4629	182.8435	182.8435	0.209	0.0000	0.0000	0
2020/07/29	R210	05/08/2021			Bond Future	184.4564	184.4564	184.8420	184.8420	0.209	0.0000	0.0000	0
2020/07/29	R212	06/08/2020			Bond Future	165.4835	165.4835	165.5828	165.5828	0.060	0.0000	0.0000	6,046
2020/07/29	R212	05/11/2020			Bond Future	167.1810	167.1810	167.2785	167.2785	0.058	0.0000	0.0000	6,667
2020/07/29	R212	04/02/2021			Bond Future	166.7786	166.7786	166.8749	166.8749	0.058	0.0000	0.0000	0
2020/07/29	R212	06/05/2021			Bond Future	168.7248	168.7248	168.8210	168.8210	0.057	0.0000	0.0000	0
2020/07/29	R212	05/08/2021			Bond Future	168.2412	168.2412	168.3392	168.3392	0.058	0.0000	0.0000	0
2020/07/29	R213	06/08/2020	9.31	Call	Bond Future	202.9200	0.2029	131.2600	0.1313	(35.314)	0	0	0
2020/07/29	R213	06/08/2020			Bond Future	9.6620	85.7619	9.7104	85.4837	0.502	0.0000	0.0000	5,216
2020/07/29	R213	06/08/2020	9.29	Call	Bond Future	182.6500	0.1827	116.3700	0.1164	(36.288)	0	0	0
2020/07/29	R213	06/08/2020	9.29	Put	Bond Future	2,359.7100	2.3597	2,571.6600	2.5717	8.982	0	0	0
2020/07/29	R213	06/08/2020	9.31	Put	Bond Future	2,261.0200	2.2610	2,467.5900	2.4676	9.136	0	0	0
2020/07/29	R213	06/08/2020	9.30	Call	Bond Future	192.5800	0.1926	123.6300	0.1236	(35.803)	0	0	0
2020/07/29	R213	06/08/2020	9.30	Put	Bond Future	2,310.1300	2.3101	2,519.4100	2.5194	9.059	0	0	0
2020/07/29	R213	05/11/2020	9.60	Put	Bond Future	4,120.8600	4.1209	4,262.1700	4.2622	3.429	0	0	0
2020/07/29	R213	05/11/2020	9.59	Call	Bond Future	2,613.0800	2.6131	2,472.6400	2.4726	(5.375)	0	0	0
2020/07/29	R213	05/11/2020			Bond Future	9.8624	83.0932	9.9130	82.8106	0.514	0.0000	0.0000	15,478
2020/07/29	R213	05/11/2020	9.60	Call	Bond Future	2,637.6700	2.6377	2,496.4400	2.4964	(5.354)	0	0	0
2020/07/29	R213	05/11/2020	9.59	Put	Bond Future	4,153.5000	4.1535	4,295.6000	4.2956	3.421	0	0	0
2020/07/29	R213	05/11/2020	9.61	Call	Bond Future	2,662.3900	2.6624	2,520.3700	2.5204	(5.334)	0	0	0
2020/07/29	R213	05/11/2020	9.61	Put	Bond Future	4,088.4000	4.0884	4,228.9200	4.2289	3.437	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
2020/07/29	R213	04/02/2021	9.40	Call	Bond Future	2,724.5700	2.7246	2,603.5600	2.6036	(4.441)	0	0	0
2020/07/29	R213	04/02/2021	9.39	Put	Bond Future	6,481.1600	6.4812	6,647.6300	6.6476	2.569	0	0	0
2020/07/29	R213	04/02/2021			Bond Future	10.0662	84.0136	10.1192	83.7267	0.527	0.0000	0.0000	0
2020/07/29	R213	04/02/2021	9.41	Call	Bond Future	2,745.4700	2.7455	2,623.8700	2.6239	(4.429)	0	0	0
2020/07/29	R213	04/02/2021	9.41	Put	Bond Future	6,407.8800	6.4079	6,573.1500	6.5732	2.579	0	0	0
2020/07/29	R213	04/02/2021	9.40	Put	Bond Future	6,444.4500	6.4445	6,610.3100	6.6103	2.574	0	0	0
