



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 02/06/2020 TO 02/06/2020

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
2020/06/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	2025	06/08/2020		Bond Future	138.1803	138.1803	138.2452	138.2452	0.047	0.0000	0.0000	4,976
2020/06/02	2025	05/11/2020		Bond Future	139.7882	139.7882	139.8050	139.8050	0.012	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
2020/06/02	2025	04/02/2021			Bond Future	139.9743	139.9743	139.9632	139.9632	(0.008)	0.0000	0.0000	0
2020/06/02	2025	06/05/2021			Bond Future	141.6948	141.6948	141.6936	141.6936	(0.001)	0.0000	0.0000	0
2020/06/02	2029	06/08/2020			Bond Future	100.0418	100.0418	100.0460	100.0460	0.004	0.0000	0.0000	4,982
2020/06/02	2029	05/11/2020			Bond Future	100.0693	100.0693	100.0384	100.0384	(0.031)	0.0000	0.0000	0
2020/06/02	2029	04/02/2021			Bond Future	101.2931	101.2931	101.2417	101.2417	(0.051)	0.0000	0.0000	0
2020/06/02	2029	06/05/2021			Bond Future	101.3871	101.3871	101.3422	101.3422	(0.044)	0.0000	0.0000	0
2020/06/02	2030	06/08/2020	9.11	Call	Bond Future	3,000.0200	3.0000	3,157.4500	3.1575	5.248	0	0	0
2020/06/02	2030	06/08/2020	9.95	Put	Bond Future	524.4200	0.5244	470.9000	0.4709	(10.206)	0	0	5,850
2020/06/02	2030	06/08/2020	10.40	Put	Bond Future	223.9500	0.2239	196.5500	0.1966	(12.235)	0	0	0
2020/06/02	2030	06/08/2020	11.25	Call	Bond Future	12,979.9300	12.9799	13,262.4000	13.2624	2.176	0	0	0
2020/06/02	2030	06/08/2020	10.00	Call	Bond Future	6,855.1700	6.8552	7,092.4500	7.0925	3.461	0	0	470
2020/06/02	2030	06/08/2020	10.05	Put	Bond Future	443.5700	0.4436	396.6000	0.3966	(10.589)	0	0	0
2020/06/02	2030	06/08/2020	10.70	Call	Bond Future	10,254.5700	10.2546	10,526.1000	10.5261	2.648	0	0	470
2020/06/02	2030	06/08/2020	9.75	Put	Bond Future	707.1600	0.7072	639.5200	0.6395	(9.565)	0	0	0
2020/06/02	2030	06/08/2020	9.42	Call	Bond Future	4,213.2400	4.2132	4,404.2900	4.4043	4.535	0	0	0
2020/06/02	2030	06/08/2020			Bond Future	8.9023	94.5639	8.8550	94.8515	(0.531)	0.0000	0.0000	106,769
2020/06/02	2030	06/08/2020	9.09	Call	Bond Future	2,928.6200	2.9286	3,083.7200	3.0837	5.296	0	0	0
2020/06/02	2030	06/08/2020	9.09	Put	Bond Future	1,797.4700	1.7975	1,664.9000	1.6649	(7.375)	0	0	0
2020/06/02	2030	06/08/2020	10.40	Call	Bond Future	8,772.8100	8.7728	9,033.0800	9.0331	2.967	0	0	0
2020/06/02	2030	06/08/2020	10.70	Put	Bond Future	117.5000	0.1175	101.3600	0.1014	(13.736)	0	0	0
2020/06/02	2030	06/08/2020	9.05	Put	Bond Future	1,896.8300	1.8968	1,759.5500	1.7596	(7.237)	0	0	0
2020/06/02	2030	06/08/2020	9.05	Call	Bond Future	2,788.4800	2.7885	2,938.8700	2.9389	5.393	0	0	450
2020/06/02	2030	06/08/2020	8.36	Put	Bond Future	4,336.0500	4.3361	4,118.4400	4.1184	(5.019)	0	0	0
2020/06/02	2030	06/08/2020	8.36	Call	Bond Future	967.1000	0.9671	1,037.1600	1.0372	7.244	0	0	800
2020/06/02	2030	06/08/2020	8.86	Put	Bond Future	2,432.7100	2.4327	2,272.6000	2.2726	(6.582)	0	0	0
2020/06/02	2030	06/08/2020	8.86	Call	Bond Future	2,175.7000	2.1757	2,303.2600	2.3033	5.863	0	0	800
2020/06/02	2030	06/08/2020	9.11	Put	Bond Future	1,749.4200	1.7494	1,619.1800	1.6192	(7.445)	0	0	0
2020/06/02	2030	06/08/2020	9.95	Call	Bond Future	6,615.8300	6.6158	6,849.9800	6.8500	3.539	0	0	0
2020/06/02	2030	06/08/2020	11.25	Put	Bond Future	31.1600	0.0312	25.9600	0.0260	(16.688)	0	0	0
2020/06/02	2030	06/08/2020	10.21	Put	Bond Future	327.5200	0.3275	290.4200	0.2904	(11.328)	0	0	0
2020/06/02	2030	06/08/2020	10.00	Put	Bond Future	486.1600	0.4862	435.7700	0.4358	(10.365)	0	0	0
2020/06/02	2030	06/08/2020	10.75	Call	Bond Future	10,502.9200	10.5029	10,775.9000	10.7759	2.599	0	0	0
2020/06/02	2030	06/08/2020	10.05	Call	Bond Future	7,089.0300	7.0890	7,329.7300	7.3297	3.395	0	0	0
2020/06/02	2030	06/08/2020	9.75	Call	Bond Future	5,676.5500	5.6765	5,896.5800	5.8966	3.876	0	0	450
2020/06/02	2030	06/08/2020	9.42	Put	Bond Future	1,136.5300	1.1365	1,039.9100	1.0399	(8.501)	0	0	800
2020/06/02	2030	06/08/2020	9.10	Call	Bond Future	2,964.2200	2.9642	3,120.4800	3.1205	5.272	0	0	0
2020/06/02	2030	06/08/2020	9.10	Put	Bond Future	1,773.3200	1.7733	1,641.9100	1.6419	(7.410)	0	0	0
2020/06/02	2030	06/08/2020	11.47	Call	Bond Future	14,055.7600	14.0558	14,340.3200	14.3403	2.025	0	0	0
2020/06/02	2030	06/08/2020	11.47	Put	Bond Future	17.3700	0.0174	14.2600	0.0143	(17.904)	0	0	650
2020/06/02	2030	06/08/2020	10.21	Call	Bond Future	7,849.9600	7.8500	8,100.5300	8.1005	3.192	0	0	650
2020/06/02	2030	06/08/2020	10.87	Call	Bond Future	11,099.3000	11.0993	11,375.3400	11.3753	2.487	0	0	0
2020/06/02	2030	06/08/2020	10.87	Put	Bond Future	79.5400	0.0795	67.9100	0.0679	(14.622)	0	0	650
2020/06/02	2030	06/08/2020	10.75	Put	Bond Future	104.9600	0.1050	90.2700	0.0903	(13.996)	0	0	0
2020/06/02	2030	06/08/2020	9.20	Put	Bond Future	1,545.3000	1.5453	1,425.3800	1.4254	(7.760)	0	0	0
2020/06/02	2030	06/08/2020	9.20	Call	Bond Future	3,330.9500	3.3310	3,498.7000	3.4987	5.036	0	0	323
2020/06/02	2030	06/08/2020	8.50	Put	Bond Future	3,725.2300	3.7252	3,522.6400	3.5226	(5.438)	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
2020/06/02	2030	06/08/2020	8.50	Call	Bond Future	1,240.8700		1.2409	1,325.9500	1.3259	6.856	0	0	323
2020/06/02	2030	05/11/2020	8.10	Put	Bond Future	7,167.2200		7.1672	6,969.4100	6.9694	(2.760)	0	0	0
2020/06/02	2030	05/11/2020	8.73	Call	Bond Future	2,535.8800		2.5359	2,636.1400	2.6361	3.954	0	0	3,000
2020/06/02	2030	05/11/2020	10.06	Put	Bond Future	1,476.2700		1.4763	1,403.4700	1.4035	(4.931)	0	0	1,000
2020/06/02	2030	05/11/2020	9.39	Put	Bond Future	2,624.2300		2.6242	2,513.0200	2.5130	(4.238)	0	0	0
2020/06/02	2030	05/11/2020	9.38	Call	Bond Future	4,490.2900		4.4903	4,635.4600	4.6355	3.233	0	0	0
2020/06/02	2030	05/11/2020			Bond Future	9.0635		95.6427	9.0200	95.8997	(0.480)	0.0000	0.0000	0
2020/06/02	2030	05/11/2020	8.85	Put	Bond Future	4,123.5800		4.1236	3,975.2200	3.9752	(3.598)	0	0	0
2020/06/02	2030	05/11/2020	8.85	Call	Bond Future	2,853.4900		2.8535	2,962.1700	2.9622	3.809	0	0	3,000
2020/06/02	2030	05/11/2020	9.61	Call	Bond Future	5,320.8300		5.3208	5,480.5800	5.4806	3.002	0	0	0
2020/06/02	2030	05/11/2020	9.61	Put	Bond Future	2,168.2100		2.1682	2,070.9200	2.0709	(4.487)	0	0	3,000
2020/06/02	2030	05/11/2020	8.34	Put	Bond Future	6,054.8800		6.0549	5,871.6400	5.8716	(3.026)	0	0	0
2020/06/02	2030	05/11/2020	8.34	Call	Bond Future	1,658.2700		1.6583	1,732.0700	1.7321	4.450	0	0	1,000
2020/06/02	2030	05/11/2020	9.04	Put	Bond Future	3,536.1300		3.5361	3,401.0900	3.4011	(3.819)	0	0	0
2020/06/02	2030	05/11/2020	9.04	Call	Bond Future	3,397.6800		3.3977	3,519.6800	3.5197	3.591	0	0	1,000
2020/06/02	2030	05/11/2020	8.36	Put	Bond Future	5,968.9100		5.9689	5,786.9700	5.7870	(3.048)	0	0	0
2020/06/02	2030	05/11/2020	9.86	Put	Bond Future	1,749.8400		1.7498	1,666.8500	1.6669	(4.743)	0	0	14,160
2020/06/02	2030	05/11/2020	8.10	Call	Bond Future	1,253.1300		1.2531	1,312.3600	1.3124	4.727	0	0	3,000
2020/06/02	2030	05/11/2020	8.73	Put	Bond Future	4,529.8500		4.5299	4,373.0700	4.3731	(3.461)	0	0	0
2020/06/02	2030	05/11/2020	9.23	Put	Bond Future	3,012.2500		3.0123	2,890.3200	2.8903	(4.048)	0	0	0
2020/06/02	2030	05/11/2020	10.06	Call	Bond Future	7,121.0500		7.1211	7,305.2900	7.3053	2.587	0	0	0
2020/06/02	2030	05/11/2020	10.37	Put	Bond Future	1,103.7600		1.1038	1,045.4700	1.0455	(5.281)	0	0	15,758
2020/06/02	2030	05/11/2020	9.39	Call	Bond Future	4,524.7700		4.5248	4,670.6000	4.6706	3.223	0	0	0
2020/06/02	2030	05/11/2020	9.38	Put	Bond Future	2,647.2000		2.6472	2,535.3300	2.5353	(4.226)	0	0	0
2020/06/02	2030	05/11/2020	8.36	Call	Bond Future	1,697.4000		1.6974	1,772.5000	1.7725	4.424	0	0	14,160
2020/06/02	2030	05/11/2020	8.86	Put	Bond Future	4,091.1000		4.0911	3,943.4400	3.9434	(3.609)	0	0	0
2020/06/02	2030	05/11/2020	8.86	Call	Bond Future	2,881.0100		2.8810	2,990.3900	2.9904	3.797	0	0	14,160
2020/06/02	2030	05/11/2020	9.86	Call	Bond Future	6,298.2600		6.2983	6,472.3100	6.4723	2.763	0	0	0
2020/06/02	2030	05/11/2020	9.23	Call	Bond Future	3,987.9300		3.9879	4,123.0400	4.1230	3.388	0	0	3,000
2020/06/02	2030	05/11/2020	10.47	Call	Bond Future	8,825.9400		8.8259	9,029.2800	9.0293	2.304	0	0	0
2020/06/02	2030	05/11/2020	10.47	Put	Bond Future	988.5100		0.9885	934.8100	0.9348	(5.432)	0	0	3,000
2020/06/02	2030	05/11/2020	8.53	Put	Bond Future	5,270.1400		5.2701	5,099.5200	5.0995	(3.237)	0	0	0
2020/06/02	2030	05/11/2020	8.53	Call	Bond Future	2,053.7000		2.0537	2,140.1200	2.1401	4.208	0	0	15,758
2020/06/02	2030	05/11/2020	9.03	Put	Bond Future	3,565.4700		3.5655	3,429.7300	3.4297	(3.807)	0	0	0
2020/06/02	2030	05/11/2020	9.03	Call	Bond Future	3,367.9000		3.3679	3,489.2000	3.4892	3.602	0	0	15,758
2020/06/02	2030	05/11/2020	10.37	Call	Bond Future	8,413.1000		8.4131	8,611.8500	8.6118	2.362	0	0	0
2020/06/02	2030	05/11/2020	9.40	Call	Bond Future	4,559.3700		4.5594	4,705.8600	4.7059	3.213	0	0	0
2020/06/02	2030	05/11/2020	9.40	Put	Bond Future	2,601.4300		2.6014	2,490.8800	2.4909	(4.250)	0	0	0
2020/06/02	2030	04/02/2021	9.12	Call	Bond Future	3,710.4900		3.7105	3,823.0800	3.8231	3.034	0	0	1,000
2020/06/02	2030	04/02/2021	8.36	Call	Bond Future	1,932.1000		1.9321	2,003.5100	2.0035	3.696	0	0	800
