



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 10/09/2020 TO 10/09/2020

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
2020/09/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	2025	05/11/2020		Bond Future	144.4347	144.4347	144.4347	144.4347	0.000	0.0000	0.0000	3,891
2020/09/10	2025	04/02/2021		Bond Future	144.4405	144.4405	144.4405	144.4405	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/10	2025	06/05/2021			Bond Future	146.0196	146.0196	146.0196	146.0196	0.000	0.0000	0.0000	0
2020/09/10	2025	05/08/2021			Bond Future	146.1110	146.1110	146.1110	146.1110	0.000	0.0000	0.0000	0
2020/09/10	2029	05/11/2020			Bond Future	102.6650	102.6650	102.6650	102.6650	0.000	0.0000	0.0000	5,030
2020/09/10	2029	04/02/2021			Bond Future	103.7417	103.7417	103.7417	103.7417	0.000	0.0000	0.0000	0
2020/09/10	2029	06/05/2021			Bond Future	103.7361	103.7361	103.7361	103.7361	0.000	0.0000	0.0000	0
2020/09/10	2029	05/08/2021			Bond Future	104.8887	104.8887	104.8887	104.8887	0.000	0.0000	0.0000	0
2020/09/10	2030	05/11/2020	9.39	Put	Bond Future	2,018.2600	2.0183	2,000.5000	2.0005	(0.880)	0	0	0
2020/09/10	2030	05/11/2020	9.38	Call	Bond Future	1,985.6000	1.9856	1,967.8400	1.9678	(0.894)	0	0	0
2020/09/10	2030	05/11/2020	9.60	Put	Bond Future	1,488.2600	1.4883	1,470.8800	1.4709	(1.168)	0	0	3,000
2020/09/10	2030	05/11/2020	9.99	Put	Bond Future	808.7800	0.8088	794.0400	0.7940	(1.822)	0	0	2,500
2020/09/10	2030	05/11/2020	8.10	Put	Bond Future	7,941.4400	7.9414	7,936.4200	7.9364	(0.063)	0	0	0
2020/09/10	2030	05/11/2020	8.73	Call	Bond Future	603.9400	0.6039	591.2800	0.5913	(2.096)	0	0	3,000
2020/09/10	2030	05/11/2020	10.06	Put	Bond Future	722.4800	0.7225	708.3600	0.7084	(1.954)	0	0	1,000
2020/09/10	2030	05/11/2020			Bond Future	9.3906	93.7385	9.3906	93.7385	0.000	0.0000	0.0000	92,820
2020/09/10	2030	05/11/2020	9.99	Call	Bond Future	4,167.6500	4.1676	4,152.9100	4.1529	(0.354)	0	0	0
2020/09/10	2030	05/11/2020	8.85	Put	Bond Future	3,957.4100	3.9574	3,943.2400	3.9432	(0.358)	0	0	0
2020/09/10	2030	05/11/2020	8.85	Call	Bond Future	783.1100	0.7831	768.9400	0.7689	(1.809)	0	0	3,000
2020/09/10	2030	05/11/2020	9.61	Call	Bond Future	2,714.4900	2.7145	2,697.1500	2.6971	(0.639)	0	0	0
2020/09/10	2030	05/11/2020	9.61	Put	Bond Future	1,466.0800	1.4661	1,448.7400	1.4487	(1.183)	0	0	3,000
2020/09/10	2030	05/11/2020	8.34	Put	Bond Future	6,536.4900	6.5365	6,528.8800	6.5289	(0.116)	0	0	0
2020/09/10	2030	05/11/2020	8.34	Call	Bond Future	235.6700	0.2357	228.0600	0.2281	(3.229)	0	0	1,000
2020/09/10	2030	05/11/2020	9.04	Put	Bond Future	3,179.2200	3.1792	3,163.0700	3.1631	(0.508)	0	0	0
2020/09/10	2030	05/11/2020	9.04	Call	Bond Future	1,136.5600	1.1366	1,120.4100	1.1204	(1.421)	0	0	1,000
2020/09/10	2030	05/11/2020	9.39	Call	Bond Future	2,014.5900	2.0146	1,996.8300	1.9968	(0.882)	0	0	0
2020/09/10	2030	05/11/2020	9.38	Put	Bond Future	2,046.7200	2.0467	2,028.9600	2.0290	(0.868)	0	0	0
2020/09/10	2030	05/11/2020	9.60	Call	Bond Future	2,680.2400	2.6802	2,662.8600	2.6629	(0.648)	0	0	0
2020/09/10	2030	05/11/2020	9.49	Call	Bond Future	2,318.2700	2.3183	2,300.5800	2.3006	(0.763)	0	0	0
2020/09/10	2030	05/11/2020	8.36	Put	Bond Future	6,423.7100	6.4237	6,415.8600	6.4159	(0.122)	0	0	0
2020/09/10	2030	05/11/2020	9.86	Put	Bond Future	995.7600	0.9958	979.9400	0.9799	(1.589)	0	0	14,160
2020/09/10	2030	05/11/2020	8.10	Call	Bond Future	123.1400	0.1231	118.1200	0.1181	(4.077)	0	0	3,000
2020/09/10	2030	05/11/2020	8.73	Put	Bond Future	4,502.1200	4.5021	4,489.4600	4.4895	(0.281)	0	0	0
2020/09/10	2030	05/11/2020	9.23	Put	Bond Future	2,506.1300	2.5061	2,488.7400	2.4887	(0.694)	0	0	0
2020/09/10	2030	05/11/2020	10.06	Call	Bond Future	4,463.0500	4.4631	4,448.9300	4.4489	(0.316)	0	0	0
2020/09/10	2030	05/11/2020	10.37	Put	Bond Future	432.6900	0.4327	421.5300	0.4215	(2.579)	0	0	8,000
2020/09/10	2030	05/11/2020	9.40	Call	Bond Future	2,043.9700	2.0440	2,026.2000	2.0262	(0.869)	0	0	0
2020/09/10	2030	05/11/2020	9.40	Put	Bond Future	1,990.2400	1.9902	1,972.4700	1.9725	(0.893)	0	0	0
2020/09/10	2030	05/11/2020	9.49	Put	Bond Future	1,750.0200	1.7500	1,732.3300	1.7323	(1.011)	0	0	2,500
2020/09/10	2030	05/11/2020	9.65	Call	Bond Future	2,853.4200	2.8534	2,836.2600	2.8363	(0.601)	0	0	0
2020/09/10	2030	05/11/2020	9.65	Put	Bond Future	1,379.7700	1.3798	1,362.6100	1.3626	(1.244)	0	0	2,500
2020/09/10	2030	05/11/2020	8.36	Call	Bond Future	247.9900	0.2480	240.1400	0.2401	(3.165)	0	0	14,160
2020/09/10	2030	05/11/2020	8.86	Put	Bond Future	3,913.8000	3.9138	3,899.5100	3.8995	(0.365)	0	0	0
2020/09/10	2030	05/11/2020	8.86	Call	Bond Future	799.5000	0.7995	785.2100	0.7852	(1.787)	0	0	14,160
2020/09/10	2030	05/11/2020	9.86	Call	Bond Future	3,639.9700	3.6400	3,624.1500	3.6242	(0.435)	0	0	0
2020/09/10	2030	05/11/2020	9.23	Call	Bond Future	1,577.6000	1.5776	1,560.2100	1.5602	(1.102)	0	0	3,000
2020/09/10	2030	05/11/2020	10.47	Call	Bond Future	6,298.5600	6.2986	6,288.3600	6.2884	(0.162)	0	0	0
2020/09/10	2030	05/11/2020	10.47	Put	Bond Future	365.3400	0.3653	355.1400	0.3551	(2.792)	0	0	3,000

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
2020/09/10	2030	05/11/2020	8.53	Put	Bond Future	5,497.8400	5.4978	5,487.8600	5.4879	(0.182)	0	0	0
2020/09/10	2030	05/11/2020	8.53	Call	Bond Future	377.1900	0.3772	367.2100	0.3672	(2.646)	0	0	15,414
2020/09/10	2030	05/11/2020	9.03	Put	Bond Future	3,217.4800	3.2175	3,201.4300	3.2014	(0.499)	0	0	0
2020/09/10	2030	05/11/2020	9.03	Call	Bond Future	1,115.7000	1.1157	1,099.6500	1.0997	(1.439)	0	0	15,414
2020/09/10	2030	05/11/2020	10.37	Call	Bond Future	5,837.8200	5.8378	5,826.6600	5.8267	(0.191)	0	0	0
2020/09/10	2030	04/02/2021	9.20	Put	Bond Future	4,453.2600	4.4533	4,442.9100	4.4429	(0.232)	0	0	0
2020/09/10	2030	04/02/2021	8.20	Put	Bond Future	8,869.5900	8.8696	8,863.3000	8.8633	(0.071)	0	0	0
2020/09/10	2030	04/02/2021	9.12	Call	Bond Future	2,000.9400	2.0009	1,990.7900	1.9908	(0.507)	0	0	1,000
2020/09/10	2030	04/02/2021	8.36	Call	Bond Future	775.2500	0.7753	768.2200	0.7682	(0.907)	0	0	800
2020/09/10	2030	04/02/2021	9.16	Call	Bond Future	2,088.3300	2.0883	2,078.0700	2.0781	(0.491)	0	0	0
2020/09/10	2030	04/02/2021	9.15	Put	Bond Future	4,628.7100	4.6287	4,618.4800	4.6185	(0.221)	0	0	0
2020/09/10	2030	04/02/2021			Bond Future	9.6031	90.6944	9.6031	90.6944	0.000	0.0000	0.0000	0
2020/09/10	2030	04/02/2021	8.20	Call	Bond Future	622.2300	0.6222	615.9400	0.6159	(1.011)	0	0	1,600
2020/09/10	2030	04/02/2021	8.37	Put	Bond Future	7,983.4900	7.9835	7,976.4100	7.9764	(0.089)	0	0	0
2020/09/10	2030	04/02/2021	8.37	Call	Bond Future	785.7000	0.7857	778.6200	0.7786	(0.901)	0	0	1,000
2020/09/10	2030	04/02/2021	9.17	Call	Bond Future	2,110.6900	2.1107	2,100.4200	2.1004	(0.487)	0	0	0
2020/09/10	2030	04/02/2021	9.17	Put	Bond Future	4,558.0100	4.5580	4,547.7400	4.5477	(0.225)	0	0	0
2020/09/10	2030	04/02/2021	9.20	Call	Bond Future	2,178.2100	2.1782	2,167.8600	2.1679	(0.475)	0	0	1,600
2020/09/10	2030	04/02/2021	9.12	Put	Bond Future	4,736.2900	4.7363	4,726.1400	4.7261	(0.214)	0	0	0
2020/09/10	2030	04/02/2021	8.36	Put	Bond Future	8,034.3800	8.0344	8,027.3500	8.0274	(0.087)	0	0	0
2020/09/10	2030	04/02/2021	9.16	Put	Bond Future	4,593.1600	4.5932	4,582.9000	4.5829	(0.223)	0	0	0
2020/09/10	2030	04/02/2021	9.15	Call	Bond Future	2,066.3200	2.0663	2,056.0900	2.0561	(0.495)	0	0	0
2020/09/10	2030	04/02/2021	8.86	Put	Bond Future	5,738.2100	5.7382	5,728.9200	5.7289	(0.162)	0	0	0
2020/09/10	2030	04/02/2021	8.86	Call	Bond Future	1,486.2900	1.4863	1,477.0000	1.4770	(0.625)	0	0	800
2020/09/10	2030	04/02/2021	10.20	Call	Bond Future	5,153.5400	5.1535	5,143.2600	5.1433	(0.199)	0	0	0
2020/09/10	2030	04/02/2021	10.20	Put	Bond Future	1,916.4900	1.9165	1,906.2100	1.9062	(0.536)	0	0	1,800
2020/09/10	2030	06/05/2021	10.04	Put	Bond Future	3,303.0400	3.3030	3,295.0400	3.2950	(0.242)	0	0	0
2020/09/10	2030	06/05/2021	9.15	Call	Bond Future	2,204.7100	2.2047	2,197.4000	2.1974	(0.332)	0	0	0
2020/09/10	2030	06/05/2021	11.69	Call	Bond Future	10,215.2600	10.2153	10,210.1100	10.2101	(0.050)	0	0	0
2020/09/10	2030	06/05/2021	11.70	Put	Bond Future	873.9000	0.8739	868.7800	0.8688	(0.586)	0	0	0
2020/09/10	2030	06/05/2021			Bond Future	9.8234	91.6651	9.8234	91.6651	0.000	0.0000	0.0000	0
2020/09/10	2030	06/05/2021	10.74	Call	Bond Future	6,811.0500	6.8111	6,803.5900	6.8036	(0.110)	0	0	0
2020/09/10	2030	06/05/2021	10.74	Put	Bond Future	2,060.0400	2.0600	2,052.5800	2.0526	(0.362)	0	0	0
2020/09/10	2030	06/05/2021	7.97	Call	Bond Future	637.5400	0.6375	633.2500	0.6333	(0.673)	0	0	700
