



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/08/2020 TO 11/08/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	2025	06/08/2020		Bond Future	137.7731	137.7731	137.7731	137.7731	0.000	0.0000	0.0000	0
2020/08/11	2025	05/11/2020		Bond Future	139.5806	139.5806	139.5214	139.5214	(0.042)	0.0000	0.0000	3,967

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
2020/08/11	2025	04/02/2021			Bond Future	139.5928	139.5928	139.5299	139.5299	(0.045)	0.0000	0.0000	0
2020/08/11	2025	06/05/2021			Bond Future	141.1260	141.1260	141.0590	141.0590	(0.047)	0.0000	0.0000	0
2020/08/11	2025	05/08/2021			Bond Future	141.2265	141.2265	141.1312	141.1312	(0.067)	0.0000	0.0000	0
2020/08/11	2029	06/08/2020			Bond Future	97.7805	97.7805	97.7805	97.7805	0.000	0.0000	0.0000	0
2020/08/11	2029	05/11/2020			Bond Future	97.6178	97.6178	97.5024	97.5024	(0.118)	0.0000	0.0000	5,012
2020/08/11	2029	04/02/2021			Bond Future	98.6720	98.6720	98.5533	98.5533	(0.120)	0.0000	0.0000	0
2020/08/11	2029	06/05/2021			Bond Future	98.6267	98.6267	98.5042	98.5042	(0.124)	0.0000	0.0000	0
2020/08/11	2029	05/08/2021			Bond Future	99.7570	99.7570	99.6139	99.6139	(0.143)	0.0000	0.0000	0
2020/08/11	2030	06/08/2020			Bond Future	9.2500	92.4827	9.2500	92.4827	0.000	0.0000	0.0000	0
2020/08/11	2030	05/11/2020	9.39	Put	Bond Future	3,024.0400	3.0240	3,111.3200	3.1113	2.886	0	0	0
2020/08/11	2030	05/11/2020	9.38	Call	Bond Future	2,823.2100	2.8232	2,606.6400	2.6066	(7.671)	0	0	0
2020/08/11	2030	05/11/2020	9.99	Put	Bond Future	1,645.7700	1.6458	1,683.7100	1.6837	2.305	0	0	5,000
2020/08/11	2030	05/11/2020	8.10	Put	Bond Future	8,518.5100	8.5185	8,744.4500	8.7445	2.652	0	0	0
2020/08/11	2030	05/11/2020	8.73	Call	Bond Future	1,326.8200	1.3268	1,182.2800	1.1823	(10.894)	0	0	3,000
2020/08/11	2030	05/11/2020	10.06	Put	Bond Future	1,529.9100	1.5299	1,563.5100	1.5635	2.196	0	0	1,000
2020/08/11	2030	05/11/2020			Bond Future	9.4201	93.5696	9.4734	93.2648	0.566	0.0000	0.0000	101,192
2020/08/11	2030	05/11/2020	9.99	Call	Bond Future	4,835.7900	4.8358	4,568.8900	4.5689	(5.519)	0	0	0
2020/08/11	2030	05/11/2020	8.85	Put	Bond Future	4,894.0600	4.8941	5,040.4400	5.0404	2.991	0	0	0
2020/08/11	2030	05/11/2020	8.85	Call	Bond Future	1,550.9100	1.5509	1,392.4500	1.3925	(10.217)	0	0	3,000
2020/08/11	2030	05/11/2020	9.61	Call	Bond Future	3,514.4900	3.5145	3,276.4200	3.2764	(6.774)	0	0	0
2020/08/11	2030	05/11/2020	9.61	Put	Bond Future	2,434.9300	2.4349	2,501.7000	2.5017	2.742	0	0	3,000
2020/08/11	2030	05/11/2020	8.34	Put	Bond Future	7,236.3100	7.2363	7,439.3900	7.4394	2.806	0	0	0
2020/08/11	2030	05/11/2020	8.34	Call	Bond Future	766.6400	0.7666	664.8800	0.6649	(13.274)	0	0	1,000
2020/08/11	2030	05/11/2020	9.04	Put	Bond Future	4,165.4500	4.1655	4,290.0800	4.2901	2.992	0	0	0
2020/08/11	2030	05/11/2020	9.04	Call	Bond Future	1,953.9400	1.9539	1,773.7300	1.7737	(9.223)	0	0	1,000
2020/08/11	2030	05/11/2020	9.39	Call	Bond Future	2,851.5200	2.8515	2,633.9600	2.6340	(7.630)	0	0	0
2020/08/11	2030	05/11/2020	9.38	Put	Bond Future	3,053.1800	3.0532	3,141.4500	3.1414	2.891	0	0	0
2020/08/11	2030	05/11/2020	8.36	Put	Bond Future	7,133.9300	7.1339	7,334.9900	7.3350	2.818	0	0	0
2020/08/11	2030	05/11/2020	9.86	Put	Bond Future	1,884.9900	1.8850	1,931.7900	1.9318	2.483	0	0	14,160
2020/08/11	2030	05/11/2020	8.10	Call	Bond Future	531.3600	0.5314	452.4600	0.4525	(14.849)	0	0	3,000
2020/08/11	2030	05/11/2020	8.73	Put	Bond Future	5,393.8500	5.3938	5,554.1500	5.5541	2.972	0	0	0
2020/08/11	2030	05/11/2020	9.23	Put	Bond Future	3,514.6500	3.5146	3,618.3900	3.6184	2.952	0	0	0
2020/08/11	2030	05/11/2020	10.06	Call	Bond Future	5,101.6300	5.1016	4,830.3900	4.8304	(5.317)	0	0	0
2020/08/11	2030	05/11/2020	10.37	Put	Bond Future	1,102.1100	1.1021	1,120.0800	1.1201	1.631	0	0	15,414
2020/08/11	2030	05/11/2020	9.40	Call	Bond Future	2,879.9900	2.8800	2,661.4300	2.6614	(7.589)	0	0	0
2020/08/11	2030	05/11/2020	9.40	Put	Bond Future	2,995.1100	2.9951	3,081.3900	3.0814	2.881	0	0	0
2020/08/11	2030	05/11/2020	9.65	Call	Bond Future	3,642.9400	3.6429	3,401.4200	3.4014	(6.630)	0	0	0
2020/08/11	2030	05/11/2020	9.65	Put	Bond Future	2,338.1400	2.3381	2,401.4600	2.4015	2.708	0	0	2,500
2020/08/11	2030	05/11/2020	8.36	Call	Bond Future	789.3600	0.7894	685.5800	0.6856	(13.147)	0	0	14,160
2020/08/11	2030	05/11/2020	8.86	Put	Bond Future	4,853.7900	4.8538	4,999.0200	4.9990	2.992	0	0	0
2020/08/11	2030	05/11/2020	8.86	Call	Bond Future	1,570.6400	1.5706	1,411.0300	1.4110	(10.162)	0	0	14,160
2020/08/11	2030	05/11/2020	9.86	Call	Bond Future	4,360.3500	4.3604	4,102.3100	4.1023	(5.918)	0	0	0
2020/08/11	2030	05/11/2020	9.23	Call	Bond Future	2,417.2700	2.4173	2,216.1700	2.2162	(8.319)	0	0	3,000
2020/08/11	2030	05/11/2020	10.47	Call	Bond Future	6,754.8800	6.7549	6,464.1100	6.4641	(4.305)	0	0	0
2020/08/11	2030	05/11/2020	10.47	Put	Bond Future	990.5100	0.9905	1,004.5800	1.0046	1.420	0	0	3,000
2020/08/11	2030	05/11/2020	8.53	Put	Bond Future	6,295.4900	6.2955	6,478.6100	6.4786	2.909	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
2020/08/11	2030	05/11/2020	8.53	Call	Bond Future	1,005.9900	1.0060	884.2700	0.8843	(12.100)	0	0	15,414
2020/08/11	2030	05/11/2020	9.03	Put	Bond Future	4,201.8900	4.2019	4,327.6500	4.3276	2.993	0	0	0
2020/08/11	2030	05/11/2020	9.03	Call	Bond Future	1,931.2600	1.9313	1,752.1800	1.7522	(9.273)	0	0	15,414
2020/08/11	2030	05/11/2020	10.37	Call	Bond Future	6,338.3900	6.3384	6,051.5200	6.0515	(4.526)	0	0	0
2020/08/11	2030	04/02/2021	9.12	Call	Bond Future	2,626.2500	2.6263	2,461.7800	2.4618	(6.263)	0	0	1,000
2020/08/11	2030	04/02/2021	8.36	Call	Bond Future	1,298.0500	1.2981	1,192.1500	1.1922	(8.158)	0	0	800
2020/08/11	2030	04/02/2021	9.16	Call	Bond Future	2,716.9100	2.7169	2,549.2600	2.5493	(6.171)	0	0	0
2020/08/11	2030	04/02/2021	9.15	Put	Bond Future	5,397.8100	5.3978	5,541.0600	5.5411	2.654	0	0	0
2020/08/11	2030	04/02/2021			Bond Future	9.6286	90.5530	9.6847	90.2429	0.582	0.0000	0.0000	0
2020/08/11	2030	04/02/2021	8.37	Put	Bond Future	8,650.2800	8.6503	8,853.7700	8.8538	2.352	0	0	0
2020/08/11	2030	04/02/2021	8.37	Call	Bond Future	1,311.0800	1.3111	1,204.4700	1.2045	(8.131)	0	0	1,000
2020/08/11	2030	04/02/2021	9.17	Call	Bond Future	2,739.6700	2.7397	2,571.2300	2.5712	(6.148)	0	0	0
2020/08/11	2030	04/02/2021	9.17	Put	Bond Future	5,328.4000	5.3284	5,470.0600	5.4701	2.659	0	0	0
2020/08/11	2030	04/02/2021	9.12	Put	Bond Future	5,503.0100	5.5030	5,648.6400	5.6486	2.646	0	0	0
2020/08/11	2030	04/02/2021	8.36	Put	Bond Future	8,698.5900	8.6986	8,902.7900	8.9028	2.348	0	0	0
2020/08/11	2030	04/02/2021	9.16	Put	Bond Future	5,363.1500	5.3632	5,505.6000	5.5056	2.656	0	0	0
2020/08/11	2030	04/02/2021	9.15	Call	Bond Future	2,694.0100	2.6940	2,527.1600	2.5272	(6.193)	0	0	0
2020/08/11	2030	04/02/2021	8.86	Put	Bond Future	6,478.3100	6.4783	6,644.7400	6.6447	2.569	0	0	0
2020/08/11	2030	04/02/2021	8.86	Call	Bond Future	2,084.9800	2.0850	1,941.3100	1.9413	(6.891)	0	0	800
2020/08/11	2030	04/02/2021	10.20	Call	Bond Future	5,686.2600	5.6863	5,446.4200	5.4464	(4.218)	0	0	0
2020/08/11	2030	04/02/2021	10.20	Put	Bond Future	2,590.6200	2.5906	2,660.8800	2.6609	2.712	0	0	1,800
2020/08/11	2030	06/05/2021	10.04	Put	Bond Future	3,985.3800	3.9854	4,092.9400	4.0929	2.699	0	0	0
2020/08/11	2030	06/05/2021	9.15	Call	Bond Future	2,766.1300	2.7661	2,615.4800	2.6155	(5.446)	0	0	0
2020/08/11	2030	06/05/2021	11.69	Call	Bond Future	10,541.2100	10.5412	10,262.6800	10.2627	(2.642)	0	0	0
2020/08/11	2030	06/05/2021	11.70	Put	Bond Future	1,336.1700	1.3362	1,372.8300	1.3728	2.744	0	0	0
2020/08/11	2030	06/05/2021			Bond Future	9.8492	91.5267	9.9082	91.2113	0.599	0.0000	0.0000	0
2020/08/11	2030	06/05/2021	10.74	Call	Bond Future	7,237.1400	7.2371	6,992.9400	6.9929	(3.374)	0	0	0
2020/08/11	2030	06/05/2021	10.74	Put	Bond Future	2,624.5300	2.6245	2,695.8000	2.6958	2.716	0	0	0
2020/08/11	2030	06/05/2021	7.97	Call	Bond Future	1,050.2500	1.0503	971.7200	0.9717	(7.477)	0	0	700
2020/08/11	2030	06/05/2021	10.04	Call	Bond Future	5,000.3700	5.0004	4,792.4600	4.7925	(4.158)	0	0	0
2020/08/11	2030	06/05/2021	9.15	Put	Bond Future	6,617.4000	6.6174	6,782.2200	6.7822	2.491	0	0	0
2020/08/11	2030	06/05/2021	9.92	Call	Bond Future	4,659.4100	4.6594	4,458.6200	4.4586	(4.309)	0	0	0
2020/08/11	2030	06/05/2021	11.69	Put	Bond Future	1,346.7800	1.3468	1,383.7200	1.3837	2.743	0	0	0
2020/08/11	2030	06/05/2021	11.70	Call	Bond Future	10,577.0800	10.5771	10,298.2700	10.2983	(2.636)	0	0	0
2020/08/11	2030	06/05/2021	9.22	Call	Bond Future	2,914.9200	2.9149	2,759.5100	2.7595	(5.332)	0	0	0
2020/08/11	2030	06/05/2021	9.22	Put	Bond Future	6,371.0700	6.3711	6,531.1300	6.5311	2.512	0	0	700
2020/08/11	2030	06/05/2021	7.97	Put	Bond Future	11,900.1900	11.9002	12,137.1300	12.1371	1.991	0	0	0
