



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 12/08/2020 TO 12/08/2020

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
2020/08/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	2025	06/08/2020		Bond Future	137.7731	137.7731	137.7731	137.7731	0.000	0.0000	0.0000	0
2020/08/12	2025	05/11/2020		Bond Future	139.5214	139.5214	139.7278	139.7278	0.148	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
2020/08/12	2025	04/02/2021			Bond Future	139.5299	139.5299	139.7366	139.7366	0.148	0.0000	0.0000	0
2020/08/12	2025	06/05/2021			Bond Future	141.0590	141.0590	141.2672	141.2672	0.148	0.0000	0.0000	0
2020/08/12	2025	05/08/2021			Bond Future	141.1312	141.1312	141.3413	141.3413	0.149	0.0000	0.0000	0
2020/08/12	2029	06/08/2020			Bond Future	97.7805	97.7805	97.7805	97.7805	0.000	0.0000	0.0000	0
2020/08/12	2029	05/11/2020			Bond Future	97.5024	97.5024	97.9793	97.9793	0.489	0.0000	0.0000	5,012
2020/08/12	2029	04/02/2021			Bond Future	98.5533	98.5533	99.0339	99.0339	0.488	0.0000	0.0000	0
2020/08/12	2029	06/05/2021			Bond Future	98.5042	98.5042	98.9895	98.9895	0.493	0.0000	0.0000	0
2020/08/12	2029	05/08/2021			Bond Future	99.6139	99.6139	100.1043	100.1043	0.492	0.0000	0.0000	0
2020/08/12	2030	06/08/2020			Bond Future	9.2500	92.4827	9.2500	92.4827	0.000	0.0000	0.0000	0
2020/08/12	2030	05/11/2020	9.39	Put	Bond Future	3,111.3200	3.1113	3,215.1500	3.2151	3.337	0	0	0
2020/08/12	2030	05/11/2020	9.38	Call	Bond Future	2,606.6400	2.6066	2,720.5200	2.7205	4.369	0	0	0
2020/08/12	2030	05/11/2020	9.99	Put	Bond Future	1,683.7100	1.6837	1,777.6000	1.7776	5.576	0	0	5,000
2020/08/12	2030	05/11/2020	8.10	Put	Bond Future	8,744.4500	8.7445	8,797.5700	8.7976	0.607	0	0	0
2020/08/12	2030	05/11/2020	8.73	Call	Bond Future	1,182.2800	1.1823	1,278.8400	1.2788	8.167	0	0	3,000
2020/08/12	2030	05/11/2020	10.06	Put	Bond Future	1,563.5100	1.5635	1,655.2900	1.6553	5.870	0	0	1,000
2020/08/12	2030	05/11/2020			Bond Future	9.4734	93.2648	9.4716	93.2749	(0.019)	0.0000	0.0000	101,083
2020/08/12	2030	05/11/2020	9.99	Call	Bond Future	4,568.8900	4.5689	4,672.8800	4.6729	2.276	0	0	0
2020/08/12	2030	05/11/2020	8.85	Put	Bond Future	5,040.4400	5.0404	5,131.9300	5.1319	1.815	0	0	0
2020/08/12	2030	05/11/2020	8.85	Call	Bond Future	1,392.4500	1.3925	1,494.0400	1.4940	7.296	0	0	3,000
2020/08/12	2030	05/11/2020	9.61	Call	Bond Future	3,276.4200	3.2764	3,388.8800	3.3889	3.432	0	0	0
2020/08/12	2030	05/11/2020	9.61	Put	Bond Future	2,501.7000	2.5017	2,604.0600	2.6041	4.092	0	0	3,000
2020/08/12	2030	05/11/2020	8.34	Put	Bond Future	7,439.3900	7.4394	7,506.3700	7.5064	0.900	0	0	0
2020/08/12	2030	05/11/2020	8.34	Call	Bond Future	664.8800	0.6649	741.9600	0.7420	11.593	0	0	1,000
2020/08/12	2030	05/11/2020	9.04	Put	Bond Future	4,290.0800	4.2901	4,388.0900	4.3881	2.285	0	0	0
2020/08/12	2030	05/11/2020	9.04	Call	Bond Future	1,773.7300	1.7737	1,881.8400	1.8818	6.095	0	0	1,000
2020/08/12	2030	05/11/2020	9.39	Call	Bond Future	2,633.9600	2.6340	2,747.8900	2.7479	4.325	0	0	0
2020/08/12	2030	05/11/2020	9.38	Put	Bond Future	3,141.4500	3.1414	3,245.2300	3.2452	3.304	0	0	0
2020/08/12	2030	05/11/2020	8.36	Put	Bond Future	7,334.9900	7.3350	7,403.1100	7.4031	0.929	0	0	0
2020/08/12	2030	05/11/2020	9.86	Put	Bond Future	1,931.7900	1.9318	2,029.0800	2.0291	5.036	0	0	14,160
2020/08/12	2030	05/11/2020	8.10	Call	Bond Future	452.4600	0.4525	515.6800	0.5157	13.973	0	0	3,000
2020/08/12	2030	05/11/2020	8.73	Put	Bond Future	5,554.1500	5.5541	5,640.6100	5.6406	1.557	0	0	0
2020/08/12	2030	05/11/2020	9.23	Put	Bond Future	3,618.3900	3.6184	3,720.5900	3.7206	2.824	0	0	0
2020/08/12	2030	05/11/2020	10.06	Call	Bond Future	4,830.3900	4.8304	4,932.2700	4.9323	2.109	0	0	0
2020/08/12	2030	05/11/2020	10.37	Put	Bond Future	1,120.0800	1.1201	1,200.9400	1.2009	7.219	0	0	15,414
2020/08/12	2030	05/11/2020	9.40	Call	Bond Future	2,661.4300	2.6614	2,775.4100	2.7754	4.283	0	0	0
2020/08/12	2030	05/11/2020	9.40	Put	Bond Future	3,081.3900	3.0814	3,185.2700	3.1853	3.371	0	0	0
2020/08/12	2030	05/11/2020	9.65	Call	Bond Future	3,401.4200	3.4014	3,513.2800	3.5133	3.289	0	0	0
2020/08/12	2030	05/11/2020	9.65	Put	Bond Future	2,401.4600	2.4015	2,503.2200	2.5032	4.237	0	0	2,500
2020/08/12	2030	05/11/2020	8.36	Call	Bond Future	685.5800	0.6856	763.8000	0.7638	11.409	0	0	14,160
2020/08/12	2030	05/11/2020	8.86	Put	Bond Future	4,999.0200	4.9990	5,090.9000	5.0909	1.838	0	0	0
2020/08/12	2030	05/11/2020	8.86	Call	Bond Future	1,411.0300	1.4110	1,513.0100	1.5130	7.227	0	0	14,160
2020/08/12	2030	05/11/2020	9.86	Call	Bond Future	4,102.3100	4.1023	4,209.7000	4.2097	2.618	0	0	0
2020/08/12	2030	05/11/2020	9.23	Call	Bond Future	2,216.1700	2.2162	2,328.4700	2.3285	5.067	0	0	3,000
2020/08/12	2030	05/11/2020	10.47	Call	Bond Future	6,464.1100	6.4641	6,551.2100	6.5512	1.347	0	0	0
2020/08/12	2030	05/11/2020	10.47	Put	Bond Future	1,004.5800	1.0046	1,081.5800	1.0816	7.665	0	0	3,000
2020/08/12	2030	05/11/2020	8.53	Put	Bond Future	6,478.6100	6.4786	6,556.0800	6.5561	1.196	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
2020/08/12	2030	05/11/2020	8.53	Call	Bond Future	884.2700	0.8843	971.8400	0.9718	9.903	0	0	15,414
2020/08/12	2030	05/11/2020	9.03	Put	Bond Future	4,327.6500	4.3276	4,425.3700	4.4254	2.258	0	0	0
2020/08/12	2030	05/11/2020	9.03	Call	Bond Future	1,752.1800	1.7522	1,860.0000	1.8600	6.153	0	0	15,414
2020/08/12	2030	05/11/2020	10.37	Call	Bond Future	6,051.5200	6.0515	6,142.4800	6.1425	1.503	0	0	0
2020/08/12	2030	04/02/2021	9.20	Put	Bond Future	0.0000	0.0000	5,512.5900	5.5126	100.000	0	0	0
2020/08/12	2030	04/02/2021	8.20	Put	Bond Future	0.0000	0.0000	9,812.0400	9.8120	100.000	0	0	0
2020/08/12	2030	04/02/2021	9.12	Call	Bond Future	2,461.7800	2.4618	2,616.4900	2.6165	6.284	0	0	1,000
2020/08/12	2030	04/02/2021	8.36	Call	Bond Future	1,192.1500	1.1922	1,315.3000	1.3153	10.330	0	0	800
2020/08/12	2030	04/02/2021	9.16	Call	Bond Future	2,549.2600	2.5493	2,704.9600	2.7050	6.108	0	0	0
2020/08/12	2030	04/02/2021	9.15	Put	Bond Future	5,541.0600	5.5411	5,687.6300	5.6876	2.645	0	0	0
2020/08/12	2030	04/02/2021			Bond Future	9.6847	90.2429	9.6831	90.2518	(0.017)	0.0000	0.0000	0
2020/08/12	2030	04/02/2021	8.20	Call	Bond Future	0.0000	0.0000	1,122.0600	1.1221	100.000	0	0	1,600
2020/08/12	2030	04/02/2021	8.37	Put	Bond Future	8,853.7700	8.8538	8,968.5500	8.9686	1.296	0	0	0
2020/08/12	2030	04/02/2021	8.37	Call	Bond Future	1,204.4700	1.2045	1,328.1400	1.3281	10.268	0	0	1,000
2020/08/12	2030	04/02/2021	9.17	Call	Bond Future	2,571.2300	2.5712	2,727.1600	2.7272	6.064	0	0	0
2020/08/12	2030	04/02/2021	9.17	Put	Bond Future	5,470.0600	5.4701	5,617.1000	5.6171	2.688	0	0	0
2020/08/12	2030	04/02/2021	9.20	Call	Bond Future	0.0000	0.0000	2,794.9200	2.7949	100.000	0	0	1,600
2020/08/12	2030	04/02/2021	9.12	Put	Bond Future	5,648.6400	5.6486	5,794.4600	5.7945	2.582	0	0	0
2020/08/12	2030	04/02/2021	8.36	Put	Bond Future	8,902.7900	8.9028	9,017.0500	9.0171	1.283	0	0	0
2020/08/12	2030	04/02/2021	9.16	Put	Bond Future	5,505.6000	5.5056	5,652.4100	5.6524	2.667	0	0	0
2020/08/12	2030	04/02/2021	9.15	Call	Bond Future	2,527.1600	2.5272	2,682.6200	2.6826	6.152	0	0	0
2020/08/12	2030	04/02/2021	8.86	Put	Bond Future	6,644.7400	6.6447	6,782.2200	6.7822	2.069	0	0	0
2020/08/12	2030	04/02/2021	8.86	Call	Bond Future	1,941.3100	1.9413	2,087.6800	2.0877	7.540	0	0	800
2020/08/12	2030	04/02/2021	10.20	Call	Bond Future	5,446.4200	5.4464	5,597.8600	5.5979	2.781	0	0	0
2020/08/12	2030	04/02/2021	10.20	Put	Bond Future	2,660.8800	2.6609	2,803.4300	2.8034	5.357	0	0	1,800
2020/08/12	2030	06/05/2021	10.04	Put	Bond Future	4,092.9400	4.0929	4,198.2500	4.1982	2.573	0	0	0
2020/08/12	2030	06/05/2021	9.15	Call	Bond Future	2,615.4800	2.6155	2,716.4900	2.7165	3.862	0	0	0
2020/08/12	2030	06/05/2021	11.69	Call	Bond Future	10,262.6800	10.2627	10,350.4200	10.3504	0.855	0	0	0
2020/08/12	2030	06/05/2021	11.70	Put	Bond Future	1,372.8300	1.3728	1,451.8600	1.4519	5.757	0	0	0
2020/08/12	2030	06/05/2021			Bond Future	9.9082	91.2113	9.9066	91.2197	(0.016)	0.0000	0.0000	0
2020/08/12	2030	06/05/2021	10.74	Call	Bond Future	6,992.9400	6.9929	7,103.5000	7.1035	1.581	0	0	0
2020/08/12	2030	06/05/2021	10.74	Put	Bond Future	2,695.8000	2.6958	2,797.9300	2.7979	3.788	0	0	0
2020/08/12	2030	06/05/2021	7.97	Call	Bond Future	971.7200	0.9717	1,039.7800	1.0398	7.004	0	0	700
2020/08/12	2030	06/05/2021	10.04	Call	Bond Future	4,792.4600	4.7925	4,906.2000	4.9062	2.373	0	0	0
2020/08/12	2030	06/05/2021	9.15	Put	Bond Future	6,782.2200	6.7822	6,874.8000	6.8748	1.365	0	0	0
2020/08/12	2030	06/05/2021	9.92	Call	Bond Future	4,458.6200	4.4586	4,571.8700	4.5719	2.540	0	0	0
2020/08/12	2030	06/05/2021	11.69	Put	Bond Future	1,383.7200	1.3837	1,463.0300	1.4630	5.732	0	0	0
