



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 27/07/2020 TO 27/07/2020

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
2020/07/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	2025	06/08/2020		Bond Future	137.3999	137.3999	137.4307	137.4307	0.022	0.0000	0.0000	7,846
2020/07/27	2025	05/11/2020		Bond Future	138.8530	138.8530	138.8588	138.8588	0.004	0.0000	0.0000	2,695

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
2020/07/27	2025	04/02/2021			Bond Future	138.9500	138.9500	138.9145	138.9145	(0.026)	0.0000	0.0000	0
2020/07/27	2025	06/05/2021			Bond Future	140.5841	140.5841	140.5152	140.5152	(0.049)	0.0000	0.0000	0
2020/07/27	2025	05/08/2021			Bond Future	140.6208	140.6208	140.5196	140.5196	(0.072)	0.0000	0.0000	0
2020/07/27	2029	06/08/2020			Bond Future	97.7254	97.7254	97.7075	97.7075	(0.018)	0.0000	0.0000	3,891
2020/07/27	2029	05/11/2020			Bond Future	97.6360	97.6360	97.6000	97.6000	(0.037)	0.0000	0.0000	2,297
2020/07/27	2029	04/02/2021			Bond Future	98.7633	98.7633	98.6976	98.6976	(0.066)	0.0000	0.0000	0
2020/07/27	2029	06/05/2021			Bond Future	98.7872	98.7872	98.6975	98.6975	(0.091)	0.0000	0.0000	0
2020/07/27	2029	05/08/2021			Bond Future	99.8861	99.8861	99.7733	99.7733	(0.113)	0.0000	0.0000	0
2020/07/27	2030	06/08/2020	9.11	Call	Bond Future	776.7700	0.7768	746.2400	0.7462	(3.930)	0	0	0
2020/07/27	2030	06/08/2020	9.95	Put	Bond Future	67.4600	0.0675	27.6300	0.0276	(59.042)	0	0	5,850
2020/07/27	2030	06/08/2020	10.40	Put	Bond Future	6.8700	0.0069	1.5200	0.0015	(77.875)	0	0	0
2020/07/27	2030	06/08/2020	11.25	Call	Bond Future	11,132.1600	11.1322	11,351.5300	11.3515	1.971	0	0	0
2020/07/27	2030	06/08/2020	10.00	Call	Bond Future	4,606.3500	4.6063	4,792.6200	4.7926	4.044	0	0	470
2020/07/27	2030	06/08/2020	10.05	Put	Bond Future	43.0000	0.0430	15.6500	0.0156	(63.605)	0	0	0
2020/07/27	2030	06/08/2020	10.70	Call	Bond Future	8,321.3900	8.3214	8,539.9500	8.5400	2.626	0	0	470
2020/07/27	2030	06/08/2020	9.75	Put	Bond Future	157.1200	0.1571	79.8100	0.0798	(49.204)	0	0	0
2020/07/27	2030	06/08/2020	9.42	Call	Bond Future	1,794.8400	1.7948	1,841.8200	1.8418	2.618	0	0	0
2020/07/27	2030	06/08/2020			Bond Future	9.2052	92.7473	9.1682	92.9666	(0.402)	0.0000	0.0000	101,257
2020/07/27	2030	06/08/2020	9.09	Call	Bond Future	727.8500	0.7278	694.4500	0.6944	(4.589)	0	0	0
2020/07/27	2030	06/08/2020	9.09	Put	Bond Future	1,413.3200	1.4133	1,160.5400	1.1605	(17.886)	0	0	0
2020/07/27	2030	06/08/2020	10.40	Call	Bond Future	6,739.1100	6.7391	6,953.1400	6.9531	3.176	0	0	0
2020/07/27	2030	06/08/2020	10.70	Put	Bond Future	0.9400	0.0009	0.1200	0.0001	(87.234)	0	0	0
2020/07/27	2030	06/08/2020	9.05	Put	Bond Future	1,561.0700	1.5611	1,303.5300	1.3035	(16.498)	0	0	0
2020/07/27	2030	06/08/2020	9.05	Call	Bond Future	636.1000	0.6361	597.9400	0.5979	(5.999)	0	0	450
2020/07/27	2030	06/08/2020	8.36	Put	Bond Future	5,203.6700	5.2037	4,975.6000	4.9756	(4.383)	0	0	0
2020/07/27	2030	06/08/2020	8.36	Call	Bond Future	18.1000	0.0181	9.4100	0.0094	(48.011)	0	0	800
2020/07/27	2030	06/08/2020	8.86	Put	Bond Future	2,378.1100	2.3781	2,114.6800	2.1147	(11.077)	0	0	0
2020/07/27	2030	06/08/2020	8.86	Call	Bond Future	304.4800	0.3045	260.4300	0.2604	(14.467)	0	0	800
2020/07/27	2030	06/08/2020	9.11	Put	Bond Future	1,342.7900	1.3428	1,092.8800	1.0929	(18.611)	0	0	0
2020/07/27	2030	06/08/2020	9.95	Call	Bond Future	4,342.2500	4.3423	4,521.8000	4.5218	4.135	0	0	0
2020/07/27	2030	06/08/2020	11.25	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/07/27	2030	06/08/2020	10.21	Put	Bond Future	20.2200	0.0202	6.0100	0.0060	(70.277)	0	0	0
2020/07/27	2030	06/08/2020	10.00	Put	Bond Future	53.9600	0.0540	20.8500	0.0208	(61.360)	0	0	0
2020/07/27	2030	06/08/2020	10.75	Call	Bond Future	8,581.9900	8.5820	8,800.7900	8.8008	2.550	0	0	0
2020/07/27	2030	06/08/2020	10.05	Call	Bond Future	4,871.8400	4.8718	5,063.8700	5.0639	3.942	0	0	0
2020/07/27	2030	06/08/2020	9.75	Call	Bond Future	3,309.8900	3.3099	3,451.9600	3.4520	4.292	0	0	450
2020/07/27	2030	06/08/2020	9.42	Put	Bond Future	534.7500	0.5348	362.3500	0.3623	(32.239)	0	0	800
2020/07/27	2030	06/08/2020	9.10	Call	Bond Future	752.0600	0.7521	720.0400	0.7200	(4.258)	0	0	0
2020/07/27	2030	06/08/2020	9.10	Put	Bond Future	1,377.7800	1.3778	1,126.3800	1.1264	(18.247)	0	0	0
2020/07/27	2030	06/08/2020	11.47	Call	Bond Future	12,221.7700	12.2218	12,441.1500	12.4412	1.795	0	0	0
2020/07/27	2030	06/08/2020	11.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	622
2020/07/27	2030	06/08/2020	10.21	Call	Bond Future	5,726.0400	5.7260	5,931.2100	5.9312	3.583	0	0	622
2020/07/27	2030	06/08/2020	10.87	Call	Bond Future	9,203.4100	9.2034	9,422.5400	9.4225	2.381	0	0	0
2020/07/27	2030	06/08/2020	10.87	Put	Bond Future	0.2700	0.0003	0.0200	0.0000	(92.593)	0	0	622
2020/07/27	2030	06/08/2020	10.75	Put	Bond Future	0.6500	0.0007	0.0700	0.0001	(89.231)	0	0	0
2020/07/27	2030	06/08/2020	9.20	Put	Bond Future	1,053.6400	1.0536	820.4300	0.8204	(22.134)	0	0	2,500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/27	2030	06/08/2020	9.20	Call	Bond Future	1,022.6700	1.0227	1,008.8400	1.0088	(1.352)	0	0	423
2020/07/27	2030	06/08/2020	8.50	Put	Bond Future	4,346.2500	4.3463	4,109.7700	4.1098	(5.441)	0	0	0
2020/07/27	2030	06/08/2020	8.50	Call	Bond Future	45.2700	0.0453	28.1700	0.0282	(37.773)	0	0	423
2020/07/27	2030	05/11/2020	9.99	Put	Bond Future	1,928.5500	1.9285	1,818.0200	1.8180	(5.731)	0	0	5,000
2020/07/27	2030	05/11/2020	8.10	Put	Bond Future	8,613.1400	8.6131	8,415.5300	8.4155	(2.294)	0	0	0
2020/07/27	2030	05/11/2020	8.73	Call	Bond Future	1,670.0400	1.6700	1,695.9100	1.6959	1.549	0	0	3,000
2020/07/27	2030	05/11/2020	10.06	Put	Bond Future	1,809.5900	1.8096	1,703.0300	1.7030	(5.889)	0	0	1,000
2020/07/27	2030	05/11/2020	9.39	Put	Bond Future	3,308.5500	3.3086	3,162.7400	3.1627	(4.407)	0	0	0
2020/07/27	2030	05/11/2020	9.38	Call	Bond Future	3,242.8200	3.2428	3,300.9100	3.3009	1.791	0	0	0
2020/07/27	2030	05/11/2020			Bond Future	9.3964	93.7053	9.3608	93.9098	(0.379)	0.0000	0.0000	8,965
2020/07/27	2030	05/11/2020	9.99	Call	Bond Future	5,254.2900	5.2543	5,348.2200	5.3482	1.788	0	0	0
2020/07/27	2030	05/11/2020	8.85	Put	Bond Future	5,121.7000	5.1217	4,948.1900	4.9482	(3.388)	0	0	0
2020/07/27	2030	05/11/2020	8.85	Call	Bond Future	1,914.2700	1.9143	1,945.2200	1.9452	1.617	0	0	3,000
2020/07/27	2030	05/11/2020	9.61	Call	Bond Future	3,940.8100	3.9408	4,012.3100	4.0123	1.814	0	0	0
2020/07/27	2030	05/11/2020	9.61	Put	Bond Future	2,725.5300	2.7255	2,592.5700	2.5926	(4.878)	0	0	3,000
2020/07/27	2030	05/11/2020	8.34	Put	Bond Future	7,374.8400	7.3748	7,182.9200	7.1829	(2.602)	0	0	0
2020/07/27	2030	05/11/2020	8.34	Call	Bond Future	1,040.8900	1.0409	1,053.4300	1.0534	1.205	0	0	1,000
2020/07/27	2030	05/11/2020	9.04	Put	Bond Future	4,420.7200	4.4207	4,256.1400	4.2561	(3.723)	0	0	0
2020/07/27	2030	05/11/2020	9.04	Call	Bond Future	2,344.9300	2.3449	2,384.8100	2.3848	1.701	0	0	1,000
2020/07/27	2030	05/11/2020	8.36	Put	Bond Future	7,276.0500	7.2761	7,084.7000	7.0847	(2.630)	0	0	0
2020/07/27	2030	05/11/2020	9.86	Put	Bond Future	2,172.6900	2.1727	2,054.5800	2.0546	(5.436)	0	0	14,160
2020/07/27	2030	05/11/2020	8.10	Call	Bond Future	761.7100	0.7617	768.5600	0.7686	0.899	0	0	3,000
2020/07/27	2030	05/11/2020	8.73	Put	Bond Future	5,601.3500	5.6013	5,422.7600	5.4228	(3.188)	0	0	0
2020/07/27	2030	05/11/2020	9.23	Put	Bond Future	3,788.6700	3.7887	3,633.9600	3.6340	(4.083)	0	0	0
2020/07/27	2030	05/11/2020	10.06	Call	Bond Future	5,517.0300	5.5170	5,614.9300	5.6149	1.775	0	0	0
2020/07/27	2030	05/11/2020	10.37	Put	Bond Future	1,362.3900	1.3624	1,272.5900	1.2726	(6.591)	0	0	15,414
2020/07/27	2030	05/11/2020	9.39	Call	Bond Future	3,271.7500	3.2718	3,330.4000	3.3304	1.793	0	0	0
2020/07/27	2030	05/11/2020	9.38	Put	Bond Future	3,337.0700	3.3371	3,190.7000	3.1907	(4.386)	0	0	0
2020/07/27	2030	05/11/2020	9.65	Call	Bond Future	4,069.5000	4.0695	4,143.3900	4.1434	1.816	0	0	0
2020/07/27	2030	05/11/2020	9.65	Put	Bond Future	2,628.9800	2.6290	2,498.4100	2.4984	(4.967)	0	0	2,500
2020/07/27	2030	05/11/2020	8.36	Call	Bond Future	1,067.2000	1.0672	1,080.3100	1.0803	1.228	0	0	14,160
2020/07/27	2030	05/11/2020	8.86	Put	Bond Future	5,083.0200	5.0830	4,909.9600	4.9100	(3.405)	0	0	0
2020/07/27	2030	05/11/2020	8.86	Call	Bond Future	1,935.5900	1.9356	1,966.9900	1.9670	1.622	0	0	14,160
2020/07/27	2030	05/11/2020	9.86	Call	Bond Future	4,783.7700	4.7838	4,870.1200	4.8701	1.805	0	0	0
2020/07/27	2030	05/11/2020	9.23	Call	Bond Future	2,827.0100	2.8270	2,876.7600	2.8768	1.760	0	0	3,000
2020/07/27	2030	05/11/2020	10.47	Call	Bond Future	7,142.8600	7.1429	7,262.5700	7.2626	1.676	0	0	0
2020/07/27	2030	05/11/2020	10.47	Put	Bond Future	1,242.7700	1.2428	1,158.0200	1.1580	(6.819)	0	0	3,000
2020/07/27	2030	05/11/2020	8.53	Put	Bond Future	6,467.7300	6.4677	6,281.6800	6.2817	(2.877)	0	0	0
2020/07/27	2030	05/11/2020	8.53	Call	Bond Future	1,313.9500	1.3140	1,332.3600	1.3324	1.401	0	0	15,414
2020/07/27	2030	05/11/2020	9.03	Put	Bond Future	4,455.8700	4.4559	4,290.8000	4.2908	(3.705)	0	0	0
2020/07/27	2030	05/11/2020	9.03	Call	Bond Future	2,320.9600	2.3210	2,360.3500	2.3603	1.697	0	0	15,414
2020/07/27	2030	05/11/2020	10.37	Call	Bond Future	6,734.3900	6.7344	6,849.0500	6.8490	1.703	0	0	0
2020/07/27	2030	05/11/2020	9.40	Call	Bond Future	3,300.6200	3.3006	3,359.8400	3.3598	1.794	0	0	0
2020/07/27	2030	05/11/2020	9.40	Put	Bond Future	3,280.0200	3.2800	3,134.7800	3.1348	(4.428)	0	0	0
2020/07/27	2030	04/02/2021	9.12	Call	Bond Future	3,041.5600	3.0416	3,086.0100	3.0860	1.461	0	0	1,000
2020/07/27	2030	04/02/2021	8.36	Call	Bond Future	1,619.2300	1.6192	1,641.3600	1.6414	1.367	0	0	800
2020/07/27	2030	04/02/2021	9.16	Call	Bond Future	3,136.0800	3.1361	3,181.8900	3.1819	1.461	0	0	0
2020/07/27	2030	04/02/2021	9.15	Put	Bond Future	5,609.3000	5.6093	5,475.9400	5.4759	(2.377)	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
2020/07/27	2030	04/02/2021			Bond Future		9.5913	90.7598	9.5592	90.9386	0.0000	0.0000	0
2020/07/27	2030	04/02/2021	8.37	Put	Bond Future	8,766.0400		8.7660	8,609.5800	8.6096	0	0	0
2020/07/27	2030	04/02/2021	8.37	Call	Bond Future	1,633.6400		1.6336	1,656.0100	1.6560	0	0	1,000
2020/07/27	2030	04/02/2021	9.17	Call	Bond Future	3,159.9600		3.1600	3,206.1200	3.2061	0	0	0
2020/07/27	2030	04/02/2021	9.17	Put	Bond Future	5,541.8900		5.5419	5,409.2200	5.4092	0	0	0
2020/07/27	2030	04/02/2021	9.12	Put	Bond Future	5,711.5200		5.7115	5,577.1400	5.5771	0	0	0
2020/07/27	2030	04/02/2021	8.36	Put	Bond Future	8,812.9700		8.8130	8,656.2700	8.6563	0	0	0
2020/07/27	2030	04/02/2021	9.16	Put	Bond Future	5,575.5200		5.5755	5,442.5000	5.4425	0	0	0
2020/07/27	2030	04/02/2021	9.15	Call	Bond Future	3,112.3000		3.1123	3,157.7700	3.1578	0	0	0
2020/07/27	2030	04/02/2021	8.86	Put	Bond Future	6,657.0100		6.6570	6,514.1400	6.5141	0	0	0