2020/08/11	2030	06/05/2021	9.92	Put	Bond Future	4,281.0200	4.2810	4,395.7000	4.3957	2.679	0	0	700
2020/08/11	2030	06/05/2021	11.71	Call	Bond Future	10,612.9800	10.6130	10,333.8800	10.3339	(2.630)	0	0	0
2020/08/11	2030	06/05/2021	11.71	Put	Bond Future	1,325.6300	1.3256	1,362.0000	1.3620	2.744	0	0	0
2020/08/11	2030	05/08/2021	10.42	Put	Bond Future	4,079.9200	4.0799	4,195.4200	4.1954	2.831	0	0	0
2020/08/11	2030	05/08/2021	10.41	Call	Bond Future	5,767.3000	5.7673	5,546.4300	5.5464	(3.830)	0	0	0
2020/08/11	2030	05/08/2021			Bond Future	10.0839	88.5495	10.1492	88.2126	0.647	0.0000	0.0000	0
2020/08/11	2030	05/08/2021	10.42	Call	Bond Future	5,796.3000	5.7963	5,574.9000	5.5749	(3.820)	0	0	0
2020/08/11	2030	05/08/2021	10.41	Put	Bond Future	4,101.3700	4.1014	4,217.4000	4.2174	2.829	0	0	0
2020/08/11	2030	05/08/2021	10.43	Call	Bond Future	5,825.0200	5.8250	5,603.0800	5.6031	(3.810)	0	0	0
2020/08/11	2030	05/08/2021	10.43	Put	Bond Future	4,058.2300	4.0582	4,173.1900	4.1732	2.833	0	0	0

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2020/08/11	2032	06/08/2020			Bond Future		10.2050	89.8609	10.2050	89.8609	0.000	0.0000	0.0000	0
2020/08/11	2032	05/11/2020	9.77	Put	Bond Future	5,472.1800		5.4722	5,613.7400	5.6137	2.587	0	0	0
2020/08/11	2032	05/11/2020	9.61	Put	Bond Future	6,173.2100		6.1732	6,333.0000	6.3330	2.588	0	0	0
2020/08/11	2032	05/11/2020	10.99	Call	Bond Future	5,437.4800		5.4375	5,156.5100	5.1565	(5.167)	0	0	0
2020/08/11	2032	05/11/2020	9.44	Put	Bond Future	6,984.8700		6.9849	7,163.5900	7.1636	2.559	0	0	0
2020/08/11	2032	05/11/2020	11.08	Call	Bond Future	5,788.5400		5.7885	5,502.5400	5.5025	(4.941)	0	0	0
2020/08/11	2032	05/11/2020			Bond Future	10.3736		86.9112	10.4263	86.5983	0.509	0.0000	0.0000	113,422
2020/08/11	2032	05/11/2020	9.76	Call	Bond Future	1,757.4800		1.7575	1,587.3500	1.5874	(9.680)	0	0	0
2020/08/11	2032	05/11/2020	9.76	Put	Bond Future	5,514.2400		5.5142	5,656.9400	5.6569	2.588	0	0	0
2020/08/11	2032	05/11/2020	10.99	Put	Bond Future	1,877.8100		1.8778	1,909.6700	1.9097	1.697	0	0	3,000
2020/08/11	2032	05/11/2020	9.77	Call	Bond Future	1,778.4200		1.7784	1,607.1500	1.6072	(9.630)	0	0	0
2020/08/11	2032	05/11/2020	9.11	Call	Bond Future	761.6300		0.7616	660.9900	0.6610	(13.214)	0	0	3,000
2020/08/11	2032	05/11/2020	9.61	Call	Bond Future	1,464.0300		1.4640	1,310.9900	1.3110	(10.453)	0	0	3,000
2020/08/11	2032	05/11/2020	9.44	Call	Bond Future	1,179.5700		1.1796	1,045.4600	1.0455	(11.369)	0	0	1,000
2020/08/11	2032	05/11/2020	11.08	Put	Bond Future	1,726.2800		1.7263	1,753.1100	1.7531	1.554	0	0	1,000
2020/08/11	2032	05/11/2020	9.75	Call	Bond Future	1,736.6900		1.7367	1,567.7000	1.5677	(9.731)	0	0	0
2020/08/11	2032	05/11/2020	9.75	Put	Bond Future	5,556.5200		5.5565	5,700.3600	5.7004	2.589	0	0	0
2020/08/11	2032	05/11/2020	9.11	Put	Bond Future	8,746.5900		8.7466	8,958.7800	8.9588	2.426	0	0	0
2020/08/11	2032	05/11/2020	8.94	Put	Bond Future	9,731.6000		9.7316	9,959.4800	9.9595	2.342	0	0	0
2020/08/11	2032	05/11/2020	8.94	Call	Bond Future	596.3900		0.5964	511.4400	0.5114	(14.244)	0	0	1,000
2020/08/11	2032	04/02/2021	9.29	Call	Bond Future	1,562.9400		1.5629	1,445.3800	1.4454	(7.522)	0	0	800
2020/08/11	2032	04/02/2021	10.82	Put	Bond Future	3,834.5700		3.8346	3,923.8700	3.9239	2.329	0	0	800
2020/08/11	2032	04/02/2021	9.63	Call	Bond Future	2,103.6900		2.1037	1,961.4700	1.9615	(6.761)	0	0	0
2020/08/11	2032	04/02/2021			Bond Future	10.5981		87.8291	10.6534	87.5113	0.522	0.0000	0.0000	0
2020/08/11	2032	04/02/2021	8.79	Put	Bond Future	12,318.8600		12.3189	12,552.4400	12.5524	1.896	0	0	0
2020/08/11	2032	04/02/2021	8.79	Call	Bond Future	960.4500		0.9605	876.2400	0.8762	(8.768)	0	0	800
2020/08/11	2032	04/02/2021	9.61	Call	Bond Future	2,068.7400		2.0687	1,928.0000	1.9280	(6.803)	0	0	0
2020/08/11	2032	04/02/2021	9.61	Put	Bond Future	8,035.3800		8.0354	8,212.4300	8.2124	2.203	0	0	0
2020/08/11	2032	04/02/2021	9.29	Put	Bond Future	9,583.9600		9.5840	9,784.1900	9.7842	2.089	0	0	0
2020/08/11	2032	04/02/2021	10.82	Call	Bond Future	5,100.4400		5.1004	4,871.9500	4.8719	(4.480)	0	0	0
2020/08/11	2032	04/02/2021	9.63	Put	Bond Future	7,943.9900		7.9440	8,119.5600	8.1196	2.210	0	0	0
2020/08/11	2032	04/02/2021	9.62	Call	Bond Future	2,086.1700		2.0862	1,944.6900	1.9447	(6.782)	0	0	0
2020/08/11	2032	04/02/2021	9.62	Put	Bond Future	7,989.6100		7.9896	8,165.9200	8.1659	2.207	0	0	0
2020/08/11	2032	06/05/2021	12.57	Call	Bond Future	10,829.2400		10.8292	10,547.7400	10.5477	(2.599)	0	0	0
2020/08/11	2032	06/05/2021	12.12	Put	Bond Future	2,505.6900		2.5057	2,561.8300	2.5618	2.241	0	0	0
2020/08/11	2032	06/05/2021			Bond Future	10.8318		84.6283	10.8898	84.3051	0.536	0.0000	0.0000	0
2020/08/11	2032	06/05/2021	12.57	Put	Bond Future	1,849.5600		1.8496	1,891.3100	1.8913	2.257	0	0	736
2020/08/11	2032	06/05/2021	10.33	Put	Bond Future	6,607.6800		6.6077	6,754.7000	6.7547	2.225	0	0	0
2020/08/11	2032	06/05/2021	10.33	Call	Bond Future	3,740.2500		3.7402	3,564.0200	3.5640	(4.712)	0	0	736
2020/08/11	2032	06/05/2021	12.11	Call	Bond Future	9,260.8300		9.2608	8,994.0700	8.9941	(2.881)	0	0	0
2020/08/11	2032	06/05/2021	12.11	Put	Bond Future	2,522.1500		2.5222	2,578.6400	2.5786	2.240	0	0	0
2020/08/11	2032	06/05/2021	12.12	Call	Bond Future	9,294.0700		9.2941	9,026.9600	9.0270	(2.874)	0	0	0
2020/08/11	2032	06/05/2021	12.10	Call	Bond Future	9,227.6300		9.2276	8,961.2200	8.9612	(2.887)	0	0	0
2020/08/11	2032	06/05/2021	12.10	Put	Bond Future	2,538.7100		2.5387	2,595.5500	2.5956	2.239	0	0	0
2020/08/11	2032	05/08/2021	11.37	Put	Bond Future	4,796.5700		4.7966	4,912.9400	4.9129	2.426	0	0	0
2020/08/11	2032	05/08/2021			Bond Future	11.0737		85.5795	11.1374	85.2359	0.575	0.0000	0.0000	0
2020/08/11	2032	05/08/2021	11.36	Call	Bond Future	6,348.6300		6.3486	6,121.9300	6.1219	(3.571)	0	0	0
2020/08/11	2032	05/08/2021	11.36	Put	Bond Future	4,819.9500		4.8200	4,936.8400	4.9368	2.425	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
2020/08/11	2032	05/08/2021	11.37	Call	Bond Future	6,377.9400	6.3779	6,150.7200	6.1507	(3.563)	0	0	0
2020/08/11	2032	05/08/2021	11.35	Call	Bond Future	6,319.3800	6.3194	6,093.1800	6.0932	(3.579)	0	0	0
2020/08/11	2032	05/08/2021	11.35	Put	Bond Future	4,843.4400	4.8434	4,960.8300	4.9608	2.424	0	0	0
2020/08/11	2033	06/08/2020			Bond Future	92.8214	92.8214	92.8214	92.8214	0.000	0.0000	0.0000	0
2020/08/11	2033	05/11/2020			Bond Future	93.1364	93.1364	93.0994	93.0994	(0.040)	0.0000	0.0000	9,616
2020/08/11	2033	04/02/2021			Bond Future	94.1421	94.1421	94.1026	94.1026	(0.042)	0.0000	0.0000	0
2020/08/11	2033	06/05/2021			Bond Future	93.9713	93.9713	93.9290	93.9290	(0.045)	0.0000	0.0000	0
2020/08/11	2033	05/08/2021			Bond Future	95.0481	95.0481	94.9871	94.9871	(0.064)	0.0000	0.0000	0
2020/08/11	2037	06/08/2020			Bond Future	11.1400	80.5476	11.1400	80.5476	0.000	0.0000	0.0000	0
2020/08/11	2037	05/11/2020	10.18	Call	Bond Future	1,049.9500	1.0500	845.7900	0.8458	(19.445)	0	0	0
2020/08/11	2037	05/11/2020	10.17	Put	Bond Future	8,888.1900	8.8882	9,416.5500	9.4165	5.945	0	0	0
2020/08/11	2037	05/11/2020			Bond Future	11.3603	81.3424	11.4802	80.6117	1.056	0.0000	0.0000	139,162
2020/08/11	2037	05/11/2020	10.19	Call	Bond Future	1,063.2200	1.0632	857.2000	0.8572	(19.377)	0	0	0
2020/08/11	2037	05/11/2020	10.19	Put	Bond Future	8,773.1000	8.7731	9,297.7500	9.2977	5.980	0	0	0
2020/08/11	2037	05/11/2020	10.17	Call	Bond Future	1,036.8000	1.0368	834.4900	0.8345	(19.513)	0	0	0
2020/08/11	2037	05/11/2020	10.18	Put	Bond Future	8,830.5400	8.8305	9,357.0500	9.3571	5.962	0	0	0
2020/08/11	2037	04/02/2021	13.73	Call	Bond Future	12,462.6000	12.4626	11,807.5400	11.8075	(5.256)	0	0	0
2020/08/11	2037	04/02/2021	10.85	Call	Bond Future	2,999.0200	2.9990	2,672.6800	2.6727	(10.882)	0	0	0
2020/08/11	2037	04/02/2021	10.35	Call	Bond Future	1,988.1900	1.9882	1,739.6800	1.7397	(12.499)	0	0	0
2020/08/11	2037	04/02/2021	10.28	Put	Bond Future	10,310.9600	10.3110	10,812.6700	10.8127	4.866	0	0	0
2020/08/11	2037	04/02/2021	10.27	Call	Bond Future	1,859.6900	1.8597	1,622.6500	1.6226	(12.746)	0	0	0
2020/08/11	2037	04/02/2021			Bond Future	11.5910	77.9465	11.7164	77.2063	1.082	0.0000	0.0000	0
2020/08/11	2037	04/02/2021	11.97	Put	Bond Future	3,987.5100	3.9875	4,235.9300	4.2359	6.230	0	0	0
2020/08/11	2037	04/02/2021	11.97	Call	Bond Future	6,192.0900	6.1921	5,700.3300	5.7003	(7.942)	0	0	300
2020/08/11	2037	04/02/2021	9.65	Put	Bond Future	14,041.4100	14.0414	14,625.6100	14.6256	4.161	0	0	0
2020/08/11	2037	04/02/2021	9.65	Call	Bond Future	1,054.0800	1.0541	898.1000	0.8981	(14.798)	0	0	72
2020/08/11	2037	04/02/2021	11.90	Call	Bond Future	5,958.9200	5.9589	5,476.3200	5.4763	(8.099)	0	0	0
