



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/07/2020 TO 31/07/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/31	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	2025	06/08/2020		Bond Future	137.4163	137.4163	137.8346	137.8346	0.304	0.0000	0.0000	3,181
2020/07/31	2025	05/11/2020		Bond Future	138.8227	138.8227	139.2445	139.2445	0.304	0.0000	0.0000	3,153

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
2020/07/31	2025	04/02/2021			Bond Future	138.8853	138.8853	139.3113	139.3113	0.307	0.0000	0.0000	0
2020/07/31	2025	06/05/2021			Bond Future	140.5045	140.5045	140.9351	140.9351	0.306	0.0000	0.0000	0
2020/07/31	2025	05/08/2021			Bond Future	140.5133	140.5133	140.9488	140.9488	0.310	0.0000	0.0000	0
2020/07/31	2029	06/08/2020			Bond Future	97.7058	97.7058	98.4722	98.4722	0.784	0.0000	0.0000	2,405
2020/07/31	2029	05/11/2020			Bond Future	97.5830	97.5830	98.3568	98.3568	0.793	0.0000	0.0000	5,012
2020/07/31	2029	04/02/2021			Bond Future	98.6856	98.6856	99.4676	99.4676	0.792	0.0000	0.0000	0
2020/07/31	2029	06/05/2021			Bond Future	98.6986	98.6986	99.4895	99.4895	0.801	0.0000	0.0000	0
2020/07/31	2029	05/08/2021			Bond Future	99.7777	99.7777	100.5773	100.5773	0.801	0.0000	0.0000	0
2020/07/31	2030	06/08/2020	9.11	Call	Bond Future	311.2200	0.3112	356.1500	0.3562	14.437	0	0	0
2020/07/31	2030	06/08/2020	9.95	Put	Bond Future	25.3300	0.0253	7.6000	0.0076	(69.996)	0	0	5,850
2020/07/31	2030	06/08/2020	10.40	Put	Bond Future	0.7100	0.0007	0.0800	0.0001	(88.732)	0	0	0
2020/07/31	2030	06/08/2020	11.25	Call	Bond Future	10,526.4800	10.5265	10,893.9200	10.8939	3.491	0	0	0
2020/07/31	2030	06/08/2020	10.00	Call	Bond Future	3,964.7400	3.9647	4,319.1300	4.3191	8.939	0	0	470
2020/07/31	2030	06/08/2020	10.05	Put	Bond Future	12.7100	0.0127	3.2000	0.0032	(74.823)	0	0	0
2020/07/31	2030	06/08/2020	10.70	Call	Bond Future	7,714.8100	7.7148	8,082.2200	8.0822	4.762	0	0	470
2020/07/31	2030	06/08/2020	9.75	Put	Bond Future	88.9400	0.0889	36.4100	0.0364	(59.062)	0	0	0
2020/07/31	2030	06/08/2020	9.42	Call	Bond Future	1,136.5900	1.1366	1,319.0200	1.3190	16.051	0	0	0
2020/07/31	2030	06/08/2020			Bond Future	9.3080	92.1416	9.2455	92.5090	(0.671)	0.0000	0.0000	76,302
2020/07/31	2030	06/08/2020	9.09	Call	Bond Future	280.0300	0.2800	319.1200	0.3191	13.959	0	0	0
2020/07/31	2030	06/08/2020	9.09	Put	Bond Future	1,571.1700	1.5712	1,242.8200	1.2428	(20.898)	0	0	0
2020/07/31	2030	06/08/2020	10.40	Call	Bond Future	6,127.2800	6.1273	6,494.0900	6.4941	5.987	0	0	0
2020/07/31	2030	06/08/2020	10.70	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/07/31	2030	06/08/2020	9.05	Put	Bond Future	1,755.2300	1.7552	1,416.7300	1.4167	(19.285)	0	0	0
2020/07/31	2030	06/08/2020	9.05	Call	Bond Future	224.5900	0.2246	253.5300	0.2535	12.886	0	0	450
2020/07/31	2030	06/08/2020	8.36	Put	Bond Future	5,791.6500	5.7916	5,424.0600	5.4241	(6.347)	0	0	0
2020/07/31	2030	06/08/2020	8.36	Call	Bond Future	0.4100	0.0004	0.2600	0.0003	(36.585)	0	0	800
2020/07/31	2030	06/08/2020	8.86	Put	Bond Future	2,744.2000	2.7442	2,379.7400	2.3797	(13.281)	0	0	0
2020/07/31	2030	06/08/2020	8.86	Call	Bond Future	64.9000	0.0649	67.8800	0.0679	4.592	0	0	800
2020/07/31	2030	06/08/2020	9.11	Put	Bond Future	1,482.9100	1.4829	1,160.4000	1.1604	(21.748)	0	0	0
2020/07/31	2030	06/08/2020	9.95	Call	Bond Future	3,694.4500	3.6944	4,044.1600	4.0442	9.466	0	0	0
2020/07/31	2030	06/08/2020	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	2030	06/08/2020	10.21	Put	Bond Future	3.9000	0.0039	0.7200	0.0007	(81.538)	0	0	0
2020/07/31	2030	06/08/2020	10.00	Put	Bond Future	18.0200	0.0180	4.9700	0.0050	(72.420)	0	0	0
2020/07/31	2030	06/08/2020	10.75	Call	Bond Future	7,975.6900	7.9757	8,343.1100	8.3431	4.607	0	0	0
2020/07/31	2030	06/08/2020	10.05	Call	Bond Future	4,235.8800	4.2359	4,593.8100	4.5938	8.450	0	0	0
2020/07/31	2030	06/08/2020	9.75	Call	Bond Future	2,636.0400	2.6360	2,950.9500	2.9510	11.946	0	0	450
2020/07/31	2030	06/08/2020	9.42	Put	Bond Future	482.1700	0.4822	297.1600	0.2972	(38.370)	0	0	0
2020/07/31	2030	06/08/2020	9.10	Call	Bond Future	295.3200	0.2953	337.3000	0.3373	14.215	0	0	0
2020/07/31	2030	06/08/2020	9.10	Put	Bond Future	1,526.7100	1.5267	1,201.2500	1.2013	(21.318)	0	0	0
2020/07/31	2030	06/08/2020	11.47	Call	Bond Future	11,616.1000	11.6161	11,983.5400	11.9835	3.163	0	0	0
2020/07/31	2030	06/08/2020	11.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	622
2020/07/31	2030	06/08/2020	10.21	Call	Bond Future	5,104.0500	5.1040	5,468.3100	5.4683	7.137	0	0	622
2020/07/31	2030	06/08/2020	10.87	Call	Bond Future	8,597.4700	8.5975	8,964.9100	8.9649	4.274	0	0	0
2020/07/31	2030	06/08/2020	10.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	622
2020/07/31	2030	06/08/2020	10.75	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/07/31	2030	06/08/2020	9.20	Put	Bond Future	1,119.6700	1.1197	829.0400	0.8290	(25.957)	0	0	2,500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/31	2030	06/08/2020	9.20	Call	Bond Future	483.0300	0.4830	559.8400	0.5598	15.902	0	0	423
2020/07/31	2030	06/08/2020	8.50	Put	Bond Future	4,908.8500	4.9088	4,540.8800	4.5409	(7.496)	0	0	0
2020/07/31	2030	06/08/2020	8.50	Call	Bond Future	2.2000	0.0022	1.6700	0.0017	(24.091)	0	0	423
2020/07/31	2030	05/11/2020	9.99	Put	Bond Future	2,056.8800	2.0569	1,832.9800	1.8330	(10.885)	0	0	5,000
2020/07/31	2030	05/11/2020	8.10	Put	Bond Future	9,089.8100	9.0898	8,726.3200	8.7263	(3.999)	0	0	0
2020/07/31	2030	05/11/2020	8.73	Call	Bond Future	1,385.3600	1.3854	1,419.7400	1.4197	2.482	0	0	3,000
2020/07/31	2030	05/11/2020	10.06	Put	Bond Future	1,928.6100	1.9286	1,712.0100	1.7120	(11.231)	0	0	1,000
2020/07/31	2030	05/11/2020	9.39	Put	Bond Future	3,534.5200	3.5345	3,247.1200	3.2471	(8.131)	0	0	0
2020/07/31	2030	05/11/2020	9.38	Call	Bond Future	2,827.2800	2.8273	2,909.7400	2.9097	2.917	0	0	0
2020/07/31	2030	05/11/2020			Bond Future	9.5090	93.0620	9.4440	93.4325	(0.683)	0.0000	0.0000	98,760
2020/07/31	2030	05/11/2020	9.99	Call	Bond Future	4,739.2500	4.7393	4,885.8800	4.8859	3.094	0	0	0
2020/07/31	2030	05/11/2020	8.85	Put	Bond Future	5,455.4500	5.4554	5,125.7900	5.1258	(6.043)	0	0	0
2020/07/31	2030	05/11/2020	8.85	Call	Bond Future	1,604.6500	1.6047	1,645.5200	1.6455	2.547	0	0	3,000
2020/07/31	2030	05/11/2020	9.61	Call	Bond Future	3,484.2100	3.4842	3,589.3200	3.5893	3.017	0	0	0
2020/07/31	2030	05/11/2020	9.61	Put	Bond Future	2,912.3000	2.9123	2,646.8800	2.6469	(9.114)	0	0	3,000
2020/07/31	2030	05/11/2020	8.34	Put	Bond Future	7,810.0400	7.8100	7,455.1200	7.4551	(4.544)	0	0	0
2020/07/31	2030	05/11/2020	8.34	Call	Bond Future	832.7200	0.8327	848.3300	0.8483	1.875	0	0	1,000
2020/07/31	2030	05/11/2020	9.04	Put	Bond Future	4,715.2600	4.7153	4,397.5700	4.3976	(6.737)	0	0	0
2020/07/31	2030	05/11/2020	9.04	Call	Bond Future	1,996.1000	1.9961	2,048.9400	2.0489	2.647	0	0	1,000
2020/07/31	2030	05/11/2020	8.36	Put	Bond Future	7,707.6100	7.7076	7,353.5600	7.3536	(4.594)	0	0	0
2020/07/31	2030	05/11/2020	9.86	Put	Bond Future	2,319.5400	2.3195	2,081.3900	2.0814	(10.267)	0	0	14,160
2020/07/31	2030	05/11/2020	8.10	Call	Bond Future	595.0100	0.5950	602.0500	0.6020	1.183	0	0	3,000
2020/07/31	2030	05/11/2020	8.73	Put	Bond Future	5,960.0400	5.9600	5,623.8900	5.6239	(5.640)	0	0	0
2020/07/31	2030	05/11/2020	9.23	Put	Bond Future	4,045.2000	4.0452	3,743.9000	3.7439	(7.448)	0	0	0
2020/07/31	2030	05/11/2020	10.06	Call	Bond Future	4,992.6800	4.9927	5,146.6100	5.1466	3.083	0	0	0
2020/07/31	2030	05/11/2020	10.37	Put	Bond Future	1,445.8500	1.4459	1,259.7000	1.2597	(12.875)	0	0	15,414
2020/07/31	2030	05/11/2020	9.39	Call	Bond Future	2,854.3500	2.8544	2,937.4800	2.9375	2.912	0	0	0
2020/07/31	2030	05/11/2020	9.38	Put	Bond Future	3,564.9000	3.5649	3,276.8300	3.2768	(8.081)	0	0	0
2020/07/31	2030	05/11/2020	9.65	Call	Bond Future	3,606.1600	3.6062	3,715.4900	3.7155	3.032	0	0	0
2020/07/31	2030	05/11/2020	9.65	Put	Bond Future	2,809.0100	2.8090	2,547.8100	2.5478	(9.299)	0	0	2,500
2020/07/31	2030	05/11/2020	8.36	Call	Bond Future	855.3900	0.8554	871.8700	0.8719	1.927	0	0	14,160
2020/07/31	2030	05/11/2020	8.86	Put	Bond Future	5,414.7000	5.4147	5,085.6200	5.0856	(6.078)	0	0	0
2020/07/31	2030	05/11/2020	8.86	Call	Bond Future	1,623.9000	1.6239	1,665.3500	1.6653	2.552	0	0	14,160
2020/07/31	2030	05/11/2020	9.86	Call	Bond Future	4,287.2500	4.2873	4,419.6300	4.4196	3.088	0	0	0
2020/07/31	2030	05/11/2020	9.23	Call	Bond Future	2,440.1700	2.4402	2,509.4000	2.5094	2.837	0	0	3,000
2020/07/31	2030	05/11/2020	10.47	Call	Bond Future	6,573.3700	6.5734	6,767.0300	6.7670	2.946	0	0	0
2020/07/31	2030	05/11/2020	10.47	Put	Bond Future	1,316.6500	1.3166	1,139.7800	1.1398	(13.433)	0	0	3,000
2020/07/31	2030	05/11/2020	8.53	Put	Bond Future	6,867.1600	6.8672	6,521.2500	6.5213	(5.037)	0	0	0
2020/07/31	2030	05/11/2020	8.53	Call	Bond Future	1,070.0100	1.0700	1,094.6300	1.0946	2.301	0	0	15,414
2020/07/31	2030	05/11/2020	9.03	Put	Bond Future	4,752.4600	4.7525	4,434.0800	4.4341	(6.699)	0	0	0
2020/07/31	2030	05/11/2020	9.03	Call	Bond Future	1,974.1800	1.9742	2,026.3300	2.0263	2.642	0	0	15,414
2020/07/31	2030	05/11/2020	10.37	Call	Bond Future	6,174.4800	6.1745	6,358.8600	6.3589	2.986	0	0	0
2020/07/31	2030	05/11/2020	9.40	Call	Bond Future	2,881.3600	2.8814	2,965.5600	2.9656	2.922	0	0	0
2020/07/31	2030	05/11/2020	9.40	Put	Bond Future	3,504.1300	3.5041	3,217.8000	3.2178	(8.171)	0	0	0
2020/07/31	2030	04/02/2021	9.12	Call	Bond Future	2,702.5900	2.7026	2,713.0700	2.7131	0.388	0	0	1,000
2020/07/31	2030	04/02/2021	8.36	Call	Bond Future	1,393.9100	1.3939	1,377.6200	1.3776	(1.169)	0	0	800
2020/07/31	2030	04/02/2021	9.16	Call	Bond Future	2,790.9300	2.7909	2,803.6600	2.8037	0.456	0	0	0
2020/07/31	2030	04/02/2021	9.15	Put	Bond Future	5,939.1400	5.9391	5,577.0200	5.5770	(6.097)	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	
2020/07/31	2030	04/02/2021			Bond Future		9.7131	90.0864	9.6453	90.4606	(0.698)	0.0000	0.0000	0
2020/07/31	2030	04/02/2021	8.37	Put	Bond Future	9,212.7900		9.2128	8,822.5200	8.8225	(4.236)	0	0	0
2020/07/31	2030	04/02/2021	8.37	Call	Bond Future	1,406.9300		1.4069	1,390.8900	1.3909	(1.140)	0	0	1,000
2020/07/31	2030	04/02/2021	9.17	Call	Bond Future	2,813.2700		2.8133	2,826.3900	2.8264	0.466	0	0	0
2020/07/31	2030	04/02/2021	9.17	Put	Bond Future	5,868.6600		5.8687	5,507.5500	5.5075	(6.153)	0	0	0
2020/07/31	2030	04/02/2021	9.12	Put	Bond Future	6,046.0100		6.0460	5,682.2600	5.6823	(6.016)	0	0	0
2020/07/31	2030	04/02/2021	8.36	Put	Bond Future	9,261.1100		9.2611	8,870.5900	8.8706	(4.217)	0	0	0
2020/07/31	2030	04/02/2021	9.16	Put	Bond Future	5,903.8300		5.9038	5,542.3300	5.5423	(6.123)	0	0	0
2020/07/31	2030	04/02/2021	9.15	Call	Bond Future	2,768.6800		2.7687	2,780.7900	2.7808	0.437	0	0	0