2020/09/10	2030	06/05/2021	10.04	Call	Bond Future	4,456.4300	4.4564	4,448.4300	4.4484	(0.180)	0	0	0
2020/09/10	2030	06/05/2021	9.15	Put	Bond Future	5,917.5800	5.9176	5,910.2700	5.9103	(0.124)	0	0	0
2020/09/10	2030	06/05/2021	9.92	Call	Bond Future	4,102.9200	4.1029	4,094.9000	4.0949	(0.195)	0	0	0
2020/09/10	2030	06/05/2021	11.69	Put	Bond Future	882.4300	0.8824	877.2800	0.8773	(0.584)	0	0	0
2020/09/10	2030	06/05/2021	11.70	Call	Bond Future	10,253.2100	10.2532	10,248.0900	10.2481	(0.050)	0	0	0
2020/09/10	2030	06/05/2021	9.22	Call	Bond Future	2,351.7600	2.3518	2,344.3200	2.3443	(0.316)	0	0	0
2020/09/10	2030	06/05/2021	9.22	Put	Bond Future	5,669.5100	5.6695	5,662.0700	5.6621	(0.131)	0	0	700
2020/09/10	2030	06/05/2021	7.97	Put	Bond Future	11,349.0800	11.3491	11,344.7900	11.3448	(0.038)	0	0	0
2020/09/10	2030	06/05/2021	9.92	Put	Bond Future	3,586.1300	3.5861	3,578.1100	3.5781	(0.224)	0	0	700
2020/09/10	2030	06/05/2021	11.71	Call	Bond Future	10,291.2000	10.2912	10,286.1000	10.2861	(0.050)	0	0	0
2020/09/10	2030	06/05/2021	11.71	Put	Bond Future	865.4500	0.8655	860.3500	0.8603	(0.589)	0	0	0
2020/09/10	2030	05/08/2021	10.42	Put	Bond Future	3,565.9000	3.5659	3,559.3000	3.5593	(0.185)	0	0	0
2020/09/10	2030	05/08/2021	10.41	Call	Bond Future	5,359.6800	5.3597	5,353.0800	5.3531	(0.123)	0	0	0
2020/09/10	2030	05/08/2021			Bond Future	10.0632	88.6570	10.0632	88.6570	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/10	2030	05/08/2021	10.42	Call	Bond Future	5,389.8500	5.3899	5,383.2500	5.3833	(0.122)	0	0	0
2020/09/10	2030	05/08/2021	10.41	Put	Bond Future	3,586.1800	3.5862	3,579.5800	3.5796	(0.184)	0	0	0
2020/09/10	2030	05/08/2021	10.43	Call	Bond Future	5,419.7600	5.4198	5,413.1600	5.4132	(0.122)	0	0	0
2020/09/10	2030	05/08/2021	10.43	Put	Bond Future	3,545.4000	3.5454	3,538.8000	3.5388	(0.186)	0	0	0
2020/09/10	2032	05/11/2020	9.77	Put	Bond Future	4,405.8700	4.4059	4,389.0700	4.3891	(0.381)	0	0	0
2020/09/10	2032	05/11/2020	9.61	Put	Bond Future	5,158.7800	5.1588	5,144.1100	5.1441	(0.284)	0	0	0
2020/09/10	2032	05/11/2020	10.99	Call	Bond Future	4,786.2900	4.7863	4,768.8800	4.7689	(0.364)	0	0	0
2020/09/10	2032	05/11/2020	9.44	Put	Bond Future	6,036.5100	6.0365	6,024.3200	6.0243	(0.202)	0	0	0
2020/09/10	2032	05/11/2020	11.08	Call	Bond Future	5,175.3500	5.1753	5,158.7300	5.1587	(0.321)	0	0	0
2020/09/10	2032	05/11/2020			Bond Future	10.3308	87.1662	10.3308	87.1662	0.000	0.0000	0.0000	119,908
2020/09/10	2032	05/11/2020	9.76	Call	Bond Future	949.2400	0.9492	932.5600	0.9326	(1.757)	0	0	0
2020/09/10	2032	05/11/2020	9.76	Put	Bond Future	4,450.9700	4.4510	4,434.2900	4.4343	(0.375)	0	0	0
2020/09/10	2032	05/11/2020	10.99	Put	Bond Future	971.5900	0.9716	954.1800	0.9542	(1.792)	0	0	3,000
2020/09/10	2032	05/11/2020	9.77	Call	Bond Future	967.1400	0.9671	950.3400	0.9503	(1.737)	0	0	0
2020/09/10	2032	05/11/2020	9.11	Call	Bond Future	221.1400	0.2211	213.4400	0.2134	(3.482)	0	0	3,000
2020/09/10	2032	05/11/2020	9.61	Call	Bond Future	704.6300	0.7046	689.9600	0.6900	(2.082)	0	0	3,000
2020/09/10	2032	05/11/2020	9.44	Call	Bond Future	486.2400	0.4862	474.0500	0.4741	(2.507)	0	0	1,000
2020/09/10	2032	05/11/2020	11.08	Put	Bond Future	858.0600	0.8581	841.4400	0.8414	(1.937)	0	0	1,000
2020/09/10	2032	05/11/2020	9.75	Call	Bond Future	931.4500	0.9314	914.8900	0.9149	(1.778)	0	0	0
2020/09/10	2032	05/11/2020	9.75	Put	Bond Future	4,496.2500	4.4963	4,479.6900	4.4797	(0.368)	0	0	0
2020/09/10	2032	05/11/2020	9.11	Put	Bond Future	7,951.0700	7.9511	7,943.3700	7.9434	(0.097)	0	0	0
2020/09/10	2032	05/11/2020	8.94	Put	Bond Future	9,023.8000	9.0238	9,017.9900	9.0180	(0.064)	0	0	0
2020/09/10	2032	05/11/2020	8.94	Call	Bond Future	143.6200	0.1436	137.8100	0.1378	(4.045)	0	0	1,000
2020/09/10	2032	04/02/2021	9.29	Call	Bond Future	972.5000	0.9725	964.1000	0.9641	(0.864)	0	0	800
2020/09/10	2032	04/02/2021	10.82	Put	Bond Future	2,969.7000	2.9697	2,957.4600	2.9575	(0.412)	0	0	800
2020/09/10	2032	04/02/2021	9.63	Call	Bond Future	1,458.9100	1.4589	1,448.9300	1.4489	(0.684)	0	0	0
2020/09/10	2032	04/02/2021			Bond Future	10.5583	88.0591	10.5583	88.0591	0.000	0.0000	0.0000	0
2020/09/10	2032	04/02/2021	8.79	Put	Bond Future	11,633.6900	11.6337	11,627.7400	11.6277	(0.051)	0	0	0
2020/09/10	2032	04/02/2021	8.79	Call	Bond Future	505.3300	0.5053	499.3800	0.4994	(1.177)	0	0	800
2020/09/10	2032	04/02/2021	9.61	Call	Bond Future	1,424.5300	1.4245	1,414.6400	1.4146	(0.694)	0	0	0
2020/09/10	2032	04/02/2021	9.61	Put	Bond Future	7,161.1200	7.1611	7,151.2300	7.1512	(0.138)	0	0	0
2020/09/10	2032	04/02/2021	9.29	Put	Bond Future	8,763.4700	8.7635	8,755.0700	8.7551	(0.096)	0	0	0
2020/09/10	2032	04/02/2021	10.82	Call	Bond Future	4,465.6200	4.4656	4,453.3800	4.4534	(0.274)	0	0	0
2020/09/10	2032	04/02/2021	9.63	Put	Bond Future	7,069.1600	7.0692	7,059.1800	7.0592	(0.141)	0	0	0
2020/09/10	2032	04/02/2021	9.62	Call	Bond Future	1,441.6500	1.4416	1,431.7200	1.4317	(0.689)	0	0	0
2020/09/10	2032	04/02/2021	9.62	Put	Bond Future	7,115.0400	7.1150	7,105.1100	7.1051	(0.140)	0	0	0
2020/09/10	2032	06/05/2021	12.57	Call	Bond Future	10,447.3900	10.4474	10,440.9200	10.4409	(0.062)	0	0	0
2020/09/10	2032	06/05/2021	12.12	Put	Bond Future	1,796.5900	1.7966	1,788.9500	1.7890	(0.425)	0	0	0
2020/09/10	2032	06/05/2021			Bond Future	10.7910	84.8562	10.7910	84.8562	0.000	0.0000	0.0000	0
2020/09/10	2032	06/05/2021	12.57	Put	Bond Future	1,239.7800	1.2398	1,233.3100	1.2333	(0.522)	0	0	736
2020/09/10	2032	06/05/2021	10.33	Put	Bond Future	5,745.0500	5.7450	5,736.3300	5.7363	(0.152)	0	0	0
2020/09/10	2032	06/05/2021	10.33	Call	Bond Future	3,105.5500	3.1056	3,096.8300	3.0968	(0.281)	0	0	736
2020/09/10	2032	06/05/2021	12.11	Call	Bond Future	8,777.5500	8.7775	8,769.8900	8.7699	(0.087)	0	0	0
2020/09/10	2032	06/05/2021	12.11	Put	Bond Future	1,810.9400	1.8109	1,803.2800	1.8033	(0.423)	0	0	0
2020/09/10	2032	06/05/2021	12.12	Call	Bond Future	8,812.9000	8.8129	8,805.2600	8.8053	(0.087)	0	0	0
2020/09/10	2032	06/05/2021	12.10	Call	Bond Future	8,742.2400	8.7422	8,734.5500	8.7346	(0.088)	0	0	0
2020/09/10	2032	06/05/2021	12.10	Put	Bond Future	1,825.3900	1.8254	1,817.7000	1.8177	(0.421)	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
2020/09/10	2032	05/08/2021	11.37	Put	Bond Future	4,138.3900	4.1384	4,130.9300	4.1309	(0.180)	0	0	0
2020/09/10	2032	05/08/2021			Bond Future	11.0368	85.7795	11.0368	85.7795	0.000	0.0000	0.0000	0
2020/09/10	2032	05/08/2021	11.36	Call	Bond Future	5,889.1600	5.8892	5,881.6900	5.8817	(0.127)	0	0	0
2020/09/10	2032	05/08/2021	11.36	Put	Bond Future	4,160.4700	4.1605	4,153.0000	4.1530	(0.180)	0	0	0
2020/09/10	2032	05/08/2021	11.37	Call	Bond Future	5,919.7700	5.9198	5,912.3100	5.9123	(0.126)	0	0	0
2020/09/10	2032	05/08/2021	11.35	Call	Bond Future	5,858.2800	5.8583	5,850.8200	5.8508	(0.127)	0	0	0
2020/09/10	2032	05/08/2021	11.35	Put	Bond Future	4,182.3300	4.1823	4,174.8700	4.1749	(0.178)	0	0	0
2020/09/10	2033	05/11/2020			Bond Future	96.6268	96.6268	96.6268	96.6268	0.000	0.0000	0.0000	10,355
2020/09/10	2033	04/02/2021			Bond Future	97.6401	97.6401	97.6401	97.6401	0.000	0.0000	0.0000	0
2020/09/10	2033	06/05/2021			Bond Future	97.4914	97.4914	97.4914	97.4914	0.000	0.0000	0.0000	0
2020/09/10	2033	05/08/2021			Bond Future	98.5747	98.5747	98.5747	98.5747	0.000	0.0000	0.0000	0
2020/09/10	2037	05/11/2020	10.18	Call	Bond Future	371.1700	0.3712	360.1000	0.3601	(2.982)	0	0	0
2020/09/10	2037	05/11/2020	10.17	Put	Bond Future	7,954.4700	7.9545	7,943.5400	7.9435	(0.137)	0	0	0
2020/09/10	2037	05/11/2020			Bond Future	11.3179	81.6026	11.3179	81.6026	0.000	0.0000	0.0000	139,139
2020/09/10	2037	05/11/2020	10.19	Call	Bond Future	379.1300	0.3791	367.9300	0.3679	(2.954)	0	0	0
2020/09/10	2037	05/11/2020	10.19	Put	Bond Future	7,828.7500	7.8288	7,817.5500	7.8175	(0.143)	0	0	0
2020/09/10	2037	05/11/2020	10.17	Call	Bond Future	363.3400	0.3633	352.4100	0.3524	(3.008)	0	0	0
2020/09/10	2037	05/11/2020	10.18	Put	Bond Future	7,891.5000	7.8915	7,880.4300	7.8804	(0.140)	0	0	0
2020/09/10	2037	04/02/2021	13.73	Call	Bond Future	12,177.9800	12.1780	12,170.6400	12.1706	(0.060)	0	0	0
2020/09/10	2037	04/02/2021	10.85	Call	Bond Future	2,263.3100	2.2633	2,250.7300	2.2507	(0.556)	0	0	0
2020/09/10	2037	04/02/2021	10.35	Call	Bond Future	1,331.1500	1.3312	1,320.7900	1.3208	(0.778)	0	0	0
2020/09/10	2037	04/02/2021	10.28	Put	Bond Future	9,431.7500	9.4317	9,421.7200	9.4217	(0.106)	0	0	0
2020/09/10	2037	04/02/2021	10.27	Call	Bond Future	1,220.3600	1.2204	1,210.3800	1.2104	(0.818)	0	0	0
