



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 17/07/2020 TO 17/07/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	2025	06/08/2020		Bond Future	137.2749	137.2749	137.4266	137.4266	0.110	0.0000	0.0000	6,043
2020/07/17	2025	05/11/2020		Bond Future	138.7437	138.7437	138.8963	138.8963	0.110	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
2020/07/17	2025	04/02/2021			Bond Future	138.8764	138.8764	139.0300	139.0300	0.111	0.0000	0.0000	0
2020/07/17	2025	06/05/2021			Bond Future	140.5521	140.5521	140.7074	140.7074	0.110	0.0000	0.0000	0
2020/07/17	2025	05/08/2021			Bond Future	140.6140	140.6140	140.7712	140.7712	0.112	0.0000	0.0000	0
2020/07/17	2029	06/08/2020			Bond Future	97.7772	97.7772	97.9132	97.9132	0.139	0.0000	0.0000	4,982
2020/07/17	2029	05/11/2020			Bond Future	97.7004	97.7004	97.8374	97.8374	0.140	0.0000	0.0000	1,206
2020/07/17	2029	04/02/2021			Bond Future	98.8544	98.8544	98.9926	98.9926	0.140	0.0000	0.0000	0
2020/07/17	2029	06/05/2021			Bond Future	98.9096	98.9096	99.0491	99.0491	0.141	0.0000	0.0000	0
2020/07/17	2029	05/08/2021			Bond Future	100.0278	100.0278	100.1692	100.1692	0.141	0.0000	0.0000	0
2020/07/17	2030	06/08/2020	9.11	Call	Bond Future	610.7500	0.6108	504.0100	0.5040	(17.477)	0	0	0
2020/07/17	2030	06/08/2020	9.95	Put	Bond Future	315.4300	0.3154	343.9100	0.3439	9.029	0	0	5,850
2020/07/17	2030	06/08/2020	10.40	Put	Bond Future	78.7300	0.0787	84.3800	0.0844	7.176	0	0	0
2020/07/17	2030	06/08/2020	11.25	Call	Bond Future	9,997.1000	9.9971	9,716.7200	9.7167	(2.805)	0	0	0
2020/07/17	2030	06/08/2020	10.00	Call	Bond Future	3,688.2300	3.6882	3,432.1700	3.4322	(6.943)	0	0	470
2020/07/17	2030	06/08/2020	10.05	Put	Bond Future	235.3600	0.2354	256.0300	0.2560	8.782	0	0	0
2020/07/17	2030	06/08/2020	10.70	Call	Bond Future	7,208.4800	7.2085	6,929.4100	6.9294	(3.871)	0	0	470
2020/07/17	2030	06/08/2020	9.75	Put	Bond Future	549.2400	0.5492	599.9200	0.5999	9.227	0	0	0
2020/07/17	2030	06/08/2020	9.42	Call	Bond Future	1,365.7300	1.3657	1,192.8000	1.1928	(12.662)	0	0	0
2020/07/17	2030	06/08/2020			Bond Future	9.3988	91.6105	9.4470	91.3301	0.513	0.0000	0.0000	106,413
2020/07/17	2030	06/08/2020	9.09	Call	Bond Future	574.6400	0.5746	472.1300	0.4721	(17.839)	0	0	0
2020/07/17	2030	06/08/2020	9.09	Put	Bond Future	2,396.8800	2.3969	2,574.7500	2.5748	7.421	0	0	0
2020/07/17	2030	06/08/2020	10.40	Call	Bond Future	5,674.2000	5.6742	5,399.4700	5.3995	(4.842)	0	0	0
2020/07/17	2030	06/08/2020	10.70	Put	Bond Future	24.8000	0.0248	26.1100	0.0261	5.282	0	0	0
2020/07/17	2030	06/08/2020	9.05	Put	Bond Future	2,568.7100	2.5687	2,754.8800	2.7549	7.248	0	0	0
2020/07/17	2030	06/08/2020	9.05	Call	Bond Future	506.9700	0.5070	412.7600	0.4128	(18.583)	0	0	450
2020/07/17	2030	06/08/2020	8.36	Put	Bond Future	6,349.7700	6.3498	6,620.8000	6.6208	4.268	0	0	0
2020/07/17	2030	06/08/2020	8.36	Call	Bond Future	27.4300	0.0274	18.0800	0.0181	(34.087)	0	0	800
2020/07/17	2030	06/08/2020	8.86	Put	Bond Future	3,471.4900	3.4715	3,693.2800	3.6933	6.389	0	0	0
2020/07/17	2030	06/08/2020	8.86	Call	Bond Future	261.0900	0.2611	202.5000	0.2025	(22.441)	0	0	800
2020/07/17	2030	06/08/2020	9.11	Put	Bond Future	2,313.5400	2.3135	2,487.1800	2.4872	7.505	0	0	0
2020/07/17	2030	06/08/2020	9.95	Call	Bond Future	3,453.4500	3.4535	3,201.5500	3.2015	(7.294)	0	0	0
2020/07/17	2030	06/08/2020	11.25	Put	Bond Future	1.7200	0.0017	1.7200	0.0017	0.000	0	0	0
2020/07/17	2030	06/08/2020	10.21	Put	Bond Future	144.6400	0.1446	156.4700	0.1565	8.179	0	0	0
2020/07/17	2030	06/08/2020	10.00	Put	Bond Future	272.6100	0.2726	296.9300	0.2969	8.921	0	0	0
2020/07/17	2030	06/08/2020	10.75	Call	Bond Future	7,464.5100	7.4645	7,185.1100	7.1851	(3.743)	0	0	0
2020/07/17	2030	06/08/2020	10.05	Call	Bond Future	3,927.4300	3.9274	3,667.7200	3.6677	(6.613)	0	0	0
2020/07/17	2030	06/08/2020	9.75	Call	Bond Future	2,565.2400	2.5652	2,335.5400	2.3355	(8.954)	0	0	450
2020/07/17	2030	06/08/2020	9.42	Put	Bond Future	1,242.4100	1.2424	1,349.8600	1.3499	8.649	0	0	800
2020/07/17	2030	06/08/2020	9.10	Call	Bond Future	592.5500	0.5926	487.9200	0.4879	(17.658)	0	0	0
2020/07/17	2030	06/08/2020	9.10	Put	Bond Future	2,355.0400	2.3550	2,530.7900	2.5308	7.463	0	0	0
2020/07/17	2030	06/08/2020	11.47	Call	Bond Future	11,085.5000	11.0855	10,805.1100	10.8051	(2.529)	0	0	0
2020/07/17	2030	06/08/2020	11.47	Put	Bond Future	0.5000	0.0005	0.4900	0.0005	(2.000)	0	0	622
2020/07/17	2030	06/08/2020	10.21	Call	Bond Future	4,713.6900	4.7137	4,445.1400	4.4451	(5.697)	0	0	622
2020/07/17	2030	06/08/2020	10.87	Call	Bond Future	8,077.9600	8.0780	7,798.0300	7.7980	(3.465)	0	0	0
2020/07/17	2030	06/08/2020	10.87	Put	Bond Future	11.5900	0.0116	12.0400	0.0120	3.883	0	0	622
2020/07/17	2030	06/08/2020	10.75	Put	Bond Future	19.9400	0.0199	20.9200	0.0209	4.915	0	0	0
2020/07/17	2030	06/08/2020	9.20	Put	Bond Future	1,959.9700	1.9600	2,114.2200	2.1142	7.870	0	0	2,500

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2020/07/17	2030	06/08/2020	9.20	Call	Bond Future	792.2300	0.7922	666.1000	0.6661	(15.921)	0	0	423
2020/07/17	2030	06/08/2020	8.50	Put	Bond Future	5,492.4500	5.4925	5,755.9900	5.7560	4.798	0	0	0
2020/07/17	2030	06/08/2020	8.50	Call	Bond Future	54.7000	0.0547	37.8600	0.0379	(30.786)	0	0	423
2020/07/17	2030	05/11/2020	9.99	Put	Bond Future	2,420.4400	2.4204	2,515.5200	2.5155	3.928	0	0	5,000
2020/07/17	2030	05/11/2020	8.10	Put	Bond Future	9,646.4900	9.6465	9,877.9200	9.8779	2.399	0	0	0
2020/07/17	2030	05/11/2020	8.73	Call	Bond Future	1,420.6500	1.4206	1,328.0200	1.3280	(6.520)	0	0	3,000
2020/07/17	2030	05/11/2020	10.06	Put	Bond Future	2,278.5400	2.2785	2,368.9600	2.3690	3.968	0	0	1,000
2020/07/17	2030	05/11/2020	9.39	Put	Bond Future	4,000.6400	4.0006	4,140.0900	4.1401	3.486	0	0	0
2020/07/17	2030	05/11/2020	9.38	Call	Bond Future	2,800.8900	2.8009	2,657.3000	2.6573	(5.127)	0	0	0
2020/07/17	2030	05/11/2020			Bond Future	9.5961	92.5683	9.6465	92.2844	0.525	0.0000	0.0000	2,000
2020/07/17	2030	05/11/2020	9.99	Call	Bond Future	4,609.1200	4.6091	4,420.3600	4.4204	(4.095)	0	0	0
2020/07/17	2030	05/11/2020	8.85	Put	Bond Future	5,973.1900	5.9732	6,155.3200	6.1553	3.049	0	0	0
2020/07/17	2030	05/11/2020	8.85	Call	Bond Future	1,628.7000	1.6287	1,526.9900	1.5270	(6.245)	0	0	3,000
2020/07/17	2030	05/11/2020	9.61	Call	Bond Future	3,428.3600	3.4284	3,266.9600	3.2670	(4.708)	0	0	0
2020/07/17	2030	05/11/2020	9.61	Put	Bond Future	3,350.1400	3.3501	3,472.5800	3.4726	3.655	0	0	3,000
2020/07/17	2030	05/11/2020	8.34	Put	Bond Future	8,368.7200	8.3687	8,586.2200	8.5862	2.599	0	0	0
2020/07/17	2030	05/11/2020	8.34	Call	Bond Future	897.7100	0.8977	831.3700	0.8314	(7.390)	0	0	1,000
2020/07/17	2030	05/11/2020	9.04	Put	Bond Future	5,214.8000	5.2148	5,382.0600	5.3821	3.207	0	0	0
2020/07/17	2030	05/11/2020	9.04	Call	Bond Future	2,001.9500	2.0019	1,885.3700	1.8854	(5.823)	0	0	1,000
2020/07/17	2030	05/11/2020	8.36	Put	Bond Future	8,266.2500	8.2663	8,482.5100	8.4825	2.616	0	0	0
2020/07/17	2030	05/11/2020	9.86	Put	Bond Future	2,711.4600	2.7115	2,815.5500	2.8156	3.839	0	0	14,160
2020/07/17	2030	05/11/2020	8.10	Call	Bond Future	658.0000	0.6580	605.5900	0.6056	(7.965)	0	0	3,000
2020/07/17	2030	05/11/2020	8.73	Put	Bond Future	6,489.0200	6.4890	6,680.2300	6.6802	2.947	0	0	0
2020/07/17	2030	05/11/2020	9.23	Put	Bond Future	4,526.9600	4.5270	4,679.1000	4.6791	3.361	0	0	0
2020/07/17	2030	05/11/2020	10.06	Call	Bond Future	4,848.9200	4.8489	4,655.5000	4.6555	(3.989)	0	0	0
2020/07/17	2030	05/11/2020	10.37	Put	Bond Future	1,740.5400	1.7405	1,812.1500	1.8122	4.114	0	0	15,414
2020/07/17	2030	05/11/2020	9.39	Call	Bond Future	2,826.7800	2.8268	2,682.3900	2.6824	(5.108)	0	0	0
2020/07/17	2030	05/11/2020	9.38	Put	Bond Future	4,032.2000	4.0322	4,172.4500	4.1725	3.478	0	0	0
2020/07/17	2030	05/11/2020	8.36	Call	Bond Future	920.3400	0.9203	852.7600	0.8528	(7.343)	0	0	14,160
2020/07/17	2030	05/11/2020	8.86	Put	Bond Future	5,931.6400	5.9316	6,113.0000	6.1130	3.058	0	0	0
2020/07/17	2030	05/11/2020	8.86	Call	Bond Future	1,647.1500	1.6472	1,544.6700	1.5447	(6.222)	0	0	14,160
2020/07/17	2030	05/11/2020	9.86	Call	Bond Future	4,185.4800	4.1855	4,005.7300	4.0057	(4.295)	0	0	0
2020/07/17	2030	05/11/2020	9.23	Call	Bond Future	2,428.2400	2.4282	2,296.5400	2.2965	(5.424)	0	0	3,000
2020/07/17	2030	05/11/2020	10.47	Call	Bond Future	6,358.7500	6.3588	6,141.1300	6.1411	(3.422)	0	0	0
2020/07/17	2030	05/11/2020	10.47	Put	Bond Future	1,595.7200	1.5957	1,661.9400	1.6619	4.150	0	0	3,000
2020/07/17	2030	05/11/2020	8.53	Put	Bond Future	7,421.2900	7.4213	7,626.4900	7.6265	2.765	0	0	0
2020/07/17	2030	05/11/2020	8.53	Call	Bond Future	1,130.4500	1.1305	1,051.8100	1.0518	(6.957)	0	0	15,414
2020/07/17	2030	05/11/2020	9.03	Put	Bond Future	5,252.8200	5.2528	5,420.8800	5.4209	3.199	0	0	0
2020/07/17	2030	05/11/2020	9.03	Call	Bond Future	1,980.8500	1.9809	1,865.0700	1.8651	(5.845)	0	0	15,414
2020/07/17	2030	05/11/2020	10.37	Call	Bond Future	5,975.4800	5.9755	5,763.2500	5.7633	(3.552)	0	0	0
2020/07/17	2030	05/11/2020	9.40	Call	Bond Future	2,852.7900	2.8528	2,707.6200	2.7076	(5.089)	0	0	0
2020/07/17	2030	05/11/2020	9.40	Put	Bond Future	3,969.2500	3.9693	4,107.9200	4.1079	3.494	0	0	0
2020/07/17	2030	04/02/2021	9.12	Call	Bond Future	2,656.1300	2.6561	2,537.3100	2.5373	(4.473)	0	0	1,000
2020/07/17	2030	04/02/2021	8.36	Call	Bond Future	1,417.7800	1.4178	1,341.5000	1.3415	(5.380)	0	0	800
2020/07/17	2030	04/02/2021	9.16	Call	Bond Future	2,740.8700	2.7409	2,619.6000	2.6196	(4.425)	0	0	0
2020/07/17	2030	04/02/2021	9.15	Put	Bond Future	6,341.9400	6.3419	6,508.7800	6.5088	2.631	0	0	0
2020/07/17	2030	04/02/2021			Bond Future	9.7954	89.6345	9.8481	89.3470	0.538	0.0000	0.0000	0
2020/07/17	2030	04/02/2021	8.37	Put	Bond Future	9,688.2700	9.6883	9,898.9700	9.8990	2.175	0	0	0

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2020/07/17	2030	04/02/2021	8.37	Call	Bond Future	1,430.5300	1.4305	1,353.7400	1.3537	(5.368)	0	0	1,000
2020/07/17	2030	04/02/2021	9.17	Call	Bond Future	2,762.2300	2.7622	2,640.3600	2.6404	(4.412)	0	0	0
2020/07/17	2030	04/02/2021	9.17	Put	Bond Future	6,269.5000	6.2695	6,435.1200	6.4351	2.642	0	0	0
2020/07/17	2030	04/02/2021	9.12	Put	Bond Future	6,451.4300	6.4514	6,620.1000	6.6201	2.614	0	0	0
2020/07/17	2030	04/02/2021	8.36	Put	Bond Future	9,736.8600	9.7369	9,948.0700	9.9481	2.169	0	0	0
2020/07/17	2030	04/02/2021	9.16	Put	Bond Future	6,305.6500	6.3057	6,471.8700	6.4719	2.636	0	0	0
2020/07/17	2030	04/02/2021	9.15	Call	Bond Future	2,719.6000	2.7196	2,598.9500	2.5989	(4.436)	0	0	0
2020/07/17	2030	04/02/2021	8.86	Put	Bond Future	7,474.2200	7.4742	7,658.3100	7.6583	2.463	0	0	0
2020/07/17	2030	04/02/2021	8.86	Call	Bond Future	2,162.3500	2.1624	2,058.9500	2.0590	(4.782)	0	0	800
2020/07/17	2030	04/02/2021	10.20	Call	Bond Future	5,499.8000	5.4998	5,317.3300	5.3173	(3.318)	0	0	0
