



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 19/05/2020 TO 19/05/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	2025	06/08/2020		Bond Future	136.8188	136.8188	137.7315	137.7315	0.667	0.0000	0.0000	5,493
2020/05/19	2025	05/11/2020		Bond Future	138.5444	138.5444	139.4600	139.4600	0.661	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/19	2025	04/02/2021			Bond Future	138.7852	138.7852	139.7262	139.7262	0.678	0.0000	0.0000	0
2020/05/19	2025	06/05/2021			Bond Future	140.6000	140.6000	141.5163	141.5163	0.652	0.0000	0.0000	0
2020/05/19	2029	06/08/2020			Bond Future	98.6518	98.6518	99.0843	99.0843	0.438	0.0000	0.0000	4,982
2020/05/19	2029	05/11/2020			Bond Future	98.7588	98.7588	99.1906	99.1906	0.437	0.0000	0.0000	0
2020/05/19	2029	04/02/2021			Bond Future	100.0164	100.0164	100.4635	100.4635	0.447	0.0000	0.0000	0
2020/05/19	2029	06/05/2021			Bond Future	100.1728	100.1728	100.5994	100.5994	0.426	0.0000	0.0000	0
2020/05/19	2030	06/08/2020	9.11	Call	Bond Future	2,097.9900	2.0980	2,022.0200	2.0220	(3.621)	0	0	0
2020/05/19	2030	06/08/2020	10.40	Put	Bond Future	798.4800	0.7985	811.9700	0.8120	1.689	0	0	5,000
2020/05/19	2030	06/08/2020	11.25	Call	Bond Future	10,635.0100	10.6350	10,501.1900	10.5012	(1.258)	0	0	0
2020/05/19	2030	06/08/2020	10.00	Call	Bond Future	5,108.1400	5.1081	4,994.7000	4.9947	(2.221)	0	0	470
2020/05/19	2030	06/08/2020	10.05	Put	Bond Future	1,198.2800	1.1983	1,220.1400	1.2201	1.824	0	0	0
2020/05/19	2030	06/08/2020	10.70	Call	Bond Future	8,135.6300	8.1356	8,007.2700	8.0073	(1.578)	0	0	470
2020/05/19	2030	06/08/2020	9.75	Put	Bond Future	1,686.4900	1.6865	1,718.2600	1.7183	1.884	0	0	0
2020/05/19	2030	06/08/2020	9.42	Call	Bond Future	2,992.4100	2.9924	2,901.2300	2.9012	(3.047)	0	0	0
2020/05/19	2030	06/08/2020			Bond Future	9.3262	92.0345	9.3496	91.8977	0.250	0.0000	0.0000	111,211
2020/05/19	2030	06/08/2020	9.09	Call	Bond Future	2,045.9700	2.0460	1,971.0400	1.9710	(3.662)	0	0	0
2020/05/19	2030	06/08/2020	9.09	Put	Bond Future	3,444.2100	3.4442	3,506.0400	3.5060	1.795	0	0	0
2020/05/19	2030	06/08/2020	10.40	Call	Bond Future	6,817.9500	6.8179	6,694.6800	6.6947	(1.808)	0	0	0
2020/05/19	2030	06/08/2020	10.70	Put	Bond Future	527.9500	0.5280	536.3500	0.5363	1.591	0	0	0
2020/05/19	2030	06/08/2020	9.05	Put	Bond Future	3,581.9300	3.5819	3,645.8500	3.6458	1.785	0	0	0
2020/05/19	2030	06/08/2020	9.05	Call	Bond Future	1,944.1900	1.9442	1,871.3500	1.8713	(3.747)	0	0	450
2020/05/19	2030	06/08/2020	8.36	Put	Bond Future	6,609.6800	6.6097	6,708.0700	6.7081	1.489	0	0	0
2020/05/19	2030	06/08/2020	8.36	Call	Bond Future	711.3400	0.7113	672.9700	0.6730	(5.394)	0	0	800
2020/05/19	2030	06/08/2020	8.86	Put	Bond Future	4,292.3300	4.2923	4,366.3000	4.3663	1.723	0	0	0
2020/05/19	2030	06/08/2020	8.86	Call	Bond Future	1,505.9300	1.5059	1,443.1400	1.4431	(4.170)	0	0	800
2020/05/19	2030	06/08/2020	9.11	Put	Bond Future	3,376.7800	3.3768	3,437.5700	3.4376	1.800	0	0	0
2020/05/19	2030	06/08/2020	11.25	Put	Bond Future	215.6300	0.2156	218.5700	0.2186	1.363	0	0	0
2020/05/19	2030	06/08/2020	10.21	Put	Bond Future	996.8300	0.9968	1,014.4700	1.0145	1.770	0	0	0
2020/05/19	2030	06/08/2020	10.00	Put	Bond Future	1,268.5200	1.2685	1,291.8400	1.2918	1.838	0	0	0
2020/05/19	2030	06/08/2020	10.75	Call	Bond Future	8,357.6800	8.3577	8,228.6300	8.2286	(1.544)	0	0	0
2020/05/19	2030	06/08/2020	10.05	Call	Bond Future	5,314.3500	5.3143	5,199.4500	5.1995	(2.162)	0	0	0
2020/05/19	2030	06/08/2020	9.75	Call	Bond Future	4,126.4900	4.1265	4,021.5000	4.0215	(2.544)	0	0	450
2020/05/19	2030	06/08/2020	9.42	Put	Bond Future	2,445.0900	2.4451	2,490.6700	2.4907	1.864	0	0	800
2020/05/19	2030	06/08/2020	9.10	Call	Bond Future	2,071.8900	2.0719	1,996.4400	1.9964	(3.642)	0	0	0
2020/05/19	2030	06/08/2020	9.10	Put	Bond Future	3,410.3800	3.4104	3,471.6900	3.4717	1.798	0	0	0
2020/05/19	2030	06/08/2020	11.47	Call	Bond Future	11,654.6600	11.6547	11,519.6900	11.5197	(1.158)	0	0	0
2020/05/19	2030	06/08/2020	11.47	Put	Bond Future	145.6600	0.1457	147.4500	0.1474	1.229	0	0	650
2020/05/19	2030	06/08/2020	10.21	Call	Bond Future	5,989.8800	5.9899	5,870.7600	5.8708	(1.989)	0	0	650
2020/05/19	2030	06/08/2020	10.87	Call	Bond Future	8,895.8700	8.8959	8,765.3400	8.7653	(1.467)	0	0	0
2020/05/19	2030	06/08/2020	10.87	Put	Bond Future	405.5000	0.4055	411.7300	0.4117	1.536	0	0	650
2020/05/19	2030	06/08/2020	10.75	Put	Bond Future	489.1100	0.4891	496.8200	0.4968	1.576	0	0	0
2020/05/19	2030	06/08/2020	9.20	Put	Bond Future	3,085.1000	3.0851	3,141.2900	3.1413	1.821	0	0	0
2020/05/19	2030	06/08/2020	9.20	Call	Bond Future	2,341.3600	2.3414	2,260.7900	2.2608	(3.441)	0	0	323
2020/05/19	2030	06/08/2020	8.50	Put	Bond Future	5,901.2300	5.9012	5,993.2900	5.9933	1.560	0	0	0
2020/05/19	2030	06/08/2020	8.50	Call	Bond Future	887.4800	0.8875	842.7800	0.8428	(5.037)	0	0	323
2020/05/19	2030	05/11/2020	8.10	Put	Bond Future	9,417.0000	9.4170	9,523.7500	9.5238	1.134	0	0	0

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2020/05/19	2030 05/11/2020	8.73	Call	Bond Future	1,965.4300		1.9654	1,907.4900	1.9075	(2.948)	0	0	3,000
2020/05/19	2030 05/11/2020	10.06	Put	Bond Future	2,487.1900		2.4872	2,527.4500	2.5275	1.619	0	0	1,000
2020/05/19	2030 05/11/2020	9.39	Put	Bond Future	4,103.3100		4.1033	4,165.0600	4.1651	1.505	0	0	0
2020/05/19	2030 05/11/2020	9.38	Call	Bond Future	3,507.3000		3.5073	3,425.4900	3.4255	(2.333)	0	0	0
2020/05/19	2030 05/11/2020			Bond Future	9.4893		93.1740	9.5146	93.0301	0.267	0.0000	0.0000	0
2020/05/19	2030 05/11/2020	8.85	Put	Bond Future	5,943.5100		5.9435	6,025.0900	6.0251	1.373	0	0	0
2020/05/19	2030 05/11/2020	8.85	Call	Bond Future	2,204.7800		2.2048	2,142.4500	2.1425	(2.827)	0	0	3,000
2020/05/19	2030 05/11/2020	9.61	Call	Bond Future	4,178.9500		4.1789	4,089.2100	4.0892	(2.147)	0	0	0
2020/05/19	2030 05/11/2020	9.61	Put	Bond Future	3,494.9700		3.4950	3,549.1400	3.5491	1.550	0	0	3,000
2020/05/19	2030 05/11/2020	8.34	Put	Bond Future	8,204.0700		8.2041	8,303.3300	8.3033	1.210	0	0	0
2020/05/19	2030 05/11/2020	8.34	Call	Bond Future	1,338.8200		1.3388	1,294.1700	1.2942	(3.335)	0	0	1,000
2020/05/19	2030 05/11/2020	9.04	Put	Bond Future	5,233.1200		5.2331	5,307.6600	5.3077	1.424	0	0	0
2020/05/19	2030 05/11/2020	9.04	Call	Bond Future	2,626.0300		2.6260	2,556.6600	2.5567	(2.642)	0	0	1,000
2020/05/19	2030 05/11/2020	8.36	Put	Bond Future	8,107.0300		8.1070	8,205.6300	8.2056	1.216	0	0	0
2020/05/19	2030 05/11/2020	9.86	Put	Bond Future	2,894.8200		2.8948	2,940.9600	2.9410	1.594	0	0	14,160
2020/05/19	2030 05/11/2020	8.10	Call	Bond Future	1,034.2700		1.0343	997.1100	0.9971	(3.593)	0	0	3,000
2020/05/19	2030 05/11/2020	8.73	Put	Bond Future	6,428.0400		6.4280	6,514.0100	6.5140	1.337	0	0	0
2020/05/19	2030 05/11/2020	9.23	Put	Bond Future	4,593.6300		4.5936	4,661.1500	4.6612	1.470	0	0	0
2020/05/19	2030 05/11/2020	10.06	Call	Bond Future	5,663.3300		5.6633	5,559.6800	5.5597	(1.830)	0	0	0
2020/05/19	2030 05/11/2020	10.37	Put	Bond Future	1,976.5100		1.9765	2,008.7500	2.0088	1.631	0	0	15,947
2020/05/19	2030 05/11/2020	9.39	Call	Bond Future	3,535.2100		3.5352	3,453.0500	3.4531	(2.324)	0	0	0
2020/05/19	2030 05/11/2020	9.38	Put	Bond Future	4,132.8500		4.1329	4,194.9500	4.1950	1.503	0	0	0
2020/05/19	2030 05/11/2020	8.36	Call	Bond Future	1,366.8800		1.3669	1,321.5700	1.3216	(3.315)	0	0	14,160
2020/05/19	2030 05/11/2020	8.86	Put	Bond Future	5,904.5000		5.9045	5,985.7000	5.9857	1.375	0	0	0
2020/05/19	2030 05/11/2020	8.86	Call	Bond Future	2,225.7700		2.2258	2,163.0600	2.1631	(2.817)	0	0	14,160
2020/05/19	2030 05/11/2020	9.86	Call	Bond Future	4,974.6000		4.9746	4,876.8300	4.8768	(1.965)	0	0	0
2020/05/19	2030 05/11/2020	9.23	Call	Bond Future	3,100.6700		3.1007	3,024.2800	3.0243	(2.464)	0	0	3,000
2020/05/19	2030 05/11/2020	10.47	Call	Bond Future	7,205.4100		7.2054	7,091.4400	7.0914	(1.582)	0	0	0
2020/05/19	2030 05/11/2020	10.47	Put	Bond Future	1,836.6200		1.8366	1,866.5600	1.8666	1.630	0	0	3,000
2020/05/19	2030 05/11/2020	8.53	Put	Bond Future	7,307.9200		7.3079	7,400.8400	7.4008	1.271	0	0	0
2020/05/19	2030 05/11/2020	8.53	Call	Bond Future	1,622.8400		1.6228	1,571.8500	1.5719	(3.142)	0	0	15,947
2020/05/19	2030 05/11/2020	9.03	Put	Bond Future	5,268.3000		5.2683	5,343.2100	5.3432	1.422	0	0	0
2020/05/19	2030 05/11/2020	9.03	Call	Bond Future	2,602.0900		2.6021	2,533.0900	2.5331	(2.652)	0	0	15,947
2020/05/19	2030 05/11/2020	10.37	Call	Bond Future	6,817.2100		6.8172	6,705.5400	6.7055	(1.638)	0	0	0
2020/05/19	2030 05/11/2020	9.40	Call	Bond Future	3,563.4900		3.5635	3,480.9700	3.4810	(2.316)	0	0	0
2020/05/19	2030 05/11/2020	9.40	Put	Bond Future	4,074.1900		4.0742	4,135.5800	4.1356	1.507	0	0	0
2020/05/19	2030 04/02/2021	9.12	Call	Bond Future	3,028.3500		3.0283	2,964.3300	2.9643	(2.114)	0	0	1,000
2020/05/19	2030 04/02/2021	8.36	Call	Bond Future	1,629.5700		1.6296	1,586.9800	1.5870	(2.614)	0	0	800
2020/05/19	2030 04/02/2021	9.16	Call	Bond Future	3,121.8700		3.1219	3,056.6800	3.0567	(2.088)	0	0	0
2020/05/19	2030 04/02/2021	9.15	Put	Bond Future	6,021.5200		6.0215	6,092.9900	6.0930	1.187	0	0	0
2020/05/19	2030 04/02/2021			Bond Future	9.6683		90.3336	9.6930	90.1972	0.256	0.0000	0.0000	0