2020/09/10	2037	04/02/2021			Bond Future	11.5511	78.1841	11.5511	78.1841	0.000	0.0000	0.0000	0
2020/09/10	2037	04/02/2021	11.97	Put	Bond Future	3,054.1100	3.0541	3,040.4300	3.0404	(0.448)	0	0	0
2020/09/10	2037	04/02/2021	11.97	Call	Bond Future	5,496.2900	5.4963	5,482.6100	5.4826	(0.249)	0	0	300
2020/09/10	2037	04/02/2021	9.65	Put	Bond Future	13,326.8900	13.3269	13,320.0900	13.3201	(0.051)	0	0	0
2020/09/10	2037	04/02/2021	9.65	Call	Bond Future	577.1600	0.5772	570.3600	0.5704	(1.178)	0	0	72
2020/09/10	2037	04/02/2021	11.90	Call	Bond Future	5,252.7100	5.2527	5,238.9500	5.2389	(0.262)	0	0	0
2020/09/10	2037	04/02/2021	13.73	Put	Bond Future	672.7600	0.6728	665.4200	0.6654	(1.091)	0	0	300
2020/09/10	2037	04/02/2021	10.85	Put	Bond Future	6,631.1000	6.6311	6,618.5200	6.6185	(0.190)	0	0	72
2020/09/10	2037	04/02/2021	10.35	Put	Bond Future	9,044.4400	9.0444	9,034.0800	9.0341	(0.115)	0	0	72
2020/09/10	2037	04/02/2021	10.28	Call	Bond Future	1,233.8300	1.2338	1,223.8000	1.2238	(0.813)	0	0	0
2020/09/10	2037	04/02/2021	10.27	Put	Bond Future	9,487.8500	9.4878	9,477.8700	9.4779	(0.105)	0	0	0
2020/09/10	2037	04/02/2021	11.90	Put	Bond Future	3,210.3900	3.2104	3,196.6300	3.1966	(0.429)	0	0	240
2020/09/10	2037	04/02/2021	10.48	Put	Bond Future	8,350.2500	8.3502	8,339.3100	8.3393	(0.131)	0	0	0
2020/09/10	2037	04/02/2021	10.48	Call	Bond Future	1,526.2000	1.5262	1,515.2600	1.5153	(0.717)	0	0	240
2020/09/10	2037	04/02/2021	10.29	Call	Bond Future	1,247.4100	1.2474	1,237.3300	1.2373	(0.808)	0	0	0
2020/09/10	2037	04/02/2021	10.29	Put	Bond Future	9,375.8500	9.3759	9,365.7700	9.3658	(0.108)	0	0	0
2020/09/10	2037	06/05/2021	12.42	Call	Bond Future	6,901.2900	6.9013	6,891.3700	6.8914	(0.144)	0	0	0
2020/09/10	2037	06/05/2021			Bond Future	11.7898	79.0211	11.7898	79.0211	0.000	0.0000	0.0000	0
2020/09/10	2037	06/05/2021	12.42	Put	Bond Future	3,380.5900	3.3806	3,370.6700	3.3707	(0.293)	0	0	0
2020/09/10	2037	06/05/2021	12.43	Call	Bond Future	6,936.4100	6.9364	6,926.5000	6.9265	(0.143)	0	0	0
2020/09/10	2037	06/05/2021	12.44	Put	Bond Future	3,343.2700	3.3433	3,333.3700	3.3334	(0.296)	0	0	0
2020/09/10	2037	06/05/2021	12.43	Put	Bond Future	3,361.8800	3.3619	3,351.9700	3.3520	(0.295)	0	0	0
2020/09/10	2037	06/05/2021	12.44	Call	Bond Future	6,971.5800	6.9716	6,961.6800	6.9617	(0.142)	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
2020/09/10	2037	05/08/2021	12.26	Put	Bond Future	4,944.8300	4.9448	4,936.5200	4.9365	(0.168)	0	0	0
2020/09/10	2037	05/08/2021	12.27	Call	Bond Future	6,155.5500	6.1555	6,147.2400	6.1472	(0.135)	0	0	0
2020/09/10	2037	05/08/2021	12.28	Call	Bond Future	6,186.4800	6.1865	6,178.1700	6.1782	(0.134)	0	0	0
2020/09/10	2037	05/08/2021			Bond Future	12.0468	75.6253	12.0468	75.6253	0.000	0.0000	0.0000	0
2020/09/10	2037	05/08/2021	12.26	Call	Bond Future	6,124.9500	6.1250	6,116.6400	6.1166	(0.136)	0	0	0
2020/09/10	2037	05/08/2021	12.28	Put	Bond Future	4,897.1300	4.8971	4,888.8200	4.8888	(0.170)	0	0	0
2020/09/10	2037	05/08/2021	12.27	Put	Bond Future	4,920.7800	4.9208	4,912.4700	4.9125	(0.169)	0	0	0
2020/09/10	2038	05/11/2020			Bond Future	108.1782	108.1782	108.1782	108.1782	0.000	0.0000	0.0000	10,927
2020/09/10	2038	04/02/2021			Bond Future	107.6150	107.6150	107.6150	107.6150	0.000	0.0000	0.0000	0
2020/09/10	2038	06/05/2021			Bond Future	108.7917	108.7917	108.7917	108.7917	0.000	0.0000	0.0000	0
2020/09/10	2038	05/08/2021			Bond Future	108.2782	108.2782	108.2782	108.2782	0.000	0.0000	0.0000	0
2020/09/10	2040	05/11/2020	10.30	Call	Bond Future	354.0200	0.3540	343.0000	0.3430	(3.113)	0	0	0
2020/09/10	2040	05/11/2020	11.00	Put	Bond Future	4,684.2500	4.6843	4,662.6100	4.6626	(0.462)	0	0	0
2020/09/10	2040	05/11/2020	10.23	Call	Bond Future	303.1500	0.3032	293.1100	0.2931	(3.312)	0	0	2,000
2020/09/10	2040	05/11/2020	11.70	Put	Bond Future	2,190.9600	2.1910	2,166.5900	2.1666	(1.112)	0	0	2,000
2020/09/10	2040	05/11/2020	9.50	Call	Bond Future	44.2300	0.0442	41.6200	0.0416	(5.901)	0	0	2,000
2020/09/10	2040	05/11/2020	10.00	Call	Bond Future	175.8800	0.1759	168.8000	0.1688	(4.025)	0	0	2,380
2020/09/10	2040	05/11/2020			Bond Future	11.4869	83.3430	11.4869	83.3430	0.000	0.0000	0.0000	72,600
2020/09/10	2040	05/11/2020	10.30	Put	Bond Future	8,687.0600	8.6871	8,676.0400	8.6760	(0.127)	0	0	0
2020/09/10	2040	05/11/2020	9.73	Put	Bond Future	12,916.9600	12.9170	12,912.6600	12.9127	(0.033)	0	0	0
2020/09/10	2040	05/11/2020	9.73	Call	Bond Future	86.4200	0.0864	82.1200	0.0821	(4.976)	0	0	2,000
2020/09/10	2040	05/11/2020	10.23	Put	Bond Future	9,170.0100	9.1700	9,159.9700	9.1600	(0.109)	0	0	0
2020/09/10	2040	05/11/2020	10.31	Call	Bond Future	361.8100	0.3618	350.6500	0.3506	(3.084)	0	0	0
2020/09/10	2040	05/11/2020	10.32	Put	Bond Future	8,551.1800	8.5512	8,539.8700	8.5399	(0.132)	0	0	0
2020/09/10	2040	05/11/2020	11.00	Call	Bond Future	1,423.2600	1.4233	1,401.6200	1.4016	(1.520)	0	0	2,380
2020/09/10	2040	05/11/2020	11.70	Call	Bond Future	3,554.2400	3.5542	3,529.8700	3.5299	(0.686)	0	0	0
2020/09/10	2040	05/11/2020	9.50	Put	Bond Future	14,790.7400	14.7907	14,788.1300	14.7881	(0.018)	0	0	0
2020/09/10	2040	05/11/2020	10.00	Put	Bond Future	10,832.6700	10.8327	10,825.5900	10.8256	(0.065)	0	0	0
2020/09/10	2040	05/11/2020	10.31	Put	Bond Future	8,619.0000	8.6190	8,607.8400	8.6078	(0.129)	0	0	0
2020/09/10	2040	05/11/2020	10.32	Call	Bond Future	369.7400	0.3697	358.4300	0.3584	(3.059)	0	0	0
2020/09/10	2040	05/11/2020	11.50	Call	Bond Future	2,846.9400	2.8469	2,822.2500	2.8223	(0.867)	0	0	0
2020/09/10	2040	05/11/2020	11.50	Put	Bond Future	2,762.0400	2.7620	2,737.3500	2.7374	(0.894)	0	0	2,000
2020/09/10	2040	04/02/2021	9.49	Call	Bond Future	386.2400	0.3862	380.7900	0.3808	(1.411)	0	0	500
2020/09/10	2040	04/02/2021	9.57	Put	Bond Future	16,015.0800	16.0151	16,009.2200	16.0092	(0.037)	0	0	0
2020/09/10	2040	04/02/2021	10.07	Put	Bond Future	12,392.4000	12.3924	12,383.7800	12.3838	(0.070)	0	0	0
2020/09/10	2040	04/02/2021	10.42	Put	Bond Future	10,153.7200	10.1537	10,143.2200	10.1432	(0.103)	0	0	0
2020/09/10	2040	04/02/2021			Bond Future	11.7186	79.6920	11.7186	79.6920	0.000	0.0000	0.0000	0
2020/09/10	2040	04/02/2021	10.07	Call	Bond Future	844.3800	0.8444	835.7600	0.8358	(1.021)	0	0	800
2020/09/10	2040	04/02/2021	11.74	Call	Bond Future	4,435.1100	4.4351	4,420.3500	4.4204	(0.333)	0	0	0
2020/09/10	2040	04/02/2021	11.74	Put	Bond Future	4,300.6200	4.3006	4,285.8600	4.2859	(0.343)	0	0	800
2020/09/10	2040	04/02/2021	10.41	Call	Bond Future	1,257.8400	1.2578	1,247.3800	1.2474	(0.832)	0	0	0
2020/09/10	2040	04/02/2021	10.41	Put	Bond Future	10,214.1500	10.2141	10,203.6900	10.2037	(0.102)	0	0	0
2020/09/10	2040	04/02/2021	9.49	Put	Bond Future	16,638.6600	16.6387	16,633.2100	16.6332	(0.033)	0	0	0
2020/09/10	2040	04/02/2021	9.57	Call	Bond Future	433.7500	0.4338	427.8900	0.4279	(1.351)	0	0	800
2020/09/10	2040	04/02/2021	10.42	Call	Bond Future	1,271.8700	1.2719	1,261.3700	1.2614	(0.826)	0	0	0
2020/09/10	2040	04/02/2021	10.24	Put	Bond Future	11,273.4200	11.2734	11,263.8700	11.2639	(0.085)	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
2020/09/10	2040	04/02/2021	10.24	Call	Bond Future	1,035.9900	1.0360	1,026.4400	1.0264	(0.922)	0	0	500
2020/09/10	2040	04/02/2021	11.57	Call	Bond Future	3,905.1700	3.9052	3,890.4900	3.8905	(0.376)	0	0	0
2020/09/10	2040	04/02/2021	11.57	Put	Bond Future	4,846.7900	4.8468	4,832.1100	4.8321	(0.303)	0	0	500
2020/09/10	2040	04/02/2021	10.40	Call	Bond Future	1,243.9100	1.2439	1,233.5100	1.2335	(0.836)	0	0	0
2020/09/10	2040	04/02/2021	10.40	Put	Bond Future	10,274.7800	10.2748	10,264.3800	10.2644	(0.101)	0	0	0
2020/09/10	2040	06/05/2021	12.44	Put	Bond Future	3,806.4000	3.8064	3,795.9900	3.7960	(0.273)	0	0	0
2020/09/10	2040	06/05/2021			Bond Future	11.9553	80.5452	11.9553	80.5452	0.000	0.0000	0.0000	0
2020/09/10	2040	06/05/2021	12.43	Call	Bond Future	6,630.2300	6.6302	6,619.8100	6.6198	(0.157)	0	0	0
2020/09/10	2040	06/05/2021	12.43	Put	Bond Future	3,828.6100	3.8286	3,818.1900	3.8182	(0.272)	0	0	0
2020/09/10	2040	06/05/2021	12.44	Call	Bond Future	6,665.2600	6.6653	6,654.8500	6.6549	(0.156)	0	0	0
2020/09/10	2040	06/05/2021	12.42	Call	Bond Future	6,595.0100	6.5950	6,584.5800	6.5846	(0.158)	0	0	0
2020/09/10	2040	06/05/2021	12.42	Put	Bond Future	3,850.6900	3.8507	3,840.2600	3.8403	(0.271)	0	0	0
2020/09/10	2040	05/08/2021	12.47	Call	Bond Future	6,494.7500	6.4948	6,486.1600	6.4862	(0.132)	0	0	0
2020/09/10	2040	05/08/2021			Bond Future	12.2102	76.9157	12.2102	76.9157	0.000	0.0000	0.0000	0
2020/09/10	2040	05/08/2021	12.47	Put	Bond Future	4,993.1000	4.9931	4,984.5100	4.9845	(0.172)	0	0	0
