



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/07/2020 TO 24/07/2020

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
2020/07/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	2025	06/08/2020		Bond Future	137.4237	137.4237	137.3999	137.3999	(0.017)	0.0000	0.0000	5,983
2020/07/24	2025	05/11/2020		Bond Future	138.8779	138.8779	138.8530	138.8530	(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
2020/07/24	2025	04/02/2021			Bond Future	138.9759	138.9759	138.9500	138.9500	(0.019)	0.0000	0.0000	0
2020/07/24	2025	06/05/2021			Bond Future	140.6105	140.6105	140.5841	140.5841	(0.019)	0.0000	0.0000	0
2020/07/24	2025	05/08/2021			Bond Future	140.6472	140.6472	140.6208	140.6208	(0.019)	0.0000	0.0000	0
2020/07/24	2029	06/08/2020			Bond Future	97.8164	97.8164	97.7254	97.7254	(0.093)	0.0000	0.0000	4,982
2020/07/24	2029	05/11/2020			Bond Future	97.7286	97.7286	97.6360	97.6360	(0.095)	0.0000	0.0000	1,206
2020/07/24	2029	04/02/2021			Bond Future	98.8573	98.8573	98.7633	98.7633	(0.095)	0.0000	0.0000	0
2020/07/24	2029	06/05/2021			Bond Future	98.8824	98.8824	98.7872	98.7872	(0.096)	0.0000	0.0000	0
2020/07/24	2029	05/08/2021			Bond Future	99.9823	99.9823	99.8861	99.8861	(0.096)	0.0000	0.0000	0
2020/07/24	2030	06/08/2020	9.11	Call	Bond Future	1,027.4400	1.0274	776.7700	0.7768	(24.398)	0	0	0
2020/07/24	2030	06/08/2020	9.95	Put	Bond Future	54.8800	0.0549	67.4600	0.0675	22.923	0	0	5,850
2020/07/24	2030	06/08/2020	10.40	Put	Bond Future	5.8200	0.0058	6.8700	0.0069	18.041	0	0	0
2020/07/24	2030	06/08/2020	11.25	Call	Bond Future	11,597.5200	11.5975	11,132.1600	11.1322	(4.013)	0	0	0
2020/07/24	2030	06/08/2020	10.00	Call	Bond Future	5,061.7800	5.0618	4,606.3500	4.6063	(8.997)	0	0	470
2020/07/24	2030	06/08/2020	10.05	Put	Bond Future	35.2100	0.0352	43.0000	0.0430	22.124	0	0	0
2020/07/24	2030	06/08/2020	10.70	Call	Bond Future	8,786.6400	8.7866	8,321.3900	8.3214	(5.295)	0	0	470
2020/07/24	2030	06/08/2020	9.75	Put	Bond Future	126.9800	0.1270	157.1200	0.1571	23.736	0	0	0
2020/07/24	2030	06/08/2020	9.42	Call	Bond Future	2,161.9300	2.1619	1,794.8400	1.7948	(16.980)	0	0	0
2020/07/24	2030	06/08/2020			Bond Future	9.1269	93.2126	9.2052	92.7473	0.858	0.0000	0.0000	106,710
2020/07/24	2030	06/08/2020	9.09	Call	Bond Future	969.9200	0.9699	727.8500	0.7278	(24.958)	0	0	0
2020/07/24	2030	06/08/2020	9.09	Put	Bond Future	1,190.0300	1.1900	1,413.3200	1.4133	18.763	0	0	0
2020/07/24	2030	06/08/2020	10.40	Call	Bond Future	7,203.4200	7.2034	6,739.1100	6.7391	(6.446)	0	0	0
2020/07/24	2030	06/08/2020	10.70	Put	Bond Future	0.8300	0.0008	0.9400	0.0009	13.253	0	0	0
2020/07/24	2030	06/08/2020	9.05	Put	Bond Future	1,320.4800	1.3205	1,561.0700	1.5611	18.220	0	0	0
2020/07/24	2030	06/08/2020	9.05	Call	Bond Future	860.8700	0.8609	636.1000	0.6361	(26.110)	0	0	450
2020/07/24	2030	06/08/2020	8.36	Put	Bond Future	4,757.2400	4.7572	5,203.6700	5.2037	9.384	0	0	0
2020/07/24	2030	06/08/2020	8.36	Call	Bond Future	37.0300	0.0370	18.1000	0.0181	(51.121)	0	0	800
2020/07/24	2030	06/08/2020	8.86	Put	Bond Future	2,057.2500	2.0572	2,378.1100	2.3781	15.597	0	0	0
2020/07/24	2030	06/08/2020	8.86	Call	Bond Future	448.9800	0.4490	304.4800	0.3045	(32.184)	0	0	800
2020/07/24	2030	06/08/2020	9.11	Put	Bond Future	1,128.1000	1.1281	1,342.7900	1.3428	19.031	0	0	0
2020/07/24	2030	06/08/2020	9.95	Call	Bond Future	4,795.0300	4.7950	4,342.2500	4.3423	(9.443)	0	0	0
2020/07/24	2030	06/08/2020	11.25	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/07/24	2030	06/08/2020	10.21	Put	Bond Future	16.8000	0.0168	20.2200	0.0202	20.357	0	0	0
2020/07/24	2030	06/08/2020	10.00	Put	Bond Future	44.0300	0.0440	53.9600	0.0540	22.553	0	0	0
2020/07/24	2030	06/08/2020	10.75	Call	Bond Future	9,047.2800	9.0473	8,581.9900	8.5820	(5.143)	0	0	0
2020/07/24	2030	06/08/2020	10.05	Call	Bond Future	5,329.4100	5.3294	4,871.8400	4.8718	(8.586)	0	0	0
2020/07/24	2030	06/08/2020	9.75	Call	Bond Future	3,745.1100	3.7451	3,309.8900	3.3099	(11.621)	0	0	450
2020/07/24	2030	06/08/2020	9.42	Put	Bond Future	436.4800	0.4365	534.7500	0.5348	22.514	0	0	800
2020/07/24	2030	06/08/2020	9.10	Call	Bond Future	998.4300	0.9984	752.0600	0.7521	(24.676)	0	0	0
2020/07/24	2030	06/08/2020	9.10	Put	Bond Future	1,158.7900	1.1588	1,377.7800	1.3778	18.898	0	0	0
2020/07/24	2030	06/08/2020	11.47	Call	Bond Future	12,687.1300	12.6871	12,221.7700	12.2218	(3.668)	0	0	0
2020/07/24	2030	06/08/2020	11.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	622
2020/07/24	2030	06/08/2020	10.21	Call	Bond Future	6,187.9800	6.1880	5,726.0400	5.7260	(7.465)	0	0	622
2020/07/24	2030	06/08/2020	10.87	Call	Bond Future	9,668.7400	9.6687	9,203.4100	9.2034	(4.813)	0	0	0
2020/07/24	2030	06/08/2020	10.87	Put	Bond Future	0.2400	0.0002	0.2700	0.0003	12.500	0	0	622
2020/07/24	2030	06/08/2020	10.75	Put	Bond Future	0.5800	0.0006	0.6500	0.0007	12.069	0	0	0
2020/07/24	2030	06/08/2020	9.20	Put	Bond Future	876.6400	0.8766	1,053.6400	1.0536	20.191	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
2020/07/24	2030	06/08/2020	9.20	Call	Bond Future	1,311.0300	1.3110	1,022.6700	1.0227	(21.995)	0	0	423
2020/07/24	2030	06/08/2020	8.50	Put	Bond Future	3,919.0600	3.9191	4,346.2500	4.3463	10.900	0	0	0
2020/07/24	2030	06/08/2020	8.50	Call	Bond Future	83.4400	0.0834	45.2700	0.0453	(45.745)	0	0	423
2020/07/24	2030	05/11/2020	9.99	Put	Bond Future	1,792.9500	1.7929	1,928.5500	1.9285	7.563	0	0	5,000
2020/07/24	2030	05/11/2020	8.10	Put	Bond Future	8,242.8900	8.2429	8,613.1400	8.6131	4.492	0	0	0
2020/07/24	2030	05/11/2020	8.73	Call	Bond Future	1,845.2400	1.8452	1,670.0400	1.6700	(9.495)	0	0	3,000
2020/07/24	2030	05/11/2020	10.06	Put	Bond Future	1,681.1100	1.6811	1,809.5900	1.8096	7.643	0	0	1,000
2020/07/24	2030	05/11/2020	9.39	Put	Bond Future	3,101.7300	3.1017	3,308.5500	3.3086	6.668	0	0	0
2020/07/24	2030	05/11/2020	9.38	Call	Bond Future	3,505.4300	3.5054	3,242.8200	3.2428	(7.492)	0	0	0
2020/07/24	2030	05/11/2020			Bond Future	9.3147	94.1761	9.3964	93.7053	0.878	0.0000	0.0000	6,965
2020/07/24	2030	05/11/2020	9.99	Call	Bond Future	5,589.4200	5.5894	5,254.2900	5.2543	(5.996)	0	0	0
2020/07/24	2030	05/11/2020	8.85	Put	Bond Future	4,842.3200	4.8423	5,121.7000	5.1217	5.770	0	0	0
2020/07/24	2030	05/11/2020	8.85	Call	Bond Future	2,105.6200	2.1056	1,914.2700	1.9143	(9.088)	0	0	3,000
2020/07/24	2030	05/11/2020	9.61	Call	Bond Future	4,232.6000	4.2326	3,940.8100	3.9408	(6.894)	0	0	0
2020/07/24	2030	05/11/2020	9.61	Put	Bond Future	2,546.5900	2.5466	2,725.5300	2.7255	7.027	0	0	3,000
2020/07/24	2030	05/11/2020	8.34	Put	Bond Future	7,030.5400	7.0305	7,374.8400	7.3748	4.897	0	0	0
2020/07/24	2030	05/11/2020	8.34	Call	Bond Future	1,167.3200	1.1673	1,040.8900	1.0409	(10.831)	0	0	1,000
2020/07/24	2030	05/11/2020	9.04	Put	Bond Future	4,167.1600	4.1672	4,420.7200	4.4207	6.085	0	0	0
2020/07/24	2030	05/11/2020	9.04	Call	Bond Future	2,562.1000	2.5621	2,344.9300	2.3449	(8.476)	0	0	1,000
2020/07/24	2030	05/11/2020	8.36	Put	Bond Future	6,934.0600	6.9341	7,276.0500	7.2761	4.932	0	0	0
2020/07/24	2030	05/11/2020	9.86	Put	Bond Future	2,023.0900	2.0231	2,172.6900	2.1727	7.395	0	0	14,160
2020/07/24	2030	05/11/2020	8.10	Call	Bond Future	862.1900	0.8622	761.7100	0.7617	(11.654)	0	0	3,000
2020/07/24	2030	05/11/2020	8.73	Put	Bond Future	5,305.8200	5.3058	5,601.3500	5.6013	5.570	0	0	0
2020/07/24	2030	05/11/2020	9.23	Put	Bond Future	3,560.7500	3.5607	3,788.6700	3.7887	6.401	0	0	0
2020/07/24	2030	05/11/2020	10.06	Call	Bond Future	5,859.2800	5.8593	5,517.0300	5.5170	(5.841)	0	0	0
2020/07/24	2030	05/11/2020	10.37	Put	Bond Future	1,262.1100	1.2621	1,362.3900	1.3624	7.945	0	0	15,414
2020/07/24	2030	05/11/2020	9.39	Call	Bond Future	3,535.6600	3.5357	3,271.7500	3.2718	(7.464)	0	0	0
2020/07/24	2030	05/11/2020	9.38	Put	Bond Future	3,128.9500	3.1289	3,337.0700	3.3371	6.651	0	0	0
2020/07/24	2030	05/11/2020	9.65	Call	Bond Future	4,366.1800	4.3662	4,069.5000	4.0695	(6.795)	0	0	0
2020/07/24	2030	05/11/2020	9.65	Put	Bond Future	2,454.9300	2.4549	2,628.9800	2.6290	7.090	0	0	2,500
2020/07/24	2030	05/11/2020	8.36	Call	Bond Future	1,195.9400	1.1959	1,067.2000	1.0672	(10.765)	0	0	14,160
2020/07/24	2030	05/11/2020	8.86	Put	Bond Future	4,805.0000	4.8050	5,083.0200	5.0830	5.786	0	0	0
2020/07/24	2030	05/11/2020	8.86	Call	Bond Future	2,128.3000	2.1283	1,935.5900	1.9356	(9.055)	0	0	14,160
2020/07/24	2030	05/11/2020	9.86	Call	Bond Future	5,104.9000	5.1049	4,783.7700	4.7838	(6.291)	0	0	0
2020/07/24	2030	05/11/2020	9.23	Call	Bond Future	3,069.8200	3.0698	2,827.0100	2.8270	(7.910)	0	0	3,000
2020/07/24	2030	05/11/2020	10.47	Call	Bond Future	7,521.2400	7.5212	7,142.8600	7.1429	(5.031)	0	0	0
2020/07/24	2030	05/11/2020	10.47	Put	Bond Future	1,150.4200	1.1504	1,242.7700	1.2428	8.028	0	0	3,000
2020/07/24	2030	05/11/2020	8.53	Put	Bond Future	6,146.1500	6.1462	6,467.7300	6.4677	5.232	0	0	0
2020/07/24	2030	05/11/2020	8.53	Call	Bond Future	1,463.1000	1.4631	1,313.9500	1.3140	(10.194)	0	0	15,414
2020/07/24	2030	05/11/2020	9.03	Put	Bond Future	4,200.9500	4.2010	4,455.8700	4.4559	6.068	0	0	0
2020/07/24	2030	05/11/2020	9.03	Call	Bond Future	2,536.7700	2.5368	2,320.9600	2.3210	(8.507)	0	0	15,414
2020/07/24	2030	05/11/2020	10.37	Call	Bond Future	7,104.8400	7.1048	6,734.3900	6.7344	(5.214)	0	0	0
2020/07/24	2030	05/11/2020	9.40	Call	Bond Future	3,565.8300	3.5658	3,300.6200	3.3006	(7.438)	0	0	0
2020/07/24	2030	05/11/2020	9.40	Put	Bond Future	3,074.5000	3.0745	3,280.0200	3.2800	6.685	0	0	0
2020/07/24	2030	04/02/2021	9.12	Call	Bond Future	3,258.2300	3.2582	3,041.5600	3.0416	(6.650)	0	0	1,000
2020/07/24	2030	04/02/2021	8.36	Call	Bond Future	1,760.8200	1.7608	1,619.2300	1.6192	(8.041)	0	0	800
2020/07/24	2030	04/02/2021	9.16	Call	Bond Future	3,356.8800	3.3569	3,136.0800	3.1361	(6.578)	0	0	0
2020/07/24	2030	04/02/2021	9.15	Put	Bond Future	5,352.5700	5.3526	5,609.3000	5.6093	4.796	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	
2020/07/24	2030	04/02/2021			Bond Future		9.5059	91.2363	9.5913	90.7598	0.899	0.0000	0.0000	0
2020/07/24	2030	04/02/2021	8.37	Put	Bond Future	8,432.0400		8.4320	8,766.0400	8.7660	3.961	0	0	0
2020/07/24	2030	04/02/2021	8.37	Call	Bond Future	1,776.1300		1.7761	1,633.6400	1.6336	(8.022)	0	0	1,000
2020/07/24	2030	04/02/2021	9.17	Call	Bond Future	3,381.7900		3.3818	3,159.9600	3.1600	(6.560)	0	0	0
2020/07/24	2030	04/02/2021	9.17	Put	Bond Future	5,287.2300		5.2872	5,541.8900	5.5419	4.817	0	0	0
2020/07/24	2030	04/02/2021	9.12	Put	Bond Future	5,451.7000		5.4517	5,711.5200	5.7115	4.766	0	0	0
2020/07/24	2030	04/02/2021	8.36	Put	Bond Future	8,478.0700		8.4781	8,812.9700	8.8130	3.950	0	0	0
2020/07/24	2030	04/02/2021	9.16	Put	Bond Future	5,319.8300		5.3198	5,575.5200	5.5755	4.806	0	0	0
2020/07/24	2030	04/02/2021	9.15	Call	Bond Future	3,332.0600		3.3321	3,112.3000	3.1123	(6.595)	0	0	0
