



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 03/07/2020 TO 03/07/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	2025	06/08/2020		Bond Future	137.5331	137.5331	137.5089	137.5089	(0.018)	0.0000	0.0000	6,046
2020/07/03	2025	05/11/2020		Bond Future	139.0242	139.0242	138.9990	138.9990	(0.018)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/03	2025	04/02/2021			Bond Future	139.1706	139.1706	139.1446	139.1446	(0.019)	0.0000	0.0000	0
2020/07/03	2025	06/05/2021			Bond Future	140.8585	140.8585	140.8318	140.8318	(0.019)	0.0000	0.0000	0
2020/07/03	2029	06/08/2020			Bond Future	99.0740	99.0740	98.8265	98.8265	(0.250)	0.0000	0.0000	5,012
2020/07/03	2029	05/11/2020			Bond Future	99.0250	99.0250	98.7743	98.7743	(0.253)	0.0000	0.0000	0
2020/07/03	2029	04/02/2021			Bond Future	100.2021	100.2021	99.9480	99.9480	(0.254)	0.0000	0.0000	0
2020/07/03	2029	06/05/2021			Bond Future	100.2795	100.2795	100.0222	100.0222	(0.257)	0.0000	0.0000	0
2020/07/03	2030	06/08/2020	9.11	Call	Bond Future	1,128.1900	1.1282	760.6200	0.7606	(32.581)	0	0	0
2020/07/03	2030	06/08/2020	9.95	Put	Bond Future	500.1400	0.5001	707.5500	0.7075	41.470	0	0	5,850
2020/07/03	2030	06/08/2020	10.40	Put	Bond Future	177.1300	0.1771	263.9700	0.2640	49.026	0	0	0
2020/07/03	2030	06/08/2020	11.25	Call	Bond Future	10,497.4900	10.4975	9,512.0400	9.5120	(9.387)	0	0	0
2020/07/03	2030	06/08/2020	10.00	Call	Bond Future	4,356.9600	4.3570	3,553.9600	3.5540	(18.430)	0	0	470
2020/07/03	2030	06/08/2020	10.05	Put	Bond Future	405.7400	0.4057	580.0300	0.5800	42.956	0	0	0
2020/07/03	2030	06/08/2020	10.70	Call	Bond Future	7,748.4600	7.7485	6,796.5500	6.7965	(12.285)	0	0	470
2020/07/03	2030	06/08/2020	9.75	Put	Bond Future	748.6000	0.7486	1,035.4000	1.0354	38.312	0	0	0
2020/07/03	2030	06/08/2020	9.42	Call	Bond Future	2,008.2700	2.0083	1,467.5800	1.4676	(26.923)	0	0	0
2020/07/03	2030	06/08/2020			Bond Future	9.3149	92.1011	9.4854	91.1078	1.831	0.0000	0.0000	106,506
2020/07/03	2030	06/08/2020	9.09	Call	Bond Future	1,081.7200	1.0817	725.0800	0.7251	(32.970)	0	0	0
2020/07/03	2030	06/08/2020	9.09	Put	Bond Future	2,413.2900	2.4133	3,049.9500	3.0500	26.381	0	0	0
2020/07/03	2030	06/08/2020	10.40	Call	Bond Future	6,263.2700	6.2633	5,356.8100	5.3568	(14.473)	0	0	0
2020/07/03	2030	06/08/2020	10.70	Put	Bond Future	74.1100	0.0741	115.5000	0.1155	55.849	0	0	0
2020/07/03	2030	06/08/2020	9.05	Put	Bond Future	2,563.5600	2.5636	3,221.8200	3.2218	25.678	0	0	0
2020/07/03	2030	06/08/2020	9.05	Call	Bond Future	992.4900	0.9925	657.4500	0.6575	(33.758)	0	0	450
2020/07/03	2030	06/08/2020	8.36	Put	Bond Future	5,965.3100	5.9653	6,892.8500	6.8928	15.549	0	0	0
2020/07/03	2030	06/08/2020	8.36	Call	Bond Future	133.6400	0.1336	67.8800	0.0679	(49.207)	0	0	800
2020/07/03	2030	06/08/2020	8.86	Put	Bond Future	3,350.3900	3.3504	4,105.4700	4.1055	22.537	0	0	0
2020/07/03	2030	06/08/2020	8.86	Call	Bond Future	630.6600	0.6307	392.4400	0.3924	(37.773)	0	0	800
2020/07/03	2030	06/08/2020	9.11	Put	Bond Future	2,340.3100	2.3403	2,966.0400	2.9660	26.737	0	0	0
2020/07/03	2030	06/08/2020	9.95	Call	Bond Future	4,128.8300	4.1288	3,342.9400	3.3429	(19.034)	0	0	0
2020/07/03	2030	06/08/2020	11.25	Put	Bond Future	11.4400	0.0114	19.2900	0.0193	68.619	0	0	0
2020/07/03	2030	06/08/2020	10.21	Put	Bond Future	287.7600	0.2878	417.7600	0.4178	45.177	0	0	0
2020/07/03	2030	06/08/2020	10.00	Put	Bond Future	450.6700	0.4507	640.9700	0.6410	42.226	0	0	0
2020/07/03	2030	06/08/2020	10.75	Call	Bond Future	7,998.7000	7.9987	7,041.5600	7.0416	(11.966)	0	0	0
2020/07/03	2030	06/08/2020	10.05	Call	Bond Future	4,588.4800	4.5885	3,769.4700	3.7695	(17.849)	0	0	0
2020/07/03	2030	06/08/2020	9.75	Call	Bond Future	3,255.2700	3.2553	2,548.7700	2.5488	(21.703)	0	0	450
2020/07/03	2030	06/08/2020	9.42	Put	Bond Future	1,394.2800	1.3943	1,846.8900	1.8469	32.462	0	0	800
2020/07/03	2030	06/08/2020	9.10	Call	Bond Future	1,104.8500	1.1048	742.7500	0.7428	(32.774)	0	0	0
2020/07/03	2030	06/08/2020	9.10	Put	Bond Future	2,376.6700	2.3767	3,007.8700	3.0079	26.558	0	0	0
2020/07/03	2030	06/08/2020	11.47	Call	Bond Future	11,580.5700	11.5806	10,590.8800	10.5909	(8.546)	0	0	0
2020/07/03	2030	06/08/2020	11.47	Put	Bond Future	4.9000	0.0049	8.5100	0.0085	73.673	0	0	622
2020/07/03	2030	06/08/2020	10.21	Call	Bond Future	5,347.4800	5.3475	4,484.1800	4.4842	(16.144)	0	0	622
2020/07/03	2030	06/08/2020	10.87	Call	Bond Future	8,600.2400	8.6002	7,632.7700	7.6328	(11.249)	0	0	0
2020/07/03	2030	06/08/2020	10.87	Put	Bond Future	43.2000	0.0432	69.0300	0.0690	59.792	0	0	622
2020/07/03	2030	06/08/2020	10.75	Put	Bond Future	63.4600	0.0635	99.6200	0.0996	56.981	0	0	0
2020/07/03	2030	06/08/2020	9.20	Put	Bond Future	2,029.9800	2.0300	2,605.7400	2.6057	28.363	0	0	2,500
2020/07/03	2030	06/08/2020	9.20	Call	Bond Future	1,352.9100	1.3529	935.3700	0.9354	(30.862)	0	0	323
2020/07/03	2030	06/08/2020	8.50	Put	Bond Future	5,163.1700	5.1632	6,056.8900	6.0569	17.310	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/03	2030	06/08/2020	8.50	Call	Bond Future	216.0900	0.2161	116.5100	0.1165	(46.083)	0	0	323
2020/07/03	2030	05/11/2020	8.10	Put	Bond Future	9,287.0200	9.2870	10,115.8100	10.1158	8.924	0	0	0
2020/07/03	2030	05/11/2020	8.73	Call	Bond Future	1,690.3400	1.6903	1,379.8400	1.3798	(18.369)	0	0	3,000
2020/07/03	2030	05/11/2020	10.06	Put	Bond Future	2,268.4800	2.2685	2,624.8700	2.6249	15.711	0	0	1,000
2020/07/03	2030	05/11/2020	9.39	Put	Bond Future	3,883.5100	3.8835	4,405.5700	4.4056	13.443	0	0	0
2020/07/03	2030	05/11/2020	9.38	Call	Bond Future	3,191.4200	3.1914	2,711.8900	2.7119	(15.026)	0	0	0
2020/07/03	2030	05/11/2020			Bond Future	9.5063	93.0774	9.6841	92.0732	1.871	0.0000	0.0000	500
2020/07/03	2030	05/11/2020	8.85	Put	Bond Future	5,760.9500	5.7610	6,424.3500	6.4243	11.515	0	0	0
2020/07/03	2030	05/11/2020	8.85	Call	Bond Future	1,925.6200	1.9256	1,584.7900	1.5848	(17.700)	0	0	3,000
2020/07/03	2030	05/11/2020	9.61	Call	Bond Future	3,852.3800	3.8524	3,313.2200	3.3132	(13.996)	0	0	0
2020/07/03	2030	05/11/2020	9.61	Put	Bond Future	3,265.0000	3.2650	3,730.0700	3.7301	14.244	0	0	3,000
2020/07/03	2030	05/11/2020	8.34	Put	Bond Future	8,042.3500	8.0424	8,825.2200	8.8252	9.734	0	0	0
2020/07/03	2030	05/11/2020	8.34	Call	Bond Future	1,080.5000	1.0805	859.1400	0.8591	(20.487)	0	0	1,000
2020/07/03	2030	05/11/2020	9.04	Put	Bond Future	5,041.9000	5.0419	5,656.0200	5.6560	12.180	0	0	0
2020/07/03	2030	05/11/2020	9.04	Call	Bond Future	2,338.2100	2.3382	1,948.1000	1.9481	(16.684)	0	0	1,000
2020/07/03	2030	05/11/2020	8.36	Put	Bond Future	7,942.7500	7.9427	8,721.5200	8.7215	9.805	0	0	0
2020/07/03	2030	05/11/2020	9.86	Put	Bond Future	2,668.2800	2.6683	3,071.1800	3.0712	15.100	0	0	14,160
2020/07/03	2030	05/11/2020	8.10	Call	Bond Future	807.6900	0.8077	632.2500	0.6323	(21.721)	0	0	3,000
2020/07/03	2030	05/11/2020	8.73	Put	Bond Future	6,249.5500	6.2496	6,943.2800	6.9433	11.100	0	0	0
2020/07/03	2030	05/11/2020	9.23	Put	Bond Future	4,387.1100	4.3871	4,951.2300	4.9512	12.859	0	0	0
2020/07/03	2030	05/11/2020	10.06	Call	Bond Future	5,348.0200	5.3480	4,700.1800	4.7002	(12.114)	0	0	0
2020/07/03	2030	05/11/2020	10.37	Put	Bond Future	1,765.2000	1.7652	2,056.8500	2.0569	16.522	0	0	15,646
2020/07/03	2030	05/11/2020	9.39	Call	Bond Future	3,218.8100	3.2188	2,736.6400	2.7366	(14.980)	0	0	0
2020/07/03	2030	05/11/2020	9.38	Put	Bond Future	3,913.5700	3.9136	4,438.2700	4.4383	13.407	0	0	0
2020/07/03	2030	05/11/2020	8.36	Call	Bond Future	1,106.0000	1.1060	880.5400	0.8805	(20.385)	0	0	14,160
2020/07/03	2030	05/11/2020	8.86	Put	Bond Future	5,721.3400	5.7213	6,382.1900	6.3822	11.551	0	0	0
2020/07/03	2030	05/11/2020	8.86	Call	Bond Future	1,946.0100	1.9460	1,602.6300	1.6026	(17.645)	0	0	14,160
2020/07/03	2030	05/11/2020	9.86	Call	Bond Future	4,651.4600	4.6515	4,050.1300	4.0501	(12.928)	0	0	0
2020/07/03	2030	05/11/2020	9.23	Call	Bond Future	2,797.5500	2.7975	2,357.4400	2.3574	(15.732)	0	0	3,000
2020/07/03	2030	05/11/2020	10.47	Call	Bond Future	6,900.1100	6.9001	6,168.6600	6.1687	(10.601)	0	0	0
2020/07/03	2030	05/11/2020	10.47	Put	Bond Future	1,627.9200	1.6279	1,900.7000	1.9007	16.756	0	0	3,000
2020/07/03	2030	05/11/2020	8.53	Put	Bond Future	7,126.2300	7.1262	7,868.1900	7.8682	10.412	0	0	0
2020/07/03	2030	05/11/2020	8.53	Call	Bond Future	1,344.5500	1.3446	1,082.2800	1.0823	(19.506)	0	0	15,646
2020/07/03	2030	05/11/2020	9.03	Put	Bond Future	5,078.0000	5.0780	5,694.7400	5.6947	12.145	0	0	0
2020/07/03	2030	05/11/2020	9.03	Call	Bond Future	2,315.1900	2.3152	1,927.7000	1.9277	(16.737)	0	0	15,646
2020/07/03	2030	05/11/2020	10.37	Call	Bond Future	6,509.3000	6.5093	5,796.7200	5.7967	(10.947)	0	0	0
2020/07/03	2030	05/11/2020	9.40	Call	Bond Future	3,246.0900	3.2461	2,761.3200	2.7613	(14.934)	0	0	0
2020/07/03	2030	05/11/2020	9.40	Put	Bond Future	3,853.3900	3.8534	4,372.8500	4.3729	13.481	0	0	0
2020/07/03	2030	04/02/2021	9.12	Call	Bond Future	2,914.9700	2.9150	2,512.4900	2.5125	(13.807)	0	0	1,000
2020/07/03	2030	04/02/2021	8.36	Call	Bond Future	1,556.2500	1.5563	1,301.7600	1.3018	(16.353)	0	0	800
2020/07/03	2030	04/02/2021	9.16	Call	Bond Future	3,005.3100	3.0053	2,594.4100	2.5944	(13.672)	0	0	0
2020/07/03	2030	04/02/2021	9.15	Put	Bond Future	6,082.3700	6.0824	6,689.9700	6.6900	9.990	0	0	0
2020/07/03	2030	04/02/2021			Bond Future	9.7003	90.1570	9.8861	89.1406	1.916	0.0000	0.0000	0