2020/09/10	2040	05/08/2021	12.48	Call	Bond Future	6,526.3000	6.5263	6,517.7200	6.5177	(0.131)	0	0	0
2020/09/10	2040	05/08/2021	12.49	Put	Bond Future	4,942.3900	4.9424	4,933.8000	4.9338	(0.174)	0	0	0
2020/09/10	2040	05/08/2021	12.48	Put	Bond Future	4,967.8200	4.9678	4,959.2400	4.9592	(0.173)	0	0	0
2020/09/10	2040	05/08/2021	12.49	Call	Bond Future	6,557.6300	6.5576	6,549.0400	6.5490	(0.131)	0	0	0
2020/09/10	2044	05/11/2020	10.36	Call	Bond Future	344.2200	0.3442	333.3500	0.3334	(3.158)	0	0	0
2020/09/10	2044	05/11/2020	11.06	Put	Bond Future	4,780.7100	4.7807	4,758.9700	4.7590	(0.455)	0	0	525
2020/09/10	2044	05/11/2020	11.43	Call	Bond Future	2,401.9200	2.4019	2,377.3300	2.3773	(1.024)	0	0	0
2020/09/10	2044	05/11/2020	9.72	Put	Bond Future	13,732.7700	13.7328	13,729.1800	13.7292	(0.026)	0	0	0
2020/09/10	2044	05/11/2020	9.97	Call	Bond Future	134.3900	0.1344	128.4900	0.1285	(4.390)	0	0	300
2020/09/10	2044	05/11/2020	9.29	Put	Bond Future	17,454.7900	17.4548	17,453.5600	17.4536	(0.007)	0	0	0
2020/09/10	2044	05/11/2020	9.96	Put	Bond Future	11,796.6300	11.7966	11,790.8400	11.7908	(0.049)	0	0	0
2020/09/10	2044	05/11/2020			Bond Future	11.5629	79.8559	11.5629	79.8559	0.000	0.0000	0.0000	47,298
2020/09/10	2044	05/11/2020	10.34	Call	Bond Future	329.2900	0.3293	318.7100	0.3187	(3.213)	0	0	0
2020/09/10	2044	05/11/2020	10.34	Put	Bond Future	8,973.6700	8.9737	8,963.0900	8.9631	(0.118)	0	0	0
2020/09/10	2044	05/11/2020	9.72	Call	Bond Future	67.2600	0.0673	63.6700	0.0637	(5.337)	0	0	1,815
2020/09/10	2044	05/11/2020	9.97	Put	Bond Future	11,718.3700	11.7184	11,712.4700	11.7125	(0.050)	0	0	0
2020/09/10	2044	05/11/2020	9.96	Call	Bond Future	130.9000	0.1309	125.1100	0.1251	(4.423)	0	0	0
2020/09/10	2044	05/11/2020	11.38	Call	Bond Future	2,252.6400	2.2526	2,228.2500	2.2282	(1.083)	0	0	0
2020/09/10	2044	05/11/2020	11.38	Put	Bond Future	3,449.6300	3.4496	3,425.2400	3.4252	(0.707)	0	0	300
2020/09/10	2044	05/11/2020	10.36	Put	Bond Future	8,834.3200	8.8343	8,823.4500	8.8235	(0.123)	0	0	0
2020/09/10	2044	05/11/2020	11.06	Call	Bond Future	1,411.9700	1.4120	1,390.2300	1.3902	(1.540)	0	0	0
2020/09/10	2044	05/11/2020	10.04	Put	Bond Future	11,176.2300	11.1762	11,169.5500	11.1695	(0.060)	0	0	0
2020/09/10	2044	05/11/2020	11.17	Put	Bond Future	4,289.0700	4.2891	4,266.1600	4.2662	(0.534)	0	0	1,815
2020/09/10	2044	05/11/2020	11.43	Put	Bond Future	3,268.5700	3.2686	3,243.9800	3.2440	(0.752)	0	0	1,815
2020/09/10	2044	05/11/2020	8.87	Put	Bond Future	21,376.8500	21.3768	21,376.5200	21.3765	(0.002)	0	0	0
2020/09/10	2044	05/11/2020	9.29	Call	Bond Future	17.0800	0.0171	15.8500	0.0159	(7.201)	0	0	300
2020/09/10	2044	05/11/2020	10.35	Call	Bond Future	336.6900	0.3367	325.9700	0.3260	(3.184)	0	0	0
2020/09/10	2044	05/11/2020	10.35	Put	Bond Future	8,903.8700	8.9039	8,893.1500	8.8932	(0.120)	0	0	0
2020/09/10	2044	05/11/2020	10.04	Call	Bond Future	161.0500	0.1611	154.3700	0.1544	(4.148)	0	0	525
2020/09/10	2044	05/11/2020	9.34	Put	Bond Future	17,006.3900	17.0064	17,004.9700	17.0050	(0.008)	0	0	0
2020/09/10	2044	05/11/2020	9.34	Call	Bond Future	20.2800	0.0203	18.8600	0.0189	(7.002)	0	0	525
2020/09/10	2044	05/11/2020	11.17	Call	Bond Future	1,678.2800	1.6783	1,655.3700	1.6554	(1.365)	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
2020/09/10	2044	05/11/2020	8.87	Call	Bond Future	3.5200	0.0035	3.1900	0.0032	(9.375)	0	0	1,815
2020/09/10	2044	05/11/2020	10.02	Put	Bond Future	11,330.1000	11.3301	11,323.6400	11.3236	(0.057)	0	0	0
2020/09/10	2044	05/11/2020	10.02	Call	Bond Future	153.0200	0.1530	146.5600	0.1466	(4.222)	0	0	1,815
2020/09/10	2044	04/02/2021	10.04	Put	Bond Future	13,168.0100	13.1680	13,159.9400	13.1599	(0.061)	0	0	0
2020/09/10	2044	04/02/2021	10.37	Call	Bond Future	1,114.8700	1.1149	1,104.9600	1.1050	(0.889)	0	0	0
2020/09/10	2044	04/02/2021	10.35	Put	Bond Future	11,069.9500	11.0699	11,060.1400	11.0601	(0.089)	0	0	0
2020/09/10	2044	04/02/2021			Bond Future	11.7880	76.2943	11.7880	76.2943	0.000	0.0000	0.0000	0
2020/09/10	2044	04/02/2021	10.37	Put	Bond Future	10,941.8300	10.9418	10,931.9200	10.9319	(0.091)	0	0	0
2020/09/10	2044	04/02/2021	10.35	Call	Bond Future	1,089.2800	1.0893	1,079.4700	1.0795	(0.901)	0	0	0
2020/09/10	2044	04/02/2021	10.04	Call	Bond Future	745.1100	0.7451	737.0400	0.7370	(1.083)	0	0	0
2020/09/10	2044	04/02/2021	10.84	Call	Bond Future	1,867.7600	1.8678	1,855.4800	1.8555	(0.657)	0	0	0
2020/09/10	2044	04/02/2021	10.36	Put	Bond Future	11,005.7800	11.0058	10,995.9200	10.9959	(0.090)	0	0	0
2020/09/10	2044	04/02/2021	10.84	Put	Bond Future	8,210.4000	8.2104	8,198.1200	8.1981	(0.150)	0	0	265
2020/09/10	2044	04/02/2021	10.29	Call	Bond Future	1,015.0500	1.0150	1,005.5700	1.0056	(0.934)	0	0	0
2020/09/10	2044	04/02/2021	10.29	Put	Bond Future	11,459.6200	11.4596	11,450.1400	11.4501	(0.083)	0	0	265
2020/09/10	2044	04/02/2021	9.66	Put	Bond Future	16,019.7400	16.0197	16,013.7800	16.0138	(0.037)	0	0	0
2020/09/10	2044	04/02/2021	9.66	Call	Bond Future	443.3500	0.4434	437.3900	0.4374	(1.344)	0	0	265
2020/09/10	2044	04/02/2021	10.36	Call	Bond Future	1,102.0200	1.1020	1,092.1600	1.0922	(0.895)	0	0	0
2020/09/10	2044	06/05/2021	12.43	Put	Bond Future	4,001.6800	4.0017	3,991.1700	3.9912	(0.263)	0	0	0
2020/09/10	2044	06/05/2021	12.44	Call	Bond Future	6,457.3100	6.4573	6,446.8000	6.4468	(0.163)	0	0	0
2020/09/10	2044	06/05/2021			Bond Future	12.0179	77.1112	12.0179	77.1112	0.000	0.0000	0.0000	0
2020/09/10	2044	06/05/2021	12.45	Call	Bond Future	6,491.8800	6.4919	6,481.3800	6.4814	(0.162)	0	0	0
2020/09/10	2044	06/05/2021	12.45	Put	Bond Future	3,956.5200	3.9565	3,946.0200	3.9460	(0.265)	0	0	0
2020/09/10	2044	06/05/2021	12.43	Call	Bond Future	6,423.0200	6.4230	6,412.5100	6.4125	(0.164)	0	0	0
2020/09/10	2044	06/05/2021	12.44	Put	Bond Future	3,978.9200	3.9789	3,968.4100	3.9684	(0.264)	0	0	0
2020/09/10	2044	05/08/2021	12.60	Put	Bond Future	4,837.0800	4.8371	4,828.4800	4.8285	(0.178)	0	0	0
2020/09/10	2044	05/08/2021	12.61	Put	Bond Future	4,813.5500	4.8136	4,804.9500	4.8050	(0.179)	0	0	0
2020/09/10	2044	05/08/2021			Bond Future	12.2652	73.5694	12.2652	73.5694	0.000	0.0000	0.0000	0
2020/09/10	2044	05/08/2021	12.60	Call	Bond Future	6,746.0500	6.7461	6,737.4500	6.7375	(0.127)	0	0	0
2020/09/10	2044	05/08/2021	12.61	Call	Bond Future	6,778.2100	6.7782	6,769.6100	6.7696	(0.127)	0	0	0
2020/09/10	2044	05/08/2021	12.59	Call	Bond Future	6,713.9400	6.7139	6,705.3300	6.7053	(0.128)	0	0	0
2020/09/10	2044	05/08/2021	12.59	Put	Bond Future	4,860.7400	4.8607	4,852.1300	4.8521	(0.177)	0	0	0
2020/09/10	2046	05/11/2020			Bond Future	96.0628	96.0628	96.0628	96.0628	0.000	0.0000	0.0000	16,197
2020/09/10	2046	04/02/2021			Bond Future	97.0703	97.0703	97.0703	97.0703	0.000	0.0000	0.0000	0
2020/09/10	2046	06/05/2021			Bond Future	96.3409	96.3409	96.3409	96.3409	0.000	0.0000	0.0000	0
2020/09/10	2046	05/08/2021			Bond Future	97.4114	97.4114	97.4114	97.4114	0.000	0.0000	0.0000	0
2020/09/10	2050	05/11/2020			Bond Future	98.1917	98.1917	98.1917	98.1917	0.000	0.0000	0.0000	13,962
2020/09/10	2050	04/02/2021			Bond Future	97.3306	97.3306	97.3306	97.3306	0.000	0.0000	0.0000	0
2020/09/10	2050	06/05/2021			Bond Future	98.3948	98.3948	98.3948	98.3948	0.000	0.0000	0.0000	0
2020/09/10	2050	05/08/2021			Bond Future	97.5596	97.5596	97.5596	97.5596	0.000	0.0000	0.0000	0
2020/09/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/10	AL37	05/11/2020			Index Future	757.3030	757.3030	757.3030	757.3030	0.000	0.0000	0.0000	0
2020/09/10	AL37	04/02/2021			Index Future	765.0580	765.0580	765.0580	765.0580	0.000	0.0000	0.0000	0
2020/09/10	AL37	06/05/2021			Index Future	773.2360	773.2360	773.2360	773.2360	0.000	0.0000	0.0000	0
2020/09/10	AL37	05/08/2021			Index Future	781.5540	781.5540	781.5540	781.5540	0.000	0.0000	0.0000	0
2020/09/10	AL7T	05/11/2020			Index Future	819.1940	819.1940	819.1940	819.1940	0.000	0.0000	0.0000	0
2020/09/10	AL7T	04/02/2021			Index Future	827.5830	827.5830	827.5830	827.5830	0.000	0.0000	0.0000	0
2020/09/10	AL7T	06/05/2021			Index Future	836.4290	836.4290	836.4290	836.4290	0.000	0.0000	0.0000	0
2020/09/10	AL7T	05/08/2021			Index Future	845.4280	845.4280	845.4280	845.4280	0.000	0.0000	0.0000	0
2020/09/10	ALBI	05/11/2020			Index Future	719.4150	719.4150	719.4150	719.4150	0.000	0.0000	0.0000	209
2020/09/10	ALBI	04/02/2021			Index Future	726.7820	726.7820	726.7820	726.7820	0.000	0.0000	0.0000	0
2020/09/10	ALBI	06/05/2021			Index Future	734.5500	734.5500	734.5500	734.5500	0.000	0.0000	0.0000	0
2020/09/10	ALBI	05/08/2021			Index Future	742.4530	742.4530	742.4530	742.4530	0.000	0.0000	0.0000	0