2020/07/29	R213	04/02/2021	9.39	Call	Bond Future	2,703.7500	2.7038	2,583.3500	2.5833	(4.453)	0	0	0
2020/07/29	R213	06/05/2021	11.91	Put	Bond Future	1,713.9700	1.7140	1,773.1700	1.7732	3.454	0	0	0
2020/07/29	R213	06/05/2021			Bond Future	10.2685	81.4435	10.3239	81.1527	0.539	0.0000	0.0000	0
2020/07/29	R213	06/05/2021	11.90	Call	Bond Future	9,743.6100	9.7436	9,512.4000	9.5124	(2.373)	0	0	0
2020/07/29	R213	06/05/2021	11.90	Put	Bond Future	1,726.4000	1.7264	1,785.9400	1.7859	3.449	0	0	0
2020/07/29	R213	06/05/2021	11.91	Call	Bond Future	9,776.9600	9.7770	9,545.4100	9.5454	(2.368)	0	0	0
2020/07/29	R213	06/05/2021	11.89	Call	Bond Future	9,710.2900	9.7103	9,479.4300	9.4794	(2.377)	0	0	0
2020/07/29	R213	06/05/2021	11.89	Put	Bond Future	1,738.9000	1.7389	1,798.7900	1.7988	3.444	0	0	0
2020/07/29	R213	05/08/2021	10.85	Call	Bond Future	1,756.5600	1.7566	1,463.0200	1.4630	(16.711)	0	0	0
2020/07/29	R213	05/08/2021	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R213	05/08/2021			Bond Future	10.5005	82.3135	10.5582	82.0200	0.549	0.0000	0.0000	0
2020/07/29	R213	05/08/2021	10.86	Call	Bond Future	1,806.0600	1.8061	1,512.5200	1.5125	(16.253)	0	0	0
2020/07/29	R213	05/08/2021	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R213	05/08/2021	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R213	05/08/2021	10.84	Call	Bond Future	1,707.0200	1.7070	1,413.4800	1.4135	(17.196)	0	0	0
2020/07/29	R214	06/08/2020	9.98	Put	Bond Future	5,722.5000	5.7225	6,335.8700	6.3359	10.719	0	0	0
2020/07/29	R214	06/08/2020	9.97	Call	Bond Future	8.5100	0.0085	2.1600	0.0022	(74.618)	0	0	0
2020/07/29	R214	06/08/2020			Bond Future	10.9107	67.0379	11.0197	66.4177	0.999	0.0000	0.0000	14,316
2020/07/29	R214	06/08/2020	9.98	Call	Bond Future	9.1700	0.0092	2.3600	0.0024	(74.264)	0	0	0
2020/07/29	R214	06/08/2020	9.97	Put	Bond Future	5,787.5600	5.7876	6,401.3900	6.4014	10.606	0	0	0
2020/07/29	R214	06/08/2020	9.99	Call	Bond Future	9.8700	0.0099	2.5800	0.0026	(73.860)	0	0	0
2020/07/29	R214	06/08/2020	9.99	Put	Bond Future	5,657.5800	5.6576	6,270.4700	6.2705	10.833	0	0	0
2020/07/29	R214	05/11/2020	10.26	Put	Bond Future	6,821.7000	6.8217	7,235.3700	7.2354	6.064	0	0	0
2020/07/29	R214	05/11/2020			Bond Future	11.1002	64.4336	11.2136	63.8060	1.022	0.0000	0.0000	11,168
2020/07/29	R214	05/11/2020	10.25	Call	Bond Future	1,823.6800	1.8237	1,611.2700	1.6113	(11.647)	0	0	0
2020/07/29	R214	05/11/2020	10.25	Put	Bond Future	6,867.2900	6.8673	7,282.4100	7.2824	6.045	0	0	0
2020/07/29	R214	05/11/2020	10.26	Call	Bond Future	1,841.0800	1.8411	1,627.2200	1.6272	(11.616)	0	0	0
2020/07/29	R214	05/11/2020	10.24	Call	Bond Future	1,806.3700	1.8064	1,595.4200	1.5954	(11.678)	0	0	0