2020/07/03	2030	04/02/2021	8.37	Put	Bond Future	9,305.1100	9.3051	10,065.2800	10.0653	8.169	0	0	0
2020/07/03	2030	04/02/2021	8.37	Call	Bond Future	1,569.9100	1.5699	1,313.7000	1.3137	(16.320)	0	0	1,000
2020/07/03	2030	04/02/2021	9.17	Call	Bond Future	3,028.1300	3.0281	2,615.1400	2.6151	(13.638)	0	0	0
2020/07/03	2030	04/02/2021	9.17	Put	Bond Future	6,012.8600	6.0129	6,616.2500	6.6163	10.035	0	0	0
2020/07/03	2030	04/02/2021	9.12	Put	Bond Future	6,187.7300	6.1877	6,801.6300	6.8016	9.921	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
2020/07/03	2030	04/02/2021	8.36	Put	Bond Future	9,352.7900	9.3528	10,114.6800	10.1147	8.146	0	0	0
2020/07/03	2030	04/02/2021	9.16	Put	Bond Future	6,047.5500	6.0475	6,653.0300	6.6530	10.012	0	0	0
2020/07/03	2030	04/02/2021	9.15	Call	Bond Future	2,982.5700	2.9826	2,573.7900	2.5738	(13.706)	0	0	0
2020/07/03	2030	04/02/2021	8.86	Put	Bond Future	7,156.1600	7.1562	7,824.1300	7.8241	9.334	0	0	0
2020/07/03	2030	04/02/2021	8.86	Call	Bond Future	2,366.8300	2.3668	2,018.4200	2.0184	(14.721)	0	0	800
2020/07/03	2030	04/02/2021	10.20	Call	Bond Future	5,903.0700	5.9031	5,280.4500	5.2804	(10.547)	0	0	0
2020/07/03	2030	04/02/2021	10.20	Put	Bond Future	3,203.4300	3.2034	3,597.1900	3.5972	12.292	0	0	1,800
2020/07/03	2030	06/05/2021	10.04	Put	Bond Future	4,192.9000	4.1929	4,666.8400	4.6668	11.303	0	0	0
2020/07/03	2030	06/05/2021	9.15	Call	Bond Future	2,696.9700	2.6970	2,319.6300	2.3196	(13.991)	0	0	0
2020/07/03	2030	06/05/2021	11.69	Call	Bond Future	10,320.2700	10.3203	9,503.2500	9.5033	(7.917)	0	0	0
2020/07/03	2030	06/05/2021	11.70	Put	Bond Future	1,410.8100	1.4108	1,621.1900	1.6212	14.912	0	0	0
2020/07/03	2030	06/05/2021			Bond Future	9.9046	91.2307	10.0988	90.2021	1.961	0.0000	0.0000	0
2020/07/03	2030	06/05/2021	10.74	Call	Bond Future	7,145.1100	7.1451	6,467.1000	6.4671	(9.489)	0	0	0
2020/07/03	2030	06/05/2021	10.74	Put	Bond Future	2,828.5000	2.8285	3,179.1400	3.1791	12.397	0	0	0
2020/07/03	2030	06/05/2021	7.97	Call	Bond Future	988.2700	0.9883	812.5400	0.8125	(17.782)	0	0	700
2020/07/03	2030	06/05/2021	9.92	Call	Bond Future	4,572.9200	4.5729	4,041.3800	4.0414	(11.624)	0	0	0
2020/07/03	2030	06/05/2021	10.04	Call	Bond Future	4,911.8900	4.9119	4,357.1800	4.3572	(11.293)	0	0	0
2020/07/03	2030	06/05/2021	9.15	Put	Bond Future	6,844.2400	6.8442	7,495.5500	7.4955	9.516	0	0	0
2020/07/03	2030	06/05/2021	11.69	Put	Bond Future	1,421.8400	1.4218	1,633.4700	1.6335	14.884	0	0	0
2020/07/03	2030	06/05/2021	11.70	Call	Bond Future	10,355.7200	10.3557	9,537.4500	9.5375	(7.902)	0	0	0
2020/07/03	2030	06/05/2021	7.97	Put	Bond Future	12,134.2100	12.1342	12,987.1300	12.9871	7.029	0	0	0
2020/07/03	2030	06/05/2021	9.92	Put	Bond Future	4,490.5300	4.4905	4,987.6400	4.9876	11.070	0	0	700
2020/07/03	2030	06/05/2021	9.22	Call	Bond Future	2,845.7300	2.8457	2,454.3200	2.4543	(13.754)	0	0	0
2020/07/03	2030	06/05/2021	9.22	Put	Bond Future	6,597.8800	6.5979	7,235.1200	7.2351	9.658	0	0	700
2020/07/03	2030	06/05/2021	11.71	Call	Bond Future	10,391.2100	10.3912	9,571.6900	9.5717	(7.887)	0	0	0
2020/07/03	2030	06/05/2021	11.71	Put	Bond Future	1,399.8600	1.3999	1,608.9900	1.6090	14.939	0	0	0
2020/07/03	2032	06/08/2020	9.46	Put	Bond Future	5,175.1800	5.1752	6,146.1000	6.1461	18.761	0	0	0
2020/07/03	2032	06/08/2020	9.45	Call	Bond Future	329.1400	0.3291	183.7000	0.1837	(44.188)	0	0	0
2020/07/03	2032	06/08/2020	8.79	Put	Bond Future	9,415.4400	9.4154	10,514.8300	10.5148	11.676	0	0	0
2020/07/03	2032	06/08/2020	9.29	Put	Bond Future	6,163.3300	6.1633	7,186.9800	7.1870	16.609	0	0	0
2020/07/03	2032	06/08/2020			Bond Future	10.2251	89.7386	10.4106	88.6187	1.815	0.0000	0.0000	105,036
2020/07/03	2032	06/08/2020	9.91	Call	Bond Future	1,054.1500	1.0542	691.1400	0.6911	(34.436)	0	0	0
2020/07/03	2032	06/08/2020	9.91	Put	Bond Future	3,002.4000	3.0024	3,759.2900	3.7593	25.209	0	0	800
2020/07/03	2032	06/08/2020	9.46	Call	Bond Future	338.7400	0.3387	189.7600	0.1898	(43.981)	0	0	0
2020/07/03	2032	06/08/2020	9.45	Put	Bond Future	5,231.2100	5.2312	6,205.6700	6.2057	18.628	0	0	0
2020/07/03	2032	06/08/2020	8.79	Call	Bond Future	36.1000	0.0361	15.5900	0.0156	(56.814)	0	0	800
2020/07/03	2032	06/08/2020	9.29	Call	Bond Future	202.3400	0.2023	106.0900	0.1061	(47.568)	0	0	800
2020/07/03	2032	06/08/2020	9.47	Call	Bond Future	348.5500	0.3485	195.9900	0.1960	(43.770)	0	0	0
2020/07/03	2032	06/08/2020	9.47	Put	Bond Future	5,119.4200	5.1194	6,086.7600	6.0868	18.895	0	0	0
2020/07/03	2032	05/11/2020	9.61	Put	Bond Future	7,020.7000	7.0207	7,795.0800	7.7951	11.030	0	0	0
2020/07/03	2032	05/11/2020	10.99	Call	Bond Future	5,901.9200	5.9019	5,179.4100	5.1794	(12.242)	0	0	0
2020/07/03	2032	05/11/2020	9.44	Put	Bond Future	7,791.5800	7.7916	8,610.3900	8.6104	10.509	0	0	0
2020/07/03	2032	05/11/2020	11.08	Call	Bond Future	6,237.2000	6.2372	5,494.3600	5.4944	(11.910)	0	0	0
2020/07/03	2032	05/11/2020	9.77	Put	Bond Future	6,345.7100	6.3457	7,076.9800	7.0770	11.524	0	0	0
2020/07/03	2032	05/11/2020			Bond Future	10.4354	86.5449	10.6287	85.4126	1.853	0.0000	0.0000	0
2020/07/03	2032	05/11/2020	10.99	Put	Bond Future	2,708.5300	2.7085	3,118.2700	3.1183	15.128	0	0	3,000
2020/07/03	2032	05/11/2020	9.76	Call	Bond Future	2,263.7400	2.2637	1,865.4600	1.8655	(17.594)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/03	2032	05/11/2020	9.76	Put	Bond Future	6,386.7800	6.3868	7,120.7500	7.1208	11.492	0	0	0
2020/07/03	2032	05/11/2020	9.11	Call	Bond Future	1,116.9000	1.1169	880.9500	0.8809	(21.125)	0	0	3,000
2020/07/03	2032	05/11/2020	9.61	Call	Bond Future	1,945.2400	1.9452	1,587.3700	1.5874	(18.397)	0	0	3,000
2020/07/03	2032	05/11/2020	9.44	Call	Bond Future	1,620.0000	1.6200	1,306.5600	1.3066	(19.348)	0	0	1,000
2020/07/03	2032	05/11/2020	11.08	Put	Bond Future	2,541.2200	2.5412	2,930.6300	2.9306	15.324	0	0	1,000
2020/07/03	2032	05/11/2020	9.77	Call	Bond Future	2,285.6700	2.2857	1,884.6900	1.8847	(17.543)	0	0	0
2020/07/03	2032	05/11/2020	9.11	Put	Bond Future	9,468.1400	9.4681	10,364.4400	10.3644	9.466	0	0	0
2020/07/03	2032	05/11/2020	8.94	Put	Bond Future	10,421.0000	10.4210	11,351.3700	11.3514	8.928	0	0	0
2020/07/03	2032	05/11/2020	8.94	Call	Bond Future	919.5100	0.9195	717.6300	0.7176	(21.955)	0	0	1,000
2020/07/03	2032	05/11/2020	9.75	Call	Bond Future	2,241.7400	2.2417	1,846.1700	1.8462	(17.646)	0	0	0
2020/07/03	2032	05/11/2020	9.75	Put	Bond Future	6,427.8500	6.4278	7,164.5300	7.1645	11.461	0	0	0
2020/07/03	2032	04/02/2021	9.29	Call	Bond Future	1,877.1300	1.8771	1,572.1000	1.5721	(16.250)	0	0	800
2020/07/03	2032	04/02/2021	10.82	Put	Bond Future	4,520.7100	4.5207	5,034.1000	5.0341	11.356	0	0	800
2020/07/03	2032	04/02/2021	9.63	Call	Bond Future	2,465.3900	2.4654	2,091.8200	2.0918	(15.153)	0	0	0
2020/07/03	2032	04/02/2021			Bond Future	10.6459	87.5539	10.8475	86.4081	1.893	0.0000	0.0000	0
2020/07/03	2032	04/02/2021	8.79	Put	Bond Future	12,859.3900	12.8594	13,787.1000	13.7871	7.214	0	0	0
2020/07/03	2032	04/02/2021	8.79	Call	Bond Future	1,225.8600	1.2259	1,007.7600	1.0078	(17.792)	0	0	800
2020/07/03	2032	04/02/2021	9.61	Call	Bond Future	2,425.4400	2.4254	2,056.1800	2.0562	(15.224)	0	0	0
2020/07/03	2032	04/02/2021	9.61	Put	Bond Future	8,667.2000	8.6672	9,443.7500	9.4438	8.960	0	0	0
2020/07/03	2032	04/02/2021	9.29	Put	Bond Future	10,173.2700	10.1733	11,014.0500	11.0140	8.265	0	0	0
2020/07/03	2032	04/02/2021	10.82	Call	Bond Future	5,511.4600	5.5115	4,879.0400	4.8790	(11.475)	0	0	0
2020/07/03	2032	04/02/2021	9.63	Put	Bond Future	8,580.8100	8.5808	9,353.0500	9.3530	9.000	0	0	0
2020/07/03	2032	04/02/2021	9.62	Call	Bond Future	2,445.3700	2.4454	2,073.9600	2.0740	(15.188)	0	0	0
2020/07/03	2032	04/02/2021	9.62	Put	Bond Future	8,623.9300	8.6239	9,398.3300	9.3983	8.980	0	0	0
2020/07/03	2032	06/05/2021	12.12	Put	Bond Future	2,556.3700	2.5564	2,888.9800	2.8890	13.011	0	0	0
2020/07/03	2032	06/05/2021			Bond Future	10.8639	84.4492	11.0742	83.2896	1.936	0.0000	0.0000	0
2020/07/03	2032	06/05/2021	12.11	Call	Bond Future	9,132.6600	9.1327	8,307.1900	8.3072	(9.039)	0	0	0
2020/07/03	2032	06/05/2021	12.11	Put	Bond Future	2,573.0800	2.5731	2,907.2500	2.9073	12.987	0	0	0
2020/07/03	2032	06/05/2021	12.12	Call	Bond Future	9,165.6500	9.1657	8,338.6200	8.3386	(9.023)	0	0	0
2020/07/03	2032	06/05/2021	12.10	Call	Bond Future	9,099.6900	9.0997	8,275.7900	8.2758	(9.054)	0	0	0
2020/07/03	2032	06/05/2021	12.10	Put	Bond Future	2,589.8700	2.5899	2,925.6100	2.9256	12.964	0	0	0
2020/07/03	2033	06/08/2020			Bond Future	94.7691	94.7691	93.3483	93.3483	(1.499)	0.0000	0.0000	12,378
2020/07/03	2033	05/11/2020			Bond Future	94.5994	94.5994	93.1628	93.1628	(1.519)	0.0000	0.0000	0
2020/07/03	2033	04/02/2021			Bond Future	95.7238	95.7238	94.2697	94.2697	(1.519)	0.0000	0.0000	0
2020/07/03	2033	06/05/2021			Bond Future	95.6701	95.6701	94.1983	94.1983	(1.538)	0.0000	0.0000	0
2020/07/03	2037	06/08/2020	9.88	Put	Bond Future	8,880.1000	8.8801	9,896.9100	9.8969	11.450	0	0	0
2020/07/03	2037	06/08/2020			Bond Future	11.1680	80.3706	11.3383	79.3093	1.524	0.0000	0.0000	101,384
2020/07/03	2037	06/08/2020	9.87	Call	Bond Future	90.4700	0.0905	47.2500	0.0472	(47.773)	0	0	0
2020/07/03	2037	06/08/2020	9.87	Put	Bond Future	8,950.9000	8.9509	9,969.0000	9.9690	11.374	0	0	0
2020/07/03	2037	06/08/2020	9.88	Call	Bond Future	93.4900	0.0935	48.9800	0.0490	(47.609)	0	0	0
