



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/11/2020 TO 03/11/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	2025	05/11/2020		Bond Future	144.8027	144.8027	144.8075	144.8075	0.003	0.0000	0.0000	2,483
2020/11/03	2025	04/02/2021		Bond Future	144.7444	144.7444	144.7459	144.7459	0.001	0.0000	0.0000	3,383

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
2020/11/03	2025	06/05/2021			Bond Future	146.3165	146.3165	146.3157	146.3157	(0.001)	0.0000	0.0000	0
2020/11/03	2025	05/08/2021			Bond Future	146.4034	146.4034	146.4030	146.4030	0.000	0.0000	0.0000	0
2020/11/03	2025	04/11/2021			Bond Future	147.9022	147.9022	147.8998	147.8998	(0.002)	0.0000	0.0000	0
2020/11/03	2029	05/11/2020			Bond Future	100.1191	100.1191	100.0503	100.0503	(0.069)	0.0000	0.0000	1,106
2020/11/03	2029	04/02/2021			Bond Future	101.1211	101.1211	101.0483	101.0483	(0.072)	0.0000	0.0000	4,910
2020/11/03	2029	06/05/2021			Bond Future	101.0806	101.0806	101.0064	101.0064	(0.073)	0.0000	0.0000	0
2020/11/03	2029	05/08/2021			Bond Future	102.1973	102.1973	102.1217	102.1217	(0.074)	0.0000	0.0000	0
2020/11/03	2029	04/11/2021			Bond Future	102.0945	102.0945	102.0178	102.0178	(0.075)	0.0000	0.0000	0
2020/11/03	2030	05/11/2020	9.39	Put	Bond Future	352.8300	0.3528	138.7200	0.1387	(60.684)	0	0	0
2020/11/03	2030	05/11/2020	9.38	Call	Bond Future	397.5100	0.3975	561.7400	0.5617	41.315	0	0	0
2020/11/03	2030	05/11/2020	9.66	Put	Bond Future	22.4100	0.0224	1.9100	0.0019	(91.477)	0	0	5,500
2020/11/03	2030	05/11/2020	9.60	Put	Bond Future	46.8400	0.0468	6.0600	0.0061	(87.062)	0	0	3,000
2020/11/03	2030	05/11/2020	9.99	Put	Bond Future	0.1100	0.0001	0.0000	0.0000	(100.000)	0	0	2,500
2020/11/03	2030	05/11/2020	8.10	Put	Bond Future	7,739.9300	7.7399	7,350.8200	7.3508	(5.027)	0	0	0
2020/11/03	2030	05/11/2020	8.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/11/03	2030	05/11/2020	10.06	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	1,000
2020/11/03	2030	05/11/2020			Bond Future	9.3770	93.8168	9.3095	94.2059	(0.720)	0.0000	0.0000	65,240
2020/11/03	2030	05/11/2020	9.99	Call	Bond Future	3,437.3500	3.4374	3,826.3500	3.8263	11.317	0	0	0
2020/11/03	2030	05/11/2020	8.85	Put	Bond Future	3,096.0600	3.0961	2,706.8700	2.7069	(12.570)	0	0	0
2020/11/03	2030	05/11/2020	8.85	Call	Bond Future	0.1300	0.0001	0.0500	0.0001	(61.538)	0	0	3,000
2020/11/03	2030	05/11/2020	9.61	Call	Bond Future	1,368.4100	1.3684	1,720.9300	1.7209	25.761	0	0	0
2020/11/03	2030	05/11/2020	9.61	Put	Bond Future	41.6300	0.0416	5.0400	0.0050	(87.893)	0	0	3,000
2020/11/03	2030	05/11/2020	8.34	Put	Bond Future	6,222.4500	6.2225	5,833.3400	5.8333	(6.253)	0	0	0
2020/11/03	2030	05/11/2020	8.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2020/11/03	2030	05/11/2020	9.04	Put	Bond Future	1,971.3800	1.9714	1,581.6600	1.5817	(19.769)	0	0	0
2020/11/03	2030	05/11/2020	9.04	Call	Bond Future	7.0900	0.0071	6.4800	0.0065	(8.604)	0	0	1,000
2020/11/03	2030	05/11/2020	9.39	Call	Bond Future	427.5300	0.4275	602.5300	0.6025	40.933	0	0	0
2020/11/03	2030	05/11/2020	9.38	Put	Bond Future	380.2600	0.3803	155.3800	0.1554	(59.138)	0	0	0
2020/11/03	2030	05/11/2020	9.66	Call	Bond Future	1,630.6300	1.6306	1,999.2400	1.9992	22.605	0	0	0
2020/11/03	2030	05/11/2020	9.60	Call	Bond Future	1,317.1900	1.3172	1,665.5200	1.6655	26.445	0	0	0
2020/11/03	2030	05/11/2020	9.49	Call	Bond Future	796.6400	0.7966	1,072.9800	1.0730	34.688	0	0	0
2020/11/03	2030	05/11/2020	8.36	Put	Bond Future	6,097.3500	6.0974	5,708.2400	5.7082	(6.382)	0	0	0
2020/11/03	2030	05/11/2020	9.86	Put	Bond Future	1.1500	0.0012	0.0200	0.0000	(98.261)	0	0	14,160
2020/11/03	2030	05/11/2020	8.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/11/03	2030	05/11/2020	8.73	Put	Bond Future	3,819.8100	3.8198	3,430.7000	3.4307	(10.187)	0	0	0
2020/11/03	2030	05/11/2020	9.23	Put	Bond Future	950.9000	0.9509	598.1500	0.5981	(37.096)	0	0	0
2020/11/03	2030	05/11/2020	10.06	Call	Bond Future	3,818.9700	3.8190	4,208.0500	4.2081	10.188	0	0	0
2020/11/03	2030	05/11/2020	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2020/11/03	2030	05/11/2020	9.40	Call	Bond Future	458.8700	0.4589	644.6600	0.6447	40.489	0	0	0
2020/11/03	2030	05/11/2020	9.40	Put	Bond Future	326.7700	0.3268	123.4500	0.1235	(62.221)	0	0	0
2020/11/03	2030	05/11/2020	9.49	Put	Bond Future	150.0200	0.1500	37.2500	0.0373	(75.170)	0	0	2,500
2020/11/03	2030	05/11/2020	9.65	Call	Bond Future	1,577.4800	1.5775	1,943.4600	1.9435	23.200	0	0	0
2020/11/03	2030	05/11/2020	9.65	Put	Bond Future	25.4600	0.0255	2.3300	0.0023	(90.848)	0	0	2,500
2020/11/03	2030	05/11/2020	8.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	14,160
2020/11/03	2030	05/11/2020	8.86	Put	Bond Future	3,036.1000	3.0361	2,646.8800	2.6469	(12.820)	0	0	0
2020/11/03	2030	05/11/2020	8.86	Call	Bond Future	0.1700	0.0002	0.0600	0.0001	(64.706)	0	0	14,160

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/03	2030	05/11/2020	9.86	Call	Bond Future	2,723.7300		2.7237	3,111.7100	3.1117	14.244	0	0	0
2020/11/03	2030	05/11/2020	9.23	Call	Bond Future	100.7400		0.1007	137.1000	0.1371	36.093	0	0	3,000
2020/11/03	2030	05/11/2020	10.47	Call	Bond Future	6,011.5900		6.0116	6,400.7000	6.4007	6.473	0	0	0
2020/11/03	2030	05/11/2020	10.47	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/11/03	2030	05/11/2020	8.53	Put	Bond Future	5,042.2800		5.0423	4,653.1700	4.6532	(7.717)	0	0	0
2020/11/03	2030	05/11/2020	8.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	9,414
2020/11/03	2030	05/11/2020	9.03	Put	Bond Future	2,029.3700		2.0294	1,639.5600	1.6396	(19.208)	0	0	0
2020/11/03	2030	05/11/2020	9.03	Call	Bond Future	5.9600		0.0060	5.2600	0.0053	(11.745)	0	0	9,414
2020/11/03	2030	05/11/2020	10.37	Call	Bond Future	5,483.5000		5.4835	5,872.6100	5.8726	7.096	0	0	0
2020/11/03	2030	04/02/2021	9.20	Put	Bond Future	3,824.7900		3.8248	3,573.0800	3.5731	(6.581)	0	0	0
2020/11/03	2030	04/02/2021	8.20	Put	Bond Future	8,507.6600		8.5077	8,154.3900	8.1544	(4.152)	0	0	0
2020/11/03	2030	04/02/2021	9.12	Call	Bond Future	1,418.3700		1.4184	1,546.0800	1.5461	9.004	0	0	1,000
2020/11/03	2030	04/02/2021	8.36	Call	Bond Future	398.9200		0.3989	446.3300	0.4463	11.885	0	0	800
2020/11/03	2030	04/02/2021	9.16	Call	Bond Future	1,499.5900		1.4996	1,632.4800	1.6325	8.862	0	0	0
2020/11/03	2030	04/02/2021	9.15	Put	Bond Future	4,007.3800		4.0074	3,749.1300	3.7491	(6.444)	0	0	0
2020/11/03	2030	04/02/2021			Bond Future	9.5970		90.7285	9.5270	91.1184	(0.729)	0.0000	0.0000	112,439
2020/11/03	2030	04/02/2021	8.20	Call	Bond Future	294.4100		0.2944	330.9800	0.3310	12.421	0	0	1,600
2020/11/03	2030	04/02/2021	8.37	Put	Bond Future	7,570.0100		7.5700	7,228.3200	7.2283	(4.514)	0	0	0
2020/11/03	2030	04/02/2021	8.37	Call	Bond Future	406.3300		0.4063	454.4800	0.4545	11.850	0	0	1,000
2020/11/03	2030	04/02/2021	9.17	Call	Bond Future	1,520.4300		1.5204	1,654.6200	1.6546	8.826	0	0	0
2020/11/03	2030	04/02/2021	9.17	Put	Bond Future	3,933.6400		3.9336	3,677.9900	3.6780	(6.499)	0	0	0
2020/11/03	2030	04/02/2021	9.20	Call	Bond Future	1,583.8500		1.5838	1,721.9800	1.7220	8.721	0	0	1,600
2020/11/03	2030	04/02/2021	9.12	Put	Bond Future	4,119.6100		4.1196	3,857.4800	3.8575	(6.363)	0	0	0
2020/11/03	2030	04/02/2021	8.36	Put	Bond Future	7,623.9400		7.6239	7,281.5100	7.2815	(4.492)	0	0	0
2020/11/03	2030	04/02/2021	9.16	Put	Bond Future	3,970.3100		3.9703	3,713.3600	3.7134	(6.472)	0	0	0
2020/11/03	2030	04/02/2021	9.15	Call	Bond Future	1,479.1000		1.4791	1,610.6900	1.6107	8.897	0	0	0
2020/11/03	2030	04/02/2021	8.86	Put	Bond Future	5,176.0500		5.1761	4,881.8600	4.8819	(5.684)	0	0	0
2020/11/03	2030	04/02/2021	8.86	Call	Bond Future	958.2400		0.9582	1,053.8900	1.0539	9.982	0	0	800
2020/11/03	2030	04/02/2021	10.20	Call	Bond Future	4,599.6400		4.5996	4,864.9500	4.8650	5.768	0	0	0
2020/11/03	2030	04/02/2021	10.20	Put	Bond Future	1,328.4800		1.3285	1,203.9500	1.2039	(9.374)	0	0	1,800
2020/11/03	2030	06/05/2021	9.27	Call	Bond Future	0.0000		0.0000	2,143.8000	2.1438	100.000	0	0	300
2020/11/03	2030	06/05/2021	10.95	Put	Bond Future	0.0000		0.0000	1,213.0900	1.2131	100.000	0	0	300
2020/11/03	2030	06/05/2021	10.04	Put	Bond Future	2,789.5100		2.7895	2,616.9800	2.6170	(6.185)	0	0	0
2020/11/03	2030	06/05/2021	9.15	Call	Bond Future	1,761.4700		1.7615	1,891.4600	1.8915	7.380	0	0	0
2020/11/03	2030	06/05/2021	11.69	Call	Bond Future	9,947.8000		9.9478	10,287.9100	10,2879	3.419	0	0	0
2020/11/03	2030	06/05/2021	11.70	Put	Bond Future	580.3900		0.5804	528.4600	0.5285	(8.947)	0	0	0
2020/11/03	2030	06/05/2021			Bond Future	9.8182		91.6929	9.7454	92.0854	(0.742)	0.0000	0.0000	0
2020/11/03	2030	06/05/2021	8.77	Put	Bond Future	0.0000		0.0000	6,698.5500	6.6986	100.000	0	0	0
2020/11/03	2030	06/05/2021	8.77	Call	Bond Future	0.0000		0.0000	1,222.7600	1.2228	100.000	0	0	300
2020/11/03	2030	06/05/2021	10.74	Call	Bond Future	6,387.0000		6.3870	6,666.1400	6.6661	4.370	0	0	0
2020/11/03	2030	06/05/2021	10.74	Put	Bond Future	1,608.2200		1.6082	1,494.8300	1.4948	(7.051)	0	0	0
2020/11/03	2030	06/05/2021	9.27	Put	Bond Future	0.0000		0.0000	4,760.3400	4.7603	100.000	0	0	0
2020/11/03	2030	06/05/2021	10.95	Call	Bond Future	0.0000		0.0000	7,426.2500	7.4263	100.000	0	0	0
2020/11/03	2030	06/05/2021	7.97	Call	Bond Future	397.8900		0.3979	438.0300	0.4380	10.088	0	0	700
2020/11/03	2030	06/05/2021	10.04	Call	Bond Future	3,970.6700		3.9707	4,190.6700	4.1907	5.541	0	0	0
2020/11/03	2030	06/05/2021	9.15	Put	Bond Future	5,446.5700		5.4466	5,184.0300	5.1840	(4.820)	0	0	0
2020/11/03	2030	06/05/2021	9.92	Call	Bond Future	3,614.4700		3.6145	3,822.6900	3.8227	5.761	0	0	0
2020/11/03	2030	06/05/2021	11.69	Put	Bond Future	587.2000		0.5872	534.7800	0.5348	(8.927)	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
2020/11/03	2030	06/05/2021	11.70	Call	Bond Future	9,987.4700	9.9875	10,328.0700	10.3281	3.410	0	0	0
2020/11/03	2030	06/05/2021	9.22	Call	Bond Future	1,899.5400	1.8995	2,036.5400	2.0365	7.212	0	0	0
2020/11/03	2030	06/05/2021	9.22	Put	Bond Future	5,189.5200	5.1895	4,933.9900	4.9340	(4.924)	0	0	700