2020/07/27	2030	04/02/2021	8.86	Call	Bond Future	2,470.4800		2.4705	2,506.4400	2.5064	0	0	800
2020/07/27	2030	04/02/2021	10.20	Call	Bond Future	6,149.3000		6.1493	6,233.3700	6.2334	0	0	0
2020/07/27	2030	04/02/2021	10.20	Put	Bond Future	2,846.8600		2.8469	2,752.1000	2.7521	0	0	1,800
2020/07/27	2030	06/05/2021	10.04	Put	Bond Future	3,862.4200		3.8624	3,771.0100	3.7710	0	0	0
2020/07/27	2030	06/05/2021	9.15	Call	Bond Future	2,847.3900		2.8474	2,888.8400	2.8888	0	0	0
2020/07/27	2030	06/05/2021	11.69	Call	Bond Future	10,767.6800		10.7677	10,881.1800	10.8812	0	0	0
2020/07/27	2030	06/05/2021	11.70	Put	Bond Future	1,283.0300		1.2830	1,237.4200	1.2374	0	0	0
2020/07/27	2030	06/05/2021			Bond Future		9.7971	91.8067	9.7675	91.9660	0.0000	0.0000	0
2020/07/27	2030	06/05/2021	10.74	Call	Bond Future	7,431.0600		7.4311	7,519.2900	7.5193	0	0	0
2020/07/27	2030	06/05/2021	10.74	Put	Bond Future	2,538.5100		2.5385	2,467.3900	2.4674	0	0	0
2020/07/27	2030	06/05/2021	7.97	Call	Bond Future	1,078.9400		1.0789	1,094.1900	1.0942	0	0	700
2020/07/27	2030	06/05/2021	9.92	Call	Bond Future	4,807.8900		4.8079	4,872.1800	4.8722	0	0	0
2020/07/27	2030	06/05/2021	10.04	Call	Bond Future	5,157.3500		5.1574	5,225.2900	5.2253	0	0	0
2020/07/27	2030	06/05/2021	9.15	Put	Bond Future	6,418.7200		6.4187	6,300.8200	6.3008	0	0	0
2020/07/27	2030	06/05/2021	11.69	Put	Bond Future	1,293.3100		1.2933	1,247.4600	1.2475	0	0	0
2020/07/27	2030	06/05/2021	11.70	Call	Bond Future	10,803.8800		10.8039	10,917.6200	10.9176	0	0	0
2020/07/27	2030	06/05/2021	7.97	Put	Bond Future	11,648.9400		11.6489	11,504.8400	11.5048	0	0	0
2020/07/27	2030	06/05/2021	9.92	Put	Bond Future	4,149.5600		4.1496	4,054.5000	4.0545	0	0	700
2020/07/27	2030	06/05/2021	9.22	Call	Bond Future	3,002.9200		3.0029	3,046.3500	3.0463	0	0	0
2020/07/27	2030	06/05/2021	9.22	Put	Bond Future	6,179.1300		6.1791	6,063.2100	6.0632	0	0	700
2020/07/27	2030	06/05/2021	11.71	Call	Bond Future	10,840.1000		10.8401	10,954.0900	10.9541	0	0	0
2020/07/27	2030	06/05/2021	11.71	Put	Bond Future	1,272.8100		1.2728	1,227.4500	1.2275	0	0	0
2020/07/27	2030	05/08/2021	10.41	Call	Bond Future	1,916.9100		1.9169	2,057.4400	2.0574	0	0	0
2020/07/27	2030	05/08/2021	10.42	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0	0	0
2020/07/27	2030	05/08/2021			Bond Future		10.0355	88.8005	10.0085	88.9410	0.0000	0.0000	0
2020/07/27	2030	05/08/2021	10.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0	0	0
2020/07/27	2030	05/08/2021	10.42	Call	Bond Future	1,967.3600		1.9674	2,107.8900	2.1079	0	0	0
2020/07/27	2030	05/08/2021	10.43	Call	Bond Future	2,017.7700		2.0178	2,158.3000	2.1583	0	0	0
2020/07/27	2030	05/08/2021	10.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0	0	0
2020/07/27	2032	06/08/2020	9.46	Put	Bond Future	4,304.3300		4.3043	3,958.5200	3.9585	0	0	0
2020/07/27	2032	06/08/2020	9.45	Call	Bond Future	85.2400		0.0852	62.5300	0.0625	0	0	0
2020/07/27	2032	06/08/2020	8.79	Put	Bond Future	8,758.4500		8.7585	8,435.2600	8.4353	0	0	0
2020/07/27	2032	06/08/2020	9.29	Put	Bond Future	5,373.4600		5.3735	5,038.1100	5.0381	0	0	0
2020/07/27	2032	06/08/2020			Bond Future		10.1234	90.3605	10.0711	90.6830	0.0000	0.0000	77,407
2020/07/27	2032	06/08/2020	9.91	Call	Bond Future	625.0800		0.6251	603.6400	0.6036	0	0	0
2020/07/27	2032	06/08/2020	9.91	Put	Bond Future	1,951.3900		1.9514	1,607.4900	1.6075	0	0	800
2020/07/27	2032	06/08/2020	9.46	Call	Bond Future	89.8300		0.0898	66.4800	0.0665	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/27	2032	06/08/2020	9.45	Put	Bond Future	4,365.3700		4.3654	4,020.2000	4.0202	(7.907)	0	0	0
2020/07/27	2032	06/08/2020	8.79	Call	Bond Future	1.0500		0.0011	0.3200	0.0003	(69.524)	0	0	800
2020/07/27	2032	06/08/2020	9.29	Call	Bond Future	34.4100		0.0344	21.5200	0.0215	(37.460)	0	0	800
2020/07/27	2032	06/08/2020	9.47	Call	Bond Future	94.6300		0.0946	70.6300	0.0706	(25.362)	0	0	0
2020/07/27	2032	06/08/2020	9.47	Put	Bond Future	4,243.5600		4.2436	3,897.1000	3.8971	(8.164)	0	0	0
2020/07/27	2032	05/11/2020	9.61	Put	Bond Future	6,351.1500		6.3512	6,098.3000	6.0983	(3.981)	0	0	0
2020/07/27	2032	05/11/2020	10.99	Call	Bond Future	5,970.6300		5.9706	6,131.7900	6.1318	2.699	0	0	0
2020/07/27	2032	05/11/2020	9.44	Put	Bond Future	7,128.2700		7.1283	6,865.2100	6.8652	(3.690)	0	0	0
2020/07/27	2032	05/11/2020	11.08	Call	Bond Future	6,318.7000		6.3187	6,486.4600	6.4865	2.655	0	0	0
2020/07/27	2032	05/11/2020	9.77	Put	Bond Future	5,681.3700		5.6814	5,439.0300	5.4390	(4.266)	0	0	0
2020/07/27	2032	05/11/2020			Bond Future	10.3336		87.1497	10.2818	87.4591	(0.501)	0.0000	0.0000	30,612
2020/07/27	2032	05/11/2020	10.99	Put	Bond Future	2,172.4600		2.1725	2,024.2000	2.0242	(6.825)	0	0	3,000
2020/07/27	2032	05/11/2020	9.76	Call	Bond Future	2,203.2800		2.2033	2,269.6900	2.2697	3.014	0	0	0
2020/07/27	2032	05/11/2020	9.76	Put	Bond Future	5,721.5400		5.7215	5,478.5300	5.4785	(4.247)	0	0	0
2020/07/27	2032	05/11/2020	9.11	Call	Bond Future	1,076.2800		1.0763	1,106.1800	1.1062	2.778	0	0	3,000
2020/07/27	2032	05/11/2020	9.61	Call	Bond Future	1,880.4700		1.8805	1,937.0400	1.9370	3.008	0	0	3,000
2020/07/27	2032	05/11/2020	9.44	Call	Bond Future	1,561.4700		1.5615	1,607.8300	1.6078	2.969	0	0	1,000
2020/07/27	2032	05/11/2020	11.08	Put	Bond Future	2,017.9400		2.0179	1,876.2800	1.8763	(7.020)	0	0	1,000
2020/07/27	2032	05/11/2020	9.77	Call	Bond Future	2,226.1100		2.2261	2,293.1900	2.2932	3.013	0	0	0
2020/07/27	2032	05/11/2020	9.11	Put	Bond Future	8,822.7400		8.8227	8,543.2200	8.5432	(3.168)	0	0	0
2020/07/27	2032	05/11/2020	8.94	Put	Bond Future	9,771.9100		9.7719	9,485.6200	9.4856	(2.930)	0	0	0
2020/07/27	2032	05/11/2020	8.94	Call	Bond Future	875.2000		0.8752	898.3300	0.8983	2.643	0	0	1,000
2020/07/27	2032	05/11/2020	9.75	Call	Bond Future	2,180.6000		2.1806	2,246.3300	2.2463	3.014	0	0	0
2020/07/27	2032	05/11/2020	9.75	Put	Bond Future	5,761.9300		5.7619	5,518.2400	5.5182	(4.229)	0	0	0
2020/07/27	2032	04/02/2021	9.29	Call	Bond Future	1,965.2800		1.9653	2,017.3000	2.0173	2.647	0	0	800
2020/07/27	2032	04/02/2021	10.82	Put	Bond Future	4,098.9400		4.0989	3,942.5600	3.9426	(3.815)	0	0	800
2020/07/27	2032	04/02/2021	9.63	Call	Bond Future	2,556.4200		2.5564	2,623.5800	2.6236	2.627	0	0	0
2020/07/27	2032	04/02/2021			Bond Future	10.5451		88.1355	10.4957	88.4221	(0.468)	0.0000	0.0000	0
2020/07/27	2032	04/02/2021	8.79	Put	Bond Future	12,332.4700		12.3325	12,079.5500	12.0795	(2.051)	0	0	0
2020/07/27	2032	04/02/2021	8.79	Call	Bond Future	1,280.5100		1.2805	1,314.2100	1.3142	2.632	0	0	800
2020/07/27	2032	04/02/2021	9.61	Call	Bond Future	2,518.7100		2.5187	2,584.9200	2.5849	2.629	0	0	0
2020/07/27	2032	04/02/2021	9.61	Put	Bond Future	8,178.9000		8.1789	7,958.4900	7.9585	(2.695)	0	0	0
2020/07/27	2032	04/02/2021	9.29	Put	Bond Future	9,679.8500		9.6799	9,445.2500	9.4452	(2.424)	0	0	0
2020/07/27	2032	04/02/2021	10.82	Call	Bond Future	5,671.2600		5.6713	5,801.5000	5.8015	2.296	0	0	0
2020/07/27	2032	04/02/2021	9.63	Put	Bond Future	8,090.2700		8.0903	7,870.8100	7.8708	(2.713)	0	0	0
2020/07/27	2032	04/02/2021	9.62	Call	Bond Future	2,537.5200		2.5375	2,604.2000	2.6042	2.628	0	0	0
2020/07/27	2032	04/02/2021	9.62	Put	Bond Future	8,134.5100		8.1345	7,914.5700	7.9146	(2.704)	0	0	0
2020/07/27	2032	06/05/2021	12.57	Call	Bond Future	11,117.3100		11.1173	11,310.4100	11.3104	1.737	0	0	0
2020/07/27	2032	06/05/2021	12.12	Put	Bond Future	2,394.6800		2.3947	2,300.8800	2.3009	(3.917)	0	0	0
2020/07/27	2032	06/05/2021			Bond Future	10.7644		85.0055	10.7166	85.2748	(0.444)	0.0000	0.0000	0
2020/07/27	2032	06/05/2021	12.57	Put	Bond Future	1,760.4800		1.7605	1,684.2000	1.6842	(4.333)	0	0	736
2020/07/27	2032	06/05/2021	10.33	Put	Bond Future	6,371.9900		6.3720	6,199.1000	6.1991	(2.713)	0	0	0
2020/07/27	2032	06/05/2021	10.33	Call	Bond Future	3,881.7100		3.8817	3,978.2000	3.9782	2.486	0	0	736
2020/07/27	2032	06/05/2021	12.11	Call	Bond Future	9,526.4500		9.5264	9,701.6200	9.7016	1.839	0	0	0
2020/07/27	2032	06/05/2021	12.11	Put	Bond Future	2,410.6200		2.4106	2,316.4100	2.3164	(3.908)	0	0	0
2020/07/27	2032	06/05/2021	12.12	Call	Bond Future	9,560.2100		9.5602	9,735.7900	9.7358	1.837	0	0	0
2020/07/27	2032	06/05/2021	12.10	Call	Bond Future	9,492.7300		9.4927	9,667.4900	9.6675	1.841	0	0	0
2020/07/27	2032	06/05/2021	12.10	Put	Bond Future	2,426.6600		2.4267	2,332.0400	2.3320	(3.899)	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
2020/07/27	2032	05/08/2021	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	2032	05/08/2021			Bond Future	11.0091	85.9298	10.9627	86.1831	(0.422)	0.0000	0.0000	0
2020/07/27	2032	05/08/2021	11.36	Call	Bond Future	1,879.0200	1.8790	2,132.2300	2.1322	13.476	0	0	0
2020/07/27	2032	05/08/2021	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	2032	05/08/2021	11.37	Call	Bond Future	1,931.7100	1.9317	2,184.9200	2.1849	13.108	0	0	0
2020/07/27	2032	05/08/2021	11.35	Call	Bond Future	1,826.2800	1.8263	2,079.4900	2.0795	13.865	0	0	0
2020/07/27	2032	05/08/2021	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	2033	06/08/2020			Bond Future	92.5039	92.5039	92.4877	92.4877	(0.017)	0.0000	0.0000	6,608
2020/07/27	2033	05/11/2020			Bond Future	92.2852	92.2852	92.2521	92.2521	(0.036)	0.0000	0.0000	8,226
2020/07/27	2033	04/02/2021			Bond Future	93.3506	93.3506	93.2895	93.2895	(0.065)	0.0000	0.0000	0
2020/07/27	2033	06/05/2021			Bond Future	93.2343	93.2343	93.1506	93.1506	(0.090)	0.0000	0.0000	0
2020/07/27	2033	05/08/2021			Bond Future	94.2715	94.2715	94.1659	94.1659	(0.112)	0.0000	0.0000	0
2020/07/27	2037	06/08/2020	9.88	Put	Bond Future	7,968.8500	7.9688	7,531.3100	7.5313	(5.491)	0	0	0
2020/07/27	2037	06/08/2020			Bond Future	11.0379	81.1970	10.9705	81.6302	(0.611)	0.0000	0.0000	107,760
2020/07/27	2037	06/08/2020	9.87	Call	Bond Future	8.1000	0.0081	4.0000	0.0040	(50.617)	0	0	0
2020/07/27	2037	06/08/2020	9.87	Put	Bond Future	8,042.1400	8.0421	7,604.8100	7.6048	(5.438)	0	0	0
2020/07/27	2037	06/08/2020	9.88	Call	Bond Future	8.6300	0.0086	4.3200	0.0043	(49.942)	0	0	0
2020/07/27	2037	06/08/2020	9.86	Call	Bond Future	7.5900	0.0076	3.7000	0.0037	(51.252)	0	0	0
2020/07/27	2037	06/08/2020	9.86	Put	Bond Future	8,115.5300	8.1155	7,678.4100	7.6784	(5.386)	0	0	0
2020/07/27	2037	05/11/2020	10.18	Call	Bond Future	1,589.0900	1.5891	1,656.6100	1.6566	4.249	0	0	0
2020/07/27	2037	05/11/2020	10.17	Put	Bond Future	8,730.6900	8.7307	8,374.8500	8.3749	(4.076)	0	0	0
2020/07/27	2037	05/11/2020			Bond Future	11.2480	82.0358	11.1803	82.4584	(0.602)	0.0000	0.0000	4,717
2020/07/27	2037	05/11/2020	10.19	Call	Bond Future	1,605.5800	1.6056	1,673.8300	1.6738	4.251	0	0	0
2020/07/27	2037	05/11/2020	10.19	Put	Bond Future	8,622.0400	8.6220	8,267.6600	8.2677	(4.110)	0	0	0
2020/07/27	2037	05/11/2020	10.17	Call	Bond Future	1,572.7200	1.5727	1,639.5100	1.6395	4.247	0	0	0