2020/07/31	2030	04/02/2021	8.86	Put	Bond Future	7,031.8900		7.0319	6,657.6200	6.6576	(5.322)	0	0	0
2020/07/31	2030	04/02/2021	8.86	Call	Bond Future	2,171.9000		2.1719	2,171.8600	2.1719	(0.002)	0	0	800
2020/07/31	2030	04/02/2021	10.20	Call	Bond Future	5,659.6300		5.6596	5,750.1600	5.7502	1.600	0	0	0
2020/07/31	2030	04/02/2021	10.20	Put	Bond Future	3,030.6500		3.0306	2,746.9500	2.7469	(9.361)	0	0	1,800
2020/07/31	2030	06/05/2021	10.04	Put	Bond Future	4,120.4100		4.1204	4,163.6400	4.1636	1.049	0	0	0
2020/07/31	2030	06/05/2021	9.15	Call	Bond Future	2,539.8500		2.5399	2,918.7400	2.9187	14.918	0	0	0
2020/07/31	2030	06/05/2021	11.69	Call	Bond Future	10,175.3700		10.1754	10,630.6300	10.6306	4.474	0	0	0
2020/07/31	2030	06/05/2021	11.70	Put	Bond Future	1,380.1200		1.3801	1,457.0100	1.4570	5.571	0	0	0
2020/07/31	2030	06/05/2021			Bond Future	9.9260		91.1166	9.8551	91.4948	(0.713)	0.0000	0.0000	0
2020/07/31	2030	06/05/2021	10.74	Call	Bond Future	6,918.5900		6.9186	7,364.2100	7.3642	6.441	0	0	0
2020/07/31	2030	06/05/2021	10.74	Put	Bond Future	2,716.1300		2.7161	2,783.4800	2.7835	2.480	0	0	0
2020/07/31	2030	06/05/2021	7.97	Call	Bond Future	923.6600		0.9237	1,162.7400	1.1627	25.884	0	0	700
2020/07/31	2030	06/05/2021	9.92	Call	Bond Future	4,391.4000		4.3914	4,808.2800	4.8083	9.493	0	0	0
2020/07/31	2030	06/05/2021	10.04	Call	Bond Future	4,725.2500		4.7252	5,146.7500	5.1467	8.920	0	0	0
2020/07/31	2030	06/05/2021	9.15	Put	Bond Future	6,801.2700		6.8013	6,801.8900	6.8019	0.009	0	0	0
2020/07/31	2030	06/05/2021	11.69	Put	Bond Future	1,391.0900		1.3911	1,468.0800	1.4681	5.535	0	0	0
2020/07/31	2030	06/05/2021	11.70	Call	Bond Future	10,210.8800		10.2109	10,666.0400	10.6660	4.458	0	0	0
2020/07/31	2030	06/05/2021	7.97	Put	Bond Future	12,183.7500		12.1838	12,044.5600	12.0446	(1.142)	0	0	0
2020/07/31	2030	06/05/2021	9.92	Put	Bond Future	4,423.1600		4.4232	4,461.7700	4.4618	0.873	0	0	700
2020/07/31	2030	06/05/2021	9.22	Call	Bond Future	2,685.0900		2.6851	3,068.1400	3.0681	14.266	0	0	0
2020/07/31	2030	06/05/2021	9.22	Put	Bond Future	6,551.3900		6.5514	6,556.1700	6.5562	0.073	0	0	700
2020/07/31	2030	06/05/2021	11.71	Call	Bond Future	10,246.4200		10.2464	10,701.4800	10.7015	4.441	0	0	0
2020/07/31	2030	06/05/2021	11.71	Put	Bond Future	1,369.2200		1.3692	1,446.0100	1.4460	5.608	0	0	0
2020/07/31	2030	05/08/2021	10.41	Call	Bond Future	1,201.8500		1.2019	1,584.3000	1.5843	31.822	0	0	0
2020/07/31	2030	05/08/2021	10.42	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	2030	05/08/2021			Bond Future	10.1740		88.0854	10.0997	88.4678	(0.730)	0.0000	0.0000	0
2020/07/31	2030	05/08/2021	10.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	2030	05/08/2021	10.42	Call	Bond Future	1,252.3000		1.2523	1,634.7500	1.6347	30.540	0	0	0
2020/07/31	2030	05/08/2021	10.43	Call	Bond Future	1,302.7100		1.3027	1,685.1600	1.6852	29.358	0	0	0
2020/07/31	2030	05/08/2021	10.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	2032	06/08/2020	9.46	Put	Bond Future	4,872.8000		4.8728	4,579.9100	4.5799	(6.011)	0	0	0
2020/07/31	2032	06/08/2020	9.45	Call	Bond Future	6.5600		0.0066	4.3400	0.0043	(33.841)	0	0	0
2020/07/31	2032	06/08/2020	8.79	Put	Bond Future	9,408.5000		9.4085	9,117.9800	9.1180	(3.088)	0	0	0
2020/07/31	2032	06/08/2020	9.29	Put	Bond Future	5,991.4300		5.9914	5,700.2900	5.7003	(4.859)	0	0	0
2020/07/31	2032	06/08/2020			Bond Future	10.2299		89.7094	10.1822	90.0000	(0.466)	0.0000	0.0000	64,434
2020/07/31	2032	06/08/2020	9.91	Call	Bond Future	207.0700		0.2071	203.8600	0.2039	(1.550)	0	0	0
2020/07/31	2032	06/08/2020	9.91	Put	Bond Future	2,184.4800		2.1845	1,890.7500	1.8907	(13.446)	0	0	0
2020/07/31	2032	06/08/2020	9.46	Call	Bond Future	7.2000		0.0072	4.8300	0.0048	(32.917)	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
2020/07/31	2032	06/08/2020	9.45	Put	Bond Future	4,937.7900	4.9378	4,645.0500	4.6450	(5.929)	0	0	0
2020/07/31	2032	06/08/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2020/07/31	2032	06/08/2020	9.29	Call	Bond Future	1.2800	0.0013	0.6600	0.0007	(48.438)	0	0	800
2020/07/31	2032	06/08/2020	9.47	Call	Bond Future	7.9000	0.0079	5.3700	0.0054	(32.025)	0	0	0
2020/07/31	2032	06/08/2020	9.47	Put	Bond Future	4,807.9300	4.8079	4,514.8800	4.5149	(6.095)	0	0	0
2020/07/31	2032	05/11/2020	9.61	Put	Bond Future	6,727.5900	6.7276	6,419.8900	6.4199	(4.574)	0	0	0
2020/07/31	2032	05/11/2020	10.99	Call	Bond Future	5,410.5800	5.4106	5,478.9500	5.4789	1.264	0	0	0
2020/07/31	2032	05/11/2020	9.44	Put	Bond Future	7,539.4500	7.5395	7,228.6500	7.2287	(4.122)	0	0	0
2020/07/31	2032	05/11/2020	11.08	Call	Bond Future	5,747.3100	5.7473	5,823.2300	5.8232	1.321	0	0	0
2020/07/31	2032	05/11/2020	9.77	Put	Bond Future	6,024.2800	6.0243	5,719.8600	5.7199	(5.053)	0	0	0
2020/07/31	2032	05/11/2020			Bond Future	10.4494	86.4618	10.3999	86.7548	(0.474)	0.0000	0.0000	97,217
2020/07/31	2032	05/11/2020	10.99	Put	Bond Future	2,300.2400	2.3002	2,075.6800	2.0757	(9.762)	0	0	3,000
2020/07/31	2032	05/11/2020	9.76	Call	Bond Future	1,860.4600	1.8605	1,848.7000	1.8487	(0.632)	0	0	0
2020/07/31	2032	05/11/2020	9.76	Put	Bond Future	6,066.5500	6.0665	5,761.8600	5.7619	(5.022)	0	0	0
2020/07/31	2032	05/11/2020	9.11	Call	Bond Future	861.3900	0.8614	838.3600	0.8384	(2.674)	0	0	3,000
2020/07/31	2032	05/11/2020	9.61	Call	Bond Future	1,569.0800	1.5691	1,554.3100	1.5543	(0.941)	0	0	3,000
2020/07/31	2032	05/11/2020	9.44	Call	Bond Future	1,284.8200	1.2848	1,266.9500	1.2669	(1.391)	0	0	1,000
2020/07/31	2032	05/11/2020	11.08	Put	Bond Future	2,134.3800	2.1344	1,917.3700	1.9174	(10.167)	0	0	1,000
2020/07/31	2032	05/11/2020	9.77	Call	Bond Future	1,881.1900	1.8812	1,869.7000	1.8697	(0.611)	0	0	0
2020/07/31	2032	05/11/2020	9.11	Put	Bond Future	9,295.6800	9.2957	8,979.7200	8.9797	(3.399)	0	0	0
2020/07/31	2032	05/11/2020	8.94	Put	Bond Future	10,274.2100	10.2742	9,957.6000	9.9576	(3.082)	0	0	0
2020/07/31	2032	05/11/2020	8.94	Call	Bond Future	689.6700	0.6897	665.9900	0.6660	(3.434)	0	0	1,000
2020/07/31	2032	05/11/2020	9.75	Call	Bond Future	1,839.8800	1.8399	1,827.8400	1.8278	(0.654)	0	0	0
2020/07/31	2032	05/11/2020	9.75	Put	Bond Future	6,109.0400	6.1090	5,804.0700	5.8041	(4.992)	0	0	0
2020/07/31	2032	04/02/2021	9.29	Call	Bond Future	1,708.0600	1.7081	1,644.6700	1.6447	(3.711)	0	0	800
2020/07/31	2032	04/02/2021	10.82	Put	Bond Future	4,334.6500	4.3346	4,022.9700	4.0230	(7.190)	0	0	800
2020/07/31	2032	04/02/2021	9.63	Call	Bond Future	2,249.9500	2.2500	2,190.1800	2.1902	(2.657)	0	0	0
2020/07/31	2032	04/02/2021			Bond Future	10.6695	87.4185	10.6180	87.7143	(0.483)	0.0000	0.0000	0
2020/07/31	2032	04/02/2021	8.79	Put	Bond Future	12,859.2700	12.8593	12,502.9000	12.5029	(2.771)	0	0	0
2020/07/31	2032	04/02/2021	8.79	Call	Bond Future	1,090.3600	1.0904	1,029.7800	1.0298	(5.556)	0	0	800
2020/07/31	2032	04/02/2021	9.61	Call	Bond Future	2,215.1800	2.2152	2,155.0600	2.1551	(2.714)	0	0	0
2020/07/31	2032	04/02/2021	9.61	Put	Bond Future	8,592.3200	8.5923	8,236.4100	8.2364	(4.142)	0	0	0
2020/07/31	2032	04/02/2021	9.29	Put	Bond Future	10,139.5800	10.1396	9,780.4000	9.7804	(3.542)	0	0	0
2020/07/31	2032	04/02/2021	10.82	Call	Bond Future	5,190.0200	5.1900	5,174.1300	5.1741	(0.306)	0	0	0
2020/07/31	2032	04/02/2021	9.63	Put	Bond Future	8,500.7500	8.5008	8,145.1900	8.1452	(4.183)	0	0	0
2020/07/31	2032	04/02/2021	9.62	Call	Bond Future	2,232.5200	2.2325	2,172.5700	2.1726	(2.685)	0	0	0
2020/07/31	2032	04/02/2021	9.62	Put	Bond Future	8,546.4600	8.5465	8,190.7200	8.1907	(4.162)	0	0	0
2020/07/31	2032	06/05/2021	12.57	Call	Bond Future	10,500.7300	10.5007	10,922.2000	10.9222	4.014	0	0	0
2020/07/31	2032	06/05/2021	12.12	Put	Bond Future	2,547.3500	2.5474	2,676.7700	2.6768	5.081	0	0	0
2020/07/31	2032	06/05/2021			Bond Future	10.8958	84.2717	10.8421	84.5707	(0.493)	0.0000	0.0000	0
2020/07/31	2032	06/05/2021	12.57	Put	Bond Future	1,877.6200	1.8776	2,000.1800	2.0002	6.527	0	0	736
2020/07/31	2032	06/05/2021	10.33	Put	Bond Future	6,732.7100	6.7327	6,827.3000	6.8273	1.405	0	0	0
2020/07/31	2032	06/05/2021	10.33	Call	Bond Future	3,508.7100	3.5087	3,902.2100	3.9022	11.215	0	0	736
2020/07/31	2032	06/05/2021	12.11	Call	Bond Future	8,946.2600	8.9463	9,374.6800	9.3747	4.789	0	0	0
2020/07/31	2032	06/05/2021	12.11	Put	Bond Future	2,564.1500	2.5642	2,693.6600	2.6937	5.051	0	0	0
2020/07/31	2032	06/05/2021	12.12	Call	Bond Future	8,979.1600	8.9792	9,407.4900	9.4075	4.770	0	0	0
2020/07/31	2032	06/05/2021	12.10	Call	Bond Future	8,913.4000	8.9134	9,341.9000	9.3419	4.807	0	0	0
2020/07/31	2032	06/05/2021	12.10	Put	Bond Future	2,581.0500	2.5811	2,710.6400	2.7106	5.021	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
2020/07/31	2032	05/08/2021	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	2032	05/08/2021			Bond Future	11.1493	85.1720	11.0932	85.4742	(0.503)	0.0000	0.0000	0
2020/07/31	2032	05/08/2021	11.36	Call	Bond Future	1,121.1800	1.1212	1,423.4100	1.4234	26.956	0	0	0
2020/07/31	2032	05/08/2021	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	2032	05/08/2021	11.37	Call	Bond Future	1,173.8700	1.1739	1,476.1000	1.4761	25.746	0	0	0
2020/07/31	2032	05/08/2021	11.35	Call	Bond Future	1,068.4400	1.0684	1,370.6700	1.3707	28.287	0	0	0
2020/07/31	2032	05/08/2021	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	2033	06/08/2020			Bond Future	92.4414	92.4414	92.4515	92.4515	0.011	0.0000	0.0000	4,450
2020/07/31	2033	05/11/2020			Bond Future	92.1909	92.1909	92.2007	92.2007	0.011	0.0000	0.0000	9,616
2020/07/31	2033	04/02/2021			Bond Future	93.2325	93.2325	93.2419	93.2419	0.010	0.0000	0.0000	0
2020/07/31	2033	06/05/2021			Bond Future	93.1054	93.1054	93.1147	93.1147	0.010	0.0000	0.0000	0
2020/07/31	2033	05/08/2021			Bond Future	94.1233	94.1233	94.1328	94.1328	0.010	0.0000	0.0000	0
2020/07/31	2037	06/08/2020	9.88	Put	Bond Future	8,922.2500	8.9223	8,558.9100	8.5589	(4.072)	0	0	0
2020/07/31	2037	06/08/2020			Bond Future	11.1896	80.2350	11.1320	80.5983	(0.515)	0.0000	0.0000	49,207
2020/07/31	2037	06/08/2020	9.87	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2020/07/31	2037	06/08/2020	9.87	Put	Bond Future	8,996.0600	8.9961	8,632.7200	8.6327	(4.039)	0	0	0
2020/07/31	2037	06/08/2020	9.88	Call	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2020/07/31	2037	06/08/2020	9.86	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2020/07/31	2037	06/08/2020	9.86	Put	Bond Future	9,069.9600	9.0700	8,706.6200	8.7066	(4.006)	0	0	0
2020/07/31	2037	05/11/2020	10.18	Call	Bond Future	1,243.2600	1.2433	1,192.9700	1.1930	(4.045)	0	0	0
2020/07/31	2037	05/11/2020	10.17	Put	Bond Future	9,386.6300	9.3866	8,969.7800	8.9698	(4.441)	0	0	0
2020/07/31	2037	05/11/2020			Bond Future	11.4103	81.0365	11.3504	81.4030	(0.525)	0.0000	0.0000	111,683
2020/07/31	2037	05/11/2020	10.19	Call	Bond Future	1,257.2600	1.2573	1,207.0600	1.2071	(3.993)	0	0	0
