



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/09/2020 TO 21/09/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	2025	05/11/2020		Bond Future	144.1647	144.1647	143.3194	143.3194	(0.586)	0.0000	0.0000	3,891
2020/09/21	2025	04/02/2021		Bond Future	144.1511	144.1511	143.2962	143.2962	(0.593)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/21	2025	06/05/2021			Bond Future	145.7259	145.7259	144.8608	144.8608	(0.594)	0.0000	0.0000	0
2020/09/21	2025	05/08/2021			Bond Future	145.8073	145.8073	144.9324	144.9324	(0.600)	0.0000	0.0000	0
2020/09/21	2029	05/11/2020			Bond Future	101.6363	101.6363	100.3503	100.3503	(1.265)	0.0000	0.0000	4,975
2020/09/21	2029	04/02/2021			Bond Future	102.6905	102.6905	101.3905	101.3905	(1.266)	0.0000	0.0000	0
2020/09/21	2029	06/05/2021			Bond Future	102.6725	102.6725	101.3577	101.3577	(1.281)	0.0000	0.0000	0
2020/09/21	2029	05/08/2021			Bond Future	103.8085	103.8085	102.4790	102.4790	(1.281)	0.0000	0.0000	0
2020/09/21	2030	05/11/2020	9.39	Put	Bond Future	1,612.0400	1.6120	1,894.9500	1.8950	17.550	0	0	0
2020/09/21	2030	05/11/2020	9.38	Call	Bond Future	2,251.6900	2.2517	1,798.3500	1.7984	(20.133)	0	0	0
2020/09/21	2030	05/11/2020	9.60	Put	Bond Future	1,153.9200	1.1539	1,367.3700	1.3674	18.498	0	0	3,000
2020/09/21	2030	05/11/2020	9.99	Put	Bond Future	595.5200	0.5955	710.6000	0.7106	19.324	0	0	2,500
2020/09/21	2030	05/11/2020	8.10	Put	Bond Future	7,273.6300	7.2736	7,957.3100	7.9573	9.399	0	0	0
2020/09/21	2030	05/11/2020	8.73	Call	Bond Future	701.3800	0.7014	488.4200	0.4884	(30.363)	0	0	3,000
2020/09/21	2030	05/11/2020	10.06	Put	Bond Future	526.3500	0.5263	628.1900	0.6282	19.348	0	0	1,000
2020/09/21	2030	05/11/2020			Bond Future	9.2735	94.4142	9.4018	93.6744	1.383	0.0000	0.0000	92,820
2020/09/21	2030	05/11/2020	9.99	Call	Bond Future	4,630.1000	4.6301	4,005.4100	4.0054	(13.492)	0	0	0
2020/09/21	2030	05/11/2020	8.85	Put	Bond Future	3,405.0900	3.4051	3,889.2500	3.8893	14.219	0	0	0
2020/09/21	2030	05/11/2020	8.85	Call	Bond Future	906.5000	0.9065	650.8900	0.6509	(28.197)	0	0	3,000
2020/09/21	2030	05/11/2020	9.61	Call	Bond Future	3,059.4300	3.0594	2,530.0700	2.5301	(17.303)	0	0	0
2020/09/21	2030	05/11/2020	9.61	Put	Bond Future	1,135.3100	1.1353	1,345.7200	1.3457	18.533	0	0	3,000
2020/09/21	2030	05/11/2020	8.34	Put	Bond Future	5,887.0700	5.8871	6,527.0800	6.5271	10.871	0	0	0
2020/09/21	2030	05/11/2020	8.34	Call	Bond Future	261.9600	0.2620	162.2000	0.1622	(38.082)	0	0	1,000
2020/09/21	2030	05/11/2020	9.04	Put	Bond Future	2,672.8400	2.6728	3,085.8000	3.0858	15.450	0	0	0
2020/09/21	2030	05/11/2020	9.04	Call	Bond Future	1,305.8900	1.3059	979.0800	0.9791	(25.026)	0	0	1,000
2020/09/21	2030	05/11/2020	9.39	Call	Bond Future	2,284.0800	2.2841	1,827.2200	1.8272	(20.002)	0	0	0
2020/09/21	2030	05/11/2020	9.38	Put	Bond Future	1,637.1000	1.6371	1,923.5300	1.9235	17.496	0	0	0
2020/09/21	2030	05/11/2020	9.60	Call	Bond Future	3,021.6100	3.0216	2,495.2900	2.4953	(17.419)	0	0	0
2020/09/21	2030	05/11/2020	9.49	Call	Bond Future	2,620.2500	2.6202	2,129.1100	2.1291	(18.744)	0	0	0
2020/09/21	2030	05/11/2020	8.36	Put	Bond Future	5,777.0500	5.7771	6,412.4600	6.4125	10.999	0	0	0
2020/09/21	2030	05/11/2020	9.86	Put	Bond Future	746.5000	0.7465	889.6600	0.8897	19.177	0	0	14,160
2020/09/21	2030	05/11/2020	8.10	Call	Bond Future	131.0400	0.1310	74.9500	0.0750	(42.804)	0	0	3,000
2020/09/21	2030	05/11/2020	8.73	Put	Bond Future	3,923.8500	3.9238	4,450.6600	4.4507	13.426	0	0	0
2020/09/21	2030	05/11/2020	9.23	Put	Bond Future	2,049.8400	2.0498	2,390.9600	2.3910	16.641	0	0	0
2020/09/21	2030	05/11/2020	10.06	Call	Bond Future	4,942.6300	4.9426	4,304.7000	4.3047	(12.907)	0	0	0
2020/09/21	2030	05/11/2020	10.37	Put	Bond Future	287.4900	0.2875	343.5600	0.3436	19.503	0	0	8,000
2020/09/21	2030	05/11/2020	9.40	Call	Bond Future	2,316.5800	2.3166	1,856.2100	1.8562	(19.873)	0	0	0
2020/09/21	2030	05/11/2020	9.40	Put	Bond Future	1,587.1400	1.5871	1,866.5400	1.8665	17.604	0	0	0
2020/09/21	2030	05/11/2020	9.49	Put	Bond Future	1,376.2900	1.3763	1,624.9200	1.6249	18.065	0	0	2,500
2020/09/21	2030	05/11/2020	9.65	Call	Bond Future	3,212.5700	3.2126	2,671.2900	2.6713	(16.849)	0	0	0
2020/09/21	2030	05/11/2020	9.65	Put	Bond Future	1,063.2100	1.0632	1,261.7000	1.2617	18.669	0	0	2,500
2020/09/21	2030	05/11/2020	8.36	Call	Bond Future	277.0400	0.2770	172.6800	0.1727	(37.670)	0	0	14,160
2020/09/21	2030	05/11/2020	8.86	Put	Bond Future	3,363.7900	3.3638	3,844.2900	3.8443	14.284	0	0	0
2020/09/21	2030	05/11/2020	8.86	Call	Bond Future	925.2000	0.9252	665.9300	0.6659	(28.023)	0	0	14,160
2020/09/21	2030	05/11/2020	9.86	Call	Bond Future	4,066.4200	4.0664	3,469.8100	3.4698	(14.672)	0	0	0
2020/09/21	2030	05/11/2020	9.23	Call	Bond Future	1,797.0200	1.7970	1,398.3700	1.3984	(22.184)	0	0	3,000
2020/09/21	2030	05/11/2020	10.47	Call	Bond Future	6,837.8100	6.8378	6,143.0500	6.1430	(10.161)	0	0	0
2020/09/21	2030	05/11/2020	10.47	Put	Bond Future	228.8800	0.2289	273.8900	0.2739	19.665	0	0	3,000

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2020/09/21	2030	05/11/2020	8.53	Put	Bond Future	4,879.9100		4.8799	5,470.7500	5.4708	12.108	0	0	0
2020/09/21	2030	05/11/2020	8.53	Call	Bond Future	434.9700		0.4350	286.0400	0.2860	(34.239)	0	0	15,414
2020/09/21	2030	05/11/2020	9.03	Put	Bond Future	2,708.8200		2.7088	3,125.5600	3.1256	15.385	0	0	0
2020/09/21	2030	05/11/2020	9.03	Call	Bond Future	1,282.7500		1.2828	959.7200	0.9597	(25.183)	0	0	15,414
2020/09/21	2030	05/11/2020	10.37	Call	Bond Future	6,368.3300		6.3683	5,684.6300	5.6846	(10.736)	0	0	0
2020/09/21	2030	04/02/2021	9.20	Put	Bond Future	3,987.2300		3.9872	4,391.4300	4.3914	10.137	0	0	0
2020/09/21	2030	04/02/2021	8.20	Put	Bond Future	8,264.0700		8.2641	8,870.5000	8.8705	7.338	0	0	0
2020/09/21	2030	04/02/2021	9.12	Call	Bond Future	2,191.9700		2.1920	1,866.2000	1.8662	(14.862)	0	0	1,000
2020/09/21	2030	04/02/2021	8.36	Call	Bond Future	857.8300		0.8578	690.0000	0.6900	(19.564)	0	0	800
2020/09/21	2030	04/02/2021	9.16	Call	Bond Future	2,286.9500		2.2869	1,952.1900	1.9522	(14.638)	0	0	0
2020/09/21	2030	04/02/2021	9.15	Put	Bond Future	4,153.4900		4.1535	4,568.9000	4.5689	10.001	0	0	0
2020/09/21	2030	04/02/2021			Bond Future	9.4827		91.3663	9.6168	90.6184	1.414	0.0000	0.0000	0
2020/09/21	2030	04/02/2021	8.20	Call	Bond Future	688.6000		0.6886	547.1000	0.5471	(20.549)	0	0	1,600
2020/09/21	2030	04/02/2021	8.37	Put	Bond Future	7,395.2700		7.3953	7,973.6400	7.9736	7.821	0	0	0
2020/09/21	2030	04/02/2021	8.37	Call	Bond Future	869.3700		0.8694	699.8100	0.6998	(19.504)	0	0	1,000
2020/09/21	2030	04/02/2021	9.17	Call	Bond Future	2,310.8400		2.3108	1,973.8500	1.9738	(14.583)	0	0	0
2020/09/21	2030	04/02/2021	9.17	Put	Bond Future	4,086.2700		4.0863	4,497.2100	4.4972	10.057	0	0	0
2020/09/21	2030	04/02/2021	9.20	Call	Bond Future	2,384.0700		2.3841	2,040.3400	2.0403	(14.418)	0	0	1,600
2020/09/21	2030	04/02/2021	9.12	Put	Bond Future	4,255.4300		4.2554	4,677.5900	4.6776	9.921	0	0	0
2020/09/21	2030	04/02/2021	8.36	Put	Bond Future	7,445.0700		7.4451	8,025.1700	8.0252	7.792	0	0	0
2020/09/21	2030	04/02/2021	9.16	Put	Bond Future	4,119.8900		4.1199	4,533.0600	4.5331	10.029	0	0	0
2020/09/21	2030	04/02/2021	9.15	Call	Bond Future	2,262.9900		2.2630	1,930.4700	1.9305	(14.694)	0	0	0
2020/09/21	2030	04/02/2021	8.86	Put	Bond Future	5,214.8700		5.2149	5,694.8100	5.6948	9.203	0	0	0
2020/09/21	2030	04/02/2021	8.86	Call	Bond Future	1,634.8400		1.6348	1,366.8500	1.3669	(16.392)	0	0	800
2020/09/21	2030	04/02/2021	10.20	Call	Bond Future	5,536.1900		5.5362	4,990.9800	4.9910	(9.848)	0	0	0
2020/09/21	2030	04/02/2021	10.20	Put	Bond Future	1,627.2500		1.6272	1,829.9700	1.8300	12.458	0	0	1,800
2020/09/21	2030	06/05/2021	10.04	Put	Bond Future	2,879.3400		2.8793	3,171.4800	3.1715	10.146	0	0	0
2020/09/21	2030	06/05/2021	9.15	Call	Bond Future	2,327.8900		2.3279	2,024.3600	2.0244	(13.039)	0	0	0
2020/09/21	2030	06/05/2021	11.69	Call	Bond Future	10,711.5000		10.7115	10,046.6500	10.0466	(6.207)	0	0	0
2020/09/21	2030	06/05/2021	11.70	Put	Bond Future	693.0600		0.6931	783.8800	0.7839	13.104	0	0	0
2020/09/21	2030	06/05/2021			Bond Future	9.6977		92.3434	9.8380	91.5870	1.446	0.0000	0.0000	0
2020/09/21	2030	06/05/2021	10.74	Call	Bond Future	7,171.0600		7.1711	6,605.7500	6.6058	(7.883)	0	0	0