2020/07/03	2037	06/08/2020	9.86	Call	Bond Future	87.5400	0.0875	45.5700	0.0456	(47.944)	0	0	0
2020/07/03	2037	06/08/2020	9.86	Put	Bond Future	9,021.8700	9.0219	10,041.2200	10.0412	11.299	0	0	0
2020/07/03	2037	05/11/2020	10.18	Call	Bond Future	1,511.1000	1.5111	1,241.6400	1.2416	(17.832)	0	0	0
2020/07/03	2037	05/11/2020	10.17	Put	Bond Future	9,467.0000	9.4670	10,272.4900	10.2725	8.508	0	0	0
2020/07/03	2037	05/11/2020			Bond Future	11.3798	81.2226	11.5569	80.1498	1.556	0.0000	0.0000	276
2020/07/03	2037	05/11/2020	10.19	Call	Bond Future	1,526.4600	1.5265	1,254.8800	1.2549	(17.791)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/03	2037	05/11/2020	10.19	Put	Bond Future	9,356.0900	9.3561	10,157.3700	10.1574	8.564	0	0	0
2020/07/03	2037	05/11/2020	10.17	Call	Bond Future	1,495.8600	1.4959	1,228.4900	1.2285	(17.874)	0	0	0
2020/07/03	2037	05/11/2020	10.18	Put	Bond Future	9,411.4400	9.4114	10,214.8400	10.2148	8.536	0	0	0
2020/07/03	2037	04/02/2021	13.73	Call	Bond Future	12,797.1700	12.7972	11,907.2100	11.9072	(6.954)	0	0	0
2020/07/03	2037	04/02/2021	10.85	Call	Bond Future	3,471.5000	3.4715	3,041.9200	3.0419	(12.374)	0	0	0
2020/07/03	2037	04/02/2021	10.35	Call	Bond Future	2,400.5900	2.4006	2,069.2100	2.0692	(13.804)	0	0	0
2020/07/03	2037	04/02/2021	10.28	Put	Bond Future	10,748.3100	10.7483	11,515.3100	11.5153	7.136	0	0	0
2020/07/03	2037	04/02/2021	10.27	Call	Bond Future	2,263.4100	2.2634	1,946.4300	1.9464	(14.005)	0	0	0
2020/07/03	2037	04/02/2021			Bond Future	11.5965	77.9140	11.7812	76.8282	1.593	0.0000	0.0000	0
2020/07/03	2037	04/02/2021	11.97	Put	Bond Future	4,531.1900	4.5312	4,972.0300	4.9720	9.729	0	0	0
2020/07/03	2037	04/02/2021	11.97	Call	Bond Future	6,703.2500	6.7033	6,058.3100	6.0583	(9.621)	0	0	300
2020/07/03	2037	04/02/2021	9.65	Put	Bond Future	14,396.6700	14.3967	15,267.2700	15.2673	6.047	0	0	0
2020/07/03	2037	04/02/2021	9.65	Call	Bond Future	1,376.8200	1.3768	1,161.6400	1.1616	(15.629)	0	0	72
2020/07/03	2037	04/02/2021	11.90	Call	Bond Future	6,471.6000	6.4716	5,839.0000	5.8390	(9.775)	0	0	0
2020/07/03	2037	04/02/2021	13.73	Put	Bond Future	1,562.0700	1.5621	1,757.8900	1.7579	12.536	0	0	300
2020/07/03	2037	04/02/2021	10.85	Put	Bond Future	8,109.4100	8.1094	8,765.6100	8.7656	8.092	0	0	72
2020/07/03	2037	04/02/2021	10.35	Put	Bond Future	10,384.0000	10.3840	11,138.4000	11.1384	7.265	0	0	72
2020/07/03	2037	04/02/2021	10.28	Call	Bond Future	2,280.2700	2.2803	1,961.4900	1.9615	(13.980)	0	0	0
2020/07/03	2037	04/02/2021	10.27	Put	Bond Future	10,801.0200	10.8010	11,569.8200	11.5698	7.118	0	0	0
2020/07/03	2037	04/02/2021	11.90	Put	Bond Future	4,699.4000	4.6994	5,152.5800	5.1526	9.643	0	0	240
2020/07/03	2037	04/02/2021	10.48	Put	Bond Future	9,729.1600	9.7292	10,459.6700	10.4597	7.508	0	0	0
2020/07/03	2037	04/02/2021	10.48	Call	Bond Future	2,634.9900	2.6350	2,279.7200	2.2797	(13.483)	0	0	240
2020/07/03	2037	04/02/2021	10.29	Call	Bond Future	2,297.2100	2.2972	1,976.6400	1.9766	(13.955)	0	0	0
2020/07/03	2037	04/02/2021	10.29	Put	Bond Future	10,695.7700	10.6958	11,460.9800	11.4610	7.154	0	0	0
2020/07/03	2037	06/05/2021	12.42	Call	Bond Future	7,597.6900	7.5977	6,914.9300	6.9149	(8.986)	0	0	0
2020/07/03	2037	06/05/2021			Bond Future	11.8207	78.8423	12.0132	77.7434	1.629	0.0000	0.0000	0
2020/07/03	2037	06/05/2021	12.42	Put	Bond Future	4,255.8200	4.2558	4,671.8800	4.6719	9.776	0	0	0
2020/07/03	2037	06/05/2021	12.43	Call	Bond Future	7,631.4000	7.6314	6,947.0800	6.9471	(8.967)	0	0	0
2020/07/03	2037	06/05/2021	12.44	Put	Bond Future	4,215.6800	4.2157	4,628.6200	4.6286	9.795	0	0	0
2020/07/03	2037	06/05/2021	12.43	Put	Bond Future	4,235.7000	4.2357	4,650.2000	4.6502	9.786	0	0	0
2020/07/03	2037	06/05/2021	12.44	Call	Bond Future	7,665.1600	7.6652	6,979.2800	6.9793	(8.948)	0	0	0
2020/07/03	2038	06/08/2020			Bond Future	105.2919	105.2919	104.5626	104.5626	(0.693)	0.0000	0.0000	10,632
2020/07/03	2038	05/11/2020			Bond Future	106.4336	106.4336	105.6958	105.6958	(0.693)	0.0000	0.0000	0
2020/07/03	2038	04/02/2021			Bond Future	106.0046	106.0046	105.2576	105.2576	(0.705)	0.0000	0.0000	0
2020/07/03	2038	06/05/2021			Bond Future	107.2906	107.2906	106.5343	106.5343	(0.705)	0.0000	0.0000	0
2020/07/03	2040	06/08/2020	10.03	Call	Bond Future	91.5000	0.0915	45.1900	0.0452	(50.612)	0	0	0
2020/07/03	2040	06/08/2020	10.04	Call	Bond Future	94.6000	0.0946	46.8800	0.0469	(50.444)	0	0	0
2020/07/03	2040	06/08/2020	10.02	Put	Bond Future	9,635.8100	9.6358	10,805.6800	10.8057	12.141	0	0	0
2020/07/03	2040	06/08/2020	10.85	Call	Bond Future	953.0000	0.9530	625.3500	0.6253	(34.381)	0	0	0
2020/07/03	2040	06/08/2020	11.26	Put	Bond Future	2,548.4000	2.5484	3,203.1200	3.2031	25.691	0	0	517
2020/07/03	2040	06/08/2020			Bond Future	11.3376	82.0773	11.5231	80.8625	1.636	0.0000	0.0000	55,851
2020/07/03	2040	06/08/2020	10.04	Put	Bond Future	9,483.9400	9.4839	10,651.0300	10.6510	12.306	0	0	0
2020/07/03	2040	06/08/2020	10.02	Call	Bond Future	88.4900	0.0885	43.5500	0.0436	(50.785)	0	0	0
2020/07/03	2040	06/08/2020	10.03	Put	Bond Future	9,559.7800	9.5598	10,728.2800	10.7283	12.223	0	0	0
2020/07/03	2040	06/08/2020	10.85	Put	Bond Future	4,291.1700	4.2912	5,178.3300	5.1783	20.674	0	0	12,496
2020/07/03	2040	06/08/2020	11.26	Call	Bond Future	2,031.6300	2.0316	1,471.5400	1.4715	(27.569)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/03	2040	06/08/2020	9.57	Put	Bond Future	13,235.2800	13.2353	14,440.5100	14.4405	9.106	0	0	0
2020/07/03	2040	06/08/2020	10.79	Put	Bond Future	4,597.5400	4.5975	5,516.2500	5.5163	19.983	0	0	800
2020/07/03	2040	06/08/2020	9.57	Call	Bond Future	16.4000	0.0164	6.8200	0.0068	(58.415)	0	0	800
2020/07/03	2040	06/08/2020	10.07	Put	Bond Future	9,257.6100	9.2576	10,420.2800	10.4203	12.559	0	0	0
2020/07/03	2040	06/08/2020	10.07	Call	Bond Future	104.4300	0.1044	52.2900	0.0523	(49.928)	0	0	800
2020/07/03	2040	06/08/2020	10.79	Call	Bond Future	833.4100	0.8334	537.3100	0.5373	(35.529)	0	0	0
2020/07/03	2040	05/11/2020	11.00	Put	Bond Future	6,663.1000	6.6631	7,406.6700	7.4067	11.160	0	0	0
2020/07/03	2040	05/11/2020	10.23	Call	Bond Future	1,353.5500	1.3535	1,081.5100	1.0815	(20.098)	0	0	2,000
2020/07/03	2040	05/11/2020	11.70	Put	Bond Future	4,197.2200	4.1972	4,743.4000	4.7434	13.013	0	0	2,000
2020/07/03	2040	05/11/2020	9.50	Call	Bond Future	558.9900	0.5590	427.0300	0.4270	(23.607)	0	0	2,000
2020/07/03	2040	05/11/2020	10.00	Call	Bond Future	1,045.9800	1.0460	824.5600	0.8246	(21.169)	0	0	2,230
2020/07/03	2040	05/11/2020	10.30	Call	Bond Future	1,458.7900	1.4588	1,170.2500	1.1703	(19.779)	0	0	0
2020/07/03	2040	05/11/2020			Bond Future	11.5481	82.9475	11.7414	81.7195	1.673	0.0000	0.0000	0
2020/07/03	2040	05/11/2020	9.73	Put	Bond Future	13,980.4800	13.9805	15,039.0500	15.0390	7.572	0	0	0
2020/07/03	2040	05/11/2020	9.73	Call	Bond Future	754.4900	0.7545	584.9800	0.5850	(22.467)	0	0	2,000
2020/07/03	2040	05/11/2020	10.23	Put	Bond Future	10,615.8600	10.6159	11,571.9000	11.5719	9.006	0	0	0
2020/07/03	2040	05/11/2020	10.30	Put	Bond Future	10,187.2800	10.1873	11,126.8200	11.1268	9.223	0	0	0
2020/07/03	2040	05/11/2020	11.00	Call	Bond Future	3,006.6600	3.0067	2,522.1500	2.5222	(16.115)	0	0	2,230
2020/07/03	2040	05/11/2020	11.70	Call	Bond Future	5,165.0500	5.1650	4,483.1500	4.4831	(13.202)	0	0	0
2020/07/03	2040	05/11/2020	9.50	Put	Bond Future	15,700.9500	15.7010	16,797.0700	16.7971	6.981	0	0	0
2020/07/03	2040	05/11/2020	10.00	Put	Bond Future	12,098.2200	12.0982	13,104.8800	13.1049	8.321	0	0	0
2020/07/03	2040	05/11/2020	10.31	Call	Bond Future	1,474.2800	1.4743	1,183.3400	1.1833	(19.734)	0	0	0
2020/07/03	2040	05/11/2020	10.32	Put	Bond Future	10,066.7800	10.0668	11,001.5100	11.0015	9.285	0	0	0
2020/07/03	2040	05/11/2020	11.50	Call	Bond Future	4,498.0200	4.4980	3,870.3900	3.8704	(13.953)	0	0	0
2020/07/03	2040	05/11/2020	11.50	Put	Bond Future	4,808.5700	4.8086	5,409.0200	5.4090	12.487	0	0	2,000
2020/07/03	2040	05/11/2020	10.31	Put	Bond Future	10,126.9200	10.1269	11,064.0600	11.0641	9.254	0	0	0
2020/07/03	2040	05/11/2020	10.32	Call	Bond Future	1,489.8900	1.4899	1,196.5400	1.1965	(19.689)	0	0	0
2020/07/03	2040	04/02/2021	9.49	Call	Bond Future	1,035.8800	1.0359	848.4000	0.8484	(18.099)	0	0	500
2020/07/03	2040	04/02/2021	9.57	Put	Bond Future	16,982.7000	16.9827	18,025.9100	18.0259	6.143	0	0	0
2020/07/03	2040	04/02/2021	10.07	Put	Bond Future	13,574.3200	13.5743	14,532.0300	14.5320	7.055	0	0	0
2020/07/03	2040	04/02/2021	10.42	Put	Bond Future	11,468.9900	11.4690	12,357.8400	12.3578	7.750	0	0	0
2020/07/03	2040	04/02/2021			Bond Future	11.7638	79.4087	11.9655	78.1659	1.714	0.0000	0.0000	0
2020/07/03	2040	04/02/2021	10.07	Call	Bond Future	1,742.9700	1.7430	1,457.8800	1.4579	(16.357)	0	0	800
2020/07/03	2040	04/02/2021	11.74	Call	Bond Future	5,758.3600	5.7584	5,104.2700	5.1043	(11.359)	0	0	0
2020/07/03	2040	04/02/2021	11.74	Put	Bond Future	5,907.2000	5.9072	6,495.9100	6.4959	9.966	0	0	800
2020/07/03	2040	04/02/2021	10.41	Call	Bond Future	2,286.3100	2.2863	1,934.4100	1.9344	(15.392)	0	0	0
2020/07/03	2040	04/02/2021	10.41	Put	Bond Future	11,525.9500	11.5260	12,416.8500	12.4168	7.730	0	0	0
2020/07/03	2040	04/02/2021	9.49	Put	Bond Future	17,571.6300	17.5716	18,626.9500	18.6269	6.006	0	0	0
2020/07/03	2040	04/02/2021	9.57	Call	Bond Future	1,118.0400	1.1180	918.4500	0.9184	(17.852)	0	0	800
2020/07/03	2040	04/02/2021	10.42	Call	Bond Future	2,303.8100	2.3038	1,949.8600	1.9499	(15.364)	0	0	0