2020/08/12	2030	06/05/2021	11.70	Call	Bond Future	10,298.2700	10.2983	10,385.7300	10.3857	0.849	0	0	0
2020/08/12	2030	06/05/2021	9.22	Call	Bond Future	2,759.5100	2.7595	2,862.5500	2.8625	3.734	0	0	0
2020/08/12	2030	06/05/2021	9.22	Put	Bond Future	6,531.1300	6.5311	6,625.7400	6.6257	1.449	0	0	700
2020/08/12	2030	06/05/2021	7.97	Put	Bond Future	12,137.1300	12.1371	12,196.7600	12.1968	0.491	0	0	0
2020/08/12	2030	06/05/2021	9.92	Put	Bond Future	4,395.7000	4.3957	4,500.5200	4.5005	2.385	0	0	700
2020/08/12	2030	06/05/2021	11.71	Call	Bond Future	10,333.8800	10.3339	10,421.0600	10.4211	0.844	0	0	0
2020/08/12	2030	06/05/2021	11.71	Put	Bond Future	1,362.0000	1.3620	1,440.7500	1.4407	5.782	0	0	0
2020/08/12	2030	05/08/2021	10.42	Put	Bond Future	4,195.4200	4.1954	4,411.4600	4.4115	5.149	0	0	0
2020/08/12	2030	05/08/2021	10.41	Call	Bond Future	5,546.4300	5.5464	5,770.8000	5.7708	4.045	0	0	0
2020/08/12	2030	05/08/2021			Bond Future	10.1492	88.2126	10.1476	88.2208	(0.016)	0.0000	0.0000	0
2020/08/12	2030	05/08/2021	10.42	Call	Bond Future	5,574.9000	5.5749	5,799.1200	5.7991	4.022	0	0	0

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2020/08/12	2030	05/08/2021	10.41	Put	Bond Future	4,217.4000	4.2174	4,433.5900	4.4336	5.126	0	0	0
2020/08/12	2030	05/08/2021	10.43	Call	Bond Future	5,603.0800	5.6031	5,827.1500	5.8272	3.999	0	0	0
2020/08/12	2030	05/08/2021	10.43	Put	Bond Future	4,173.1900	4.1732	4,389.0800	4.3891	5.173	0	0	0
2020/08/12	2032	06/08/2020			Bond Future	10.2050	89.8609	10.2050	89.8609	0.000	0.0000	0.0000	0
2020/08/12	2032	05/11/2020	9.77	Put	Bond Future	5,613.7400	5.6137	5,673.3400	5.6733	1.062	0	0	0
2020/08/12	2032	05/11/2020	9.61	Put	Bond Future	6,333.0000	6.3330	6,382.7200	6.3827	0.785	0	0	0
2020/08/12	2032	05/11/2020	10.99	Call	Bond Future	5,156.5100	5.1565	5,315.6700	5.3157	3.087	0	0	0
2020/08/12	2032	05/11/2020	9.44	Put	Bond Future	7,163.5900	7.1636	7,201.7600	7.2018	0.533	0	0	0
2020/08/12	2032	05/11/2020	11.08	Call	Bond Future	5,502.5400	5.5025	5,659.8000	5.6598	2.858	0	0	0
2020/08/12	2032	05/11/2020			Bond Future	10.4263	86.5983	10.4134	86.6748	(0.124)	0.0000	0.0000	112,652
2020/08/12	2032	05/11/2020	9.76	Call	Bond Future	1,587.3500	1.5874	1,722.8400	1.7228	8.536	0	0	0
2020/08/12	2032	05/11/2020	9.76	Put	Bond Future	5,656.9400	5.6569	5,715.9500	5.7160	1.043	0	0	0
2020/08/12	2032	05/11/2020	10.99	Put	Bond Future	1,909.6700	1.9097	1,992.3500	1.9924	4.330	0	0	3,000
2020/08/12	2032	05/11/2020	9.77	Call	Bond Future	1,607.1500	1.6072	1,743.2300	1.7432	8.467	0	0	0
2020/08/12	2032	05/11/2020	9.11	Call	Bond Future	660.9900	0.6610	752.1900	0.7522	13.797	0	0	3,000
2020/08/12	2032	05/11/2020	9.61	Call	Bond Future	1,310.9900	1.3110	1,437.1900	1.4372	9.626	0	0	3,000
2020/08/12	2032	05/11/2020	9.44	Call	Bond Future	1,045.4600	1.0455	1,160.1100	1.1601	10.966	0	0	1,000
2020/08/12	2032	05/11/2020	11.08	Put	Bond Future	1,753.1100	1.7531	1,833.8900	1.8339	4.608	0	0	1,000
2020/08/12	2032	05/11/2020	9.75	Call	Bond Future	1,567.7000	1.5677	1,702.6100	1.7026	8.606	0	0	0
2020/08/12	2032	05/11/2020	9.75	Put	Bond Future	5,700.3600	5.7004	5,758.7900	5.7588	1.025	0	0	0
2020/08/12	2032	05/11/2020	9.11	Put	Bond Future	8,958.7800	8.9588	8,973.5000	8.9735	0.164	0	0	0
2020/08/12	2032	05/11/2020	8.94	Put	Bond Future	9,959.4800	9.9595	9,962.1200	9.9621	0.027	0	0	0
2020/08/12	2032	05/11/2020	8.94	Call	Bond Future	511.4400	0.5114	590.5600	0.5906	15.470	0	0	1,000
2020/08/12	2032	04/02/2021	9.29	Call	Bond Future	1,445.3800	1.4454	1,609.7600	1.6098	11.373	0	0	800
2020/08/12	2032	04/02/2021	10.82	Put	Bond Future	3,923.8700	3.9239	4,069.9700	4.0700	3.723	0	0	800
2020/08/12	2032	04/02/2021	9.63	Call	Bond Future	1,961.4700	1.9615	2,147.1400	2.1471	9.466	0	0	0
2020/08/12	2032	04/02/2021			Bond Future	10.6534	87.5113	10.6401	87.5872	(0.124)	0.0000	0.0000	0
2020/08/12	2032	04/02/2021	8.79	Put	Bond Future	12,552.4400	12.5524	12,605.6700	12.6057	0.424	0	0	0
2020/08/12	2032	04/02/2021	8.79	Call	Bond Future	876.2400	0.8762	1,005.3700	1.0054	14.737	0	0	800
2020/08/12	2032	04/02/2021	9.61	Call	Bond Future	1,928.0000	1.9280	2,112.5200	2.1125	9.571	0	0	0
2020/08/12	2032	04/02/2021	9.61	Put	Bond Future	8,212.4300	8.2124	8,321.0500	8.3211	1.323	0	0	0
2020/08/12	2032	04/02/2021	9.29	Put	Bond Future	9,784.1900	9.7842	9,872.6700	9.8727	0.904	0	0	0
2020/08/12	2032	04/02/2021	10.82	Call	Bond Future	4,871.9500	4.8719	5,093.9500	5.0939	4.557	0	0	0
2020/08/12	2032	04/02/2021	9.63	Put	Bond Future	8,119.5600	8.1196	8,229.3300	8.2293	1.352	0	0	0
2020/08/12	2032	04/02/2021	9.62	Call	Bond Future	1,944.6900	1.9447	2,129.7800	2.1298	9.518	0	0	0
2020/08/12	2032	04/02/2021	9.62	Put	Bond Future	8,165.9200	8.1659	8,275.1100	8.2751	1.337	0	0	0
2020/08/12	2032	06/05/2021	12.57	Call	Bond Future	10,547.7400	10.5477	10,694.5900	10.6946	1.392	0	0	0
2020/08/12	2032	06/05/2021	12.12	Put	Bond Future	2,561.8300	2.5618	2,639.0000	2.6390	3.012	0	0	0
2020/08/12	2032	06/05/2021			Bond Future	10.8898	84.3051	10.8761	84.3814	(0.126)	0.0000	0.0000	0
2020/08/12	2032	06/05/2021	12.57	Put	Bond Future	1,891.3100	1.8913	1,961.8400	1.9618	3.729	0	0	736
2020/08/12	2032	06/05/2021	10.33	Put	Bond Future	6,754.7000	6.7547	6,816.4300	6.8164	0.914	0	0	0
2020/08/12	2032	06/05/2021	10.33	Call	Bond Future	3,564.0200	3.5640	3,702.0700	3.7021	3.873	0	0	736
2020/08/12	2032	06/05/2021	12.11	Call	Bond Future	8,994.0700	8.9941	9,147.6900	9.1477	1.708	0	0	0
2020/08/12	2032	06/05/2021	12.11	Put	Bond Future	2,578.6400	2.5786	2,655.9400	2.6559	2.998	0	0	0
2020/08/12	2032	06/05/2021	12.12	Call	Bond Future	9,026.9600	9.0270	9,180.4500	9.1804	1.700	0	0	0
2020/08/12	2032	06/05/2021	12.10	Call	Bond Future	8,961.2200	8.9612	9,114.9600	9.1150	1.716	0	0	0
2020/08/12	2032	06/05/2021	12.10	Put	Bond Future	2,595.5500	2.5956	2,672.9700	2.6730	2.983	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
2020/08/12	2032	05/08/2021	11.37	Put	Bond Future	4,912.9400	4.9129	5,101.2000	5.1012	3.832	0	0	0
2020/08/12	2032	05/08/2021			Bond Future	11.1374	85.2359	11.1232	85.3127	(0.128)	0.0000	0.0000	0
2020/08/12	2032	05/08/2021	11.36	Call	Bond Future	6,121.9300	6.1219	6,387.0100	6.3870	4.330	0	0	0
2020/08/12	2032	05/08/2021	11.36	Put	Bond Future	4,936.8400	4.9368	5,125.1300	5.1251	3.814	0	0	0
2020/08/12	2032	05/08/2021	11.37	Call	Bond Future	6,150.7200	6.1507	6,415.7700	6.4158	4.309	0	0	0
2020/08/12	2032	05/08/2021	11.35	Call	Bond Future	6,093.1800	6.0932	6,358.3000	6.3583	4.351	0	0	0
2020/08/12	2032	05/08/2021	11.35	Put	Bond Future	4,960.8300	4.9608	5,149.1600	5.1492	3.796	0	0	0
2020/08/12	2033	06/08/2020			Bond Future	92.8214	92.8214	92.8214	92.8214	0.000	0.0000	0.0000	0
2020/08/12	2033	05/11/2020			Bond Future	93.0994	93.0994	93.0491	93.0491	(0.054)	0.0000	0.0000	9,616
2020/08/12	2033	04/02/2021			Bond Future	94.1026	94.1026	94.0505	94.0505	(0.055)	0.0000	0.0000	0
2020/08/12	2033	06/05/2021			Bond Future	93.9290	93.9290	93.8758	93.8758	(0.057)	0.0000	0.0000	0
2020/08/12	2033	05/08/2021			Bond Future	94.9871	94.9871	94.9330	94.9330	(0.057)	0.0000	0.0000	0
2020/08/12	2037	06/08/2020			Bond Future	11.1400	80.5476	11.1400	80.5476	0.000	0.0000	0.0000	0
2020/08/12	2037	05/11/2020	10.18	Call	Bond Future	845.7900	0.8458	961.5100	0.9615	13.682	0	0	0
2020/08/12	2037	05/11/2020	10.17	Put	Bond Future	9,416.5500	9.4165	9,547.6500	9.5476	1.392	0	0	0
2020/08/12	2037	05/11/2020			Bond Future	11.4802	80.6117	11.4829	80.5956	0.023	0.0000	0.0000	139,162
2020/08/12	2037	05/11/2020	10.19	Call	Bond Future	857.2000	0.8572	973.6300	0.9736	13.583	0	0	0
2020/08/12	2037	05/11/2020	10.19	Put	Bond Future	9,297.7500	9.2977	9,430.2700	9.4303	1.425	0	0	0
2020/08/12	2037	05/11/2020	10.17	Call	Bond Future	834.4900	0.8345	949.5000	0.9495	13.782	0	0	0
2020/08/12	2037	05/11/2020	10.18	Put	Bond Future	9,357.0500	9.3571	9,488.8600	9.4889	1.409	0	0	0
2020/08/12	2037	04/02/2021	13.73	Call	Bond Future	11,807.5400	11.8075	11,956.3600	11.9564	1.260	0	0	0
2020/08/12	2037	04/02/2021	10.85	Call	Bond Future	2,672.6800	2.6727	2,860.6300	2.8606	7.032	0	0	0
2020/08/12	2037	04/02/2021	10.35	Call	Bond Future	1,739.6800	1.7397	1,951.3400	1.9513	12.167	0	0	0
2020/08/12	2037	04/02/2021	10.28	Put	Bond Future	10,812.6700	10.8127	11,037.0800	11.0371	2.075	0	0	0
2020/08/12	2037	04/02/2021	10.27	Call	Bond Future	1,622.6500	1.6226	1,828.9800	1.8290	12.716	0	0	0
2020/08/12	2037	04/02/2021			Bond Future	11.7164	77.2063	11.7193	77.1889	0.025	0.0000	0.0000	0
2020/08/12	2037	04/02/2021	11.97	Put	Bond Future	4,235.9300	4.2359	4,420.9000	4.4209	4.367	0	0	0
2020/08/12	2037	04/02/2021	11.97	Call	Bond Future	5,700.3300	5.7003	5,867.9000	5.8679	2.940	0	0	300
2020/08/12	2037	04/02/2021	9.65	Put	Bond Future	14,625.6100	14.6256	14,801.9300	14.8019	1.206	0	0	0