2020/09/21	2030	06/05/2021	10.74	Put	Bond Future	1,741.7200		1.7417	1,932.8800	1.9329	10.975	0	0	0
2020/09/21	2030	06/05/2021	7.97	Call	Bond Future	656.9800		0.6570	538.5900	0.5386	(18.020)	0	0	700
2020/09/21	2030	06/05/2021	10.04	Call	Bond Future	4,711.0600		4.7111	4,246.7300	4.2467	(9.856)	0	0	0
2020/09/21	2030	06/05/2021	9.15	Put	Bond Future	5,362.4300		5.3624	5,815.3700	5.8154	8.447	0	0	0
2020/09/21	2030	06/05/2021	9.92	Call	Bond Future	4,339.3700		4.3394	3,895.3200	3.8953	(10.233)	0	0	0
2020/09/21	2030	06/05/2021	11.69	Put	Bond Future	700.3400		0.7003	791.9600	0.7920	13.082	0	0	0
2020/09/21	2030	06/05/2021	11.70	Call	Bond Future	10,750.7000		10.7507	10,085.0500	10.0850	(6.192)	0	0	0
2020/09/21	2030	06/05/2021	9.22	Call	Bond Future	2,483.6500		2.4837	2,166.9900	2.1670	(12.750)	0	0	0
2020/09/21	2030	06/05/2021	9.22	Put	Bond Future	5,123.0700		5.1231	5,562.8800	5.5629	8.585	0	0	700
2020/09/21	2030	06/05/2021	7.97	Put	Bond Future	10,690.1900		10.6902	11,328.2700	11.3283	5.969	0	0	0
2020/09/21	2030	06/05/2021	9.92	Put	Bond Future	3,144.2500		3.1443	3,456.6700	3.4567	9.936	0	0	700
2020/09/21	2030	06/05/2021	11.71	Call	Bond Future	10,789.9200		10.7899	10,123.4800	10.1235	(6.177)	0	0	0
2020/09/21	2030	06/05/2021	11.71	Put	Bond Future	685.8400		0.6858	775.8700	0.7759	13.127	0	0	0
2020/09/21	2030	05/08/2021	10.42	Put	Bond Future	3,155.2700		3.1553	3,439.8900	3.4399	9.020	0	0	0
2020/09/21	2030	05/08/2021	10.41	Call	Bond Future	5,629.0400		5.6290	5,150.2400	5.1502	(8.506)	0	0	0
2020/09/21	2030	05/08/2021			Bond Future	9.9323		89.3384	10.0793	88.5736	1.480	0.0000	0.0000	0

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2020/09/21	2030	05/08/2021	10.42	Call	Bond Future	5,660.5400		5.6605	5,180.3700	5.1804	(8.483)	0	0	0
2020/09/21	2030	05/08/2021	10.41	Put	Bond Future	3,174.2200		3.1742	3,460.2100	3.4602	9.010	0	0	0
2020/09/21	2030	05/08/2021	10.43	Call	Bond Future	5,691.7900		5.6918	5,210.2500	5.2102	(8.460)	0	0	0
2020/09/21	2030	05/08/2021	10.43	Put	Bond Future	3,136.1100		3.1361	3,419.3600	3.4194	9.032	0	0	0
2020/09/21	2032	05/11/2020	9.77	Put	Bond Future	3,845.4500		3.8455	4,519.9000	4.5199	17.539	0	0	0
2020/09/21	2032	05/11/2020	9.61	Put	Bond Future	4,575.2100		4.5752	5,319.7600	5.3198	16.274	0	0	0
2020/09/21	2032	05/11/2020	10.99	Call	Bond Future	5,151.3200		5.1513	4,319.1300	4.3191	(16.155)	0	0	0
2020/09/21	2032	05/11/2020	9.44	Put	Bond Future	5,433.9600		5.4340	6,245.2400	6.2452	14.930	0	0	0
2020/09/21	2032	05/11/2020	11.08	Call	Bond Future	5,560.8700		5.5609	4,706.4600	4.7065	(15.365)	0	0	0
2020/09/21	2032	05/11/2020			Bond Future	10.2260		87.7948	10.3947	86.7859	1.650	0.0000	0.0000	121,002
2020/09/21	2032	05/11/2020	9.76	Call	Bond Future	1,015.7900		1.0158	685.8400	0.6858	(32.482)	0	0	0
2020/09/21	2032	05/11/2020	9.76	Put	Bond Future	3,888.9000		3.8889	4,567.8600	4.5679	17.459	0	0	0
2020/09/21	2032	05/11/2020	10.99	Put	Bond Future	708.0000		0.7080	884.7200	0.8847	24.960	0	0	3,000
2020/09/21	2032	05/11/2020	9.77	Call	Bond Future	1,035.3400		1.0353	700.8800	0.7009	(32.304)	0	0	0
2020/09/21	2032	05/11/2020	9.11	Call	Bond Future	2,259.3300		0.2253	124.1100	0.1241	(44.921)	0	0	3,000
2020/09/21	2032	05/11/2020	9.61	Call	Bond Future	749.6800		0.7497	485.3200	0.4853	(35.263)	0	0	3,000
2020/09/21	2032	05/11/2020	9.44	Call	Bond Future	512.3100		0.5123	314.6800	0.3147	(38.576)	0	0	1,000
2020/09/21	2032	05/11/2020	11.08	Put	Bond Future	614.9600		0.6150	769.4600	0.7695	25.124	0	0	1,000
2020/09/21	2032	05/11/2020	9.75	Call	Bond Future	996.3600		0.9964	670.9400	0.6709	(32.661)	0	0	0
2020/09/21	2032	05/11/2020	9.75	Put	Bond Future	3,932.5400		3.9325	4,616.0300	4.6160	17.380	0	0	0
2020/09/21	2032	05/11/2020	9.11	Put	Bond Future	7,326.6400		7.3266	8,234.3300	8.2343	12.389	0	0	0
2020/09/21	2032	05/11/2020	8.94	Put	Bond Future	8,394.5200		8.3945	9,334.8300	9.3348	11.201	0	0	0
2020/09/21	2032	05/11/2020	8.94	Call	Bond Future	142.9600		0.1430	74.3600	0.0744	(47.985)	0	0	1,000
2020/09/21	2032	04/02/2021	9.29	Call	Bond Future	1,051.1200		1.0511	816.0000	0.8160	(22.369)	0	0	800
2020/09/21	2032	04/02/2021	10.82	Put	Bond Future	2,635.3700		2.6354	3,013.8500	3.0138	14.362	0	0	800
2020/09/21	2032	04/02/2021	9.63	Call	Bond Future	1,575.1500		1.5751	1,257.1600	1.2572	(20.188)	0	0	0
2020/09/21	2032	04/02/2021			Bond Future	10.4508		88.6839	10.6267	87.6641	1.684	0.0000	0.0000	0
2020/09/21	2032	04/02/2021	8.79	Put	Bond Future	11,048.5000		11.0485	11,928.9400	11.9289	7.969	0	0	0
2020/09/21	2032	04/02/2021	8.79	Call	Bond Future	544.9200		0.5449	405.6200	0.4056	(25.563)	0	0	800
2020/09/21	2032	04/02/2021	9.61	Call	Bond Future	1,538.3100		1.5383	1,225.6500	1.2256	(20.325)	0	0	0
2020/09/21	2032	04/02/2021	9.61	Put	Bond Future	6,650.1200		6.6501	7,357.2000	7.3572	10.633	0	0	0
2020/09/21	2032	04/02/2021	9.29	Put	Bond Future	8,217.3100		8.2173	9,001.9300	9.0019	9.548	0	0	0
2020/09/21	2032	04/02/2021	10.82	Call	Bond Future	4,756.0700		4.7561	4,114.8100	4.1148	(13.483)	0	0	0
2020/09/21	2032	04/02/2021	9.63	Put	Bond Future	6,560.6200		6.5606	7,262.3700	7.2624	10.696	0	0	0
2020/09/21	2032	04/02/2021	9.62	Call	Bond Future	1,556.6600		1.5567	1,241.3400	1.2413	(20.256)	0	0	0
2020/09/21	2032	04/02/2021	9.62	Put	Bond Future	6,605.2700		6.6053	7,309.6900	7.3097	10.665	0	0	0
2020/09/21	2032	06/05/2021	12.57	Call	Bond Future	10,874.3900		10.8744	10,002.7600	10.0028	(8.015)	0	0	0
2020/09/21	2032	06/05/2021	12.12	Put	Bond Future	1,537.3600		1.5374	1,755.5900	1.7556	14.195	0	0	0
2020/09/21	2032	06/05/2021			Bond Future	10.6791		85.4868	10.8627	84.4557	1.719	0.0000	0.0000	0
2020/09/21	2032	06/05/2021	12.57	Put	Bond Future	1,036.2400		1.0362	1,195.7200	1.1957	15.390	0	0	736
2020/09/21	2032	06/05/2021	10.33	Put	Bond Future	5,253.8800		5.2539	5,817.6900	5.8177	10.731	0	0	0
2020/09/21	2032	06/05/2021	10.33	Call	Bond Future	3,244.9200		3.2449	2,777.6200	2.7776	(14.401)	0	0	736
2020/09/21	2032	06/05/2021	12.11	Call	Bond Future	9,147.5600		9.1476	8,336.1200	8.3361	(8.871)	0	0	0
2020/09/21	2032	06/05/2021	12.11	Put	Bond Future	1,550.4100		1.5504	1,770.0800	1.7701	14.169	0	0	0
2020/09/21	2032	06/05/2021	12.12	Call	Bond Future	9,184.2100		9.1842	8,371.3300	8.3713	(8.851)	0	0	0
2020/09/21	2032	06/05/2021	12.10	Call	Bond Future	9,110.9400		9.1109	8,300.9500	8.3010	(8.890)	0	0	0
2020/09/21	2032	06/05/2021	12.10	Put	Bond Future	1,563.5500		1.5635	1,784.6700	1.7847	14.142	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
2020/09/21	2032	05/08/2021	11.37	Put	Bond Future	3,721.3400	3.7213	4,126.3600	4.1264	10.884	0	0	0
2020/09/21	2032	05/08/2021			Bond Future	10.9207	86.4128	11.1124	85.3704	1.756	0.0000	0.0000	0
2020/09/21	2032	05/08/2021	11.36	Call	Bond Future	6,104.2200	6.1042	5,468.5900	5.4686	(10.413)	0	0	0
2020/09/21	2032	05/08/2021	11.36	Put	Bond Future	3,742.2400	3.7422	4,149.0200	4.1490	10.870	0	0	0
2020/09/21	2032	05/08/2021	11.37	Call	Bond Future	6,136.0100	6.1360	5,498.6200	5.4986	(10.388)	0	0	0
2020/09/21	2032	05/08/2021	11.35	Call	Bond Future	6,072.1800	6.0722	5,438.3200	5.4383	(10.439)	0	0	0
2020/09/21	2032	05/08/2021	11.35	Put	Bond Future	3,762.9400	3.7629	4,171.4900	4.1715	10.857	0	0	0
2020/09/21	2033	05/11/2020			Bond Future	95.8096	95.8096	94.3298	94.3298	(1.545)	0.0000	0.0000	10,329
2020/09/21	2033	04/02/2021			Bond Future	96.8035	96.8035	95.3076	95.3076	(1.545)	0.0000	0.0000	0
2020/09/21	2033	06/05/2021			Bond Future	96.6448	96.6448	95.1320	95.1320	(1.565)	0.0000	0.0000	0
2020/09/21	2033	05/08/2021			Bond Future	97.7142	97.7142	96.1845	96.1845	(1.565)	0.0000	0.0000	0
2020/09/21	2037	05/11/2020	10.18	Call	Bond Future	372.7800	0.3728	237.7400	0.2377	(36.225)	0	0	0
2020/09/21	2037	05/11/2020	10.17	Put	Bond Future	7,311.5400	7.3115	8,064.2300	8.0642	10.295	0	0	0
2020/09/21	2037	05/11/2020			Bond Future	11.2141	82.2467	11.3571	81.3614	1.275	0.0000	0.0000	138,898
2020/09/21	2037	05/11/2020	10.19	Call	Bond Future	381.2300	0.3812	243.7300	0.2437	(36.067)	0	0	0
2020/09/21	2037	05/11/2020	10.19	Put	Bond Future	7,186.7700	7.1868	7,934.5800	7.9346	10.405	0	0	0
2020/09/21	2037	05/11/2020	10.17	Call	Bond Future	364.4900	0.3645	231.8700	0.2319	(36.385)	0	0	0