2020/07/03	2040	04/02/2021	10.24	Put	Bond Future	12,522.9100	12.5229	13,447.9900	13.4480	7.387	0	0	0
2020/07/03	2040	04/02/2021	10.24	Call	Bond Future	2,002.1500	2.0022	1,684.4300	1.6844	(15.869)	0	0	500
2020/07/03	2040	04/02/2021	11.57	Call	Bond Future	5,233.2800	5.2333	4,616.3400	4.6163	(11.789)	0	0	0
2020/07/03	2040	04/02/2021	11.57	Put	Bond Future	6,458.2300	6.4582	7,084.0900	7.0841	9.691	0	0	500
2020/07/03	2040	04/02/2021	10.40	Call	Bond Future	2,268.8900	2.2689	1,919.0500	1.9191	(15.419)	0	0	0
2020/07/03	2040	04/02/2021	10.40	Put	Bond Future	11,583.0900	11.5831	12,476.0500	12.4761	7.709	0	0	0
2020/07/03	2040	06/05/2021	12.44	Put	Bond Future	4,888.6400	4.8886	5,393.1600	5.3932	10.320	0	0	0
2020/07/03	2040	06/05/2021			Bond Future	11.9866	80.3549	12.1971	79.0972	1.756	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/03	2040	06/05/2021	12.43	Call	Bond Future	7,522.8700	7.5229	6,771.4800	6.7715	(9.988)	0	0	0
2020/07/03	2040	06/05/2021	12.43	Put	Bond Future	4,911.6000	4.9116	5,417.9500	5.4179	10.309	0	0	0
2020/07/03	2040	06/05/2021	12.44	Call	Bond Future	7,557.1500	7.5572	6,803.9300	6.8039	(9.967)	0	0	0
2020/07/03	2040	06/05/2021	12.42	Call	Bond Future	7,488.6200	7.4886	6,739.0800	6.7391	(10.009)	0	0	0
2020/07/03	2040	06/05/2021	12.42	Put	Bond Future	4,934.6500	4.9346	5,442.8500	5.4428	10.299	0	0	0
2020/07/03	2044	06/08/2020	9.88	Call	Bond Future	36.5500	0.0365	16.5900	0.0166	(54.610)	0	0	0
2020/07/03	2044	06/08/2020	9.98	Call	Bond Future	52.9300	0.0529	24.9200	0.0249	(52.919)	0	0	602
2020/07/03	2044	06/08/2020	11.09	Put	Bond Future	3,727.6800	3.7277	4,532.8300	4.5328	21.599	0	0	602
2020/07/03	2044	06/08/2020	9.01	Call	Bond Future	0.6300	0.0006	0.2000	0.0002	(68.254)	0	0	140
2020/07/03	2044	06/08/2020	9.66	Call	Bond Future	15.1500	0.0151	6.3200	0.0063	(58.284)	0	0	140
2020/07/03	2044	06/08/2020			Bond Future	11.4559	78.3877	11.6415	77.1853	1.621	0.0000	0.0000	76,770
2020/07/03	2044	06/08/2020	9.86	Call	Bond Future	33.8600	0.0339	15.2500	0.0152	(54.962)	0	0	0
2020/07/03	2044	06/08/2020	9.86	Put	Bond Future	11,843.8000	11.8438	13,027.5600	13.0276	9.995	0	0	0
2020/07/03	2044	06/08/2020	9.36	Put	Bond Future	16,140.0100	16.1400	17,339.9100	17.3399	7.434	0	0	0
2020/07/03	2044	06/08/2020	9.36	Call	Bond Future	3.9100	0.0039	1.4400	0.0014	(63.171)	0	0	602
2020/07/03	2044	06/08/2020	9.98	Put	Bond Future	10,873.1600	10.8732	12,047.5200	12.0475	10.801	0	0	0
2020/07/03	2044	06/08/2020	9.88	Put	Bond Future	11,680.2800	11.6803	12,862.6900	12.8627	10.123	0	0	0
2020/07/03	2044	06/08/2020	11.09	Call	Bond Future	1,261.4300	1.2614	864.2100	0.8642	(31.490)	0	0	0
2020/07/03	2044	06/08/2020	9.01	Put	Bond Future	19,371.5100	19.3715	20,573.4500	20.5734	6.205	0	0	0
2020/07/03	2044	06/08/2020	9.66	Put	Bond Future	13,515.6000	13.5156	14,709.1400	14.7091	8.831	0	0	0
2020/07/03	2044	06/08/2020	9.87	Call	Bond Future	35.1800	0.0352	15.9100	0.0159	(54.775)	0	0	0
2020/07/03	2044	06/08/2020	9.87	Put	Bond Future	11,761.9500	11.7619	12,945.0500	12.9451	10.059	0	0	0
2020/07/03	2044	06/08/2020	10.93	Call	Bond Future	912.4200	0.9124	599.8700	0.5999	(34.255)	0	0	0
2020/07/03	2044	06/08/2020	10.93	Put	Bond Future	4,499.4200	4.4994	5,389.2400	5.3892	19.776	0	0	140
2020/07/03	2044	05/11/2020	11.06	Put	Bond Future	6,931.1700	6.9312	7,676.9600	7.6770	10.760	0	0	525
2020/07/03	2044	05/11/2020	11.43	Call	Bond Future	3,973.3400	3.9733	3,399.2900	3.3993	(14.448)	0	0	0
2020/07/03	2044	05/11/2020	9.72	Put	Bond Future	14,961.5200	14.9615	16,027.1200	16.0271	7.122	0	0	0
2020/07/03	2044	05/11/2020	9.97	Call	Bond Future	902.3200	0.9023	707.9600	0.7080	(21.540)	0	0	568
2020/07/03	2044	05/11/2020	9.29	Put	Bond Future	18,436.1600	18.4362	19,561.6000	19.5616	6.105	0	0	0
2020/07/03	2044	05/11/2020	9.96	Put	Bond Future	13,194.3000	13.1943	14,217.3600	14.2174	7.754	0	0	0
2020/07/03	2044	05/11/2020	10.36	Call	Bond Future	1,405.9600	1.4060	1,128.5200	1.1285	(19.733)	0	0	0
2020/07/03	2044	05/11/2020			Bond Future	11.6623	79.2188	11.8558	78.0033	1.660	0.0000	0.0000	0
2020/07/03	2044	05/11/2020	9.72	Call	Bond Future	658.9000	0.6589	508.9900	0.5090	(22.752)	0	0	1,815
2020/07/03	2044	05/11/2020	9.97	Put	Bond Future	13,123.4100	13.1234	14,144.5600	14.1446	7.781	0	0	0
2020/07/03	2044	05/11/2020	9.96	Call	Bond Future	891.4600	0.8915	699.0100	0.6990	(21.588)	0	0	0
2020/07/03	2044	05/11/2020	11.38	Call	Bond Future	3,824.1100	3.8241	3,263.9200	3.2639	(14.649)	0	0	0
2020/07/03	2044	05/11/2020	11.38	Put	Bond Future	5,658.2100	5.6582	6,313.5300	6.3135	11.582	0	0	568
2020/07/03	2044	05/11/2020	10.34	Call	Bond Future	1,376.1700	1.3762	1,103.3700	1.1034	(19.823)	0	0	0
2020/07/03	2044	05/11/2020	10.34	Put	Bond Future	10,657.6600	10.6577	11,600.3700	11.6004	8.845	0	0	0
2020/07/03	2044	05/11/2020	11.06	Call	Bond Future	2,925.3200	2.9253	2,455.6000	2.4556	(16.057)	0	0	0
2020/07/03	2044	05/11/2020	10.04	Put	Bond Future	12,633.3900	12.6334	13,640.8200	13.6408	7.974	0	0	0
2020/07/03	2044	05/11/2020	11.17	Put	Bond Future	6,471.1400	6.4711	7,185.5400	7.1855	11.040	0	0	1,815
2020/07/03	2044	05/11/2020	11.43	Put	Bond Future	5,477.1000	5.4771	6,118.5600	6.1186	11.712	0	0	1,815
2020/07/03	2044	05/11/2020	8.87	Put	Bond Future	22,195.9800	22.1960	23,361.1100	23.3611	5.249	0	0	0
2020/07/03	2044	05/11/2020	9.29	Call	Bond Future	361.3400	0.3613	271.2700	0.2713	(24.927)	0	0	568
2020/07/03	2044	05/11/2020	10.36	Put	Bond Future	10,533.1700	10.5332	11,471.2400	11.4712	8.906	0	0	0
2020/07/03	2044	05/11/2020	10.04	Call	Bond Future	981.1000	0.9811	773.0200	0.7730	(21.209)	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
2020/07/03	2044	05/11/2020	9.34	Put	Bond Future	18,012.2900	18.0123	19,131.8300	19.1318	6.215	0	0	0
2020/07/03	2044	05/11/2020	9.34	Call	Bond Future	389.0700	0.3891	293.1000	0.2931	(24.667)	0	0	525
2020/07/03	2044	05/11/2020	11.17	Call	Bond Future	3,223.2400	3.2232	2,722.1300	2.7221	(15.547)	0	0	0
2020/07/03	2044	05/11/2020	8.87	Call	Bond Future	185.5400	0.1855	135.1600	0.1352	(27.153)	0	0	1,815
2020/07/03	2044	05/11/2020	10.02	Put	Bond Future	12,772.2900	12.7723	13,783.6900	13.7837	7.919	0	0	0
2020/07/03	2044	05/11/2020	10.02	Call	Bond Future	958.1000	0.9581	753.9900	0.7540	(21.304)	0	0	1,815
2020/07/03	2044	05/11/2020	10.35	Call	Bond Future	1,391.0100	1.3910	1,115.8900	1.1159	(19.778)	0	0	0
2020/07/03	2044	05/11/2020	10.35	Put	Bond Future	10,595.3000	10.5953	11,535.6900	11.5357	8.876	0	0	0
2020/07/03	2044	04/02/2021	10.04	Put	Bond Future	14,527.4200	14.5274	15,496.9400	15.4969	6.674	0	0	0
2020/07/03	2044	04/02/2021	10.37	Call	Bond Future	2,064.4700	2.0645	1,741.9300	1.7419	(15.623)	0	0	0
2020/07/03	2044	04/02/2021	10.35	Put	Bond Future	12,545.4000	12.5454	13,456.7400	13.4567	7.264	0	0	0
2020/07/03	2044	04/02/2021			Bond Future	11.8738	75.7616	12.0760	74.5317	1.702	0.0000	0.0000	0
2020/07/03	2044	04/02/2021	10.37	Put	Bond Future	12,424.1500	12.4241	13,331.5600	13.3316	7.304	0	0	0
2020/07/03	2044	04/02/2021	10.35	Call	Bond Future	2,032.0100	2.0320	1,713.4000	1.7134	(15.680)	0	0	0
2020/07/03	2044	04/02/2021	10.04	Call	Bond Future	1,571.8000	1.5718	1,311.3700	1.3114	(16.569)	0	0	0
2020/07/03	2044	04/02/2021	10.84	Call	Bond Future	2,952.7200	2.9527	2,531.2400	2.5312	(14.274)	0	0	0
2020/07/03	2044	04/02/2021	10.36	Put	Bond Future	12,484.6700	12.4847	13,394.0500	13.3940	7.284	0	0	0
2020/07/03	2044	04/02/2021	10.84	Put	Bond Future	9,828.0800	9.8281	10,636.5500	10.6365	8.226	0	0	405
2020/07/03	2044	04/02/2021	10.29	Call	Bond Future	1,936.6600	1.9367	1,629.7200	1.6297	(15.849)	0	0	0
2020/07/03	2044	04/02/2021	10.29	Put	Bond Future	12,913.9500	12.9139	13,836.9600	13.8370	7.147	0	0	405
2020/07/03	2044	04/02/2021	9.66	Put	Bond Future	17,222.4000	17.2224	18,255.1900	18.2552	5.997	0	0	0
2020/07/03	2044	04/02/2021	9.66	Call	Bond Future	1,113.2900	1.1133	916.1300	0.9161	(17.710)	0	0	405
2020/07/03	2044	04/02/2021	10.36	Call	Bond Future	2,048.1900	2.0482	1,727.6200	1.7276	(15.651)	0	0	0
2020/07/03	2044	06/05/2021	12.43	Put	Bond Future	5,117.5500	5.1175	5,636.6300	5.6366	10.143	0	0	0
2020/07/03	2044	06/05/2021	12.44	Call	Bond Future	7,124.6600	7.1247	6,397.1000	6.3971	(10.212)	0	0	0
2020/07/03	2044	06/05/2021			Bond Future	12.0921	76.6644	12.3033	75.4197	1.746	0.0000	0.0000	0
2020/07/03	2044	06/05/2021	12.45	Call	Bond Future	7,157.2200	7.1572	6,427.8100	6.4278	(10.191)	0	0	0
2020/07/03	2044	06/05/2021	12.45	Put	Bond Future	5,068.6100	5.0686	5,583.9800	5.5840	10.168	0	0	0
2020/07/03	2044	06/05/2021	12.43	Call	Bond Future	7,092.1400	7.0921	6,366.4400	6.3664	(10.232)	0	0	0
2020/07/03	2044	06/05/2021	12.44	Put	Bond Future	5,093.0200	5.0930	5,610.2400	5.6102	10.155	0	0	0
2020/07/03	2046	06/08/2020			Bond Future	94.6405	94.6405	93.6803	93.6803	(1.015)	0.0000	0.0000	16,357
2020/07/03	2046	05/11/2020			Bond Future	93.9019	93.9019	92.9307	92.9307	(1.034)	0.0000	0.0000	0
2020/07/03	2046	04/02/2021			Bond Future	95.0184	95.0184	94.0352	94.0352	(1.035)	0.0000	0.0000	0
2020/07/03	2046	06/05/2021			Bond Future	94.3833	94.3833	93.3880	93.3880	(1.055)	0.0000	0.0000	0
2020/07/03	2050	06/08/2020			Bond Future	95.3381	95.3381	93.7607	93.7607	(1.655)	0.0000	0.0000	16,810
2020/07/03	2050	05/11/2020			Bond Future	96.3716	96.3716	94.7765	94.7765	(1.655)	0.0000	0.0000	0
2020/07/03	2050	04/02/2021			Bond Future	95.6293	95.6293	94.0150	94.0150	(1.688)	0.0000	0.0000	0