2020/07/31	2037	05/11/2020	10.19	Put	Bond Future	9,273.0100	9.2730	8,856.3400	8.8563	(4.493)	0	0	0
2020/07/31	2037	05/11/2020	10.17	Call	Bond Future	1,229.3700	1.2294	1,178.9900	1.1790	(4.098)	0	0	0
2020/07/31	2037	05/11/2020	10.18	Put	Bond Future	9,329.7200	9.3297	8,912.9600	8.9130	(4.467)	0	0	0
2020/07/31	2037	04/02/2021	13.73	Call	Bond Future	12,510.7600	12.5108	12,653.4300	12.6534	1.140	0	0	0
2020/07/31	2037	04/02/2021	10.85	Call	Bond Future	3,236.6300	3.2366	3,146.2100	3.1462	(2.794)	0	0	0
2020/07/31	2037	04/02/2021	10.35	Call	Bond Future	2,263.1300	2.2631	2,162.1300	2.1621	(4.463)	0	0	0
2020/07/31	2037	04/02/2021	10.28	Put	Bond Future	10,851.0400	10.8510	10,379.4400	10.3794	(4.346)	0	0	0
2020/07/31	2037	04/02/2021	10.27	Call	Bond Future	2,130.4100	2.1304	2,028.8900	2.0289	(4.765)	0	0	0
2020/07/31	2037	04/02/2021			Bond Future	11.6363	77.6777	11.5740	78.0478	(0.536)	0.0000	0.0000	0
2020/07/31	2037	04/02/2021	11.97	Put	Bond Future	4,429.7500	4.4298	4,037.9100	4.0379	(8.846)	0	0	0
2020/07/31	2037	04/02/2021	11.97	Call	Bond Future	6,365.5200	6.3655	6,343.8000	6.3438	(0.341)	0	0	300
2020/07/31	2037	04/02/2021	9.65	Put	Bond Future	14,534.4100	14.5344	14,069.0400	14.0690	(3.202)	0	0	0
2020/07/31	2037	04/02/2021	9.65	Call	Bond Future	1,278.2700	1.2783	1,183.0200	1.1830	(7.451)	0	0	72
2020/07/31	2037	04/02/2021	11.90	Call	Bond Future	6,143.6100	6.1436	6,116.4300	6.1164	(0.442)	0	0	0
2020/07/31	2037	04/02/2021	13.73	Put	Bond Future	1,511.9500	1.5119	1,284.5000	1.2845	(15.043)	0	0	300
2020/07/31	2037	04/02/2021	10.85	Put	Bond Future	8,110.8300	8.1108	7,650.2900	7.6503	(5.678)	0	0	72
2020/07/31	2037	04/02/2021	10.35	Put	Bond Future	10,482.8300	10.4828	10,011.7100	10.0117	(4.494)	0	0	72
2020/07/31	2037	04/02/2021	10.28	Call	Bond Future	2,146.7100	2.1467	2,045.2300	2.0452	(4.727)	0	0	0
2020/07/31	2037	04/02/2021	10.27	Put	Bond Future	10,904.3100	10.9043	10,432.6700	10.4327	(4.325)	0	0	0
2020/07/31	2037	04/02/2021	11.90	Put	Bond Future	4,607.7000	4.6077	4,210.4000	4.2104	(8.623)	0	0	240
2020/07/31	2037	04/02/2021	10.48	Put	Bond Future	9,820.7800	9.8208	9,351.2500	9.3513	(4.781)	0	0	0
2020/07/31	2037	04/02/2021	10.48	Call	Bond Future	2,490.3200	2.4903	2,390.9100	2.3909	(3.992)	0	0	240
2020/07/31	2037	04/02/2021	10.29	Call	Bond Future	2,163.0900	2.1631	2,061.6600	2.0617	(4.689)	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
2020/07/31	2037	04/02/2021	10.29	Put	Bond Future	10,797.9400	10.7979	10,326.3900	10.3264	(4.367)	0	0	0
2020/07/31	2037	06/05/2021	12.42	Call	Bond Future	7,317.7300	7.3177	7,861.2400	7.8612	7.427	0	0	0
2020/07/31	2037	06/05/2021			Bond Future	11.8687	78.5664	11.8037	78.9405	(0.547)	0.0000	0.0000	0
2020/07/31	2037	06/05/2021	12.42	Put	Bond Future	4,251.7100	4.2517	4,421.1000	4.4211	3.984	0	0	0
2020/07/31	2037	06/05/2021	12.43	Call	Bond Future	7,350.4800	7.3505	7,895.1800	7.8952	7.410	0	0	0
2020/07/31	2037	06/05/2021	12.44	Put	Bond Future	4,209.6500	4.2096	4,381.1600	4.3812	4.074	0	0	0
2020/07/31	2037	06/05/2021	12.43	Put	Bond Future	4,230.6300	4.2306	4,401.2100	4.4012	4.032	0	0	0
2020/07/31	2037	06/05/2021	12.44	Call	Bond Future	7,383.2800	7.3833	7,928.9100	7.9289	7.390	0	0	0
2020/07/31	2037	05/08/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	2037	05/08/2021	12.27	Call	Bond Future	760.0100	0.7600	1,138.2900	1.1383	49.773	0	0	0
2020/07/31	2037	05/08/2021	12.28	Call	Bond Future	814.5900	0.8146	1,192.8700	1.1929	46.438	0	0	0
2020/07/31	2037	05/08/2021			Bond Future	12.1319	75.1505	12.0640	75.5288	(0.560)	0.0000	0.0000	0
2020/07/31	2037	05/08/2021	12.26	Call	Bond Future	705.3600	0.7054	1,083.6400	1.0836	53.629	0	0	0
2020/07/31	2037	05/08/2021	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	2037	05/08/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	2038	06/08/2020			Bond Future	102.6711	102.6711	103.3770	103.3770	0.687	0.0000	0.0000	10,802
2020/07/31	2038	05/11/2020			Bond Future	103.7219	103.7219	104.4344	104.4344	0.687	0.0000	0.0000	7,130
2020/07/31	2038	04/02/2021			Bond Future	103.1999	103.1999	103.9199	103.9199	0.698	0.0000	0.0000	0
2020/07/31	2038	06/05/2021			Bond Future	104.4033	104.4033	105.1315	105.1315	0.697	0.0000	0.0000	0
2020/07/31	2038	05/08/2021			Bond Future	103.8263	103.8263	104.5625	104.5625	0.709	0.0000	0.0000	0
2020/07/31	2040	06/08/2020	10.03	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/07/31	2040	06/08/2020	10.04	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/07/31	2040	06/08/2020	10.02	Put	Bond Future	10,219.9300	10.2199	9,973.6100	9.9736	(2.410)	0	0	0
2020/07/31	2040	06/08/2020	10.85	Call	Bond Future	61.0100	0.0610	45.6200	0.0456	(25.225)	0	0	0
2020/07/31	2040	06/08/2020	11.26	Put	Bond Future	1,735.6500	1.7356	1,474.4400	1.4744	(15.050)	0	0	517
2020/07/31	2040	06/08/2020			Bond Future	11.4397	81.4047	11.4022	81.6510	(0.328)	0.0000	0.0000	18,616
2020/07/31	2040	06/08/2020	10.04	Put	Bond Future	10,061.9500	10.0620	9,815.6300	9.8156	(2.448)	0	0	0
2020/07/31	2040	06/08/2020	10.02	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/07/31	2040	06/08/2020	10.03	Put	Bond Future	10,140.8900	10.1409	9,894.5700	9.8946	(2.429)	0	0	0
2020/07/31	2040	06/08/2020	10.85	Put	Bond Future	4,071.7700	4.0718	3,810.0800	3.8101	(6.427)	0	0	12,496
2020/07/31	2040	06/08/2020	11.26	Call	Bond Future	546.2900	0.5463	531.3800	0.5314	(2.729)	0	0	0
2020/07/31	2040	06/08/2020	9.57	Put	Bond Future	13,891.4700	13.8915	13,645.1700	13.6452	(1.773)	0	0	0
2020/07/31	2040	06/08/2020	10.79	Put	Bond Future	4,476.5600	4.4766	4,218.3800	4.2184	(5.767)	0	0	0
2020/07/31	2040	06/08/2020	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2020/07/31	2040	06/08/2020	10.07	Put	Bond Future	9,825.8000	9.8258	9,579.4800	9.5795	(2.507)	0	0	0
2020/07/31	2040	06/08/2020	10.07	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	800
2020/07/31	2040	06/08/2020	10.79	Call	Bond Future	39.8400	0.0398	27.9600	0.0280	(29.819)	0	0	0
2020/07/31	2040	05/11/2020	11.00	Put	Bond Future	6,764.8700	6.7649	6,433.9800	6.4340	(4.891)	0	0	0
2020/07/31	2040	05/11/2020	10.23	Call	Bond Future	1,019.1200	1.0191	940.5300	0.9405	(7.712)	0	0	2,000
2020/07/31	2040	05/11/2020	11.70	Put	Bond Future	4,139.1200	4.1391	3,842.8300	3.8428	(7.158)	0	0	2,000
2020/07/31	2040	05/11/2020	9.50	Call	Bond Future	378.4200	0.3784	328.5700	0.3286	(13.173)	0	0	2,000
2020/07/31	2040	05/11/2020	10.00	Call	Bond Future	763.9200	0.7639	693.1800	0.6932	(9.260)	0	0	2,380
2020/07/31	2040	05/11/2020	10.30	Call	Bond Future	1,108.0000	1.1080	1,027.4300	1.0274	(7.272)	0	0	0
2020/07/31	2040	05/11/2020			Bond Future	11.6623	82.2178	11.6233	82.4662	(0.335)	0.0000	0.0000	51,218
2020/07/31	2040	05/11/2020	9.73	Put	Bond Future	14,485.5000	14.4855	14,177.4000	14.1774	(2.127)	0	0	0
2020/07/31	2040	05/11/2020	9.73	Call	Bond Future	529.8100	0.5298	470.0500	0.4701	(11.280)	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
2020/07/31	2040	05/11/2020	10.23	Put	Bond Future	11,011.1300	11.0111	10,684.2000	10.6842	(2.969)	0	0	0
2020/07/31	2040	05/11/2020	10.30	Put	Bond Future	10,566.1900	10.5662	10,237.2800	10.2373	(3.113)	0	0	0
2020/07/31	2040	05/11/2020	11.00	Call	Bond Future	2,378.7300	2.3787	2,296.1800	2.2962	(3.470)	0	0	2,380
2020/07/31	2040	05/11/2020	11.70	Call	Bond Future	4,377.2500	4.3773	4,329.3000	4.3293	(1.095)	0	0	0
2020/07/31	2040	05/11/2020	9.50	Put	Bond Future	16,250.0800	16.2501	15,951.8900	15.9519	(1.835)	0	0	0
2020/07/31	2040	05/11/2020	10.00	Put	Bond Future	12,545.8600	12.5459	12,226.7800	12.2268	(2.543)	0	0	0
2020/07/31	2040	05/11/2020	10.31	Call	Bond Future	1,121.1400	1.1211	1,040.3100	1.0403	(7.210)	0	0	0
2020/07/31	2040	05/11/2020	10.32	Put	Bond Future	10,440.9900	10.4410	10,111.5600	10.1116	(3.155)	0	0	0
2020/07/31	2040	05/11/2020	11.50	Call	Bond Future	3,750.7200	3.7507	3,689.9800	3.6900	(1.619)	0	0	0
2020/07/31	2040	05/11/2020	11.50	Put	Bond Future	4,790.9700	4.7910	4,481.8900	4.4819	(6.451)	0	0	2,000
2020/07/31	2040	05/11/2020	10.31	Put	Bond Future	10,503.4800	10.5035	10,174.3100	10.1743	(3.134)	0	0	0
2020/07/31	2040	05/11/2020	10.32	Call	Bond Future	1,134.4000	1.1344	1,053.3100	1.0533	(7.148)	0	0	0
2020/07/31	2040	04/02/2021	9.49	Call	Bond Future	899.5200	0.8995	797.3800	0.7974	(11.355)	0	0	500
2020/07/31	2040	04/02/2021	9.57	Put	Bond Future	17,624.7000	17.6247	17,267.9600	17.2680	(2.024)	0	0	0
2020/07/31	2040	04/02/2021	10.07	Put	Bond Future	14,157.5300	14.1575	13,779.0800	13.7791	(2.673)	0	0	0
2020/07/31	2040	04/02/2021	10.42	Put	Bond Future	12,005.7100	12.0057	11,616.8500	11.6168	(3.239)	0	0	0
2020/07/31	2040	04/02/2021			Bond Future	11.8909	78.6219	11.8502	78.8726	(0.342)	0.0000	0.0000	0
2020/07/31	2040	04/02/2021	10.07	Call	Bond Future	1,539.3800	1.5394	1,411.5900	1.4116	(8.301)	0	0	800
2020/07/31	2040	04/02/2021	11.74	Call	Bond Future	5,133.4900	5.1335	5,014.7100	5.0147	(2.314)	0	0	0
2020/07/31	2040	04/02/2021	11.74	Put	Bond Future	6,069.1300	6.0691	5,699.6900	5.6997	(6.087)	0	0	800
2020/07/31	2040	04/02/2021	10.41	Call	Bond Future	2,037.6100	2.0376	1,899.6300	1.8996	(6.772)	0	0	0
2020/07/31	2040	04/02/2021	10.41	Put	Bond Future	12,064.0500	12.0640	11,675.4100	11.6754	(3.221)	0	0	0
2020/07/31	2040	04/02/2021	9.49	Put	Bond Future	18,222.0700	18.2221	17,869.2700	17.8693	(1.936)	0	0	0
2020/07/31	2040	04/02/2021	9.57	Call	Bond Future	973.2400	0.9732	867.1600	0.8672	(10.900)	0	0	800
2020/07/31	2040	04/02/2021	10.42	Call	Bond Future	2,053.7300	2.0537	1,915.5300	1.9155	(6.729)	0	0	0
2020/07/31	2040	04/02/2021	10.24	Put	Bond Future	13,084.0000	13.0840	12,699.8800	12.6999	(2.936)	0	0	0
2020/07/31	2040	04/02/2021	10.24	Call	Bond Future	1,776.4400	1.7764	1,642.9800	1.6430	(7.513)	0	0	500
2020/07/31	2040	04/02/2021	11.57	Call	Bond Future	4,635.3000	4.6353	4,508.9400	4.5089	(2.726)	0	0	0
2020/07/31	2040	04/02/2021	11.57	Put	Bond Future	6,647.0500	6.6471	6,270.0300	6.2700	(5.672)	0	0	500
2020/07/31	2040	04/02/2021	10.40	Call	Bond Future	2,021.5600	2.0216	1,883.8100	1.8838	(6.814)	0	0	0
2020/07/31	2040	04/02/2021	10.40	Put	Bond Future	12,122.5600	12.1226	11,734.1500	11.7341	(3.204)	0	0	0
2020/07/31	2040	06/05/2021	12.44	Put	Bond Future	5,021.7800	5.0218	5,156.4700	5.1565	2.682	0	0	0
2020/07/31	2040	06/05/2021			Bond Future	12.1255	79.5214	12.0830	79.7748	(0.350)	0.0000	0.0000	0
2020/07/31	2040	06/05/2021	12.43	Call	Bond Future	6,825.1200	6.8251	7,212.9800	7.2130	5.683	0	0	0
2020/07/31	2040	06/05/2021	12.43	Put	Bond Future	5,047.3200	5.0473	5,181.8400	5.1818	2.665	0	0	0
2020/07/31	2040	06/05/2021	12.44	Call	Bond Future	6,856.8200	6.8568	7,244.8500	7.2449	5.659	0	0	0
2020/07/31	2040	06/05/2021	12.42	Call	Bond Future	6,793.2000	6.7932	7,180.8900	7.1809	5.707	0	0	0