2020/11/03	2030	06/05/2021	7.97	Put	Bond Future	11,081.6600	11.0817	10,729.2700	10.7293	(3.180)	0	0	0
2020/11/03	2030	06/05/2021	9.92	Put	Bond Future	3,069.9100	3.0699	2,885.6000	2.8856	(6.004)	0	0	700
2020/11/03	2030	06/05/2021	11.71	Call	Bond Future	10,027.1700	10.0272	10,368.2500	10.3683	3.402	0	0	0
2020/11/03	2030	06/05/2021	11.71	Put	Bond Future	573.6500	0.5737	522.2000	0.5222	(8.969)	0	0	0
2020/11/03	2030	05/08/2021	12.10	Call	Bond Future	10,453.2900	10.4533	10,796.6400	10.7966	3.285	0	0	0
2020/11/03	2030	05/08/2021	10.42	Put	Bond Future	2,750.6400	2.7506	2,589.5600	2.5896	(5.856)	0	0	0
2020/11/03	2030	05/08/2021	10.41	Call	Bond Future	4,565.6900	4.5657	4,799.8900	4.7999	5.130	0	0	0
2020/11/03	2030	05/08/2021			Bond Future	10.0589	88.6791	9.9827	89.0752	(0.758)	0.0000	0.0000	0
2020/11/03	2030	05/08/2021	9.45	Call	Bond Future	2,109.2800	2.1093	2,254.9600	2.2550	6.907	0	0	600
2020/11/03	2030	05/08/2021	12.10	Put	Bond Future	649.3800	0.6494	596.6100	0.5966	(8.126)	0	0	600
2020/11/03	2030	05/08/2021	10.42	Call	Bond Future	4,596.6100	4.5966	4,831.6500	4.8317	5.113	0	0	0
2020/11/03	2030	05/08/2021	10.41	Put	Bond Future	2,770.1700	2.7702	2,608.2500	2.6082	(5.845)	0	0	0
2020/11/03	2030	05/08/2021	9.45	Put	Bond Future	5,339.3400	5.3393	5,088.9000	5.0889	(4.690)	0	0	0
2020/11/03	2030	05/08/2021	8.95	Put	Bond Future	7,239.8600	7.2399	6,944.1700	6.9442	(4.084)	0	0	0
2020/11/03	2030	05/08/2021	8.95	Call	Bond Future	1,242.9700	1.2430	1,343.4000	1.3434	8.080	0	0	600
2020/11/03	2030	05/08/2021	10.43	Call	Bond Future	4,627.9100	4.6279	4,863.8000	4.8638	5.097	0	0	0
2020/11/03	2030	05/08/2021	10.43	Put	Bond Future	2,731.5300	2.7315	2,571.3000	2.5713	(5.866)	0	0	0
2020/11/03	2030	04/11/2021	10.60	Call	Bond Future	1,435.2900	1.4353	1,834.1600	1.8342	27.790	0	0	0
2020/11/03	2030	04/11/2021	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	2030	04/11/2021			Bond Future	10.3100	89.5651	10.2305	89.9640	(0.771)	0.0000	0.0000	0
2020/11/03	2030	04/11/2021	10.61	Call	Bond Future	1,484.2500	1.4843	1,883.1200	1.8831	26.874	0	0	0
2020/11/03	2030	04/11/2021	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	2030	04/11/2021	10.59	Call	Bond Future	1,386.3000	1.3863	1,785.1700	1.7852	28.772	0	0	0
2020/11/03	2030	04/11/2021	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	2032	05/11/2020	9.77	Put	Bond Future	4,134.7800	4.1348	3,733.7600	3.7338	(9.699)	0	0	0
2020/11/03	2032	05/11/2020	9.61	Put	Bond Future	5,150.1900	5.1502	4,749.1800	4.7492	(7.786)	0	0	0
2020/11/03	2032	05/11/2020	10.99	Call	Bond Future	3,120.0900	3.1201	3,519.7000	3.5197	12.808	0	0	0
2020/11/03	2032	05/11/2020	9.44	Put	Bond Future	6,246.3100	6.2463	5,845.3000	5.8453	(6.420)	0	0	0
2020/11/03	2032	05/11/2020	11.08	Call	Bond Future	3,621.6200	3.6216	4,022.2600	4.0223	11.062	0	0	0
2020/11/03	2032	05/11/2020			Bond Future	10.4480	86.4701	10.3803	86.8712	(0.648)	0.0000	0.0000	83,096
2020/11/03	2032	05/11/2020	9.76	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/11/03	2032	05/11/2020	9.76	Put	Bond Future	4,197.7800	4.1978	3,796.7600	3.7968	(9.553)	0	0	0
2020/11/03	2032	05/11/2020	10.99	Put	Bond Future	1.4300	0.0014	0.0300	0.0000	(97.902)	0	0	3,000
2020/11/03	2032	05/11/2020	9.77	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/11/03	2032	05/11/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/11/03	2032	05/11/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/11/03	2032	05/11/2020	9.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2020/11/03	2032	05/11/2020	11.08	Put	Bond Future	0.3700	0.0004	0.0000	0.0000	(100.000)	0	0	1,000
2020/11/03	2032	05/11/2020	9.75	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/11/03	2032	05/11/2020	9.75	Put	Bond Future	4,260.8500	4.2608	3,859.8300	3.8598	(9.412)	0	0	0
2020/11/03	2032	05/11/2020	9.11	Put	Bond Future	8,425.9700	8.4260	8,024.9600	8.0250	(4.759)	0	0	0
2020/11/03	2032	05/11/2020	8.94	Put	Bond Future	9,576.2200	9.5762	9,175.2100	9.1752	(4.188)	0	0	0
2020/11/03	2032	05/11/2020	8.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2020/11/03	2032	04/02/2021	9.29	Call	Bond Future	419.0600	0.4191	464.2500	0.4642	10.784	0	0	800

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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/03	2032	04/02/2021	10.82	Put	Bond Future	2,597.2000		2.5972	2,407.8400	2.4078	(7.291)	0	0	800
2020/11/03	2032	04/02/2021	9.63	Call	Bond Future	740.7500		0.7408	813.2000	0.8132	9.781	0	0	0
2020/11/03	2032	04/02/2021			Bond Future	10.6878		87.3140	10.6177	87.7161	(0.656)	0.0000	0.0000	118,998
2020/11/03	2032	04/02/2021	8.79	Put	Bond Future	12,037.2800		12.0373	11,655.0900	11.6551	(3.175)	0	0	0
2020/11/03	2032	04/02/2021	8.79	Call	Bond Future	163.8600		0.1639	183.7000	0.1837	12.108	0	0	800
2020/11/03	2032	04/02/2021	9.61	Call	Bond Future	716.6500		0.7167	787.2100	0.7872	9.846	0	0	0
2020/11/03	2032	04/02/2021	9.61	Put	Bond Future	7,198.3000		7.1983	6,866.8300	6.8668	(4.605)	0	0	0
2020/11/03	2032	04/02/2021	9.29	Put	Bond Future	8,955.0900		8.9551	8,598.2500	8.5983	(3.985)	0	0	0
2020/11/03	2032	04/02/2021	10.82	Call	Bond Future	3,348.0600		3.3481	3,560.7300	3.5607	6.352	0	0	0
2020/11/03	2032	04/02/2021	9.63	Put	Bond Future	7,096.0600		7.0961	6,766.4800	6.7665	(4.645)	0	0	0
2020/11/03	2032	04/02/2021	9.62	Call	Bond Future	728.6300		0.7286	800.1300	0.8001	9.813	0	0	0
2020/11/03	2032	04/02/2021	9.62	Put	Bond Future	7,147.0800		7.1471	6,816.5500	6.8165	(4.625)	0	0	0
2020/11/03	2032	06/05/2021	12.57	Call	Bond Future	9,483.8400		9.4838	9,812.3800	9.8124	3.464	0	0	0
2020/11/03	2032	06/05/2021	12.12	Put	Bond Future	1,574.5900		1.5746	1,469.8900	1.4699	(6.649)	0	0	0
2020/11/03	2032	06/05/2021			Bond Future	10.9274		84.0967	10.8545	84.5017	(0.667)	0.0000	0.0000	0
2020/11/03	2032	06/05/2021	12.57	Put	Bond Future	1,035.7400		1.0357	959.3300	0.9593	(7.377)	0	0	736
2020/11/03	2032	06/05/2021	10.33	Put	Bond Future	5,712.8200		5.7128	5,455.6100	5.4556	(4.502)	0	0	0
2020/11/03	2032	06/05/2021	10.33	Call	Bond Future	2,313.8100		2.3138	2,461.5500	2.4616	6.385	0	0	736
2020/11/03	2032	06/05/2021	12.11	Call	Bond Future	7,795.8200		7.7958	8,095.3900	8.0954	3.843	0	0	0
2020/11/03	2032	06/05/2021	12.11	Put	Bond Future	1,588.7200		1.5887	1,483.3400	1.4833	(6.633)	0	0	0
2020/11/03	2032	06/05/2021	12.12	Call	Bond Future	7,831.3900		7.8314	8,131.6400	8.1316	3.834	0	0	0
2020/11/03	2032	06/05/2021	12.10	Call	Bond Future	7,760.3000		7.7603	8,059.1800	8.0592	3.851	0	0	0
2020/11/03	2032	06/05/2021	12.10	Put	Bond Future	1,602.9600		1.6030	1,496.8900	1.4969	(6.617)	0	0	0
2020/11/03	2032	05/08/2021	11.37	Put	Bond Future	3,592.0800		3.5921	3,409.4200	3.4094	(5.085)	0	0	0
2020/11/03	2032	05/08/2021			Bond Future	11.1802		85.0062	11.1042	85.4149	(0.680)	0.0000	0.0000	0
2020/11/03	2032	05/08/2021	11.36	Call	Bond Future	4,569.9000		4.5699	4,795.1000	4.7951	4.928	0	0	0
2020/11/03	2032	05/08/2021	11.36	Put	Bond Future	3,614.4800		3.6145	3,430.9900	3.4310	(5.077)	0	0	0
2020/11/03	2032	05/08/2021	11.37	Call	Bond Future	4,600.1900		4.6002	4,826.2200	4.8262	4.913	0	0	0
2020/11/03	2032	05/08/2021	11.35	Call	Bond Future	4,539.6800		4.5397	4,764.0500	4.7640	4.942	0	0	0
2020/11/03	2032	05/08/2021	11.35	Put	Bond Future	3,637.0000		3.6370	3,452.6800	3.4527	(5.068)	0	0	0
2020/11/03	2032	04/11/2021	11.69	Call	Bond Future	1,214.4700		1.2145	1,626.1400	1.6261	33.897	0	0	0
2020/11/03	2032	04/11/2021			Bond Future	11.4530		81.7126	11.3738	82.1242	(0.692)	0.0000	0.0000	0
2020/11/03	2032	04/11/2021	11.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	2032	04/11/2021	11.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	2032	04/11/2021	11.70	Call	Bond Future	1,265.1600		1.2652	1,676.8300	1.6768	32.539	0	0	0
2020/11/03	2032	04/11/2021	11.71	Call	Bond Future	1,315.8100		1.3158	1,727.4800	1.7275	31.286	0	0	0
2020/11/03	2032	04/11/2021	11.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	2033	05/11/2020			Bond Future	94.0616		94.0616	94.0694	94.0694	0.008	0.0000	0.0000	1,713
2020/11/03	2033	04/02/2021			Bond Future	95.0031		95.0031	95.0077	95.0077	0.005	0.0000	0.0000	7,653
2020/11/03	2033	06/05/2021			Bond Future	94.8199		94.8199	94.8243	94.8243	0.005	0.0000	0.0000	0
2020/11/03	2033	05/08/2021			Bond Future	95.8675		95.8675	95.8713	95.8713	0.004	0.0000	0.0000	0
2020/11/03	2033	04/11/2021			Bond Future	95.6258		95.6258	95.6295	95.6295	0.004	0.0000	0.0000	0
2020/11/03	2037	05/11/2020	10.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	2037	05/11/2020	10.17	Put	Bond Future	8,933.8300		8.9338	8,403.3700	8.4034	(5.938)	0	0	0
2020/11/03	2037	05/11/2020			Bond Future	11.5386		80.2599	11.4507	80.7904	(0.761)	0.0000	0.0000	58,743
2020/11/03	2037	05/11/2020	10.19	Call	Bond Future	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/03	2037	05/11/2020	10.19	Put	Bond Future	8,792.3200	8.7923	8,261.8600	8.2619	(6.033)	0	0	0
2020/11/03	2037	05/11/2020	10.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	2037	05/11/2020	10.18	Put	Bond Future	8,863.0300	8.8630	8,332.5700	8.3326	(5.985)	0	0	0
2020/11/03	2037	04/02/2021	13.73	Call	Bond Future	10,551.2300	10.5512	11,025.9200	11.0259	4.499	0	0	0
2020/11/03	2037	04/02/2021	10.85	Call	Bond Future	1,090.0500	1.0900	1,215.6300	1.2156	11.521	0	0	0
2020/11/03	2037	04/02/2021	10.35	Call	Bond Future	522.4000	0.5224	591.6300	0.5916	13.252	0	0	0
2020/11/03	2037	04/02/2021	10.28	Put	Bond Future	10,060.1800	10.0602	9,590.2000	9.5902	(4.672)	0	0	0
2020/11/03	2037	04/02/2021	10.27	Call	Bond Future	459.7500	0.4598	521.9100	0.5219	13.520	0	0	0
2020/11/03	2037	04/02/2021			Bond Future	11.7879	76.7891	11.6966	77.3221	(0.774)	0.0000	0.0000	129,188
2020/11/03	2037	04/02/2021	11.97	Put	Bond Future	2,762.9900	2.7630	2,524.5300	2.5245	(8.631)	0	0	0
2020/11/03	2037	04/02/2021	11.97	Call	Bond Future	3,810.1500	3.8101	4,104.6900	4.1047	7.730	0	0	300
2020/11/03	2037	04/02/2021	9.65	Put	Bond Future	14,295.5000	14.2955	13,786.0500	13.7861	(3.564)	0	0	0