2020/08/11	2037	04/02/2021	13.73	Put	Bond Future	1,194.9800	1.1950	1,280.1000	1.2801	7.123	0	0	300
2020/08/11	2037	04/02/2021	10.85	Put	Bond Future	7,604.4100	7.6044	8,018.2500	8.0183	5.442	0	0	72
2020/08/11	2037	04/02/2021	10.35	Put	Bond Future	9,939.0800	9.9391	10,430.7500	10.4308	4.947	0	0	72
2020/08/11	2037	04/02/2021	10.28	Call	Bond Future	1,875.4400	1.8754	1,636.9700	1.6370	(12.715)	0	0	0
2020/08/11	2037	04/02/2021	10.27	Put	Bond Future	10,364.7800	10.3648	10,867.9200	10.8679	4.854	0	0	0
2020/08/11	2037	04/02/2021	11.90	Put	Bond Future	4,154.2000	4.1542	4,411.7800	4.4118	6.200	0	0	240
2020/08/11	2037	04/02/2021	10.48	Put	Bond Future	9,271.2500	9.2713	9,743.9300	9.7439	5.098	0	0	0
2020/08/11	2037	04/02/2021	10.48	Call	Bond Future	2,209.6000	2.2096	1,942.1000	1.9421	(12.106)	0	0	240
2020/08/11	2037	04/02/2021	10.29	Call	Bond Future	1,891.2700	1.8913	1,651.3800	1.6514	(12.684)	0	0	0
2020/08/11	2037	04/02/2021	10.29	Put	Bond Future	10,257.3100	10.2573	10,757.6000	10.7576	4.877	0	0	0
2020/08/11	2037	06/05/2021	12.42	Call	Bond Future	7,558.0900	7.5581	7,054.5400	7.0545	(6.662)	0	0	0
2020/08/11	2037	06/05/2021			Bond Future	11.8307	78.7849	11.9617	78.0350	1.108	0.0000	0.0000	0
2020/08/11	2037	06/05/2021	12.42	Put	Bond Future	4,273.6100	4.2736	4,519.8900	4.5199	5.763	0	0	0
2020/08/11	2037	06/05/2021	12.43	Call	Bond Future	7,592.0100	7.5920	7,087.4000	7.0874	(6.647)	0	0	0
2020/08/11	2037	06/05/2021	12.44	Put	Bond Future	4,233.8900	4.2339	4,478.0600	4.4781	5.767	0	0	0
2020/08/11	2037	06/05/2021	12.43	Put	Bond Future	4,253.7000	4.2537	4,498.9200	4.4989	5.765	0	0	0
2020/08/11	2037	06/05/2021	12.44	Call	Bond Future	7,625.9800	7.6260	7,120.3200	7.1203	(6.631)	0	0	0
2020/08/11	2037	05/08/2021	12.26	Put	Bond Future	5,723.4100	5.7234	6,032.8000	6.0328	5.406	0	0	0
2020/08/11	2037	05/08/2021	12.27	Call	Bond Future	6,722.6300	6.7226	6,257.3500	6.2574	(6.921)	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
2020/08/11	2037	05/08/2021	12.28	Call	Bond Future	6,752.3800	6.7524	6,286.0100	6.2860	(6.907)	0	0	0
2020/08/11	2037	05/08/2021			Bond Future	12.0845	75.4144	12.2243	74.6408	1.157	0.0000	0.0000	0
2020/08/11	2037	05/08/2021	12.26	Call	Bond Future	6,692.6200	6.6926	6,228.4400	6.2284	(6.936)	0	0	0
2020/08/11	2037	05/08/2021	12.28	Put	Bond Future	5,673.9400	5.6739	5,981.1400	5.9811	5.414	0	0	0
2020/08/11	2037	05/08/2021	12.27	Put	Bond Future	5,698.7700	5.6988	6,007.0600	6.0071	5.410	0	0	0
2020/08/11	2038	06/08/2020			Bond Future	102.9962	102.9962	102.9962	102.9962	0.000	0.0000	0.0000	0
2020/08/11	2038	05/11/2020			Bond Future	104.5620	104.5620	104.5211	104.5211	(0.039)	0.0000	0.0000	11,074
2020/08/11	2038	04/02/2021			Bond Future	104.0093	104.0093	103.9657	103.9657	(0.042)	0.0000	0.0000	0
2020/08/11	2038	06/05/2021			Bond Future	105.1519	105.1519	105.1051	105.1051	(0.044)	0.0000	0.0000	0
2020/08/11	2038	05/08/2021			Bond Future	104.6506	104.6506	104.5829	104.5829	(0.065)	0.0000	0.0000	0
2020/08/11	2040	06/08/2020			Bond Future	11.4250	81.5012	11.4250	81.5012	0.000	0.0000	0.0000	0
2020/08/11	2040	05/11/2020	10.30	Call	Bond Future	929.6900	0.9297	773.9600	0.7740	(16.751)	0	0	0
2020/08/11	2040	05/11/2020	11.00	Put	Bond Future	6,264.2400	6.2642	6,554.9300	6.5549	4.640	0	0	0
2020/08/11	2040	05/11/2020	10.23	Call	Bond Future	846.8400	0.8468	701.1900	0.7012	(17.199)	0	0	2,000
2020/08/11	2040	05/11/2020	11.70	Put	Bond Future	3,667.7400	3.6677	3,842.3900	3.8424	4.762	0	0	2,000
2020/08/11	2040	05/11/2020	9.50	Call	Bond Future	277.8100	0.2778	215.6000	0.2156	(22.393)	0	0	2,000
2020/08/11	2040	05/11/2020	10.00	Call	Bond Future	613.2500	0.6133	498.3700	0.4984	(18.733)	0	0	2,380
2020/08/11	2040	05/11/2020			Bond Future	11.6172	82.5049	11.7060	81.9420	0.764	0.0000	0.0000	69,189
2020/08/11	2040	05/11/2020	10.30	Put	Bond Future	10,100.8500	10.1009	10,507.9900	10.5080	4.031	0	0	0
2020/08/11	2040	05/11/2020	9.73	Put	Bond Future	14,074.9700	14.0750	14,553.9200	14.5539	3.403	0	0	0
2020/08/11	2040	05/11/2020	9.73	Call	Bond Future	406.3100	0.4063	322.3900	0.3224	(20.654)	0	0	2,000
2020/08/11	2040	05/11/2020	10.23	Put	Bond Future	10,551.8200	10.5518	10,969.0400	10.9690	3.954	0	0	0
2020/08/11	2040	05/11/2020	10.31	Call	Bond Future	942.0000	0.9420	784.8000	0.7848	(16.688)	0	0	0
2020/08/11	2040	05/11/2020	10.32	Put	Bond Future	9,973.9900	9.9740	10,378.1900	10.3782	4.053	0	0	0
2020/08/11	2040	05/11/2020	11.00	Call	Bond Future	2,165.1300	2.1651	1,892.9500	1.8929	(12.571)	0	0	2,380
2020/08/11	2040	05/11/2020	11.70	Call	Bond Future	4,192.9000	4.1929	3,804.6800	3.8047	(9.259)	0	0	0
2020/08/11	2040	05/11/2020	9.50	Put	Bond Future	15,862.4400	15.8624	16,363.1000	16.3631	3.156	0	0	0
2020/08/11	2040	05/11/2020	10.00	Put	Bond Future	12,108.1600	12.1082	12,556.1500	12.5562	3.700	0	0	0
2020/08/11	2040	05/11/2020	10.31	Put	Bond Future	10,037.3100	10.0373	10,442.9800	10.4430	4.042	0	0	0
2020/08/11	2040	05/11/2020	10.32	Call	Bond Future	954.4300	0.9544	795.7600	0.7958	(16.625)	0	0	0
2020/08/11	2040	05/11/2020	11.50	Call	Bond Future	3,553.4000	3.5534	3,195.4600	3.1955	(10.073)	0	0	0
2020/08/11	2040	05/11/2020	11.50	Put	Bond Future	4,306.6200	4.3066	4,511.5500	4.5115	4.758	0	0	2,000
2020/08/11	2040	04/02/2021	9.49	Call	Bond Future	716.3500	0.7164	621.9800	0.6220	(13.174)	0	0	500
2020/08/11	2040	04/02/2021	9.57	Put	Bond Future	17,184.4900	17.1845	17,654.0300	17.6540	2.732	0	0	0
2020/08/11	2040	04/02/2021	10.07	Put	Bond Future	13,670.5600	13.6706	14,093.3000	14.0933	3.092	0	0	0
2020/08/11	2040	04/02/2021	10.42	Put	Bond Future	11,492.3700	11.4924	11,877.4700	11.8775	3.351	0	0	0
2020/08/11	2040	04/02/2021			Bond Future	11.8504	78.8710	11.9434	78.3005	0.785	0.0000	0.0000	0
2020/08/11	2040	04/02/2021	10.07	Call	Bond Future	1,301.4700	1.3015	1,153.7100	1.1537	(11.353)	0	0	800
2020/08/11	2040	04/02/2021	11.74	Call	Bond Future	4,853.9100	4.8539	4,509.8900	4.5099	(7.087)	0	0	0
2020/08/11	2040	04/02/2021	11.74	Put	Bond Future	5,540.4900	5.5405	5,766.9700	5.7670	4.088	0	0	800
2020/08/11	2040	04/02/2021	10.41	Call	Bond Future	1,773.9800	1.7740	1,589.6900	1.5897	(10.389)	0	0	0
2020/08/11	2040	04/02/2021	10.41	Put	Bond Future	11,551.3600	11.5514	11,937.5700	11.9376	3.343	0	0	0
2020/08/11	2040	04/02/2021	9.49	Put	Bond Future	17,789.8400	17.7898	18,265.9700	18.2660	2.676	0	0	0
2020/08/11	2040	04/02/2021	9.57	Call	Bond Future	782.0900	0.7821	681.1300	0.6811	(12.909)	0	0	800
2020/08/11	2040	04/02/2021	10.42	Call	Bond Future	1,789.4500	1.7894	1,604.0500	1.6041	(10.361)	0	0	0
2020/08/11	2040	04/02/2021	10.24	Put	Bond Future	12,583.3500	12.5834	12,988.2200	12.9882	3.218	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
2020/08/11	2040	04/02/2021	10.24	Call	Bond Future	1,524.8500	1.5249	1,359.2200	1.3592	(10.862)	0	0	500
2020/08/11	2040	04/02/2021	11.57	Call	Bond Future	4,349.1100	4.3491	4,024.8700	4.0249	(7.455)	0	0	0
2020/08/11	2040	04/02/2021	11.57	Put	Bond Future	6,111.8000	6.1118	6,358.0600	6.3581	4.029	0	0	500
2020/08/11	2040	04/02/2021	10.40	Call	Bond Future	1,758.5900	1.7586	1,575.4200	1.5754	(10.416)	0	0	0
2020/08/11	2040	04/02/2021	10.40	Put	Bond Future	11,610.5300	11.6105	11,997.8600	11.9979	3.336	0	0	0
2020/08/11	2040	06/05/2021	12.44	Put	Bond Future	4,976.8400	4.9768	5,174.2000	5.1742	3.966	0	0	0
2020/08/11	2040	06/05/2021			Bond Future	12.0923	79.7193	12.1897	79.1409	0.805	0.0000	0.0000	0
2020/08/11	2040	06/05/2021	12.43	Call	Bond Future	6,977.8600	6.9779	6,597.6700	6.5977	(5.449)	0	0	0
2020/08/11	2040	06/05/2021	12.43	Put	Bond Future	5,002.1500	5.0021	5,200.3600	5.2004	3.962	0	0	0
2020/08/11	2040	06/05/2021	12.44	Call	Bond Future	7,009.7900	7.0098	6,628.7500	6.6288	(5.436)	0	0	0
2020/08/11	2040	06/05/2021	12.42	Call	Bond Future	6,945.7100	6.9457	6,566.3900	6.5664	(5.461)	0	0	0
2020/08/11	2040	06/05/2021	12.42	Put	Bond Future	5,027.3000	5.0273	5,226.3800	5.2264	3.960	0	0	0
2020/08/11	2040	05/08/2021	12.47	Call	Bond Future	6,768.1600	6.7682	6,401.5100	6.4015	(5.417)	0	0	0
2020/08/11	2040	05/08/2021			Bond Future	12.3487	76.1091	12.4534	75.5086	0.848	0.0000	0.0000	0
2020/08/11	2040	05/08/2021	12.47	Put	Bond Future	6,073.1400	6.0731	6,306.9600	6.3070	3.850	0	0	0
2020/08/11	2040	05/08/2021	12.48	Call	Bond Future	6,798.1800	6.7982	6,430.6700	6.4307	(5.406)	0	0	0
2020/08/11	2040	05/08/2021	12.49	Put	Bond Future	6,019.3300	6.0193	6,251.4400	6.2514	3.856	0	0	0
2020/08/11	2040	05/08/2021	12.48	Put	Bond Future	6,046.3300	6.0463	6,279.2900	6.2793	3.853	0	0	0
2020/08/11	2040	05/08/2021	12.49	Call	Bond Future	6,827.9400	6.8279	6,459.5800	6.4596	(5.395)	0	0	0
2020/08/11	2044	06/08/2020			Bond Future	11.5400	77.8387	11.5400	77.8387	0.000	0.0000	0.0000	0
2020/08/11	2044	05/11/2020	10.36	Call	Bond Future	882.7500	0.8828	754.7700	0.7548	(14.498)	0	0	0