2020/05/19	2030 04/02/2021	8.37	Put	Bond Future	9,202.2900		9.2023	9,295.8100	9.2958	1.016	0	0	0
2020/05/19	2030 04/02/2021	8.37	Call	Bond Future	1,643.6400		1.6436	1,600.7900	1.6008	(2.607)	0	0	1,000
2020/05/19	2030 04/02/2021	9.17	Call	Bond Future	3,145.5700		3.1456	3,080.0800	3.0801	(2.082)	0	0	0
2020/05/19	2030 04/02/2021	9.17	Put	Bond Future	5,953.7500		5.9538	6,024.6300	6.0246	1.191	0	0	0
2020/05/19	2030 04/02/2021	9.12	Put	Bond Future	6,124.5600		6.1246	6,196.9100	6.1969	1.181	0	0	0
2020/05/19	2030 04/02/2021	8.36	Put	Bond Future	9,249.5600		9.2496	9,343.3400	9.3433	1.014	0	0	0
2020/05/19	2030 04/02/2021	9.16	Put	Bond Future	5,987.5600		5.9876	6,058.7400	6.0587	1.189	0	0	0

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2020/05/19	2030	04/02/2021	9.15	Call	Bond Future	3,098.2700	3.0983	3,033.3700	3.0334	(2.095)	0	0	0
2020/05/19	2030	04/02/2021	8.86	Put	Bond Future	7,075.0300	7.0750	7,155.0800	7.1551	1.131	0	0	0
2020/05/19	2030	04/02/2021	8.86	Call	Bond Future	2,462.2500	2.4622	2,405.9300	2.4059	(2.287)	0	0	800
2020/05/19	2030	04/02/2021	10.20	Call	Bond Future	6,094.5800	6.0946	6,001.3400	6.0013	(1.530)	0	0	0
2020/05/19	2030	04/02/2021	10.20	Put	Bond Future	3,218.3900	3.2184	3,261.5200	3.2615	1.340	0	0	1,800
2020/05/19	2030	06/05/2021	10.04	Put	Bond Future	4,741.6800	4.7417	4,806.4200	4.8064	1.365	0	0	700
2020/05/19	2030	06/05/2021	9.15	Call	Bond Future	3,427.0600	3.4271	3,354.2800	3.3543	(2.124)	0	0	700
2020/05/19	2030	06/05/2021	11.69	Call	Bond Future	11,106.7300	11.1067	10,974.7800	10.9748	(1.188)	0	0	0
2020/05/19	2030	06/05/2021	11.70	Put	Bond Future	1,931.6800	1.9317	1,961.9500	1.9619	1.567	0	0	0
2020/05/19	2030	06/05/2021			Bond Future	9.8552	91.4948	9.8855	91.3324	0.308	0.0000	0.0000	0
2020/05/19	2030	06/05/2021	10.74	Call	Bond Future	7,947.2700	7.9473	7,833.0500	7.8330	(1.437)	0	0	0
2020/05/19	2030	06/05/2021	10.74	Put	Bond Future	3,366.6000	3.3666	3,414.7600	3.4148	1.431	0	0	700
2020/05/19	2030	06/05/2021	10.04	Call	Bond Future	5,724.7300	5.7247	5,627.0900	5.6271	(1.706)	0	0	0
2020/05/19	2030	06/05/2021	9.15	Put	Bond Future	7,310.2700	7.3103	7,399.8700	7.3999	1.226	0	0	0
2020/05/19	2030	06/05/2021	11.69	Put	Bond Future	1,944.2400	1.9442	1,974.6700	1.9747	1.565	0	0	0
2020/05/19	2030	06/05/2021	11.70	Call	Bond Future	11,140.6500	11.1407	11,008.5400	11.0085	(1.186)	0	0	0
2020/05/19	2030	06/05/2021	11.71	Call	Bond Future	11,174.5900	11.1746	11,042.3200	11.0423	(1.184)	0	0	0
2020/05/19	2030	06/05/2021	11.71	Put	Bond Future	1,919.1800	1.9192	1,949.2900	1.9493	1.569	0	0	0
2020/05/19	2032	06/08/2020	9.46	Put	Bond Future	6,084.3600	6.0844	6,220.7200	6.2207	2.241	0	0	0
2020/05/19	2032	06/08/2020	9.45	Call	Bond Future	1,026.0300	1.0260	962.4100	0.9624	(6.201)	0	0	0
2020/05/19	2032	06/08/2020	8.79	Put	Bond Future	9,923.1300	9.9231	10,095.7900	10.0958	1.740	0	0	0
2020/05/19	2032	06/08/2020	9.29	Put	Bond Future	6,966.4900	6.9665	7,113.7200	7.1137	2.113	0	0	0
2020/05/19	2032	06/08/2020			Bond Future	10.2590	89.5323	10.2921	89.3317	0.323	0.0000	0.0000	99,234
2020/05/19	2032	06/08/2020	9.91	Call	Bond Future	1,987.4600	1.9875	1,890.6600	1.8907	(4.871)	0	0	0
2020/05/19	2032	06/08/2020	9.91	Put	Bond Future	4,141.9900	4.1420	4,245.8300	4.2458	2.507	0	0	800
2020/05/19	2032	06/08/2020	9.46	Call	Bond Future	1,041.6400	1.0416	977.3600	0.9774	(6.171)	0	0	0
2020/05/19	2032	06/08/2020	9.45	Put	Bond Future	6,134.3800	6.1344	6,271.4000	6.2714	2.234	0	0	0
2020/05/19	2032	06/08/2020	8.79	Call	Bond Future	337.5100	0.3375	309.5300	0.3095	(8.290)	0	0	800
2020/05/19	2032	06/08/2020	9.29	Call	Bond Future	799.2200	0.7992	745.8100	0.7458	(6.683)	0	0	800
2020/05/19	2032	06/08/2020	9.47	Call	Bond Future	1,057.2800	1.0573	992.3400	0.9923	(6.142)	0	0	0
2020/05/19	2032	06/08/2020	9.47	Put	Bond Future	6,034.4300	6.0344	6,170.1300	6.1701	2.249	0	0	0
2020/05/19	2032	05/11/2020	9.61	Put	Bond Future	7,248.2700	7.2483	7,377.0700	7.3771	1.777	0	0	0
2020/05/19	2032	05/11/2020	10.99	Call	Bond Future	6,125.6800	6.1257	5,981.2600	5.9813	(2.358)	0	0	0
2020/05/19	2032	05/11/2020	9.44	Put	Bond Future	8,008.7300	8.0087	8,146.0800	8.1461	1.715	0	0	0
2020/05/19	2032	05/11/2020	11.08	Call	Bond Future	6,460.0600	6.4601	6,312.2600	6.3123	(2.288)	0	0	0
2020/05/19	2032	05/11/2020	9.77	Put	Bond Future	6,583.0600	6.5831	6,703.7200	6.7037	1.833	0	0	0
2020/05/19	2032	05/11/2020			Bond Future	10.4443	86.4921	10.4797	86.2836	0.339	0.0000	0.0000	0
2020/05/19	2032	05/11/2020	10.99	Put	Bond Future	2,985.1100	2.9851	3,049.1600	3.0492	2.146	0	0	3,000
2020/05/19	2032	05/11/2020	9.76	Call	Bond Future	2,447.6800	2.4477	2,360.3800	2.3604	(3.567)	0	0	0
2020/05/19	2032	05/11/2020	9.76	Put	Bond Future	6,623.5400	6.6235	6,744.7100	6.7447	1.829	0	0	0
2020/05/19	2032	05/11/2020	9.11	Call	Bond Future	1,262.0200	1.2620	1,206.1800	1.2062	(4.425)	0	0	3,000
2020/05/19	2032	05/11/2020	9.61	Call	Bond Future	2,119.9900	2.1200	2,040.3200	2.0403	(3.758)	0	0	3,000
2020/05/19	2032	05/11/2020	9.44	Call	Bond Future	1,784.3300	1.7843	1,713.2100	1.7132	(3.986)	0	0	1,000
2020/05/19	2032	05/11/2020	11.08	Put	Bond Future	2,816.9000	2.8169	2,877.5700	2.8776	2.154	0	0	1,000
2020/05/19	2032	05/11/2020	9.77	Call	Bond Future	2,470.2000	2.4702	2,382.3900	2.3824	(3.555)	0	0	0
2020/05/19	2032	05/11/2020	9.11	Put	Bond Future	9,666.0800	9.6661	9,818.7100	9.8187	1.579	0	0	0
2020/05/19	2032	05/11/2020	8.94	Put	Bond Future	10,607.4700	10.6075	10,767.0600	10.7671	1.505	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/19	2032	05/11/2020	8.94	Call	Bond Future	1,053.1600	1.0532	1,004.2800	1.0043	(4.641)	0	0	1,000
2020/05/19	2032	05/11/2020	9.75	Call	Bond Future	2,425.0500	2.4250	2,338.2500	2.3382	(3.579)	0	0	0
2020/05/19	2032	05/11/2020	9.75	Put	Bond Future	6,663.9800	6.6640	6,785.6500	6.7857	1.826	0	0	0
2020/05/19	2032	04/02/2021	9.29	Call	Bond Future	1,784.7800	1.7848	1,723.7600	1.7238	(3.419)	0	0	800
2020/05/19	2032	04/02/2021	10.82	Put	Bond Future	4,434.8500	4.4349	4,514.9600	4.5150	1.806	0	0	800
2020/05/19	2032	04/02/2021	9.63	Call	Bond Future	2,366.1000	2.3661	2,291.9100	2.2919	(3.136)	0	0	0
2020/05/19	2032	04/02/2021			Bond Future	10.6426	87.5732	10.6779	87.3710	0.331	0.0000	0.0000	0
2020/05/19	2032	04/02/2021	8.79	Put	Bond Future	12,762.9500	12.7630	12,921.0600	12.9211	1.239	0	0	0
2020/05/19	2032	04/02/2021	8.79	Call	Bond Future	1,148.7000	1.1487	1,104.6500	1.1047	(3.835)	0	0	800
2020/05/19	2032	04/02/2021	9.61	Call	Bond Future	2,326.1800	2.3262	2,252.8100	2.2528	(3.154)	0	0	0
2020/05/19	2032	04/02/2021	9.61	Put	Bond Future	8,548.6600	8.5487	8,677.4500	8.6775	1.507	0	0	0
2020/05/19	2032	04/02/2021	9.29	Put	Bond Future	10,061.6400	10.0616	10,202.7800	10.2028	1.403	0	0	0
2020/05/19	2032	04/02/2021	10.82	Call	Bond Future	5,444.8800	5.4449	5,322.8300	5.3228	(2.242)	0	0	0
2020/05/19	2032	04/02/2021	9.63	Put	Bond Future	8,462.2400	8.4622	8,590.2100	8.5902	1.512	0	0	0
2020/05/19	2032	04/02/2021	9.62	Call	Bond Future	2,346.0800	2.3461	2,272.3100	2.2723	(3.144)	0	0	0
2020/05/19	2032	04/02/2021	9.62	Put	Bond Future	8,505.3600	8.5054	8,633.7500	8.6338	1.510	0	0	0
2020/05/19	2032	06/05/2021	12.12	Put	Bond Future	3,102.7500	3.1027	3,162.3800	3.1624	1.922	0	0	0
2020/05/19	2032	06/05/2021			Bond Future	10.8458	84.5499	10.8867	84.3222	0.377	0.0000	0.0000	0
2020/05/19	2032	06/05/2021	12.11	Call	Bond Future	9,780.8100	9.7808	9,612.9700	9.6130	(1.716)	0	0	0
2020/05/19	2032	06/05/2021	12.11	Put	Bond Future	3,120.5400	3.1205	3,180.4300	3.1804	1.919	0	0	0
2020/05/19	2032	06/05/2021	12.12	Call	Bond Future	9,812.7200	9.8127	9,644.6200	9.6446	(1.713)	0	0	0
2020/05/19	2032	06/05/2021	12.10	Call	Bond Future	9,748.9200	9.7489	9,581.3400	9.5813	(1.719)	0	0	0
2020/05/19	2032	06/05/2021	12.10	Put	Bond Future	3,138.4100	3.1384	3,198.5600	3.1986	1.917	0	0	0
2020/05/19	2033	06/08/2020			Bond Future	95.5279	95.5279	95.9450	95.9450	0.437	0.0000	0.0000	11,474
2020/05/19	2033	05/11/2020			Bond Future	95.5199	95.5199	95.9364	95.9364	0.436	0.0000	0.0000	0
2020/05/19	2033	04/02/2021			Bond Future	96.7363	96.7363	97.1674	97.1674	0.446	0.0000	0.0000	0
2020/05/19	2033	06/05/2021			Bond Future	96.7717	96.7717	97.1832	97.1832	0.425	0.0000	0.0000	0
2020/05/19	2037	06/08/2020	9.88	Put	Bond Future	9,963.2700	9.9633	10,243.8800	10,2439	2.816	0	0	0
2020/05/19	2037	06/08/2020			Bond Future	11.2832	79.6501	11.3365	79.3200	0.472	0.0000	0.0000	87,963
2020/05/19	2037	06/08/2020	9.87	Call	Bond Future	448.2500	0.4483	399.4000	0.3994	(10.898)	0	0	0
2020/05/19	2037	06/08/2020	9.87	Put	Bond Future	10,029.1900	10.0292	10,310.4700	10,3105	2.805	0	0	0
2020/05/19	2037	06/08/2020	9.88	Call	Bond Future	456.1500	0.4562	406.6300	0.4066	(10.856)	0	0	0
2020/05/19	2037	06/08/2020	9.86	Call	Bond Future	440.4500	0.4405	392.2800	0.3923	(10.937)	0	0	0
2020/05/19	2037	06/08/2020	9.86	Put	Bond Future	10,095.2900	10.0953	10,377.2500	10,3772	2.793	0	0	0
2020/05/19	2037	05/11/2020	10.18	Call	Bond Future	1,514.4300	1.5144	1,421.6600	1.4217	(6.126)	0	0	0
2020/05/19	2037	05/11/2020	10.17	Put	Bond Future	10,056.8800	10.0569	10,303.6300	10,3036	2.454	0	0	0