2020/07/17	2030	04/02/2021	10.20	Put	Bond Future	3,322.7000	3.3227	3,427.7200	3.4277	3.161	0	0	1,800
2020/07/17	2030	06/05/2021	10.04	Put	Bond Future	4,439.2500	4.4393	4,569.4400	4.5694	2.933	0	0	0
2020/07/17	2030	06/05/2021	9.15	Call	Bond Future	2,499.2000	2.4992	2,389.0700	2.3891	(4.407)	0	0	0
2020/07/17	2030	06/05/2021	11.69	Call	Bond Future	9,941.0800	9.9411	9,707.2700	9.7073	(2.352)	0	0	0
2020/07/17	2030	06/05/2021	11.70	Put	Bond Future	1,565.3300	1.5653	1,622.2900	1.6223	3.639	0	0	0
2020/07/17	2030	06/05/2021			Bond Future	10.0051	90.6962	10.0602	90.4051	0.551	0.0000	0.0000	0
2020/07/17	2030	06/05/2021	10.74	Call	Bond Future	6,763.5300	6.7635	6,567.5000	6.5675	(2.898)	0	0	0
2020/07/17	2030	06/05/2021	10.74	Put	Bond Future	2,981.4300	2.9814	3,076.5100	3.0765	3.189	0	0	0
2020/07/17	2030	06/05/2021	7.97	Call	Bond Future	926.2500	0.9263	873.4400	0.8734	(5.701)	0	0	700
2020/07/17	2030	06/05/2021	9.92	Call	Bond Future	4,298.3400	4.2983	4,144.0100	4.1440	(3.590)	0	0	0
2020/07/17	2030	06/05/2021	10.04	Call	Bond Future	4,623.7300	4.6237	4,462.8100	4.4628	(3.480)	0	0	0
2020/07/17	2030	06/05/2021	9.15	Put	Bond Future	7,180.9800	7.1810	7,361.9600	7.3620	2.520	0	0	0
2020/07/17	2030	06/05/2021	11.69	Put	Bond Future	1,577.1600	1.5772	1,634.4600	1.6345	3.633	0	0	0
2020/07/17	2030	06/05/2021	11.70	Call	Bond Future	9,975.7300	9.9757	9,741.5800	9.7416	(2.347)	0	0	0
2020/07/17	2030	06/05/2021	7.97	Put	Bond Future	12,606.7000	12.6067	12,845.0000	12.8450	1.890	0	0	0
2020/07/17	2030	06/05/2021	9.92	Put	Bond Future	4,750.4600	4.7505	4,887.2400	4.8872	2.879	0	0	700
2020/07/17	2030	06/05/2021	9.22	Call	Bond Future	2,641.2600	2.6413	2,527.0700	2.5271	(4.323)	0	0	0
2020/07/17	2030	06/05/2021	9.22	Put	Bond Future	6,927.9200	6.9279	7,104.8400	7.1048	2.554	0	0	700
2020/07/17	2030	06/05/2021	11.71	Call	Bond Future	10,010.4100	10.0104	9,775.9200	9.7759	(2.342)	0	0	0
2020/07/17	2030	06/05/2021	11.71	Put	Bond Future	1,553.5700	1.5536	1,610.1900	1.6102	3.645	0	0	0
2020/07/17	2030	05/08/2021	10.41	Call	Bond Future	810.7800	0.8108	516.5400	0.5165	(36.291)	0	0	0
2020/07/17	2030	05/08/2021	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	2030	05/08/2021			Bond Future	10.2503	87.6943	10.3080	87.4001	0.563	0.0000	0.0000	0
2020/07/17	2030	05/08/2021	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	2030	05/08/2021	10.42	Call	Bond Future	861.2300	0.8612	566.9900	0.5670	(34.165)	0	0	0
2020/07/17	2030	05/08/2021	10.43	Call	Bond Future	911.6400	0.9116	617.4000	0.6174	(32.276)	0	0	0
2020/07/17	2030	05/08/2021	10.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	2032	06/08/2020	9.46	Put	Bond Future	5,479.4500	5.4795	5,855.2900	5.8553	6.859	0	0	0
2020/07/17	2032	06/08/2020	9.45	Call	Bond Future	101.9500	0.1020	68.4000	0.0684	(32.908)	0	0	0
2020/07/17	2032	06/08/2020	8.79	Put	Bond Future	9,919.5200	9.9195	10,328.3900	10.3284	4.122	0	0	0
2020/07/17	2032	06/08/2020	9.29	Put	Bond Future	6,547.0300	6.5470	6,939.4300	6.9394	5.994	0	0	0
2020/07/17	2032	06/08/2020			Bond Future	10.3136	89.2020	10.3818	88.7914	0.662	0.0000	0.0000	106,618
2020/07/17	2032	06/08/2020	9.91	Call	Bond Future	548.5300	0.5485	424.8900	0.4249	(22.540)	0	0	0
2020/07/17	2032	06/08/2020	9.91	Put	Bond Future	3,033.4000	3.0334	3,320.3600	3.3204	9.460	0	0	800
2020/07/17	2032	06/08/2020	9.46	Call	Bond Future	106.3900	0.1064	71.6300	0.0716	(32.672)	0	0	0
2020/07/17	2032	06/08/2020	9.45	Put	Bond Future	5,540.6400	5.5406	5,917.6900	5.9177	6.805	0	0	0
2020/07/17	2032	06/08/2020	8.79	Call	Bond Future	3.5600	0.0036	1.8300	0.0018	(48.596)	0	0	800

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
2020/07/17	2032	06/08/2020	9.29	Call	Bond Future	49.4200	0.0494	31.2200	0.0312	(36.827)	0	0	800
2020/07/17	2032	06/08/2020	9.47	Call	Bond Future	110.9600	0.1110	74.9700	0.0750	(32.435)	0	0	0
2020/07/17	2032	06/08/2020	9.47	Put	Bond Future	5,418.4500	5.4185	5,793.0600	5.7931	6.914	0	0	0
2020/07/17	2032	05/11/2020	9.61	Put	Bond Future	7,249.9400	7.2499	7,532.2900	7.5323	3.895	0	0	0
2020/07/17	2032	05/11/2020	10.99	Call	Bond Future	5,329.8800	5.3299	5,055.1300	5.0551	(5.155)	0	0	0
2020/07/17	2032	05/11/2020	9.44	Put	Bond Future	8,066.6200	8.0666	8,365.7400	8.3657	3.708	0	0	0
2020/07/17	2032	05/11/2020	11.08	Call	Bond Future	5,654.8400	5.6548	5,372.2400	5.3722	(4.997)	0	0	0
2020/07/17	2032	05/11/2020	9.77	Put	Bond Future	6,539.7900	6.5398	6,805.4400	6.8054	4.062	0	0	0
2020/07/17	2032	05/11/2020			Bond Future	10.5297	85.9901	10.6008	85.5748	0.676	0.0000	0.0000	0
2020/07/17	2032	05/11/2020	10.99	Put	Bond Future	2,691.2400	2.6912	2,831.8700	2.8319	5.225	0	0	3,000
2020/07/17	2032	05/11/2020	9.76	Call	Bond Future	1,904.7600	1.9048	1,756.0900	1.7561	(7.805)	0	0	0
2020/07/17	2032	05/11/2020	9.76	Put	Bond Future	6,582.5500	6.5825	6,849.2600	6.8493	4.052	0	0	0
2020/07/17	2032	05/11/2020	9.11	Call	Bond Future	920.5400	0.9205	832.8800	0.8329	(9.523)	0	0	3,000
2020/07/17	2032	05/11/2020	9.61	Call	Bond Future	1,619.7300	1.6197	1,486.7000	1.4867	(8.213)	0	0	3,000
2020/07/17	2032	05/11/2020	9.44	Call	Bond Future	1,340.2900	1.3403	1,224.0300	1.2240	(8.674)	0	0	1,000
2020/07/17	2032	05/11/2020	11.08	Put	Bond Future	2,513.6100	2.5136	2,646.3900	2.6464	5.282	0	0	1,000
2020/07/17	2032	05/11/2020	9.77	Call	Bond Future	1,925.0000	1.9250	1,775.2700	1.7753	(7.778)	0	0	0
2020/07/17	2032	05/11/2020	9.11	Put	Bond Future	9,826.5300	9.8265	10,154.2500	10.1542	3.335	0	0	0
2020/07/17	2032	05/11/2020	8.94	Put	Bond Future	10,803.8600	10.8039	11,144.6300	11.1446	3.154	0	0	0
2020/07/17	2032	05/11/2020	8.94	Call	Bond Future	747.6200	0.7476	673.0100	0.6730	(9.980)	0	0	1,000
2020/07/17	2032	05/11/2020	9.75	Call	Bond Future	1,884.8200	1.8848	1,737.2000	1.7372	(7.832)	0	0	0
2020/07/17	2032	05/11/2020	9.75	Put	Bond Future	6,625.6800	6.6257	6,893.4400	6.8934	4.041	0	0	0
2020/07/17	2032	04/02/2021	9.29	Call	Bond Future	1,705.2900	1.7053	1,590.3000	1.5903	(6.743)	0	0	800
2020/07/17	2032	04/02/2021	10.82	Put	Bond Future	4,670.9700	4.6710	4,854.5500	4.8545	3.930	0	0	800
2020/07/17	2032	04/02/2021	9.63	Call	Bond Future	2,232.7500	2.2328	2,092.6900	2.0927	(6.273)	0	0	0
2020/07/17	2032	04/02/2021			Bond Future	10.7454	86.9860	10.8196	86.5654	0.691	0.0000	0.0000	0
2020/07/17	2032	04/02/2021	8.79	Put	Bond Future	13,302.1600	13.3022	13,640.4200	13.6404	2.543	0	0	0
2020/07/17	2032	04/02/2021	8.79	Call	Bond Future	1,100.7400	1.1007	1,018.4000	1.0184	(7.480)	0	0	800
2020/07/17	2032	04/02/2021	9.61	Call	Bond Future	2,198.9600	2.1990	2,060.4300	2.0604	(6.300)	0	0	0
2020/07/17	2032	04/02/2021	9.61	Put	Bond Future	9,008.6100	9.0086	9,290.6800	9.2907	3.131	0	0	0
2020/07/17	2032	04/02/2021	9.29	Put	Bond Future	10,569.3200	10.5693	10,874.9300	10.8749	2.891	0	0	0
2020/07/17	2032	04/02/2021	10.82	Call	Bond Future	5,093.8300	5.0938	4,856.8100	4.8568	(4.653)	0	0	0
2020/07/17	2032	04/02/2021	9.63	Put	Bond Future	8,916.0600	8.9161	9,196.6000	9.1966	3.146	0	0	0
2020/07/17	2032	04/02/2021	9.62	Call	Bond Future	2,215.8100	2.2158	2,076.5100	2.0765	(6.287)	0	0	0
2020/07/17	2032	04/02/2021	9.62	Put	Bond Future	8,962.2600	8.9623	9,243.5600	9.2436	3.139	0	0	0
2020/07/17	2032	06/05/2021	12.57	Call	Bond Future	10,256.7800	10.2568	9,926.3500	9.9263	(3.222)	0	0	0
2020/07/17	2032	06/05/2021	12.12	Put	Bond Future	2,737.1000	2.7371	2,856.4700	2.8565	4.361	0	0	0
2020/07/17	2032	06/05/2021			Bond Future	10.9686	83.8693	11.0460	83.4435	0.706	0.0000	0.0000	0
2020/07/17	2032	06/05/2021	12.57	Put	Bond Future	2,036.1500	2.0362	2,131.5100	2.1315	4.683	0	0	736
2020/07/17	2032	06/05/2021	10.33	Put	Bond Future	7,038.3400	7.0383	7,282.2100	7.2822	3.465	0	0	0
2020/07/17	2032	06/05/2021	10.33	Call	Bond Future	3,411.8600	3.4119	3,229.9400	3.2299	(5.332)	0	0	736
2020/07/17	2032	06/05/2021	12.11	Call	Bond Future	8,734.2500	8.7342	8,428.4000	8.4284	(3.502)	0	0	0
2020/07/17	2032	06/05/2021	12.11	Put	Bond Future	2,754.6200	2.7546	2,874.5600	2.8746	4.354	0	0	0
2020/07/17	2032	06/05/2021	12.12	Call	Bond Future	8,766.4300	8.7664	8,460.0100	8.4600	(3.495)	0	0	0
2020/07/17	2032	06/05/2021	12.10	Call	Bond Future	8,702.1000	8.7021	8,396.8200	8.3968	(3.508)	0	0	0
2020/07/17	2032	06/05/2021	12.10	Put	Bond Future	2,772.2300	2.7722	2,892.7400	2.8927	4.347	0	0	0
2020/07/17	2032	05/08/2021	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	2032	05/08/2021			Bond Future	11.2194	84.7964	11.3004	84.3661	0.721	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/17	2032	05/08/2021	11.36	Call	Bond Future	745.6200		0.7456	315.2500	0.3152	(57.720)	0	0	0
2020/07/17	2032	05/08/2021	11.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	2032	05/08/2021	11.37	Call	Bond Future	798.3100		0.7983	367.9400	0.3679	(53.910)	0	0	0
2020/07/17	2032	05/08/2021	11.35	Call	Bond Future	692.8800		0.6929	262.5100	0.2625	(62.113)	0	0	0
2020/07/17	2032	05/08/2021	11.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	2033	06/08/2020			Bond Future	92.1763		92.1763	92.1626	92.1626	(0.015)	0.0000	0.0000	12,378
2020/07/17	2033	05/11/2020			Bond Future	91.9656		91.9656	91.9513	91.9513	(0.016)	0.0000	0.0000	0
2020/07/17	2033	04/02/2021			Bond Future	93.0518		93.0518	93.0368	93.0368	(0.016)	0.0000	0.0000	0
2020/07/17	2033	06/05/2021			Bond Future	92.9602		92.9602	92.9449	92.9449	(0.017)	0.0000	0.0000	0
2020/07/17	2033	05/08/2021			Bond Future	94.0113		94.0113	93.9959	93.9959	(0.016)	0.0000	0.0000	0
2020/07/17	2037	06/08/2020	9.88	Put	Bond Future	9,646.7700		9.6468	10,031.4600	10.0315	3.988	0	0	0
2020/07/17	2037	06/08/2020			Bond Future	11.3037		79.5229	11.3668	79.1331	0.558	0.0000	0.0000	112,759
2020/07/17	2037	06/08/2020	9.87	Call	Bond Future	11.8400		0.0118	7.0000	0.0070	(40.878)	0	0	0
2020/07/17	2037	06/08/2020	9.87	Put	Bond Future	9,719.9800		9.7200	10,104.8900	10.1049	3.960	0	0	0
2020/07/17	2037	06/08/2020	9.88	Call	Bond Future	12.4500		0.0125	7.3900	0.0074	(40.643)	0	0	0
2020/07/17	2037	06/08/2020	9.86	Call	Bond Future	11.2500		0.0113	6.6300	0.0066	(41.067)	0	0	0
2020/07/17	2037	06/08/2020	9.86	Put	Bond Future	9,793.2900		9.7933	10,178.4200	10.1784	3.933	0	0	0
2020/07/17	2037	05/11/2020	10.18	Call	Bond Future	1,229.1800		1.2292	1,130.2200	1.1302	(8.051)	0	0	0
2020/07/17	2037	05/11/2020	10.17	Put	Bond Future	10,055.4400		10.0554	10,351.4700	10.3515	2.944	0	0	0
2020/07/17	2037	05/11/2020			Bond Future	11.5229		80.3543	11.5886	79.9601	0.571	0.0000	0.0000	276
2020/07/17	2037	05/11/2020	10.19	Call	Bond Future	1,242.5300		1.2425	1,142.7700	1.1428	(8.029)	0	0	0
2020/07/17	2037	05/11/2020	10.19	Put	Bond Future	9,940.5200		9.9405	10,234.9600	10.2350	2.962	0	0	0
2020/07/17	2037	05/11/2020	10.17	Call	Bond Future	1,215.9400		1.2159	1,117.7700	1.1178	(8.074)	0	0	0
2020/07/17	2037	05/11/2020	10.18	Put	Bond Future	9,997.8800		9.9979	10,293.1200	10.2931	2.953	0	0	0