2020/09/21	2037	05/11/2020	10.18	Put	Bond Future	7,249.0300	7.2490	7,999.3000	7.9993	10.350	0	0	0
2020/09/21	2037	04/02/2021	13.73	Call	Bond Future	12,697.4400	12.6974	11,876.5300	11.8765	(6.465)	0	0	0
2020/09/21	2037	04/02/2021	10.85	Call	Bond Future	2,410.5000	2.4105	2,048.4600	2.0485	(15.019)	0	0	0
2020/09/21	2037	04/02/2021	10.35	Call	Bond Future	1,421.0300	1.4210	1,170.4800	1.1705	(17.632)	0	0	0
2020/09/21	2037	04/02/2021	10.28	Put	Bond Future	8,873.3700	8.8734	9,531.5800	9.5316	7.418	0	0	0
2020/09/21	2037	04/02/2021	10.27	Call	Bond Future	1,302.3100	1.3023	1,067.5700	1.0676	(18.025)	0	0	0
2020/09/21	2037	04/02/2021			Bond Future	11.4445	78.8254	11.5937	77.9305	1.304	0.0000	0.0000	0
2020/09/21	2037	04/02/2021	11.97	Put	Bond Future	2,719.1700	2.7192	3,009.8600	3.0099	10.690	0	0	0
2020/09/21	2037	04/02/2021	11.97	Call	Bond Future	5,802.6500	5.8026	5,198.4400	5.1984	(10.413)	0	0	300
2020/09/21	2037	04/02/2021	9.65	Put	Bond Future	12,721.1000	12.7211	13,485.6500	13.4857	6.010	0	0	0
2020/09/21	2037	04/02/2021	9.65	Call	Bond Future	612.6700	0.6127	482.3200	0.4823	(21.276)	0	0	72
2020/09/21	2037	04/02/2021	11.90	Call	Bond Future	5,549.6800	5.5497	4,958.5300	4.9585	(10.652)	0	0	0
2020/09/21	2037	04/02/2021	13.73	Put	Bond Future	550.9200	0.5509	624.9100	0.6249	13.430	0	0	300
2020/09/21	2037	04/02/2021	10.85	Put	Bond Future	6,136.9900	6.1370	6,669.8500	6.6699	8.683	0	0	72
2020/09/21	2037	04/02/2021	10.35	Put	Bond Future	8,493.0200	8.4930	9,137.3700	9.1374	7.587	0	0	72
2020/09/21	2037	04/02/2021	10.28	Call	Bond Future	1,316.7500	1.3168	1,080.0600	1.0801	(17.975)	0	0	0
2020/09/21	2037	04/02/2021	10.27	Put	Bond Future	8,928.5000	8.9285	9,588.6600	9.5887	7.394	0	0	0
2020/09/21	2037	04/02/2021	11.90	Put	Bond Future	2,866.0600	2.8661	3,169.8100	3.1698	10.598	0	0	240
2020/09/21	2037	04/02/2021	10.48	Put	Bond Future	7,812.6800	7.8127	8,430.4100	8.4304	7.907	0	0	0
2020/09/21	2037	04/02/2021	10.48	Call	Bond Future	1,629.9300	1.6299	1,352.7600	1.3528	(17.005)	0	0	240
2020/09/21	2037	04/02/2021	10.29	Call	Bond Future	1,331.3000	1.3313	1,092.6500	1.0927	(17.926)	0	0	0
2020/09/21	2037	04/02/2021	10.29	Put	Bond Future	8,818.4400	8.8184	9,474.6900	9.4747	7.442	0	0	0
2020/09/21	2037	06/05/2021	12.42	Call	Bond Future	7,197.4000	7.1974	6,578.9200	6.5789	(8.593)	0	0	0
2020/09/21	2037	06/05/2021			Bond Future	11.6787	79.6687	11.8343	78.7638	1.333	0.0000	0.0000	0
2020/09/21	2037	06/05/2021	12.42	Put	Bond Future	3,029.0900	3.0291	3,315.5300	3.3155	9.456	0	0	0
2020/09/21	2037	06/05/2021	12.43	Call	Bond Future	7,233.6900	7.2337	6,613.7700	6.6138	(8.570)	0	0	0
2020/09/21	2037	06/05/2021	12.44	Put	Bond Future	2,994.1100	2.9941	3,277.6700	3.2777	9.471	0	0	0
2020/09/21	2037	06/05/2021	12.43	Put	Bond Future	3,011.5500	3.0115	3,296.5500	3.2965	9.464	0	0	0
2020/09/21	2037	06/05/2021	12.44	Call	Bond Future	7,270.0300	7.2700	6,648.6700	6.6487	(8.547)	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
2020/09/21	2037	05/08/2021	12.26	Put	Bond Future	4,523.6700	4.5237	4,886.6600	4.8867	8.024	0	0	0
2020/09/21	2037	05/08/2021	12.27	Call	Bond Future	6,386.3000	6.3863	5,832.9800	5.8330	(8.664)	0	0	0
2020/09/21	2037	05/08/2021	12.28	Call	Bond Future	6,418.3200	6.4183	5,863.5400	5.8635	(8.644)	0	0	0
2020/09/21	2037	05/08/2021			Bond Future	11.9314	76.2761	12.0940	75.3612	1.363	0.0000	0.0000	0
2020/09/21	2037	05/08/2021	12.26	Call	Bond Future	6,354.6000	6.3546	5,802.7400	5.8027	(8.684)	0	0	0
2020/09/21	2037	05/08/2021	12.28	Put	Bond Future	4,478.1600	4.4782	4,838.2300	4.8382	8.041	0	0	0
2020/09/21	2037	05/08/2021	12.27	Put	Bond Future	4,500.7200	4.5007	4,862.2500	4.8623	8.033	0	0	0
2020/09/21	2038	05/11/2020			Bond Future	106.3379	106.3379	105.9521	105.9521	(0.363)	0.0000	0.0000	11,137
2020/09/21	2038	04/02/2021			Bond Future	105.7434	105.7434	105.3529	105.3529	(0.369)	0.0000	0.0000	0
2020/09/21	2038	06/05/2021			Bond Future	106.8988	106.8988	106.5034	106.5034	(0.370)	0.0000	0.0000	0
2020/09/21	2038	05/08/2021			Bond Future	106.3593	106.3593	105.9594	105.9594	(0.376)	0.0000	0.0000	0
2020/09/21	2040	05/11/2020	10.30	Call	Bond Future	348.0400	0.3480	218.5400	0.2185	(37.208)	0	0	0
2020/09/21	2040	05/11/2020	11.00	Put	Bond Future	4,013.7600	4.0138	4,565.6900	4.5657	13.751	0	0	0
2020/09/21	2040	05/11/2020	10.23	Call	Bond Future	294.7400	0.2947	181.7000	0.1817	(38.352)	0	0	2,000
2020/09/21	2040	05/11/2020	11.70	Put	Bond Future	1,704.6600	1.7047	1,983.7000	1.9837	16.369	0	0	2,000
2020/09/21	2040	05/11/2020	9.50	Call	Bond Future	36.5400	0.0365	17.9700	0.0180	(50.821)	0	0	2,000
2020/09/21	2040	05/11/2020	10.00	Call	Bond Future	164.0100	0.1640	94.8000	0.0948	(42.199)	0	0	2,380
2020/09/21	2040	05/11/2020			Bond Future	11.3730	84.0875	11.5161	83.1539	1.259	0.0000	0.0000	72,504
2020/09/21	2040	05/11/2020	10.30	Put	Bond Future	7,936.5700	7.9366	8,740.6900	8.7407	10.132	0	0	0
2020/09/21	2040	05/11/2020	9.73	Put	Bond Future	12,161.9300	12.1619	13,060.0100	13.0600	7.384	0	0	0
2020/09/21	2040	05/11/2020	9.73	Call	Bond Future	75.9000	0.0759	40.3600	0.0404	(46.825)	0	0	2,000
2020/09/21	2040	05/11/2020	10.23	Put	Bond Future	8,417.0900	8.4171	9,237.6700	9.2377	9.749	0	0	0
2020/09/21	2040	05/11/2020	10.31	Call	Bond Future	356.2400	0.3562	224.2700	0.2243	(37.045)	0	0	0
2020/09/21	2040	05/11/2020	10.32	Put	Bond Future	7,801.5300	7.8015	8,600.6800	8.6007	10.244	0	0	0
2020/09/21	2040	05/11/2020	11.00	Call	Bond Future	1,497.2800	1.4973	1,115.5900	1.1156	(25.492)	0	0	2,380
2020/09/21	2040	05/11/2020	11.70	Call	Bond Future	3,812.4500	3.8125	3,157.8700	3.1579	(17.170)	0	0	0
2020/09/21	2040	05/11/2020	9.50	Put	Bond Future	14,038.5400	14.0385	14,953.5900	14.9536	6.518	0	0	0
2020/09/21	2040	05/11/2020	10.00	Put	Bond Future	10,076.2900	10.0763	10,940.7000	10.9407	8.579	0	0	0
2020/09/21	2040	05/11/2020	10.31	Put	Bond Future	7,868.9200	7.8689	8,670.5700	8.6706	10.188	0	0	0
2020/09/21	2040	05/11/2020	10.32	Call	Bond Future	364.6000	0.3646	230.1300	0.2301	(36.882)	0	0	0
2020/09/21	2040	05/11/2020	11.50	Call	Bond Future	3,046.0300	3.0460	2,461.7000	2.4617	(19.183)	0	0	0
2020/09/21	2040	05/11/2020	11.50	Put	Bond Future	2,216.6200	2.2166	2,565.9100	2.5659	15.758	0	0	2,000
2020/09/21	2040	04/02/2021	9.49	Call	Bond Future	405.1900	0.4052	311.2100	0.3112	(23.194)	0	0	500
2020/09/21	2040	04/02/2021	9.57	Put	Bond Future	15,294.8200	15.2948	16,134.8000	16.1348	5.492	0	0	0
2020/09/21	2040	04/02/2021	10.07	Put	Bond Future	11,702.0300	11.7020	12,467.0000	12.4670	6.537	0	0	0
2020/09/21	2040	04/02/2021	10.42	Put	Bond Future	9,495.7100	9.4957	10,193.6900	10.1937	7.350	0	0	0
2020/09/21	2040	04/02/2021			Bond Future	11.6012	80.4345	11.7507	79.4909	1.288	0.0000	0.0000	0
2020/09/21	2040	04/02/2021	10.07	Call	Bond Future	896.4900	0.8965	717.8600	0.7179	(19.925)	0	0	800
2020/09/21	2040	04/02/2021	11.74	Call	Bond Future	4,717.1600	4.7172	4,160.0700	4.1601	(11.810)	0	0	0
2020/09/21	2040	04/02/2021	11.74	Put	Bond Future	3,840.1900	3.8402	4,226.7000	4.2267	10.065	0	0	800
2020/09/21	2040	04/02/2021	10.41	Call	Bond Future	1,341.2400	1.3412	1,097.6800	1.0977	(18.159)	0	0	0
2020/09/21	2040	04/02/2021	10.41	Put	Bond Future	9,555.0700	9.5551	10,255.1100	10.2551	7.326	0	0	0
2020/09/21	2040	04/02/2021	9.49	Put	Bond Future	15,915.1300	15.9151	16,764.7500	16.7647	5.338	0	0	0
2020/09/21	2040	04/02/2021	9.57	Call	Bond Future	455.9700	0.4560	352.3500	0.3523	(22.725)	0	0	800
2020/09/21	2040	04/02/2021	10.42	Call	Bond Future	1,356.3400	1.3563	1,110.7200	1.1107	(18.109)	0	0	0
2020/09/21	2040	04/02/2021	10.24	Put	Bond Future	10,597.5000	10.5975	11,331.3000	11.3313	6.924	0	0	0

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
2020/09/21	2040	04/02/2021	10.24	Call	Bond Future	1,102.5500		1.1025	892.7500	0.8928	(19.029)	0	0	500
2020/09/21	2040	04/02/2021	11.57	Call	Bond Future	4,158.0300		4.1580	3,639.4100	3.6394	(12.473)	0	0	0
2020/09/21	2040	04/02/2021	11.57	Put	Bond Future	4,357.1700		4.3572	4,782.1500	4.7821	9.754	0	0	500
2020/09/21	2040	04/02/2021	10.40	Call	Bond Future	1,326.2600		1.3263	1,084.7500	1.0847	(18.210)	0	0	0
2020/09/21	2040	04/02/2021	10.40	Put	Bond Future	9,614.6500		9.6147	10,316.7400	10.3167	7.302	0	0	0
2020/09/21	2040	06/05/2021	12.44	Put	Bond Future	3,428.4200		3.4284	3,750.8600	3.7509	9.405	0	0	0