2020/11/03	2037	04/02/2021	9.65	Call	Bond Future	150.7500	0.1507	174.3000	0.1743	15.622	0	0	72
2020/11/03	2037	04/02/2021	11.90	Call	Bond Future	3,588.8600	3.5889	3,873.0700	3.8731	7.919	0	0	0
2020/11/03	2037	04/02/2021	13.73	Put	Bond Future	441.0300	0.4410	382.7200	0.3827	(13.221)	0	0	300
2020/11/03	2037	04/02/2021	10.85	Put	Bond Future	6,852.8600	6.8529	6,445.4400	6.4454	(5.945)	0	0	72
2020/11/03	2037	04/02/2021	10.35	Put	Bond Future	9,630.7100	9.6307	9,166.9400	9.1669	(4.816)	0	0	72
2020/11/03	2037	04/02/2021	10.28	Call	Bond Future	467.2400	0.4672	530.2600	0.5303	13.488	0	0	0
2020/11/03	2037	04/02/2021	10.27	Put	Bond Future	10,122.2600	10.1223	9,651.4200	9.6514	(4.652)	0	0	0
2020/11/03	2037	04/02/2021	11.90	Put	Bond Future	2,941.5600	2.9416	2,692.7700	2.6928	(8.458)	0	0	240
2020/11/03	2037	04/02/2021	10.48	Put	Bond Future	8,857.2400	8.8572	8,406.0600	8.4061	(5.094)	0	0	0
2020/11/03	2037	04/02/2021	10.48	Call	Bond Future	638.1700	0.6382	719.9900	0.7200	12.821	0	0	240
2020/11/03	2037	04/02/2021	10.29	Call	Bond Future	474.8300	0.4748	538.7100	0.5387	13.453	0	0	0
2020/11/03	2037	04/02/2021	10.29	Put	Bond Future	9,998.2900	9.9983	9,529.1700	9.5292	(4.692)	0	0	0
2020/11/03	2037	06/05/2021	12.42	Call	Bond Future	5,401.0900	5.4011	5,720.1600	5.7202	5.908	0	0	0
2020/11/03	2037	06/05/2021			Bond Future	12.0377	77.6056	11.9427	78.1430	(0.789)	0.0000	0.0000	0
2020/11/03	2037	06/05/2021	12.42	Put	Bond Future	3,295.8500	3.2958	3,077.5000	3.0775	(6.625)	0	0	0
2020/11/03	2037	06/05/2021	12.43	Call	Bond Future	5,433.9600	5.4340	5,754.0700	5.7541	5.891	0	0	0
2020/11/03	2037	06/05/2021	12.44	Put	Bond Future	3,254.0600	3.2541	3,037.7700	3.0378	(6.647)	0	0	0
2020/11/03	2037	06/05/2021	12.43	Put	Bond Future	3,274.8900	3.2749	3,057.5800	3.0576	(6.636)	0	0	0
2020/11/03	2037	06/05/2021	12.44	Call	Bond Future	5,466.9100	5.4669	5,788.0400	5.7880	5.874	0	0	0
2020/11/03	2037	05/08/2021	12.26	Put	Bond Future	4,579.9800	4.5800	4,317.1100	4.3171	(5.740)	0	0	0
2020/11/03	2037	05/08/2021	12.27	Call	Bond Future	4,351.8800	4.3519	4,632.7400	4.6327	6.454	0	0	0
2020/11/03	2037	05/08/2021	12.28	Call	Bond Future	4,379.7700	4.3798	4,661.6800	4.6617	6.437	0	0	0
2020/11/03	2037	05/08/2021			Bond Future	12.3069	74.1893	12.2077	74.7319	(0.806)	0.0000	0.0000	0
2020/11/03	2037	05/08/2021	12.26	Call	Bond Future	4,324.0700	4.3241	4,603.8600	4.6039	6.471	0	0	0
2020/11/03	2037	05/08/2021	12.28	Put	Bond Future	4,526.4500	4.5264	4,265.7000	4.2657	(5.761)	0	0	0
2020/11/03	2037	05/08/2021	12.27	Put	Bond Future	4,553.1400	4.5531	4,291.3400	4.2913	(5.750)	0	0	0
2020/11/03	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	2037	04/11/2021			Bond Future	12.5799	74.9302	12.4765	75.4773	(0.822)	0.0000	0.0000	0
2020/11/03	2037	04/11/2021	12.82	Call	Bond Future	1,246.3600	1.2464	1,793.4400	1.7934	43.894	0	0	0
2020/11/03	2037	04/11/2021	12.83	Call	Bond Future	1,297.5500	1.2975	1,844.6300	1.8446	42.163	0	0	0
2020/11/03	2037	04/11/2021	12.81	Call	Bond Future	1,195.1200	1.1951	1,742.2000	1.7422	45.776	0	0	0
2020/11/03	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	2038	05/11/2020			Bond Future	105.0208	105.0208	105.1685	105.1685	0.141	0.0000	0.0000	5,279
2020/11/03	2038	04/02/2021			Bond Future	104.3760	104.3760	104.5233	104.5233	0.141	0.0000	0.0000	9,468

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
2020/11/03	2038	06/05/2021			Bond Future	105.5099	105.5099	105.6570	105.6570	0.139	0.0000	0.0000	0
2020/11/03	2038	05/08/2021			Bond Future	104.9549	104.9549	105.1046	105.1046	0.143	0.0000	0.0000	0
2020/11/03	2038	04/11/2021			Bond Future	106.0291	106.0291	106.1788	106.1788	0.141	0.0000	0.0000	0
2020/11/03	2040	05/11/2020	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	2040	05/11/2020	11.00	Put	Bond Future	4,646.1200	4.6461	3,993.0100	3.9930	(14.057)	0	0	0
2020/11/03	2040	05/11/2020	10.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2020/11/03	2040	05/11/2020	11.70	Put	Bond Future	535.6300	0.5356	186.1400	0.1861	(65.248)	0	0	0
2020/11/03	2040	05/11/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2020/11/03	2040	05/11/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,380
2020/11/03	2040	05/11/2020			Bond Future	11.7035	81.9579	11.6006	82.6110	(0.879)	0.0000	0.0000	38,498
2020/11/03	2040	05/11/2020	10.30	Put	Bond Future	9,718.1400	9.7181	9,065.0500	9.0650	(6.720)	0	0	0
2020/11/03	2040	05/11/2020	9.73	Put	Bond Future	14,215.6400	14.2156	13,562.5500	13.5626	(4.594)	0	0	0
2020/11/03	2040	05/11/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2020/11/03	2040	05/11/2020	10.23	Put	Bond Future	10,251.9600	10.2520	9,598.8700	9.5989	(6.370)	0	0	0
2020/11/03	2040	05/11/2020	10.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	2040	05/11/2020	10.32	Put	Bond Future	9,566.5400	9.5665	8,913.4500	8.9135	(6.827)	0	0	0
2020/11/03	2040	05/11/2020	11.00	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	2,380
2020/11/03	2040	05/11/2020	11.70	Call	Bond Future	513.8100	0.5138	817.4100	0.8174	59.088	0	0	0
2020/11/03	2040	05/11/2020	9.50	Put	Bond Future	16,131.6100	16.1316	15,478.5200	15.4785	(4.049)	0	0	0
2020/11/03	2040	05/11/2020	10.00	Put	Bond Future	12,041.8900	12.0419	11,388.8000	11.3888	(5.423)	0	0	0
2020/11/03	2040	05/11/2020	10.31	Put	Bond Future	9,642.2900	9.6423	8,989.2000	8.9892	(6.773)	0	0	0
2020/11/03	2040	05/11/2020	10.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	2040	05/11/2020	11.50	Call	Bond Future	108.3000	0.1083	177.6700	0.1777	64.054	0	0	0
2020/11/03	2040	05/11/2020	11.50	Put	Bond Future	1,408.5000	1.4085	824.7800	0.8248	(41.443)	0	0	0
2020/11/03	2040	04/02/2021	9.49	Call	Bond Future	71.5900	0.0716	86.6700	0.0867	21.064	0	0	500
2020/11/03	2040	04/02/2021	9.57	Put	Bond Future	17,105.7900	17.1058	16,466.8100	16.4668	(3.735)	0	0	0
2020/11/03	2040	04/02/2021	10.07	Put	Bond Future	13,227.2800	13.2273	12,614.7000	12.6147	(4.631)	0	0	0
2020/11/03	2040	04/02/2021	10.42	Put	Bond Future	10,769.6900	10.7697	10,188.2300	10.1882	(5.399)	0	0	0
2020/11/03	2040	04/02/2021			Bond Future	11.9511	78.2534	11.8441	78.9101	(0.896)	0.0000	0.0000	81,334
2020/11/03	2040	04/02/2021	10.07	Call	Bond Future	240.6200	0.2406	284.7600	0.2848	18.344	0	0	800
2020/11/03	2040	04/02/2021	11.74	Call	Bond Future	2,815.0200	2.8150	3,109.7000	3.1097	10.468	0	0	0
2020/11/03	2040	04/02/2021	11.74	Put	Bond Future	4,119.1700	4.1192	3,757.1300	3.7571	(8.789)	0	0	800
2020/11/03	2040	04/02/2021	10.41	Call	Bond Future	441.7200	0.4417	515.9300	0.5159	16.800	0	0	0
2020/11/03	2040	04/02/2021	10.41	Put	Bond Future	10,836.6700	10.8367	10,254.1600	10.2542	(5.375)	0	0	0
2020/11/03	2040	04/02/2021	9.49	Put	Bond Future	17,762.6500	17.7627	17,121.0100	17.1210	(3.612)	0	0	0
2020/11/03	2040	04/02/2021	9.57	Call	Bond Future	85.8200	0.0858	103.5600	0.1036	20.671	0	0	800
2020/11/03	2040	04/02/2021	10.42	Call	Bond Future	449.2000	0.4492	524.4600	0.5245	16.754	0	0	0
2020/11/03	2040	04/02/2021	10.24	Put	Bond Future	12,005.0400	12.0050	11,406.1000	11.4061	(4.989)	0	0	0
2020/11/03	2040	04/02/2021	10.24	Call	Bond Future	328.9700	0.3290	386.7500	0.3867	17.564	0	0	500
2020/11/03	2040	04/02/2021	11.57	Call	Bond Future	2,357.9700	2.3580	2,620.2200	2.6202	11.122	0	0	0
2020/11/03	2040	04/02/2021	11.57	Put	Bond Future	4,738.2300	4.7382	4,343.7600	4.3438	(8.325)	0	0	500
2020/11/03	2040	04/02/2021	10.40	Call	Bond Future	434.3400	0.4343	507.5000	0.5075	16.844	0	0	0
2020/11/03	2040	04/02/2021	10.40	Put	Bond Future	10,903.8500	10.9038	10,320.2900	10.3203	(5.352)	0	0	0
2020/11/03	2040	06/05/2021	10.83	Put	Bond Future	0.0000	0.0000	9,620.6600	9.6207	100.000	0	0	0
2020/11/03	2040	06/05/2021	11.58	Put	Bond Future	0.0000	0.0000	6,171.9900	6.1720	100.000	0	0	0
2020/11/03	2040	06/05/2021	12.44	Put	Bond Future	3,849.3700	3.8494	3,564.9600	3.5650	(7.388)	0	0	0
2020/11/03	2040	06/05/2021			Bond Future	12.1991	79.0856	12.0875	79.7480	(0.915)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/03	2040	06/05/2021	13.38	Call	Bond Future	0.0000	0.0000	9,027.1700	9.0272	100.000	0	0	0
2020/11/03	2040	06/05/2021	13.38	Put	Bond Future	0.0000	0.0000	1,890.2100	1.8902	100.000	0	0	300
2020/11/03	2040	06/05/2021	12.43	Call	Bond Future	5,215.4900	5.2155	5,592.2500	5.5923	7.224	0	0	0
2020/11/03	2040	06/05/2021	12.43	Put	Bond Future	3,873.5700	3.8736	3,587.8500	3.5879	(7.376)	0	0	0
2020/11/03	2040	06/05/2021	10.83	Call	Bond Future	0.0000	0.0000	1,464.1500	1.4641	100.000	0	0	300
2020/11/03	2040	06/05/2021	11.58	Call	Bond Future	0.0000	0.0000	3,037.7600	3.0378	100.000	0	0	300
2020/11/03	2040	06/05/2021	12.44	Call	Bond Future	5,248.5300	5.2485	5,626.6000	5.6266	7.203	0	0	0
2020/11/03	2040	06/05/2021	12.42	Call	Bond Future	5,182.3100	5.1823	5,557.7600	5.5578	7.245	0	0	0
2020/11/03	2040	06/05/2021	12.42	Put	Bond Future	3,897.6900	3.8977	3,610.6600	3.6107	(7.364)	0	0	0
2020/11/03	2040	05/08/2021	12.47	Call	Bond Future	4,743.8900	4.7439	5,098.7200	5.0987	7.480	0	0	0
2020/11/03	2040	05/08/2021	11.05	Put	Bond Future	10,314.7500	10.3147	9,810.2900	9.8103	(4.891)	0	0	0
2020/11/03	2040	05/08/2021			Bond Future	12.4663	75.4349	12.3496	76.1040	(0.936)	0.0000	0.0000	0
2020/11/03	2040	05/08/2021	14.80	Call	Bond Future	12,562.1500	12.5621	13,134.7800	13.1348	4.558	0	0	0
2020/11/03	2040	05/08/2021	14.80	Put	Bond Future	1,002.6300	1.0026	906.2600	0.9063	(9.612)	0	0	900
2020/11/03	2040	05/08/2021	12.47	Put	Bond Future	4,723.0100	4.7230	4,408.8400	4.4088	(6.652)	0	0	0
2020/11/03	2040	05/08/2021	11.55	Put	Bond Future	7,909.0800	7.9091	7,470.0400	7.4700	(5.551)	0	0	0
2020/11/03	2040	05/08/2021	11.55	Call	Bond Future	2,385.1000	2.3851	2,615.0600	2.6151	9.642	0	0	900
2020/11/03	2040	05/08/2021	11.05	Call	Bond Future	1,494.7500	1.4947	1,659.2900	1.6593	11.008	0	0	900
2020/11/03	2040	05/08/2021	12.48	Call	Bond Future	4,773.2300	4.7732	5,129.3300	5.1293	7.460	0	0	0
2020/11/03	2040	05/08/2021	12.49	Put	Bond Future	4,668.4200	4.6684	4,356.8000	4.3568	(6.675)	0	0	0
2020/11/03	2040	05/08/2021	12.48	Put	Bond Future	4,695.5200	4.6955	4,382.6200	4.3826	(6.664)	0	0	0
