



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/07/2020 TO 23/07/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	2025	06/08/2020		Bond Future	137.4475	137.4475	137.4237	137.4237	(0.017)	0.0000	0.0000	6,043
2020/07/23	2025	05/11/2020		Bond Future	138.9028	138.9028	138.8779	138.8779	(0.018)	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
2020/07/23	2025	04/02/2021			Bond Future	139.0017	139.0017	138.9759	138.9759	(0.019)	0.0000	0.0000	0
2020/07/23	2025	06/05/2021			Bond Future	140.6368	140.6368	140.6105	140.6105	(0.019)	0.0000	0.0000	0
2020/07/23	2025	05/08/2021			Bond Future	140.6737	140.6737	140.6472	140.6472	(0.019)	0.0000	0.0000	0
2020/07/23	2029	06/08/2020			Bond Future	97.8318	97.8318	97.8164	97.8164	(0.016)	0.0000	0.0000	4,982
2020/07/23	2029	05/11/2020			Bond Future	97.7447	97.7447	97.7286	97.7286	(0.016)	0.0000	0.0000	1,206
2020/07/23	2029	04/02/2021			Bond Future	98.8740	98.8740	98.8573	98.8573	(0.017)	0.0000	0.0000	0
2020/07/23	2029	06/05/2021			Bond Future	98.8996	98.8996	98.8824	98.8824	(0.017)	0.0000	0.0000	0
2020/07/23	2029	05/08/2021			Bond Future	99.9995	99.9995	99.9823	99.9823	(0.017)	0.0000	0.0000	0
2020/07/23	2030	06/08/2020	9.11	Call	Bond Future	816.0000	0.8160	1,027.4400	1.0274	25.912	0	0	0
2020/07/23	2030	06/08/2020	9.95	Put	Bond Future	99.0600	0.0991	54.8800	0.0549	(44.599)	0	0	5,850
2020/07/23	2030	06/08/2020	10.40	Put	Bond Future	13.1500	0.0131	5.8200	0.0058	(55.741)	0	0	0
2020/07/23	2030	06/08/2020	11.25	Call	Bond Future	11,046.6500	11.0466	11,597.5200	11.5975	4.987	0	0	0
2020/07/23	2030	06/08/2020	10.00	Call	Bond Future	4,548.0900	4.5481	5,061.7800	5.0618	11.295	0	0	470
2020/07/23	2030	06/08/2020	10.05	Put	Bond Future	66.4300	0.0664	35.2100	0.0352	(46.997)	0	0	0
2020/07/23	2030	06/08/2020	10.70	Call	Bond Future	8,237.1800	8.2372	8,786.6400	8.7866	6.670	0	0	470
2020/07/23	2030	06/08/2020	9.75	Put	Bond Future	210.3100	0.2103	126.9800	0.1270	(39.622)	0	0	0
2020/07/23	2030	06/08/2020	9.42	Call	Bond Future	1,806.9900	1.8070	2,161.9300	2.1619	19.643	0	0	0
2020/07/23	2030	06/08/2020			Bond Future	9.2197	92.6617	9.1269	93.2126	(1.007)	0.0000	0.0000	106,712
2020/07/23	2030	06/08/2020	9.09	Call	Bond Future	767.6900	0.7677	969.9200	0.9699	26.343	0	0	0
2020/07/23	2030	06/08/2020	9.09	Put	Bond Future	1,538.7100	1.5387	1,190.0300	1.1900	(22.661)	0	0	0
2020/07/23	2030	06/08/2020	10.40	Call	Bond Future	6,659.8400	6.6598	7,203.4200	7.2034	8.162	0	0	0
2020/07/23	2030	06/08/2020	10.70	Put	Bond Future	2.2800	0.0023	0.8300	0.0008	(63.596)	0	0	0
2020/07/23	2030	06/08/2020	9.05	Put	Bond Future	1,687.2300	1.6872	1,320.4800	1.3205	(21.737)	0	0	0
2020/07/23	2030	06/08/2020	9.05	Call	Bond Future	676.7100	0.6767	860.8700	0.8609	27.214	0	0	450
2020/07/23	2030	06/08/2020	8.36	Put	Bond Future	5,297.2200	5.2972	4,757.2400	4.7572	(10.194)	0	0	0
2020/07/23	2030	06/08/2020	8.36	Call	Bond Future	26.1000	0.0261	37.0300	0.0370	41.877	0	0	800
2020/07/23	2030	06/08/2020	8.86	Put	Bond Future	2,500.4200	2.5004	2,057.2500	2.0572	(17.724)	0	0	0
2020/07/23	2030	06/08/2020	8.86	Call	Bond Future	341.2400	0.3412	448.9800	0.4490	31.573	0	0	800
2020/07/23	2030	06/08/2020	9.11	Put	Bond Future	1,467.5700	1.4676	1,128.1000	1.1281	(23.131)	0	0	0
2020/07/23	2030	06/08/2020	9.95	Call	Bond Future	4,288.3000	4.2883	4,795.0300	4.7950	11.817	0	0	0
2020/07/23	2030	06/08/2020	11.25	Put	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2020/07/23	2030	06/08/2020	10.21	Put	Bond Future	34.0800	0.0341	16.8000	0.0168	(50.704)	0	0	0
2020/07/23	2030	06/08/2020	10.00	Put	Bond Future	81.2500	0.0813	44.0300	0.0440	(45.809)	0	0	0
2020/07/23	2030	06/08/2020	10.75	Call	Bond Future	8,497.4500	8.4975	9,047.2800	9.0473	6.471	0	0	0
2020/07/23	2030	06/08/2020	10.05	Call	Bond Future	4,809.7200	4.8097	5,329.4100	5.3294	10.805	0	0	0
2020/07/23	2030	06/08/2020	9.75	Call	Bond Future	3,277.5300	3.2775	3,745.1100	3.7451	14.266	0	0	450
2020/07/23	2030	06/08/2020	9.42	Put	Bond Future	632.4500	0.6324	436.4800	0.4365	(30.986)	0	0	800
2020/07/23	2030	06/08/2020	9.10	Call	Bond Future	791.6000	0.7916	998.4300	0.9984	26.128	0	0	0
2020/07/23	2030	06/08/2020	9.10	Put	Bond Future	1,502.8700	1.5029	1,158.7900	1.1588	(22.895)	0	0	0
2020/07/23	2030	06/08/2020	11.47	Call	Bond Future	12,136.2300	12.1362	12,687.1300	12.6871	4.539	0	0	0
2020/07/23	2030	06/08/2020	11.47	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	622
2020/07/23	2030	06/08/2020	10.21	Call	Bond Future	5,654.3500	5.6543	6,187.9800	6.1880	9.438	0	0	622
2020/07/23	2030	06/08/2020	10.87	Call	Bond Future	9,118.3500	9.1184	9,668.7400	9.6687	6.036	0	0	0
2020/07/23	2030	06/08/2020	10.87	Put	Bond Future	0.7600	0.0008	0.2400	0.0002	(68.421)	0	0	622
2020/07/23	2030	06/08/2020	10.75	Put	Bond Future	1.6600	0.0017	0.5800	0.0006	(65.060)	0	0	0
2020/07/23	2030	06/08/2020	9.20	Put	Bond Future	1,173.7900	1.1738	876.6400	0.8766	(25.315)	0	0	2,500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/23	2030	06/08/2020	9.20	Call	Bond Future	1,057.2700	1.0573	1,311.0300	1.3110	24.001	0	0	423
2020/07/23	2030	06/08/2020	8.50	Put	Bond Future	4,446.2600	4.4463	3,919.0600	3.9191	(11.857)	0	0	0
2020/07/23	2030	06/08/2020	8.50	Call	Bond Future	59.7300	0.0597	83.4400	0.0834	39.695	0	0	423
2020/07/23	2030	05/11/2020	9.99	Put	Bond Future	1,986.2800	1.9863	1,792.9500	1.7929	(9.733)	0	0	5,000
2020/07/23	2030	05/11/2020	8.10	Put	Bond Future	8,703.0100	8.7030	8,242.8900	8.2429	(5.287)	0	0	0
2020/07/23	2030	05/11/2020	8.73	Call	Bond Future	1,669.6800	1.6697	1,845.2400	1.8452	10.515	0	0	3,000
2020/07/23	2030	05/11/2020	10.06	Put	Bond Future	1,865.5200	1.8655	1,681.1100	1.6811	(9.885)	0	0	1,000
2020/07/23	2030	05/11/2020	9.39	Put	Bond Future	3,381.4800	3.3815	3,101.7300	3.1017	(8.273)	0	0	0
2020/07/23	2030	05/11/2020	9.38	Call	Bond Future	3,230.6800	3.2307	3,505.4300	3.5054	8.504	0	0	0
2020/07/23	2030	05/11/2020			Bond Future	9.4113	93.6200	9.3147	94.1761	(1.027)	0.0000	0.0000	6,950
2020/07/23	2030	05/11/2020	9.99	Call	Bond Future	5,226.7300	5.2267	5,589.4200	5.5894	6.939	0	0	0
2020/07/23	2030	05/11/2020	8.85	Put	Bond Future	5,204.9900	5.2050	4,842.3200	4.8423	(6.968)	0	0	0
2020/07/23	2030	05/11/2020	8.85	Call	Bond Future	1,912.2700	1.9123	2,105.6200	2.1056	10.111	0	0	3,000
2020/07/23	2030	05/11/2020	9.61	Call	Bond Future	3,923.0900	3.9231	4,232.6000	4.2326	7.889	0	0	0
2020/07/23	2030	05/11/2020	9.61	Put	Bond Future	2,793.1000	2.7931	2,546.5900	2.5466	(8.826)	0	0	3,000
2020/07/23	2030	05/11/2020	8.34	Put	Bond Future	7,463.5400	7.4635	7,030.5400	7.0305	(5.802)	0	0	0
2020/07/23	2030	05/11/2020	8.34	Call	Bond Future	1,044.3000	1.0443	1,167.3200	1.1673	11.780	0	0	1,000
2020/07/23	2030	05/11/2020	9.04	Put	Bond Future	4,500.8900	4.5009	4,167.1600	4.1672	(7.415)	0	0	0
2020/07/23	2030	05/11/2020	9.04	Call	Bond Future	2,339.8100	2.3398	2,562.1000	2.5621	9.500	0	0	1,000
2020/07/23	2030	05/11/2020	8.36	Put	Bond Future	7,364.6200	7.3646	6,934.0600	6.9341	(5.846)	0	0	0
2020/07/23	2030	05/11/2020	9.86	Put	Bond Future	2,233.8200	2.2338	2,023.0900	2.0231	(9.434)	0	0	14,160
2020/07/23	2030	05/11/2020	8.10	Call	Bond Future	766.2900	0.7663	862.1900	0.8622	12.515	0	0	3,000
2020/07/23	2030	05/11/2020	8.73	Put	Bond Future	5,686.2800	5.6863	5,305.8200	5.3058	(6.691)	0	0	0
2020/07/23	2030	05/11/2020	9.23	Put	Bond Future	3,865.1300	3.8651	3,560.7500	3.5607	(7.875)	0	0	0
2020/07/23	2030	05/11/2020	10.06	Call	Bond Future	5,487.6700	5.4877	5,859.2800	5.8593	6.772	0	0	0
2020/07/23	2030	05/11/2020	10.37	Put	Bond Future	1,410.5300	1.4105	1,262.1100	1.2621	(10.522)	0	0	15,414
2020/07/23	2030	05/11/2020	9.39	Call	Bond Future	3,259.3900	3.2594	3,535.6600	3.5357	8.476	0	0	0
2020/07/23	2030	05/11/2020	9.38	Put	Bond Future	3,410.2200	3.4102	3,128.9500	3.1289	(8.248)	0	0	0
2020/07/23	2030	05/11/2020	9.65	Call	Bond Future	4,050.7700	4.0508	4,366.1800	4.3662	7.786	0	0	0
2020/07/23	2030	05/11/2020	9.65	Put	Bond Future	2,695.5400	2.6955	2,454.9300	2.4549	(8.926)	0	0	2,500
2020/07/23	2030	05/11/2020	8.36	Call	Bond Future	1,070.4800	1.0705	1,195.9400	1.1959	11.720	0	0	14,160
2020/07/23	2030	05/11/2020	8.86	Put	Bond Future	5,166.1600	5.1662	4,805.0000	4.8050	(6.991)	0	0	0
2020/07/23	2030	05/11/2020	8.86	Call	Bond Future	1,933.4400	1.9334	2,128.3000	2.1283	10.078	0	0	14,160
2020/07/23	2030	05/11/2020	9.86	Call	Bond Future	4,759.6100	4.7596	5,104.9000	5.1049	7.255	0	0	0
2020/07/23	2030	05/11/2020	9.23	Call	Bond Future	2,818.1800	2.8182	3,069.8200	3.0698	8.929	0	0	3,000
2020/07/23	2030	05/11/2020	10.47	Call	Bond Future	7,103.2900	7.1033	7,521.2400	7.5212	5.884	0	0	0
2020/07/23	2030	05/11/2020	10.47	Put	Bond Future	1,288.4900	1.2885	1,150.4200	1.1504	(10.716)	0	0	3,000
2020/07/23	2030	05/11/2020	8.53	Put	Bond Future	6,554.8800	6.5549	6,146.1500	6.1462	(6.236)	0	0	0
2020/07/23	2030	05/11/2020	8.53	Call	Bond Future	1,315.8100	1.3158	1,463.1000	1.4631	11.194	0	0	15,414
2020/07/23	2030	05/11/2020	9.03	Put	Bond Future	4,536.2200	4.5362	4,200.9500	4.2010	(7.391)	0	0	0
2020/07/23	2030	05/11/2020	9.03	Call	Bond Future	2,316.0200	2.3160	2,536.7700	2.5368	9.531	0	0	15,414
2020/07/23	2030	05/11/2020	10.37	Call	Bond Future	6,697.2400	6.6972	7,104.8400	7.1048	6.086	0	0	0
2020/07/23	2030	05/11/2020	9.40	Call	Bond Future	3,288.0200	3.2880	3,565.8300	3.5658	8.449	0	0	0
2020/07/23	2030	05/11/2020	9.40	Put	Bond Future	3,352.7100	3.3527	3,074.5000	3.0745	(8.298)	0	0	0
2020/07/23	2030	04/02/2021	9.12	Call	Bond Future	3,026.4800	3.0265	3,258.2300	3.2582	7.657	0	0	1,000
2020/07/23	2030	04/02/2021	8.36	Call	Bond Future	1,613.6800	1.6137	1,760.8200	1.7608	9.118	0	0	800
2020/07/23	2030	04/02/2021	9.16	Call	Bond Future	3,120.3900	3.1204	3,356.8800	3.3569	7.579	0	0	0
2020/07/23	2030	04/02/2021	9.15	Put	Bond Future	5,679.1900	5.6792	5,352.5700	5.3526	(5.751)	0	0	0

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2020/07/23	2030	04/02/2021			Bond Future	9.6067	90.6744	9.5059	91.2363	(1.049)	0.0000	0.0000	0
2020/07/23	2030	04/02/2021	8.37	Put	Bond Future	8,845.8300	8.8458	8,432.0400	8.4320	(4.678)	0	0	0
2020/07/23	2030	04/02/2021	8.37	Call	Bond Future	1,628.0000	1.6280	1,776.1300	1.7761	9.099	0	0	1,000
2020/07/23	2030	04/02/2021	9.17	Call	Bond Future	3,144.1200	3.1441	3,381.7900	3.3818	7.559	0	0	0
2020/07/23	2030	04/02/2021	9.17	Put	Bond Future	5,611.4800	5.6115	5,287.2300	5.2872	(5.778)	0	0	0
2020/07/23	2030	04/02/2021	9.12	Put	Bond Future	5,781.8700	5.7819	5,451.7000	5.4517	(5.710)	0	0	0
2020/07/23	2030	04/02/2021	8.36	Put	Bond Future	8,892.8500	8.8928	8,478.0700	8.4781	(4.664)	0	0	0
2020/07/23	2030	04/02/2021	9.16	Put	Bond Future	5,645.2600	5.6453	5,319.8300	5.3198	(5.765)	0	0	0
2020/07/23	2030	04/02/2021	9.15	Call	Bond Future	3,096.7600	3.0968	3,332.0600	3.3321	7.598	0	0	0
2020/07/23	2030	04/02/2021	8.86	Put	Bond Future	6,731.0900	6.7311	6,370.3400	6.3703	(5.359)	0	0	0