2020/09/21	2040	06/05/2021			Bond Future	11.8329		81.2951	11.9889	80.3409	1.319	0.0000	0.0000	0
2020/09/21	2040	06/05/2021	12.43	Call	Bond Future	7,000.7200		7.0007	6,370.6100	6.3706	(9.001)	0	0	0
2020/09/21	2040	06/05/2021	12.43	Put	Bond Future	3,449.2700		3.4493	3,773.3300	3.7733	9.395	0	0	0
2020/09/21	2040	06/05/2021	12.44	Call	Bond Future	7,037.1100		7.0371	6,405.3800	6.4054	(8.977)	0	0	0
2020/09/21	2040	06/05/2021	12.42	Call	Bond Future	6,964.1500		6.9641	6,335.6500	6.3357	(9.025)	0	0	0
2020/09/21	2040	06/05/2021	12.42	Put	Bond Future	3,470.0000		3.4700	3,795.6700	3.7957	9.385	0	0	0
2020/09/21	2040	05/08/2021	12.47	Call	Bond Future	6,821.5500		6.8215	6,229.9600	6.2300	(8.672)	0	0	0
2020/09/21	2040	05/08/2021			Bond Future	12.0828		77.6698	12.2461	76.7052	1.351	0.0000	0.0000	0
2020/09/21	2040	05/08/2021	12.47	Put	Bond Future	4,565.7800		4.5658	4,938.8200	4.9388	8.170	0	0	0
2020/09/21	2040	05/08/2021	12.48	Call	Bond Future	6,854.3500		6.8543	6,261.2400	6.2612	(8.653)	0	0	0
2020/09/21	2040	05/08/2021	12.49	Put	Bond Future	4,517.5700		4.5176	4,887.5700	4.8876	8.190	0	0	0
2020/09/21	2040	05/08/2021	12.48	Put	Bond Future	4,541.7500		4.5418	4,913.2700	4.9133	8.180	0	0	0
2020/09/21	2040	05/08/2021	12.49	Call	Bond Future	6,886.9300		6.8869	6,292.3000	6.2923	(8.634)	0	0	0
2020/09/21	2044	05/11/2020	10.36	Call	Bond Future	363.5300		0.3635	232.4300	0.2324	(36.063)	0	0	0
2020/09/21	2044	05/11/2020	11.06	Put	Bond Future	3,985.9100		3.9859	4,507.5600	4.5076	13.087	0	0	525
2020/09/21	2044	05/11/2020	11.43	Call	Bond Future	2,663.6000		2.6636	2,136.1700	2.1362	(19.801)	0	0	0
2020/09/21	2044	05/11/2020	9.72	Put	Bond Future	12,789.2900		12.7893	13,661.9100	13.6619	6.823	0	0	0
2020/09/21	2044	05/11/2020	9.97	Call	Bond Future	133.8400		0.1338	76.8600	0.0769	(42.573)	0	0	300
2020/09/21	2044	05/11/2020	9.29	Put	Bond Future	16,512.2500		16.5122	17,406.8800	17.4069	5.418	0	0	0
2020/09/21	2044	05/11/2020	9.96	Put	Bond Future	10,855.9500		10.8560	11,702.8200	11.7028	7.801	0	0	0
2020/09/21	2044	05/11/2020			Bond Future	11.4189		80.7958	11.5571	79.8933	1.211	0.0000	0.0000	47,319
2020/09/21	2044	05/11/2020	10.34	Call	Bond Future	346.9000		0.3469	220.6700	0.2207	(36.388)	0	0	0
2020/09/21	2044	05/11/2020	10.34	Put	Bond Future	8,051.3700		8.0514	8,827.6400	8.8276	9.641	0	0	0
2020/09/21	2044	05/11/2020	9.72	Call	Bond Future	63.6900		0.0637	33.8100	0.0338	(46.915)	0	0	1,815
2020/09/21	2044	05/11/2020	9.97	Put	Bond Future	10,777.9100		10.7779	11,623.4300	11.6234	7.845	0	0	0
2020/09/21	2044	05/11/2020	9.96	Call	Bond Future	130.1300		0.1301	74.5000	0.0745	(42.750)	0	0	0
2020/09/21	2044	05/11/2020	11.38	Call	Bond Future	2,497.2100		2.4972	1,988.7000	1.9887	(20.363)	0	0	0
2020/09/21	2044	05/11/2020	11.38	Put	Bond Future	2,754.2900		2.7543	3,148.2800	3.1483	14.305	0	0	300
2020/09/21	2044	05/11/2020	10.36	Put	Bond Future	7,913.7200		7.9137	8,685.1200	8.6851	9.748	0	0	0
2020/09/21	2044	05/11/2020	11.06	Call	Bond Future	1,557.0800		1.5571	1,176.2300	1.1762	(24.459)	0	0	0
2020/09/21	2044	05/11/2020	10.04	Put	Bond Future	10,237.6400		10.2376	11,072.9500	11.0730	8.159	0	0	0
2020/09/21	2044	05/11/2020	11.17	Put	Bond Future	3,526.2100		3.5262	4,003.0300	4.0030	13.522	0	0	1,815
2020/09/21	2044	05/11/2020	11.43	Put	Bond Future	2,590.3400		2.5903	2,965.4100	2.9654	14.480	0	0	1,815
2020/09/21	2044	05/11/2020	8.87	Put	Bond Future	20,435.9900		20.4360	21,336.9100	21.3369	4.408	0	0	0
2020/09/21	2044	05/11/2020	9.29	Call	Bond Future	14.4500		0.0145	6.5800	0.0066	(54.464)	0	0	300
2020/09/21	2044	05/11/2020	10.35	Call	Bond Future	355.1400		0.3551	226.4900	0.2265	(36.225)	0	0	0
2020/09/21	2044	05/11/2020	10.35	Put	Bond Future	7,982.4100		7.9824	8,756.2600	8.7563	9.694	0	0	0
2020/09/21	2044	05/11/2020	10.04	Call	Bond Future	162.3700		0.1624	95.1800	0.0952	(41.381)	0	0	525
2020/09/21	2044	05/11/2020	9.34	Put	Bond Future	16,063.6100		16.0636	16,956.7800	16.9568	5.560	0	0	0
2020/09/21	2044	05/11/2020	9.34	Call	Bond Future	17.4100		0.0174	8.0800	0.0081	(53.590)	0	0	525
2020/09/21	2044	05/11/2020	11.17	Call	Bond Future	1,855.3300		1.8553	1,429.6500	1.4297	(22.944)	0	0	0

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2020/09/21	2044	05/11/2020	8.87	Call	Bond Future	2.5700	0.0026	0.9900	0.0010	(61.479)	0	0	1,815
2020/09/21	2044	05/11/2020	10.02	Put	Bond Future	10,390.9200	10.3909	11,229.2700	11.2293	8.068	0	0	0
2020/09/21	2044	05/11/2020	10.02	Call	Bond Future	153.7500	0.1538	89.6000	0.0896	(41.724)	0	0	1,815
2020/09/21	2044	04/02/2021	10.04	Put	Bond Future	12,307.1300	12.3071	13,056.6600	13.0567	6.090	0	0	0
2020/09/21	2044	04/02/2021	10.37	Call	Bond Future	1,234.8400	1.2348	1,012.4400	1.0124	(18.010)	0	0	0
2020/09/21	2044	04/02/2021	10.35	Put	Bond Future	10,246.8800	10.2469	10,940.5700	10.9406	6.770	0	0	0
2020/09/21	2044	04/02/2021			Bond Future	11.6391	77.2346	11.7835	76.3224	1.241	0.0000	0.0000	0
2020/09/21	2044	04/02/2021	10.37	Put	Bond Future	10,121.5400	10.1215	10,811.3400	10.8113	6.815	0	0	0
2020/09/21	2044	04/02/2021	10.35	Call	Bond Future	1,206.4700	1.2065	987.9600	0.9880	(18.112)	0	0	0
2020/09/21	2044	04/02/2021	10.04	Call	Bond Future	824.4900	0.8245	661.8200	0.6618	(19.730)	0	0	0
2020/09/21	2044	04/02/2021	10.84	Call	Bond Future	2,064.6600	2.0647	1,741.2000	1.7412	(15.667)	0	0	0
2020/09/21	2044	04/02/2021	10.36	Put	Bond Future	10,184.1000	10.1841	10,875.8400	10.8758	6.792	0	0	0
2020/09/21	2044	04/02/2021	10.84	Put	Bond Future	7,467.0400	7.4670	8,055.7800	8.0558	7.885	0	0	265
2020/09/21	2044	04/02/2021	10.29	Call	Bond Future	1,124.1700	1.1242	917.1300	0.9171	(18.417)	0	0	0
2020/09/21	2044	04/02/2021	10.29	Put	Bond Future	10,628.4800	10.6285	11,333.6400	11.3336	6.635	0	0	265
2020/09/21	2044	04/02/2021	9.66	Put	Bond Future	15,125.1600	15.1252	15,930.5100	15.9305	5.325	0	0	0
2020/09/21	2044	04/02/2021	9.66	Call	Bond Future	489.0300	0.4890	382.1800	0.3822	(21.849)	0	0	265
2020/09/21	2044	04/02/2021	10.36	Call	Bond Future	1,220.6000	1.2206	1,000.1400	1.0001	(18.062)	0	0	0
2020/09/21	2044	06/05/2021	12.43	Put	Bond Future	3,540.7500	3.5407	3,856.3900	3.8564	8.914	0	0	0
2020/09/21	2044	06/05/2021	12.44	Call	Bond Future	6,947.8300	6.9478	6,339.5400	6.3395	(8.755)	0	0	0
2020/09/21	2044	06/05/2021			Bond Future	11.8624	78.0609	12.0133	77.1386	1.272	0.0000	0.0000	0
2020/09/21	2044	06/05/2021	12.45	Call	Bond Future	6,984.0800	6.9841	6,374.2400	6.3742	(8.732)	0	0	0
2020/09/21	2044	06/05/2021	12.45	Put	Bond Future	3,498.9600	3.4990	3,811.4900	3.8115	8.932	0	0	0
2020/09/21	2044	06/05/2021	12.43	Call	Bond Future	6,911.8500	6.9118	6,305.1200	6.3051	(8.778)	0	0	0
2020/09/21	2044	06/05/2021	12.44	Put	Bond Future	3,519.6800	3.5197	3,833.7600	3.8338	8.924	0	0	0
2020/09/21	2044	05/08/2021	12.60	Put	Bond Future	4,339.4000	4.3394	4,681.6500	4.6817	7.887	0	0	0
2020/09/21	2044	05/08/2021	12.61	Put	Bond Future	4,317.3800	4.3174	4,658.2200	4.6582	7.895	0	0	0
2020/09/21	2044	05/08/2021			Bond Future	12.1031	74.5258	12.2611	73.5934	1.305	0.0000	0.0000	0
2020/09/21	2044	05/08/2021	12.60	Call	Bond Future	7,204.7800	7.2048	6,614.5500	6.6146	(8.192)	0	0	0
2020/09/21	2044	05/08/2021	12.61	Call	Bond Future	7,238.4500	7.2385	6,646.8100	6.6468	(8.174)	0	0	0
2020/09/21	2044	05/08/2021	12.59	Call	Bond Future	7,171.1500	7.1712	6,582.3300	6.5823	(8.211)	0	0	0
2020/09/21	2044	05/08/2021	12.59	Put	Bond Future	4,361.5400	4.3615	4,705.2000	4.7052	7.879	0	0	0
2020/09/21	2046	05/11/2020			Bond Future	94.1281	94.1281	93.2153	93.2153	(0.970)	0.0000	0.0000	16,211
2020/09/21	2046	04/02/2021			Bond Future	95.1046	95.1046	94.1816	94.1816	(0.970)	0.0000	0.0000	0
2020/09/21	2046	06/05/2021			Bond Future	94.3527	94.3527	93.4191	93.4191	(0.989)	0.0000	0.0000	0
2020/09/21	2046	05/08/2021			Bond Future	95.3967	95.3967	94.4527	94.4527	(0.989)	0.0000	0.0000	0
2020/09/21	2050	05/11/2020			Bond Future	96.8336	96.8336	95.1211	95.1211	(1.768)	0.0000	0.0000	13,890
2020/09/21	2050	04/02/2021			Bond Future	95.9472	95.9472	94.2165	94.2165	(1.804)	0.0000	0.0000	0
2020/09/21	2050	06/05/2021			Bond Future	96.9955	96.9955	95.2453	95.2453	(1.804)	0.0000	0.0000	0
2020/09/21	2050	05/08/2021			Bond Future	96.1403	96.1403	94.3706	94.3706	(1.841)	0.0000	0.0000	0
2020/09/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