2020/07/24	2030	04/02/2021	8.86	Put	Bond Future	6,370.3400		6.3703	6,657.0100	6.6570	4.500	0	0	0
2020/07/24	2030	04/02/2021	8.86	Call	Bond Future	2,660.3000		2.6603	2,470.4800	2.4705	(7.135)	0	0	800
2020/07/24	2030	04/02/2021	10.20	Call	Bond Future	6,469.9500		6.4700	6,149.3000	6.1493	(4.956)	0	0	0
2020/07/24	2030	04/02/2021	10.20	Put	Bond Future	2,691.0200		2.6910	2,846.8600	2.8469	5.791	0	0	1,800
2020/07/24	2030	06/05/2021	10.04	Put	Bond Future	3,666.9700		3.6670	3,862.4200	3.8624	5.330	0	0	0
2020/07/24	2030	06/05/2021	9.15	Call	Bond Future	3,049.7400		3.0497	2,847.3900	2.8474	(6.635)	0	0	0
2020/07/24	2030	06/05/2021	11.69	Call	Bond Future	11,168.6200		11.1686	10,767.6800	10,7677	(3.590)	0	0	0
2020/07/24	2030	06/05/2021	11.70	Put	Bond Future	1,202.4000		1.2024	1,283.0300	1.2830	6.706	0	0	0
2020/07/24	2030	06/05/2021			Bond Future	9.7078		92.2888	9.7971	91.8067	0.920	0.0000	0.0000	0
2020/07/24	2030	06/05/2021	10.74	Call	Bond Future	7,773.4400		7.7734	7,431.0600	7.4311	(4.404)	0	0	0
2020/07/24	2030	06/05/2021	10.74	Put	Bond Future	2,398.8000		2.3988	2,538.5100	2.5385	5.824	0	0	0
2020/07/24	2030	06/05/2021	7.97	Call	Bond Future	1,179.7500		1.1797	1,078.9400	1.0789	(8.545)	0	0	700
2020/07/24	2030	06/05/2021	9.92	Call	Bond Future	5,083.8100		5.0838	4,807.8900	4.8079	(5.427)	0	0	0
2020/07/24	2030	06/05/2021	10.04	Call	Bond Future	5,443.9900		5.4440	5,157.3500	5.1574	(5.265)	0	0	0
2020/07/24	2030	06/05/2021	9.15	Put	Bond Future	6,138.9800		6.1390	6,418.7200	6.4187	4.557	0	0	0
2020/07/24	2030	06/05/2021	11.69	Put	Bond Future	1,212.1600		1.2122	1,293.3100	1.2933	6.695	0	0	0
2020/07/24	2030	06/05/2021	11.70	Call	Bond Future	11,205.3400		11.2053	10,803.8800	10,8039	(3.583)	0	0	0
2020/07/24	2030	06/05/2021	7.97	Put	Bond Future	11,267.6600		11.2677	11,648.9400	11,6489	3.384	0	0	0
2020/07/24	2030	06/05/2021	9.92	Put	Bond Future	3,943.3900		3.9434	4,149.5600	4.1496	5.228	0	0	700
2020/07/24	2030	06/05/2021	9.22	Call	Bond Future	3,212.1500		3.2121	3,002.9200	3.0029	(6.514)	0	0	0
2020/07/24	2030	06/05/2021	9.22	Put	Bond Future	5,906.2700		5.9063	6,179.1300	6.1791	4.620	0	0	700
2020/07/24	2030	06/05/2021	11.71	Call	Bond Future	11,242.0800		11.2421	10,840.1000	10,8401	(3.576)	0	0	0
2020/07/24	2030	06/05/2021	11.71	Put	Bond Future	1,192.7000		1.1927	1,272.8100	1.2728	6.717	0	0	0
2020/07/24	2030	05/08/2021	10.41	Call	Bond Future	2,404.1300		2.4041	1,916.9100	1.9169	(20.266)	0	0	0
2020/07/24	2030	05/08/2021	10.42	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	2030	05/08/2021			Bond Future	9.9420		89.2877	10.0355	88.8005	0.941	0.0000	0.0000	0
2020/07/24	2030	05/08/2021	10.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	2030	05/08/2021	10.42	Call	Bond Future	2,454.5800		2.4546	1,967.3600	1.9674	(19.849)	0	0	0
2020/07/24	2030	05/08/2021	10.43	Call	Bond Future	2,504.9900		2.5050	2,017.7700	2.0178	(19.450)	0	0	0
2020/07/24	2030	05/08/2021	10.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	2032	06/08/2020	9.46	Put	Bond Future	3,910.3500		3.9104	4,304.3300	4.3043	10.075	0	0	0
2020/07/24	2032	06/08/2020	9.45	Call	Bond Future	140.3300		0.1403	85.2400	0.0852	(39.257)	0	0	0
2020/07/24	2032	06/08/2020	8.79	Put	Bond Future	8,308.9200		8.3089	8,758.4500	8.7585	5.410	0	0	0
2020/07/24	2032	06/08/2020	9.29	Put	Bond Future	4,950.2500		4.9502	5,373.4600	5.3735	8.549	0	0	0
2020/07/24	2032	06/08/2020			Bond Future	10.0503		90.8117	10.1234	90.3605	0.727	0.0000	0.0000	106,623
2020/07/24	2032	06/08/2020	9.91	Call	Bond Future	830.0100		0.8300	625.0800	0.6251	(24.690)	0	0	0
2020/07/24	2032	06/08/2020	9.91	Put	Bond Future	1,705.1100		1.7051	1,951.3900	1.9514	14.444	0	0	800
2020/07/24	2032	06/08/2020	9.46	Call	Bond Future	147.0600		0.1471	89.8300	0.0898	(38.916)	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
2020/07/24	2032	06/08/2020	9.45	Put	Bond Future	3,969.2500	3.9693	4,365.3700	4.3654	9.980	0	0	0
2020/07/24	2032	06/08/2020	8.79	Call	Bond Future	2.7300	0.0027	1.0500	0.0011	(61.538)	0	0	800
2020/07/24	2032	06/08/2020	9.29	Call	Bond Future	62.4100	0.0624	34.4100	0.0344	(44.865)	0	0	800
2020/07/24	2032	06/08/2020	9.47	Call	Bond Future	154.0500	0.1540	94.6300	0.0946	(38.572)	0	0	0
2020/07/24	2032	06/08/2020	9.47	Put	Bond Future	3,851.7700	3.8518	4,243.5600	4.2436	10.172	0	0	0
2020/07/24	2032	05/11/2020	9.61	Put	Bond Future	6,067.1600	6.0672	6,351.1500	6.3512	4.681	0	0	0
2020/07/24	2032	05/11/2020	10.99	Call	Bond Future	6,299.5600	6.2996	5,970.6300	5.9706	(5.221)	0	0	0
2020/07/24	2032	05/11/2020	9.44	Put	Bond Future	6,824.1400	6.8241	7,128.2700	7.1283	4.457	0	0	0
2020/07/24	2032	05/11/2020	11.08	Call	Bond Future	6,655.5600	6.6556	6,318.7000	6.3187	(5.061)	0	0	0
2020/07/24	2032	05/11/2020	9.77	Put	Bond Future	5,417.0000	5.4170	5,681.3700	5.6814	4.880	0	0	0
2020/07/24	2032	05/11/2020			Bond Future	10.2573	87.6062	10.3336	87.1497	0.743	0.0000	0.0000	758
2020/07/24	2032	05/11/2020	10.99	Put	Bond Future	2,044.8600	2.0449	2,172.4600	2.1725	6.240	0	0	3,000
2020/07/24	2032	05/11/2020	9.76	Call	Bond Future	2,394.2100	2.3942	2,203.2800	2.2033	(7.975)	0	0	0
2020/07/24	2032	05/11/2020	9.76	Put	Bond Future	5,455.9400	5.4559	5,721.5400	5.7215	4.868	0	0	0
2020/07/24	2032	05/11/2020	9.11	Call	Bond Future	1,193.2500	1.1933	1,076.2800	1.0763	(9.803)	0	0	3,000
2020/07/24	2032	05/11/2020	9.61	Call	Bond Future	2,053.0100	2.0530	1,880.4700	1.8805	(8.404)	0	0	3,000
2020/07/24	2032	05/11/2020	9.44	Call	Bond Future	1,713.8700	1.7139	1,561.4700	1.5615	(8.892)	0	0	1,000
2020/07/24	2032	05/11/2020	11.08	Put	Bond Future	1,898.2700	1.8983	2,017.9400	2.0179	6.304	0	0	1,000
2020/07/24	2032	05/11/2020	9.77	Call	Bond Future	2,418.2700	2.4183	2,226.1100	2.2261	(7.946)	0	0	0
2020/07/24	2032	05/11/2020	9.11	Put	Bond Future	8,483.1800	8.4832	8,822.7400	8.8227	4.003	0	0	0
2020/07/24	2032	05/11/2020	8.94	Put	Bond Future	9,415.8200	9.4158	9,771.9100	9.7719	3.782	0	0	0
2020/07/24	2032	05/11/2020	8.94	Call	Bond Future	975.6400	0.9756	875.2000	0.8752	(10.295)	0	0	1,000
2020/07/24	2032	05/11/2020	9.75	Call	Bond Future	2,370.2900	2.3703	2,180.6000	2.1806	(8.003)	0	0	0
2020/07/24	2032	05/11/2020	9.75	Put	Bond Future	5,495.0900	5.4951	5,761.9300	5.7619	4.856	0	0	0
2020/07/24	2032	04/02/2021	9.29	Call	Bond Future	2,111.3700	2.1114	1,965.2800	1.9653	(6.919)	0	0	800
2020/07/24	2032	04/02/2021	10.82	Put	Bond Future	3,920.0000	3.9200	4,098.9400	4.0989	4.565	0	0	800
2020/07/24	2032	04/02/2021	9.63	Call	Bond Future	2,731.9700	2.7320	2,556.4200	2.5564	(6.426)	0	0	0
2020/07/24	2032	04/02/2021			Bond Future	10.4656	88.5975	10.5451	88.1355	0.759	0.0000	0.0000	0
2020/07/24	2032	04/02/2021	8.79	Put	Bond Future	11,977.1900	11.9772	12,332.4700	12.3325	2.966	0	0	0
2020/07/24	2032	04/02/2021	8.79	Call	Bond Future	1,387.2500	1.3872	1,280.5100	1.2805	(7.694)	0	0	800
2020/07/24	2032	04/02/2021	9.61	Call	Bond Future	2,692.4800	2.6925	2,518.7100	2.5187	(6.454)	0	0	0
2020/07/24	2032	04/02/2021	9.61	Put	Bond Future	7,890.6500	7.8907	8,178.9000	8.1789	3.653	0	0	0
2020/07/24	2032	04/02/2021	9.29	Put	Bond Future	9,363.9200	9.3639	9,679.8500	9.6799	3.374	0	0	0
2020/07/24	2032	04/02/2021	10.82	Call	Bond Future	5,954.3400	5.9543	5,671.2600	5.6713	(4.754)	0	0	0
2020/07/24	2032	04/02/2021	9.63	Put	Bond Future	7,803.8000	7.8038	8,090.2700	8.0903	3.671	0	0	0
2020/07/24	2032	04/02/2021	9.62	Call	Bond Future	2,712.1800	2.7122	2,537.5200	2.5375	(6.440)	0	0	0
2020/07/24	2032	04/02/2021	9.62	Put	Bond Future	7,847.1500	7.8472	8,134.5100	8.1345	3.662	0	0	0
2020/07/24	2032	06/05/2021	12.57	Call	Bond Future	11,495.6200	11.4956	11,117.3100	11.1173	(3.291)	0	0	0
2020/07/24	2032	06/05/2021	12.12	Put	Bond Future	2,281.0900	2.2811	2,394.6800	2.3947	4.980	0	0	0
2020/07/24	2032	06/05/2021			Bond Future	10.6815	85.4730	10.7644	85.0055	0.776	0.0000	0.0000	0
2020/07/24	2032	06/05/2021	12.57	Put	Bond Future	1,671.2300	1.6712	1,760.4800	1.7605	5.340	0	0	736
2020/07/24	2032	06/05/2021	10.33	Put	Bond Future	6,127.2500	6.1273	6,371.9900	6.3720	3.994	0	0	0
2020/07/24	2032	06/05/2021	10.33	Call	Bond Future	4,104.5300	4.1045	3,881.7100	3.8817	(5.429)	0	0	736
2020/07/24	2032	06/05/2021	12.11	Call	Bond Future	9,879.8400	9.8798	9,526.4500	9.5264	(3.577)	0	0	0
2020/07/24	2032	06/05/2021	12.11	Put	Bond Future	2,296.4500	2.2965	2,410.6200	2.4106	4.972	0	0	0
2020/07/24	2032	06/05/2021	12.12	Call	Bond Future	9,914.1800	9.9142	9,560.2100	9.5602	(3.570)	0	0	0
2020/07/24	2032	06/05/2021	12.10	Call	Bond Future	9,845.5300	9.8455	9,492.7300	9.4927	(3.583)	0	0	0
2020/07/24	2032	06/05/2021	12.10	Put	Bond Future	2,311.9000	2.3119	2,426.6600	2.4267	4.964	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
2020/07/24	2032	05/08/2021	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	2032	05/08/2021			Bond Future	10.9226	86.4023	11.0091	85.9298	0.792	0.0000	0.0000	0
2020/07/24	2032	05/08/2021	11.36	Call	Bond Future	2,351.5000	2.3515	1,879.0200	1.8790	(20.093)	0	0	0
2020/07/24	2032	05/08/2021	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	2032	05/08/2021	11.37	Call	Bond Future	2,404.1900	2.4042	1,931.7100	1.9317	(19.652)	0	0	0
2020/07/24	2032	05/08/2021	11.35	Call	Bond Future	2,298.7600	2.2988	1,826.2800	1.8263	(20.554)	0	0	0
2020/07/24	2032	05/08/2021	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	2033	06/08/2020			Bond Future	92.4195	92.4195	92.5039	92.5039	0.091	0.0000	0.0000	12,378
2020/07/24	2033	05/11/2020			Bond Future	92.2006	92.2006	92.2852	92.2852	0.092	0.0000	0.0000	0
2020/07/24	2033	04/02/2021			Bond Future	93.2653	93.2653	93.3506	93.3506	0.091	0.0000	0.0000	0
2020/07/24	2033	06/05/2021			Bond Future	93.1482	93.1482	93.2343	93.2343	0.092	0.0000	0.0000	0
2020/07/24	2033	05/08/2021			Bond Future	94.1843	94.1843	94.2715	94.2715	0.093	0.0000	0.0000	0
2020/07/24	2037	06/08/2020	9.88	Put	Bond Future	7,540.0500	7.5400	7,968.8500	7.9688	5.687	0	0	0
2020/07/24	2037	06/08/2020			Bond Future	10.9698	81.6344	11.0379	81.1970	0.620	0.0000	0.0000	112,247
2020/07/24	2037	06/08/2020	9.87	Call	Bond Future	16.2200	0.0162	8.1000	0.0081	(50.062)	0	0	0
2020/07/24	2037	06/08/2020	9.87	Put	Bond Future	7,612.9000	7.6129	8,042.1400	8.0421	5.638	0	0	0
2020/07/24	2037	06/08/2020	9.88	Call	Bond Future	17.1900	0.0172	8.6300	0.0086	(49.796)	0	0	0
2020/07/24	2037	06/08/2020	9.86	Call	Bond Future	15.2900	0.0153	7.5900	0.0076	(50.360)	0	0	0
2020/07/24	2037	06/08/2020	9.86	Put	Bond Future	7,685.8700	7.6859	8,115.5300	8.1155	5.590	0	0	0
2020/07/24	2037	05/11/2020	10.18	Call	Bond Future	1,729.1600	1.7292	1,589.0900	1.5891	(8.100)	0	0	0
2020/07/24	2037	05/11/2020	10.17	Put	Bond Future	8,427.3600	8.4274	8,730.6900	8.7307	3.599	0	0	0
2020/07/24	2037	05/11/2020			Bond Future	11.1771	82.4782	11.2480	82.0358	0.634	0.0000	0.0000	276