2020/07/23	2030	04/02/2021	8.86	Call	Bond Future	2,459.1300	2.4591	2,660.3000	2.6603	8.181	0	0	800
2020/07/23	2030	04/02/2021	10.20	Call	Bond Future	6,115.4700	6.1155	6,469.9500	6.4700	5.796	0	0	0
2020/07/23	2030	04/02/2021	10.20	Put	Bond Future	2,898.4600	2.8985	2,691.0200	2.6910	(7.157)	0	0	1,800
2020/07/23	2030	06/05/2021	10.04	Put	Bond Future	3,915.0700	3.9151	3,666.9700	3.6670	(6.337)	0	0	0
2020/07/23	2030	06/05/2021	9.15	Call	Bond Future	2,827.9800	2.8280	3,049.7400	3.0497	7.842	0	0	0
2020/07/23	2030	06/05/2021	11.69	Call	Bond Future	10,708.8600	10.7089	11,168.6200	11.1686	4.293	0	0	0
2020/07/23	2030	06/05/2021	11.70	Put	Bond Future	1,310.1600	1.3102	1,202.4000	1.2024	(8.225)	0	0	0
2020/07/23	2030	06/05/2021			Bond Future	9.8131	91.7206	9.7078	92.2888	(1.073)	0.0000	0.0000	0
2020/07/23	2030	06/05/2021	10.74	Call	Bond Future	7,386.5300	7.3865	7,773.4400	7.7734	5.238	0	0	0
2020/07/23	2030	06/05/2021	10.74	Put	Bond Future	2,580.0800	2.5801	2,398.8000	2.3988	(7.026)	0	0	0
2020/07/23	2030	06/05/2021	7.97	Call	Bond Future	1,072.7000	1.0727	1,179.7500	1.1797	9.979	0	0	700
2020/07/23	2030	06/05/2021	9.92	Call	Bond Future	4,776.4200	4.7764	5,083.8100	5.0838	6.436	0	0	0
2020/07/23	2030	06/05/2021	10.04	Call	Bond Future	5,123.9000	5.1239	5,443.9900	5.4440	6.247	0	0	0
2020/07/23	2030	06/05/2021	9.15	Put	Bond Future	6,485.4100	6.4854	6,138.9800	6.1390	(5.342)	0	0	0
2020/07/23	2030	06/05/2021	11.69	Put	Bond Future	1,320.5900	1.3206	1,212.1600	1.2122	(8.211)	0	0	0
2020/07/23	2030	06/05/2021	11.70	Call	Bond Future	10,744.9100	10.7449	11,205.3400	11.2053	4.285	0	0	0
2020/07/23	2030	06/05/2021	7.97	Put	Bond Future	11,728.8000	11.7288	11,267.6600	11.2677	(3.932)	0	0	0
2020/07/23	2030	06/05/2021	9.92	Put	Bond Future	4,204.1900	4.2042	3,943.3900	3.9434	(6.203)	0	0	700
2020/07/23	2030	06/05/2021	9.22	Call	Bond Future	2,982.4800	2.9825	3,212.1500	3.2121	7.701	0	0	0
2020/07/23	2030	06/05/2021	9.22	Put	Bond Future	6,244.7900	6.2448	5,906.2700	5.9063	(5.421)	0	0	700
2020/07/23	2030	06/05/2021	11.71	Call	Bond Future	10,781.0000	10.7810	11,242.0800	11.2421	4.277	0	0	0
2020/07/23	2030	06/05/2021	11.71	Put	Bond Future	1,299.8100	1.2998	1,192.7000	1.1927	(8.240)	0	0	0
2020/07/23	2030	05/08/2021	10.41	Call	Bond Future	1,829.6300	1.8296	2,404.1300	2.4041	31.400	0	0	0
2020/07/23	2030	05/08/2021	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	2030	05/08/2021			Bond Future	10.0523	88.7132	9.9420	89.2877	(1.098)	0.0000	0.0000	0
2020/07/23	2030	05/08/2021	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	2030	05/08/2021	10.42	Call	Bond Future	1,880.0800	1.8801	2,454.5800	2.4546	30.557	0	0	0
2020/07/23	2030	05/08/2021	10.43	Call	Bond Future	1,930.4900	1.9305	2,504.9900	2.5050	29.759	0	0	0
2020/07/23	2030	05/08/2021	10.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	2032	06/08/2020	9.46	Put	Bond Future	4,532.4800	4.5325	3,910.3500	3.9104	(13.726)	0	0	0
2020/07/23	2032	06/08/2020	9.45	Call	Bond Future	98.2300	0.0982	140.3300	0.1403	42.859	0	0	0
2020/07/23	2032	06/08/2020	8.79	Put	Bond Future	8,974.1000	8.9741	8,308.9200	8.3089	(7.412)	0	0	0
2020/07/23	2032	06/08/2020	9.29	Put	Bond Future	5,596.6000	5.5966	4,950.2500	4.9502	(11.549)	0	0	0
2020/07/23	2032	06/08/2020			Bond Future	10.1584	90.1457	10.0503	90.8117	(1.064)	0.0000	0.0000	106,623
2020/07/23	2032	06/08/2020	9.91	Call	Bond Future	632.9500	0.6330	830.0100	0.8300	31.134	0	0	0
2020/07/23	2032	06/08/2020	9.91	Put	Bond Future	2,174.1400	2.1741	1,705.1100	1.7051	(21.573)	0	0	800
2020/07/23	2032	06/08/2020	9.46	Call	Bond Future	103.1000	0.1031	147.0600	0.1471	42.638	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/23	2032	06/08/2020	9.45	Put	Bond Future	4,593.2400	4.5932	3,969.2500	3.9693	(13.585)	0	0	0
2020/07/23	2032	06/08/2020	8.79	Call	Bond Future	1.8200	0.0018	2.7300	0.0027	50.000	0	0	800
2020/07/23	2032	06/08/2020	9.29	Call	Bond Future	42.6700	0.0427	62.4100	0.0624	46.262	0	0	800
2020/07/23	2032	06/08/2020	9.47	Call	Bond Future	108.1700	0.1082	154.0500	0.1540	42.415	0	0	0
2020/07/23	2032	06/08/2020	9.47	Put	Bond Future	4,471.9800	4.4720	3,851.7700	3.8518	(13.869)	0	0	0
2020/07/23	2032	05/11/2020	9.61	Put	Bond Future	6,527.1300	6.5271	6,067.1600	6.0672	(7.047)	0	0	0
2020/07/23	2032	05/11/2020	10.99	Call	Bond Future	5,859.0000	5.8590	6,299.5600	6.2996	7.519	0	0	0
2020/07/23	2032	05/11/2020	9.44	Put	Bond Future	7,311.2500	7.3113	6,824.1400	6.8241	(6.662)	0	0	0
2020/07/23	2032	05/11/2020	11.08	Call	Bond Future	6,202.5200	6.2025	6,655.5600	6.6556	7.304	0	0	0
2020/07/23	2032	05/11/2020	9.77	Put	Bond Future	5,850.1300	5.8501	5,417.0000	5.4170	(7.404)	0	0	0
2020/07/23	2032	05/11/2020			Bond Future	10.3698	86.9337	10.2573	87.6062	(1.085)	0.0000	0.0000	758
2020/07/23	2032	05/11/2020	10.99	Put	Bond Future	2,276.7900	2.2768	2,044.8600	2.0449	(10.187)	0	0	3,000
2020/07/23	2032	05/11/2020	9.76	Call	Bond Future	2,156.5500	2.1566	2,394.2100	2.3942	11.020	0	0	0
2020/07/23	2032	05/11/2020	9.76	Put	Bond Future	5,890.7700	5.8908	5,455.9400	5.4559	(7.382)	0	0	0
2020/07/23	2032	05/11/2020	9.11	Call	Bond Future	1,054.6300	1.0546	1,193.2500	1.1933	13.144	0	0	3,000
2020/07/23	2032	05/11/2020	9.61	Call	Bond Future	1,840.4900	1.8405	2,053.0100	2.0530	11.547	0	0	3,000
2020/07/23	2032	05/11/2020	9.44	Call	Bond Future	1,528.4900	1.5285	1,713.8700	1.7139	12.128	0	0	1,000
2020/07/23	2032	05/11/2020	11.08	Put	Bond Future	2,117.7200	2.1177	1,898.2700	1.8983	(10.363)	0	0	1,000
2020/07/23	2032	05/11/2020	9.77	Call	Bond Future	2,178.9100	2.1789	2,418.2700	2.4183	10.985	0	0	0
2020/07/23	2032	05/11/2020	9.11	Put	Bond Future	9,017.0500	9.0171	8,483.1800	8.4832	(5.921)	0	0	0
2020/07/23	2032	05/11/2020	8.94	Put	Bond Future	9,970.9100	9.9709	9,415.8200	9.4158	(5.567)	0	0	0
2020/07/23	2032	05/11/2020	8.94	Call	Bond Future	858.2400	0.8582	975.6400	0.9756	13.679	0	0	1,000
2020/07/23	2032	05/11/2020	9.75	Call	Bond Future	2,134.3300	2.1343	2,370.2900	2.3703	11.055	0	0	0
2020/07/23	2032	05/11/2020	9.75	Put	Bond Future	5,931.6200	5.9316	5,495.0900	5.4951	(7.359)	0	0	0
2020/07/23	2032	04/02/2021	9.29	Call	Bond Future	1,923.7800	1.9238	2,111.3700	2.1114	9.751	0	0	800
2020/07/23	2032	04/02/2021	10.82	Put	Bond Future	4,215.9100	4.2159	3,920.0000	3.9200	(7.019)	0	0	800
2020/07/23	2032	04/02/2021	9.63	Call	Bond Future	2,503.4000	2.5034	2,731.9700	2.7320	9.130	0	0	0
2020/07/23	2032	04/02/2021			Bond Future	10.5827	87.9179	10.4656	88.5975	(1.107)	0.0000	0.0000	0
2020/07/23	2032	04/02/2021	8.79	Put	Bond Future	12,522.6700	12.5227	11,977.1900	11.9772	(4.356)	0	0	0
2020/07/23	2032	04/02/2021	8.79	Call	Bond Future	1,253.0800	1.2531	1,387.2500	1.3872	10.707	0	0	800
2020/07/23	2032	04/02/2021	9.61	Call	Bond Future	2,466.4100	2.4664	2,692.4800	2.6925	9.166	0	0	0
2020/07/23	2032	04/02/2021	9.61	Put	Bond Future	8,344.2300	8.3442	7,890.6500	7.8907	(5.436)	0	0	0
2020/07/23	2032	04/02/2021	9.29	Put	Bond Future	9,855.9800	9.8560	9,363.9200	9.3639	(4.993)	0	0	0
2020/07/23	2032	04/02/2021	10.82	Call	Bond Future	5,570.6000	5.5706	5,954.3400	5.9543	6.889	0	0	0
2020/07/23	2032	04/02/2021	9.63	Put	Bond Future	8,254.8800	8.2549	7,803.8000	7.8038	(5.464)	0	0	0
2020/07/23	2032	04/02/2021	9.62	Call	Bond Future	2,484.8600	2.4849	2,712.1800	2.7122	9.148	0	0	0
2020/07/23	2032	04/02/2021	9.62	Put	Bond Future	8,299.4800	8.2995	7,847.1500	7.8472	(5.450)	0	0	0
2020/07/23	2032	06/05/2021	12.57	Call	Bond Future	10,958.1200	10.9581	11,495.6200	11.4956	4.905	0	0	0
2020/07/23	2032	06/05/2021	12.12	Put	Bond Future	2,469.2400	2.4692	2,281.0900	2.2811	(7.620)	0	0	0
2020/07/23	2032	06/05/2021			Bond Future	10.8036	84.7857	10.6815	85.4730	(1.130)	0.0000	0.0000	0
2020/07/23	2032	06/05/2021	12.57	Put	Bond Future	1,821.1000	1.8211	1,671.2300	1.6712	(8.230)	0	0	736
2020/07/23	2032	06/05/2021	10.33	Put	Bond Future	6,510.6300	6.5106	6,127.2500	6.1273	(5.889)	0	0	0
2020/07/23	2032	06/05/2021	10.33	Call	Bond Future	3,800.5400	3.8005	4,104.5300	4.1045	7.999	0	0	736
2020/07/23	2032	06/05/2021	12.11	Call	Bond Future	9,381.5300	9.3815	9,879.8400	9.8798	5.312	0	0	0
2020/07/23	2032	06/05/2021	12.11	Put	Bond Future	2,485.5100	2.4855	2,296.4500	2.2965	(7.606)	0	0	0
2020/07/23	2032	06/05/2021	12.12	Call	Bond Future	9,414.9600	9.4150	9,914.1800	9.9142	5.302	0	0	0
2020/07/23	2032	06/05/2021	12.10	Call	Bond Future	9,348.1300	9.3481	9,845.5300	9.8455	5.321	0	0	0
2020/07/23	2032	06/05/2021	12.10	Put	Bond Future	2,501.8700	2.5019	2,311.9000	2.3119	(7.593)	0	0	0

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2020/07/23	2032	05/08/2021	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	2032	05/08/2021			Bond Future	11.0501	85.7074	10.9226	86.4023	(1.154)	0.0000	0.0000	0
2020/07/23	2032	05/08/2021	11.36	Call	Bond Future	1,656.6200	1.6566	2,351.5000	2.3515	41.946	0	0	0
2020/07/23	2032	05/08/2021	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	2032	05/08/2021	11.37	Call	Bond Future	1,709.3100	1.7093	2,404.1900	2.4042	40.653	0	0	0
2020/07/23	2032	05/08/2021	11.35	Call	Bond Future	1,603.8800	1.6039	2,298.7600	2.2988	43.325	0	0	0
2020/07/23	2032	05/08/2021	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	2033	06/08/2020			Bond Future	92.4332	92.4332	92.4195	92.4195	(0.015)	0.0000	0.0000	12,378
2020/07/23	2033	05/11/2020			Bond Future	92.2150	92.2150	92.2006	92.2006	(0.016)	0.0000	0.0000	0
2020/07/23	2033	04/02/2021			Bond Future	93.2803	93.2803	93.2653	93.2653	(0.016)	0.0000	0.0000	0
2020/07/23	2033	06/05/2021			Bond Future	93.1635	93.1635	93.1482	93.1482	(0.016)	0.0000	0.0000	0
2020/07/23	2033	05/08/2021			Bond Future	94.1997	94.1997	94.1843	94.1843	(0.016)	0.0000	0.0000	0
2020/07/23	2037	06/08/2020	9.88	Put	Bond Future	8,859.8400	8.8598	7,540.0500	7.5400	(14.896)	0	0	0
2020/07/23	2037	06/08/2020			Bond Future	11.1786	80.3042	10.9698	81.6344	(1.867)	0.0000	0.0000	112,247
2020/07/23	2037	06/08/2020	9.87	Call	Bond Future	6.4000	0.0064	16.2200	0.0162	153.438	0	0	0
2020/07/23	2037	06/08/2020	9.87	Put	Bond Future	8,933.2500	8.9333	7,612.9000	7.6129	(14.780)	0	0	0
2020/07/23	2037	06/08/2020	9.88	Call	Bond Future	6.8100	0.0068	17.1900	0.0172	152.423	0	0	0
2020/07/23	2037	06/08/2020	9.86	Call	Bond Future	6.0200	0.0060	15.2900	0.0153	153.987	0	0	0
2020/07/23	2037	06/08/2020	9.86	Put	Bond Future	9,006.7700	9.0068	7,685.8700	7.6859	(14.666)	0	0	0
2020/07/23	2037	05/11/2020	10.18	Call	Bond Future	1,387.5200	1.3875	1,729.1600	1.7292	24.622	0	0	0
2020/07/23	2037	05/11/2020	10.17	Put	Bond Future	9,431.9100	9.4319	8,427.3600	8.4274	(10.651)	0	0	0
2020/07/23	2037	05/11/2020			Bond Future	11.3942	81.1347	11.1771	82.4782	(1.905)	0.0000	0.0000	276
2020/07/23	2037	05/11/2020	10.19	Call	Bond Future	1,402.2800	1.4023	1,746.6600	1.7467	24.559	0	0	0
2020/07/23	2037	05/11/2020	10.19	Put	Bond Future	9,319.8000	9.3198	8,320.7400	8.3207	(10.720)	0	0	0