2020/07/29	R214	05/11/2020	10.24	Put	Bond Future	6,913.0700	6.9131	7,329.6500	7.3297	6.026	0	0	0
2020/07/29	R214	04/02/2021	10.33	Call	Bond Future	2,672.5300	2.6725	2,438.0200	2.4380	(8.775)	0	0	0
2020/07/29	R214	04/02/2021			Bond Future	11.2930	65.1474	11.4111	64.5120	1.046	0.0000	0.0000	0
2020/07/29	R214	04/02/2021	10.31	Call	Bond Future	2,636.0200	2.6360	2,403.8000	2.4038	(8.809)	0	0	0
2020/07/29	R214	04/02/2021	10.31	Put	Bond Future	8,357.7000	8.3577	8,760.9300	8.7609	4.825	0	0	0
2020/07/29	R214	04/02/2021	10.33	Put	Bond Future	8,269.5900	8.2696	8,670.5300	8.6705	4.848	0	0	0
2020/07/29	R214	04/02/2021	10.32	Call	Bond Future	2,654.2400	2.6542	2,420.8700	2.4209	(8.792)	0	0	0
2020/07/29	R214	04/02/2021	10.32	Put	Bond Future	8,313.5700	8.3136	8,715.6500	8.7157	4.836	0	0	0
2020/07/29	R214	06/05/2021	12.26	Call	Bond Future	7,318.8000	7.3188	6,892.2600	6.8923	(5.828)	0	0	0
2020/07/29	R214	06/05/2021	12.25	Put	Bond Future	3,440.4900	3.4405	3,658.0500	3.6581	6.324	0	0	0
2020/07/29	R214	06/05/2021			Bond Future	11.4823	62.6139	11.6051	61.9707	1.070	0.0000	0.0000	0
2020/07/29	R214	06/05/2021	12.27	Call	Bond Future	7,348.8600	7.3489	6,921.4400	6.9214	(5.816)	0	0	0
2020/07/29	R214	06/05/2021	12.27	Put	Bond Future	3,405.8300	3.4058	3,621.6300	3.6216	6.336	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
2020/07/29	R214	06/05/2021	12.26	Put	Bond Future	3,423.2100	3.4232	3,639.8900	3.6399	6.330	0	0	0
2020/07/29	R214	06/05/2021	12.25	Call	Bond Future	7,288.5700	7.2886	6,862.9100	6.8629	(5.840)	0	0	0
2020/07/29	R214	05/08/2021	12.01	Call	Bond Future	1,584.0200	1.5840	934.1900	0.9342	(41.024)	0	0	0
2020/07/29	R214	05/08/2021			Bond Future	11.6944	63.2826	11.8222	62.6328	1.093	0.0000	0.0000	0
2020/07/29	R214	05/08/2021	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R214	05/08/2021	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R214	05/08/2021	12.02	Call	Bond Future	1,633.1000	1.6331	983.2700	0.9833	(39.791)	0	0	0
2020/07/29	R214	05/08/2021	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R214	05/08/2021	12.03	Call	Bond Future	1,682.1200	1.6821	1,032.2900	1.0323	(38.632)	0	0	0
2020/07/29	R248	06/08/2020	10.20	Call	Bond Future	1.6900	0.0017	0.2800	0.0003	(83.432)	0	0	0
2020/07/29	R248	06/08/2020	11.80	Call	Bond Future	3,233.5300	3.2335	2,538.8100	2.5388	(21.485)	0	0	470
2020/07/29	R248	06/08/2020	12.75	Call	Bond Future	8,568.0900	8.5681	7,775.2300	7.7752	(9.254)	0	0	814
2020/07/29	R248	06/08/2020	10.35	Call	Bond Future	6.0200	0.0060	1.2700	0.0013	(78.904)	0	0	640
2020/07/29	R248	06/08/2020	11.85	Put	Bond Future	206.2200	0.2062	288.2000	0.2882	39.754	0	0	0