2020/08/11	2044	05/11/2020	11.06	Put	Bond Future	6,507.8100	6.5078	6,712.3500	6.7124	3.143	0	0	525
2020/08/11	2044	05/11/2020	11.43	Call	Bond Future	3,047.2900	3.0473	2,774.7000	2.7747	(8.945)	0	0	0
2020/08/11	2044	05/11/2020	9.72	Put	Bond Future	15,055.7000	15.0557	15,419.0200	15.4190	2.413	0	0	0
2020/08/11	2044	05/11/2020	9.97	Call	Bond Future	505.0000	0.5050	419.4100	0.4194	(16.949)	0	0	300
2020/08/11	2044	05/11/2020	9.29	Put	Bond Future	18,646.1400	18.6461	19,038.3000	19.0383	2.103	0	0	0
2020/08/11	2044	05/11/2020	9.96	Put	Bond Future	13,214.4600	13.2145	13,556.4200	13.5564	2.588	0	0	0
2020/08/11	2044	05/11/2020			Bond Future	11.7276	78.8045	11.7956	78.3779	0.579	0.0000	0.0000	49,284
2020/08/11	2044	05/11/2020	10.34	Call	Bond Future	859.3800	0.8594	733.7600	0.7338	(14.618)	0	0	0
2020/08/11	2044	05/11/2020	10.34	Put	Bond Future	10,555.1700	10.5552	10,856.1400	10.8561	2.851	0	0	0
2020/08/11	2044	05/11/2020	9.72	Call	Bond Future	338.7800	0.3388	275.5100	0.2755	(18.676)	0	0	1,815
2020/08/11	2044	05/11/2020	9.97	Put	Bond Future	13,140.3900	13.1404	13,481.3900	13.4814	2.595	0	0	0
2020/08/11	2044	05/11/2020	9.96	Call	Bond Future	497.3200	0.4973	412.6900	0.4127	(17.017)	0	0	0
2020/08/11	2044	05/11/2020	11.38	Call	Bond Future	2,907.0100	2.9070	2,640.9200	2.6409	(9.153)	0	0	0
2020/08/11	2044	05/11/2020	11.38	Put	Bond Future	5,155.4100	5.1554	5,315.9100	5.3159	3.113	0	0	300
2020/08/11	2044	05/11/2020	10.36	Put	Bond Future	10,424.2600	10.4243	10,722.8700	10.7229	2.865	0	0	0
2020/08/11	2044	05/11/2020	11.06	Call	Bond Future	2,087.6600	2.0877	1,865.6100	1.8656	(10.636)	0	0	0
2020/08/11	2044	05/11/2020	10.04	Put	Bond Future	12,627.9800	12.6280	12,962.0100	12.9620	2.645	0	0	0
2020/08/11	2044	05/11/2020	11.17	Put	Bond Future	6,015.7300	6.0157	6,204.7100	6.2047	3.141	0	0	1,815
2020/08/11	2044	05/11/2020	11.43	Put	Bond Future	4,965.3500	4.9654	5,119.3500	5.1194	3.101	0	0	1,815
2020/08/11	2044	05/11/2020	8.87	Put	Bond Future	22,491.1400	22.4911	22,900.8500	22.9009	1.822	0	0	0
2020/08/11	2044	05/11/2020	9.29	Call	Bond Future	157.0200	0.1570	122.5900	0.1226	(21.927)	0	0	300
2020/08/11	2044	05/11/2020	10.35	Call	Bond Future	871.0100	0.8710	744.2100	0.7442	(14.558)	0	0	0
2020/08/11	2044	05/11/2020	10.35	Put	Bond Future	10,489.6000	10.4896	10,789.3900	10.7894	2.858	0	0	0
2020/08/11	2044	05/11/2020	10.04	Call	Bond Future	561.3900	0.5614	468.8300	0.4688	(16.488)	0	0	525
2020/08/11	2044	05/11/2020	9.34	Put	Bond Future	18,210.1900	18.2102	18,599.6100	18.5996	2.138	0	0	0
2020/08/11	2044	05/11/2020	9.34	Call	Bond Future	172.6700	0.1727	135.5000	0.1355	(21.527)	0	0	525

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
2020/08/11	2044	05/11/2020	11.17	Call	Bond Future	2,353.5300	2.3535	2,115.9200	2.1159	(10.096)	0	0	0
2020/08/11	2044	05/11/2020	8.87	Call	Bond Future	66.4000	0.0664	49.5200	0.0495	(25.422)	0	0	1,815
2020/08/11	2044	05/11/2020	10.02	Put	Bond Future	12,773.3000	12.7733	13,109.3500	13.1093	2.631	0	0	0
2020/08/11	2044	05/11/2020	10.02	Call	Bond Future	544.8100	0.5448	454.2700	0.4543	(16.619)	0	0	1,815
2020/08/11	2044	04/02/2021	10.04	Put	Bond Future	14,610.8700	14.6109	14,931.5800	14.9316	2.195	0	0	0
2020/08/11	2044	04/02/2021	10.37	Call	Bond Future	1,572.9000	1.5729	1,433.2200	1.4332	(8.880)	0	0	0
2020/08/11	2044	04/02/2021	10.35	Put	Bond Future	12,562.9600	12.5630	12,857.7900	12.8578	2.347	0	0	0
2020/08/11	2044	04/02/2021			Bond Future	11.9561	75.2566	12.0274	74.8239	0.596	0.0000	0.0000	0
2020/08/11	2044	04/02/2021	10.37	Put	Bond Future	12,437.5500	12.4376	12,730.6400	12.7306	2.356	0	0	0
2020/08/11	2044	04/02/2021	10.35	Call	Bond Future	1,544.6000	1.5446	1,406.6600	1.4067	(8.930)	0	0	0
2020/08/11	2044	04/02/2021	10.04	Call	Bond Future	1,150.2800	1.1503	1,038.2200	1.0382	(9.742)	0	0	0
2020/08/11	2044	04/02/2021	10.84	Call	Bond Future	2,342.6000	2.3426	2,160.4400	2.1604	(7.776)	0	0	0
2020/08/11	2044	04/02/2021	10.36	Put	Bond Future	12,500.1600	12.5002	12,794.1100	12.7941	2.352	0	0	0
2020/08/11	2044	04/02/2021	10.84	Put	Bond Future	9,722.9300	9.7229	9,973.5400	9.9735	2.578	0	0	265
2020/08/11	2044	04/02/2021	10.29	Call	Bond Future	1,461.8300	1.4618	1,329.0500	1.3291	(9.083)	0	0	0
2020/08/11	2044	04/02/2021	10.29	Put	Bond Future	12,944.0900	12.9441	13,244.0800	13.2441	2.318	0	0	265
2020/08/11	2044	04/02/2021	9.66	Put	Bond Future	17,387.0600	17.3871	17,736.1500	17.7362	2.008	0	0	0
2020/08/11	2044	04/02/2021	9.66	Call	Bond Future	772.9800	0.7730	689.3000	0.6893	(10.826)	0	0	265
2020/08/11	2044	04/02/2021	10.36	Call	Bond Future	1,558.7100	1.5587	1,419.8900	1.4199	(8.906)	0	0	0
2020/08/11	2044	06/05/2021	12.43	Put	Bond Future	5,282.3400	5.2823	5,427.5900	5.4276	2.750	0	0	0
2020/08/11	2044	06/05/2021	12.44	Call	Bond Future	6,689.6800	6.6897	6,395.1800	6.3952	(4.402)	0	0	0
2020/08/11	2044	06/05/2021			Bond Future	12.1928	76.0662	12.2677	75.6271	0.614	0.0000	0.0000	0
2020/08/11	2044	06/05/2021	12.45	Call	Bond Future	6,720.7100	6.7207	6,425.5500	6.4255	(4.392)	0	0	0
2020/08/11	2044	06/05/2021	12.45	Put	Bond Future	5,230.3300	5.2303	5,374.2700	5.3743	2.752	0	0	0
2020/08/11	2044	06/05/2021	12.43	Call	Bond Future	6,658.7000	6.6587	6,364.8500	6.3649	(4.413)	0	0	0
2020/08/11	2044	06/05/2021	12.44	Put	Bond Future	5,256.2700	5.2563	5,400.8700	5.4009	2.751	0	0	0
2020/08/11	2044	05/08/2021	12.60	Put	Bond Future	5,997.7500	5.9977	6,164.1800	6.1642	2.775	0	0	0
2020/08/11	2044	05/08/2021	12.61	Put	Bond Future	5,971.5200	5.9715	6,137.3100	6.1373	2.776	0	0	0
2020/08/11	2044	05/08/2021			Bond Future	12.4438	72.5401	12.5249	72.0812	0.651	0.0000	0.0000	0
2020/08/11	2044	05/08/2021	12.60	Call	Bond Future	6,877.3500	6.8774	6,584.9100	6.5849	(4.252)	0	0	0
2020/08/11	2044	05/08/2021	12.61	Call	Bond Future	6,906.8100	6.9068	6,613.7300	6.6137	(4.243)	0	0	0
2020/08/11	2044	05/08/2021	12.59	Call	Bond Future	6,847.9400	6.8479	6,556.1200	6.5561	(4.261)	0	0	0
2020/08/11	2044	05/08/2021	12.59	Put	Bond Future	6,024.1100	6.0241	6,191.1600	6.1912	2.773	0	0	0
2020/08/11	2046	06/08/2020			Bond Future	92.5436	92.5436	92.5436	92.5436	0.000	0.0000	0.0000	0
2020/08/11	2046	05/11/2020			Bond Future	91.6944	91.6944	91.6582	91.6582	(0.040)	0.0000	0.0000	15,660
2020/08/11	2046	04/02/2021			Bond Future	92.6848	92.6848	92.6462	92.6462	(0.042)	0.0000	0.0000	0
2020/08/11	2046	06/05/2021			Bond Future	91.9287	91.9287	91.8875	91.8875	(0.045)	0.0000	0.0000	0
2020/08/11	2046	05/08/2021			Bond Future	92.9826	92.9826	92.9229	92.9229	(0.064)	0.0000	0.0000	0
2020/08/11	2050	06/08/2020			Bond Future	93.0701	93.0701	93.0701	93.0701	0.000	0.0000	0.0000	0
2020/08/11	2050	05/11/2020			Bond Future	94.1486	94.1486	94.1118	94.1118	(0.039)	0.0000	0.0000	14,181
2020/08/11	2050	04/02/2021			Bond Future	93.2918	93.2918	93.2527	93.2527	(0.042)	0.0000	0.0000	0
2020/08/11	2050	06/05/2021			Bond Future	94.3167	94.3167	94.2747	94.2747	(0.045)	0.0000	0.0000	0
2020/08/11	2050	05/08/2021			Bond Future	93.4870	93.4870	93.4263	93.4263	(0.065)	0.0000	0.0000	0
2020/08/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/08/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	AL37	05/11/2020			Index Future	747.5460	747.5460	747.1570	747.1570	(0.052)	0.0000	0.0000	0
2020/08/11	AL37	04/02/2021			Index Future	755.4380	755.4380	755.0180	755.0180	(0.056)	0.0000	0.0000	0
2020/08/11	AL37	06/05/2021			Index Future	763.5540	763.5540	763.1060	763.1060	(0.059)	0.0000	0.0000	0
2020/08/11	AL37	05/08/2021			Index Future	772.0350	772.0350	771.4310	771.4310	(0.078)	0.0000	0.0000	0
2020/08/11	AL7T	05/11/2020			Index Future	816.7960	816.7960	814.4870	814.4870	(0.283)	0.0000	0.0000	0
2020/08/11	AL7T	04/02/2021			Index Future	825.4190	825.4190	823.0560	823.0560	(0.286)	0.0000	0.0000	0
2020/08/11	AL7T	06/05/2021			Index Future	834.2870	834.2870	831.8730	831.8730	(0.289)	0.0000	0.0000	0
2020/08/11	AL7T	05/08/2021			Index Future	843.5530	843.5530	840.9490	840.9490	(0.309)	0.0000	0.0000	0
2020/08/11	ALBI	05/11/2020			Index Future	713.8810	713.8810	711.4310	711.4310	(0.343)	0.0000	0.0000	212
2020/08/11	ALBI	04/02/2021			Index Future	721.4170	721.4170	718.9160	718.9160	(0.347)	0.0000	0.0000	0
2020/08/11	ALBI	06/05/2021			Index Future	729.1670	729.1670	726.6170	726.6170	(0.350)	0.0000	0.0000	0
2020/08/11	ALBI	05/08/2021			Index Future	737.2660	737.2660	734.5450	734.5450	(0.369)	0.0000	0.0000	0
2020/08/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/08/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/08/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/11	ES33	06/08/2020			Bond Future	11.8650	74.3863	11.8650	74.3863	0.000	0.0000	0.0000	0
2020/08/11	ES33	05/11/2020			Bond Future	12.0520	71.7674	12.1458	71.2971	0.779	0.0000	0.0000	350