2020/07/17	2037	04/02/2021	13.73	Call	Bond Future	12,057.0700		12.0571	11,727.0400	11.7270	(2.737)	0	0	0
2020/07/17	2037	04/02/2021	10.85	Call	Bond Future	3,071.5100		3.0715	2,912.8800	2.9129	(5.165)	0	0	0
2020/07/17	2037	04/02/2021	10.35	Call	Bond Future	2,145.9600		2.1460	2,022.6400	2.0226	(5.747)	0	0	0
2020/07/17	2037	04/02/2021	10.28	Put	Bond Future	11,388.6700		11.3887	11,669.1600	11.6692	2.463	0	0	0
2020/07/17	2037	04/02/2021	10.27	Call	Bond Future	2,020.1700		2.0202	1,902.1800	1.9022	(5.841)	0	0	0
2020/07/17	2037	04/02/2021			Bond Future	11.7467		77.0290	11.8153	76.6298	0.584	0.0000	0.0000	0
2020/07/17	2037	04/02/2021	11.97	Put	Bond Future	4,798.2000		4.7982	4,957.7200	4.9577	3.325	0	0	0
2020/07/17	2037	04/02/2021	11.97	Call	Bond Future	6,085.2400		6.0852	5,845.6200	5.8456	(3.938)	0	0	300
2020/07/17	2037	04/02/2021	9.65	Put	Bond Future	15,118.3300		15.1183	15,437.2100	15.4372	2.109	0	0	0
2020/07/17	2037	04/02/2021	9.65	Call	Bond Future	1,213.4600		1.2135	1,133.2000	1.1332	(6.614)	0	0	72
2020/07/17	2037	04/02/2021	11.90	Call	Bond Future	5,870.9200		5.8709	5,635.9500	5.6360	(4.002)	0	0	0
2020/07/17	2037	04/02/2021	13.73	Put	Bond Future	1,706.9900		1.7070	1,776.1000	1.7761	4.049	0	0	300
2020/07/17	2037	04/02/2021	10.85	Put	Bond Future	8,594.4400		8.5944	8,834.9500	8.8350	2.798	0	0	72
2020/07/17	2037	04/02/2021	10.35	Put	Bond Future	11,014.3900		11.0144	11,290.2100	11.2902	2.504	0	0	72
2020/07/17	2037	04/02/2021	10.28	Call	Bond Future	2,035.6100		2.0356	1,916.9600	1.9170	(5.829)	0	0	0
2020/07/17	2037	04/02/2021	10.27	Put	Bond Future	11,442.8000		11.4428	11,723.9500	11.7239	2.457	0	0	0
2020/07/17	2037	04/02/2021	11.90	Put	Bond Future	4,983.7400		4.9837	5,147.9100	5.1479	3.294	0	0	240
2020/07/17	2037	04/02/2021	10.48	Put	Bond Future	10,340.6000		10.3406	10,607.6000	10.6076	2.582	0	0	0
2020/07/17	2037	04/02/2021	10.48	Call	Bond Future	2,361.4100		2.3614	2,229.2700	2.2293	(5.596)	0	0	240
2020/07/17	2037	04/02/2021	10.29	Call	Bond Future	2,051.1300		2.0511	1,931.8200	1.9318	(5.817)	0	0	0
2020/07/17	2037	04/02/2021	10.29	Put	Bond Future	11,334.7100		11.3347	11,614.5400	11.6145	2.469	0	0	0
2020/07/17	2037	06/05/2021	12.42	Call	Bond Future	6,958.4100		6.9584	6,706.9600	6.7070	(3.614)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/17	2037	06/05/2021			Bond Future	11.9782	77.9418	12.0498	77.5377	0.598	0.0000	0.0000	0
2020/07/17	2037	06/05/2021	12.42	Put	Bond Future	4,517.0100	4.5170	4,669.6100	4.6696	3.378	0	0	0
2020/07/17	2037	06/05/2021	12.43	Call	Bond Future	6,990.3000	6.9903	6,738.2600	6.7383	(3.606)	0	0	0
2020/07/17	2037	06/05/2021	12.44	Put	Bond Future	4,473.2300	4.4732	4,624.6500	4.6246	3.385	0	0	0
2020/07/17	2037	06/05/2021	12.43	Put	Bond Future	4,495.0700	4.4951	4,647.0800	4.6471	3.382	0	0	0
2020/07/17	2037	06/05/2021	12.44	Call	Bond Future	7,022.2400	7.0222	6,769.6100	6.7696	(3.598)	0	0	0
2020/07/17	2037	05/08/2021	12.26	Put	Bond Future	0.0000	0.0000	305.4300	0.3054	100.000	0	0	0
2020/07/17	2037	05/08/2021	12.27	Call	Bond Future	157.6600	0.1577	0.0000	0.0000	(100.000)	0	0	0
2020/07/17	2037	05/08/2021	12.28	Call	Bond Future	212.2400	0.2122	0.0000	0.0000	(100.000)	0	0	0
2020/07/17	2037	05/08/2021			Bond Future	12.2412	74.5482	12.3160	74.1397	0.612	0.0000	0.0000	0
2020/07/17	2037	05/08/2021	12.26	Call	Bond Future	103.0100	0.1030	0.0000	0.0000	(100.000)	0	0	0
2020/07/17	2037	05/08/2021	12.28	Put	Bond Future	0.0000	0.0000	196.2000	0.1962	100.000	0	0	0
2020/07/17	2037	05/08/2021	12.27	Put	Bond Future	0.0000	0.0000	250.7800	0.2508	100.000	0	0	0
2020/07/17	2038	06/08/2020			Bond Future	102.8775	102.8775	102.6543	102.6543	(0.217)	0.0000	0.0000	10,802
2020/07/17	2038	05/11/2020			Bond Future	103.9783	103.9783	103.7522	103.7522	(0.218)	0.0000	0.0000	1,685
2020/07/17	2038	04/02/2021			Bond Future	103.5122	103.5122	103.2829	103.2829	(0.222)	0.0000	0.0000	0
2020/07/17	2038	06/05/2021			Bond Future	104.7615	104.7615	104.5292	104.5292	(0.222)	0.0000	0.0000	0
2020/07/17	2038	05/08/2021			Bond Future	104.2276	104.2276	103.9927	103.9927	(0.225)	0.0000	0.0000	0
2020/07/17	2040	06/08/2020	10.03	Call	Bond Future	7.9600	0.0080	4.8300	0.0048	(39.322)	0	0	0
2020/07/17	2040	06/08/2020	10.04	Call	Bond Future	8.3900	0.0084	5.1100	0.0051	(39.094)	0	0	0
2020/07/17	2040	06/08/2020	10.02	Put	Bond Future	11,035.2700	11.0353	11,372.2700	11.3723	3.054	0	0	0
2020/07/17	2040	06/08/2020	10.85	Call	Bond Future	283.6900	0.2837	220.3700	0.2204	(22.320)	0	0	0
2020/07/17	2040	06/08/2020	11.26	Put	Bond Future	2,936.0000	2.9360	3,130.1700	3.1302	6.613	0	0	517
2020/07/17	2040	06/08/2020			Bond Future	11.5643	80.5969	11.6173	80.2569	0.459	0.0000	0.0000	56,506
2020/07/17	2040	06/08/2020	10.04	Put	Bond Future	10,878.1300	10.8781	11,214.8400	11.2148	3.095	0	0	0
2020/07/17	2040	06/08/2020	10.02	Call	Bond Future	7.5500	0.0076	4.5600	0.0046	(39.603)	0	0	0
2020/07/17	2040	06/08/2020	10.03	Put	Bond Future	10,956.6400	10.9566	11,293.5000	11.2935	3.074	0	0	0
2020/07/17	2040	06/08/2020	10.85	Put	Bond Future	5,102.2600	5.1023	5,378.9300	5.3789	5.422	0	0	12,496
2020/07/17	2040	06/08/2020	11.26	Call	Bond Future	938.8300	0.9388	793.0100	0.7930	(15.532)	0	0	0
2020/07/17	2040	06/08/2020	9.57	Put	Bond Future	14,699.7900	14.6998	15,039.5300	15.0395	2.311	0	0	0
2020/07/17	2040	06/08/2020	10.79	Put	Bond Future	5,473.2900	5.4733	5,759.5100	5.7595	5.229	0	0	800
2020/07/17	2040	06/08/2020	9.57	Call	Bond Future	0.5100	0.0005	0.2600	0.0003	(49.020)	0	0	800
2020/07/17	2040	06/08/2020	10.07	Put	Bond Future	10,643.4000	10.6434	10,979.6100	10.9796	3.159	0	0	0
2020/07/17	2040	06/08/2020	10.07	Call	Bond Future	9.8200	0.0098	6.0400	0.0060	(38.493)	0	0	800
2020/07/17	2040	06/08/2020	10.79	Call	Bond Future	228.7600	0.2288	174.9900	0.1750	(23.505)	0	0	0
2020/07/17	2040	05/11/2020	11.00	Put	Bond Future	7,460.6200	7.4606	7,670.9000	7.6709	2.819	0	0	0
2020/07/17	2040	05/11/2020	10.23	Call	Bond Future	1,006.5600	1.0066	932.1500	0.9322	(7.393)	0	0	2,000
2020/07/17	2040	05/11/2020	11.70	Put	Bond Future	4,735.5100	4.7355	4,886.9700	4.8870	3.198	0	0	2,000
2020/07/17	2040	05/11/2020	9.50	Call	Bond Future	389.6300	0.3896	354.3500	0.3544	(9.055)	0	0	2,000
2020/07/17	2040	05/11/2020	10.00	Call	Bond Future	762.9700	0.7630	702.8000	0.7028	(7.886)	0	0	2,380
2020/07/17	2040	05/11/2020	10.30	Call	Bond Future	1,090.9800	1.0910	1,011.9300	1.0119	(7.246)	0	0	0
2020/07/17	2040	05/11/2020			Bond Future	11.7861	81.4395	11.8414	81.0956	0.469	0.0000	0.0000	0
2020/07/17	2040	05/11/2020	9.73	Put	Bond Future	15,271.3700	15.2714	15,569.5600	15.5696	1.953	0	0	0
2020/07/17	2040	05/11/2020	9.73	Call	Bond Future	537.3300	0.5373	491.6500	0.4916	(8.501)	0	0	2,000
2020/07/17	2040	05/11/2020	10.23	Put	Bond Future	11,776.9200	11.7769	12,046.3800	12.0464	2.288	0	0	0
2020/07/17	2040	05/11/2020	10.30	Put	Bond Future	11,327.5200	11.3275	11,592.3400	11.5923	2.338	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
2020/07/17	2040	05/11/2020	11.00	Call	Bond Future	2,296.1300	2.2961	2,162.5400	2.1625	(5.818)	0	0	2,380
2020/07/17	2040	05/11/2020	11.70	Call	Bond Future	4,195.2900	4.1953	4,002.8800	4.0029	(4.586)	0	0	0
2020/07/17	2040	05/11/2020	9.50	Put	Bond Future	17,039.6400	17.0396	17,348.2300	17.3482	1.811	0	0	0
2020/07/17	2040	05/11/2020	10.00	Put	Bond Future	13,323.2600	13.3233	13,606.9600	13.6070	2.129	0	0	0
2020/07/17	2040	05/11/2020	10.31	Call	Bond Future	1,103.4500	1.1034	1,023.7200	1.0237	(7.226)	0	0	0
2020/07/17	2040	05/11/2020	10.32	Put	Bond Future	11,200.9700	11.2010	11,464.4300	11.4644	2.352	0	0	0
2020/07/17	2040	05/11/2020	11.50	Call	Bond Future	3,601.0300	3.6010	3,424.7700	3.4248	(4.895)	0	0	0
2020/07/17	2040	05/11/2020	11.50	Put	Bond Future	5,419.6300	5.4196	5,587.2400	5.5872	3.093	0	0	2,000
2020/07/17	2040	05/11/2020	10.31	Put	Bond Future	11,264.1400	11.2641	11,528.2800	11.5283	2.345	0	0	0
2020/07/17	2040	05/11/2020	10.32	Call	Bond Future	1,116.0300	1.1160	1,035.6200	1.0356	(7.205)	0	0	0
2020/07/17	2040	04/02/2021	9.49	Call	Bond Future	849.2300	0.8492	796.6700	0.7967	(6.189)	0	0	500
2020/07/17	2040	04/02/2021	9.57	Put	Bond Future	18,315.3200	18.3153	18,607.7400	18.6077	1.597	0	0	0
2020/07/17	2040	04/02/2021	10.07	Put	Bond Future	14,813.9300	14.8139	15,082.5700	15.0826	1.813	0	0	0
2020/07/17	2040	04/02/2021	10.42	Put	Bond Future	12,631.6100	12.6316	12,881.1200	12.8811	1.975	0	0	0
2020/07/17	2040	04/02/2021			Bond Future	12.0132	77.8765	12.0711	77.5282	0.481	0.0000	0.0000	0
2020/07/17	2040	04/02/2021	10.07	Call	Bond Future	1,450.3900	1.4504	1,370.6800	1.3707	(5.496)	0	0	800
2020/07/17	2040	04/02/2021	11.74	Call	Bond Future	4,867.6200	4.8676	4,685.2600	4.6853	(3.746)	0	0	0
2020/07/17	2040	04/02/2021	11.74	Put	Bond Future	6,548.6500	6.5487	6,714.6400	6.7146	2.535	0	0	800
2020/07/17	2040	04/02/2021	10.41	Call	Bond Future	1,919.0600	1.9191	1,820.7900	1.8208	(5.121)	0	0	0
2020/07/17	2040	04/02/2021	10.41	Put	Bond Future	12,690.8900	12.6909	12,940.9700	12.9410	1.971	0	0	0
2020/07/17	2040	04/02/2021	9.49	Put	Bond Future	18,917.1700	18.9172	19,212.9600	19.2130	1.564	0	0	0
2020/07/17	2040	04/02/2021	9.57	Call	Bond Future	918.4700	0.9185	862.5400	0.8625	(6.089)	0	0	800
2020/07/17	2040	04/02/2021	10.42	Call	Bond Future	1,934.2400	1.9342	1,835.4000	1.8354	(5.110)	0	0	0
2020/07/17	2040	04/02/2021	10.24	Put	Bond Future	13,726.2600	13.7263	13,985.8400	13.9858	1.891	0	0	0
2020/07/17	2040	04/02/2021	10.24	Call	Bond Future	1,673.3100	1.6733	1,584.5400	1.5845	(5.305)	0	0	500
2020/07/17	2040	04/02/2021	11.57	Call	Bond Future	4,390.4400	4.3904	4,218.9000	4.2189	(3.907)	0	0	0
2020/07/17	2040	04/02/2021	11.57	Put	Bond Future	7,147.5800	7.1476	7,324.3900	7.3244	2.474	0	0	500
2020/07/17	2040	04/02/2021	10.40	Call	Bond Future	1,903.9600	1.9040	1,806.2600	1.8063	(5.131)	0	0	0
2020/07/17	2040	04/02/2021	10.40	Put	Bond Future	12,750.3500	12.7504	13,001.0000	13.0010	1.966	0	0	0
2020/07/17	2040	06/05/2021	12.44	Put	Bond Future	5,358.1400	5.3581	5,502.3700	5.5024	2.692	0	0	0
2020/07/17	2040	06/05/2021			Bond Future	12.2478	78.7994	12.3082	78.4468	0.493	0.0000	0.0000	0
2020/07/17	2040	06/05/2021	12.43	Call	Bond Future	6,440.5400	6.4405	6,232.6600	6.2327	(3.228)	0	0	0
2020/07/17	2040	06/05/2021	12.43	Put	Bond Future	5,384.7500	5.3848	5,529.5100	5.5295	2.688	0	0	0
2020/07/17	2040	06/05/2021	12.44	Call	Bond Future	6,471.1700	6.4712	6,262.7600	6.2628	(3.221)	0	0	0
2020/07/17	2040	06/05/2021	12.42	Call	Bond Future	6,409.6800	6.4097	6,202.3500	6.2024	(3.235)	0	0	0
2020/07/17	2040	06/05/2021	12.42	Put	Bond Future	5,411.1900	5.4112	5,556.5000	5.5565	2.685	0	0	0
2020/07/17	2040	05/08/2021	12.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	2040	05/08/2021			Bond Future	12.5139	75.1649	12.5772	74.8085	0.506	0.0000	0.0000	0