2020/11/03	2040	05/08/2021	12.49	Call	Bond Future	4,802.8900	4.8029	5,160.2700	5.1603	7.441	0	0	0
2020/11/03	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	2040	04/11/2021	12.90	Call	Bond Future	888.2200	0.8882	1,562.9300	1.5629	75.962	0	0	0
2020/11/03	2040	04/11/2021			Bond Future	12.7368	76.1882	12.6149	76.8629	(0.957)	0.0000	0.0000	0
2020/11/03	2040	04/11/2021	12.91	Call	Bond Future	942.0600	0.9421	1,616.7700	1.6168	71.621	0	0	0
2020/11/03	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	2040	04/11/2021	12.89	Call	Bond Future	834.3100	0.8343	1,509.0200	1.5090	80.870	0	0	0
2020/11/03	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	2044	05/11/2020	10.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	2044	05/11/2020	11.06	Put	Bond Future	5,081.3400	5.0813	4,406.0200	4.4060	(13.290)	0	0	525
2020/11/03	2044	05/11/2020	11.43	Call	Bond Future	10.0300	0.0100	13.9700	0.0140	39.282	0	0	0
2020/11/03	2044	05/11/2020	9.72	Put	Bond Future	15,378.1000	15.3781	14,702.7900	14.7028	(4.391)	0	0	0
2020/11/03	2044	05/11/2020	9.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/11/03	2044	05/11/2020	9.29	Put	Bond Future	19,150.3000	19.1503	18,474.9900	18.4750	(3.526)	0	0	0
2020/11/03	2044	05/11/2020	9.96	Put	Bond Future	13,378.3200	13.3783	12,703.0100	12.7030	(5.048)	0	0	0
2020/11/03	2044	05/11/2020			Bond Future	11.8332	78.1433	11.7254	78.8186	(0.911)	0.0000	0.0000	22,923
2020/11/03	2044	05/11/2020	10.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	2044	05/11/2020	10.34	Put	Bond Future	10,356.9700	10.3570	9,681.6600	9.6817	(6.520)	0	0	0
2020/11/03	2044	05/11/2020	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/11/03	2044	05/11/2020	9.97	Put	Bond Future	13,296.5700	13.2966	12,621.2600	12.6213	(5.079)	0	0	0
2020/11/03	2044	05/11/2020	9.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	2044	05/11/2020	11.38	Call	Bond Future	4.6800	0.0047	5.8300	0.0058	24.573	0	0	0
2020/11/03	2044	05/11/2020	11.38	Put	Bond Future	2,914.2600	2.9143	2,240.1000	2.2401	(23.133)	0	0	300
2020/11/03	2044	05/11/2020	10.36	Put	Bond Future	10,202.6900	10.2027	9,527.3800	9.5274	(6.619)	0	0	0
2020/11/03	2044	05/11/2020	11.06	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/11/03	2044	05/11/2020	10.04	Put	Bond Future	12,727.7700	12.7278	12,052.4600	12.0525	(5.306)	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
2020/11/03	2044	05/11/2020	11.17	Put	Bond Future	4,323.4600	4.3235	3,648.1200	3.6481	(15.620)	0	0	1,815
2020/11/03	2044	05/11/2020	11.43	Put	Bond Future	2,589.2700	2.5893	1,917.9000	1.9179	(25.929)	0	0	1,815
2020/11/03	2044	05/11/2020	8.87	Put	Bond Future	23,085.9200	23.0859	22,410.6100	22.4106	(2.925)	0	0	0
2020/11/03	2044	05/11/2020	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/11/03	2044	05/11/2020	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	2044	05/11/2020	10.35	Put	Bond Future	10,279.7700	10.2798	9,604.4600	9.6045	(6.569)	0	0	0
2020/11/03	2044	05/11/2020	10.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	525
2020/11/03	2044	05/11/2020	9.34	Put	Bond Future	18,698.7000	18.6987	18,023.3900	18.0234	(3.612)	0	0	0
2020/11/03	2044	05/11/2020	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	525
2020/11/03	2044	05/11/2020	11.17	Call	Bond Future	0.0800	0.0001	0.0500	0.0001	(37.500)	0	0	0
2020/11/03	2044	05/11/2020	8.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/11/03	2044	05/11/2020	10.02	Put	Bond Future	12,889.6700	12.8897	12,214.3600	12.2144	(5.239)	0	0	0
2020/11/03	2044	05/11/2020	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/11/03	2044	04/02/2021	10.04	Put	Bond Future	14,375.9300	14.3759	13,733.2000	13.7332	(4.471)	0	0	0
2020/11/03	2044	04/02/2021	10.37	Call	Bond Future	344.3400	0.3443	406.7900	0.4068	18.136	0	0	0
2020/11/03	2044	04/02/2021	10.35	Put	Bond Future	12,080.6500	12.0807	11,461.9500	11.4619	(5.121)	0	0	0
2020/11/03	2044	04/02/2021			Bond Future	12.0768	74.5267	11.9644	75.2060	(0.930)	0.0000	0.0000	35,679
2020/11/03	2044	04/02/2021	10.37	Put	Bond Future	11,938.9500	11.9389	11,322.1000	11.3221	(5.167)	0	0	0
2020/11/03	2044	04/02/2021	10.35	Call	Bond Future	332.3300	0.3323	392.9300	0.3929	18.235	0	0	0
2020/11/03	2044	04/02/2021	10.04	Call	Bond Future	185.3800	0.1854	221.9500	0.2220	19.727	0	0	0
2020/11/03	2044	04/02/2021	10.84	Call	Bond Future	738.8100	0.7388	856.7800	0.8568	15.968	0	0	0
2020/11/03	2044	04/02/2021	10.36	Put	Bond Future	12,009.7000	12.0097	11,391.9200	11.3919	(5.144)	0	0	0
2020/11/03	2044	04/02/2021	10.84	Put	Bond Future	8,849.1000	8.8491	8,287.7700	8.2878	(6.343)	0	0	265
2020/11/03	2044	04/02/2021	10.29	Call	Bond Future	298.3000	0.2983	353.5500	0.3535	18.522	0	0	0
2020/11/03	2044	04/02/2021	10.29	Put	Bond Future	12,510.5200	12.5105	11,886.4700	11.8865	(4.988)	0	0	265
2020/11/03	2044	04/02/2021	9.66	Put	Bond Future	17,426.7700	17.4268	16,765.3400	16.7653	(3.795)	0	0	0
2020/11/03	2044	04/02/2021	9.66	Call	Bond Future	82.7300	0.0827	100.6000	0.1006	21.600	0	0	265
2020/11/03	2044	04/02/2021	10.36	Call	Bond Future	338.2900	0.3383	399.8100	0.3998	18.186	0	0	0
2020/11/03	2044	06/05/2021	12.50	Put	Bond Future	3,952.2400	3.9522	3,651.1500	3.6512	(7.618)	0	0	3,100
2020/11/03	2044	06/05/2021	12.43	Put	Bond Future	4,133.9900	4.1340	3,823.2400	3.8232	(7.517)	0	0	0
2020/11/03	2044	06/05/2021	12.44	Call	Bond Future	4,793.8600	4.7939	5,169.8400	5.1698	7.843	0	0	0
2020/11/03	2044	06/05/2021			Bond Future	12.3206	75.3192	12.2033	76.0045	(0.952)	0.0000	0.0000	0
2020/11/03	2044	06/05/2021	12.45	Call	Bond Future	4,824.6600	4.8247	5,202.0200	5.2020	7.821	0	0	0
2020/11/03	2044	06/05/2021	12.45	Put	Bond Future	4,081.2800	4.0813	3,773.3000	3.7733	(7.546)	0	0	0
2020/11/03	2044	06/05/2021	12.50	Call	Bond Future	4,979.3200	4.9793	5,363.5700	5.3636	7.717	0	0	0
2020/11/03	2044	06/05/2021	12.43	Call	Bond Future	4,763.3500	4.7633	5,137.9400	5.1379	7.864	0	0	0
2020/11/03	2044	06/05/2021	12.44	Put	Bond Future	4,107.4500	4.1075	3,798.0900	3.7981	(7.532)	0	0	0
2020/11/03	2044	06/05/2021	11.35	Put	Bond Future	8,006.2200	8.0062	7,533.9800	7.5340	(5.898)	0	0	0
2020/11/03	2044	06/05/2021	11.35	Call	Bond Future	1,981.4400	1.9814	2,194.5400	2.1945	10.755	0	0	3,100
2020/11/03	2044	06/05/2021	11.90	Call	Bond Future	3,261.6300	3.2616	3,558.7900	3.5588	9.111	0	0	0
2020/11/03	2044	06/05/2021	11.90	Put	Bond Future	5,771.8800	5.7719	5,383.7000	5.3837	(6.725)	0	0	3,100
2020/11/03	2044	05/08/2021	12.60	Put	Bond Future	4,629.8000	4.6298	4,308.0200	4.3080	(6.950)	0	0	0
2020/11/03	2044	05/08/2021	12.61	Put	Bond Future	4,603.0900	4.6031	4,282.6200	4.2826	(6.962)	0	0	0
2020/11/03	2044	05/08/2021			Bond Future	12.5834	71.7530	12.4605	72.4452	(0.977)	0.0000	0.0000	0
2020/11/03	2044	05/08/2021	12.60	Call	Bond Future	4,722.3600	4.7224	5,092.7700	5.0928	7.844	0	0	0
2020/11/03	2044	05/08/2021	12.61	Call	Bond Future	4,751.3400	4.7513	5,123.0600	5.1231	7.823	0	0	0
2020/11/03	2044	05/08/2021	12.59	Call	Bond Future	4,693.4400	4.6934	5,062.5400	5.0625	7.864	0	0	0
2020/11/03	2044	05/08/2021	12.59	Put	Bond Future	4,656.6500	4.6567	4,333.5600	4.3336	(6.938)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/03	2044	04/11/2021	12.91	Call	Bond Future	327.0100	0.3270	1,025.1600	1.0252	213.495	0	0	0
2020/11/03	2044	04/11/2021			Bond Future	12.8491	72.4695	12.7206	73.1677	(1.000)	0.0000	0.0000	0
2020/11/03	2044	04/11/2021	12.89	Call	Bond Future	219.9800	0.2200	918.1300	0.9181	317.370	0	0	0
2020/11/03	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	2044	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	2044	04/11/2021	12.90	Call	Bond Future	273.5300	0.2735	971.6800	0.9717	255.237	0	0	0
2020/11/03	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	2046	05/11/2020			Bond Future	92.6063	92.6063	92.4602	92.4602	(0.158)	0.0000	0.0000	4,012
2020/11/03	2046	04/02/2021			Bond Future	93.5331	93.5331	93.3825	93.3825	(0.161)	0.0000	0.0000	14,771
2020/11/03	2046	06/05/2021			Bond Future	92.7597	92.7597	92.6078	92.6078	(0.164)	0.0000	0.0000	0
2020/11/03	2046	05/08/2021			Bond Future	93.7847	93.7847	93.6305	93.6305	(0.164)	0.0000	0.0000	0
2020/11/03	2046	04/11/2021			Bond Future	92.9391	92.9391	92.7835	92.7835	(0.167)	0.0000	0.0000	0
2020/11/03	2050	05/11/2020			Bond Future	94.3397	94.3397	94.3478	94.3478	0.009	0.0000	0.0000	4,127
2020/11/03	2050	04/02/2021			Bond Future	93.3950	93.3950	93.4017	93.4017	0.007	0.0000	0.0000	12,357
2020/11/03	2050	06/05/2021			Bond Future	94.4095	94.4095	94.4147	94.4147	0.006	0.0000	0.0000	0
2020/11/03	2050	05/08/2021			Bond Future	93.5260	93.5260	93.5325	93.5325	0.007	0.0000	0.0000	0
2020/11/03	2050	04/11/2021			Bond Future	94.4833	94.4833	94.4884	94.4884	0.005	0.0000	0.0000	0
2020/11/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	AL37	05/11/2020			Index Future	764.0420	764.0420	765.3030	765.3030	0.165	0.0000	0.0000	0
2020/11/03	AL37	04/02/2021			Index Future	771.4910	771.4910	772.7400	772.7400	0.162	0.0000	0.0000	0
2020/11/03	AL37	06/05/2021			Index Future	779.6730	779.6730	780.9220	780.9220	0.160	0.0000	0.0000	0
2020/11/03	AL37	05/08/2021			Index Future	788.0080	788.0080	789.2650	789.2650	0.160	0.0000	0.0000	0
2020/11/03	AL37	04/11/2021			Index Future	789.4300	789.4300	789.4300	789.4300	0.000	0.0000	0.0000	0
2020/11/03	AL7T	05/11/2020			Index Future	817.9830	817.9830	821.5100	821.5100	0.431	0.0000	0.0000	0
2020/11/03	AL7T	04/02/2021			Index Future	825.9590	825.9590	829.4920	829.4920	0.428	0.0000	0.0000	0
2020/11/03	AL7T	06/05/2021			Index Future	834.7180	834.7180	838.2760	838.2760	0.426	0.0000	0.0000	0
2020/11/03	AL7T	05/08/2021			Index Future	843.6410	843.6410	847.2310	847.2310	0.426	0.0000	0.0000	0
2020/11/03	AL7T	04/11/2021			Index Future	839.5500	839.5500	839.5500	839.5500	0.000	0.0000	0.0000	0
2020/11/03	ALBI	05/11/2020			Index Future	715.1000	715.1000	718.5890	718.5890	0.488	0.0000	0.0000	68
2020/11/03	ALBI	04/02/2021			Index Future	722.0720	722.0720	725.5710	725.5710	0.485	0.0000	0.0000	221
2020/11/03	ALBI	06/05/2021			Index Future	729.7300	729.7300	733.2540	733.2540	0.483	0.0000	0.0000	0