2020/07/31	2040	06/05/2021	12.42	Put	Bond Future	5,072.7000	5.0727	5,207.0500	5.2071	2.648	0	0	0
2020/07/31	2040	05/08/2021	12.47	Call	Bond Future	451.3400	0.4513	707.4900	0.7075	56.753	0	0	0
2020/07/31	2040	05/08/2021			Bond Future	12.3910	75.8654	12.3465	76.1216	(0.359)	0.0000	0.0000	0
2020/07/31	2040	05/08/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	2040	05/08/2021	12.48	Call	Bond Future	508.1700	0.5082	764.3200	0.7643	50.406	0	0	0
2020/07/31	2040	05/08/2021	12.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	2040	05/08/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	2040	05/08/2021	12.49	Call	Bond Future	564.9300	0.5649	821.0800	0.8211	45.342	0	0	0
2020/07/31	2044	06/08/2020	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	2044	06/08/2020	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2020/07/31	2044	06/08/2020	11.09	Put	Bond Future	3,297.3000	3.2973	2,956.0500	2.9561	(10.349)	0	0	474
2020/07/31	2044	06/08/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	2044	06/08/2020	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	2044	06/08/2020			Bond Future	11.5644	77.6810	11.5118	78.0221	(0.455)	0.0000	0.0000	44,901
2020/07/31	2044	06/08/2020	9.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	2044	06/08/2020	9.86	Put	Bond Future	12,516.6200	12.5166	12,175.5700	12.1756	(2.725)	0	0	0
2020/07/31	2044	06/08/2020	9.36	Put	Bond Future	16,842.7800	16.8428	16,501.7300	16.5017	(2.025)	0	0	0
2020/07/31	2044	06/08/2020	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	474
2020/07/31	2044	06/08/2020	9.98	Put	Bond Future	11,526.9100	11.5269	11,185.8600	11.1859	(2.959)	0	0	0
2020/07/31	2044	06/08/2020	9.88	Put	Bond Future	12,350.4100	12.3504	12,009.3600	12.0094	(2.761)	0	0	0
2020/07/31	2044	06/08/2020	11.09	Call	Bond Future	124.3700	0.1244	124.1700	0.1242	(0.161)	0	0	0
2020/07/31	2044	06/08/2020	9.01	Put	Bond Future	20,077.5600	20.0776	19,736.5100	19.7365	(1.699)	0	0	0
2020/07/31	2044	06/08/2020	9.66	Put	Bond Future	14,207.1300	14.2071	13,866.0800	13.8661	(2.401)	0	0	0
2020/07/31	2044	06/08/2020	9.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	2044	06/08/2020	9.87	Put	Bond Future	12,433.4500	12.4335	12,092.4000	12.0924	(2.743)	0	0	0
2020/07/31	2044	06/08/2020	10.93	Call	Bond Future	43.8700	0.0439	39.7800	0.0398	(9.323)	0	0	0
2020/07/31	2044	06/08/2020	10.93	Put	Bond Future	4,337.5500	4.3375	3,992.4100	3.9924	(7.957)	0	0	0
2020/07/31	2044	05/11/2020	11.06	Put	Bond Future	7,005.1800	7.0052	6,663.1600	6.6632	(4.882)	0	0	525
2020/07/31	2044	05/11/2020	11.43	Call	Bond Future	3,183.6200	3.1836	3,211.0500	3.2111	0.862	0	0	0
2020/07/31	2044	05/11/2020	9.72	Put	Bond Future	15,516.0600	15.5161	15,124.3600	15.1244	(2.524)	0	0	0
2020/07/31	2044	05/11/2020	9.97	Call	Bond Future	642.8200	0.6428	587.3300	0.5873	(8.632)	0	0	300
2020/07/31	2044	05/11/2020	9.29	Put	Bond Future	19,066.3900	19.0664	18,689.4100	18.6894	(1.977)	0	0	0
2020/07/31	2044	05/11/2020	9.96	Put	Bond Future	13,698.7700	13.6988	13,299.5500	13.2995	(2.914)	0	0	0
2020/07/31	2044	05/11/2020	10.36	Call	Bond Future	1,056.4000	1.0564	992.7800	0.9928	(6.022)	0	0	0
2020/07/31	2044	05/11/2020			Bond Future	11.7829	78.4570	11.7282	78.8010	(0.465)	0.0000	0.0000	26,103
2020/07/31	2044	05/11/2020	9.72	Call	Bond Future	451.6600	0.4517	403.9700	0.4040	(10.559)	0	0	1,815
2020/07/31	2044	05/11/2020	9.97	Put	Bond Future	13,625.6900	13.6257	13,226.1900	13.2262	(2.932)	0	0	0
2020/07/31	2044	05/11/2020	9.96	Call	Bond Future	634.1500	0.6341	578.9400	0.5789	(8.706)	0	0	0
2020/07/31	2044	05/11/2020	11.38	Call	Bond Future	3,045.3900	3.0454	3,069.7800	3.0698	0.801	0	0	0
2020/07/31	2044	05/11/2020	11.38	Put	Bond Future	5,641.2700	5.6413	5,321.6500	5.3216	(5.666)	0	0	300
2020/07/31	2044	05/11/2020	10.34	Call	Bond Future	1,031.3900	1.0314	968.0200	0.9680	(6.144)	0	0	0
2020/07/31	2044	05/11/2020	10.34	Put	Bond Future	11,074.6600	11.0747	10,667.2800	10.6673	(3.678)	0	0	0
2020/07/31	2044	05/11/2020	11.06	Call	Bond Future	2,237.5500	2.2375	2,239.5400	2.2395	0.089	0	0	0
2020/07/31	2044	05/11/2020	10.04	Put	Bond Future	13,120.1500	13.1202	12,718.7500	12.7188	(3.059)	0	0	0
2020/07/31	2044	05/11/2020	11.17	Put	Bond Future	6,509.4600	6.5095	6,176.0200	6.1760	(5.122)	0	0	1,815
2020/07/31	2044	05/11/2020	11.43	Put	Bond Future	5,449.1600	5.4492	5,132.5800	5.1326	(5.810)	0	0	1,815
2020/07/31	2044	05/11/2020	8.87	Put	Bond Future	22,880.6200	22.8806	22,516.4200	22.5164	(1.592)	0	0	0
2020/07/31	2044	05/11/2020	9.29	Call	Bond Future	229.7900	0.2298	196.8200	0.1968	(14.348)	0	0	300
2020/07/31	2044	05/11/2020	10.36	Put	Bond Future	10,945.3900	10.9454	10,537.7600	10.5378	(3.724)	0	0	0
2020/07/31	2044	05/11/2020	10.04	Call	Bond Future	706.0800	0.7061	648.6900	0.6487	(8.128)	0	0	525
2020/07/31	2044	05/11/2020	9.34	Put	Bond Future	18,634.7400	18.6347	18,256.0800	18.2561	(2.032)	0	0	0
2020/07/31	2044	05/11/2020	9.34	Call	Bond Future	249.7400	0.2497	215.0900	0.2151	(13.874)	0	0	525
2020/07/31	2044	05/11/2020	11.17	Call	Bond Future	2,499.7800	2.4998	2,510.3500	2.5103	0.423	0	0	0
2020/07/31	2044	05/11/2020	8.87	Call	Bond Future	108.4000	0.1084	88.2100	0.0882	(18.625)	0	0	1,815
2020/07/31	2044	05/11/2020	10.02	Put	Bond Future	13,263.5100	13.2635	12,862.6400	12.8626	(3.022)	0	0	0
2020/07/31	2044	05/11/2020	10.02	Call	Bond Future	687.5400	0.6875	630.6800	0.6307	(8.270)	0	0	1,815
2020/07/31	2044	05/11/2020	10.35	Call	Bond Future	1,043.8400	1.0438	980.3400	0.9803	(6.083)	0	0	0
2020/07/31	2044	05/11/2020	10.35	Put	Bond Future	11,009.9100	11.0099	10,602.4000	10.6024	(3.701)	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
2020/07/31	2044	04/02/2021	10.04	Put	Bond Future	15,147.6900	15.1477	14,693.0500	14.6931	(3.001)	0	0	0
2020/07/31	2044	04/02/2021	10.37	Call	Bond Future	1,823.2700	1.8233	1,708.9800	1.7090	(6.268)	0	0	0
2020/07/31	2044	04/02/2021	10.35	Put	Bond Future	13,124.0700	13.1241	12,662.6200	12.6626	(3.516)	0	0	0
2020/07/31	2044	04/02/2021			Bond Future	12.0075	74.9445	11.9503	75.2920	(0.476)	0.0000	0.0000	0
2020/07/31	2044	04/02/2021	10.37	Put	Bond Future	13,000.0300	13.0000	12,538.2900	12.5383	(3.552)	0	0	0
2020/07/31	2044	04/02/2021	10.35	Call	Bond Future	1,793.6000	1.7936	1,679.6000	1.6796	(6.356)	0	0	0
2020/07/31	2044	04/02/2021	10.04	Call	Bond Future	1,374.9900	1.3750	1,267.8000	1.2678	(7.796)	0	0	0
2020/07/31	2044	04/02/2021	10.84	Call	Bond Future	2,616.7600	2.6168	2,501.3900	2.5014	(4.409)	0	0	0
2020/07/31	2044	04/02/2021	10.36	Put	Bond Future	13,061.9500	13.0619	12,600.3600	12.6004	(3.534)	0	0	0
2020/07/31	2044	04/02/2021	10.84	Put	Bond Future	10,309.2000	10.3092	9,846.3800	9.8464	(4.489)	0	0	265
2020/07/31	2044	04/02/2021	10.29	Call	Bond Future	1,706.5500	1.7066	1,593.5500	1.5935	(6.622)	0	0	0
2020/07/31	2044	04/02/2021	10.29	Put	Bond Future	13,500.9200	13.5009	13,040.4700	13.0405	(3.411)	0	0	265
2020/07/31	2044	04/02/2021	9.66	Put	Bond Future	17,888.6200	17.8886	17,446.9000	17.4469	(2.469)	0	0	0
2020/07/31	2044	04/02/2021	9.66	Call	Bond Future	962.4300	0.9624	868.1600	0.8682	(9.795)	0	0	265
2020/07/31	2044	04/02/2021	10.36	Call	Bond Future	1,808.3900	1.8084	1,694.2500	1.6943	(6.312)	0	0	0
2020/07/31	2044	06/05/2021	12.43	Put	Bond Future	5,301.4000	5.3014	5,459.0300	5.4590	2.973	0	0	0
2020/07/31	2044	06/05/2021	12.44	Call	Bond Future	6,444.2800	6.4443	6,953.4200	6.9534	7.901	0	0	0
2020/07/31	2044	06/05/2021			Bond Future	12.2378	75.8020	12.1781	76.1532	(0.488)	0.0000	0.0000	0
2020/07/31	2044	06/05/2021	12.45	Call	Bond Future	6,475.0100	6.4750	6,984.4500	6.9845	7.868	0	0	0
2020/07/31	2044	06/05/2021	12.45	Put	Bond Future	5,248.8000	5.2488	5,407.0200	5.4070	3.014	0	0	0
2020/07/31	2044	06/05/2021	12.43	Call	Bond Future	6,413.5900	6.4136	6,922.4400	6.9224	7.934	0	0	0
2020/07/31	2044	06/05/2021	12.44	Put	Bond Future	5,275.0400	5.2750	5,432.9600	5.4330	2.994	0	0	0
2020/07/31	2044	05/08/2021	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	2044	05/08/2021	12.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	2044	05/08/2021			Bond Future	12.4983	72.2315	12.4357	72.5865	(0.501)	0.0000	0.0000	0
2020/07/31	2044	05/08/2021	12.60	Call	Bond Future	570.9900	0.5710	926.0200	0.9260	62.178	0	0	0
2020/07/31	2044	05/08/2021	12.61	Call	Bond Future	626.6800	0.6267	981.7100	0.9817	56.653	0	0	0
2020/07/31	2044	05/08/2021	12.59	Call	Bond Future	515.2200	0.5152	870.2500	0.8703	68.908	0	0	0
2020/07/31	2044	05/08/2021	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	2046	06/08/2020			Bond Future	91.8311	91.8311	91.8416	91.8416	0.011	0.0000	0.0000	7,555
2020/07/31	2046	05/11/2020			Bond Future	91.0068	91.0068	91.0169	91.0169	0.011	0.0000	0.0000	12,300
2020/07/31	2046	04/02/2021			Bond Future	92.0353	92.0353	92.0450	92.0450	0.011	0.0000	0.0000	0
2020/07/31	2046	06/05/2021			Bond Future	91.3211	91.3211	91.3308	91.3308	0.011	0.0000	0.0000	0
2020/07/31	2046	05/08/2021			Bond Future	92.3193	92.3193	92.3291	92.3291	0.011	0.0000	0.0000	0
2020/07/31	2050	06/08/2020			Bond Future	92.0982	92.0982	92.2757	92.2757	0.193	0.0000	0.0000	10,340
2020/07/31	2050	05/11/2020			Bond Future	93.0408	93.0408	93.2196	93.2196	0.192	0.0000	0.0000	13,263
2020/07/31	2050	04/02/2021			Bond Future	92.2048	92.2048	92.3852	92.3852	0.196	0.0000	0.0000	0
2020/07/31	2050	06/05/2021			Bond Future	93.2799	93.2799	93.4623	93.4623	0.196	0.0000	0.0000	0
2020/07/31	2050	05/08/2021			Bond Future	92.3754	92.3754	92.5598	92.5598	0.200	0.0000	0.0000	0
2020/07/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	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
2020/07/31	AL37	06/08/2020			Index Future	733.0360	733.0360	736.1860	736.1860	0.430	0.0000	0.0000	0
2020/07/31	AL37	05/11/2020			Index Future	740.4350	740.4350	743.6130	743.6130	0.429	0.0000	0.0000	0
2020/07/31	AL37	04/02/2021			Index Future	748.6190	748.6190	751.8280	751.8280	0.429	0.0000	0.0000	0
2020/07/31	AL37	06/05/2021			Index Future	757.1650	757.1650	760.4090	760.4090	0.428	0.0000	0.0000	0
2020/07/31	AL37	05/08/2021			Index Future	759.7800	759.7800	759.7800	759.7800	0.000	0.0000	0.0000	0
2020/07/31	AL7T	06/08/2020			Index Future	804.4750	804.4750	807.4480	807.4480	0.370	0.0000	0.0000	0
2020/07/31	AL7T	05/11/2020			Index Future	812.5950	812.5950	815.5930	815.5930	0.369	0.0000	0.0000	0
2020/07/31	AL7T	04/02/2021			Index Future	821.5760	821.5760	824.6030	824.6030	0.368	0.0000	0.0000	0
2020/07/31	AL7T	06/05/2021			Index Future	830.9550	830.9550	834.0150	834.0150	0.368	0.0000	0.0000	0
2020/07/31	AL7T	05/08/2021			Index Future	829.6000	829.6000	829.6000	829.6000	0.000	0.0000	0.0000	0
2020/07/31	ALBI	06/08/2020			Index Future	703.0120	703.0120	705.7150	705.7150	0.384	0.0000	0.0000	51
2020/07/31	ALBI	05/11/2020			Index Future	710.1080	710.1080	712.8340	712.8340	0.384	0.0000	0.0000	164