2020/05/19	2037	05/11/2020			Bond Future	11.4761	80.6366	11.5323	80.2977	0.490	0.0000	0.0000	0
2020/05/19	2037	05/11/2020	10.19	Call	Bond Future	1,529.2600	1.5293	1,435.8200	1.4358	(6.110)	0	0	0
2020/05/19	2037	05/11/2020	10.19	Put	Bond Future	9,944.9400	9.9449	10,190.3500	10,1903	2.468	0	0	0
2020/05/19	2037	05/11/2020	10.17	Call	Bond Future	1,499.6900	1.4997	1,407.5900	1.4076	(6.141)	0	0	0
2020/05/19	2037	05/11/2020	10.18	Put	Bond Future	10,000.8200	10.0008	10,246.9000	10,2469	2.461	0	0	0
2020/05/19	2037	04/02/2021	13.73	Call	Bond Future	12,289.9600	12.2900	12,010.5300	12,0105	(2.274)	0	0	0
2020/05/19	2037	04/02/2021	10.85	Call	Bond Future	3,096.0500	3.0961	2,961.3800	2,9614	(4.350)	0	0	0
2020/05/19	2037	04/02/2021	10.35	Call	Bond Future	2,082.6000	2.0826	1,979.7800	1,9798	(4.937)	0	0	0
2020/05/19	2037	04/02/2021	10.28	Put	Bond Future	10,964.2400	10.9642	11,200.4200	11,2004	2.154	0	0	0
2020/05/19	2037	04/02/2021	10.27	Call	Bond Future	1,955.8100	1.9558	1,857.6200	1,8576	(5.020)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/19	2037	04/02/2021			Bond Future	11.6852	77.3891	11.7424	77.0542	0.489	0.0000	0.0000	0
2020/05/19	2037	04/02/2021	11.97	Put	Bond Future	4,608.5400	4.6085	4,739.5600	4.7396	2.843	0	0	0
2020/05/19	2037	04/02/2021	11.97	Call	Bond Future	6,255.7600	6.2558	6,051.8300	6.0518	(3.260)	0	0	300
2020/05/19	2037	04/02/2021	9.65	Put	Bond Future	14,694.2800	14.6943	14,963.6000	14.9636	1.833	0	0	0
2020/05/19	2037	04/02/2021	9.65	Call	Bond Future	1,149.5900	1.1496	1,083.9600	1.0840	(5.709)	0	0	72
2020/05/19	2037	04/02/2021	11.90	Call	Bond Future	6,025.6200	6.0256	5,825.6000	5.8256	(3.319)	0	0	0
2020/05/19	2037	04/02/2021	13.73	Put	Bond Future	1,579.7000	1.5797	1,635.2200	1.6352	3.515	0	0	300
2020/05/19	2037	04/02/2021	10.85	Put	Bond Future	8,258.8000	8.2588	8,459.0800	8.4591	2.425	0	0	72
2020/05/19	2037	04/02/2021	10.35	Put	Bond Future	10,590.8500	10.5909	10,822.9800	10.8230	2.192	0	0	72
2020/05/19	2037	04/02/2021	10.28	Call	Bond Future	1,971.3600	1.9714	1,872.5900	1.8726	(5.010)	0	0	0
2020/05/19	2037	04/02/2021	10.27	Put	Bond Future	11,018.2600	11.0183	11,255.0200	11.2550	2.149	0	0	0
2020/05/19	2037	04/02/2021	11.90	Put	Bond Future	4,778.2600	4.7783	4,913.1900	4.9132	2.824	0	0	240
2020/05/19	2037	04/02/2021	10.48	Put	Bond Future	9,919.2600	9.9193	10,143.7200	10.1437	2.263	0	0	0
2020/05/19	2037	04/02/2021	10.48	Call	Bond Future	2,300.2500	2.3003	2,189.7600	2.1898	(4.803)	0	0	240
2020/05/19	2037	04/02/2021	10.29	Call	Bond Future	1,987.0000	1.9870	1,887.6600	1.8877	(4.999)	0	0	0
2020/05/19	2037	04/02/2021	10.29	Put	Bond Future	10,910.4000	10.9104	11,146.0100	11.1460	2.159	0	0	0
2020/05/19	2037	06/05/2021	12.42	Call	Bond Future	8,019.6600	8.0197	7,791.9500	7.7920	(2.839)	0	0	0
2020/05/19	2037	06/05/2021			Bond Future	11.9005	78.3842	11.9637	78.0241	0.531	0.0000	0.0000	0
2020/05/19	2037	06/05/2021	12.42	Put	Bond Future	5,135.8200	5.1358	5,268.2500	5.2683	2.579	0	0	0
2020/05/19	2037	06/05/2021	12.43	Call	Bond Future	8,053.1600	8.0532	7,825.0000	7.8250	(2.833)	0	0	0
2020/05/19	2037	06/05/2021	12.44	Put	Bond Future	5,095.2600	5.0953	5,226.7800	5.2268	2.581	0	0	0
2020/05/19	2037	06/05/2021	12.43	Put	Bond Future	5,115.4900	5.1155	5,247.4700	5.2475	2.580	0	0	0
2020/05/19	2037	06/05/2021	12.44	Call	Bond Future	8,086.7100	8.0867	7,858.0900	7.8581	(2.827)	0	0	0
2020/05/19	2038	06/08/2020			Bond Future	106.0927	106.0927	105.8767	105.8767	(0.204)	0.0000	0.0000	11,161
2020/05/19	2038	05/11/2020			Bond Future	107.4308	107.4308	107.2057	107.2057	(0.210)	0.0000	0.0000	0
2020/05/19	2038	04/02/2021			Bond Future	107.0851	107.0851	106.8677	106.8677	(0.203)	0.0000	0.0000	0
2020/05/19	2038	06/05/2021			Bond Future	108.4856	108.4856	108.2368	108.2368	(0.229)	0.0000	0.0000	0
2020/05/19	2040	06/08/2020	10.03	Call	Bond Future	377.7500	0.3777	284.9600	0.2850	(24.564)	0	0	0
2020/05/19	2040	06/08/2020	10.04	Call	Bond Future	384.9900	0.3850	290.7100	0.2907	(24.489)	0	0	0
2020/05/19	2040	06/08/2020	10.02	Put	Bond Future	10,878.7400	10.8787	11,665.9900	11.6660	7.237	0	0	0
2020/05/19	2040	06/08/2020	10.85	Call	Bond Future	1,587.4900	1.5875	1,306.9300	1.3069	(17.673)	0	0	0
2020/05/19	2040	06/08/2020	11.26	Put	Bond Future	4,153.0500	4.1531	4,633.7000	4.6337	11.573	0	0	517
2020/05/19	2040	06/08/2020			Bond Future	11.4839	81.1165	11.6203	80.2380	1.187	0.0000	0.0000	52,317
2020/05/19	2040	06/08/2020	10.04	Put	Bond Future	10,735.1300	10.7351	11,519.4200	11.5194	7.306	0	0	0
2020/05/19	2040	06/08/2020	10.02	Call	Bond Future	370.6200	0.3706	279.3000	0.2793	(24.640)	0	0	0
2020/05/19	2040	06/08/2020	10.03	Put	Bond Future	10,806.8300	10.8068	11,592.6100	11.5926	7.271	0	0	0
2020/05/19	2040	06/08/2020	10.85	Put	Bond Future	5,886.4600	5.8865	6,484.4700	6.4845	10.159	0	0	12,538
2020/05/19	2040	06/08/2020	11.26	Call	Bond Future	2,675.4800	2.6755	2,277.5600	2.2776	(14.873)	0	0	0
2020/05/19	2040	06/08/2020	9.57	Put	Bond Future	14,324.9800	14.3250	15,162.6500	15.1627	5.848	0	0	0
2020/05/19	2040	06/08/2020	10.79	Put	Bond Future	6,176.3600	6.1764	6,791.4200	6.7914	9.958	0	0	800
2020/05/19	2040	06/08/2020	9.57	Call	Bond Future	145.3000	0.1453	104.4000	0.1044	(28.149)	0	0	800
2020/05/19	2040	06/08/2020	10.07	Put	Bond Future	10,521.3600	10.5214	11,301.0800	11.3011	7.411	0	0	0
2020/05/19	2040	06/08/2020	10.07	Call	Bond Future	407.3800	0.4074	308.5300	0.3085	(24.265)	0	0	800
2020/05/19	2040	06/08/2020	10.79	Call	Bond Future	1,451.4300	1.4514	1,187.9200	1.1879	(18.155)	0	0	0
2020/05/19	2040	05/11/2020	11.00	Put	Bond Future	7,388.0100	7.3880	7,940.4700	7.9405	7.478	0	0	0
2020/05/19	2040	05/11/2020	10.23	Call	Bond Future	1,272.0800	1.2721	1,081.7500	1.0817	(14.962)	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
2020/05/19	2040	05/11/2020	11.70	Put	Bond Future	4,836.3400	4.8363	5,251.3300	5.2513	8.581	0	0	2,000
2020/05/19	2040	05/11/2020	9.50	Call	Bond Future	532.7700	0.5328	439.1300	0.4391	(17.576)	0	0	2,000
2020/05/19	2040	05/11/2020	10.00	Call	Bond Future	986.4100	0.9864	830.9800	0.8310	(15.757)	0	0	2,230
2020/05/19	2040	05/11/2020	10.30	Call	Bond Future	1,384.0400	1.3840	1,181.2300	1.1812	(14.653)	0	0	0
2020/05/19	2040	05/11/2020			Bond Future	11.6776	82.1213	11.8202	81.2271	1.221	0.0000	0.0000	0
2020/05/19	2040	05/11/2020	9.73	Put	Bond Future	14,767.4800	14.7675	15,542.0500	15.5420	5.245	0	0	0
2020/05/19	2040	05/11/2020	9.73	Call	Bond Future	715.2000	0.7152	595.5900	0.5956	(16.724)	0	0	2,000
2020/05/19	2040	05/11/2020	10.23	Put	Bond Future	11,360.6800	11.3607	12,064.5300	12.0645	6.195	0	0	0
2020/05/19	2040	05/11/2020	10.30	Put	Bond Future	10,938.8200	10.9388	11,630.1900	11.6302	6.320	0	0	0
2020/05/19	2040	05/11/2020	11.00	Call	Bond Future	2,905.2800	2.9053	2,563.5600	2.5636	(11.762)	0	0	2,230
2020/05/19	2040	05/11/2020	11.70	Call	Bond Future	4,977.8800	4.9779	4,498.6900	4.4987	(9.626)	0	0	0
2020/05/19	2040	05/11/2020	9.50	Put	Bond Future	16,501.0200	16.5010	17,301.5600	17.3016	4.851	0	0	0
2020/05/19	2040	05/11/2020	10.00	Put	Bond Future	12,864.9400	12.8649	13,603.6900	13.6037	5.742	0	0	0
2020/05/19	2040	05/11/2020	10.31	Call	Bond Future	1,401.3800	1.4014	1,196.7100	1.1967	(14.605)	0	0	0
2020/05/19	2040	05/11/2020	10.32	Put	Bond Future	10,822.0500	10.8220	11,509.6800	11.5097	6.354	0	0	0
2020/05/19	2040	05/11/2020	11.50	Call	Bond Future	4,316.3400	4.3163	3,875.4100	3.8754	(10.215)	0	0	0
2020/05/19	2040	05/11/2020	11.50	Put	Bond Future	5,453.1800	5.4532	5,906.4300	5.9064	8.312	0	0	2,000
2020/05/19	2040	05/11/2020	10.31	Put	Bond Future	10,880.3100	10.8803	11,569.8200	11.5698	6.337	0	0	0
2020/05/19	2040	05/11/2020	10.32	Call	Bond Future	1,418.8700	1.4189	1,212.3200	1.2123	(14.557)	0	0	0
2020/05/19	2040	04/02/2021	9.49	Call	Bond Future	771.8500	0.7719	658.2200	0.6582	(14.722)	0	0	500
2020/05/19	2040	04/02/2021	9.57	Put	Bond Future	17,471.0100	17.4710	18,246.2200	18.2462	4.437	0	0	0
2020/05/19	2040	04/02/2021	10.07	Put	Bond Future	13,968.0000	13.9680	14,683.9000	14.6839	5.125	0	0	0
2020/05/19	2040	04/02/2021	10.42	Put	Bond Future	11,793.8200	11.7938	12,460.5400	12.4605	5.653	0	0	0
2020/05/19	2040	04/02/2021			Bond Future	11.8876	78.6421	12.0350	77.7450	1.240	0.0000	0.0000	0
2020/05/19	2040	04/02/2021	10.07	Call	Bond Future	1,370.0000	1.3700	1,188.8600	1.1889	(13.222)	0	0	800
2020/05/19	2040	04/02/2021	11.74	Call	Bond Future	5,105.3600	5.1054	4,650.0300	4.6500	(8.919)	0	0	0
2020/05/19	2040	04/02/2021	11.74	Put	Bond Future	6,020.8500	6.0209	6,462.5600	6.4626	7.336	0	0	800
2020/05/19	2040	04/02/2021	10.41	Call	Bond Future	1,846.4500	1.8465	1,617.6100	1.6176	(12.394)	0	0	0
2020/05/19	2040	04/02/2021	10.41	Put	Bond Future	11,852.7400	11.8527	12,520.9400	12.5209	5.638	0	0	0
2020/05/19	2040	04/02/2021	9.49	Put	Bond Future	18,074.2500	18.0742	18,857.6600	18.8577	4.334	0	0	0
2020/05/19	2040	04/02/2021	9.57	Call	Bond Future	839.7000	0.8397	717.8700	0.7179	(14.509)	0	0	800
2020/05/19	2040	04/02/2021	10.42	Call	Bond Future	1,861.9900	1.8620	1,631.6700	1.6317	(12.370)	0	0	0
2020/05/19	2040	04/02/2021	10.24	Put	Bond Future	12,883.1900	12.8832	13,575.9300	13.5759	5.377	0	0	0