2020/09/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/09/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/10	ES33	05/11/2020			Bond Future	11.9399	72.3349	11.9399	72.3349	0.000	0.0000	0.0000	350
2020/09/10	ES33	04/02/2021			Bond Future	12.2199	73.0757	12.2199	73.0757	0.000	0.0000	0.0000	0
2020/09/10	ES33	06/05/2021			Bond Future	12.5018	70.0824	12.5018	70.0824	0.000	0.0000	0.0000	0
2020/09/10	ES33	05/08/2021			Bond Future	12.8001	70.8449	12.8001	70.8449	0.000	0.0000	0.0000	0
2020/09/10	ES42	05/11/2020			Bond Future	12.3749	71.4326	12.3749	71.4326	0.000	0.0000	0.0000	4,789
2020/09/10	ES42	04/02/2021			Bond Future	12.6370	72.1647	12.6370	72.1647	0.000	0.0000	0.0000	0
2020/09/10	ES42	06/05/2021			Bond Future	12.9110	68.6788	12.9110	68.6788	0.000	0.0000	0.0000	0
2020/09/10	ES42	05/08/2021			Bond Future	13.1934	69.4263	13.1934	69.4263	0.000	0.0000	0.0000	0
2020/09/10	GOVI	05/11/2020	737.84	Put	GOVI	271,620.0000	27.1620	271,620.0000	27.1620	0.000	0	0	0
2020/09/10	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/10	GOVI	05/11/2020			GOVI	710.6780	710.6780	710.6780	710.6780	0.000	0.0000	0.0000	1,008
2020/09/10	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/10	GOVI	05/11/2020	737.83	Put	GOVI	271,520.0000	27.1520	271,520.0000	27.1520	0.000	0	0	0
2020/09/10	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/10	GOVI	05/11/2020	737.85	Put	GOVI	271,720.0000	27.1720	271,720.0000	27.1720	0.000	0	0	0
2020/09/10	GOVI	04/02/2021	750.96	Put	GOVI	330,040.0000	33.0040	330,040.0000	33.0040	0.000	0	0	0
2020/09/10	GOVI	04/02/2021			GOVI	717.9560	717.9560	717.9560	717.9560	0.000	0.0000	0.0000	0
2020/09/10	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/10	GOVI	04/02/2021	750.95	Put	GOVI	329,940.0000	32.9940	329,940.0000	32.9940	0.000	0	0	0
2020/09/10	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/10	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/10	GOVI	04/02/2021	750.94	Put	GOVI	329,840.0000	32.9840	329,840.0000	32.9840	0.000	0	0	0
2020/09/10	GOVI	06/05/2021	678.67	Call	GOVI	469,600.0000	46.9600	469,600.0000	46.9600	0.000	0	0	0
2020/09/10	GOVI	06/05/2021			GOVI	725.6300	725.6300	725.6300	725.6300	0.000	0.0000	0.0000	0
2020/09/10	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/10	GOVI	06/05/2021	678.68	Call	GOVI	469,500.0000	46.9500	469,500.0000	46.9500	0.000	0	0	0
2020/09/10	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/10	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/10	GOVI	06/05/2021	678.69	Call	GOVI	469,400.0000	46.9400	469,400.0000	46.9400	0.000	0	0	0
2020/09/10	GOVI	05/08/2021	719.14	Call	GOVI	142,970.0000	14.2970	142,970.0000	14.2970	0.000	0	0	0
2020/09/10	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/10	GOVI	05/08/2021			GOVI	733.4370	733.4370	733.4370	733.4370	0.000	0.0000	0.0000	0
2020/09/10	GOVI	05/08/2021	719.15	Call	GOVI	142,870.0000	14.2870	142,870.0000	14.2870	0.000	0	0	0
2020/09/10	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/10	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/10	GOVI	05/08/2021	719.13	Call	GOVI	143,070.0000	14.3070	143,070.0000	14.3070	0.000	0	0	0
2020/09/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/09/10	IGOV	05/11/2020			Index Future	260.5910	260.5910	260.5910	260.5910	0.000	0.0000	0.0000	1,203
2020/09/10	IGOV	04/02/2021			Index Future	263.3240	263.3240	263.3240	263.3240	0.000	0.0000	0.0000	0
2020/09/10	IGOV	06/05/2021			Index Future	266.2020	266.2020	266.2020	266.2020	0.000	0.0000	0.0000	0
2020/09/10	IGOV	05/08/2021			Index Future	269.1280	269.1280	269.1280	269.1280	0.000	0.0000	0.0000	0
2020/09/10	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/09/10	IS05	17/12/2020			Interest Rate Swap	93.9800	93.9800	93.9800	93.9800	0.000	0.0000	0.0000	0
2020/09/10	IS05	16/03/2021			Interest Rate Swap	92.1600	92.1600	92.1600	92.1600	0.000	0.0000	0.0000	0
2020/09/10	IS05	15/06/2021			Interest Rate Swap	90.2700	90.2700	90.2700	90.2700	0.000	0.0000	0.0000	0
2020/09/10	IS05	21/09/2021			Interest Rate Swap	89.1800	89.1800	89.1800	89.1800	0.000	0.0000	0.0000	0
2020/09/10	IS05	21/12/2021			Interest Rate Swap	90.4000	90.4000	90.4000	90.4000	0.000	0.0000	0.0000	51
2020/09/10	IS05	15/03/2022			Interest Rate Swap	89.7800	89.7800	89.7800	89.7800	0.000	0.0000	0.0000	0
2020/09/10	IS05	21/06/2022			Interest Rate Swap	89.8300	89.8300	89.8300	89.8300	0.000	0.0000	0.0000	0
2020/09/10	IS05	20/09/2022			Interest Rate Swap	92.9200	92.9200	92.9200	92.9200	0.000	0.0000	0.0000	0
2020/09/10	IS05	20/12/2022			Interest Rate Swap	93.3800	93.3800	93.3800	93.3800	0.000	0.0000	0.0000	0
2020/09/10	IS05	22/03/2023			Interest Rate Swap	85.7200	85.7200	85.7200	85.7200	0.000	0.0000	0.0000	0
2020/09/10	IS05	20/06/2023			Interest Rate Swap	91.2300	91.2300	91.2300	91.2300	0.000	0.0000	0.0000	0
2020/09/10	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/09/10	IS10	17/12/2025			Interest Rate Swap	79.3800	79.3800	79.3800	79.3800	0.000	0.0000	0.0000	0
2020/09/10	IS10	16/03/2026			Interest Rate Swap	75.9900	75.9900	75.9900	75.9900	0.000	0.0000	0.0000	0
2020/09/10	IS10	15/06/2026			Interest Rate Swap	74.5000	74.5000	74.5000	74.5000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/10	IS10	21/09/2026			Interest Rate Swap	76.6300	76.6300	76.6300	76.6300	0.000	0.0000	0.0000	0
2020/09/10	IS10	21/12/2026			Interest Rate Swap	80.7800	80.7800	80.7800	80.7800	0.000	0.0000	0.0000	0
2020/09/10	IS10	15/03/2027			Interest Rate Swap	79.4000	79.4000	79.4000	79.4000	0.000	0.0000	0.0000	0
2020/09/10	IS10	21/06/2027			Interest Rate Swap	81.6100	81.6100	81.6100	81.6100	0.000	0.0000	0.0000	0
2020/09/10	IS10	20/09/2027			Interest Rate Swap	87.5600	87.5600	87.5600	87.5600	0.000	0.0000	0.0000	0
2020/09/10	IS10	20/12/2027			Interest Rate Swap	88.0800	88.0800	88.0800	88.0800	0.000	0.0000	0.0000	0
2020/09/10	IS10	22/03/2028			Interest Rate Swap	81.2100	81.2100	81.2100	81.2100	0.000	0.0000	0.0000	0
2020/09/10	IS10	20/06/2028			Interest Rate Swap	89.1800	89.1800	89.1800	89.1800	0.000	0.0000	0.0000	0
2020/09/10	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/09/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/09/10	JBAF	16/09/2020			Jibar Tradeable Future	3.3950	96.6050	3.3550	96.6450	(1.178)	0.0000	0.0000	10,000
2020/09/10	JBAF	21/10/2020			Jibar Tradeable Future	3.3050	96.6950	3.2650	96.7350	(1.210)	0.0000	0.0000	0
2020/09/10	JBAF	18/11/2020			Jibar Tradeable Future	3.3100	96.6900	3.2600	96.7400	(1.511)	0.0000	0.0000	0
2020/09/10	JBAF	15/12/2020			Jibar Tradeable Future	3.2600	96.7400	3.2200	96.7800	(1.227)	0.0000	0.0000	30,010
2020/09/10	JBAF	20/01/2021			Jibar Tradeable Future	3.2800	96.7200	3.2400	96.7600	(1.220)	0.0000	0.0000	0
2020/09/10	JBAF	17/02/2021			Jibar Tradeable Future	3.3100	96.6900	3.2600	96.7400	(1.511)	0.0000	0.0000	0
2020/09/10	JBAF	17/03/2021			Jibar Tradeable Future	3.3250	96.6750	3.2850	96.7150	(1.203)	0.0000	0.0000	0
2020/09/10	JBAF	15/06/2021			Jibar Tradeable Future	3.4150	96.5850	3.4250	96.5750	0.293	0.0000	0.0000	0
2020/09/10	JBAF	15/09/2021			Jibar Tradeable Future	3.5400	96.4600	3.5400	96.4600	0.000	0.0000	0.0000	30,000
2020/09/10	JBAF	15/12/2021			Jibar Tradeable Future	3.7400	96.2600	3.7300	96.2700	(0.267)	0.0000	0.0000	0
2020/09/10	JBAF	16/03/2022			Jibar Tradeable Future	3.8950	96.1050	3.8950	96.1050	0.000	0.0000	0.0000	0
2020/09/10	JBAF	15/06/2022			Jibar Tradeable Future	4.1200	95.8800	4.1200	95.8800	0.000	0.0000	0.0000	0
2020/09/10	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/10	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/10	R023	05/11/2020			Bond Future	4.4406	108.6820	4.4406	108.6820	0.000	0.0000	0.0000	34,474
2020/09/10	R023	05/11/2020	7.46	Call	Bond Future	6,575.2700	6.5753	6,575.2700	6.5753	0.000	0	0	0
2020/09/10	R023	05/11/2020	7.47	Call	Bond Future	6,596.1900	6.5962	6,596.1900	6.5962	0.000	0	0	0
2020/09/10	R023	05/11/2020	7.45	Call	Bond Future	6,554.3600	6.5544	6,554.3600	6.5544	0.000	0	0	0
2020/09/10	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/10	R023	04/02/2021	6.34	Call	Bond Future	3,666.2500	3.6663	3,666.0600	3.6661	(0.005)	0	0	0
2020/09/10	R023	04/02/2021	6.32	Put	Bond Future	8.4600	0.0085	8.2600	0.0083	(2.364)	0	0	0
2020/09/10	R023	04/02/2021			Bond Future	4.4869	109.7950	4.4869	109.7950	0.000	0.0000	0.0000	0
2020/09/10	R023	04/02/2021	6.34	Put	Bond Future	7.9100	0.0079	7.7200	0.0077	(2.402)	0	0	0
2020/09/10	R023	04/02/2021	6.32	Call	Bond Future	3,628.1900	3.6282	3,627.9900	3.6280	(0.006)	0	0	0