2020/07/31	ALBI	04/02/2021			Index Future	717.9570	717.9570	720.7100	720.7100	0.383	0.0000	0.0000	0
2020/07/31	ALBI	06/05/2021			Index Future	726.1530	726.1530	728.9350	728.9350	0.383	0.0000	0.0000	0
2020/07/31	ALBI	05/08/2021			Index Future	727.9300	727.9300	727.9300	727.9300	0.000	0.0000	0.0000	0
2020/07/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	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
2020/07/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/07/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/31	ES33	06/08/2020			Bond Future	11.8641	74.3909	11.8210	74.6139	(0.364)	0.0000	0.0000	0
2020/07/31	ES33	05/11/2020			Bond Future	12.1331	71.3608	12.0882	71.5856	(0.370)	0.0000	0.0000	350
2020/07/31	ES33	04/02/2021			Bond Future	12.4096	72.1503	12.3628	72.3772	(0.378)	0.0000	0.0000	0
2020/07/31	ES33	06/05/2021			Bond Future	12.6889	69.1986	12.6400	69.4280	(0.385)	0.0000	0.0000	0
2020/07/31	ES33	05/08/2021			Bond Future	12.9989	69.9378	12.9477	70.1697	(0.394)	0.0000	0.0000	0
2020/07/31	ES42	06/08/2020			Bond Future	12.2780	74.0478	12.2200	74.3796	(0.473)	0.0000	0.0000	0
2020/07/31	ES42	05/11/2020			Bond Future	12.5375	70.5299	12.4768	70.8646	(0.484)	0.0000	0.0000	4,919
2020/07/31	ES42	04/02/2021			Bond Future	12.7963	71.3111	12.7329	71.6491	(0.496)	0.0000	0.0000	0
2020/07/31	ES42	06/05/2021			Bond Future	13.0680	67.8679	13.0015	68.2096	(0.509)	0.0000	0.0000	0
2020/07/31	ES42	05/08/2021			Bond Future	13.3611	68.5923	13.2912	68.9377	(0.523)	0.0000	0.0000	0
2020/07/31	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	GOVI	06/08/2020	728.12	Put	GOVI	337,520.0000	33.7520	310,540.0000	31.0540	(7.994)	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
2020/07/31	GOVI	06/08/2020			GOVI	694.3680	694.3680	697.0660	697.0660	0.389	0.0000	0.0000	38
2020/07/31	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	GOVI	06/08/2020	728.14	Put	GOVI	337,720.0000	33.7720	310,740.0000	31.0740	(7.989)	0	0	0
2020/07/31	GOVI	06/08/2020	728.13	Put	GOVI	337,620.0000	33.7620	310,640.0000	31.0640	(7.991)	0	0	0
2020/07/31	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	GOVI	05/11/2020	737.84	Put	GOVI	364,630.0000	36.4630	337,420.0000	33.7420	(7.462)	0	0	0
2020/07/31	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	GOVI	05/11/2020			GOVI	701.3770	701.3770	704.0980	704.0980	0.388	0.0000	0.0000	1,019
2020/07/31	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	GOVI	05/11/2020	737.83	Put	GOVI	364,530.0000	36.4530	337,320.0000	33.7320	(7.464)	0	0	0
2020/07/31	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	GOVI	05/11/2020	737.85	Put	GOVI	364,730.0000	36.4730	337,520.0000	33.7520	(7.460)	0	0	0
2020/07/31	GOVI	04/02/2021	750.96	Put	GOVI	418,310.0000	41.8310	390,830.0000	39.0830	(6.569)	0	0	0
2020/07/31	GOVI	04/02/2021			GOVI	709.1290	709.1290	711.8770	711.8770	0.388	0.0000	0.0000	0
2020/07/31	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	GOVI	04/02/2021	750.95	Put	GOVI	418,210.0000	41.8210	390,730.0000	39.0730	(6.571)	0	0	0
2020/07/31	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	GOVI	04/02/2021	750.94	Put	GOVI	418,110.0000	41.8110	390,630.0000	39.0630	(6.572)	0	0	0
2020/07/31	GOVI	06/05/2021	678.67	Call	GOVI	385,540.0000	38.5540	413,310.0000	41.3310	7.203	0	0	0
2020/07/31	GOVI	06/05/2021			GOVI	717.2240	717.2240	720.0010	720.0010	0.387	0.0000	0.0000	0
2020/07/31	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	GOVI	06/05/2021	678.68	Call	GOVI	385,440.0000	38.5440	413,210.0000	41.3210	7.205	0	0	0
2020/07/31	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	GOVI	06/05/2021	678.69	Call	GOVI	385,340.0000	38.5340	413,110.0000	41.3110	7.207	0	0	0
2020/07/31	GOVI	05/08/2021	719.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	GOVI	05/08/2021			GOVI	719.1400	719.1400	719.1400	719.1400	0.000	0.0000	0.0000	0
2020/07/31	GOVI	05/08/2021	719.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	GOVI	05/08/2021	719.15	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/07/31	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	GOVI	05/08/2021	719.13	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/07/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/07/31	IGOV	06/08/2020			Index Future	248.3510	248.3510	248.7840	248.7840	0.174	0.0000	0.0000	88
2020/07/31	IGOV	05/11/2020			Index Future	250.9200	250.9200	251.3550	251.3550	0.173	0.0000	0.0000	1,174
2020/07/31	IGOV	04/02/2021			Index Future	253.7540	253.7540	254.1930	254.1930	0.173	0.0000	0.0000	0
2020/07/31	IGOV	06/05/2021			Index Future	256.7110	256.7110	257.1550	257.1550	0.173	0.0000	0.0000	0
2020/07/31	IGOV	05/08/2021			Index Future	259.6600	259.6600	259.6600	259.6600	0.000	0.0000	0.0000	0
2020/07/31	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/07/31	IS05	17/12/2020			Interest Rate Swap	94.0300	94.0300	94.0200	94.0200	(0.011)	0.0000	0.0000	0
2020/07/31	IS05	16/03/2021			Interest Rate Swap	92.2700	92.2700	92.2500	92.2500	(0.022)	0.0000	0.0000	0
2020/07/31	IS05	15/06/2021			Interest Rate Swap	90.4500	90.4500	90.4200	90.4200	(0.033)	0.0000	0.0000	0
2020/07/31	IS05	21/09/2021			Interest Rate Swap	89.4400	89.4400	89.4000	89.4000	(0.045)	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
2020/07/31	IS05	21/12/2021			Interest Rate Swap	90.7200	90.7200	90.6800	90.6800	(0.044)	0.0000	0.0000	51
2020/07/31	IS05	15/03/2022			Interest Rate Swap	90.1700	90.1700	90.1200	90.1200	(0.055)	0.0000	0.0000	0
2020/07/31	IS05	21/06/2022			Interest Rate Swap	90.3200	90.3200	90.2600	90.2600	(0.066)	0.0000	0.0000	0
2020/07/31	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.4300	93.4300	(0.075)	0.0000	0.0000	0
2020/07/31	IS05	20/12/2022			Interest Rate Swap	94.0400	94.0400	93.9600	93.9600	(0.085)	0.0000	0.0000	0
2020/07/31	IS05	22/03/2023			Interest Rate Swap	86.4700	86.4700	86.3900	86.3900	(0.093)	0.0000	0.0000	0
2020/07/31	IS05	20/06/2023			Interest Rate Swap	92.0500	92.0500	91.9600	91.9600	(0.098)	0.0000	0.0000	0
2020/07/31	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/07/31	IS10	17/12/2025			Interest Rate Swap	80.5800	80.5800	80.5800	80.5800	0.000	0.0000	0.0000	0
2020/07/31	IS10	16/03/2026			Interest Rate Swap	77.1900	77.1900	77.2100	77.2100	0.026	0.0000	0.0000	0
2020/07/31	IS10	15/06/2026			Interest Rate Swap	75.6900	75.6900	75.7200	75.7200	0.040	0.0000	0.0000	0
2020/07/31	IS10	21/09/2026			Interest Rate Swap	77.8100	77.8100	77.8500	77.8500	0.051	0.0000	0.0000	0
2020/07/31	IS10	21/12/2026			Interest Rate Swap	81.9400	81.9400	81.9800	81.9800	0.049	0.0000	0.0000	0
2020/07/31	IS10	15/03/2027			Interest Rate Swap	80.5800	80.5800	80.6200	80.6200	0.050	0.0000	0.0000	0
2020/07/31	IS10	21/06/2027			Interest Rate Swap	82.7700	82.7700	82.8200	82.8200	0.060	0.0000	0.0000	0
2020/07/31	IS10	20/09/2027			Interest Rate Swap	88.6600	88.6600	88.7300	88.7300	0.079	0.0000	0.0000	0
2020/07/31	IS10	20/12/2027			Interest Rate Swap	89.1500	89.1500	89.2400	89.2400	0.101	0.0000	0.0000	0
2020/07/31	IS10	22/03/2028			Interest Rate Swap	82.2700	82.2700	82.4000	82.4000	0.158	0.0000	0.0000	0
2020/07/31	IS10	20/06/2028			Interest Rate Swap	90.1600	90.1600	90.3200	90.3200	0.177	0.0000	0.0000	0
2020/07/31	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/07/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/07/31	JBAF	19/08/2020			Jibar Tradeable Future	3.6550	96.3450	3.6150	96.3850	(1.094)	0.0000	0.0000	0
2020/07/31	JBAF	16/09/2020			Jibar Tradeable Future	3.6350	96.3650	3.5850	96.4150	(1.376)	0.0000	0.0000	0
2020/07/31	JBAF	21/10/2020			Jibar Tradeable Future	3.5450	96.4550	3.5150	96.4850	(0.846)	0.0000	0.0000	0
2020/07/31	JBAF	18/11/2020			Jibar Tradeable Future	3.5350	96.4650	3.5050	96.4950	(0.849)	0.0000	0.0000	0
2020/07/31	JBAF	15/12/2020			Jibar Tradeable Future	3.5250	96.4750	3.4950	96.5050	(0.851)	0.0000	0.0000	10
2020/07/31	JBAF	20/01/2021			Jibar Tradeable Future	3.5250	96.4750	3.4950	96.5050	(0.851)	0.0000	0.0000	0
2020/07/31	JBAF	17/03/2021			Jibar Tradeable Future	3.5600	96.4400	3.5400	96.4600	(0.562)	0.0000	0.0000	0
2020/07/31	JBAF	15/06/2021			Jibar Tradeable Future	3.7400	96.2600	3.6900	96.3100	(1.337)	0.0000	0.0000	0
2020/07/31	JBAF	15/09/2021			Jibar Tradeable Future	3.8150	96.1850	3.7550	96.2450	(1.573)	0.0000	0.0000	0
2020/07/31	JBAF	15/12/2021			Jibar Tradeable Future	4.0700	95.9300	4.0300	95.9700	(0.983)	0.0000	0.0000	0
2020/07/31	JBAF	16/03/2022			Jibar Tradeable Future	4.1850	95.8150	4.1350	95.8650	(1.195)	0.0000	0.0000	0
2020/07/31	JBAF	15/06/2022			Jibar Tradeable Future	4.5050	95.4950	4.4850	95.5150	(0.444)	0.0000	0.0000	0
2020/07/31	R023	06/08/2020	7.26	Call	Bond Future	5,787.7800	5.7878	6,228.4900	6.2285	7.614	0	0	0
2020/07/31	R023	06/08/2020			Bond Future	4.8391	110.3812	4.6615	110.8219	(3.670)	0.0000	0.0000	18,784
2020/07/31	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R023	06/08/2020	7.27	Call	Bond Future	5,810.8600	5.8109	6,251.5700	6.2516	7.584	0	0	0
2020/07/31	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R023	06/08/2020	7.28	Call	Bond Future	5,833.9300	5.8339	6,274.6400	6.2746	7.554	0	0	0
2020/07/31	R023	05/11/2020	7.46	Put	Bond Future	0.1200	0.0001	0.0300	0.0000	(75.000)	0	0	0
2020/07/31	R023	05/11/2020	7.47	Put	Bond Future	0.1100	0.0001	0.0200	0.0000	(81.818)	0	0	0
2020/07/31	R023	05/11/2020			Bond Future	4.9307	107.5783	4.7325	108.0228	(4.019)	0.0000	0.0000	31,383
2020/07/31	R023	05/11/2020	7.46	Call	Bond Future	5,471.7300	5.4717	5,916.1400	5.9161	8.122	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
2020/07/31	R023	05/11/2020	7.47	Call	Bond Future	5,492.6400	5.4926	5,937.0500	5.9371	8.091	0	0	0
2020/07/31	R023	05/11/2020	7.45	Call	Bond Future	5,450.8300	5.4508	5,895.2300	5.8952	8.153	0	0	0
2020/07/31	R023	05/11/2020	7.45	Put	Bond Future	0.1300	0.0001	0.0300	0.0000	(76.923)	0	0	0
2020/07/31	R023	04/02/2021	6.34	Call	Bond Future	2,737.3400	2.7373	3,128.2300	3.1282	14.280	0	0	0
2020/07/31	R023	04/02/2021	6.32	Put	Bond Future	110.3300	0.1103	50.4300	0.0504	(54.292)	0	0	0
2020/07/31	R023	04/02/2021			Bond Future	4.9988	108.7679	4.7743	109.2168	(4.491)	0.0000	0.0000	0
2020/07/31	R023	04/02/2021	6.34	Put	Bond Future	106.1300	0.1061	48.1300	0.0481	(54.650)	0	0	0
2020/07/31	R023	04/02/2021	6.32	Call	Bond Future	2,702.9300	2.7029	3,091.9200	3.0919	14.391	0	0	0
2020/07/31	R023	04/02/2021	6.33	Put	Bond Future	108.2100	0.1082	49.2700	0.0493	(54.468)	0	0	0
2020/07/31	R023	04/02/2021	6.33	Call	Bond Future	2,720.1200	2.7201	3,110.0700	3.1101	14.336	0	0	0
2020/07/31	R023	06/05/2021	7.58	Call	Bond Future	4,341.6300	4.3416	4,781.6800	4.7817	10.136	0	0	0
2020/07/31	R023	06/05/2021			Bond Future	5.0527	106.1013	4.7952	106.5550	(5.095)	0.0000	0.0000	0