2020/05/19	2040	04/02/2021	10.24	Call	Bond Future	1,595.7800	1.5958	1,391.4800	1.3915	(12.803)	0	0	500
2020/05/19	2040	04/02/2021	11.57	Call	Bond Future	4,600.3600	4.6004	4,173.2900	4.1733	(9.283)	0	0	0
2020/05/19	2040	04/02/2021	11.57	Put	Bond Future	6,591.9600	6.5920	7,061.9300	7.0619	7.129	0	0	500
2020/05/19	2040	04/02/2021	10.40	Call	Bond Future	1,831.0000	1.8310	1,603.6400	1.6036	(12.417)	0	0	0
2020/05/19	2040	04/02/2021	10.40	Put	Bond Future	11,911.8500	11.9118	12,581.5300	12.5815	5.622	0	0	0
2020/05/19	2040	06/05/2021	12.44	Put	Bond Future	5,646.2000	5.6462	6,029.5800	6.0296	6.790	0	0	0
2020/05/19	2040	06/05/2021			Bond Future	12.1033	79.6534	12.2607	78.7236	1.300	0.0000	0.0000	0
2020/05/19	2040	06/05/2021	12.43	Call	Bond Future	7,579.7000	7.5797	7,034.6000	7.0346	(7.192)	0	0	0
2020/05/19	2040	06/05/2021	12.43	Put	Bond Future	5,669.9700	5.6700	6,054.6300	6.0546	6.784	0	0	0
2020/05/19	2040	06/05/2021	12.44	Call	Bond Future	7,613.1700	7.6132	7,066.7900	7.0668	(7.177)	0	0	0
2020/05/19	2040	06/05/2021	12.42	Call	Bond Future	7,545.9700	7.5460	7,002.1500	7.0022	(7.207)	0	0	0
2020/05/19	2040	06/05/2021	12.42	Put	Bond Future	5,693.5400	5.6935	6,079.4800	6.0795	6.779	0	0	0
2020/05/19	2044	06/08/2020	9.88	Call	Bond Future	252.8100	0.2528	184.7200	0.1847	(26.933)	0	0	0
2020/05/19	2044	06/08/2020	9.98	Call	Bond Future	310.2900	0.3103	229.2000	0.2292	(26.134)	0	0	602

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/19	2044	06/08/2020	11.09	Put	Bond Future	5,005.3100	5.0053	5,565.4800	5.5655	11.192	0	0	602
2020/05/19	2044	06/08/2020	9.01	Call	Bond Future	29.4200	0.0294	19.3300	0.0193	(34.296)	0	0	140
2020/05/19	2044	06/08/2020	9.66	Call	Bond Future	156.4800	0.1565	111.5200	0.1115	(28.732)	0	0	140
2020/05/19	2044	06/08/2020			Bond Future	11.5228	77.9507	11.6643	77.0399	1.228	0.0000	0.0000	79,377
2020/05/19	2044	06/08/2020	9.86	Call	Bond Future	242.4300	0.2424	176.7500	0.1768	(27.092)	0	0	0
2020/05/19	2044	06/08/2020	9.86	Put	Bond Future	12,489.4300	12.4894	13,334.4600	13.3345	6.766	0	0	0
2020/05/19	2044	06/08/2020	9.36	Put	Bond Future	16,649.1600	16.6492	17,536.1200	17.5361	5.327	0	0	0
2020/05/19	2044	06/08/2020	9.36	Call	Bond Future	76.0000	0.0760	52.2500	0.0522	(31.250)	0	0	602
2020/05/19	2044	06/08/2020	9.98	Put	Bond Future	11,567.5800	11.5676	12,397.2000	12.3972	7.172	0	0	0
2020/05/19	2044	06/08/2020	9.88	Put	Bond Future	12,333.6000	12.3336	13,176.2200	13.1762	6.832	0	0	0
2020/05/19	2044	06/08/2020	11.09	Call	Bond Future	2,102.0000	2.1020	1,751.4600	1.7515	(16.676)	0	0	0
2020/05/19	2044	06/08/2020	9.01	Put	Bond Future	19,837.3600	19.8374	20,737.9800	20.7380	4.540	0	0	0
2020/05/19	2044	06/08/2020	9.66	Put	Bond Future	14,093.9900	14.0940	14,959.7400	14.9597	6.143	0	0	0
2020/05/19	2044	06/08/2020	9.87	Call	Bond Future	247.5800	0.2476	180.7000	0.1807	(27.013)	0	0	0
2020/05/19	2044	06/08/2020	9.87	Put	Bond Future	12,411.4100	12.4114	13,255.2400	13.2552	6.799	0	0	0
2020/05/19	2044	06/08/2020	10.93	Call	Bond Future	1,698.1600	1.6982	1,395.1200	1.3951	(17.845)	0	0	0
2020/05/19	2044	06/08/2020	10.93	Put	Bond Future	5,722.2200	5.7222	6,329.8900	6.3299	10.619	0	0	140
2020/05/19	2044	05/11/2020	11.06	Put	Bond Future	7,295.8300	7.2958	7,862.3000	7.8623	7.764	0	0	525
2020/05/19	2044	05/11/2020	11.43	Call	Bond Future	4,020.3000	4.0203	3,583.7300	3.5837	(10.859)	0	0	0
2020/05/19	2044	05/11/2020	9.72	Put	Bond Future	15,268.7000	15.2687	16,078.9800	16.0790	5.307	0	0	0
2020/05/19	2044	05/11/2020	9.97	Call	Bond Future	903.7400	0.9037	753.9600	0.7540	(16.573)	0	0	568
2020/05/19	2044	05/11/2020	9.29	Put	Bond Future	18,745.3400	18.7453	19,601.1300	19.6011	4.565	0	0	0
2020/05/19	2044	05/11/2020	9.96	Put	Bond Future	13,498.5100	13.4985	14,276.6800	14.2767	5.765	0	0	0
2020/05/19	2044	05/11/2020	10.36	Call	Bond Future	1,431.3400	1.4313	1,216.6100	1.2166	(15.002)	0	0	0
2020/05/19	2044	05/11/2020			Bond Future	11.7099	78.9161	11.8580	77.9896	1.264	0.0000	0.0000	0
2020/05/19	2044	05/11/2020	9.72	Call	Bond Future	663.4500	0.6634	547.2200	0.5472	(17.519)	0	0	1,815
2020/05/19	2044	05/11/2020	9.97	Put	Bond Future	13,427.4600	13.4275	14,204.1900	14.2042	5.785	0	0	0
2020/05/19	2044	05/11/2020	9.96	Call	Bond Future	893.0400	0.8930	744.7000	0.7447	(16.611)	0	0	0
2020/05/19	2044	05/11/2020	11.38	Call	Bond Future	3,872.0100	3.8720	3,445.6400	3.4456	(11.012)	0	0	0
2020/05/19	2044	05/11/2020	11.38	Put	Bond Future	6,008.7400	6.0087	6,508.8800	6.5089	8.324	0	0	568
2020/05/19	2044	05/11/2020	10.34	Call	Bond Future	1,395.9200	1.3959	1,185.1100	1.1851	(15.102)	0	0	0
2020/05/19	2044	05/11/2020	10.34	Put	Bond Future	10,980.0400	10.9800	11,695.7400	11.6957	6.518	0	0	0
2020/05/19	2044	05/11/2020	11.06	Call	Bond Future	2,987.3500	2.9874	2,627.3100	2.6273	(12.052)	0	0	0
2020/05/19	2044	05/11/2020	10.04	Put	Bond Future	12,936.2400	12.9362	13,702.6500	13.7027	5.925	0	0	0
2020/05/19	2044	05/11/2020	11.17	Put	Bond Future	6,828.7300	6.8287	7,372.2800	7.3723	7.960	0	0	1,815
2020/05/19	2044	05/11/2020	11.43	Put	Bond Future	5,826.6900	5.8267	6,316.6300	6.3166	8.409	0	0	1,815
2020/05/19	2044	05/11/2020	8.87	Put	Bond Future	22,504.5400	22.5045	23,390.8800	23.3909	3.938	0	0	0
2020/05/19	2044	05/11/2020	9.29	Call	Bond Future	367.8900	0.3679	297.1700	0.2972	(19.223)	0	0	568
2020/05/19	2044	05/11/2020	10.36	Put	Bond Future	10,861.1800	10.8612	11,572.9600	11.5730	6.553	0	0	0
2020/05/19	2044	05/11/2020	10.04	Call	Bond Future	981.3200	0.9813	821.2200	0.8212	(16.315)	0	0	525
2020/05/19	2044	05/11/2020	9.34	Put	Bond Future	18,321.4200	18.3214	19,172.6900	19.1727	4.646	0	0	0
2020/05/19	2044	05/11/2020	9.34	Call	Bond Future	395.5700	0.3956	320.3300	0.3203	(19.021)	0	0	525
2020/05/19	2044	05/11/2020	11.17	Call	Bond Future	3,278.2000	3.2782	2,895.2400	2.8952	(11.682)	0	0	0
2020/05/19	2044	05/11/2020	8.87	Call	Bond Future	191.4700	0.1915	151.3000	0.1513	(20.980)	0	0	1,815
2020/05/19	2044	05/11/2020	10.02	Put	Bond Future	13,075.5000	13.0755	13,844.8900	13.8449	5.884	0	0	0
2020/05/19	2044	05/11/2020	10.02	Call	Bond Future	958.6800	0.9587	801.5600	0.8016	(16.389)	0	0	1,815
2020/05/19	2044	05/11/2020	10.35	Call	Bond Future	1,413.5600	1.4136	1,200.8000	1.2008	(15.051)	0	0	0
2020/05/19	2044	05/11/2020	10.35	Put	Bond Future	10,920.4800	10.9205	11,634.2300	11.6342	6.536	0	0	0

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2020/05/19	2044	04/02/2021	10.04	Put	Bond Future	14,479.0100		14.4790	15,230.8000	15.2308	5.192	0	0	0
2020/05/19	2044	04/02/2021	10.37	Call	Bond Future	1,732.6900		1.7327	1,506.7800	1.5068	(13.038)	0	0	0
2020/05/19	2044	04/02/2021	10.35	Put	Bond Future	12,455.7200		12.4557	13,162.9500	13.1630	5.678	0	0	0
2020/05/19	2044	04/02/2021			Bond Future	11.9128		75.5221	12.0659	74.5920	1.286	0.0000	0.0000	0
2020/05/19	2044	04/02/2021	10.37	Put	Bond Future	12,331.9000		12.3319	13,036.0900	13.0361	5.710	0	0	0
2020/05/19	2044	04/02/2021	10.35	Call	Bond Future	1,702.8000		1.7028	1,479.9300	1.4799	(13.088)	0	0	0
2020/05/19	2044	04/02/2021	10.04	Call	Bond Future	1,283.8600		1.2839	1,105.5500	1.1056	(13.889)	0	0	0
2020/05/19	2044	04/02/2021	10.84	Call	Bond Future	2,648.6300		2.6486	2,341.2900	2.3413	(11.604)	0	0	0
2020/05/19	2044	04/02/2021	10.36	Put	Bond Future	12,393.7100		12.3937	13,099.4300	13.0994	5.694	0	0	0
2020/05/19	2044	04/02/2021	10.84	Put	Bond Future	9,763.5200		9.7635	10,386.2800	10.3863	6.378	0	0	405
2020/05/19	2044	04/02/2021	10.29	Call	Bond Future	1,615.2400		1.6152	1,401.3800	1.4014	(13.240)	0	0	0
2020/05/19	2044	04/02/2021	10.29	Put	Bond Future	12,832.0600		12.8321	13,548.3000	13.5483	5.582	0	0	405
2020/05/19	2044	04/02/2021	9.66	Put	Bond Future	17,226.2100		17.2262	18,025.4000	18.0254	4.639	0	0	0
2020/05/19	2044	04/02/2021	9.66	Call	Bond Future	877.5700		0.8776	746.6600	0.7467	(14.917)	0	0	405
2020/05/19	2044	04/02/2021	10.36	Call	Bond Future	1,717.7000		1.7177	1,493.3200	1.4933	(13.063)	0	0	0
2020/05/19	2044	06/05/2021	12.43	Put	Bond Future	5,713.3600		5.7134	6,113.0200	6.1130	6.995	0	0	0
2020/05/19	2044	06/05/2021	12.44	Call	Bond Future	7,550.0300		7.5500	6,985.9800	6.9860	(7.471)	0	0	0
2020/05/19	2044	06/05/2021			Bond Future	12.1208		76.4933	12.2842	75.5309	1.348	0.0000	0.0000	0
2020/05/19	2044	06/05/2021	12.45	Call	Bond Future	7,583.3100		7.5833	7,017.9400	7.0179	(7.455)	0	0	0
2020/05/19	2044	06/05/2021	12.45	Put	Bond Future	5,665.8700		5.6659	6,062.8800	6.0629	7.007	0	0	0
2020/05/19	2044	06/05/2021	12.43	Call	Bond Future	7,516.7800		7.5168	6,954.0600	6.9541	(7.486)	0	0	0
2020/05/19	2044	06/05/2021	12.44	Put	Bond Future	5,689.5600		5.6896	6,087.8900	6.0879	7.001	0	0	0
2020/05/19	2046	06/08/2020			Bond Future	95.4300		95.4300	96.0833	96.0833	0.685	0.0000	0.0000	15,257
2020/05/19	2046	05/11/2020			Bond Future	94.8469		94.8469	95.5027	95.5027	0.691	0.0000	0.0000	0
2020/05/19	2046	04/02/2021			Bond Future	96.0547		96.0547	96.7283	96.7283	0.701	0.0000	0.0000	0
2020/05/19	2046	06/05/2021			Bond Future	95.5017		95.5017	96.1587	96.1587	0.688	0.0000	0.0000	0
2020/05/19	2050	06/08/2020			Bond Future	96.5180		96.5180	96.5210	96.5210	0.003	0.0000	0.0000	15,749