2020/09/10	R023	04/02/2021	6.33	Put	Bond Future	8.1800	0.0082	7.9800	0.0080	(2.445)	0	0	0
2020/09/10	R023	04/02/2021	6.33	Call	Bond Future	3,647.2200	3.6472	3,647.0200	3.6470	(0.005)	0	0	0
2020/09/10	R023	06/05/2021	7.58	Call	Bond Future	5,281.5700	5.2816	5,281.5600	5.2816	0.000	0	0	0
2020/09/10	R023	06/05/2021			Bond Future	4.5093	107.0618	4.5093	107.0618	0.000	0.0000	0.0000	0
2020/09/10	R023	06/05/2021	7.56	Call	Bond Future	5,248.3600	5.2484	5,248.3400	5.2483	0.000	0	0	0
2020/09/10	R023	06/05/2021	7.56	Put	Bond Future	0.6700	0.0007	0.6500	0.0007	(2.985)	0	0	0
2020/09/10	R023	06/05/2021	7.58	Put	Bond Future	0.6200	0.0006	0.6100	0.0006	(1.613)	0	0	0
2020/09/10	R023	06/05/2021	7.57	Call	Bond Future	5,264.9600	5.2650	5,264.9500	5.2650	0.000	0	0	0
2020/09/10	R023	06/05/2021	7.57	Put	Bond Future	0.6400	0.0006	0.6300	0.0006	(1.563)	0	0	0
2020/09/10	R023	05/08/2021	5.30	Call	Bond Future	1,435.8100	1.4358	1,434.9500	1.4350	(0.060)	0	0	0
2020/09/10	R023	05/08/2021	5.29	Put	Bond Future	271.4500	0.2714	270.5900	0.2706	(0.317)	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
2020/09/10	R023	05/08/2021			Bond Future	4.5327	108.2263	4.5327	108.2263	0.000	0.0000	0.0000	0
2020/09/10	R023	05/08/2021	5.31	Call	Bond Future	1,447.7100	1.4477	1,446.8600	1.4469	(0.059)	0	0	0
2020/09/10	R023	05/08/2021	5.31	Put	Bond Future	265.0100	0.2650	264.1600	0.2642	(0.321)	0	0	0
2020/09/10	R023	05/08/2021	5.30	Put	Bond Future	268.2100	0.2682	267.3500	0.2673	(0.321)	0	0	0
2020/09/10	R023	05/08/2021	5.29	Call	Bond Future	1,423.9400	1.4239	1,423.0800	1.4231	(0.060)	0	0	0
2020/09/10	R035	05/11/2020	10.34	Put	Bond Future	5,570.8500	5.5709	5,553.7900	5.5538	(0.306)	0	0	0
2020/09/10	R035	05/11/2020			Bond Future	11.0619	86.1804	11.0619	86.1804	0.000	0.0000	0.0000	106,275
2020/09/10	R035	05/11/2020	10.33	Call	Bond Future	838.7900	0.8388	821.8900	0.8219	(2.015)	0	0	0
2020/09/10	R035	05/11/2020	10.33	Put	Bond Future	5,622.1300	5.6221	5,605.2300	5.6052	(0.301)	0	0	0
2020/09/10	R035	05/11/2020	10.34	Call	Bond Future	855.5100	0.8555	838.4500	0.8384	(1.994)	0	0	0
2020/09/10	R035	05/11/2020	10.32	Call	Bond Future	822.3900	0.8224	805.6400	0.8056	(2.037)	0	0	0
2020/09/10	R035	05/11/2020	10.32	Put	Bond Future	5,673.8100	5.6738	5,657.0600	5.6571	(0.295)	0	0	0
2020/09/10	R035	04/02/2021	10.14	Put	Bond Future	8,865.0000	8.8650	8,854.6900	8.8547	(0.116)	0	0	650
2020/09/10	R035	04/02/2021	11.14	Put	Bond Future	4,608.9500	4.6089	4,595.1900	4.5952	(0.299)	0	0	650
2020/09/10	R035	04/02/2021	10.05	Call	Bond Future	1,207.8200	1.2078	1,197.9400	1.1979	(0.818)	0	0	0
2020/09/10	R035	04/02/2021	10.04	Put	Bond Future	9,418.3600	9.4184	9,408.5300	9.4085	(0.104)	0	0	0
2020/09/10	R035	04/02/2021			Bond Future	11.3027	87.0629	11.3027	87.0629	0.000	0.0000	0.0000	0
2020/09/10	R035	04/02/2021	10.14	Call	Bond Future	1,334.5800	1.3346	1,324.2700	1.3243	(0.773)	0	0	0
2020/09/10	R035	04/02/2021	10.06	Call	Bond Future	1,221.4500	1.2214	1,211.5300	1.2115	(0.812)	0	0	0
2020/09/10	R035	04/02/2021	10.06	Put	Bond Future	9,306.1700	9.3062	9,296.2500	9.2963	(0.107)	0	0	0
2020/09/10	R035	04/02/2021	11.14	Call	Bond Future	3,611.9300	3.6119	3,598.1700	3.5982	(0.381)	0	0	0
2020/09/10	R035	04/02/2021	10.05	Put	Bond Future	9,362.1700	9.3622	9,352.2900	9.3523	(0.106)	0	0	0
2020/09/10	R035	04/02/2021	10.04	Call	Bond Future	1,194.3000	1.1943	1,184.4700	1.1845	(0.823)	0	0	0
2020/09/10	R035	06/05/2021	11.55	Call	Bond Future	4,836.8600	4.8369	4,826.8100	4.8268	(0.208)	0	0	0
2020/09/10	R035	06/05/2021	12.77	Call	Bond Future	9,064.8000	9.0648	9,055.9200	9.0559	(0.098)	0	0	0
2020/09/10	R035	06/05/2021	10.24	Put	Bond Future	9,953.2700	9.9533	9,945.4300	9.9454	(0.079)	0	0	0
2020/09/10	R035	06/05/2021	12.37	Call	Bond Future	7,641.5100	7.6415	7,631.8700	7.6319	(0.126)	0	0	0
2020/09/10	R035	06/05/2021	12.35	Put	Bond Future	2,995.1100	2.9951	2,985.4500	2.9855	(0.323)	0	0	0
2020/09/10	R035	06/05/2021			Bond Future	11.5402	83.5197	11.5402	83.5197	0.000	0.0000	0.0000	0
2020/09/10	R035	06/05/2021	12.37	Put	Bond Future	2,961.7000	2.9617	2,952.0600	2.9521	(0.325)	0	0	0
2020/09/10	R035	06/05/2021	12.35	Call	Bond Future	7,566.8700	7.5669	7,557.2100	7.5572	(0.128)	0	0	0
2020/09/10	R035	06/05/2021	11.55	Put	Bond Future	4,779.1600	4.7792	4,769.1100	4.7691	(0.210)	0	0	1,650
2020/09/10	R035	06/05/2021	12.77	Put	Bond Future	2,270.7900	2.2708	2,261.9100	2.2619	(0.391)	0	0	1,650
2020/09/10	R035	06/05/2021	10.24	Call	Bond Future	1,734.6300	1.7346	1,726.7900	1.7268	(0.452)	0	0	793
2020/09/10	R035	06/05/2021	12.36	Put	Bond Future	2,978.2400	2.9782	2,968.5800	2.9686	(0.324)	0	0	0
2020/09/10	R035	06/05/2021	10.81	Put	Bond Future	7,311.7100	7.3117	7,302.4700	7.3025	(0.126)	0	0	0
2020/09/10	R035	06/05/2021	10.81	Call	Bond Future	2,837.9600	2.8380	2,828.7200	2.8287	(0.326)	0	0	1,650
2020/09/10	R035	06/05/2021	11.32	Call	Bond Future	4,162.7100	4.1627	4,152.7500	4.1527	(0.239)	0	0	0
2020/09/10	R035	06/05/2021	11.32	Put	Bond Future	5,475.2300	5.4752	5,465.2700	5.4653	(0.182)	0	0	793
2020/09/10	R035	06/05/2021	12.02	Call	Bond Future	6,370.3900	6.3704	6,360.4700	6.3605	(0.156)	0	0	0
2020/09/10	R035	06/05/2021	12.02	Put	Bond Future	3,614.6100	3.6146	3,604.6900	3.6047	(0.274)	0	0	793
2020/09/10	R035	06/05/2021	12.36	Call	Bond Future	7,604.0500	7.6040	7,594.3900	7.5944	(0.127)	0	0	0
2020/09/10	R035	05/08/2021	5.31	Call	Bond Future	2.9900	0.0030	2.9300	0.0029	(2.007)	0	0	0
2020/09/10	R035	05/08/2021			Bond Future	11.7941	84.4283	11.7941	84.4283	0.000	0.0000	0.0000	0
2020/09/10	R035	05/08/2021	5.29	Call	Bond Future	2.8700	0.0029	2.8200	0.0028	(1.742)	0	0	0
2020/09/10	R035	05/08/2021	5.29	Put	Bond Future	53,898.5300	53.8985	53,898.4800	53.8985	0.000	0	0	0
2020/09/10	R035	05/08/2021	5.31	Put	Bond Future	53,665.3600	53.6654	53,665.3000	53.6653	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/10	R035	05/08/2021	5.30	Call	Bond Future	2.9300	0.0029	2.8800	0.0029	(1.706)	0	0	0
2020/09/10	R035	05/08/2021	5.30	Put	Bond Future	53,781.8800	53.7819	53,781.8300	53.7818	0.000	0	0	0
2020/09/10	R186	05/11/2020	8.65	Call	Bond Future	7,021.4100	7.0214	7,018.5200	7.0185	(0.041)	0	0	0
2020/09/10	R186	05/11/2020	8.64	Put	Bond Future	63.7800	0.0638	60.8200	0.0608	(4.641)	0	0	0
2020/09/10	R186	05/11/2020	7.50	Call	Bond Future	2,115.8400	2.1158	2,103.1800	2.1032	(0.598)	0	0	80
2020/09/10	R186	05/11/2020	8.00	Put	Bond Future	358.5700	0.3586	349.8500	0.3498	(2.432)	0	0	0
2020/09/10	R186	05/11/2020			Bond Future	7.2917	119.6553	7.2917	119.6553	0.000	0.0000	0.0000	89,526
2020/09/10	R186	05/11/2020	8.66	Call	Bond Future	7,068.6900	7.0687	7,065.8600	7.0659	(0.040)	0	0	0
2020/09/10	R186	05/11/2020	8.66	Put	Bond Future	59.8000	0.0598	56.9700	0.0570	(4.732)	0	0	0
2020/09/10	R186	05/11/2020	7.00	Put	Bond Future	2,391.4200	2.3914	2,379.5300	2.3795	(0.497)	0	0	0
2020/09/10	R186	05/11/2020	7.00	Call	Bond Future	823.7800	0.8238	811.8900	0.8119	(1.443)	0	0	1,200
2020/09/10	R186	05/11/2020	8.65	Put	Bond Future	61.7600	0.0618	58.8700	0.0589	(4.679)	0	0	0
2020/09/10	R186	05/11/2020	8.64	Call	Bond Future	6,974.1600	6.9742	6,971.2000	6.9712	(0.042)	0	0	0
2020/09/10	R186	05/11/2020	6.50	Put	Bond Future	4,527.2100	4.5272	4,520.9200	4.5209	(0.139)	0	0	0
2020/09/10	R186	05/11/2020	7.50	Put	Bond Future	1,012.7500	1.0128	1,000.0900	1.0001	(1.250)	0	0	0
2020/09/10	R186	05/11/2020	8.00	Call	Bond Future	4,055.9300	4.0559	4,047.2100	4.0472	(0.215)	0	0	1,200
2020/09/10	R186	05/11/2020	7.84	Put	Bond Future	508.3300	0.5083	498.1000	0.4981	(2.012)	0	0	0
2020/09/10	R186	05/11/2020	9.26	Put	Bond Future	6.7900	0.0068	6.2700	0.0063	(7.658)	0	0	3,500
2020/09/10	R186	05/11/2020	6.50	Call	Bond Future	209.8600	0.2099	203.5700	0.2036	(2.997)	0	0	80
2020/09/10	R186	05/11/2020	7.84	Call	Bond Future	3,383.6900	3.3837	3,373.4600	3.3735	(0.302)	0	0	3,500
2020/09/10	R186	05/11/2020	8.34	Put	Bond Future	157.7200	0.1577	152.2500	0.1522	(3.468)	0	0	0
2020/09/10	R186	05/11/2020	8.34	Call	Bond Future	5,576.7700	5.5768	5,571.3000	5.5713	(0.098)	0	0	3,500
2020/09/10	R186	05/11/2020	9.26	Call	Bond Future	9,918.8400	9.9188	9,918.3200	9.9183	(0.005)	0	0	0
2020/09/10	R186	04/02/2021	8.15	Call	Bond Future	4,485.5300	4.4855	4,478.5500	4.4786	(0.156)	0	0	0
2020/09/10	R186	04/02/2021			Bond Future	7.4693	115.6017	7.4693	115.6017	0.000	0.0000	0.0000	0
2020/09/10	R186	04/02/2021	8.15	Put	Bond Future	1,087.9500	1.0880	1,080.9700	1.0810	(0.642)	0	0	0
2020/09/10	R186	04/02/2021	8.00	Put	Bond Future	1,295.9100	1.2959	1,288.5700	1.2886	(0.566)	0	0	15,177