2020/06/02	2030	04/02/2021	9.16	Call	Bond Future	3,824.5100		3.8245	3,939.2900	3.9393	3.001	0	0	0
2020/06/02	2030	04/02/2021	9.15	Put	Bond Future	4,267.4500		4.2675	4,140.7300	4.1407	(2.969)	0	0	0
2020/06/02	2030	04/02/2021			Bond Future	9.2322		92.7852	9.1901	93.0262	(0.455)	0.0000	0.0000	0
2020/06/02	2030	04/02/2021	8.37	Put	Bond Future	7,056.6500		7.0566	6,887.6000	6.8876	(2.396)	0	0	0
2020/06/02	2030	04/02/2021	8.37	Call	Bond Future	1,949.6400		1.9496	2,021.5500	2.0216	3.688	0	0	1,000
2020/06/02	2030	04/02/2021	9.17	Call	Bond Future	3,852.9800		3.8530	3,968.3000	3.9683	2.993	0	0	0
2020/06/02	2030	04/02/2021	9.17	Put	Bond Future	4,209.5200		4.2095	4,083.8800	4.0839	(2.985)	0	0	0
2020/06/02	2030	04/02/2021	9.12	Put	Bond Future	4,355.0600		4.3551	4,226.6900	4.2267	(2.948)	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
2020/06/02	2030	04/02/2021	8.36	Put	Bond Future	7,100.4500	7.1004	6,930.9000	6.9309	(2.388)	0	0	0
2020/06/02	2030	04/02/2021	9.16	Put	Bond Future	4,238.5600	4.2386	4,112.3800	4.1124	(2.977)	0	0	0
2020/06/02	2030	04/02/2021	9.15	Call	Bond Future	3,795.8400	3.7958	3,910.0800	3.9101	3.010	0	0	0
2020/06/02	2030	04/02/2021	8.86	Put	Bond Future	5,174.1800	5.1742	5,031.4200	5.0314	(2.759)	0	0	0
2020/06/02	2030	04/02/2021	8.86	Call	Bond Future	3,013.0400	3.0130	3,111.2400	3.1112	3.259	0	0	800
2020/06/02	2030	04/02/2021	10.20	Call	Bond Future	7,370.4700	7.3705	7,536.2300	7.5362	2.249	0	0	0
2020/06/02	2030	04/02/2021	10.20	Put	Bond Future	2,042.6400	2.0426	1,967.4400	1.9674	(3.682)	0	0	1,800
2020/06/02	2030	06/05/2021	10.04	Put	Bond Future	3,399.7900	3.3998	3,301.8100	3.3018	(2.882)	0	0	700
2020/06/02	2030	06/05/2021	9.15	Call	Bond Future	4,097.8500	4.0979	4,211.6200	4.2116	2.776	0	0	700
2020/06/02	2030	06/05/2021	11.69	Call	Bond Future	12,693.2400	12.6932	12,901.7700	12.9018	1.643	0	0	0
2020/06/02	2030	06/05/2021	11.70	Put	Bond Future	1,111.4500	1.1114	1,068.9500	1.0689	(3.824)	0	0	0
2020/06/02	2030	06/05/2021			Bond Future	9.4129	93.9053	9.3676	94.1566	(0.481)	0.0000	0.0000	0
2020/06/02	2030	06/05/2021	10.74	Call	Bond Future	9,253.0000	9.2530	9,432.1500	9.4322	1.936	0	0	0
2020/06/02	2030	06/05/2021	10.74	Put	Bond Future	2,261.8300	2.2618	2,189.6900	2.1897	(3.189)	0	0	700
2020/06/02	2030	06/05/2021	10.04	Call	Bond Future	6,793.3400	6.7933	6,946.6500	6.9466	2.257	0	0	0
2020/06/02	2030	06/05/2021	9.15	Put	Bond Future	5,570.5600	5.5706	5,433.0400	5.4330	(2.469)	0	0	0
2020/06/02	2030	06/05/2021	11.69	Put	Bond Future	1,120.2500	1.1203	1,077.4900	1.0775	(3.817)	0	0	0
2020/06/02	2030	06/05/2021	11.70	Call	Bond Future	12,730.9200	12.7309	12,939.7100	12.9397	1.640	0	0	0
2020/06/02	2030	06/05/2021	11.71	Call	Bond Future	12,768.6200	12.7686	12,977.6700	12.9777	1.637	0	0	0
2020/06/02	2030	06/05/2021	11.71	Put	Bond Future	1,102.7100	1.1027	1,060.4700	1.0605	(3.831)	0	0	0
2020/06/02	2032	06/08/2020	9.46	Put	Bond Future	3,515.2200	3.5152	3,473.0500	3.4731	(1.200)	0	0	0
2020/06/02	2032	06/08/2020	9.45	Call	Bond Future	1,745.3200	1.7453	1,742.6200	1.7426	(0.155)	0	0	0
2020/06/02	2032	06/08/2020	8.79	Put	Bond Future	6,816.9600	6.8170	6,772.3700	6.7724	(0.654)	0	0	0
2020/06/02	2032	06/08/2020	9.29	Put	Bond Future	4,214.1800	4.2142	4,170.6500	4.1706	(1.033)	0	0	0
2020/06/02	2032	06/08/2020			Bond Future	9.7292	92.8321	9.7230	92.8716	(0.064)	0.0000	0.0000	92,934
2020/06/02	2032	06/08/2020	9.91	Call	Bond Future	3,206.9600	3.2070	3,210.7000	3.2107	0.117	0	0	0
2020/06/02	2032	06/08/2020	9.91	Put	Bond Future	2,061.7500	2.0618	2,025.9300	2.0259	(1.737)	0	0	800
2020/06/02	2032	06/08/2020	9.46	Call	Bond Future	1,772.2400	1.7722	1,769.6300	1.7696	(0.147)	0	0	0
2020/06/02	2032	06/08/2020	9.45	Put	Bond Future	3,553.9300	3.5539	3,511.6700	3.5117	(1.189)	0	0	0
2020/06/02	2032	06/08/2020	8.79	Call	Bond Future	531.0800	0.5311	526.0500	0.5260	(0.947)	0	0	800
2020/06/02	2032	06/08/2020	9.29	Call	Bond Future	1,346.6500	1.3466	1,342.6800	1.3427	(0.295)	0	0	800
2020/06/02	2032	06/08/2020	9.47	Call	Bond Future	1,799.4000	1.7994	1,796.8900	1.7969	(0.139)	0	0	0
2020/06/02	2032	06/08/2020	9.47	Put	Bond Future	3,476.8100	3.4768	3,434.7400	3.4347	(1.210)	0	0	0
2020/06/02	2032	05/11/2020	9.61	Put	Bond Future	4,872.1800	4.8722	4,855.8200	4.8558	(0.336)	0	0	0
2020/06/02	2032	05/11/2020	10.99	Call	Bond Future	8,056.8200	8.0568	8,051.9000	8.0519	(0.061)	0	0	0
2020/06/02	2032	05/11/2020	9.44	Put	Bond Future	5,510.6400	5.5106	5,494.3300	5.4943	(0.296)	0	0	0
2020/06/02	2032	05/11/2020	11.08	Call	Bond Future	8,422.9900	8.4230	8,418.5600	8.4186	(0.053)	0	0	0
2020/06/02	2032	05/11/2020	9.77	Put	Bond Future	4,324.2300	4.3242	4,307.9600	4.3080	(0.376)	0	0	0
2020/06/02	2032	05/11/2020			Bond Future	9.9076	89.7440	9.9064	89.7517	(0.013)	0.0000	0.0000	0
2020/06/02	2032	05/11/2020	10.99	Put	Bond Future	1,664.3600	1.6644	1,651.7300	1.6517	(0.759)	0	0	3,000
2020/06/02	2032	05/11/2020	9.76	Call	Bond Future	3,433.3000	3.4333	3,424.7300	3.4247	(0.250)	0	0	0
2020/06/02	2032	05/11/2020	9.76	Put	Bond Future	4,357.2700	4.3573	4,340.9900	4.3410	(0.374)	0	0	0
2020/06/02	2032	05/11/2020	9.11	Call	Bond Future	1,775.8700	1.7759	1,767.7800	1.7678	(0.456)	0	0	3,000
2020/06/02	2032	05/11/2020	9.61	Call	Bond Future	2,995.7900	2.9958	2,987.1400	2.9871	(0.289)	0	0	3,000
2020/06/02	2032	05/11/2020	9.44	Call	Bond Future	2,538.1300	2.5381	2,529.5300	2.5295	(0.339)	0	0	1,000
2020/06/02	2032	05/11/2020	11.08	Put	Bond Future	1,527.9400	1.5279	1,515.8000	1.5158	(0.795)	0	0	1,000
2020/06/02	2032	05/11/2020	9.77	Call	Bond Future	3,463.2600	3.4633	3,454.7000	3.4547	(0.247)	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
2020/06/02	2032	05/11/2020	9.11	Put	Bond Future	6,928.0400	6.9280	6,912.2400	6.9122	(0.228)	0	0	0
2020/06/02	2032	05/11/2020	8.94	Put	Bond Future	7,762.3100	7.7623	7,746.9300	7.7469	(0.198)	0	0	0
2020/06/02	2032	05/11/2020	8.94	Call	Bond Future	1,459.8900	1.4599	1,452.2200	1.4522	(0.525)	0	0	1,000
2020/06/02	2032	05/11/2020	9.75	Call	Bond Future	3,403.7000	3.4037	3,395.1200	3.3951	(0.252)	0	0	0
2020/06/02	2032	05/11/2020	9.75	Put	Bond Future	4,390.7400	4.3907	4,374.4500	4.3744	(0.371)	0	0	0
2020/06/02	2032	04/02/2021	9.29	Call	Bond Future	2,372.3800	2.3724	2,360.7700	2.3608	(0.489)	0	0	800
2020/06/02	2032	04/02/2021	10.82	Put	Bond Future	2,808.8600	2.8089	2,803.5200	2.8035	(0.190)	0	0	800
2020/06/02	2032	04/02/2021	9.63	Call	Bond Future	3,195.1100	3.1951	3,182.0800	3.1821	(0.408)	0	0	0
2020/06/02	2032	04/02/2021			Bond Future	10.0911	90.8212	10.0928	90.8110	0.017	0.0000	0.0000	0
2020/06/02	2032	04/02/2021	8.79	Put	Bond Future	9,873.8400	9.8738	9,874.5800	9.8746	0.007	0	0	0
2020/06/02	2032	04/02/2021	8.79	Call	Bond Future	1,507.5700	1.5076	1,498.1600	1.4982	(0.624)	0	0	800
2020/06/02	2032	04/02/2021	9.61	Call	Bond Future	3,142.5400	3.1425	3,129.5900	3.1296	(0.412)	0	0	0
2020/06/02	2032	04/02/2021	9.61	Put	Bond Future	6,117.0400	6.1170	6,114.2400	6.1142	(0.046)	0	0	0
2020/06/02	2032	04/02/2021	9.29	Put	Bond Future	7,401.2600	7.4013	7,399.8000	7.3998	(0.020)	0	0	0
2020/06/02	2032	04/02/2021	10.82	Call	Bond Future	7,066.8700	7.0669	7,051.3800	7.0514	(0.219)	0	0	0
2020/06/02	2032	04/02/2021	9.63	Put	Bond Future	6,043.2700	6.0433	6,040.3900	6.0404	(0.048)	0	0	0
2020/06/02	2032	04/02/2021	9.62	Call	Bond Future	3,168.7700	3.1688	3,155.7800	3.1558	(0.410)	0	0	0
2020/06/02	2032	04/02/2021	9.62	Put	Bond Future	6,080.0700	6.0801	6,077.2300	6.0772	(0.047)	0	0	0
2020/06/02	2032	06/05/2021	12.12	Put	Bond Future	1,869.6900	1.8697	1,864.2300	1.8642	(0.292)	0	0	0
2020/06/02	2032	06/05/2021			Bond Future	10.2832	87.7699	10.2838	87.7665	0.006	0.0000	0.0000	0
2020/06/02	2032	06/05/2021	12.11	Call	Bond Future	11,762.8800	11.7629	11,754.0100	11.7540	(0.075)	0	0	0
2020/06/02	2032	06/05/2021	12.11	Put	Bond Future	1,882.6600	1.8827	1,877.1900	1.8772	(0.291)	0	0	0
2020/06/02	2032	06/05/2021	12.12	Call	Bond Future	11,799.6100	11.7996	11,790.7500	11.7908	(0.075)	0	0	0
2020/06/02	2032	06/05/2021	12.10	Call	Bond Future	11,726.1700	11.7262	11,717.2800	11.7173	(0.076)	0	0	0
2020/06/02	2032	06/05/2021	12.10	Put	Bond Future	1,895.7100	1.8957	1,890.2200	1.8902	(0.290)	0	0	0
2020/06/02	2033	06/08/2020			Bond Future	96.7138	96.7138	96.8231	96.8231	0.113	0.0000	0.0000	12,178
2020/06/02	2033	05/11/2020			Bond Future	96.6276	96.6276	96.7041	96.7041	0.079	0.0000	0.0000	0
2020/06/02	2033	04/02/2021			Bond Future	97.8092	97.8092	97.8673	97.8673	0.059	0.0000	0.0000	0
2020/06/02	2033	06/05/2021			Bond Future	97.7827	97.7827	97.8484	97.8484	0.067	0.0000	0.0000	0
2020/06/02	2037	06/08/2020	9.88	Put	Bond Future	6,624.2900	6.6243	6,521.4800	6.5215	(1.552)	0	0	0
2020/06/02	2037	06/08/2020			Bond Future	10.7181	83.2838	10.7013	83.3954	(0.156)	0.0000	0.0000	86,967
2020/06/02	2037	06/08/2020	9.87	Call	Bond Future	737.2200	0.7372	745.8300	0.7458	1.168	0	0	0
2020/06/02	2037	06/08/2020	9.87	Put	Bond Future	6,684.5000	6.6845	6,581.4800	6.5815	(1.541)	0	0	0
2020/06/02	2037	06/08/2020	9.88	Call	Bond Future	750.8300	0.7508	759.6500	0.7597	1.175	0	0	0
2020/06/02	2037	06/08/2020	9.86	Call	Bond Future	723.8000	0.7238	732.2000	0.7322	1.161	0	0	0