2020/05/19	2050	05/11/2020			Bond Future	97.7354		97.7354	97.7324	97.7324	(0.003)	0.0000	0.0000	0
2020/05/19	2050	04/02/2021			Bond Future	97.0694		97.0694	97.0761	97.0761	0.007	0.0000	0.0000	0
2020/05/19	2050	06/05/2021			Bond Future	98.3388		98.3388	98.3199	98.3199	(0.019)	0.0000	0.0000	0
2020/05/19	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	AL37	06/08/2020			Index Future	736.5300		736.5300	734.6690	734.6690	(0.253)	0.0000	0.0000	0
2020/05/19	AL37	05/11/2020			Index Future	745.7260		745.7260	743.7900	743.7900	(0.260)	0.0000	0.0000	0
2020/05/19	AL37	04/02/2021			Index Future	755.0420		755.0420	753.1530	753.1530	(0.250)	0.0000	0.0000	0
2020/05/19	AL37	06/05/2021			Index Future	764.7360		764.7360	762.6260	762.6260	(0.276)	0.0000	0.0000	0
2020/05/19	AL7T	06/08/2020			Index Future	803.3050		803.3050	802.0530	802.0530	(0.156)	0.0000	0.0000	0
2020/05/19	AL7T	05/11/2020			Index Future	813.3350		813.3350	812.0100	812.0100	(0.163)	0.0000	0.0000	0
2020/05/19	AL7T	04/02/2021			Index Future	823.4960		823.4960	822.2320	822.2320	(0.153)	0.0000	0.0000	0

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2020/05/19	AL7T	06/05/2021			Index Future	834.0690	834.0690	832.5740	832.5740	(0.179)	0.0000	0.0000	0
2020/05/19	ALBI	06/08/2020			Index Future	701.8860	701.8860	698.3920	698.3920	(0.498)	0.0000	0.0000	208
2020/05/19	ALBI	05/11/2020			Index Future	710.6500	710.6500	707.0620	707.0620	(0.505)	0.0000	0.0000	0
2020/05/19	ALBI	04/02/2021			Index Future	719.5280	719.5280	715.9630	715.9630	(0.495)	0.0000	0.0000	0
2020/05/19	ALBI	06/05/2021			Index Future	728.7660	728.7660	724.9680	724.9680	(0.521)	0.0000	0.0000	0
2020/05/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/05/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/05/19	ES33	06/08/2020			Bond Future	12.1416	72.9805	12.1845	72.7662	0.353	0.0000	0.0000	350
2020/05/19	ES33	05/11/2020			Bond Future	12.3878	70.1052	12.4334	69.8840	0.368	0.0000	0.0000	0
2020/05/19	ES33	04/02/2021			Bond Future	12.6545	70.9815	12.7006	70.7648	0.364	0.0000	0.0000	0
2020/05/19	ES33	06/05/2021			Bond Future	12.9234	68.1138	12.9756	67.8758	0.404	0.0000	0.0000	0
2020/05/19	ES42	06/08/2020			Bond Future	12.5643	72.4500	12.7007	71.7102	1.086	0.0000	0.0000	4,919
2020/05/19	ES42	05/11/2020			Bond Future	12.8052	69.0870	12.9488	68.3335	1.122	0.0000	0.0000	0
2020/05/19	ES42	04/02/2021			Bond Future	13.0574	69.9507	13.2063	69.1952	1.141	0.0000	0.0000	0
2020/05/19	ES42	06/05/2021			Bond Future	13.3221	66.5903	13.4822	65.8066	1.202	0.0000	0.0000	0
2020/05/19	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/19	GOVI	06/08/2020	728.12	Put	GOVI	337,030.0000	33.7030	370,820.0000	37.0820	10.026	0	0	0
2020/05/19	GOVI	06/08/2020			GOVI	694.4170	694.4170	691.0380	691.0380	(0.487)	0.0000	0.0000	1,043
2020/05/19	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/19	GOVI	06/08/2020	728.14	Put	GOVI	337,230.0000	33.7230	371,020.0000	37.1020	10.020	0	0	0
2020/05/19	GOVI	06/08/2020	728.13	Put	GOVI	337,130.0000	33.7130	370,920.0000	37.0920	10.023	0	0	0
2020/05/19	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/19	GOVI	05/11/2020	737.84	Put	GOVI	347,530.0000	34.7530	382,220.0000	38.2220	9.982	0	0	0
2020/05/19	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/19	GOVI	05/11/2020			GOVI	703.0870	703.0870	699.6180	699.6180	(0.493)	0.0000	0.0000	0
2020/05/19	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/19	GOVI	05/11/2020	737.83	Put	GOVI	347,430.0000	34.7430	382,120.0000	38.2120	9.985	0	0	0
2020/05/19	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/19	GOVI	05/11/2020	737.85	Put	GOVI	347,630.0000	34.7630	382,320.0000	38.2320	9.979	0	0	0
2020/05/19	GOVI	04/02/2021	750.96	Put	GOVI	390,890.0000	39.0890	425,350.0000	42.5350	8.816	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/19	GOVI	04/02/2021			GOVI	711.8710	711.8710	708.4250	708.4250	(0.484)	0.0000	0.0000	0
2020/05/19	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/19	GOVI	04/02/2021	750.95	Put	GOVI	390,790.0000	39.0790	425,250.0000	42.5250	8.818	0	0	0
2020/05/19	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/19	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/19	GOVI	04/02/2021	750.94	Put	GOVI	390,690.0000	39.0690	425,150.0000	42.5150	8.820	0	0	0
2020/05/19	GOVI	06/05/2021	678.67	Call	GOVI	423,410.0000	42.3410	386,650.0000	38.6650	(8.682)	0	0	0
2020/05/19	GOVI	06/05/2021			GOVI	721.0110	721.0110	717.3350	717.3350	(0.510)	0.0000	0.0000	0
2020/05/19	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/19	GOVI	06/05/2021	678.68	Call	GOVI	423,310.0000	42.3310	386,550.0000	38.6550	(8.684)	0	0	0
2020/05/19	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/19	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/19	GOVI	06/05/2021	678.69	Call	GOVI	423,210.0000	42.3210	386,450.0000	38.6450	(8.686)	0	0	0
2020/05/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/05/19	IGOV	06/08/2020			Index Future	253.0890	253.0890	253.6610	253.6610	0.226	0.0000	0.0000	1,106
2020/05/19	IGOV	05/11/2020			Index Future	256.3110	256.3110	256.8720	256.8720	0.219	0.0000	0.0000	47
2020/05/19	IGOV	04/02/2021			Index Future	259.5740	259.5740	260.1670	260.1670	0.228	0.0000	0.0000	0
2020/05/19	IGOV	06/05/2021			Index Future	262.9670	262.9670	263.5000	263.5000	0.203	0.0000	0.0000	0
2020/05/19	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/05/19	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/05/19	IS05	17/12/2020			Interest Rate Swap	93.9900	93.9900	94.0000	94.0000	0.011	0.0000	0.0000	0
2020/05/19	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2020/05/19	IS05	15/06/2021			Interest Rate Swap	90.5500	90.5500	90.5200	90.5200	(0.033)	0.0000	0.0000	0
2020/05/19	IS05	21/09/2021			Interest Rate Swap	89.5800	89.5800	89.5300	89.5300	(0.056)	0.0000	0.0000	0
2020/05/19	IS05	21/12/2021			Interest Rate Swap	90.9900	90.9900	90.9000	90.9000	(0.099)	0.0000	0.0000	51
2020/05/19	IS05	15/03/2022			Interest Rate Swap	90.5600	90.5600	90.4400	90.4400	(0.133)	0.0000	0.0000	0
2020/05/19	IS05	21/06/2022			Interest Rate Swap	90.8300	90.8300	90.6700	90.6700	(0.176)	0.0000	0.0000	0
2020/05/19	IS05	20/09/2022			Interest Rate Swap	94.0800	94.0800	93.9100	93.9100	(0.181)	0.0000	0.0000	0
2020/05/19	IS05	20/12/2022			Interest Rate Swap	94.6700	94.6700	94.5000	94.5000	(0.180)	0.0000	0.0000	0
2020/05/19	IS05	22/03/2023			Interest Rate Swap	87.1900	87.1900	87.0200	87.0200	(0.195)	0.0000	0.0000	0
2020/05/19	IS05	20/06/2023			Interest Rate Swap	92.8600	92.8600	92.6700	92.6700	(0.205)	0.0000	0.0000	0
2020/05/19	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/05/19	IS10	17/12/2025			Interest Rate Swap	82.4900	82.4900	82.0600	82.0600	(0.521)	0.0000	0.0000	0
2020/05/19	IS10	16/03/2026			Interest Rate Swap	79.2600	79.2600	78.8300	78.8300	(0.543)	0.0000	0.0000	0
2020/05/19	IS10	15/06/2026			Interest Rate Swap	77.9500	77.9500	77.5100	77.5100	(0.564)	0.0000	0.0000	0
2020/05/19	IS10	21/09/2026			Interest Rate Swap	80.2900	80.2900	79.8100	79.8100	(0.598)	0.0000	0.0000	0
2020/05/19	IS10	21/12/2026			Interest Rate Swap	84.6100	84.6100	84.0900	84.0900	(0.615)	0.0000	0.0000	0
2020/05/19	IS10	15/03/2027			Interest Rate Swap	83.4500	83.4500	82.8900	82.8900	(0.671)	0.0000	0.0000	0
2020/05/19	IS10	21/06/2027			Interest Rate Swap	85.7300	85.7300	85.1700	85.1700	(0.653)	0.0000	0.0000	0
2020/05/19	IS10	20/09/2027			Interest Rate Swap	91.6400	91.6400	91.1000	91.1000	(0.589)	0.0000	0.0000	0
2020/05/19	IS10	20/12/2027			Interest Rate Swap	92.1600	92.1600	91.6400	91.6400	(0.564)	0.0000	0.0000	0
2020/05/19	IS10	22/03/2028			Interest Rate Swap	85.3900	85.3900	84.8900	84.8900	(0.586)	0.0000	0.0000	0
2020/05/19	IS10	20/06/2028			Interest Rate Swap	93.2600	93.2600	92.7900	92.7900	(0.504)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/19	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/05/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/05/19	R023	06/08/2020	7.26	Call	Bond Future	6,236.1200	6.2361	5,608.0100	5.6080	(10.072)	0	0	0
2020/05/19	R023	06/08/2020			Bond Future	4.6587	110.8289	4.9124	110.1998	5.447	0.0000	0.0000	26,995
2020/05/19	R023	06/08/2020	7.26	Put	Bond Future	0.6100	0.0006	1.6100	0.0016	163.934	0	0	0
2020/05/19	R023	06/08/2020	7.27	Call	Bond Future	6,259.1700	6.2592	5,631.0300	5.6310	(10.036)	0	0	0
2020/05/19	R023	06/08/2020	7.28	Put	Bond Future	0.5600	0.0006	1.4900	0.0015	166.071	0	0	0
2020/05/19	R023	06/08/2020	7.27	Put	Bond Future	0.5800	0.0006	1.5500	0.0016	167.241	0	0	0
2020/05/19	R023	06/08/2020	7.28	Call	Bond Future	6,282.2200	6.2822	5,654.0400	5.6540	(9.999)	0	0	0
2020/05/19	R023	05/11/2020	7.46	Put	Bond Future	7.0400	0.0070	13.9500	0.0140	98.153	0	0	0
2020/05/19	R023	05/11/2020	7.47	Put	Bond Future	6.8600	0.0069	13.6200	0.0136	98.542	0	0	0
2020/05/19	R023	05/11/2020			Bond Future	4.6148	108.2880	4.9011	107.6445	6.204	0.0000	0.0000	0
2020/05/19	R023	05/11/2020	7.46	Call	Bond Future	6,188.2500	6.1883	5,551.7600	5.5518	(10.285)	0	0	0
2020/05/19	R023	05/11/2020	7.47	Call	Bond Future	6,208.9900	6.2090	5,572.3500	5.5724	(10.254)	0	0	0