2020/07/24	2037	05/11/2020	10.19	Call	Bond Future	1,746.6600	1.7467	1,605.5800	1.6056	(8.077)	0	0	0
2020/07/24	2037	05/11/2020	10.19	Put	Bond Future	8,320.7400	8.3207	8,622.0400	8.6220	3.621	0	0	0
2020/07/24	2037	05/11/2020	10.17	Call	Bond Future	1,711.7700	1.7118	1,572.7200	1.5727	(8.123)	0	0	0
2020/07/24	2037	05/11/2020	10.18	Put	Bond Future	8,373.9500	8.3739	8,676.2600	8.6763	3.610	0	0	0
2020/07/24	2037	04/02/2021	13.73	Call	Bond Future	13,807.8900	13.8079	13,422.6500	13.4227	(2.790)	0	0	0
2020/07/24	2037	04/02/2021	10.85	Call	Bond Future	3,939.6400	3.9396	3,734.2300	3.7342	(5.214)	0	0	0
2020/07/24	2037	04/02/2021	10.35	Call	Bond Future	2,826.0700	2.8261	2,661.9700	2.6620	(5.807)	0	0	0
2020/07/24	2037	04/02/2021	10.28	Put	Bond Future	9,916.7400	9.9167	10,205.9900	10.2060	2.917	0	0	0
2020/07/24	2037	04/02/2021	10.27	Call	Bond Future	2,671.6300	2.6716	2,513.9200	2.5139	(5.903)	0	0	0
2020/07/24	2037	04/02/2021			Bond Future	11.3900	79.1559	11.4639	78.7082	0.648	0.0000	0.0000	0
2020/07/24	2037	04/02/2021	11.97	Put	Bond Future	3,952.5400	3.9525	4,106.4600	4.1065	3.894	0	0	0
2020/07/24	2037	04/02/2021	11.97	Call	Bond Future	7,366.5300	7.3665	7,072.7000	7.0727	(3.989)	0	0	300
2020/07/24	2037	04/02/2021	9.65	Put	Bond Future	13,438.7900	13.4388	13,775.3000	13.7753	2.504	0	0	0
2020/07/24	2037	04/02/2021	9.65	Call	Bond Future	1,660.8700	1.6609	1,549.6300	1.5496	(6.698)	0	0	72
2020/07/24	2037	04/02/2021	11.90	Call	Bond Future	7,128.2700	7.1283	6,839.3500	6.8393	(4.053)	0	0	0
2020/07/24	2037	04/02/2021	13.73	Put	Bond Future	1,330.8600	1.3309	1,393.3700	1.3934	4.697	0	0	300
2020/07/24	2037	04/02/2021	10.85	Put	Bond Future	7,335.6200	7.3356	7,577.9600	7.5780	3.304	0	0	72
2020/07/24	2037	04/02/2021	10.35	Put	Bond Future	9,567.5500	9.5675	9,851.2000	9.8512	2.965	0	0	72
2020/07/24	2037	04/02/2021	10.28	Call	Bond Future	2,690.6300	2.6906	2,532.1300	2.5321	(5.891)	0	0	0
2020/07/24	2037	04/02/2021	10.27	Put	Bond Future	9,967.3100	9.9673	10,257.3500	10.2573	2.910	0	0	0
2020/07/24	2037	04/02/2021	11.90	Put	Bond Future	4,114.1400	4.1141	4,272.9700	4.2730	3.861	0	0	240
2020/07/24	2037	04/02/2021	10.48	Put	Bond Future	8,941.1800	8.9412	9,214.3200	9.2143	3.055	0	0	0
2020/07/24	2037	04/02/2021	10.48	Call	Bond Future	3,088.9400	3.0889	2,914.3300	2.9143	(5.653)	0	0	240
2020/07/24	2037	04/02/2021	10.29	Call	Bond Future	2,709.7200	2.7097	2,550.4200	2.5504	(5.879)	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
2020/07/24	2037	04/02/2021	10.29	Put	Bond Future	9,866.3500	9.8663	10,154.8000	10.1548	2.924	0	0	0
2020/07/24	2037	06/05/2021	12.42	Call	Bond Future	8,347.5000	8.3475	8,042.0800	8.0421	(3.659)	0	0	0
2020/07/24	2037	06/05/2021			Bond Future	11.6107	80.0694	11.6876	79.6163	0.663	0.0000	0.0000	0
2020/07/24	2037	06/05/2021	12.42	Put	Bond Future	3,778.5300	3.7785	3,926.2000	3.9262	3.908	0	0	0
2020/07/24	2037	06/05/2021	12.43	Call	Bond Future	8,382.3100	8.3823	8,076.2700	8.0763	(3.651)	0	0	0
2020/07/24	2037	06/05/2021	12.44	Put	Bond Future	3,740.5700	3.7406	3,887.0100	3.8870	3.915	0	0	0
2020/07/24	2037	06/05/2021	12.43	Put	Bond Future	3,759.5100	3.7595	3,906.5600	3.9066	3.911	0	0	0
2020/07/24	2037	06/05/2021	12.44	Call	Bond Future	8,417.1500	8.4172	8,110.5000	8.1105	(3.643)	0	0	0
2020/07/24	2037	05/08/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	2037	05/08/2021	12.27	Call	Bond Future	2,294.1900	2.2942	1,836.3300	1.8363	(19.957)	0	0	0
2020/07/24	2037	05/08/2021	12.28	Call	Bond Future	2,348.7700	2.3488	1,890.9100	1.8909	(19.494)	0	0	0
2020/07/24	2037	05/08/2021			Bond Future	11.8597	76.6847	11.9400	76.2268	0.678	0.0000	0.0000	0
2020/07/24	2037	05/08/2021	12.26	Call	Bond Future	2,239.5400	2.2395	1,781.6800	1.7817	(20.444)	0	0	0
2020/07/24	2037	05/08/2021	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	2037	05/08/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	2038	06/08/2020			Bond Future	102.8381	102.8381	102.8231	102.8231	(0.015)	0.0000	0.0000	10,802
2020/07/24	2038	05/11/2020			Bond Future	103.9263	103.9263	103.9107	103.9107	(0.015)	0.0000	0.0000	1,685
2020/07/24	2038	04/02/2021			Bond Future	103.4324	103.4324	103.4161	103.4161	(0.016)	0.0000	0.0000	0
2020/07/24	2038	06/05/2021			Bond Future	104.6491	104.6491	104.6326	104.6326	(0.016)	0.0000	0.0000	0
2020/07/24	2038	05/08/2021			Bond Future	104.0948	104.0948	104.0781	104.0781	(0.016)	0.0000	0.0000	0
2020/07/24	2040	06/08/2020	10.03	Call	Bond Future	11.7100	0.0117	6.4100	0.0064	(45.260)	0	0	0
2020/07/24	2040	06/08/2020	10.04	Call	Bond Future	12.4400	0.0124	6.8500	0.0069	(44.936)	0	0	0
2020/07/24	2040	06/08/2020	10.02	Put	Bond Future	8,637.8000	8.6378	8,955.3200	8.9553	3.676	0	0	0
2020/07/24	2040	06/08/2020	10.85	Call	Bond Future	544.0900	0.5441	426.5000	0.4265	(21.612)	0	0	0
2020/07/24	2040	06/08/2020	11.26	Put	Bond Future	1,283.3100	1.2833	1,379.7200	1.3797	7.513	0	0	517
2020/07/24	2040	06/08/2020			Bond Future	11.1999	82.9979	11.2479	82.6753	0.428	0.0000	0.0000	56,612
2020/07/24	2040	06/08/2020	10.04	Put	Bond Future	8,481.2400	8.4812	8,798.1900	8.7982	3.737	0	0	0
2020/07/24	2040	06/08/2020	10.02	Call	Bond Future	11.0200	0.0110	6.0000	0.0060	(45.554)	0	0	0
2020/07/24	2040	06/08/2020	10.03	Put	Bond Future	8,559.4500	8.5595	8,876.6900	8.8767	3.706	0	0	0
2020/07/24	2040	06/08/2020	10.85	Put	Bond Future	2,961.7200	2.9617	3,166.6700	3.1667	6.920	0	0	12,496
2020/07/24	2040	06/08/2020	11.26	Call	Bond Future	1,687.0800	1.6871	1,460.9500	1.4609	(13.404)	0	0	0
2020/07/24	2040	06/08/2020	9.57	Put	Bond Future	12,298.8000	12.2988	12,621.0700	12.6211	2.620	0	0	0
2020/07/24	2040	06/08/2020	10.79	Put	Bond Future	3,284.2500	3.2843	3,504.8800	3.5049	6.718	0	0	800
2020/07/24	2040	06/08/2020	9.57	Call	Bond Future	0.4600	0.0005	0.1900	0.0002	(58.696)	0	0	800
2020/07/24	2040	06/08/2020	10.07	Put	Bond Future	8,247.5300	8.2475	8,563.5100	8.5635	3.831	0	0	0
2020/07/24	2040	06/08/2020	10.07	Call	Bond Future	14.8900	0.0149	8.3300	0.0083	(44.056)	0	0	800
2020/07/24	2040	06/08/2020	10.79	Call	Bond Future	440.6600	0.4407	338.7500	0.3388	(23.127)	0	0	0
2020/07/24	2040	05/11/2020	11.00	Put	Bond Future	5,914.0700	5.9141	6,082.8600	6.0829	2.854	0	0	0
2020/07/24	2040	05/11/2020	10.23	Call	Bond Future	1,485.9900	1.4860	1,390.7900	1.3908	(6.407)	0	0	2,000
2020/07/24	2040	05/11/2020	11.70	Put	Bond Future	3,574.8300	3.5748	3,688.5400	3.6885	3.181	0	0	2,000
2020/07/24	2040	05/11/2020	9.50	Call	Bond Future	611.9700	0.6120	563.2000	0.5632	(7.969)	0	0	2,000
2020/07/24	2040	05/11/2020	10.00	Call	Bond Future	1,148.1300	1.1481	1,069.2600	1.0693	(6.869)	0	0	2,380
2020/07/24	2040	05/11/2020	10.30	Call	Bond Future	1,601.4100	1.6014	1,500.9900	1.5010	(6.271)	0	0	0
2020/07/24	2040	05/11/2020			Bond Future	11.4083	83.8558	11.4582	83.5294	0.438	0.0000	0.0000	0
2020/07/24	2040	05/11/2020	9.73	Put	Bond Future	13,145.1000	13.1451	13,409.8900	13.4099	2.014	0	0	0
2020/07/24	2040	05/11/2020	9.73	Call	Bond Future	827.3400	0.8273	765.7300	0.7657	(7.447)	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
2020/07/24	2040	05/11/2020	10.23	Put	Bond Future	9,840.0700	9.8401	10,071.2700	10.0713	2.350	0	0	0
2020/07/24	2040	05/11/2020	10.30	Put	Bond Future	9,421.6700	9.4217	9,647.6500	9.6476	2.399	0	0	0
2020/07/24	2040	05/11/2020	11.00	Call	Bond Future	3,165.8600	3.1659	3,008.2500	3.0082	(4.978)	0	0	2,380
2020/07/24	2040	05/11/2020	11.70	Call	Bond Future	5,450.8900	5.4509	5,238.2000	5.2382	(3.902)	0	0	0
2020/07/24	2040	05/11/2020	9.50	Put	Bond Future	14,845.7000	14.8457	15,123.3300	15.1233	1.870	0	0	0
2020/07/24	2040	05/11/2020	10.00	Put	Bond Future	11,292.1400	11.2921	11,539.6700	11.5397	2.192	0	0	0
2020/07/24	2040	05/11/2020	10.31	Call	Bond Future	1,618.4000	1.6184	1,517.2100	1.5172	(6.252)	0	0	0
2020/07/24	2040	05/11/2020	10.32	Put	Bond Future	9,304.1600	9.3042	9,528.6200	9.5286	2.412	0	0	0
2020/07/24	2040	05/11/2020	11.50	Call	Bond Future	4,748.4100	4.7484	4,550.3500	4.5504	(4.171)	0	0	0
2020/07/24	2040	05/11/2020	11.50	Put	Bond Future	4,150.7300	4.1507	4,279.0700	4.2791	3.092	0	0	2,000
2020/07/24	2040	05/11/2020	10.31	Put	Bond Future	9,362.8100	9.3628	9,588.0200	9.5880	2.405	0	0	0
2020/07/24	2040	05/11/2020	10.32	Call	Bond Future	1,635.5000	1.6355	1,533.5600	1.5336	(6.233)	0	0	0
2020/07/24	2040	04/02/2021	9.49	Call	Bond Future	1,224.4600	1.2245	1,158.5100	1.1585	(5.386)	0	0	500
2020/07/24	2040	04/02/2021	9.57	Put	Bond Future	16,291.9300	16.2919	16,552.6700	16.5527	1.600	0	0	0
2020/07/24	2040	04/02/2021	10.07	Put	Bond Future	12,956.9800	12.9570	13,191.6100	13.1916	1.811	0	0	0
2020/07/24	2040	04/02/2021	10.42	Put	Bond Future	10,908.0400	10.9080	11,122.4700	11.1225	1.966	0	0	0
2020/07/24	2040	04/02/2021			Bond Future	11.6225	80.2988	11.6747	79.9683	0.449	0.0000	0.0000	0
2020/07/24	2040	04/02/2021	10.07	Call	Bond Future	2,015.7300	2.0157	1,919.8600	1.9199	(4.756)	0	0	800
2020/07/24	2040	04/02/2021	11.74	Call	Bond Future	6,129.7200	6.1297	5,932.7400	5.9327	(3.214)	0	0	0
2020/07/24	2040	04/02/2021	11.74	Put	Bond Future	5,388.4600	5.3885	5,521.9800	5.5220	2.478	0	0	800
2020/07/24	2040	04/02/2021	10.41	Call	Bond Future	2,613.8000	2.6138	2,498.3200	2.4983	(4.418)	0	0	0
2020/07/24	2040	04/02/2021	10.41	Put	Bond Future	10,963.3400	10.9633	11,178.3600	11.1784	1.961	0	0	0
2020/07/24	2040	04/02/2021	9.49	Put	Bond Future	16,870.1100	16.8701	17,134.6600	17.1347	1.568	0	0	0
2020/07/24	2040	04/02/2021	9.57	Call	Bond Future	1,317.3700	1.3174	1,247.6100	1.2476	(5.295)	0	0	800
2020/07/24	2040	04/02/2021	10.42	Call	Bond Future	2,632.9600	2.6330	2,516.8900	2.5169	(4.408)	0	0	0
2020/07/24	2040	04/02/2021	10.24	Put	Bond Future	11,932.5600	11.9326	12,157.5400	12.1575	1.885	0	0	0
2020/07/24	2040	04/02/2021	10.24	Call	Bond Future	2,301.9000	2.3019	2,196.3800	2.1964	(4.584)	0	0	500
2020/07/24	2040	04/02/2021	11.57	Call	Bond Future	5,580.1000	5.5801	5,393.0200	5.3930	(3.353)	0	0	0
2020/07/24	2040	04/02/2021	11.57	Put	Bond Future	5,914.9500	5.9150	6,058.3700	6.0584	2.425	0	0	500
2020/07/24	2040	04/02/2021	10.40	Call	Bond Future	2,594.7400	2.5947	2,479.8500	2.4799	(4.428)	0	0	0
2020/07/24	2040	04/02/2021	10.40	Put	Bond Future	11,018.8400	11.0188	11,234.4500	11.2344	1.957	0	0	0
2020/07/24	2040	06/05/2021	12.44	Put	Bond Future	4,425.8300	4.4258	4,541.0600	4.5411	2.604	0	0	0
2020/07/24	2040	06/05/2021			Bond Future	11.8442	81.2255	11.8986	80.8910	0.459	0.0000	0.0000	0
2020/07/24	2040	06/05/2021	12.43	Call	Bond Future	7,930.7300	7.9307	7,712.0100	7.7120	(2.758)	0	0	0
2020/07/24	2040	06/05/2021	12.43	Put	Bond Future	4,448.8900	4.4489	4,564.5900	4.5646	2.601	0	0	0
2020/07/24	2040	06/05/2021	12.44	Call	Bond Future	7,964.9100	7.9649	7,745.7200	7.7457	(2.752)	0	0	0
2020/07/24	2040	06/05/2021	12.42	Call	Bond Future	7,896.3200	7.8963	7,678.0900	7.6781	(2.764)	0	0	0