2020/08/11	ES33	04/02/2021			Bond Future	12.3323	72.5252	12.4307	72.0485	0.798	0.0000	0.0000	0
2020/08/11	ES33	06/05/2021			Bond Future	12.6184	69.5298	12.7215	69.0464	0.817	0.0000	0.0000	0
2020/08/11	ES33	05/08/2021			Bond Future	12.9166	70.3113	13.0275	69.8087	0.859	0.0000	0.0000	0
2020/08/11	ES42	06/08/2020			Bond Future	12.2500	74.2077	12.2500	74.2077	0.000	0.0000	0.0000	0
2020/08/11	ES42	05/11/2020			Bond Future	12.4466	71.0323	12.5355	70.5414	0.714	0.0000	0.0000	4,919
2020/08/11	ES42	04/02/2021			Bond Future	12.7079	71.7830	12.8011	71.2858	0.734	0.0000	0.0000	0
2020/08/11	ES42	06/05/2021			Bond Future	12.9846	68.2968	13.0828	67.7925	0.756	0.0000	0.0000	0
2020/08/11	ES42	05/08/2021			Bond Future	13.2656	69.0651	13.3714	68.5415	0.797	0.0000	0.0000	0
2020/08/11	GOVI	05/11/2020	737.84	Put	GOVI	326,820.0000	32.6820	350,010.0000	35.0010	7.096	0	0	0

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2020/08/11	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/11	GOVI	05/11/2020			GOVI	705.1580	705.1580	702.8390	702.8390	(0.329)	0.0000	0.0000	1,018
2020/08/11	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/11	GOVI	05/11/2020	737.83	Put	GOVI	326,720.0000	32.6720	349,910.0000	34.9910	7.098	0	0	0
2020/08/11	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/11	GOVI	05/11/2020	737.85	Put	GOVI	326,920.0000	32.6920	350,110.0000	35.0110	7.093	0	0	0
2020/08/11	GOVI	04/02/2021	750.96	Put	GOVI	383,580.0000	38.3580	407,270.0000	40.7270	6.176	0	0	0
2020/08/11	GOVI	04/02/2021			GOVI	712.6020	712.6020	710.2330	710.2330	(0.332)	0.0000	0.0000	0
2020/08/11	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/11	GOVI	04/02/2021	750.95	Put	GOVI	383,480.0000	38.3480	407,170.0000	40.7170	6.178	0	0	0
2020/08/11	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/11	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/11	GOVI	04/02/2021	750.94	Put	GOVI	383,380.0000	38.3380	407,070.0000	40.7070	6.179	0	0	0
2020/08/11	GOVI	06/05/2021	678.67	Call	GOVI	415,880.0000	41.5880	391,720.0000	39.1720	(5.809)	0	0	0
2020/08/11	GOVI	06/05/2021			GOVI	720.2580	720.2580	717.8420	717.8420	(0.335)	0.0000	0.0000	0
2020/08/11	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/11	GOVI	06/05/2021	678.68	Call	GOVI	415,780.0000	41.5780	391,620.0000	39.1620	(5.811)	0	0	0
2020/08/11	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/11	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/11	GOVI	06/05/2021	678.69	Call	GOVI	415,680.0000	41.5680	391,520.0000	39.1520	(5.812)	0	0	0
2020/08/11	GOVI	05/08/2021	719.14	Call	GOVI	91,180.0000	9.1180	65,340.0000	6.5340	(28.340)	0	0	0
2020/08/11	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/11	GOVI	05/08/2021			GOVI	728.2580	728.2580	725.6740	725.6740	(0.355)	0.0000	0.0000	0
2020/08/11	GOVI	05/08/2021	719.15	Call	GOVI	91,080.0000	9.1080	65,240.0000	6.5240	(28.371)	0	0	0
2020/08/11	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/11	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/11	GOVI	05/08/2021	719.13	Call	GOVI	91,280.0000	9.1280	65,440.0000	6.5440	(28.309)	0	0	0
2020/08/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/08/11	IGOV	05/11/2020			Index Future	251.9250	251.9250	251.6790	251.6790	(0.098)	0.0000	0.0000	1,258
2020/08/11	IGOV	04/02/2021			Index Future	254.6460	254.6460	254.3890	254.3890	(0.101)	0.0000	0.0000	0
2020/08/11	IGOV	06/05/2021			Index Future	257.4420	257.4420	257.1750	257.1750	(0.104)	0.0000	0.0000	0
2020/08/11	IGOV	05/08/2021			Index Future	260.3620	260.3620	260.0410	260.0410	(0.123)	0.0000	0.0000	0
2020/08/11	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/08/11	IS05	17/12/2020			Interest Rate Swap	93.9900	93.9900	93.9800	93.9800	(0.011)	0.0000	0.0000	0
2020/08/11	IS05	16/03/2021			Interest Rate Swap	92.1800	92.1800	92.1600	92.1600	(0.022)	0.0000	0.0000	0
2020/08/11	IS05	15/06/2021			Interest Rate Swap	90.3100	90.3100	90.2700	90.2700	(0.044)	0.0000	0.0000	0
2020/08/11	IS05	21/09/2021			Interest Rate Swap	89.2500	89.2500	89.2000	89.2000	(0.056)	0.0000	0.0000	0
2020/08/11	IS05	21/12/2021			Interest Rate Swap	90.5000	90.5000	90.4400	90.4400	(0.066)	0.0000	0.0000	51
2020/08/11	IS05	15/03/2022			Interest Rate Swap	89.9100	89.9100	89.8300	89.8300	(0.089)	0.0000	0.0000	0
2020/08/11	IS05	21/06/2022			Interest Rate Swap	90.0300	90.0300	89.9200	89.9200	(0.122)	0.0000	0.0000	0
2020/08/11	IS05	20/09/2022			Interest Rate Swap	93.1900	93.1900	93.0500	93.0500	(0.150)	0.0000	0.0000	0
2020/08/11	IS05	20/12/2022			Interest Rate Swap	93.6800	93.6800	93.5300	93.5300	(0.160)	0.0000	0.0000	0
2020/08/11	IS05	22/03/2023			Interest Rate Swap	86.0700	86.0700	85.9100	85.9100	(0.186)	0.0000	0.0000	0
2020/08/11	IS05	20/06/2023			Interest Rate Swap	91.6100	91.6100	91.4500	91.4500	(0.175)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/11	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/08/11	IS10	17/12/2025			Interest Rate Swap	80.0600	80.0600	79.8100	79.8100	(0.312)	0.0000	0.0000	0
2020/08/11	IS10	16/03/2026			Interest Rate Swap	76.6900	76.6900	76.4200	76.4200	(0.352)	0.0000	0.0000	0
2020/08/11	IS10	15/06/2026			Interest Rate Swap	75.2100	75.2100	74.9300	74.9300	(0.372)	0.0000	0.0000	0
2020/08/11	IS10	21/09/2026			Interest Rate Swap	77.3600	77.3600	77.0800	77.0800	(0.362)	0.0000	0.0000	0
2020/08/11	IS10	21/12/2026			Interest Rate Swap	81.5200	81.5200	81.2600	81.2600	(0.319)	0.0000	0.0000	0
2020/08/11	IS10	15/03/2027			Interest Rate Swap	80.1800	80.1800	79.9300	79.9300	(0.312)	0.0000	0.0000	0
2020/08/11	IS10	21/06/2027			Interest Rate Swap	82.4200	82.4200	82.1900	82.1900	(0.279)	0.0000	0.0000	0
2020/08/11	IS10	20/09/2027			Interest Rate Swap	88.3600	88.3600	88.1300	88.1300	(0.260)	0.0000	0.0000	0
2020/08/11	IS10	20/12/2027			Interest Rate Swap	88.8900	88.8900	88.6500	88.6500	(0.270)	0.0000	0.0000	0
2020/08/11	IS10	22/03/2028			Interest Rate Swap	82.0500	82.0500	81.7800	81.7800	(0.329)	0.0000	0.0000	0
2020/08/11	IS10	20/06/2028			Interest Rate Swap	90.0000	90.0000	89.7200	89.7200	(0.311)	0.0000	0.0000	0
2020/08/11	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/08/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/08/11	JBAF	19/08/2020			Jibar Tradeable Future	3.5050	96.4950	3.4750	96.5250	(0.856)	0.0000	0.0000	0
2020/08/11	JBAF	16/09/2020			Jibar Tradeable Future	3.4350	96.5650	3.3850	96.6150	(1.456)	0.0000	0.0000	0
2020/08/11	JBAF	21/10/2020			Jibar Tradeable Future	3.3550	96.6450	3.3050	96.6950	(1.490)	0.0000	0.0000	0
2020/08/11	JBAF	18/11/2020			Jibar Tradeable Future	3.3450	96.6550	3.2950	96.7050	(1.495)	0.0000	0.0000	0
2020/08/11	JBAF	15/12/2020			Jibar Tradeable Future	3.3250	96.6750	3.2650	96.7350	(1.805)	0.0000	0.0000	10
2020/08/11	JBAF	20/01/2021			Jibar Tradeable Future	3.3350	96.6650	3.2850	96.7150	(1.499)	0.0000	0.0000	0
2020/08/11	JBAF	17/03/2021			Jibar Tradeable Future	3.3800	96.6200	3.3000	96.7000	(2.367)	0.0000	0.0000	0
2020/08/11	JBAF	15/06/2021			Jibar Tradeable Future	3.5600	96.4400	3.4800	96.5200	(2.247)	0.0000	0.0000	0
2020/08/11	JBAF	15/09/2021			Jibar Tradeable Future	3.6450	96.3550	3.5750	96.4250	(1.920)	0.0000	0.0000	0
2020/08/11	JBAF	15/12/2021			Jibar Tradeable Future	3.9000	96.1000	3.8300	96.1700	(1.795)	0.0000	0.0000	0
2020/08/11	JBAF	16/03/2022			Jibar Tradeable Future	4.0350	95.9650	3.9650	96.0350	(1.735)	0.0000	0.0000	0
2020/08/11	JBAF	15/06/2022			Jibar Tradeable Future	4.3450	95.6550	4.2850	95.7150	(1.381)	0.0000	0.0000	0
2020/08/11	R023	06/08/2020			Bond Future	4.6150	110.9376	4.6150	110.9376	0.000	0.0000	0.0000	0
2020/08/11	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/11	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/11	R023	05/11/2020			Bond Future	4.5772	108.3728	4.5423	108.4517	(0.762)	0.0000	0.0000	32,765
2020/08/11	R023	05/11/2020	7.46	Call	Bond Future	6,266.1000	6.2661	6,344.9500	6.3450	1.258	0	0	0
2020/08/11	R023	05/11/2020	7.47	Call	Bond Future	6,287.0200	6.2870	6,365.8700	6.3659	1.254	0	0	0
2020/08/11	R023	05/11/2020	7.45	Call	Bond Future	6,245.1900	6.2452	6,324.0400	6.3240	1.263	0	0	0
2020/08/11	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/11	R023	04/02/2021	6.34	Call	Bond Future	3,407.3200	3.4073	3,480.4800	3.4805	2.147	0	0	0
2020/08/11	R023	04/02/2021	6.32	Put	Bond Future	28.6700	0.0287	24.3300	0.0243	(15.138)	0	0	0
2020/08/11	R023	04/02/2021			Bond Future	4.6249	109.5168	4.5865	109.5941	(0.830)	0.0000	0.0000	0
2020/08/11	R023	04/02/2021	6.34	Put	Bond Future	27.2100	0.0272	23.0600	0.0231	(15.252)	0	0	0
2020/08/11	R023	04/02/2021	6.32	Call	Bond Future	3,370.1700	3.3702	3,443.1400	3.4431	2.165	0	0	0
2020/08/11	R023	04/02/2021	6.33	Put	Bond Future	27.9300	0.0279	23.6900	0.0237	(15.181)	0	0	0