2020/09/10	R186	04/02/2021	8.16	Call	Bond Future	4,521.7600	4.5218	4,514.8000	4.5148	(0.154)	0	0	0
2020/09/10	R186	04/02/2021	8.17	Put	Bond Future	1,062.6300	1.0626	1,055.7000	1.0557	(0.652)	0	0	0
2020/09/10	R186	04/02/2021	8.00	Call	Bond Future	3,955.8500	3.9558	3,948.5100	3.9485	(0.186)	0	0	0
2020/09/10	R186	04/02/2021	8.16	Put	Bond Future	1,075.2300	1.0752	1,068.2700	1.0683	(0.647)	0	0	0
2020/09/10	R186	04/02/2021	8.17	Call	Bond Future	4,558.0900	4.5581	4,551.1600	4.5512	(0.152)	0	0	0
2020/09/10	R186	06/05/2021	10.77	Call	Bond Future	13,970.2300	13.9702	13,969.4500	13.9694	(0.006)	0	0	0
2020/09/10	R186	06/05/2021	10.76	Put	Bond Future	60.3500	0.0604	59.5600	0.0596	(1.309)	0	0	0
2020/09/10	R186	06/05/2021			Bond Future	7.6544	116.8385	7.6544	116.8385	0.000	0.0000	0.0000	0
2020/09/10	R186	06/05/2021	10.78	Call	Bond Future	14,010.2600	14.0103	14,009.4900	14.0095	(0.005)	0	0	0
2020/09/10	R186	06/05/2021	10.78	Put	Bond Future	58.3300	0.0583	57.5600	0.0576	(1.320)	0	0	0
2020/09/10	R186	06/05/2021	10.77	Put	Bond Future	59.3300	0.0593	58.5500	0.0586	(1.315)	0	0	0
2020/09/10	R186	06/05/2021	10.76	Call	Bond Future	13,930.2000	13.9302	13,929.4100	13.9294	(0.006)	0	0	0
2020/09/10	R186	05/08/2021	8.61	Call	Bond Future	5,207.5200	5.2075	5,203.0500	5.2030	(0.086)	0	0	0
2020/09/10	R186	05/08/2021	8.62	Put	Bond Future	1,788.2100	1.7882	1,783.7500	1.7838	(0.249)	0	0	0
2020/09/10	R186	05/08/2021			Bond Future	7.8567	112.8281	7.8567	112.8281	0.000	0.0000	0.0000	0
2020/09/10	R186	05/08/2021	8.61	Put	Bond Future	1,801.3800	1.8014	1,796.9100	1.7969	(0.248)	0	0	0
2020/09/10	R186	05/08/2021	8.62	Call	Bond Future	5,238.6900	5.2387	5,234.2300	5.2342	(0.085)	0	0	0
2020/09/10	R186	05/08/2021	8.63	Call	Bond Future	5,269.9200	5.2699	5,265.4700	5.2655	(0.084)	0	0	0
2020/09/10	R186	05/08/2021	8.63	Put	Bond Future	1,775.1400	1.7751	1,770.6900	1.7707	(0.251)	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
2020/09/10	R197	05/11/2020			Bond Future	314.7933	314.7933	314.7933	314.7933	0.000	0.0000	0.0000	2,936
2020/09/10	R197	04/02/2021			Bond Future	310.2388	310.2388	310.2388	310.2388	0.000	0.0000	0.0000	0
2020/09/10	R197	06/05/2021			Bond Future	313.6311	313.6311	313.6311	313.6311	0.000	0.0000	0.0000	0
2020/09/10	R197	05/08/2021			Bond Future	309.1092	309.1092	309.1092	309.1092	0.000	0.0000	0.0000	0
2020/09/10	R202	05/11/2020			Bond Future	217.0812	217.0812	217.0812	217.0812	0.000	0.0000	0.0000	7,870
2020/09/10	R202	04/02/2021			Bond Future	215.1851	215.1851	215.1851	215.1851	0.000	0.0000	0.0000	0
2020/09/10	R202	06/05/2021			Bond Future	217.5378	217.5378	217.5378	217.5378	0.000	0.0000	0.0000	0
2020/09/10	R202	05/08/2021			Bond Future	215.7021	215.7021	215.7021	215.7021	0.000	0.0000	0.0000	0
2020/09/10	R208	05/11/2020	4.78	Call	Bond Future	436.7600	0.4368	436.7400	0.4367	(0.005)	0	0	0
2020/09/10	R208	05/11/2020	4.77	Put	Bond Future	0.1400	0.0001	0.1200	0.0001	(14.286)	0	0	0
2020/09/10	R208	05/11/2020			Bond Future	3.6507	101.9374	3.6507	101.9374	0.000	0.0000	0.0000	7,525
2020/09/10	R208	05/11/2020	4.79	Call	Bond Future	440.6000	0.4406	440.5900	0.4406	(0.002)	0	0	0
2020/09/10	R208	05/11/2020	4.79	Put	Bond Future	0.1200	0.0001	0.1100	0.0001	(8.333)	0	0	0
2020/09/10	R208	05/11/2020	4.78	Put	Bond Future	0.1300	0.0001	0.1100	0.0001	(15.385)	0	0	0
2020/09/10	R208	05/11/2020	4.77	Call	Bond Future	432.9200	0.4329	432.9000	0.4329	(0.005)	0	0	0
2020/09/10	R209	05/11/2020	10.02	Call	Bond Future	544.0800	0.5441	531.2900	0.5313	(2.351)	0	0	0
2020/09/10	R209	05/11/2020			Bond Future	10.8979	66.3730	10.8979	66.3730	0.000	0.0000	0.0000	28,041
2020/09/10	R209	05/11/2020	10.00	Call	Bond Future	522.5500	0.5226	510.0200	0.5100	(2.398)	0	0	0
2020/09/10	R209	05/11/2020	10.00	Put	Bond Future	5,695.1400	5.6951	5,682.6100	5.6826	(0.220)	0	0	0
2020/09/10	R209	05/11/2020	10.02	Put	Bond Future	5,595.1600	5.5952	5,582.3700	5.5824	(0.229)	0	0	0
2020/09/10	R209	05/11/2020	10.01	Call	Bond Future	533.2400	0.5332	520.5800	0.5206	(2.374)	0	0	0
2020/09/10	R209	05/11/2020	10.01	Put	Bond Future	5,645.0400	5.6450	5,632.3800	5.6324	(0.224)	0	0	0
2020/09/10	R209	04/02/2021	10.12	Put	Bond Future	7,007.2000	7.0072	6,997.2100	6.9972	(0.143)	0	0	0
2020/09/10	R209	04/02/2021			Bond Future	11.1036	67.0528	11.1036	67.0528	0.000	0.0000	0.0000	0
2020/09/10	R209	04/02/2021	10.11	Call	Bond Future	1,453.7000	1.4537	1,443.7600	1.4438	(0.684)	0	0	0
2020/09/10	R209	04/02/2021	10.11	Put	Bond Future	7,051.1800	7.0512	7,041.2400	7.0412	(0.141)	0	0	0
2020/09/10	R209	04/02/2021	10.12	Call	Bond Future	1,469.4700	1.4695	1,459.4800	1.4595	(0.680)	0	0	0
2020/09/10	R209	04/02/2021	10.10	Call	Bond Future	1,437.9000	1.4379	1,428.0000	1.4280	(0.689)	0	0	0
2020/09/10	R209	04/02/2021	10.10	Put	Bond Future	7,095.2000	7.0952	7,085.3000	7.0853	(0.140)	0	0	0
2020/09/10	R209	06/05/2021	12.25	Put	Bond Future	2,484.1100	2.4841	2,475.6800	2.4757	(0.339)	0	0	4,000
2020/09/10	R209	06/05/2021	12.23	Put	Bond Future	2,511.5400	2.5115	2,503.0900	2.5031	(0.336)	0	0	0
2020/09/10	R209	06/05/2021	12.22	Call	Bond Future	6,969.8800	6.9699	6,961.4200	6.9614	(0.121)	0	0	0
2020/09/10	R209	06/05/2021			Bond Future	11.3124	64.6301	11.3124	64.6301	0.000	0.0000	0.0000	1,850
2020/09/10	R209	06/05/2021	10.25	Put	Bond Future	7,755.7400	7.7557	7,748.2100	7.7482	(0.097)	0	0	0
2020/09/10	R209	06/05/2021	10.25	Call	Bond Future	1,912.7300	1.9127	1,905.2000	1.9052	(0.394)	0	0	3,750
2020/09/10	R209	06/05/2021	11.25	Call	Bond Future	4,091.9600	4.0920	4,083.0800	4.0831	(0.217)	0	0	0
2020/09/10	R209	06/05/2021	11.25	Put	Bond Future	4,415.2200	4.4152	4,406.3400	4.4063	(0.201)	0	0	4,000
2020/09/10	R209	06/05/2021	12.25	Call	Bond Future	7,067.7500	7.0677	7,059.3200	7.0593	(0.119)	0	0	0
2020/09/10	R209	06/05/2021	12.23	Call	Bond Future	7,002.5300	7.0025	6,994.0800	6.9941	(0.121)	0	0	0
2020/09/10	R209	06/05/2021	12.22	Put	Bond Future	2,525.2900	2.5253	2,516.8300	2.5168	(0.335)	0	0	0
2020/09/10	R209	06/05/2021	12.24	Call	Bond Future	7,035.0400	7.0350	7,026.6000	7.0266	(0.120)	0	0	0
2020/09/10	R209	06/05/2021	12.24	Put	Bond Future	2,497.6900	2.4977	2,489.2500	2.4893	(0.338)	0	0	0
2020/09/10	R209	05/08/2021	11.81	Put	Bond Future	4,246.6700	4.2467	4,239.3000	4.2393	(0.174)	0	0	0
2020/09/10	R209	05/08/2021			Bond Future	11.5307	65.3333	11.5307	65.3333	0.000	0.0000	0.0000	0
2020/09/10	R209	05/08/2021	11.80	Call	Bond Future	5,598.7400	5.5987	5,591.3700	5.5914	(0.132)	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
2020/09/10	R209	05/08/2021	11.80	Put	Bond Future	4,267.5500	4.2675	4,260.1800	4.2602	(0.173)	0	0	0
2020/09/10	R209	05/08/2021	11.81	Call	Bond Future	5,626.4900	5.6265	5,619.1200	5.6191	(0.131)	0	0	0
2020/09/10	R209	05/08/2021	11.79	Call	Bond Future	5,571.2600	5.5713	5,563.8900	5.5639	(0.132)	0	0	0
2020/09/10	R209	05/08/2021	11.79	Put	Bond Future	4,288.7600	4.2888	4,281.3900	4.2814	(0.172)	0	0	0
2020/09/10	R210	05/11/2020			Bond Future	190.0024	190.0024	190.0024	190.0024	0.000	0.0000	0.0000	2,264
2020/09/10	R210	04/02/2021			Bond Future	191.9952	191.9952	191.9952	191.9952	0.000	0.0000	0.0000	0
2020/09/10	R210	06/05/2021			Bond Future	191.3793	191.3793	191.3793	191.3793	0.000	0.0000	0.0000	0
2020/09/10	R210	05/08/2021			Bond Future	193.5059	193.5059	193.5059	193.5059	0.000	0.0000	0.0000	0
2020/09/10	R212	05/11/2020			Bond Future	169.5074	169.5074	169.5074	169.5074	0.000	0.0000	0.0000	6,967
2020/09/10	R212	04/02/2021			Bond Future	168.9858	168.9858	168.9858	168.9858	0.000	0.0000	0.0000	0
2020/09/10	R212	06/05/2021			Bond Future	170.8335	170.8335	170.8335	170.8335	0.000	0.0000	0.0000	0
2020/09/10	R212	05/08/2021			Bond Future	170.3990	170.3990	170.3990	170.3990	0.000	0.0000	0.0000	0
2020/09/10	R213	05/11/2020	9.60	Put	Bond Future	2,868.2500	2.8682	2,850.6500	2.8506	(0.614)	0	0	0
2020/09/10	R213	05/11/2020	9.59	Call	Bond Future	1,416.3000	1.4163	1,398.7500	1.3988	(1.239)	0	0	0
2020/09/10	R213	05/11/2020			Bond Future	9.8527	83.1472	9.8527	83.1472	0.000	0.0000	0.0000	16,432
2020/09/10	R213	05/11/2020	9.60	Call	Bond Future	1,439.0600	1.4391	1,421.4600	1.4215	(1.223)	0	0	0
2020/09/10	R213	05/11/2020	9.59	Put	Bond Future	2,902.7200	2.9027	2,885.1700	2.8852	(0.605)	0	0	0
2020/09/10	R213	05/11/2020	9.61	Call	Bond Future	1,461.9300	1.4619	1,444.2700	1.4443	(1.208)	0	0	0
2020/09/10	R213	05/11/2020	9.61	Put	Bond Future	2,833.9400	2.8339	2,816.2800	2.8163	(0.623)	0	0	0
2020/09/10	R213	04/02/2021	9.40	Call	Bond Future	1,734.9000	1.7349	1,724.9400	1.7249	(0.574)	0	0	0