2020/07/03	2050	06/05/2021			Bond Future	96.7893	96.7893	95.1551	95.1551	(1.688)	0.0000	0.0000	0
2020/07/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	AL37	06/08/2020			Index Future	730.2220	730.2220	727.0280	727.0280	(0.437)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/03	AL37	05/11/2020			Index Future	738.0400	738.0400	734.8080	734.8080	(0.438)	0.0000	0.0000	0
2020/07/03	AL37	04/02/2021			Index Future	746.6310	746.6310	743.3590	743.3590	(0.438)	0.0000	0.0000	0
2020/07/03	AL37	06/05/2021			Index Future	755.5060	755.5060	752.1930	752.1930	(0.439)	0.0000	0.0000	0
2020/07/03	AL7T	06/08/2020			Index Future	804.4350	804.4350	795.5590	795.5590	(1.103)	0.0000	0.0000	0
2020/07/03	AL7T	05/11/2020			Index Future	813.0480	813.0480	804.0730	804.0730	(1.104)	0.0000	0.0000	0
2020/07/03	AL7T	04/02/2021			Index Future	822.5120	822.5120	813.4300	813.4300	(1.104)	0.0000	0.0000	0
2020/07/03	AL7T	06/05/2021			Index Future	832.2890	832.2890	823.0970	823.0970	(1.104)	0.0000	0.0000	0
2020/07/03	ALBI	06/08/2020			Index Future	703.9290	703.9290	696.9580	696.9580	(0.990)	0.0000	0.0000	212
2020/07/03	ALBI	05/11/2020			Index Future	711.4650	711.4650	704.4170	704.4170	(0.991)	0.0000	0.0000	0
2020/07/03	ALBI	04/02/2021			Index Future	719.7480	719.7480	712.6140	712.6140	(0.991)	0.0000	0.0000	0
2020/07/03	ALBI	06/05/2021			Index Future	728.3030	728.3030	721.0830	721.0830	(0.991)	0.0000	0.0000	0
2020/07/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/07/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/03	ES33	06/08/2020			Bond Future	11.9200	74.1034	12.0849	73.2656	1.383	0.0000	0.0000	350
2020/07/03	ES33	05/11/2020			Bond Future	12.1826	71.1142	12.3546	70.2672	1.412	0.0000	0.0000	0
2020/07/03	ES33	04/02/2021			Bond Future	12.4526	71.9433	12.6323	71.0860	1.444	0.0000	0.0000	0
2020/07/03	ES33	06/05/2021			Bond Future	12.7267	69.0222	12.9145	68.1546	1.476	0.0000	0.0000	0
2020/07/03	ES42	06/08/2020			Bond Future	12.2898	73.9807	12.4601	73.0248	1.385	0.0000	0.0000	4,919
2020/07/03	ES42	05/11/2020			Bond Future	12.5418	70.5067	12.7201	69.5403	1.421	0.0000	0.0000	0
2020/07/03	ES42	04/02/2021			Bond Future	12.7929	71.3296	12.9795	70.3516	1.459	0.0000	0.0000	0
2020/07/03	ES42	06/05/2021			Bond Future	13.0579	67.9200	13.2537	66.9302	1.500	0.0000	0.0000	0
2020/07/03	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/03	GOVI	06/08/2020	728.12	Put	GOVI	324,070.0000	32.4070	393,010.0000	39.3010	21.273	0	0	0
2020/07/03	GOVI	06/08/2020			GOVI	695.7130	695.7130	688.8190	688.8190	(0.991)	0.0000	0.0000	1,023
2020/07/03	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/03	GOVI	06/08/2020	728.14	Put	GOVI	324,270.0000	32.4270	393,210.0000	39.3210	21.260	0	0	0
2020/07/03	GOVI	06/08/2020	728.13	Put	GOVI	324,170.0000	32.4170	393,110.0000	39.3110	21.267	0	0	0
2020/07/03	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/03	GOVI	05/11/2020	737.84	Put	GOVI	346,780.0000	34.6780	416,500.0000	41.6500	20.105	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/03	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/03	GOVI	05/11/2020			GOVI	703.1620	703.1620	696.1900	696.1900	(0.992)	0.0000	0.0000	0
2020/07/03	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/03	GOVI	05/11/2020	737.83	Put	GOVI	346,680.0000	34.6680	416,400.0000	41.6400	20.111	0	0	0
2020/07/03	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/03	GOVI	05/11/2020	737.85	Put	GOVI	346,880.0000	34.6880	416,600.0000	41.6600	20.099	0	0	0
2020/07/03	GOVI	04/02/2021	750.96	Put	GOVI	396,120.0000	39.6120	466,680.0000	46.6680	17.813	0	0	0
2020/07/03	GOVI	04/02/2021			GOVI	711.3480	711.3480	704.2920	704.2920	(0.992)	0.0000	0.0000	0
2020/07/03	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/03	GOVI	04/02/2021	750.95	Put	GOVI	396,020.0000	39.6020	466,580.0000	46.6580	17.817	0	0	0
2020/07/03	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/03	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/03	GOVI	04/02/2021	750.94	Put	GOVI	395,920.0000	39.5920	466,480.0000	46.6480	17.822	0	0	0
2020/07/03	GOVI	06/05/2021	678.67	Call	GOVI	411,330.0000	41.1330	339,920.0000	33.9920	(17.361)	0	0	0
2020/07/03	GOVI	06/05/2021			GOVI	719.8030	719.8030	712.6620	712.6620	(0.992)	0.0000	0.0000	0
2020/07/03	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/03	GOVI	06/05/2021	678.68	Call	GOVI	411,230.0000	41.1230	339,820.0000	33.9820	(17.365)	0	0	0
2020/07/03	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/03	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/03	GOVI	06/05/2021	678.69	Call	GOVI	411,130.0000	41.1130	339,720.0000	33.9720	(17.369)	0	0	0
2020/07/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/07/03	IGOV	06/08/2020			Index Future	252.3140	252.3140	250.9660	250.9660	(0.534)	0.0000	0.0000	1,207
2020/07/03	IGOV	05/11/2020			Index Future	255.0780	255.0780	253.7140	253.7140	(0.535)	0.0000	0.0000	47
2020/07/03	IGOV	04/02/2021			Index Future	258.1090	258.1090	256.7280	256.7280	(0.535)	0.0000	0.0000	0
2020/07/03	IGOV	06/05/2021			Index Future	261.2380	261.2380	259.8390	259.8390	(0.536)	0.0000	0.0000	0
2020/07/03	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/07/03	IS05	17/12/2020			Interest Rate Swap	94.0200	94.0200	94.0200	94.0200	0.000	0.0000	0.0000	0
2020/07/03	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2020/07/03	IS05	15/06/2021			Interest Rate Swap	90.3800	90.3800	90.3800	90.3800	0.000	0.0000	0.0000	0
2020/07/03	IS05	21/09/2021			Interest Rate Swap	89.3400	89.3400	89.3400	89.3400	0.000	0.0000	0.0000	0
2020/07/03	IS05	21/12/2021			Interest Rate Swap	90.6200	90.6200	90.6300	90.6300	0.011	0.0000	0.0000	51
2020/07/03	IS05	15/03/2022			Interest Rate Swap	90.0500	90.0500	90.0700	90.0700	0.022	0.0000	0.0000	0
2020/07/03	IS05	21/06/2022			Interest Rate Swap	90.1300	90.1300	90.1800	90.1800	0.055	0.0000	0.0000	0
2020/07/03	IS05	20/09/2022			Interest Rate Swap	93.2500	93.2500	93.3400	93.3400	0.097	0.0000	0.0000	0
2020/07/03	IS05	20/12/2022			Interest Rate Swap	93.7500	93.7500	93.8600	93.8600	0.117	0.0000	0.0000	0
2020/07/03	IS05	22/03/2023			Interest Rate Swap	86.1800	86.1800	86.3000	86.3000	0.139	0.0000	0.0000	0
2020/07/03	IS05	20/06/2023			Interest Rate Swap	91.7600	91.7600	91.8900	91.8900	0.142	0.0000	0.0000	0
2020/07/03	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/07/03	IS10	17/12/2025			Interest Rate Swap	80.4000	80.4000	80.6000	80.6000	0.249	0.0000	0.0000	0
2020/07/03	IS10	16/03/2026			Interest Rate Swap	77.0400	77.0400	77.2600	77.2600	0.286	0.0000	0.0000	0
2020/07/03	IS10	15/06/2026			Interest Rate Swap	75.5400	75.5400	75.7800	75.7800	0.318	0.0000	0.0000	0
2020/07/03	IS10	21/09/2026			Interest Rate Swap	77.6600	77.6600	77.9100	77.9100	0.322	0.0000	0.0000	0
2020/07/03	IS10	21/12/2026			Interest Rate Swap	81.7700	81.7700	82.0300	82.0300	0.318	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/03	IS10	15/03/2027			Interest Rate Swap	80.3800	80.3800	80.6500	80.6500	0.336	0.0000	0.0000	0
2020/07/03	IS10	21/06/2027			Interest Rate Swap	82.5300	82.5300	82.8100	82.8100	0.339	0.0000	0.0000	0
2020/07/03	IS10	20/09/2027			Interest Rate Swap	88.3900	88.3900	88.6900	88.6900	0.339	0.0000	0.0000	0
2020/07/03	IS10	20/12/2027			Interest Rate Swap	88.8500	88.8500	89.1500	89.1500	0.338	0.0000	0.0000	0
2020/07/03	IS10	22/03/2028			Interest Rate Swap	81.9400	81.9400	82.2600	82.2600	0.391	0.0000	0.0000	0
2020/07/03	IS10	20/06/2028			Interest Rate Swap	89.8100	89.8100	90.1400	90.1400	0.367	0.0000	0.0000	0
2020/07/03	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/07/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/07/03	JBAF	15/07/2020			Jibar Tradeable Future	3.8700	96.1300	3.8700	96.1300	0.000	0.0000	0.0000	0
2020/07/03	JBAF	19/08/2020			Jibar Tradeable Future	3.6200	96.3800	3.6300	96.3700	0.276	0.0000	0.0000	0
2020/07/03	JBAF	16/09/2020			Jibar Tradeable Future	3.5900	96.4100	3.6000	96.4000	0.279	0.0000	0.0000	0
2020/07/03	JBAF	21/10/2020			Jibar Tradeable Future	3.4400	96.5600	3.4500	96.5500	0.291	0.0000	0.0000	0
2020/07/03	JBAF	18/11/2020			Jibar Tradeable Future	3.4200	96.5800	3.4400	96.5600	0.585	0.0000	0.0000	0
2020/07/03	JBAF	15/12/2020			Jibar Tradeable Future	3.4000	96.6000	3.4100	96.5900	0.294	0.0000	0.0000	35
2020/07/03	JBAF	17/03/2021			Jibar Tradeable Future	3.4200	96.5800	3.4500	96.5500	0.877	0.0000	0.0000	0
2020/07/03	JBAF	15/06/2021			Jibar Tradeable Future	3.5900	96.4100	3.6200	96.3800	0.836	0.0000	0.0000	0
2020/07/03	JBAF	15/09/2021			Jibar Tradeable Future	3.5950	96.4050	3.6350	96.3650	1.113	0.0000	0.0000	0
2020/07/03	JBAF	15/12/2021			Jibar Tradeable Future	3.9350	96.0650	3.9750	96.0250	1.017	0.0000	0.0000	0
2020/07/03	JBAF	16/03/2022			Jibar Tradeable Future	3.9350	96.0650	3.9950	96.0050	1.525	0.0000	0.0000	0
2020/07/03	JBAF	15/06/2022			Jibar Tradeable Future	4.4650	95.5350	4.5350	95.4650	1.568	0.0000	0.0000	0
2020/07/03	R023	06/08/2020	7.26	Call	Bond Future	5,527.5400	5.5275	5,401.5100	5.4015	(2.280)	0	0	0
2020/07/03	R023	06/08/2020			Bond Future	4.9444	110.1209	4.9955	109.9949	1.034	0.0000	0.0000	32,180
2020/07/03	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/03	R023	06/08/2020	7.27	Call	Bond Future	5,550.6200	5.5506	5,424.5900	5.4246	(2.271)	0	0	0