2020/07/27	2037	05/11/2020	10.18	Put	Bond Future	8,676.2600	8.6763	8,321.1500	8.3212	(4.093)	0	0	0
2020/07/27	2037	04/02/2021	13.73	Call	Bond Future	13,422.6500	13.4227	13,733.5200	13.7335	2.316	0	0	0
2020/07/27	2037	04/02/2021	10.85	Call	Bond Future	3,734.2300	3.7342	3,865.9000	3.8659	3.526	0	0	0
2020/07/27	2037	04/02/2021	10.35	Call	Bond Future	2,661.9700	2.6620	2,760.1600	2.7602	3.689	0	0	0
2020/07/27	2037	04/02/2021	10.28	Put	Bond Future	10,205.9900	10.2060	9,897.0100	9.8970	(3.027)	0	0	0
2020/07/27	2037	04/02/2021	10.27	Call	Bond Future	2,513.9200	2.5139	2,607.1600	2.6072	3.709	0	0	0
2020/07/27	2037	04/02/2021			Bond Future	11.4639	78.7082	11.3974	79.1110	(0.580)	0.0000	0.0000	0
2020/07/27	2037	04/02/2021	11.97	Put	Bond Future	4,106.4600	4.1065	3,914.6200	3.9146	(4.672)	0	0	0
2020/07/27	2037	04/02/2021	11.97	Call	Bond Future	7,072.7000	7.0727	7,283.6900	7.2837	2.983	0	0	300
2020/07/27	2037	04/02/2021	9.65	Put	Bond Future	13,775.3000	13.7753	13,431.8400	13.4318	(2.493)	0	0	0
2020/07/27	2037	04/02/2021	9.65	Call	Bond Future	1,549.6300	1.5496	1,609.0000	1.6090	3.831	0	0	72
2020/07/27	2037	04/02/2021	11.90	Call	Bond Future	6,839.3500	6.8393	7,045.5700	7.0456	3.015	0	0	0
2020/07/27	2037	04/02/2021	13.73	Put	Bond Future	1,393.3700	1.3934	1,301.4100	1.3014	(6.600)	0	0	300
2020/07/27	2037	04/02/2021	10.85	Put	Bond Future	7,577.9600	7.5780	7,306.8000	7.3068	(3.578)	0	0	72
2020/07/27	2037	04/02/2021	10.35	Put	Bond Future	9,851.2000	9.8512	9,546.5600	9.5466	(3.092)	0	0	72
2020/07/27	2037	04/02/2021	10.28	Call	Bond Future	2,532.1300	2.5321	2,625.9800	2.6260	3.706	0	0	0
2020/07/27	2037	04/02/2021	10.27	Put	Bond Future	10,257.3500	10.2573	9,947.7600	9.9478	(3.018)	0	0	0
2020/07/27	2037	04/02/2021	11.90	Put	Bond Future	4,272.9700	4.2730	4,076.3600	4.0764	(4.601)	0	0	240
2020/07/27	2037	04/02/2021	10.48	Put	Bond Future	9,214.3200	9.2143	8,917.9800	8.9180	(3.216)	0	0	0
2020/07/27	2037	04/02/2021	10.48	Call	Bond Future	2,914.3300	2.9143	3,020.8200	3.0208	3.654	0	0	240
2020/07/27	2037	04/02/2021	10.29	Call	Bond Future	2,550.4200	2.5504	2,644.8800	2.6449	3.704	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
2020/07/27	2037	04/02/2021	10.29	Put	Bond Future	10,154.8000	10.1548	9,846.4300	9.8464	(3.037)	0	0	0
2020/07/27	2037	06/05/2021	12.42	Call	Bond Future	8,042.0800	8.0421	8,266.8200	8.2668	2.795	0	0	0
2020/07/27	2037	06/05/2021			Bond Future	11.6876	79.6163	11.6216	80.0050	(0.565)	0.0000	0.0000	0
2020/07/27	2037	06/05/2021	12.42	Put	Bond Future	3,926.2000	3.9262	3,762.2100	3.7622	(4.177)	0	0	0
2020/07/27	2037	06/05/2021	12.43	Call	Bond Future	8,076.2700	8.0763	8,301.5700	8.3016	2.790	0	0	0
2020/07/27	2037	06/05/2021	12.44	Put	Bond Future	3,887.0100	3.8870	3,724.1400	3.7241	(4.190)	0	0	0
2020/07/27	2037	06/05/2021	12.43	Put	Bond Future	3,906.5600	3.9066	3,743.1300	3.7431	(4.183)	0	0	0
2020/07/27	2037	06/05/2021	12.44	Call	Bond Future	8,110.5000	8.1105	8,336.3600	8.3364	2.785	0	0	0
2020/07/27	2037	05/08/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	2037	05/08/2021	12.27	Call	Bond Future	1,836.3300	1.8363	2,211.4500	2.2115	20.428	0	0	0
2020/07/27	2037	05/08/2021	12.28	Call	Bond Future	1,890.9100	1.8909	2,266.0300	2.2660	19.838	0	0	0
2020/07/27	2037	05/08/2021			Bond Future	11.9400	76.2268	11.8741	76.6020	(0.552)	0.0000	0.0000	0
2020/07/27	2037	05/08/2021	12.26	Call	Bond Future	1,781.6800	1.7817	2,156.8000	2.1568	21.054	0	0	0
2020/07/27	2037	05/08/2021	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	2037	05/08/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	2038	06/08/2020			Bond Future	102.8231	102.8231	102.8056	102.8056	(0.017)	0.0000	0.0000	10,802
2020/07/27	2038	05/11/2020			Bond Future	103.9107	103.9107	103.8739	103.8739	(0.035)	0.0000	0.0000	6,806
2020/07/27	2038	04/02/2021			Bond Future	103.4161	103.4161	103.3481	103.3481	(0.066)	0.0000	0.0000	0
2020/07/27	2038	06/05/2021			Bond Future	104.6326	104.6326	104.5392	104.5392	(0.089)	0.0000	0.0000	0
2020/07/27	2038	05/08/2021			Bond Future	104.0781	104.0781	103.9602	103.9602	(0.113)	0.0000	0.0000	0
2020/07/27	2040	06/08/2020	10.03	Call	Bond Future	6.4100	0.0064	3.4600	0.0035	(46.022)	0	0	0
2020/07/27	2040	06/08/2020	10.04	Call	Bond Future	6.8500	0.0069	3.7400	0.0037	(45.401)	0	0	0
2020/07/27	2040	06/08/2020	10.02	Put	Bond Future	8,955.3200	8.9553	8,361.9200	8.3619	(6.626)	0	0	0
2020/07/27	2040	06/08/2020	10.85	Call	Bond Future	426.5000	0.4265	435.2100	0.4352	2.042	0	0	0
2020/07/27	2040	06/08/2020	11.26	Put	Bond Future	1,379.7200	1.3797	942.5600	0.9426	(31.685)	0	0	517
2020/07/27	2040	06/08/2020			Bond Future	11.2479	82.6753	11.1603	83.2659	(0.778)	0.0000	0.0000	56,612
2020/07/27	2040	06/08/2020	10.04	Put	Bond Future	8,798.1900	8.7982	8,204.4800	8.2045	(6.748)	0	0	0
2020/07/27	2040	06/08/2020	10.02	Call	Bond Future	6.0000	0.0060	3.2000	0.0032	(46.667)	0	0	0
2020/07/27	2040	06/08/2020	10.03	Put	Bond Future	8,876.6900	8.8767	8,283.1400	8.2831	(6.687)	0	0	0
2020/07/27	2040	06/08/2020	10.85	Put	Bond Future	3,166.6700	3.1667	2,584.7800	2.5848	(18.375)	0	0	12,496
2020/07/27	2040	06/08/2020	11.26	Call	Bond Future	1,460.9500	1.4609	1,614.3900	1.6144	10.503	0	0	0
2020/07/27	2040	06/08/2020	9.57	Put	Bond Future	12,621.0700	12.6211	12,030.3300	12.0303	(4.681)	0	0	0
2020/07/27	2040	06/08/2020	10.79	Put	Bond Future	3,504.8800	3.5049	2,913.7400	2.9137	(16.866)	0	0	800
2020/07/27	2040	06/08/2020	9.57	Call	Bond Future	0.1900	0.0002	0.0500	0.0001	(73.684)	0	0	800
2020/07/27	2040	06/08/2020	10.07	Put	Bond Future	8,563.5100	8.5635	7,969.3100	7.9693	(6.939)	0	0	0
2020/07/27	2040	06/08/2020	10.07	Call	Bond Future	8.3300	0.0083	4.7300	0.0047	(43.217)	0	0	800
2020/07/27	2040	06/08/2020	10.79	Call	Bond Future	338.7500	0.3388	338.2100	0.3382	(0.159)	0	0	0
2020/07/27	2040	05/11/2020	11.00	Put	Bond Future	6,082.8600	6.0829	5,686.6300	5.6866	(6.514)	0	0	0
2020/07/27	2040	05/11/2020	10.23	Call	Bond Future	1,390.7900	1.3908	1,484.1400	1.4841	6.712	0	0	2,000
2020/07/27	2040	05/11/2020	11.70	Put	Bond Future	3,688.5400	3.6885	3,388.1900	3.3882	(8.143)	0	0	2,000
2020/07/27	2040	05/11/2020	9.50	Call	Bond Future	563.2000	0.5632	601.3400	0.6013	6.772	0	0	2,000
2020/07/27	2040	05/11/2020	10.00	Call	Bond Future	1,069.2600	1.0693	1,141.7100	1.1417	6.776	0	0	2,380
2020/07/27	2040	05/11/2020	10.30	Call	Bond Future	1,500.9900	1.5010	1,601.3500	1.6013	6.686	0	0	0
2020/07/27	2040	05/11/2020			Bond Future	11.4582	83.5294	11.3694	84.1107	(0.775)	0.0000	0.0000	379
2020/07/27	2040	05/11/2020	9.73	Put	Bond Future	13,409.8900	13.4099	12,880.6400	12.8806	(3.947)	0	0	0
2020/07/27	2040	05/11/2020	9.73	Call	Bond Future	765.7300	0.7657	817.7900	0.8178	6.799	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
2020/07/27	2040	05/11/2020	10.23	Put	Bond Future	10,071.2700	10.0713	9,583.3100	9.5833	(4.845)	0	0	0
2020/07/27	2040	05/11/2020	10.30	Put	Bond Future	9,647.6500	9.6476	9,166.7000	9.1667	(4.985)	0	0	0
2020/07/27	2040	05/11/2020	11.00	Call	Bond Future	3,008.2500	3.0082	3,193.3300	3.1933	6.152	0	0	2,380
2020/07/27	2040	05/11/2020	11.70	Call	Bond Future	5,238.2000	5.2382	5,519.1600	5.5192	5.364	0	0	0
2020/07/27	2040	05/11/2020	9.50	Put	Bond Future	15,123.3300	15.1233	14,580.1600	14.5802	(3.592)	0	0	0
2020/07/27	2040	05/11/2020	10.00	Put	Bond Future	11,539.6700	11.5397	11,030.8100	11.0308	(4.410)	0	0	0
2020/07/27	2040	05/11/2020	10.31	Call	Bond Future	1,517.2100	1.5172	1,618.6000	1.6186	6.683	0	0	0
2020/07/27	2040	05/11/2020	10.32	Put	Bond Future	9,528.6200	9.5286	9,049.7300	9.0497	(5.026)	0	0	0
2020/07/27	2040	05/11/2020	11.50	Call	Bond Future	4,550.3500	4.5504	4,804.0100	4.8040	5.575	0	0	0
2020/07/27	2040	05/11/2020	11.50	Put	Bond Future	4,279.0700	4.2791	3,951.4200	3.9514	(7.657)	0	0	2,000
2020/07/27	2040	05/11/2020	10.31	Put	Bond Future	9,588.0200	9.5880	9,108.1000	9.1081	(5.005)	0	0	0
2020/07/27	2040	05/11/2020	10.32	Call	Bond Future	1,533.5600	1.5336	1,635.9800	1.6360	6.679	0	0	0
2020/07/27	2040	04/02/2021	9.49	Call	Bond Future	1,158.5100	1.1585	1,228.1400	1.2281	6.010	0	0	500
2020/07/27	2040	04/02/2021	9.57	Put	Bond Future	16,552.6700	16.5527	16,064.3200	16.0643	(2.950)	0	0	0
2020/07/27	2040	04/02/2021	10.07	Put	Bond Future	13,191.6100	13.1916	12,738.4700	12.7385	(3.435)	0	0	0
2020/07/27	2040	04/02/2021	10.42	Put	Bond Future	11,122.4700	11.1225	10,698.4400	10.6984	(3.812)	0	0	0
2020/07/27	2040	04/02/2021			Bond Future	11.6747	79.9683	11.5860	80.5312	(0.759)	0.0000	0.0000	0
2020/07/27	2040	04/02/2021	10.07	Call	Bond Future	1,919.8600	1.9199	2,029.5900	2.0296	5.716	0	0	800
2020/07/27	2040	04/02/2021	11.74	Call	Bond Future	5,932.7400	5.9327	6,200.9500	6.2010	4.521	0	0	0
2020/07/27	2040	04/02/2021	11.74	Put	Bond Future	5,521.9800	5.5220	5,227.3200	5.2273	(5.336)	0	0	800
2020/07/27	2040	04/02/2021	10.41	Call	Bond Future	2,498.3200	2.4983	2,636.2900	2.6363	5.523	0	0	0
2020/07/27	2040	04/02/2021	10.41	Put	Bond Future	11,178.3600	11.1784	10,753.4600	10.7535	(3.801)	0	0	0
2020/07/27	2040	04/02/2021	9.49	Put	Bond Future	17,134.6600	17.1347	16,641.4200	16.6414	(2.879)	0	0	0
2020/07/27	2040	04/02/2021	9.57	Call	Bond Future	1,247.6100	1.2476	1,322.1300	1.3221	5.973	0	0	800
2020/07/27	2040	04/02/2021	10.42	Call	Bond Future	2,516.8900	2.5169	2,655.7300	2.6557	5.516	0	0	0
2020/07/27	2040	04/02/2021	10.24	Put	Bond Future	12,157.5400	12.1575	11,718.1100	11.7181	(3.614)	0	0	0
2020/07/27	2040	04/02/2021	10.24	Call	Bond Future	2,196.3800	2.1964	2,319.8200	2.3198	5.620	0	0	500
2020/07/27	2040	04/02/2021	11.57	Call	Bond Future	5,393.0200	5.3930	5,644.3100	5.6443	4.660	0	0	0
2020/07/27	2040	04/02/2021	11.57	Put	Bond Future	6,058.3700	6.0584	5,746.7900	5.7468	(5.143)	0	0	500
2020/07/27	2040	04/02/2021	10.40	Call	Bond Future	2,479.8500	2.4799	2,616.9400	2.6169	5.528	0	0	0
2020/07/27	2040	04/02/2021	10.40	Put	Bond Future	11,234.4500	11.2344	10,808.6700	10.8087	(3.790)	0	0	0
2020/07/27	2040	06/05/2021	12.44	Put	Bond Future	4,541.0600	4.5411	4,305.5000	4.3055	(5.187)	0	0	0
2020/07/27	2040	06/05/2021			Bond Future	11.8986	80.8910	11.8093	81.4413	(0.751)	0.0000	0.0000	0
2020/07/27	2040	06/05/2021	12.43	Call	Bond Future	7,712.0100	7.7120	8,025.8600	8.0259	4.070	0	0	0
2020/07/27	2040	06/05/2021	12.43	Put	Bond Future	4,564.5900	4.5646	4,328.2100	4.3282	(5.179)	0	0	0
2020/07/27	2040	06/05/2021	12.44	Call	Bond Future	7,745.7200	7.7457	8,060.3900	8.0604	4.063	0	0	0
2020/07/27	2040	06/05/2021	12.42	Call	Bond Future	7,678.0900	7.6781	7,991.1100	7.9911	4.077	0	0	0
2020/07/27	2040	06/05/2021	12.42	Put	Bond Future	4,587.9700	4.5880	4,350.7600	4.3508	(5.170)	0	0	0
2020/07/27	2040	05/08/2021	12.47	Call	Bond Future	1,851.0100	1.8510	2,389.1100	2.3891	29.071	0	0	0
2020/07/27	2040	05/08/2021			Bond Future	12.1509	77.2651	12.0605	77.8032	(0.744)	0.0000	0.0000	0