2020/08/12	2037	04/02/2021	9.65	Call	Bond Future	898.1000	0.8981	1,057.0200	1.0570	17.695	0	0	72
2020/08/12	2037	04/02/2021	11.90	Call	Bond Future	5,476.3200	5.4763	5,651.7400	5.6517	3.203	0	0	0
2020/08/12	2037	04/02/2021	13.73	Put	Bond Future	1,280.1000	1.2801	1,446.3200	1.4463	12.985	0	0	300
2020/08/12	2037	04/02/2021	10.85	Put	Bond Future	8,018.2500	8.0183	8,223.6000	8.2236	2.561	0	0	72
2020/08/12	2037	04/02/2021	10.35	Put	Bond Future	10,430.7500	10.4308	10,659.8100	10.6598	2.196	0	0	72
2020/08/12	2037	04/02/2021	10.28	Call	Bond Future	1,636.9700	1.6370	1,843.9800	1.8440	12.646	0	0	0
2020/08/12	2037	04/02/2021	10.27	Put	Bond Future	10,867.9200	10.8679	11,091.6500	11.0916	2.059	0	0	0
2020/08/12	2037	04/02/2021	11.90	Put	Bond Future	4,411.7800	4.4118	4,604.6000	4.6046	4.371	0	0	240
2020/08/12	2037	04/02/2021	10.48	Put	Bond Future	9,743.9300	9.7439	9,981.1100	9.9811	2.434	0	0	0
2020/08/12	2037	04/02/2021	10.48	Call	Bond Future	1,942.1000	1.9421	2,161.8800	2.1619	11.317	0	0	240
2020/08/12	2037	04/02/2021	10.29	Call	Bond Future	1,651.3800	1.6514	1,859.0600	1.8591	12.576	0	0	0
2020/08/12	2037	04/02/2021	10.29	Put	Bond Future	10,757.6000	10.7576	10,982.6800	10.9827	2.092	0	0	0
2020/08/12	2037	06/05/2021	12.42	Call	Bond Future	7,054.5400	7.0545	7,123.5600	7.1236	0.978	0	0	0
2020/08/12	2037	06/05/2021			Bond Future	11.9617	78.0350	11.9649	78.0170	0.027	0.0000	0.0000	0
2020/08/12	2037	06/05/2021	12.42	Put	Bond Future	4,519.8900	4.5199	4,606.9000	4.6069	1.925	0	0	0
2020/08/12	2037	06/05/2021	12.43	Call	Bond Future	7,087.4000	7.0874	7,155.5500	7.1555	0.962	0	0	0
2020/08/12	2037	06/05/2021	12.44	Put	Bond Future	4,478.0600	4.4781	4,563.3100	4.5633	1.904	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
2020/08/12	2037	06/05/2021	12.43	Put	Bond Future	4,498.9200	4.4989	4,585.0600	4.5851	1.915	0	0	0
2020/08/12	2037	06/05/2021	12.44	Call	Bond Future	7,120.3200	7.1203	7,187.5800	7.1876	0.945	0	0	0
2020/08/12	2037	05/08/2021	12.26	Put	Bond Future	6,032.8000	6.0328	6,289.5000	6.2895	4.255	0	0	0
2020/08/12	2037	05/08/2021	12.27	Call	Bond Future	6,257.3500	6.2574	6,494.5500	6.4946	3.791	0	0	0
2020/08/12	2037	05/08/2021	12.28	Call	Bond Future	6,286.0100	6.2860	6,522.7800	6.5228	3.767	0	0	0
2020/08/12	2037	05/08/2021			Bond Future	12.2243	74.6408	12.2277	74.6223	0.028	0.0000	0.0000	0
2020/08/12	2037	05/08/2021	12.26	Call	Bond Future	6,228.4400	6.2284	6,466.6500	6.4666	3.825	0	0	0
2020/08/12	2037	05/08/2021	12.28	Put	Bond Future	5,981.1400	5.9811	6,236.4000	6.2364	4.268	0	0	0
2020/08/12	2037	05/08/2021	12.27	Put	Bond Future	6,007.0600	6.0071	6,262.7500	6.2627	4.256	0	0	0
2020/08/12	2038	06/08/2020			Bond Future	102.9962	102.9962	102.9962	102.9962	0.000	0.0000	0.0000	0
2020/08/12	2038	05/11/2020			Bond Future	104.5211	104.5211	104.7481	104.7481	0.217	0.0000	0.0000	11,074
2020/08/12	2038	04/02/2021			Bond Future	103.9657	103.9657	104.1937	104.1937	0.219	0.0000	0.0000	0
2020/08/12	2038	06/05/2021			Bond Future	105.1051	105.1051	105.3350	105.3350	0.219	0.0000	0.0000	0
2020/08/12	2038	05/08/2021			Bond Future	104.5829	104.5829	104.8152	104.8152	0.222	0.0000	0.0000	0
2020/08/12	2040	06/08/2020			Bond Future	11.4250	81.5012	11.4250	81.5012	0.000	0.0000	0.0000	0
2020/08/12	2040	05/11/2020	10.30	Call	Bond Future	773.9600	0.7740	883.0500	0.8831	14.095	0	0	0
2020/08/12	2040	05/11/2020	11.00	Put	Bond Future	6,554.9300	6.5549	6,663.0100	6.6630	1.649	0	0	0
2020/08/12	2040	05/11/2020	10.23	Call	Bond Future	701.1900	0.7012	804.8000	0.8048	14.776	0	0	2,000
2020/08/12	2040	05/11/2020	11.70	Put	Bond Future	3,842.3900	3.8424	3,966.8900	3.9669	3.240	0	0	2,000
2020/08/12	2040	05/11/2020	9.50	Call	Bond Future	215.6000	0.2156	266.6600	0.2667	23.683	0	0	2,000
2020/08/12	2040	05/11/2020	10.00	Call	Bond Future	498.3700	0.4984	584.1500	0.5841	17.212	0	0	2,380
2020/08/12	2040	05/11/2020			Bond Future	11.7060	81.9420	11.6982	81.9910	(0.066)	0.0000	0.0000	69,269
2020/08/12	2040	05/11/2020	10.30	Put	Bond Future	10,507.9900	10.5080	10,568.0700	10.5681	0.572	0	0	0
2020/08/12	2040	05/11/2020	9.73	Put	Bond Future	14,553.9200	14.5539	14,570.9700	14.5710	0.117	0	0	0
2020/08/12	2040	05/11/2020	9.73	Call	Bond Future	322.3900	0.3224	388.4500	0.3884	20.491	0	0	2,000
2020/08/12	2040	05/11/2020	10.23	Put	Bond Future	10,969.0400	10.9690	11,023.6400	11.0236	0.498	0	0	0
2020/08/12	2040	05/11/2020	10.31	Call	Bond Future	784.8000	0.7848	894.6700	0.8947	14.000	0	0	0
2020/08/12	2040	05/11/2020	10.32	Put	Bond Future	10,378.1900	10.3782	10,439.8300	10.4398	0.594	0	0	0
2020/08/12	2040	05/11/2020	11.00	Call	Bond Future	1,892.9500	1.8929	2,050.0400	2.0500	8.299	0	0	2,380
2020/08/12	2040	05/11/2020	11.70	Call	Bond Future	3,804.6800	3.8047	3,978.1900	3.9782	4.560	0	0	0
2020/08/12	2040	05/11/2020	9.50	Put	Bond Future	16,363.1000	16.3631	16,365.1500	16.3652	0.013	0	0	0
2020/08/12	2040	05/11/2020	10.00	Put	Bond Future	12,556.1500	12.5562	12,592.9200	12.5929	0.293	0	0	0
2020/08/12	2040	05/11/2020	10.31	Put	Bond Future	10,442.9800	10.4430	10,503.8400	10.5038	0.583	0	0	0
2020/08/12	2040	05/11/2020	10.32	Call	Bond Future	795.7600	0.7958	906.4100	0.9064	13.905	0	0	0
2020/08/12	2040	05/11/2020	11.50	Call	Bond Future	3,195.4600	3.1955	3,366.4600	3.3665	5.351	0	0	0
2020/08/12	2040	05/11/2020	11.50	Put	Bond Future	4,511.5500	4.5115	4,633.5400	4.6335	2.704	0	0	2,000
2020/08/12	2040	04/02/2021	9.49	Call	Bond Future	621.9800	0.6220	754.7200	0.7547	21.342	0	0	500
2020/08/12	2040	04/02/2021	9.57	Put	Bond Future	17,654.0300	17.6540	17,745.5200	17.7455	0.518	0	0	0
2020/08/12	2040	04/02/2021	10.07	Put	Bond Future	14,093.3000	14.0933	14,229.2900	14.2293	0.965	0	0	0
2020/08/12	2040	04/02/2021	10.42	Put	Bond Future	11,877.4700	11.8775	12,043.0200	12.0430	1.394	0	0	0
2020/08/12	2040	04/02/2021			Bond Future	11.9434	78.3005	11.9355	78.3487	(0.066)	0.0000	0.0000	0
2020/08/12	2040	04/02/2021	10.07	Call	Bond Future	1,153.7100	1.1537	1,337.9700	1.3380	15.971	0	0	800
2020/08/12	2040	04/02/2021	11.74	Call	Bond Future	4,509.8900	4.5099	4,786.5400	4.7865	6.134	0	0	0
2020/08/12	2040	04/02/2021	11.74	Put	Bond Future	5,766.9700	5.7670	5,995.3500	5.9953	3.960	0	0	800
2020/08/12	2040	04/02/2021	10.41	Call	Bond Future	1,589.6900	1.5897	1,802.7100	1.8027	13.400	0	0	0
2020/08/12	2040	04/02/2021	10.41	Put	Bond Future	11,937.5700	11.9376	12,102.3200	12.1023	1.380	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
2020/08/12	2040	04/02/2021	9.49	Put	Bond Future	18,265.9700	18.2660	18,350.4400	18.3504	0.462	0	0	0
2020/08/12	2040	04/02/2021	9.57	Call	Bond Future	681.1300	0.6811	820.8900	0.8209	20.519	0	0	800
2020/08/12	2040	04/02/2021	10.42	Call	Bond Future	1,604.0500	1.6041	1,817.8700	1.8179	13.330	0	0	0
2020/08/12	2040	04/02/2021	10.24	Put	Bond Future	12,988.2200	12.9882	13,138.9100	13.1389	1.160	0	0	0
2020/08/12	2040	04/02/2021	10.24	Call	Bond Future	1,359.2200	1.3592	1,558.1800	1.5582	14.638	0	0	500
2020/08/12	2040	04/02/2021	11.57	Call	Bond Future	4,024.8700	4.0249	4,300.2600	4.3003	6.842	0	0	0
2020/08/12	2040	04/02/2021	11.57	Put	Bond Future	6,358.0600	6.3581	6,585.1800	6.5852	3.572	0	0	500
2020/08/12	2040	04/02/2021	10.40	Call	Bond Future	1,575.4200	1.5754	1,787.6400	1.7876	13.471	0	0	0
2020/08/12	2040	04/02/2021	10.40	Put	Bond Future	11,997.8600	11.9979	12,161.8100	12.1618	1.366	0	0	0
2020/08/12	2040	06/05/2021	12.44	Put	Bond Future	5,174.2000	5.1742	5,307.2000	5.3072	2.570	0	0	0
2020/08/12	2040	06/05/2021			Bond Future	12.1897	79.1409	12.1815	79.1893	(0.067)	0.0000	0.0000	0
2020/08/12	2040	06/05/2021	12.43	Call	Bond Future	6,597.6700	6.5977	6,779.0900	6.7791	2.750	0	0	0
2020/08/12	2040	06/05/2021	12.43	Put	Bond Future	5,200.3600	5.2004	5,333.4100	5.3334	2.558	0	0	0
2020/08/12	2040	06/05/2021	12.44	Call	Bond Future	6,628.7500	6.6288	6,810.1200	6.8101	2.736	0	0	0
2020/08/12	2040	06/05/2021	12.42	Call	Bond Future	6,566.3900	6.5664	6,747.8500	6.7478	2.763	0	0	0
2020/08/12	2040	06/05/2021	12.42	Put	Bond Future	5,226.3800	5.2264	5,359.4700	5.3595	2.547	0	0	0
2020/08/12	2040	05/08/2021	12.47	Call	Bond Future	6,401.5100	6.4015	6,715.6900	6.7157	4.908	0	0	0
2020/08/12	2040	05/08/2021			Bond Future	12.4534	75.5086	12.4449	75.5573	(0.068)	0.0000	0.0000	0
2020/08/12	2040	05/08/2021	12.47	Put	Bond Future	6,306.9600	6.3070	6,572.5000	6.5725	4.210	0	0	0
2020/08/12	2040	05/08/2021	12.48	Call	Bond Future	6,430.6700	6.4307	6,744.7900	6.7448	4.885	0	0	0
2020/08/12	2040	05/08/2021	12.49	Put	Bond Future	6,251.4400	6.2514	6,516.8700	6.5169	4.246	0	0	0
2020/08/12	2040	05/08/2021	12.48	Put	Bond Future	6,279.2900	6.2793	6,544.7700	6.5448	4.228	0	0	0
2020/08/12	2040	05/08/2021	12.49	Call	Bond Future	6,459.5800	6.4596	6,773.6500	6.7737	4.862	0	0	0
2020/08/12	2044	06/08/2020			Bond Future	11.5400	77.8387	11.5400	77.8387	0.000	0.0000	0.0000	0