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2020/09/21	AL37	05/11/2020			Index Future	758.8430	758.8430	755.7810	755.7810	(0.404)	0.0000	0.0000	0
2020/09/21	AL37	04/02/2021			Index Future	766.5270	766.5270	763.4260	763.4260	(0.405)	0.0000	0.0000	0
2020/09/21	AL37	06/05/2021			Index Future	774.7130	774.7130	771.5730	771.5730	(0.405)	0.0000	0.0000	0
2020/09/21	AL37	05/08/2021			Index Future	783.0110	783.0110	779.8360	779.8360	(0.405)	0.0000	0.0000	0
2020/09/21	AL7T	05/11/2020			Index Future	824.9540	824.9540	817.6350	817.6350	(0.887)	0.0000	0.0000	0
2020/09/21	AL7T	04/02/2021			Index Future	833.3080	833.3080	825.9060	825.9060	(0.888)	0.0000	0.0000	0
2020/09/21	AL7T	06/05/2021			Index Future	842.2070	842.2070	834.7200	834.7200	(0.889)	0.0000	0.0000	0
2020/09/21	AL7T	05/08/2021			Index Future	851.2290	851.2290	843.6590	843.6590	(0.889)	0.0000	0.0000	0
2020/09/21	ALBI	05/11/2020			Index Future	724.0240	724.0240	718.1780	718.1780	(0.807)	0.0000	0.0000	226
2020/09/21	ALBI	04/02/2021			Index Future	731.3560	731.3560	725.4420	725.4420	(0.809)	0.0000	0.0000	0
2020/09/21	ALBI	06/05/2021			Index Future	739.1660	739.1660	733.1840	733.1840	(0.809)	0.0000	0.0000	0
2020/09/21	ALBI	05/08/2021			Index Future	747.0840	747.0840	741.0350	741.0350	(0.810)	0.0000	0.0000	0
2020/09/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/09/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/09/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/21	ES33	05/11/2020			Bond Future	11.8114	72.9935	11.9536	72.2651	1.204	0.0000	0.0000	350
2020/09/21	ES33	04/02/2021			Bond Future	12.0874	73.7327	12.2361	72.9963	1.230	0.0000	0.0000	0
2020/09/21	ES33	06/05/2021			Bond Future	12.3636	70.7459	12.5188	70.0012	1.256	0.0000	0.0000	0
2020/09/21	ES33	05/08/2021			Bond Future	12.6563	71.5122	12.8187	70.7594	1.283	0.0000	0.0000	0
2020/09/21	ES42	05/11/2020			Bond Future	12.2413	72.1885	12.3840	71.3817	1.165	0.0000	0.0000	4,789
2020/09/21	ES42	04/02/2021			Bond Future	12.4988	72.9200	12.6482	72.1044	1.195	0.0000	0.0000	0
2020/09/21	ES42	06/05/2021			Bond Future	12.7663	69.4414	12.9229	68.6167	1.227	0.0000	0.0000	0
2020/09/21	ES42	05/08/2021			Bond Future	13.0423	70.1940	13.2066	69.3602	1.260	0.0000	0.0000	0
2020/09/21	GOVI	05/11/2020	737.84	Put	GOVI	226,830.0000	22.6830	284,310.0000	28.4310	25.341	0	0	0
2020/09/21	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/21	GOVI	05/11/2020			GOVI	715.1570	715.1570	709.4090	709.4090	(0.804)	0.0000	0.0000	1,007
2020/09/21	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/21	GOVI	05/11/2020	737.83	Put	GOVI	226,730.0000	22.6730	284,210.0000	28.4210	25.352	0	0	0
2020/09/21	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/21	GOVI	05/11/2020	737.85	Put	GOVI	226,930.0000	22.6930	284,410.0000	28.4410	25.329	0	0	0
2020/09/21	GOVI	04/02/2021	750.96	Put	GOVI	285,610.0000	28.5610	343,740.0000	34.3740	20.353	0	0	0
2020/09/21	GOVI	04/02/2021			GOVI	722.3990	722.3990	716.5860	716.5860	(0.805)	0.0000	0.0000	0
2020/09/21	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/21	GOVI	04/02/2021	750.95	Put	GOVI	285,510.0000	28.5510	343,640.0000	34.3640	20.360	0	0	0
2020/09/21	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/21	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/21	GOVI	04/02/2021	750.94	Put	GOVI	285,410.0000	28.5410	343,540.0000	34.3540	20.367	0	0	0
2020/09/21	GOVI	06/05/2021	678.67	Call	GOVI	514,440.0000	51.4440	455,620.0000	45.5620	(11.434)	0	0	0
2020/09/21	GOVI	06/05/2021			GOVI	730.1140	730.1140	724.2320	724.2320	(0.806)	0.0000	0.0000	0
2020/09/21	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/21	GOVI	06/05/2021	678.68	Call	GOVI	514,340.0000	51.4340	455,520.0000	45.5520	(11.436)	0	0	0
2020/09/21	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/21	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/21	GOVI	06/05/2021	678.69	Call	GOVI	514,240.0000	51.4240	455,420.0000	45.5420	(11.438)	0	0	0
2020/09/21	GOVI	05/08/2021	719.14	Call	GOVI	187,940.0000	18.7940	128,480.0000	12.8480	(31.638)	0	0	0
2020/09/21	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/21	GOVI	05/08/2021			GOVI	737.9340	737.9340	731.9880	731.9880	(0.806)	0.0000	0.0000	0
2020/09/21	GOVI	05/08/2021	719.15	Call	GOVI	187,840.0000	18.7840	128,380.0000	12.8380	(31.655)	0	0	0
2020/09/21	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/21	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/21	GOVI	05/08/2021	719.13	Call	GOVI	188,040.0000	18.8040	128,580.0000	12.8580	(31.621)	0	0	0
2020/09/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/09/21	IGOV	05/11/2020			Index Future	258.8760	258.8760	256.7880	256.7880	(0.807)	0.0000	0.0000	1,201
2020/09/21	IGOV	04/02/2021			Index Future	261.5620	261.5620	259.4490	259.4490	(0.808)	0.0000	0.0000	0
2020/09/21	IGOV	06/05/2021			Index Future	264.4180	264.4180	262.2800	262.2800	(0.809)	0.0000	0.0000	0
2020/09/21	IGOV	05/08/2021			Index Future	267.3130	267.3130	265.1510	265.1510	(0.809)	0.0000	0.0000	0
2020/09/21	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/09/21	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/09/21	IS05	16/03/2021			Interest Rate Swap	92.1600	92.1600	92.1700	92.1700	0.011	0.0000	0.0000	0
2020/09/21	IS05	15/06/2021			Interest Rate Swap	90.2900	90.2900	90.3000	90.3000	0.011	0.0000	0.0000	0
2020/09/21	IS05	21/09/2021			Interest Rate Swap	89.2100	89.2100	89.2300	89.2300	0.022	0.0000	0.0000	0
2020/09/21	IS05	21/12/2021			Interest Rate Swap	90.4500	90.4500	90.4800	90.4800	0.033	0.0000	0.0000	51
2020/09/21	IS05	15/03/2022			Interest Rate Swap	89.8400	89.8400	89.8700	89.8700	0.033	0.0000	0.0000	0
2020/09/21	IS05	21/06/2022			Interest Rate Swap	89.9100	89.9100	89.9600	89.9600	0.056	0.0000	0.0000	0
2020/09/21	IS05	20/09/2022			Interest Rate Swap	93.0200	93.0200	93.1000	93.1000	0.086	0.0000	0.0000	0
2020/09/21	IS05	20/12/2022			Interest Rate Swap	93.5000	93.5000	93.6100	93.6100	0.118	0.0000	0.0000	0
2020/09/21	IS05	22/03/2023			Interest Rate Swap	85.8900	85.8900	86.0200	86.0200	0.151	0.0000	0.0000	0
2020/09/21	IS05	20/06/2023			Interest Rate Swap	91.4300	91.4300	91.5700	91.5700	0.153	0.0000	0.0000	0
2020/09/21	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/09/21	IS10	17/12/2025			Interest Rate Swap	79.4100	79.4100	79.8700	79.8700	0.579	0.0000	0.0000	0
2020/09/21	IS10	16/03/2026			Interest Rate Swap	76.0100	76.0100	76.5000	76.5000	0.645	0.0000	0.0000	0
2020/09/21	IS10	15/06/2026			Interest Rate Swap	74.5000	74.5000	75.0100	75.0100	0.685	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/21	IS10	21/09/2026			Interest Rate Swap	76.6100	76.6100	77.1400	77.1400	0.692	0.0000	0.0000	0
2020/09/21	IS10	21/12/2026			Interest Rate Swap	80.7200	80.7200	81.2400	81.2400	0.644	0.0000	0.0000	0
2020/09/21	IS10	15/03/2027			Interest Rate Swap	79.3100	79.3100	79.8300	79.8300	0.656	0.0000	0.0000	0
2020/09/21	IS10	21/06/2027			Interest Rate Swap	81.4900	81.4900	82.0000	82.0000	0.626	0.0000	0.0000	0
2020/09/21	IS10	20/09/2027			Interest Rate Swap	87.4100	87.4100	87.9100	87.9100	0.572	0.0000	0.0000	0
2020/09/21	IS10	20/12/2027			Interest Rate Swap	87.9200	87.9200	88.4200	88.4200	0.569	0.0000	0.0000	0
2020/09/21	IS10	22/03/2028			Interest Rate Swap	81.0500	81.0500	81.5600	81.5600	0.629	0.0000	0.0000	0
2020/09/21	IS10	20/06/2028			Interest Rate Swap	89.0100	89.0100	89.5200	89.5200	0.573	0.0000	0.0000	0
2020/09/21	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/09/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/09/21	JBAF	21/10/2020			Jibar Tradeable Future	3.3750	96.6250	3.3950	96.6050	0.593	0.0000	0.0000	0
2020/09/21	JBAF	18/11/2020			Jibar Tradeable Future	3.3600	96.6400	3.4100	96.5900	1.488	0.0000	0.0000	0
2020/09/21	JBAF	15/12/2020			Jibar Tradeable Future	3.3150	96.6850	3.3450	96.6550	0.905	0.0000	0.0000	30,010
2020/09/21	JBAF	20/01/2021			Jibar Tradeable Future	3.3400	96.6600	3.3600	96.6400	0.599	0.0000	0.0000	0
2020/09/21	JBAF	17/02/2021			Jibar Tradeable Future	3.3600	96.6400	3.4000	96.6000	1.190	0.0000	0.0000	0
2020/09/21	JBAF	17/03/2021			Jibar Tradeable Future	3.3800	96.6200	3.4100	96.5900	0.888	0.0000	0.0000	0
2020/09/21	JBAF	15/06/2021			Jibar Tradeable Future	3.4850	96.5150	3.5450	96.4550	1.722	0.0000	0.0000	0