2020/07/17	2040	05/08/2021	12.47	Put	Bond Future	249.1900	0.2492	605.5700	0.6056	143.015	0	0	0
2020/07/17	2040	05/08/2021	12.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	2040	05/08/2021	12.49	Put	Bond Future	135.6000	0.1356	491.9800	0.4920	262.817	0	0	0
2020/07/17	2040	05/08/2021	12.48	Put	Bond Future	192.3600	0.1924	548.7400	0.5487	185.267	0	0	0
2020/07/17	2040	05/08/2021	12.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	2044	06/08/2020	9.66	Call	Bond Future	0.3700	0.0004	0.1900	0.0002	(48.649)	0	0	140
2020/07/17	2044	06/08/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	140
2020/07/17	2044	06/08/2020	9.98	Call	Bond Future	2.8000	0.0028	1.6400	0.0016	(41.429)	0	0	602
2020/07/17	2044	06/08/2020	11.09	Put	Bond Future	4,506.8700	4.5069	4,736.0400	4.7360	5.085	0	0	602

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
2020/07/17	2044	06/08/2020	9.88	Call	Bond Future	1.5400	0.0015	0.8700	0.0009	(43.506)	0	0	0
2020/07/17	2044	06/08/2020			Bond Future	11.7136	76.7271	11.7616	76.4244	0.410	0.0000	0.0000	61,197
2020/07/17	2044	06/08/2020	9.36	Put	Bond Future	17,796.7600	17.7968	18,099.4100	18.0994	1.701	0	0	0
2020/07/17	2044	06/08/2020	9.36	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	602
2020/07/17	2044	06/08/2020	9.98	Put	Bond Future	12,483.6500	12.4837	12,785.1600	12.7852	2.415	0	0	0
2020/07/17	2044	06/08/2020	9.86	Put	Bond Future	13,471.9200	13.4719	13,773.9900	13.7740	2.242	0	0	0
2020/07/17	2044	06/08/2020	9.86	Call	Bond Future	1.3600	0.0014	0.7600	0.0008	(44.118)	0	0	0
2020/07/17	2044	06/08/2020	9.66	Put	Bond Future	15,161.4400	15.1614	15,463.9300	15.4639	1.995	0	0	0
2020/07/17	2044	06/08/2020	9.01	Put	Bond Future	21,031.5000	21.0315	21,334.1700	21.3342	1.439	0	0	0
2020/07/17	2044	06/08/2020	11.09	Call	Bond Future	380.0000	0.3800	306.5000	0.3065	(19.342)	0	0	0
2020/07/17	2044	06/08/2020	9.88	Put	Bond Future	13,305.8900	13.3059	13,607.8900	13.6079	2.270	0	0	0
2020/07/17	2044	06/08/2020	10.93	Put	Bond Future	5,468.3600	5.4684	5,721.9600	5.7220	4.638	0	0	140
2020/07/17	2044	06/08/2020	10.93	Call	Bond Future	220.7400	0.2207	171.6700	0.1717	(22.230)	0	0	0
2020/07/17	2044	06/08/2020	9.87	Put	Bond Future	13,388.8400	13.3888	13,690.8700	13.6909	2.256	0	0	0
2020/07/17	2044	06/08/2020	9.87	Call	Bond Future	1.4500	0.0014	0.8100	0.0008	(44.138)	0	0	0
2020/07/17	2044	05/11/2020	11.06	Put	Bond Future	7,806.0900	7.8061	7,997.1400	7.9971	2.447	0	0	525
2020/07/17	2044	05/11/2020	11.43	Call	Bond Future	2,999.4400	2.9994	2,855.7700	2.8558	(4.790)	0	0	0
2020/07/17	2044	05/11/2020	9.72	Put	Bond Future	16,440.3500	16.4404	16,710.4400	16.7104	1.643	0	0	0
2020/07/17	2044	05/11/2020	9.97	Call	Bond Future	629.1800	0.6292	581.8700	0.5819	(7.519)	0	0	568
2020/07/17	2044	05/11/2020	9.29	Put	Bond Future	19,999.1600	19.9992	20,284.0700	20.2841	1.425	0	0	0
2020/07/17	2044	05/11/2020	9.96	Put	Bond Future	14,613.3100	14.6133	14,872.7500	14.8728	1.775	0	0	0
2020/07/17	2044	05/11/2020	10.36	Call	Bond Future	1,016.0600	1.0161	947.7500	0.9478	(6.723)	0	0	0
2020/07/17	2044	05/11/2020			Bond Future	11.9327	77.5293	11.9829	77.2231	0.420	0.0000	0.0000	0
2020/07/17	2044	05/11/2020	9.72	Call	Bond Future	448.2700	0.4483	412.1000	0.4121	(8.069)	0	0	1,815
2020/07/17	2044	05/11/2020	9.97	Put	Bond Future	14,539.7300	14.5397	14,798.6800	14.7987	1.781	0	0	0
2020/07/17	2044	05/11/2020	9.96	Call	Bond Future	621.0100	0.6210	574.1900	0.5742	(7.539)	0	0	0
2020/07/17	2044	05/11/2020	11.38	Call	Bond Future	2,869.6900	2.8697	2,729.8200	2.7298	(4.874)	0	0	0
2020/07/17	2044	05/11/2020	11.38	Put	Bond Future	6,393.2500	6.3933	6,559.6400	6.5596	2.603	0	0	568
2020/07/17	2044	05/11/2020	10.34	Call	Bond Future	992.7800	0.9928	925.6500	0.9256	(6.762)	0	0	0
2020/07/17	2044	05/11/2020	10.34	Put	Bond Future	11,963.7300	11.9637	12,202.8600	12.2029	1.999	0	0	0
2020/07/17	2044	05/11/2020	11.06	Call	Bond Future	2,110.7800	2.1108	1,995.5700	1.9956	(5.458)	0	0	0
2020/07/17	2044	05/11/2020	10.04	Put	Bond Future	14,030.4300	14.0304	14,285.9300	14.2859	1.821	0	0	0
2020/07/17	2044	05/11/2020	11.17	Put	Bond Future	7,294.6500	7.2947	7,477.2000	7.4772	2.503	0	0	1,815
2020/07/17	2044	05/11/2020	11.43	Put	Bond Future	6,192.6600	6.1927	6,355.2500	6.3552	2.626	0	0	1,815
2020/07/17	2044	05/11/2020	8.87	Put	Bond Future	23,814.8000	23.8148	24,109.3500	24.1093	1.237	0	0	0
2020/07/17	2044	05/11/2020	9.29	Call	Bond Future	234.8800	0.2349	213.5300	0.2135	(9.090)	0	0	568
2020/07/17	2044	05/11/2020	10.36	Put	Bond Future	11,832.7300	11.8327	12,070.6800	12.0707	2.011	0	0	0
2020/07/17	2044	05/11/2020	10.04	Call	Bond Future	688.6800	0.6887	637.9200	0.6379	(7.371)	0	0	525
2020/07/17	2044	05/11/2020	9.34	Put	Bond Future	19,566.9900	19.5670	19,850.4500	19.8505	1.449	0	0	0
2020/07/17	2044	05/11/2020	9.34	Call	Bond Future	254.3100	0.2543	231.5100	0.2315	(8.965)	0	0	525
2020/07/17	2044	05/11/2020	11.17	Call	Bond Future	2,357.2900	2.3573	2,233.5800	2.2336	(5.248)	0	0	0
2020/07/17	2044	05/11/2020	8.87	Call	Bond Future	114.9000	0.1149	103.1900	0.1032	(10.191)	0	0	1,815
2020/07/17	2044	05/11/2020	10.02	Put	Bond Future	14,174.9100	14.1749	14,431.4100	14.4314	1.810	0	0	0
2020/07/17	2044	05/11/2020	10.02	Call	Bond Future	671.2600	0.6713	621.5000	0.6215	(7.413)	0	0	1,815
2020/07/17	2044	05/11/2020	10.35	Call	Bond Future	1,004.3700	1.0044	936.6500	0.9367	(6.743)	0	0	0
2020/07/17	2044	05/11/2020	10.35	Put	Bond Future	11,898.1200	11.8981	12,136.6600	12.1367	2.005	0	0	0
2020/07/17	2044	04/02/2021	10.04	Put	Bond Future	15,941.5500	15.9415	16,186.2900	16.1863	1.535	0	0	0
2020/07/17	2044	04/02/2021	10.37	Call	Bond Future	1,685.2100	1.6852	1,604.2800	1.6043	(4.802)	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
2020/07/17	2044	04/02/2021	10.35	Put	Bond Future	13,886.5800	13.8866	14,116.7800	14.1168	1.658	0	0	0
2020/07/17	2044	04/02/2021			Bond Future	12.1574	74.0461	12.2099	73.7360	0.432	0.0000	0.0000	0
2020/07/17	2044	04/02/2021	10.37	Put	Bond Future	13,760.3500	13.7604	13,989.5700	13.9896	1.666	0	0	0
2020/07/17	2044	04/02/2021	10.35	Call	Bond Future	1,657.7300	1.6577	1,577.7800	1.5778	(4.823)	0	0	0
2020/07/17	2044	04/02/2021	10.04	Call	Bond Future	1,270.4700	1.2705	1,205.0600	1.2051	(5.148)	0	0	0
2020/07/17	2044	04/02/2021	10.84	Call	Bond Future	2,421.6800	2.4217	2,316.3800	2.3164	(4.348)	0	0	0
2020/07/17	2044	04/02/2021	10.36	Put	Bond Future	13,823.3700	13.8234	14,053.0800	14.0531	1.662	0	0	0
2020/07/17	2044	04/02/2021	10.84	Put	Bond Future	11,012.5000	11.0125	11,217.3500	11.2173	1.860	0	0	405
2020/07/17	2044	04/02/2021	10.29	Call	Bond Future	1,577.1300	1.5771	1,500.1000	1.5001	(4.884)	0	0	0
2020/07/17	2044	04/02/2021	10.29	Put	Bond Future	14,269.8800	14.2699	14,503.0000	14.5030	1.634	0	0	405
2020/07/17	2044	04/02/2021	9.66	Put	Bond Future	18,714.1300	18.7141	18,974.6900	18.9747	1.392	0	0	0
2020/07/17	2044	04/02/2021	9.66	Call	Bond Future	889.5600	0.8896	839.9700	0.8400	(5.575)	0	0	405
2020/07/17	2044	04/02/2021	10.36	Call	Bond Future	1,671.4300	1.6714	1,590.9900	1.5910	(4.813)	0	0	0
2020/07/17	2044	06/05/2021	12.43	Put	Bond Future	5,724.1200	5.7241	5,858.3000	5.8583	2.344	0	0	0
2020/07/17	2044	06/05/2021	12.44	Call	Bond Future	5,987.3700	5.9874	5,807.1000	5.8071	(3.011)	0	0	0
2020/07/17	2044	06/05/2021			Bond Future	12.3891	74.9237	12.4440	74.6098	0.443	0.0000	0.0000	0
2020/07/17	2044	06/05/2021	12.45	Call	Bond Future	6,016.7900	6.0168	5,836.0300	5.8360	(3.004)	0	0	0
2020/07/17	2044	06/05/2021	12.45	Put	Bond Future	5,668.8900	5.6689	5,802.0900	5.8021	2.350	0	0	0
2020/07/17	2044	06/05/2021	12.43	Call	Bond Future	5,958.0000	5.9580	5,778.2200	5.7782	(3.017)	0	0	0
2020/07/17	2044	06/05/2021	12.44	Put	Bond Future	5,696.4400	5.6964	5,830.1300	5.8301	2.347	0	0	0
2020/07/17	2044	05/08/2021	12.60	Put	Bond Future	288.9300	0.2889	606.3100	0.6063	109.847	0	0	0
2020/07/17	2044	05/08/2021	12.61	Put	Bond Future	233.2400	0.2332	550.6200	0.5506	136.074	0	0	0
2020/07/17	2044	05/08/2021			Bond Future	12.6520	71.3715	12.7096	71.0541	0.455	0.0000	0.0000	0
2020/07/17	2044	05/08/2021	12.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	2044	05/08/2021	12.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	2044	05/08/2021	12.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	2044	05/08/2021	12.59	Put	Bond Future	344.7000	0.3447	662.0800	0.6621	92.074	0	0	0
2020/07/17	2046	06/08/2020			Bond Future	91.7242	91.7242	91.7108	91.7108	(0.015)	0.0000	0.0000	12,382
2020/07/17	2046	05/11/2020			Bond Future	90.9411	90.9411	90.9271	90.9271	(0.015)	0.0000	0.0000	3,975
2020/07/17	2046	04/02/2021			Bond Future	92.0156	92.0156	92.0009	92.0009	(0.016)	0.0000	0.0000	0
2020/07/17	2046	06/05/2021			Bond Future	91.3384	91.3384	91.3234	91.3234	(0.016)	0.0000	0.0000	0
2020/07/17	2046	05/08/2021			Bond Future	92.3707	92.3707	92.3558	92.3558	(0.016)	0.0000	0.0000	0
2020/07/17	2050	06/08/2020			Bond Future	92.7256	92.7256	92.3751	92.3751	(0.378)	0.0000	0.0000	14,575
2020/07/17	2050	05/11/2020			Bond Future	93.7177	93.7177	93.3630	93.3630	(0.378)	0.0000	0.0000	2,590
2020/07/17	2050	04/02/2021			Bond Future	92.9370	92.9370	92.5776	92.5776	(0.387)	0.0000	0.0000	0
2020/07/17	2050	06/05/2021			Bond Future	94.0588	94.0588	93.6949	93.6949	(0.387)	0.0000	0.0000	0
2020/07/17	2050	05/08/2021			Bond Future	93.1974	93.1974	92.8295	92.8295	(0.395)	0.0000	0.0000	0
2020/07/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	AL37	06/08/2020			Index Future	734.1100	734.1100	733.1500	733.1500	(0.131)	0.0000	0.0000	0
2020/07/17	AL37	05/11/2020			Index Future	741.8650	741.8650	740.8920	740.8920	(0.131)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/17	AL37	04/02/2021			Index Future	750.4450	750.4450	749.4570	749.4570	(0.132)	0.0000	0.0000	0
2020/07/17	AL37	06/05/2021			Index Future	759.3190	759.3190	758.3180	758.3180	(0.132)	0.0000	0.0000	0
2020/07/17	AL37	05/08/2021			Index Future	759.7800	759.7800	759.7800	759.7800	0.000	0.0000	0.0000	0
2020/07/17	AL7T	06/08/2020			Index Future	800.1320	800.1320	797.3830	797.3830	(0.344)	0.0000	0.0000	0
2020/07/17	AL7T	05/11/2020			Index Future	808.5850	808.5850	805.8020	805.8020	(0.344)	0.0000	0.0000	0
2020/07/17	AL7T	04/02/2021			Index Future	817.9360	817.9360	815.1180	815.1180	(0.345)	0.0000	0.0000	0
2020/07/17	AL7T	06/05/2021			Index Future	827.6080	827.6080	824.7550	824.7550	(0.345)	0.0000	0.0000	0
2020/07/17	AL7T	05/08/2021			Index Future	829.6000	829.6000	829.6000	829.6000	0.000	0.0000	0.0000	0
2020/07/17	ALBI	06/08/2020			Index Future	699.2290	699.2290	697.0780	697.0780	(0.308)	0.0000	0.0000	213
2020/07/17	ALBI	05/11/2020			Index Future	706.6160	706.6160	704.4390	704.4390	(0.308)	0.0000	0.0000	0
2020/07/17	ALBI	04/02/2021			Index Future	714.7880	714.7880	712.5820	712.5820	(0.309)	0.0000	0.0000	0