2020/07/24	2040	06/05/2021	12.42	Put	Bond Future	4,471.7800	4.4718	4,587.9700	4.5880	2.598	0	0	0
2020/07/24	2040	05/08/2021	12.47	Call	Bond Future	2,188.9800	2.1890	1,851.0100	1.8510	(15.440)	0	0	0
2020/07/24	2040	05/08/2021			Bond Future	12.0940	77.6031	12.1509	77.2651	0.471	0.0000	0.0000	0
2020/07/24	2040	05/08/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	2040	05/08/2021	12.48	Call	Bond Future	2,245.8100	2.2458	1,907.8400	1.9078	(15.049)	0	0	0
2020/07/24	2040	05/08/2021	12.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	2040	05/08/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	2040	05/08/2021	12.49	Call	Bond Future	2,302.5700	2.3026	1,964.6000	1.9646	(14.678)	0	0	0
2020/07/24	2044	06/08/2020	9.88	Call	Bond Future	1.5500	0.0016	0.7100	0.0007	(54.194)	0	0	0
2020/07/24	2044	06/08/2020	9.98	Call	Bond Future	3.1600	0.0032	1.5300	0.0015	(51.582)	0	0	474

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/24	2044	06/08/2020	11.09	Put	Bond Future	2,528.2900	2.5283	2,708.7700	2.7088	7.138	0	0	474
2020/07/24	2044	06/08/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	2044	06/08/2020	9.66	Call	Bond Future	0.2800	0.0003	0.1100	0.0001	(60.714)	0	0	0
2020/07/24	2044	06/08/2020			Bond Future	11.3595	79.0248	11.4074	78.7066	0.422	0.0000	0.0000	60,734
2020/07/24	2044	06/08/2020	9.86	Call	Bond Future	1.3400	0.0013	0.6000	0.0006	(55.224)	0	0	0
2020/07/24	2044	06/08/2020	9.86	Put	Bond Future	11,174.1800	11.1742	11,491.6800	11.4917	2.841	0	0	0
2020/07/24	2044	06/08/2020	9.36	Put	Bond Future	15,499.0200	15.4990	15,817.2500	15.8172	2.053	0	0	0
2020/07/24	2044	06/08/2020	9.36	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	474
2020/07/24	2044	06/08/2020	9.98	Put	Bond Future	10,186.2900	10.1863	10,502.9000	10.5029	3.108	0	0	0
2020/07/24	2044	06/08/2020	9.88	Put	Bond Future	11,008.1800	11.0082	11,325.5800	11.3256	2.883	0	0	0
2020/07/24	2044	06/08/2020	11.09	Call	Bond Future	699.1400	0.6991	561.3800	0.5614	(19.704)	0	0	0
2020/07/24	2044	06/08/2020	9.01	Put	Bond Future	18,733.7800	18.7338	19,052.0200	19.0520	1.699	0	0	0
2020/07/24	2044	06/08/2020	9.66	Put	Bond Future	12,863.6300	12.8636	13,181.7000	13.1817	2.473	0	0	0
2020/07/24	2044	06/08/2020	9.87	Call	Bond Future	1.4400	0.0014	0.6500	0.0007	(54.861)	0	0	0
2020/07/24	2044	06/08/2020	9.87	Put	Bond Future	11,091.1100	11.0911	11,408.5600	11.4086	2.862	0	0	0
2020/07/24	2044	06/08/2020	10.93	Call	Bond Future	408.6400	0.4086	312.3900	0.3124	(23.554)	0	0	0
2020/07/24	2044	06/08/2020	10.93	Put	Bond Future	3,358.5400	3.3585	3,580.5300	3.5805	6.610	0	0	0
2020/07/24	2044	05/11/2020	11.06	Put	Bond Future	6,280.3200	6.2803	6,454.1100	6.4541	2.767	0	0	525
2020/07/24	2044	05/11/2020	11.43	Call	Bond Future	3,979.6600	3.9797	3,801.0800	3.8011	(4.487)	0	0	0
2020/07/24	2044	05/11/2020	9.72	Put	Bond Future	14,362.2500	14.3622	14,631.7000	14.6317	1.876	0	0	0
2020/07/24	2044	05/11/2020	9.97	Call	Bond Future	938.9600	0.9390	871.7700	0.8718	(7.156)	0	0	300
2020/07/24	2044	05/11/2020	9.29	Put	Bond Future	17,822.3400	17.8223	18,112.0200	18.1120	1.625	0	0	0
2020/07/24	2044	05/11/2020	9.96	Put	Bond Future	12,607.5000	12.6075	12,862.9900	12.8630	2.026	0	0	0
2020/07/24	2044	05/11/2020	10.36	Call	Bond Future	1,470.9900	1.4710	1,377.4200	1.3774	(6.361)	0	0	0
2020/07/24	2044	05/11/2020			Bond Future	11.5651	79.8416	11.6152	79.5196	0.433	0.0000	0.0000	0
2020/07/24	2044	05/11/2020	9.72	Call	Bond Future	682.4700	0.6825	629.8700	0.6299	(7.707)	0	0	1,815
2020/07/24	2044	05/11/2020	9.97	Put	Bond Future	12,537.2100	12.5372	12,792.0700	12.7921	2.033	0	0	0
2020/07/24	2044	05/11/2020	9.96	Call	Bond Future	927.5000	0.9275	860.9400	0.8609	(7.176)	0	0	0
2020/07/24	2044	05/11/2020	11.38	Call	Bond Future	3,823.6300	3.8236	3,649.0200	3.6490	(4.567)	0	0	0
2020/07/24	2044	05/11/2020	11.38	Put	Bond Future	5,034.8900	5.0349	5,182.3300	5.1823	2.928	0	0	300
2020/07/24	2044	05/11/2020	10.34	Call	Bond Future	1,439.4900	1.4395	1,347.3600	1.3474	(6.400)	0	0	0
2020/07/24	2044	05/11/2020	10.34	Put	Bond Future	10,098.1400	10.0981	10,328.0600	10.3281	2.277	0	0	0
2020/07/24	2044	05/11/2020	11.06	Call	Bond Future	2,897.3100	2.8973	2,749.0500	2.7490	(5.117)	0	0	0
2020/07/24	2044	05/11/2020	10.04	Put	Bond Future	12,051.5400	12.0515	12,301.9800	12.3020	2.078	0	0	0
2020/07/24	2044	05/11/2020	11.17	Put	Bond Future	5,826.0600	5.8261	5,990.6400	5.9906	2.825	0	0	1,815
2020/07/24	2044	05/11/2020	11.43	Put	Bond Future	4,860.5800	4.8606	5,004.0500	5.0040	2.952	0	0	1,815
2020/07/24	2044	05/11/2020	8.87	Put	Bond Future	21,575.1900	21.5752	21,878.7600	21.8788	1.407	0	0	0
2020/07/24	2044	05/11/2020	9.29	Call	Bond Future	370.3600	0.3704	337.9900	0.3380	(8.740)	0	0	300
2020/07/24	2044	05/11/2020	10.36	Put	Bond Future	9,975.3600	9.9754	10,203.8400	10.2038	2.290	0	0	0
2020/07/24	2044	05/11/2020	10.04	Call	Bond Future	1,022.0900	1.0221	950.4800	0.9505	(7.006)	0	0	525
2020/07/24	2044	05/11/2020	9.34	Put	Bond Future	17,399.7200	17.3997	17,687.3700	17.6874	1.653	0	0	0
2020/07/24	2044	05/11/2020	9.34	Call	Bond Future	399.3400	0.3993	364.9400	0.3649	(8.614)	0	0	525
2020/07/24	2044	05/11/2020	11.17	Call	Bond Future	3,201.0000	3.2010	3,043.5300	3.0435	(4.919)	0	0	0
2020/07/24	2044	05/11/2020	8.87	Call	Bond Future	187.5900	0.1876	169.1100	0.1691	(9.851)	0	0	1,815
2020/07/24	2044	05/11/2020	10.02	Put	Bond Future	12,189.1600	12.1892	12,440.8800	12.4409	2.065	0	0	0
2020/07/24	2044	05/11/2020	10.02	Call	Bond Future	997.8100	0.9978	927.4800	0.9275	(7.048)	0	0	1,815
2020/07/24	2044	05/11/2020	10.35	Call	Bond Future	1,455.1800	1.4552	1,362.3300	1.3623	(6.381)	0	0	0
2020/07/24	2044	05/11/2020	10.35	Put	Bond Future	10,036.6300	10.0366	10,265.8300	10.2658	2.284	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
2020/07/24	2044	04/02/2021	10.04	Put	Bond Future	14,108.0200	14.1080	14,348.1700	14.3482	1.702	0	0	0
2020/07/24	2044	04/02/2021	10.37	Call	Bond Future	2,284.5600	2.2846	2,180.5100	2.1805	(4.554)	0	0	0
2020/07/24	2044	04/02/2021	10.35	Put	Bond Future	12,160.4100	12.1604	12,383.5100	12.3835	1.835	0	0	0
2020/07/24	2044	04/02/2021			Bond Future	11.7768	76.3644	11.8291	76.0384	0.444	0.0000	0.0000	0
2020/07/24	2044	04/02/2021	10.37	Put	Bond Future	12,041.4400	12.0414	12,263.4000	12.2634	1.843	0	0	0
2020/07/24	2044	04/02/2021	10.35	Call	Bond Future	2,249.8200	2.2498	2,146.9100	2.1469	(4.574)	0	0	0
2020/07/24	2044	04/02/2021	10.04	Call	Bond Future	1,755.2000	1.7552	1,669.3400	1.6693	(4.892)	0	0	0
2020/07/24	2044	04/02/2021	10.84	Call	Bond Future	3,200.9500	3.2010	3,069.2900	3.0693	(4.113)	0	0	0
2020/07/24	2044	04/02/2021	10.36	Put	Bond Future	12,100.8300	12.1008	12,323.3600	12.3234	1.839	0	0	0
2020/07/24	2044	04/02/2021	10.84	Put	Bond Future	9,473.5100	9.4735	9,667.8600	9.6679	2.052	0	0	265
2020/07/24	2044	04/02/2021	10.29	Call	Bond Future	2,147.6800	2.1477	2,048.1500	2.0481	(4.634)	0	0	0
2020/07/24	2044	04/02/2021	10.29	Put	Bond Future	12,522.1700	12.5222	12,748.6500	12.7487	1.809	0	0	265
2020/07/24	2044	04/02/2021	9.66	Put	Bond Future	16,763.7900	16.7638	17,023.0500	17.0231	1.547	0	0	0
2020/07/24	2044	04/02/2021	9.66	Call	Bond Future	1,257.4800	1.2575	1,190.7300	1.1907	(5.308)	0	0	265
2020/07/24	2044	04/02/2021	10.36	Call	Bond Future	2,267.1500	2.2672	2,163.6700	2.1637	(4.564)	0	0	0
2020/07/24	2044	06/05/2021	12.43	Put	Bond Future	4,778.1700	4.7782	4,899.2700	4.8993	2.534	0	0	0
2020/07/24	2044	06/05/2021	12.44	Call	Bond Future	7,366.8700	7.3669	7,157.5600	7.1576	(2.841)	0	0	0
2020/07/24	2044	06/05/2021			Bond Future	11.9956	77.2457	12.0503	76.9158	0.455	0.0000	0.0000	0
2020/07/24	2044	06/05/2021	12.45	Call	Bond Future	7,399.7500	7.3998	7,189.9500	7.1900	(2.835)	0	0	0
2020/07/24	2044	06/05/2021	12.45	Put	Bond Future	4,729.8700	4.7299	4,850.0000	4.8500	2.540	0	0	0
2020/07/24	2044	06/05/2021	12.43	Call	Bond Future	7,334.0300	7.3340	7,125.2000	7.1252	(2.847)	0	0	0
2020/07/24	2044	06/05/2021	12.44	Put	Bond Future	4,753.9600	4.7540	4,874.5800	4.8746	2.537	0	0	0
2020/07/24	2044	05/08/2021	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	2044	05/08/2021	12.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	2044	05/08/2021			Bond Future	12.2420	73.7051	12.2992	73.3718	0.467	0.0000	0.0000	0
2020/07/24	2044	05/08/2021	12.60	Call	Bond Future	2,044.6600	2.0447	1,711.3000	1.7113	(16.304)	0	0	0
2020/07/24	2044	05/08/2021	12.61	Call	Bond Future	2,100.3500	2.1003	1,766.9900	1.7670	(15.872)	0	0	0
2020/07/24	2044	05/08/2021	12.59	Call	Bond Future	1,988.8900	1.9889	1,655.5300	1.6555	(16.761)	0	0	0
2020/07/24	2044	05/08/2021	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	2046	06/08/2020			Bond Future	92.1608	92.1608	92.1475	92.1475	(0.014)	0.0000	0.0000	12,382
2020/07/24	2046	05/11/2020			Bond Future	91.3716	91.3716	91.3576	91.3576	(0.015)	0.0000	0.0000	3,975
2020/07/24	2046	04/02/2021			Bond Future	92.4270	92.4270	92.4125	92.4125	(0.016)	0.0000	0.0000	0
2020/07/24	2046	06/05/2021			Bond Future	91.7269	91.7269	91.7119	91.7119	(0.016)	0.0000	0.0000	0
2020/07/24	2046	05/08/2021			Bond Future	92.7470	92.7470	92.7320	92.7320	(0.016)	0.0000	0.0000	0
2020/07/24	2050	06/08/2020			Bond Future	92.2068	92.2068	92.2772	92.2772	0.076	0.0000	0.0000	14,575
2020/07/24	2050	05/11/2020			Bond Future	93.1826	93.1826	93.2531	93.2531	0.076	0.0000	0.0000	2,590
2020/07/24	2050	04/02/2021			Bond Future	92.3712	92.3712	92.4423	92.4423	0.077	0.0000	0.0000	0
2020/07/24	2050	06/05/2021			Bond Future	93.4579	93.4579	93.5295	93.5295	0.077	0.0000	0.0000	0
2020/07/24	2050	05/08/2021			Bond Future	92.5729	92.5729	92.6455	92.6455	0.078	0.0000	0.0000	0
2020/07/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/24	AL37	06/08/2020			Index Future	738.0300	738.0300	736.3790	736.3790	(0.224)	0.0000	0.0000	0
2020/07/24	AL37	05/11/2020			Index Future	745.7370	745.7370	744.0650	744.0650	(0.224)	0.0000	0.0000	0
2020/07/24	AL37	04/02/2021			Index Future	754.1660	754.1660	752.4720	752.4720	(0.225)	0.0000	0.0000	0
2020/07/24	AL37	06/05/2021			Index Future	762.8550	762.8550	761.1400	761.1400	(0.225)	0.0000	0.0000	0
2020/07/24	AL37	05/08/2021			Index Future	759.7800	759.7800	759.7800	759.7800	0.000	0.0000	0.0000	0
2020/07/24	AL7T	06/08/2020			Index Future	813.6790	813.6790	810.0080	810.0080	(0.451)	0.0000	0.0000	0
2020/07/24	AL7T	05/11/2020			Index Future	822.1770	822.1770	818.4620	818.4620	(0.452)	0.0000	0.0000	0
2020/07/24	AL7T	04/02/2021			Index Future	831.4700	831.4700	827.7100	827.7100	(0.452)	0.0000	0.0000	0
2020/07/24	AL7T	06/05/2021			Index Future	841.0490	841.0490	837.2440	837.2440	(0.452)	0.0000	0.0000	0
2020/07/24	AL7T	05/08/2021			Index Future	829.6000	829.6000	829.6000	829.6000	0.000	0.0000	0.0000	0
2020/07/24	ALBI	06/08/2020			Index Future	711.0950	711.0950	708.6540	708.6540	(0.343)	0.0000	0.0000	209