2020/08/12	2044	05/11/2020	10.36	Call	Bond Future	754.7700	0.7548	854.2400	0.8542	13.179	0	0	0
2020/08/12	2044	05/11/2020	11.06	Put	Bond Future	6,712.3500	6.7124	6,838.9300	6.8389	1.886	0	0	525
2020/08/12	2044	05/11/2020	11.43	Call	Bond Future	2,774.7000	2.7747	2,926.2300	2.9262	5.461	0	0	0
2020/08/12	2044	05/11/2020	9.72	Put	Bond Future	15,419.0200	15.4190	15,459.9300	15.4599	0.265	0	0	0
2020/08/12	2044	05/11/2020	9.97	Call	Bond Future	419.4100	0.4194	491.4700	0.4915	17.181	0	0	300
2020/08/12	2044	05/11/2020	9.29	Put	Bond Future	19,038.3000	19.0383	19,056.0500	19.0561	0.093	0	0	0
2020/08/12	2044	05/11/2020	9.96	Put	Bond Future	13,556.4200	13.5564	13,612.9300	13.6129	0.417	0	0	0
2020/08/12	2044	05/11/2020			Bond Future	11.7956	78.3779	11.7932	78.3928	(0.020)	0.0000	0.0000	49,373
2020/08/12	2044	05/11/2020	10.34	Call	Bond Future	733.7600	0.7338	831.8200	0.8318	13.364	0	0	0
2020/08/12	2044	05/11/2020	10.34	Put	Bond Future	10,856.1400	10.8561	10,939.3200	10.9393	0.766	0	0	0
2020/08/12	2044	05/11/2020	9.72	Call	Bond Future	275.5100	0.2755	331.3000	0.3313	20.250	0	0	1,815
2020/08/12	2044	05/11/2020	9.97	Put	Bond Future	13,481.3900	13.4814	13,538.5700	13.5386	0.424	0	0	0
2020/08/12	2044	05/11/2020	9.96	Call	Bond Future	412.6900	0.4127	484.0800	0.4841	17.299	0	0	0
2020/08/12	2044	05/11/2020	11.38	Call	Bond Future	2,640.9200	2.6409	2,791.5000	2.7915	5.702	0	0	0
2020/08/12	2044	05/11/2020	11.38	Put	Bond Future	5,315.9100	5.3159	5,451.6100	5.4516	2.553	0	0	300
2020/08/12	2044	05/11/2020	10.36	Put	Bond Future	10,722.8700	10.7229	10,807.4600	10.8075	0.789	0	0	0
2020/08/12	2044	05/11/2020	11.06	Call	Bond Future	1,865.6100	1.8656	2,007.0700	2.0071	7.583	0	0	0
2020/08/12	2044	05/11/2020	10.04	Put	Bond Future	12,962.0100	12.9620	13,024.0100	13.0240	0.478	0	0	0
2020/08/12	2044	05/11/2020	11.17	Put	Bond Future	6,204.7100	6.2047	6,335.2300	6.3352	2.104	0	0	1,815
2020/08/12	2044	05/11/2020	11.43	Put	Bond Future	5,119.3500	5.1194	5,256.0000	5.2560	2.669	0	0	1,815
2020/08/12	2044	05/11/2020	8.87	Put	Bond Future	22,900.8500	22.9009	22,903.0200	22.9030	0.009	0	0	0
2020/08/12	2044	05/11/2020	9.29	Call	Bond Future	122.5900	0.1226	155.2200	0.1552	26.617	0	0	300
2020/08/12	2044	05/11/2020	10.35	Call	Bond Future	744.2100	0.7442	842.9800	0.8430	13.272	0	0	0

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2020/08/12	2044	05/11/2020	10.35	Put	Bond Future	10,789.3900	10.7894	10,873.2800	10.8733	0.778	0	0	0
2020/08/12	2044	05/11/2020	10.04	Call	Bond Future	468.8300	0.4688	545.7100	0.5457	16.398	0	0	525
2020/08/12	2044	05/11/2020	9.34	Put	Bond Future	18,599.6100	18.5996	18,619.6800	18.6197	0.108	0	0	0
2020/08/12	2044	05/11/2020	9.34	Call	Bond Future	135.5000	0.1355	170.4500	0.1705	25.793	0	0	525
2020/08/12	2044	05/11/2020	11.17	Call	Bond Future	2,115.9200	2.1159	2,261.3200	2.2613	6.872	0	0	0
2020/08/12	2044	05/11/2020	8.87	Call	Bond Future	49.5200	0.0495	66.5700	0.0666	34.431	0	0	1,815
2020/08/12	2044	05/11/2020	10.02	Put	Bond Future	13,109.3500	13.1093	13,169.9600	13.1700	0.462	0	0	0
2020/08/12	2044	05/11/2020	10.02	Call	Bond Future	454.2700	0.4543	529.7600	0.5298	16.618	0	0	1,815
2020/08/12	2044	04/02/2021	10.04	Put	Bond Future	14,931.5800	14.9316	15,081.1800	15.0812	1.002	0	0	0
2020/08/12	2044	04/02/2021	10.37	Call	Bond Future	1,433.2200	1.4332	1,623.0500	1.6231	13.245	0	0	0
2020/08/12	2044	04/02/2021	10.35	Put	Bond Future	12,857.7900	12.8578	13,032.1900	13.0322	1.356	0	0	0
2020/08/12	2044	04/02/2021			Bond Future	12.0274	74.8239	12.0251	74.8378	(0.019)	0.0000	0.0000	0
2020/08/12	2044	04/02/2021	10.37	Put	Bond Future	12,730.6400	12.7306	12,906.5700	12.9066	1.382	0	0	0
2020/08/12	2044	04/02/2021	10.35	Call	Bond Future	1,406.6600	1.4067	1,594.9600	1.5950	13.386	0	0	0
2020/08/12	2044	04/02/2021	10.04	Call	Bond Future	1,038.2200	1.0382	1,201.7200	1.2017	15.748	0	0	0
2020/08/12	2044	04/02/2021	10.84	Call	Bond Future	2,160.4400	2.1604	2,382.4300	2.3824	10.275	0	0	0
2020/08/12	2044	04/02/2021	10.36	Put	Bond Future	12,794.1100	12.7941	12,969.2800	12.9693	1.369	0	0	0
2020/08/12	2044	04/02/2021	10.84	Put	Bond Future	9,973.5400	9.9735	10,181.6300	10.1816	2.086	0	0	265
2020/08/12	2044	04/02/2021	10.29	Call	Bond Future	1,329.0500	1.3291	1,512.7000	1.5127	13.818	0	0	0
2020/08/12	2044	04/02/2021	10.29	Put	Bond Future	13,244.0800	13.2441	13,413.8300	13.4138	1.282	0	0	265
2020/08/12	2044	04/02/2021	9.66	Put	Bond Future	17,736.1500	17.7362	17,854.1200	17.8541	0.665	0	0	0
2020/08/12	2044	04/02/2021	9.66	Call	Bond Future	689.3000	0.6893	821.1700	0.8212	19.131	0	0	265
2020/08/12	2044	04/02/2021	10.36	Call	Bond Future	1,419.8900	1.4199	1,608.9600	1.6090	13.316	0	0	0
2020/08/12	2044	06/05/2021	12.43	Put	Bond Future	5,427.5900	5.4276	5,570.4200	5.5704	2.632	0	0	0
2020/08/12	2044	06/05/2021	12.44	Call	Bond Future	6,395.1800	6.3952	6,551.7900	6.5518	2.449	0	0	0
2020/08/12	2044	06/05/2021			Bond Future	12.2677	75.6271	12.2653	75.6407	(0.019)	0.0000	0.0000	0
2020/08/12	2044	06/05/2021	12.45	Call	Bond Future	6,425.5500	6.4255	6,582.0800	6.5821	2.436	0	0	0
2020/08/12	2044	06/05/2021	12.45	Put	Bond Future	5,374.2700	5.3743	5,517.1900	5.5172	2.659	0	0	0
2020/08/12	2044	06/05/2021	12.43	Call	Bond Future	6,364.8500	6.3649	6,521.2900	6.5213	2.458	0	0	0
2020/08/12	2044	06/05/2021	12.44	Put	Bond Future	5,400.8700	5.4009	5,543.8700	5.5439	2.648	0	0	0
2020/08/12	2044	05/08/2021	12.60	Put	Bond Future	6,164.1800	6.1642	6,435.3500	6.4353	4.399	0	0	0
2020/08/12	2044	05/08/2021	12.61	Put	Bond Future	6,137.3100	6.1373	6,408.3600	6.4084	4.416	0	0	0
2020/08/12	2044	05/08/2021			Bond Future	12.5249	72.0812	12.5225	72.0947	(0.019)	0.0000	0.0000	0
2020/08/12	2044	05/08/2021	12.60	Call	Bond Future	6,584.9100	6.5849	6,869.5400	6.8695	4.322	0	0	0
2020/08/12	2044	05/08/2021	12.61	Call	Bond Future	6,613.7300	6.6137	6,898.2400	6.8982	4.302	0	0	0
2020/08/12	2044	05/08/2021	12.59	Call	Bond Future	6,556.1200	6.5561	6,840.8700	6.8409	4.343	0	0	0
2020/08/12	2044	05/08/2021	12.59	Put	Bond Future	6,191.1600	6.1912	6,462.4500	6.4625	4.382	0	0	0
2020/08/12	2046	06/08/2020			Bond Future	92.5436	92.5436	92.5436	92.5436	0.000	0.0000	0.0000	0
2020/08/12	2046	05/11/2020			Bond Future	91.6582	91.6582	91.6099	91.6099	(0.053)	0.0000	0.0000	15,660
2020/08/12	2046	04/02/2021			Bond Future	92.6462	92.6462	92.5961	92.5961	(0.054)	0.0000	0.0000	0
2020/08/12	2046	06/05/2021			Bond Future	91.8875	91.8875	91.8363	91.8363	(0.056)	0.0000	0.0000	0
2020/08/12	2046	05/08/2021			Bond Future	92.9229	92.9229	92.8708	92.8708	(0.056)	0.0000	0.0000	0
2020/08/12	2050	06/08/2020			Bond Future	93.0701	93.0701	93.0701	93.0701	0.000	0.0000	0.0000	0
2020/08/12	2050	05/11/2020			Bond Future	94.1118	94.1118	94.5784	94.5784	0.496	0.0000	0.0000	14,181
2020/08/12	2050	04/02/2021			Bond Future	93.2527	93.2527	93.7230	93.7230	0.504	0.0000	0.0000	0
2020/08/12	2050	06/05/2021			Bond Future	94.2747	94.2747	94.7497	94.7497	0.504	0.0000	0.0000	0

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2020/08/12	2050	05/08/2021			Bond Future	93.4263	93.4263	93.9064	93.9064	0.514	0.0000	0.0000	0
2020/08/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	AL37	05/11/2020			Index Future	747.1570	747.1570	748.3230	748.3230	0.156	0.0000	0.0000	0
2020/08/12	AL37	04/02/2021			Index Future	755.0180	755.0180	756.1920	756.1920	0.155	0.0000	0.0000	0
2020/08/12	AL37	06/05/2021			Index Future	763.1060	763.1060	764.2920	764.2920	0.155	0.0000	0.0000	0
2020/08/12	AL37	05/08/2021			Index Future	771.4310	771.4310	772.6300	772.6300	0.155	0.0000	0.0000	0
2020/08/12	AL7T	05/11/2020			Index Future	814.4870	814.4870	814.6060	814.6060	0.015	0.0000	0.0000	0
2020/08/12	AL7T	04/02/2021			Index Future	823.0560	823.0560	823.1720	823.1720	0.014	0.0000	0.0000	0
2020/08/12	AL7T	06/05/2021			Index Future	831.8730	831.8730	831.9890	831.9890	0.014	0.0000	0.0000	0
2020/08/12	AL7T	05/08/2021			Index Future	840.9490	840.9490	841.0650	841.0650	0.014	0.0000	0.0000	0
2020/08/12	ALBI	05/11/2020			Index Future	711.4310	711.4310	711.6720	711.6720	0.034	0.0000	0.0000	212
2020/08/12	ALBI	04/02/2021			Index Future	718.9160	718.9160	719.1570	719.1570	0.034	0.0000	0.0000	0
2020/08/12	ALBI	06/05/2021			Index Future	726.6170	726.6170	726.8590	726.8590	0.033	0.0000	0.0000	0
2020/08/12	ALBI	05/08/2021			Index Future	734.5450	734.5450	734.7890	734.7890	0.033	0.0000	0.0000	0
2020/08/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/08/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/08/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/12	ES33	06/08/2020			Bond Future	11.8650	74.3863	11.8650	74.3863	0.000	0.0000	0.0000	0
2020/08/12	ES33	05/11/2020			Bond Future	12.1458	71.2971	12.1468	71.2923	0.008	0.0000	0.0000	350