2020/07/17	ALBI	06/05/2021			Index Future	723.2410	723.2410	721.0070	721.0070	(0.309)	0.0000	0.0000	0
2020/07/17	ALBI	05/08/2021			Index Future	727.9300	727.9300	727.9300	727.9300	0.000	0.0000	0.0000	0
2020/07/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/07/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/07/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/17	ES33	06/08/2020			Bond Future	12.0109	73.6397	12.0635	73.3735	0.438	0.0000	0.0000	350
2020/07/17	ES33	05/11/2020			Bond Future	12.2794	70.6354	12.3343	70.3661	0.447	0.0000	0.0000	0
2020/07/17	ES33	04/02/2021			Bond Future	12.5549	71.4534	12.6123	71.1806	0.458	0.0000	0.0000	0
2020/07/17	ES33	06/05/2021			Bond Future	12.8345	68.5222	12.8946	68.2459	0.468	0.0000	0.0000	0
2020/07/17	ES33	05/08/2021			Bond Future	13.1455	69.2797	13.2084	69.0005	0.478	0.0000	0.0000	0
2020/07/17	ES42	06/08/2020			Bond Future	12.4333	73.1736	12.4860	72.8810	0.424	0.0000	0.0000	4,919
2020/07/17	ES42	05/11/2020			Bond Future	12.6939	69.6808	12.7491	69.3848	0.435	0.0000	0.0000	0
2020/07/17	ES42	04/02/2021			Bond Future	12.9531	70.4887	13.0111	70.1888	0.447	0.0000	0.0000	0
2020/07/17	ES42	06/05/2021			Bond Future	13.2268	67.0647	13.2877	66.7611	0.460	0.0000	0.0000	0
2020/07/17	ES42	05/08/2021			Bond Future	13.5226	67.8053	13.5865	67.4986	0.472	0.0000	0.0000	0
2020/07/17	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	GOVI	06/08/2020	728.12	Put	GOVI	372,890.0000	37.2890	394,140.0000	39.4140	5.699	0	0	0
2020/07/17	GOVI	06/08/2020			GOVI	690.8310	690.8310	688.7060	688.7060	(0.308)	0.0000	0.0000	1,022
2020/07/17	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/07/17	GOVI	06/08/2020	728.14	Put	GOVI	373,090.0000	37.3090	394,340.0000	39.4340	5.696	0	0	0
2020/07/17	GOVI	06/08/2020	728.13	Put	GOVI	372,990.0000	37.2990	394,240.0000	39.4240	5.697	0	0	0
2020/07/17	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	GOVI	05/11/2020	737.84	Put	GOVI	397,110.0000	39.7110	418,620.0000	41.8620	5.417	0	0	0
2020/07/17	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	GOVI	05/11/2020			GOVI	698.1290	698.1290	695.9780	695.9780	(0.308)	0.0000	0.0000	0
2020/07/17	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	GOVI	05/11/2020	737.83	Put	GOVI	397,010.0000	39.7010	418,520.0000	41.8520	5.418	0	0	0
2020/07/17	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	GOVI	05/11/2020	737.85	Put	GOVI	397,210.0000	39.7210	418,720.0000	41.8720	5.415	0	0	0
2020/07/17	GOVI	04/02/2021	750.96	Put	GOVI	447,570.0000	44.7570	469,360.0000	46.9360	4.869	0	0	0
2020/07/17	GOVI	04/02/2021			GOVI	706.2030	706.2030	704.0240	704.0240	(0.309)	0.0000	0.0000	0
2020/07/17	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	GOVI	04/02/2021	750.95	Put	GOVI	447,470.0000	44.7470	469,260.0000	46.9260	4.870	0	0	0
2020/07/17	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	GOVI	04/02/2021	750.94	Put	GOVI	447,370.0000	44.7370	469,160.0000	46.9160	4.871	0	0	0
2020/07/17	GOVI	06/05/2021	678.67	Call	GOVI	358,840.0000	35.8840	336,780.0000	33.6780	(6.148)	0	0	0
2020/07/17	GOVI	06/05/2021			GOVI	714.5540	714.5540	712.3480	712.3480	(0.309)	0.0000	0.0000	0
2020/07/17	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	GOVI	06/05/2021	678.68	Call	GOVI	358,740.0000	35.8740	336,680.0000	33.6680	(6.149)	0	0	0
2020/07/17	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	GOVI	06/05/2021	678.69	Call	GOVI	358,640.0000	35.8640	336,580.0000	33.6580	(6.151)	0	0	0
2020/07/17	GOVI	05/08/2021	719.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	GOVI	05/08/2021			GOVI	719.1400	719.1400	719.1400	719.1400	0.000	0.0000	0.0000	0
2020/07/17	GOVI	05/08/2021	719.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	GOVI	05/08/2021	719.15	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/07/17	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	GOVI	05/08/2021	719.13	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/07/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/07/17	IGOV	06/08/2020			Index Future	248.6580	248.6580	248.7390	248.7390	0.033	0.0000	0.0000	1,207
2020/07/17	IGOV	05/11/2020			Index Future	251.3470	251.3470	251.4280	251.4280	0.032	0.0000	0.0000	47
2020/07/17	IGOV	04/02/2021			Index Future	254.3150	254.3150	254.3950	254.3950	0.031	0.0000	0.0000	0
2020/07/17	IGOV	06/05/2021			Index Future	257.3820	257.3820	257.4630	257.4630	0.031	0.0000	0.0000	0
2020/07/17	IGOV	05/08/2021			Index Future	259.6600	259.6600	259.6600	259.6600	0.000	0.0000	0.0000	0
2020/07/17	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/07/17	IS05	17/12/2020			Interest Rate Swap	94.0300	94.0300	94.0300	94.0300	0.000	0.0000	0.0000	0
2020/07/17	IS05	16/03/2021			Interest Rate Swap	92.2600	92.2600	92.2600	92.2600	0.000	0.0000	0.0000	0
2020/07/17	IS05	15/06/2021			Interest Rate Swap	90.4100	90.4100	90.4000	90.4000	(0.011)	0.0000	0.0000	0
2020/07/17	IS05	21/09/2021			Interest Rate Swap	89.3800	89.3800	89.3700	89.3700	(0.011)	0.0000	0.0000	0
2020/07/17	IS05	21/12/2021			Interest Rate Swap	90.6500	90.6500	90.6400	90.6400	(0.011)	0.0000	0.0000	51
2020/07/17	IS05	15/03/2022			Interest Rate Swap	90.0900	90.0900	90.0700	90.0700	(0.022)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/17	IS05	21/06/2022			Interest Rate Swap	90.2000	90.2000	90.1800	90.1800	(0.022)	0.0000	0.0000	0
2020/07/17	IS05	20/09/2022			Interest Rate Swap	93.3500	93.3500	93.3100	93.3100	(0.043)	0.0000	0.0000	0
2020/07/17	IS05	20/12/2022			Interest Rate Swap	93.8600	93.8600	93.8100	93.8100	(0.053)	0.0000	0.0000	0
2020/07/17	IS05	22/03/2023			Interest Rate Swap	86.2700	86.2700	86.2200	86.2200	(0.058)	0.0000	0.0000	0
2020/07/17	IS05	20/06/2023			Interest Rate Swap	91.8400	91.8400	91.7900	91.7900	(0.054)	0.0000	0.0000	0
2020/07/17	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/07/17	IS10	17/12/2025			Interest Rate Swap	80.5300	80.5300	80.4900	80.4900	(0.050)	0.0000	0.0000	0
2020/07/17	IS10	16/03/2026			Interest Rate Swap	77.1700	77.1700	77.1400	77.1400	(0.039)	0.0000	0.0000	0
2020/07/17	IS10	15/06/2026			Interest Rate Swap	75.7000	75.7000	75.6700	75.6700	(0.040)	0.0000	0.0000	0
2020/07/17	IS10	21/09/2026			Interest Rate Swap	77.8600	77.8600	77.8300	77.8300	(0.039)	0.0000	0.0000	0
2020/07/17	IS10	21/12/2026			Interest Rate Swap	82.0400	82.0400	82.0000	82.0000	(0.049)	0.0000	0.0000	0
2020/07/17	IS10	15/03/2027			Interest Rate Swap	80.7200	80.7200	80.6600	80.6600	(0.074)	0.0000	0.0000	0
2020/07/17	IS10	21/06/2027			Interest Rate Swap	82.9300	82.9300	82.8700	82.8700	(0.072)	0.0000	0.0000	0
2020/07/17	IS10	20/09/2027			Interest Rate Swap	88.8300	88.8300	88.7800	88.7800	(0.056)	0.0000	0.0000	0
2020/07/17	IS10	20/12/2027			Interest Rate Swap	89.3200	89.3200	89.2600	89.2600	(0.067)	0.0000	0.0000	0
2020/07/17	IS10	22/03/2028			Interest Rate Swap	82.4300	82.4300	82.3800	82.3800	(0.061)	0.0000	0.0000	0
2020/07/17	IS10	20/06/2028			Interest Rate Swap	90.3100	90.3100	90.2700	90.2700	(0.044)	0.0000	0.0000	0
2020/07/17	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/07/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/07/17	JBAF	19/08/2020			Jibar Tradeable Future	3.6350	96.3650	3.6350	96.3650	0.000	0.0000	0.0000	0
2020/07/17	JBAF	16/09/2020			Jibar Tradeable Future	3.5850	96.4150	3.5550	96.4450	(0.837)	0.0000	0.0000	0
2020/07/17	JBAF	21/10/2020			Jibar Tradeable Future	3.4950	96.5050	3.4650	96.5350	(0.858)	0.0000	0.0000	0
2020/07/17	JBAF	18/11/2020			Jibar Tradeable Future	3.4850	96.5150	3.4650	96.5350	(0.574)	0.0000	0.0000	0
2020/07/17	JBAF	15/12/2020			Jibar Tradeable Future	3.4750	96.5250	3.4450	96.5550	(0.863)	0.0000	0.0000	30
2020/07/17	JBAF	20/01/2021			Jibar Tradeable Future	3.4750	96.5250	3.4550	96.5450	(0.576)	0.0000	0.0000	0
2020/07/17	JBAF	17/03/2021			Jibar Tradeable Future	3.5000	96.5000	3.4600	96.5400	(1.143)	0.0000	0.0000	0
2020/07/17	JBAF	15/06/2021			Jibar Tradeable Future	3.6700	96.3300	3.6200	96.3800	(1.362)	0.0000	0.0000	0
2020/07/17	JBAF	15/09/2021			Jibar Tradeable Future	3.7050	96.2950	3.6550	96.3450	(1.350)	0.0000	0.0000	0
2020/07/17	JBAF	15/12/2021			Jibar Tradeable Future	3.9600	96.0400	3.9000	96.1000	(1.515)	0.0000	0.0000	0
2020/07/17	JBAF	16/03/2022			Jibar Tradeable Future	4.0450	95.9550	3.9850	96.0150	(1.483)	0.0000	0.0000	0
2020/07/17	JBAF	15/06/2022			Jibar Tradeable Future	4.5450	95.4550	4.4850	95.5150	(1.320)	0.0000	0.0000	0
2020/07/17	R023	06/08/2020	7.26	Call	Bond Future	6,129.2500	6.1292	6,092.9200	6.0929	(0.593)	0	0	0
2020/07/17	R023	06/08/2020			Bond Future	4.7014	110.7226	4.7160	110.6863	0.311	0.0000	0.0000	32,030
2020/07/17	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R023	06/08/2020	7.27	Call	Bond Future	6,152.3300	6.1523	6,116.0000	6.1160	(0.591)	0	0	0
2020/07/17	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R023	06/08/2020	7.28	Call	Bond Future	6,175.4000	6.1754	6,139.0700	6.1391	(0.588)	0	0	0
2020/07/17	R023	05/11/2020	7.46	Put	Bond Future	0.2100	0.0002	0.2100	0.0002	0.000	0	0	0
2020/07/17	R023	05/11/2020	7.47	Put	Bond Future	0.2000	0.0002	0.2000	0.0002	0.000	0	0	0
2020/07/17	R023	05/11/2020			Bond Future	4.7544	107.9736	4.7710	107.9363	0.349	0.0000	0.0000	3,370
2020/07/17	R023	05/11/2020	7.46	Call	Bond Future	5,867.0600	5.8671	5,829.7800	5.8298	(0.635)	0	0	0
2020/07/17	R023	05/11/2020	7.47	Call	Bond Future	5,887.9700	5.8880	5,850.6900	5.8507	(0.633)	0	0	0
2020/07/17	R023	05/11/2020	7.45	Call	Bond Future	5,846.1600	5.8462	5,808.8800	5.8089	(0.638)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/17	R023	05/11/2020	7.45	Put	Bond Future	0.2200	0.0002	0.2200	0.0002	0.000	0	0	0
2020/07/17	R023	04/02/2021	6.34	Call	Bond Future	3,169.0300	3.1690	3,133.0800	3.1331	(1.134)	0	0	0
2020/07/17	R023	04/02/2021	6.32	Put	Bond Future	85.8600	0.0859	88.2100	0.0882	2.737	0	0	0
2020/07/17	R023	04/02/2021			Bond Future	4.7711	109.2231	4.7902	109.1849	0.400	0.0000	0.0000	0
2020/07/17	R023	04/02/2021	6.34	Put	Bond Future	82.5800	0.0826	84.8600	0.0849	2.761	0	0	0
2020/07/17	R023	04/02/2021	6.32	Call	Bond Future	3,133.7000	3.1337	3,097.8200	3.0978	(1.145)	0	0	0
2020/07/17	R023	04/02/2021	6.33	Put	Bond Future	84.2100	0.0842	86.5200	0.0865	2.743	0	0	0
2020/07/17	R023	04/02/2021	6.33	Call	Bond Future	3,151.3600	3.1514	3,115.4400	3.1154	(1.140)	0	0	0
2020/07/17	R023	06/05/2021	7.58	Call	Bond Future	4,838.1300	4.8381	4,799.6500	4.7996	(0.795)	0	0	0
2020/07/17	R023	06/05/2021			Bond Future	4.7668	106.6053	4.7888	106.5663	0.462	0.0000	0.0000	0
2020/07/17	R023	06/05/2021	7.56	Call	Bond Future	4,805.4600	4.8055	4,767.0000	4.7670	(0.800)	0	0	0
2020/07/17	R023	06/05/2021	7.56	Put	Bond Future	14.3600	0.0144	14.8600	0.0149	3.482	0	0	0
2020/07/17	R023	06/05/2021	7.58	Put	Bond Future	13.7700	0.0138	14.2500	0.0143	3.486	0	0	0