2020/07/03	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/03	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/03	R023	06/08/2020	7.28	Call	Bond Future	5,573.6900	5.5737	5,447.6600	5.4477	(2.261)	0	0	0
2020/07/03	R023	05/11/2020	7.46	Put	Bond Future	3.5300	0.0035	4.1100	0.0041	16.431	0	0	0
2020/07/03	R023	05/11/2020	7.47	Put	Bond Future	3.4200	0.0034	3.9800	0.0040	16.374	0	0	0
2020/07/03	R023	05/11/2020			Bond Future	5.0191	107.3808	5.0764	107.2530	1.142	0.0000	0.0000	0
2020/07/03	R023	05/11/2020	7.46	Call	Bond Future	5,277.6300	5.2776	5,150.3400	5.1503	(2.412)	0	0	0
2020/07/03	R023	05/11/2020	7.47	Call	Bond Future	5,298.4400	5.2984	5,171.1300	5.1711	(2.403)	0	0	0
2020/07/03	R023	05/11/2020	7.45	Call	Bond Future	5,256.8400	5.2568	5,129.5700	5.1296	(2.421)	0	0	0
2020/07/03	R023	05/11/2020	7.45	Put	Bond Future	3.6500	0.0037	4.2500	0.0043	16.438	0	0	0
2020/07/03	R023	04/02/2021	6.34	Call	Bond Future	2,714.4500	2.7144	2,604.6900	2.6047	(4.044)	0	0	0
2020/07/03	R023	04/02/2021	6.32	Put	Bond Future	225.7400	0.2257	246.3300	0.2463	9.121	0	0	0
2020/07/03	R023	04/02/2021			Bond Future	5.0670	108.6319	5.1323	108.5020	1.289	0.0000	0.0000	0
2020/07/03	R023	04/02/2021	6.34	Put	Bond Future	219.2600	0.2193	239.3700	0.2394	9.172	0	0	0
2020/07/03	R023	04/02/2021	6.32	Call	Bond Future	2,682.3200	2.6823	2,573.0400	2.5730	(4.074)	0	0	0
2020/07/03	R023	04/02/2021	6.33	Put	Bond Future	222.4800	0.2225	242.8300	0.2428	9.147	0	0	0
2020/07/03	R023	04/02/2021	6.33	Call	Bond Future	2,698.3700	2.6984	2,588.8500	2.5888	(4.059)	0	0	0
2020/07/03	R023	06/05/2021	7.58	Call	Bond Future	4,279.2200	4.2792	4,153.2700	4.1533	(2.943)	0	0	0
2020/07/03	R023	06/05/2021			Bond Future	5.1026	106.0136	5.1776	105.8819	1.471	0.0000	0.0000	0
2020/07/03	R023	06/05/2021	7.56	Call	Bond Future	4,247.5200	4.2475	4,121.7400	4.1217	(2.961)	0	0	0
2020/07/03	R023	06/05/2021	7.56	Put	Bond Future	48.0700	0.0481	53.9500	0.0539	12.232	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/03	R023	06/05/2021	7.58	Put	Bond Future	46.5100	0.0465	52.2200	0.0522	12.277	0	0	0
2020/07/03	R023	06/05/2021	7.57	Call	Bond Future	4,263.3700	4.2634	4,137.5000	4.1375	(2.952)	0	0	0
2020/07/03	R023	06/05/2021	7.57	Put	Bond Future	47.2900	0.0473	53.0800	0.0531	12.244	0	0	0
2020/07/03	R035	06/08/2020	9.92	Put	Bond Future	6,926.6700	6.9267	7,882.5200	7.8825	13.800	0	0	0
2020/07/03	R035	06/08/2020	10.45	Put	Bond Future	3,945.5400	3.9455	4,700.5000	4.7005	19.135	0	0	500
2020/07/03	R035	06/08/2020	9.67	Call	Bond Future	97.9500	0.0980	51.7200	0.0517	(47.198)	0	0	500
2020/07/03	R035	06/08/2020	9.00	Put	Bond Future	13,667.0200	13.6670	14,713.4500	14.7135	7.657	0	0	0
2020/07/03	R035	06/08/2020			Bond Future	10.9076	89.3097	11.0728	88.2591	1.515	0.0000	0.0000	99,689
2020/07/03	R035	06/08/2020	9.92	Call	Bond Future	223.9900	0.2240	129.2300	0.1292	(42.305)	0	0	0
2020/07/03	R035	06/08/2020	9.09	Put	Bond Future	12,957.1000	12.9571	14,001.6300	14.0016	8.061	0	0	0
2020/07/03	R035	06/08/2020	9.09	Call	Bond Future	10.6500	0.0106	4.5700	0.0046	(57.089)	0	0	500
2020/07/03	R035	06/08/2020	9.67	Put	Bond Future	8,619.4000	8.6194	9,623.7800	9.6238	11.653	0	0	0
2020/07/03	R035	06/08/2020	9.00	Call	Bond Future	7.1400	0.0071	2.9600	0.0030	(58.543)	0	0	24,761
2020/07/03	R035	06/08/2020	9.93	Call	Bond Future	231.1300	0.2311	133.8200	0.1338	(42.102)	0	0	0
2020/07/03	R035	06/08/2020	9.91	Put	Bond Future	6,991.4700	6.9915	7,949.8300	7.9498	13.708	0	0	0
2020/07/03	R035	06/08/2020	10.45	Call	Bond Future	932.4600	0.9325	636.8100	0.6368	(31.706)	0	0	0
2020/07/03	R035	06/08/2020	9.93	Put	Bond Future	6,862.1200	6.8621	7,815.4200	7.8154	13.892	0	0	0
2020/07/03	R035	06/08/2020	9.91	Call	Bond Future	217.0300	0.2170	124.7800	0.1248	(42.506)	0	0	0
2020/07/03	R035	06/08/2020	8.75	Put	Bond Future	15,683.1200	15.6831	16,732.3700	16.7324	6.690	0	0	0
2020/07/03	R035	06/08/2020	8.75	Call	Bond Future	2.1700	0.0022	0.8100	0.0008	(62.673)	0	0	3,000
2020/07/03	R035	05/11/2020	10.34	Put	Bond Future	7,367.9300	7.3679	8,072.0600	8.0721	9.557	0	0	0
2020/07/03	R035	05/11/2020			Bond Future	11.1256	85.7820	11.2977	84.7199	1.547	0.0000	0.0000	0
2020/07/03	R035	05/11/2020	10.33	Call	Bond Future	2,231.4100	2.2314	1,875.9500	1.8759	(15.930)	0	0	0
2020/07/03	R035	05/11/2020	10.33	Put	Bond Future	7,413.1900	7.4132	8,119.8300	8.1198	9.532	0	0	0
2020/07/03	R035	05/11/2020	10.34	Call	Bond Future	2,254.1500	2.2541	1,896.1800	1.8962	(15.880)	0	0	0
2020/07/03	R035	05/11/2020	10.32	Call	Bond Future	2,208.6100	2.2086	1,855.6800	1.8557	(15.980)	0	0	0
2020/07/03	R035	05/11/2020	10.32	Put	Bond Future	7,458.4700	7.4585	8,167.6400	8.1676	9.508	0	0	0
2020/07/03	R035	04/02/2021	11.14	Put	Bond Future	6,118.6000	6.1186	6,667.2000	6.6672	8.966	0	0	650
2020/07/03	R035	04/02/2021	10.04	Put	Bond Future	10,706.5800	10.7066	11,473.8700	11.4739	7.167	0	0	0
2020/07/03	R035	04/02/2021	10.14	Put	Bond Future	10,186.2200	10.1862	10,935.3900	10.9354	7.355	0	0	650
2020/07/03	R035	04/02/2021	10.05	Call	Bond Future	2,218.1800	2.2182	1,908.8200	1.9088	(13.947)	0	0	0
2020/07/03	R035	04/02/2021			Bond Future	11.3491	86.7817	11.5286	85.7068	1.582	0.0000	0.0000	0
2020/07/03	R035	04/02/2021	10.06	Call	Bond Future	2,235.2000	2.2352	1,924.0400	1.9240	(13.921)	0	0	0
2020/07/03	R035	04/02/2021	10.06	Put	Bond Future	10,601.1900	10.6012	11,364.8900	11.3649	7.204	0	0	0
2020/07/03	R035	04/02/2021	10.14	Call	Bond Future	2,374.5300	2.3745	2,048.8400	2.0488	(13.716)	0	0	0
2020/07/03	R035	04/02/2021	11.14	Call	Bond Future	4,840.3100	4.8403	4,314.0500	4.3140	(10.872)	0	0	0
2020/07/03	R035	04/02/2021	10.04	Call	Bond Future	2,201.2500	2.2013	1,893.6800	1.8937	(13.973)	0	0	0
2020/07/03	R035	04/02/2021	10.05	Put	Bond Future	10,653.8000	10.6538	11,419.3000	11.4193	7.185	0	0	0
2020/07/03	R035	06/05/2021	10.24	Put	Bond Future	10,831.9600	10.8320	11,595.6400	11.5956	7.050	0	0	0
2020/07/03	R035	06/05/2021	12.35	Put	Bond Future	3,846.1000	3.8461	4,229.9600	4.2300	9.980	0	0	0
2020/07/03	R035	06/05/2021	12.37	Call	Bond Future	8,305.8000	8.3058	7,598.8300	7.5988	(8.512)	0	0	0
2020/07/03	R035	06/05/2021			Bond Future	11.5714	83.3362	11.7585	82.2483	1.617	0.0000	0.0000	0
2020/07/03	R035	06/05/2021	12.35	Call	Bond Future	8,234.3100	8.2343	7,530.3400	7.5303	(8.549)	0	0	0
2020/07/03	R035	06/05/2021	12.37	Put	Bond Future	3,809.5400	3.8095	4,190.4000	4.1904	9.998	0	0	0
2020/07/03	R035	06/05/2021	10.24	Call	Bond Future	2,429.7700	2.4298	2,105.6200	2.1056	(13.341)	0	0	793
2020/07/03	R035	06/05/2021	12.36	Put	Bond Future	3,827.9200	3.8279	4,210.2800	4.2103	9.989	0	0	0
2020/07/03	R035	06/05/2021	12.02	Call	Bond Future	7,085.2900	7.0853	6,433.6100	6.4336	(9.198)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/03	R035	06/05/2021	12.02	Put	Bond Future	4,513.0600	4.5131	4,949.2100	4.9492	9.664	0	0	793
2020/07/03	R035	06/05/2021	11.32	Call	Bond Future	4,935.9600	4.9360	4,409.0900	4.4091	(10.674)	0	0	0
2020/07/03	R035	06/05/2021	11.32	Put	Bond Future	6,432.0300	6.4320	6,992.9900	6.9930	8.721	0	0	793
2020/07/03	R035	06/05/2021	12.36	Call	Bond Future	8,270.1800	8.2702	7,564.7100	7.5647	(8.530)	0	0	0
2020/07/03	R186	06/08/2020	8.38	Put	Bond Future	243.0800	0.2431	309.3200	0.3093	27.250	0	0	0
2020/07/03	R186	06/08/2020	7.45	Call	Bond Future	740.7200	0.7407	561.6100	0.5616	(24.181)	0	0	2,500
2020/07/03	R186	06/08/2020	9.00	Call	Bond Future	6,828.9700	6.8290	6,330.1800	6.3302	(7.304)	0	0	900
2020/07/03	R186	06/08/2020	8.00	Call	Bond Future	2,309.2500	2.3093	1,949.4200	1.9494	(15.582)	0	0	900
2020/07/03	R186	06/08/2020	8.25	Call	Bond Future	3,320.3700	3.3204	2,900.1000	2.9001	(12.657)	0	0	0
2020/07/03	R186	06/08/2020			Bond Future	7.6879	115.4077	7.7828	114.8980	1.235	0.0000	0.0000	69,164
2020/07/03	R186	06/08/2020	8.37	Call	Bond Future	3,848.9100	3.8489	3,406.9900	3.4070	(11.482)	0	0	0
2020/07/03	R186	06/08/2020	8.37	Put	Bond Future	249.8100	0.2498	317.6600	0.3177	27.161	0	0	0
2020/07/03	R186	06/08/2020	9.00	Put	Bond Future	33.3700	0.0334	44.3500	0.0443	32.904	0	0	0
2020/07/03	R186	06/08/2020	8.38	Call	Bond Future	3,893.8600	3.8939	3,450.3300	3.4503	(11.390)	0	0	0
2020/07/03	R186	06/08/2020	7.45	Put	Bond Future	2,030.7500	2.0307	2,361.4100	2.3614	16.283	0	0	2,500
2020/07/03	R186	06/08/2020	8.00	Put	Bond Future	644.1500	0.6442	794.0900	0.7941	23.277	0	0	15,177
2020/07/03	R186	06/08/2020	8.25	Put	Bond Future	343.8400	0.3438	433.3400	0.4333	26.030	0	0	0
2020/07/03	R186	06/08/2020	8.36	Call	Bond Future	3,804.0200	3.8040	3,363.7300	3.3637	(11.574)	0	0	0
2020/07/03	R186	06/08/2020	8.36	Put	Bond Future	256.6300	0.2566	326.1100	0.3261	27.074	0	0	0
2020/07/03	R186	05/11/2020	8.00	Put	Bond Future	2,445.7600	2.4458	2,674.2200	2.6742	9.341	0	0	0
2020/07/03	R186	05/11/2020	8.65	Call	Bond Future	5,222.3800	5.2224	4,846.9400	4.8469	(7.189)	0	0	0
2020/07/03	R186	05/11/2020	8.64	Put	Bond Future	1,300.4900	1.3005	1,441.8800	1.4419	10.872	0	0	0
2020/07/03	R186	05/11/2020			Bond Future	7.8690	116.6305	7.9693	116.1148	1.276	0.0000	0.0000	0
2020/07/03	R186	05/11/2020	7.00	Put	Bond Future	5,639.8500	5.6399	6,018.1400	6.0181	6.707	0	0	0
2020/07/03	R186	05/11/2020	7.00	Call	Bond Future	1,047.4500	1.0475	910.0700	0.9101	(13.116)	0	0	1,200
2020/07/03	R186	05/11/2020	8.66	Call	Bond Future	5,258.5000	5.2585	4,881.9000	4.8819	(7.162)	0	0	0
2020/07/03	R186	05/11/2020	8.66	Put	Bond Future	1,274.3700	1.2744	1,413.4400	1.4134	10.913	0	0	0