2020/07/31	R023	06/05/2021	7.56	Call	Bond Future	4,309.2500	4.3093	4,748.8000	4.7488	10.200	0	0	0
2020/07/31	R023	06/05/2021	7.56	Put	Bond Future	22.1500	0.0221	7.9900	0.0080	(63.928)	0	0	0
2020/07/31	R023	06/05/2021	7.58	Put	Bond Future	21.2700	0.0213	7.6100	0.0076	(64.222)	0	0	0
2020/07/31	R023	06/05/2021	7.57	Call	Bond Future	4,325.4300	4.3254	4,765.2400	4.7652	10.168	0	0	0
2020/07/31	R023	06/05/2021	7.57	Put	Bond Future	21.7000	0.0217	7.8000	0.0078	(64.055)	0	0	0
2020/07/31	R023	05/08/2021	5.30	Call	Bond Future	176.7700	0.1768	635.5000	0.6355	259.507	0	0	0
2020/07/31	R023	05/08/2021	5.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R023	05/08/2021			Bond Future	5.1831	107.2355	4.8809	107.6942	(5.830)	0.0000	0.0000	0
2020/07/31	R023	05/08/2021	5.31	Call	Bond Future	191.8700	0.1919	650.6000	0.6506	239.084	0	0	0
2020/07/31	R023	05/08/2021	5.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R023	05/08/2021	5.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R023	05/08/2021	5.29	Call	Bond Future	161.6600	0.1617	620.3900	0.6204	283.762	0	0	0
2020/07/31	R035	06/08/2020	9.92	Put	Bond Future	6,850.6100	6.8506	6,543.7400	6.5437	(4.479)	0	0	0
2020/07/31	R035	06/08/2020	10.45	Put	Bond Future	3,262.5200	3.2625	2,943.4500	2.9435	(9.780)	0	0	500
2020/07/31	R035	06/08/2020	9.67	Call	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	500
2020/07/31	R035	06/08/2020	9.00	Put	Bond Future	13,806.6100	13.8066	13,500.4200	13.5004	(2.218)	0	0	0
2020/07/31	R035	06/08/2020			Bond Future	10.9304	89.1630	10.8827	89.4692	(0.436)	0.0000	0.0000	23,562
2020/07/31	R035	06/08/2020	9.92	Call	Bond Future	1.2000	0.0012	0.5200	0.0005	(56.667)	0	0	0
2020/07/31	R035	06/08/2020	9.09	Put	Bond Future	13,093.1800	13.0932	12,786.9900	12.7870	(2.339)	0	0	0
2020/07/31	R035	06/08/2020	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2020/07/31	R035	06/08/2020	9.67	Put	Bond Future	8,668.2500	8.6683	8,362.0100	8.3620	(3.533)	0	0	0
2020/07/31	R035	06/08/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	24,761
2020/07/31	R035	06/08/2020	9.93	Call	Bond Future	1.3200	0.0013	0.5900	0.0006	(55.303)	0	0	0
2020/07/31	R035	06/08/2020	9.91	Put	Bond Future	6,922.2500	6.9223	6,615.4400	6.6154	(4.432)	0	0	0
2020/07/31	R035	06/08/2020	10.45	Call	Bond Future	102.7100	0.1027	89.8300	0.0898	(12.540)	0	0	0
2020/07/31	R035	06/08/2020	9.93	Put	Bond Future	6,779.0400	6.7790	6,472.1200	6.4721	(4.527)	0	0	0
2020/07/31	R035	06/08/2020	9.91	Call	Bond Future	1.0800	0.0011	0.4600	0.0005	(57.407)	0	0	0
2020/07/31	R035	06/08/2020	8.75	Put	Bond Future	15,827.6800	15.8277	15,521.4900	15.5215	(1.935)	0	0	0
2020/07/31	R035	06/08/2020	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/07/31	R035	05/11/2020	10.34	Put	Bond Future	7,174.7600	7.1748	6,810.9100	6.8109	(5.071)	0	0	0
2020/07/31	R035	05/11/2020			Bond Future	11.1579	85.5813	11.1083	85.8901	(0.444)	0.0000	0.0000	98,182
2020/07/31	R035	05/11/2020	10.33	Call	Bond Future	1,839.6400	1.8396	1,784.3000	1.7843	(3.008)	0	0	0
2020/07/31	R035	05/11/2020	10.33	Put	Bond Future	7,222.0900	7.2221	6,857.9900	6.8580	(5.041)	0	0	0
2020/07/31	R035	05/11/2020	10.34	Call	Bond Future	1,860.3100	1.8603	1,805.2200	1.8052	(2.961)	0	0	0
2020/07/31	R035	05/11/2020	10.32	Call	Bond Future	1,819.1200	1.8191	1,763.5300	1.7635	(3.056)	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
2020/07/31	R035	05/11/2020	10.32	Put	Bond Future	7,269.6500	7.2697	6,905.3000	6.9053	(5.012)	0	0	0
2020/07/31	R035	04/02/2021	11.14	Put	Bond Future	6,074.8800	6.0749	5,679.1400	5.6791	(6.514)	0	0	650
2020/07/31	R035	04/02/2021	10.04	Put	Bond Future	10,816.1900	10.8162	10,396.1300	10.3961	(3.884)	0	0	0
2020/07/31	R035	04/02/2021	10.14	Put	Bond Future	10,289.5900	10.2896	9,869.2800	9.8693	(4.085)	0	0	650
2020/07/31	R035	04/02/2021	10.05	Call	Bond Future	2,073.3000	2.0733	1,964.8900	1.9649	(5.229)	0	0	0
2020/07/31	R035	04/02/2021			Bond Future	11.3912	86.5278	11.3395	86.8395	(0.453)	0.0000	0.0000	0
2020/07/31	R035	04/02/2021	10.06	Call	Bond Future	2,089.6900	2.0897	1,981.2400	1.9812	(5.190)	0	0	0
2020/07/31	R035	04/02/2021	10.06	Put	Bond Future	10,709.5500	10.7095	10,289.4000	10.2894	(3.923)	0	0	0
2020/07/31	R035	04/02/2021	10.14	Call	Bond Future	2,224.0300	2.2240	2,115.4200	2.1154	(4.883)	0	0	0
2020/07/31	R035	04/02/2021	11.14	Call	Bond Future	4,542.7200	4.5427	4,458.6800	4.4587	(1.850)	0	0	0
2020/07/31	R035	04/02/2021	10.04	Call	Bond Future	2,056.9900	2.0570	1,948.6300	1.9486	(5.268)	0	0	0
2020/07/31	R035	04/02/2021	10.05	Put	Bond Future	10,762.7900	10.7628	10,342.6800	10.3427	(3.903)	0	0	0
2020/07/31	R035	06/05/2021	12.77	Call	Bond Future	9,425.2500	9.4252	9,851.4500	9.8514	4.522	0	0	0
2020/07/31	R035	06/05/2021	11.55	Call	Bond Future	5,353.8200	5.3538	5,810.4100	5.8104	8.528	0	0	0
2020/07/31	R035	06/05/2021	10.24	Put	Bond Future	11,007.7300	11.0077	11,007.3800	11.0074	(0.003)	0	0	0
2020/07/31	R035	06/05/2021	12.35	Put	Bond Future	3,826.3200	3.8263	4,029.7500	4.0298	5.317	0	0	0
2020/07/31	R035	06/05/2021	12.37	Call	Bond Future	7,988.6700	7.9887	8,508.1700	8.5082	6.503	0	0	0
2020/07/31	R035	06/05/2021			Bond Future	11.6220	83.0399	11.5682	83.3550	(0.463)	0.0000	0.0000	0
2020/07/31	R035	06/05/2021	12.35	Call	Bond Future	7,918.2900	7.9183	8,436.7500	8.4367	6.548	0	0	0
2020/07/31	R035	06/05/2021	12.37	Put	Bond Future	3,788.6500	3.7887	3,993.1200	3.9931	5.397	0	0	0
2020/07/31	R035	06/05/2021	12.77	Put	Bond Future	3,111.0300	3.1110	3,222.2000	3.2222	3.573	0	0	1,650
2020/07/31	R035	06/05/2021	11.55	Put	Bond Future	5,775.9100	5.7759	5,917.4700	5.9175	2.451	0	0	1,650
2020/07/31	R035	06/05/2021	10.24	Call	Bond Future	2,309.3000	2.3093	2,623.9800	2.6240	13.627	0	0	793
2020/07/31	R035	06/05/2021	12.36	Put	Bond Future	3,807.4400	3.8074	4,011.3900	4.0114	5.357	0	0	0
2020/07/31	R035	06/05/2021	10.81	Put	Bond Future	8,344.3400	8.3443	8,448.9100	8.4489	1.253	0	0	0
2020/07/31	R035	06/05/2021	10.81	Call	Bond Future	3,390.8000	3.3908	3,810.4000	3.8104	12.375	0	0	1,650
2020/07/31	R035	06/05/2021	12.02	Call	Bond Future	6,799.7600	6.7998	7,292.7000	7.2927	7.249	0	0	0
2020/07/31	R035	06/05/2021	12.02	Put	Bond Future	4,523.7700	4.5238	4,701.6800	4.7017	3.933	0	0	793
2020/07/31	R035	06/05/2021	11.32	Call	Bond Future	4,698.6900	4.6987	5,146.3900	5.1464	9.528	0	0	0
2020/07/31	R035	06/05/2021	11.32	Put	Bond Future	6,491.0000	6.4910	6,623.6700	6.6237	2.044	0	0	793
2020/07/31	R035	06/05/2021	12.36	Call	Bond Future	7,953.4600	7.9535	8,472.4400	8.4724	6.525	0	0	0
2020/07/31	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R035	05/08/2021			Bond Future	11.8824	83.9272	11.8262	84.2458	(0.473)	0.0000	0.0000	0
2020/07/31	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R035	05/08/2021	5.29	Put	Bond Future	54,396.8100	54.3968	54,078.2100	54.0782	(0.586)	0	0	0
2020/07/31	R035	05/08/2021	5.31	Put	Bond Future	54,163.5200	54.1635	53,844.9200	53.8449	(0.588)	0	0	0
2020/07/31	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R035	05/08/2021	5.30	Put	Bond Future	54,280.1000	54.2801	53,961.5000	53.9615	(0.587)	0	0	0
2020/07/31	R186	06/08/2020	8.38	Put	Bond Future	1.6700	0.0017	0.1800	0.0002	(89.222)	0	0	0
2020/07/31	R186	06/08/2020	7.45	Call	Bond Future	240.9100	0.2409	365.2400	0.3652	51.608	0	0	2,500
2020/07/31	R186	06/08/2020	9.00	Call	Bond Future	7,231.4700	7.2315	7,733.4100	7.7334	6.941	0	0	900
2020/07/31	R186	06/08/2020	8.00	Call	Bond Future	2,151.7900	2.1518	2,616.6600	2.6167	21.604	0	0	900
2020/07/31	R186	06/08/2020	8.25	Call	Bond Future	3,418.4000	3.4184	3,915.2400	3.9152	14.534	0	0	0
2020/07/31	R186	06/08/2020			Bond Future	7.6071	115.8436	7.5146	116.3456	(1.216)	0.0000	0.0000	35,101
2020/07/31	R186	06/08/2020	8.37	Call	Bond Future	4,036.8200	4.0368	4,537.1100	4.5371	12.393	0	0	0
2020/07/31	R186	06/08/2020	8.37	Put	Bond Future	1.8500	0.0019	0.2000	0.0002	(89.189)	0	0	0
2020/07/31	R186	06/08/2020	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/31	R186	06/08/2020	8.38	Call	Bond Future	4,088.3200	4.0883	4,588.7700	4.5888	12.241	0	0	0
2020/07/31	R186	06/08/2020	7.45	Put	Bond Future	1,095.0700	1.0951	717.4600	0.7175	(34.483)	0	0	2,500
2020/07/31	R186	06/08/2020	8.00	Put	Bond Future	50.8200	0.0508	13.7500	0.0138	(72.944)	0	0	15,177
2020/07/31	R186	06/08/2020	8.25	Put	Bond Future	6.0000	0.0060	0.9000	0.0009	(85.000)	0	0	0
2020/07/31	R186	06/08/2020	8.36	Call	Bond Future	3,985.3100	3.9853	4,485.4300	4.4854	12.549	0	0	0
2020/07/31	R186	06/08/2020	8.36	Put	Bond Future	2.0500	0.0021	0.2300	0.0002	(88.780)	0	0	0
2020/07/31	R186	05/11/2020	7.50	Call	Bond Future	1,689.7700	1.6898	1,820.8100	1.8208	7.755	0	0	80
2020/07/31	R186	05/11/2020	8.00	Put	Bond Future	1,917.2400	1.9172	1,628.4400	1.6284	(15.063)	0	0	0
2020/07/31	R186	05/11/2020	8.65	Call	Bond Future	5,204.1200	5.2041	5,533.9500	5.5339	6.338	0	0	0
2020/07/31	R186	05/11/2020	8.64	Put	Bond Future	910.0300	0.9100	732.0100	0.7320	(19.562)	0	0	0
2020/07/31	R186	05/11/2020			Bond Future	7.7973	117.0007	7.6997	117.5070	(1.251)	0.0000	0.0000	86,695
2020/07/31	R186	05/11/2020	7.00	Put	Bond Future	5,060.0100	5.0600	4,619.6200	4.6196	(8.703)	0	0	0
2020/07/31	R186	05/11/2020	7.00	Call	Bond Future	837.8300	0.8378	903.7600	0.9038	7.869	0	0	1,200
2020/07/31	R186	05/11/2020	8.66	Call	Bond Future	5,242.4600	5.2425	5,573.8100	5.5738	6.321	0	0	0
2020/07/31	R186	05/11/2020	8.66	Put	Bond Future	888.1100	0.8881	713.1400	0.7131	(19.701)	0	0	0
2020/07/31	R186	05/11/2020	7.50	Put	Bond Future	3,241.2200	3.2412	2,865.9400	2.8659	(11.578)	0	0	0
2020/07/31	R186	05/11/2020	6.50	Put	Bond Future	7,335.0800	7.3351	6,855.9000	6.8559	(6.533)	0	0	0
2020/07/31	R186	05/11/2020	8.00	Call	Bond Future	2,960.0600	2.9601	3,177.5800	3.1776	7.348	0	0	1,200
2020/07/31	R186	05/11/2020	7.84	Put	Bond Future	2,286.9800	2.2870	1,970.0200	1.9700	(13.859)	0	0	0
2020/07/31	R186	05/11/2020	9.26	Put	Bond Future	365.9500	0.3659	273.8200	0.2738	(25.176)	0	0	3,500
2020/07/31	R186	05/11/2020	8.65	Put	Bond Future	899.0100	0.8990	722.5200	0.7225	(19.632)	0	0	0
2020/07/31	R186	05/11/2020	8.64	Call	Bond Future	5,165.8700	5.1659	5,494.1700	5.4942	6.355	0	0	0
2020/07/31	R186	05/11/2020	6.50	Call	Bond Future	363.1900	0.3632	390.3300	0.3903	7.473	0	0	80
2020/07/31	R186	05/11/2020	7.84	Call	Bond Future	2,507.8000	2.5078	2,697.1600	2.6972	7.551	0	0	3,500
2020/07/31	R186	05/11/2020	8.34	Put	Bond Future	1,300.0900	1.3001	1,072.9000	1.0729	(17.475)	0	0	0
2020/07/31	R186	05/11/2020	8.34	Call	Bond Future	4,064.6000	4.0646	4,343.7300	4.3437	6.867	0	0	3,500
2020/07/31	R186	05/11/2020	9.26	Call	Bond Future	7,623.4600	7.6235	8,037.6500	8.0376	5.433	0	0	0
2020/07/31	R186	04/02/2021	8.15	Call	Bond Future	3,552.4700	3.5525	3,690.0400	3.6900	3.873	0	0	0
2020/07/31	R186	04/02/2021			Bond Future	7.9855	113.0134	7.8823	113.5247	(1.292)	0.0000	0.0000	0