2020/06/02	2037	06/08/2020	9.86	Put	Bond Future	6,744.9800	6.7450	6,641.7500	6.6417	(1.530)	0	0	0
2020/06/02	2037	05/11/2020	10.18	Call	Bond Future	2,194.2700	2.1943	2,210.8500	2.2109	0.756	0	0	0
2020/06/02	2037	05/11/2020	10.17	Put	Bond Future	7,129.8800	7.1299	7,063.2500	7.0633	(0.935)	0	0	0
2020/06/02	2037	05/11/2020			Bond Future	10.9017	84.2342	10.8889	84.3172	(0.117)	0.0000	0.0000	0
2020/06/02	2037	05/11/2020	10.19	Call	Bond Future	2,218.3900	2.2184	2,235.1300	2.2351	0.755	0	0	0
2020/06/02	2037	05/11/2020	10.19	Put	Bond Future	7,036.4500	7.0364	6,970.1600	6.9702	(0.942)	0	0	0
2020/06/02	2037	05/11/2020	10.17	Call	Bond Future	2,170.3100	2.1703	2,186.7100	2.1867	0.756	0	0	0
2020/06/02	2037	05/11/2020	10.18	Put	Bond Future	7,083.0400	7.0830	7,016.5900	7.0166	(0.938)	0	0	0
2020/06/02	2037	04/02/2021	13.73	Call	Bond Future	15,068.0300	15.0680	15,123.0500	15.1231	0.365	0	0	0
2020/06/02	2037	04/02/2021	10.85	Call	Bond Future	4,283.4300	4.2834	4,305.8300	4.3058	0.523	0	0	0
2020/06/02	2037	04/02/2021	10.35	Call	Bond Future	2,903.3700	2.9034	2,919.3700	2.9194	0.551	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
2020/06/02	2037	04/02/2021	10.28	Put	Bond Future	8,122.9000	8.1229	8,070.7800	8.0708	(0.642)	0	0	0
2020/06/02	2037	04/02/2021	10.27	Call	Bond Future	2,706.3500	2.7063	2,721.3900	2.7214	0.556	0	0	0
2020/06/02	2037	04/02/2021			Bond Future	11.0941	80.9897	11.0835	81.0570	(0.096)	0.0000	0.0000	0
2020/06/02	2037	04/02/2021	11.97	Put	Bond Future	3,026.2300	3.0262	2,995.4200	2.9954	(1.018)	0	0	0
2020/06/02	2037	04/02/2021	11.97	Call	Bond Future	8,274.0000	8.2740	8,310.4600	8.3105	0.441	0	0	300
2020/06/02	2037	04/02/2021	9.65	Put	Bond Future	11,473.7200	11.4737	11,415.0000	11.4150	(0.512)	0	0	0
2020/06/02	2037	04/02/2021	9.65	Call	Bond Future	1,529.5800	1.5296	1,538.1300	1.5381	0.559	0	0	72
2020/06/02	2037	04/02/2021	11.90	Call	Bond Future	7,995.2400	7.9952	8,030.9100	8.0309	0.446	0	0	0
2020/06/02	2037	04/02/2021	13.73	Put	Bond Future	757.2200	0.7572	744.9700	0.7450	(1.618)	0	0	300
2020/06/02	2037	04/02/2021	10.85	Put	Bond Future	5,845.6300	5.8456	5,800.7600	5.8008	(0.768)	0	0	72
2020/06/02	2037	04/02/2021	10.35	Put	Bond Future	7,811.0700	7.8111	7,759.8000	7.7598	(0.656)	0	0	72
2020/06/02	2037	04/02/2021	10.28	Call	Bond Future	2,730.5700	2.7306	2,745.7200	2.7457	0.555	0	0	0
2020/06/02	2037	04/02/2021	10.27	Put	Bond Future	8,168.2500	8.1683	8,116.0200	8.1160	(0.639)	0	0	0
2020/06/02	2037	04/02/2021	11.90	Put	Bond Future	3,147.3300	3.1473	3,115.7300	3.1157	(1.004)	0	0	240
2020/06/02	2037	04/02/2021	10.48	Put	Bond Future	7,258.0300	7.2580	7,208.3800	7.2084	(0.684)	0	0	0
2020/06/02	2037	04/02/2021	10.48	Call	Bond Future	3,239.5700	3.2396	3,257.1900	3.2572	0.544	0	0	240
2020/06/02	2037	04/02/2021	10.29	Call	Bond Future	2,754.9000	2.7549	2,770.1800	2.7702	0.555	0	0	0
2020/06/02	2037	04/02/2021	10.29	Put	Bond Future	8,077.7500	8.0777	8,025.7600	8.0258	(0.644)	0	0	0
2020/06/02	2037	06/05/2021	12.42	Call	Bond Future	9,881.1200	9.8811	9,925.0800	9.9251	0.445	0	0	0
2020/06/02	2037	06/05/2021			Bond Future	11.2955	81.9677	11.2834	82.0424	(0.108)	0.0000	0.0000	0
2020/06/02	2037	06/05/2021	12.42	Put	Bond Future	3,413.7700	3.4138	3,383.0800	3.3831	(0.899)	0	0	0
2020/06/02	2037	06/05/2021	12.43	Call	Bond Future	9,914.9100	9.9149	9,958.9800	9.9590	0.444	0	0	0
2020/06/02	2037	06/05/2021	12.44	Put	Bond Future	3,373.7800	3.3738	3,343.3200	3.3433	(0.903)	0	0	0
2020/06/02	2037	06/05/2021	12.43	Put	Bond Future	3,393.7300	3.3937	3,363.1500	3.3631	(0.901)	0	0	0
2020/06/02	2037	06/05/2021	12.44	Call	Bond Future	9,948.7400	9.9487	9,992.9300	9.9929	0.444	0	0	0
2020/06/02	2038	06/08/2020			Bond Future	107.6330	107.6330	107.3431	107.3431	(0.269)	0.0000	0.0000	10,496
2020/06/02	2038	05/11/2020			Bond Future	108.8857	108.8857	108.5543	108.5543	(0.304)	0.0000	0.0000	0
2020/06/02	2038	04/02/2021			Bond Future	108.5036	108.5036	108.1465	108.1465	(0.329)	0.0000	0.0000	0
2020/06/02	2038	06/05/2021			Bond Future	109.8376	109.8376	109.4838	109.4838	(0.322)	0.0000	0.0000	0
2020/06/02	2040	06/08/2020	10.03	Call	Bond Future	632.2900	0.6323	646.4100	0.6464	2.233	0	0	0
2020/06/02	2040	06/08/2020	10.04	Call	Bond Future	645.0800	0.6451	659.5000	0.6595	2.235	0	0	0
2020/06/02	2040	06/08/2020	10.02	Put	Bond Future	7,487.3200	7.4873	7,347.5700	7.3476	(1.866)	0	0	0
2020/06/02	2040	06/08/2020	10.85	Call	Bond Future	2,603.4300	2.6034	2,655.8300	2.6558	2.013	0	0	0
2020/06/02	2040	06/08/2020	11.26	Put	Bond Future	2,017.6400	2.0176	1,940.0000	1.9400	(3.848)	0	0	517
2020/06/02	2040	06/08/2020			Bond Future	10.9437	84.7570	10.9217	84.9106	(0.201)	0.0000	0.0000	50,943
2020/06/02	2040	06/08/2020	10.04	Put	Bond Future	7,354.7300	7.3547	7,215.5800	7.2156	(1.892)	0	0	0
2020/06/02	2040	06/08/2020	10.02	Call	Bond Future	619.6900	0.6197	633.5100	0.6335	2.230	0	0	0
2020/06/02	2040	06/08/2020	10.03	Put	Bond Future	7,420.8800	7.4209	7,281.4300	7.2814	(1.879)	0	0	0
2020/06/02	2040	06/08/2020	10.85	Put	Bond Future	3,261.9100	3.2619	3,160.7400	3.1607	(3.102)	0	0	12,538
2020/06/02	2040	06/08/2020	11.26	Call	Bond Future	4,180.5600	4.1806	4,256.4900	4.2565	1.816	0	0	0
2020/06/02	2040	06/08/2020	9.57	Put	Bond Future	10,768.5500	10.7686	10,619.4300	10.6194	(1.385)	0	0	0
2020/06/02	2040	06/08/2020	10.79	Put	Bond Future	3,487.4000	3.4874	3,382.8200	3.3828	(2.999)	0	0	800
2020/06/02	2040	06/08/2020	9.57	Call	Bond Future	229.3600	0.2294	233.8100	0.2338	1.940	0	0	800
2020/06/02	2040	06/08/2020	10.07	Put	Bond Future	7,158.1000	7.1581	7,019.9000	7.0199	(1.931)	0	0	0
2020/06/02	2040	06/08/2020	10.07	Call	Bond Future	684.6100	0.6846	699.9800	0.7000	2.245	0	0	800
2020/06/02	2040	06/08/2020	10.79	Call	Bond Future	2,402.9600	2.4030	2,451.9500	2.4519	2.039	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
2020/06/02	2040	05/11/2020	11.00	Put	Bond Future	4,959.1300	4.9591	4,881.9800	4.8820	(1.556)	0	0	0
2020/06/02	2040	05/11/2020	10.23	Call	Bond Future	1,883.7700	1.8838	1,909.5500	1.9096	1.369	0	0	2,000
2020/06/02	2040	05/11/2020	11.70	Put	Bond Future	3,007.2600	3.0073	2,950.0300	2.9500	(1.903)	0	0	2,000
2020/06/02	2040	05/11/2020	9.50	Call	Bond Future	741.6100	0.7416	752.3900	0.7524	1.454	0	0	2,000
2020/06/02	2040	05/11/2020	10.00	Call	Bond Future	1,396.7000	1.3967	1,416.7200	1.4167	1.433	0	0	2,230
2020/06/02	2040	05/11/2020	10.30	Call	Bond Future	2,049.6200	2.0496	2,077.2600	2.0773	1.349	0	0	0
2020/06/02	2040	05/11/2020			Bond Future	11.1283	85.7243	11.1099	85.8493	(0.165)	0.0000	0.0000	0
2020/06/02	2040	05/11/2020	9.73	Put	Bond Future	11,454.5200	11.4545	11,344.1200	11.3441	(0.964)	0	0	0
2020/06/02	2040	05/11/2020	9.73	Call	Bond Future	1,005.2900	1.0053	1,019.8600	1.0199	1.449	0	0	2,000
2020/06/02	2040	05/11/2020	10.23	Put	Bond Future	8,369.3200	8.3693	8,270.1300	8.2701	(1.185)	0	0	0
2020/06/02	2040	05/11/2020	10.30	Put	Bond Future	8,001.3500	8.0013	7,904.0200	7.9040	(1.216)	0	0	0
2020/06/02	2040	05/11/2020	11.00	Call	Bond Future	4,079.4500	4.0794	4,127.2700	4.1273	1.172	0	0	2,230
2020/06/02	2040	05/11/2020	11.70	Call	Bond Future	6,751.8500	6.7518	6,819.5900	6.8196	1.003	0	0	0
2020/06/02	2040	05/11/2020	9.50	Put	Bond Future	13,106.8100	13.1068	12,992.6200	12.9926	(0.871)	0	0	0
2020/06/02	2040	05/11/2020	10.00	Put	Bond Future	9,672.1800	9.6722	9,567.2300	9.5672	(1.085)	0	0	0
2020/06/02	2040	05/11/2020	10.31	Call	Bond Future	2,074.0900	2.0741	2,101.9900	2.1020	1.345	0	0	0
2020/06/02	2040	05/11/2020	10.32	Put	Bond Future	7,898.8400	7.8988	7,802.0500	7.8021	(1.225)	0	0	0
2020/06/02	2040	05/11/2020	11.50	Call	Bond Future	5,923.5200	5.9235	5,985.9200	5.9859	1.053	0	0	0
2020/06/02	2040	05/11/2020	11.50	Put	Bond Future	3,457.3100	3.4573	3,394.7400	3.3947	(1.810)	0	0	2,000
2020/06/02	2040	05/11/2020	10.31	Put	Bond Future	7,949.9700	7.9500	7,852.9000	7.8529	(1.221)	0	0	0
2020/06/02	2040	05/11/2020	10.32	Call	Bond Future	2,098.7100	2.0987	2,126.8900	2.1269	1.343	0	0	0
2020/06/02	2040	04/02/2021	9.49	Call	Bond Future	1,023.8800	1.0239	1,036.1100	1.0361	1.194	0	0	500
2020/06/02	2040	04/02/2021	9.57	Put	Bond Future	14,142.6500	14.1427	14,046.6400	14.0466	(0.679)	0	0	0
2020/06/02	2040	04/02/2021	10.07	Put	Bond Future	10,834.8600	10.8349	10,746.6900	10.7467	(0.814)	0	0	0
2020/06/02	2040	04/02/2021	10.42	Put	Bond Future	8,894.7200	8.8947	8,813.4000	8.8134	(0.914)	0	0	0
2020/06/02	2040	04/02/2021			Bond Future	11.3218	82.2475	11.3053	82.3568	(0.146)	0.0000	0.0000	0
2020/06/02	2040	04/02/2021	10.07	Call	Bond Future	1,842.3500	1.8424	1,863.4700	1.8635	1.146	0	0	800
2020/06/02	2040	04/02/2021	11.74	Call	Bond Future	6,740.3100	6.7403	6,796.9600	6.7970	0.840	0	0	0
2020/06/02	2040	04/02/2021	11.74	Put	Bond Future	4,050.3100	4.0503	3,997.6700	3.9977	(1.300)	0	0	800
2020/06/02	2040	04/02/2021	10.41	Call	Bond Future	2,543.7600	2.5438	2,571.5200	2.5715	1.091	0	0	0
2020/06/02	2040	04/02/2021	10.41	Put	Bond Future	8,944.5600	8.9446	8,863.0300	8.8630	(0.912)	0	0	0
2020/06/02	2040	04/02/2021	9.49	Put	Bond Future	14,720.7900	14.7208	14,623.7300	14.6237	(0.659)	0	0	0