2020/08/11	R023	04/02/2021	6.33	Call	Bond Future	3,388.7400	3.3887	3,461.8100	3.4618	2.156	0	0	0
2020/08/11	R023	06/05/2021	7.58	Call	Bond Future	5,008.7600	5.0088	5,083.8200	5.0838	1.499	0	0	0
2020/08/11	R023	06/05/2021			Bond Future	4.6646	106.7862	4.6219	106.8618	(0.915)	0.0000	0.0000	0
2020/08/11	R023	06/05/2021	7.56	Call	Bond Future	4,975.7000	4.9757	5,050.7300	5.0507	1.508	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
2020/08/11	R023	06/05/2021	7.56	Put	Bond Future	3.6900	0.0037	3.0700	0.0031	(16.802)	0	0	0
2020/08/11	R023	06/05/2021	7.58	Put	Bond Future	3.4900	0.0035	2.9000	0.0029	(16.905)	0	0	0
2020/08/11	R023	06/05/2021	7.57	Call	Bond Future	4,992.2300	4.9922	5,067.2700	5.0673	1.503	0	0	0
2020/08/11	R023	06/05/2021	7.57	Put	Bond Future	3.5900	0.0036	2.9800	0.0030	(16.992)	0	0	0
2020/08/11	R023	05/08/2021	5.30	Call	Bond Future	1,275.8700	1.2759	1,311.5200	1.3115	2.794	0	0	0
2020/08/11	R023	05/08/2021	5.29	Put	Bond Future	352.9700	0.3530	333.0000	0.3330	(5.658)	0	0	0
2020/08/11	R023	05/08/2021			Bond Future	4.6900	107.9855	4.6537	108.0410	(0.773)	0.0000	0.0000	0
2020/08/11	R023	05/08/2021	5.31	Call	Bond Future	1,287.1100	1.2871	1,322.9200	1.3229	2.782	0	0	0
2020/08/11	R023	05/08/2021	5.31	Put	Bond Future	345.2100	0.3452	325.5600	0.3256	(5.692)	0	0	0
2020/08/11	R023	05/08/2021	5.30	Put	Bond Future	349.0700	0.3491	329.2600	0.3293	(5.675)	0	0	0
2020/08/11	R023	05/08/2021	5.29	Call	Bond Future	1,264.6600	1.2647	1,300.1500	1.3001	2.806	0	0	0
2020/08/11	R035	06/08/2020			Bond Future	10.9050	89.3261	10.9050	89.3261	0.000	0.0000	0.0000	0
2020/08/11	R035	05/11/2020	10.34	Put	Bond Future	6,736.3800	6.7364	7,034.9400	7.0349	4.432	0	0	0
2020/08/11	R035	05/11/2020			Bond Future	11.1227	85.8003	11.2063	85.2814	0.752	0.0000	0.0000	105,375
2020/08/11	R035	05/11/2020	10.33	Call	Bond Future	1,620.7200	1.6207	1,402.0300	1.4020	(13.493)	0	0	0
2020/08/11	R035	05/11/2020	10.33	Put	Bond Future	6,784.1200	6.7841	7,084.3900	7.0844	4.426	0	0	0
2020/08/11	R035	05/11/2020	10.34	Call	Bond Future	1,640.9800	1.6410	1,420.5800	1.4206	(13.431)	0	0	0
2020/08/11	R035	05/11/2020	10.32	Call	Bond Future	1,600.7600	1.6008	1,383.7700	1.3838	(13.555)	0	0	0
2020/08/11	R035	05/11/2020	10.32	Put	Bond Future	6,832.2400	6.8322	7,134.2100	7.1342	4.420	0	0	0
2020/08/11	R035	04/02/2021	10.14	Put	Bond Future	9,835.5000	9.8355	10,173.3400	10.1733	3.435	0	0	650
2020/08/11	R035	04/02/2021	11.14	Put	Bond Future	5,594.9500	5.5950	5,817.6300	5.8176	3.980	0	0	650
2020/08/11	R035	04/02/2021	10.05	Call	Bond Future	1,803.3300	1.8033	1,624.6200	1.6246	(9.910)	0	0	0
2020/08/11	R035	04/02/2021	10.04	Put	Bond Future	10,368.6100	10.3686	10,717.2100	10.7172	3.362	0	0	0
2020/08/11	R035	04/02/2021			Bond Future	11.3616	86.7061	11.4492	86.1798	0.771	0.0000	0.0000	0
2020/08/11	R035	04/02/2021	10.14	Call	Bond Future	1,948.2400	1.9482	1,759.8400	1.7598	(9.670)	0	0	0
2020/08/11	R035	04/02/2021	10.06	Call	Bond Future	1,819.0500	1.8191	1,639.2700	1.6393	(9.883)	0	0	0
2020/08/11	R035	04/02/2021	10.06	Put	Bond Future	10,260.6100	10.2606	10,607.0700	10.6071	3.377	0	0	0
2020/08/11	R035	04/02/2021	11.14	Call	Bond Future	4,241.0900	4.2411	3,937.5300	3.9375	(7.158)	0	0	0
2020/08/11	R035	04/02/2021	10.05	Put	Bond Future	10,314.5200	10.3145	10,662.0500	10.6620	3.369	0	0	0
2020/08/11	R035	04/02/2021	10.04	Call	Bond Future	1,787.7100	1.7877	1,610.0700	1.6101	(9.937)	0	0	0
2020/08/11	R035	06/05/2021	11.55	Call	Bond Future	5,449.3800	5.4494	5,132.1400	5.1321	(5.822)	0	0	0
2020/08/11	R035	06/05/2021	12.77	Call	Bond Future	9,546.7500	9.5467	9,135.5400	9.1355	(4.307)	0	0	0
2020/08/11	R035	06/05/2021	10.24	Put	Bond Future	10,958.7200	10.9587	11,301.6100	11.3016	3.129	0	0	0
2020/08/11	R035	06/05/2021	12.37	Call	Bond Future	8,099.0500	8.0990	7,714.3600	7.7144	(4.750)	0	0	0
2020/08/11	R035	06/05/2021	12.35	Put	Bond Future	3,812.9300	3.8129	3,963.4100	3.9634	3.947	0	0	0
2020/08/11	R035	06/05/2021			Bond Future	11.6009	83.1633	11.6925	82.6296	0.790	0.0000	0.0000	0
2020/08/11	R035	06/05/2021	12.37	Put	Bond Future	3,775.6700	3.7757	3,924.7000	3.9247	3.947	0	0	0
2020/08/11	R035	06/05/2021	12.35	Call	Bond Future	8,028.2600	8.0283	7,645.0200	7.6450	(4.774)	0	0	0
2020/08/11	R035	06/05/2021	11.55	Put	Bond Future	5,748.1100	5.7481	5,964.5900	5.9646	3.766	0	0	1,650
2020/08/11	R035	06/05/2021	12.77	Put	Bond Future	3,109.1700	3.1092	3,231.6800	3.2317	3.940	0	0	1,650
2020/08/11	R035	06/05/2021	10.24	Call	Bond Future	2,383.6500	2.3837	2,192.8200	2.1928	(8.006)	0	0	793
2020/08/11	R035	06/05/2021	12.36	Put	Bond Future	3,794.1200	3.7941	3,943.8800	3.9439	3.947	0	0	0
2020/08/11	R035	06/05/2021	10.81	Put	Bond Future	8,310.3600	8.3104	8,598.9800	8.5990	3.473	0	0	0
2020/08/11	R035	06/05/2021	10.81	Call	Bond Future	3,480.1800	3.4802	3,235.0800	3.2351	(7.043)	0	0	1,650
2020/08/11	R035	06/05/2021	11.32	Call	Bond Future	4,790.8200	4.7908	4,495.1500	4.4951	(6.172)	0	0	0
2020/08/11	R035	06/05/2021	11.32	Put	Bond Future	6,459.7700	6.4598	6,697.8200	6.6978	3.685	0	0	793
2020/08/11	R035	06/05/2021	12.02	Call	Bond Future	6,902.9800	6.9030	6,545.1400	6.5451	(5.184)	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
2020/08/11	R035	06/05/2021	12.02	Put	Bond Future	4,503.6300	4.5036	4,679.5100	4.6795	3.905	0	0	793
2020/08/11	R035	06/05/2021	12.36	Call	Bond Future	8,063.5000	8.0635	7,679.5400	7.6795	(4.762)	0	0	0
2020/08/11	R035	05/08/2021	5.31	Call	Bond Future	12.6200	0.0126	10.4000	0.0104	(17.591)	0	0	0
2020/08/11	R035	05/08/2021			Bond Future	11.8523	84.0978	11.9509	83.5417	0.832	0.0000	0.0000	0
2020/08/11	R035	05/08/2021	5.29	Call	Bond Future	12.2200	0.0122	10.0700	0.0101	(17.594)	0	0	0
2020/08/11	R035	05/08/2021	5.29	Put	Bond Future	54,238.4300	54.2384	54,792.3600	54.7924	1.021	0	0	0
2020/08/11	R035	05/08/2021	5.31	Put	Bond Future	54,005.5400	54.0055	54,559.4000	54.5594	1.026	0	0	0
2020/08/11	R035	05/08/2021	5.30	Call	Bond Future	12.4200	0.0124	10.2400	0.0102	(17.552)	0	0	0
2020/08/11	R035	05/08/2021	5.30	Put	Bond Future	54,121.9200	54.1219	54,675.8200	54.6758	1.023	0	0	0
2020/08/11	R186	06/08/2020			Bond Future	7.4650	116.6159	7.4650	116.6159	0.000	0.0000	0.0000	0
2020/08/11	R186	05/11/2020	8.65	Call	Bond Future	5,958.7100	5.9587	5,844.9500	5.8450	(1.909)	0	0	0
2020/08/11	R186	05/11/2020	8.64	Put	Bond Future	519.9800	0.5200	503.6500	0.5037	(3.141)	0	0	0
2020/08/11	R186	05/11/2020	7.50	Call	Bond Future	1,981.1400	1.9811	1,886.0200	1.8860	(4.801)	0	0	80
2020/08/11	R186	05/11/2020	8.00	Put	Bond Future	1,274.2600	1.2743	1,261.6100	1.2616	(0.993)	0	0	0
2020/08/11	R186	05/11/2020			Bond Future	7.5781	118.1419	7.5967	118.0444	0.246	0.0000	0.0000	88,026
2020/08/11	R186	05/11/2020	8.66	Call	Bond Future	6,000.5200	6.0005	5,886.8000	5.8868	(1.895)	0	0	0
2020/08/11	R186	05/11/2020	8.66	Put	Bond Future	505.0200	0.5050	488.7700	0.4888	(3.218)	0	0	0
2020/08/11	R186	05/11/2020	7.00	Put	Bond Future	4,050.8500	4.0508	4,079.0500	4.0790	0.696	0	0	0
2020/08/11	R186	05/11/2020	7.00	Call	Bond Future	969.8200	0.9698	900.5500	0.9006	(7.143)	0	0	1,200
2020/08/11	R186	05/11/2020	8.65	Put	Bond Future	512.4500	0.5124	496.1600	0.4962	(3.179)	0	0	0
2020/08/11	R186	05/11/2020	8.64	Call	Bond Future	5,916.9700	5.9170	5,803.1700	5.8032	(1.923)	0	0	0
2020/08/11	R186	05/11/2020	6.50	Put	Bond Future	6,235.8500	6.2359	6,291.9300	6.2919	0.899	0	0	0
2020/08/11	R186	05/11/2020	7.50	Put	Bond Future	2,391.4400	2.3914	2,393.7900	2.3938	0.098	0	0	0
2020/08/11	R186	05/11/2020	8.00	Call	Bond Future	3,458.2300	3.4582	3,348.1100	3.3481	(3.184)	0	0	1,200
2020/08/11	R186	05/11/2020	7.84	Put	Bond Future	1,574.5800	1.5746	1,565.3800	1.5654	(0.584)	0	0	0
2020/08/11	R186	05/11/2020	9.26	Put	Bond Future	171.3900	0.1714	161.0700	0.1611	(6.021)	0	0	3,500
2020/08/11	R186	05/11/2020	6.50	Call	Bond Future	405.1100	0.4051	363.7200	0.3637	(10.217)	0	0	80
2020/08/11	R186	05/11/2020	7.84	Call	Bond Future	2,936.5500	2.9365	2,829.8800	2.8299	(3.632)	0	0	3,500
2020/08/11	R186	05/11/2020	8.34	Put	Bond Future	799.4500	0.7994	783.1300	0.7831	(2.041)	0	0	0
2020/08/11	R186	05/11/2020	8.34	Call	Bond Future	4,705.1100	4.7051	4,591.3200	4.5913	(2.418)	0	0	3,500
2020/08/11	R186	05/11/2020	9.26	Call	Bond Future	8,570.0500	8.5700	8,462.2600	8.4623	(1.258)	0	0	0
2020/08/11	R186	04/02/2021	8.15	Call	Bond Future	3,926.8900	3.9269	3,834.1200	3.8341	(2.362)	0	0	0
2020/08/11	R186	04/02/2021			Bond Future	7.7651	114.1092	7.7853	114.0084	0.259	0.0000	0.0000	0
2020/08/11	R186	04/02/2021	8.15	Put	Bond Future	2,021.8500	2.0219	2,029.8500	2.0299	0.396	0	0	0
2020/08/11	R186	04/02/2021	8.00	Put	Bond Future	2,320.7200	2.3207	2,332.1600	2.3322	0.493	0	0	15,177
2020/08/11	R186	04/02/2021	8.16	Call	Bond Future	3,957.1600	3.9572	3,864.1700	3.8642	(2.350)	0	0	0