2020/11/03	ALBI	05/08/2021			Index Future	737.5310	737.5310	741.0880	741.0880	0.482	0.0000	0.0000	0
2020/11/03	ALBI	04/11/2021			Index Future	737.2600	737.2600	737.2600	737.2600	0.000	0.0000	0.0000	0
2020/11/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	C007	31/01/2037			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 ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/11/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	C303	28/02/2033			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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/03	ES33	05/11/2020			Bond Future	11.9856	72.1027	11.8973	72.5522	(0.736)	0.0000	0.0000	0
2020/11/03	ES33	04/02/2021			Bond Future	12.2748	72.8063	12.1831	73.2577	(0.747)	0.0000	0.0000	350
2020/11/03	ES33	06/05/2021			Bond Future	12.5602	69.8050	12.4646	70.2601	(0.761)	0.0000	0.0000	0
2020/11/03	ES33	05/08/2021			Bond Future	12.8621	70.5600	12.7623	71.0195	(0.776)	0.0000	0.0000	0
2020/11/03	ES33	04/11/2021			Bond Future	13.1857	67.4921	13.0815	67.9553	(0.791)	0.0000	0.0000	0
2020/11/03	ES42	05/11/2020			Bond Future	12.6502	69.9163	12.5520	70.4508	(0.776)	0.0000	0.0000	0
2020/11/03	ES42	04/02/2021			Bond Future	12.9319	70.5986	12.8294	71.1360	(0.793)	0.0000	0.0000	4,789
2020/11/03	ES42	06/05/2021			Bond Future	13.2217	67.0903	13.1143	67.6322	(0.812)	0.0000	0.0000	0
2020/11/03	ES42	05/08/2021			Bond Future	13.5204	67.8161	13.4077	68.3635	(0.833)	0.0000	0.0000	0
2020/11/03	ES42	04/11/2021			Bond Future	13.8434	64.2368	13.7250	64.7888	(0.855)	0.0000	0.0000	0
2020/11/03	GOVI	05/11/2020	737.84	Put	GOVI	314,410.0000	31.4410	280,280.0000	28.0280	(10.855)	0	0	0
2020/11/03	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	GOVI	05/11/2020			GOVI	706.3990	706.3990	709.8120	709.8120	0.483	0.0000	0.0000	207
2020/11/03	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	GOVI	05/11/2020	737.83	Put	GOVI	314,310.0000	31.4310	280,180.0000	28.0180	(10.859)	0	0	0
2020/11/03	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	GOVI	05/11/2020	737.85	Put	GOVI	314,510.0000	31.4510	280,380.0000	28.0380	(10.852)	0	0	0
2020/11/03	GOVI	04/02/2021	750.96	Put	GOVI	376,730.0000	37.6730	342,510.0000	34.2510	(9.083)	0	0	0
2020/11/03	GOVI	04/02/2021			GOVI	713.2870	713.2870	716.7090	716.7090	0.480	0.0000	0.0000	1,004
2020/11/03	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	GOVI	04/02/2021	750.95	Put	GOVI	376,630.0000	37.6630	342,410.0000	34.2410	(9.086)	0	0	0
2020/11/03	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	GOVI	04/02/2021	750.94	Put	GOVI	376,530.0000	37.6530	342,310.0000	34.2310	(9.088)	0	0	0
2020/11/03	GOVI	06/05/2021	678.67	Call	GOVI	421,810.0000	42.1810	456,280.0000	45.6280	8.172	0	0	0
2020/11/03	GOVI	06/05/2021			GOVI	720.8510	720.8510	724.2980	724.2980	0.478	0.0000	0.0000	0
2020/11/03	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	GOVI	06/05/2021	678.68	Call	GOVI	421,710.0000	42.1710	456,180.0000	45.6180	8.174	0	0	0
2020/11/03	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	GOVI	06/05/2021	678.69	Call	GOVI	421,610.0000	42.1610	456,080.0000	45.6080	8.176	0	0	0
2020/11/03	GOVI	05/08/2021	719.14	Call	GOVI	94,170.0000	9.4170	128,960.0000	12.8960	36.944	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/03	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	GOVI	05/08/2021			GOVI	728.5570	728.5570	732.0360	732.0360	0.478	0.0000	0.0000	0
2020/11/03	GOVI	05/08/2021	719.15	Call	GOVI	94,070.0000	9.4070	128,860.0000	12.8860	36.983	0	0	0
2020/11/03	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	GOVI	05/08/2021	719.13	Call	GOVI	94,270.0000	9.4270	129,060.0000	12.9060	36.905	0	0	0
2020/11/03	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	GOVI	04/11/2021	728.40	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/11/03	GOVI	04/11/2021			GOVI	728.4100	728.4100	728.4100	728.4100	0.000	0.0000	0.0000	0
2020/11/03	GOVI	04/11/2021	728.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	GOVI	04/11/2021	728.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	GOVI	04/11/2021	728.42	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/11/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/11/03	IGOV	05/11/2020			Index Future	257.1400	257.1400	256.9620	256.9620	(0.069)	0.0000	0.0000	111
2020/11/03	IGOV	04/02/2021			Index Future	259.7110	259.7110	259.5230	259.5230	(0.072)	0.0000	0.0000	989
2020/11/03	IGOV	06/05/2021			Index Future	262.5290	262.5290	262.3340	262.3340	(0.074)	0.0000	0.0000	21
2020/11/03	IGOV	05/08/2021			Index Future	265.3980	265.3980	265.1990	265.1990	(0.075)	0.0000	0.0000	0
2020/11/03	IGOV	04/11/2021			Index Future	266.8300	266.8300	266.8300	266.8300	0.000	0.0000	0.0000	0
2020/11/03	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/11/03	IS05	16/03/2021			Interest Rate Swap	92.1400	92.1400	92.1300	92.1300	(0.011)	0.0000	0.0000	0
2020/11/03	IS05	15/06/2021			Interest Rate Swap	90.2000	90.2000	90.2000	90.2000	0.000	0.0000	0.0000	0
2020/11/03	IS05	21/09/2021			Interest Rate Swap	89.0400	89.0400	89.0300	89.0300	(0.011)	0.0000	0.0000	0
2020/11/03	IS05	21/12/2021			Interest Rate Swap	90.1900	90.1900	90.1800	90.1800	(0.011)	0.0000	0.0000	51
2020/11/03	IS05	15/03/2022			Interest Rate Swap	89.4900	89.4900	89.4900	89.4900	0.000	0.0000	0.0000	0
2020/11/03	IS05	21/06/2022			Interest Rate Swap	89.4800	89.4800	89.4700	89.4700	(0.011)	0.0000	0.0000	0
2020/11/03	IS05	20/09/2022			Interest Rate Swap	92.4900	92.4900	92.4800	92.4800	(0.011)	0.0000	0.0000	0
2020/11/03	IS05	20/12/2022			Interest Rate Swap	92.8900	92.8900	92.8800	92.8800	(0.011)	0.0000	0.0000	0
2020/11/03	IS05	22/03/2023			Interest Rate Swap	85.2200	85.2200	85.2000	85.2000	(0.023)	0.0000	0.0000	0
2020/11/03	IS05	20/06/2023			Interest Rate Swap	90.7500	90.7500	90.7300	90.7300	(0.022)	0.0000	0.0000	0
2020/11/03	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/11/03	IS10	17/12/2025			Interest Rate Swap	78.5900	78.5900	78.4800	78.4800	(0.140)	0.0000	0.0000	0
2020/11/03	IS10	16/03/2026			Interest Rate Swap	75.1800	75.1800	75.0700	75.0700	(0.146)	0.0000	0.0000	0
2020/11/03	IS10	15/06/2026			Interest Rate Swap	73.6900	73.6900	73.5700	73.5700	(0.163)	0.0000	0.0000	0
2020/11/03	IS10	21/09/2026			Interest Rate Swap	75.8400	75.8400	75.7200	75.7200	(0.158)	0.0000	0.0000	0
2020/11/03	IS10	21/12/2026			Interest Rate Swap	80.0000	80.0000	79.8700	79.8700	(0.163)	0.0000	0.0000	0
2020/11/03	IS10	15/03/2027			Interest Rate Swap	78.6000	78.6000	78.4700	78.4700	(0.165)	0.0000	0.0000	0
2020/11/03	IS10	21/06/2027			Interest Rate Swap	80.8300	80.8300	80.7000	80.7000	(0.161)	0.0000	0.0000	0
2020/11/03	IS10	20/09/2027			Interest Rate Swap	86.8200	86.8200	86.6800	86.6800	(0.161)	0.0000	0.0000	0
2020/11/03	IS10	20/12/2027			Interest Rate Swap	87.3800	87.3800	87.2400	87.2400	(0.160)	0.0000	0.0000	0
2020/11/03	IS10	22/03/2028			Interest Rate Swap	80.5500	80.5500	80.3900	80.3900	(0.199)	0.0000	0.0000	0
2020/11/03	IS10	20/06/2028			Interest Rate Swap	88.6100	88.6100	88.4600	88.4600	(0.169)	0.0000	0.0000	0
2020/11/03	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/11/03	JBAF	18/11/2020			Jibar Tradeable Future	3.3350	96.6650	3.3350	96.6650	0.000	0.0000	0.0000	0
2020/11/03	JBAF	15/12/2020			Jibar Tradeable Future	3.2150	96.7850	3.2150	96.7850	0.000	0.0000	0.0000	30,010
2020/11/03	JBAF	20/01/2021			Jibar Tradeable Future	3.2000	96.8000	3.1900	96.8100	(0.313)	0.0000	0.0000	0
2020/11/03	JBAF	17/02/2021			Jibar Tradeable Future	3.1300	96.8700	3.1300	96.8700	0.000	0.0000	0.0000	0
2020/11/03	JBAF	17/03/2021			Jibar Tradeable Future	3.1350	96.8650	3.1350	96.8650	0.000	0.0000	0.0000	0
2020/11/03	JBAF	21/04/2021			Jibar Tradeable Future	3.1300	96.8700	3.1200	96.8800	(0.319)	0.0000	0.0000	0
2020/11/03	JBAF	15/06/2021			Jibar Tradeable Future	3.1600	96.8400	3.1500	96.8500	(0.316)	0.0000	0.0000	0
2020/11/03	JBAF	15/09/2021			Jibar Tradeable Future	3.2750	96.7250	3.2650	96.7350	(0.305)	0.0000	0.0000	30,000
2020/11/03	JBAF	15/12/2021			Jibar Tradeable Future	3.4500	96.5500	3.4400	96.5600	(0.290)	0.0000	0.0000	0
2020/11/03	JBAF	16/03/2022			Jibar Tradeable Future	3.5400	96.4600	3.5300	96.4700	(0.282)	0.0000	0.0000	0
2020/11/03	JBAF	15/06/2022			Jibar Tradeable Future	3.9300	96.0700	3.9000	96.1000	(0.763)	0.0000	0.0000	0
2020/11/03	JBAF	21/09/2022			Jibar Tradeable Future	4.2350	95.7650	3.9550	96.0450	(6.612)	0.0000	0.0000	0
2020/11/03	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R023	05/11/2020			Bond Future	4.2334	109.1529	4.2579	109.0971	0.579	0.0000	0.0000	19,823
2020/11/03	R023	05/11/2020	7.46	Call	Bond Future	7,046.2000	7.0462	6,990.3500	6.9903	(0.793)	0	0	0
2020/11/03	R023	05/11/2020	7.47	Call	Bond Future	7,067.1200	7.0671	7,011.2700	7.0113	(0.790)	0	0	0
2020/11/03	R023	05/11/2020	7.45	Call	Bond Future	7,025.2900	7.0253	6,969.4400	6.9694	(0.795)	0	0	0
2020/11/03	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R023	04/02/2021	6.34	Call	Bond Future	4,081.5700	4.0816	4,021.5700	4.0216	(1.470)	0	0	0
2020/11/03	R023	04/02/2021	6.32	Put	Bond Future	0.0800	0.0001	0.0900	0.0001	12.500	0	0	0
2020/11/03	R023	04/02/2021			Bond Future	4.2778	110.2182	4.3074	110.1582	0.691	0.0000	0.0000	31,151
2020/11/03	R023	04/02/2021	6.34	Put	Bond Future	0.0700	0.0001	0.0800	0.0001	14.286	0	0	0
2020/11/03	R023	04/02/2021	6.32	Call	Bond Future	4,042.9700	4.0430	3,982.9700	3.9830	(1.484)	0	0	0
2020/11/03	R023	04/02/2021	6.33	Put	Bond Future	0.0800	0.0001	0.0900	0.0001	12.500	0	0	0
2020/11/03	R023	04/02/2021	6.33	Call	Bond Future	4,062.2800	4.0623	4,002.2800	4.0023	(1.477)	0	0	0
2020/11/03	R023	06/05/2021	7.58	Call	Bond Future	5,700.7600	5.7008	5,638.4200	5.6384	(1.094)	0	0	0
2020/11/03	R023	06/05/2021			Bond Future	4.2739	107.4816	4.3088	107.4193	0.816	0.0000	0.0000	0
2020/11/03	R023	06/05/2021	7.56	Call	Bond Future	5,667.5000	5.6675	5,605.1700	5.6052	(1.100)	0	0	0