2020/05/19	R023	05/11/2020	7.45	Call	Bond Future	6,167.5200	6.1675	5,531.1800	5.5312	(10.318)	0	0	0
2020/05/19	R023	05/11/2020	7.45	Put	Bond Future	7.2200	0.0072	14.2800	0.0143	97.784	0	0	0
2020/05/19	R023	04/02/2021	6.34	Call	Bond Future	3,640.2300	3.6402	3,077.0200	3.0770	(15.472)	0	0	0
2020/05/19	R023	04/02/2021	6.32	Put	Bond Future	139.7200	0.1397	218.9000	0.2189	56.670	0	0	0
2020/05/19	R023	04/02/2021			Bond Future	4.5631	109.6413	4.8822	109.0007	6.993	0.0000	0.0000	0
2020/05/19	R023	04/02/2021	6.34	Put	Bond Future	135.6100	0.1356	212.9600	0.2130	57.039	0	0	0
2020/05/19	R023	04/02/2021	6.32	Call	Bond Future	3,605.7300	3.6057	3,044.3500	3.0444	(15.569)	0	0	0
2020/05/19	R023	04/02/2021	6.33	Put	Bond Future	137.6500	0.1377	215.9100	0.2159	56.854	0	0	0
2020/05/19	R023	04/02/2021	6.33	Call	Bond Future	3,622.9700	3.6230	3,060.6700	3.0607	(15.520)	0	0	0
2020/05/19	R023	06/05/2021	7.58	Call	Bond Future	5,385.9800	5.3860	4,733.0000	4.7330	(12.124)	0	0	0
2020/05/19	R023	06/05/2021			Bond Future	4.4677	107.1360	4.8497	106.4588	8.550	0.0000	0.0000	0
2020/05/19	R023	06/05/2021	7.56	Call	Bond Future	5,353.7200	5.3537	4,701.3800	4.7014	(12.185)	0	0	0
2020/05/19	R023	06/05/2021	7.56	Put	Bond Future	31.8600	0.0319	56.7300	0.0567	78.060	0	0	0
2020/05/19	R023	06/05/2021	7.58	Put	Bond Future	30.8600	0.0309	55.0900	0.0551	78.516	0	0	0
2020/05/19	R023	06/05/2021	7.57	Call	Bond Future	5,369.8500	5.3699	4,717.1800	4.7172	(12.154)	0	0	0
2020/05/19	R023	06/05/2021	7.57	Put	Bond Future	31.3600	0.0314	55.9000	0.0559	78.253	0	0	0
2020/05/19	R035	06/08/2020	9.92	Put	Bond Future	8,113.3600	8.1134	8,163.9000	8.1639	0.623	0	0	0
2020/05/19	R035	06/08/2020	10.45	Put	Bond Future	5,385.7100	5.3857	5,418.6900	5.4187	0.612	0	0	500
2020/05/19	R035	06/08/2020	9.67	Call	Bond Future	447.3700	0.4474	428.4000	0.4284	(4.240)	0	0	500
2020/05/19	R035	06/08/2020	9.00	Put	Bond Future	14,481.7500	14.4817	14,551.2900	14.5513	0.480	0	0	0
2020/05/19	R035	06/08/2020			Bond Future	11.0186	88.6015	11.0306	88.5251	0.109	0.0000	0.0000	104,808
2020/05/19	R035	06/08/2020	9.92	Call	Bond Future	702.4500	0.7025	676.6500	0.6767	(3.673)	0	0	0
2020/05/19	R035	06/08/2020	9.09	Put	Bond Future	13,793.9500	13.7939	13,862.3200	13.8623	0.496	0	0	0
2020/05/19	R035	06/08/2020	9.09	Call	Bond Future	139.2700	0.1393	131.3000	0.1313	(5.723)	0	0	500
2020/05/19	R035	06/08/2020	9.67	Put	Bond Future	9,677.0500	9.6771	9,734.4200	9.7344	0.593	0	0	0
2020/05/19	R035	06/08/2020	9.00	Call	Bond Future	113.6400	0.1136	106.8400	0.1068	(5.984)	0	0	24,761
2020/05/19	R035	06/08/2020	9.93	Call	Bond Future	714.8200	0.7148	688.7300	0.6887	(3.650)	0	0	0
2020/05/19	R035	06/08/2020	9.91	Put	Bond Future	8,173.0100	8.1730	8,223.8500	8.2238	0.622	0	0	0
2020/05/19	R035	06/08/2020	10.45	Call	Bond Future	1,664.4000	1.6644	1,621.0400	1.6210	(2.605)	0	0	0
2020/05/19	R035	06/08/2020	9.93	Put	Bond Future	8,054.0400	8.0540	8,104.2900	8.1043	0.624	0	0	0
2020/05/19	R035	06/08/2020	9.91	Call	Bond Future	690.3400	0.6903	664.8400	0.6648	(3.694)	0	0	0

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2020/05/19	R035	06/08/2020	8.75	Put	Bond Future	16,451.6400		16.4516	16,523.7700	16.5238	0.438	0	0	0
2020/05/19	R035	06/08/2020	8.75	Call	Bond Future	62.4600		0.0625	58.2500	0.0583	(6.740)	0	0	3,000
2020/05/19	R035	05/11/2020	10.34	Put	Bond Future	7,901.9500		7.9020	7,945.6000	7.9456	0.552	0	0	0
2020/05/19	R035	05/11/2020			Bond Future	11.2166		85.2178	11.2300	85.1355	0.119	0.0000	0.0000	0
2020/05/19	R035	05/11/2020	10.33	Call	Bond Future	2,201.7100		2.2017	2,163.2800	2.1633	(1.745)	0	0	0
2020/05/19	R035	05/11/2020	10.33	Put	Bond Future	7,947.6600		7.9477	7,991.5300	7.9915	0.552	0	0	0
2020/05/19	R035	05/11/2020	10.34	Call	Bond Future	2,224.0000		2.2240	2,185.3500	2.1853	(1.738)	0	0	0
2020/05/19	R035	05/11/2020	10.32	Call	Bond Future	2,179.5400		2.1795	2,141.3400	2.1413	(1.753)	0	0	0
2020/05/19	R035	05/11/2020	10.32	Put	Bond Future	7,993.5700		7.9936	8,037.6700	8.0377	0.552	0	0	0
2020/05/19	R035	04/02/2021	11.14	Put	Bond Future	6,188.3200		6.1883	6,217.5200	6.2175	0.472	0	0	650
2020/05/19	R035	04/02/2021	10.04	Put	Bond Future	10,892.0800		10.8921	10,938.9500	10.9389	0.430	0	0	0
2020/05/19	R035	04/02/2021	10.14	Put	Bond Future	10,358.3300		10.3583	10,403.7000	10.4037	0.438	0	0	650
2020/05/19	R035	04/02/2021	10.05	Call	Bond Future	1,903.5900		1.9036	1,875.7800	1.8758	(1.461)	0	0	0
2020/05/19	R035	04/02/2021			Bond Future	11.4319		86.2829	11.4444	86.2084	0.109	0.0000	0.0000	0
2020/05/19	R035	04/02/2021	10.06	Call	Bond Future	1,919.2700		1.9193	1,891.3100	1.8913	(1.457)	0	0	0
2020/05/19	R035	04/02/2021	10.06	Put	Bond Future	10,784.0000		10.7840	10,830.5800	10.8306	0.432	0	0	0
2020/05/19	R035	04/02/2021	10.14	Call	Bond Future	2,047.9000		2.0479	2,018.7300	2.0187	(1.424)	0	0	0
2020/05/19	R035	04/02/2021	11.14	Call	Bond Future	4,411.2900		4.4113	4,365.9500	4.3660	(1.028)	0	0	0
2020/05/19	R035	04/02/2021	10.04	Call	Bond Future	1,888.0100		1.8880	1,860.3400	1.8603	(1.466)	0	0	0
2020/05/19	R035	04/02/2021	10.05	Put	Bond Future	10,837.9500		10.8380	10,884.6800	10.8847	0.431	0	0	0
2020/05/19	R035	06/05/2021	10.24	Put	Bond Future	11,557.9000		11.5579	11,617.7300	11.6177	0.518	0	0	0
2020/05/19	R035	06/05/2021	12.35	Put	Bond Future	4,605.9200		4.6059	4,632.9700	4.6330	0.587	0	0	0
2020/05/19	R035	06/05/2021	12.37	Call	Bond Future	8,628.1000		8.6281	8,557.0000	8.5570	(0.824)	0	0	0
2020/05/19	R035	06/05/2021			Bond Future	11.6443		82.9096	11.6612	82.8117	0.144	0.0000	0.0000	0
2020/05/19	R035	06/05/2021	12.35	Call	Bond Future	8,567.5800		8.5676	8,496.7200	8.4967	(0.827)	0	0	0
2020/05/19	R035	06/05/2021	12.37	Put	Bond Future	4,558.3900		4.5584	4,585.2000	4.5852	0.588	0	0	0
2020/05/19	R035	06/05/2021	10.24	Call	Bond Future	2,729.1600		2.7292	2,691.0800	2.6911	(1.395)	0	0	793
2020/05/19	R035	06/05/2021	12.36	Put	Bond Future	4,582.1100		4.5821	4,609.0400	4.6090	0.588	0	0	0
2020/05/19	R035	06/05/2021	12.02	Call	Bond Future	7,480.7400		7.4807	7,414.0300	7.4140	(0.892)	0	0	0
2020/05/19	R035	06/05/2021	12.02	Put	Bond Future	5,335.0600		5.3351	5,366.2600	5.3663	0.585	0	0	793
2020/05/19	R035	06/05/2021	11.32	Call	Bond Future	5,315.9900		5.3160	5,259.5900	5.2596	(1.061)	0	0	0
2020/05/19	R035	06/05/2021	11.32	Put	Bond Future	7,238.6100		7.2386	7,280.1200	7.2801	0.573	0	0	793
2020/05/19	R035	06/05/2021	12.36	Call	Bond Future	8,597.8200		8.5978	8,526.8400	8.5268	(0.826)	0	0	0
2020/05/19	R186	06/08/2020	8.38	Put	Bond Future	594.4800		0.5945	645.0500	0.6450	8.507	0	0	0
2020/05/19	R186	06/08/2020	9.00	Call	Bond Future	8,131.8900		8.1319	7,842.6000	7.8426	(3.557)	0	0	900
2020/05/19	R186	06/08/2020	8.00	Call	Bond Future	3,831.5000		3.8315	3,604.4200	3.6044	(5.927)	0	0	900
2020/05/19	R186	06/08/2020	8.25	Call	Bond Future	4,809.4500		4.8094	4,559.8600	4.5599	(5.190)	0	0	0
2020/05/19	R186	06/08/2020			Bond Future	7.4830		116.5177	7.5399	116.2080	0.761	0.0000	0.0000	78,468
2020/05/19	R186	06/08/2020	8.37	Call	Bond Future	5,312.6700		5.3127	5,054.1700	5.0542	(4.866)	0	0	0
2020/05/19	R186	06/08/2020	8.37	Put	Bond Future	603.6100		0.6036	654.8700	0.6549	8.492	0	0	0
2020/05/19	R186	06/08/2020	9.00	Put	Bond Future	226.3300		0.2263	246.8000	0.2468	9.044	0	0	0
2020/05/19	R186	06/08/2020	8.38	Call	Bond Future	5,355.2200		5.3552	5,096.0300	5.0960	(4.840)	0	0	0
2020/05/19	R186	06/08/2020	8.00	Put	Bond Future	1,056.4400		1.0564	1,139.1200	1.1391	7.826	0	0	0
2020/05/19	R186	06/08/2020	8.25	Put	Bond Future	722.9600		0.7230	783.1300	0.7831	8.323	0	0	0
2020/05/19	R186	06/08/2020	8.36	Call	Bond Future	5,270.2200		5.2702	5,012.4200	5.0124	(4.892)	0	0	0
2020/05/19	R186	06/08/2020	8.36	Put	Bond Future	612.8700		0.6129	664.8300	0.6648	8.478	0	0	0
2020/05/19	R186	05/11/2020	8.00	Put	Bond Future	2,149.4500		2.1494	2,266.5400	2.2665	5.447	0	0	0

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2020/05/19	R186	05/11/2020	8.65	Call	Bond Future	6,450.9700	6.4510	6,202.0400	6.2020	(3.859)	0	0	0
2020/05/19	R186	05/11/2020	8.64	Put	Bond Future	1,197.8400	1.1978	1,270.2800	1.2703	6.048	0	0	0
2020/05/19	R186	05/11/2020			Bond Future	7.6130	117.9595	7.6744	117.6387	0.807	0.0000	0.0000	0
2020/05/19	R186	05/11/2020	7.00	Put	Bond Future	4,922.1000	4.9221	5,127.0700	5.1271	4.164	0	0	0
2020/05/19	R186	05/11/2020	7.00	Call	Bond Future	1,658.6800	1.6587	1,542.8500	1.5428	(6.983)	0	0	1,200
2020/05/19	R186	05/11/2020	8.66	Call	Bond Future	6,489.5700	6.4896	6,240.0600	6.2401	(3.845)	0	0	0
2020/05/19	R186	05/11/2020	8.66	Put	Bond Future	1,176.4600	1.1765	1,247.7500	1.2478	6.060	0	0	0
2020/05/19	R186	05/11/2020	8.00	Call	Bond Future	4,151.0300	4.1510	3,947.3200	3.9473	(4.907)	0	0	1,200
2020/05/19	R186	05/11/2020	7.84	Put	Bond Future	2,483.0200	2.4830	2,613.4100	2.6134	5.251	0	0	0
2020/05/19	R186	05/11/2020	9.26	Put	Bond Future	637.9500	0.6380	680.0600	0.6801	6.601	0	0	3,500
2020/05/19	R186	05/11/2020	8.65	Put	Bond Future	1,187.1000	1.1871	1,258.9700	1.2590	6.054	0	0	0
2020/05/19	R186	05/11/2020	8.64	Call	Bond Future	6,412.4400	6.4124	6,164.0800	6.1641	(3.873)	0	0	0