2020/07/27	2040	05/08/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	2040	05/08/2021	12.48	Call	Bond Future	1,907.8400	1.9078	2,445.9400	2.4459	28.205	0	0	0
2020/07/27	2040	05/08/2021	12.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	2040	05/08/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	2040	05/08/2021	12.49	Call	Bond Future	1,964.6000	1.9646	2,502.7000	2.5027	27.390	0	0	0
2020/07/27	2044	06/08/2020	9.88	Call	Bond Future	0.7100	0.0007	0.2400	0.0002	(66.197)	0	0	0
2020/07/27	2044	06/08/2020	9.98	Call	Bond Future	1.5300	0.0015	0.6200	0.0006	(59.477)	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
2020/07/27	2044	06/08/2020	11.09	Put	Bond Future	2,708.7700	2.7088	2,151.9700	2.1520	(20.555)	0	0	474
2020/07/27	2044	06/08/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	2044	06/08/2020	9.66	Call	Bond Future	0.1100	0.0001	0.0200	0.0000	(81.818)	0	0	0
2020/07/27	2044	06/08/2020			Bond Future	11.4074	78.7066	11.3199	79.2888	(0.767)	0.0000	0.0000	58,064
2020/07/27	2044	06/08/2020	9.86	Call	Bond Future	0.6000	0.0006	0.2000	0.0002	(66.667)	0	0	0
2020/07/27	2044	06/08/2020	9.86	Put	Bond Future	11,491.6800	11.4917	10,909.0400	10.9090	(5.070)	0	0	0
2020/07/27	2044	06/08/2020	9.36	Put	Bond Future	15,817.2500	15.8172	15,235.0000	15.2350	(3.681)	0	0	0
2020/07/27	2044	06/08/2020	9.36	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	474
2020/07/27	2044	06/08/2020	9.98	Put	Bond Future	10,502.9000	10.5029	9,919.7500	9.9198	(5.552)	0	0	0
2020/07/27	2044	06/08/2020	9.88	Put	Bond Future	11,325.5800	11.3256	10,742.8700	10.7429	(5.145)	0	0	0
2020/07/27	2044	06/08/2020	11.09	Call	Bond Future	561.3800	0.5614	586.8200	0.5868	4.532	0	0	0
2020/07/27	2044	06/08/2020	9.01	Put	Bond Future	19,052.0200	19.0520	18,469.7800	18.4698	(3.056)	0	0	0
2020/07/27	2044	06/08/2020	9.66	Put	Bond Future	13,181.7000	13.1817	12,599.3700	12.5994	(4.418)	0	0	0
2020/07/27	2044	06/08/2020	9.87	Call	Bond Future	0.6500	0.0007	0.2200	0.0002	(66.154)	0	0	0
2020/07/27	2044	06/08/2020	9.87	Put	Bond Future	11,408.5600	11.4086	10,825.8900	10.8259	(5.107)	0	0	0
2020/07/27	2044	06/08/2020	10.93	Call	Bond Future	312.3900	0.3124	309.0900	0.3091	(1.056)	0	0	0
2020/07/27	2044	06/08/2020	10.93	Put	Bond Future	3,580.5300	3.5805	2,994.9900	2.9950	(16.353)	0	0	0
2020/07/27	2044	05/11/2020	11.06	Put	Bond Future	6,454.1100	6.4541	6,050.8400	6.0508	(6.248)	0	0	525
2020/07/27	2044	05/11/2020	11.43	Call	Bond Future	3,801.0800	3.8011	4,020.9500	4.0210	5.784	0	0	0
2020/07/27	2044	05/11/2020	9.72	Put	Bond Future	14,631.7000	14.6317	14,099.6400	14.0996	(3.636)	0	0	0
2020/07/27	2044	05/11/2020	9.97	Call	Bond Future	871.7700	0.8718	929.6200	0.9296	6.636	0	0	300
2020/07/27	2044	05/11/2020	9.29	Put	Bond Future	18,112.0200	18.1120	17,560.0800	17.5601	(3.047)	0	0	0
2020/07/27	2044	05/11/2020	9.96	Put	Bond Future	12,862.9900	12.8630	12,346.4000	12.3464	(4.016)	0	0	0
2020/07/27	2044	05/11/2020	10.36	Call	Bond Future	1,377.4200	1.3774	1,467.9500	1.4679	6.572	0	0	0
2020/07/27	2044	05/11/2020			Bond Future	11.6152	79.5196	11.5263	80.0933	(0.766)	0.0000	0.0000	3,157
2020/07/27	2044	05/11/2020	9.72	Call	Bond Future	629.8700	0.6299	671.5300	0.6715	6.614	0	0	1,815
2020/07/27	2044	05/11/2020	9.97	Put	Bond Future	12,792.0700	12.7921	12,276.2000	12.2762	(4.033)	0	0	0
2020/07/27	2044	05/11/2020	9.96	Call	Bond Future	860.9400	0.8609	918.0700	0.9181	6.636	0	0	0
2020/07/27	2044	05/11/2020	11.38	Call	Bond Future	3,649.0200	3.6490	3,862.1400	3.8621	5.840	0	0	0
2020/07/27	2044	05/11/2020	11.38	Put	Bond Future	5,182.3300	5.1823	4,821.7300	4.8217	(6.958)	0	0	300
2020/07/27	2044	05/11/2020	10.34	Call	Bond Future	1,347.3600	1.3474	1,436.0000	1.4360	6.579	0	0	0
2020/07/27	2044	05/11/2020	10.34	Put	Bond Future	10,328.0600	10.3281	9,842.9800	9.8430	(4.697)	0	0	0
2020/07/27	2044	05/11/2020	11.06	Call	Bond Future	2,749.0500	2.7490	2,919.5000	2.9195	6.200	0	0	0
2020/07/27	2044	05/11/2020	10.04	Put	Bond Future	12,301.9800	12.3020	11,791.3000	11.7913	(4.151)	0	0	0
2020/07/27	2044	05/11/2020	11.17	Put	Bond Future	5,990.6400	5.9906	5,601.8800	5.6019	(6.489)	0	0	1,815
2020/07/27	2044	05/11/2020	11.43	Put	Bond Future	5,004.0500	5.0040	4,650.2000	4.6502	(7.071)	0	0	1,815
2020/07/27	2044	05/11/2020	8.87	Put	Bond Future	21,878.7600	21.8788	21,315.3400	21.3153	(2.575)	0	0	0
2020/07/27	2044	05/11/2020	9.29	Call	Bond Future	337.9900	0.3380	359.7700	0.3598	6.444	0	0	300
2020/07/27	2044	05/11/2020	10.36	Put	Bond Future	10,203.8400	10.2038	9,720.6500	9.7207	(4.735)	0	0	0
2020/07/27	2044	05/11/2020	10.04	Call	Bond Future	950.4800	0.9505	1,013.5200	1.0135	6.632	0	0	525
2020/07/27	2044	05/11/2020	9.34	Put	Bond Future	17,687.3700	17.6874	17,137.2700	17.1373	(3.110)	0	0	0
2020/07/27	2044	05/11/2020	9.34	Call	Bond Future	364.9400	0.3649	388.5600	0.3886	6.472	0	0	525
2020/07/27	2044	05/11/2020	11.17	Call	Bond Future	3,043.5300	3.0435	3,228.4900	3.2285	6.077	0	0	0
2020/07/27	2044	05/11/2020	8.87	Call	Bond Future	169.1100	0.1691	179.4100	0.1794	6.091	0	0	1,815
2020/07/27	2044	05/11/2020	10.02	Put	Bond Future	12,440.8800	12.4409	11,928.6900	11.9287	(4.117)	0	0	0
2020/07/27	2044	05/11/2020	10.02	Call	Bond Future	927.4800	0.9275	989.0100	0.9890	6.634	0	0	1,815
2020/07/27	2044	05/11/2020	10.35	Call	Bond Future	1,362.3300	1.3623	1,451.9200	1.4519	6.576	0	0	0
2020/07/27	2044	05/11/2020	10.35	Put	Bond Future	10,265.8300	10.2658	9,781.7000	9.7817	(4.716)	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
2020/07/27	2044	04/02/2021	10.04	Put	Bond Future	14,348.1700	14.3482	13,887.6000	13.8876	(3.210)	0	0	0
2020/07/27	2044	04/02/2021	10.37	Call	Bond Future	2,180.5100	2.1805	2,301.8000	2.3018	5.562	0	0	0
2020/07/27	2044	04/02/2021	10.35	Put	Bond Future	12,383.5100	12.3835	11,946.8100	11.9468	(3.526)	0	0	0
2020/07/27	2044	04/02/2021			Bond Future	11.8291	76.0384	11.7401	76.5948	(0.753)	0.0000	0.0000	0
2020/07/27	2044	04/02/2021	10.37	Put	Bond Future	12,263.4000	12.2634	11,828.3400	11.8283	(3.548)	0	0	0
2020/07/27	2044	04/02/2021	10.35	Call	Bond Future	2,146.9100	2.1469	2,266.5600	2.2666	5.573	0	0	0
2020/07/27	2044	04/02/2021	10.04	Call	Bond Future	1,669.3400	1.6693	1,765.1200	1.7651	5.738	0	0	0
2020/07/27	2044	04/02/2021	10.84	Call	Bond Future	3,069.2900	3.0693	3,231.7700	3.2318	5.294	0	0	0
2020/07/27	2044	04/02/2021	10.36	Put	Bond Future	12,323.3600	12.3234	11,887.4800	11.8875	(3.537)	0	0	0
2020/07/27	2044	04/02/2021	10.84	Put	Bond Future	9,667.8600	9.6679	9,273.9900	9.2740	(4.074)	0	0	265
2020/07/27	2044	04/02/2021	10.29	Call	Bond Future	2,048.1500	2.0481	2,162.9700	2.1630	5.606	0	0	0
2020/07/27	2044	04/02/2021	10.29	Put	Bond Future	12,748.6500	12.7487	12,307.1200	12.3071	(3.463)	0	0	265
2020/07/27	2044	04/02/2021	9.66	Put	Bond Future	17,023.0500	17.0231	16,537.2100	16.5372	(2.854)	0	0	0
2020/07/27	2044	04/02/2021	9.66	Call	Bond Future	1,190.7300	1.1907	1,261.2400	1.2612	5.922	0	0	265
2020/07/27	2044	04/02/2021	10.36	Call	Bond Future	2,163.6700	2.1637	2,284.1400	2.2841	5.568	0	0	0
2020/07/27	2044	06/05/2021	12.43	Put	Bond Future	4,899.2700	4.8993	4,653.2300	4.6532	(5.022)	0	0	0
2020/07/27	2044	06/05/2021	12.44	Call	Bond Future	7,157.5600	7.1576	7,456.9600	7.4570	4.183	0	0	0
2020/07/27	2044	06/05/2021			Bond Future	12.0503	76.9158	11.9603	77.4604	(0.746)	0.0000	0.0000	0
2020/07/27	2044	06/05/2021	12.45	Call	Bond Future	7,189.9500	7.1900	7,490.1800	7.4902	4.176	0	0	0
2020/07/27	2044	06/05/2021	12.45	Put	Bond Future	4,850.0000	4.8500	4,605.6100	4.6056	(5.039)	0	0	0
2020/07/27	2044	06/05/2021	12.43	Call	Bond Future	7,125.2000	7.1252	7,423.7800	7.4238	4.190	0	0	0
2020/07/27	2044	06/05/2021	12.44	Put	Bond Future	4,874.5800	4.8746	4,629.3600	4.6294	(5.031)	0	0	0
2020/07/27	2044	05/08/2021	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	2044	05/08/2021	12.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	2044	05/08/2021			Bond Future	12.2992	73.3718	12.2079	73.9050	(0.742)	0.0000	0.0000	0
2020/07/27	2044	05/08/2021	12.60	Call	Bond Future	1,711.3000	1.7113	2,244.5500	2.2446	31.161	0	0	0
2020/07/27	2044	05/08/2021	12.61	Call	Bond Future	1,766.9900	1.7670	2,300.2400	2.3002	30.178	0	0	0
2020/07/27	2044	05/08/2021	12.59	Call	Bond Future	1,655.5300	1.6555	2,188.7800	2.1888	32.210	0	0	0
2020/07/27	2044	05/08/2021	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	2046	06/08/2020			Bond Future	92.1475	92.1475	91.8268	91.8268	(0.348)	0.0000	0.0000	7,555
2020/07/27	2046	05/11/2020			Bond Future	91.3576	91.3576	91.0167	91.0167	(0.373)	0.0000	0.0000	11,620
2020/07/27	2046	04/02/2021			Bond Future	92.4125	92.4125	92.0404	92.0404	(0.403)	0.0000	0.0000	0
2020/07/27	2046	06/05/2021			Bond Future	91.7119	91.7119	91.3140	91.3140	(0.434)	0.0000	0.0000	0
2020/07/27	2046	05/08/2021			Bond Future	92.7320	92.7320	92.3090	92.3090	(0.456)	0.0000	0.0000	0
2020/07/27	2050	06/08/2020			Bond Future	92.2772	92.2772	92.4292	92.4292	0.165	0.0000	0.0000	10,365
2020/07/27	2050	05/11/2020			Bond Future	93.2531	93.2531	93.3896	93.3896	0.146	0.0000	0.0000	12,492
2020/07/27	2050	04/02/2021			Bond Future	92.4423	92.4423	92.5526	92.5526	0.119	0.0000	0.0000	0
2020/07/27	2050	06/05/2021			Bond Future	93.5295	93.5295	93.6193	93.6193	0.096	0.0000	0.0000	0
2020/07/27	2050	05/08/2021			Bond Future	92.6455	92.6455	92.7155	92.7155	0.076	0.0000	0.0000	0
2020/07/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	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
2020/07/27	AL37	06/08/2020			Index Future	736.3790	736.3790	737.7840	737.7840	0.191	0.0000	0.0000	0
2020/07/27	AL37	05/11/2020			Index Future	744.0650	744.0650	745.3380	745.3380	0.171	0.0000	0.0000	0
2020/07/27	AL37	04/02/2021			Index Future	752.4720	752.4720	753.5310	753.5310	0.141	0.0000	0.0000	0
2020/07/27	AL37	06/05/2021			Index Future	761.1400	761.1400	762.0300	762.0300	0.117	0.0000	0.0000	0
2020/07/27	AL37	05/08/2021			Index Future	759.7800	759.7800	759.7800	759.7800	0.000	0.0000	0.0000	0
2020/07/27	AL7T	06/08/2020			Index Future	810.0080	810.0080	812.5500	812.5500	0.314	0.0000	0.0000	0
2020/07/27	AL7T	05/11/2020			Index Future	818.4620	818.4620	820.8690	820.8690	0.294	0.0000	0.0000	0
2020/07/27	AL7T	04/02/2021			Index Future	827.7100	827.7100	829.8930	829.8930	0.264	0.0000	0.0000	0
2020/07/27	AL7T	06/05/2021			Index Future	837.2440	837.2440	839.2530	839.2530	0.240	0.0000	0.0000	0
2020/07/27	AL7T	05/08/2021			Index Future	829.6000	829.6000	829.6000	829.6000	0.000	0.0000	0.0000	0
2020/07/27	ALBI	06/08/2020			Index Future	708.6540	708.6540	711.7930	711.7930	0.443	0.0000	0.0000	209
2020/07/27	ALBI	05/11/2020			Index Future	716.0500	716.0500	719.0800	719.0800	0.423	0.0000	0.0000	155
2020/07/27	ALBI	04/02/2021			Index Future	724.1410	724.1410	726.9850	726.9850	0.393	0.0000	0.0000	0