2020/07/31	R186	04/02/2021	8.15	Put	Bond Future	2,743.1900	2.7432	2,369.4500	2.3694	(13.624)	0	0	0
2020/07/31	R186	04/02/2021	8.16	Call	Bond Future	3,579.9400	3.5799	3,718.6400	3.7186	3.874	0	0	0
2020/07/31	R186	04/02/2021	8.17	Put	Bond Future	2,700.3600	2.7004	2,328.5700	2.3286	(13.768)	0	0	0
2020/07/31	R186	04/02/2021	8.16	Put	Bond Future	2,721.7100	2.7217	2,349.1000	2.3491	(13.690)	0	0	0
2020/07/31	R186	04/02/2021	8.17	Call	Bond Future	3,607.5200	3.6075	3,747.0400	3.7470	3.867	0	0	0
2020/07/31	R186	06/05/2021	10.76	Put	Bond Future	326.0100	0.3260	343.3900	0.3434	5.331	0	0	0
2020/07/31	R186	06/05/2021	10.77	Call	Bond Future	11,700.0000	11.7000	12,234.2300	12.2342	4.566	0	0	0
2020/07/31	R186	06/05/2021			Bond Future	8.1844	114.3053	8.0750	114.8222	(1.336)	0.0000	0.0000	0
2020/07/31	R186	06/05/2021	10.78	Call	Bond Future	11,737.3100	11.7373	12,271.5200	12.2715	4.551	0	0	0
2020/07/31	R186	06/05/2021	10.78	Put	Bond Future	318.5400	0.3185	335.8600	0.3359	5.437	0	0	0
2020/07/31	R186	06/05/2021	10.76	Call	Bond Future	11,662.7000	11.6627	12,196.9700	12.1970	4.581	0	0	0
2020/07/31	R186	06/05/2021	10.77	Put	Bond Future	322.2600	0.3223	339.6000	0.3396	5.381	0	0	0
2020/07/31	R186	05/08/2021	8.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R186	05/08/2021	8.61	Call	Bond Future	823.4600	0.8235	1,346.0400	1.3460	63.461	0	0	0
2020/07/31	R186	05/08/2021			Bond Future	8.4252	110.2454	8.3088	110.7680	(1.381)	0.0000	0.0000	0
2020/07/31	R186	05/08/2021	8.62	Call	Bond Future	867.8000	0.8678	1,390.3800	1.3904	60.219	0	0	0
2020/07/31	R186	05/08/2021	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R186	05/08/2021	8.63	Call	Bond Future	912.1000	0.9121	1,434.6800	1.4347	57.294	0	0	0
2020/07/31	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
2020/07/31	R197	06/08/2020			Bond Future	305.0435	305.0435	305.0615	305.0615	0.006	0.0000	0.0000	1,442
2020/07/31	R197	05/11/2020			Bond Future	308.1657	308.1657	308.1821	308.1821	0.005	0.0000	0.0000	2,549
2020/07/31	R197	04/02/2021			Bond Future	303.8061	303.8061	303.8213	303.8213	0.005	0.0000	0.0000	0
2020/07/31	R197	06/05/2021			Bond Future	307.3489	307.3489	307.3636	307.3636	0.005	0.0000	0.0000	0
2020/07/31	R197	05/08/2021			Bond Future	302.7184	302.7184	302.7336	302.7336	0.005	0.0000	0.0000	0
2020/07/31	R202	06/08/2020			Bond Future	205.5625	205.5625	205.7963	205.7963	0.114	0.0000	0.0000	3,530
2020/07/31	R202	05/11/2020			Bond Future	207.6665	207.6665	207.9015	207.9015	0.113	0.0000	0.0000	8,104
2020/07/31	R202	04/02/2021			Bond Future	205.8477	205.8477	206.0845	206.0845	0.115	0.0000	0.0000	0
2020/07/31	R202	06/05/2021			Bond Future	208.2478	208.2478	208.4868	208.4868	0.115	0.0000	0.0000	0
2020/07/31	R202	05/08/2021			Bond Future	206.2806	206.2806	206.5224	206.5224	0.117	0.0000	0.0000	0
2020/07/31	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R208	06/08/2020			Bond Future	3.4885	104.4929	3.4899	104.4919	0.042	0.0000	0.0000	15,169
2020/07/31	R208	06/08/2020	5.56	Call	Bond Future	1,299.4100	1.2994	1,298.4900	1.2985	(0.071)	0	0	0
2020/07/31	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R208	06/08/2020	5.57	Call	Bond Future	1,305.6100	1.3056	1,304.6900	1.3047	(0.070)	0	0	0
2020/07/31	R208	06/08/2020	5.55	Call	Bond Future	1,293.2100	1.2932	1,292.2900	1.2923	(0.071)	0	0	0
2020/07/31	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R208	05/11/2020	4.78	Call	Bond Future	645.5800	0.6456	644.0600	0.6441	(0.235)	0	0	0
2020/07/31	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R208	05/11/2020			Bond Future	3.1137	102.1464	3.1176	102.1448	0.126	0.0000	0.0000	7,525
2020/07/31	R208	05/11/2020	4.79	Call	Bond Future	649.4300	0.6494	647.9100	0.6479	(0.234)	0	0	0
2020/07/31	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R208	05/11/2020	4.77	Call	Bond Future	641.7300	0.6417	640.2100	0.6402	(0.237)	0	0	0
2020/07/31	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R209	06/08/2020	5.55	Put	Bond Future	41,188.5600	41.1886	40,953.2200	40.9532	(0.571)	0	0	0
2020/07/31	R209	06/08/2020			Bond Future	10.7881	68.3446	10.7457	68.5799	(0.393)	0.0000	0.0000	47,174
2020/07/31	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R209	06/08/2020	5.57	Put	Bond Future	40,971.7500	40.9718	40,736.4100	40.7364	(0.574)	0	0	0
2020/07/31	R209	06/08/2020	5.56	Put	Bond Future	41,080.0800	41.0801	40,844.7400	40.8447	(0.573)	0	0	0
2020/07/31	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R209	05/11/2020	10.02	Call	Bond Future	1,516.2800	1.5163	1,413.4800	1.4135	(6.780)	0	0	0
2020/07/31	R209	05/11/2020			Bond Future	10.9873	65.8881	10.9434	66.1254	(0.399)	0.0000	0.0000	25,397
2020/07/31	R209	05/11/2020	10.00	Call	Bond Future	1,486.1200	1.4861	1,382.4600	1.3825	(6.975)	0	0	0
2020/07/31	R209	05/11/2020	10.00	Put	Bond Future	7,143.5600	7.1436	6,802.5700	6.8026	(4.773)	0	0	0
2020/07/31	R209	05/11/2020	10.02	Put	Bond Future	7,052.2100	7.0522	6,712.0800	6.7121	(4.823)	0	0	0
2020/07/31	R209	05/11/2020	10.01	Call	Bond Future	1,501.1500	1.5012	1,397.8500	1.3978	(6.881)	0	0	0
2020/07/31	R209	05/11/2020	10.01	Put	Bond Future	7,097.8000	7.0978	6,757.1700	6.7572	(4.799)	0	0	0
2020/07/31	R209	04/02/2021	10.12	Put	Bond Future	8,321.2700	8.3213	7,920.4800	7.9205	(4.816)	0	0	0
2020/07/31	R209	04/02/2021			Bond Future	11.1861	66.6172	11.1406	66.8568	(0.407)	0.0000	0.0000	0
2020/07/31	R209	04/02/2021	10.11	Call	Bond Future	2,331.2400	2.3312	2,170.1800	2.1702	(6.909)	0	0	0
2020/07/31	R209	04/02/2021	10.11	Put	Bond Future	8,364.4100	8.3644	7,963.7100	7.9637	(4.791)	0	0	0
2020/07/31	R209	04/02/2021	10.12	Call	Bond Future	2,347.8500	2.3478	2,186.7000	2.1867	(6.864)	0	0	0
2020/07/31	R209	04/02/2021	10.10	Call	Bond Future	2,314.7200	2.3147	2,153.7300	2.1537	(6.955)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/31	R209	04/02/2021	10.10	Put	Bond Future	8,407.7100	8.4077	8,007.0800	8.0071	(4.765)	0	0	0
2020/07/31	R209	06/05/2021	12.25	Put	Bond Future	3,231.4100	3.2314	3,255.0100	3.2550	0.730	0	0	1,000
2020/07/31	R209	06/05/2021	12.23	Put	Bond Future	3,262.7400	3.2627	3,286.0500	3.2861	0.714	0	0	0
2020/07/31	R209	06/05/2021	12.22	Call	Bond Future	7,330.8000	7.3308	7,596.1800	7.5962	3.620	0	0	0
2020/07/31	R209	06/05/2021			Bond Future	11.3888	64.2377	11.3415	64.4799	(0.415)	0.0000	0.0000	460
2020/07/31	R209	06/05/2021	10.25	Put	Bond Future	8,715.6100	8.7156	8,717.0900	8.7171	0.017	0	0	0
2020/07/31	R209	06/05/2021	10.25	Call	Bond Future	2,480.1800	2.4802	2,723.8800	2.7239	9.826	0	0	1,000
2020/07/31	R209	06/05/2021	11.25	Call	Bond Future	4,621.6700	4.6217	4,875.5900	4.8756	5.494	0	0	0
2020/07/31	R209	06/05/2021	11.25	Put	Bond Future	5,337.3500	5.3374	5,349.0500	5.3490	0.219	0	0	1,000
2020/07/31	R209	06/05/2021	12.25	Call	Bond Future	7,422.6300	7.4226	7,688.4500	7.6885	3.581	0	0	0
2020/07/31	R209	06/05/2021	12.23	Call	Bond Future	7,361.3100	7.3613	7,626.8400	7.6268	3.607	0	0	0
2020/07/31	R209	06/05/2021	12.22	Put	Bond Future	3,278.6300	3.2786	3,301.7900	3.3018	0.706	0	0	0
2020/07/31	R209	06/05/2021	12.24	Call	Bond Future	7,392.0700	7.3921	7,657.7400	7.6577	3.594	0	0	0
2020/07/31	R209	06/05/2021	12.24	Put	Bond Future	3,247.1400	3.2471	3,270.5900	3.2706	0.722	0	0	0
2020/07/31	R209	05/08/2021	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R209	05/08/2021			Bond Future	11.6126	64.9239	11.5635	65.1688	(0.423)	0.0000	0.0000	0
2020/07/31	R209	05/08/2021	11.80	Call	Bond Future	921.8400	0.9218	1,166.7100	1.1667	26.563	0	0	0
2020/07/31	R209	05/08/2021	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R209	05/08/2021	11.81	Call	Bond Future	970.4700	0.9705	1,215.3400	1.2153	25.232	0	0	0
2020/07/31	R209	05/08/2021	11.79	Call	Bond Future	873.1500	0.8731	1,118.0200	1.1180	28.044	0	0	0
2020/07/31	R209	05/08/2021	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R210	06/08/2020			Bond Future	181.9458	181.9458	182.5764	182.5764	0.347	0.0000	0.0000	1,331
2020/07/31	R210	05/11/2020			Bond Future	181.1336	181.1336	181.7697	181.7697	0.351	0.0000	0.0000	2,243
2020/07/31	R210	04/02/2021			Bond Future	183.1805	183.1805	183.8228	183.8228	0.351	0.0000	0.0000	0
2020/07/31	R210	06/05/2021			Bond Future	182.6067	182.6067	183.2561	183.2561	0.356	0.0000	0.0000	0
2020/07/31	R210	05/08/2021			Bond Future	184.6028	184.6028	185.2595	185.2595	0.356	0.0000	0.0000	0
2020/07/31	R212	06/08/2020			Bond Future	165.5897	165.5897	165.5965	165.5965	0.004	0.0000	0.0000	6,046
2020/07/31	R212	05/11/2020			Bond Future	167.2845	167.2845	167.2904	167.2904	0.004	0.0000	0.0000	6,667
2020/07/31	R212	04/02/2021			Bond Future	166.8801	166.8801	166.8853	166.8853	0.003	0.0000	0.0000	0
2020/07/31	R212	06/05/2021			Bond Future	168.8259	168.8259	168.8308	168.8308	0.003	0.0000	0.0000	0
2020/07/31	R212	05/08/2021			Bond Future	168.3443	168.3443	168.3495	168.3495	0.003	0.0000	0.0000	0
2020/07/31	R213	06/08/2020	9.31	Call	Bond Future	72.0300	0.0720	68.0200	0.0680	(5.567)	0	0	0
2020/07/31	R213	06/08/2020			Bond Future	9.7684	85.1527	9.7159	85.4523	(0.537)	0.0000	0.0000	5,216
2020/07/31	R213	06/08/2020	9.29	Call	Bond Future	62.5300	0.0625	58.2500	0.0583	(6.845)	0	0	0
2020/07/31	R213	06/08/2020	9.29	Put	Bond Future	2,848.8000	2.8488	2,544.9200	2.5449	(10.667)	0	0	0
2020/07/31	R213	06/08/2020	9.31	Put	Bond Future	2,739.3400	2.7393	2,435.7300	2.4357	(11.083)	0	0	0
2020/07/31	R213	06/08/2020	9.30	Call	Bond Future	67.1400	0.0671	62.9800	0.0630	(6.196)	0	0	0
2020/07/31	R213	06/08/2020	9.30	Put	Bond Future	2,793.9000	2.7939	2,490.1400	2.4901	(10.872)	0	0	0
2020/07/31	R213	05/11/2020	9.60	Put	Bond Future	4,437.8400	4.4378	4,134.9400	4.1349	(6.825)	0	0	0
2020/07/31	R213	05/11/2020	9.59	Call	Bond Future	2,314.4800	2.3145	2,313.0100	2.3130	(0.064)	0	0	0
2020/07/31	R213	05/11/2020			Bond Future	9.9734	82.4758	9.9189	82.7779	(0.546)	0.0000	0.0000	15,574
2020/07/31	R213	05/11/2020	9.60	Call	Bond Future	2,337.3400	2.3373	2,336.5200	2.3365	(0.035)	0	0	0
2020/07/31	R213	05/11/2020	9.59	Put	Bond Future	4,472.2100	4.4722	4,168.6600	4.1687	(6.787)	0	0	0
2020/07/31	R213	05/11/2020	9.61	Call	Bond Future	2,360.3300	2.3603	2,360.1800	2.3602	(0.006)	0	0	0
2020/07/31	R213	05/11/2020	9.61	Put	Bond Future	4,403.6500	4.4037	4,101.4200	4.1014	(6.863)	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
2020/07/31	R213	04/02/2021	9.40	Call	Bond Future	2,466.6300	2.4666	2,404.3600	2.4044	(2.524)	0	0	0
2020/07/31	R213	04/02/2021	9.39	Put	Bond Future	6,850.2500	6.8502	6,482.7100	6.4827	(5.365)	0	0	0
2020/07/31	R213	04/02/2021			Bond Future	10.1822	83.3879	10.1255	83.6929	(0.557)	0.0000	0.0000	0
2020/07/31	R213	04/02/2021	9.41	Call	Bond Future	2,486.2300	2.4862	2,424.2700	2.4243	(2.492)	0	0	0
2020/07/31	R213	04/02/2021	9.41	Put	Bond Future	6,774.3600	6.7744	6,407.4300	6.4074	(5.416)	0	0	0