2020/07/17	R023	06/05/2021	7.57	Call	Bond Future	4,821.7900	4.8218	4,783.3200	4.7833	(0.798)	0	0	0
2020/07/17	R023	06/05/2021	7.57	Put	Bond Future	14.0600	0.0141	14.5500	0.0146	3.485	0	0	0
2020/07/17	R023	05/08/2021	5.30	Call	Bond Future	726.0300	0.7260	686.8000	0.6868	(5.403)	0	0	0
2020/07/17	R023	05/08/2021	5.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R023	05/08/2021			Bond Future	4.8215	107.7847	4.8472	107.7455	0.534	0.0000	0.0000	0
2020/07/17	R023	05/08/2021	5.31	Call	Bond Future	741.1300	0.7411	701.9000	0.7019	(5.293)	0	0	0
2020/07/17	R023	05/08/2021	5.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R023	05/08/2021	5.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R023	05/08/2021	5.29	Call	Bond Future	710.9200	0.7109	671.6900	0.6717	(5.518)	0	0	0
2020/07/17	R035	06/08/2020	9.00	Put	Bond Future	14,475.2600	14.4753	14,809.5800	14.8096	2.310	0	0	0
2020/07/17	R035	06/08/2020	10.45	Put	Bond Future	4,205.3600	4.2054	4,460.8800	4.4609	6.076	0	0	500
2020/07/17	R035	06/08/2020	9.67	Call	Bond Future	14.1000	0.0141	8.8400	0.0088	(37.305)	0	0	500
2020/07/17	R035	06/08/2020	9.92	Put	Bond Future	7,564.0300	7.5640	7,883.7000	7.8837	4.226	0	0	0
2020/07/17	R035	06/08/2020			Bond Future	11.0355	88.4946	11.0885	88.1601	0.480	0.0000	0.0000	105,543
2020/07/17	R035	06/08/2020	9.00	Call	Bond Future	0.2400	0.0002	0.1200	0.0001	(50.000)	0	0	24,761
2020/07/17	R035	06/08/2020	9.09	Put	Bond Future	13,762.0500	13.7620	14,096.2600	14.0963	2.428	0	0	0
2020/07/17	R035	06/08/2020	9.09	Call	Bond Future	0.4600	0.0005	0.2300	0.0002	(50.000)	0	0	500
2020/07/17	R035	06/08/2020	9.67	Put	Bond Future	9,350.6900	9.3507	9,679.8700	9.6799	3.520	0	0	0
2020/07/17	R035	06/08/2020	9.92	Call	Bond Future	46.2100	0.0462	31.4400	0.0314	(31.963)	0	0	0
2020/07/17	R035	06/08/2020	9.91	Put	Bond Future	7,633.7900	7.6338	7,954.0000	7.9540	4.195	0	0	0
2020/07/17	R035	06/08/2020	10.45	Call	Bond Future	377.1400	0.3771	298.2200	0.2982	(20.926)	0	0	0
2020/07/17	R035	06/08/2020	9.93	Call	Bond Future	48.3000	0.0483	32.9500	0.0329	(31.781)	0	0	0
2020/07/17	R035	06/08/2020	8.75	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	3,000
2020/07/17	R035	06/08/2020	8.75	Put	Bond Future	16,496.1300	16.4961	16,830.5500	16.8306	2.027	0	0	0
2020/07/17	R035	06/08/2020	9.91	Call	Bond Future	44.2100	0.0442	29.9800	0.0300	(32.187)	0	0	0
2020/07/17	R035	06/08/2020	9.93	Put	Bond Future	7,494.4300	7.4944	7,813.5200	7.8135	4.258	0	0	0
2020/07/17	R035	05/11/2020	10.34	Put	Bond Future	7,793.1900	7.7932	8,015.0200	8.0150	2.846	0	0	0
2020/07/17	R035	05/11/2020			Bond Future	11.2608	84.9460	11.3161	84.6076	0.491	0.0000	0.0000	0
2020/07/17	R035	05/11/2020	10.33	Call	Bond Future	1,823.5800	1.8236	1,707.8800	1.7079	(6.345)	0	0	0
2020/07/17	R035	05/11/2020	10.33	Put	Bond Future	7,841.3100	7.8413	8,063.9800	8.0640	2.840	0	0	0
2020/07/17	R035	05/11/2020	10.34	Call	Bond Future	1,843.4600	1.8435	1,726.9200	1.7269	(6.322)	0	0	0
2020/07/17	R035	05/11/2020	10.32	Call	Bond Future	1,803.6700	1.8037	1,688.8200	1.6888	(6.368)	0	0	0
2020/07/17	R035	05/11/2020	10.32	Put	Bond Future	7,889.4800	7.8895	8,113.0000	8.1130	2.833	0	0	0
2020/07/17	R035	04/02/2021	11.14	Put	Bond Future	6,501.0200	6.5010	6,672.2100	6.6722	2.633	0	0	650

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/17	R035	04/02/2021	10.04	Put	Bond Future	11,339.6500		11.3396	11,580.9700	11.5810	2.128	0	0	0
2020/07/17	R035	04/02/2021	10.14	Put	Bond Future	10,805.6500		10.8057	11,041.1200	11.0411	2.179	0	0	650
2020/07/17	R035	04/02/2021	10.05	Call	Bond Future	1,997.6000		1.9976	1,895.6100	1.8956	(5.106)	0	0	0
2020/07/17	R035	04/02/2021			Bond Future	11.4911		85.9293	11.5489	85.5866	0.503	0.0000	0.0000	0
2020/07/17	R035	04/02/2021	10.06	Call	Bond Future	2,013.2700		2.0133	1,910.6900	1.9107	(5.095)	0	0	0
2020/07/17	R035	04/02/2021	10.06	Put	Bond Future	11,231.5600		11.2316	11,471.7200	11.4717	2.138	0	0	0
2020/07/17	R035	04/02/2021	10.14	Call	Bond Future	2,141.6600		2.1417	2,034.3900	2.0344	(5.009)	0	0	0
2020/07/17	R035	04/02/2021	11.14	Call	Bond Future	4,370.4300		4.3704	4,198.8800	4.1989	(3.925)	0	0	0
2020/07/17	R035	04/02/2021	10.04	Call	Bond Future	1,982.0200		1.9820	1,880.6000	1.8806	(5.117)	0	0	0
2020/07/17	R035	04/02/2021	10.05	Put	Bond Future	11,285.5200		11.2855	11,526.2700	11.5263	2.133	0	0	0
2020/07/17	R035	06/05/2021	12.77	Call	Bond Future	9,071.2600		9.0713	8,825.0800	8.8251	(2.714)	0	0	0
2020/07/17	R035	06/05/2021	11.55	Call	Bond Future	5,099.3600		5.0994	4,916.3000	4.9163	(3.590)	0	0	0
2020/07/17	R035	06/05/2021	10.24	Put	Bond Future	11,447.8400		11.4478	11,690.4900	11.6905	2.120	0	0	0
2020/07/17	R035	06/05/2021	12.35	Put	Bond Future	4,073.3400		4.0733	4,193.4200	4.1934	2.948	0	0	0
2020/07/17	R035	06/05/2021	12.37	Call	Bond Future	7,662.4500		7.6625	7,434.5600	7.4346	(2.974)	0	0	0
2020/07/17	R035	06/05/2021			Bond Future	11.7204		82.4685	11.7806	82.1215	0.514	0.0000	0.0000	0
2020/07/17	R035	06/05/2021	12.35	Call	Bond Future	7,593.8800		7.5939	7,366.9700	7.3670	(2.988)	0	0	0
2020/07/17	R035	06/05/2021	12.37	Put	Bond Future	4,033.8600		4.0339	4,152.9600	4.1530	2.953	0	0	0
2020/07/17	R035	06/05/2021	12.77	Put	Bond Future	3,328.4700		3.3285	3,429.2800	3.4293	3.029	0	0	1,650
2020/07/17	R035	06/05/2021	11.55	Put	Bond Future	6,092.8800		6.0929	6,256.8100	6.2568	2.691	0	0	1,650
2020/07/17	R035	06/05/2021	10.24	Call	Bond Future	2,177.9800		2.1780	2,073.6400	2.0736	(4.791)	0	0	793
2020/07/17	R035	06/05/2021	12.36	Put	Bond Future	4,053.4100		4.0534	4,173.0000	4.1730	2.950	0	0	0
2020/07/17	R035	06/05/2021	10.81	Put	Bond Future	8,735.0900		8.7351	8,944.7100	8.9447	2.400	0	0	0
2020/07/17	R035	06/05/2021	10.81	Call	Bond Future	3,210.1200		3.2101	3,072.7500	3.0727	(4.279)	0	0	1,650
2020/07/17	R035	06/05/2021	12.02	Call	Bond Future	6,503.3800		6.5034	6,293.5900	6.2936	(3.226)	0	0	0
2020/07/17	R035	06/05/2021	12.02	Put	Bond Future	4,798.8200		4.7988	4,936.0200	4.9360	2.859	0	0	793
2020/07/17	R035	06/05/2021	11.32	Call	Bond Future	4,465.3500		4.4654	4,296.1700	4.2962	(3.789)	0	0	0
2020/07/17	R035	06/05/2021	11.32	Put	Bond Future	6,829.0900		6.8291	7,006.9000	7.0069	2.604	0	0	793
2020/07/17	R035	06/05/2021	12.36	Call	Bond Future	7,628.0000		7.6280	7,400.6000	7.4006	(2.981)	0	0	0
2020/07/17	R035	05/08/2021	5.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R035	05/08/2021			Bond Future	11.9797		83.3804	12.0426	83.0297	0.525	0.0000	0.0000	0
2020/07/17	R035	05/08/2021	5.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R035	05/08/2021	5.29	Put	Bond Future	54,943.5900		54.9436	55,294.2500	55.2943	0.638	0	0	0
2020/07/17	R035	05/08/2021	5.31	Put	Bond Future	54,710.3000		54.7103	55,060.9600	55.0610	0.641	0	0	0
2020/07/17	R035	05/08/2021	5.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R035	05/08/2021	5.30	Put	Bond Future	54,826.8800		54.8269	55,177.5400	55.1775	0.640	0	0	0
2020/07/17	R186	06/08/2020	8.38	Put	Bond Future	57.6200		0.0576	58.7500	0.0588	1.961	0	0	0
2020/07/17	R186	06/08/2020	7.45	Call	Bond Future	692.8800		0.6929	611.0100	0.6110	(11.816)	0	0	2,500
2020/07/17	R186	06/08/2020	9.00	Call	Bond Future	7,413.1500		7.4132	7,259.3200	7.2593	(2.075)	0	0	900
2020/07/17	R186	06/08/2020	8.00	Call	Bond Future	2,538.7500		2.5388	2,397.2200	2.3972	(5.575)	0	0	900
2020/07/17	R186	06/08/2020	8.25	Call	Bond Future	3,690.5400		3.6905	3,539.9400	3.5399	(4.081)	0	0	0
2020/07/17	R186	06/08/2020			Bond Future	7.5740		116.0229	7.6024	115.8692	0.375	0.0000	0.0000	72,951
2020/07/17	R186	06/08/2020	8.37	Call	Bond Future	4,274.3800		4.2744	4,121.9400	4.1219	(3.566)	0	0	0
2020/07/17	R186	06/08/2020	8.37	Put	Bond Future	60.1400		0.0601	61.3800	0.0614	2.062	0	0	0
2020/07/17	R186	06/08/2020	9.00	Put	Bond Future	2.4100		0.0024	2.2600	0.0023	(6.224)	0	0	0
2020/07/17	R186	06/08/2020	8.38	Call	Bond Future	4,323.5400		4.3235	4,170.9900	4.1710	(3.528)	0	0	0
2020/07/17	R186	06/08/2020	7.45	Put	Bond Future	1,367.7700		1.3678	1,439.5800	1.4396	5.250	0	0	2,500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/17	R186	06/08/2020	8.00	Put	Bond Future	258.5100	0.2585	270.6600	0.2707	4.700	0	0	15,177
2020/07/17	R186	06/08/2020	8.25	Put	Bond Future	98.8700	0.0989	101.9500	0.1020	3.115	0	0	0
2020/07/17	R186	06/08/2020	8.36	Call	Bond Future	4,225.2500	4.2252	4,072.9200	4.0729	(3.605)	0	0	0
2020/07/17	R186	06/08/2020	8.36	Put	Bond Future	62.7200	0.0627	64.0700	0.0641	2.152	0	0	0
2020/07/17	R186	05/11/2020	7.50	Call	Bond Future	1,997.0100	1.9970	1,919.2400	1.9192	(3.894)	0	0	80
2020/07/17	R186	05/11/2020	8.00	Put	Bond Future	2,025.5300	2.0255	2,078.9000	2.0789	2.635	0	0	0
2020/07/17	R186	05/11/2020	8.65	Call	Bond Future	5,534.3700	5.5344	5,406.8200	5.4068	(2.305)	0	0	0
2020/07/17	R186	05/11/2020	8.64	Put	Bond Future	1,005.3200	1.0053	1,033.9400	1.0339	2.847	0	0	0
2020/07/17	R186	05/11/2020			Bond Future	7.7519	117.2358	7.7820	117.0800	0.388	0.0000	0.0000	181
2020/07/17	R186	05/11/2020	7.00	Put	Bond Future	5,069.8500	5.0699	5,173.2100	5.1732	2.039	0	0	0
2020/07/17	R186	05/11/2020	7.00	Call	Bond Future	1,082.7800	1.0828	1,030.2800	1.0303	(4.849)	0	0	1,200
2020/07/17	R186	05/11/2020	8.66	Call	Bond Future	5,572.3600	5.5724	5,444.5000	5.4445	(2.295)	0	0	0
2020/07/17	R186	05/11/2020	8.66	Put	Bond Future	982.9000	0.9829	1,010.9000	1.0109	2.849	0	0	0
2020/07/17	R186	05/11/2020	7.50	Put	Bond Future	3,313.3500	3.3133	3,391.4400	3.3914	2.357	0	0	0
2020/07/17	R186	05/11/2020	6.50	Put	Bond Future	7,266.4200	7.2664	7,390.9100	7.3909	1.713	0	0	0
2020/07/17	R186	05/11/2020	8.00	Call	Bond Future	3,303.4600	3.3035	3,200.9700	3.2010	(3.103)	0	0	1,200
2020/07/17	R186	05/11/2020	7.84	Put	Bond Future	2,389.3800	2.3894	2,450.3300	2.4503	2.551	0	0	0
2020/07/17	R186	05/11/2020	9.26	Put	Bond Future	464.6100	0.4646	478.3100	0.4783	2.949	0	0	3,500
2020/07/17	R186	05/11/2020	8.65	Put	Bond Future	994.1500	0.9942	1,022.4600	1.0225	2.848	0	0	0
2020/07/17	R186	05/11/2020	8.64	Call	Bond Future	5,496.2700	5.4963	5,369.0300	5.3690	(2.315)	0	0	0
2020/07/17	R186	05/11/2020	6.50	Call	Bond Future	529.6400	0.5296	498.2700	0.4983	(5.923)	0	0	80
2020/07/17	R186	05/11/2020	7.84	Call	Bond Future	2,845.3100	2.8453	2,750.4000	2.7504	(3.336)	0	0	3,500
2020/07/17	R186	05/11/2020	8.34	Put	Bond Future	1,402.9500	1.4029	1,441.9200	1.4419	2.778	0	0	0
2020/07/17	R186	05/11/2020	8.34	Call	Bond Future	4,402.5700	4.4026	4,285.6800	4.2857	(2.655)	0	0	3,500
2020/07/17	R186	05/11/2020	9.26	Call	Bond Future	7,957.2300	7.9572	7,815.0700	7.8151	(1.787)	0	0	0
2020/07/17	R186	04/02/2021	8.15	Call	Bond Future	3,879.3100	3.8793	3,782.0100	3.7820	(2.508)	0	0	0
2020/07/17	R186	04/02/2021			Bond Future	7.9256	113.3100	7.9575	113.1517	0.403	0.0000	0.0000	0
2020/07/17	R186	04/02/2021	8.15	Put	Bond Future	2,773.4500	2.7735	2,834.3900	2.8344	2.197	0	0	0