2020/07/27	ALBI	06/05/2021			Index Future	732.4820	732.4820	735.1840	735.1840	0.369	0.0000	0.0000	0
2020/07/27	ALBI	05/08/2021			Index Future	727.9300	727.9300	727.9300	727.9300	0.000	0.0000	0.0000	0
2020/07/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	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
2020/07/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/07/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/27	ES33	06/08/2020			Bond Future	11.7307	75.0838	11.6527	75.4933	(0.665)	0.0000	0.0000	0
2020/07/27	ES33	05/11/2020			Bond Future	11.9890	72.0856	11.9103	72.4857	(0.656)	0.0000	0.0000	350
2020/07/27	ES33	04/02/2021			Bond Future	12.2555	72.9009	12.1778	73.2838	(0.634)	0.0000	0.0000	0
2020/07/27	ES33	06/05/2021			Bond Future	12.5265	69.9647	12.4489	70.3353	(0.620)	0.0000	0.0000	0
2020/07/27	ES33	05/08/2021			Bond Future	12.8260	70.7256	12.7483	71.0844	(0.606)	0.0000	0.0000	0
2020/07/27	ES42	06/08/2020			Bond Future	12.1337	74.8772	12.0457	75.3909	(0.725)	0.0000	0.0000	0
2020/07/27	ES42	05/11/2020			Bond Future	12.3820	71.3929	12.2924	71.8981	(0.724)	0.0000	0.0000	4,919
2020/07/27	ES42	04/02/2021			Bond Future	12.6303	72.2012	12.5406	72.6903	(0.710)	0.0000	0.0000	0
2020/07/27	ES42	06/05/2021			Bond Future	12.8926	68.7752	12.8018	69.2530	(0.704)	0.0000	0.0000	0
2020/07/27	ES42	05/08/2021			Bond Future	13.1743	69.5224	13.0822	69.9899	(0.700)	0.0000	0.0000	0
2020/07/27	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	GOVI	06/08/2020	728.12	Put	GOVI	281,910.0000	28.1910	251,830.0000	25.1830	(10.670)	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
2020/07/27	GOVI	06/08/2020			GOVI	699.9290	699.9290	702.9370	702.9370	0.430	0.0000	0.0000	701
2020/07/27	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	GOVI	06/08/2020	728.14	Put	GOVI	282,110.0000	28.2110	252,030.0000	25.2030	(10.663)	0	0	0
2020/07/27	GOVI	06/08/2020	728.13	Put	GOVI	282,010.0000	28.2010	251,930.0000	25.1930	(10.666)	0	0	0
2020/07/27	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	GOVI	05/11/2020	737.84	Put	GOVI	306,060.0000	30.6060	277,070.0000	27.7070	(9.472)	0	0	0
2020/07/27	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	GOVI	05/11/2020			GOVI	707.2340	707.2340	710.1330	710.1330	0.410	0.0000	0.0000	318
2020/07/27	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	GOVI	05/11/2020	737.83	Put	GOVI	305,960.0000	30.5960	276,970.0000	27.6970	(9.475)	0	0	0
2020/07/27	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	GOVI	05/11/2020	737.85	Put	GOVI	306,160.0000	30.6160	277,170.0000	27.7170	(9.469)	0	0	0
2020/07/27	GOVI	04/02/2021	750.96	Put	GOVI	357,350.0000	35.7350	330,200.0000	33.0200	(7.598)	0	0	0
2020/07/27	GOVI	04/02/2021			GOVI	715.2250	715.2250	717.9400	717.9400	0.380	0.0000	0.0000	0
2020/07/27	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	GOVI	04/02/2021	750.95	Put	GOVI	357,250.0000	35.7250	330,100.0000	33.0100	(7.600)	0	0	0
2020/07/27	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	GOVI	04/02/2021	750.94	Put	GOVI	357,150.0000	35.7150	330,000.0000	33.0000	(7.602)	0	0	0
2020/07/27	GOVI	06/05/2021	678.67	Call	GOVI	447,940.0000	44.7940	473,670.0000	47.3670	5.744	0	0	0
2020/07/27	GOVI	06/05/2021			GOVI	723.4640	723.4640	726.0370	726.0370	0.356	0.0000	0.0000	0
2020/07/27	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	GOVI	06/05/2021	678.68	Call	GOVI	447,840.0000	44.7840	473,570.0000	47.3570	5.745	0	0	0
2020/07/27	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	GOVI	06/05/2021	678.69	Call	GOVI	447,740.0000	44.7740	473,470.0000	47.3470	5.747	0	0	0
2020/07/27	GOVI	05/08/2021	719.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	GOVI	05/08/2021			GOVI	719.1400	719.1400	719.1400	719.1400	0.000	0.0000	0.0000	0
2020/07/27	GOVI	05/08/2021	719.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	GOVI	05/08/2021	719.15	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/07/27	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	GOVI	05/08/2021	719.13	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/07/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/07/27	IGOV	06/08/2020			Index Future	248.7910	248.7910	248.6500	248.6500	(0.057)	0.0000	0.0000	1,210
2020/07/27	IGOV	05/11/2020			Index Future	251.4490	251.4490	251.2570	251.2570	(0.076)	0.0000	0.0000	48
2020/07/27	IGOV	04/02/2021			Index Future	254.3520	254.3520	254.0810	254.0810	(0.107)	0.0000	0.0000	0
2020/07/27	IGOV	06/05/2021			Index Future	257.3420	257.3420	257.0070	257.0070	(0.130)	0.0000	0.0000	0
2020/07/27	IGOV	05/08/2021			Index Future	259.6600	259.6600	259.6600	259.6600	0.000	0.0000	0.0000	0
2020/07/27	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/07/27	IS05	17/12/2020			Interest Rate Swap	94.0500	94.0500	94.0400	94.0400	(0.011)	0.0000	0.0000	0
2020/07/27	IS05	16/03/2021			Interest Rate Swap	92.3100	92.3100	92.3000	92.3000	(0.011)	0.0000	0.0000	0
2020/07/27	IS05	15/06/2021			Interest Rate Swap	90.5100	90.5100	90.4900	90.4900	(0.022)	0.0000	0.0000	0
2020/07/27	IS05	21/09/2021			Interest Rate Swap	89.5200	89.5200	89.4900	89.4900	(0.034)	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
2020/07/27	IS05	21/12/2021			Interest Rate Swap	90.8200	90.8200	90.7800	90.7800	(0.044)	0.0000	0.0000	51
2020/07/27	IS05	15/03/2022			Interest Rate Swap	90.2800	90.2800	90.2400	90.2400	(0.044)	0.0000	0.0000	0
2020/07/27	IS05	21/06/2022			Interest Rate Swap	90.4500	90.4500	90.3900	90.3900	(0.066)	0.0000	0.0000	0
2020/07/27	IS05	20/09/2022			Interest Rate Swap	93.6200	93.6200	93.5600	93.5600	(0.064)	0.0000	0.0000	0
2020/07/27	IS05	20/12/2022			Interest Rate Swap	94.1100	94.1100	94.0600	94.0600	(0.053)	0.0000	0.0000	0
2020/07/27	IS05	22/03/2023			Interest Rate Swap	86.4800	86.4800	86.4500	86.4500	(0.035)	0.0000	0.0000	0
2020/07/27	IS05	20/06/2023			Interest Rate Swap	91.9900	91.9900	91.9800	91.9800	(0.011)	0.0000	0.0000	0
2020/07/27	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/07/27	IS10	17/12/2025			Interest Rate Swap	79.8500	79.8500	79.9400	79.9400	0.113	0.0000	0.0000	0
2020/07/27	IS10	16/03/2026			Interest Rate Swap	76.4000	76.4000	76.5100	76.5100	0.144	0.0000	0.0000	0
2020/07/27	IS10	15/06/2026			Interest Rate Swap	74.8400	74.8400	74.9700	74.9700	0.174	0.0000	0.0000	0
2020/07/27	IS10	21/09/2026			Interest Rate Swap	76.9100	76.9100	77.0400	77.0400	0.169	0.0000	0.0000	0
2020/07/27	IS10	21/12/2026			Interest Rate Swap	81.0000	81.0000	81.1400	81.1400	0.173	0.0000	0.0000	0
2020/07/27	IS10	15/03/2027			Interest Rate Swap	79.6000	79.6000	79.7300	79.7300	0.163	0.0000	0.0000	0
2020/07/27	IS10	21/06/2027			Interest Rate Swap	81.7300	81.7300	81.8800	81.8800	0.184	0.0000	0.0000	0
2020/07/27	IS10	20/09/2027			Interest Rate Swap	87.5700	87.5700	87.7200	87.7200	0.171	0.0000	0.0000	0
2020/07/27	IS10	20/12/2027			Interest Rate Swap	87.9700	87.9700	88.1500	88.1500	0.205	0.0000	0.0000	0
2020/07/27	IS10	22/03/2028			Interest Rate Swap	80.9900	80.9900	81.2000	81.2000	0.259	0.0000	0.0000	0
2020/07/27	IS10	20/06/2028			Interest Rate Swap	88.8200	88.8200	89.0500	89.0500	0.259	0.0000	0.0000	0
2020/07/27	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/07/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/07/27	JBAF	19/08/2020			Jibar Tradeable Future	3.7150	96.2850	3.7150	96.2850	0.000	0.0000	0.0000	0
2020/07/27	JBAF	16/09/2020			Jibar Tradeable Future	3.6950	96.3050	3.6850	96.3150	(0.271)	0.0000	0.0000	0
2020/07/27	JBAF	21/10/2020			Jibar Tradeable Future	3.6350	96.3650	3.6250	96.3750	(0.275)	0.0000	0.0000	0
2020/07/27	JBAF	18/11/2020			Jibar Tradeable Future	3.6250	96.3750	3.6150	96.3850	(0.276)	0.0000	0.0000	0
2020/07/27	JBAF	15/12/2020			Jibar Tradeable Future	3.6350	96.3650	3.6050	96.3950	(0.825)	0.0000	0.0000	10
2020/07/27	JBAF	20/01/2021			Jibar Tradeable Future	3.6250	96.3750	3.5950	96.4050	(0.828)	0.0000	0.0000	0
2020/07/27	JBAF	17/03/2021			Jibar Tradeable Future	3.6800	96.3200	3.6500	96.3500	(0.815)	0.0000	0.0000	0
2020/07/27	JBAF	15/06/2021			Jibar Tradeable Future	3.8200	96.1800	3.7900	96.2100	(0.785)	0.0000	0.0000	0
2020/07/27	JBAF	15/09/2021			Jibar Tradeable Future	3.8650	96.1350	3.8350	96.1650	(0.776)	0.0000	0.0000	0
2020/07/27	JBAF	15/12/2021			Jibar Tradeable Future	4.0800	95.9200	4.0700	95.9300	(0.245)	0.0000	0.0000	0
2020/07/27	JBAF	16/03/2022			Jibar Tradeable Future	4.1650	95.8350	4.1350	95.8650	(0.720)	0.0000	0.0000	0
2020/07/27	JBAF	15/06/2022			Jibar Tradeable Future	4.4250	95.5750	4.4250	95.5750	0.000	0.0000	0.0000	0
2020/07/27	R023	06/08/2020	7.26	Call	Bond Future	5,448.7100	5.4487	5,511.3300	5.5113	1.149	0	0	0
2020/07/27	R023	06/08/2020			Bond Future	4.9763	110.0421	4.9509	110.1047	(0.510)	0.0000	0.0000	22,991
2020/07/27	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R023	06/08/2020	7.27	Call	Bond Future	5,471.7900	5.4718	5,534.4100	5.5344	1.144	0	0	0
2020/07/27	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R023	06/08/2020	7.28	Call	Bond Future	5,494.8600	5.4949	5,557.4800	5.5575	1.140	0	0	0
2020/07/27	R023	05/11/2020	7.46	Put	Bond Future	0.3600	0.0004	0.2700	0.0003	(25.000)	0	0	0
2020/07/27	R023	05/11/2020	7.47	Put	Bond Future	0.3400	0.0003	0.2600	0.0003	(23.529)	0	0	0
2020/07/27	R023	05/11/2020			Bond Future	5.0677	107.2725	5.0482	107.3160	(0.385)	0.0000	0.0000	13,255
2020/07/27	R023	05/11/2020	7.46	Call	Bond Future	5,166.1400	5.1661	5,209.5400	5.2095	0.840	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
2020/07/27	R023	05/11/2020	7.47	Call	Bond Future	5,187.0400	5.1870	5,230.4500	5.2304	0.837	0	0	0
2020/07/27	R023	05/11/2020	7.45	Call	Bond Future	5,145.2400	5.1452	5,188.6400	5.1886	0.843	0	0	0
2020/07/27	R023	05/11/2020	7.45	Put	Bond Future	0.3700	0.0004	0.2800	0.0003	(24.324)	0	0	0
2020/07/27	R023	04/02/2021	6.34	Call	Bond Future	2,494.6300	2.4946	2,501.3400	2.5013	0.269	0	0	0
2020/07/27	R023	04/02/2021	6.32	Put	Bond Future	151.5300	0.1515	146.3000	0.1463	(3.451)	0	0	0
2020/07/27	R023	04/02/2021			Bond Future	5.1408	108.4852	5.1349	108.4970	(0.116)	0.0000	0.0000	0
2020/07/27	R023	04/02/2021	6.34	Put	Bond Future	146.1400	0.1461	141.0200	0.1410	(3.503)	0	0	0
2020/07/27	R023	04/02/2021	6.32	Call	Bond Future	2,461.4100	2.4614	2,468.0100	2.4680	0.268	0	0	0
2020/07/27	R023	04/02/2021	6.33	Put	Bond Future	148.8200	0.1488	143.6400	0.1436	(3.481)	0	0	0
2020/07/27	R023	04/02/2021	6.33	Call	Bond Future	2,478.0100	2.4780	2,484.6600	2.4847	0.268	0	0	0
2020/07/27	R023	06/05/2021	7.58	Call	Bond Future	4,075.8500	4.0758	4,062.4000	4.0624	(0.330)	0	0	0
2020/07/27	R023	06/05/2021			Bond Future	5.2097	105.8258	5.2171	105.8128	0.142	0.0000	0.0000	0
2020/07/27	R023	06/05/2021	7.56	Call	Bond Future	4,043.8100	4.0438	4,030.3400	4.0303	(0.333)	0	0	0
2020/07/27	R023	06/05/2021	7.56	Put	Bond Future	32.1500	0.0321	31.6700	0.0317	(1.493)	0	0	0