2020/07/23	2037	05/11/2020	10.17	Call	Bond Future	1,372.8800	1.3729	1,711.7700	1.7118	24.685	0	0	0
2020/07/23	2037	05/11/2020	10.18	Put	Bond Future	9,375.7500	9.3758	8,373.9500	8.3739	(10.685)	0	0	0
2020/07/23	2037	04/02/2021	13.73	Call	Bond Future	12,687.7600	12.6878	13,807.8900	13.8079	8.828	0	0	0
2020/07/23	2037	04/02/2021	10.85	Call	Bond Future	3,388.1100	3.3881	3,939.6400	3.9396	16.278	0	0	0
2020/07/23	2037	04/02/2021	10.35	Call	Bond Future	2,394.3500	2.3944	2,826.0700	2.8261	18.031	0	0	0
2020/07/23	2037	04/02/2021	10.28	Put	Bond Future	10,859.2800	10.8593	9,916.7400	9.9167	(8.680)	0	0	0
2020/07/23	2037	04/02/2021	10.27	Call	Bond Future	2,258.1400	2.2581	2,671.6300	2.6716	18.311	0	0	0
2020/07/23	2037	04/02/2021			Bond Future	11.6161	77.7976	11.3900	79.1559	(1.946)	0.0000	0.0000	0
2020/07/23	2037	04/02/2021	11.97	Put	Bond Future	4,491.3800	4.4914	3,952.5400	3.9525	(11.997)	0	0	0
2020/07/23	2037	04/02/2021	11.97	Call	Bond Future	6,547.0800	6.5471	7,366.5300	7.3665	12.516	0	0	300
2020/07/23	2037	04/02/2021	9.65	Put	Bond Future	14,513.3100	14.5133	13,438.7900	13.4388	(7.404)	0	0	0
2020/07/23	2037	04/02/2021	9.65	Call	Bond Future	1,377.1000	1.3771	1,660.8700	1.6609	20.606	0	0	72
2020/07/23	2037	04/02/2021	11.90	Call	Bond Future	6,324.1900	6.3242	7,128.2700	7.1283	12.714	0	0	0
2020/07/23	2037	04/02/2021	13.73	Put	Bond Future	1,569.0200	1.5690	1,330.8600	1.3309	(15.179)	0	0	300
2020/07/23	2037	04/02/2021	10.85	Put	Bond Future	8,142.3800	8.1424	7,335.6200	7.3356	(9.908)	0	0	72
2020/07/23	2037	04/02/2021	10.35	Put	Bond Future	10,494.1200	10.4941	9,567.5500	9.5675	(8.829)	0	0	72
2020/07/23	2037	04/02/2021	10.28	Call	Bond Future	2,274.8800	2.2749	2,690.6300	2.6906	18.276	0	0	0
2020/07/23	2037	04/02/2021	10.27	Put	Bond Future	10,912.1100	10.9121	9,967.3100	9.9673	(8.658)	0	0	0
2020/07/23	2037	04/02/2021	11.90	Put	Bond Future	4,668.3500	4.6683	4,114.1400	4.1141	(11.872)	0	0	240
2020/07/23	2037	04/02/2021	10.48	Put	Bond Future	9,837.5800	9.8376	8,941.1800	8.9412	(9.112)	0	0	0
2020/07/23	2037	04/02/2021	10.48	Call	Bond Future	2,627.0500	2.6270	3,088.9400	3.0889	17.582	0	0	240
2020/07/23	2037	04/02/2021	10.29	Call	Bond Future	2,291.6900	2.2917	2,709.7200	2.7097	18.241	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/23	2037	04/02/2021	10.29	Put	Bond Future	10,806.6100	10.8066	9,866.3500	9.8663	(8.701)	0	0	0
2020/07/23	2037	06/05/2021	12.42	Call	Bond Future	7,476.1900	7.4762	8,347.5000	8.3475	11.654	0	0	0
2020/07/23	2037	06/05/2021			Bond Future	11.8462	78.6955	11.6107	80.0694	(1.988)	0.0000	0.0000	0
2020/07/23	2037	06/05/2021	12.42	Put	Bond Future	4,281.0400	4.2810	3,778.5300	3.7785	(11.738)	0	0	0
2020/07/23	2037	06/05/2021	12.43	Call	Bond Future	7,509.0800	7.5091	8,382.3100	8.3823	11.629	0	0	0
2020/07/23	2037	06/05/2021	12.44	Put	Bond Future	4,239.2500	4.2393	3,740.5700	3.7406	(11.763)	0	0	0
2020/07/23	2037	06/05/2021	12.43	Put	Bond Future	4,260.1000	4.2601	3,759.5100	3.7595	(11.751)	0	0	0
2020/07/23	2037	06/05/2021	12.44	Call	Bond Future	7,542.0100	7.5420	8,417.1500	8.4172	11.604	0	0	0
2020/07/23	2037	05/08/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	2037	05/08/2021	12.27	Call	Bond Future	905.3600	0.9054	2,294.1900	2.2942	153.401	0	0	0
2020/07/23	2037	05/08/2021	12.28	Call	Bond Future	959.9400	0.9599	2,348.7700	2.3488	144.679	0	0	0
2020/07/23	2037	05/08/2021			Bond Future	12.1058	75.2959	11.8597	76.6847	(2.033)	0.0000	0.0000	0
2020/07/23	2037	05/08/2021	12.26	Call	Bond Future	850.7100	0.8507	2,239.5400	2.2395	163.255	0	0	0
2020/07/23	2037	05/08/2021	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	2037	05/08/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	2038	06/08/2020			Bond Future	102.7142	102.7142	102.8381	102.8381	0.121	0.0000	0.0000	10,802
2020/07/23	2038	05/11/2020			Bond Future	103.8018	103.8018	103.9263	103.9263	0.120	0.0000	0.0000	1,685
2020/07/23	2038	04/02/2021			Bond Future	103.3069	103.3069	103.4324	103.4324	0.121	0.0000	0.0000	0
2020/07/23	2038	06/05/2021			Bond Future	104.5224	104.5224	104.6491	104.6491	0.121	0.0000	0.0000	0
2020/07/23	2038	05/08/2021			Bond Future	103.9664	103.9664	104.0948	104.0948	0.124	0.0000	0.0000	0
2020/07/23	2040	06/08/2020	10.03	Call	Bond Future	4.7300	0.0047	11.7100	0.0117	147.569	0	0	0
2020/07/23	2040	06/08/2020	10.04	Call	Bond Future	5.0400	0.0050	12.4400	0.0124	146.825	0	0	0
2020/07/23	2040	06/08/2020	10.02	Put	Bond Future	9,988.2300	9.9882	8,637.8000	8.6378	(13.520)	0	0	0
2020/07/23	2040	06/08/2020	10.85	Call	Bond Future	299.0800	0.2991	544.0900	0.5441	81.921	0	0	0
2020/07/23	2040	06/08/2020	11.26	Put	Bond Future	2,039.7700	2.0398	1,283.3100	1.2833	(37.086)	0	0	517
2020/07/23	2040	06/08/2020			Bond Future	11.4037	81.6409	11.1999	82.9979	(1.787)	0.0000	0.0000	56,612
2020/07/23	2040	06/08/2020	10.04	Put	Bond Future	9,830.8500	9.8309	8,481.2400	8.4812	(13.728)	0	0	0
2020/07/23	2040	06/08/2020	10.02	Call	Bond Future	4.4400	0.0044	11.0200	0.0110	148.198	0	0	0
2020/07/23	2040	06/08/2020	10.03	Put	Bond Future	9,909.4800	9.9095	8,559.4500	8.5595	(13.624)	0	0	0
2020/07/23	2040	06/08/2020	10.85	Put	Bond Future	4,073.7200	4.0737	2,961.7200	2.9617	(27.297)	0	0	12,496
2020/07/23	2040	06/08/2020	11.26	Call	Bond Future	1,086.5300	1.0865	1,687.0800	1.6871	55.272	0	0	0
2020/07/23	2040	06/08/2020	9.57	Put	Bond Future	13,655.5200	13.6555	12,298.8000	12.2988	(9.935)	0	0	0
2020/07/23	2040	06/08/2020	10.79	Put	Bond Future	4,436.5300	4.4365	3,284.2500	3.2843	(25.973)	0	0	800
2020/07/23	2040	06/08/2020	9.57	Call	Bond Future	0.1700	0.0002	0.4600	0.0005	170.588	0	0	800
2020/07/23	2040	06/08/2020	10.07	Put	Bond Future	9,595.7400	9.5957	8,247.5300	8.2475	(14.050)	0	0	0
2020/07/23	2040	06/08/2020	10.07	Call	Bond Future	6.0900	0.0061	14.8900	0.0149	144.499	0	0	800
2020/07/23	2040	06/08/2020	10.79	Call	Bond Future	235.9300	0.2359	440.6600	0.4407	86.776	0	0	0
2020/07/23	2040	05/11/2020	11.00	Put	Bond Future	6,752.4300	6.7524	5,914.0700	5.9141	(12.416)	0	0	0
2020/07/23	2040	05/11/2020	10.23	Call	Bond Future	1,187.3100	1.1873	1,485.9900	1.4860	25.156	0	0	2,000
2020/07/23	2040	05/11/2020	11.70	Put	Bond Future	4,186.2400	4.1862	3,574.8300	3.5748	(14.605)	0	0	2,000
2020/07/23	2040	05/11/2020	9.50	Call	Bond Future	470.2500	0.4702	611.9700	0.6120	30.137	0	0	2,000
2020/07/23	2040	05/11/2020	10.00	Call	Bond Future	906.4800	0.9065	1,148.1300	1.1481	26.658	0	0	2,380
2020/07/23	2040	05/11/2020	10.30	Call	Bond Future	1,284.1000	1.2841	1,601.4100	1.6014	24.711	0	0	0
2020/07/23	2040	05/11/2020			Bond Future	11.6203	82.4852	11.4083	83.8558	(1.825)	0.0000	0.0000	0
2020/07/23	2040	05/11/2020	9.73	Put	Bond Future	14,332.1300	14.3321	13,145.1000	13.1451	(8.282)	0	0	0
2020/07/23	2040	05/11/2020	9.73	Call	Bond Future	643.8400	0.6438	827.3400	0.8273	28.501	0	0	2,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/23	2040	05/11/2020	10.23	Put	Bond Future	10,911.9200	10.9119	9,840.0700	9.8401	(9.823)	0	0	0
2020/07/23	2040	05/11/2020	10.30	Put	Bond Future	10,474.8900	10.4749	9,421.6700	9.4217	(10.055)	0	0	0
2020/07/23	2040	05/11/2020	11.00	Call	Bond Future	2,633.6900	2.6337	3,165.8600	3.1659	20.206	0	0	2,380
2020/07/23	2040	05/11/2020	11.70	Call	Bond Future	4,691.7700	4.6918	5,450.8900	5.4509	16.180	0	0	0
2020/07/23	2040	05/11/2020	9.50	Put	Bond Future	16,074.5100	16.0745	14,845.7000	14.8457	(7.644)	0	0	0
2020/07/23	2040	05/11/2020	10.00	Put	Bond Future	12,421.0200	12.4210	11,292.1400	11.2921	(9.088)	0	0	0
2020/07/23	2040	05/11/2020	10.31	Call	Bond Future	1,298.3700	1.2984	1,618.4000	1.6184	24.649	0	0	0
2020/07/23	2040	05/11/2020	10.32	Put	Bond Future	10,351.9500	10.3519	9,304.1600	9.3042	(10.122)	0	0	0
2020/07/23	2040	05/11/2020	11.50	Call	Bond Future	4,051.9300	4.0519	4,748.4100	4.7484	17.189	0	0	0
2020/07/23	2040	05/11/2020	11.50	Put	Bond Future	4,824.7800	4.8248	4,150.7300	4.1507	(13.971)	0	0	2,000
2020/07/23	2040	05/11/2020	10.31	Put	Bond Future	10,413.3100	10.4133	9,362.8100	9.3628	(10.088)	0	0	0
2020/07/23	2040	05/11/2020	10.32	Call	Bond Future	1,312.7600	1.3128	1,635.5000	1.6355	24.585	0	0	0
2020/07/23	2040	04/02/2021	9.49	Call	Bond Future	1,006.8700	1.0069	1,224.4600	1.2245	21.611	0	0	500
2020/07/23	2040	04/02/2021	9.57	Put	Bond Future	17,446.4100	17.4464	16,291.9300	16.2919	(6.617)	0	0	0
2020/07/23	2040	04/02/2021	10.07	Put	Bond Future	14,015.5700	14.0156	12,956.9800	12.9570	(7.553)	0	0	0
2020/07/23	2040	04/02/2021	10.42	Put	Bond Future	11,889.9300	11.8899	10,908.0400	10.9080	(8.258)	0	0	0
2020/07/23	2040	04/02/2021			Bond Future	11.8436	78.9131	11.6225	80.2988	(1.867)	0.0000	0.0000	0
2020/07/23	2040	04/02/2021	10.07	Call	Bond Future	1,688.5900	1.6886	2,015.7300	2.0157	19.374	0	0	800
2020/07/23	2040	04/02/2021	11.74	Call	Bond Future	5,399.6800	5.3997	6,129.7200	6.1297	13.520	0	0	0
2020/07/23	2040	04/02/2021	11.74	Put	Bond Future	6,044.1500	6.0441	5,388.4600	5.3885	(10.848)	0	0	800
2020/07/23	2040	04/02/2021	10.41	Call	Bond Future	2,212.2500	2.2122	2,613.8000	2.6138	18.151	0	0	0
2020/07/23	2040	04/02/2021	10.41	Put	Bond Future	11,947.5200	11.9475	10,963.3400	10.9633	(8.238)	0	0	0
2020/07/23	2040	04/02/2021	9.49	Put	Bond Future	18,038.2500	18.0383	16,870.1100	16.8701	(6.476)	0	0	0
2020/07/23	2040	04/02/2021	9.57	Call	Bond Future	1,086.1200	1.0861	1,317.3700	1.3174	21.291	0	0	800
2020/07/23	2040	04/02/2021	10.42	Call	Bond Future	2,229.1200	2.2291	2,632.9600	2.6330	18.117	0	0	0
2020/07/23	2040	04/02/2021	10.24	Put	Bond Future	12,954.7700	12.9548	11,932.5600	11.9326	(7.891)	0	0	0
2020/07/23	2040	04/02/2021	10.24	Call	Bond Future	1,938.3800	1.9384	2,301.9000	2.3019	18.754	0	0	500
2020/07/23	2040	04/02/2021	11.57	Call	Bond Future	4,891.6500	4.8917	5,580.1000	5.5801	14.074	0	0	0
2020/07/23	2040	04/02/2021	11.57	Put	Bond Future	6,612.2300	6.6122	5,914.9500	5.9150	(10.545)	0	0	500
2020/07/23	2040	04/02/2021	10.40	Call	Bond Future	2,195.4600	2.1955	2,594.7400	2.5947	18.187	0	0	0
2020/07/23	2040	04/02/2021	10.40	Put	Bond Future	12,005.2900	12.0053	11,018.8400	11.0188	(8.217)	0	0	0
2020/07/23	2040	06/05/2021	12.44	Put	Bond Future	4,980.5000	4.9805	4,425.8300	4.4258	(11.137)	0	0	0
2020/07/23	2040	06/05/2021			Bond Future	12.0748	79.8239	11.8442	81.2255	(1.910)	0.0000	0.0000	0
2020/07/23	2040	06/05/2021	12.43	Call	Bond Future	7,085.9100	7.0859	7,930.7300	7.9307	11.923	0	0	0
2020/07/23	2040	06/05/2021	12.43	Put	Bond Future	5,005.6300	5.0056	4,448.8900	4.4489	(11.122)	0	0	0
2020/07/23	2040	06/05/2021	12.44	Call	Bond Future	7,118.0200	7.1180	7,964.9100	7.9649	11.898	0	0	0
2020/07/23	2040	06/05/2021	12.42	Call	Bond Future	7,053.5600	7.0536	7,896.3200	7.8963	11.948	0	0	0
2020/07/23	2040	06/05/2021	12.42	Put	Bond Future	5,030.5800	5.0306	4,471.7800	4.4718	(11.108)	0	0	0