2020/11/03	R023	06/05/2021	7.56	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2020/11/03	R023	06/05/2021	7.58	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/11/03	R023	06/05/2021	7.57	Call	Bond Future	5,684.1300	5.6841	5,621.7900	5.6218	(1.097)	0	0	0
2020/11/03	R023	06/05/2021	7.57	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/11/03	R023	05/08/2021	5.30	Call	Bond Future	1,712.4000	1.7124	1,658.0600	1.6581	(3.173)	0	0	0
2020/11/03	R023	05/08/2021	5.29	Put	Bond Future	129.9500	0.1299	139.5200	0.1395	7.364	0	0	0
2020/11/03	R023	05/08/2021			Bond Future	4.2613	108.6435	4.3026	108.5798	0.971	0.0000	0.0000	0
2020/11/03	R023	05/08/2021	5.31	Call	Bond Future	1,725.1400	1.7251	1,670.6600	1.6707	(3.158)	0	0	0
2020/11/03	R023	05/08/2021	5.31	Put	Bond Future	125.1900	0.1252	134.4700	0.1345	7.413	0	0	0
2020/11/03	R023	05/08/2021	5.30	Put	Bond Future	127.5500	0.1276	136.9700	0.1370	7.385	0	0	0
2020/11/03	R023	05/08/2021	5.29	Call	Bond Future	1,699.6900	1.6997	1,645.5000	1.6455	(3.188)	0	0	0
2020/11/03	R023	04/11/2021	4.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R023	04/11/2021	4.90	Call	Bond Future	771.9100	0.7719	706.0700	0.7061	(8.529)	0	0	0
2020/11/03	R023	04/11/2021			Bond Future	4.3021	105.8245	4.3529	105.7586	1.180	0.0000	0.0000	0
2020/11/03	R023	04/11/2021	4.91	Call	Bond Future	784.7500	0.7847	718.9100	0.7189	(8.390)	0	0	0
2020/11/03	R023	04/11/2021	4.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2020/11/03	R023	04/11/2021	4.92	Call	Bond Future	797.5900	0.7976	731.7500	0.7317	(8.255)	0	0	0
2020/11/03	R023	04/11/2021	4.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R035	05/11/2020	10.34	Put	Bond Future	6,030.2200	6.0302	5,364.3500	5.3643	(11.042)	0	0	0
2020/11/03	R035	05/11/2020			Bond Future	11.2739	84.8655	11.1659	85.5314	(0.958)	0.0000	0.0000	31,421
2020/11/03	R035	05/11/2020	10.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R035	05/11/2020	10.33	Put	Bond Future	6,098.2200	6.0982	5,432.3500	5.4324	(10.919)	0	0	0
2020/11/03	R035	05/11/2020	10.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R035	05/11/2020	10.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R035	05/11/2020	10.32	Put	Bond Future	6,166.3000	6.1663	5,500.4300	5.5004	(10.799)	0	0	0
2020/11/03	R035	04/02/2021	10.14	Put	Bond Future	9,418.8000	9.4188	8,840.2300	8.8402	(6.143)	0	0	650
2020/11/03	R035	04/02/2021	11.14	Put	Bond Future	4,512.5500	4.5125	4,106.1500	4.1062	(9.006)	0	0	650
2020/11/03	R035	04/02/2021	10.05	Call	Bond Future	447.8900	0.4479	528.2700	0.5283	17.946	0	0	0
2020/11/03	R035	04/02/2021	10.04	Put	Bond Future	10,033.7100	10.0337	9,443.5200	9.4435	(5.882)	0	0	0
2020/11/03	R035	04/02/2021			Bond Future	11.5308	85.6937	11.4186	86.3632	(0.973)	0.0000	0.0000	98,950
2020/11/03	R035	04/02/2021	10.14	Call	Bond Future	519.2000	0.5192	610.0900	0.6101	17.506	0	0	0
2020/11/03	R035	04/02/2021	10.06	Call	Bond Future	455.4000	0.4554	536.9100	0.5369	17.899	0	0	0
2020/11/03	R035	04/02/2021	10.06	Put	Bond Future	9,909.3000	9.9093	9,321.3500	9.3213	(5.933)	0	0	0
2020/11/03	R035	04/02/2021	11.14	Call	Bond Future	2,146.3500	2.1463	2,409.4100	2.4094	12.256	0	0	0
2020/11/03	R035	04/02/2021	10.05	Put	Bond Future	9,971.4200	9.9714	9,382.3400	9.3823	(5.908)	0	0	0
2020/11/03	R035	04/02/2021	10.04	Call	Bond Future	440.4700	0.4405	519.7400	0.5197	17.997	0	0	0
2020/11/03	R035	06/05/2021	11.55	Call	Bond Future	3,540.7500	3.5407	3,858.5900	3.8586	8.977	0	0	0
2020/11/03	R035	06/05/2021	12.77	Call	Bond Future	7,602.4800	7.6025	8,080.2400	8.0802	6.284	0	0	0
2020/11/03	R035	06/05/2021	10.24	Put	Bond Future	10,619.1700	10.6192	10,074.2100	10.0742	(5.132)	0	0	0
2020/11/03	R035	06/05/2021	12.37	Call	Bond Future	6,128.1900	6.1282	6,560.8300	6.5608	7.060	0	0	0
2020/11/03	R035	06/05/2021	12.35	Put	Bond Future	2,874.8500	2.8749	2,629.7300	2.6297	(8.526)	0	0	0
2020/11/03	R035	06/05/2021			Bond Future	11.7791	82.1298	11.6623	82.8051	(0.992)	0.0000	0.0000	0
2020/11/03	R035	06/05/2021	12.37	Put	Bond Future	2,838.2600	2.8383	2,595.6000	2.5956	(8.550)	0	0	0
2020/11/03	R035	06/05/2021	12.35	Call	Bond Future	6,056.7300	6.0567	6,486.9100	6.4869	7.103	0	0	0
2020/11/03	R035	06/05/2021	12.91	Put	Bond Future	0.0000	0.0000	1,783.2400	1.7832	100.000	0	0	600
2020/11/03	R035	06/05/2021	10.40	Put	Bond Future	0.0000	0.0000	9,207.6900	9.2077	100.000	0	0	0
2020/11/03	R035	06/05/2021	11.55	Put	Bond Future	4,872.9300	4.8729	4,515.4700	4.5155	(7.336)	0	0	1,650
2020/11/03	R035	06/05/2021	12.77	Put	Bond Future	2,198.3500	2.1984	2,000.8100	2.0008	(8.986)	0	0	1,650
2020/11/03	R035	06/05/2021	10.24	Call	Bond Future	1,010.6500	1.0106	1,140.9900	1.1410	12.897	0	0	793
2020/11/03	R035	06/05/2021	12.36	Put	Bond Future	2,856.5000	2.8565	2,612.6100	2.6126	(8.538)	0	0	0
2020/11/03	R035	06/05/2021	11.15	Put	Bond Future	0.0000	0.0000	5,848.4800	5.8485	100.000	0	0	0
2020/11/03	R035	06/05/2021	11.15	Call	Bond Future	0.0000	0.0000	2,786.7800	2.7868	100.000	0	0	600
2020/11/03	R035	06/05/2021	12.91	Call	Bond Future	0.0000	0.0000	8,582.0600	8.5821	100.000	0	0	0
2020/11/03	R035	06/05/2021	10.40	Call	Bond Future	0.0000	0.0000	1,349.1100	1.3491	100.000	0	0	600
2020/11/03	R035	06/05/2021	10.81	Put	Bond Future	7,676.9500	7.6770	7,205.8300	7.2058	(6.137)	0	0	0
2020/11/03	R035	06/05/2021	10.81	Call	Bond Future	1,813.3200	1.8133	2,017.5000	2.0175	11.260	0	0	1,650
2020/11/03	R035	06/05/2021	11.32	Call	Bond Future	2,939.7000	2.9397	3,222.2400	3.2222	9.611	0	0	0
2020/11/03	R035	06/05/2021	11.32	Put	Bond Future	5,642.1000	5.6421	5,249.3400	5.2493	(6.961)	0	0	793
2020/11/03	R035	06/05/2021	12.02	Call	Bond Future	4,929.3900	4.9294	5,316.1200	5.3161	7.845	0	0	0
2020/11/03	R035	06/05/2021	12.02	Put	Bond Future	3,563.4900	3.5635	3,274.9200	3.2749	(8.098)	0	0	793
2020/11/03	R035	06/05/2021	12.36	Call	Bond Future	6,092.4300	6.0924	6,523.8400	6.5238	7.081	0	0	0
2020/11/03	R035	05/08/2021	5.31	Call	Bond Future	0.0700	0.0001	0.0900	0.0001	28.571	0	0	0
2020/11/03	R035	05/08/2021			Bond Future	12.0447	83.0180	11.9227	83.7000	(1.013)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/03	R035	05/08/2021	5.29	Call	Bond Future	0.0700	0.0001	0.0900	0.0001	28.571	0	0	0
2020/11/03	R035	05/08/2021	5.29	Put	Bond Future	55,306.0900	55.3061	54,624.0900	54.6241	(1.233)	0	0	0
2020/11/03	R035	05/08/2021	5.31	Put	Bond Future	55,072.8000	55.0728	54,390.8000	54.3908	(1.238)	0	0	0
2020/11/03	R035	05/08/2021	5.30	Call	Bond Future	0.0700	0.0001	0.0900	0.0001	28.571	0	0	0
2020/11/03	R035	05/08/2021	5.30	Put	Bond Future	55,189.3800	55.1894	54,507.3800	54.5074	(1.236)	0	0	0
2020/11/03	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R035	04/11/2021			Bond Future	12.3282	79.3752	12.2009	80.0630	(1.033)	0.0000	0.0000	0
2020/11/03	R035	04/11/2021	12.52	Call	Bond Future	1,019.3300	1.0193	1,707.1300	1.7071	67.476	0	0	0
2020/11/03	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R035	04/11/2021	12.53	Call	Bond Future	1,071.9400	1.0719	1,759.7400	1.7597	64.164	0	0	0
2020/11/03	R035	04/11/2021	12.51	Call	Bond Future	966.6600	0.9667	1,654.4600	1.6545	71.152	0	0	0
2020/11/03	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R186	05/11/2020	8.65	Call	Bond Future	7,960.1900	7.9602	8,160.0300	8.1600	2.510	0	0	0
2020/11/03	R186	05/11/2020	8.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R186	05/11/2020	7.50	Call	Bond Future	2,103.9800	2.1040	2,303.4800	2.3035	9.482	0	0	80
2020/11/03	R186	05/11/2020	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R186	05/11/2020			Bond Future	7.1050	120.6558	7.0679	120.8557	(0.522)	0.0000	0.0000	20,311
2020/11/03	R186	05/11/2020	8.66	Call	Bond Future	8,009.4300	8.0094	8,209.2700	8.2093	2.495	0	0	0
2020/11/03	R186	05/11/2020	8.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R186	05/11/2020	7.00	Put	Bond Future	649.3000	0.6493	456.9000	0.4569	(29.632)	0	0	0
2020/11/03	R186	05/11/2020	7.00	Call	Bond Future	82.2000	0.0822	89.6400	0.0896	9.051	0	0	1,200
2020/11/03	R186	05/11/2020	8.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R186	05/11/2020	8.64	Call	Bond Future	7,910.9200	7.9109	8,110.7600	8.1108	2.526	0	0	0
2020/11/03	R186	05/11/2020	6.50	Put	Bond Future	3,316.8100	3.3168	3,116.9700	3.1170	(6.025)	0	0	0
2020/11/03	R186	05/11/2020	7.50	Put	Bond Future	0.3500	0.0004	0.0100	0.0000	(97.143)	0	0	0
2020/11/03	R186	05/11/2020	8.00	Call	Bond Future	4,697.9000	4.6979	4,897.7400	4.8977	4.254	0	0	1,200
2020/11/03	R186	05/11/2020	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R186	05/11/2020	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R186	05/11/2020	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	80
2020/11/03	R186	05/11/2020	7.84	Call	Bond Future	3,875.9000	3.8759	4,075.7400	4.0757	5.156	0	0	0
2020/11/03	R186	05/11/2020	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R186	05/11/2020	8.34	Call	Bond Future	6,419.5900	6.4196	6,619.4300	6.6194	3.113	0	0	0
2020/11/03	R186	05/11/2020	9.26	Call	Bond Future	10,912.5900	10.9126	11,112.4300	11.1124	1.831	0	0	0
2020/11/03	R186	04/02/2021	8.15	Call	Bond Future	4,861.4700	4.8615	5,017.3000	5.0173	3.205	0	0	0
2020/11/03	R186	04/02/2021			Bond Future	7.2829	116.5552	7.2444	116.7531	(0.528)	0.0000	0.0000	74,926
2020/11/03	R186	04/02/2021	8.15	Put	Bond Future	510.3400	0.5103	468.3400	0.4683	(8.230)	0	0	0
2020/11/03	R186	04/02/2021	8.00	Put	Bond Future	648.6600	0.6487	598.1100	0.5981	(7.793)	0	0	15,177
2020/11/03	R186	04/02/2021	8.16	Call	Bond Future	4,902.2100	4.9022	5,058.5700	5.0586	3.190	0	0	0
2020/11/03	R186	04/02/2021	8.17	Put	Bond Future	494.0300	0.4940	453.1000	0.4531	(8.285)	0	0	0
2020/11/03	R186	04/02/2021	8.00	Call	Bond Future	4,262.1500	4.2621	4,409.4300	4.4094	3.456	0	0	0
2020/11/03	R186	04/02/2021	8.16	Put	Bond Future	502.1300	0.5021	460.6600	0.4607	(8.259)	0	0	0
2020/11/03	R186	04/02/2021	8.17	Call	Bond Future	4,943.0400	4.9430	5,099.9400	5.0999	3.174	0	0	0
2020/11/03	R186	06/05/2021	10.77	Call	Bond Future	14,879.3200	14.8793	15,075.8600	15.0759	1.321	0	0	0
2020/11/03	R186	06/05/2021	10.76	Put	Bond Future	13.9500	0.0140	12.4100	0.0124	(11.039)	0	0	0