2020/07/27	R023	06/05/2021	7.58	Put	Bond Future	30.9300	0.0309	30.4700	0.0305	(1.487)	0	0	0
2020/07/27	R023	06/05/2021	7.57	Call	Bond Future	4,059.8200	4.0598	4,046.3700	4.0464	(0.331)	0	0	0
2020/07/27	R023	06/05/2021	7.57	Put	Bond Future	31.5300	0.0315	31.0700	0.0311	(1.459)	0	0	0
2020/07/27	R023	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R023	05/08/2021	5.29	Put	Bond Future	96.3800	0.0964	133.3000	0.1333	38.307	0	0	0
2020/07/27	R023	05/08/2021			Bond Future	5.3538	106.9774	5.3783	106.9405	0.457	0.0000	0.0000	0
2020/07/27	R023	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R023	05/08/2021	5.31	Put	Bond Future	66.1700	0.0662	103.0900	0.1031	55.796	0	0	0
2020/07/27	R023	05/08/2021	5.30	Put	Bond Future	81.2700	0.0813	118.1900	0.1182	45.429	0	0	0
2020/07/27	R023	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R035	06/08/2020	9.92	Put	Bond Future	5,947.6000	5.9476	5,461.7000	5.4617	(8.170)	0	0	0
2020/07/27	R035	06/08/2020	10.45	Put	Bond Future	2,699.6500	2.6996	2,221.3700	2.2214	(17.716)	0	0	500
2020/07/27	R035	06/08/2020	9.67	Call	Bond Future	9.4100	0.0094	5.0600	0.0051	(46.227)	0	0	500
2020/07/27	R035	06/08/2020	9.00	Put	Bond Future	12,862.9500	12.8630	12,389.2900	12.3893	(3.682)	0	0	0
2020/07/27	R035	06/08/2020			Bond Future	10.7842	90.1067	10.7117	90.5803	(0.672)	0.0000	0.0000	63,716
2020/07/27	R035	06/08/2020	9.92	Call	Bond Future	41.8900	0.0419	29.6200	0.0296	(29.291)	0	0	0
2020/07/27	R035	06/08/2020	9.09	Put	Bond Future	12,149.5800	12.1496	11,675.8700	11.6759	(3.899)	0	0	0
2020/07/27	R035	06/08/2020	9.09	Call	Bond Future	0.1000	0.0001	0.0200	0.0000	(80.000)	0	0	500
2020/07/27	R035	06/08/2020	9.67	Put	Bond Future	7,733.8900	7.7339	7,255.9100	7.2559	(6.180)	0	0	0
2020/07/27	R035	06/08/2020	9.00	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	24,761
2020/07/27	R035	06/08/2020	9.93	Call	Bond Future	44.2300	0.0442	31.5700	0.0316	(28.623)	0	0	0
2020/07/27	R035	06/08/2020	9.91	Put	Bond Future	6,017.1200	6.0171	5,531.6200	5.5316	(8.069)	0	0	0
2020/07/27	R035	06/08/2020	10.45	Call	Bond Future	483.5400	0.4835	478.8900	0.4789	(0.962)	0	0	0
2020/07/27	R035	06/08/2020	9.93	Put	Bond Future	5,878.2500	5.8783	5,391.9600	5.3920	(8.273)	0	0	0
2020/07/27	R035	06/08/2020	9.91	Call	Bond Future	39.6500	0.0396	27.7800	0.0278	(29.937)	0	0	0
2020/07/27	R035	06/08/2020	8.75	Put	Bond Future	14,883.9800	14.8840	14,410.3500	14.4104	(3.182)	0	0	0
2020/07/27	R035	06/08/2020	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/07/27	R035	05/11/2020	10.34	Put	Bond Future	6,630.3900	6.6304	6,282.0300	6.2820	(5.254)	0	0	0
2020/07/27	R035	05/11/2020			Bond Future	11.0010	86.5641	10.9281	87.0266	(0.663)	0.0000	0.0000	50,287
2020/07/27	R035	05/11/2020	10.33	Call	Bond Future	2,275.2400	2.2752	2,388.3700	2.3884	4.972	0	0	0
2020/07/27	R035	05/11/2020	10.33	Put	Bond Future	6,674.9000	6.6749	6,325.5300	6.3255	(5.234)	0	0	0
2020/07/27	R035	05/11/2020	10.34	Call	Bond Future	2,298.7300	2.2987	2,412.8700	2.4129	4.965	0	0	0
2020/07/27	R035	05/11/2020	10.32	Call	Bond Future	2,251.9000	2.2519	2,364.0200	2.3640	4.979	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
2020/07/27	R035	05/11/2020	10.32	Put	Bond Future	6,719.6400	6.7196	6,369.2600	6.3693	(5.214)	0	0	0
2020/07/27	R035	04/02/2021	11.14	Put	Bond Future	5,650.1000	5.6501	5,397.3700	5.3974	(4.473)	0	0	650
2020/07/27	R035	04/02/2021	10.04	Put	Bond Future	10,171.2300	10.1712	9,833.3100	9.8333	(3.322)	0	0	0
2020/07/27	R035	04/02/2021	10.14	Put	Bond Future	9,663.8900	9.6639	9,332.9500	9.3329	(3.425)	0	0	650
2020/07/27	R035	04/02/2021	10.05	Call	Bond Future	2,445.2800	2.4453	2,549.6500	2.5497	4.268	0	0	0
2020/07/27	R035	04/02/2021			Bond Future	11.2240	87.5428	11.1522	87.9844	(0.640)	0.0000	0.0000	0
2020/07/27	R035	04/02/2021	10.06	Call	Bond Future	2,463.5900	2.4636	2,568.6600	2.5687	4.265	0	0	0
2020/07/27	R035	04/02/2021	10.06	Put	Bond Future	10,068.4200	10.0684	9,731.8800	9.7319	(3.343)	0	0	0
2020/07/27	R035	04/02/2021	10.14	Call	Bond Future	2,613.3600	2.6134	2,724.0300	2.7240	4.235	0	0	0
2020/07/27	R035	04/02/2021	11.14	Call	Bond Future	5,132.9700	5.1330	5,321.8500	5.3218	3.680	0	0	0
2020/07/27	R035	04/02/2021	10.04	Call	Bond Future	2,427.0600	2.4271	2,530.7500	2.5307	4.272	0	0	0
2020/07/27	R035	04/02/2021	10.05	Put	Bond Future	10,119.7400	10.1197	9,782.5000	9.7825	(3.332)	0	0	0
2020/07/27	R035	06/05/2021	12.77	Call	Bond Future	10,217.5900	10.2176	10,501.8300	10.5018	2.782	0	0	0
2020/07/27	R035	06/05/2021	11.55	Call	Bond Future	5,968.0700	5.9681	6,175.9700	6.1760	3.484	0	0	0
2020/07/27	R035	06/05/2021	10.24	Put	Bond Future	10,345.0800	10.3451	10,033.1600	10.0332	(3.015)	0	0	0
2020/07/27	R035	06/05/2021	12.35	Put	Bond Future	3,530.8300	3.5308	3,364.9700	3.3650	(4.697)	0	0	0
2020/07/27	R035	06/05/2021	12.37	Call	Bond Future	8,730.8000	8.7308	8,992.8100	8.9928	3.001	0	0	0
2020/07/27	R035	06/05/2021			Bond Future	11.4464	84.0748	11.3750	84.5015	(0.624)	0.0000	0.0000	0
2020/07/27	R035	06/05/2021	12.35	Call	Bond Future	8,657.6900	8.6577	8,918.5200	8.9185	3.013	0	0	0
2020/07/27	R035	06/05/2021	12.37	Put	Bond Future	3,495.8900	3.4959	3,331.2100	3.3312	(4.711)	0	0	0
2020/07/27	R035	06/05/2021	12.77	Put	Bond Future	2,868.4800	2.8685	2,726.0300	2.7260	(4.966)	0	0	1,650
2020/07/27	R035	06/05/2021	11.55	Put	Bond Future	5,355.2700	5.3553	5,136.4800	5.1365	(4.086)	0	0	1,650
2020/07/27	R035	06/05/2021	10.24	Call	Bond Future	2,681.5400	2.6815	2,796.3100	2.7963	4.280	0	0	793
2020/07/27	R035	06/05/2021	12.36	Put	Bond Future	3,513.3100	3.5133	3,348.0500	3.3481	(4.704)	0	0	0
2020/07/27	R035	06/05/2021	10.81	Put	Bond Future	7,786.1400	7.7861	7,513.5300	7.5135	(3.501)	0	0	0
2020/07/27	R035	06/05/2021	10.81	Call	Bond Future	3,867.4900	3.8675	4,021.5700	4.0216	3.984	0	0	1,650
2020/07/27	R035	06/05/2021	12.02	Call	Bond Future	7,491.1100	7.4911	7,731.2800	7.7313	3.206	0	0	0
2020/07/27	R035	06/05/2021	12.02	Put	Bond Future	4,180.2300	4.1802	3,993.7100	3.9937	(4.462)	0	0	793
2020/07/27	R035	06/05/2021	11.32	Call	Bond Future	5,271.9800	5.2720	5,463.3900	5.4634	3.631	0	0	0
2020/07/27	R035	06/05/2021	11.32	Put	Bond Future	6,029.4000	6.0294	5,794.1200	5.7941	(3.902)	0	0	793
2020/07/27	R035	06/05/2021	12.36	Call	Bond Future	8,694.2200	8.6942	8,955.6500	8.9557	3.007	0	0	0
2020/07/27	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R035	05/08/2021			Bond Future	11.6962	84.9893	11.6249	85.4016	(0.610)	0.0000	0.0000	0
2020/07/27	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R035	05/08/2021	5.29	Put	Bond Future	53,334.6600	53.3347	52,922.3400	52.9223	(0.773)	0	0	0
2020/07/27	R035	05/08/2021	5.31	Put	Bond Future	53,101.3700	53.1014	52,689.0500	52.6890	(0.776)	0	0	0
2020/07/27	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R035	05/08/2021	5.30	Put	Bond Future	53,217.9500	53.2180	52,805.6300	52.8056	(0.775)	0	0	0
2020/07/27	R186	06/08/2020	8.38	Put	Bond Future	9.3900	0.0094	2.3000	0.0023	(75.506)	0	0	0
2020/07/27	R186	06/08/2020	7.45	Call	Bond Future	628.5600	0.6286	624.9900	0.6250	(0.568)	0	0	2,500
2020/07/27	R186	06/08/2020	9.00	Call	Bond Future	7,768.1100	7.7681	7,968.2100	7.9682	2.576	0	0	900
2020/07/27	R186	06/08/2020	8.00	Call	Bond Future	2,726.8400	2.7268	2,877.9900	2.8780	5.543	0	0	900
2020/07/27	R186	06/08/2020	8.25	Call	Bond Future	3,970.3500	3.9704	4,155.7000	4.1557	4.668	0	0	0
2020/07/27	R186	06/08/2020			Bond Future	7.5082	116.3802	7.4715	116.5804	(0.489)	0.0000	0.0000	68,565
2020/07/27	R186	06/08/2020	8.37	Call	Bond Future	4,581.6000	4.5816	4,774.2100	4.7742	4.204	0	0	0
2020/07/27	R186	06/08/2020	8.37	Put	Bond Future	10.0300	0.0100	2.5000	0.0025	(75.075)	0	0	0
2020/07/27	R186	06/08/2020	9.00	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	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
2020/07/27	R186	06/08/2020	8.38	Call	Bond Future	4,632.6400		4.6326	4,825.6900	4.8257	4.167	0	0	0
2020/07/27	R186	06/08/2020	7.45	Put	Bond Future	946.1200		0.9461	742.4100	0.7424	(21.531)	0	0	2,500
2020/07/27	R186	06/08/2020	8.00	Put	Bond Future	89.2700		0.0893	40.2800	0.0403	(54.878)	0	0	15,177
2020/07/27	R186	06/08/2020	8.25	Put	Bond Future	21.3500		0.0213	6.5600	0.0066	(69.274)	0	0	0
2020/07/27	R186	06/08/2020	8.36	Call	Bond Future	4,530.5600		4.5306	4,722.7100	4.7227	4.241	0	0	0
2020/07/27	R186	06/08/2020	8.36	Put	Bond Future	10.7000		0.0107	2.7100	0.0027	(74.673)	0	0	0
2020/07/27	R186	05/11/2020	7.50	Call	Bond Future	2,009.1100		2.0091	2,055.5800	2.0556	2.313	0	0	80
2020/07/27	R186	05/11/2020	8.00	Put	Bond Future	1,753.2300		1.7532	1,649.7800	1.6498	(5.901)	0	0	0
2020/07/27	R186	05/11/2020	8.65	Call	Bond Future	5,712.2500		5.7123	5,827.6700	5.8277	2.021	0	0	0
2020/07/27	R186	05/11/2020	8.64	Put	Bond Future	835.4300		0.8354	769.6400	0.7696	(7.875)	0	0	0
2020/07/27	R186	05/11/2020			Bond Future	7.6852		117.5824	7.6505	117.7631	(0.451)	0.0000	0.0000	36,595
2020/07/27	R186	05/11/2020	7.00	Put	Bond Future	4,691.2500		4.6913	4,532.7200	4.5327	(3.379)	0	0	0
2020/07/27	R186	05/11/2020	7.00	Call	Bond Future	1,050.7700		1.0508	1,072.9300	1.0729	2.109	0	0	1,200
2020/07/27	R186	05/11/2020	8.66	Call	Bond Future	5,751.6000		5.7516	5,867.5400	5.8675	2.016	0	0	0
2020/07/27	R186	05/11/2020	8.66	Put	Bond Future	815.5500		0.8156	750.8000	0.7508	(7.939)	0	0	0
2020/07/27	R186	05/11/2020	7.50	Put	Bond Future	2,978.8600		2.9789	2,844.6400	2.8446	(4.506)	0	0	0
2020/07/27	R186	05/11/2020	6.50	Put	Bond Future	6,875.7300		6.8757	6,702.5100	6.7025	(2.519)	0	0	0
2020/07/27	R186	05/11/2020	8.00	Call	Bond Future	3,377.7500		3.3777	3,454.9900	3.4550	2.287	0	0	1,200
2020/07/27	R186	05/11/2020	7.84	Put	Bond Future	2,093.5500		2.0935	1,979.9200	1.9799	(5.428)	0	0	0
2020/07/27	R186	05/11/2020	9.26	Put	Bond Future	338.3700		0.3384	303.2500	0.3032	(10.379)	0	0	3,500
2020/07/27	R186	05/11/2020	8.65	Put	Bond Future	825.4400		0.8254	760.1700	0.7602	(7.907)	0	0	0
2020/07/27	R186	05/11/2020	8.64	Call	Bond Future	5,672.9700		5.6730	5,787.8700	5.7879	2.025	0	0	0
2020/07/27	R186	05/11/2020	6.50	Call	Bond Future	485.5400		0.4855	493.0100	0.4930	1.538	0	0	80
2020/07/27	R186	05/11/2020	7.84	Call	Bond Future	2,896.0700		2.8961	2,963.1300	2.9631	2.316	0	0	3,500
2020/07/27	R186	05/11/2020	8.34	Put	Bond Future	1,189.5700		1.1896	1,107.0700	1.1071	(6.935)	0	0	0
2020/07/27	R186	05/11/2020	8.34	Call	Bond Future	4,535.7800		4.5358	4,633.9700	4.6340	2.165	0	0	3,500
2020/07/27	R186	05/11/2020	9.26	Call	Bond Future	8,177.5800		8.1776	8,323.1500	8.3232	1.780	0	0	0
2020/07/27	R186	04/02/2021	8.15	Call	Bond Future	3,952.5300		3.9525	4,015.5700	4.0156	1.595	0	0	0
2020/07/27	R186	04/02/2021			Bond Future	7.8612		113.6297	7.8315	113.7779	(0.379)	0.0000	0.0000	0
2020/07/27	R186	04/02/2021	8.15	Put	Bond Future	2,526.9400		2.5269	2,441.7500	2.4418	(3.371)	0	0	0