2020/07/29	R248	06/08/2020	9.00	Put	Bond Future	19,237.9800	19.2380	20,031.6800	20.0317	4.126	0	0	0
2020/07/29	R248	06/08/2020			Bond Future	11.3433	82.1467	11.4617	81.3530	1.044	0.0000	0.0000	27,395
2020/07/29	R248	06/08/2020	10.18	Call	Bond Future	1.4100	0.0014	0.2200	0.0002	(84.397)	0	0	0
2020/07/29	R248	06/08/2020	10.18	Put	Bond Future	8,634.1600	8.6342	9,426.6700	9.4267	9.179	0	0	0
2020/07/29	R248	06/08/2020	10.35	Put	Bond Future	7,274.6900	7.2747	8,063.6400	8.0636	10.845	0	0	0
2020/07/29	R248	06/08/2020	11.85	Call	Bond Future	3,502.3400	3.5023	2,790.6200	2.7906	(20.321)	0	0	0
2020/07/29	R248	06/08/2020	11.15	Put	Bond Future	1,942.1100	1.9421	2,461.6900	2.4617	26.753	0	0	0
2020/07/29	R248	06/08/2020	11.15	Call	Bond Future	615.6900	0.6157	341.5700	0.3416	(44.522)	0	0	0
2020/07/29	R248	06/08/2020	10.85	Put	Bond Future	3,625.7000	3.6257	4,326.0100	4.3260	19.315	0	0	0
2020/07/29	R248	06/08/2020	10.85	Call	Bond Future	158.9800	0.1590	65.5900	0.0656	(58.743)	0	0	640
2020/07/29	R248	06/08/2020	9.25	Put	Bond Future	16,812.0200	16.8120	17,605.7200	17.6057	4.721	0	0	0
2020/07/29	R248	06/08/2020	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	20,640
2020/07/29	R248	06/08/2020	10.20	Put	Bond Future	8,472.0000	8.4720	9,264.2900	9.2643	9.352	0	0	0
2020/07/29	R248	06/08/2020	11.80	Put	Bond Future	251.4000	0.2514	350.3800	0.3504	39.372	0	0	0
2020/07/29	R248	06/08/2020	12.75	Put	Bond Future	3.4000	0.0034	4.2400	0.0042	24.706	0	0	0
2020/07/29	R248	06/08/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/07/29	R248	06/08/2020	10.19	Call	Bond Future	1.5400	0.0015	0.2500	0.0003	(83.766)	0	0	0
2020/07/29	R248	06/08/2020	10.19	Put	Bond Future	8,553.0100	8.5530	9,345.4200	9.3454	9.265	0	0	0
2020/07/29	R248	06/08/2020	12.25	Put	Bond Future	36.6300	0.0366	50.4800	0.0505	37.811	0	0	0
2020/07/29	R248	06/08/2020	12.25	Call	Bond Future	5,761.4000	5.7614	4,981.5500	4.9815	(13.536)	0	0	814
2020/07/29	R248	06/08/2020	11.10	Put	Bond Future	2,182.8500	2.1828	2,739.1400	2.7391	25.485	0	0	0
2020/07/29	R248	06/08/2020	11.10	Call	Bond Future	506.6900	0.5067	269.2800	0.2693	(46.855)	0	0	470
2020/07/29	R248	05/11/2020	10.02	Put	Bond Future	12,254.6000	12.2546	12,913.9500	12.9139	5.380	0	0	0
2020/07/29	R248	05/11/2020	10.03	Call	Bond Future	932.0500	0.9320	786.7800	0.7868	(15.586)	0	0	0
2020/07/29	R248	05/11/2020			Bond Future	11.5522	78.5598	11.6761	77.7567	1.072	0.0000	0.0000	90,626
2020/07/29	R248	05/11/2020	11.00	Put	Bond Future	6,434.4500	6.4345	6,918.0700	6.9181	7.516	0	0	0
2020/07/29	R248	05/11/2020	11.00	Call	Bond Future	2,661.4700	2.6615	2,341.9500	2.3419	(12.005)	0	0	950