2020/05/19	R186	05/11/2020	7.84	Call	Bond Future	3,662.6000	3.6626	3,472.1900	3.4722	(5.199)	0	0	3,500
2020/05/19	R186	05/11/2020	8.34	Put	Bond Future	1,572.5400	1.5725	1,663.9700	1.6640	5.814	0	0	0
2020/05/19	R186	05/11/2020	8.34	Call	Bond Future	5,295.8100	5.2958	5,066.4400	5.0664	(4.331)	0	0	3,500
2020/05/19	R186	05/11/2020	9.26	Call	Bond Future	8,854.2200	8.8542	8,575.5300	8.5755	(3.148)	0	0	0
2020/05/19	R186	04/02/2021	8.15	Call	Bond Future	4,545.4500	4.5455	4,352.3700	4.3524	(4.248)	0	0	0
2020/05/19	R186	04/02/2021			Bond Future	7.7574	114.1478	7.8200	113.8349	0.807	0.0000	0.0000	0
2020/05/19	R186	04/02/2021	8.15	Put	Bond Future	2,601.7300	2.6017	2,721.6100	2.7216	4.608	0	0	0
2020/05/19	R186	04/02/2021	8.16	Call	Bond Future	4,575.0300	4.5750	4,381.2900	4.3813	(4.235)	0	0	0
2020/05/19	R186	04/02/2021	8.17	Put	Bond Future	2,563.1100	2.5631	2,681.6600	2.6817	4.625	0	0	0
2020/05/19	R186	04/02/2021	8.16	Put	Bond Future	2,582.3600	2.5824	2,701.5800	2.7016	4.617	0	0	0
2020/05/19	R186	04/02/2021	8.17	Call	Bond Future	4,604.7100	4.6047	4,410.3000	4.4103	(4.222)	0	0	0
2020/05/19	R186	06/05/2021	10.76	Put	Bond Future	572.6500	0.5727	606.8900	0.6069	5.979	0	0	0
2020/05/19	R186	06/05/2021	10.77	Call	Bond Future	13,254.9200	13.2549	12,941.4200	12.9414	(2.365)	0	0	0
2020/05/19	R186	06/05/2021			Bond Future	7.9085	115.6149	7.9813	115.2674	0.921	0.0000	0.0000	0
2020/05/19	R186	06/05/2021	10.78	Call	Bond Future	13,290.9700	13.2910	12,977.2300	12.9772	(2.361)	0	0	0
2020/05/19	R186	06/05/2021	10.78	Put	Bond Future	562.6600	0.5627	596.4100	0.5964	5.998	0	0	0
2020/05/19	R186	06/05/2021	10.76	Call	Bond Future	13,218.8800	13.2189	12,905.6300	12.9056	(2.370)	0	0	0
2020/05/19	R186	06/05/2021	10.77	Put	Bond Future	567.6400	0.5676	601.6300	0.6016	5.988	0	0	0
2020/05/19	R197	06/08/2020			Bond Future	307.1350	307.1350	307.1290	307.1290	(0.002)	0.0000	0.0000	2,549
2020/05/19	R197	05/11/2020			Bond Future	311.0081	311.0081	310.9827	310.9827	(0.008)	0.0000	0.0000	0
2020/05/19	R197	04/02/2021			Bond Future	307.0271	307.0271	307.0322	307.0322	0.002	0.0000	0.0000	0
2020/05/19	R197	06/05/2021			Bond Future	311.0423	311.0423	310.9661	310.9661	(0.024)	0.0000	0.0000	0
2020/05/19	R202	06/08/2020			Bond Future	212.9443	212.9443	212.9500	212.9500	0.003	0.0000	0.0000	7,726
2020/05/19	R202	05/11/2020			Bond Future	215.6295	215.6295	215.6220	215.6220	(0.004)	0.0000	0.0000	0
2020/05/19	R202	04/02/2021			Bond Future	214.1572	214.1572	214.1706	214.1706	0.006	0.0000	0.0000	0
2020/05/19	R202	06/05/2021			Bond Future	216.9576	216.9576	216.9147	216.9147	(0.020)	0.0000	0.0000	0
2020/05/19	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/19	R208	06/08/2020			Bond Future	3.1375	104.7160	3.0863	104.7486	(1.630)	0.0000	0.0000	23,391
2020/05/19	R208	06/08/2020	5.56	Call	Bond Future	1,522.5600	1.5226	1,555.1500	1.5551	2.140	0	0	0
2020/05/19	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/19	R208	06/08/2020	5.57	Call	Bond Future	1,528.7600	1.5288	1,561.3500	1.5613	2.132	0	0	0
2020/05/19	R208	06/08/2020	5.55	Call	Bond Future	1,516.3600	1.5164	1,548.9500	1.5490	2.149	0	0	0
2020/05/19	R208	06/08/2020	5.55	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
2020/05/19	R208	05/11/2020	4.78	Call	Bond Future	1,116.9100	1.1169	1,143.4800	1.1435	2.379	0	0	0
2020/05/19	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/19	R208	05/11/2020			Bond Future	1.9104	102.6177	1.8429	102.6442	(3.533)	0.0000	0.0000	0
2020/05/19	R208	05/11/2020	4.79	Call	Bond Future	1,120.7600	1.1208	1,147.3300	1.1473	2.371	0	0	0
2020/05/19	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/19	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/19	R208	05/11/2020	4.77	Call	Bond Future	1,113.0600	1.1131	1,139.6300	1.1396	2.387	0	0	0
2020/05/19	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/19	R209	06/08/2020	5.55	Put	Bond Future	42,412.6900	42.4127	42,642.7900	42.6428	0.543	0	0	0
2020/05/19	R209	06/08/2020			Bond Future	11.0121	67.1205	11.0549	66.8903	0.389	0.0000	0.0000	63,848
2020/05/19	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/19	R209	06/08/2020	5.57	Put	Bond Future	42,195.8800	42.1959	42,425.9800	42.4260	0.545	0	0	0
2020/05/19	R209	06/08/2020	5.56	Put	Bond Future	42,304.2100	42.3042	42,534.3100	42.5343	0.544	0	0	0
2020/05/19	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/05/19	R209	05/11/2020	10.02	Call	Bond Future	1,701.3000	1.7013	1,623.2600	1.6233	(4.587)	0	0	0
2020/05/19	R209	05/11/2020			Bond Future	11.1900	64.8085	11.2351	64.5715	0.403	0.0000	0.0000	0
2020/05/19	R209	05/11/2020	10.00	Call	Bond Future	1,670.6000	1.6706	1,593.5400	1.5935	(4.613)	0	0	0
2020/05/19	R209	05/11/2020	10.00	Put	Bond Future	8,407.6400	8.4076	8,567.5500	8.5675	1.902	0	0	0
2020/05/19	R209	05/11/2020	10.02	Put	Bond Future	8,316.8300	8.3168	8,475.7600	8.4758	1.911	0	0	0
2020/05/19	R209	05/11/2020	10.01	Call	Bond Future	1,685.9800	1.6860	1,608.4300	1.6084	(4.600)	0	0	0
2020/05/19	R209	05/11/2020	10.01	Put	Bond Future	8,362.2300	8.3622	8,521.6500	8.5216	1.906	0	0	0
2020/05/19	R209	04/02/2021	10.12	Put	Bond Future	9,108.6300	9.1086	9,261.7800	9.2618	1.681	0	0	0
2020/05/19	R209	04/02/2021			Bond Future	11.3784	65.6186	11.4239	65.3854	0.400	0.0000	0.0000	0
2020/05/19	R209	04/02/2021	10.11	Call	Bond Future	2,121.5200	2.1215	2,041.8600	2.0419	(3.755)	0	0	0
2020/05/19	R209	04/02/2021	10.11	Put	Bond Future	9,153.2400	9.1532	9,306.7900	9.3068	1.678	0	0	0
2020/05/19	R209	04/02/2021	10.12	Call	Bond Future	2,136.6600	2.1367	2,056.6000	2.0566	(3.747)	0	0	0
2020/05/19	R209	04/02/2021	10.10	Call	Bond Future	2,106.4500	2.1065	2,027.1900	2.0272	(3.763)	0	0	0
2020/05/19	R209	04/02/2021	10.10	Put	Bond Future	9,197.9900	9.1980	9,351.9400	9.3519	1.674	0	0	0
2020/05/19	R209	06/05/2021	12.23	Put	Bond Future	4,423.6600	4.4237	4,509.7800	4.5098	1.947	0	0	0
2020/05/19	R209	06/05/2021	12.22	Call	Bond Future	7,573.8000	7.5738	7,406.8800	7.4069	(2.204)	0	0	0
2020/05/19	R209	06/05/2021			Bond Future	11.5703	63.3189	11.6210	63.0655	0.439	0.0000	0.0000	0
2020/05/19	R209	06/05/2021	12.23	Call	Bond Future	7,603.4400	7.6034	7,436.2200	7.4362	(2.199)	0	0	0
2020/05/19	R209	06/05/2021	12.22	Put	Bond Future	4,440.4200	4.4404	4,526.8400	4.5268	1.946	0	0	0
2020/05/19	R209	06/05/2021	12.24	Call	Bond Future	7,632.8700	7.6329	7,465.3600	7.4654	(2.195)	0	0	0
2020/05/19	R209	06/05/2021	12.24	Put	Bond Future	4,406.7300	4.4067	4,492.5600	4.4926	1.948	0	0	0
2020/05/19	R210	06/08/2020			Bond Future	184.1137	184.1137	185.2049	185.2049	0.593	0.0000	0.0000	1,929
2020/05/19	R210	05/11/2020			Bond Future	183.7273	183.7273	184.8207	184.8207	0.595	0.0000	0.0000	0
2020/05/19	R210	04/02/2021			Bond Future	186.0669	186.0669	187.1925	187.1925	0.605	0.0000	0.0000	0
2020/05/19	R210	06/05/2021			Bond Future	185.7573	185.7573	186.8487	186.8487	0.587	0.0000	0.0000	0
2020/05/19	R212	06/08/2020			Bond Future	165.7119	165.7119	165.9810	165.9810	0.162	0.0000	0.0000	6,744
2020/05/19	R212	05/11/2020			Bond Future	167.8021	167.8021	168.0642	168.0642	0.156	0.0000	0.0000	0
2020/05/19	R212	04/02/2021			Bond Future	167.6178	167.6178	167.8997	167.8997	0.168	0.0000	0.0000	0
2020/05/19	R212	06/05/2021			Bond Future	169.8097	169.8097	170.0509	170.0509	0.142	0.0000	0.0000	0
2020/05/19	R213	06/08/2020	9.31	Call	Bond Future	1,488.0800	1.4881	1,448.1700	1.4482	(2.682)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/05/19	R213	06/08/2020			Bond Future	9.8350	84.7744	9.8476	84.7030	0.128	0.0000	0.0000	14,265
2020/05/19	R213	06/08/2020	9.29	Call	Bond Future	1,448.6600	1.4487	1,409.3400	1.4093	(2.714)	0	0	0
2020/05/19	R213	06/08/2020	9.29	Put	Bond Future	4,613.2600	4.6133	4,645.3000	4.6453	0.695	0	0	0
2020/05/19	R213	06/08/2020	9.31	Put	Bond Future	4,533.7200	4.5337	4,565.1700	4.5652	0.694	0	0	0
2020/05/19	R213	06/08/2020	9.30	Call	Bond Future	1,468.2900	1.4683	1,428.6700	1.4287	(2.698)	0	0	0
2020/05/19	R213	06/08/2020	9.30	Put	Bond Future	4,573.3800	4.5734	4,605.1200	4.6051	0.694	0	0	0
2020/05/19	R213	05/11/2020	9.60	Put	Bond Future	5,188.1700	5.1882	5,220.9400	5.2209	0.632	0	0	0
2020/05/19	R213	05/11/2020	9.59	Call	Bond Future	2,877.7700	2.8778	2,833.5900	2.8336	(1.535)	0	0	0
2020/05/19	R213	05/11/2020			Bond Future	10.0071	82.2897	10.0211	82.2126	0.140	0.0000	0.0000	0
2020/05/19	R213	05/11/2020	9.60	Call	Bond Future	2,901.5500	2.9015	2,857.1700	2.8572	(1.530)	0	0	0
2020/05/19	R213	05/11/2020	9.59	Put	Bond Future	5,221.6200	5.2216	5,254.5900	5.2546	0.631	0	0	0
2020/05/19	R213	05/11/2020	9.61	Call	Bond Future	2,925.4300	2.9254	2,880.8700	2.8809	(1.523)	0	0	0
2020/05/19	R213	05/11/2020	9.61	Put	Bond Future	5,154.8700	5.1549	5,187.4600	5.1875	0.632	0	0	0
2020/05/19	R213	04/02/2021	9.40	Call	Bond Future	2,644.6100	2.6446	2,610.7400	2.6107	(1.281)	0	0	0
2020/05/19	R213	04/02/2021	9.39	Put	Bond Future	7,097.2700	7.0973	7,133.2500	7.1333	0.507	0	0	0
2020/05/19	R213	04/02/2021			Bond Future	10.1952	83.3182	10.2082	83.2485	0.128	0.0000	0.0000	0
2020/05/19	R213	04/02/2021	9.41	Call	Bond Future	2,665.1600	2.6652	2,631.1400	2.6311	(1.276)	0	0	0
2020/05/19	R213	04/02/2021	9.41	Put	Bond Future	7,023.0100	7.0230	7,058.6900	7.0587	0.508	0	0	0