2020/07/27	R186	04/02/2021	8.16	Call	Bond Future	3,981.4700		3.9815	4,044.8700	4.0449	1.592	0	0	0
2020/07/27	R186	04/02/2021	8.17	Put	Bond Future	2,487.0300		2.4870	2,402.5800	2.4026	(3.396)	0	0	0
2020/07/27	R186	04/02/2021	8.16	Put	Bond Future	2,506.9300		2.5069	2,422.1000	2.4221	(3.384)	0	0	0
2020/07/27	R186	04/02/2021	8.17	Call	Bond Future	4,010.5000		4.0105	4,074.2800	4.0743	1.590	0	0	0
2020/07/27	R186	06/05/2021	10.76	Put	Bond Future	291.2600		0.2913	276.3400	0.2763	(5.123)	0	0	0
2020/07/27	R186	06/05/2021	10.77	Call	Bond Future	12,300.2800		12.3003	12,408.5000	12.4085	0.880	0	0	0
2020/07/27	R186	06/05/2021			Bond Future	8.0502		114.9400	8.0243	115.0630	(0.322)	0.0000	0.0000	0
2020/07/27	R186	06/05/2021	10.78	Call	Bond Future	12,337.9600		12.3380	12,446.3100	12.4463	0.878	0	0	0
2020/07/27	R186	06/05/2021	10.78	Put	Bond Future	284.5300		0.2845	269.8700	0.2699	(5.152)	0	0	0
2020/07/27	R186	06/05/2021	10.76	Call	Bond Future	12,262.6100		12.2626	12,370.7000	12.3707	0.881	0	0	0
2020/07/27	R186	06/05/2021	10.77	Put	Bond Future	287.8800		0.2879	273.0900	0.2731	(5.138)	0	0	0
2020/07/27	R186	05/08/2021	8.62	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R186	05/08/2021	8.61	Call	Bond Future	1,486.4100		1.4864	1,585.5800	1.5856	6.672	0	0	0
2020/07/27	R186	05/08/2021			Bond Future	8.2777		110.9083	8.2557	111.0075	(0.265)	0.0000	0.0000	0
2020/07/27	R186	05/08/2021	8.62	Call	Bond Future	1,530.7500		1.5307	1,629.9200	1.6299	6.479	0	0	0
2020/07/27	R186	05/08/2021	8.61	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R186	05/08/2021	8.63	Call	Bond Future	1,575.0500		1.5750	1,674.2200	1.6742	6.296	0	0	0
2020/07/27	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
2020/07/27	R197	06/08/2020			Bond Future	305.1339	305.1339	305.0654	305.0654	(0.022)	0.0000	0.0000	1,641
2020/07/27	R197	05/11/2020			Bond Future	308.3608	308.3608	308.2354	308.2354	(0.041)	0.0000	0.0000	2,350
2020/07/27	R197	04/02/2021			Bond Future	304.0779	304.0779	303.8603	303.8603	(0.072)	0.0000	0.0000	0
2020/07/27	R197	06/05/2021			Bond Future	307.6546	307.6546	307.3625	307.3625	(0.095)	0.0000	0.0000	0
2020/07/27	R197	05/08/2021			Bond Future	303.0853	303.0853	302.7223	302.7223	(0.120)	0.0000	0.0000	0
2020/07/27	R202	06/08/2020			Bond Future	205.8014	205.8014	205.7658	205.7658	(0.017)	0.0000	0.0000	3,530
2020/07/27	R202	05/11/2020			Bond Future	207.9778	207.9778	207.9040	207.9040	(0.035)	0.0000	0.0000	7,968
2020/07/27	R202	04/02/2021			Bond Future	206.2130	206.2130	206.0769	206.0769	(0.066)	0.0000	0.0000	0
2020/07/27	R202	06/05/2021			Bond Future	208.6383	208.6383	208.4518	208.4518	(0.089)	0.0000	0.0000	0
2020/07/27	R202	05/08/2021			Bond Future	206.7147	206.7147	206.4801	206.4801	(0.113)	0.0000	0.0000	0
2020/07/27	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R208	06/08/2020			Bond Future	3.4204	104.5361	3.4268	104.5320	0.187	0.0000	0.0000	22,492
2020/07/27	R208	06/08/2020	5.56	Call	Bond Future	1,342.6300	1.3426	1,338.5600	1.3386	(0.303)	0	0	0
2020/07/27	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R208	06/08/2020	5.57	Call	Bond Future	1,348.8300	1.3488	1,344.7600	1.3448	(0.302)	0	0	0
2020/07/27	R208	06/08/2020	5.55	Call	Bond Future	1,336.4300	1.3364	1,332.3600	1.3324	(0.305)	0	0	0
2020/07/27	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R208	05/11/2020	4.78	Call	Bond Future	724.4000	0.7244	701.2800	0.7013	(3.192)	0	0	0
2020/07/27	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R208	05/11/2020			Bond Future	2.9117	102.2252	2.9709	102.2020	2.033	0.0000	0.0000	4,518
2020/07/27	R208	05/11/2020	4.79	Call	Bond Future	728.2500	0.7283	705.1300	0.7051	(3.175)	0	0	0
2020/07/27	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R208	05/11/2020	4.77	Call	Bond Future	720.5500	0.7206	697.4300	0.6974	(3.209)	0	0	0
2020/07/27	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R209	06/08/2020	5.55	Put	Bond Future	40,418.7700	40.4188	39,981.4300	39.9814	(1.082)	0	0	0
2020/07/27	R209	06/08/2020			Bond Future	10.6503	69.1144	10.5730	69.5517	(0.725)	0.0000	0.0000	54,387
2020/07/27	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R209	06/08/2020	5.57	Put	Bond Future	40,201.9600	40.2020	39,764.6200	39.7646	(1.088)	0	0	0
2020/07/27	R209	06/08/2020	5.56	Put	Bond Future	40,310.2900	40.3103	39,872.9500	39.8730	(1.085)	0	0	0
2020/07/27	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R209	05/11/2020	10.02	Call	Bond Future	1,861.2800	1.8613	1,958.3600	1.9584	5.216	0	0	0
2020/07/27	R209	05/11/2020			Bond Future	10.8402	66.6887	10.7624	67.1180	(0.718)	0.0000	0.0000	5,500
2020/07/27	R209	05/11/2020	10.00	Call	Bond Future	1,826.9700	1.8270	1,922.3500	1.9224	5.221	0	0	0
2020/07/27	R209	05/11/2020	10.00	Put	Bond Future	6,683.7900	6.6838	6,349.9300	6.3499	(4.995)	0	0	0
2020/07/27	R209	05/11/2020	10.02	Put	Bond Future	6,596.5900	6.5966	6,264.4300	6.2644	(5.035)	0	0	0
2020/07/27	R209	05/11/2020	10.01	Call	Bond Future	1,844.0700	1.8441	1,940.3000	1.9403	5.218	0	0	0
2020/07/27	R209	05/11/2020	10.01	Put	Bond Future	6,640.1000	6.6401	6,307.0900	6.3071	(5.015)	0	0	0
2020/07/27	R209	04/02/2021	10.12	Put	Bond Future	7,854.7400	7.8547	7,561.4100	7.5614	(3.734)	0	0	0
2020/07/27	R209	04/02/2021			Bond Future	11.0303	67.4431	10.9533	67.8570	(0.698)	0.0000	0.0000	0
2020/07/27	R209	04/02/2021	10.11	Call	Bond Future	2,689.0800	2.6891	2,808.9400	2.8089	4.457	0	0	0
2020/07/27	R209	04/02/2021	10.11	Put	Bond Future	7,896.3100	7.8963	7,602.2800	7.6023	(3.724)	0	0	0
2020/07/27	R209	04/02/2021	10.12	Call	Bond Future	2,707.2600	2.7073	2,827.8200	2.8278	4.453	0	0	0
2020/07/27	R209	04/02/2021	10.10	Call	Bond Future	2,670.9800	2.6710	2,790.1500	2.7901	4.462	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
2020/07/27	R209	04/02/2021	10.10	Put	Bond Future	7,938.0300	7.9380	7,643.3100	7.6433	(3.713)	0	0	0
2020/07/27	R209	06/05/2021	12.25	Put	Bond Future	3,010.9800	3.0110	2,863.0800	2.8631	(4.912)	0	0	1,000
2020/07/27	R209	06/05/2021	12.23	Put	Bond Future	3,040.2500	3.0402	2,891.2900	2.8913	(4.900)	0	0	0
2020/07/27	R209	06/05/2021	12.22	Call	Bond Future	7,949.2100	7.9492	8,202.6900	8.2027	3.189	0	0	0
2020/07/27	R209	06/05/2021			Bond Future	11.2258	65.0796	11.1488	65.4826	(0.685)	0.0000	0.0000	460
2020/07/27	R209	06/05/2021	10.25	Put	Bond Future	8,222.0100	8.2220	7,946.3200	7.9463	(3.353)	0	0	0
2020/07/27	R209	06/05/2021	10.25	Call	Bond Future	2,828.5300	2.8285	2,955.8100	2.9558	4.500	0	0	1,000
2020/07/27	R209	06/05/2021	11.25	Call	Bond Future	5,120.3100	5.1203	5,315.0200	5.3150	3.803	0	0	0
2020/07/27	R209	06/05/2021	11.25	Put	Bond Future	4,994.0400	4.9940	4,785.7800	4.7858	(4.170)	0	0	1,000
2020/07/27	R209	06/05/2021	12.25	Call	Bond Future	8,044.1500	8.0441	8,299.2200	8.2992	3.171	0	0	0
2020/07/27	R209	06/05/2021	12.23	Call	Bond Future	7,980.7700	7.9808	8,234.7800	8.2348	3.183	0	0	0
2020/07/27	R209	06/05/2021	12.22	Put	Bond Future	3,055.0900	3.0551	2,905.6000	2.9056	(4.893)	0	0	0
2020/07/27	R209	06/05/2021	12.24	Call	Bond Future	8,012.5600	8.0126	8,267.0900	8.2671	3.177	0	0	0
2020/07/27	R209	06/05/2021	12.24	Put	Bond Future	3,025.6800	3.0257	2,877.2400	2.8772	(4.906)	0	0	0
2020/07/27	R209	05/08/2021	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R209	05/08/2021			Bond Future	11.4407	65.7873	11.3636	66.1800	(0.674)	0.0000	0.0000	0
2020/07/27	R209	05/08/2021	11.80	Call	Bond Future	1,785.2600	1.7853	2,177.9300	2.1779	21.995	0	0	0
2020/07/27	R209	05/08/2021	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R209	05/08/2021	11.81	Call	Bond Future	1,833.8900	1.8339	2,226.5600	2.2266	21.412	0	0	0
2020/07/27	R209	05/08/2021	11.79	Call	Bond Future	1,736.5700	1.7366	2,129.2400	2.1292	22.612	0	0	0
2020/07/27	R209	05/08/2021	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R210	06/08/2020			Bond Future	182.2904	182.2904	182.1954	182.1954	(0.052)	0.0000	0.0000	1,331
2020/07/27	R210	05/11/2020			Bond Future	181.5435	181.5435	181.4140	181.4140	(0.071)	0.0000	0.0000	1,243
2020/07/27	R210	04/02/2021			Bond Future	183.6397	183.6397	183.4544	183.4544	(0.101)	0.0000	0.0000	0
2020/07/27	R210	06/05/2021			Bond Future	183.0897	183.0897	182.8591	182.8591	(0.126)	0.0000	0.0000	0
2020/07/27	R210	05/08/2021			Bond Future	185.1263	185.1263	184.8521	184.8521	(0.148)	0.0000	0.0000	0
2020/07/27	R212	06/08/2020			Bond Future	165.5599	165.5599	165.5201	165.5201	(0.024)	0.0000	0.0000	6,998
2020/07/27	R212	05/11/2020			Bond Future	167.3108	167.3108	167.2401	167.2401	(0.042)	0.0000	0.0000	1,686
2020/07/27	R212	04/02/2021			Bond Future	166.9479	166.9479	166.8265	166.8265	(0.073)	0.0000	0.0000	0
2020/07/27	R212	06/05/2021			Bond Future	168.9114	168.9114	168.7490	168.7490	(0.096)	0.0000	0.0000	0
2020/07/27	R212	05/08/2021			Bond Future	168.4631	168.4631	168.2611	168.2611	(0.120)	0.0000	0.0000	0
2020/07/27	R213	06/08/2020	9.31	Call	Bond Future	326.0200	0.3260	291.2000	0.2912	(10.680)	0	0	0
2020/07/27	R213	06/08/2020			Bond Future	9.6609	85.7684	9.6138	86.0398	(0.487)	0.0000	0.0000	8,974
2020/07/27	R213	06/08/2020	9.29	Call	Bond Future	300.2500	0.3002	265.3000	0.2653	(11.640)	0	0	0
2020/07/27	R213	06/08/2020	9.29	Put	Bond Future	2,470.8600	2.4709	2,164.5000	2.1645	(12.399)	0	0	0
2020/07/27	R213	06/08/2020	9.31	Put	Bond Future	2,377.6700	2.3777	2,071.4400	2.0714	(12.879)	0	0	0
2020/07/27	R213	06/08/2020	9.30	Call	Bond Future	312.9400	0.3129	278.0300	0.2780	(11.155)	0	0	0
2020/07/27	R213	06/08/2020	9.30	Put	Bond Future	2,424.0400	2.4240	2,117.7200	2.1177	(12.637)	0	0	0
2020/07/27	R213	05/11/2020	9.60	Put	Bond Future	4,167.6500	4.1676	3,978.5900	3.9786	(4.536)	0	0	0
2020/07/27	R213	05/11/2020	9.59	Call	Bond Future	2,692.5600	2.6926	2,761.7600	2.7618	2.570	0	0	0
2020/07/27	R213	05/11/2020			Bond Future	9.8565	83.1260	9.8103	83.3849	(0.469)	0.0000	0.0000	7,397
2020/07/27	R213	05/11/2020	9.60	Call	Bond Future	2,717.3200	2.7173	2,787.1600	2.7872	2.570	0	0	0
2020/07/27	R213	05/11/2020	9.59	Put	Bond Future	4,200.1200	4.2001	4,010.4200	4.0104	(4.517)	0	0	0
2020/07/27	R213	05/11/2020	9.61	Call	Bond Future	2,742.2100	2.7422	2,812.7000	2.8127	2.571	0	0	0
2020/07/27	R213	05/11/2020	9.61	Put	Bond Future	4,135.3600	4.1354	3,946.9500	3.9469	(4.556)	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
2020/07/27	R213	04/02/2021	9.40	Call	Bond Future	2,787.5800		2.7876	2,849.6000	2.8496	2.225	0	0	0
2020/07/27	R213	04/02/2021	9.39	Put	Bond Future	6,491.8300		6.4918	6,316.6000	6.3166	(2.699)	0	0	0
2020/07/27	R213	04/02/2021			Bond Future	10.0566		84.0658	10.0130	84.3026	(0.433)	0.0000	0.0000	0
2020/07/27	R213	04/02/2021	9.41	Call	Bond Future	2,808.6700		2.8087	2,871.1100	2.8711	2.223	0	0	0
2020/07/27	R213	04/02/2021	9.41	Put	Bond Future	6,418.9100		6.4189	6,244.5400	6.2445	(2.717)	0	0	0