2020/07/31	R213	04/02/2021	9.40	Put	Bond Future	6,812.2300	6.8122	6,444.9900	6.4450	(5.391)	0	0	0
2020/07/31	R213	04/02/2021	9.39	Call	Bond Future	2,447.1200	2.4471	2,384.5500	2.3846	(2.557)	0	0	0
2020/07/31	R213	06/05/2021	11.91	Put	Bond Future	1,846.6700	1.8467	1,911.1000	1.9111	3.489	0	0	0
2020/07/31	R213	06/05/2021			Bond Future	10.3895	80.8098	10.3305	81.1180	(0.568)	0.0000	0.0000	0
2020/07/31	R213	06/05/2021	11.90	Call	Bond Future	9,243.3400	9.2433	9,616.0100	9.6160	4.032	0	0	0
2020/07/31	R213	06/05/2021	11.90	Put	Bond Future	1,859.8500	1.8599	1,924.2900	1.9243	3.465	0	0	0
2020/07/31	R213	06/05/2021	11.91	Call	Bond Future	9,275.9400	9.2759	9,648.6000	9.6486	4.017	0	0	0
2020/07/31	R213	06/05/2021	11.89	Call	Bond Future	9,210.7700	9.2108	9,583.4600	9.5835	4.046	0	0	0
2020/07/31	R213	06/05/2021	11.89	Put	Bond Future	1,873.1000	1.8731	1,937.5600	1.9376	3.441	0	0	0
2020/07/31	R213	05/08/2021	10.85	Call	Bond Future	1,116.4800	1.1165	1,428.1600	1.4282	27.916	0	0	0
2020/07/31	R213	05/08/2021	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R213	05/08/2021			Bond Future	10.6266	81.6735	10.5650	81.9851	(0.580)	0.0000	0.0000	0
2020/07/31	R213	05/08/2021	10.86	Call	Bond Future	1,165.9800	1.1660	1,477.6600	1.4777	26.731	0	0	0
2020/07/31	R213	05/08/2021	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R213	05/08/2021	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R213	05/08/2021	10.84	Call	Bond Future	1,066.9400	1.0669	1,378.6200	1.3786	29.213	0	0	0
2020/07/31	R214	06/08/2020	9.98	Put	Bond Future	6,632.2300	6.6322	6,422.2200	6.4222	(3.167)	0	0	0
2020/07/31	R214	06/08/2020	9.97	Call	Bond Future	0.6400	0.0006	0.2200	0.0002	(65.625)	0	0	0
2020/07/31	R214	06/08/2020			Bond Future	11.0727	66.1197	11.0354	66.3292	(0.337)	0.0000	0.0000	11,353
2020/07/31	R214	06/08/2020	9.98	Call	Bond Future	0.7100	0.0007	0.2500	0.0003	(64.789)	0	0	0
2020/07/31	R214	06/08/2020	9.97	Put	Bond Future	6,697.8800	6.6979	6,487.9100	6.4879	(3.135)	0	0	0
2020/07/31	R214	06/08/2020	9.99	Call	Bond Future	0.7900	0.0008	0.2800	0.0003	(64.557)	0	0	0
2020/07/31	R214	06/08/2020	9.99	Put	Bond Future	6,566.6900	6.5667	6,356.6300	6.3566	(3.199)	0	0	0
2020/07/31	R214	05/11/2020	10.26	Put	Bond Future	7,431.7600	7.4318	7,114.1300	7.1141	(4.274)	0	0	0
2020/07/31	R214	05/11/2020			Bond Future	11.2688	63.5046	11.2301	63.7159	(0.343)	0.0000	0.0000	16,115
2020/07/31	R214	05/11/2020	10.25	Call	Bond Future	1,506.9600	1.5070	1,400.1000	1.4001	(7.091)	0	0	0
2020/07/31	R214	05/11/2020	10.25	Put	Bond Future	7,479.5200	7.4795	7,161.3700	7.1614	(4.254)	0	0	0
2020/07/31	R214	05/11/2020	10.26	Call	Bond Future	1,522.1900	1.5222	1,415.8500	1.4159	(6.986)	0	0	0
2020/07/31	R214	05/11/2020	10.24	Call	Bond Future	1,491.8300	1.4918	1,385.1300	1.3851	(7.152)	0	0	0
2020/07/31	R214	05/11/2020	10.24	Put	Bond Future	7,527.4800	7.5275	7,209.4900	7.2095	(4.224)	0	0	0
2020/07/31	R214	04/02/2021	10.33	Call	Bond Future	2,324.2800	2.3243	2,159.5800	2.1596	(7.086)	0	0	0
2020/07/31	R214	04/02/2021			Bond Future	11.4685	64.2069	11.4283	64.4203	(0.351)	0.0000	0.0000	0
2020/07/31	R214	04/02/2021	10.31	Call	Bond Future	2,291.1700	2.2912	2,126.7600	2.1268	(7.176)	0	0	0
2020/07/31	R214	04/02/2021	10.31	Put	Bond Future	8,953.3700	8.9534	8,575.6000	8.5756	(4.219)	0	0	0
2020/07/31	R214	04/02/2021	10.33	Put	Bond Future	8,861.8600	8.8619	8,483.8000	8.4838	(4.266)	0	0	0
2020/07/31	R214	04/02/2021	10.32	Call	Bond Future	2,307.6900	2.3077	2,143.1300	2.1431	(7.131)	0	0	0
2020/07/31	R214	04/02/2021	10.32	Put	Bond Future	8,907.5400	8.9075	8,529.6200	8.5296	(4.243)	0	0	0
2020/07/31	R214	06/05/2021	12.26	Call	Bond Future	6,687.0800	6.6871	7,018.5500	7.0186	4.957	0	0	0
2020/07/31	R214	06/05/2021	12.25	Put	Bond Future	3,761.9900	3.7620	3,876.9900	3.8770	3.057	0	0	0
2020/07/31	R214	06/05/2021			Bond Future	11.6648	61.6620	11.6230	61.8776	(0.358)	0.0000	0.0000	0
2020/07/31	R214	06/05/2021	12.27	Call	Bond Future	6,715.8400	6.7158	7,048.1600	7.0482	4.948	0	0	0
2020/07/31	R214	06/05/2021	12.27	Put	Bond Future	3,724.7300	3.7247	3,841.4500	3.8414	3.134	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
2020/07/31	R214	06/05/2021	12.26	Put	Bond Future	3,743.4100	3.7434	3,859.2800	3.8593	3.095	0	0	0
2020/07/31	R214	06/05/2021	12.25	Call	Bond Future	6,658.1500	6.6582	6,988.7500	6.9888	4.965	0	0	0
2020/07/31	R214	05/08/2021	12.01	Call	Bond Future	622.3000	0.6223	840.2800	0.8403	35.028	0	0	0
2020/07/31	R214	05/08/2021			Bond Future	11.8844	62.3209	11.8409	62.5389	(0.366)	0.0000	0.0000	0
2020/07/31	R214	05/08/2021	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R214	05/08/2021	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R214	05/08/2021	12.02	Call	Bond Future	671.3800	0.6714	889.3600	0.8894	32.467	0	0	0
2020/07/31	R214	05/08/2021	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R214	05/08/2021	12.03	Call	Bond Future	720.4000	0.7204	938.3800	0.9384	30.258	0	0	0
2020/07/31	R248	06/08/2020	10.20	Call	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	0
2020/07/31	R248	06/08/2020	11.80	Call	Bond Future	2,213.0900	2.2131	2,371.1100	2.3711	7.140	0	0	470
2020/07/31	R248	06/08/2020	12.75	Call	Bond Future	7,425.1600	7.4252	7,703.8600	7.7039	3.753	0	0	814
2020/07/31	R248	06/08/2020	10.35	Call	Bond Future	0.3400	0.0003	0.1100	0.0001	(67.647)	0	0	640
2020/07/31	R248	06/08/2020	11.85	Put	Bond Future	304.8400	0.3048	198.2800	0.1983	(34.956)	0	0	0
2020/07/31	R248	06/08/2020	9.00	Put	Bond Future	20,380.7700	20.3808	20,099.5400	20.0995	(1.380)	0	0	0
2020/07/31	R248	06/08/2020			Bond Future	11.5145	81.0039	11.4719	81.2851	(0.370)	0.0000	0.0000	27,395
2020/07/31	R248	06/08/2020	10.18	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2020/07/31	R248	06/08/2020	10.18	Put	Bond Future	9,775.5800	9.7756	9,494.3200	9.4943	(2.877)	0	0	0
2020/07/31	R248	06/08/2020	10.35	Put	Bond Future	8,411.8000	8.4118	8,130.3400	8.1303	(3.346)	0	0	0
2020/07/31	R248	06/08/2020	11.85	Call	Bond Future	2,458.1700	2.4582	2,632.8400	2.6328	7.106	0	0	0
2020/07/31	R248	06/08/2020	11.15	Put	Bond Future	2,694.0800	2.6941	2,410.6000	2.4106	(10.522)	0	0	0
2020/07/31	R248	06/08/2020	11.15	Call	Bond Future	224.8700	0.2249	222.6200	0.2226	(1.001)	0	0	0
2020/07/31	R248	06/08/2020	10.85	Put	Bond Future	4,642.6400	4.6426	4,355.2000	4.3552	(6.191)	0	0	0
2020/07/31	R248	06/08/2020	10.85	Call	Bond Future	33.1300	0.0331	26.9200	0.0269	(18.744)	0	0	640
2020/07/31	R248	06/08/2020	9.25	Put	Bond Future	17,954.8100	17.9548	17,673.5800	17.6736	(1.566)	0	0	0
2020/07/31	R248	06/08/2020	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	20,640
2020/07/31	R248	06/08/2020	10.20	Put	Bond Future	9,613.1600	9.6132	9,331.8800	9.3319	(2.926)	0	0	0
2020/07/31	R248	06/08/2020	11.80	Put	Bond Future	373.7500	0.3738	250.5400	0.2505	(32.966)	0	0	0
2020/07/31	R248	06/08/2020	12.75	Put	Bond Future	3.2600	0.0033	0.7300	0.0007	(77.607)	0	0	0
2020/07/31	R248	06/08/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/07/31	R248	06/08/2020	10.19	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2020/07/31	R248	06/08/2020	10.19	Put	Bond Future	9,694.3100	9.6943	9,413.0400	9.4130	(2.901)	0	0	0
2020/07/31	R248	06/08/2020	12.25	Put	Bond Future	48.0200	0.0480	23.6100	0.0236	(50.833)	0	0	0
2020/07/31	R248	06/08/2020	12.25	Call	Bond Future	4,630.0000	4.6300	4,886.8200	4.8868	5.547	0	0	814
2020/07/31	R248	06/08/2020	11.10	Put	Bond Future	2,989.7300	2.9897	2,703.6800	2.7037	(9.568)	0	0	0
2020/07/31	R248	06/08/2020	11.10	Call	Bond Future	170.7800	0.1708	165.9600	0.1660	(2.822)	0	0	470
2020/07/31	R248	05/11/2020	10.02	Put	Bond Future	13,202.5800	13.2026	12,849.9500	12.8499	(2.671)	0	0	0
2020/07/31	R248	05/11/2020	10.03	Call	Bond Future	721.7000	0.7217	652.3000	0.6523	(9.616)	0	0	0
2020/07/31	R248	05/11/2020			Bond Future	11.7313	77.4036	11.6869	77.6873	(0.378)	0.0000	0.0000	91,849
2020/07/31	R248	05/11/2020	11.00	Put	Bond Future	7,127.7200	7.1277	6,822.5400	6.8225	(4.282)	0	0	0
2020/07/31	R248	05/11/2020	11.00	Call	Bond Future	2,198.5400	2.1985	2,176.9800	2.1770	(0.981)	0	0	950
2020/07/31	R248	05/11/2020	10.00	Put	Bond Future	13,350.5800	13.3506	12,998.7300	12.9987	(2.635)	0	0	0
2020/07/31	R248	05/11/2020	10.00	Call	Bond Future	692.8800	0.6929	624.6500	0.6247	(9.847)	0	0	950
2020/07/31	R248	05/11/2020	10.04	Call	Bond Future	731.5000	0.7315	661.7100	0.6617	(9.541)	0	0	0
2020/07/31	R248	05/11/2020	10.04	Put	Bond Future	13,055.5200	13.0555	12,702.1100	12.7021	(2.707)	0	0	0
2020/07/31	R248	05/11/2020	10.02	Call	Bond Future	711.9900	0.7120	642.9800	0.6430	(9.693)	0	0	0
2020/07/31	R248	05/11/2020	10.03	Put	Bond Future	13,128.9300	13.1289	12,775.9100	12.7759	(2.689)	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
2020/07/31	R248	04/02/2021	10.46	Call	Bond Future	2,004.5100	2.0045	1,873.6000	1.8736	(6.531)	0	0	0
2020/07/31	R248	04/02/2021	10.47	Put	Bond Future	12,277.4900	12.2775	11,859.9700	11.8600	(3.401)	0	0	0
2020/07/31	R248	04/02/2021			Bond Future	11.9540	78.2597	11.9077	78.5461	(0.388)	0.0000	0.0000	0
2020/07/31	R248	04/02/2021	10.46	Put	Bond Future	12,338.5700	12.3386	11,921.2500	11.9213	(3.382)	0	0	0
2020/07/31	R248	04/02/2021	10.47	Call	Bond Future	2,020.9500	2.0209	1,889.8400	1.8898	(6.488)	0	0	0
2020/07/31	R248	04/02/2021	10.48	Call	Bond Future	2,037.4600	2.0375	1,906.1700	1.9062	(6.444)	0	0	0
2020/07/31	R248	04/02/2021	10.48	Put	Bond Future	12,216.6100	12.2166	11,798.9100	11.7989	(3.419)	0	0	0
2020/07/31	R248	06/05/2021	12.36	Call	Bond Future	6,422.6600	6.4227	6,896.5300	6.8965	7.378	0	0	0
2020/07/31	R248	06/05/2021			Bond Future	12.1739	74.7405	12.1255	75.0300	(0.398)	0.0000	0.0000	0
2020/07/31	R248	06/05/2021	12.34	Call	Bond Future	6,360.8000	6.3608	6,834.2300	6.8342	7.443	0	0	0
2020/07/31	R248	06/05/2021	12.34	Put	Bond Future	5,383.2300	5.3832	5,567.1800	5.5672	3.417	0	0	0
2020/07/31	R248	06/05/2021	12.36	Put	Bond Future	5,329.0000	5.3290	5,513.3900	5.5134	3.460	0	0	0
2020/07/31	R248	06/05/2021	12.35	Call	Bond Future	6,391.7100	6.3917	6,865.3600	6.8654	7.410	0	0	0
2020/07/31	R248	06/05/2021	12.35	Put	Bond Future	5,356.0500	5.3561	5,540.2200	5.5402	3.439	0	0	0
2020/07/31	R248	05/08/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R248	05/08/2021			Bond Future	12.4206	75.5391	12.3698	75.8317	(0.409)	0.0000	0.0000	0
2020/07/31	R248	05/08/2021	12.51	Call	Bond Future	510.2600	0.5103	802.9000	0.8029	57.351	0	0	0
2020/07/31	R248	05/08/2021	12.52	Call	Bond Future	566.9000	0.5669	859.5400	0.8595	51.621	0	0	0
2020/07/31	R248	05/08/2021	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R248	05/08/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/31	R248	05/08/2021	12.50	Call	Bond Future	453.5300	0.4535	746.1700	0.7462	64.525	0	0	0

**Total**

**1634705**