2020/11/03	R186	06/05/2021			Bond Future	7.4586	117.7933	7.4182	117.9913	(0.541)	0.0000	0.0000	0
2020/11/03	R186	06/05/2021	10.78	Call	Bond Future	14,920.0500	14.9201	15,116.6200	15.1166	1.317	0	0	0
2020/11/03	R186	06/05/2021	10.78	Put	Bond Future	13.3400	0.0133	11.8600	0.0119	(11.094)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/03	R186	06/05/2021	10.77	Put	Bond Future	13.6400	0.0136	12.1300	0.0121	(11.070)	0	0	0
2020/11/03	R186	06/05/2021	10.76	Call	Bond Future	14,838.5800	14.8386	15,035.0900	15.0351	1.324	0	0	0
2020/11/03	R186	05/08/2021	8.61	Call	Bond Future	5,430.4600	5.4305	5,576.9400	5.5769	2.697	0	0	0
2020/11/03	R186	05/08/2021	8.62	Put	Bond Future	1,057.0500	1.0570	1,004.5000	1.0045	(4.971)	0	0	0
2020/11/03	R186	05/08/2021			Bond Future	7.6502	113.7856	7.6074	113.9850	(0.559)	0.0000	0.0000	0
2020/11/03	R186	05/08/2021	8.61	Put	Bond Future	1,066.7800	1.0668	1,013.8400	1.0138	(4.963)	0	0	0
2020/11/03	R186	05/08/2021	8.62	Call	Bond Future	5,465.0700	5.4651	5,611.9400	5.6119	2.687	0	0	0
2020/11/03	R186	05/08/2021	8.63	Call	Bond Future	5,499.4100	5.4994	5,646.6700	5.6467	2.678	0	0	0
2020/11/03	R186	05/08/2021	8.63	Put	Bond Future	1,047.0900	1.0471	994.9300	0.9949	(4.981)	0	0	0
2020/11/03	R186	04/11/2021	8.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R186	04/11/2021	8.10	Call	Bond Future	1,006.8300	1.0068	1,206.7000	1.2067	19.851	0	0	0
2020/11/03	R186	04/11/2021			Bond Future	7.8711	114.9230	7.8260	115.1229	(0.573)	0.0000	0.0000	0
2020/11/03	R186	04/11/2021	8.11	Call	Bond Future	1,050.5600	1.0506	1,250.4300	1.2504	19.025	0	0	0
2020/11/03	R186	04/11/2021	8.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R186	04/11/2021	8.09	Call	Bond Future	963.0900	0.9631	1,162.9600	1.1630	20.753	0	0	0
2020/11/03	R186	04/11/2021	8.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R197	05/11/2020			Bond Future	316.8832	316.8832	316.8871	316.8871	0.001	0.0000	0.0000	1,942
2020/11/03	R197	04/02/2021			Bond Future	312.2079	312.2079	312.2029	312.2029	(0.002)	0.0000	0.0000	2,405
2020/11/03	R197	06/05/2021			Bond Future	315.5987	315.5987	315.5886	315.5886	(0.003)	0.0000	0.0000	0
2020/11/03	R197	05/08/2021			Bond Future	311.0865	311.0865	311.0817	311.0817	(0.002)	0.0000	0.0000	0
2020/11/03	R197	04/11/2021			Bond Future	314.2702	314.2702	314.2612	314.2612	(0.003)	0.0000	0.0000	0
2020/11/03	R202	05/11/2020			Bond Future	212.4500	212.4500	211.7235	211.7235	(0.342)	0.0000	0.0000	3,471
2020/11/03	R202	04/02/2021			Bond Future	210.4084	210.4084	209.6684	209.6684	(0.352)	0.0000	0.0000	7,827
2020/11/03	R202	06/05/2021			Bond Future	212.6935	212.6935	211.9421	211.9421	(0.353)	0.0000	0.0000	0
2020/11/03	R202	05/08/2021			Bond Future	210.7946	210.7946	210.0375	210.0375	(0.359)	0.0000	0.0000	0
2020/11/03	R202	04/11/2021			Bond Future	212.9524	212.9524	212.1844	212.1844	(0.361)	0.0000	0.0000	0
2020/11/03	R208	05/11/2020	4.78	Call	Bond Future	502.7700	0.5028	511.9400	0.5119	1.824	0	0	0
2020/11/03	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R208	05/11/2020			Bond Future	3.4805	102.0035	3.4569	102.0127	(0.677)	0.0000	0.0000	5,793
2020/11/03	R208	05/11/2020	4.79	Call	Bond Future	506.6200	0.5066	515.7900	0.5158	1.810	0	0	0
2020/11/03	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R208	05/11/2020	4.77	Call	Bond Future	498.9200	0.4989	508.0900	0.5081	1.838	0	0	0
2020/11/03	R209	05/11/2020	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R209	05/11/2020			Bond Future	10.9817	65.9184	10.8942	66.3929	(0.797)	0.0000	0.0000	4,778
2020/11/03	R209	05/11/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R209	05/11/2020	10.00	Put	Bond Future	5,627.1700	5.6272	5,152.6300	5.1526	(8.433)	0	0	0
2020/11/03	R209	05/11/2020	10.02	Put	Bond Future	5,505.6600	5.5057	5,031.1200	5.0311	(8.619)	0	0	0
2020/11/03	R209	05/11/2020	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R209	05/11/2020	10.01	Put	Bond Future	5,566.3800	5.5664	5,091.8400	5.0918	(8.525)	0	0	0
2020/11/03	R209	04/02/2021	10.12	Put	Bond Future	6,849.1200	6.8491	6,469.2900	6.4693	(5.546)	0	0	0
2020/11/03	R209	04/02/2021			Bond Future	11.1967	66.5617	11.1062	67.0386	(0.808)	0.0000	0.0000	27,478
2020/11/03	R209	04/02/2021	10.11	Call	Bond Future	808.5400	0.8085	904.5700	0.9046	11.877	0	0	0
2020/11/03	R209	04/02/2021	10.11	Put	Bond Future	6,897.2000	6.8972	6,516.2700	6.5163	(5.523)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/03	R209	04/02/2021	10.12	Call	Bond Future	820.2100	0.8202	917.3400	0.9173	11.842	0	0	0
2020/11/03	R209	04/02/2021	10.10	Call	Bond Future	796.8900	0.7969	891.8300	0.8918	11.914	0	0	0
2020/11/03	R209	04/02/2021	10.10	Put	Bond Future	6,945.3700	6.9454	6,563.3500	6.5634	(5.500)	0	0	0
2020/11/03	R209	06/05/2021	12.25	Put	Bond Future	2,175.1900	2.1752	2,021.0100	2.0210	(7.088)	0	0	8,150
2020/11/03	R209	06/05/2021	12.23	Put	Bond Future	2,202.5400	2.2025	2,046.7900	2.0468	(7.071)	0	0	0
2020/11/03	R209	06/05/2021	12.22	Call	Bond Future	6,159.5900	6.1596	6,484.0200	6.4840	5.267	0	0	0
2020/11/03	R209	06/05/2021			Bond Future	11.4101	64.1288	11.3163	64.6097	(0.822)	0.0000	0.0000	2,975
2020/11/03	R209	06/05/2021	10.25	Put	Bond Future	7,719.7500	7.7198	7,365.0200	7.3650	(4.595)	0	0	0
2020/11/03	R209	06/05/2021	10.25	Call	Bond Future	1,375.4000	1.3754	1,501.6300	1.5016	9.178	0	0	5,825
2020/11/03	R209	06/05/2021	11.25	Call	Bond Future	3,334.7100	3.3347	3,567.0600	3.5671	6.968	0	0	0
2020/11/03	R209	06/05/2021	11.25	Put	Bond Future	4,159.3100	4.1593	3,910.7000	3.9107	(5.977)	0	0	8,150
2020/11/03	R209	06/05/2021	12.25	Call	Bond Future	6,257.4900	6.2575	6,584.2700	6.5843	5.222	0	0	0
2020/11/03	R209	06/05/2021	12.23	Call	Bond Future	6,192.1900	6.1922	6,517.4000	6.5174	5.252	0	0	0
2020/11/03	R209	06/05/2021	12.22	Put	Bond Future	2,216.3400	2.2163	2,059.8100	2.0598	(7.063)	0	0	0
2020/11/03	R209	06/05/2021	12.24	Call	Bond Future	6,224.8300	6.2248	6,550.8200	6.5508	5.237	0	0	0
2020/11/03	R209	06/05/2021	12.24	Put	Bond Future	2,188.8200	2.1888	2,033.8500	2.0338	(7.080)	0	0	0
2020/11/03	R209	05/08/2021	11.81	Put	Bond Future	3,622.9700	3.6230	3,409.0700	3.4091	(5.904)	0	0	0
2020/11/03	R209	05/08/2021			Bond Future	11.6331	64.8222	11.5357	65.3080	(0.837)	0.0000	0.0000	0
2020/11/03	R209	05/08/2021	11.80	Call	Bond Future	4,464.0400	4.4640	4,734.9500	4.7350	6.069	0	0	0
2020/11/03	R209	05/08/2021	11.80	Put	Bond Future	3,643.8700	3.6439	3,429.0500	3.4290	(5.895)	0	0	0
2020/11/03	R209	05/08/2021	11.81	Call	Bond Future	4,491.7700	4.4918	4,763.6000	4.7636	6.052	0	0	0
2020/11/03	R209	05/08/2021	11.79	Call	Bond Future	4,436.5900	4.4366	4,706.5800	4.7066	6.086	0	0	0
2020/11/03	R209	05/08/2021	11.79	Put	Bond Future	3,665.1100	3.6651	3,449.3700	3.4494	(5.886)	0	0	0
2020/11/03	R209	04/11/2021	12.19	Call	Bond Future	1,511.4500	1.5115	2,001.1700	2.0012	32.401	0	0	0
2020/11/03	R209	04/11/2021	12.17	Call	Bond Future	1,418.4400	1.4184	1,908.1600	1.9082	34.525	0	0	0
2020/11/03	R209	04/11/2021			Bond Future	11.8705	62.3313	11.7694	62.8210	(0.852)	0.0000	0.0000	0
2020/11/03	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R209	04/11/2021	12.18	Call	Bond Future	1,464.9700	1.4650	1,954.6900	1.9547	33.429	0	0	0
2020/11/03	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R210	05/11/2020			Bond Future	188.2239	188.2239	188.1114	188.1114	(0.060)	0.0000	0.0000	1,087
2020/11/03	R210	04/02/2021			Bond Future	190.1077	190.1077	189.9878	189.9878	(0.063)	0.0000	0.0000	1,254
2020/11/03	R210	06/05/2021			Bond Future	189.4600	189.4600	189.3383	189.3383	(0.064)	0.0000	0.0000	0
2020/11/03	R210	05/08/2021			Bond Future	191.5533	191.5533	191.4290	191.4290	(0.065)	0.0000	0.0000	0
2020/11/03	R210	04/11/2021			Bond Future	190.7771	190.7771	190.6515	190.6515	(0.066)	0.0000	0.0000	0
2020/11/03	R212	05/11/2020			Bond Future	170.5805	170.5805	170.2698	170.2698	(0.182)	0.0000	0.0000	1,851
2020/11/03	R212	04/02/2021			Bond Future	169.9908	169.9908	169.6734	169.6734	(0.187)	0.0000	0.0000	6,750
2020/11/03	R212	06/05/2021			Bond Future	171.8372	171.8372	171.5137	171.5137	(0.188)	0.0000	0.0000	0
2020/11/03	R212	05/08/2021			Bond Future	171.4052	171.4052	171.0791	171.0791	(0.190)	0.0000	0.0000	0
2020/11/03	R212	04/11/2021			Bond Future	173.1597	173.1597	172.8279	172.8279	(0.192)	0.0000	0.0000	0
2020/11/03	R213	05/11/2020	9.60	Put	Bond Future	1,670.0600	1.6701	1,293.0800	1.2931	(22.573)	0	0	0
2020/11/03	R213	05/11/2020	9.59	Call	Bond Future	17.4100	0.0174	17.4000	0.0174	(0.057)	0	0	0
2020/11/03	R213	05/11/2020			Bond Future	9.8923	82.9264	9.8247	83.3039	(0.683)	0.0000	0.0000	8,476
2020/11/03	R213	05/11/2020	9.60	Call	Bond Future	20.0600	0.0201	20.5900	0.0206	2.642	0	0	0
2020/11/03	R213	05/11/2020	9.59	Put	Bond Future	1,724.6400	1.7246	1,347.1200	1.3471	(21.890)	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			
2020/11/03	R213	05/11/2020	9.61	Call	Bond Future		23.0400		0.0230		24.2400	0.0242	5.208	0	0	0
2020/11/03	R213	05/11/2020	9.61	Put	Bond Future		1,615.8600		1.6159		1,239.5500	1.2395	(23.289)	0	0	0
2020/11/03	R213	04/02/2021	9.40	Call	Bond Future		1,099.7100		1.0997		1,199.3100	1.1993	9.057	0	0	0
2020/11/03	R213	04/02/2021	9.39	Put	Bond Future		5,139.1500		5.1391		4,859.2000	4.8592	(5.447)	0	0	0
2020/11/03	R213	04/02/2021			Bond Future		10.1176		83.7356		10.0477	84.1141	(0.691)	0.0000	0.0000	8,389
2020/11/03	R213	04/02/2021	9.41	Call	Bond Future		1,115.8700		1.1159		1,216.5600	1.2166	9.023	0	0	0
2020/11/03	R213	04/02/2021	9.41	Put	Bond Future		5,056.3000		5.0563		4,778.5400	4.7785	(5.493)	0	0	0
2020/11/03	R213	04/02/2021	9.40	Put	Bond Future		5,097.6100		5.0976		4,818.7600	4.8188	(5.470)	0	0	0
2020/11/03	R213	04/02/2021	9.39	Call	Bond Future		1,083.7200		1.0837		1,182.2200	1.1822	9.089	0	0	0
2020/11/03	R213	06/05/2021	11.91	Put	Bond Future		931.7000		0.9317		860.2600	0.8603	(7.668)	0	0	0
2020/11/03	R213	06/05/2021			Bond Future		10.3347		81.0960		10.2621	81.4772	(0.702)	0.0000	0.0000	0
2020/11/03	R213	06/05/2021	11.90	Call	Bond Future		8,611.0100		8.6110		8,920.2000	8.9202	3.591	0	0	0