2020/07/27	R213	04/02/2021	9.40	Put	Bond Future	6,455.2900		6.4553	6,280.5000	6.2805	(2.708)	0	0	0
2020/07/27	R213	04/02/2021	9.39	Call	Bond Future	2,766.5900		2.7666	2,828.1700	2.8282	2.226	0	0	0
2020/07/27	R213	06/05/2021	11.91	Put	Bond Future	1,726.6800		1.7267	1,658.8900	1.6589	(3.926)	0	0	0
2020/07/27	R213	06/05/2021			Bond Future	10.2571		81.5035	10.2154	81.7237	(0.407)	0.0000	0.0000	0
2020/07/27	R213	06/05/2021	11.90	Call	Bond Future	9,816.3400		9.8163	9,968.4000	9.9684	1.549	0	0	0
2020/07/27	R213	06/05/2021	11.90	Put	Bond Future	1,739.1200		1.7391	1,671.0000	1.6710	(3.917)	0	0	0
2020/07/27	R213	06/05/2021	11.91	Call	Bond Future	9,849.6800		9.8497	10,002.0700	10.0021	1.547	0	0	0
2020/07/27	R213	06/05/2021	11.89	Call	Bond Future	9,783.0300		9.7830	9,934.7600	9.9348	1.551	0	0	0
2020/07/27	R213	06/05/2021	11.89	Put	Bond Future	1,751.6300		1.7516	1,683.1800	1.6832	(3.908)	0	0	0
2020/07/27	R213	05/08/2021	10.85	Call	Bond Future	1,833.2600		1.8333	2,037.4900	2.0375	11.140	0	0	0
2020/07/27	R213	05/08/2021	10.84	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R213	05/08/2021			Bond Future	10.4854		82.3902	10.4455	82.5945	(0.381)	0.0000	0.0000	0
2020/07/27	R213	05/08/2021	10.86	Call	Bond Future	1,882.7600		1.8828	2,086.9900	2.0870	10.847	0	0	0
2020/07/27	R213	05/08/2021	10.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R213	05/08/2021	10.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R213	05/08/2021	10.84	Call	Bond Future	1,783.7200		1.7837	1,987.9500	1.9879	11.450	0	0	0
2020/07/27	R214	06/08/2020	9.98	Put	Bond Future	5,822.6000		5.8226	5,311.9400	5.3119	(8.770)	0	0	0
2020/07/27	R214	06/08/2020	9.97	Call	Bond Future	28.1700		0.0282	20.2600	0.0203	(28.080)	0	0	0
2020/07/27	R214	06/08/2020			Bond Future	10.9245		66.9584	10.8373	67.4609	(0.799)	0.0000	0.0000	16,490
2020/07/27	R214	06/08/2020	9.98	Call	Bond Future	29.7700		0.0298	21.6100	0.0216	(27.410)	0	0	0
2020/07/27	R214	06/08/2020	9.97	Put	Bond Future	5,886.7200		5.8867	5,376.3100	5.3763	(8.671)	0	0	0
2020/07/27	R214	06/08/2020	9.99	Call	Bond Future	31.4500		0.0315	23.0400	0.0230	(26.741)	0	0	0
2020/07/27	R214	06/08/2020	9.99	Put	Bond Future	5,758.6600		5.7587	5,247.7500	5.2477	(8.872)	0	0	0
2020/07/27	R214	05/11/2020	10.26	Put	Bond Future	6,928.0300		6.9280	6,549.3500	6.5493	(5.466)	0	0	0
2020/07/27	R214	05/11/2020			Bond Future	11.1109		64.3738	11.0225	64.8695	(0.796)	0.0000	0.0000	10,760
2020/07/27	R214	05/11/2020	10.25	Call	Bond Future	1,870.1500		1.8701	1,986.2000	1.9862	6.205	0	0	0
2020/07/27	R214	05/11/2020	10.25	Put	Bond Future	6,973.5700		6.9736	6,593.8900	6.5939	(5.445)	0	0	0
2020/07/27	R214	05/11/2020	10.26	Call	Bond Future	1,887.6000		1.8876	2,004.6500	2.0047	6.201	0	0	0
2020/07/27	R214	05/11/2020	10.24	Call	Bond Future	1,852.7900		1.8528	1,967.8500	1.9678	6.210	0	0	0
2020/07/27	R214	05/11/2020	10.24	Put	Bond Future	7,019.3000		7.0193	6,638.6300	6.6386	(5.423)	0	0	0
2020/07/27	R214	04/02/2021	10.33	Call	Bond Future	2,702.7500		2.7027	2,844.8600	2.8449	5.258	0	0	0
2020/07/27	R214	04/02/2021			Bond Future	11.3014		65.1016	11.2130	65.5835	(0.782)	0.0000	0.0000	0
2020/07/27	R214	04/02/2021	10.31	Call	Bond Future	2,666.2400		2.6662	2,806.7400	2.8067	5.270	0	0	0
2020/07/27	R214	04/02/2021	10.31	Put	Bond Future	8,433.7300		8.4337	8,092.4000	8.0924	(4.047)	0	0	0
2020/07/27	R214	04/02/2021	10.33	Put	Bond Future	8,345.6200		8.3456	8,005.9000	8.0059	(4.071)	0	0	0
2020/07/27	R214	04/02/2021	10.32	Call	Bond Future	2,684.4500		2.6844	2,825.7600	2.8258	5.264	0	0	0
2020/07/27	R214	04/02/2021	10.32	Put	Bond Future	8,389.5900		8.3896	8,049.0700	8.0491	(4.059)	0	0	0
2020/07/27	R214	06/05/2021	12.26	Call	Bond Future	7,326.5000		7.3265	7,614.1600	7.6142	3.926	0	0	0
2020/07/27	R214	06/05/2021	12.25	Put	Bond Future	3,489.1400		3.4891	3,303.6700	3.3037	(5.316)	0	0	0
2020/07/27	R214	06/05/2021			Bond Future	11.4900		62.5730	11.4010	63.0455	(0.774)	0.0000	0.0000	0
2020/07/27	R214	06/05/2021	12.27	Call	Bond Future	7,356.4700		7.3565	7,644.7900	7.6448	3.919	0	0	0
2020/07/27	R214	06/05/2021	12.27	Put	Bond Future	3,454.3100		3.4543	3,270.1500	3.2701	(5.331)	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
2020/07/27	R214	06/05/2021	12.26	Put	Bond Future	3,471.7800	3.4718	3,286.9600	3.2870	(5.323)	0	0	0
2020/07/27	R214	06/05/2021	12.25	Call	Bond Future	7,296.3500	7.2963	7,583.3600	7.5834	3.934	0	0	0
2020/07/27	R214	05/08/2021	12.01	Call	Bond Future	1,555.0500	1.5550	2,018.5400	2.0185	29.805	0	0	0
2020/07/27	R214	05/08/2021			Bond Future	11.7000	63.2536	11.6101	63.7171	(0.768)	0.0000	0.0000	0
2020/07/27	R214	05/08/2021	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R214	05/08/2021	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R214	05/08/2021	12.02	Call	Bond Future	1,604.1300	1.6041	2,067.6200	2.0676	28.894	0	0	0
2020/07/27	R214	05/08/2021	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R214	05/08/2021	12.03	Call	Bond Future	1,653.1500	1.6531	2,116.6400	2.1166	28.037	0	0	0
2020/07/27	R248	06/08/2020	10.20	Call	Bond Future	8.8400	0.0088	5.2500	0.0053	(40.611)	0	0	0
2020/07/27	R248	06/08/2020	11.80	Call	Bond Future	3,316.0500	3.3161	3,727.6100	3.7276	12.411	0	0	470
2020/07/27	R248	06/08/2020	12.75	Call	Bond Future	8,485.6500	8.4857	9,100.5700	9.1006	7.247	0	0	814
2020/07/27	R248	06/08/2020	10.35	Call	Bond Future	22.6000	0.0226	15.8400	0.0158	(29.912)	0	0	640
2020/07/27	R248	06/08/2020	11.85	Put	Bond Future	369.7200	0.3697	175.3800	0.1754	(52.564)	0	0	0
2020/07/27	R248	06/08/2020	9.00	Put	Bond Future	19,334.6200	19.3346	18,705.5600	18.7056	(3.254)	0	0	0
2020/07/27	R248	06/08/2020			Bond Future	11.3576	82.0500	11.2650	82.6791	(0.815)	0.0000	0.0000	48,805
2020/07/27	R248	06/08/2020	10.18	Call	Bond Future	7.7400	0.0077	4.4800	0.0045	(42.119)	0	0	0
2020/07/27	R248	06/08/2020	10.18	Put	Bond Future	8,737.1300	8.7371	8,104.8100	8.1048	(7.237)	0	0	0
2020/07/27	R248	06/08/2020	10.35	Put	Bond Future	7,387.9100	7.3879	6,752.0900	6.7521	(8.606)	0	0	0
2020/07/27	R248	06/08/2020	11.85	Call	Bond Future	3,569.2000	3.5692	4,003.9200	4.0039	12.180	0	0	0
2020/07/27	R248	06/08/2020	11.15	Put	Bond Future	2,219.2300	2.2192	1,664.6400	1.6646	(24.990)	0	0	0
2020/07/27	R248	06/08/2020	11.15	Call	Bond Future	796.1700	0.7962	870.6400	0.8706	9.354	0	0	0
2020/07/27	R248	06/08/2020	10.85	Put	Bond Future	3,833.4300	3.8334	3,204.3100	3.2043	(16.411)	0	0	0
2020/07/27	R248	06/08/2020	10.85	Call	Bond Future	270.0700	0.2701	270.0100	0.2700	(0.022)	0	0	640
2020/07/27	R248	06/08/2020	9.25	Put	Bond Future	16,908.6600	16.9087	16,279.6000	16.2796	(3.720)	0	0	0
2020/07/27	R248	06/08/2020	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	20,640
2020/07/27	R248	06/08/2020	10.20	Put	Bond Future	8,575.7900	8.5758	7,943.1400	7.9431	(7.377)	0	0	0
2020/07/27	R248	06/08/2020	11.80	Put	Bond Future	430.5600	0.4306	213.0600	0.2131	(50.516)	0	0	0
2020/07/27	R248	06/08/2020	12.75	Put	Bond Future	17.6000	0.0176	3.4600	0.0035	(80.341)	0	0	0
2020/07/27	R248	06/08/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/07/27	R248	06/08/2020	10.19	Call	Bond Future	8.2700	0.0083	4.8500	0.0049	(41.354)	0	0	0
2020/07/27	R248	06/08/2020	10.19	Put	Bond Future	8,656.3800	8.6564	8,023.9000	8.0239	(7.307)	0	0	0
2020/07/27	R248	06/08/2020	12.25	Put	Bond Future	100.5900	0.1006	32.9200	0.0329	(67.273)	0	0	0
2020/07/27	R248	06/08/2020	12.25	Call	Bond Future	5,728.7200	5.7287	6,290.1100	6.2901	9.800	0	0	814
2020/07/27	R248	06/08/2020	11.10	Put	Bond Future	2,451.9400	2.4519	1,879.1800	1.8792	(23.359)	0	0	0
2020/07/27	R248	06/08/2020	11.10	Call	Bond Future	679.1400	0.6791	735.4400	0.7354	8.290	0	0	470
2020/07/27	R248	05/11/2020	10.02	Put	Bond Future	12,368.0900	12.3681	11,819.2700	11.8193	(4.437)	0	0	0
2020/07/27	R248	05/11/2020	10.03	Call	Bond Future	973.1600	0.9732	1,046.0500	1.0461	7.490	0	0	0
2020/07/27	R248	05/11/2020			Bond Future	11.5633	78.4873	11.4690	79.1081	(0.816)	0.0000	0.0000	74,421
2020/07/27	R248	05/11/2020	11.00	Put	Bond Future	6,558.5100	6.5585	6,125.0000	6.1250	(6.610)	0	0	0
2020/07/27	R248	05/11/2020	11.00	Call	Bond Future	2,712.9400	2.7129	2,900.2700	2.9003	6.905	0	0	950
2020/07/27	R248	05/11/2020	10.00	Put	Bond Future	12,511.4300	12.5114	11,960.8800	11.9609	(4.400)	0	0	0
2020/07/27	R248	05/11/2020	10.00	Call	Bond Future	937.3400	0.9373	1,007.6300	1.0076	7.499	0	0	950
2020/07/27	R248	05/11/2020	10.04	Call	Bond Future	985.3200	0.9853	1,059.0900	1.0591	7.487	0	0	0
2020/07/27	R248	05/11/2020	10.04	Put	Bond Future	12,225.7300	12.2257	11,678.6600	11.6787	(4.475)	0	0	0
2020/07/27	R248	05/11/2020	10.02	Call	Bond Future	961.1100	0.9611	1,033.1300	1.0331	7.493	0	0	0
2020/07/27	R248	05/11/2020	10.03	Put	Bond Future	12,296.7800	12.2968	11,748.8300	11.7488	(4.456)	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
2020/07/27	R248	04/02/2021	10.46	Call	Bond Future	2,389.5300	2.3895	2,534.5100	2.5345	6.067	0	0	0
2020/07/27	R248	04/02/2021	10.47	Put	Bond Future	11,549.6300	11.5496	11,091.4000	11.0914	(3.967)	0	0	0
2020/07/27	R248	04/02/2021			Bond Future	11.7753	79.3747	11.6805	79.9789	(0.806)	0.0000	0.0000	0
2020/07/27	R248	04/02/2021	10.46	Put	Bond Future	11,608.6300	11.6086	11,149.4300	11.1494	(3.956)	0	0	0
2020/07/27	R248	04/02/2021	10.47	Call	Bond Future	2,408.0500	2.4081	2,554.0000	2.5540	6.061	0	0	0
2020/07/27	R248	04/02/2021	10.48	Call	Bond Future	2,426.6700	2.4267	2,573.5700	2.5736	6.054	0	0	0
2020/07/27	R248	04/02/2021	10.48	Put	Bond Future	11,490.8600	11.4909	11,033.5800	11.0336	(3.980)	0	0	0
2020/07/27	R248	06/05/2021	12.36	Call	Bond Future	7,147.3200	7.1473	7,475.7000	7.4757	4.594	0	0	0
2020/07/27	R248	06/05/2021			Bond Future	11.9860	75.8757	11.8899	76.4686	(0.802)	0.0000	0.0000	0
2020/07/27	R248	06/05/2021	12.34	Call	Bond Future	7,082.0000	7.0820	7,408.5600	7.4086	4.611	0	0	0
2020/07/27	R248	06/05/2021	12.34	Put	Bond Future	4,969.2900	4.9693	4,702.8800	4.7029	(5.361)	0	0	0
2020/07/27	R248	06/05/2021	12.36	Put	Bond Future	4,918.5200	4.9185	4,653.9300	4.6539	(5.379)	0	0	0
2020/07/27	R248	06/05/2021	12.35	Call	Bond Future	7,114.6400	7.1146	7,442.1100	7.4421	4.603	0	0	0
2020/07/27	R248	06/05/2021	12.35	Put	Bond Future	4,943.8400	4.9438	4,678.3400	4.6783	(5.370)	0	0	0
2020/07/27	R248	05/08/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R248	05/08/2021			Bond Future	12.2212	76.7009	12.1234	77.2831	(0.800)	0.0000	0.0000	0
2020/07/27	R248	05/08/2021	12.51	Call	Bond Future	1,672.0600	1.6721	2,254.3500	2.2544	34.825	0	0	0
2020/07/27	R248	05/08/2021	12.52	Call	Bond Future	1,728.7000	1.7287	2,310.9900	2.3110	33.684	0	0	0
2020/07/27	R248	05/08/2021	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R248	05/08/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/27	R248	05/08/2021	12.50	Call	Bond Future	1,615.3300	1.6153	2,197.6200	2.1976	36.048	0	0	0

Total

1397211