2020/07/03	R186	05/11/2020	8.00	Call	Bond Future	3,118.3600	3.1184	2,831.1500	2.8312	(9.210)	0	0	1,200
2020/07/03	R186	05/11/2020	7.84	Put	Bond Future	2,840.2800	2.8403	3,093.1700	3.0932	8.904	0	0	0
2020/07/03	R186	05/11/2020	9.26	Put	Bond Future	650.8300	0.6508	730.9200	0.7309	12.306	0	0	3,500
2020/07/03	R186	05/11/2020	8.65	Put	Bond Future	1,287.4900	1.2875	1,427.7200	1.4277	10.892	0	0	0
2020/07/03	R186	05/11/2020	8.64	Call	Bond Future	5,186.1100	5.1861	4,811.8300	4.8118	(7.217)	0	0	0
2020/07/03	R186	05/11/2020	7.84	Call	Bond Future	2,690.8800	2.6909	2,428.1000	2.4281	(9.766)	0	0	3,500
2020/07/03	R186	05/11/2020	8.34	Put	Bond Future	1,755.6800	1.7557	1,935.0100	1.9350	10.214	0	0	0
2020/07/03	R186	05/11/2020	8.34	Call	Bond Future	4,149.9700	4.1500	3,813.6300	3.8136	(8.105)	0	0	3,500
2020/07/03	R186	05/11/2020	9.26	Call	Bond Future	7,538.1200	7.5381	7,102.5400	7.1025	(5.778)	0	0	0
2020/07/03	R186	04/02/2021	8.15	Call	Bond Future	3,626.8900	3.6269	3,344.2900	3.3443	(7.792)	0	0	0
2020/07/03	R186	04/02/2021			Bond Future	8.0477	112.7063	8.1541	112.1841	1.321	0.0000	0.0000	0
2020/07/03	R186	04/02/2021	8.15	Put	Bond Future	3,124.6800	3.1247	3,364.2600	3.3643	7.667	0	0	0
2020/07/03	R186	04/02/2021	8.16	Call	Bond Future	3,653.2200	3.6532	3,369.4200	3.3694	(7.768)	0	0	0
2020/07/03	R186	04/02/2021	8.17	Put	Bond Future	3,079.2300	3.0792	3,316.4000	3.3164	7.702	0	0	0
2020/07/03	R186	04/02/2021	8.16	Put	Bond Future	3,102.0600	3.1021	3,340.4400	3.3404	7.685	0	0	0
2020/07/03	R186	04/02/2021	8.17	Call	Bond Future	3,679.3200	3.6793	3,394.3100	3.3943	(7.746)	0	0	0
2020/07/03	R186	06/05/2021	10.76	Put	Bond Future	451.5700	0.4516	503.6700	0.5037	11.538	0	0	0
2020/07/03	R186	06/05/2021	10.77	Call	Bond Future	11,567.2800	11.5673	11,090.2600	11.0903	(4.124)	0	0	0
2020/07/03	R186	06/05/2021			Bond Future	8.2391	114.0480	8.3519	113.5193	1.370	0.0000	0.0000	0
2020/07/03	R186	06/05/2021	10.78	Call	Bond Future	11,603.7000	11.6037	11,126.2300	11.1262	(4.115)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/03	R186	06/05/2021	10.78	Put	Bond Future	442.3000	0.4423	493.5100	0.4935	11.578	0	0	0
2020/07/03	R186	06/05/2021	10.76	Call	Bond Future	11,530.8900	11.5309	11,054.3100	11.0543	(4.133)	0	0	0
2020/07/03	R186	06/05/2021	10.77	Put	Bond Future	446.9100	0.4469	498.5700	0.4986	11.559	0	0	0
2020/07/03	R197	06/08/2020			Bond Future	307.0304	307.0304	306.9683	306.9683	(0.020)	0.0000	0.0000	2,591
2020/07/03	R197	05/11/2020			Bond Future	310.3586	310.3586	310.2943	310.2943	(0.021)	0.0000	0.0000	0
2020/07/03	R197	04/02/2021			Bond Future	306.2032	306.2032	306.1369	306.1369	(0.022)	0.0000	0.0000	0
2020/07/03	R197	06/05/2021			Bond Future	309.9178	309.9178	309.8499	309.8499	(0.022)	0.0000	0.0000	0
2020/07/03	R202	06/08/2020			Bond Future	209.7187	209.7187	207.9571	207.9571	(0.840)	0.0000	0.0000	8,040
2020/07/03	R202	05/11/2020			Bond Future	211.9919	211.9919	210.2104	210.2104	(0.840)	0.0000	0.0000	0
2020/07/03	R202	04/02/2021			Bond Future	210.3451	210.3451	208.5414	208.5414	(0.858)	0.0000	0.0000	0
2020/07/03	R202	06/05/2021			Bond Future	212.8963	212.8963	211.0703	211.0703	(0.858)	0.0000	0.0000	0
2020/07/03	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/03	R208	06/08/2020			Bond Future	3.4464	104.5196	3.4314	104.5291	(0.436)	0.0000	0.0000	23,391
2020/07/03	R208	06/08/2020	5.56	Call	Bond Future	1,326.1100	1.3261	1,335.6500	1.3356	0.719	0	0	0
2020/07/03	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/03	R208	06/08/2020	5.57	Call	Bond Future	1,332.3100	1.3323	1,341.8500	1.3419	0.716	0	0	0
2020/07/03	R208	06/08/2020	5.55	Call	Bond Future	1,319.9100	1.3199	1,329.4500	1.3294	0.723	0	0	0
2020/07/03	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/03	R208	05/11/2020	4.78	Call	Bond Future	735.2100	0.7352	744.3600	0.7444	1.245	0	0	0
2020/07/03	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/03	R208	05/11/2020			Bond Future	2.8840	102.2360	2.8606	102.2451	(0.812)	0.0000	0.0000	0
2020/07/03	R208	05/11/2020	4.79	Call	Bond Future	739.0600	0.7391	748.2100	0.7482	1.238	0	0	0
2020/07/03	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/03	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/03	R208	05/11/2020	4.77	Call	Bond Future	731.3600	0.7314	740.5100	0.7405	1.251	0	0	0
2020/07/03	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/03	R209	06/08/2020	5.55	Put	Bond Future	41,383.2000	41.3832	42,285.3000	42.2853	2.180	0	0	0
2020/07/03	R209	06/08/2020			Bond Future	10.8233	68.1499	10.9885	67.2478	1.526	0.0000	0.0000	59,976
2020/07/03	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/03	R209	06/08/2020	5.57	Put	Bond Future	41,166.3900	41.1664	42,068.4900	42.0685	2.191	0	0	0
2020/07/03	R209	06/08/2020	5.56	Put	Bond Future	41,274.7200	41.2747	42,176.8200	42.1768	2.186	0	0	0
2020/07/03	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/03	R209	05/11/2020	10.02	Call	Bond Future	1,749.5900	1.7496	1,470.9300	1.4709	(15.927)	0	0	0
2020/07/03	R209	05/11/2020			Bond Future	11.0163	65.7322	11.1878	64.8202	1.557	0.0000	0.0000	0
2020/07/03	R209	05/11/2020	10.00	Call	Bond Future	1,716.4000	1.7164	1,441.6200	1.4416	(16.009)	0	0	0
2020/07/03	R209	05/11/2020	10.00	Put	Bond Future	7,529.7400	7.5297	8,166.9800	8.1670	8.463	0	0	0
2020/07/03	R209	05/11/2020	10.02	Put	Bond Future	7,441.4200	7.4414	8,074.7800	8.0748	8.511	0	0	0
2020/07/03	R209	05/11/2020	10.01	Call	Bond Future	1,732.9400	1.7329	1,456.2300	1.4562	(15.968)	0	0	0
2020/07/03	R209	05/11/2020	10.01	Put	Bond Future	7,485.4900	7.4855	8,120.8000	8.1208	8.487	0	0	0
2020/07/03	R209	04/02/2021	10.12	Put	Bond Future	8,549.0700	8.5491	9,159.4100	9.1594	7.139	0	0	0
2020/07/03	R209	04/02/2021			Bond Future	11.2087	66.4986	11.3868	65.5757	1.589	0.0000	0.0000	0
2020/07/03	R209	04/02/2021	10.11	Call	Bond Future	2,439.1000	2.4391	2,128.1200	2.1281	(12.750)	0	0	0
2020/07/03	R209	04/02/2021	10.11	Put	Bond Future	8,590.8200	8.5908	9,202.7900	9.2028	7.124	0	0	0
2020/07/03	R209	04/02/2021	10.12	Call	Bond Future	2,457.1000	2.4571	2,144.4900	2.1445	(12.723)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/03	R209	04/02/2021	10.10	Call	Bond Future	2,421.1700	2.4212	2,111.8200	2.1118	(12.777)	0	0	0
2020/07/03	R209	04/02/2021	10.10	Put	Bond Future	8,632.7100	8.6327	9,246.3100	9.2463	7.108	0	0	0
2020/07/03	R209	06/05/2021	12.23	Put	Bond Future	3,407.1600	3.4072	3,728.4200	3.7284	9.429	0	0	0
2020/07/03	R209	06/05/2021	12.22	Call	Bond Future	7,385.7900	7.3858	6,774.2300	6.7742	(8.280)	0	0	0
2020/07/03	R209	06/05/2021			Bond Future	11.4062	64.1485	11.5912	63.2145	1.622	0.0000	0.0000	0
2020/07/03	R209	06/05/2021	12.23	Call	Bond Future	7,416.6100	7.4166	6,803.8200	6.8038	(8.262)	0	0	0
2020/07/03	R209	06/05/2021	12.22	Put	Bond Future	3,422.7400	3.4227	3,745.2300	3.7452	9.422	0	0	0
2020/07/03	R209	06/05/2021	12.24	Call	Bond Future	7,447.4600	7.4475	6,833.4400	6.8334	(8.245)	0	0	0
2020/07/03	R209	06/05/2021	12.24	Put	Bond Future	3,391.6500	3.3917	3,711.6800	3.7117	9.436	0	0	0
2020/07/03	R210	06/08/2020			Bond Future	183.5111	183.5111	183.4812	183.4812	(0.016)	0.0000	0.0000	1,957
2020/07/03	R210	05/11/2020			Bond Future	182.8254	182.8254	182.7944	182.7944	(0.017)	0.0000	0.0000	0
2020/07/03	R210	04/02/2021			Bond Future	184.9988	184.9988	184.9667	184.9667	(0.017)	0.0000	0.0000	0
2020/07/03	R210	06/05/2021			Bond Future	184.5326	184.5326	184.4994	184.4994	(0.018)	0.0000	0.0000	0
2020/07/03	R212	06/08/2020			Bond Future	165.7902	165.7902	165.7547	165.7547	(0.021)	0.0000	0.0000	7,044
2020/07/03	R212	05/11/2020			Bond Future	167.5876	167.5876	167.5510	167.5510	(0.022)	0.0000	0.0000	0
2020/07/03	R212	04/02/2021			Bond Future	167.2851	167.2851	167.2474	167.2474	(0.023)	0.0000	0.0000	0
2020/07/03	R212	06/05/2021			Bond Future	169.3142	169.3142	169.2756	169.2756	(0.023)	0.0000	0.0000	0
2020/07/03	R213	06/08/2020	9.31	Call	Bond Future	675.4100	0.6754	431.6800	0.4317	(36.086)	0	0	0
2020/07/03	R213	06/08/2020			Bond Future	9.7634	85.1810	9.9339	84.2171	1.746	0.0000	0.0000	17,193
2020/07/03	R213	06/08/2020	9.29	Call	Bond Future	643.0500	0.6431	408.3500	0.4084	(36.498)	0	0	0
2020/07/03	R213	06/08/2020	9.29	Put	Bond Future	3,401.0500	3.4011	4,130.2600	4.1303	21.441	0	0	0
2020/07/03	R213	06/08/2020	9.31	Put	Bond Future	3,314.4500	3.3144	4,034.6300	4.0346	21.728	0	0	0
2020/07/03	R213	06/08/2020	9.30	Call	Bond Future	659.0500	0.6591	419.8600	0.4199	(36.293)	0	0	0
2020/07/03	R213	06/08/2020	9.30	Put	Bond Future	3,357.5400	3.3575	4,082.2600	4.0823	21.585	0	0	0
2020/07/03	R213	05/11/2020	9.60	Put	Bond Future	4,731.4800	4.7315	5,290.6900	5.2907	11.819	0	0	0
2020/07/03	R213	05/11/2020	9.59	Call	Bond Future	2,686.0200	2.6860	2,273.1300	2.2731	(15.372)	0	0	0
2020/07/03	R213	05/11/2020			Bond Future	9.9592	82.5547	10.1365	81.5802	1.781	0.0000	0.0000	0
2020/07/03	R213	05/11/2020	9.60	Call	Bond Future	2,709.8500	2.7099	2,294.5300	2.2945	(15.326)	0	0	0
2020/07/03	R213	05/11/2020	9.59	Put	Bond Future	4,764.8800	4.7649	5,326.5200	5.3265	11.787	0	0	0
2020/07/03	R213	05/11/2020	9.61	Call	Bond Future	2,733.8100	2.7338	2,316.0500	2.3160	(15.281)	0	0	0
2020/07/03	R213	05/11/2020	9.61	Put	Bond Future	4,698.2600	4.6983	5,255.0300	5.2550	11.851	0	0	0
2020/07/03	R213	04/02/2021	9.40	Call	Bond Future	2,717.3600	2.7174	2,350.2000	2.3502	(13.512)	0	0	0