2020/07/29	R248	05/11/2020	10.00	Put	Bond Future	12,398.3800	12.3984	13,060.6300	13.0606	5.341	0	0	0
2020/07/29	R248	05/11/2020	10.00	Call	Bond Future	896.8800	0.8969	755.9900	0.7560	(15.709)	0	0	950
2020/07/29	R248	05/11/2020	10.04	Call	Bond Future	943.9900	0.9440	797.2500	0.7972	(15.545)	0	0	0
2020/07/29	R248	05/11/2020	10.04	Put	Bond Future	12,111.8100	12.1118	12,768.2100	12.7682	5.420	0	0	0
2020/07/29	R248	05/11/2020	10.02	Call	Bond Future	920.2100	0.9202	776.4200	0.7764	(15.626)	0	0	0
2020/07/29	R248	05/11/2020	10.03	Put	Bond Future	12,183.0800	12.1831	12,840.9500	12.8410	5.400	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/29	R248	04/02/2021	10.46	Call	Bond Future	2,356.1700	2.3562	2,112.6500	2.1126	(10.335)	0	0	0
2020/07/29	R248	04/02/2021	10.47	Put	Bond Future	11,460.6900	11.4607	12,028.9300	12.0289	4.958	0	0	0
2020/07/29	R248	04/02/2021			Bond Future	11.7665	79.4302	11.8963	78.6170	1.102	0.0000	0.0000	0
2020/07/29	R248	04/02/2021	10.46	Put	Bond Future	11,519.7200	11.5197	12,089.3900	12.0894	4.945	0	0	0
2020/07/29	R248	04/02/2021	10.47	Call	Bond Future	2,374.6600	2.3747	2,129.7100	2.1297	(10.315)	0	0	0
2020/07/29	R248	04/02/2021	10.48	Call	Bond Future	2,393.2400	2.3932	2,146.8600	2.1469	(10.295)	0	0	0
2020/07/29	R248	04/02/2021	10.48	Put	Bond Future	11,401.8800	11.4019	11,968.6900	11.9687	4.971	0	0	0
2020/07/29	R248	06/05/2021	12.36	Call	Bond Future	7,135.7100	7.1357	6,640.5100	6.6405	(6.940)	0	0	0
2020/07/29	R248	06/05/2021			Bond Future	11.9779	75.9252	12.1134	75.1022	1.132	0.0000	0.0000	0
2020/07/29	R248	06/05/2021	12.34	Call	Bond Future	7,070.2000	7.0702	6,577.5300	6.5775	(6.968)	0	0	0
2020/07/29	R248	06/05/2021	12.34	Put	Bond Future	4,907.9700	4.9080	5,238.3000	5.2383	6.730	0	0	0
2020/07/29	R248	06/05/2021	12.36	Put	Bond Future	4,857.3900	4.8574	5,185.1900	5.1852	6.748	0	0	0
2020/07/29	R248	06/05/2021	12.35	Call	Bond Future	7,102.9400	7.1029	6,609.0000	6.6090	(6.954)	0	0	0
2020/07/29	R248	06/05/2021	12.35	Put	Bond Future	4,882.6200	4.8826	5,211.6800	5.2117	6.739	0	0	0
2020/07/29	R248	05/08/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R248	05/08/2021			Bond Future	12.2153	76.7359	12.3572	75.9044	1.162	0.0000	0.0000	0
2020/07/29	R248	05/08/2021	12.51	Call	Bond Future	1,707.1400	1.7071	875.6400	0.8756	(48.707)	0	0	0
2020/07/29	R248	05/08/2021	12.52	Call	Bond Future	1,763.7800	1.7638	932.2800	0.9323	(47.143)	0	0	0
2020/07/29	R248	05/08/2021	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R248	05/08/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/29	R248	05/08/2021	12.50	Call	Bond Future	1,650.4100	1.6504	818.9100	0.8189	(50.381)	0	0	0

Total

1579945