2020/09/10	R213	04/02/2021	9.39	Put	Bond Future	5,508.2800	5.5083	5,498.3600	5.4984	(0.180)	0	0	0
2020/09/10	R213	04/02/2021			Bond Future	10.0689	83.9987	10.0689	83.9987	0.000	0.0000	0.0000	0
2020/09/10	R213	04/02/2021	9.41	Call	Bond Future	1,754.0100	1.7540	1,744.0100	1.7440	(0.570)	0	0	0
2020/09/10	R213	04/02/2021	9.41	Put	Bond Future	5,431.3800	5.4314	5,421.3800	5.4214	(0.184)	0	0	0
2020/09/10	R213	04/02/2021	9.40	Put	Bond Future	5,469.7400	5.4697	5,459.7800	5.4598	(0.182)	0	0	0
2020/09/10	R213	04/02/2021	9.39	Call	Bond Future	1,715.9100	1.7159	1,705.9900	1.7060	(0.578)	0	0	0
2020/09/10	R213	06/05/2021	11.91	Put	Bond Future	1,216.1600	1.2162	1,210.0600	1.2101	(0.502)	0	0	0
2020/09/10	R213	06/05/2021			Bond Future	10.2829	81.3678	10.2829	81.3678	0.000	0.0000	0.0000	0
2020/09/10	R213	06/05/2021	11.90	Call	Bond Future	9,168.3900	9.1684	9,162.2600	9.1623	(0.067)	0	0	0
2020/09/10	R213	06/05/2021	11.90	Put	Bond Future	1,226.8500	1.2269	1,220.7200	1.2207	(0.500)	0	0	0
2020/09/10	R213	06/05/2021	11.91	Call	Bond Future	9,203.4800	9.2035	9,197.3800	9.1974	(0.066)	0	0	0
2020/09/10	R213	06/05/2021	11.89	Call	Bond Future	9,133.3300	9.1333	9,127.1800	9.1272	(0.067)	0	0	0
2020/09/10	R213	06/05/2021	11.89	Put	Bond Future	1,237.6100	1.2376	1,231.4600	1.2315	(0.497)	0	0	0
2020/09/10	R213	05/08/2021	10.85	Call	Bond Future	5,431.3200	5.4313	5,424.5300	5.4245	(0.125)	0	0	0
2020/09/10	R213	05/08/2021	10.84	Put	Bond Future	3,755.9200	3.7559	3,749.1300	3.7491	(0.181)	0	0	0
2020/09/10	R213	05/08/2021			Bond Future	10.5124	82.2529	10.5124	82.2529	0.000	0.0000	0.0000	0
2020/09/10	R213	05/08/2021	10.86	Call	Bond Future	5,460.4100	5.4604	5,453.6300	5.4536	(0.124)	0	0	0
2020/09/10	R213	05/08/2021	10.86	Put	Bond Future	3,715.0100	3.7150	3,708.2300	3.7082	(0.183)	0	0	0
2020/09/10	R213	05/08/2021	10.85	Put	Bond Future	3,735.4200	3.7354	3,728.6300	3.7286	(0.182)	0	0	0
2020/09/10	R213	05/08/2021	10.84	Call	Bond Future	5,402.2800	5.4023	5,395.4900	5.3955	(0.126)	0	0	0
2020/09/10	R214	05/11/2020	10.26	Put	Bond Future	5,986.4400	5.9864	5,973.6200	5.9736	(0.214)	0	0	0
2020/09/10	R214	05/11/2020			Bond Future	11.1866	63.9548	11.1866	63.9548	0.000	0.0000	0.0000	19,028
2020/09/10	R214	05/11/2020	10.25	Call	Bond Future	516.3600	0.5164	503.6700	0.5037	(2.458)	0	0	0
2020/09/10	R214	05/11/2020	10.25	Put	Bond Future	6,038.7400	6.0387	6,026.0500	6.0261	(0.210)	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
2020/09/10	R214	05/11/2020	10.26	Call	Bond Future	527.0500	0.5270	514.2300	0.5142	(2.432)	0	0	0
2020/09/10	R214	05/11/2020	10.24	Call	Bond Future	506.4800	0.5065	493.9200	0.4939	(2.480)	0	0	0
2020/09/10	R214	05/11/2020	10.24	Put	Bond Future	6,091.9500	6.0920	6,079.3900	6.0794	(0.206)	0	0	0
2020/09/10	R214	04/02/2021	10.33	Call	Bond Future	1,407.9000	1.4079	1,397.8900	1.3979	(0.711)	0	0	0
2020/09/10	R214	04/02/2021			Bond Future	11.3928	64.6097	11.3928	64.6097	0.000	0.0000	0.0000	0
2020/09/10	R214	04/02/2021	10.31	Call	Bond Future	1,379.1700	1.3792	1,369.2400	1.3692	(0.720)	0	0	0
2020/09/10	R214	04/02/2021	10.31	Put	Bond Future	7,638.5400	7.6385	7,628.6100	7.6286	(0.130)	0	0	0
2020/09/10	R214	04/02/2021	10.33	Put	Bond Future	7,542.6500	7.5426	7,532.6400	7.5326	(0.133)	0	0	0
2020/09/10	R214	04/02/2021	10.32	Call	Bond Future	1,393.4800	1.3935	1,383.5100	1.3835	(0.715)	0	0	0
2020/09/10	R214	04/02/2021	10.32	Put	Bond Future	7,590.5000	7.5905	7,580.5300	7.5805	(0.131)	0	0	0
2020/09/10	R214	06/05/2021	12.26	Call	Bond Future	6,330.0000	6.3300	6,321.0300	6.3210	(0.142)	0	0	0
2020/09/10	R214	06/05/2021	12.25	Put	Bond Future	3,040.6800	3.0407	3,031.7100	3.0317	(0.295)	0	0	0
2020/09/10	R214	06/05/2021			Bond Future	11.5949	62.0237	11.5949	62.0237	0.000	0.0000	0.0000	0
2020/09/10	R214	06/05/2021	12.27	Call	Bond Future	6,361.4200	6.3614	6,352.4600	6.3525	(0.141)	0	0	0
2020/09/10	R214	06/05/2021	12.27	Put	Bond Future	3,008.5500	3.0086	2,999.5900	2.9996	(0.298)	0	0	0
2020/09/10	R214	06/05/2021	12.26	Put	Bond Future	3,024.5700	3.0246	3,015.6000	3.0156	(0.297)	0	0	0
2020/09/10	R214	06/05/2021	12.25	Call	Bond Future	6,298.6000	6.2986	6,289.6300	6.2896	(0.142)	0	0	0
2020/09/10	R214	05/08/2021	12.01	Call	Bond Future	5,556.7300	5.5567	5,549.1400	5.5491	(0.137)	0	0	0
2020/09/10	R214	05/08/2021			Bond Future	11.8092	62.6985	11.8092	62.6985	0.000	0.0000	0.0000	0
2020/09/10	R214	05/08/2021	12.01	Put	Bond Future	4,556.8300	4.5568	4,549.2400	4.5492	(0.167)	0	0	0
2020/09/10	R214	05/08/2021	12.03	Put	Bond Future	4,513.3500	4.5133	4,505.7600	4.5058	(0.168)	0	0	0
2020/09/10	R214	05/08/2021	12.02	Call	Bond Future	5,584.1400	5.5841	5,576.5400	5.5765	(0.136)	0	0	0
2020/09/10	R214	05/08/2021	12.02	Put	Bond Future	4,535.1600	4.5352	4,527.5600	4.5276	(0.168)	0	0	0
2020/09/10	R214	05/08/2021	12.03	Call	Bond Future	5,611.3500	5.6113	5,603.7600	5.6038	(0.135)	0	0	0
2020/09/10	R248	05/11/2020	10.03	Call	Bond Future	168.5000	0.1685	161.5800	0.1616	(4.107)	0	0	0
2020/09/10	R248	05/11/2020	10.02	Put	Bond Future	11,295.0900	11.2951	11,288.2900	11.2883	(0.060)	0	0	0
2020/09/10	R248	05/11/2020			Bond Future	11.5212	78.7634	11.5212	78.7634	0.000	0.0000	0.0000	112,233
2020/09/10	R248	05/11/2020	10.04	Call	Bond Future	172.8900	0.1729	165.8500	0.1659	(4.072)	0	0	0
2020/09/10	R248	05/11/2020	10.04	Put	Bond Future	11,137.2000	11.1372	11,130.1600	11.1302	(0.063)	0	0	0
2020/09/10	R248	05/11/2020	11.00	Put	Bond Future	4,942.6700	4.9427	4,920.9900	4.9210	(0.439)	0	0	0
2020/09/10	R248	05/11/2020	11.00	Call	Bond Future	1,373.2000	1.3732	1,351.5200	1.3515	(1.579)	0	0	950
2020/09/10	R248	05/11/2020	10.00	Put	Bond Future	11,453.8800	11.4539	11,447.3200	11.4473	(0.057)	0	0	0
2020/09/10	R248	05/11/2020	10.00	Call	Bond Future	155.8900	0.1559	149.3300	0.1493	(4.208)	0	0	950
2020/09/10	R248	05/11/2020	10.03	Put	Bond Future	11,216.0200	11.2160	11,209.1000	11.2091	(0.062)	0	0	0
2020/09/10	R248	05/11/2020	10.02	Call	Bond Future	164.2100	0.1642	157.4100	0.1574	(4.141)	0	0	0
2020/09/10	R248	04/02/2021	10.75	Call	Bond Future	1,757.3200	1.7573	1,745.2700	1.7453	(0.686)	0	0	2,590
2020/09/10	R248	04/02/2021	10.47	Put	Bond Future	10,244.2000	10.2442	10,233.5200	10.2335	(0.104)	0	0	0
2020/09/10	R248	04/02/2021	10.46	Call	Bond Future	1,283.2100	1.2832	1,272.5800	1.2726	(0.828)	0	0	0
2020/09/10	R248	04/02/2021			Bond Future	11.7445	79.5700	11.7445	79.5700	0.000	0.0000	0.0000	0
2020/09/10	R248	04/02/2021	10.75	Put	Bond Future	8,582.6000	8.5826	8,570.5500	8.5705	(0.140)	0	0	0
2020/09/10	R248	04/02/2021	11.50	Put	Bond Future	5,254.4100	5.2544	5,239.6400	5.2396	(0.281)	0	0	0
2020/09/10	R248	04/02/2021	11.50	Call	Bond Future	3,671.9400	3.6719	3,657.1700	3.6572	(0.402)	0	0	2,590
2020/09/10	R248	04/02/2021	10.47	Call	Bond Future	1,297.8900	1.2979	1,287.2100	1.2872	(0.823)	0	0	0
2020/09/10	R248	04/02/2021	10.46	Put	Bond Future	10,307.0400	10.3070	10,296.4100	10.2964	(0.103)	0	0	0
2020/09/10	R248	04/02/2021	10.48	Call	Bond Future	1,312.6900	1.3127	1,301.9600	1.3020	(0.817)	0	0	0
2020/09/10	R248	04/02/2021	10.48	Put	Bond Future	10,181.6100	10.1816	10,170.8800	10.1709	(0.105)	0	0	0
2020/09/10	R248	06/05/2021	12.36	Call	Bond Future	6,397.3300	6.3973	6,386.7900	6.3868	(0.165)	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
2020/09/10	R248	06/05/2021			Bond Future	11.9641	76.0097	11.9641	76.0097	0.000	0.0000	0.0000	0
2020/09/10	R248	06/05/2021	12.34	Call	Bond Future	6,327.8700	6.3279	6,317.3300	6.3173	(0.167)	0	0	0
2020/09/10	R248	06/05/2021	12.34	Put	Bond Future	4,081.1600	4.0812	4,070.6200	4.0706	(0.258)	0	0	0
2020/09/10	R248	06/05/2021	12.36	Put	Bond Future	4,034.5300	4.0345	4,023.9900	4.0240	(0.261)	0	0	0
2020/09/10	R248	06/05/2021	12.35	Call	Bond Future	6,362.5800	6.3626	6,352.0400	6.3520	(0.166)	0	0	0
2020/09/10	R248	06/05/2021	12.35	Put	Bond Future	4,057.7800	4.0578	4,047.2400	4.0472	(0.260)	0	0	0
2020/09/10	R248	05/08/2021	12.51	Put	Bond Future	4,874.0000	4.8740	4,865.4000	4.8654	(0.176)	0	0	0
2020/09/10	R248	05/08/2021			Bond Future	12.1983	76.8366	12.1983	76.8366	0.000	0.0000	0.0000	0
2020/09/10	R248	05/08/2021	12.51	Call	Bond Future	6,681.8100	6.6818	6,673.2100	6.6732	(0.129)	0	0	0
2020/09/10	R248	05/08/2021	12.52	Call	Bond Future	6,714.2800	6.7143	6,705.6900	6.7057	(0.128)	0	0	0
2020/09/10	R248	05/08/2021	12.50	Put	Bond Future	4,898.0100	4.8980	4,889.4100	4.8894	(0.176)	0	0	0
2020/09/10	R248	05/08/2021	12.52	Put	Bond Future	4,849.8300	4.8498	4,841.2400	4.8412	(0.177)	0	0	0
2020/09/10	R248	05/08/2021	12.50	Call	Bond Future	6,649.0900	6.6491	6,640.4900	6.6405	(0.129)	0	0	0

Total

1272545