2020/06/02	2040	04/02/2021	9.57	Call	Bond Future	1,116.8300	1.1168	1,130.1100	1.1301	1.189	0	0	800
2020/06/02	2040	04/02/2021	10.42	Call	Bond Future	2,568.3800	2.5684	2,596.3500	2.5963	1.089	0	0	0
2020/06/02	2040	04/02/2021	10.24	Put	Bond Future	9,831.8000	9.8318	9,746.7700	9.7468	(0.865)	0	0	0
2020/06/02	2040	04/02/2021	10.24	Call	Bond Future	2,149.8800	2.1499	2,174.1400	2.1741	1.128	0	0	500
2020/06/02	2040	04/02/2021	11.57	Call	Bond Future	6,099.4700	6.0995	6,152.6000	6.1526	0.871	0	0	0
2020/06/02	2040	04/02/2021	11.57	Put	Bond Future	4,485.5800	4.4856	4,429.4200	4.4294	(1.252)	0	0	500
2020/06/02	2040	04/02/2021	10.40	Call	Bond Future	2,519.2600	2.5193	2,546.8100	2.5468	1.094	0	0	0
2020/06/02	2040	04/02/2021	10.40	Put	Bond Future	8,994.6200	8.9946	8,912.8800	8.9129	(0.909)	0	0	0
2020/06/02	2040	06/05/2021	12.44	Put	Bond Future	3,941.9300	3.9419	3,894.9200	3.8949	(1.193)	0	0	0
2020/06/02	2040	06/05/2021			Bond Future	11.5240	83.2408	11.5057	83.3582	(0.158)	0.0000	0.0000	0
2020/06/02	2040	06/05/2021	12.43	Call	Bond Future	9,457.4300	9.4574	9,527.7000	9.5277	0.743	0	0	0
2020/06/02	2040	06/05/2021	12.43	Put	Bond Future	3,960.3000	3.9603	3,913.1300	3.9131	(1.191)	0	0	0
2020/06/02	2040	06/05/2021	12.44	Call	Bond Future	9,496.3000	9.4963	9,566.7300	9.5667	0.742	0	0	0
2020/06/02	2040	06/05/2021	12.42	Call	Bond Future	9,418.2900	9.4183	9,488.4100	9.4884	0.745	0	0	0
2020/06/02	2040	06/05/2021	12.42	Put	Bond Future	3,978.4600	3.9785	3,931.1400	3.9311	(1.189)	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
2020/06/02	2044	06/08/2020	9.88	Call	Bond Future	401.8300	0.4018	414.8600	0.4149	3.243	0	0	0
2020/06/02	2044	06/08/2020	9.98	Call	Bond Future	498.4300	0.4984	514.6600	0.5147	3.256	0	0	602
2020/06/02	2044	06/08/2020	11.09	Put	Bond Future	2,723.2400	2.7232	2,615.4500	2.6155	(3.958)	0	0	602
2020/06/02	2044	06/08/2020	9.01	Call	Bond Future	38.5500	0.0386	39.5400	0.0395	2.568	0	0	140
2020/06/02	2044	06/08/2020	9.66	Call	Bond Future	241.1300	0.2411	248.7800	0.2488	3.173	0	0	140
2020/06/02	2044	06/08/2020			Bond Future	11.0138	81.3842	10.9867	81.5743	(0.246)	0.0000	0.0000	79,422
2020/06/02	2044	06/08/2020	9.86	Call	Bond Future	384.4200	0.3844	396.8700	0.3969	3.239	0	0	0
2020/06/02	2044	06/08/2020	9.86	Put	Bond Future	9,197.8500	9.1978	9,020.2800	9.0203	(1.931)	0	0	0
2020/06/02	2044	06/08/2020	9.36	Put	Bond Future	13,249.8000	13.2498	13,063.0500	13.0631	(1.409)	0	0	0
2020/06/02	2044	06/08/2020	9.36	Call	Bond Future	110.2100	0.1102	113.4800	0.1135	2.967	0	0	602
2020/06/02	2044	06/08/2020	9.98	Put	Bond Future	8,322.1500	8.3222	8,148.3600	8.1484	(2.088)	0	0	0
2020/06/02	2044	06/08/2020	9.88	Put	Bond Future	9,049.0500	9.0490	8,872.0600	8.8721	(1.956)	0	0	0
2020/06/02	2044	06/08/2020	11.09	Call	Bond Future	3,253.5000	3.2535	3,335.7300	3.3357	2.527	0	0	0
2020/06/02	2044	06/08/2020	9.01	Put	Bond Future	16,412.9200	16.4129	16,223.8900	16.2239	(1.152)	0	0	0
2020/06/02	2044	06/08/2020	9.66	Put	Bond Future	10,745.0700	10.7451	10,562.7000	10.5627	(1.697)	0	0	0
2020/06/02	2044	06/08/2020	9.87	Call	Bond Future	393.0500	0.3930	405.7900	0.4058	3.241	0	0	0
2020/06/02	2044	06/08/2020	9.87	Put	Bond Future	9,123.3100	9.1233	8,946.0300	8.9460	(1.943)	0	0	0
2020/06/02	2044	06/08/2020	10.93	Call	Bond Future	2,674.7400	2.6747	2,745.6500	2.7456	2.651	0	0	0
2020/06/02	2044	06/08/2020	10.93	Put	Bond Future	3,265.2300	3.2652	3,146.1200	3.1461	(3.648)	0	0	140
2020/06/02	2044	05/11/2020	11.06	Put	Bond Future	4,951.3700	4.9514	4,855.2400	4.8552	(1.941)	0	0	525
2020/06/02	2044	05/11/2020	11.43	Call	Bond Future	5,355.1300	5.3551	5,436.4000	5.4364	1.518	0	0	0
2020/06/02	2044	05/11/2020	9.72	Put	Bond Future	12,118.8700	12.1189	11,975.7000	11.9757	(1.181)	0	0	0
2020/06/02	2044	05/11/2020	9.97	Call	Bond Future	1,250.1800	1.2502	1,276.6600	1.2767	2.118	0	0	568
2020/06/02	2044	05/11/2020	9.29	Put	Bond Future	15,474.0000	15.4740	15,322.1300	15.3221	(0.981)	0	0	0
2020/06/02	2044	05/11/2020	9.96	Put	Bond Future	10,443.6200	10.4436	10,306.8300	10.3068	(1.310)	0	0	0
2020/06/02	2044	05/11/2020	10.36	Call	Bond Future	1,984.3500	1.9844	2,023.7300	2.0237	1.985	0	0	0
2020/06/02	2044	05/11/2020			Bond Future	11.1925	82.3131	11.1686	82.4760	(0.213)	0.0000	0.0000	0
2020/06/02	2044	05/11/2020	9.72	Call	Bond Future	910.5400	0.9105	930.3500	0.9303	2.176	0	0	1,815
2020/06/02	2044	05/11/2020	9.97	Put	Bond Future	10,376.9800	10.3770	10,240.4800	10.2405	(1.315)	0	0	0
2020/06/02	2044	05/11/2020	9.96	Call	Bond Future	1,235.0700	1.2351	1,261.2600	1.2613	2.121	0	0	0
2020/06/02	2044	05/11/2020	11.38	Call	Bond Future	5,168.5700	5.1686	5,247.9300	5.2479	1.535	0	0	0
2020/06/02	2044	05/11/2020	11.38	Put	Bond Future	3,908.3800	3.9084	3,824.7600	3.8248	(2.140)	0	0	568
2020/06/02	2044	05/11/2020	10.34	Call	Bond Future	1,936.2100	1.9362	1,974.8500	1.9749	1.996	0	0	0
2020/06/02	2044	05/11/2020	10.34	Put	Bond Future	8,123.4100	8.1234	7,999.0700	7.9991	(1.531)	0	0	0
2020/06/02	2044	05/11/2020	11.06	Call	Bond Future	4,039.8100	4.0398	4,106.6600	4.1067	1.655	0	0	0
2020/06/02	2044	05/11/2020	10.04	Put	Bond Future	9,917.6500	9.9176	9,783.2200	9.7832	(1.355)	0	0	0
2020/06/02	2044	05/11/2020	11.17	Put	Bond Future	4,567.7100	4.5677	4,475.9300	4.4759	(2.009)	0	0	1,815
2020/06/02	2044	05/11/2020	11.43	Put	Bond Future	3,764.6000	3.7646	3,682.8900	3.6829	(2.170)	0	0	1,815
2020/06/02	2044	05/11/2020	8.87	Put	Bond Future	19,164.0300	19.1640	19,006.7300	19.0067	(0.821)	0	0	0
2020/06/02	2044	05/11/2020	9.29	Call	Bond Future	493.4700	0.4935	504.5800	0.5046	2.251	0	0	568
2020/06/02	2044	05/11/2020	10.36	Put	Bond Future	8,017.2700	8.0173	7,893.6700	7.8937	(1.542)	0	0	0
2020/06/02	2044	05/11/2020	10.04	Call	Bond Future	1,359.6500	1.3597	1,388.2000	1.3882	2.100	0	0	525
2020/06/02	2044	05/11/2020	9.34	Put	Bond Future	15,061.2800	15.0613	14,910.2500	14.9103	(1.003)	0	0	0
2020/06/02	2044	05/11/2020	9.34	Call	Bond Future	532.3500	0.5323	544.3000	0.5443	2.245	0	0	525
2020/06/02	2044	05/11/2020	11.17	Call	Bond Future	4,414.1000	4.4141	4,485.3000	4.4853	1.613	0	0	0
2020/06/02	2044	05/11/2020	8.87	Call	Bond Future	247.8800	0.2479	253.5600	0.2536	2.291	0	0	1,815
2020/06/02	2044	05/11/2020	10.02	Put	Bond Future	10,047.6100	10.0476	9,912.5800	9.9126	(1.344)	0	0	0
2020/06/02	2044	05/11/2020	10.02	Call	Bond Future	1,327.7100	1.3277	1,355.6600	1.3557	2.105	0	0	1,815

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
2020/06/02	2044	05/11/2020	10.35	Call	Bond Future	1,960.1000	1.9601	1,999.1100	1.9991	1.990	0	0	0
2020/06/02	2044	05/11/2020	10.35	Put	Bond Future	8,070.1000	8.0701	7,946.1300	7.9461	(1.536)	0	0	0
2020/06/02	2044	04/02/2021	10.04	Put	Bond Future	11,494.2200	11.4942	11,375.1900	11.3752	(1.036)	0	0	0
2020/06/02	2044	04/02/2021	10.37	Call	Bond Future	2,337.2200	2.3372	2,375.5500	2.3756	1.640	0	0	0
2020/06/02	2044	04/02/2021	10.35	Put	Bond Future	9,645.2100	9.6452	9,534.4800	9.5345	(1.148)	0	0	0
2020/06/02	2044	04/02/2021			Bond Future	11.3797	78.9205	11.3573	79.0689	(0.197)	0.0000	0.0000	0
2020/06/02	2044	04/02/2021	10.37	Put	Bond Future	9,538.0500	9.5380	9,427.9000	9.4279	(1.155)	0	0	0
2020/06/02	2044	04/02/2021	10.35	Call	Bond Future	2,290.6700	2.2907	2,328.4200	2.3284	1.648	0	0	0
2020/06/02	2044	04/02/2021	10.04	Call	Bond Future	1,697.4500	1.6975	1,726.9000	1.7269	1.735	0	0	0
2020/06/02	2044	04/02/2021	10.84	Call	Bond Future	3,572.1800	3.5722	3,624.7000	3.6247	1.470	0	0	0
2020/06/02	2044	04/02/2021	10.36	Put	Bond Future	9,591.5100	9.5915	9,481.0700	9.4811	(1.151)	0	0	0
2020/06/02	2044	04/02/2021	10.84	Put	Bond Future	7,288.6900	7.2887	7,192.7300	7.1927	(1.317)	0	0	405
2020/06/02	2044	04/02/2021	10.29	Call	Bond Future	2,154.1700	2.1542	2,190.1700	2.1902	1.671	0	0	0
2020/06/02	2044	04/02/2021	10.29	Put	Bond Future	9,972.6100	9.9726	9,860.1300	9.8601	(1.128)	0	0	405
2020/06/02	2044	04/02/2021	9.66	Put	Bond Future	14,101.0500	14.1011	13,973.5000	13.9735	(0.905)	0	0	0
2020/06/02	2044	04/02/2021	9.66	Call	Bond Future	1,150.7900	1.1508	1,171.7200	1.1717	1.819	0	0	405
2020/06/02	2044	04/02/2021	10.36	Call	Bond Future	2,313.8800	2.3139	2,351.9200	2.3519	1.644	0	0	0
2020/06/02	2044	06/05/2021	12.43	Put	Bond Future	4,100.8000	4.1008	4,039.7900	4.0398	(1.488)	0	0	0
2020/06/02	2044	06/05/2021	12.44	Call	Bond Future	9,322.8200	9.3228	9,418.8300	9.4188	1.030	0	0	0
2020/06/02	2044	06/05/2021			Bond Future	11.5749	79.8735	11.5506	80.0303	(0.210)	0.0000	0.0000	0
2020/06/02	2044	06/05/2021	12.45	Call	Bond Future	9,361.1600	9.3612	9,457.3700	9.4574	1.028	0	0	0
2020/06/02	2044	06/05/2021	12.45	Put	Bond Future	4,063.4300	4.0634	4,002.8400	4.0028	(1.491)	0	0	0
2020/06/02	2044	06/05/2021	12.43	Call	Bond Future	9,284.5100	9.2845	9,380.3000	9.3803	1.032	0	0	0
2020/06/02	2044	06/05/2021	12.44	Put	Bond Future	4,082.0600	4.0821	4,021.2700	4.0213	(1.489)	0	0	0
2020/06/02	2046	06/08/2020			Bond Future	97.4922	97.4922	97.4974	97.4974	0.005	0.0000	0.0000	15,507
2020/06/02	2046	05/11/2020			Bond Future	96.8410	96.8410	96.8119	96.8119	(0.030)	0.0000	0.0000	0
2020/06/02	2046	04/02/2021			Bond Future	98.0254	98.0254	97.9766	97.9766	(0.050)	0.0000	0.0000	0
2020/06/02	2046	06/05/2021			Bond Future	97.4220	97.4220	97.3796	97.3796	(0.044)	0.0000	0.0000	0