2020/07/24	ALBI	05/11/2020			Index Future	718.5220	718.5220	716.0500	716.0500	(0.344)	0.0000	0.0000	155
2020/07/24	ALBI	04/02/2021			Index Future	726.6430	726.6430	724.1410	724.1410	(0.344)	0.0000	0.0000	0
2020/07/24	ALBI	06/05/2021			Index Future	735.0150	735.0150	732.4820	732.4820	(0.345)	0.0000	0.0000	0
2020/07/24	ALBI	05/08/2021			Index Future	727.9300	727.9300	727.9300	727.9300	0.000	0.0000	0.0000	0
2020/07/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/07/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/24	ES33	06/08/2020			Bond Future	11.6732	75.3855	11.7307	75.0838	0.493	0.0000	0.0000	350
2020/07/24	ES33	05/11/2020			Bond Future	11.9289	72.3908	11.9890	72.0856	0.503	0.0000	0.0000	0
2020/07/24	ES33	04/02/2021			Bond Future	12.1927	73.2099	12.2555	72.9009	0.515	0.0000	0.0000	0
2020/07/24	ES33	06/05/2021			Bond Future	12.4610	70.2774	12.5265	69.9647	0.526	0.0000	0.0000	0
2020/07/24	ES33	05/08/2021			Bond Future	12.7575	71.0416	12.8260	70.7256	0.537	0.0000	0.0000	0
2020/07/24	ES42	06/08/2020			Bond Future	12.1869	74.5699	12.1337	74.8772	(0.436)	0.0000	0.0000	4,919
2020/07/24	ES42	05/11/2020			Bond Future	12.4375	71.0829	12.3820	71.3929	(0.446)	0.0000	0.0000	0
2020/07/24	ES42	04/02/2021			Bond Future	12.6883	71.8880	12.6303	72.2012	(0.457)	0.0000	0.0000	0
2020/07/24	ES42	06/05/2021			Bond Future	12.9534	68.4585	12.8926	68.7752	(0.469)	0.0000	0.0000	0
2020/07/24	ES42	05/08/2021			Bond Future	13.2381	69.2023	13.1743	69.5224	(0.482)	0.0000	0.0000	0
2020/07/24	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	GOVI	06/08/2020	728.12	Put	GOVI	257,160.0000	25.7160	281,910.0000	28.1910	9.624	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
2020/07/24	GOVI	06/08/2020			GOVI	702.4040	702.4040	699.9290	699.9290	(0.352)	0.0000	0.0000	992
2020/07/24	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	GOVI	06/08/2020	728.14	Put	GOVI	257,360.0000	25.7360	282,110.0000	28.2110	9.617	0	0	0
2020/07/24	GOVI	06/08/2020	728.13	Put	GOVI	257,260.0000	25.7260	282,010.0000	28.2010	9.621	0	0	0
2020/07/24	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	GOVI	05/11/2020	737.84	Put	GOVI	281,010.0000	28.1010	306,060.0000	30.6060	8.914	0	0	0
2020/07/24	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	GOVI	05/11/2020			GOVI	709.7390	709.7390	707.2340	707.2340	(0.353)	0.0000	0.0000	33
2020/07/24	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	GOVI	05/11/2020	737.83	Put	GOVI	280,910.0000	28.0910	305,960.0000	30.5960	8.917	0	0	0
2020/07/24	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	GOVI	05/11/2020	737.85	Put	GOVI	281,110.0000	28.1110	306,160.0000	30.6160	8.911	0	0	0
2020/07/24	GOVI	04/02/2021	750.96	Put	GOVI	331,980.0000	33.1980	357,350.0000	35.7350	7.642	0	0	0
2020/07/24	GOVI	04/02/2021			GOVI	717.7620	717.7620	715.2250	715.2250	(0.353)	0.0000	0.0000	0
2020/07/24	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	GOVI	04/02/2021	750.95	Put	GOVI	331,880.0000	33.1880	357,250.0000	35.7250	7.644	0	0	0
2020/07/24	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	GOVI	04/02/2021	750.94	Put	GOVI	331,780.0000	33.1780	357,150.0000	35.7150	7.647	0	0	0
2020/07/24	GOVI	06/05/2021	678.67	Call	GOVI	473,610.0000	47.3610	447,940.0000	44.7940	(5.420)	0	0	0
2020/07/24	GOVI	06/05/2021			GOVI	726.0310	726.0310	723.4640	723.4640	(0.354)	0.0000	0.0000	0
2020/07/24	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	GOVI	06/05/2021	678.68	Call	GOVI	473,510.0000	47.3510	447,840.0000	44.7840	(5.421)	0	0	0
2020/07/24	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	GOVI	06/05/2021	678.69	Call	GOVI	473,410.0000	47.3410	447,740.0000	44.7740	(5.422)	0	0	0
2020/07/24	GOVI	05/08/2021	719.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	GOVI	05/08/2021			GOVI	719.1400	719.1400	719.1400	719.1400	0.000	0.0000	0.0000	0
2020/07/24	GOVI	05/08/2021	719.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	GOVI	05/08/2021	719.15	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/07/24	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	GOVI	05/08/2021	719.13	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/07/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/07/24	IGOV	06/08/2020			Index Future	248.7530	248.7530	248.7910	248.7910	0.015	0.0000	0.0000	1,210
2020/07/24	IGOV	05/11/2020			Index Future	251.4120	251.4120	251.4490	251.4490	0.015	0.0000	0.0000	48
2020/07/24	IGOV	04/02/2021			Index Future	254.3150	254.3150	254.3520	254.3520	0.015	0.0000	0.0000	0
2020/07/24	IGOV	06/05/2021			Index Future	257.3060	257.3060	257.3420	257.3420	0.014	0.0000	0.0000	0
2020/07/24	IGOV	05/08/2021			Index Future	259.6600	259.6600	259.6600	259.6600	0.000	0.0000	0.0000	0
2020/07/24	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/07/24	IS05	17/12/2020			Interest Rate Swap	94.0400	94.0400	94.0500	94.0500	0.011	0.0000	0.0000	0
2020/07/24	IS05	16/03/2021			Interest Rate Swap	92.3000	92.3000	92.3100	92.3100	0.011	0.0000	0.0000	0
2020/07/24	IS05	15/06/2021			Interest Rate Swap	90.4900	90.4900	90.5100	90.5100	0.022	0.0000	0.0000	0
2020/07/24	IS05	21/09/2021			Interest Rate Swap	89.4800	89.4800	89.5200	89.5200	0.045	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
2020/07/24	IS05	21/12/2021			Interest Rate Swap	90.7700	90.7700	90.8200	90.8200	0.055	0.0000	0.0000	51
2020/07/24	IS05	15/03/2022			Interest Rate Swap	90.2200	90.2200	90.2800	90.2800	0.067	0.0000	0.0000	0
2020/07/24	IS05	21/06/2022			Interest Rate Swap	90.3600	90.3600	90.4500	90.4500	0.100	0.0000	0.0000	0
2020/07/24	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.6200	93.6200	0.128	0.0000	0.0000	0
2020/07/24	IS05	20/12/2022			Interest Rate Swap	93.9700	93.9700	94.1100	94.1100	0.149	0.0000	0.0000	0
2020/07/24	IS05	22/03/2023			Interest Rate Swap	86.3200	86.3200	86.4800	86.4800	0.185	0.0000	0.0000	0
2020/07/24	IS05	20/06/2023			Interest Rate Swap	91.8200	91.8200	91.9900	91.9900	0.185	0.0000	0.0000	0
2020/07/24	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/07/24	IS10	17/12/2025			Interest Rate Swap	79.6100	79.6100	79.8500	79.8500	0.301	0.0000	0.0000	0
2020/07/24	IS10	16/03/2026			Interest Rate Swap	76.1700	76.1700	76.4000	76.4000	0.302	0.0000	0.0000	0
2020/07/24	IS10	15/06/2026			Interest Rate Swap	74.6100	74.6100	74.8400	74.8400	0.308	0.0000	0.0000	0
2020/07/24	IS10	21/09/2026			Interest Rate Swap	76.6800	76.6800	76.9100	76.9100	0.300	0.0000	0.0000	0
2020/07/24	IS10	21/12/2026			Interest Rate Swap	80.7600	80.7600	81.0000	81.0000	0.297	0.0000	0.0000	0
2020/07/24	IS10	15/03/2027			Interest Rate Swap	79.3300	79.3300	79.6000	79.6000	0.340	0.0000	0.0000	0
2020/07/24	IS10	21/06/2027			Interest Rate Swap	81.4600	81.4600	81.7300	81.7300	0.331	0.0000	0.0000	0
2020/07/24	IS10	20/09/2027			Interest Rate Swap	87.3100	87.3100	87.5700	87.5700	0.298	0.0000	0.0000	0
2020/07/24	IS10	20/12/2027			Interest Rate Swap	87.7400	87.7400	87.9700	87.9700	0.262	0.0000	0.0000	0
2020/07/24	IS10	22/03/2028			Interest Rate Swap	80.7800	80.7800	80.9900	80.9900	0.260	0.0000	0.0000	0
2020/07/24	IS10	20/06/2028			Interest Rate Swap	88.6400	88.6400	88.8200	88.8200	0.203	0.0000	0.0000	0
2020/07/24	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/07/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/07/24	JBAF	19/08/2020			Jibar Tradeable Future	3.6950	96.3050	3.7150	96.2850	0.541	0.0000	0.0000	0
2020/07/24	JBAF	16/09/2020			Jibar Tradeable Future	3.6950	96.3050	3.6950	96.3050	0.000	0.0000	0.0000	0
2020/07/24	JBAF	21/10/2020			Jibar Tradeable Future	3.5950	96.4050	3.6350	96.3650	1.113	0.0000	0.0000	0
2020/07/24	JBAF	18/11/2020			Jibar Tradeable Future	3.5950	96.4050	3.6250	96.3750	0.834	0.0000	0.0000	0
2020/07/24	JBAF	15/12/2020			Jibar Tradeable Future	3.5950	96.4050	3.6350	96.3650	1.113	96.3900	96.3550	10
2020/07/24	JBAF	20/01/2021			Jibar Tradeable Future	3.5850	96.4150	3.6250	96.3750	1.116	0.0000	0.0000	0
2020/07/24	JBAF	17/03/2021			Jibar Tradeable Future	3.6300	96.3700	3.6800	96.3200	1.377	0.0000	0.0000	0
2020/07/24	JBAF	15/06/2021			Jibar Tradeable Future	3.7500	96.2500	3.8200	96.1800	1.867	0.0000	0.0000	0
2020/07/24	JBAF	15/09/2021			Jibar Tradeable Future	3.8150	96.1850	3.8650	96.1350	1.311	0.0000	0.0000	0
2020/07/24	JBAF	15/12/2021			Jibar Tradeable Future	4.0100	95.9900	4.0800	95.9200	1.746	0.0000	0.0000	0
2020/07/24	JBAF	16/03/2022			Jibar Tradeable Future	4.1050	95.8950	4.1650	95.8350	1.462	0.0000	0.0000	0
2020/07/24	JBAF	15/06/2022			Jibar Tradeable Future	4.3650	95.6350	4.4250	95.5750	1.375	0.0000	0.0000	0
2020/07/24	R023	06/08/2020	7.26	Call	Bond Future	5,470.9300	5.4709	5,448.7100	5.4487	(0.406)	0	0	0
2020/07/24	R023	06/08/2020			Bond Future	4.9673	110.0643	4.9763	110.0421	0.181	0.0000	0.0000	25,058
2020/07/24	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R023	06/08/2020	7.27	Call	Bond Future	5,494.0100	5.4940	5,471.7900	5.4718	(0.404)	0	0	0
2020/07/24	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R023	06/08/2020	7.28	Call	Bond Future	5,517.0800	5.5171	5,494.8600	5.4949	(0.403)	0	0	0
2020/07/24	R023	05/11/2020	7.46	Put	Bond Future	0.3600	0.0004	0.3600	0.0004	0.000	0	0	0
2020/07/24	R023	05/11/2020	7.47	Put	Bond Future	0.3400	0.0003	0.3400	0.0003	0.000	0	0	0
2020/07/24	R023	05/11/2020			Bond Future	5.0573	107.2956	5.0677	107.2725	0.205	0.0000	0.0000	13,255
2020/07/24	R023	05/11/2020	7.46	Call	Bond Future	5,189.2500	5.1892	5,166.1400	5.1661	(0.445)	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
2020/07/24	R023	05/11/2020	7.47	Call	Bond Future	5,210.1500	5.2101	5,187.0400	5.1870	(0.444)	0	0	0
2020/07/24	R023	05/11/2020	7.45	Call	Bond Future	5,168.3600	5.1684	5,145.2400	5.1452	(0.447)	0	0	0
2020/07/24	R023	05/11/2020	7.45	Put	Bond Future	0.3800	0.0004	0.3700	0.0004	(2.632)	0	0	0
2020/07/24	R023	04/02/2021	6.34	Call	Bond Future	2,516.5200	2.5165	2,494.6300	2.4946	(0.870)	0	0	0
2020/07/24	R023	04/02/2021	6.32	Put	Bond Future	149.4900	0.1495	151.5300	0.1515	1.365	0	0	0
2020/07/24	R023	04/02/2021			Bond Future	5.1288	108.5090	5.1408	108.4852	0.234	0.0000	0.0000	0
2020/07/24	R023	04/02/2021	6.34	Put	Bond Future	144.1600	0.1442	146.1400	0.1461	1.373	0	0	0
2020/07/24	R023	04/02/2021	6.32	Call	Bond Future	2,483.2400	2.4832	2,461.4100	2.4614	(0.879)	0	0	0
2020/07/24	R023	04/02/2021	6.33	Put	Bond Future	146.8000	0.1468	148.8200	0.1488	1.376	0	0	0
2020/07/24	R023	04/02/2021	6.33	Call	Bond Future	2,499.8600	2.4999	2,478.0100	2.4780	(0.874)	0	0	0
2020/07/24	R023	06/05/2021	7.58	Call	Bond Future	4,099.6800	4.0997	4,075.8500	4.0758	(0.581)	0	0	0
2020/07/24	R023	06/05/2021			Bond Future	5.1958	105.8502	5.2097	105.8258	0.268	0.0000	0.0000	0
2020/07/24	R023	06/05/2021	7.56	Call	Bond Future	4,067.6100	4.0676	4,043.8100	4.0438	(0.585)	0	0	0