2020/07/03	R213	04/02/2021	9.39	Put	Bond Future	6,971.1100	6.9711	7,592.0700	7.5921	8.908	0	0	0
2020/07/03	R213	04/02/2021			Bond Future	10.1582	83.5166	10.3431	82.5304	1.820	0.0000	0.0000	0
2020/07/03	R213	04/02/2021	9.41	Call	Bond Future	2,738.1300	2.7381	2,369.0300	2.3690	(13.480)	0	0	0
2020/07/03	R213	04/02/2021	9.41	Put	Bond Future	6,897.5500	6.8975	7,514.6600	7.5147	8.947	0	0	0
2020/07/03	R213	04/02/2021	9.40	Put	Bond Future	6,934.2500	6.9342	7,553.3000	7.5533	8.927	0	0	0
2020/07/03	R213	04/02/2021	9.39	Call	Bond Future	2,696.6900	2.6967	2,331.4400	2.3314	(13.544)	0	0	0
2020/07/03	R213	06/05/2021	11.91	Put	Bond Future	1,853.5900	1.8536	2,095.2300	2.0952	13.036	0	0	0
2020/07/03	R213	06/05/2021			Bond Future	10.3572	80.9782	10.5498	79.9800	1.860	0.0000	0.0000	0
2020/07/03	R213	06/05/2021	11.90	Call	Bond Future	9,418.6300	9.4186	8,663.3400	8.6633	(8.019)	0	0	0
2020/07/03	R213	06/05/2021	11.90	Put	Bond Future	1,866.7000	1.8667	2,109.6000	2.1096	13.012	0	0	0
2020/07/03	R213	06/05/2021	11.91	Call	Bond Future	9,451.3000	9.4513	8,694.7500	8.6948	(8.005)	0	0	0
2020/07/03	R213	06/05/2021	11.89	Call	Bond Future	9,385.9900	9.3860	8,631.9800	8.6320	(8.033)	0	0	0
2020/07/03	R213	06/05/2021	11.89	Put	Bond Future	1,879.8800	1.8799	2,124.0600	2.1241	12.989	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/03	R214	06/08/2020	9.98	Put	Bond Future	6,762.9300	6.7629	7,634.1500	7.6341	12.882	0	0	0
2020/07/03	R214	06/08/2020	9.97	Call	Bond Future	163.6600	0.1637	92.6400	0.0926	(43.395)	0	0	0
2020/07/03	R214	06/08/2020			Bond Future	11.0661	66.1568	11.2365	65.2127	1.540	0.0000	0.0000	19,898
2020/07/03	R214	06/08/2020	9.98	Call	Bond Future	168.5100	0.1685	95.6600	0.0957	(43.232)	0	0	0
2020/07/03	R214	06/08/2020	9.97	Put	Bond Future	6,823.8000	6.8238	7,696.8500	7.6968	12.794	0	0	0
2020/07/03	R214	06/08/2020	9.99	Call	Bond Future	173.4700	0.1735	98.7700	0.0988	(43.062)	0	0	0
2020/07/03	R214	06/08/2020	9.99	Put	Bond Future	6,702.2700	6.7023	7,571.6400	7.5716	12.971	0	0	0
2020/07/03	R214	05/11/2020	10.26	Put	Bond Future	7,656.0600	7.6561	8,316.0000	8.3160	8.620	0	0	0
2020/07/03	R214	05/11/2020			Bond Future	11.2547	63.5810	11.4318	62.6266	1.573	0.0000	0.0000	0
2020/07/03	R214	05/11/2020	10.25	Call	Bond Future	1,805.4000	1.8054	1,513.0200	1.5130	(16.195)	0	0	0
2020/07/03	R214	05/11/2020	10.25	Put	Bond Future	7,701.5800	7.7016	8,363.5800	8.3636	8.596	0	0	0
2020/07/03	R214	05/11/2020	10.26	Call	Bond Future	1,822.8700	1.8229	1,528.4300	1.5284	(16.153)	0	0	0
2020/07/03	R214	05/11/2020	10.24	Call	Bond Future	1,789.2100	1.7892	1,498.8000	1.4988	(16.231)	0	0	0
2020/07/03	R214	05/11/2020	10.24	Put	Bond Future	7,748.4800	7.7485	8,412.4500	8.4125	8.569	0	0	0
2020/07/03	R214	04/02/2021	10.33	Call	Bond Future	2,513.3800	2.5134	2,187.4200	2.1874	(12.969)	0	0	0
2020/07/03	R214	04/02/2021			Bond Future	11.4468	64.3220	11.6311	63.3562	1.610	0.0000	0.0000	0
2020/07/03	R214	04/02/2021	10.31	Call	Bond Future	2,476.3700	2.4764	2,153.8400	2.1538	(13.024)	0	0	0
2020/07/03	R214	04/02/2021	10.31	Put	Bond Future	9,023.4900	9.0235	9,666.7700	9.6668	7.129	0	0	0
2020/07/03	R214	04/02/2021	10.33	Put	Bond Future	8,935.8800	8.9359	9,575.7300	9.5757	7.160	0	0	0
2020/07/03	R214	04/02/2021	10.32	Call	Bond Future	2,494.8300	2.4948	2,170.5900	2.1706	(12.996)	0	0	0
2020/07/03	R214	04/02/2021	10.32	Put	Bond Future	8,979.6000	8.9796	9,621.1700	9.6212	7.145	0	0	0
2020/07/03	R214	06/05/2021	12.26	Call	Bond Future	6,954.4700	6.9545	6,339.5500	6.3396	(8.842)	0	0	0
2020/07/03	R214	06/05/2021	12.25	Put	Bond Future	3,882.5500	3.8825	4,246.3800	4.2464	9.371	0	0	0
2020/07/03	R214	06/05/2021			Bond Future	11.6366	61.8076	11.8281	60.8302	1.646	0.0000	0.0000	0
2020/07/03	R214	06/05/2021	12.27	Call	Bond Future	6,984.6100	6.9846	6,368.3600	6.3684	(8.823)	0	0	0
2020/07/03	R214	06/05/2021	12.27	Put	Bond Future	3,847.8700	3.8479	4,209.0100	4.2090	9.385	0	0	0
2020/07/03	R214	06/05/2021	12.26	Put	Bond Future	3,865.1700	3.8652	4,227.6400	4.2276	9.378	0	0	0
2020/07/03	R214	06/05/2021	12.25	Call	Bond Future	6,924.3400	6.9243	6,310.7800	6.3108	(8.861)	0	0	0
2020/07/03	R248	06/08/2020	10.20	Call	Bond Future	132.5100	0.1325	70.4000	0.0704	(46.872)	0	0	0
2020/07/03	R248	06/08/2020	11.80	Call	Bond Future	3,978.3800	3.9784	3,187.6000	3.1876	(19.877)	0	0	470
2020/07/03	R248	06/08/2020	12.75	Call	Bond Future	8,516.5900	8.5166	7,447.8100	7.4478	(12.549)	0	0	814
2020/07/03	R248	06/08/2020	10.35	Call	Bond Future	218.3800	0.2184	122.6300	0.1226	(43.846)	0	0	640
2020/07/03	R248	06/08/2020	11.85	Put	Bond Future	1,199.3500	1.1994	1,551.0700	1.5511	29.326	0	0	0
2020/07/03	R248	06/08/2020	9.00	Put	Bond Future	19,533.6200	19.5336	20,697.0700	20.6971	5.956	0	0	0
2020/07/03	R248	06/08/2020			Bond Future	11.3870	81.8516	11.5627	80.6878	1.543	0.0000	0.0000	110,423
2020/07/03	R248	06/08/2020	10.18	Call	Bond Future	124.1800	0.1242	65.5400	0.0655	(47.222)	0	0	0
2020/07/03	R248	06/08/2020	10.18	Put	Bond Future	9,051.9300	9.0519	10,157.1700	10.1572	12.210	0	0	0
2020/07/03	R248	06/08/2020	10.35	Put	Bond Future	7,782.0500	7.7821	8,850.1800	8.8502	13.726	0	0	0
2020/07/03	R248	06/08/2020	11.85	Call	Bond Future	4,200.4700	4.2005	3,388.3100	3.3883	(19.335)	0	0	0
2020/07/03	R248	06/08/2020	11.15	Put	Bond Future	3,222.2600	3.2223	3,931.4200	3.9314	22.008	0	0	0
2020/07/03	R248	06/08/2020	11.15	Call	Bond Future	1,600.8400	1.6008	1,146.1200	1.1461	(28.405)	0	0	0
2020/07/03	R248	06/08/2020	10.85	Put	Bond Future	4,641.9400	4.6419	5,511.0400	5.5110	18.723	0	0	0
2020/07/03	R248	06/08/2020	10.85	Call	Bond Future	880.2200	0.8802	585.4400	0.5854	(33.489)	0	0	640
2020/07/03	R248	06/08/2020	9.25	Put	Bond Future	17,109.5600	17.1096	18,271.8400	18.2718	6.793	0	0	0
2020/07/03	R248	06/08/2020	9.25	Call	Bond Future	2.5400	0.0025	0.9400	0.0009	(62.992)	0	0	20,640
2020/07/03	R248	06/08/2020	10.20	Put	Bond Future	8,897.8200	8.8978	9,999.5900	9.9996	12.382	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/03	R248	06/08/2020	11.80	Put	Bond Future	1,291.2500	1.2913	1,664.3500	1.6644	28.894	0	0	0
2020/07/03	R248	06/08/2020	12.75	Put	Bond Future	246.9000	0.2469	342.0000	0.3420	38.518	0	0	0
2020/07/03	R248	06/08/2020	9.00	Call	Bond Future	0.6400	0.0006	0.2100	0.0002	(67.188)	0	0	3,000
2020/07/03	R248	06/08/2020	10.19	Call	Bond Future	128.2900	0.1283	67.9300	0.0679	(47.050)	0	0	0
2020/07/03	R248	06/08/2020	10.19	Put	Bond Future	8,974.7600	8.9748	10,078.2800	10.0783	12.296	0	0	0
2020/07/03	R248	06/08/2020	12.25	Put	Bond Future	655.6900	0.6557	867.6700	0.8677	32.329	0	0	0
2020/07/03	R248	06/08/2020	12.25	Call	Bond Future	6,085.4600	6.0855	5,133.5600	5.1336	(15.642)	0	0	814
2020/07/03	R248	06/08/2020	11.10	Put	Bond Future	3,435.6200	3.4356	4,172.2000	4.1722	21.440	0	0	0
2020/07/03	R248	06/08/2020	11.10	Call	Bond Future	1,464.4600	1.4645	1,037.1600	1.0372	(29.178)	0	0	470
2020/07/03	R248	05/11/2020	10.02	Put	Bond Future	12,589.5200	12.5895	13,560.4800	13.5605	7.712	0	0	0
2020/07/03	R248	05/11/2020	10.03	Call	Bond Future	1,015.4200	1.0154	807.7800	0.8078	(20.449)	0	0	0
2020/07/03	R248	05/11/2020			Bond Future	11.5908	78.3079	11.7742	77.1314	1.582	0.0000	0.0000	0
2020/07/03	R248	05/11/2020	11.00	Put	Bond Future	6,958.9200	6.9589	7,679.0700	7.6791	10.349	0	0	0
2020/07/03	R248	05/11/2020	11.00	Call	Bond Future	2,934.0300	2.9340	2,477.6100	2.4776	(15.556)	0	0	800
2020/07/03	R248	05/11/2020	10.00	Put	Bond Future	12,732.5700	12.7326	13,707.5300	13.7075	7.657	0	0	0
2020/07/03	R248	05/11/2020	10.00	Call	Bond Future	979.1600	0.9792	777.5500	0.7775	(20.590)	0	0	800
2020/07/03	R248	05/11/2020	10.04	Call	Bond Future	1,027.7100	1.0277	818.0500	0.8181	(20.401)	0	0	0
2020/07/03	R248	05/11/2020	10.04	Put	Bond Future	12,447.4400	12.4474	13,414.3500	13.4143	7.768	0	0	0
2020/07/03	R248	05/11/2020	10.02	Call	Bond Future	1,003.2200	1.0032	797.6100	0.7976	(20.495)	0	0	0
2020/07/03	R248	05/11/2020	10.03	Put	Bond Future	12,518.3600	12.5184	13,487.2900	13.4873	7.740	0	0	0
2020/07/03	R248	04/02/2021	10.46	Call	Bond Future	2,303.1200	2.3031	1,964.9300	1.9649	(14.684)	0	0	0
2020/07/03	R248	04/02/2021	10.47	Put	Bond Future	11,616.9100	11.6169	12,467.3400	12.4673	7.321	0	0	0
2020/07/03	R248	04/02/2021			Bond Future	11.7997	79.2206	11.9915	78.0300	1.625	0.0000	0.0000	0
2020/07/03	R248	04/02/2021	10.46	Put	Bond Future	11,676.2800	11.6763	12,528.7400	12.5287	7.301	0	0	0
2020/07/03	R248	04/02/2021	10.47	Call	Bond Future	2,321.2700	2.3213	1,981.0500	1.9810	(14.657)	0	0	0
2020/07/03	R248	04/02/2021	10.48	Call	Bond Future	2,339.5100	2.3395	1,997.2600	1.9973	(14.629)	0	0	0
2020/07/03	R248	04/02/2021	10.48	Put	Bond Future	11,557.7600	11.5578	12,406.1600	12.4062	7.341	0	0	0
2020/07/03	R248	06/05/2021	12.36	Call	Bond Future	7,287.2600	7.2873	6,579.0200	6.5790	(9.719)	0	0	0
2020/07/03	R248	06/05/2021			Bond Future	12.0068	75.7483	12.2071	74.5434	1.668	0.0000	0.0000	0
2020/07/03	R248	06/05/2021	12.34	Call	Bond Future	7,219.5500	7.2196	6,514.8900	6.5149	(9.760)	0	0	0
2020/07/03	R248	06/05/2021	12.34	Put	Bond Future	5,234.1800	5.2342	5,734.4900	5.7345	9.559	0	0	0
2020/07/03	R248	06/05/2021	12.36	Put	Bond Future	5,185.8000	5.1858	5,682.5300	5.6825	9.579	0	0	0
2020/07/03	R248	06/05/2021	12.35	Call	Bond Future	7,253.5300	7.2535	6,547.0700	6.5471	(9.740)	0	0	0
2020/07/03	R248	06/05/2021	12.35	Put	Bond Future	5,210.0700	5.2101	5,708.5800	5.7086	9.568	0	0	0

Total

1270537