2020/06/02	2050	06/08/2020			Bond Future	98.8901	98.8901	98.1562	98.1562	(0.742)	0.0000	0.0000	16,249
2020/06/02	2050	05/11/2020			Bond Future	100.0409	100.0409	99.2636	99.2636	(0.777)	0.0000	0.0000	0
2020/06/02	2050	04/02/2021			Bond Future	99.3543	99.3543	98.5481	98.5481	(0.811)	0.0000	0.0000	0
2020/06/02	2050	06/05/2021			Bond Future	100.5757	100.5757	99.7666	99.7666	(0.804)	0.0000	0.0000	0
2020/06/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	AL37	06/08/2020			Index Future	731.9780	731.9780	738.2930	738.2930	0.863	0.0000	0.0000	0
2020/06/02	AL37	05/11/2020			Index Future	740.3870	740.3870	746.5150	746.5150	0.828	0.0000	0.0000	0
2020/06/02	AL37	04/02/2021			Index Future	749.2550	749.2550	755.3060	755.3060	0.808	0.0000	0.0000	0
2020/06/02	AL37	06/05/2021			Index Future	758.2840	758.2840	764.4590	764.4590	0.814	0.0000	0.0000	0
2020/06/02	AL7T	06/08/2020			Index Future	827.2010	827.2010	829.2530	829.2530	0.248	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
2020/06/02	AL7T	05/11/2020			Index Future	836.7040	836.7040	838.4880	838.4880	0.213	0.0000	0.0000	0
2020/06/02	AL7T	04/02/2021			Index Future	846.7260	846.7260	848.3630	848.3630	0.193	0.0000	0.0000	0
2020/06/02	AL7T	06/05/2021			Index Future	856.9300	856.9300	858.6430	858.6430	0.200	0.0000	0.0000	0
2020/06/02	ALBI	06/08/2020			Index Future	719.8540	719.8540	722.0980	722.0980	0.312	0.0000	0.0000	212
2020/06/02	ALBI	05/11/2020			Index Future	728.1230	728.1230	730.1390	730.1390	0.277	0.0000	0.0000	0
2020/06/02	ALBI	04/02/2021			Index Future	736.8450	736.8450	738.7380	738.7380	0.257	0.0000	0.0000	0
2020/06/02	ALBI	06/05/2021			Index Future	745.7250	745.7250	747.6900	747.6900	0.264	0.0000	0.0000	0
2020/06/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/06/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/02	ES33	06/08/2020			Bond Future	11.5090	76.2567	11.4867	76.3760	(0.194)	0.0000	0.0000	350
2020/06/02	ES33	05/11/2020			Bond Future	11.7426	73.3499	11.7245	73.4442	(0.154)	0.0000	0.0000	0
2020/06/02	ES33	04/02/2021			Bond Future	11.9883	74.2303	11.9723	74.3110	(0.133)	0.0000	0.0000	0
2020/06/02	ES33	06/05/2021			Bond Future	12.2397	71.3481	12.2218	71.4356	(0.146)	0.0000	0.0000	0
2020/06/02	ES42	06/08/2020			Bond Future	12.0234	75.5223	11.9959	75.6846	(0.229)	0.0000	0.0000	4,919
2020/06/02	ES42	05/11/2020			Bond Future	12.2526	72.1242	12.2285	72.2619	(0.197)	0.0000	0.0000	0
2020/06/02	ES42	04/02/2021			Bond Future	12.4860	72.9907	12.4635	73.1156	(0.181)	0.0000	0.0000	0
2020/06/02	ES42	06/05/2021			Bond Future	12.7341	69.6127	12.7095	69.7447	(0.194)	0.0000	0.0000	0
2020/06/02	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/02	GOVI	06/08/2020	728.12	Put	GOVI	163,140.0000	16.3140	140,990.0000	14.0990	(13.577)	0	0	0
2020/06/02	GOVI	06/08/2020			GOVI	711.8060	711.8060	714.0210	714.0210	0.311	0.0000	0.0000	1,033
2020/06/02	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/02	GOVI	06/08/2020	728.14	Put	GOVI	163,340.0000	16.3340	141,190.0000	14.1190	(13.561)	0	0	0
2020/06/02	GOVI	06/08/2020	728.13	Put	GOVI	163,240.0000	16.3240	141,090.0000	14.1090	(13.569)	0	0	0
2020/06/02	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/02	GOVI	05/11/2020	737.84	Put	GOVI	178,570.0000	17.8570	158,670.0000	15.8670	(11.144)	0	0	0
2020/06/02	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/02	GOVI	05/11/2020			GOVI	719.9830	719.9830	721.9730	721.9730	0.276	0.0000	0.0000	0
2020/06/02	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/02	GOVI	05/11/2020	737.83	Put	GOVI	178,470.0000	17.8470	158,570.0000	15.8570	(11.150)	0	0	0
2020/06/02	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/02	GOVI	05/11/2020	737.85	Put	GOVI	178,670.0000	17.8670	158,770.0000	15.8770	(11.138)	0	0	0
2020/06/02	GOVI	04/02/2021	750.96	Put	GOVI	223,530.0000	22.3530	204,850.0000	20.4850	(8.357)	0	0	0
2020/06/02	GOVI	04/02/2021			GOVI	728.6070	728.6070	730.4750	730.4750	0.256	0.0000	0.0000	0
2020/06/02	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/02	GOVI	04/02/2021	750.95	Put	GOVI	223,430.0000	22.3430	204,750.0000	20.4750	(8.361)	0	0	0
2020/06/02	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/02	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/02	GOVI	04/02/2021	750.94	Put	GOVI	223,330.0000	22.3330	204,650.0000	20.4650	(8.364)	0	0	0
2020/06/02	GOVI	06/05/2021	678.67	Call	GOVI	587,170.0000	58.7170	606,570.0000	60.6570	3.304	0	0	0
2020/06/02	GOVI	06/05/2021			GOVI	737.3870	737.3870	739.3270	739.3270	0.263	0.0000	0.0000	0
2020/06/02	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/02	GOVI	06/05/2021	678.68	Call	GOVI	587,070.0000	58.7070	606,470.0000	60.6470	3.305	0	0	0
2020/06/02	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/02	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/02	GOVI	06/05/2021	678.69	Call	GOVI	586,970.0000	58.6970	606,370.0000	60.6370	3.305	0	0	0
2020/06/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/06/02	IGOV	06/08/2020			Index Future	255.9040	255.9040	255.7090	255.7090	(0.076)	0.0000	0.0000	1,132
2020/06/02	IGOV	05/11/2020			Index Future	258.9070	258.9070	258.6190	258.6190	(0.111)	0.0000	0.0000	47
2020/06/02	IGOV	04/02/2021			Index Future	262.0700	262.0700	261.7270	261.7270	(0.131)	0.0000	0.0000	0
2020/06/02	IGOV	06/05/2021			Index Future	265.2900	265.2900	264.9600	264.9600	(0.124)	0.0000	0.0000	0
2020/06/02	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/06/02	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/06/02	IS05	17/12/2020			Interest Rate Swap	94.0700	94.0700	94.0600	94.0600	(0.011)	0.0000	0.0000	0
2020/06/02	IS05	16/03/2021			Interest Rate Swap	92.3500	92.3500	92.3300	92.3300	(0.022)	0.0000	0.0000	0
2020/06/02	IS05	15/06/2021			Interest Rate Swap	90.5900	90.5900	90.5500	90.5500	(0.044)	0.0000	0.0000	0
2020/06/02	IS05	21/09/2021			Interest Rate Swap	89.6600	89.6600	89.6000	89.6000	(0.067)	0.0000	0.0000	0
2020/06/02	IS05	21/12/2021			Interest Rate Swap	91.0600	91.0600	90.9800	90.9800	(0.088)	0.0000	0.0000	51
2020/06/02	IS05	15/03/2022			Interest Rate Swap	90.6200	90.6200	90.5100	90.5100	(0.121)	0.0000	0.0000	0
2020/06/02	IS05	21/06/2022			Interest Rate Swap	90.8800	90.8800	90.7300	90.7300	(0.165)	0.0000	0.0000	0
2020/06/02	IS05	20/09/2022			Interest Rate Swap	94.1700	94.1700	93.9900	93.9900	(0.191)	0.0000	0.0000	0
2020/06/02	IS05	20/12/2022			Interest Rate Swap	94.8100	94.8100	94.6300	94.6300	(0.190)	0.0000	0.0000	0
2020/06/02	IS05	22/03/2023			Interest Rate Swap	87.3800	87.3800	87.1900	87.1900	(0.217)	0.0000	0.0000	0
2020/06/02	IS05	20/06/2023			Interest Rate Swap	93.0600	93.0600	92.8500	92.8500	(0.226)	0.0000	0.0000	0
2020/06/02	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/06/02	IS10	17/12/2025			Interest Rate Swap	82.1000	82.1000	81.9100	81.9100	(0.231)	0.0000	0.0000	0
2020/06/02	IS10	16/03/2026			Interest Rate Swap	78.7300	78.7300	78.5700	78.5700	(0.203)	0.0000	0.0000	0
2020/06/02	IS10	15/06/2026			Interest Rate Swap	77.2600	77.2600	77.1200	77.1200	(0.181)	0.0000	0.0000	0
2020/06/02	IS10	21/09/2026			Interest Rate Swap	79.4200	79.4200	79.3100	79.3100	(0.139)	0.0000	0.0000	0
2020/06/02	IS10	21/12/2026			Interest Rate Swap	83.5600	83.5600	83.4800	83.4800	(0.096)	0.0000	0.0000	0
2020/06/02	IS10	15/03/2027			Interest Rate Swap	82.2300	82.2300	82.1600	82.1600	(0.085)	0.0000	0.0000	0
2020/06/02	IS10	21/06/2027			Interest Rate Swap	84.3700	84.3700	84.3100	84.3100	(0.071)	0.0000	0.0000	0
2020/06/02	IS10	20/09/2027			Interest Rate Swap	90.1600	90.1600	90.0900	90.0900	(0.078)	0.0000	0.0000	0
2020/06/02	IS10	20/12/2027			Interest Rate Swap	90.5600	90.5600	90.4700	90.4700	(0.099)	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
2020/06/02	IS10	22/03/2028			Interest Rate Swap	83.6500	83.6500	83.5400	83.5400	(0.132)	0.0000	0.0000	0
2020/06/02	IS10	20/06/2028			Interest Rate Swap	91.4400	91.4400	91.3200	91.3200	(0.131)	0.0000	0.0000	0
2020/06/02	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/06/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/06/02	R023	06/08/2020	7.26	Call	Bond Future	4,802.2300	4.8022	4,928.9700	4.9290	2.639	0	0	0
2020/06/02	R023	06/08/2020			Bond Future	5.2403	109.3937	5.1884	109.5209	(0.992)	0.0000	0.0000	26,870
2020/06/02	R023	06/08/2020	7.26	Put	Bond Future	1.9400	0.0019	1.4300	0.0014	(26.289)	0	0	0
2020/06/02	R023	06/08/2020	7.27	Call	Bond Future	4,825.2300	4.8252	4,951.9800	4.9520	2.627	0	0	0
2020/06/02	R023	06/08/2020	7.28	Put	Bond Future	1.7800	0.0018	1.3000	0.0013	(26.966)	0	0	0
2020/06/02	R023	06/08/2020	7.27	Put	Bond Future	1.8600	0.0019	1.3600	0.0014	(26.882)	0	0	0
2020/06/02	R023	06/08/2020	7.28	Call	Bond Future	4,848.2200	4.8482	4,974.9900	4.9750	2.615	0	0	0
2020/06/02	R023	05/11/2020	7.46	Put	Bond Future	24.5100	0.0245	21.8000	0.0218	(11.057)	0	0	0
2020/06/02	R023	05/11/2020	7.47	Put	Bond Future	23.9400	0.0239	21.2900	0.0213	(11.069)	0	0	0
2020/06/02	R023	05/11/2020			Bond Future	5.3112	106.7314	5.2703	106.8222	(0.771)	0.0000	0.0000	0
2020/06/02	R023	05/11/2020	7.46	Call	Bond Future	4,649.2100	4.6492	4,737.2500	4.7373	1.894	0	0	0