2020/07/23	2040	05/08/2021	12.47	Call	Bond Future	772.0900	0.7721	2,188.9800	2.1890	183.514	0	0	0
2020/07/23	2040	05/08/2021			Bond Future	12.3354	76.1862	12.0940	77.6031	(1.957)	0.0000	0.0000	0
2020/07/23	2040	05/08/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	2040	05/08/2021	12.48	Call	Bond Future	828.9200	0.8289	2,245.8100	2.2458	170.932	0	0	0
2020/07/23	2040	05/08/2021	12.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	2040	05/08/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	2040	05/08/2021	12.49	Call	Bond Future	885.6800	0.8857	2,302.5700	2.3026	159.978	0	0	0
2020/07/23	2044	06/08/2020	9.88	Call	Bond Future	0.5700	0.0006	1.5500	0.0016	171.930	0	0	0
2020/07/23	2044	06/08/2020	9.98	Call	Bond Future	1.1800	0.0012	3.1600	0.0032	167.797	0	0	602



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2020/07/23	2044	06/08/2020	11.09	Put	Bond Future	3,589.8600	3.5899	2,528.2900	2.5283	(29.571)	0	0	602
2020/07/23	2044	06/08/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	140
2020/07/23	2044	06/08/2020	9.66	Call	Bond Future	0.1000	0.0001	0.2800	0.0003	180.000	0	0	140
2020/07/23	2044	06/08/2020			Bond Future	11.5683	77.6558	11.3595	79.0248	(1.805)	0.0000	0.0000	60,554
2020/07/23	2044	06/08/2020	9.86	Call	Bond Future	0.4900	0.0005	1.3400	0.0013	173.469	0	0	0
2020/07/23	2044	06/08/2020	9.86	Put	Bond Future	12,542.3600	12.5424	11,174.1800	11.1742	(10.908)	0	0	0
2020/07/23	2044	06/08/2020	9.36	Put	Bond Future	16,868.0400	16.8680	15,499.0200	15.4990	(8.116)	0	0	0
2020/07/23	2044	06/08/2020	9.36	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	602
2020/07/23	2044	06/08/2020	9.98	Put	Bond Future	11,553.3400	11.5533	10,186.2900	10.1863	(11.833)	0	0	0
2020/07/23	2044	06/08/2020	9.88	Put	Bond Future	12,376.2300	12.3762	11,008.1800	11.0082	(11.054)	0	0	0
2020/07/23	2044	06/08/2020	11.09	Call	Bond Future	391.6800	0.3917	699.1400	0.6991	78.498	0	0	0
2020/07/23	2044	06/08/2020	9.01	Put	Bond Future	20,102.8100	20.1028	18,733.7800	18.7338	(6.810)	0	0	0
2020/07/23	2044	06/08/2020	9.66	Put	Bond Future	14,232.4800	14.2325	12,863.6300	12.8636	(9.618)	0	0	0
2020/07/23	2044	06/08/2020	9.87	Call	Bond Future	0.5200	0.0005	1.4400	0.0014	176.923	0	0	0
2020/07/23	2044	06/08/2020	9.87	Put	Bond Future	12,459.2200	12.4592	11,091.1100	11.0911	(10.981)	0	0	0
2020/07/23	2044	06/08/2020	10.93	Call	Bond Future	213.8600	0.2139	408.6400	0.4086	91.078	0	0	0
2020/07/23	2044	06/08/2020	10.93	Put	Bond Future	4,532.7900	4.5328	3,358.5400	3.3585	(25.906)	0	0	140
2020/07/23	2044	05/11/2020	11.06	Put	Bond Future	7,155.8900	7.1559	6,280.3200	6.2803	(12.236)	0	0	525
2020/07/23	2044	05/11/2020	11.43	Call	Bond Future	3,349.4100	3.3494	3,979.6600	3.9797	18.817	0	0	0
2020/07/23	2044	05/11/2020	9.72	Put	Bond Future	15,587.8700	15.5879	14,362.2500	14.3622	(7.863)	0	0	0
2020/07/23	2044	05/11/2020	9.97	Call	Bond Future	732.8800	0.7329	938.9600	0.9390	28.119	0	0	568
2020/07/23	2044	05/11/2020	9.29	Put	Bond Future	19,112.8600	19.1129	17,822.3400	17.8223	(6.752)	0	0	0
2020/07/23	2044	05/11/2020	9.96	Put	Bond Future	13,786.2300	13.7862	12,607.5000	12.6075	(8.550)	0	0	0
2020/07/23	2044	05/11/2020	10.36	Call	Bond Future	1,172.0300	1.1720	1,470.9900	1.4710	25.508	0	0	0
2020/07/23	2044	05/11/2020			Bond Future	11.7826	78.4589	11.5651	79.8416	(1.846)	0.0000	0.0000	0
2020/07/23	2044	05/11/2020	9.72	Call	Bond Future	525.4100	0.5254	682.4700	0.6825	29.893	0	0	1,815
2020/07/23	2044	05/11/2020	9.97	Put	Bond Future	13,713.8100	13.7138	12,537.2100	12.5372	(8.580)	0	0	0
2020/07/23	2044	05/11/2020	9.96	Call	Bond Future	723.5500	0.7236	927.5000	0.9275	28.187	0	0	0
2020/07/23	2044	05/11/2020	11.38	Call	Bond Future	3,209.8900	3.2099	3,823.6300	3.8236	19.120	0	0	0
2020/07/23	2044	05/11/2020	11.38	Put	Bond Future	5,803.8300	5.8038	5,034.8900	5.0349	(13.249)	0	0	568
2020/07/23	2044	05/11/2020	10.34	Call	Bond Future	1,145.7500	1.1458	1,439.4900	1.4395	25.637	0	0	0
2020/07/23	2044	05/11/2020	10.34	Put	Bond Future	11,187.0800	11.1871	10,098.1400	10.0981	(9.734)	0	0	0
2020/07/23	2044	05/11/2020	11.06	Call	Bond Future	2,390.2000	2.3902	2,897.3100	2.8973	21.216	0	0	0
2020/07/23	2044	05/11/2020	10.04	Put	Bond Future	13,212.9200	13.2129	12,051.5400	12.0515	(8.790)	0	0	0
2020/07/23	2044	05/11/2020	11.17	Put	Bond Future	6,664.9300	6.6649	5,826.0600	5.8261	(12.586)	0	0	1,815
2020/07/23	2044	05/11/2020	11.43	Put	Bond Future	5,613.0100	5.6130	4,860.5800	4.8606	(13.405)	0	0	1,815
2020/07/23	2044	05/11/2020	8.87	Put	Bond Future	22,907.7100	22.9077	21,575.1900	21.5752	(5.817)	0	0	0
2020/07/23	2044	05/11/2020	9.29	Call	Bond Future	278.2000	0.2782	370.3600	0.3704	33.127	0	0	568
2020/07/23	2044	05/11/2020	10.36	Put	Bond Future	11,059.0800	11.0591	9,975.3600	9.9754	(9.799)	0	0	0
2020/07/23	2044	05/11/2020	10.04	Call	Bond Future	800.7900	0.8008	1,022.0900	1.0221	27.635	0	0	525
2020/07/23	2044	05/11/2020	9.34	Put	Bond Future	18,683.9100	18.6839	17,399.7200	17.3997	(6.873)	0	0	0
2020/07/23	2044	05/11/2020	9.34	Call	Bond Future	300.8500	0.3009	399.3400	0.3993	32.737	0	0	525
2020/07/23	2044	05/11/2020	11.17	Call	Bond Future	2,657.1900	2.6572	3,201.0000	3.2010	20.466	0	0	0
2020/07/23	2044	05/11/2020	8.87	Call	Bond Future	137.4300	0.1374	187.5900	0.1876	36.499	0	0	1,815
2020/07/23	2044	05/11/2020	10.02	Put	Bond Future	13,354.9500	13.3549	12,189.1600	12.1892	(8.729)	0	0	0
2020/07/23	2044	05/11/2020	10.02	Call	Bond Future	780.9200	0.7809	997.8100	0.9978	27.774	0	0	1,815
2020/07/23	2044	05/11/2020	10.35	Call	Bond Future	1,158.8400	1.1588	1,455.1800	1.4552	25.572	0	0	0
2020/07/23	2044	05/11/2020	10.35	Put	Bond Future	11,122.9700	11.1230	10,036.6300	10.0366	(9.767)	0	0	0

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2020/07/23	2044	04/02/2021	10.04	Put	Bond Future	15,209.8300	15.2098	14,108.0200	14.1080	(7.244)	0	0	0
2020/07/23	2044	04/02/2021	10.37	Call	Bond Future	1,918.7600	1.9188	2,284.5600	2.2846	19.064	0	0	0
2020/07/23	2044	04/02/2021	10.35	Put	Bond Future	13,197.0300	13.1970	12,160.4100	12.1604	(7.855)	0	0	0
2020/07/23	2044	04/02/2021			Bond Future	12.0039	74.9664	11.7768	76.3644	(1.891)	0.0000	0.0000	0
2020/07/23	2044	04/02/2021	10.37	Put	Bond Future	13,073.6500	13.0737	12,041.4400	12.0414	(7.895)	0	0	0
2020/07/23	2044	04/02/2021	10.35	Call	Bond Future	1,888.4300	1.8884	2,249.8200	2.2498	19.137	0	0	0
2020/07/23	2044	04/02/2021	10.04	Call	Bond Future	1,459.0000	1.4590	1,755.2000	1.7552	20.302	0	0	0
2020/07/23	2044	04/02/2021	10.84	Call	Bond Future	2,726.1000	2.7261	3,200.9500	3.2010	17.419	0	0	0
2020/07/23	2044	04/02/2021	10.36	Put	Bond Future	13,135.2400	13.1352	12,100.8300	12.1008	(7.875)	0	0	0
2020/07/23	2044	04/02/2021	10.84	Put	Bond Future	10,396.6700	10.3967	9,473.5100	9.4735	(8.879)	0	0	405
2020/07/23	2044	04/02/2021	10.29	Call	Bond Future	1,799.3600	1.7994	2,147.6800	2.1477	19.358	0	0	0
2020/07/23	2044	04/02/2021	10.29	Put	Bond Future	13,571.8600	13.5719	12,522.1700	12.5222	(7.734)	0	0	405
2020/07/23	2044	04/02/2021	9.66	Put	Bond Future	17,936.6500	17.9366	16,763.7900	16.7638	(6.539)	0	0	0
2020/07/23	2044	04/02/2021	9.66	Call	Bond Future	1,032.3300	1.0323	1,257.4800	1.2575	21.810	0	0	405
2020/07/23	2044	04/02/2021	10.36	Call	Bond Future	1,903.5500	1.9035	2,267.1500	2.2672	19.101	0	0	0
2020/07/23	2044	06/05/2021	12.43	Put	Bond Future	5,370.9700	5.3710	4,778.1700	4.7782	(11.037)	0	0	0
2020/07/23	2044	06/05/2021	12.44	Call	Bond Future	6,543.5500	6.5436	7,366.8700	7.3669	12.582	0	0	0
2020/07/23	2044	06/05/2021			Bond Future	12.2327	75.8317	11.9956	77.2457	(1.938)	0.0000	0.0000	0
2020/07/23	2044	06/05/2021	12.45	Call	Bond Future	6,574.3000	6.5743	7,399.7500	7.3998	12.556	0	0	0
2020/07/23	2044	06/05/2021	12.45	Put	Bond Future	5,318.4100	5.3184	4,729.8700	4.7299	(11.066)	0	0	0
2020/07/23	2044	06/05/2021	12.43	Call	Bond Future	6,512.8400	6.5128	7,334.0300	7.3340	12.609	0	0	0
2020/07/23	2044	06/05/2021	12.44	Put	Bond Future	5,344.6300	5.3446	4,753.9600	4.7540	(11.052)	0	0	0
2020/07/23	2044	05/08/2021	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	2044	05/08/2021	12.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	2044	05/08/2021			Bond Future	12.4904	72.2757	12.2420	73.7051	(1.989)	0.0000	0.0000	0
2020/07/23	2044	05/08/2021	12.60	Call	Bond Future	615.2000	0.6152	2,044.6600	2.0447	232.357	0	0	0
2020/07/23	2044	05/08/2021	12.61	Call	Bond Future	670.8900	0.6709	2,100.3500	2.1003	213.069	0	0	0
2020/07/23	2044	05/08/2021	12.59	Call	Bond Future	559.4300	0.5594	1,988.8900	1.9889	255.521	0	0	0
2020/07/23	2044	05/08/2021	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	2046	06/08/2020			Bond Future	92.1741	92.1741	92.1608	92.1608	(0.014)	0.0000	0.0000	12,382
2020/07/23	2046	05/11/2020			Bond Future	91.3856	91.3856	91.3716	91.3716	(0.015)	0.0000	0.0000	3,975
2020/07/23	2046	04/02/2021			Bond Future	92.4416	92.4416	92.4270	92.4270	(0.016)	0.0000	0.0000	0
2020/07/23	2046	06/05/2021			Bond Future	91.7418	91.7418	91.7269	91.7269	(0.016)	0.0000	0.0000	0
2020/07/23	2046	05/08/2021			Bond Future	92.7618	92.7618	92.7470	92.7470	(0.016)	0.0000	0.0000	0
2020/07/23	2050	06/08/2020			Bond Future	92.1365	92.1365	92.2068	92.2068	0.076	0.0000	0.0000	14,575
2020/07/23	2050	05/11/2020			Bond Future	93.1120	93.1120	93.1826	93.1826	0.076	0.0000	0.0000	2,590
2020/07/23	2050	04/02/2021			Bond Future	92.3002	92.3002	92.3712	92.3712	0.077	0.0000	0.0000	0
2020/07/23	2050	06/05/2021			Bond Future	93.3862	93.3862	93.4579	93.4579	0.077	0.0000	0.0000	0
2020/07/23	2050	05/08/2021			Bond Future	92.5003	92.5003	92.5729	92.5729	0.078	0.0000	0.0000	0
2020/07/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/07/23	AL37	06/08/2020			Index Future	739.3420	739.3420	738.0300	738.0300	(0.177)	0.0000	0.0000	0
2020/07/23	AL37	05/11/2020			Index Future	747.0680	747.0680	745.7370	745.7370	(0.178)	0.0000	0.0000	0
2020/07/23	AL37	04/02/2021			Index Future	755.5150	755.5150	754.1660	754.1660	(0.179)	0.0000	0.0000	0
2020/07/23	AL37	06/05/2021			Index Future	764.2210	764.2210	762.8550	762.8550	(0.179)	0.0000	0.0000	0
2020/07/23	AL37	05/08/2021			Index Future	759.7800	759.7800	759.7800	759.7800	0.000	0.0000	0.0000	0
2020/07/23	AL7T	06/08/2020			Index Future	808.6860	808.6860	813.6790	813.6790	0.617	0.0000	0.0000	0
2020/07/23	AL7T	05/11/2020			Index Future	817.1370	817.1370	822.1770	822.1770	0.617	0.0000	0.0000	0
2020/07/23	AL7T	04/02/2021			Index Future	826.3770	826.3770	831.4700	831.4700	0.616	0.0000	0.0000	0
2020/07/23	AL7T	06/05/2021			Index Future	835.8990	835.8990	841.0490	841.0490	0.616	0.0000	0.0000	0
2020/07/23	AL7T	05/08/2021			Index Future	829.6000	829.6000	829.6000	829.6000	0.000	0.0000	0.0000	0
2020/07/23	ALBI	06/08/2020			Index Future	705.2760	705.2760	711.0950	711.0950	0.825	0.0000	0.0000	214
2020/07/23	ALBI	05/11/2020			Index Future	712.6450	712.6450	718.5220	718.5220	0.825	0.0000	0.0000	6