2020/07/24	R023	06/05/2021	7.56	Put	Bond Future	31.6000	0.0316	32.1500	0.0321	1.741	0	0	0
2020/07/24	R023	06/05/2021	7.58	Put	Bond Future	30.4100	0.0304	30.9300	0.0309	1.710	0	0	0
2020/07/24	R023	06/05/2021	7.57	Call	Bond Future	4,083.6400	4.0836	4,059.8200	4.0598	(0.583)	0	0	0
2020/07/24	R023	06/05/2021	7.57	Put	Bond Future	31.0000	0.0310	31.5300	0.0315	1.710	0	0	0
2020/07/24	R023	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R023	05/08/2021	5.29	Put	Bond Future	71.9300	0.0719	96.3800	0.0964	33.991	0	0	0
2020/07/24	R023	05/08/2021			Bond Future	5.3376	107.0019	5.3538	106.9774	0.304	0.0000	0.0000	0
2020/07/24	R023	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R023	05/08/2021	5.31	Put	Bond Future	41.7200	0.0417	66.1700	0.0662	58.605	0	0	0
2020/07/24	R023	05/08/2021	5.30	Put	Bond Future	56.8200	0.0568	81.2700	0.0813	43.031	0	0	0
2020/07/24	R023	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R035	06/08/2020	9.92	Put	Bond Future	5,595.9200	5.5959	5,947.6000	5.9476	6.285	0	0	0
2020/07/24	R035	06/08/2020	10.45	Put	Bond Future	2,467.1300	2.4671	2,699.6500	2.6996	9.425	0	0	500
2020/07/24	R035	06/08/2020	9.67	Call	Bond Future	17.6800	0.0177	9.4100	0.0094	(46.776)	0	0	500
2020/07/24	R035	06/08/2020	9.00	Put	Bond Future	12,484.6600	12.4847	12,862.9500	12.8630	3.030	0	0	0
2020/07/24	R035	06/08/2020			Bond Future	10.7263	90.4851	10.7842	90.1067	0.540	0.0000	0.0000	106,961
2020/07/24	R035	06/08/2020	9.92	Call	Bond Future	68.5900	0.0686	41.8900	0.0419	(38.927)	0	0	0
2020/07/24	R035	06/08/2020	9.09	Put	Bond Future	11,771.3900	11.7714	12,149.5800	12.1496	3.213	0	0	0
2020/07/24	R035	06/08/2020	9.09	Call	Bond Future	0.2900	0.0003	0.1000	0.0001	(65.517)	0	0	500
2020/07/24	R035	06/08/2020	9.67	Put	Bond Future	7,363.7800	7.3638	7,733.8900	7.7339	5.026	0	0	0
2020/07/24	R035	06/08/2020	9.00	Call	Bond Future	0.1300	0.0001	0.0400	0.0000	(69.231)	0	0	24,761
2020/07/24	R035	06/08/2020	9.93	Call	Bond Future	72.0600	0.0721	44.2300	0.0442	(38.621)	0	0	0
2020/07/24	R035	06/08/2020	9.91	Put	Bond Future	5,664.3500	5.6643	6,017.1200	6.0171	6.228	0	0	0
2020/07/24	R035	06/08/2020	10.45	Call	Bond Future	629.4000	0.6294	483.5400	0.4835	(23.174)	0	0	0
2020/07/24	R035	06/08/2020	9.93	Put	Bond Future	5,527.7000	5.5277	5,878.2500	5.8783	6.342	0	0	0
2020/07/24	R035	06/08/2020	9.91	Call	Bond Future	65.2600	0.0653	39.6500	0.0396	(39.243)	0	0	0
2020/07/24	R035	06/08/2020	8.75	Put	Bond Future	14,505.6100	14.5056	14,883.9800	14.8840	2.608	0	0	0
2020/07/24	R035	06/08/2020	8.75	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	3,000
2020/07/24	R035	05/11/2020	10.34	Put	Bond Future	6,405.8100	6.4058	6,630.3900	6.6304	3.506	0	0	0
2020/07/24	R035	05/11/2020			Bond Future	10.9406	86.9470	11.0010	86.5641	0.552	0.0000	0.0000	5,700
2020/07/24	R035	05/11/2020	10.33	Call	Bond Future	2,432.5400	2.4325	2,275.2400	2.2752	(6.466)	0	0	0
2020/07/24	R035	05/11/2020	10.33	Put	Bond Future	6,449.3100	6.4493	6,674.9000	6.6749	3.498	0	0	0
2020/07/24	R035	05/11/2020	10.34	Call	Bond Future	2,457.0400	2.4570	2,298.7300	2.2987	(6.443)	0	0	0
2020/07/24	R035	05/11/2020	10.32	Call	Bond Future	2,408.1900	2.4082	2,251.9000	2.2519	(6.490)	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
2020/07/24	R035	05/11/2020	10.32	Put	Bond Future	6,493.0400	6.4930	6,719.6400	6.7196	3.490	0	0	0
2020/07/24	R035	04/02/2021	11.14	Put	Bond Future	5,478.3000	5.4783	5,650.1000	5.6501	3.136	0	0	650
2020/07/24	R035	04/02/2021	10.04	Put	Bond Future	9,918.4100	9.9184	10,171.2300	10.1712	2.549	0	0	0
2020/07/24	R035	04/02/2021	10.14	Put	Bond Future	9,418.1500	9.4182	9,663.8900	9.6639	2.609	0	0	650
2020/07/24	R035	04/02/2021	10.05	Call	Bond Future	2,580.7800	2.5808	2,445.2800	2.4453	(5.250)	0	0	0
2020/07/24	R035	04/02/2021			Bond Future	11.1610	87.9304	11.2240	87.5428	0.565	0.0000	0.0000	0
2020/07/24	R035	04/02/2021	10.06	Call	Bond Future	2,599.7900	2.5998	2,463.5900	2.4636	(5.239)	0	0	0
2020/07/24	R035	04/02/2021	10.06	Put	Bond Future	9,817.0100	9.8170	10,068.4200	10.0684	2.561	0	0	0
2020/07/24	R035	04/02/2021	10.14	Call	Bond Future	2,755.2300	2.7552	2,613.3600	2.6134	(5.149)	0	0	0
2020/07/24	R035	04/02/2021	11.14	Call	Bond Future	5,348.7800	5.3488	5,132.9700	5.1330	(4.035)	0	0	0
2020/07/24	R035	04/02/2021	10.04	Call	Bond Future	2,561.8500	2.5619	2,427.0600	2.4271	(5.261)	0	0	0
2020/07/24	R035	04/02/2021	10.05	Put	Bond Future	9,867.6300	9.8676	10,119.7400	10.1197	2.555	0	0	0
2020/07/24	R035	06/05/2021	12.77	Call	Bond Future	10,511.9200	10.5119	10,217.5900	10.2176	(2.800)	0	0	0
2020/07/24	R035	06/05/2021	11.55	Call	Bond Future	6,196.0900	6.1961	5,968.0700	5.9681	(3.680)	0	0	0
2020/07/24	R035	06/05/2021	10.24	Put	Bond Future	10,091.3100	10.0913	10,345.0800	10.3451	2.515	0	0	0
2020/07/24	R035	06/05/2021	12.35	Put	Bond Future	3,413.2400	3.4132	3,530.8300	3.5308	3.445	0	0	0
2020/07/24	R035	06/05/2021	12.37	Call	Bond Future	9,006.4000	9.0064	8,730.8000	8.7308	(3.060)	0	0	0
2020/07/24	R035	06/05/2021			Bond Future	11.3808	84.4670	11.4464	84.0748	0.577	0.0000	0.0000	0
2020/07/24	R035	06/05/2021	12.35	Call	Bond Future	8,932.2700	8.9323	8,657.6900	8.6577	(3.074)	0	0	0
2020/07/24	R035	06/05/2021	12.37	Put	Bond Future	3,379.3200	3.3793	3,495.8900	3.4959	3.450	0	0	0
2020/07/24	R035	06/05/2021	12.77	Put	Bond Future	2,770.6400	2.7706	2,868.4800	2.8685	3.531	0	0	1,650
2020/07/24	R035	06/05/2021	11.55	Put	Bond Future	5,191.1200	5.1911	5,355.2700	5.3553	3.162	0	0	1,650
2020/07/24	R035	06/05/2021	10.24	Call	Bond Future	2,819.9400	2.8199	2,681.5400	2.6815	(4.908)	0	0	793
2020/07/24	R035	06/05/2021	12.36	Put	Bond Future	3,396.2400	3.3962	3,513.3100	3.5133	3.447	0	0	0
2020/07/24	R035	06/05/2021	10.81	Put	Bond Future	7,571.1900	7.5712	7,786.1400	7.7861	2.839	0	0	0
2020/07/24	R035	06/05/2021	10.81	Call	Bond Future	4,044.7100	4.0447	3,867.4900	3.8675	(4.382)	0	0	1,650
2020/07/24	R035	06/05/2021	12.02	Call	Bond Future	7,747.8100	7.7478	7,491.1100	7.4911	(3.313)	0	0	0
2020/07/24	R035	06/05/2021	12.02	Put	Bond Future	4,044.7600	4.0448	4,180.2300	4.1802	3.349	0	0	793
2020/07/24	R035	06/05/2021	11.32	Call	Bond Future	5,484.8400	5.4848	5,271.9800	5.2720	(3.881)	0	0	0
2020/07/24	R035	06/05/2021	11.32	Put	Bond Future	5,850.0900	5.8501	6,029.4000	6.0294	3.065	0	0	793
2020/07/24	R035	06/05/2021	12.36	Call	Bond Future	8,969.3200	8.9693	8,694.2200	8.6942	(3.067)	0	0	0
2020/07/24	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R035	05/08/2021			Bond Future	11.6277	85.3856	11.6962	84.9893	0.590	0.0000	0.0000	0
2020/07/24	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R035	05/08/2021	5.29	Put	Bond Future	52,938.3600	52.9384	53,334.6600	53.3347	0.749	0	0	0
2020/07/24	R035	05/08/2021	5.31	Put	Bond Future	52,705.0700	52.7051	53,101.3700	53.1014	0.752	0	0	0
2020/07/24	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R035	05/08/2021	5.30	Put	Bond Future	52,821.6500	52.8216	53,217.9500	53.2180	0.750	0	0	0
2020/07/24	R186	06/08/2020	8.38	Put	Bond Future	8.7200	0.0087	9.3900	0.0094	7.683	0	0	0
2020/07/24	R186	06/08/2020	7.45	Call	Bond Future	780.7800	0.7808	628.5600	0.6286	(19.496)	0	0	2,500
2020/07/24	R186	06/08/2020	9.00	Call	Bond Future	8,032.1100	8.0321	7,768.1100	7.7681	(3.287)	0	0	900
2020/07/24	R186	06/08/2020	8.00	Call	Bond Future	2,980.0300	2.9800	2,726.8400	2.7268	(8.496)	0	0	900
2020/07/24	R186	06/08/2020	8.25	Call	Bond Future	4,232.3400	4.2323	3,970.3500	3.9704	(6.190)	0	0	0
2020/07/24	R186	06/08/2020			Bond Future	7.4598	116.6442	7.5082	116.3802	0.649	0.0000	0.0000	73,029
2020/07/24	R186	06/08/2020	8.37	Call	Bond Future	4,844.8500	4.8449	4,581.6000	4.5816	(5.434)	0	0	0
2020/07/24	R186	06/08/2020	8.37	Put	Bond Future	9.2900	0.0093	10.0300	0.0100	7.966	0	0	0
2020/07/24	R186	06/08/2020	9.00	Put	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/24	R186	06/08/2020	8.38	Call	Bond Future	4,895.9600		4.8960	4,632.6400	4.6326	(5.378)	0	0	0
2020/07/24	R186	06/08/2020	7.45	Put	Bond Future	834.3500		0.8344	946.1200	0.9461	13.396	0	0	2,500
2020/07/24	R186	06/08/2020	8.00	Put	Bond Future	78.4700		0.0785	89.2700	0.0893	13.763	0	0	15,177
2020/07/24	R186	06/08/2020	8.25	Put	Bond Future	19.3500		0.0194	21.3500	0.0213	10.336	0	0	0
2020/07/24	R186	06/08/2020	8.36	Call	Bond Future	4,793.7400		4.7937	4,530.5600	4.5306	(5.490)	0	0	0
2020/07/24	R186	06/08/2020	8.36	Put	Bond Future	9.8900		0.0099	10.7000	0.0107	8.190	0	0	0
2020/07/24	R186	05/11/2020	7.50	Call	Bond Future	2,142.9500		2.1429	2,009.1100	2.0091	(6.246)	0	0	80
2020/07/24	R186	05/11/2020	8.00	Put	Bond Future	1,663.3600		1.6634	1,753.2300	1.7532	5.403	0	0	0
2020/07/24	R186	05/11/2020	8.65	Call	Bond Future	5,932.6600		5.9327	5,712.2500	5.7123	(3.715)	0	0	0
2020/07/24	R186	05/11/2020	8.64	Put	Bond Future	787.9200		0.7879	835.4300	0.8354	6.030	0	0	0
2020/07/24	R186	05/11/2020			Bond Future	7.6339		117.8498	7.6852	117.5824	0.672	0.0000	0.0000	15,895
2020/07/24	R186	05/11/2020	7.00	Put	Bond Future	4,512.3900		4.5124	4,691.2500	4.6913	3.964	0	0	0
2020/07/24	R186	05/11/2020	7.00	Call	Bond Future	1,139.3200		1.1393	1,050.7700	1.0508	(7.772)	0	0	1,200
2020/07/24	R186	05/11/2020	8.66	Call	Bond Future	5,972.5200		5.9725	5,751.6000	5.7516	(3.699)	0	0	0
2020/07/24	R186	05/11/2020	8.66	Put	Bond Future	769.0600		0.7691	815.5500	0.8156	6.045	0	0	0
2020/07/24	R186	05/11/2020	7.50	Put	Bond Future	2,845.2900		2.8453	2,978.8600	2.9789	4.694	0	0	0
2020/07/24	R186	05/11/2020	6.50	Put	Bond Future	6,659.1000		6.6591	6,875.7300	6.8757	3.253	0	0	0
2020/07/24	R186	05/11/2020	8.00	Call	Bond Future	3,555.2900		3.5553	3,377.7500	3.3777	(4.994)	0	0	1,200
2020/07/24	R186	05/11/2020	7.84	Put	Bond Future	1,990.3600		1.9904	2,093.5500	2.0935	5.184	0	0	0
2020/07/24	R186	05/11/2020	9.26	Put	Bond Future	316.8500		0.3168	338.3700	0.3384	6.792	0	0	3,500
2020/07/24	R186	05/11/2020	8.65	Put	Bond Future	778.4400		0.7784	825.4400	0.8254	6.038	0	0	0
2020/07/24	R186	05/11/2020	8.64	Call	Bond Future	5,892.8700		5.8929	5,672.9700	5.6730	(3.732)	0	0	0
2020/07/24	R186	05/11/2020	6.50	Call	Bond Future	536.3200		0.5363	485.5400	0.4855	(9.468)	0	0	80
2020/07/24	R186	05/11/2020	7.84	Call	Bond Future	3,060.2900		3.0603	2,896.0700	2.8961	(5.366)	0	0	3,500
2020/07/24	R186	05/11/2020	8.34	Put	Bond Future	1,124.5600		1.1246	1,189.5700	1.1896	5.781	0	0	0
2020/07/24	R186	05/11/2020	8.34	Call	Bond Future	4,738.1800		4.7382	4,535.7800	4.5358	(4.272)	0	0	3,500
2020/07/24	R186	05/11/2020	9.26	Call	Bond Future	8,423.4700		8.4235	8,177.5800	8.1776	(2.919)	0	0	0
2020/07/24	R186	04/02/2021	8.15	Call	Bond Future	4,120.6900		4.1207	3,952.5300	3.9525	(4.081)	0	0	0
2020/07/24	R186	04/02/2021			Bond Future	7.8069		113.9006	7.8612	113.6297	0.696	0.0000	0.0000	0
2020/07/24	R186	04/02/2021	8.15	Put	Bond Future	2,424.1600		2.4242	2,526.9400	2.5269	4.240	0	0	0