2020/07/17	R186	04/02/2021	8.16	Call	Bond Future	3,907.0700	3.9071	3,809.4000	3.8094	(2.500)	0	0	0
2020/07/17	R186	04/02/2021	8.17	Put	Bond Future	2,731.1900	2.7312	2,791.4000	2.7914	2.205	0	0	0
2020/07/17	R186	04/02/2021	8.16	Put	Bond Future	2,752.2600	2.7523	2,812.8300	2.8128	2.201	0	0	0
2020/07/17	R186	04/02/2021	8.17	Call	Bond Future	3,934.9300	3.9349	3,836.9000	3.8369	(2.491)	0	0	0
2020/07/17	R186	06/05/2021	10.76	Put	Bond Future	364.5200	0.3645	375.7200	0.3757	3.073	0	0	0
2020/07/17	R186	06/05/2021	10.77	Call	Bond Future	12,084.6700	12.0847	11,935.3900	11.9354	(1.235)	0	0	0
2020/07/17	R186	06/05/2021			Bond Future	8.1110	114.6517	8.1449	114.4913	0.418	0.0000	0.0000	0
2020/07/17	R186	06/05/2021	10.78	Call	Bond Future	12,121.7700	12.1218	11,972.3900	11.9724	(1.232)	0	0	0
2020/07/17	R186	06/05/2021	10.78	Put	Bond Future	356.6300	0.3566	367.6200	0.3676	3.082	0	0	0
2020/07/17	R186	06/05/2021	10.76	Call	Bond Future	12,047.5800	12.0476	11,898.4100	11.8984	(1.238)	0	0	0
2020/07/17	R186	06/05/2021	10.77	Put	Bond Future	360.5600	0.3606	371.6500	0.3716	3.076	0	0	0
2020/07/17	R186	05/08/2021	8.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R186	05/08/2021	8.61	Call	Bond Future	1,215.2600	1.2153	1,053.2900	1.0533	(13.328)	0	0	0
2020/07/17	R186	05/08/2021			Bond Future	8.3379	110.6372	8.3739	110.4752	0.432	0.0000	0.0000	0
2020/07/17	R186	05/08/2021	8.62	Call	Bond Future	1,259.6000	1.2596	1,097.6300	1.0976	(12.859)	0	0	0
2020/07/17	R186	05/08/2021	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R186	05/08/2021	8.63	Call	Bond Future	1,303.9000	1.3039	1,141.9300	1.1419	(12.422)	0	0	0
2020/07/17	R186	05/08/2021	8.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R197	06/08/2020			Bond Future	305.7739	305.7739	305.7126	305.7126	(0.020)	0.0000	0.0000	2,591

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/17	R197	05/11/2020			Bond Future	309.0457	309.0457	308.9822	308.9822	(0.021)	0.0000	0.0000	1,400
2020/07/17	R197	04/02/2021			Bond Future	304.8519	304.8519	304.7861	304.7861	(0.022)	0.0000	0.0000	0
2020/07/17	R197	06/05/2021			Bond Future	308.5314	308.5314	308.4642	308.4642	(0.022)	0.0000	0.0000	0
2020/07/17	R197	05/08/2021			Bond Future	304.0268	304.0268	303.9592	303.9592	(0.022)	0.0000	0.0000	0
2020/07/17	R202	06/08/2020			Bond Future	204.7841	204.7841	206.0214	206.0214	0.604	0.0000	0.0000	6,136
2020/07/17	R202	05/11/2020			Bond Future	206.9753	206.9753	208.2247	208.2247	0.604	0.0000	0.0000	1,904
2020/07/17	R202	04/02/2021			Bond Future	205.2534	205.2534	206.5166	206.5166	0.615	0.0000	0.0000	0
2020/07/17	R202	06/05/2021			Bond Future	207.7305	207.7305	209.0085	209.0085	0.615	0.0000	0.0000	0
2020/07/17	R202	05/08/2021			Bond Future	205.8339	205.8339	207.1266	207.1266	0.628	0.0000	0.0000	0
2020/07/17	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R208	06/08/2020			Bond Future	3.3958	104.5517	3.4310	104.5294	1.037	0.0000	0.0000	22,723
2020/07/17	R208	06/08/2020	5.56	Call	Bond Future	1,358.2600	1.3583	1,335.9000	1.3359	(1.646)	0	0	0
2020/07/17	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R208	06/08/2020	5.57	Call	Bond Future	1,364.4600	1.3645	1,342.1000	1.3421	(1.639)	0	0	0
2020/07/17	R208	06/08/2020	5.55	Call	Bond Future	1,352.0600	1.3521	1,329.7000	1.3297	(1.654)	0	0	0
2020/07/17	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R208	05/11/2020	4.78	Call	Bond Future	753.1100	0.7531	729.9700	0.7300	(3.073)	0	0	0
2020/07/17	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R208	05/11/2020			Bond Future	2.8382	102.2539	2.8975	102.2307	2.087	0.0000	0.0000	0
2020/07/17	R208	05/11/2020	4.79	Call	Bond Future	756.9600	0.7570	733.8200	0.7338	(3.057)	0	0	0
2020/07/17	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R208	05/11/2020	4.77	Call	Bond Future	749.2600	0.7493	726.1200	0.7261	(3.088)	0	0	0
2020/07/17	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R209	06/08/2020	5.55	Put	Bond Future	41,937.2200	41.9372	42,226.2900	42.2263	0.689	0	0	0
2020/07/17	R209	06/08/2020			Bond Future	10.9243	67.5959	10.9776	67.3069	0.487	0.0000	0.0000	59,872
2020/07/17	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R209	06/08/2020	5.57	Put	Bond Future	41,720.4100	41.7204	42,009.4800	42.0095	0.693	0	0	0
2020/07/17	R209	06/08/2020	5.56	Put	Bond Future	41,828.7400	41.8287	42,117.8100	42.1178	0.691	0	0	0
2020/07/17	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R209	05/11/2020	10.02	Call	Bond Future	1,468.5000	1.4685	1,375.0500	1.3750	(6.364)	0	0	0
2020/07/17	R209	05/11/2020			Bond Future	11.1229	65.1629	11.1782	64.8704	0.497	0.0000	0.0000	0
2020/07/17	R209	05/11/2020	10.00	Call	Bond Future	1,440.2800	1.4403	1,348.1100	1.3481	(6.399)	0	0	0
2020/07/17	R209	05/11/2020	10.00	Put	Bond Future	7,822.9300	7.8229	8,023.2200	8.0232	2.560	0	0	0
2020/07/17	R209	05/11/2020	10.02	Put	Bond Future	7,729.6400	7.7296	7,928.6500	7.9287	2.575	0	0	0
2020/07/17	R209	05/11/2020	10.01	Call	Bond Future	1,454.3400	1.4543	1,361.5400	1.3615	(6.381)	0	0	0
2020/07/17	R209	05/11/2020	10.01	Put	Bond Future	7,776.2000	7.7762	7,975.8600	7.9759	2.568	0	0	0
2020/07/17	R209	04/02/2021	10.12	Put	Bond Future	8,883.8800	8.8839	9,076.0600	9.0761	2.163	0	0	0
2020/07/17	R209	04/02/2021			Bond Future	11.3204	65.9176	11.3778	65.6214	0.508	0.0000	0.0000	0
2020/07/17	R209	04/02/2021	10.11	Call	Bond Future	2,195.3200	2.1953	2,091.8300	2.0918	(4.714)	0	0	0
2020/07/17	R209	04/02/2021	10.11	Put	Bond Future	8,928.0400	8.9280	9,120.7300	9.1207	2.158	0	0	0
2020/07/17	R209	04/02/2021	10.12	Call	Bond Future	2,210.9100	2.2109	2,106.9100	2.1069	(4.704)	0	0	0
2020/07/17	R209	04/02/2021	10.10	Call	Bond Future	2,179.7900	2.1798	2,076.8300	2.0768	(4.723)	0	0	0
2020/07/17	R209	04/02/2021	10.10	Put	Bond Future	8,972.3300	8.9723	9,165.5500	9.1655	2.154	0	0	0
2020/07/17	R209	06/05/2021	12.25	Put	Bond Future	3,500.9100	3.5009	3,599.5400	3.5995	2.817	0	0	1,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/17	R209	06/05/2021	12.23	Put	Bond Future	3,534.0000	3.5340	3,633.4300	3.6334	2.814	0	0	0
2020/07/17	R209	06/05/2021	12.22	Call	Bond Future	6,921.8700	6.9219	6,721.8800	6.7219	(2.889)	0	0	0
2020/07/17	R209	06/05/2021			Bond Future	11.5230	63.5566	11.5827	63.2568	0.519	0.0000	0.0000	460
2020/07/17	R209	06/05/2021	10.25	Put	Bond Future	9,199.3600	9.1994	9,396.3400	9.3963	2.141	0	0	0
2020/07/17	R209	06/05/2021	10.25	Call	Bond Future	2,282.8700	2.2829	2,180.0200	2.1800	(4.505)	0	0	1,000
2020/07/17	R209	06/05/2021	11.25	Call	Bond Future	4,310.1800	4.3102	4,155.1000	4.1551	(3.598)	0	0	0
2020/07/17	R209	06/05/2021	11.25	Put	Bond Future	5,706.9200	5.7069	5,851.6700	5.8517	2.536	0	0	1,000
2020/07/17	R209	06/05/2021	12.25	Call	Bond Future	7,011.0700	7.0111	6,809.8700	6.8099	(2.870)	0	0	0
2020/07/17	R209	06/05/2021	12.23	Call	Bond Future	6,951.5100	6.9515	6,751.1100	6.7511	(2.883)	0	0	0
2020/07/17	R209	06/05/2021	12.22	Put	Bond Future	3,550.7600	3.5508	3,650.6000	3.6506	2.812	0	0	0
2020/07/17	R209	06/05/2021	12.24	Call	Bond Future	6,981.3800	6.9814	6,780.5900	6.7806	(2.876)	0	0	0
2020/07/17	R209	06/05/2021	12.24	Put	Bond Future	3,517.5100	3.5175	3,616.5500	3.6165	2.816	0	0	0
2020/07/17	R209	05/08/2021	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R209	05/08/2021			Bond Future	11.7473	64.2592	11.8094	63.9562	0.529	0.0000	0.0000	0
2020/07/17	R209	05/08/2021	11.80	Call	Bond Future	257.1700	0.2572	0.0000	0.0000	(100.000)	0	0	0
2020/07/17	R209	05/08/2021	11.80	Put	Bond Future	0.0000	0.0000	45.8600	0.0459	100.000	0	0	0
2020/07/17	R209	05/08/2021	11.81	Call	Bond Future	305.8000	0.3058	2.7700	0.0028	(99.094)	0	0	0
2020/07/17	R209	05/08/2021	11.79	Call	Bond Future	208.4800	0.2085	0.0000	0.0000	(100.000)	0	0	0
2020/07/17	R209	05/08/2021	11.79	Put	Bond Future	0.0000	0.0000	94.5500	0.0946	100.000	0	0	0
2020/07/17	R210	06/08/2020			Bond Future	182.0996	182.0996	181.8246	181.8246	(0.151)	0.0000	0.0000	1,929
2020/07/17	R210	05/11/2020			Bond Future	181.3732	181.3732	181.0943	181.0943	(0.154)	0.0000	0.0000	644
2020/07/17	R210	04/02/2021			Bond Future	183.5157	183.5157	183.2327	183.2327	(0.154)	0.0000	0.0000	0
2020/07/17	R210	06/05/2021			Bond Future	183.0203	183.0203	182.7335	182.7335	(0.157)	0.0000	0.0000	0
2020/07/17	R210	05/08/2021			Bond Future	185.0892	185.0892	184.7995	184.7995	(0.157)	0.0000	0.0000	0
2020/07/17	R212	06/08/2020			Bond Future	165.4570	165.4570	165.6188	165.6188	0.098	0.0000	0.0000	7,008
2020/07/17	R212	05/11/2020			Bond Future	167.2274	167.2274	167.3901	167.3901	0.097	0.0000	0.0000	1,526
2020/07/17	R212	04/02/2021			Bond Future	166.9079	166.9079	167.0717	167.0717	0.098	0.0000	0.0000	0
2020/07/17	R212	06/05/2021			Bond Future	168.9221	168.9221	169.0875	169.0875	0.098	0.0000	0.0000	0
2020/07/17	R212	05/08/2021			Bond Future	168.5047	168.5047	168.6722	168.6722	0.099	0.0000	0.0000	0
2020/07/17	R213	06/08/2020	9.31	Call	Bond Future	279.4800	0.2795	219.3800	0.2194	(21.504)	0	0	0
2020/07/17	R213	06/08/2020			Bond Future	9.8595	84.6355	9.9077	84.3638	0.489	0.0000	0.0000	16,139
2020/07/17	R213	06/08/2020	9.29	Call	Bond Future	259.9700	0.2600	203.0000	0.2030	(21.914)	0	0	0
2020/07/17	R213	06/08/2020	9.29	Put	Bond Future	3,563.4200	3.5634	3,778.2200	3.7782	6.028	0	0	0
2020/07/17	R213	06/08/2020	9.31	Put	Bond Future	3,463.9700	3.4640	3,675.6400	3.6756	6.111	0	0	0
2020/07/17	R213	06/08/2020	9.30	Call	Bond Future	269.5900	0.2696	211.0700	0.2111	(21.707)	0	0	0
2020/07/17	R213	06/08/2020	9.30	Put	Bond Future	3,513.5300	3.5135	3,726.7800	3.7268	6.069	0	0	0
2020/07/17	R213	05/11/2020	9.60	Put	Bond Future	4,906.2800	4.9063	5,057.5900	5.0576	3.084	0	0	0
2020/07/17	R213	05/11/2020	9.59	Call	Bond Future	2,299.8300	2.2998	2,176.8000	2.1768	(5.350)	0	0	0
2020/07/17	R213	05/11/2020			Bond Future	10.0613	81.9918	10.1115	81.7168	0.499	0.0000	0.0000	0
2020/07/17	R213	05/11/2020	9.60	Call	Bond Future	2,321.7800	2.3218	2,198.0100	2.1980	(5.331)	0	0	0
2020/07/17	R213	05/11/2020	9.59	Put	Bond Future	4,941.5600	4.9416	5,093.6100	5.0936	3.077	0	0	0
2020/07/17	R213	05/11/2020	9.61	Call	Bond Future	2,343.8500	2.3438	2,219.3500	2.2194	(5.312)	0	0	0
2020/07/17	R213	05/11/2020	9.61	Put	Bond Future	4,871.1700	4.8712	5,021.7500	5.0218	3.091	0	0	0
2020/07/17	R213	04/02/2021	9.40	Call	Bond Future	2,441.5300	2.4415	2,333.5300	2.3335	(4.423)	0	0	0
2020/07/17	R213	04/02/2021	9.39	Put	Bond Future	7,272.8600	7.2729	7,444.0700	7.4441	2.354	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/17	R213	04/02/2021			Bond Future	10.2658		82.9408	10.3183	82.6621	0.511	0.0000	0.0000	0
2020/07/17	R213	04/02/2021	9.41	Call	Bond Future	2,460.5400		2.4605	2,351.9800	2.3520	(4.412)	0	0	0
2020/07/17	R213	04/02/2021	9.41	Put	Bond Future	7,195.8000		7.1958	7,365.8900	7.3659	2.364	0	0	0
2020/07/17	R213	04/02/2021	9.40	Put	Bond Future	7,234.2600		7.2343	7,404.9100	7.4049	2.359	0	0	0