2020/07/23	ALBI	04/02/2021			Index Future	720.7040	720.7040	726.6430	726.6430	0.824	0.0000	0.0000	0
2020/07/23	ALBI	06/05/2021			Index Future	729.0080	729.0080	735.0150	735.0150	0.824	0.0000	0.0000	0
2020/07/23	ALBI	05/08/2021			Index Future	727.9300	727.9300	727.9300	727.9300	0.000	0.0000	0.0000	0
2020/07/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/07/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/07/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/23	ES33	06/08/2020			Bond Future	11.8675	74.3736	11.6732	75.3855	(1.637)	0.0000	0.0000	350
2020/07/23	ES33	05/11/2020			Bond Future	12.1314	71.3690	11.9289	72.3908	(1.669)	0.0000	0.0000	0
2020/07/23	ES33	04/02/2021			Bond Future	12.4041	72.1768	12.1927	73.2099	(1.704)	0.0000	0.0000	0
2020/07/23	ES33	06/05/2021			Bond Future	12.6817	69.2326	12.4610	70.2774	(1.740)	0.0000	0.0000	0
2020/07/23	ES33	05/08/2021			Bond Future	12.9884	69.9852	12.7575	71.0416	(1.778)	0.0000	0.0000	0
2020/07/23	ES42	06/08/2020			Bond Future	12.3913	73.4085	12.1869	74.5699	(1.650)	0.0000	0.0000	4,919
2020/07/23	ES42	05/11/2020			Bond Future	12.6514	69.9099	12.4375	71.0829	(1.691)	0.0000	0.0000	0
2020/07/23	ES42	04/02/2021			Bond Future	12.9121	70.7021	12.6883	71.8880	(1.733)	0.0000	0.0000	0
2020/07/23	ES42	06/05/2021			Bond Future	13.1881	67.2591	12.9534	68.4585	(1.780)	0.0000	0.0000	0
2020/07/23	ES42	05/08/2021			Bond Future	13.4845	67.9896	13.2381	69.2023	(1.827)	0.0000	0.0000	0
2020/07/23	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	GOVI	06/08/2020	728.12	Put	GOVI	312,640.0000	31.2640	257,160.0000	25.7160	(17.746)	0	0	0

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2020/07/23	GOVI	06/08/2020			GOVI	696.8560	696.8560	702.4040	702.4040	0.796	0.0000	0.0000	1,024
2020/07/23	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	GOVI	06/08/2020	728.14	Put	GOVI	312,840.0000	31.2840	257,360.0000	25.7360	(17.734)	0	0	0
2020/07/23	GOVI	06/08/2020	728.13	Put	GOVI	312,740.0000	31.2740	257,260.0000	25.7260	(17.740)	0	0	0
2020/07/23	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	GOVI	05/11/2020	737.84	Put	GOVI	337,020.0000	33.7020	281,010.0000	28.1010	(16.619)	0	0	0
2020/07/23	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	GOVI	05/11/2020			GOVI	704.1380	704.1380	709.7390	709.7390	0.795	0.0000	0.0000	1
2020/07/23	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	GOVI	05/11/2020	737.83	Put	GOVI	336,920.0000	33.6920	280,910.0000	28.0910	(16.624)	0	0	0
2020/07/23	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	GOVI	05/11/2020	737.85	Put	GOVI	337,120.0000	33.7120	281,110.0000	28.1110	(16.614)	0	0	0
2020/07/23	GOVI	04/02/2021	750.96	Put	GOVI	388,600.0000	38.8600	331,980.0000	33.1980	(14.570)	0	0	0
2020/07/23	GOVI	04/02/2021			GOVI	712.1000	712.1000	717.7620	717.7620	0.795	0.0000	0.0000	0
2020/07/23	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	GOVI	04/02/2021	750.95	Put	GOVI	388,500.0000	38.8500	331,880.0000	33.1880	(14.574)	0	0	0
2020/07/23	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	GOVI	04/02/2021	750.94	Put	GOVI	388,400.0000	38.8400	331,780.0000	33.1780	(14.578)	0	0	0
2020/07/23	GOVI	06/05/2021	678.67	Call	GOVI	416,350.0000	41.6350	473,610.0000	47.3610	13.753	0	0	0
2020/07/23	GOVI	06/05/2021			GOVI	720.3050	720.3050	726.0310	726.0310	0.795	0.0000	0.0000	0
2020/07/23	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	GOVI	06/05/2021	678.68	Call	GOVI	416,250.0000	41.6250	473,510.0000	47.3510	13.756	0	0	0
2020/07/23	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	GOVI	06/05/2021	678.69	Call	GOVI	416,150.0000	41.6150	473,410.0000	47.3410	13.759	0	0	0
2020/07/23	GOVI	05/08/2021	719.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	GOVI	05/08/2021			GOVI	719.1400	719.1400	719.1400	719.1400	0.000	0.0000	0.0000	0
2020/07/23	GOVI	05/08/2021	719.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	GOVI	05/08/2021	719.15	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/07/23	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	GOVI	05/08/2021	719.13	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/07/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/07/23	IGOV	06/08/2020			Index Future	248.7110	248.7110	248.7530	248.7530	0.017	0.0000	0.0000	1,210
2020/07/23	IGOV	05/11/2020			Index Future	251.3720	251.3720	251.4120	251.4120	0.016	0.0000	0.0000	48
2020/07/23	IGOV	04/02/2021			Index Future	254.2750	254.2750	254.3150	254.3150	0.016	0.0000	0.0000	0
2020/07/23	IGOV	06/05/2021			Index Future	257.2660	257.2660	257.3060	257.3060	0.016	0.0000	0.0000	0
2020/07/23	IGOV	05/08/2021			Index Future	259.6600	259.6600	259.6600	259.6600	0.000	0.0000	0.0000	0
2020/07/23	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/07/23	IS05	17/12/2020			Interest Rate Swap	94.0300	94.0300	94.0400	94.0400	0.011	0.0000	0.0000	0
2020/07/23	IS05	16/03/2021			Interest Rate Swap	92.2600	92.2600	92.3000	92.3000	0.043	0.0000	0.0000	0
2020/07/23	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4900	90.4900	0.066	0.0000	0.0000	0
2020/07/23	IS05	21/09/2021			Interest Rate Swap	89.4000	89.4000	89.4800	89.4800	0.089	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/23	IS05	21/12/2021			Interest Rate Swap	90.6700	90.6700	90.7700	90.7700	0.110	0.0000	0.0000	51
2020/07/23	IS05	15/03/2022			Interest Rate Swap	90.1100	90.1100	90.2200	90.2200	0.122	0.0000	0.0000	0
2020/07/23	IS05	21/06/2022			Interest Rate Swap	90.2200	90.2200	90.3600	90.3600	0.155	0.0000	0.0000	0
2020/07/23	IS05	20/09/2022			Interest Rate Swap	93.3500	93.3500	93.5000	93.5000	0.161	0.0000	0.0000	0
2020/07/23	IS05	20/12/2022			Interest Rate Swap	93.8200	93.8200	93.9700	93.9700	0.160	0.0000	0.0000	0
2020/07/23	IS05	22/03/2023			Interest Rate Swap	86.1800	86.1800	86.3200	86.3200	0.162	0.0000	0.0000	0
2020/07/23	IS05	20/06/2023			Interest Rate Swap	91.6900	91.6900	91.8200	91.8200	0.142	0.0000	0.0000	0
2020/07/23	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/07/23	IS10	17/12/2025			Interest Rate Swap	79.5400	79.5400	79.6100	79.6100	0.088	0.0000	0.0000	0
2020/07/23	IS10	16/03/2026			Interest Rate Swap	76.1300	76.1300	76.1700	76.1700	0.053	0.0000	0.0000	0
2020/07/23	IS10	15/06/2026			Interest Rate Swap	74.6200	74.6200	74.6100	74.6100	(0.013)	0.0000	0.0000	0
2020/07/23	IS10	21/09/2026			Interest Rate Swap	76.7300	76.7300	76.6800	76.6800	(0.065)	0.0000	0.0000	0
2020/07/23	IS10	21/12/2026			Interest Rate Swap	80.8600	80.8600	80.7600	80.7600	(0.124)	0.0000	0.0000	0
2020/07/23	IS10	15/03/2027			Interest Rate Swap	79.4800	79.4800	79.3300	79.3300	(0.189)	0.0000	0.0000	0
2020/07/23	IS10	21/06/2027			Interest Rate Swap	81.6500	81.6500	81.4600	81.4600	(0.233)	0.0000	0.0000	0
2020/07/23	IS10	20/09/2027			Interest Rate Swap	87.5200	87.5200	87.3100	87.3100	(0.240)	0.0000	0.0000	0
2020/07/23	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.7400	87.7400	(0.227)	0.0000	0.0000	0
2020/07/23	IS10	22/03/2028			Interest Rate Swap	80.9600	80.9600	80.7800	80.7800	(0.222)	0.0000	0.0000	0
2020/07/23	IS10	20/06/2028			Interest Rate Swap	88.8300	88.8300	88.6400	88.6400	(0.214)	0.0000	0.0000	0
2020/07/23	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/07/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/07/23	JBAF	19/08/2020			Jibar Tradeable Future	3.6550	96.3450	3.6950	96.3050	1.094	0.0000	0.0000	0
2020/07/23	JBAF	16/09/2020			Jibar Tradeable Future	3.6450	96.3550	3.6950	96.3050	1.372	0.0000	0.0000	0
2020/07/23	JBAF	21/10/2020			Jibar Tradeable Future	3.5050	96.4950	3.5950	96.4050	2.568	0.0000	0.0000	0
2020/07/23	JBAF	18/11/2020			Jibar Tradeable Future	3.5050	96.4950	3.5950	96.4050	2.568	0.0000	0.0000	0
2020/07/23	JBAF	15/12/2020			Jibar Tradeable Future	3.5050	96.4950	3.5950	96.4050	2.568	0.0000	0.0000	30
2020/07/23	JBAF	20/01/2021			Jibar Tradeable Future	3.4950	96.5050	3.5850	96.4150	2.575	0.0000	0.0000	0
2020/07/23	JBAF	17/03/2021			Jibar Tradeable Future	3.5200	96.4800	3.6300	96.3700	3.125	0.0000	0.0000	0
2020/07/23	JBAF	15/06/2021			Jibar Tradeable Future	3.6300	96.3700	3.7500	96.2500	3.306	0.0000	0.0000	0
2020/07/23	JBAF	15/09/2021			Jibar Tradeable Future	3.6650	96.3350	3.8150	96.1850	4.093	0.0000	0.0000	0
2020/07/23	JBAF	15/12/2021			Jibar Tradeable Future	3.8900	96.1100	4.0100	95.9900	3.085	0.0000	0.0000	0
2020/07/23	JBAF	16/03/2022			Jibar Tradeable Future	3.9850	96.0150	4.1050	95.8950	3.011	0.0000	0.0000	0
2020/07/23	JBAF	15/06/2022			Jibar Tradeable Future	4.2950	95.7050	4.3650	95.6350	1.630	0.0000	0.0000	0
2020/07/23	R023	06/08/2020	7.26	Call	Bond Future	5,845.8200	5.8458	5,470.9300	5.4709	(6.413)	0	0	0
2020/07/23	R023	06/08/2020			Bond Future	4.8156	110.4392	4.9673	110.0643	3.150	0.0000	0.0000	25,078
2020/07/23	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	R023	06/08/2020	7.27	Call	Bond Future	5,868.9000	5.8689	5,494.0100	5.4940	(6.388)	0	0	0
2020/07/23	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	R023	06/08/2020	7.28	Call	Bond Future	5,891.9700	5.8920	5,517.0800	5.5171	(6.363)	0	0	0
2020/07/23	R023	05/11/2020	7.46	Put	Bond Future	0.1700	0.0002	0.3600	0.0004	111.765	0	0	0
2020/07/23	R023	05/11/2020	7.47	Put	Bond Future	0.1600	0.0002	0.3400	0.0003	112.500	0	0	0
2020/07/23	R023	05/11/2020			Bond Future	4.8875	107.6751	5.0573	107.2956	3.475	0.0000	0.0000	13,220
2020/07/23	R023	05/11/2020	7.46	Call	Bond Future	5,568.5400	5.5685	5,189.2500	5.1892	(6.811)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/23	R023	05/11/2020	7.47	Call	Bond Future	5,589.4500	5.5895	5,210.1500	5.2101	(6.786)	0	0	0
2020/07/23	R023	05/11/2020	7.45	Call	Bond Future	5,547.6300	5.5476	5,168.3600	5.1684	(6.837)	0	0	0
2020/07/23	R023	05/11/2020	7.45	Put	Bond Future	0.1700	0.0002	0.3800	0.0004	123.529	0	0	0
2020/07/23	R023	04/02/2021	6.34	Call	Bond Future	2,857.9500	2.8580	2,516.5200	2.5165	(11.947)	0	0	0
2020/07/23	R023	04/02/2021	6.32	Put	Bond Future	105.3400	0.1053	149.4900	0.1495	41.912	0	0	0
2020/07/23	R023	04/02/2021			Bond Future	4.9359	108.8933	5.1288	108.5090	3.907	0.0000	0.0000	0
2020/07/23	R023	04/02/2021	6.34	Put	Bond Future	101.3600	0.1014	144.1600	0.1442	42.226	0	0	0
2020/07/23	R023	04/02/2021	6.32	Call	Bond Future	2,823.3200	2.8233	2,483.2400	2.4832	(12.045)	0	0	0
2020/07/23	R023	04/02/2021	6.33	Put	Bond Future	103.3400	0.1033	146.8000	0.1468	42.055	0	0	0
2020/07/23	R023	04/02/2021	6.33	Call	Bond Future	2,840.6300	2.8406	2,499.8600	2.4999	(11.996)	0	0	0
2020/07/23	R023	06/05/2021	7.58	Call	Bond Future	4,477.9100	4.4779	4,099.6800	4.0997	(8.447)	0	0	0
2020/07/23	R023	06/05/2021			Bond Future	4.9743	106.2390	5.1958	105.8502	4.451	0.0000	0.0000	0
2020/07/23	R023	06/05/2021	7.56	Call	Bond Future	4,445.4700	4.4455	4,067.6100	4.0676	(8.500)	0	0	0
2020/07/23	R023	06/05/2021	7.56	Put	Bond Future	20.6000	0.0206	31.6000	0.0316	53.398	0	0	0