2020/09/21	JBAF	15/09/2021			Jibar Tradeable Future	3.6450	96.3550	3.7050	96.2950	1.646	0.0000	0.0000	30,000
2020/09/21	JBAF	15/12/2021			Jibar Tradeable Future	3.7900	96.2100	3.8600	96.1400	1.847	0.0000	0.0000	0
2020/09/21	JBAF	16/03/2022			Jibar Tradeable Future	3.9500	96.0500	4.0500	95.9500	2.532	0.0000	0.0000	0
2020/09/21	JBAF	15/06/2022			Jibar Tradeable Future	4.1750	95.8250	4.2550	95.7450	1.916	0.0000	0.0000	0
2020/09/21	JBAF	21/09/2022			Jibar Tradeable Future	4.5100	95.4900	4.6000	95.4000	1.996	0.0000	0.0000	0
2020/09/21	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/21	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/21	R023	05/11/2020			Bond Future	4.5955	108.3315	4.6466	108.2163	1.112	0.0000	0.0000	34,442
2020/09/21	R023	05/11/2020	7.46	Call	Bond Future	6,224.7900	6.2248	6,109.5700	6.1096	(1.851)	0	0	0
2020/09/21	R023	05/11/2020	7.47	Call	Bond Future	6,245.7100	6.2457	6,130.4900	6.1305	(1.845)	0	0	0
2020/09/21	R023	05/11/2020	7.45	Call	Bond Future	6,203.8800	6.2039	6,088.6600	6.0887	(1.857)	0	0	0
2020/09/21	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/21	R023	04/02/2021	6.34	Call	Bond Future	3,303.0100	3.3030	3,187.3700	3.1874	(3.501)	0	0	0
2020/09/21	R023	04/02/2021	6.32	Put	Bond Future	11.9100	0.0119	13.5100	0.0135	13.434	0	0	0
2020/09/21	R023	04/02/2021			Bond Future	4.6688	109.4285	4.7271	109.3114	1.249	0.0000	0.0000	0
2020/09/21	R023	04/02/2021	6.34	Put	Bond Future	11.1400	0.0111	12.6400	0.0126	13.465	0	0	0
2020/09/21	R023	04/02/2021	6.32	Call	Bond Future	3,265.1700	3.2652	3,149.6300	3.1496	(3.539)	0	0	0
2020/09/21	R023	04/02/2021	6.33	Put	Bond Future	11.5200	0.0115	13.0700	0.0131	13.455	0	0	0
2020/09/21	R023	04/02/2021	6.33	Call	Bond Future	3,284.0900	3.2841	3,168.5000	3.1685	(3.520)	0	0	0
2020/09/21	R023	06/05/2021	7.58	Call	Bond Future	4,910.9300	4.9109	4,792.1800	4.7922	(2.418)	0	0	0
2020/09/21	R023	06/05/2021			Bond Future	4.7186	106.6906	4.7858	106.5716	1.425	0.0000	0.0000	0
2020/09/21	R023	06/05/2021	7.56	Call	Bond Future	4,877.7600	4.8778	4,759.0200	4.7590	(2.434)	0	0	0
2020/09/21	R023	06/05/2021	7.56	Put	Bond Future	1.3600	0.0014	1.5900	0.0016	16.912	0	0	0
2020/09/21	R023	06/05/2021	7.58	Put	Bond Future	1.2700	0.0013	1.4900	0.0015	17.323	0	0	0
2020/09/21	R023	06/05/2021	7.57	Call	Bond Future	4,894.3500	4.8944	4,775.6000	4.7756	(2.426)	0	0	0
2020/09/21	R023	06/05/2021	7.57	Put	Bond Future	1.3200	0.0013	1.5400	0.0015	16.667	0	0	0
2020/09/21	R023	05/08/2021	5.30	Call	Bond Future	1,163.1700	1.1632	1,080.1800	1.0802	(7.135)	0	0	0
2020/09/21	R023	05/08/2021	5.29	Put	Bond Future	380.2100	0.3802	418.0400	0.4180	9.950	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
2020/09/21	R023	05/08/2021			Bond Future	4.7814	107.8459	4.8604	107.7255	1.653	0.0000	0.0000	0
2020/09/21	R023	05/08/2021	5.31	Call	Bond Future	1,174.0300	1.1740	1,090.6900	1.0907	(7.099)	0	0	0
2020/09/21	R023	05/08/2021	5.31	Put	Bond Future	371.7000	0.3717	408.8200	0.4088	9.987	0	0	0
2020/09/21	R023	05/08/2021	5.30	Put	Bond Future	375.9400	0.3759	413.4100	0.4134	9.967	0	0	0
2020/09/21	R023	05/08/2021	5.29	Call	Bond Future	1,152.3300	1.1523	1,069.7000	1.0697	(7.171)	0	0	0
2020/09/21	R035	05/11/2020	10.34	Put	Bond Future	4,917.1700	4.9172	5,602.2600	5.6023	13.933	0	0	0
2020/09/21	R035	05/11/2020			Bond Future	10.9524	86.8719	11.1055	85.9075	1.398	0.0000	0.0000	106,272
2020/09/21	R035	05/11/2020	10.33	Call	Bond Future	875.2600	0.8753	600.1100	0.6001	(31.436)	0	0	0
2020/09/21	R035	05/11/2020	10.33	Put	Bond Future	4,967.1400	4.9671	5,656.3200	5.6563	13.875	0	0	0
2020/09/21	R035	05/11/2020	10.34	Call	Bond Future	893.2900	0.8933	614.0500	0.6141	(31.260)	0	0	0
2020/09/21	R035	05/11/2020	10.32	Call	Bond Future	857.5800	0.8576	586.4800	0.5865	(31.612)	0	0	0
2020/09/21	R035	05/11/2020	10.32	Put	Bond Future	5,017.5400	5.0175	5,710.7700	5.7108	13.816	0	0	0
2020/09/21	R035	04/02/2021	10.14	Put	Bond Future	8,270.2300	8.2702	8,975.0000	8.9750	8.522	0	0	650
2020/09/21	R035	04/02/2021	11.14	Put	Bond Future	4,155.2400	4.1552	4,608.6000	4.6086	10.911	0	0	650
2020/09/21	R035	04/02/2021	10.05	Call	Bond Future	1,292.0200	1.2920	1,041.6900	1.0417	(19.375)	0	0	0
2020/09/21	R035	04/02/2021	10.04	Put	Bond Future	8,812.9200	8.8129	9,539.4300	9.5394	8.244	0	0	0
2020/09/21	R035	04/02/2021			Bond Future	11.1900	87.7515	11.3499	86.7768	1.429	0.0000	0.0000	0
2020/09/21	R035	04/02/2021	10.14	Call	Bond Future	1,428.4200	1.4284	1,158.4800	1.1585	(18.898)	0	0	0
2020/09/21	R035	04/02/2021	10.06	Call	Bond Future	1,306.6900	1.3067	1,054.2200	1.0542	(19.321)	0	0	0
2020/09/21	R035	04/02/2021	10.06	Put	Bond Future	8,702.8000	8.7028	9,425.0400	9.4250	8.299	0	0	0
2020/09/21	R035	04/02/2021	11.14	Call	Bond Future	3,846.8300	3.8468	3,325.4800	3.3255	(13.553)	0	0	0
2020/09/21	R035	04/02/2021	10.05	Put	Bond Future	8,757.7600	8.7578	9,482.1400	9.4821	8.271	0	0	0
2020/09/21	R035	04/02/2021	10.04	Call	Bond Future	1,277.4700	1.2775	1,029.2700	1.0293	(19.429)	0	0	0
2020/09/21	R035	06/05/2021	11.55	Call	Bond Future	5,085.8600	5.0859	4,526.2800	4.5263	(11.003)	0	0	0
2020/09/21	R035	06/05/2021	12.77	Call	Bond Future	9,473.5500	9.4736	8,713.7800	8.7138	(8.020)	0	0	0
2020/09/21	R035	06/05/2021	10.24	Put	Bond Future	9,345.2200	9.3452	10,045.1100	10.0451	7.489	0	0	0
2020/09/21	R035	06/05/2021	12.37	Call	Bond Future	7,997.4300	7.9974	7,294.4000	7.2944	(8.791)	0	0	0
2020/09/21	R035	06/05/2021	12.35	Put	Bond Future	2,653.3100	2.6533	2,938.8400	2.9388	10.761	0	0	0
2020/09/21	R035	06/05/2021			Bond Future	11.4229	84.2150	11.5896	83.2294	1.459	0.0000	0.0000	0
2020/09/21	R035	06/05/2021	12.37	Put	Bond Future	2,622.3400	2.6223	2,904.9000	2.9049	10.775	0	0	0
2020/09/21	R035	06/05/2021	12.35	Call	Bond Future	7,920.3500	7.9203	7,220.2900	7.2203	(8.839)	0	0	0
2020/09/21	R035	06/05/2021	11.55	Put	Bond Future	4,332.8800	4.3329	4,758.8900	4.7589	9.832	0	0	1,650
2020/09/21	R035	06/05/2021	12.77	Put	Bond Future	1,984.2600	1.9843	2,210.0800	2.2101	11.381	0	0	1,650
2020/09/21	R035	06/05/2021	10.24	Call	Bond Future	1,821.8600	1.8219	1,536.1600	1.5362	(15.682)	0	0	793
2020/09/21	R035	06/05/2021	12.36	Put	Bond Future	2,637.9000	2.6379	2,921.9400	2.9219	10.768	0	0	0
2020/09/21	R035	06/05/2021	10.81	Put	Bond Future	6,766.2700	6.7663	7,348.0100	7.3480	8.598	0	0	0
2020/09/21	R035	06/05/2021	10.81	Call	Bond Future	2,987.8000	2.9878	2,583.9500	2.5839	(13.517)	0	0	1,650
2020/09/21	R035	06/05/2021	11.32	Call	Bond Future	4,379.4300	4.3794	3,866.4700	3.8665	(11.713)	0	0	0
2020/09/21	R035	06/05/2021	11.32	Put	Bond Future	4,996.6700	4.9967	5,469.3000	5.4693	9.459	0	0	793
2020/09/21	R035	06/05/2021	12.02	Call	Bond Future	6,683.0200	6.6830	6,036.0000	6.0360	(9.682)	0	0	0
2020/09/21	R035	06/05/2021	12.02	Put	Bond Future	3,231.9600	3.2320	3,570.5300	3.5705	10.476	0	0	793
2020/09/21	R035	06/05/2021	12.36	Call	Bond Future	7,958.9900	7.9590	7,257.4400	7.2574	(8.815)	0	0	0
2020/09/21	R035	05/08/2021	5.31	Call	Bond Future	2.5700	0.0026	1.7800	0.0018	(30.739)	0	0	0
2020/09/21	R035	05/08/2021			Bond Future	11.6723	85.1272	11.8464	84.1308	1.492	0.0000	0.0000	0
2020/09/21	R035	05/08/2021	5.29	Call	Bond Future	2.4700	0.0025	1.7000	0.0017	(31.174)	0	0	0
2020/09/21	R035	05/08/2021	5.29	Put	Bond Future	53,199.2800	53.1993	54,194.9200	54.1949	1.872	0	0	0
2020/09/21	R035	05/08/2021	5.31	Put	Bond Future	52,966.0900	52.9661	53,961.7100	53.9617	1.880	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
2020/09/21	R035	05/08/2021	5.30	Call	Bond Future	2.5200	0.0025	1.7400	0.0017	(30.952)	0	0	0
2020/09/21	R035	05/08/2021	5.30	Put	Bond Future	53,082.6200	53.0826	54,078.2500	54.0782	1.876	0	0	0
2020/09/21	R186	05/11/2020	8.65	Call	Bond Future	7,219.8900	7.2199	6,726.0900	6.7261	(6.839)	0	0	0
2020/09/21	R186	05/11/2020	8.64	Put	Bond Future	34.9900	0.0350	40.9400	0.0409	17.005	0	0	0
2020/09/21	R186	05/11/2020	7.50	Call	Bond Future	2,156.4800	2.1565	1,800.4100	1.8004	(16.512)	0	0	80
2020/09/21	R186	05/11/2020	8.00	Put	Bond Future	254.8300	0.2548	301.5500	0.3016	18.334	0	0	0
2020/09/21	R186	05/11/2020			Bond Future	7.2493	119.8818	7.3430	119.3823	1.294	0.0000	0.0000	90,773
2020/09/21	R186	05/11/2020	8.66	Call	Bond Future	7,267.9000	7.2679	6,773.8800	6.7739	(6.797)	0	0	0