2020/06/02	R023	05/11/2020	7.47	Call	Bond Future	4,669.5600	4.6696	4,757.6600	4.7577	1.887	0	0	0
2020/06/02	R023	05/11/2020	7.45	Call	Bond Future	4,628.8800	4.6289	4,716.8700	4.7169	1.901	0	0	0
2020/06/02	R023	05/11/2020	7.45	Put	Bond Future	25.0900	0.0251	22.3300	0.0223	(11.000)	0	0	0
2020/06/02	R023	04/02/2021	6.34	Call	Bond Future	2,212.1600	2.2122	2,265.4700	2.2655	2.410	0	0	0
2020/06/02	R023	04/02/2021	6.32	Put	Bond Future	343.1600	0.3432	325.7500	0.3258	(5.073)	0	0	0
2020/06/02	R023	04/02/2021			Bond Future	5.3797	108.0118	5.3441	108.0822	(0.662)	0.0000	0.0000	0
2020/06/02	R023	04/02/2021	6.34	Put	Bond Future	337.0500	0.3370	319.9200	0.3199	(5.082)	0	0	0
2020/06/02	R023	04/02/2021	6.32	Call	Bond Future	2,179.6600	2.1797	2,232.6900	2.2327	2.433	0	0	0
2020/06/02	R023	04/02/2021	6.33	Put	Bond Future	340.2200	0.3402	322.9500	0.3230	(5.076)	0	0	0
2020/06/02	R023	04/02/2021	6.33	Call	Bond Future	2,196.0300	2.1960	2,249.2000	2.2492	2.421	0	0	0
2020/06/02	R023	06/05/2021	7.58	Call	Bond Future	3,734.0900	3.7341	3,806.1100	3.8061	1.929	0	0	0
2020/06/02	R023	06/05/2021			Bond Future	5.4515	105.4033	5.4060	105.4827	(0.836)	0.0000	0.0000	0
2020/06/02	R023	06/05/2021	7.56	Call	Bond Future	3,703.9200	3.7039	3,775.7600	3.7758	1.940	0	0	0
2020/06/02	R023	06/05/2021	7.56	Put	Bond Future	114.7400	0.1147	107.1900	0.1072	(6.580)	0	0	0
2020/06/02	R023	06/05/2021	7.58	Put	Bond Future	111.6500	0.1116	104.2800	0.1043	(6.601)	0	0	0
2020/06/02	R023	06/05/2021	7.57	Call	Bond Future	3,719.0000	3.7190	3,790.9300	3.7909	1.934	0	0	0
2020/06/02	R023	06/05/2021	7.57	Put	Bond Future	113.1900	0.1132	105.7300	0.1057	(6.591)	0	0	0
2020/06/02	R035	06/08/2020	9.92	Put	Bond Future	4,804.8100	4.8048	4,781.4600	4.7815	(0.486)	0	0	0
2020/06/02	R035	06/08/2020	10.45	Put	Bond Future	2,691.8000	2.6918	2,666.8700	2.6669	(0.926)	0	0	500
2020/06/02	R035	06/08/2020	9.67	Call	Bond Future	806.9300	0.8069	793.9900	0.7940	(1.604)	0	0	500
2020/06/02	R035	06/08/2020	9.00	Put	Bond Future	10,662.9700	10.6630	10,649.0300	10.6490	(0.131)	0	0	0
2020/06/02	R035	06/08/2020			Bond Future	10.4245	92.4954	10.4233	92.5034	(0.011)	0.0000	0.0000	101,050
2020/06/02	R035	06/08/2020	9.92	Call	Bond Future	1,287.7900	1.2878	1,272.5000	1.2725	(1.187)	0	0	0
2020/06/02	R035	06/08/2020	9.09	Put	Bond Future	9,996.0900	9.9961	9,981.2600	9.9813	(0.148)	0	0	0
2020/06/02	R035	06/08/2020	9.09	Call	Bond Future	235.3000	0.2353	228.5300	0.2285	(2.877)	0	0	500
2020/06/02	R035	06/08/2020	9.67	Put	Bond Future	6,142.7200	6.1427	6,121.7200	6.1217	(0.342)	0	0	0
2020/06/02	R035	06/08/2020	9.00	Call	Bond Future	188.7500	0.1888	182.8700	0.1829	(3.115)	0	0	24,761
2020/06/02	R035	06/08/2020	9.93	Call	Bond Future	1,310.9900	1.3110	1,295.6100	1.2956	(1.173)	0	0	0
2020/06/02	R035	06/08/2020	9.91	Put	Bond Future	4,853.7700	4.8538	4,830.5000	4.8305	(0.479)	0	0	0
2020/06/02	R035	06/08/2020	10.45	Call	Bond Future	2,864.3800	2.8644	2,847.5100	2.8475	(0.589)	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
2020/06/02	R035	06/08/2020	9.93	Put	Bond Future	4,756.3200	4.7563	4,732.8800	4.7329	(0.493)	0	0	0
2020/06/02	R035	06/08/2020	9.91	Call	Bond Future	1,264.9900	1.2650	1,249.7800	1.2498	(1.202)	0	0	0
2020/06/02	R035	06/08/2020	8.75	Put	Bond Future	12,593.1300	12.5931	12,581.3000	12.5813	(0.094)	0	0	0
2020/06/02	R035	06/08/2020	8.75	Call	Bond Future	97.8400	0.0978	94.0700	0.0941	(3.853)	0	0	3,000
2020/06/02	R035	05/11/2020	10.34	Put	Bond Future	5,149.7300	5.1497	5,149.5700	5.1496	(0.003)	0	0	0
2020/06/02	R035	05/11/2020			Bond Future	10.6122	89.0733	10.6158	89.0497	0.034	0.0000	0.0000	0
2020/06/02	R035	05/11/2020	10.33	Call	Bond Future	3,296.6400	3.2966	3,272.8900	3.2729	(0.720)	0	0	0
2020/06/02	R035	05/11/2020	10.33	Put	Bond Future	5,187.0600	5.1871	5,186.9700	5.1870	(0.002)	0	0	0
2020/06/02	R035	05/11/2020	10.34	Call	Bond Future	3,327.3100	3.3273	3,303.4900	3.3035	(0.716)	0	0	0
2020/06/02	R035	05/11/2020	10.32	Call	Bond Future	3,266.3300	3.2663	3,242.6700	3.2427	(0.724)	0	0	0
2020/06/02	R035	05/11/2020	10.32	Put	Bond Future	5,224.8300	5.2248	5,224.8300	5.2248	0.000	0	0	0
2020/06/02	R035	04/02/2021	11.14	Put	Bond Future	4,029.3000	4.0293	4,036.3700	4.0364	0.175	0	0	650
2020/06/02	R035	04/02/2021	10.04	Put	Bond Future	7,864.2200	7.8642	7,882.0000	7.8820	0.226	0	0	0
2020/06/02	R035	04/02/2021	10.14	Put	Bond Future	7,425.1700	7.4252	7,441.7800	7.4418	0.224	0	0	650
2020/06/02	R035	04/02/2021	10.05	Call	Bond Future	2,744.3700	2.7444	2,720.2400	2.7202	(0.879)	0	0	0
2020/06/02	R035	04/02/2021			Bond Future	10.8093	90.1422	10.8158	90.1004	0.060	0.0000	0.0000	0
2020/06/02	R035	04/02/2021	10.06	Call	Bond Future	2,769.4500	2.7694	2,745.2000	2.7452	(0.876)	0	0	0
2020/06/02	R035	04/02/2021	10.06	Put	Bond Future	7,774.9200	7.7749	7,792.4500	7.7925	0.225	0	0	0
2020/06/02	R035	04/02/2021	10.14	Call	Bond Future	2,974.0000	2.9740	2,948.8300	2.9488	(0.846)	0	0	0
2020/06/02	R035	04/02/2021	11.14	Call	Bond Future	6,111.5300	6.1115	6,076.8200	6.0768	(0.568)	0	0	0
2020/06/02	R035	04/02/2021	10.04	Call	Bond Future	2,719.4100	2.7194	2,695.4100	2.6954	(0.883)	0	0	0
2020/06/02	R035	04/02/2021	10.05	Put	Bond Future	7,819.4700	7.8195	7,837.1200	7.8371	0.226	0	0	0
2020/06/02	R035	06/05/2021	10.24	Put	Bond Future	8,633.1600	8.6332	8,646.4000	8.6464	0.153	0	0	0
2020/06/02	R035	06/05/2021	12.35	Put	Bond Future	2,867.3300	2.8673	2,869.2100	2.8692	0.066	0	0	0
2020/06/02	R035	06/05/2021	12.37	Call	Bond Future	10,742.2100	10.7422	10,708.7600	10.7088	(0.311)	0	0	0
2020/06/02	R035	06/05/2021			Bond Future	11.0072	86.7507	11.0128	86.7154	0.051	0.0000	0.0000	0
2020/06/02	R035	06/05/2021	12.35	Call	Bond Future	10,670.0700	10.6701	10,636.6700	10.6367	(0.313)	0	0	0
2020/06/02	R035	06/05/2021	12.37	Put	Bond Future	2,831.4200	2.8314	2,833.2500	2.8332	0.065	0	0	0
2020/06/02	R035	06/05/2021	10.24	Call	Bond Future	3,645.5000	3.6455	3,623.4600	3.6235	(0.605)	0	0	793
2020/06/02	R035	06/05/2021	12.36	Put	Bond Future	2,849.3300	2.8493	2,851.1800	2.8512	0.065	0	0	0
2020/06/02	R035	06/05/2021	12.02	Call	Bond Future	9,502.4800	9.5025	9,470.0500	9.4700	(0.341)	0	0	0
2020/06/02	R035	06/05/2021	12.02	Put	Bond Future	3,515.7200	3.5157	3,518.5700	3.5186	0.081	0	0	793
2020/06/02	R035	06/05/2021	11.32	Call	Bond Future	6,892.7500	6.8927	6,863.5200	6.8635	(0.424)	0	0	0
2020/06/02	R035	06/05/2021	11.32	Put	Bond Future	4,974.2900	4.9743	4,980.3400	4.9803	0.122	0	0	793
2020/06/02	R035	06/05/2021	12.36	Call	Bond Future	10,706.1200	10.7061	10,672.6900	10.6727	(0.312)	0	0	0
2020/06/02	R186	06/08/2020	8.38	Put	Bond Future	553.6000	0.5536	366.4300	0.3664	(33.810)	0	0	0
2020/06/02	R186	06/08/2020	9.00	Call	Bond Future	7,309.0200	7.3090	8,292.5000	8.2925	13.456	0	0	900
2020/06/02	R186	06/08/2020	8.00	Call	Bond Future	3,050.8400	3.0508	3,785.7800	3.7858	24.090	0	0	900
2020/06/02	R186	06/08/2020	8.25	Call	Bond Future	4,014.0900	4.0141	4,837.9500	4.8380	20.524	0	0	0
2020/06/02	R186	06/08/2020			Bond Future	7.6233	115.7563	7.4303	116.8053	(2.531)	0.0000	0.0000	79,208
2020/06/02	R186	06/08/2020	8.37	Call	Bond Future	4,510.8400	4.5108	5,369.9200	5.3699	19.045	0	0	0
2020/06/02	R186	06/08/2020	8.37	Put	Bond Future	563.1600	0.5632	373.2400	0.3732	(33.724)	0	0	0
2020/06/02	R186	06/08/2020	9.00	Put	Bond Future	164.8400	0.1648	99.3200	0.0993	(39.748)	0	0	0
2020/06/02	R186	06/08/2020	8.38	Call	Bond Future	4,552.9600	4.5530	5,414.7900	5.4148	18.929	0	0	0
2020/06/02	R186	06/08/2020	8.00	Put	Bond Future	1,037.1600	1.0372	723.1000	0.7231	(30.281)	0	0	0
2020/06/02	R186	06/08/2020	8.25	Put	Bond Future	688.9800	0.6890	463.8400	0.4638	(32.677)	0	0	0
2020/06/02	R186	06/08/2020	8.36	Call	Bond Future	4,468.7000	4.4687	5,325.0300	5.3250	19.163	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
2020/06/02	R186	06/08/2020	8.36	Put	Bond Future	572.7300	0.5727	380.0600	0.3801	(33.641)	0	0	0
2020/06/02	R186	05/11/2020	8.00	Put	Bond Future	2,226.7000	2.2267	1,815.0600	1.8151	(18.487)	0	0	0
2020/06/02	R186	05/11/2020	8.65	Call	Bond Future	5,554.9300	5.5549	6,325.4700	6.3255	13.871	0	0	0
2020/06/02	R186	05/11/2020	8.64	Put	Bond Future	1,186.6700	1.1867	935.7000	0.9357	(21.149)	0	0	0
2020/06/02	R186	05/11/2020			Bond Future	7.7828	117.0755	7.5871	118.0949	(2.515)	0.0000	0.0000	0
2020/06/02	R186	05/11/2020	7.00	Put	Bond Future	5,282.7600	5.2828	4,568.8900	4.5689	(13.513)	0	0	0
2020/06/02	R186	05/11/2020	7.00	Call	Bond Future	1,135.3300	1.1353	1,440.9200	1.4409	26.916	0	0	1,200
2020/06/02	R186	05/11/2020	8.66	Call	Bond Future	5,592.4300	5.5924	6,365.0300	6.3650	13.815	0	0	0
2020/06/02	R186	05/11/2020	8.66	Put	Bond Future	1,163.3300	1.1633	916.4700	0.9165	(21.220)	0	0	0
2020/06/02	R186	05/11/2020	8.00	Call	Bond Future	3,344.2700	3.3443	3,952.0900	3.9521	18.175	0	0	1,200
2020/06/02	R186	05/11/2020	7.84	Put	Bond Future	2,596.1600	2.5962	2,137.0200	2.1370	(17.685)	0	0	0
2020/06/02	R186	05/11/2020	9.26	Put	Bond Future	597.8000	0.5978	456.0200	0.4560	(23.717)	0	0	3,500
2020/06/02	R186	05/11/2020	8.65	Put	Bond Future	1,175.0700	1.1751	926.1500	0.9261	(21.183)	0	0	0
2020/06/02	R186	05/11/2020	8.64	Call	Bond Future	5,517.2600	5.5173	6,285.7500	6.2858	13.929	0	0	0