2020/07/23	R023	06/05/2021	7.58	Put	Bond Future	19.7800	0.0198	30.4100	0.0304	53.741	0	0	0
2020/07/23	R023	06/05/2021	7.57	Call	Bond Future	4,461.6900	4.4617	4,083.6400	4.0836	(8.473)	0	0	0
2020/07/23	R023	06/05/2021	7.57	Put	Bond Future	20.1900	0.0202	31.0000	0.0310	53.541	0	0	0
2020/07/23	R023	05/08/2021	5.30	Call	Bond Future	336.1300	0.3361	0.0000	0.0000	(100.000)	0	0	0
2020/07/23	R023	05/08/2021	5.29	Put	Bond Future	0.0000	0.0000	71.9300	0.0719	100.000	0	0	0
2020/07/23	R023	05/08/2021			Bond Future	5.0779	107.3948	5.3376	107.0019	5.115	0.0000	0.0000	0
2020/07/23	R023	05/08/2021	5.31	Call	Bond Future	351.2300	0.3512	0.0000	0.0000	(100.000)	0	0	0
2020/07/23	R023	05/08/2021	5.31	Put	Bond Future	0.0000	0.0000	41.7200	0.0417	100.000	0	0	0
2020/07/23	R023	05/08/2021	5.30	Put	Bond Future	0.0000	0.0000	56.8200	0.0568	100.000	0	0	0
2020/07/23	R023	05/08/2021	5.29	Call	Bond Future	321.0200	0.3210	0.0000	0.0000	(100.000)	0	0	0
2020/07/23	R035	06/08/2020	9.92	Put	Bond Future	6,751.4500	6.7514	5,595.9200	5.5959	(17.115)	0	0	0
2020/07/23	R035	06/08/2020	10.45	Put	Bond Future	3,400.8300	3.4008	2,467.1300	2.4671	(27.455)	0	0	500
2020/07/23	R035	06/08/2020	9.67	Call	Bond Future	7.9000	0.0079	17.6800	0.0177	123.797	0	0	500
2020/07/23	R035	06/08/2020	9.00	Put	Bond Future	13,675.6500	13.6757	12,484.6600	12.4847	(8.709)	0	0	0
2020/07/23	R035	06/08/2020			Bond Future	10.9100	89.2940	10.7263	90.4851	(1.684)	0.0000	0.0000	106,963
2020/07/23	R035	06/08/2020	9.92	Call	Bond Future	33.0500	0.0331	68.5900	0.0686	107.534	0	0	0
2020/07/23	R035	06/08/2020	9.09	Put	Bond Future	12,962.2800	12.9623	11,771.3900	11.7714	(9.187)	0	0	0
2020/07/23	R035	06/08/2020	9.09	Call	Bond Future	0.1100	0.0001	0.2900	0.0003	163.636	0	0	500
2020/07/23	R035	06/08/2020	9.67	Put	Bond Future	8,545.0700	8.5451	7,363.7800	7.3638	(13.824)	0	0	0
2020/07/23	R035	06/08/2020	9.00	Call	Bond Future	0.0500	0.0001	0.1300	0.0001	160.000	0	0	24,761
2020/07/23	R035	06/08/2020	9.93	Call	Bond Future	34.8400	0.0348	72.0600	0.0721	106.831	0	0	0
2020/07/23	R035	06/08/2020	9.91	Put	Bond Future	6,821.5100	6.8215	5,664.3500	5.6643	(16.963)	0	0	0
2020/07/23	R035	06/08/2020	10.45	Call	Bond Future	372.0300	0.3720	629.4000	0.6294	69.180	0	0	0
2020/07/23	R035	06/08/2020	9.93	Put	Bond Future	6,681.5500	6.6815	5,527.7000	5.5277	(17.269)	0	0	0
2020/07/23	R035	06/08/2020	9.91	Call	Bond Future	31.3500	0.0313	65.2600	0.0653	108.166	0	0	0
2020/07/23	R035	06/08/2020	8.75	Put	Bond Future	15,696.6700	15.6967	14,505.6100	14.5056	(7.588)	0	0	0
2020/07/23	R035	06/08/2020	8.75	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	3,000
2020/07/23	R035	05/11/2020	10.34	Put	Bond Future	7,203.2800	7.2033	6,405.8100	6.4058	(11.071)	0	0	0
2020/07/23	R035	05/11/2020			Bond Future	11.1317	85.7442	10.9406	86.9470	(1.717)	0.0000	0.0000	5,700
2020/07/23	R035	05/11/2020	10.33	Call	Bond Future	2,030.1000	2.0301	2,432.5400	2.4325	19.824	0	0	0
2020/07/23	R035	05/11/2020	10.33	Put	Bond Future	7,249.7000	7.2497	6,449.3100	6.4493	(11.040)	0	0	0
2020/07/23	R035	05/11/2020	10.34	Call	Bond Future	2,051.6800	2.0517	2,457.0400	2.4570	19.757	0	0	0
2020/07/23	R035	05/11/2020	10.32	Call	Bond Future	2,008.6600	2.0087	2,408.1900	2.4082	19.890	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/23	R035	05/11/2020	10.32	Put	Bond Future	7,296.3400	7.2963	6,493.0400	6.4930	(11.010)	0	0	0
2020/07/23	R035	04/02/2021	11.14	Put	Bond Future	6,088.9400	6.0889	5,478.3000	5.4783	(10.029)	0	0	650
2020/07/23	R035	04/02/2021	10.04	Put	Bond Future	10,773.6500	10.7737	9,918.4100	9.9184	(7.938)	0	0	0
2020/07/23	R035	04/02/2021	10.14	Put	Bond Future	10,252.6500	10.2527	9,418.1500	9.4182	(8.139)	0	0	650
2020/07/23	R035	04/02/2021	10.05	Call	Bond Future	2,217.8900	2.2179	2,580.7800	2.5808	16.362	0	0	0
2020/07/23	R035	04/02/2021			Bond Future	11.3602	86.7143	11.1610	87.9304	(1.754)	0.0000	0.0000	0
2020/07/23	R035	04/02/2021	10.06	Call	Bond Future	2,234.8400	2.2348	2,599.7900	2.5998	16.330	0	0	0
2020/07/23	R035	04/02/2021	10.06	Put	Bond Future	10,668.1300	10.6681	9,817.0100	9.8170	(7.978)	0	0	0
2020/07/23	R035	04/02/2021	10.14	Call	Bond Future	2,373.6600	2.3737	2,755.2300	2.7552	16.075	0	0	0
2020/07/23	R035	04/02/2021	11.14	Call	Bond Future	4,743.3500	4.7433	5,348.7800	5.3488	12.764	0	0	0
2020/07/23	R035	04/02/2021	10.04	Call	Bond Future	2,201.0200	2.2010	2,561.8500	2.5619	16.394	0	0	0
2020/07/23	R035	04/02/2021	10.05	Put	Bond Future	10,720.8100	10.7208	9,867.6300	9.8676	(7.958)	0	0	0
2020/07/23	R035	06/05/2021	12.77	Call	Bond Future	9,637.3400	9.6373	10,511.9200	10.5119	9.075	0	0	0
2020/07/23	R035	06/05/2021	11.55	Call	Bond Future	5,536.0000	5.5360	6,196.0900	6.1961	11.924	0	0	0
2020/07/23	R035	06/05/2021	10.24	Put	Bond Future	10,935.9600	10.9360	10,091.3100	10.0913	(7.724)	0	0	0
2020/07/23	R035	06/05/2021	12.35	Put	Bond Future	3,833.4700	3.8335	3,413.2400	3.4132	(10.962)	0	0	0
2020/07/23	R035	06/05/2021	12.37	Call	Bond Future	8,193.4700	8.1935	9,006.4000	9.0064	9.922	0	0	0
2020/07/23	R035	06/05/2021			Bond Future	11.5883	83.2372	11.3808	84.4670	(1.791)	0.0000	0.0000	0
2020/07/23	R035	06/05/2021	12.35	Call	Bond Future	8,122.6600	8.1227	8,932.2700	8.9323	9.967	0	0	0
2020/07/23	R035	06/05/2021	12.37	Put	Bond Future	3,796.2300	3.7962	3,379.3200	3.3793	(10.982)	0	0	0
2020/07/23	R035	06/05/2021	12.77	Put	Bond Future	3,125.9000	3.1259	2,770.6400	2.7706	(11.365)	0	0	1,650
2020/07/23	R035	06/05/2021	11.55	Put	Bond Future	5,760.8700	5.7609	5,191.1200	5.1911	(9.890)	0	0	1,650
2020/07/23	R035	06/05/2021	10.24	Call	Bond Future	2,434.7500	2.4347	2,819.9400	2.8199	15.821	0	0	793
2020/07/23	R035	06/05/2021	12.36	Put	Bond Future	3,814.8000	3.8148	3,396.2400	3.3962	(10.972)	0	0	0
2020/07/23	R035	06/05/2021	10.81	Put	Bond Future	8,298.5500	8.2986	7,571.1900	7.5712	(8.765)	0	0	0
2020/07/23	R035	06/05/2021	10.81	Call	Bond Future	3,542.2300	3.5422	4,044.7100	4.0447	14.185	0	0	1,650
2020/07/23	R035	06/05/2021	12.02	Call	Bond Future	6,996.1700	6.9962	7,747.8100	7.7478	10.744	0	0	0
2020/07/23	R035	06/05/2021	12.02	Put	Bond Future	4,522.9600	4.5230	4,044.7600	4.0448	(10.573)	0	0	793
2020/07/23	R035	06/05/2021	11.32	Call	Bond Future	4,872.3800	4.8724	5,484.8400	5.4848	12.570	0	0	0
2020/07/23	R035	06/05/2021	11.32	Put	Bond Future	6,467.4700	6.4675	5,850.0900	5.8501	(9.546)	0	0	793
2020/07/23	R035	06/05/2021	12.36	Call	Bond Future	8,158.0400	8.1580	8,969.3200	8.9693	9.945	0	0	0
2020/07/23	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	R035	05/08/2021			Bond Future	11.8444	84.1423	11.6277	85.3856	(1.830)	0.0000	0.0000	0
2020/07/23	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	R035	05/08/2021	5.29	Put	Bond Future	54,181.7100	54.1817	52,938.3600	52.9384	(2.295)	0	0	0
2020/07/23	R035	05/08/2021	5.31	Put	Bond Future	53,948.4200	53.9484	52,705.0700	52.7051	(2.305)	0	0	0
2020/07/23	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	R035	05/08/2021	5.30	Put	Bond Future	54,065.0000	54.0650	52,821.6500	52.8216	(2.300)	0	0	0
2020/07/23	R186	06/08/2020	8.38	Put	Bond Future	8.6500	0.0087	8.7200	0.0087	0.809	0	0	0
2020/07/23	R186	06/08/2020	7.45	Call	Bond Future	916.7700	0.9168	780.7800	0.7808	(14.834)	0	0	2,500
2020/07/23	R186	06/08/2020	9.00	Call	Bond Future	8,241.8700	8.2419	8,032.1100	8.0321	(2.545)	0	0	900
2020/07/23	R186	06/08/2020	8.00	Call	Bond Future	3,184.3200	3.1843	2,980.0300	2.9800	(6.415)	0	0	900
2020/07/23	R186	06/08/2020	8.25	Call	Bond Future	4,441.4400	4.4414	4,232.3400	4.2323	(4.708)	0	0	0
2020/07/23	R186	06/08/2020			Bond Future	7.4214	116.8540	7.4598	116.6442	0.517	0.0000	0.0000	73,029
2020/07/23	R186	06/08/2020	8.37	Call	Bond Future	5,054.5000	5.0545	4,844.8500	4.8449	(4.148)	0	0	0
2020/07/23	R186	06/08/2020	8.37	Put	Bond Future	9.1900	0.0092	9.2900	0.0093	1.088	0	0	0
2020/07/23	R186	06/08/2020	9.00	Put	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/23	R186	06/08/2020	8.38	Call	Bond Future	5,105.6400	5.1056	4,895.9600	4.8960	(4.107)	0	0	0
2020/07/23	R186	06/08/2020	7.45	Put	Bond Future	760.5900	0.7606	834.3500	0.8344	9.698	0	0	2,500
2020/07/23	R186	06/08/2020	8.00	Put	Bond Future	73.0100	0.0730	78.4700	0.0785	7.478	0	0	15,177
2020/07/23	R186	06/08/2020	8.25	Put	Bond Future	18.7000	0.0187	19.3500	0.0194	3.476	0	0	0
2020/07/23	R186	06/08/2020	8.36	Call	Bond Future	5,003.3700	5.0034	4,793.7400	4.7937	(4.190)	0	0	0
2020/07/23	R186	06/08/2020	8.36	Put	Bond Future	9.7700	0.0098	9.8900	0.0099	1.228	0	0	0
2020/07/23	R186	05/11/2020	7.50	Call	Bond Future	2,255.1400	2.2551	2,142.9500	2.1429	(4.975)	0	0	80
2020/07/23	R186	05/11/2020	8.00	Put	Bond Future	1,597.0100	1.5970	1,663.3600	1.6634	4.155	0	0	0
2020/07/23	R186	05/11/2020	8.65	Call	Bond Future	6,111.5300	6.1115	5,932.6600	5.9327	(2.927)	0	0	0
2020/07/23	R186	05/11/2020	8.64	Put	Bond Future	753.7300	0.7537	787.9200	0.7879	4.536	0	0	0
2020/07/23	R186	05/11/2020			Bond Future	7.5933	118.0625	7.6339	117.8498	0.536	0.0000	0.0000	15,750
2020/07/23	R186	05/11/2020	7.00	Put	Bond Future	4,375.4900	4.3755	4,512.3900	4.5124	3.129	0	0	0
2020/07/23	R186	05/11/2020	7.00	Call	Bond Future	1,215.1000	1.2151	1,139.3200	1.1393	(6.237)	0	0	1,200
2020/07/23	R186	05/11/2020	8.66	Call	Bond Future	6,151.7700	6.1518	5,972.5200	5.9725	(2.914)	0	0	0
2020/07/23	R186	05/11/2020	8.66	Put	Bond Future	735.6300	0.7356	769.0600	0.7691	4.544	0	0	0
2020/07/23	R186	05/11/2020	7.50	Put	Bond Future	2,744.8000	2.7448	2,845.2900	2.8453	3.661	0	0	0
2020/07/23	R186	05/11/2020	6.50	Put	Bond Future	6,490.9400	6.4909	6,659.1000	6.6591	2.591	0	0	0
2020/07/23	R186	05/11/2020	8.00	Call	Bond Future	3,701.6200	3.7016	3,555.2900	3.5553	(3.953)	0	0	1,200
2020/07/23	R186	05/11/2020	7.84	Put	Bond Future	1,913.7100	1.9137	1,990.3600	1.9904	4.005	0	0	0
2020/07/23	R186	05/11/2020	9.26	Put	Bond Future	301.7700	0.3018	316.8500	0.3168	4.997	0	0	3,500
2020/07/23	R186	05/11/2020	8.65	Put	Bond Future	744.6300	0.7446	778.4400	0.7784	4.541	0	0	0
2020/07/23	R186	05/11/2020	8.64	Call	Bond Future	6,071.3600	6.0714	5,892.8700	5.8929	(2.940)	0	0	0
2020/07/23	R186	05/11/2020	6.50	Call	Bond Future	580.8400	0.5808	536.3200	0.5363	(7.665)	0	0	80
2020/07/23	R186	05/11/2020	7.84	Call	Bond Future	3,196.3200	3.1963	3,060.2900	3.0603	(4.256)	0	0	3,500
2020/07/23	R186	05/11/2020	8.34	Put	Bond Future	1,077.2100	1.0772	1,124.5600	1.1246	4.396	0	0	0
2020/07/23	R186	05/11/2020	8.34	Call	Bond Future	4,903.5100	4.9035	4,738.1800	4.7382	(3.372)	0	0	3,500
2020/07/23	R186	05/11/2020	9.26	Call	Bond Future	8,621.0700	8.6211	8,423.4700	8.4235	(2.292)	0	0	0
2020/07/23	R186	04/02/2021	8.15	Call	Bond Future	4,258.5300	4.2585	4,120.6900	4.1207	(3.237)	0	0	0
2020/07/23	R186	04/02/2021			Bond Future	7.7637	114.1162	7.8069	113.9006	0.556	0.0000	0.0000	0
2020/07/23	R186	04/02/2021	8.15	Put	Bond Future	2,346.4400	2.3464	2,424.1600	2.4242	3.312	0	0	0