2020/09/21	R186	05/11/2020	8.66	Put	Bond Future	32.4900	0.0325	37.9800	0.0380	16.898	0	0	0
2020/09/21	R186	05/11/2020	7.00	Put	Bond Future	2,144.4400	2.1444	2,443.2900	2.4433	13.936	0	0	0
2020/09/21	R186	05/11/2020	7.00	Call	Bond Future	803.3200	0.8033	602.6600	0.6027	(24.979)	0	0	1,200
2020/09/21	R186	05/11/2020	8.65	Put	Bond Future	33.7200	0.0337	39.4300	0.0394	16.934	0	0	0
2020/09/21	R186	05/11/2020	8.64	Call	Bond Future	7,171.8900	7.1719	6,678.3300	6.6783	(6.882)	0	0	0
2020/09/21	R186	05/11/2020	6.50	Put	Bond Future	4,276.0300	4.2760	4,708.3000	4.7083	10.109	0	0	0
2020/09/21	R186	05/11/2020	7.50	Put	Bond Future	826.8700	0.8269	970.3100	0.9703	17.347	0	0	0
2020/09/21	R186	05/11/2020	8.00	Call	Bond Future	4,178.7100	4.1787	3,725.9200	3.7259	(10.836)	0	0	1,200
2020/09/21	R186	05/11/2020	7.84	Put	Bond Future	378.9500	0.3790	448.4600	0.4485	18.343	0	0	0
2020/09/21	R186	05/11/2020	9.26	Put	Bond Future	2.6200	0.0026	2.9400	0.0029	12.214	0	0	3,500
2020/09/21	R186	05/11/2020	6.50	Call	Bond Future	185.2000	0.1852	117.9600	0.1180	(36.307)	0	0	80
2020/09/21	R186	05/11/2020	7.84	Call	Bond Future	3,480.8300	3.4808	3,050.8300	3.0508	(12.353)	0	0	3,500
2020/09/21	R186	05/11/2020	8.34	Put	Bond Future	99.1600	0.0992	116.7500	0.1168	17.739	0	0	0
2020/09/21	R186	05/11/2020	8.34	Call	Bond Future	5,744.7300	5.7447	5,262.8100	5.2628	(8.389)	0	0	3,500
2020/09/21	R186	05/11/2020	9.26	Call	Bond Future	10,141.1900	10.1412	9,642.0000	9.6420	(4.922)	0	0	0
2020/09/21	R186	04/02/2021	8.15	Call	Bond Future	4,563.7700	4.5638	4,174.7400	4.1747	(8.524)	0	0	0
2020/09/21	R186	04/02/2021			Bond Future	7.4270	115.8170	7.5264	115.3116	1.338	0.0000	0.0000	0
2020/09/21	R186	04/02/2021	8.15	Put	Bond Future	950.8500	0.9508	1,067.2300	1.0672	12.240	0	0	0
2020/09/21	R186	04/02/2021	8.00	Put	Bond Future	1,145.3100	1.1453	1,281.9700	1.2820	11.932	0	0	15,177
2020/09/21	R186	04/02/2021	8.16	Call	Bond Future	4,600.8900	4.6009	4,210.5900	4.2106	(8.483)	0	0	0
2020/09/21	R186	04/02/2021	8.17	Put	Bond Future	927.3100	0.9273	1,041.1600	1.0412	12.277	0	0	0
2020/09/21	R186	04/02/2021	8.00	Call	Bond Future	4,020.5900	4.0206	3,651.8400	3.6518	(9.172)	0	0	0
2020/09/21	R186	04/02/2021	8.16	Put	Bond Future	939.0200	0.9390	1,054.1300	1.0541	12.259	0	0	0
2020/09/21	R186	04/02/2021	8.17	Call	Bond Future	4,638.1100	4.6381	4,246.5500	4.2465	(8.442)	0	0	0
2020/09/21	R186	06/05/2021	10.77	Call	Bond Future	14,170.3800	14.1704	13,665.9500	13.6660	(3.560)	0	0	0
2020/09/21	R186	06/05/2021	10.76	Put	Bond Future	43.6600	0.0437	50.7700	0.0508	16.285	0	0	0
2020/09/21	R186	06/05/2021			Bond Future	7.6098	117.0551	7.7153	116.5437	1.387	0.0000	0.0000	0
2020/09/21	R186	06/05/2021	10.78	Call	Bond Future	14,210.6400	14.2106	13,706.0900	13.7061	(3.551)	0	0	0
2020/09/21	R186	06/05/2021	10.78	Put	Bond Future	42.1000	0.0421	48.9700	0.0490	16.318	0	0	0
2020/09/21	R186	06/05/2021	10.77	Put	Bond Future	42.8700	0.0429	49.8600	0.0499	16.305	0	0	0
2020/09/21	R186	06/05/2021	10.76	Call	Bond Future	14,130.1200	14.1301	13,625.8100	13.6258	(3.569)	0	0	0
2020/09/21	R186	05/08/2021	8.61	Call	Bond Future	5,318.2900	5.3183	4,954.7700	4.9548	(6.835)	0	0	0
2020/09/21	R186	05/08/2021	8.62	Put	Bond Future	1,686.2100	1.6862	1,838.9500	1.8390	9.058	0	0	0
2020/09/21	R186	05/08/2021			Bond Future	7.8105	113.0417	7.9227	112.5245	1.437	0.0000	0.0000	0
2020/09/21	R186	05/08/2021	8.61	Put	Bond Future	1,698.5500	1.6985	1,852.2400	1.8522	9.048	0	0	0
2020/09/21	R186	05/08/2021	8.62	Call	Bond Future	5,350.2900	5.3503	4,985.8200	4.9858	(6.812)	0	0	0
2020/09/21	R186	05/08/2021	8.63	Call	Bond Future	5,381.9800	5.3820	5,016.5400	5.0165	(6.790)	0	0	0
2020/09/21	R186	05/08/2021	8.63	Put	Bond Future	1,673.6000	1.6736	1,825.3700	1.8254	9.068	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
2020/09/21	R197	05/11/2020			Bond Future	314.6698	314.6698	314.5633	314.5633	(0.034)	0.0000	0.0000	2,902
2020/09/21	R197	04/02/2021			Bond Future	310.0786	310.0786	309.9688	309.9688	(0.035)	0.0000	0.0000	0
2020/09/21	R197	06/05/2021			Bond Future	313.4665	313.4665	313.3538	313.3538	(0.036)	0.0000	0.0000	0
2020/09/21	R197	05/08/2021			Bond Future	308.9283	308.9283	308.8138	308.8138	(0.037)	0.0000	0.0000	0
2020/09/21	R202	05/11/2020			Bond Future	216.1049	216.1049	212.9070	212.9070	(1.480)	0.0000	0.0000	7,870
2020/09/21	R202	04/02/2021			Bond Future	214.1742	214.1742	210.9415	210.9415	(1.509)	0.0000	0.0000	0
2020/09/21	R202	06/05/2021			Bond Future	216.5140	216.5140	213.2449	213.2449	(1.510)	0.0000	0.0000	0
2020/09/21	R202	05/08/2021			Bond Future	214.6568	214.6568	211.3513	211.3513	(1.540)	0.0000	0.0000	0
2020/09/21	R208	05/11/2020	4.78	Call	Bond Future	513.5200	0.5135	511.8500	0.5119	(0.325)	0	0	0
2020/09/21	R208	05/11/2020	4.77	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/09/21	R208	05/11/2020			Bond Future	3.4529	102.0143	3.4571	102.0126	0.124	0.0000	0.0000	7,525
2020/09/21	R208	05/11/2020	4.79	Call	Bond Future	517.3700	0.5174	515.7000	0.5157	(0.323)	0	0	0
2020/09/21	R208	05/11/2020	4.79	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/09/21	R208	05/11/2020	4.78	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/09/21	R208	05/11/2020	4.77	Call	Bond Future	509.6700	0.5097	508.0000	0.5080	(0.328)	0	0	0
2020/09/21	R209	05/11/2020	10.02	Call	Bond Future	608.4500	0.6084	415.3100	0.4153	(31.743)	0	0	0
2020/09/21	R209	05/11/2020			Bond Future	10.7750	67.0482	10.9183	66.2619	1.330	0.0000	0.0000	28,041
2020/09/21	R209	05/11/2020	10.00	Call	Bond Future	583.4500	0.5834	396.2800	0.3963	(32.080)	0	0	0
2020/09/21	R209	05/11/2020	10.00	Put	Bond Future	5,080.8000	5.0808	5,679.8900	5.6799	11.791	0	0	0
2020/09/21	R209	05/11/2020	10.02	Put	Bond Future	4,984.2900	4.9843	5,577.4100	5.5774	11.900	0	0	0
2020/09/21	R209	05/11/2020	10.01	Call	Bond Future	595.8500	0.5959	405.7100	0.4057	(31.911)	0	0	0
2020/09/21	R209	05/11/2020	10.01	Put	Bond Future	5,032.4100	5.0324	5,628.5300	5.6285	11.846	0	0	0
2020/09/21	R209	04/02/2021	10.12	Put	Bond Future	6,468.1500	6.4682	6,996.8700	6.9969	8.174	0	0	0
2020/09/21	R209	04/02/2021			Bond Future	10.9774	67.7271	11.1263	66.9324	1.356	0.0000	0.0000	0
2020/09/21	R209	04/02/2021	10.11	Call	Bond Future	1,587.6400	1.5876	1,323.6600	1.3237	(16.627)	0	0	0
2020/09/21	R209	04/02/2021	10.11	Put	Bond Future	6,510.8400	6.5108	7,041.5500	7.0415	8.151	0	0	0
2020/09/21	R209	04/02/2021	10.12	Call	Bond Future	1,604.7000	1.6047	1,338.7300	1.3387	(16.574)	0	0	0
2020/09/21	R209	04/02/2021	10.10	Call	Bond Future	1,570.6900	1.5707	1,308.6900	1.3087	(16.681)	0	0	0
2020/09/21	R209	04/02/2021	10.10	Put	Bond Future	6,553.7100	6.5537	7,086.4000	7.0864	8.128	0	0	0
2020/09/21	R209	06/05/2021	12.25	Put	Bond Future	2,166.7400	2.1667	2,378.3800	2.3784	9.768	0	0	6,000
2020/09/21	R209	06/05/2021	12.23	Put	Bond Future	2,191.8600	2.1919	2,405.7600	2.4058	9.759	0	0	0
2020/09/21	R209	06/05/2021	12.22	Call	Bond Future	7,330.0400	7.3300	6,741.5300	6.7415	(8.029)	0	0	0
2020/09/21	R209	06/05/2021			Bond Future	11.1815	65.3109	11.3362	64.5074	1.384	0.0000	0.0000	2,505
2020/09/21	R209	06/05/2021	10.25	Put	Bond Future	7,188.3000	7.1883	7,711.9500	7.7120	7.285	0	0	0
2020/09/21	R209	06/05/2021	10.25	Call	Bond Future	2,026.1100	2.0261	1,746.2200	1.7462	(13.814)	0	0	4,750
2020/09/21	R209	06/05/2021	11.25	Call	Bond Future	4,330.9600	4.3310	3,878.0700	3.8781	(10.457)	0	0	0
2020/09/21	R209	06/05/2021	11.25	Put	Bond Future	3,973.4000	3.9734	4,324.0500	4.3240	8.825	0	0	6,000
2020/09/21	R209	06/05/2021	12.25	Call	Bond Future	7,431.2000	7.4312	6,839.3000	6.8393	(7.965)	0	0	0
2020/09/21	R209	06/05/2021	12.23	Call	Bond Future	7,363.6700	7.3637	6,774.0300	6.7740	(8.007)	0	0	0
2020/09/21	R209	06/05/2021	12.22	Put	Bond Future	2,204.6300	2.2046	2,419.6600	2.4197	9.754	0	0	0
2020/09/21	R209	06/05/2021	12.24	Call	Bond Future	7,397.5100	7.3975	6,806.7400	6.8067	(7.986)	0	0	0
2020/09/21	R209	06/05/2021	12.24	Put	Bond Future	2,179.3400	2.1793	2,392.1100	2.3921	9.763	0	0	0
2020/09/21	R209	05/08/2021	11.81	Put	Bond Future	3,841.4700	3.8415	4,151.3800	4.1514	8.067	0	0	0
2020/09/21	R209	05/08/2021			Bond Future	11.3952	66.0184	11.5560	65.2060	1.411	0.0000	0.0000	0
2020/09/21	R209	05/08/2021	11.80	Call	Bond Future	5,877.5000	5.8775	5,376.3200	5.3763	(8.527)	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