2020/08/12	ES33	04/02/2021			Bond Future	12.4307	72.0485	12.4319	72.0426	0.010	0.0000	0.0000	0
2020/08/12	ES33	06/05/2021			Bond Future	12.7215	69.0464	12.7229	69.0400	0.011	0.0000	0.0000	0
2020/08/12	ES33	05/08/2021			Bond Future	13.0275	69.8087	13.0290	69.8020	0.011	0.0000	0.0000	0
2020/08/12	ES42	06/08/2020			Bond Future	12.2500	74.2077	12.2500	74.2077	0.000	0.0000	0.0000	0
2020/08/12	ES42	05/11/2020			Bond Future	12.5355	70.5414	12.5368	70.5337	0.011	0.0000	0.0000	4,919
2020/08/12	ES42	04/02/2021			Bond Future	12.8011	71.2858	12.8028	71.2769	0.013	0.0000	0.0000	0

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2020/08/12	ES42	06/05/2021			Bond Future	13.0828	67.7925	13.0846	67.7831	0.014	0.0000	0.0000	0
2020/08/12	ES42	05/08/2021			Bond Future	13.3714	68.5415	13.3734	68.5318	0.015	0.0000	0.0000	0
2020/08/12	GOVI	05/11/2020	737.84	Put	GOVI	350,010.0000	35.0010	347,470.0000	34.7470	(0.726)	0	0	0
2020/08/12	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/12	GOVI	05/11/2020			GOVI	702.8390	702.8390	703.0930	703.0930	0.036	0.0000	0.0000	1,018
2020/08/12	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/12	GOVI	05/11/2020	737.83	Put	GOVI	349,910.0000	34.9910	347,370.0000	34.7370	(0.726)	0	0	0
2020/08/12	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/12	GOVI	05/11/2020	737.85	Put	GOVI	350,110.0000	35.0110	347,570.0000	34.7570	(0.725)	0	0	0
2020/08/12	GOVI	04/02/2021	750.96	Put	GOVI	407,270.0000	40.7270	404,740.0000	40.4740	(0.621)	0	0	0
2020/08/12	GOVI	04/02/2021			GOVI	710.2330	710.2330	710.4860	710.4860	0.036	0.0000	0.0000	0
2020/08/12	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/12	GOVI	04/02/2021	750.95	Put	GOVI	407,170.0000	40.7170	404,640.0000	40.4640	(0.621)	0	0	0
2020/08/12	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/12	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/12	GOVI	04/02/2021	750.94	Put	GOVI	407,070.0000	40.7070	404,540.0000	40.4540	(0.622)	0	0	0
2020/08/12	GOVI	06/05/2021	678.67	Call	GOVI	391,720.0000	39.1720	394,260.0000	39.4260	0.648	0	0	0
2020/08/12	GOVI	06/05/2021			GOVI	717.8420	717.8420	718.0960	718.0960	0.035	0.0000	0.0000	0
2020/08/12	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/12	GOVI	06/05/2021	678.68	Call	GOVI	391,620.0000	39.1620	394,160.0000	39.4160	0.649	0	0	0
2020/08/12	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/12	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/12	GOVI	06/05/2021	678.69	Call	GOVI	391,520.0000	39.1520	394,060.0000	39.4060	0.649	0	0	0
2020/08/12	GOVI	05/08/2021	719.14	Call	GOVI	65,340.0000	6.5340	67,900.0000	6.7900	3.918	0	0	0
2020/08/12	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/12	GOVI	05/08/2021			GOVI	725.6740	725.6740	725.9300	725.9300	0.035	0.0000	0.0000	0
2020/08/12	GOVI	05/08/2021	719.15	Call	GOVI	65,240.0000	6.5240	67,800.0000	6.7800	3.924	0	0	0
2020/08/12	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/12	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/12	GOVI	05/08/2021	719.13	Call	GOVI	65,440.0000	6.5440	68,000.0000	6.8000	3.912	0	0	0
2020/08/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/08/12	IGOV	05/11/2020			Index Future	251.6790	251.6790	252.1550	252.1550	0.189	0.0000	0.0000	1,258
2020/08/12	IGOV	04/02/2021			Index Future	254.3890	254.3890	254.8680	254.8680	0.188	0.0000	0.0000	0
2020/08/12	IGOV	06/05/2021			Index Future	257.1750	257.1750	257.6590	257.6590	0.188	0.0000	0.0000	0
2020/08/12	IGOV	05/08/2021			Index Future	260.0410	260.0410	260.5300	260.5300	0.188	0.0000	0.0000	0
2020/08/12	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/08/12	IS05	17/12/2020			Interest Rate Swap	93.9800	93.9800	93.9700	93.9700	(0.011)	0.0000	0.0000	0
2020/08/12	IS05	16/03/2021			Interest Rate Swap	92.1600	92.1600	92.1600	92.1600	0.000	0.0000	0.0000	0
2020/08/12	IS05	15/06/2021			Interest Rate Swap	90.2700	90.2700	90.2800	90.2800	0.011	0.0000	0.0000	0
2020/08/12	IS05	21/09/2021			Interest Rate Swap	89.2000	89.2000	89.2100	89.2100	0.011	0.0000	0.0000	0
2020/08/12	IS05	21/12/2021			Interest Rate Swap	90.4400	90.4400	90.4500	90.4500	0.011	0.0000	0.0000	51
2020/08/12	IS05	15/03/2022			Interest Rate Swap	89.8300	89.8300	89.8500	89.8500	0.022	0.0000	0.0000	0
2020/08/12	IS05	21/06/2022			Interest Rate Swap	89.9200	89.9200	89.9500	89.9500	0.033	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
2020/08/12	IS05	20/09/2022			Interest Rate Swap	93.0500	93.0500	93.0800	93.0800	0.032	0.0000	0.0000	0
2020/08/12	IS05	20/12/2022			Interest Rate Swap	93.5300	93.5300	93.5700	93.5700	0.043	0.0000	0.0000	0
2020/08/12	IS05	22/03/2023			Interest Rate Swap	85.9100	85.9100	85.9500	85.9500	0.047	0.0000	0.0000	0
2020/08/12	IS05	20/06/2023			Interest Rate Swap	91.4500	91.4500	91.4900	91.4900	0.044	0.0000	0.0000	0
2020/08/12	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/08/12	IS10	17/12/2025			Interest Rate Swap	79.8100	79.8100	79.8100	79.8100	0.000	0.0000	0.0000	0
2020/08/12	IS10	16/03/2026			Interest Rate Swap	76.4200	76.4200	76.4400	76.4400	0.026	0.0000	0.0000	0
2020/08/12	IS10	15/06/2026			Interest Rate Swap	74.9300	74.9300	74.9600	74.9600	0.040	0.0000	0.0000	0
2020/08/12	IS10	21/09/2026			Interest Rate Swap	77.0800	77.0800	77.1100	77.1100	0.039	0.0000	0.0000	0
2020/08/12	IS10	21/12/2026			Interest Rate Swap	81.2600	81.2600	81.2700	81.2700	0.012	0.0000	0.0000	0
2020/08/12	IS10	15/03/2027			Interest Rate Swap	79.9300	79.9300	79.9100	79.9100	(0.025)	0.0000	0.0000	0
2020/08/12	IS10	21/06/2027			Interest Rate Swap	82.1900	82.1900	82.1400	82.1400	(0.061)	0.0000	0.0000	0
2020/08/12	IS10	20/09/2027			Interest Rate Swap	88.1300	88.1300	88.0800	88.0800	(0.057)	0.0000	0.0000	0
2020/08/12	IS10	20/12/2027			Interest Rate Swap	88.6500	88.6500	88.6000	88.6000	(0.056)	0.0000	0.0000	0
2020/08/12	IS10	22/03/2028			Interest Rate Swap	81.7800	81.7800	81.7400	81.7400	(0.049)	0.0000	0.0000	0
2020/08/12	IS10	20/06/2028			Interest Rate Swap	89.7200	89.7200	89.6800	89.6800	(0.045)	0.0000	0.0000	0
2020/08/12	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/08/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/08/12	JBAF	19/08/2020			Jibar Tradeable Future	3.4750	96.5250	3.4350	96.5650	(1.151)	0.0000	0.0000	0
2020/08/12	JBAF	16/09/2020			Jibar Tradeable Future	3.3850	96.6150	3.3750	96.6250	(0.295)	0.0000	0.0000	0
2020/08/12	JBAF	21/10/2020			Jibar Tradeable Future	3.3050	96.6950	3.3150	96.6850	0.303	0.0000	0.0000	0
2020/08/12	JBAF	18/11/2020			Jibar Tradeable Future	3.2950	96.7050	3.3050	96.6950	0.303	0.0000	0.0000	0
2020/08/12	JBAF	15/12/2020			Jibar Tradeable Future	3.2650	96.7350	3.2950	96.7050	0.919	0.0000	0.0000	10
2020/08/12	JBAF	20/01/2021			Jibar Tradeable Future	3.2850	96.7150	3.3050	96.6950	0.609	0.0000	0.0000	0
2020/08/12	JBAF	17/03/2021			Jibar Tradeable Future	3.3000	96.7000	3.3500	96.6500	1.515	0.0000	0.0000	0
2020/08/12	JBAF	15/06/2021			Jibar Tradeable Future	3.4800	96.5200	3.5100	96.4900	0.862	0.0000	0.0000	0
2020/08/12	JBAF	15/09/2021			Jibar Tradeable Future	3.5750	96.4250	3.6050	96.3950	0.839	0.0000	0.0000	0
2020/08/12	JBAF	15/12/2021			Jibar Tradeable Future	3.8300	96.1700	3.8600	96.1400	0.783	0.0000	0.0000	0
2020/08/12	JBAF	16/03/2022			Jibar Tradeable Future	3.9650	96.0350	3.9950	96.0050	0.757	0.0000	0.0000	0
2020/08/12	JBAF	15/06/2022			Jibar Tradeable Future	4.2850	95.7150	4.3050	95.6950	0.467	0.0000	0.0000	0
2020/08/12	R023	06/08/2020			Bond Future	4.6150	110.9376	4.6150	110.9376	0.000	0.0000	0.0000	0
2020/08/12	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/12	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/12	R023	05/11/2020			Bond Future	4.5423	108.4517	4.4623	108.6328	(1.762)	0.0000	0.0000	32,765
2020/08/12	R023	05/11/2020	7.46	Call	Bond Future	6,344.9500	6.3450	6,526.0600	6.5261	2.854	0	0	0
2020/08/12	R023	05/11/2020	7.47	Call	Bond Future	6,365.8700	6.3659	6,546.9800	6.5470	2.845	0	0	0
2020/08/12	R023	05/11/2020	7.45	Call	Bond Future	6,324.0400	6.3240	6,505.1500	6.5051	2.864	0	0	0
2020/08/12	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/12	R023	04/02/2021	6.34	Call	Bond Future	3,480.4800	3.4805	3,656.0500	3.6561	5.044	0	0	0
2020/08/12	R023	04/02/2021	6.32	Put	Bond Future	24.3300	0.0243	18.2400	0.0182	(25.031)	0	0	0
2020/08/12	R023	04/02/2021			Bond Future	4.5865	109.5941	4.4965	109.7755	(1.961)	0.0000	0.0000	0
2020/08/12	R023	04/02/2021	6.34	Put	Bond Future	23.0600	0.0231	17.2400	0.0172	(25.239)	0	0	0
2020/08/12	R023	04/02/2021	6.32	Call	Bond Future	3,443.1400	3.4431	3,618.4400	3.6184	5.091	0	0	0
2020/08/12	R023	04/02/2021	6.33	Put	Bond Future	23.6900	0.0237	17.7300	0.0177	(25.158)	0	0	0

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2020/08/12	R023	04/02/2021	6.33	Call	Bond Future	3,461.8100	3.4618	3,637.2400	3.6372	5.068	0	0	0