2020/07/24	R186	04/02/2021	8.16	Call	Bond Future	4,150.2600		4.1503	3,981.4700	3.9815	(4.067)	0	0	0
2020/07/24	R186	04/02/2021	8.17	Put	Bond Future	2,385.5100		2.3855	2,487.0300	2.4870	4.256	0	0	0
2020/07/24	R186	04/02/2021	8.16	Put	Bond Future	2,404.7800		2.4048	2,506.9300	2.5069	4.248	0	0	0
2020/07/24	R186	04/02/2021	8.17	Call	Bond Future	4,179.9200		4.1799	4,010.5000	4.0105	(4.053)	0	0	0
2020/07/24	R186	06/05/2021	10.76	Put	Bond Future	274.2100		0.2742	291.2600	0.2913	6.218	0	0	0
2020/07/24	R186	06/05/2021	10.77	Call	Bond Future	12,557.6800		12.5577	12,300.2800	12.3003	(2.050)	0	0	0
2020/07/24	R186	06/05/2021			Bond Future	7.9925		115.2143	8.0502	114.9400	0.722	0.0000	0.0000	0
2020/07/24	R186	06/05/2021	10.78	Call	Bond Future	12,595.5300		12.5955	12,337.9600	12.3380	(2.045)	0	0	0
2020/07/24	R186	06/05/2021	10.78	Put	Bond Future	267.8200		0.2678	284.5300	0.2845	6.239	0	0	0
2020/07/24	R186	06/05/2021	10.76	Call	Bond Future	12,519.8400		12.5198	12,262.6100	12.2626	(2.055)	0	0	0
2020/07/24	R186	06/05/2021	10.77	Put	Bond Future	271.0000		0.2710	287.8800	0.2879	6.229	0	0	0
2020/07/24	R186	05/08/2021	8.62	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R186	05/08/2021	8.61	Call	Bond Future	1,763.5200		1.7635	1,486.4100	1.4864	(15.713)	0	0	0
2020/07/24	R186	05/08/2021			Bond Future	8.2163		111.1855	8.2777	110.9083	0.746	0.0000	0.0000	0
2020/07/24	R186	05/08/2021	8.62	Call	Bond Future	1,807.8600		1.8079	1,530.7500	1.5307	(15.328)	0	0	0
2020/07/24	R186	05/08/2021	8.61	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R186	05/08/2021	8.63	Call	Bond Future	1,852.1600		1.8522	1,575.0500	1.5750	(14.961)	0	0	0
2020/07/24	R186	05/08/2021	8.63	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/24	R197	06/08/2020			Bond Future	305.2411	305.2411	305.1339	305.1339	(0.035)	0.0000	0.0000	2,591
2020/07/24	R197	05/11/2020			Bond Future	308.4712	308.4712	308.3608	308.3608	(0.036)	0.0000	0.0000	1,400
2020/07/24	R197	04/02/2021			Bond Future	304.1908	304.1908	304.0779	304.0779	(0.037)	0.0000	0.0000	0
2020/07/24	R197	06/05/2021			Bond Future	307.7693	307.7693	307.6546	307.6546	(0.037)	0.0000	0.0000	0
2020/07/24	R197	05/08/2021			Bond Future	303.2009	303.2009	303.0853	303.0853	(0.038)	0.0000	0.0000	0
2020/07/24	R202	06/08/2020			Bond Future	205.8315	205.8315	205.8014	205.8014	(0.015)	0.0000	0.0000	6,136
2020/07/24	R202	05/11/2020			Bond Future	208.0095	208.0095	207.9778	207.9778	(0.015)	0.0000	0.0000	1,904
2020/07/24	R202	04/02/2021			Bond Future	206.2459	206.2459	206.2130	206.2130	(0.016)	0.0000	0.0000	0
2020/07/24	R202	06/05/2021			Bond Future	208.6719	208.6719	208.6383	208.6383	(0.016)	0.0000	0.0000	0
2020/07/24	R202	05/08/2021			Bond Future	206.7485	206.7485	206.7147	206.7147	(0.016)	0.0000	0.0000	0
2020/07/24	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R208	06/08/2020			Bond Future	3.5196	104.4731	3.4204	104.5361	(2.818)	0.0000	0.0000	22,492
2020/07/24	R208	06/08/2020	5.56	Call	Bond Future	1,279.6800	1.2797	1,342.6300	1.3426	4.919	0	0	0
2020/07/24	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R208	06/08/2020	5.57	Call	Bond Future	1,285.8800	1.2859	1,348.8300	1.3488	4.895	0	0	0
2020/07/24	R208	06/08/2020	5.55	Call	Bond Future	1,273.4800	1.2735	1,336.4300	1.3364	4.943	0	0	0
2020/07/24	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R208	05/11/2020	4.78	Call	Bond Future	661.4500	0.6614	724.4000	0.7244	9.517	0	0	0
2020/07/24	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R208	05/11/2020			Bond Future	3.0730	102.1622	2.9117	102.2252	(5.248)	0.0000	0.0000	0
2020/07/24	R208	05/11/2020	4.79	Call	Bond Future	665.3000	0.6653	728.2500	0.7283	9.462	0	0	0
2020/07/24	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R208	05/11/2020	4.77	Call	Bond Future	657.6000	0.6576	720.5500	0.7206	9.573	0	0	0
2020/07/24	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R209	06/08/2020	5.55	Put	Bond Future	40,089.6100	40.0896	40,418.7700	40.4188	0.821	0	0	0
2020/07/24	R209	06/08/2020			Bond Future	10.5921	69.4435	10.6503	69.1144	0.550	0.0000	0.0000	59,887
2020/07/24	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R209	06/08/2020	5.57	Put	Bond Future	39,872.8000	39.8728	40,201.9600	40.2020	0.826	0	0	0
2020/07/24	R209	06/08/2020	5.56	Put	Bond Future	39,981.1300	39.9811	40,310.2900	40.3103	0.823	0	0	0
2020/07/24	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R209	05/11/2020	10.02	Call	Bond Future	1,990.4300	1.9904	1,861.2800	1.8613	(6.489)	0	0	0
2020/07/24	R209	05/11/2020			Bond Future	10.7797	67.0217	10.8402	66.6887	0.561	0.0000	0.0000	2,500
2020/07/24	R209	05/11/2020	10.00	Call	Bond Future	1,954.5400	1.9545	1,826.9700	1.8270	(6.527)	0	0	0
2020/07/24	R209	05/11/2020	10.00	Put	Bond Future	6,478.3900	6.4784	6,683.7900	6.6838	3.171	0	0	0
2020/07/24	R209	05/11/2020	10.02	Put	Bond Future	6,392.7700	6.3928	6,596.5900	6.5966	3.188	0	0	0
2020/07/24	R209	05/11/2020	10.01	Call	Bond Future	1,972.4300	1.9724	1,844.0700	1.8441	(6.508)	0	0	0
2020/07/24	R209	05/11/2020	10.01	Put	Bond Future	6,435.4900	6.4355	6,640.1000	6.6401	3.179	0	0	0
2020/07/24	R209	04/02/2021	10.12	Put	Bond Future	7,655.2800	7.6553	7,854.7400	7.8547	2.606	0	0	0
2020/07/24	R209	04/02/2021			Bond Future	10.9676	67.7801	11.0303	67.4431	0.572	0.0000	0.0000	0
2020/07/24	R209	04/02/2021	10.11	Call	Bond Future	2,826.0000	2.8260	2,689.0800	2.6891	(4.845)	0	0	0
2020/07/24	R209	04/02/2021	10.11	Put	Bond Future	7,696.2300	7.6962	7,896.3100	7.8963	2.600	0	0	0
2020/07/24	R209	04/02/2021	10.12	Call	Bond Future	2,844.8000	2.8448	2,707.2600	2.7073	(4.835)	0	0	0
2020/07/24	R209	04/02/2021	10.10	Call	Bond Future	2,807.2700	2.8073	2,670.9800	2.6710	(4.855)	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
2020/07/24	R209	04/02/2021	10.10	Put	Bond Future	7,737.3200	7.7373	7,938.0300	7.9380	2.594	0	0	0
2020/07/24	R209	06/05/2021	12.25	Put	Bond Future	2,914.6900	2.9147	3,010.9800	3.0110	3.304	0	0	1,000
2020/07/24	R209	06/05/2021	12.23	Put	Bond Future	2,943.1200	2.9431	3,040.2500	3.0402	3.300	0	0	0
2020/07/24	R209	06/05/2021	12.22	Call	Bond Future	8,192.7000	8.1927	7,949.2100	7.9492	(2.972)	0	0	0
2020/07/24	R209	06/05/2021			Bond Future	11.1606	65.4206	11.2258	65.0796	0.584	0.0000	0.0000	460
2020/07/24	R209	06/05/2021	10.25	Put	Bond Future	8,017.4900	8.0175	8,222.0100	8.2220	2.551	0	0	0
2020/07/24	R209	06/05/2021	10.25	Call	Bond Future	2,965.0400	2.9650	2,828.5300	2.8285	(4.604)	0	0	1,000
2020/07/24	R209	06/05/2021	11.25	Call	Bond Future	5,316.0700	5.3161	5,120.3100	5.1203	(3.682)	0	0	0
2020/07/24	R209	06/05/2021	11.25	Put	Bond Future	4,848.7700	4.8488	4,994.0400	4.9940	2.996	0	0	1,000
2020/07/24	R209	06/05/2021	12.25	Call	Bond Future	8,288.8900	8.2889	8,044.1500	8.0441	(2.953)	0	0	0
2020/07/24	R209	06/05/2021	12.23	Call	Bond Future	8,224.6700	8.2247	7,980.7700	7.9808	(2.965)	0	0	0
2020/07/24	R209	06/05/2021	12.22	Put	Bond Future	2,957.5500	2.9575	3,055.0900	3.0551	3.298	0	0	0
2020/07/24	R209	06/05/2021	12.24	Call	Bond Future	8,256.8800	8.2569	8,012.5600	8.0126	(2.959)	0	0	0
2020/07/24	R209	06/05/2021	12.24	Put	Bond Future	2,928.9700	2.9290	3,025.6800	3.0257	3.302	0	0	0
2020/07/24	R209	05/08/2021	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R209	05/08/2021			Bond Future	11.3730	66.1320	11.4407	65.7873	0.595	0.0000	0.0000	0
2020/07/24	R209	05/08/2021	11.80	Call	Bond Future	2,129.9000	2.1299	1,785.2600	1.7853	(16.181)	0	0	0
2020/07/24	R209	05/08/2021	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R209	05/08/2021	11.81	Call	Bond Future	2,178.5300	2.1785	1,833.8900	1.8339	(15.820)	0	0	0
2020/07/24	R209	05/08/2021	11.79	Call	Bond Future	2,081.2100	2.0812	1,736.5700	1.7366	(16.560)	0	0	0
2020/07/24	R209	05/08/2021	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R210	06/08/2020			Bond Future	181.8898	181.8898	182.2904	182.2904	0.220	0.0000	0.0000	1,929
2020/07/24	R210	05/11/2020			Bond Future	181.1398	181.1398	181.5435	181.5435	0.223	0.0000	0.0000	644
2020/07/24	R210	04/02/2021			Bond Future	183.2320	183.2320	183.6397	183.6397	0.222	0.0000	0.0000	0
2020/07/24	R210	06/05/2021			Bond Future	182.6777	182.6777	183.0897	183.0897	0.226	0.0000	0.0000	0
2020/07/24	R210	05/08/2021			Bond Future	184.7093	184.7093	185.1263	185.1263	0.226	0.0000	0.0000	0
2020/07/24	R212	06/08/2020			Bond Future	165.5954	165.5954	165.5599	165.5599	(0.021)	0.0000	0.0000	6,998
2020/07/24	R212	05/11/2020			Bond Future	167.3477	167.3477	167.3108	167.3108	(0.022)	0.0000	0.0000	1,526
2020/07/24	R212	04/02/2021			Bond Future	166.9859	166.9859	166.9479	166.9479	(0.023)	0.0000	0.0000	0
2020/07/24	R212	06/05/2021			Bond Future	168.9501	168.9501	168.9114	168.9114	(0.023)	0.0000	0.0000	0
2020/07/24	R212	05/08/2021			Bond Future	168.5021	168.5021	168.4631	168.4631	(0.023)	0.0000	0.0000	0
2020/07/24	R213	06/08/2020	9.31	Call	Bond Future	431.5700	0.4316	326.0200	0.3260	(24.457)	0	0	0
2020/07/24	R213	06/08/2020			Bond Future	9.6077	86.0749	9.6609	85.7684	0.553	0.0000	0.0000	16,142
2020/07/24	R213	06/08/2020	9.29	Call	Bond Future	400.5100	0.4005	300.2500	0.3002	(25.033)	0	0	0
2020/07/24	R213	06/08/2020	9.29	Put	Bond Future	2,264.5700	2.2646	2,470.8600	2.4709	9.109	0	0	0
2020/07/24	R213	06/08/2020	9.31	Put	Bond Future	2,176.6700	2.1767	2,377.6700	2.3777	9.234	0	0	0
2020/07/24	R213	06/08/2020	9.30	Call	Bond Future	415.8300	0.4158	312.9400	0.3129	(24.743)	0	0	0
2020/07/24	R213	06/08/2020	9.30	Put	Bond Future	2,220.3800	2.2204	2,424.0400	2.4240	9.172	0	0	0
2020/07/24	R213	05/11/2020	9.60	Put	Bond Future	4,016.1100	4.0161	4,167.6500	4.1676	3.773	0	0	0
2020/07/24	R213	05/11/2020	9.59	Call	Bond Future	2,850.5000	2.8505	2,692.5600	2.6926	(5.541)	0	0	0
2020/07/24	R213	05/11/2020			Bond Future	9.8011	83.4364	9.8565	83.1260	0.565	0.0000	0.0000	0
2020/07/24	R213	05/11/2020	9.60	Call	Bond Future	2,876.1100	2.8761	2,717.3200	2.7173	(5.521)	0	0	0
2020/07/24	R213	05/11/2020	9.59	Put	Bond Future	4,047.7300	4.0477	4,200.1200	4.2001	3.765	0	0	0
2020/07/24	R213	05/11/2020	9.61	Call	Bond Future	2,901.8500	2.9019	2,742.2100	2.7422	(5.501)	0	0	0
2020/07/24	R213	05/11/2020	9.61	Put	Bond Future	3,984.6700	3.9847	4,135.3600	4.1354	3.782	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
2020/07/24	R213	04/02/2021	9.40	Call	Bond Future	2,923.7300	2.9237	2,787.5800	2.7876	(4.657)	0	0	0
2020/07/24	R213	04/02/2021	9.39	Put	Bond Future	6,313.1200	6.3131	6,491.8300	6.4918	2.831	0	0	0
2020/07/24	R213	04/02/2021			Bond Future	9.9988	84.3800	10.0566	84.0658	0.578	0.0000	0.0000	0
2020/07/24	R213	04/02/2021	9.41	Call	Bond Future	2,945.4700	2.9455	2,808.6700	2.8087	(4.644)	0	0	0
2020/07/24	R213	04/02/2021	9.41	Put	Bond Future	6,241.5100	6.2415	6,418.9100	6.4189	2.842	0	0	0