2020/07/17	R213	04/02/2021	9.39	Call	Bond Future	2,422.6000		2.4226	2,315.1600	2.3152	(4.435)	0	0	0
2020/07/17	R213	06/05/2021	11.91	Put	Bond Future	2,030.4900		2.0305	2,095.8500	2.0959	3.219	0	0	0
2020/07/17	R213	06/05/2021			Bond Future	10.4702		80.3905	10.5249	80.1083	0.522	0.0000	0.0000	0
2020/07/17	R213	06/05/2021	11.90	Call	Bond Future	9,008.6500		9.0087	8,792.2000	8.7922	(2.403)	0	0	0
2020/07/17	R213	06/05/2021	11.90	Put	Bond Future	2,044.4400		2.0444	2,110.1400	2.1101	3.214	0	0	0
2020/07/17	R213	06/05/2021	11.91	Call	Bond Future	9,040.4800		9.0405	8,823.6900	8.8237	(2.398)	0	0	0
2020/07/17	R213	06/05/2021	11.89	Call	Bond Future	8,976.8500		8.9768	8,760.7600	8.7608	(2.407)	0	0	0
2020/07/17	R213	06/05/2021	11.89	Put	Bond Future	2,058.4600		2.0585	2,124.5200	2.1245	3.209	0	0	0
2020/07/17	R213	05/08/2021	10.85	Call	Bond Future	722.7400		0.7227	437.5900	0.4376	(39.454)	0	0	0
2020/07/17	R213	05/08/2021	10.84	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R213	05/08/2021			Bond Future	10.7049		81.2797	10.7620	80.9946	0.533	0.0000	0.0000	0
2020/07/17	R213	05/08/2021	10.86	Call	Bond Future	772.2400		0.7722	487.0900	0.4871	(36.925)	0	0	0
2020/07/17	R213	05/08/2021	10.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R213	05/08/2021	10.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R213	05/08/2021	10.84	Call	Bond Future	673.2000		0.6732	388.0500	0.3880	(42.357)	0	0	0
2020/07/17	R214	06/08/2020	9.98	Put	Bond Future	7,468.9900		7.4690	7,750.6200	7.7506	3.771	0	0	0
2020/07/17	R214	06/08/2020	9.97	Call	Bond Future	27.9300		0.0279	18.6400	0.0186	(33.262)	0	0	0
2020/07/17	R214	06/08/2020			Bond Future	11.2185		65.3114	11.2718	65.0202	0.475	0.0000	0.0000	19,898
2020/07/17	R214	06/08/2020	9.98	Call	Bond Future	29.2300		0.0292	19.5700	0.0196	(33.048)	0	0	0
2020/07/17	R214	06/08/2020	9.97	Put	Bond Future	7,533.4100		7.5334	7,815.4100	7.8154	3.743	0	0	0
2020/07/17	R214	06/08/2020	9.99	Call	Bond Future	30.5800		0.0306	20.5400	0.0205	(32.832)	0	0	0
2020/07/17	R214	06/08/2020	9.99	Put	Bond Future	7,404.7200		7.4047	7,685.9700	7.6860	3.798	0	0	0
2020/07/17	R214	05/11/2020	10.26	Put	Bond Future	8,149.8000		8.1498	8,352.1400	8.3521	2.483	0	0	0
2020/07/17	R214	05/11/2020			Bond Future	11.4147		62.7177	11.4702	62.4231	0.486	0.0000	0.0000	100
2020/07/17	R214	05/11/2020	10.25	Call	Bond Future	1,439.2200		1.4392	1,347.5200	1.3475	(6.372)	0	0	0
2020/07/17	R214	05/11/2020	10.25	Put	Bond Future	8,198.6600		8.1987	8,401.6300	8.4016	2.476	0	0	0
2020/07/17	R214	05/11/2020	10.26	Call	Bond Future	1,453.3500		1.4534	1,361.0200	1.3610	(6.353)	0	0	0
2020/07/17	R214	05/11/2020	10.24	Call	Bond Future	1,425.1800		1.4252	1,334.1200	1.3341	(6.389)	0	0	0
2020/07/17	R214	05/11/2020	10.24	Put	Bond Future	8,247.7100		8.2477	8,451.3200	8.4513	2.469	0	0	0
2020/07/17	R214	04/02/2021	10.33	Call	Bond Future	2,163.1100		2.1631	2,061.1500	2.0612	(4.714)	0	0	0
2020/07/17	R214	04/02/2021			Bond Future	11.6142		63.4437	11.6719	63.1453	0.497	0.0000	0.0000	0
2020/07/17	R214	04/02/2021	10.31	Call	Bond Future	2,132.2200		2.1322	2,031.3000	2.0313	(4.733)	0	0	0
2020/07/17	R214	04/02/2021	10.31	Put	Bond Future	9,557.6100		9.5576	9,755.0900	9.7551	2.066	0	0	0
2020/07/17	R214	04/02/2021	10.33	Put	Bond Future	9,463.8800		9.4639	9,660.3200	9.6603	2.076	0	0	0
2020/07/17	R214	04/02/2021	10.32	Call	Bond Future	2,147.6300		2.1476	2,046.1900	2.0462	(4.723)	0	0	0
2020/07/17	R214	04/02/2021	10.32	Put	Bond Future	9,510.6700		9.5107	9,707.6300	9.7076	2.071	0	0	0
2020/07/17	R214	06/05/2021	12.26	Call	Bond Future	6,318.8100		6.3188	6,127.4300	6.1274	(3.029)	0	0	0
2020/07/17	R214	06/05/2021	12.25	Put	Bond Future	4,140.8800		4.1409	4,251.9900	4.2520	2.683	0	0	0
2020/07/17	R214	06/05/2021			Bond Future	11.8113		60.9151	11.8714	60.6130	0.509	0.0000	0.0000	0
2020/07/17	R214	06/05/2021	12.27	Call	Bond Future	6,347.3000		6.3473	6,155.4900	6.1555	(3.022)	0	0	0
2020/07/17	R214	06/05/2021	12.27	Put	Bond Future	4,103.1000		4.1031	4,213.3500	4.2133	2.687	0	0	0
2020/07/17	R214	06/05/2021	12.26	Put	Bond Future	4,122.0500		4.1220	4,232.7300	4.2327	2.685	0	0	0
2020/07/17	R214	06/05/2021	12.25	Call	Bond Future	6,290.1300		6.2901	6,099.1800	6.0992	(3.036)	0	0	0

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2020/07/17	R214	05/08/2021	12.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R214	05/08/2021			Bond Future	12.0324	61.5887	12.0950	61.2833	0.520	0.0000	0.0000	0
2020/07/17	R214	05/08/2021	12.01	Put	Bond Future	109.9000	0.1099	415.2300	0.4152	277.825	0	0	0
2020/07/17	R214	05/08/2021	12.03	Put	Bond Future	11.8000	0.0118	317.1300	0.3171	2587.542	0	0	0
2020/07/17	R214	05/08/2021	12.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R214	05/08/2021	12.02	Put	Bond Future	60.8200	0.0608	366.1500	0.3662	502.022	0	0	0
2020/07/17	R214	05/08/2021	12.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R248	06/08/2020	9.00	Put	Bond Future	21,286.6900	21.2867	21,660.0500	21.6601	1.754	0	0	0
2020/07/17	R248	06/08/2020	11.80	Call	Bond Future	2,287.2500	2.2872	2,029.1700	2.0292	(11.283)	0	0	470
2020/07/17	R248	06/08/2020	12.75	Call	Bond Future	6,700.0800	6.7001	6,339.6100	6.3396	(5.380)	0	0	814
2020/07/17	R248	06/08/2020	10.35	Call	Bond Future	24.3100	0.0243	15.5400	0.0155	(36.076)	0	0	640
2020/07/17	R248	06/08/2020	11.85	Put	Bond Future	1,230.0000	1.2300	1,335.5400	1.3355	8.580	0	0	0
2020/07/17	R248	06/08/2020	10.20	Call	Bond Future	11.4400	0.0114	6.9400	0.0069	(39.336)	0	0	0
2020/07/17	R248	06/08/2020			Bond Future	11.6536	80.0979	11.7117	79.7246	0.499	0.0000	0.0000	112,720
2020/07/17	R248	06/08/2020	9.25	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	20,640
2020/07/17	R248	06/08/2020	9.25	Put	Bond Future	18,860.7500	18.8608	19,234.1000	19.2341	1.980	0	0	0
2020/07/17	R248	06/08/2020	10.18	Put	Bond Future	10,691.7600	10.6918	11,061.0200	11.0610	3.454	0	0	0
2020/07/17	R248	06/08/2020	10.18	Call	Bond Future	10.3000	0.0103	6.2000	0.0062	(39.806)	0	0	0
2020/07/17	R248	06/08/2020	10.35	Put	Bond Future	9,341.6900	9.3417	9,706.2800	9.7063	3.903	0	0	0
2020/07/17	R248	06/08/2020	11.85	Call	Bond Future	2,477.4100	2.4774	2,209.5900	2.2096	(10.810)	0	0	0
2020/07/17	R248	06/08/2020	11.15	Put	Bond Future	3,914.6000	3.9146	4,180.2900	4.1803	6.787	0	0	0
2020/07/17	R248	06/08/2020	11.15	Call	Bond Future	539.4700	0.5395	431.8000	0.4318	(19.958)	0	0	0
2020/07/17	R248	06/08/2020	10.85	Put	Bond Future	5,712.8300	5.7128	6,035.4200	6.0354	5.647	0	0	0
2020/07/17	R248	06/08/2020	10.85	Call	Bond Future	197.4000	0.1974	146.6300	0.1466	(25.719)	0	0	640
2020/07/17	R248	06/08/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/07/17	R248	06/08/2020	11.80	Put	Bond Future	1,353.8300	1.3538	1,469.1100	1.4691	8.515	0	0	0
2020/07/17	R248	06/08/2020	12.75	Put	Bond Future	184.1000	0.1841	196.9900	0.1970	7.002	0	0	0
2020/07/17	R248	06/08/2020	10.20	Put	Bond Future	10,530.4600	10.5305	10,899.3200	10.8993	3.503	0	0	0
2020/07/17	R248	06/08/2020	12.25	Put	Bond Future	545.4300	0.5454	591.7600	0.5918	8.494	0	0	0
2020/07/17	R248	06/08/2020	12.25	Call	Bond Future	4,221.4900	4.2215	3,894.4600	3.8945	(7.747)	0	0	814
2020/07/17	R248	06/08/2020	11.10	Put	Bond Future	4,188.1400	4.1881	4,464.8600	4.4649	6.607	0	0	0
2020/07/17	R248	06/08/2020	11.10	Call	Bond Future	463.2700	0.4633	366.6300	0.3666	(20.860)	0	0	470
2020/07/17	R248	06/08/2020	10.19	Put	Bond Future	10,611.0300	10.6110	10,980.1000	10.9801	3.478	0	0	0
2020/07/17	R248	06/08/2020	10.19	Call	Bond Future	10.8500	0.0108	6.5600	0.0066	(39.539)	0	0	0
2020/07/17	R248	05/11/2020	10.02	Put	Bond Future	14,065.5400	14.0655	14,382.8900	14.3829	2.256	0	0	0
2020/07/17	R248	05/11/2020	10.03	Call	Bond Future	705.1200	0.7051	644.1700	0.6442	(8.644)	0	0	0
2020/07/17	R248	05/11/2020			Bond Future	11.8708	76.5247	11.9316	76.1470	0.513	0.0000	0.0000	250
2020/07/17	R248	05/11/2020	11.00	Put	Bond Future	7,952.4800	7.9525	8,192.0700	8.1921	3.013	0	0	0
2020/07/17	R248	05/11/2020	11.00	Call	Bond Future	2,144.3200	2.1443	2,006.2300	2.0062	(6.440)	0	0	950
2020/07/17	R248	05/11/2020	10.00	Put	Bond Future	14,214.6200	14.2146	14,533.2000	14.5332	2.241	0	0	0
2020/07/17	R248	05/11/2020	10.00	Call	Bond Future	677.9400	0.6779	618.8400	0.6188	(8.718)	0	0	950
2020/07/17	R248	05/11/2020	10.04	Call	Bond Future	714.3600	0.7144	652.7800	0.6528	(8.620)	0	0	0
2020/07/17	R248	05/11/2020	10.04	Put	Bond Future	13,917.3600	13.9174	14,233.4600	14.2335	2.271	0	0	0
2020/07/17	R248	05/11/2020	10.02	Call	Bond Future	695.9700	0.6960	635.6400	0.6356	(8.668)	0	0	0
2020/07/17	R248	05/11/2020	10.03	Put	Bond Future	13,991.3300	13.9913	14,308.0600	14.3081	2.264	0	0	0
2020/07/17	R248	04/02/2021	10.46	Call	Bond Future	1,858.5600	1.8586	1,754.6200	1.7546	(5.593)	0	0	0
2020/07/17	R248	04/02/2021	10.47	Put	Bond Future	12,979.5700	12.9796	13,257.4300	13.2574	2.141	0	0	0

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2020/07/17	R248	04/02/2021			Bond Future	12.0935	77.4106	12.1572	77.0281	0.527	0.0000	0.0000	0
2020/07/17	R248	04/02/2021	10.46	Put	Bond Future	13,041.7900	13.0418	13,320.2900	13.3203	2.135	0	0	0
2020/07/17	R248	04/02/2021	10.47	Call	Bond Future	1,873.8600	1.8739	1,769.2800	1.7693	(5.581)	0	0	0
2020/07/17	R248	04/02/2021	10.48	Call	Bond Future	1,889.2300	1.8892	1,784.0200	1.7840	(5.569)	0	0	0
2020/07/17	R248	04/02/2021	10.48	Put	Bond Future	12,917.5500	12.9176	13,194.7800	13.1948	2.146	0	0	0
2020/07/17	R248	06/05/2021	12.36	Call	Bond Future	6,051.3700	6.0514	5,831.5300	5.8315	(3.633)	0	0	0
2020/07/17	R248	06/05/2021			Bond Future	12.3144	73.9121	12.3811	73.5249	0.541	0.0000	0.0000	0
2020/07/17	R248	06/05/2021	12.34	Call	Bond Future	5,992.0800	5.9921	5,773.4500	5.7735	(3.649)	0	0	0
2020/07/17	R248	06/05/2021	12.34	Put	Bond Future	5,842.9800	5.8430	6,011.4800	6.0115	2.884	0	0	0
2020/07/17	R248	06/05/2021	12.36	Put	Bond Future	5,786.1800	5.7862	5,953.4700	5.9535	2.891	0	0	0
2020/07/17	R248	06/05/2021	12.35	Call	Bond Future	6,021.7000	6.0217	5,802.4600	5.8025	(3.641)	0	0	0
2020/07/17	R248	06/05/2021	12.35	Put	Bond Future	5,814.5100	5.8145	5,982.4000	5.9824	2.887	0	0	0
2020/07/17	R248	05/08/2021	12.51	Put	Bond Future	299.5700	0.2996	690.8900	0.6909	130.627	0	0	0
2020/07/17	R248	05/08/2021			Bond Future	12.5631	74.7292	12.6330	74.3379	0.557	0.0000	0.0000	0
2020/07/17	R248	05/08/2021	12.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R248	05/08/2021	12.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/17	R248	05/08/2021	12.50	Put	Bond Future	356.3000	0.3563	747.6200	0.7476	109.829	0	0	0
2020/07/17	R248	05/08/2021	12.52	Put	Bond Future	242.9300	0.2429	634.2500	0.6342	161.083	0	0	0
2020/07/17	R248	05/08/2021	12.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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