2020/08/12	R023	06/05/2021	7.58	Call	Bond Future	5,083.8200	5.0838	5,265.1900	5.2652	3.568	0	0	0
2020/08/12	R023	06/05/2021			Bond Future	4.6219	106.8618	4.5191	107.0445	(2.226)	0.0000	0.0000	0
2020/08/12	R023	06/05/2021	7.56	Call	Bond Future	5,050.7300	5.0507	5,232.0200	5.2320	3.589	0	0	0
2020/08/12	R023	06/05/2021	7.56	Put	Bond Future	3.0700	0.0031	1.6300	0.0016	(46.906)	0	0	0
2020/08/12	R023	06/05/2021	7.58	Put	Bond Future	2.9000	0.0029	1.5400	0.0015	(46.897)	0	0	0
2020/08/12	R023	06/05/2021	7.57	Call	Bond Future	5,067.2700	5.0673	5,248.6000	5.2486	3.578	0	0	0
2020/08/12	R023	06/05/2021	7.57	Put	Bond Future	2.9800	0.0030	1.5800	0.0016	(46.980)	0	0	0
2020/08/12	R023	05/08/2021	5.30	Call	Bond Future	1,311.5200	1.3115	1,458.7500	1.4588	11.226	0	0	0
2020/08/12	R023	05/08/2021	5.29	Put	Bond Future	333.0000	0.3330	295.4600	0.2955	(11.273)	0	0	0
2020/08/12	R023	05/08/2021			Bond Future	4.6537	108.0410	4.5333	108.2253	(2.587)	0.0000	0.0000	0
2020/08/12	R023	05/08/2021	5.31	Call	Bond Future	1,322.9200	1.3229	1,470.5600	1.4706	11.160	0	0	0
2020/08/12	R023	05/08/2021	5.31	Put	Bond Future	325.5600	0.3256	288.8400	0.2888	(11.279)	0	0	0
2020/08/12	R023	05/08/2021	5.30	Put	Bond Future	329.2600	0.3293	292.1300	0.2921	(11.277)	0	0	0
2020/08/12	R023	05/08/2021	5.29	Call	Bond Future	1,300.1500	1.3001	1,446.9700	1.4470	11.293	0	0	0
2020/08/12	R035	06/08/2020			Bond Future	10.9050	89.3261	10.9050	89.3261	0.000	0.0000	0.0000	0
2020/08/12	R035	05/11/2020	10.34	Put	Bond Future	7,034.9400	7.0349	7,175.3900	7.1754	1.996	0	0	0
2020/08/12	R035	05/11/2020			Bond Future	11.2063	85.2814	11.2087	85.2669	0.021	0.0000	0.0000	103,850
2020/08/12	R035	05/11/2020	10.33	Call	Bond Future	1,402.0300	1.4020	1,527.6400	1.5276	8.959	0	0	0
2020/08/12	R035	05/11/2020	10.33	Put	Bond Future	7,084.3900	7.0844	7,224.4600	7.2245	1.977	0	0	0
2020/08/12	R035	05/11/2020	10.34	Call	Bond Future	1,420.5800	1.4206	1,546.5700	1.5466	8.869	0	0	0
2020/08/12	R035	05/11/2020	10.32	Call	Bond Future	1,383.7700	1.3838	1,508.8500	1.5088	9.039	0	0	0
2020/08/12	R035	05/11/2020	10.32	Put	Bond Future	7,134.2100	7.1342	7,273.7500	7.2738	1.956	0	0	0
2020/08/12	R035	04/02/2021	10.14	Put	Bond Future	10,173.3400	10.1733	10,386.6200	10.3866	2.096	0	0	650
2020/08/12	R035	04/02/2021	11.14	Put	Bond Future	5,817.6300	5.8176	6,064.8600	6.0649	4.250	0	0	650
2020/08/12	R035	04/02/2021	10.05	Call	Bond Future	1,624.6200	1.6246	1,816.2900	1.8163	11.798	0	0	0
2020/08/12	R035	04/02/2021	10.04	Put	Bond Future	10,717.2100	10.7172	10,924.1300	10.9241	1.931	0	0	0
2020/08/12	R035	04/02/2021			Bond Future	11.4492	86.1798	11.4518	86.1639	0.023	0.0000	0.0000	0
2020/08/12	R035	04/02/2021	10.14	Call	Bond Future	1,759.8400	1.7598	1,957.2100	1.9572	11.215	0	0	0
2020/08/12	R035	04/02/2021	10.06	Call	Bond Future	1,639.2700	1.6393	1,831.5900	1.8316	11.732	0	0	0
2020/08/12	R035	04/02/2021	10.06	Put	Bond Future	10,607.0700	10.6071	10,815.3000	10.8153	1.963	0	0	0
2020/08/12	R035	04/02/2021	11.14	Call	Bond Future	3,937.5300	3.9375	4,168.8500	4.1688	5.875	0	0	0
2020/08/12	R035	04/02/2021	10.05	Put	Bond Future	10,662.0500	10.6620	10,869.6300	10.8696	1.947	0	0	0
2020/08/12	R035	04/02/2021	10.04	Call	Bond Future	1,610.0700	1.6101	1,801.0800	1.8011	11.863	0	0	0
2020/08/12	R035	06/05/2021	11.55	Call	Bond Future	5,132.1400	5.1321	5,277.3800	5.2774	2.830	0	0	0
2020/08/12	R035	06/05/2021	12.77	Call	Bond Future	9,135.5400	9.1355	9,266.2300	9.2662	1.431	0	0	0
2020/08/12	R035	06/05/2021	10.24	Put	Bond Future	11,301.6100	11.3016	11,437.6800	11.4377	1.204	0	0	0
2020/08/12	R035	06/05/2021	12.37	Call	Bond Future	7,714.3600	7.7144	7,853.6400	7.8536	1.805	0	0	0
2020/08/12	R035	06/05/2021	12.35	Put	Bond Future	3,963.4100	3.9634	4,119.7600	4.1198	3.945	0	0	0
2020/08/12	R035	06/05/2021			Bond Future	11.6925	82.6296	11.6954	82.6129	0.025	0.0000	0.0000	0
2020/08/12	R035	06/05/2021	12.37	Put	Bond Future	3,924.7000	3.9247	4,080.6100	4.0806	3.973	0	0	0
2020/08/12	R035	06/05/2021	12.35	Call	Bond Future	7,645.0200	7.6450	7,784.7400	7.7847	1.828	0	0	0
2020/08/12	R035	06/05/2021	11.55	Put	Bond Future	5,964.5900	5.9646	6,126.4600	6.1265	2.714	0	0	1,650
2020/08/12	R035	06/05/2021	12.77	Put	Bond Future	3,231.6800	3.2317	3,379.0000	3.3790	4.559	0	0	1,650
2020/08/12	R035	06/05/2021	10.24	Call	Bond Future	2,192.8200	2.1928	2,312.2600	2.3123	5.447	0	0	793
2020/08/12	R035	06/05/2021	12.36	Put	Bond Future	3,943.8800	3.9439	4,100.2700	4.1003	3.965	0	0	0
2020/08/12	R035	06/05/2021	10.81	Put	Bond Future	8,598.9800	8.5990	8,749.2500	8.7492	1.748	0	0	0

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2020/08/12	R035	06/05/2021	10.81	Call	Bond Future	3,235.0800		3.2351	3,368.7200	3.3687	4.131	0	0	1,650
2020/08/12	R035	06/05/2021	11.32	Call	Bond Future	4,495.1500		4.4951	4,640.2200	4.6402	3.227	0	0	0
2020/08/12	R035	06/05/2021	11.32	Put	Bond Future	6,697.8200		6.6978	6,859.5200	6.8595	2.414	0	0	793
2020/08/12	R035	06/05/2021	12.02	Call	Bond Future	6,545.1400		6.5451	6,687.8200	6.6878	2.180	0	0	0
2020/08/12	R035	06/05/2021	12.02	Put	Bond Future	4,679.5100		4.6795	4,838.8200	4.8388	3.404	0	0	793
2020/08/12	R035	06/05/2021	12.36	Call	Bond Future	7,679.5400		7.6795	7,819.3000	7.8193	1.820	0	0	0
2020/08/12	R035	05/08/2021	5.31	Call	Bond Future	10.4000		0.0104	17.2000	0.0172	65.385	0	0	0
2020/08/12	R035	05/08/2021			Bond Future	11.9509		83.5417	11.9539	83.5246	0.026	0.0000	0.0000	0
2020/08/12	R035	05/08/2021	5.29	Call	Bond Future	10.0700		0.0101	16.7000	0.0167	65.839	0	0	0
2020/08/12	R035	05/08/2021	5.29	Put	Bond Future	54,792.3600		54.7924	54,816.1000	54.8161	0.043	0	0	0
2020/08/12	R035	05/08/2021	5.31	Put	Bond Future	54,559.4000		54.5594	54,583.3100	54.5833	0.044	0	0	0
2020/08/12	R035	05/08/2021	5.30	Call	Bond Future	10.2400		0.0102	16.9500	0.0170	65.527	0	0	0
2020/08/12	R035	05/08/2021	5.30	Put	Bond Future	54,675.8200		54.6758	54,699.6400	54.6996	0.044	0	0	0
2020/08/12	R186	06/08/2020			Bond Future	7.4650		116.6159	7.4650	116.6159	0.000	0.0000	0.0000	0
2020/08/12	R186	05/11/2020	8.65	Call	Bond Future	5,844.9500		5.8450	6,068.0300	6.0680	3.817	0	0	0
2020/08/12	R186	05/11/2020	8.64	Put	Bond Future	503.6500		0.5037	528.7800	0.5288	4.990	0	0	0
2020/08/12	R186	05/11/2020	7.50	Call	Bond Future	1,886.0200		1.8860	2,073.5600	2.0736	9.944	0	0	80
2020/08/12	R186	05/11/2020	8.00	Put	Bond Future	1,261.6100		1.2616	1,293.2600	1.2933	2.509	0	0	0
2020/08/12	R186	05/11/2020			Bond Future	7.5967		118.0444	7.5587	118.2435	(0.500)	0.0000	0.0000	87,981
2020/08/12	R186	05/11/2020	8.66	Call	Bond Future	5,886.8000		5.8868	6,108.7000	6.1087	3.769	0	0	0
2020/08/12	R186	05/11/2020	8.66	Put	Bond Future	488.7700		0.4888	511.5300	0.5115	4.657	0	0	0
2020/08/12	R186	05/11/2020	7.00	Put	Bond Future	4,079.0500		4.0790	4,016.0500	4.0161	(1.544)	0	0	0
2020/08/12	R186	05/11/2020	7.00	Call	Bond Future	909.5500		0.9006	1,036.6900	1.0367	15.117	0	0	1,200
2020/08/12	R186	05/11/2020	8.65	Put	Bond Future	496.1600		0.4962	520.1000	0.5201	4.825	0	0	0
2020/08/12	R186	05/11/2020	8.64	Call	Bond Future	5,803.1700		5.8032	6,027.4400	6.0274	3.865	0	0	0
2020/08/12	R186	05/11/2020	6.50	Put	Bond Future	6,291.9300		6.2919	6,166.6300	6.1666	(1.991)	0	0	0
2020/08/12	R186	05/11/2020	7.50	Put	Bond Future	2,393.7900		2.3938	2,382.1900	2.3822	(0.485)	0	0	0
2020/08/12	R186	05/11/2020	8.00	Call	Bond Future	3,348.1100		3.3481	3,578.9000	3.5789	6.893	0	0	1,200
2020/08/12	R186	05/11/2020	7.84	Put	Bond Future	1,565.3800		1.5654	1,584.2000	1.5842	1.202	0	0	0
2020/08/12	R186	05/11/2020	9.26	Put	Bond Future	161.0700		0.1611	171.2900	0.1713	6.345	0	0	3,500
2020/08/12	R186	05/11/2020	6.50	Call	Bond Future	363.7200		0.3637	437.5600	0.4376	20.301	0	0	80
2020/08/12	R186	05/11/2020	7.84	Call	Bond Future	2,829.8800		2.8299	3,047.8400	3.0478	7.702	0	0	3,500
2020/08/12	R186	05/11/2020	8.34	Put	Bond Future	783.1300		0.7831	825.7200	0.8257	5.438	0	0	0
2020/08/12	R186	05/11/2020	8.34	Call	Bond Future	4,591.3200		4.5913	4,833.0500	4.8331	5.265	0	0	3,500
2020/08/12	R186	05/11/2020	9.26	Call	Bond Future	8,462.2600		8.4623	8,671.6200	8.6716	2.474	0	0	0
2020/08/12	R186	04/02/2021	8.15	Call	Bond Future	3,834.1200		3.8341	4,101.6900	4.1017	6.979	0	0	0
2020/08/12	R186	04/02/2021			Bond Future	7.7853		114.0084	7.7454	114.2079	(0.512)	0.0000	0.0000	0
2020/08/12	R186	04/02/2021	8.15	Put	Bond Future	2,029.8500		2.0299	2,097.9300	2.0979	3.354	0	0	0
2020/08/12	R186	04/02/2021	8.00	Put	Bond Future	2,332.1600		2.3322	2,388.6500	2.3887	2.422	0	0	15,177
2020/08/12	R186	04/02/2021	8.16	Call	Bond Future	3,864.1700		3.8642	4,132.2600	4.1323	6.938	0	0	0
2020/08/12	R186	04/02/2021	8.17	Put	Bond Future	1,991.8800		1.9919	2,061.3000	2.0613	3.485	0	0	0