2020/11/03	R213	06/05/2021	11.90	Put	Bond Future		941.2300		0.9412		869.2300	0.8692	(7.650)	0	0	0
2020/11/03	R213	06/05/2021	11.91	Call	Bond Future		8,647.2600		8.6473		8,957.0100	8.9570	3.582	0	0	0
2020/11/03	R213	06/05/2021	11.89	Call	Bond Future		8,574.8000		8.5748		8,883.4300	8.8834	3.599	0	0	0
2020/11/03	R213	06/05/2021	11.89	Put	Bond Future		950.8400		0.9508		878.2800	0.8783	(7.631)	0	0	0
2020/11/03	R213	05/08/2021	10.14	Put	Bond Future		4,863.2700		4.8633		4,639.2600	4.6393	(4.606)	0	0	200
2020/11/03	R213	05/08/2021	9.34	Call	Bond Future		1,237.5800		1.2376		1,331.6300	1.3316	7.600	0	0	200
2020/11/03	R213	05/08/2021	10.85	Call	Bond Future		4,476.5700		4.4766		4,697.2000	4.6972	4.929	0	0	0
2020/11/03	R213	05/08/2021	10.84	Put	Bond Future		3,080.9100		3.0809		2,916.0000	2.9160	(5.353)	0	0	0
2020/11/03	R213	05/08/2021			Bond Future		10.5675		81.9728		10.4918	82.3576	(0.716)	0.0000	0.0000	0
2020/11/03	R213	05/08/2021	10.78	Call	Bond Future		4,271.8500		4.2719		4,486.9100	4.4869	5.034	0	0	0
2020/11/03	R213	05/08/2021	10.78	Put	Bond Future		3,203.6700		3.2037		3,033.9800	3.0340	(5.297)	0	0	200
2020/11/03	R213	05/08/2021	10.14	Call	Bond Future		2,656.0100		2.6560		2,816.7500	2.8168	6.052	0	0	0
2020/11/03	R213	05/08/2021	10.86	Call	Bond Future		4,506.2800		4.5063		4,727.7000	4.7277	4.914	0	0	0
2020/11/03	R213	05/08/2021	10.86	Put	Bond Future		3,040.9400		3.0409		2,877.6100	2.8776	(5.371)	0	0	0
2020/11/03	R213	05/08/2021	9.34	Put	Bond Future		7,796.5200		7.7965		7,505.8200	7.5058	(3.729)	0	0	0
2020/11/03	R213	05/08/2021	10.85	Put	Bond Future		3,060.7300		3.0607		2,896.6100	2.8966	(5.362)	0	0	0
2020/11/03	R213	05/08/2021	10.84	Call	Bond Future		4,447.2100		4.4472		4,667.0500	4.6670	4.943	0	0	0
2020/11/03	R213	04/11/2021	11.10	Put	Bond Future		0.0000		0.0000		0.0000	0.0000	0.000	0	0	0
2020/11/03	R213	04/11/2021			Bond Future		10.8207		79.2648		10.7420	79.6523	(0.727)	0.0000	0.0000	0
2020/11/03	R213	04/11/2021	11.10	Call	Bond Future		1,355.1800		1.3552		1,742.7000	1.7427	28.595	0	0	0
2020/11/03	R213	04/11/2021	11.11	Call	Bond Future		1,403.1300		1.4031		1,790.6500	1.7906	27.618	0	0	0
2020/11/03	R213	04/11/2021	11.09	Put	Bond Future		0.0000		0.0000		0.0000	0.0000	0.000	0	0	0
2020/11/03	R213	04/11/2021	11.11	Put	Bond Future		0.0000		0.0000		0.0000	0.0000	0.000	0	0	0
2020/11/03	R213	04/11/2021	11.09	Call	Bond Future		1,307.2000		1.3072		1,694.7200	1.6947	29.645	0	0	0
2020/11/03	R214	05/11/2020	10.26	Put	Bond Future		7,239.5100		7.2395		6,722.6900	6.7227	(7.139)	0	0	0
2020/11/03	R214	05/11/2020			Bond Future		11.5173		62.1747		11.4196	62.6915	(0.848)	0.0000	0.0000	9,411
2020/11/03	R214	05/11/2020	10.25	Call	Bond Future		0.0000		0.0000		0.0000	0.0000	0.000	0	0	0
2020/11/03	R214	05/11/2020	10.25	Put	Bond Future		7,302.5000		7.3025		6,785.6800	6.7857	(7.077)	0	0	0
2020/11/03	R214	05/11/2020	10.26	Call	Bond Future		0.0000		0.0000		0.0000	0.0000	0.000	0	0	0
2020/11/03	R214	05/11/2020	10.24	Call	Bond Future		0.0000		0.0000		0.0000	0.0000	0.000	0	0	0
2020/11/03	R214	05/11/2020	10.24	Put	Bond Future		7,365.5900		7.3656		6,848.7700	6.8488	(7.017)	0	0	0
2020/11/03	R214	04/02/2021	10.33	Call	Bond Future		573.7400		0.5737		651.8300	0.6518	13.611	0	0	0
2020/11/03	R214	04/02/2021			Bond Future		11.7430		62.7815		11.6417	63.3012	(0.863)	0.0000	0.0000	15,387
2020/11/03	R214	04/02/2021	10.31	Call	Bond Future		557.2200		0.5572		633.4300	0.6334	13.677	0	0	0
2020/11/03	R214	04/02/2021	10.31	Put	Bond Future		8,644.8800		8.6449		8,201.3200	8.2013	(5.131)	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
2020/11/03	R214	04/02/2021	10.33	Put	Bond Future	8,536.7800	8.5368	8,095.1000	8.0951	(5.174)	0	0	0
2020/11/03	R214	04/02/2021	10.32	Call	Bond Future	565.4300	0.5654	642.5800	0.6426	13.644	0	0	0
2020/11/03	R214	04/02/2021	10.32	Put	Bond Future	8,590.7400	8.5907	8,148.1200	8.1481	(5.152)	0	0	0
2020/11/03	R214	06/05/2021	12.26	Call	Bond Future	4,646.8500	4.6469	4,952.0600	4.9521	6.568	0	0	0
2020/11/03	R214	06/05/2021	12.25	Put	Bond Future	3,212.7100	3.2127	2,992.5500	2.9925	(6.853)	0	0	0
2020/11/03	R214	06/05/2021			Bond Future	11.9601	60.1715	11.8548	60.6959	(0.880)	0.0000	0.0000	0
2020/11/03	R214	06/05/2021	12.27	Call	Bond Future	4,675.3800	4.6754	4,981.5800	4.9816	6.549	0	0	0
2020/11/03	R214	06/05/2021	12.27	Put	Bond Future	3,174.7700	3.1748	2,956.5900	2.9566	(6.872)	0	0	0
2020/11/03	R214	06/05/2021	12.26	Put	Bond Future	3,193.6800	3.1937	2,974.5100	2.9745	(6.863)	0	0	0
2020/11/03	R214	06/05/2021	12.25	Call	Bond Future	4,618.3700	4.6184	4,922.5900	4.9226	6.587	0	0	0
2020/11/03	R214	05/08/2021	12.01	Call	Bond Future	3,720.0600	3.7201	3,982.8900	3.9829	7.065	0	0	0
2020/11/03	R214	05/08/2021			Bond Future	12.1906	60.8221	12.0810	61.3518	(0.900)	0.0000	0.0000	0
2020/11/03	R214	05/08/2021	12.01	Put	Bond Future	4,596.5000	4.5965	4,329.6900	4.3297	(5.805)	0	0	0
2020/11/03	R214	05/08/2021	12.03	Put	Bond Future	4,545.4700	4.5455	4,280.6700	4.2807	(5.826)	0	0	0
2020/11/03	R214	05/08/2021	12.02	Call	Bond Future	3,743.6700	3.7437	4,007.5100	4.0075	7.048	0	0	0
2020/11/03	R214	05/08/2021	12.02	Put	Bond Future	4,571.0300	4.5710	4,305.2300	4.3052	(5.815)	0	0	0
2020/11/03	R214	05/08/2021	12.03	Call	Bond Future	3,767.1300	3.7671	4,031.9700	4.0320	7.030	0	0	0
2020/11/03	R214	04/11/2021	12.47	Call	Bond Future	163.0800	0.1631	697.1900	0.6972	327.514	0	0	0
2020/11/03	R214	04/11/2021	12.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R214	04/11/2021			Bond Future	12.4348	58.1545	12.3206	58.6886	(0.918)	0.0000	0.0000	0
2020/11/03	R214	04/11/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R214	04/11/2021	12.48	Call	Bond Future	209.2400	0.2092	743.3500	0.7433	255.262	0	0	0
2020/11/03	R214	04/11/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R214	04/11/2021	12.46	Call	Bond Future	116.8500	0.1169	650.9600	0.6510	457.090	0	0	0
2020/11/03	R248	05/11/2020	10.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R248	05/11/2020	10.02	Put	Bond Future	12,850.6100	12.8506	12,196.3300	12.1963	(5.091)	0	0	0
2020/11/03	R248	05/11/2020			Bond Future	11.7881	77.0436	11.6853	77.6979	(0.872)	0.0000	0.0000	66,741
2020/11/03	R248	05/11/2020	10.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R248	05/11/2020	10.04	Put	Bond Future	12,684.0400	12.6840	12,029.7600	12.0298	(5.158)	0	0	0
2020/11/03	R248	05/11/2020	11.00	Put	Bond Future	5,289.2000	5.2892	4,634.9200	4.6349	(12.370)	0	0	0
2020/11/03	R248	05/11/2020	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	950
2020/11/03	R248	05/11/2020	10.00	Put	Bond Future	13,017.7200	13.0177	12,363.4400	12.3634	(5.026)	0	0	0
2020/11/03	R248	05/11/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	950
2020/11/03	R248	05/11/2020	10.03	Put	Bond Future	12,767.2500	12.7672	12,112.9700	12.1130	(5.125)	0	0	0
2020/11/03	R248	05/11/2020	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R248	04/02/2021	10.75	Call	Bond Future	669.7300	0.6697	774.1600	0.7742	15.593	0	0	2,590
2020/11/03	R248	04/02/2021	10.47	Put	Bond Future	11,142.3400	11.1423	10,555.2700	10.5553	(5.269)	0	0	0
2020/11/03	R248	04/02/2021	10.46	Call	Bond Future	414.2500	0.4142	484.2300	0.4842	16.893	0	0	0
2020/11/03	R248	04/02/2021			Bond Future	12.0299	77.7955	11.9226	78.4536	(0.892)	0.0000	0.0000	109,311
2020/11/03	R248	04/02/2021	10.75	Put	Bond Future	9,269.4800	9.2695	8,715.8200	8.7158	(5.973)	0	0	0
2020/11/03	R248	04/02/2021	11.50	Put	Bond Future	5,324.9600	5.3250	4,900.4700	4.9005	(7.972)	0	0	0
2020/11/03	R248	04/02/2021	11.50	Call	Bond Future	1,968.0200	1.9680	2,201.6200	2.2016	11.870	0	0	2,590
2020/11/03	R248	04/02/2021	10.47	Call	Bond Future	421.5600	0.4216	492.5800	0.4926	16.847	0	0	0
2020/11/03	R248	04/02/2021	10.46	Put	Bond Future	11,212.5500	11.2126	10,624.4400	10.6244	(5.245)	0	0	0
2020/11/03	R248	04/02/2021	10.48	Call	Bond Future	428.9600	0.4290	501.0400	0.5010	16.803	0	0	0
2020/11/03	R248	04/02/2021	10.48	Put	Bond Future	11,072.3500	11.0723	10,486.3400	10.4863	(5.293)	0	0	0
2020/11/03	R248	06/05/2021	12.36	Call	Bond Future	4,743.6400	4.7436	5,104.5600	5.1046	7.609	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/03	R248	06/05/2021			Bond Future	12.2634	74.2108	12.1514	74.8747	(0.913)	0.0000	0.0000	0
2020/11/03	R248	06/05/2021	12.34	Call	Bond Future	4,681.9800	4.6820	5,040.1600	5.0402	7.650	0	0	0
2020/11/03	R248	06/05/2021	12.34	Put	Bond Future	4,234.1200	4.2341	3,928.4500	3.9285	(7.219)	0	0	0
2020/11/03	R248	06/05/2021	12.36	Put	Bond Future	4,179.6900	4.1797	3,876.7600	3.8768	(7.248)	0	0	0
2020/11/03	R248	06/05/2021	12.35	Call	Bond Future	4,712.7700	4.7128	5,072.3200	5.0723	7.629	0	0	0
2020/11/03	R248	06/05/2021	12.35	Put	Bond Future	4,206.8200	4.2068	3,902.5200	3.9025	(7.233)	0	0	0
2020/11/03	R248	05/08/2021	12.51	Put	Bond Future	4,697.9600	4.6980	4,382.3800	4.3824	(6.717)	0	0	0
2020/11/03	R248	05/08/2021			Bond Future	12.5127	75.0133	12.3954	75.6838	(0.938)	0.0000	0.0000	0
2020/11/03	R248	05/08/2021	12.51	Call	Bond Future	4,682.4900	4.6825	5,037.3900	5.0374	7.579	0	0	0
2020/11/03	R248	05/08/2021	12.52	Call	Bond Future	4,711.9200	4.7119	5,068.1000	5.0681	7.559	0	0	0
2020/11/03	R248	05/08/2021	12.50	Put	Bond Future	4,725.5900	4.7256	4,408.7200	4.4087	(6.705)	0	0	0
2020/11/03	R248	05/08/2021	12.52	Put	Bond Future	4,670.7500	4.6707	4,356.4500	4.3564	(6.729)	0	0	0
2020/11/03	R248	05/08/2021	12.50	Call	Bond Future	4,653.3900	4.6534	5,007.0000	5.0070	7.599	0	0	0
2020/11/03	R248	04/11/2021	12.85	Call	Bond Future	395.2300	0.3952	1,071.5000	1.0715	171.108	0	0	0
2020/11/03	R248	04/11/2021			Bond Future	12.7772	71.3535	12.6543	72.0298	(0.962)	0.0000	0.0000	0
2020/11/03	R248	04/11/2021	12.83	Call	Bond Future	287.0900	0.2871	963.3600	0.9634	235.560	0	0	0
2020/11/03	R248	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R248	04/11/2021	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/03	R248	04/11/2021	12.84	Call	Bond Future	341.2000	0.3412	1,017.4700	1.0175	198.203	0	0	0
2020/11/03	R248	04/11/2021	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

1675881