2020/08/11	R186	04/02/2021	8.17	Put	Bond Future	1,984.3100	1.9843	1,991.8800	1.9919	0.381	0	0	0
2020/08/11	R186	04/02/2021	8.00	Call	Bond Future	3,488.1200	3.4881	3,398.7900	3.3988	(2.561)	0	0	0
2020/08/11	R186	04/02/2021	8.16	Put	Bond Future	2,003.1700	2.0032	2,010.9500	2.0109	0.388	0	0	0
2020/08/11	R186	04/02/2021	8.17	Call	Bond Future	3,987.2300	3.9872	3,894.0300	3.8940	(2.337)	0	0	0
2020/08/11	R186	06/05/2021	10.77	Call	Bond Future	12,660.2600	12.6603	12,554.3400	12.5543	(0.837)	0	0	0
2020/08/11	R186	06/05/2021	10.76	Put	Bond Future	255.0300	0.2550	253.5600	0.2536	(0.576)	0	0	0
2020/08/11	R186	06/05/2021			Bond Future	7.9670	115.3359	7.9889	115.2314	0.275	0.0000	0.0000	0
2020/08/11	R186	06/05/2021	10.78	Call	Bond Future	12,698.2800	12.6983	12,592.3500	12.5923	(0.834)	0	0	0
2020/08/11	R186	06/05/2021	10.78	Put	Bond Future	248.9800	0.2490	247.4900	0.2475	(0.598)	0	0	0
2020/08/11	R186	06/05/2021	10.77	Put	Bond Future	251.9900	0.2520	250.5100	0.2505	(0.587)	0	0	0
2020/08/11	R186	06/05/2021	10.76	Call	Bond Future	12,622.2500	12.6222	12,516.3400	12.5163	(0.839)	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
2020/08/11	R186	05/08/2021	8.61	Call	Bond Future	4,674.3400	4.6743	4,578.3200	4.5783	(2.054)	0	0	0
2020/08/11	R186	05/08/2021	8.62	Put	Bond Future	2,729.9100	2.7299	2,761.5600	2.7616	1.159	0	0	0
2020/08/11	R186	05/08/2021			Bond Future	8.1801	111.3494	8.2084	111.2215	0.345	0.0000	0.0000	0
2020/08/11	R186	05/08/2021	8.61	Put	Bond Future	2,746.8900	2.7469	2,778.7700	2.7788	1.161	0	0	0
2020/08/11	R186	05/08/2021	8.62	Call	Bond Future	4,701.7000	4.7017	4,605.4500	4.6055	(2.047)	0	0	0
2020/08/11	R186	05/08/2021	8.63	Call	Bond Future	4,729.5400	4.7295	4,633.0700	4.6331	(2.040)	0	0	0
2020/08/11	R186	05/08/2021	8.63	Put	Bond Future	2,713.4500	2.7135	2,744.8800	2.7449	1.158	0	0	0
2020/08/11	R197	06/08/2020			Bond Future	304.1465	304.1465	304.1465	304.1465	0.000	0.0000	0.0000	0
2020/08/11	R197	05/11/2020			Bond Future	307.0953	307.0953	306.9595	306.9595	(0.044)	0.0000	0.0000	2,598
2020/08/11	R197	04/02/2021			Bond Future	302.6280	302.6280	302.4846	302.4846	(0.047)	0.0000	0.0000	0
2020/08/11	R197	06/05/2021			Bond Future	305.9524	305.9524	305.8001	305.8001	(0.050)	0.0000	0.0000	0
2020/08/11	R197	05/08/2021			Bond Future	301.5260	301.5260	301.3129	301.3129	(0.071)	0.0000	0.0000	0
2020/08/11	R202	06/08/2020			Bond Future	206.1587	206.1587	206.1587	206.1587	0.000	0.0000	0.0000	0
2020/08/11	R202	05/11/2020			Bond Future	208.0617	208.0617	207.9802	207.9802	(0.039)	0.0000	0.0000	8,104
2020/08/11	R202	04/02/2021			Bond Future	206.1742	206.1742	206.0876	206.0876	(0.042)	0.0000	0.0000	0
2020/08/11	R202	06/05/2021			Bond Future	208.4388	208.4388	208.3462	208.3462	(0.044)	0.0000	0.0000	0
2020/08/11	R202	05/08/2021			Bond Future	206.6138	206.6138	206.4799	206.4799	(0.065)	0.0000	0.0000	0
2020/08/11	R208	06/08/2020			Bond Future	3.4800	104.4983	3.4800	104.4983	0.000	0.0000	0.0000	0
2020/08/11	R208	05/11/2020	4.78	Call	Bond Future	576.2100	0.5762	587.6500	0.5877	1.985	0	0	0
2020/08/11	R208	05/11/2020	4.77	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/08/11	R208	05/11/2020			Bond Future	3.2918	102.0770	3.2624	102.0884	(0.893)	0.0000	0.0000	7,525
2020/08/11	R208	05/11/2020	4.79	Call	Bond Future	580.0600	0.5801	591.5000	0.5915	1.972	0	0	0
2020/08/11	R208	05/11/2020	4.79	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/08/11	R208	05/11/2020	4.78	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/08/11	R208	05/11/2020	4.77	Call	Bond Future	572.3600	0.5724	583.8000	0.5838	1.999	0	0	0
2020/08/11	R209	06/08/2020			Bond Future	10.7950	68.3061	10.7950	68.3061	0.000	0.0000	0.0000	0
2020/08/11	R209	05/11/2020	10.02	Call	Bond Future	1,251.3500	1.2514	1,062.6300	1.0626	(15.081)	0	0	0
2020/08/11	R209	05/11/2020			Bond Future	10.9650	66.0089	11.0587	65.5049	0.855	0.0000	0.0000	26,289
2020/08/11	R209	05/11/2020	10.00	Call	Bond Future	1,221.8800	1.2219	1,036.1300	1.0361	(15.202)	0	0	0
2020/08/11	R209	05/11/2020	10.00	Put	Bond Future	6,758.5700	6.7586	7,076.7500	7.0767	4.708	0	0	0
2020/08/11	R209	05/11/2020	10.02	Put	Bond Future	6,666.5300	6.6665	6,981.7400	6.9817	4.728	0	0	0
2020/08/11	R209	05/11/2020	10.01	Call	Bond Future	1,236.5600	1.2366	1,049.3200	1.0493	(15.142)	0	0	0
2020/08/11	R209	05/11/2020	10.01	Put	Bond Future	6,712.4600	6.7125	7,029.1500	7.0291	4.718	0	0	0
2020/08/11	R209	04/02/2021	10.12	Put	Bond Future	7,912.8600	7.9129	8,222.7900	8.2228	3.917	0	0	0
2020/08/11	R209	04/02/2021			Bond Future	11.1692	66.7060	11.2668	66.1955	0.874	0.0000	0.0000	0
2020/08/11	R209	04/02/2021	10.11	Call	Bond Future	2,012.3100	2.0123	1,812.7300	1.8127	(9.918)	0	0	0
2020/08/11	R209	04/02/2021	10.11	Put	Bond Future	7,956.6200	7.9566	8,267.6000	8.2676	3.908	0	0	0
2020/08/11	R209	04/02/2021	10.12	Call	Bond Future	2,028.3000	2.0283	1,827.6700	1.8277	(9.892)	0	0	0
2020/08/11	R209	04/02/2021	10.10	Call	Bond Future	1,996.4000	1.9964	1,797.8800	1.7979	(9.944)	0	0	0
2020/08/11	R209	04/02/2021	10.10	Put	Bond Future	8,000.5300	8.0005	8,312.5700	8.3126	3.900	0	0	0
2020/08/11	R209	06/05/2021	12.25	Put	Bond Future	3,176.0100	3.1760	3,315.8200	3.3158	4.402	0	0	1,000
2020/08/11	R209	06/05/2021	12.23	Put	Bond Future	3,207.2000	3.2072	3,348.3400	3.3483	4.401	0	0	0
2020/08/11	R209	06/05/2021	12.22	Call	Bond Future	7,320.3200	7.3203	6,944.5900	6.9446	(5.133)	0	0	0
2020/08/11	R209	06/05/2021			Bond Future	11.3799	64.2830	11.4816	63.7655	0.893	0.0000	0.0000	460

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
2020/08/11	R209	06/05/2021	10.25	Put	Bond Future	8,689.8700	8.6899	9,001.5900	9.0016	3.587	0	0	0
2020/08/11	R209	06/05/2021	10.25	Call	Bond Future	2,499.7900	2.4998	2,293.9700	2.2940	(8.233)	0	0	1,000
2020/08/11	R209	06/05/2021	11.25	Call	Bond Future	4,611.4600	4.6115	4,312.3500	4.3124	(6.486)	0	0	0
2020/08/11	R209	06/05/2021	11.25	Put	Bond Future	5,281.7900	5.2818	5,500.2200	5.5002	4.136	0	0	1,000
2020/08/11	R209	06/05/2021	12.25	Call	Bond Future	7,412.5800	7.4126	7,034.8500	7.0349	(5.096)	0	0	0
2020/08/11	R209	06/05/2021	12.23	Call	Bond Future	7,351.1200	7.3511	6,974.7200	6.9747	(5.120)	0	0	0
2020/08/11	R209	06/05/2021	12.22	Put	Bond Future	3,222.8000	3.2228	3,364.6100	3.3646	4.400	0	0	0
2020/08/11	R209	06/05/2021	12.24	Call	Bond Future	7,381.9400	7.3819	7,004.8700	7.0049	(5.108)	0	0	0
2020/08/11	R209	06/05/2021	12.24	Put	Bond Future	3,191.6600	3.1917	3,332.1300	3.3321	4.401	0	0	0
2020/08/11	R209	05/08/2021	11.81	Put	Bond Future	4,900.0700	4.9001	5,103.7100	5.1037	4.156	0	0	0
2020/08/11	R209	05/08/2021			Bond Future	11.5962	65.0055	11.7045	64.4695	0.934	0.0000	0.0000	0
2020/08/11	R209	05/08/2021	11.80	Call	Bond Future	5,925.8800	5.9259	5,594.2800	5.5943	(5.596)	0	0	0
2020/08/11	R209	05/08/2021	11.80	Put	Bond Future	4,922.4200	4.9224	5,126.8200	5.1268	4.152	0	0	0
2020/08/11	R209	05/08/2021	11.81	Call	Bond Future	5,952.1600	5.9522	5,619.8000	5.6198	(5.584)	0	0	0
2020/08/11	R209	05/08/2021	11.79	Call	Bond Future	5,899.6300	5.8996	5,568.8000	5.5688	(5.608)	0	0	0
2020/08/11	R209	05/08/2021	11.79	Put	Bond Future	4,944.8600	4.9449	5,150.0300	5.1500	4.149	0	0	0
2020/08/11	R210	06/08/2020			Bond Future	182.7450	182.7450	182.7450	182.7450	0.000	0.0000	0.0000	0
2020/08/11	R210	05/11/2020			Bond Future	180.6363	180.6363	180.5630	180.5630	(0.041)	0.0000	0.0000	2,243
2020/08/11	R210	04/02/2021			Bond Future	182.5872	182.5872	182.5091	182.5091	(0.043)	0.0000	0.0000	0
2020/08/11	R210	06/05/2021			Bond Future	181.9032	181.9032	181.8198	181.8198	(0.046)	0.0000	0.0000	0
2020/08/11	R210	05/08/2021			Bond Future	183.9881	183.9881	183.8682	183.8682	(0.065)	0.0000	0.0000	0
2020/08/11	R212	06/08/2020			Bond Future	165.2472	165.2472	165.2472	165.2472	0.000	0.0000	0.0000	0
2020/08/11	R212	05/11/2020			Bond Future	166.8937	166.8937	166.9118	166.9118	0.011	0.0000	0.0000	6,967
2020/08/11	R212	04/02/2021			Bond Future	166.4181	166.4181	166.4327	166.4327	0.009	0.0000	0.0000	0
2020/08/11	R212	06/05/2021			Bond Future	168.2460	168.2460	168.2567	168.2567	0.006	0.0000	0.0000	0
2020/08/11	R212	05/08/2021			Bond Future	167.8632	167.8632	167.8412	167.8412	(0.013)	0.0000	0.0000	0
2020/08/11	R213	06/08/2020			Bond Future	9.7300	85.3718	9.7300	85.3718	0.000	0.0000	0.0000	0
2020/08/11	R213	05/11/2020	9.60	Put	Bond Future	3,922.7400	3.9227	4,027.8800	4.0279	2.680	0	0	0
2020/08/11	R213	05/11/2020	9.59	Call	Bond Future	2,209.3900	2.2094	2,021.7400	2.0217	(8.493)	0	0	0
2020/08/11	R213	05/11/2020			Bond Future	9.8994	82.8866	9.9523	82.5928	0.534	0.0000	0.0000	16,316
2020/08/11	R213	05/11/2020	9.60	Call	Bond Future	2,232.9700	2.2330	2,044.3100	2.0443	(8.449)	0	0	0
2020/08/11	R213	05/11/2020	9.59	Put	Bond Future	3,956.3900	3.9564	4,062.5400	4.0625	2.683	0	0	0