2020/07/23	R186	04/02/2021	8.16	Call	Bond Future	4,288.5900	4.2886	4,150.2600	4.1503	(3.226)	0	0	0
2020/07/23	R186	04/02/2021	8.17	Put	Bond Future	2,308.7800	2.3088	2,385.5100	2.3855	3.323	0	0	0
2020/07/23	R186	04/02/2021	8.16	Put	Bond Future	2,327.5500	2.3275	2,404.7800	2.4048	3.318	0	0	0
2020/07/23	R186	04/02/2021	8.17	Call	Bond Future	4,318.7500	4.3188	4,179.9200	4.1799	(3.215)	0	0	0
2020/07/23	R186	06/05/2021	10.76	Put	Bond Future	261.7100	0.2617	274.2100	0.2742	4.776	0	0	0
2020/07/23	R186	06/05/2021	10.77	Call	Bond Future	12,763.5900	12.7636	12,557.6800	12.5577	(1.613)	0	0	0
2020/07/23	R186	06/05/2021			Bond Future	7.9467	115.4325	7.9925	115.2143	0.576	0.0000	0.0000	0
2020/07/23	R186	06/05/2021	10.78	Call	Bond Future	12,801.5700	12.8016	12,595.5300	12.5955	(1.609)	0	0	0
2020/07/23	R186	06/05/2021	10.78	Put	Bond Future	255.5800	0.2556	267.8200	0.2678	4.789	0	0	0
2020/07/23	R186	06/05/2021	10.76	Call	Bond Future	12,725.6200	12.7256	12,519.8400	12.5198	(1.617)	0	0	0
2020/07/23	R186	06/05/2021	10.77	Put	Bond Future	258.6300	0.2586	271.0000	0.2710	4.783	0	0	0
2020/07/23	R186	05/08/2021	8.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	R186	05/08/2021	8.61	Call	Bond Future	1,984.0600	1.9841	1,763.5200	1.7635	(11.116)	0	0	0
2020/07/23	R186	05/08/2021			Bond Future	8.1677	111.4060	8.2163	111.1855	0.596	0.0000	0.0000	0
2020/07/23	R186	05/08/2021	8.62	Call	Bond Future	2,028.4000	2.0284	1,807.8600	1.8079	(10.873)	0	0	0
2020/07/23	R186	05/08/2021	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	R186	05/08/2021	8.63	Call	Bond Future	2,072.7000	2.0727	1,852.1600	1.8522	(10.640)	0	0	0
2020/07/23	R186	05/08/2021	8.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/23	R197	06/08/2020			Bond Future	305.3017	305.3017	305.2411	305.2411	(0.020)	0.0000	0.0000	2,591
2020/07/23	R197	05/11/2020			Bond Future	308.5342	308.5342	308.4712	308.4712	(0.020)	0.0000	0.0000	1,400
2020/07/23	R197	04/02/2021			Bond Future	304.2559	304.2559	304.1908	304.1908	(0.021)	0.0000	0.0000	0
2020/07/23	R197	06/05/2021			Bond Future	307.8358	307.8358	307.7693	307.7693	(0.022)	0.0000	0.0000	0
2020/07/23	R197	05/08/2021			Bond Future	303.2676	303.2676	303.2009	303.2009	(0.022)	0.0000	0.0000	0
2020/07/23	R202	06/08/2020			Bond Future	205.8616	205.8616	205.8315	205.8315	(0.015)	0.0000	0.0000	6,136
2020/07/23	R202	05/11/2020			Bond Future	208.0412	208.0412	208.0095	208.0095	(0.015)	0.0000	0.0000	1,904
2020/07/23	R202	04/02/2021			Bond Future	206.2788	206.2788	206.2459	206.2459	(0.016)	0.0000	0.0000	0
2020/07/23	R202	06/05/2021			Bond Future	208.7057	208.7057	208.6719	208.6719	(0.016)	0.0000	0.0000	0
2020/07/23	R202	05/08/2021			Bond Future	206.7822	206.7822	206.7485	206.7485	(0.016)	0.0000	0.0000	0
2020/07/23	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	R208	06/08/2020			Bond Future	3.5179	104.4742	3.5196	104.4731	0.047	0.0000	0.0000	22,492
2020/07/23	R208	06/08/2020	5.56	Call	Bond Future	1,280.7400	1.2807	1,279.6800	1.2797	(0.083)	0	0	0
2020/07/23	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	R208	06/08/2020	5.57	Call	Bond Future	1,286.9400	1.2869	1,285.8800	1.2859	(0.082)	0	0	0
2020/07/23	R208	06/08/2020	5.55	Call	Bond Future	1,274.5400	1.2745	1,273.4800	1.2735	(0.083)	0	0	0
2020/07/23	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	R208	05/11/2020	4.78	Call	Bond Future	663.1900	0.6632	661.4500	0.6614	(0.262)	0	0	0
2020/07/23	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	R208	05/11/2020			Bond Future	3.0686	102.1640	3.0730	102.1622	0.145	0.0000	0.0000	0
2020/07/23	R208	05/11/2020	4.79	Call	Bond Future	667.0400	0.6670	665.3000	0.6653	(0.261)	0	0	0
2020/07/23	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	R208	05/11/2020	4.77	Call	Bond Future	659.3400	0.6593	657.6000	0.6576	(0.264)	0	0	0
2020/07/23	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	R209	06/08/2020	5.55	Put	Bond Future	41,174.1500	41.1741	40,089.6100	40.0896	(2.634)	0	0	0
2020/07/23	R209	06/08/2020			Bond Future	10.7855	68.3590	10.5921	69.4435	(1.793)	0.0000	0.0000	59,872
2020/07/23	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	R209	06/08/2020	5.57	Put	Bond Future	40,957.3400	40.9573	39,872.8000	39.8728	(2.648)	0	0	0
2020/07/23	R209	06/08/2020	5.56	Put	Bond Future	41,065.6700	41.0657	39,981.1300	39.9811	(2.641)	0	0	0
2020/07/23	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	R209	05/11/2020	10.02	Call	Bond Future	1,649.4400	1.6494	1,990.4300	1.9904	20.673	0	0	0
2020/07/23	R209	05/11/2020			Bond Future	10.9802	65.9264	10.7797	67.0217	(1.826)	0.0000	0.0000	2,500
2020/07/23	R209	05/11/2020	10.00	Call	Bond Future	1,618.3100	1.6183	1,954.5400	1.9545	20.777	0	0	0
2020/07/23	R209	05/11/2020	10.00	Put	Bond Future	7,237.4400	7.2374	6,478.3900	6.4784	(10.488)	0	0	0
2020/07/23	R209	05/11/2020	10.02	Put	Bond Future	7,147.0600	7.1471	6,392.7700	6.3928	(10.554)	0	0	0
2020/07/23	R209	05/11/2020	10.01	Call	Bond Future	1,633.8300	1.6338	1,972.4300	1.9724	20.724	0	0	0
2020/07/23	R209	05/11/2020	10.01	Put	Bond Future	7,192.1700	7.1922	6,435.4900	6.4355	(10.521)	0	0	0
2020/07/23	R209	04/02/2021	10.12	Put	Bond Future	8,372.5400	8.3725	7,655.2800	7.6553	(8.567)	0	0	0
2020/07/23	R209	04/02/2021			Bond Future	11.1755	66.6727	10.9676	67.7801	(1.861)	0.0000	0.0000	0
2020/07/23	R209	04/02/2021	10.11	Call	Bond Future	2,437.8000	2.4378	2,826.0000	2.8260	15.924	0	0	0
2020/07/23	R209	04/02/2021	10.11	Put	Bond Future	8,415.4200	8.4154	7,696.2300	7.6962	(8.546)	0	0	0
2020/07/23	R209	04/02/2021	10.12	Call	Bond Future	2,454.6700	2.4547	2,844.8000	2.8448	15.893	0	0	0
2020/07/23	R209	04/02/2021	10.10	Call	Bond Future	2,421.0000	2.4210	2,807.2700	2.8073	15.955	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/23	R209	04/02/2021	10.10	Put	Bond Future	8,458.4400	8.4584	7,737.3200	7.7373	(8.525)	0	0	0
2020/07/23	R209	06/05/2021	12.25	Put	Bond Future	3,278.1100	3.2781	2,914.6900	2.9147	(11.086)	0	0	1,000
2020/07/23	R209	06/05/2021	12.23	Put	Bond Future	3,309.3900	3.3094	2,943.1200	2.9431	(11.068)	0	0	0
2020/07/23	R209	06/05/2021	12.22	Call	Bond Future	7,440.3800	7.4404	8,192.7000	8.1927	10.111	0	0	0
2020/07/23	R209	06/05/2021			Bond Future	11.3765	64.3006	11.1606	65.4206	(1.898)	0.0000	0.0000	460
2020/07/23	R209	06/05/2021	10.25	Put	Bond Future	8,736.9300	8.7369	8,017.4900	8.0175	(8.234)	0	0	0
2020/07/23	R209	06/05/2021	10.25	Call	Bond Future	2,564.4600	2.5645	2,965.0400	2.9650	15.620	0	0	1,000
2020/07/23	R209	06/05/2021	11.25	Call	Bond Future	4,724.4400	4.7244	5,316.0700	5.3161	12.523	0	0	0
2020/07/23	R209	06/05/2021	11.25	Put	Bond Future	5,377.1600	5.3772	4,848.7700	4.8488	(9.827)	0	0	1,000
2020/07/23	R209	06/05/2021	12.25	Call	Bond Future	7,532.2900	7.5323	8,288.8900	8.2889	10.045	0	0	0
2020/07/23	R209	06/05/2021	12.23	Call	Bond Future	7,470.9200	7.4709	8,224.6700	8.2247	10.089	0	0	0
2020/07/23	R209	06/05/2021	12.22	Put	Bond Future	3,325.2500	3.3252	2,957.5500	2.9575	(11.058)	0	0	0
2020/07/23	R209	06/05/2021	12.24	Call	Bond Future	7,501.7000	7.5017	8,256.8800	8.2569	10.067	0	0	0
2020/07/23	R209	06/05/2021	12.24	Put	Bond Future	3,293.8100	3.2938	2,928.9700	2.9290	(11.077)	0	0	0
2020/07/23	R209	05/08/2021	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	R209	05/08/2021			Bond Future	11.5974	64.9997	11.3730	66.1320	(1.935)	0.0000	0.0000	0
2020/07/23	R209	05/08/2021	11.80	Call	Bond Future	997.6300	0.9976	2,129.9000	2.1299	113.496	0	0	0
2020/07/23	R209	05/08/2021	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	R209	05/08/2021	11.81	Call	Bond Future	1,046.2600	1.0463	2,178.5300	2.1785	108.221	0	0	0
2020/07/23	R209	05/08/2021	11.79	Call	Bond Future	948.9400	0.9489	2,081.2100	2.0812	119.319	0	0	0
2020/07/23	R209	05/08/2021	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	R210	06/08/2020			Bond Future	181.7960	181.7960	181.8898	181.8898	0.052	0.0000	0.0000	1,929
2020/07/23	R210	05/11/2020			Bond Future	181.0460	181.0460	181.1398	181.1398	0.052	0.0000	0.0000	644
2020/07/23	R210	04/02/2021			Bond Future	183.1380	183.1380	183.2320	183.2320	0.051	0.0000	0.0000	0
2020/07/23	R210	06/05/2021			Bond Future	182.5827	182.5827	182.6777	182.6777	0.052	0.0000	0.0000	0
2020/07/23	R210	05/08/2021			Bond Future	184.6132	184.6132	184.7093	184.7093	0.052	0.0000	0.0000	0
2020/07/23	R212	06/08/2020			Bond Future	165.5333	165.5333	165.5954	165.5954	0.038	0.0000	0.0000	7,008
2020/07/23	R212	05/11/2020			Bond Future	167.2860	167.2860	167.3477	167.3477	0.037	0.0000	0.0000	1,526
2020/07/23	R212	04/02/2021			Bond Future	166.9242	166.9242	166.9859	166.9859	0.037	0.0000	0.0000	0
2020/07/23	R212	06/05/2021			Bond Future	168.8879	168.8879	168.9501	168.9501	0.037	0.0000	0.0000	0
2020/07/23	R212	05/08/2021			Bond Future	168.4390	168.4390	168.5021	168.5021	0.037	0.0000	0.0000	0
2020/07/23	R213	06/08/2020	9.31	Call	Bond Future	326.8500	0.3269	431.5700	0.4316	32.039	0	0	0
2020/07/23	R213	06/08/2020			Bond Future	9.7055	85.5117	9.6077	86.0749	(1.008)	0.0000	0.0000	16,142
2020/07/23	R213	06/08/2020	9.29	Call	Bond Future	302.3100	0.3023	400.5100	0.4005	32.483	0	0	0
2020/07/23	R213	06/08/2020	9.29	Put	Bond Future	2,729.5900	2.7296	2,264.5700	2.2646	(17.036)	0	0	0
2020/07/23	R213	06/08/2020	9.31	Put	Bond Future	2,635.1700	2.6352	2,176.6700	2.1767	(17.399)	0	0	0
2020/07/23	R213	06/08/2020	9.30	Call	Bond Future	314.4000	0.3144	415.8300	0.4158	32.261	0	0	0
2020/07/23	R213	06/08/2020	9.30	Put	Bond Future	2,682.1700	2.6822	2,220.3800	2.2204	(17.217)	0	0	0
2020/07/23	R213	05/11/2020	9.60	Put	Bond Future	4,342.3700	4.3424	4,016.1100	4.0161	(7.513)	0	0	0
2020/07/23	R213	05/11/2020	9.59	Call	Bond Future	2,609.7200	2.6097	2,850.5000	2.8505	9.226	0	0	0
2020/07/23	R213	05/11/2020			Bond Future	9.9028	82.8678	9.8011	83.4364	(1.027)	0.0000	0.0000	0
2020/07/23	R213	05/11/2020	9.60	Call	Bond Future	2,633.8400	2.6338	2,876.1100	2.8761	9.198	0	0	0
2020/07/23	R213	05/11/2020	9.59	Put	Bond Future	4,375.4800	4.3755	4,047.7300	4.0477	(7.491)	0	0	0
2020/07/23	R213	05/11/2020	9.61	Call	Bond Future	2,658.0800	2.6581	2,901.8500	2.9019	9.171	0	0	0
2020/07/23	R213	05/11/2020	9.61	Put	Bond Future	4,309.4300	4.3094	3,984.6700	3.9847	(7.536)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/23	R213	04/02/2021	9.40	Call	Bond Future	2,707.2700	2.7073	2,923.7300	2.9237	7.996	0	0	0
2020/07/23	R213	04/02/2021	9.39	Put	Bond Future	6,672.3700	6.6724	6,313.1200	6.3131	(5.384)	0	0	0
2020/07/23	R213	04/02/2021			Bond Future	10.1047	83.8054	9.9988	84.3800	(1.048)	0.0000	0.0000	0
2020/07/23	R213	04/02/2021	9.41	Call	Bond Future	2,727.8700	2.7279	2,945.4700	2.9455	7.977	0	0	0
2020/07/23	R213	04/02/2021	9.41	Put	Bond Future	6,598.4800	6.5985	6,241.5100	6.2415	(5.410)	0	0	0
2020/07/23	R213	04/02/2021	9.40	Put	Bond Future	6,635.3500	6.6353	6,277.2400	6.2772	(5.397)	0	0	0