2020/06/02	R186	05/11/2020	7.84	Call	Bond Future	2,891.7300	2.8917	3,452.0500	3.4520	19.377	0	0	3,500
2020/06/02	R186	05/11/2020	8.34	Put	Bond Future	1,596.1600	1.5962	1,276.7000	1.2767	(20.014)	0	0	0
2020/06/02	R186	05/11/2020	8.34	Call	Bond Future	4,435.4200	4.4354	5,135.4200	5.1354	15.782	0	0	3,500
2020/06/02	R186	05/11/2020	9.26	Call	Bond Future	7,930.0600	7.9301	8,807.7400	8.8077	11.068	0	0	0
2020/06/02	R186	04/02/2021	8.15	Call	Bond Future	3,725.3500	3.7254	4,311.6700	4.3117	15.739	0	0	0
2020/06/02	R186	04/02/2021			Bond Future	7.9486	113.1959	7.7461	114.2046	(2.548)	0.0000	0.0000	0
2020/06/02	R186	04/02/2021	8.15	Put	Bond Future	2,733.5200	2.7335	2,311.2100	2.3112	(15.449)	0	0	0
2020/06/02	R186	04/02/2021	8.16	Call	Bond Future	3,753.0700	3.7531	4,341.7700	4.3418	15.686	0	0	0
2020/06/02	R186	04/02/2021	8.17	Put	Bond Future	2,691.1800	2.6912	2,273.6200	2.2736	(15.516)	0	0	0
2020/06/02	R186	04/02/2021	8.16	Put	Bond Future	2,712.2900	2.7123	2,292.3600	2.2924	(15.482)	0	0	0
2020/06/02	R186	04/02/2021	8.17	Call	Bond Future	3,780.8900	3.7809	4,371.9600	4.3720	15.633	0	0	0
2020/06/02	R186	06/05/2021	10.76	Put	Bond Future	552.4900	0.5525	448.0700	0.4481	(18.900)	0	0	0
2020/06/02	R186	06/05/2021	10.77	Call	Bond Future	12,181.7200	12.1817	13,107.7000	13.1077	7.601	0	0	0
2020/06/02	R186	06/05/2021			Bond Future	8.1300	114.5619	7.9134	115.5915	(2.664)	0.0000	0.0000	0
2020/06/02	R186	06/05/2021	10.78	Call	Bond Future	12,217.6600	12.2177	13,144.4500	13.1444	7.586	0	0	0
2020/06/02	R186	06/05/2021	10.78	Put	Bond Future	542.2700	0.5423	439.4700	0.4395	(18.957)	0	0	0
2020/06/02	R186	06/05/2021	10.76	Call	Bond Future	12,145.8000	12.1458	13,070.9700	13.0710	7.617	0	0	0
2020/06/02	R186	06/05/2021	10.77	Put	Bond Future	547.3600	0.5474	443.7500	0.4438	(18.929)	0	0	0
2020/06/02	R197	06/08/2020			Bond Future	307.4678	307.4678	307.4692	307.4692	0.000	0.0000	0.0000	2,549
2020/06/02	R197	05/11/2020			Bond Future	311.0443	311.0443	310.9373	310.9373	(0.034)	0.0000	0.0000	0
2020/06/02	R197	04/02/2021			Bond Future	306.9107	306.9107	306.7411	306.7411	(0.055)	0.0000	0.0000	0
2020/06/02	R197	06/05/2021			Bond Future	310.6838	310.6838	310.5344	310.5344	(0.048)	0.0000	0.0000	0
2020/06/02	R202	06/08/2020			Bond Future	214.0814	214.0814	214.0922	214.0922	0.005	0.0000	0.0000	7,794
2020/06/02	R202	05/11/2020			Bond Future	216.5717	216.5717	216.5070	216.5070	(0.030)	0.0000	0.0000	0
2020/06/02	R202	04/02/2021			Bond Future	215.0038	215.0038	214.8956	214.8956	(0.050)	0.0000	0.0000	0
2020/06/02	R202	06/05/2021			Bond Future	217.6468	217.6468	217.5525	217.5525	(0.043)	0.0000	0.0000	0
2020/06/02	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/02	R208	06/08/2020			Bond Future	3.3412	104.5864	3.3233	104.5978	(0.538)	0.0000	0.0000	23,391
2020/06/02	R208	06/08/2020	5.56	Call	Bond Future	1,392.9100	1.3929	1,404.3200	1.4043	0.819	0	0	0
2020/06/02	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/02	R208	06/08/2020	5.57	Call	Bond Future	1,399.1100	1.3991	1,410.5200	1.4105	0.816	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/02	R208	06/08/2020	5.55	Call	Bond Future	1,386.7100	1.3867	1,398.1200	1.3981	0.823	0	0	0
2020/06/02	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/02	R208	05/11/2020	4.78	Call	Bond Future	885.1000	0.8851	860.0900	0.8601	(2.826)	0	0	0
2020/06/02	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/02	R208	05/11/2020			Bond Future	2.5008	102.3859	2.5647	102.3609	2.554	0.0000	0.0000	0
2020/06/02	R208	05/11/2020	4.79	Call	Bond Future	888.9500	0.8889	863.9400	0.8639	(2.813)	0	0	0
2020/06/02	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/02	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/02	R208	05/11/2020	4.77	Call	Bond Future	881.2500	0.8813	856.2400	0.8562	(2.838)	0	0	0
2020/06/02	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/02	R209	06/08/2020	5.55	Put	Bond Future	38,928.0600	38.9281	38,802.1000	38.8021	(0.324)	0	0	0
2020/06/02	R209	06/08/2020			Bond Future	10.3899	70.6051	10.3683	70.7310	(0.208)	0.0000	0.0000	63,732
2020/06/02	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/02	R209	06/08/2020	5.57	Put	Bond Future	38,711.2500	38.7113	38,585.2900	38.5853	(0.325)	0	0	0
2020/06/02	R209	06/08/2020	5.56	Put	Bond Future	38,819.5800	38.8196	38,693.6200	38.6936	(0.324)	0	0	0
2020/06/02	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/02	R209	05/11/2020	10.02	Call	Bond Future	2,536.1100	2.5361	2,565.6400	2.5656	1.164	0	0	0
2020/06/02	R209	05/11/2020			Bond Future	10.5573	68.2688	10.5392	68.3716	(0.171)	0.0000	0.0000	0
2020/06/02	R209	05/11/2020	10.00	Call	Bond Future	2,490.1700	2.4902	2,519.2500	2.5193	1.168	0	0	0
2020/06/02	R209	05/11/2020	10.00	Put	Bond Future	5,766.9300	5.7669	5,693.2300	5.6932	(1.278)	0	0	0
2020/06/02	R209	05/11/2020	10.02	Put	Bond Future	5,691.3600	5.6914	5,618.1100	5.6181	(1.287)	0	0	0
2020/06/02	R209	05/11/2020	10.01	Call	Bond Future	2,512.9900	2.5130	2,542.3000	2.5423	1.166	0	0	0
2020/06/02	R209	05/11/2020	10.01	Put	Bond Future	5,728.9600	5.7290	5,655.4900	5.6555	(1.282)	0	0	0
2020/06/02	R209	04/02/2021	10.12	Put	Bond Future	6,515.8000	6.5158	6,453.9100	6.4539	(0.950)	0	0	0
2020/06/02	R209	04/02/2021			Bond Future	10.7284	69.0882	10.7121	69.1786	(0.152)	0.0000	0.0000	0
2020/06/02	R209	04/02/2021	10.11	Call	Bond Future	2,990.3900	2.9904	3,018.6900	3.0187	0.946	0	0	0
2020/06/02	R209	04/02/2021	10.11	Put	Bond Future	6,552.5200	6.5525	6,490.4600	6.4905	(0.947)	0	0	0
2020/06/02	R209	04/02/2021	10.12	Call	Bond Future	3,013.4200	3.0134	3,041.8900	3.0419	0.945	0	0	0
2020/06/02	R209	04/02/2021	10.10	Call	Bond Future	2,967.2400	2.9672	2,995.3700	2.9954	0.948	0	0	0
2020/06/02	R209	04/02/2021	10.10	Put	Bond Future	6,589.1900	6.5892	6,526.9600	6.5270	(0.944)	0	0	0
2020/06/02	R209	06/05/2021	12.23	Put	Bond Future	2,829.8100	2.8298	2,795.7900	2.7958	(1.202)	0	0	0
2020/06/02	R209	06/05/2021	12.22	Call	Bond Future	9,440.9200	9.4409	9,503.4200	9.5034	0.662	0	0	0
2020/06/02	R209	06/05/2021			Bond Future	10.9058	66.7801	10.8879	66.8767	(0.163)	0.0000	0.0000	0
2020/06/02	R209	06/05/2021	12.23	Call	Bond Future	9,470.7700	9.4708	9,533.4000	9.5334	0.661	0	0	0
2020/06/02	R209	06/05/2021	12.22	Put	Bond Future	2,846.3600	2.8464	2,812.2100	2.8122	(1.200)	0	0	0
2020/06/02	R209	06/05/2021	12.24	Call	Bond Future	9,500.6500	9.5007	9,563.4100	9.5634	0.661	0	0	0
2020/06/02	R209	06/05/2021	12.24	Put	Bond Future	2,813.3300	2.8133	2,779.4400	2.7794	(1.205)	0	0	0
2020/06/02	R210	06/08/2020			Bond Future	186.9500	186.9500	187.2156	187.2156	0.142	0.0000	0.0000	1,929
2020/06/02	R210	05/11/2020			Bond Future	186.4182	186.4182	186.6211	186.6211	0.109	0.0000	0.0000	0
2020/06/02	R210	04/02/2021			Bond Future	188.6981	188.6981	188.8661	188.8661	0.089	0.0000	0.0000	0
2020/06/02	R210	06/05/2021			Bond Future	188.2760	188.2760	188.4594	188.4594	0.097	0.0000	0.0000	0
2020/06/02	R212	06/08/2020			Bond Future	166.0753	166.0753	166.0743	166.0743	(0.001)	0.0000	0.0000	6,744
2020/06/02	R212	05/11/2020			Bond Future	168.0081	168.0081	167.9483	167.9483	(0.036)	0.0000	0.0000	0
2020/06/02	R212	04/02/2021			Bond Future	167.7416	167.7416	167.6474	167.6474	(0.056)	0.0000	0.0000	0
2020/06/02	R212	06/05/2021			Bond Future	169.8036	169.8036	169.7203	169.7203	(0.049)	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
2020/06/02	R213	06/08/2020	9.31	Call	Bond Future	2,230.9600	2.2310	2,353.7200	2.3537	5.503	0	0	0
2020/06/02	R213	06/08/2020			Bond Future	9.3596	87.5257	9.3124	87.8056	(0.504)	0.0000	0.0000	14,229
2020/06/02	R213	06/08/2020	9.29	Call	Bond Future	2,173.2300	2.1732	2,293.7700	2.2938	5.547	0	0	0
2020/06/02	R213	06/08/2020	9.29	Put	Bond Future	2,586.5200	2.5865	2,427.1700	2.4272	(6.161)	0	0	0
2020/06/02	R213	06/08/2020	9.31	Put	Bond Future	2,525.2900	2.5253	2,368.1600	2.3682	(6.222)	0	0	0
2020/06/02	R213	06/08/2020	9.30	Call	Bond Future	2,201.9900	2.2020	2,323.6400	2.3236	5.525	0	0	0
2020/06/02	R213	06/08/2020	9.30	Put	Bond Future	2,555.7700	2.5558	2,397.5300	2.3975	(6.191)	0	0	0
2020/06/02	R213	05/11/2020	9.60	Put	Bond Future	3,378.0100	3.3780	3,251.6500	3.2517	(3.741)	0	0	0
2020/06/02	R213	05/11/2020	9.59	Call	Bond Future	3,764.1100	3.7641	3,889.8000	3.8898	3.339	0	0	0
2020/06/02	R213	05/11/2020			Bond Future	9.5275	84.9926	9.4837	85.2453	(0.460)	0.0000	0.0000	0
2020/06/02	R213	05/11/2020	9.60	Call	Bond Future	3,794.2700	3.7943	3,920.6100	3.9206	3.330	0	0	0
2020/06/02	R213	05/11/2020	9.59	Put	Bond Future	3,405.0800	3.4051	3,278.0700	3.2781	(3.730)	0	0	0
2020/06/02	R213	05/11/2020	9.61	Call	Bond Future	3,824.3200	3.8243	3,951.3100	3.9513	3.321	0	0	0
2020/06/02	R213	05/11/2020	9.61	Put	Bond Future	3,350.8800	3.3509	3,225.1700	3.2252	(3.752)	0	0	0
2020/06/02	R213	04/02/2021	9.40	Call	Bond Future	3,342.6800	3.3427	3,444.7700	3.4448	3.054	0	0	0
2020/06/02	R213	04/02/2021	9.39	Put	Bond Future	5,095.5500	5.0956	4,958.4900	4.9585	(2.690)	0	0	0
2020/06/02	R213	04/02/2021			Bond Future	9.7034	86.0123	9.6608	86.2510	(0.439)	0.0000	0.0000	0
2020/06/02	R213	04/02/2021	9.41	Call	Bond Future	3,368.6000	3.3686	3,471.2100	3.4712	3.046	0	0	0