2020/07/24	R213	04/02/2021	9.40	Put	Bond Future	6,277.2400	6.2772	6,455.2900	6.4553	2.836	0	0	0
2020/07/24	R213	04/02/2021	9.39	Call	Bond Future	2,902.0800	2.9021	2,766.5900	2.7666	(4.669)	0	0	0
2020/07/24	R213	06/05/2021	11.91	Put	Bond Future	1,663.4500	1.6634	1,726.6800	1.7267	3.801	0	0	0
2020/07/24	R213	06/05/2021			Bond Future	10.1970	81.8214	10.2571	81.5035	0.590	0.0000	0.0000	0
2020/07/24	R213	06/05/2021	11.90	Call	Bond Future	10,070.6600	10.0707	9,816.3400	9.8163	(2.525)	0	0	0
2020/07/24	R213	06/05/2021	11.90	Put	Bond Future	1,675.5300	1.6755	1,739.1200	1.7391	3.795	0	0	0
2020/07/24	R213	06/05/2021	11.91	Call	Bond Future	10,104.3600	10.1044	9,849.6800	9.8497	(2.520)	0	0	0
2020/07/24	R213	06/05/2021	11.89	Call	Bond Future	10,036.9800	10.0370	9,783.0300	9.7830	(2.530)	0	0	0
2020/07/24	R213	06/05/2021	11.89	Put	Bond Future	1,687.6700	1.6877	1,751.6300	1.7516	3.790	0	0	0
2020/07/24	R213	05/08/2021	10.85	Call	Bond Future	2,154.5700	2.1546	1,833.2600	1.8333	(14.913)	0	0	0
2020/07/24	R213	05/08/2021	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R213	05/08/2021			Bond Future	10.4227	82.7116	10.4854	82.3902	0.602	0.0000	0.0000	0
2020/07/24	R213	05/08/2021	10.86	Call	Bond Future	2,204.0700	2.2041	1,882.7600	1.8828	(14.578)	0	0	0
2020/07/24	R213	05/08/2021	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R213	05/08/2021	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R213	05/08/2021	10.84	Call	Bond Future	2,105.0300	2.1050	1,783.7200	1.7837	(15.264)	0	0	0
2020/07/24	R214	06/08/2020	9.98	Put	Bond Future	5,563.1600	5.5632	5,822.6000	5.8226	4.664	0	0	0
2020/07/24	R214	06/08/2020	9.97	Call	Bond Future	44.7600	0.0448	28.1700	0.0282	(37.064)	0	0	0
2020/07/24	R214	06/08/2020			Bond Future	10.8763	67.2351	10.9245	66.9584	0.443	0.0000	0.0000	20,627
2020/07/24	R214	06/08/2020	9.98	Call	Bond Future	47.0800	0.0471	29.7700	0.0298	(36.767)	0	0	0
2020/07/24	R214	06/08/2020	9.97	Put	Bond Future	5,626.5600	5.6266	5,886.7200	5.8867	4.624	0	0	0
2020/07/24	R214	06/08/2020	9.99	Call	Bond Future	49.5000	0.0495	31.4500	0.0315	(36.465)	0	0	0
2020/07/24	R214	06/08/2020	9.99	Put	Bond Future	5,499.9600	5.5000	5,758.6600	5.7587	4.704	0	0	0
2020/07/24	R214	05/11/2020	10.26	Put	Bond Future	6,758.3300	6.7583	6,928.0300	6.9280	2.511	0	0	0
2020/07/24	R214	05/11/2020			Bond Future	11.0608	64.6538	11.1109	64.3738	0.453	0.0000	0.0000	3,100
2020/07/24	R214	05/11/2020	10.25	Call	Bond Future	1,979.8500	1.9799	1,870.1500	1.8701	(5.541)	0	0	0
2020/07/24	R214	05/11/2020	10.25	Put	Bond Future	6,803.1900	6.8032	6,973.5700	6.9736	2.504	0	0	0
2020/07/24	R214	05/11/2020	10.26	Call	Bond Future	1,997.9800	1.9980	1,887.6000	1.8876	(5.525)	0	0	0
2020/07/24	R214	05/11/2020	10.24	Call	Bond Future	1,961.8300	1.9618	1,852.7900	1.8528	(5.558)	0	0	0
2020/07/24	R214	05/11/2020	10.24	Put	Bond Future	6,848.2600	6.8483	7,019.3000	7.0193	2.498	0	0	0
2020/07/24	R214	04/02/2021	10.33	Call	Bond Future	2,818.2700	2.8183	2,702.7500	2.7027	(4.099)	0	0	0
2020/07/24	R214	04/02/2021			Bond Future	11.2493	65.3851	11.3014	65.1016	0.463	0.0000	0.0000	0
2020/07/24	R214	04/02/2021	10.31	Call	Bond Future	2,780.7200	2.7807	2,666.2400	2.6662	(4.117)	0	0	0
2020/07/24	R214	04/02/2021	10.31	Put	Bond Future	8,264.7300	8.2647	8,433.7300	8.4337	2.045	0	0	0
2020/07/24	R214	04/02/2021	10.33	Put	Bond Future	8,177.6600	8.1777	8,345.6200	8.3456	2.054	0	0	0
2020/07/24	R214	04/02/2021	10.32	Call	Bond Future	2,799.4600	2.7995	2,684.4500	2.6844	(4.108)	0	0	0
2020/07/24	R214	04/02/2021	10.32	Put	Bond Future	8,221.1200	8.2211	8,389.5900	8.3896	2.049	0	0	0
2020/07/24	R214	06/05/2021	12.26	Call	Bond Future	7,524.6200	7.5246	7,326.5000	7.3265	(2.633)	0	0	0
2020/07/24	R214	06/05/2021	12.25	Put	Bond Future	3,400.0300	3.4000	3,489.1400	3.4891	2.621	0	0	0
2020/07/24	R214	06/05/2021			Bond Future	11.4359	62.8599	11.4900	62.5730	0.474	0.0000	0.0000	0
2020/07/24	R214	06/05/2021	12.27	Call	Bond Future	7,554.9700	7.5550	7,356.4700	7.3565	(2.627)	0	0	0
2020/07/24	R214	06/05/2021	12.27	Put	Bond Future	3,365.9500	3.3660	3,454.3100	3.4543	2.625	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
2020/07/24	R214	06/05/2021	12.26	Put	Bond Future	3,383.0400	3.3830	3,471.7800	3.4718	2.623	0	0	0
2020/07/24	R214	06/05/2021	12.25	Call	Bond Future	7,494.1000	7.4941	7,296.3500	7.2963	(2.639)	0	0	0
2020/07/24	R214	05/08/2021	12.01	Call	Bond Future	1,845.0000	1.8450	1,555.0500	1.5550	(15.715)	0	0	0
2020/07/24	R214	05/08/2021			Bond Future	11.6437	63.5436	11.7000	63.2536	0.484	0.0000	0.0000	0
2020/07/24	R214	05/08/2021	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R214	05/08/2021	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R214	05/08/2021	12.02	Call	Bond Future	1,894.0800	1.8941	1,604.1300	1.6041	(15.308)	0	0	0
2020/07/24	R214	05/08/2021	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R214	05/08/2021	12.03	Call	Bond Future	1,943.1000	1.9431	1,653.1500	1.6531	(14.922)	0	0	0
2020/07/24	R248	06/08/2020	10.20	Call	Bond Future	15.7200	0.0157	8.8400	0.0088	(43.766)	0	0	0
2020/07/24	R248	06/08/2020	11.80	Call	Bond Future	3,615.6700	3.6157	3,316.0500	3.3161	(8.287)	0	0	470
2020/07/24	R248	06/08/2020	12.75	Call	Bond Future	8,811.7300	8.8117	8,485.6500	8.4857	(3.701)	0	0	814
2020/07/24	R248	06/08/2020	10.35	Call	Bond Future	37.1000	0.0371	22.6000	0.0226	(39.084)	0	0	640
2020/07/24	R248	06/08/2020	11.85	Put	Bond Future	348.7800	0.3488	369.7200	0.3697	6.004	0	0	0
2020/07/24	R248	06/08/2020	9.00	Put	Bond Future	19,009.4000	19.0094	19,334.6200	19.3346	1.711	0	0	0
2020/07/24	R248	06/08/2020			Bond Future	11.3095	82.3752	11.3576	82.0500	0.425	0.0000	0.0000	113,089
2020/07/24	R248	06/08/2020	10.18	Call	Bond Future	13.9200	0.0139	7.7400	0.0077	(44.397)	0	0	0
2020/07/24	R248	06/08/2020	10.18	Put	Bond Future	8,418.0900	8.4181	8,737.1300	8.7371	3.790	0	0	0
2020/07/24	R248	06/08/2020	10.35	Put	Bond Future	7,077.1900	7.0772	7,387.9100	7.3879	4.390	0	0	0
2020/07/24	R248	06/08/2020	11.85	Call	Bond Future	3,873.4800	3.8735	3,569.2000	3.5692	(7.855)	0	0	0
2020/07/24	R248	06/08/2020	11.15	Put	Bond Future	2,063.7000	2.0637	2,219.2300	2.2192	7.536	0	0	0
2020/07/24	R248	06/08/2020	11.15	Call	Bond Future	965.8600	0.9659	796.1700	0.7962	(17.569)	0	0	0
2020/07/24	R248	06/08/2020	10.85	Put	Bond Future	3,596.8500	3.5969	3,833.4300	3.8334	6.577	0	0	0
2020/07/24	R248	06/08/2020	10.85	Call	Bond Future	358.7100	0.3587	270.0700	0.2701	(24.711)	0	0	640
2020/07/24	R248	06/08/2020	9.25	Put	Bond Future	16,583.4500	16.5835	16,908.6600	16.9087	1.961	0	0	0
2020/07/24	R248	06/08/2020	9.25	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	20,640
2020/07/24	R248	06/08/2020	10.20	Put	Bond Future	8,257.4500	8.2575	8,575.7900	8.5758	3.855	0	0	0
2020/07/24	R248	06/08/2020	11.80	Put	Bond Future	404.9600	0.4050	430.5600	0.4306	6.322	0	0	0
2020/07/24	R248	06/08/2020	12.75	Put	Bond Future	18.4600	0.0185	17.6000	0.0176	(4.659)	0	0	0
2020/07/24	R248	06/08/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/07/24	R248	06/08/2020	10.19	Call	Bond Future	14.8000	0.0148	8.2700	0.0083	(44.122)	0	0	0
2020/07/24	R248	06/08/2020	10.19	Put	Bond Future	8,337.6900	8.3377	8,656.3800	8.6564	3.822	0	0	0
2020/07/24	R248	06/08/2020	12.25	Put	Bond Future	98.3900	0.0984	100.5900	0.1006	2.236	0	0	0
2020/07/24	R248	06/08/2020	12.25	Call	Bond Future	6,051.7400	6.0517	5,728.7200	5.7287	(5.338)	0	0	814
2020/07/24	R248	06/08/2020	11.10	Put	Bond Future	2,282.3100	2.2823	2,451.9400	2.4519	7.432	0	0	0
2020/07/24	R248	06/08/2020	11.10	Call	Bond Future	834.7300	0.8347	679.1400	0.6791	(18.640)	0	0	470
2020/07/24	R248	05/11/2020	10.02	Put	Bond Future	12,112.3400	12.1123	12,368.0900	12.3681	2.111	0	0	0
2020/07/24	R248	05/11/2020	10.03	Call	Bond Future	1,047.1600	1.0472	973.1600	0.9732	(7.067)	0	0	0
2020/07/24	R248	05/11/2020			Bond Future	11.5132	78.8163	11.5633	78.4873	0.436	0.0000	0.0000	2,763
2020/07/24	R248	05/11/2020	11.00	Put	Bond Future	6,379.2100	6.3792	6,558.5100	6.5585	2.811	0	0	0
2020/07/24	R248	05/11/2020	11.00	Call	Bond Future	2,862.7200	2.8627	2,712.9400	2.7129	(5.232)	0	0	950
2020/07/24	R248	05/11/2020	10.00	Put	Bond Future	12,254.3400	12.2543	12,511.4300	12.5114	2.098	0	0	0
2020/07/24	R248	05/11/2020	10.00	Call	Bond Future	1,009.3300	1.0093	937.3400	0.9373	(7.132)	0	0	950
2020/07/24	R248	05/11/2020	10.04	Call	Bond Future	1,060.0000	1.0600	985.3200	0.9853	(7.045)	0	0	0
2020/07/24	R248	05/11/2020	10.04	Put	Bond Future	11,971.3300	11.9713	12,225.7300	12.2257	2.125	0	0	0
2020/07/24	R248	05/11/2020	10.02	Call	Bond Future	1,034.4400	1.0344	961.1100	0.9611	(7.089)	0	0	0
2020/07/24	R248	05/11/2020	10.03	Put	Bond Future	12,041.7000	12.0417	12,296.7800	12.2968	2.118	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
2020/07/24	R248	04/02/2021	10.46	Call	Bond Future	2,502.1100	2.5021	2,389.5300	2.3895	(4.499)	0	0	0
2020/07/24	R248	04/02/2021	10.47	Put	Bond Future	11,329.6100	11.3296	11,549.6300	11.5496	1.942	0	0	0
2020/07/24	R248	04/02/2021			Bond Future	11.7228	79.7079	11.7753	79.3747	0.448	0.0000	0.0000	0
2020/07/24	R248	04/02/2021	10.46	Put	Bond Future	11,388.0000	11.3880	11,608.6300	11.6086	1.937	0	0	0
2020/07/24	R248	04/02/2021	10.47	Call	Bond Future	2,521.2400	2.5212	2,408.0500	2.4081	(4.489)	0	0	0
2020/07/24	R248	04/02/2021	10.48	Call	Bond Future	2,540.4600	2.5405	2,426.6700	2.4267	(4.479)	0	0	0
2020/07/24	R248	04/02/2021	10.48	Put	Bond Future	11,271.4400	11.2714	11,490.8600	11.4909	1.947	0	0	0
2020/07/24	R248	06/05/2021	12.36	Call	Bond Future	7,360.7500	7.3608	7,147.3200	7.1473	(2.900)	0	0	0
2020/07/24	R248	06/05/2021			Bond Future	11.9312	76.2128	11.9860	75.8757	0.459	0.0000	0.0000	0
2020/07/24	R248	06/05/2021	12.34	Call	Bond Future	7,294.4300	7.2944	7,082.0000	7.0820	(2.912)	0	0	0
2020/07/24	R248	06/05/2021	12.34	Put	Bond Future	4,844.5400	4.8445	4,969.2900	4.9693	2.575	0	0	0
2020/07/24	R248	06/05/2021	12.36	Put	Bond Future	4,794.7700	4.7948	4,918.5200	4.9185	2.581	0	0	0
2020/07/24	R248	06/05/2021	12.35	Call	Bond Future	7,327.5700	7.3276	7,114.6400	7.1146	(2.906)	0	0	0
2020/07/24	R248	06/05/2021	12.35	Put	Bond Future	4,819.5900	4.8196	4,943.8400	4.9438	2.578	0	0	0
2020/07/24	R248	05/08/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R248	05/08/2021			Bond Future	12.1638	77.0416	12.2212	76.7009	0.472	0.0000	0.0000	0
2020/07/24	R248	05/08/2021	12.51	Call	Bond Future	2,012.7800	2.0128	1,672.0600	1.6721	(16.928)	0	0	0
2020/07/24	R248	05/08/2021	12.52	Call	Bond Future	2,069.4200	2.0694	1,728.7000	1.7287	(16.465)	0	0	0
2020/07/24	R248	05/08/2021	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R248	05/08/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/24	R248	05/08/2021	12.50	Call	Bond Future	1,956.0500	1.9560	1,615.3300	1.6153	(17.419)	0	0	0

Total

1346293