2020/08/12	R186	04/02/2021	8.00	Call	Bond Future	3,398.7900		3.3988	3,654.7700	3.6548	7.532	0	0	0
2020/08/12	R186	04/02/2021	8.16	Put	Bond Future	2,010.9500		2.0109	2,079.5500	2.0796	3.411	0	0	0
2020/08/12	R186	04/02/2021	8.17	Call	Bond Future	3,894.0300		3.8940	4,162.9400	4.1629	6.906	0	0	0
2020/08/12	R186	06/05/2021	10.77	Call	Bond Future	12,554.3400		12.5543	12,768.8500	12.7688	1.709	0	0	0
2020/08/12	R186	06/05/2021	10.76	Put	Bond Future	253.5600		0.2536	267.2100	0.2672	5.383	0	0	0
2020/08/12	R186	06/05/2021			Bond Future	7.9889		115.2314	7.9467	115.4324	(0.528)	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
2020/08/12	R186	06/05/2021	10.78	Call	Bond Future	12,592.3500	12.5923	12,806.7900	12.8068	1.703	0	0	0
2020/08/12	R186	06/05/2021	10.78	Put	Bond Future	247.4900	0.2475	260.9900	0.2610	5.455	0	0	0
2020/08/12	R186	06/05/2021	10.77	Put	Bond Future	250.5100	0.2505	264.0800	0.2641	5.417	0	0	0
2020/08/12	R186	06/05/2021	10.76	Call	Bond Future	12,516.3400	12.5163	12,730.9300	12.7309	1.714	0	0	0
2020/08/12	R186	05/08/2021	8.61	Call	Bond Future	4,578.3200	4.5783	4,863.5300	4.8635	6.230	0	0	0
2020/08/12	R186	05/08/2021	8.62	Put	Bond Future	2,761.5600	2.7616	2,844.1500	2.8442	2.991	0	0	0
2020/08/12	R186	05/08/2021			Bond Future	8.2084	111.2215	8.1636	111.4243	(0.545)	0.0000	0.0000	0
2020/08/12	R186	05/08/2021	8.61	Put	Bond Future	2,778.7700	2.7788	2,861.1900	2.8612	2.966	0	0	0
2020/08/12	R186	05/08/2021	8.62	Call	Bond Future	4,605.4500	4.6055	4,890.8300	4.8908	6.197	0	0	0
2020/08/12	R186	05/08/2021	8.63	Call	Bond Future	4,633.0700	4.6331	4,917.7700	4.9178	6.145	0	0	0
2020/08/12	R186	05/08/2021	8.63	Put	Bond Future	2,744.8800	2.7449	2,826.7900	2.8268	2.984	0	0	0
2020/08/12	R197	06/08/2020			Bond Future	304.1465	304.1465	304.1465	304.1465	0.000	0.0000	0.0000	0
2020/08/12	R197	05/11/2020			Bond Future	306.9595	306.9595	307.0294	307.0294	0.023	0.0000	0.0000	2,598
2020/08/12	R197	04/02/2021			Bond Future	302.4846	302.4846	302.5509	302.5509	0.022	0.0000	0.0000	0
2020/08/12	R197	06/05/2021			Bond Future	305.8001	305.8001	305.8654	305.8654	0.021	0.0000	0.0000	0
2020/08/12	R197	05/08/2021			Bond Future	301.3129	301.3129	301.3780	301.3780	0.022	0.0000	0.0000	0
2020/08/12	R202	06/08/2020			Bond Future	206.1587	206.1587	206.1587	206.1587	0.000	0.0000	0.0000	0
2020/08/12	R202	05/11/2020			Bond Future	207.9802	207.9802	208.1911	208.1911	0.101	0.0000	0.0000	8,104
2020/08/12	R202	04/02/2021			Bond Future	206.0876	206.0876	206.2978	206.2978	0.102	0.0000	0.0000	0
2020/08/12	R202	06/05/2021			Bond Future	208.3462	208.3462	208.5576	208.5576	0.101	0.0000	0.0000	0
2020/08/12	R202	05/08/2021			Bond Future	206.4799	206.4799	206.6932	206.6932	0.103	0.0000	0.0000	0
2020/08/12	R208	06/08/2020			Bond Future	3.4800	104.4983	3.4800	104.4983	0.000	0.0000	0.0000	0
2020/08/12	R208	05/11/2020	4.78	Call	Bond Future	587.6500	0.5877	547.0700	0.5471	(6.905)	0	0	0
2020/08/12	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/08/12	R208	05/11/2020			Bond Future	3.2624	102.0884	3.3667	102.0478	3.196	0.0000	0.0000	7,525
2020/08/12	R208	05/11/2020	4.79	Call	Bond Future	591.5000	0.5915	550.9200	0.5509	(6.861)	0	0	0
2020/08/12	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/08/12	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/08/12	R208	05/11/2020	4.77	Call	Bond Future	583.8000	0.5838	543.2200	0.5432	(6.951)	0	0	0
2020/08/12	R209	06/08/2020			Bond Future	10.7950	68.3061	10.7950	68.3061	0.000	0.0000	0.0000	0
2020/08/12	R209	05/11/2020	10.02	Call	Bond Future	1,062.6300	1.0626	1,180.2900	1.1803	11.073	0	0	0
2020/08/12	R209	05/11/2020			Bond Future	11.0587	65.5049	11.0619	65.4876	0.029	0.0000	0.0000	26,289
2020/08/12	R209	05/11/2020	10.00	Call	Bond Future	1,036.1300	1.0361	1,152.8900	1.1529	11.269	0	0	0
2020/08/12	R209	05/11/2020	10.00	Put	Bond Future	7,076.7500	7.0767	7,210.8300	7.2108	1.895	0	0	0
2020/08/12	R209	05/11/2020	10.02	Put	Bond Future	6,981.7400	6.9817	7,116.7200	7.1167	1.933	0	0	0
2020/08/12	R209	05/11/2020	10.01	Call	Bond Future	1,049.3200	1.0493	1,166.5300	1.1665	11.170	0	0	0
2020/08/12	R209	05/11/2020	10.01	Put	Bond Future	7,029.1500	7.0291	7,163.6800	7.1637	1.914	0	0	0
2020/08/12	R209	04/02/2021	10.12	Put	Bond Future	8,222.7900	8.2228	8,422.6900	8.4227	2.431	0	0	0
2020/08/12	R209	04/02/2021			Bond Future	11.2668	66.1955	11.2703	66.1769	0.032	0.0000	0.0000	0
2020/08/12	R209	04/02/2021	10.11	Call	Bond Future	1,812.7300	1.8127	1,993.6700	1.9937	9.982	0	0	0
2020/08/12	R209	04/02/2021	10.11	Put	Bond Future	8,267.6000	8.2676	8,467.0500	8.4671	2.412	0	0	0
2020/08/12	R209	04/02/2021	10.12	Call	Bond Future	1,827.6700	1.8277	2,009.0600	2.0091	9.925	0	0	0
2020/08/12	R209	04/02/2021	10.10	Call	Bond Future	1,797.8800	1.7979	1,978.3600	1.9784	10.038	0	0	0
2020/08/12	R209	04/02/2021	10.10	Put	Bond Future	8,312.5700	8.3126	8,511.5600	8.5116	2.394	0	0	0

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2020/08/12	R209	06/05/2021	12.25	Put	Bond Future	3,315.8200	3.3158	3,484.6100	3.4846	5.090	0	0	1,000
2020/08/12	R209	06/05/2021	12.23	Put	Bond Future	3,348.3400	3.3483	3,517.4500	3.5175	5.051	0	0	0
2020/08/12	R209	06/05/2021	12.22	Call	Bond Future	6,944.5900	6.9446	7,094.8500	7.0949	2.164	0	0	0
2020/08/12	R209	06/05/2021			Bond Future	11.4816	63.7655	11.4854	63.7464	0.033	0.0000	0.0000	460
2020/08/12	R209	06/05/2021	10.25	Put	Bond Future	9,001.5900	9.0016	9,158.5500	9.1586	1.744	0	0	0
2020/08/12	R209	06/05/2021	10.25	Call	Bond Future	2,293.9700	2.2940	2,431.8100	2.4318	6.009	0	0	1,000
2020/08/12	R209	06/05/2021	11.25	Call	Bond Future	4,312.3500	4.3124	4,469.9400	4.4699	3.654	0	0	0
2020/08/12	R209	06/05/2021	11.25	Put	Bond Future	5,500.2200	5.5002	5,676.9300	5.6769	3.213	0	0	1,000
2020/08/12	R209	06/05/2021	12.25	Call	Bond Future	7,034.8500	7.0349	7,184.5200	7.1845	2.128	0	0	0
2020/08/12	R209	06/05/2021	12.23	Call	Bond Future	6,974.7200	6.9747	7,124.7100	7.1247	2.150	0	0	0
2020/08/12	R209	06/05/2021	12.22	Put	Bond Future	3,364.6100	3.3646	3,533.9900	3.5340	5.034	0	0	0
2020/08/12	R209	06/05/2021	12.24	Call	Bond Future	7,004.8700	7.0049	7,154.6100	7.1546	2.138	0	0	0
2020/08/12	R209	06/05/2021	12.24	Put	Bond Future	3,332.1300	3.3321	3,500.9900	3.5010	5.068	0	0	0
2020/08/12	R209	05/08/2021	11.81	Put	Bond Future	5,103.7100	5.1037	5,407.3900	5.4074	5.950	0	0	0
2020/08/12	R209	05/08/2021			Bond Future	11.7045	64.4695	11.7084	64.4499	0.034	0.0000	0.0000	0
2020/08/12	R209	05/08/2021	11.80	Call	Bond Future	5,594.2800	5.5943	5,878.5600	5.8786	5.082	0	0	0
2020/08/12	R209	05/08/2021	11.80	Put	Bond Future	5,126.8200	5.1268	5,430.6800	5.4307	5.927	0	0	0
2020/08/12	R209	05/08/2021	11.81	Call	Bond Future	5,619.8000	5.6198	5,903.9000	5.9039	5.055	0	0	0
2020/08/12	R209	05/08/2021	11.79	Call	Bond Future	5,568.8000	5.5688	5,853.2600	5.8533	5.108	0	0	0
2020/08/12	R209	05/08/2021	11.79	Put	Bond Future	5,150.0300	5.1500	5,454.0700	5.4541	5.904	0	0	0
2020/08/12	R210	06/08/2020			Bond Future	182.7450	182.7450	182.7450	182.7450	0.000	0.0000	0.0000	0
2020/08/12	R210	05/11/2020			Bond Future	180.5630	180.5630	181.1977	181.1977	0.352	0.0000	0.0000	2,243
2020/08/12	R210	04/02/2021			Bond Future	182.5091	182.5091	183.1481	183.1481	0.350	0.0000	0.0000	0
2020/08/12	R210	06/05/2021			Bond Future	181.8198	181.8198	182.4649	182.4649	0.355	0.0000	0.0000	0
2020/08/12	R210	05/08/2021			Bond Future	183.8682	183.8682	184.5200	184.5200	0.354	0.0000	0.0000	0
2020/08/12	R212	06/08/2020			Bond Future	165.2472	165.2472	165.2472	165.2472	0.000	0.0000	0.0000	0
2020/08/12	R212	05/11/2020			Bond Future	166.9118	166.9118	166.8361	166.8361	(0.045)	0.0000	0.0000	6,967
2020/08/12	R212	04/02/2021			Bond Future	166.4327	166.4327	166.3537	166.3537	(0.047)	0.0000	0.0000	0
2020/08/12	R212	06/05/2021			Bond Future	168.2567	168.2567	168.1760	168.1760	(0.048)	0.0000	0.0000	0
2020/08/12	R212	05/08/2021			Bond Future	167.8412	167.8412	167.7590	167.7590	(0.049)	0.0000	0.0000	0
2020/08/12	R213	06/08/2020			Bond Future	9.7300	85.3718	9.7300	85.3718	0.000	0.0000	0.0000	0
2020/08/12	R213	05/11/2020	9.60	Put	Bond Future	4,027.8800	4.0279	4,119.6000	4.1196	2.277	0	0	0
2020/08/12	R213	05/11/2020	9.59	Call	Bond Future	2,021.7400	2.0217	2,152.8900	2.1529	6.487	0	0	0
2020/08/12	R213	05/11/2020			Bond Future	9.9523	82.5928	9.9451	82.6324	(0.072)	0.0000	0.0000	16,316
2020/08/12	R213	05/11/2020	9.60	Call	Bond Future	2,044.3100	2.0443	2,175.6100	2.1756	6.423	0	0	0
2020/08/12	R213	05/11/2020	9.59	Put	Bond Future	4,062.5400	4.0625	4,154.1100	4.1541	2.254	0	0	0
2020/08/12	R213	05/11/2020	9.61	Call	Bond Future	2,067.0300	2.0670	2,198.4800	2.1985	6.359	0	0	0
2020/08/12	R213	05/11/2020	9.61	Put	Bond Future	3,993.4200	3.9934	4,085.2900	4.0853	2.301	0	0	0