2020/07/23	R213	04/02/2021	9.39	Call	Bond Future	2,686.7600	2.6868	2,902.0800	2.9021	8.014	0	0	0
2020/07/23	R213	06/05/2021	11.91	Put	Bond Future	1,799.2800	1.7993	1,663.4500	1.6634	(7.549)	0	0	0
2020/07/23	R213	06/05/2021			Bond Future	10.3071	81.2404	10.1970	81.8214	(1.069)	0.0000	0.0000	0
2020/07/23	R213	06/05/2021	11.90	Call	Bond Future	9,626.2100	9.6262	10,070.6600	10.0707	4.617	0	0	0
2020/07/23	R213	06/05/2021	11.90	Put	Bond Future	1,812.0700	1.8121	1,675.5300	1.6755	(7.535)	0	0	0
2020/07/23	R213	06/05/2021	11.91	Call	Bond Future	9,659.2000	9.6592	10,104.3600	10.1044	4.609	0	0	0
2020/07/23	R213	06/05/2021	11.89	Call	Bond Future	9,593.2700	9.5933	10,036.9800	10.0370	4.625	0	0	0
2020/07/23	R213	06/05/2021	11.89	Put	Bond Future	1,824.9500	1.8250	1,687.6700	1.6877	(7.522)	0	0	0
2020/07/23	R213	05/08/2021	10.85	Call	Bond Future	1,567.1000	1.5671	2,154.5700	2.1546	37.488	0	0	0
2020/07/23	R213	05/08/2021	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	R213	05/08/2021			Bond Future	10.5377	82.1241	10.4227	82.7116	(1.091)	0.0000	0.0000	0
2020/07/23	R213	05/08/2021	10.86	Call	Bond Future	1,616.6000	1.6166	2,204.0700	2.2041	36.340	0	0	0
2020/07/23	R213	05/08/2021	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	R213	05/08/2021	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	R213	05/08/2021	10.84	Call	Bond Future	1,517.5600	1.5176	2,105.0300	2.1050	38.711	0	0	0
2020/07/23	R214	06/08/2020	9.98	Put	Bond Future	6,692.3500	6.6924	5,563.1600	5.5632	(16.873)	0	0	0
2020/07/23	R214	06/08/2020	9.97	Call	Bond Future	19.9100	0.0199	44.7600	0.0448	124.812	0	0	0
2020/07/23	R214	06/08/2020			Bond Future	11.0798	66.0799	10.8763	67.2351	(1.836)	0.0000	0.0000	20,627
2020/07/23	R214	06/08/2020	9.98	Call	Bond Future	21.0200	0.0210	47.0800	0.0471	123.977	0	0	0
2020/07/23	R214	06/08/2020	9.97	Put	Bond Future	6,756.9600	6.7570	5,626.5600	5.6266	(16.729)	0	0	0
2020/07/23	R214	06/08/2020	9.99	Call	Bond Future	22.1700	0.0222	49.5000	0.0495	123.275	0	0	0
2020/07/23	R214	06/08/2020	9.99	Put	Bond Future	6,627.8800	6.6279	5,499.9600	5.5000	(17.018)	0	0	0
2020/07/23	R214	05/11/2020	10.26	Put	Bond Future	7,568.4900	7.5685	6,758.3300	6.7583	(10.704)	0	0	0
2020/07/23	R214	05/11/2020			Bond Future	11.2720	63.4870	11.0608	64.6538	(1.873)	0.0000	0.0000	3,100
2020/07/23	R214	05/11/2020	10.25	Call	Bond Future	1,625.7100	1.6257	1,979.8500	1.9799	21.784	0	0	0
2020/07/23	R214	05/11/2020	10.25	Put	Bond Future	7,615.8600	7.6159	6,803.1900	6.8032	(10.671)	0	0	0
2020/07/23	R214	05/11/2020	10.26	Call	Bond Future	1,641.3300	1.6413	1,997.9800	1.9980	21.729	0	0	0
2020/07/23	R214	05/11/2020	10.24	Call	Bond Future	1,610.1900	1.6102	1,961.8300	1.9618	21.838	0	0	0
2020/07/23	R214	05/11/2020	10.24	Put	Bond Future	7,663.4300	7.6634	6,848.2600	6.8483	(10.637)	0	0	0
2020/07/23	R214	04/02/2021	10.33	Call	Bond Future	2,413.2400	2.4132	2,818.2700	2.8183	16.784	0	0	0
2020/07/23	R214	04/02/2021			Bond Future	11.4688	64.2054	11.2493	65.3851	(1.914)	0.0000	0.0000	0
2020/07/23	R214	04/02/2021	10.31	Call	Bond Future	2,379.7600	2.3798	2,780.7200	2.7807	16.849	0	0	0
2020/07/23	R214	04/02/2021	10.31	Put	Bond Future	9,043.5000	9.0435	8,264.7300	8.2647	(8.611)	0	0	0
2020/07/23	R214	04/02/2021	10.33	Put	Bond Future	8,952.3600	8.9524	8,177.6600	8.1777	(8.654)	0	0	0
2020/07/23	R214	04/02/2021	10.32	Call	Bond Future	2,396.4600	2.3965	2,799.4600	2.7995	16.816	0	0	0
2020/07/23	R214	04/02/2021	10.32	Put	Bond Future	8,997.8500	8.9978	8,221.1200	8.2211	(8.632)	0	0	0
2020/07/23	R214	06/05/2021	12.26	Call	Bond Future	6,759.9900	6.7600	7,524.6200	7.5246	11.311	0	0	0
2020/07/23	R214	06/05/2021	12.25	Put	Bond Future	3,830.2000	3.8302	3,400.0300	3.4000	(11.231)	0	0	0
2020/07/23	R214	06/05/2021			Bond Future	11.6639	61.6667	11.4359	62.8599	(1.955)	0.0000	0.0000	0
2020/07/23	R214	06/05/2021	12.27	Call	Bond Future	6,788.7000	6.7887	7,554.9700	7.5550	11.287	0	0	0
2020/07/23	R214	06/05/2021	12.27	Put	Bond Future	3,792.8500	3.7929	3,365.9500	3.3660	(11.255)	0	0	0

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2020/07/23	R214	06/05/2021	12.26	Put	Bond Future	3,811.5800	3.8116	3,383.0400	3.3830	(11.243)	0	0	0
2020/07/23	R214	06/05/2021	12.25	Call	Bond Future	6,731.1000	6.7311	7,494.1000	7.4941	11.335	0	0	0
2020/07/23	R214	05/08/2021	12.01	Call	Bond Future	638.7400	0.6387	1,845.0000	1.8450	188.850	0	0	0
2020/07/23	R214	05/08/2021			Bond Future	11.8811	62.3373	11.6437	63.5436	(1.998)	0.0000	0.0000	0
2020/07/23	R214	05/08/2021	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	R214	05/08/2021	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	R214	05/08/2021	12.02	Call	Bond Future	687.8200	0.6878	1,894.0800	1.8941	175.374	0	0	0
2020/07/23	R214	05/08/2021	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	R214	05/08/2021	12.03	Call	Bond Future	736.8400	0.7368	1,943.1000	1.9431	163.707	0	0	0
2020/07/23	R248	06/08/2020	10.20	Call	Bond Future	6.2800	0.0063	15.7200	0.0157	150.318	0	0	0
2020/07/23	R248	06/08/2020	11.80	Call	Bond Future	2,605.7200	2.6057	3,615.6700	3.6157	38.759	0	0	470
2020/07/23	R248	06/08/2020	12.75	Call	Bond Future	7,451.8200	7.4518	8,811.7300	8.8117	18.249	0	0	814
2020/07/23	R248	06/08/2020	10.35	Call	Bond Future	15.6000	0.0156	37.1000	0.0371	137.821	0	0	640
2020/07/23	R248	06/08/2020	11.85	Put	Bond Future	698.8200	0.6988	348.7800	0.3488	(50.090)	0	0	0
2020/07/23	R248	06/08/2020	9.00	Put	Bond Future	20,406.4500	20.4064	19,009.4000	19.0094	(6.846)	0	0	0
2020/07/23	R248	06/08/2020			Bond Future	11.5184	80.9782	11.3095	82.3752	(1.814)	0.0000	0.0000	112,674
2020/07/23	R248	06/08/2020	10.18	Call	Bond Future	5.5200	0.0055	13.9200	0.0139	152.174	0	0	0
2020/07/23	R248	06/08/2020	10.18	Put	Bond Future	9,806.7400	9.8067	8,418.0900	8.4181	(14.160)	0	0	0
2020/07/23	R248	06/08/2020	10.35	Put	Bond Future	8,452.7400	8.4527	7,077.1900	7.0772	(16.273)	0	0	0
2020/07/23	R248	06/08/2020	11.85	Call	Bond Future	2,826.4700	2.8265	3,873.4800	3.8735	37.043	0	0	0
2020/07/23	R248	06/08/2020	11.15	Put	Bond Future	3,055.8200	3.0558	2,063.7000	2.0637	(32.467)	0	0	0
2020/07/23	R248	06/08/2020	11.15	Call	Bond Future	560.9300	0.5609	965.8600	0.9659	72.189	0	0	0
2020/07/23	R248	06/08/2020	10.85	Put	Bond Future	4,818.1200	4.8181	3,596.8500	3.5969	(25.347)	0	0	0
2020/07/23	R248	06/08/2020	10.85	Call	Bond Future	182.9300	0.1829	358.7100	0.3587	96.091	0	0	640
2020/07/23	R248	06/08/2020	9.25	Put	Bond Future	17,980.4900	17.9805	16,583.4500	16.5835	(7.770)	0	0	0
2020/07/23	R248	06/08/2020	9.25	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	20,640
2020/07/23	R248	06/08/2020	10.20	Put	Bond Future	9,645.0600	9.6451	8,257.4500	8.2575	(14.387)	0	0	0
2020/07/23	R248	06/08/2020	11.80	Put	Bond Future	792.0600	0.7921	404.9600	0.4050	(48.873)	0	0	0
2020/07/23	R248	06/08/2020	12.75	Put	Bond Future	55.6000	0.0556	18.4600	0.0185	(66.799)	0	0	0
2020/07/23	R248	06/08/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/07/23	R248	06/08/2020	10.19	Call	Bond Future	5.8900	0.0059	14.8000	0.0148	151.273	0	0	0
2020/07/23	R248	06/08/2020	10.19	Put	Bond Future	9,725.8300	9.7258	8,337.6900	8.3377	(14.273)	0	0	0
2020/07/23	R248	06/08/2020	12.25	Put	Bond Future	238.4100	0.2384	98.3900	0.0984	(58.731)	0	0	0
2020/07/23	R248	06/08/2020	12.25	Call	Bond Future	4,794.7100	4.7947	6,051.7400	6.0517	26.217	0	0	814
2020/07/23	R248	06/08/2020	11.10	Put	Bond Future	3,319.2300	3.3192	2,282.3100	2.2823	(31.240)	0	0	0
2020/07/23	R248	06/08/2020	11.10	Call	Bond Future	474.6000	0.4746	834.7300	0.8347	75.881	0	0	470
2020/07/23	R248	05/11/2020	10.02	Put	Bond Future	13,296.2600	13.2963	12,112.3400	12.1123	(8.904)	0	0	0
2020/07/23	R248	05/11/2020	10.03	Call	Bond Future	817.7700	0.8178	1,047.1600	1.0472	28.051	0	0	0
2020/07/23	R248	05/11/2020			Bond Future	11.7310	77.4054	11.5132	78.8163	(1.857)	0.0000	0.0000	250
2020/07/23	R248	05/11/2020	11.00	Put	Bond Future	7,278.1600	7.2782	6,379.2100	6.3792	(12.351)	0	0	0
2020/07/23	R248	05/11/2020	11.00	Call	Bond Future	2,350.7000	2.3507	2,862.7200	2.8627	21.782	0	0	950
2020/07/23	R248	05/11/2020	10.00	Put	Bond Future	13,442.8900	13.4429	12,254.3400	12.2543	(8.841)	0	0	0
2020/07/23	R248	05/11/2020	10.00	Call	Bond Future	786.9100	0.7869	1,009.3300	1.0093	28.265	0	0	950
2020/07/23	R248	05/11/2020	10.04	Call	Bond Future	828.2600	0.8283	1,060.0000	1.0600	27.979	0	0	0
2020/07/23	R248	05/11/2020	10.04	Put	Bond Future	13,150.5600	13.1506	11,971.3300	11.9713	(8.967)	0	0	0
2020/07/23	R248	05/11/2020	10.02	Call	Bond Future	807.3900	0.8074	1,034.4400	1.0344	28.121	0	0	0
2020/07/23	R248	05/11/2020	10.03	Put	Bond Future	13,223.2800	13.2233	12,041.7000	12.0417	(8.936)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/23	R248	04/02/2021	10.46	Call	Bond Future	2,103.8500	2.1038	2,502.1100	2.5021	18.930	0	0	0
2020/07/23	R248	04/02/2021	10.47	Put	Bond Future	12,355.5900	12.3556	11,329.6100	11.3296	(8.304)	0	0	0
2020/07/23	R248	04/02/2021			Bond Future	11.9506	78.2813	11.7228	79.7079	(1.905)	0.0000	0.0000	0
2020/07/23	R248	04/02/2021	10.46	Put	Bond Future	12,416.3600	12.4164	11,388.0000	11.3880	(8.282)	0	0	0
2020/07/23	R248	04/02/2021	10.47	Call	Bond Future	2,120.6000	2.1206	2,521.2400	2.5212	18.893	0	0	0
2020/07/23	R248	04/02/2021	10.48	Call	Bond Future	2,137.4400	2.1374	2,540.4600	2.5405	18.855	0	0	0
2020/07/23	R248	04/02/2021	10.48	Put	Bond Future	12,295.0400	12.2950	11,271.4400	11.2714	(8.325)	0	0	0
2020/07/23	R248	06/05/2021	12.36	Call	Bond Future	6,522.0400	6.5220	7,360.7500	7.3608	12.860	0	0	0
2020/07/23	R248	06/05/2021			Bond Future	12.1689	74.7700	11.9312	76.2128	(1.954)	0.0000	0.0000	0
2020/07/23	R248	06/05/2021	12.34	Call	Bond Future	6,460.1200	6.4601	7,294.4300	7.2944	12.915	0	0	0
2020/07/23	R248	06/05/2021	12.34	Put	Bond Future	5,453.1100	5.4531	4,844.5400	4.8445	(11.160)	0	0	0
2020/07/23	R248	06/05/2021	12.36	Put	Bond Future	5,398.9400	5.3989	4,794.7700	4.7948	(11.191)	0	0	0
2020/07/23	R248	06/05/2021	12.35	Call	Bond Future	6,491.0600	6.4911	7,327.5700	7.3276	12.887	0	0	0
2020/07/23	R248	06/05/2021	12.35	Put	Bond Future	5,425.9600	5.4260	4,819.5900	4.8196	(11.175)	0	0	0
2020/07/23	R248	05/08/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	R248	05/08/2021			Bond Future	12.4130	75.5828	12.1638	77.0416	(2.007)	0.0000	0.0000	0
2020/07/23	R248	05/08/2021	12.51	Call	Bond Future	554.0400	0.5540	2,012.7800	2.0128	263.291	0	0	0
2020/07/23	R248	05/08/2021	12.52	Call	Bond Future	610.6800	0.6107	2,069.4200	2.0694	238.871	0	0	0
2020/07/23	R248	05/08/2021	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	R248	05/08/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/23	R248	05/08/2021	12.50	Call	Bond Future	497.3100	0.4973	1,956.0500	1.9560	293.326	0	0	0

**Total**

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