2020/08/11	R213	05/11/2020	9.61	Call	Bond Future	2,256.7000	2.2567	2,067.0300	2.0670	(8.405)	0	0	0
2020/08/11	R213	05/11/2020	9.61	Put	Bond Future	3,889.2900	3.8893	3,993.4200	3.9934	2.677	0	0	0
2020/08/11	R213	04/02/2021	9.40	Call	Bond Future	2,313.7600	2.3138	2,165.4500	2.1654	(6.410)	0	0	0
2020/08/11	R213	04/02/2021	9.39	Put	Bond Future	6,323.5700	6.3236	6,474.6500	6.4747	2.389	0	0	0
2020/08/11	R213	04/02/2021			Bond Future	10.1128	83.7615	10.1682	83.4629	0.548	0.0000	0.0000	0
2020/08/11	R213	04/02/2021	9.41	Call	Bond Future	2,333.5800	2.3336	2,184.5300	2.1845	(6.387)	0	0	0
2020/08/11	R213	04/02/2021	9.41	Put	Bond Future	6,248.1000	6.2481	6,397.7000	6.3977	2.394	0	0	0
2020/08/11	R213	04/02/2021	9.40	Put	Bond Future	6,285.7500	6.2858	6,436.0900	6.4361	2.392	0	0	0
2020/08/11	R213	04/02/2021	9.39	Call	Bond Future	2,294.0500	2.2941	2,146.4800	2.1465	(6.433)	0	0	0
2020/08/11	R213	06/05/2021	11.91	Put	Bond Future	1,783.4900	1.7835	1,826.6500	1.8266	2.420	0	0	0
2020/08/11	R213	06/05/2021			Bond Future	10.3278	81.1323	10.3859	80.8286	0.563	0.0000	0.0000	0
2020/08/11	R213	06/05/2021	11.90	Call	Bond Future	9,502.3700	9.5024	9,242.1200	9.2421	(2.739)	0	0	0
2020/08/11	R213	06/05/2021	11.90	Put	Bond Future	1,796.3000	1.7963	1,839.7600	1.8398	2.419	0	0	0

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2020/08/11	R213	06/05/2021	11.91	Call	Bond Future	9,535.3400		9.5353	9,274.7900	9.2748	(2.732)	0	0	0
2020/08/11	R213	06/05/2021	11.89	Call	Bond Future	9,469.4400		9.4694	9,209.4800	9.2095	(2.745)	0	0	0
2020/08/11	R213	06/05/2021	11.89	Put	Bond Future	1,809.1900		1.8092	1,852.9400	1.8529	2.418	0	0	0
2020/08/11	R213	05/08/2021	10.85	Call	Bond Future	5,864.3300		5.8643	5,651.5400	5.6515	(3.629)	0	0	0
2020/08/11	R213	05/08/2021	10.84	Put	Bond Future	4,398.7400		4.3987	4,509.5200	4.5095	2.518	0	0	0
2020/08/11	R213	05/08/2021			Bond Future	10.5535		82.0438	10.6173	81.7207	0.605	0.0000	0.0000	0
2020/08/11	R213	05/08/2021	10.86	Call	Bond Future	5,892.7500		5.8927	5,679.4600	5.6795	(3.620)	0	0	0
2020/08/11	R213	05/08/2021	10.86	Put	Bond Future	4,356.4800		4.3565	4,466.2800	4.4663	2.520	0	0	0
2020/08/11	R213	05/08/2021	10.85	Put	Bond Future	4,377.5600		4.3776	4,487.8600	4.4879	2.520	0	0	0
2020/08/11	R213	05/08/2021	10.84	Call	Bond Future	5,835.9700		5.8360	5,623.6600	5.6237	(3.638)	0	0	0
2020/08/11	R214	06/08/2020			Bond Future	11.0700		66.1346	11.0700	66.1346	0.000	0.0000	0.0000	0
2020/08/11	R214	05/11/2020	10.26	Put	Bond Future	7,004.2500		7.0042	7,301.9400	7.3019	4.250	0	0	0
2020/08/11	R214	05/11/2020			Bond Future	11.2362		63.6823	11.3247	63.2010	0.788	0.0000	0.0000	16,512
2020/08/11	R214	05/11/2020	10.25	Call	Bond Future	1,257.2800		1.2573	1,075.0500	1.0750	(14.494)	0	0	0
2020/08/11	R214	05/11/2020	10.25	Put	Bond Future	7,052.1600		7.0522	7,351.2800	7.3513	4.242	0	0	0
2020/08/11	R214	05/11/2020	10.26	Call	Bond Future	1,272.3600		1.2724	1,088.7000	1.0887	(14.435)	0	0	0
2020/08/11	R214	05/11/2020	10.24	Call	Bond Future	1,242.9300		1.2429	1,062.0900	1.0621	(14.549)	0	0	0
2020/08/11	R214	05/11/2020	10.24	Put	Bond Future	7,100.9000		7.1009	7,401.4100	7.4014	4.232	0	0	0
2020/08/11	R214	04/02/2021	10.33	Call	Bond Future	2,024.7400		2.0247	1,833.2100	1.8332	(9.459)	0	0	0
2020/08/11	R214	04/02/2021			Bond Future	11.4407		64.3545	11.5331	63.8668	0.808	0.0000	0.0000	0
2020/08/11	R214	04/02/2021	10.31	Call	Bond Future	1,992.7100		1.9927	1,803.2100	1.8032	(9.510)	0	0	0
2020/08/11	R214	04/02/2021	10.31	Put	Bond Future	8,507.2800		8.5073	8,805.5700	8.8056	3.506	0	0	0
2020/08/11	R214	04/02/2021	10.33	Put	Bond Future	8,414.6900		8.4147	8,710.9500	8.7110	3.521	0	0	0
2020/08/11	R214	04/02/2021	10.32	Call	Bond Future	2,008.6800		2.0087	1,818.1700	1.8182	(9.484)	0	0	0
2020/08/11	R214	04/02/2021	10.32	Put	Bond Future	8,460.9000		8.4609	8,758.1800	8.7582	3.514	0	0	0
2020/08/11	R214	06/05/2021	12.26	Call	Bond Future	6,788.6700		6.7887	6,441.6900	6.4417	(5.111)	0	0	0
2020/08/11	R214	06/05/2021	12.25	Put	Bond Future	3,755.6900		3.7557	3,903.8100	3.9038	3.944	0	0	0
2020/08/11	R214	06/05/2021			Bond Future	11.6440		61.7690	11.7404	61.2746	0.828	0.0000	0.0000	0
2020/08/11	R214	06/05/2021	12.27	Call	Bond Future	6,818.4900		6.8185	6,470.8400	6.4708	(5.099)	0	0	0
2020/08/11	R214	06/05/2021	12.27	Put	Bond Future	3,720.3600		3.7204	3,867.1300	3.8671	3.945	0	0	0
2020/08/11	R214	06/05/2021	12.26	Put	Bond Future	3,737.9800		3.7380	3,885.4200	3.8854	3.944	0	0	0
2020/08/11	R214	06/05/2021	12.25	Call	Bond Future	6,758.8700		6.7589	6,412.5700	6.4126	(5.124)	0	0	0
2020/08/11	R214	05/08/2021	12.01	Call	Bond Future	5,948.4100		5.9484	5,631.5900	5.6316	(5.326)	0	0	0
2020/08/11	R214	05/08/2021			Bond Future	11.8560		62.4631	11.9588	61.9510	0.867	0.0000	0.0000	0
2020/08/11	R214	05/08/2021	12.01	Put	Bond Future	5,183.8900		5.1839	5,379.1900	5.3792	3.767	0	0	0
2020/08/11	R214	05/08/2021	12.03	Put	Bond Future	5,137.8600		5.1379	5,331.7200	5.3317	3.773	0	0	0
2020/08/11	R214	05/08/2021	12.02	Call	Bond Future	5,974.5500		5.9746	5,657.0100	5.6570	(5.315)	0	0	0
2020/08/11	R214	05/08/2021	12.02	Put	Bond Future	5,160.9500		5.1610	5,355.5300	5.3555	3.770	0	0	0
2020/08/11	R214	05/08/2021	12.03	Call	Bond Future	6,000.4800		6.0005	5,682.2200	5.6822	(5.304)	0	0	0
2020/08/11	R248	06/08/2020			Bond Future	11.5150		81.0007	11.5150	81.0007	0.000	0.0000	0.0000	0
2020/08/11	R248	05/11/2020	10.03	Call	Bond Future	567.1300		0.5671	473.2000	0.4732	(16.562)	0	0	0
2020/08/11	R248	05/11/2020	10.02	Put	Bond Future	12,793.7700		12.7938	13,134.2000	13.1342	2.661	0	0	0
2020/08/11	R248	05/11/2020			Bond Future	11.6913		77.6590	11.7593	77.2257	0.581	0.0000	0.0000	111,948
2020/08/11	R248	05/11/2020	10.04	Call	Bond Future	575.8200		0.5758	480.8400	0.4808	(16.495)	0	0	0
2020/08/11	R248	05/11/2020	10.04	Put	Bond Future	12,644.4900		12.6445	12,982.8100	12.9828	2.676	0	0	0
2020/08/11	R248	05/11/2020	11.00	Put	Bond Future	6,700.7000		6.7007	6,913.6700	6.9137	3.178	0	0	0

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2020/08/11	R248	05/11/2020	11.00	Call	Bond Future	2,026.8700	2.0269	1,806.5400	1.8065	(10.870)	0	0	950
2020/08/11	R248	05/11/2020	10.00	Put	Bond Future	12,944.0000	12.9440	13,286.5100	13.2865	2.646	0	0	0
2020/08/11	R248	05/11/2020	10.00	Call	Bond Future	541.6500	0.5416	450.8600	0.4509	(16.762)	0	0	950
2020/08/11	R248	05/11/2020	10.03	Put	Bond Future	12,719.0100	12.7190	13,058.3800	13.0584	2.668	0	0	0
2020/08/11	R248	05/11/2020	10.02	Call	Bond Future	558.5300	0.5585	465.6600	0.4657	(16.628)	0	0	0
2020/08/11	R248	04/02/2021	10.47	Put	Bond Future	11,783.5600	11.7836	12,072.0100	12.0720	2.448	0	0	0
2020/08/11	R248	04/02/2021	10.46	Call	Bond Future	1,730.3800	1.7304	1,580.2800	1.5803	(8.674)	0	0	0
2020/08/11	R248	04/02/2021			Bond Future	11.9186	78.4788	11.9900	78.0393	0.599	0.0000	0.0000	0
2020/08/11	R248	04/02/2021	10.47	Call	Bond Future	1,746.0500	1.7460	1,595.0300	1.5950	(8.649)	0	0	0
2020/08/11	R248	04/02/2021	10.46	Put	Bond Future	11,845.4100	11.8454	12,134.7800	12.1348	2.443	0	0	0
2020/08/11	R248	04/02/2021	10.48	Call	Bond Future	1,761.8200	1.7618	1,609.8800	1.6099	(8.624)	0	0	0
2020/08/11	R248	04/02/2021	10.48	Put	Bond Future	11,721.9400	11.7219	12,009.4700	12.0095	2.453	0	0	0
2020/08/11	R248	06/05/2021	12.36	Call	Bond Future	6,622.1500	6.6222	6,325.3300	6.3253	(4.482)	0	0	0
2020/08/11	R248	06/05/2021			Bond Future	12.1454	74.9107	12.2203	74.4648	0.617	0.0000	0.0000	0
2020/08/11	R248	06/05/2021	12.34	Call	Bond Future	6,559.9700	6.5600	6,264.5100	6.2645	(4.504)	0	0	0
2020/08/11	R248	06/05/2021	12.34	Put	Bond Future	5,412.2600	5.4123	5,562.7000	5.5627	2.780	0	0	0
2020/08/11	R248	06/05/2021	12.36	Put	Bond Future	5,358.3500	5.3584	5,507.4300	5.5074	2.782	0	0	0
2020/08/11	R248	06/05/2021	12.35	Call	Bond Future	6,591.0400	6.5910	6,294.9000	6.2949	(4.493)	0	0	0
2020/08/11	R248	06/05/2021	12.35	Put	Bond Future	5,385.2400	5.3852	5,535.0000	5.5350	2.781	0	0	0
2020/08/11	R248	05/08/2021	12.51	Put	Bond Future	6,083.6300	6.0836	6,255.6600	6.2557	2.828	0	0	0
2020/08/11	R248	05/08/2021			Bond Future	12.3835	75.7525	12.4646	75.2868	0.655	0.0000	0.0000	0
2020/08/11	R248	05/08/2021	12.51	Call	Bond Future	6,807.3500	6.8074	6,513.7000	6.5137	(4.314)	0	0	0
2020/08/11	R248	05/08/2021	12.52	Call	Bond Future	6,836.9800	6.8370	6,542.6700	6.5427	(4.305)	0	0	0
2020/08/11	R248	05/08/2021	12.50	Put	Bond Future	6,110.7700	6.1108	6,283.4500	6.2835	2.826	0	0	0
2020/08/11	R248	05/08/2021	12.52	Put	Bond Future	6,056.6200	6.0566	6,227.9900	6.2280	2.829	0	0	0
2020/08/11	R248	05/08/2021	12.50	Call	Bond Future	6,777.7600	6.7778	6,484.7600	6.4848	(4.323)	0	0	0

Total

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