2020/06/02	R213	04/02/2021	9.41	Put	Bond Future	5,032.3000	5.0323	4,896.2800	4.8963	(2.703)	0	0	0
2020/06/02	R213	04/02/2021	9.40	Put	Bond Future	5,063.8500	5.0638	4,927.3100	4.9273	(2.696)	0	0	0
2020/06/02	R213	04/02/2021	9.39	Call	Bond Future	3,316.8500	3.3169	3,418.4200	3.4184	3.062	0	0	0
2020/06/02	R213	06/05/2021	11.91	Put	Bond Future	1,516.2900	1.5163	1,464.7000	1.4647	(3.402)	0	0	0
2020/06/02	R213	06/05/2021			Bond Future	9.8813	83.5171	9.8358	83.7652	(0.460)	0.0000	0.0000	0
2020/06/02	R213	06/05/2021	11.90	Call	Bond Future	11,617.9800	11.6180	11,814.1600	11.8142	1.689	0	0	0
2020/06/02	R213	06/05/2021	11.90	Put	Bond Future	1,527.1100	1.5271	1,475.2400	1.4752	(3.397)	0	0	0
2020/06/02	R213	06/05/2021	11.91	Call	Bond Future	11,652.9400	11.6529	11,849.4000	11.8494	1.686	0	0	0
2020/06/02	R213	06/05/2021	11.89	Call	Bond Future	11,583.0500	11.5831	11,778.9500	11.7789	1.691	0	0	0
2020/06/02	R213	06/05/2021	11.89	Put	Bond Future	1,538.0000	1.5380	1,485.8500	1.4859	(3.391)	0	0	0
2020/06/02	R214	06/08/2020	9.98	Put	Bond Future	5,844.5200	5.8445	5,710.7800	5.7108	(2.288)	0	0	0
2020/06/02	R214	06/08/2020	9.97	Call	Bond Future	876.5900	0.8766	899.4900	0.8995	2.612	0	0	0
2020/06/02	R214	06/08/2020			Bond Future	10.7795	67.7970	10.7527	67.9540	(0.249)	0.0000	0.0000	21,144
2020/06/02	R214	06/08/2020	9.98	Call	Bond Future	890.2800	0.8903	913.5500	0.9136	2.614	0	0	0
2020/06/02	R214	06/08/2020	9.97	Put	Bond Future	5,896.5500	5.8965	5,762.4400	5.7624	(2.274)	0	0	0
2020/06/02	R214	06/08/2020	9.99	Call	Bond Future	904.1300	0.9041	927.7700	0.9278	2.615	0	0	0
2020/06/02	R214	06/08/2020	9.99	Put	Bond Future	5,792.7500	5.7927	5,659.3800	5.6594	(2.302)	0	0	0
2020/06/02	R214	05/11/2020	10.26	Put	Bond Future	6,410.5900	6.4106	6,313.6700	6.3137	(1.512)	0	0	0
2020/06/02	R214	05/11/2020			Bond Future	10.9481	65.2912	10.9244	65.4267	(0.217)	0.0000	0.0000	0
2020/06/02	R214	05/11/2020	10.25	Call	Bond Future	2,265.8100	2.2658	2,304.0200	2.3040	1.686	0	0	0
2020/06/02	R214	05/11/2020	10.25	Put	Bond Future	6,451.7600	6.4518	6,354.5400	6.3545	(1.507)	0	0	0
2020/06/02	R214	05/11/2020	10.26	Call	Bond Future	2,287.6300	2.2876	2,326.1400	2.3261	1.683	0	0	0
2020/06/02	R214	05/11/2020	10.24	Call	Bond Future	2,244.9100	2.2449	2,282.8300	2.2828	1.689	0	0	0
2020/06/02	R214	05/11/2020	10.24	Put	Bond Future	6,493.9500	6.4939	6,396.4400	6.3964	(1.502)	0	0	0
2020/06/02	R214	04/02/2021	10.33	Call	Bond Future	2,755.1500	2.7551	2,793.5900	2.7936	1.395	0	0	0
2020/06/02	R214	04/02/2021			Bond Future	11.1240	66.0747	11.1018	66.1987	(0.200)	0.0000	0.0000	0
2020/06/02	R214	04/02/2021	10.31	Call	Bond Future	2,711.5100	2.7115	2,749.4900	2.7495	1.401	0	0	0
2020/06/02	R214	04/02/2021	10.31	Put	Bond Future	7,505.9100	7.5059	7,419.9300	7.4199	(1.145)	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
2020/06/02	R214	04/02/2021	10.33	Put	Bond Future	7,424.9300	7.4249	7,339.4100	7.3394	(1.152)	0	0	0
2020/06/02	R214	04/02/2021	10.32	Call	Bond Future	2,733.2800	2.7333	2,771.5000	2.7715	1.398	0	0	0
2020/06/02	R214	04/02/2021	10.32	Put	Bond Future	7,465.3300	7.4653	7,379.5900	7.3796	(1.149)	0	0	0
2020/06/02	R214	06/05/2021	12.26	Call	Bond Future	8,522.0200	8.5220	8,602.4900	8.6025	0.944	0	0	0
2020/06/02	R214	06/05/2021	12.25	Put	Bond Future	3,668.5300	3.6685	3,618.1900	3.6182	(1.372)	0	0	0
2020/06/02	R214	06/05/2021			Bond Future	11.2995	63.5915	11.2755	63.7221	(0.213)	0.0000	0.0000	0
2020/06/02	R214	06/05/2021	12.27	Call	Bond Future	8,549.8700	8.5499	8,630.5100	8.6305	0.943	0	0	0
2020/06/02	R214	06/05/2021	12.27	Put	Bond Future	3,629.2600	3.6293	3,579.2600	3.5793	(1.378)	0	0	0
2020/06/02	R214	06/05/2021	12.26	Put	Bond Future	3,648.8500	3.6488	3,598.6800	3.5987	(1.375)	0	0	0
2020/06/02	R214	06/05/2021	12.25	Call	Bond Future	8,494.1900	8.4942	8,574.4900	8.5745	0.945	0	0	0
2020/06/02	R248	06/08/2020	10.20	Call	Bond Future	849.5200	0.8495	868.8100	0.8688	2.271	0	0	0
2020/06/02	R248	06/08/2020	11.80	Call	Bond Future	6,762.3800	6.7624	6,866.1300	6.8661	1.534	0	0	470
2020/06/02	R248	06/08/2020	12.75	Call	Bond Future	11,498.2700	11.4983	11,636.2400	11.6362	1.200	0	0	814
2020/06/02	R248	06/08/2020	10.35	Call	Bond Future	1,144.6200	1.1446	1,170.3300	1.1703	2.246	0	0	640
2020/06/02	R248	06/08/2020	11.85	Put	Bond Future	1,048.9600	1.0490	998.0300	0.9980	(4.855)	0	0	0
2020/06/02	R248	06/08/2020	9.00	Put	Bond Future	16,609.7400	16.6097	16,453.3200	16.4533	(0.942)	0	0	0
2020/06/02	R248	06/08/2020			Bond Future	10.9604	84.8137	10.9386	84.9705	(0.199)	0.0000	0.0000	83,458
2020/06/02	R248	06/08/2020	10.18	Call	Bond Future	817.5500	0.8175	836.0900	0.8361	2.268	0	0	0
2020/06/02	R248	06/08/2020	10.18	Put	Bond Future	6,783.2800	6.7833	6,645.0000	6.6450	(2.039)	0	0	0
2020/06/02	R248	06/08/2020	10.35	Put	Bond Future	5,746.2700	5.7463	5,615.1600	5.6152	(2.282)	0	0	0
2020/06/02	R248	06/08/2020	11.85	Call	Bond Future	7,012.1000	7.0121	7,117.9900	7.1180	1.510	0	0	0
2020/06/02	R248	06/08/2020	11.15	Put	Bond Future	2,399.1100	2.3991	2,312.5500	2.3125	(3.608)	0	0	0
2020/06/02	R248	06/08/2020	11.15	Call	Bond Future	3,739.7100	3.7397	3,809.9700	3.8100	1.879	0	0	0
2020/06/02	R248	06/08/2020	10.85	Put	Bond Future	3,400.4600	3.4005	3,296.1600	3.2962	(3.067)	0	0	0
2020/06/02	R248	06/08/2020	10.85	Call	Bond Future	2,600.7600	2.6008	2,653.2800	2.6533	2.019	0	0	640
2020/06/02	R248	06/08/2020	9.25	Put	Bond Future	14,230.4900	14.2305	14,074.9500	14.0749	(1.093)	0	0	0
2020/06/02	R248	06/08/2020	9.25	Call	Bond Future	85.4900	0.0855	86.7700	0.0868	1.497	0	0	20,640
2020/06/02	R248	06/08/2020	10.20	Put	Bond Future	6,652.8100	6.6528	6,515.2800	6.5153	(2.067)	0	0	0
2020/06/02	R248	06/08/2020	11.80	Put	Bond Future	1,113.2300	1.1132	1,060.1600	1.0602	(4.767)	0	0	0
2020/06/02	R248	06/08/2020	12.75	Put	Bond Future	266.5600	0.2666	247.7100	0.2477	(7.072)	0	0	0
2020/06/02	R248	06/08/2020	9.00	Call	Bond Future	38.7800	0.0388	39.1800	0.0392	1.031	0	0	3,000
2020/06/02	R248	06/08/2020	10.19	Call	Bond Future	833.3700	0.8334	852.2800	0.8523	2.269	0	0	0
2020/06/02	R248	06/08/2020	10.19	Put	Bond Future	6,717.8200	6.7178	6,579.9100	6.5799	(2.053)	0	0	0
2020/06/02	R248	06/08/2020	12.25	Put	Bond Future	602.1600	0.6022	567.6200	0.5676	(5.736)	0	0	0
2020/06/02	R248	06/08/2020	12.25	Call	Bond Future	8,993.9500	8.9939	9,116.2300	9.1162	1.360	0	0	814
2020/06/02	R248	06/08/2020	11.10	Put	Bond Future	2,546.1000	2.5461	2,456.6000	2.4566	(3.515)	0	0	0
2020/06/02	R248	06/08/2020	11.10	Call	Bond Future	3,536.9600	3.5370	3,604.2800	3.6043	1.903	0	0	470
2020/06/02	R248	05/11/2020	10.02	Put	Bond Future	9,931.6600	9.9317	9,823.0500	9.8230	(1.094)	0	0	0
2020/06/02	R248	05/11/2020	10.03	Call	Bond Future	1,424.6700	1.4247	1,445.7500	1.4457	1.480	0	0	0
2020/06/02	R248	05/11/2020			Bond Future	11.1369	81.3671	11.1184	81.4966	(0.166)	0.0000	0.0000	0
2020/06/02	R248	05/11/2020	11.00	Put	Bond Future	5,082.4400	5.0824	5,002.7400	5.0027	(1.568)	0	0	0
2020/06/02	R248	05/11/2020	11.00	Call	Bond Future	4,116.7500	4.1168	4,166.4900	4.1665	1.208	0	0	800
2020/06/02	R248	05/11/2020	10.00	Put	Bond Future	10,059.0800	10.0591	9,949.9600	9.9500	(1.085)	0	0	0
2020/06/02	R248	05/11/2020	10.00	Call	Bond Future	1,364.8700	1.3649	1,385.1900	1.3852	1.489	0	0	800
2020/06/02	R248	05/11/2020	10.04	Call	Bond Future	1,445.1200	1.4451	1,466.4600	1.4665	1.477	0	0	0
2020/06/02	R248	05/11/2020	10.04	Put	Bond Future	9,805.6500	9.8057	9,697.5500	9.6975	(1.102)	0	0	0
2020/06/02	R248	05/11/2020	10.02	Call	Bond Future	1,404.5600	1.4046	1,425.3900	1.4254	1.483	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
2020/06/02	R248	05/11/2020	10.03	Put	Bond Future	9,868.4100	9.8684	9,760.0500	9.7600	(1.098)	0	0	0
2020/06/02	R248	04/02/2021	10.46	Call	Bond Future	2,640.4000	2.6404	2,670.5500	2.6706	1.142	0	0	0
2020/06/02	R248	04/02/2021	10.47	Put	Bond Future	8,839.0000	8.8390	8,754.7200	8.7547	(0.954)	0	0	0
2020/06/02	R248	04/02/2021			Bond Future	11.3218	82.3436	11.3049	82.4583	(0.149)	0.0000	0.0000	0
2020/06/02	R248	04/02/2021	10.46	Put	Bond Future	8,890.5600	8.8906	8,806.0500	8.8061	(0.951)	0	0	0
2020/06/02	R248	04/02/2021	10.47	Call	Bond Future	2,666.3600	2.6664	2,696.7400	2.6967	1.139	0	0	0
2020/06/02	R248	04/02/2021	10.48	Call	Bond Future	2,692.6900	2.6927	2,723.3100	2.7233	1.137	0	0	0
2020/06/02	R248	04/02/2021	10.48	Put	Bond Future	8,787.9400	8.7879	8,703.9000	8.7039	(0.956)	0	0	0
2020/06/02	R248	06/05/2021	12.36	Call	Bond Future	9,313.3500	9.3134	9,386.6300	9.3866	0.787	0	0	0
2020/06/02	R248	06/05/2021			Bond Future	11.5065	78.9213	11.4879	79.0438	(0.161)	0.0000	0.0000	0
2020/06/02	R248	06/05/2021	12.34	Call	Bond Future	9,235.6100	9.2356	9,308.5600	9.3086	0.790	0	0	0
2020/06/02	R248	06/05/2021	12.34	Put	Bond Future	4,077.3000	4.0773	4,027.7400	4.0277	(1.216)	0	0	0
2020/06/02	R248	06/05/2021	12.36	Put	Bond Future	4,038.9500	4.0389	3,989.7200	3.9897	(1.219)	0	0	0
2020/06/02	R248	06/05/2021	12.35	Call	Bond Future	9,274.4700	9.2745	9,347.5900	9.3476	0.788	0	0	0
2020/06/02	R248	06/05/2021	12.35	Put	Bond Future	4,058.0700	4.0581	4,008.6800	4.0087	(1.217)	0	0	0

Total

1196639