2020/05/19	R213	04/02/2021	9.40	Put	Bond Future	7,059.9300	7.0599	7,095.7600	7.0958	0.508	0	0	0
2020/05/19	R213	04/02/2021	9.39	Call	Bond Future	2,624.4200	2.6244	2,590.7000	2.5907	(1.285)	0	0	0
2020/05/19	R213	06/05/2021	11.91	Put	Bond Future	2,529.6100	2.5296	2,547.3200	2.5473	0.700	0	0	0
2020/05/19	R213	06/05/2021			Bond Future	10.3811	80.8536	10.3988	80.7613	0.171	0.0000	0.0000	0
2020/05/19	R213	06/05/2021	11.90	Call	Bond Future	9,971.8300	9.9718	9,897.3500	9.8974	(0.747)	0	0	0
2020/05/19	R213	06/05/2021	11.90	Put	Bond Future	2,544.5000	2.5445	2,562.3000	2.5623	0.700	0	0	0
2020/05/19	R213	06/05/2021	11.91	Call	Bond Future	10,002.7200	10.0027	9,928.1500	9.9282	(0.745)	0	0	0
2020/05/19	R213	06/05/2021	11.89	Call	Bond Future	9,940.9700	9.9410	9,866.5800	9.8666	(0.748)	0	0	0
2020/05/19	R213	06/05/2021	11.89	Put	Bond Future	2,559.4600	2.5595	2,577.3500	2.5774	0.699	0	0	0
2020/05/19	R214	06/08/2020	9.98	Put	Bond Future	8,544.0400	8.5440	9,151.3300	9.1513	7.108	0	0	0
2020/05/19	R214	06/08/2020	9.97	Call	Bond Future	597.0100	0.5970	476.8300	0.4768	(20.130)	0	0	0
2020/05/19	R214	06/08/2020			Bond Future	11.3099	64.8132	11.4458	64.0843	1.202	0.0000	0.0000	22,111
2020/05/19	R214	06/08/2020	9.98	Call	Bond Future	606.0700	0.6061	484.4300	0.4844	(20.070)	0	0	0
2020/05/19	R214	06/08/2020	9.97	Put	Bond Future	8,600.7000	8.6007	9,209.4500	9.2095	7.078	0	0	0
2020/05/19	R214	06/08/2020	9.99	Call	Bond Future	615.2400	0.6152	492.1200	0.4921	(20.012)	0	0	0
2020/05/19	R214	06/08/2020	9.99	Put	Bond Future	8,487.5900	8.4876	9,093.4000	9.0934	7.138	0	0	0
2020/05/19	R214	05/11/2020	10.26	Put	Bond Future	8,746.2100	8.7462	9,276.7600	9.2768	6.066	0	0	0
2020/05/19	R214	05/11/2020			Bond Future	11.4870	62.3340	11.6288	61.5925	1.235	0.0000	0.0000	0
2020/05/19	R214	05/11/2020	10.25	Call	Bond Future	1,650.5600	1.6506	1,441.0300	1.4410	(12.694)	0	0	0
2020/05/19	R214	05/11/2020	10.25	Put	Bond Future	8,793.7100	8.7937	9,325.7100	9.3257	6.050	0	0	0
2020/05/19	R214	05/11/2020	10.26	Call	Bond Future	1,666.0500	1.6660	1,455.0700	1.4551	(12.663)	0	0	0
2020/05/19	R214	05/11/2020	10.24	Call	Bond Future	1,636.1600	1.6362	1,428.0200	1.4280	(12.721)	0	0	0
2020/05/19	R214	05/11/2020	10.24	Put	Bond Future	8,842.4000	8.8424	9,375.7900	9.3758	6.032	0	0	0
2020/05/19	R214	04/02/2021	10.33	Call	Bond Future	2,075.1800	2.0752	1,850.1400	1.8501	(10.844)	0	0	0
2020/05/19	R214	04/02/2021			Bond Future	11.6782	63.1131	11.8245	62.3687	1.253	0.0000	0.0000	0
2020/05/19	R214	04/02/2021	10.31	Call	Bond Future	2,041.7900	2.0418	1,819.3600	1.8194	(10.894)	0	0	0
2020/05/19	R214	04/02/2021	10.31	Put	Bond Future	9,797.7700	9.7978	10,319.8000	10.3198	5.328	0	0	0
2020/05/19	R214	04/02/2021	10.33	Put	Bond Future	9,706.5400	9.7065	10,225.9600	10.2260	5.351	0	0	0
2020/05/19	R214	04/02/2021	10.32	Call	Bond Future	2,058.5400	2.0585	1,834.8000	1.8348	(10.869)	0	0	0

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2020/05/19	R214	04/02/2021	10.32	Put	Bond Future	9,752.1700	9.7522	10,272.8900	10.2729	5.340	0	0	0
2020/05/19	R214	06/05/2021	12.26	Call	Bond Future	6,949.5900	6.9496	6,486.6000	6.4866	(6.662)	0	0	0
2020/05/19	R214	06/05/2021	12.25	Put	Bond Future	5,045.2100	5.0452	5,353.4500	5.3535	6.110	0	0	0
2020/05/19	R214	06/05/2021			Bond Future	11.8657	60.6415	12.0211	59.8713	1.310	0.0000	0.0000	0
2020/05/19	R214	06/05/2021	12.27	Call	Bond Future	6,978.2400	6.9782	6,514.2800	6.5143	(6.649)	0	0	0
2020/05/19	R214	06/05/2021	12.27	Put	Bond Future	5,007.5500	5.0075	5,313.8400	5.3138	6.117	0	0	0
2020/05/19	R214	06/05/2021	12.26	Put	Bond Future	5,026.3400	5.0263	5,333.6000	5.3336	6.113	0	0	0
2020/05/19	R214	06/05/2021	12.25	Call	Bond Future	6,920.9500	6.9210	6,458.9400	6.4589	(6.676)	0	0	0
2020/05/19	R248	06/08/2020	10.20	Call	Bond Future	481.0100	0.4810	366.7300	0.3667	(23.758)	0	0	0
2020/05/19	R248	06/08/2020	11.80	Call	Bond Future	4,558.2100	4.5582	4,011.6100	4.0116	(11.992)	0	0	470
2020/05/19	R248	06/08/2020	12.75	Call	Bond Future	8,510.5000	8.5105	7,777.8400	7.7778	(8.609)	0	0	814
2020/05/19	R248	06/08/2020	10.35	Call	Bond Future	643.7500	0.6438	499.2300	0.4992	(22.450)	0	0	640
2020/05/19	R248	06/08/2020	11.85	Put	Bond Future	2,499.4200	2.4994	2,831.4200	2.8314	13.283	0	0	0
2020/05/19	R248	06/08/2020	9.00	Put	Bond Future	20,302.7200	20.3027	21,184.6000	21.1846	4.344	0	0	0
2020/05/19	R248	06/08/2020			Bond Future	11.4987	81.1082	11.6351	80.2174	1.186	0.0000	0.0000	82,401
2020/05/19	R248	06/08/2020	10.18	Call	Bond Future	463.2100	0.4632	352.4400	0.3524	(23.914)	0	0	0
2020/05/19	R248	06/08/2020	10.18	Put	Bond Future	10,134.3900	10.1344	10,914.4100	10.9144	7.697	0	0	0
2020/05/19	R248	06/08/2020	10.35	Put	Bond Future	8,950.8500	8.9509	9,697.1200	9.6971	8.337	0	0	0
2020/05/19	R248	06/08/2020	11.85	Call	Bond Future	4,757.1100	4.7571	4,198.3200	4.1983	(11.746)	0	0	0
2020/05/19	R248	06/08/2020	11.15	Put	Bond Future	4,704.9200	4.7049	5,228.7600	5.2288	11.134	0	0	0
2020/05/19	R248	06/08/2020	11.15	Call	Bond Future	2,340.0700	2.3401	1,973.1200	1.9731	(15.681)	0	0	0
2020/05/19	R248	06/08/2020	10.85	Put	Bond Future	6,064.3200	6.0643	6,676.5500	6.6765	10.096	0	0	0
2020/05/19	R248	06/08/2020	10.85	Call	Bond Future	1,559.1700	1.5592	1,280.6100	1.2806	(17.866)	0	0	640
2020/05/19	R248	06/08/2020	9.25	Put	Bond Future	17,904.6900	17.9047	18,778.3100	18.7783	4.879	0	0	0
2020/05/19	R248	06/08/2020	9.25	Call	Bond Future	54.2400	0.0542	37.0700	0.0371	(31.656)	0	0	20,640
2020/05/19	R248	06/08/2020	10.20	Put	Bond Future	9,989.7500	9.9898	10,766.2600	10.7663	7.773	0	0	0
2020/05/19	R248	06/08/2020	11.80	Put	Bond Future	2,614.5100	2.6145	2,958.7000	2.9587	13.165	0	0	0
2020/05/19	R248	06/08/2020	12.75	Put	Bond Future	984.2400	0.9842	1,142.3700	1.1424	16.066	0	0	0
2020/05/19	R248	06/08/2020	9.00	Call	Bond Future	26.3100	0.0263	17.4000	0.0174	(33.865)	0	0	3,000
2020/05/19	R248	06/08/2020	10.19	Call	Bond Future	472.0500	0.4720	359.5300	0.3595	(23.836)	0	0	0
2020/05/19	R248	06/08/2020	10.19	Put	Bond Future	10,061.9500	10.0620	10,840.2200	10.8402	7.735	0	0	0
2020/05/19	R248	06/08/2020	12.25	Put	Bond Future	1,744.2400	1.7442	1,990.2500	1.9903	14.104	0	0	0
2020/05/19	R248	06/08/2020	12.25	Call	Bond Future	6,430.5800	6.4306	5,785.8000	5.7858	(10.027)	0	0	814
2020/05/19	R248	06/08/2020	11.10	Put	Bond Future	4,915.3600	4.9154	5,453.8400	5.4538	10.955	0	0	0
2020/05/19	R248	06/08/2020	11.10	Call	Bond Future	2,200.7700	2.2008	1,848.4600	1.8485	(16.008)	0	0	470
2020/05/19	R248	05/11/2020	10.02	Put	Bond Future	13,154.6100	13.1546	13,907.3800	13.9074	5.722	0	0	0
2020/05/19	R248	05/11/2020	10.03	Call	Bond Future	966.8500	0.9669	811.7700	0.8118	(16.040)	0	0	0
2020/05/19	R248	05/11/2020			Bond Future	11.6857	77.6949	11.8286	76.7886	1.223	0.0000	0.0000	0
2020/05/19	R248	05/11/2020	11.00	Put	Bond Future	7,524.6000	7.5246	8,086.6000	8.0866	7.469	0	0	0
2020/05/19	R248	05/11/2020	11.00	Call	Bond Future	2,886.7300	2.8867	2,542.3800	2.5424	(11.929)	0	0	800
2020/05/19	R248	05/11/2020	10.00	Put	Bond Future	13,299.0000	13.2990	14,054.7200	14.0547	5.683	0	0	0
2020/05/19	R248	05/11/2020	10.00	Call	Bond Future	932.6100	0.9326	781.9800	0.7820	(16.151)	0	0	800
2020/05/19	R248	05/11/2020	10.04	Call	Bond Future	978.4600	0.9785	821.8900	0.8219	(16.002)	0	0	0
2020/05/19	R248	05/11/2020	10.04	Put	Bond Future	13,011.1700	13.0112	13,760.9500	13.7610	5.763	0	0	0
2020/05/19	R248	05/11/2020	10.02	Call	Bond Future	955.3300	0.9553	801.7500	0.8017	(16.076)	0	0	0
2020/05/19	R248	05/11/2020	10.03	Put	Bond Future	13,082.7700	13.0828	13,834.0400	13.8340	5.742	0	0	0
2020/05/19	R248	04/02/2021	10.46	Call	Bond Future	1,872.7200	1.8727	1,638.7100	1.6387	(12.496)	0	0	0

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2020/05/19	R248	04/02/2021	10.47	Put	Bond Future	11,739.2000	11.7392	12,413.3600	12.4134	5.743	0	0	0
2020/05/19	R248	04/02/2021			Bond Future	11.8884	78.6661	12.0363	77.7564	1.245	0.0000	0.0000	0
2020/05/19	R248	04/02/2021	10.46	Put	Bond Future	11,800.3800	11.8004	12,476.1200	12.4761	5.726	0	0	0
2020/05/19	R248	04/02/2021	10.47	Call	Bond Future	1,889.0600	1.8891	1,653.4700	1.6535	(12.471)	0	0	0
2020/05/19	R248	04/02/2021	10.48	Call	Bond Future	1,905.4800	1.9055	1,668.3300	1.6683	(12.446)	0	0	0
2020/05/19	R248	04/02/2021	10.48	Put	Bond Future	11,678.2300	11.6782	12,350.8300	12.3508	5.759	0	0	0
2020/05/19	R248	06/05/2021	12.36	Call	Bond Future	7,401.4600	7.4015	6,854.2100	6.8542	(7.394)	0	0	0
2020/05/19	R248	06/05/2021			Bond Future	12.0876	75.2581	12.2454	74.3165	1.306	0.0000	0.0000	0
2020/05/19	R248	06/05/2021	12.34	Call	Bond Future	7,334.6400	7.3346	6,790.0500	6.7900	(7.425)	0	0	0
2020/05/19	R248	06/05/2021	12.34	Put	Bond Future	5,839.4900	5.8395	6,236.4600	6.2365	6.798	0	0	0
2020/05/19	R248	06/05/2021	12.36	Put	Bond Future	5,790.2200	5.7902	6,184.5300	6.1845	6.810	0	0	0
2020/05/19	R248	06/05/2021	12.35	Call	Bond Future	7,368.1800	7.3682	6,822.2600	6.8223	(7.409)	0	0	0
2020/05/19	R248	06/05/2021	12.35	Put	Bond Future	5,814.9400	5.8149	6,210.5800	6.2106	6.804	0	0	0

Total

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