2020/08/12	R213	04/02/2021	9.40	Call	Bond Future	2,165.4500	2.1654	2,340.2500	2.3403	8.072	0	0	0
2020/08/12	R213	04/02/2021	9.39	Put	Bond Future	6,474.6500	6.4747	6,610.3500	6.6103	2.096	0	0	0
2020/08/12	R213	04/02/2021			Bond Future	10.1682	83.4629	10.1610	83.5016	(0.071)	0.0000	0.0000	0
2020/08/12	R213	04/02/2021	9.41	Call	Bond Future	2,184.5300	2.1845	2,359.7300	2.3597	8.020	0	0	0
2020/08/12	R213	04/02/2021	9.41	Put	Bond Future	6,397.7000	6.3977	6,534.2100	6.5342	2.134	0	0	0
2020/08/12	R213	04/02/2021	9.40	Put	Bond Future	6,436.0900	6.4361	6,572.2000	6.5722	2.115	0	0	0
2020/08/12	R213	04/02/2021	9.39	Call	Bond Future	2,146.4800	2.1465	2,320.8700	2.3209	8.124	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
2020/08/12	R213	06/05/2021	11.91	Put	Bond Future	1,826.6500	1.8266	1,919.6600	1.9197	5.092	0	0	0
2020/08/12	R213	06/05/2021			Bond Future	10.3859	80.8286	10.3785	80.8673	(0.071)	0.0000	0.0000	0
2020/08/12	R213	06/05/2021	11.90	Call	Bond Future	9,242.1200	9.2421	9,374.0100	9.3740	1.427	0	0	0
2020/08/12	R213	06/05/2021	11.90	Put	Bond Future	1,839.7600	1.8398	1,933.0200	1.9330	5.069	0	0	0
2020/08/12	R213	06/05/2021	11.91	Call	Bond Future	9,274.7900	9.2748	9,406.4300	9.4064	1.419	0	0	0
2020/08/12	R213	06/05/2021	11.89	Call	Bond Future	9,209.4800	9.2095	9,341.6200	9.3416	1.435	0	0	0
2020/08/12	R213	06/05/2021	11.89	Put	Bond Future	1,852.9400	1.8529	1,946.4500	1.9465	5.047	0	0	0
2020/08/12	R213	05/08/2021	10.85	Call	Bond Future	5,651.5400	5.6515	5,910.3600	5.9104	4.580	0	0	0
2020/08/12	R213	05/08/2021	10.84	Put	Bond Future	4,509.5200	4.5095	4,729.6600	4.7297	4.882	0	0	0
2020/08/12	R213	05/08/2021			Bond Future	10.6173	81.7207	10.6096	81.7594	(0.072)	0.0000	0.0000	0
2020/08/12	R213	05/08/2021	10.86	Call	Bond Future	5,679.4600	5.6795	5,938.1900	5.9382	4.556	0	0	0
2020/08/12	R213	05/08/2021	10.86	Put	Bond Future	4,466.2800	4.4663	4,686.2200	4.6862	4.924	0	0	0
2020/08/12	R213	05/08/2021	10.85	Put	Bond Future	4,487.8600	4.4879	4,707.8900	4.7079	4.903	0	0	0
2020/08/12	R213	05/08/2021	10.84	Call	Bond Future	5,623.6600	5.6237	5,882.5900	5.8826	4.604	0	0	0
2020/08/12	R214	06/08/2020			Bond Future	11.0700	66.1346	11.0700	66.1346	0.000	0.0000	0.0000	0
2020/08/12	R214	05/11/2020	10.26	Put	Bond Future	7,301.9400	7.3019	7,434.2000	7.4342	1.811	0	0	0
2020/08/12	R214	05/11/2020			Bond Future	11.3247	63.2010	11.3282	63.1825	0.030	0.0000	0.0000	15,820
2020/08/12	R214	05/11/2020	10.25	Call	Bond Future	1,075.0500	1.0750	1,188.4100	1.1884	10.545	0	0	0
2020/08/12	R214	05/11/2020	10.25	Put	Bond Future	7,351.2800	7.3513	7,483.1100	7.4831	1.793	0	0	0
2020/08/12	R214	05/11/2020	10.26	Call	Bond Future	1,088.7000	1.0887	1,202.4900	1.2025	10.452	0	0	0
2020/08/12	R214	05/11/2020	10.24	Call	Bond Future	1,062.0900	1.0621	1,174.9200	1.1749	10.623	0	0	0
2020/08/12	R214	05/11/2020	10.24	Put	Bond Future	7,401.4100	7.4014	7,532.7100	7.5327	1.774	0	0	0
2020/08/12	R214	04/02/2021	10.33	Call	Bond Future	1,833.2100	1.8332	2,010.3000	2.0103	9.660	0	0	0
2020/08/12	R214	04/02/2021			Bond Future	11.5331	63.8668	11.5368	63.8471	0.032	0.0000	0.0000	0
2020/08/12	R214	04/02/2021	10.31	Call	Bond Future	1,803.2100	1.8032	1,979.3800	1.9794	9.770	0	0	0
2020/08/12	R214	04/02/2021	10.31	Put	Bond Future	8,805.5700	8.8056	9,001.3500	9.0013	2.223	0	0	0
2020/08/12	R214	04/02/2021	10.33	Put	Bond Future	8,710.9500	8.7110	8,907.6500	8.9076	2.258	0	0	0
2020/08/12	R214	04/02/2021	10.32	Call	Bond Future	1,818.1700	1.8182	1,994.8000	1.9948	9.715	0	0	0
2020/08/12	R214	04/02/2021	10.32	Put	Bond Future	8,758.1800	8.7582	8,954.4200	8.9544	2.241	0	0	0
2020/08/12	R214	06/05/2021	12.26	Call	Bond Future	6,441.6900	6.4417	6,589.5700	6.5896	2.296	0	0	0
2020/08/12	R214	06/05/2021	12.25	Put	Bond Future	3,903.8100	3.9038	4,072.0800	4.0721	4.310	0	0	0
2020/08/12	R214	06/05/2021			Bond Future	11.7404	61.2746	11.7443	61.2544	0.034	0.0000	0.0000	0
2020/08/12	R214	06/05/2021	12.27	Call	Bond Future	6,470.8400	6.4708	6,618.7000	6.6187	2.285	0	0	0
2020/08/12	R214	06/05/2021	12.27	Put	Bond Future	3,867.1300	3.8671	4,035.1700	4.0352	4.345	0	0	0
2020/08/12	R214	06/05/2021	12.26	Put	Bond Future	3,885.4200	3.8854	4,053.4800	4.0535	4.325	0	0	0
2020/08/12	R214	06/05/2021	12.25	Call	Bond Future	6,412.5700	6.4126	6,560.6600	6.5607	2.309	0	0	0
2020/08/12	R214	05/08/2021	12.01	Call	Bond Future	5,631.5900	5.6316	5,910.9400	5.9109	4.960	0	0	0
2020/08/12	R214	05/08/2021			Bond Future	11.9588	61.9510	11.9630	61.9303	0.035	0.0000	0.0000	0
2020/08/12	R214	05/08/2021	12.01	Put	Bond Future	5,379.1900	5.3792	5,679.2100	5.6792	5.577	0	0	0
2020/08/12	R214	05/08/2021	12.03	Put	Bond Future	5,331.7200	5.3317	5,631.4000	5.6314	5.621	0	0	0
2020/08/12	R214	05/08/2021	12.02	Call	Bond Future	5,657.0100	5.6570	5,936.1900	5.9362	4.935	0	0	0
2020/08/12	R214	05/08/2021	12.02	Put	Bond Future	5,355.5300	5.3555	5,655.3800	5.6554	5.599	0	0	0
2020/08/12	R214	05/08/2021	12.03	Call	Bond Future	5,682.2200	5.6822	5,961.2300	5.9612	4.910	0	0	0
2020/08/12	R248	06/08/2020			Bond Future	11.5150	81.0007	11.5150	81.0007	0.000	0.0000	0.0000	0
2020/08/12	R248	05/11/2020	10.03	Call	Bond Future	473.2000	0.4732	548.9700	0.5490	16.012	0	0	0
2020/08/12	R248	05/11/2020	10.02	Put	Bond Future	13,134.2000	13.1342	13,193.6100	13.1936	0.452	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
2020/08/12	R248	05/11/2020			Bond Future	11.7593	77.2257	11.7568	77.2414	(0.021)	0.0000	0.0000	111,305
2020/08/12	R248	05/11/2020	10.04	Call	Bond Future	480.8400	0.4808	557.3000	0.5573	15.901	0	0	0
2020/08/12	R248	05/11/2020	10.04	Put	Bond Future	12,982.8100	12.9828	13,043.6100	13.0436	0.468	0	0	0
2020/08/12	R248	05/11/2020	11.00	Put	Bond Future	6,913.6700	6.9137	7,036.1400	7.0361	1.771	0	0	0
2020/08/12	R248	05/11/2020	11.00	Call	Bond Future	1,806.5400	1.8065	1,944.6700	1.9447	7.646	0	0	950
2020/08/12	R248	05/11/2020	10.00	Put	Bond Future	13,286.5100	13.2865	13,344.5300	13.3445	0.437	0	0	0
2020/08/12	R248	05/11/2020	10.00	Call	Bond Future	450.8600	0.4509	524.5400	0.5245	16.342	0	0	950
2020/08/12	R248	05/11/2020	10.03	Put	Bond Future	13,058.3800	13.0584	13,118.4900	13.1185	0.460	0	0	0
2020/08/12	R248	05/11/2020	10.02	Call	Bond Future	465.6600	0.4657	540.7300	0.5407	16.121	0	0	0
2020/08/12	R248	04/02/2021	10.75	Call	Bond Future	0.0000	0.0000	2,265.9100	2.2659	100.000	0	0	2,590
2020/08/12	R248	04/02/2021	10.47	Put	Bond Future	12,072.0100	12.0720	12,257.3100	12.2573	1.535	0	0	0
2020/08/12	R248	04/02/2021	10.46	Call	Bond Future	1,580.2800	1.5803	1,779.5100	1.7795	12.607	0	0	0
2020/08/12	R248	04/02/2021			Bond Future	11.9900	78.0393	11.9876	78.0540	(0.020)	0.0000	0.0000	0
2020/08/12	R248	04/02/2021	10.75	Put	Bond Future	0.0000	0.0000	10,607.1700	10.6072	100.000	0	0	0
2020/08/12	R248	04/02/2021	11.50	Put	Bond Future	0.0000	0.0000	7,098.6200	7.0986	100.000	0	0	0
2020/08/12	R248	04/02/2021	11.50	Call	Bond Future	0.0000	0.0000	4,000.1700	4.0002	100.000	0	0	2,590
2020/08/12	R248	04/02/2021	10.47	Call	Bond Future	1,595.0300	1.5950	1,795.0200	1.7950	12.538	0	0	0
2020/08/12	R248	04/02/2021	10.46	Put	Bond Future	12,134.7800	12.1348	12,319.3200	12.3193	1.521	0	0	0
2020/08/12	R248	04/02/2021	10.48	Call	Bond Future	1,609.8800	1.6099	1,810.6200	1.8106	12.469	0	0	0
2020/08/12	R248	04/02/2021	10.48	Put	Bond Future	12,009.4700	12.0095	12,195.5200	12.1955	1.549	0	0	0
2020/08/12	R248	06/05/2021	12.36	Call	Bond Future	6,325.3300	6.3253	6,479.3200	6.4793	2.434	0	0	0
2020/08/12	R248	06/05/2021			Bond Future	12.2203	74.4648	12.2179	74.4791	(0.020)	0.0000	0.0000	0
2020/08/12	R248	06/05/2021	12.34	Call	Bond Future	6,264.5100	6.2645	6,418.1400	6.4181	2.452	0	0	0
2020/08/12	R248	06/05/2021	12.34	Put	Bond Future	5,562.7000	5.5627	5,701.9500	5.7020	2.503	0	0	0
2020/08/12	R248	06/05/2021	12.36	Put	Bond Future	5,507.4300	5.5074	5,647.0400	5.6470	2.535	0	0	0
2020/08/12	R248	06/05/2021	12.35	Call	Bond Future	6,294.9000	6.2949	6,448.7100	6.4487	2.443	0	0	0
2020/08/12	R248	06/05/2021	12.35	Put	Bond Future	5,535.0000	5.5350	5,674.4300	5.6744	2.519	0	0	0
2020/08/12	R248	05/08/2021	12.51	Put	Bond Future	6,255.6600	6.2557	6,521.0800	6.5211	4.243	0	0	0
2020/08/12	R248	05/08/2021			Bond Future	12.4646	75.2868	12.4621	75.3011	(0.020)	0.0000	0.0000	0
2020/08/12	R248	05/08/2021	12.51	Call	Bond Future	6,513.7000	6.5137	6,793.3800	6.7934	4.294	0	0	0
2020/08/12	R248	05/08/2021	12.52	Call	Bond Future	6,542.6700	6.5427	6,822.2500	6.8223	4.273	0	0	0
2020/08/12	R248	05/08/2021	12.50	Put	Bond Future	6,283.4500	6.2835	6,548.6800	6.5487	4.221	0	0	0
2020/08/12	R248	05/08/2021	12.52	Put	Bond Future	6,227.9900	6.2280	6,493.3100	6.4933	4.260	0	0	0
2020/08/12	R248	05/08/2021	12.50	Call	Bond Future	6,484.7600	6.4848	6,764.2500	6.7642	4.310	0	0	0

Total

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