2020/09/21	R209	05/08/2021	11.80	Put	Bond Future	3,861.2000	3.8612	4,172.3900	4.1724	8.059	0	0	0
2020/09/21	R209	05/08/2021	11.81	Call	Bond Future	5,906.4000	5.9064	5,403.9400	5.4039	(8.507)	0	0	0
2020/09/21	R209	05/08/2021	11.79	Call	Bond Future	5,848.8800	5.8489	5,348.9900	5.3490	(8.547)	0	0	0
2020/09/21	R209	05/08/2021	11.79	Put	Bond Future	3,881.2700	3.8813	4,193.7500	4.1938	8.051	0	0	0
2020/09/21	R210	05/11/2020			Bond Future	189.7717	189.7717	187.5533	187.5533	(1.169)	0.0000	0.0000	2,243
2020/09/21	R210	04/02/2021			Bond Future	191.7402	191.7402	189.4975	189.4975	(1.170)	0.0000	0.0000	0
2020/09/21	R210	06/05/2021			Bond Future	191.1198	191.1198	188.8516	188.8516	(1.187)	0.0000	0.0000	0
2020/09/21	R210	05/08/2021			Bond Future	193.2345	193.2345	190.9409	190.9409	(1.187)	0.0000	0.0000	0
2020/09/21	R212	05/11/2020			Bond Future	169.4767	169.4767	169.5074	169.5074	0.018	0.0000	0.0000	6,967
2020/09/21	R212	04/02/2021			Bond Future	168.9355	168.9355	168.9654	168.9654	0.018	0.0000	0.0000	0
2020/09/21	R212	06/05/2021			Bond Future	170.7812	170.7812	170.8105	170.8105	0.017	0.0000	0.0000	0
2020/09/21	R212	05/08/2021			Bond Future	170.3381	170.3381	170.3675	170.3675	0.017	0.0000	0.0000	0
2020/09/21	R213	05/11/2020	9.60	Put	Bond Future	2,404.1500	2.4041	2,817.9600	2.8180	17.212	0	0	0
2020/09/21	R213	05/11/2020	9.59	Call	Bond Future	1,552.0100	1.5520	1,165.6100	1.1656	(24.897)	0	0	0
2020/09/21	R213	05/11/2020			Bond Future	9.7455	83.7493	9.8889	82.9452	1.471	0.0000	0.0000	16,453
2020/09/21	R213	05/11/2020	9.60	Call	Bond Future	1,577.1000	1.5771	1,186.7900	1.1868	(24.749)	0	0	0
2020/09/21	R213	05/11/2020	9.59	Put	Bond Future	2,436.2900	2.4363	2,854.0100	2.8540	17.146	0	0	0
2020/09/21	R213	05/11/2020	9.61	Call	Bond Future	1,602.3100	1.6023	1,208.0900	1.2081	(24.603)	0	0	0
2020/09/21	R213	05/11/2020	9.61	Put	Bond Future	2,372.1800	2.3722	2,782.0800	2.7821	17.279	0	0	0
2020/09/21	R213	04/02/2021	9.40	Call	Bond Future	1,877.3500	1.8774	1,565.2800	1.5653	(16.623)	0	0	0
2020/09/21	R213	04/02/2021	9.39	Put	Bond Future	5,050.6700	5.0507	5,553.6900	5.5537	9.959	0	0	0
2020/09/21	R213	04/02/2021			Bond Future	9.9590	84.5974	10.1085	83.7846	1.501	0.0000	0.0000	0
2020/09/21	R213	04/02/2021	9.41	Call	Bond Future	1,897.8300	1.8978	1,583.4600	1.5835	(16.565)	0	0	0
2020/09/21	R213	04/02/2021	9.41	Put	Bond Future	4,976.4900	4.9765	5,474.9300	5.4749	10.016	0	0	0
2020/09/21	R213	04/02/2021	9.40	Put	Bond Future	5,013.4800	5.0135	5,514.2200	5.5142	9.988	0	0	0
2020/09/21	R213	04/02/2021	9.39	Call	Bond Future	1,857.0100	1.8570	1,547.2200	1.5472	(16.682)	0	0	0
2020/09/21	R213	06/05/2021	11.91	Put	Bond Future	1,015.2100	1.0152	1,147.5900	1.1476	13.040	0	0	0
2020/09/21	R213	06/05/2021			Bond Future	10.1685	81.9723	10.3243	81.1503	1.532	0.0000	0.0000	0
2020/09/21	R213	06/05/2021	11.90	Call	Bond Future	9,570.7600	9.5708	8,882.1500	8.8822	(7.195)	0	0	0
2020/09/21	R213	06/05/2021	11.90	Put	Bond Future	1,024.7100	1.0247	1,158.1000	1.1581	13.017	0	0	0
2020/09/21	R213	06/05/2021	11.91	Call	Bond Future	9,607.0400	9.6070	8,917.4200	8.9174	(7.178)	0	0	0
2020/09/21	R213	06/05/2021	11.89	Call	Bond Future	9,534.5200	9.5345	8,846.9200	8.8469	(7.212)	0	0	0
2020/09/21	R213	06/05/2021	11.89	Put	Bond Future	1,034.2900	1.0343	1,168.6900	1.1687	12.994	0	0	0
2020/09/21	R213	05/08/2021	10.85	Call	Bond Future	5,669.9700	5.6700	5,155.7500	5.1558	(9.069)	0	0	0
2020/09/21	R213	05/08/2021	10.84	Put	Bond Future	3,386.2300	3.3862	3,704.5100	3.7045	9.399	0	0	0
2020/09/21	R213	05/08/2021			Bond Future	10.3938	82.8601	10.5564	82.0290	1.564	0.0000	0.0000	0
2020/09/21	R213	05/08/2021	10.86	Call	Bond Future	5,700.1900	5.7002	5,184.5500	5.1846	(9.046)	0	0	0
2020/09/21	R213	05/08/2021	10.86	Put	Bond Future	3,347.5800	3.3476	3,663.0000	3.6630	9.422	0	0	0
2020/09/21	R213	05/08/2021	10.85	Put	Bond Future	3,366.8600	3.3669	3,683.7000	3.6837	9.411	0	0	0
2020/09/21	R213	05/08/2021	10.84	Call	Bond Future	5,639.8000	5.6398	5,127.0200	5.1270	(9.092)	0	0	0
2020/09/21	R214	05/11/2020	10.26	Put	Bond Future	5,331.5200	5.3315	5,942.8500	5.9428	11.466	0	0	0
2020/09/21	R214	05/11/2020			Bond Future	11.0599	64.6592	11.2033	63.8626	1.297	0.0000	0.0000	19,028
2020/09/21	R214	05/11/2020	10.25	Call	Bond Future	564.6100	0.5646	382.2400	0.3822	(32.300)	0	0	0
2020/09/21	R214	05/11/2020	10.25	Put	Bond Future	5,382.5600	5.3826	5,996.8000	5.9968	11.412	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
2020/09/21	R214	05/11/2020	10.26	Call	Bond Future	576.5600	0.5766	391.2800	0.3913	(32.135)	0	0	0
2020/09/21	R214	05/11/2020	10.24	Call	Bond Future	553.4800	0.5535	373.8800	0.3739	(32.449)	0	0	0
2020/09/21	R214	05/11/2020	10.24	Put	Bond Future	5,434.5200	5.4345	6,051.5300	6.0515	11.354	0	0	0
2020/09/21	R214	04/02/2021	10.33	Call	Bond Future	1,553.2400	1.5532	1,294.2100	1.2942	(16.677)	0	0	0
2020/09/21	R214	04/02/2021			Bond Future	11.2623	65.3140	11.4117	64.5088	1.326	0.0000	0.0000	0
2020/09/21	R214	04/02/2021	10.31	Call	Bond Future	1,519.6100	1.5196	1,264.5700	1.2646	(16.783)	0	0	0
2020/09/21	R214	04/02/2021	10.31	Put	Bond Future	7,074.7200	7.0747	7,624.8500	7.6249	7.776	0	0	0
2020/09/21	R214	04/02/2021	10.33	Put	Bond Future	6,983.7300	6.9837	7,529.8700	7.5299	7.820	0	0	0
2020/09/21	R214	04/02/2021	10.32	Call	Bond Future	1,536.3700	1.5364	1,279.3300	1.2793	(16.730)	0	0	0
2020/09/21	R214	04/02/2021	10.32	Put	Bond Future	7,029.1300	7.0291	7,577.2600	7.5773	7.798	0	0	0
2020/09/21	R214	06/05/2021	12.26	Call	Bond Future	6,673.9600	6.6740	6,107.2300	6.1072	(8.492)	0	0	0
2020/09/21	R214	06/05/2021	12.25	Put	Bond Future	2,672.1500	2.6721	2,920.7600	2.9208	9.304	0	0	0
2020/09/21	R214	06/05/2021			Bond Future	11.4594	62.7350	11.6147	61.9209	1.355	0.0000	0.0000	0
2020/09/21	R214	06/05/2021	12.27	Call	Bond Future	6,706.6200	6.7066	6,138.6500	6.1387	(8.469)	0	0	0
2020/09/21	R214	06/05/2021	12.27	Put	Bond Future	2,642.4900	2.6425	2,888.6100	2.8886	9.314	0	0	0
2020/09/21	R214	06/05/2021	12.26	Put	Bond Future	2,657.2700	2.6573	2,904.6300	2.9046	9.309	0	0	0
2020/09/21	R214	06/05/2021	12.25	Call	Bond Future	6,641.3300	6.6413	6,075.8500	6.0759	(8.515)	0	0	0
2020/09/21	R214	05/08/2021	12.01	Call	Bond Future	5,840.8500	5.8409	5,339.8000	5.3398	(8.578)	0	0	0
2020/09/21	R214	05/08/2021			Bond Future	11.6687	63.4145	11.8304	62.5915	1.386	0.0000	0.0000	0
2020/09/21	R214	05/08/2021	12.01	Put	Bond Future	4,124.8700	4.1249	4,446.8600	4.4469	7.806	0	0	0
2020/09/21	R214	05/08/2021	12.03	Put	Bond Future	4,083.9700	4.0840	4,403.3800	4.4034	7.821	0	0	0
2020/09/21	R214	05/08/2021	12.02	Call	Bond Future	5,869.4300	5.8694	5,367.0900	5.3671	(8.559)	0	0	0
2020/09/21	R214	05/08/2021	12.02	Put	Bond Future	4,104.3700	4.1044	4,425.0700	4.4251	7.814	0	0	0
2020/09/21	R214	05/08/2021	12.03	Call	Bond Future	5,898.0500	5.8980	5,394.4200	5.3944	(8.539)	0	0	0
2020/09/21	R248	05/11/2020	10.03	Call	Bond Future	168.2600	0.1683	99.8800	0.0999	(40.639)	0	0	0
2020/09/21	R248	05/11/2020	10.02	Put	Bond Future	10,338.0100	10.3380	11,158.0400	11.1580	7.932	0	0	0
2020/09/21	R248	05/11/2020			Bond Future	11.3774	79.7199	11.5106	78.8331	1.171	0.0000	0.0000	112,716
2020/09/21	R248	05/11/2020	10.04	Call	Bond Future	172.9600	0.1730	102.9700	0.1030	(40.466)	0	0	0
2020/09/21	R248	05/11/2020	10.04	Put	Bond Future	10,180.7300	10.1807	10,997.5700	10.9976	8.023	0	0	0
2020/09/21	R248	05/11/2020	11.00	Put	Bond Future	4,123.8200	4.1238	4,642.9100	4.6429	12.588	0	0	0
2020/09/21	R248	05/11/2020	11.00	Call	Bond Future	1,510.8900	1.5109	1,143.1500	1.1431	(24.339)	0	0	950
2020/09/21	R248	05/11/2020	10.00	Put	Bond Future	10,496.2500	10.4963	11,319.3700	11.3194	7.842	0	0	0
2020/09/21	R248	05/11/2020	10.00	Call	Bond Future	154.8000	0.1548	91.0900	0.0911	(41.156)	0	0	950
2020/09/21	R248	05/11/2020	10.03	Put	Bond Future	10,259.2400	10.2592	11,077.6900	11.0777	7.978	0	0	0
2020/09/21	R248	05/11/2020	10.02	Call	Bond Future	163.6700	0.1637	96.8700	0.0969	(40.814)	0	0	0
2020/09/21	R248	04/02/2021	10.75	Call	Bond Future	1,943.7500	1.9438	1,639.4200	1.6394	(15.657)	0	0	2,590
2020/09/21	R248	04/02/2021	10.47	Put	Bond Future	9,425.4100	9.4254	10,077.7300	10.0777	6.921	0	0	0
2020/09/21	R248	04/02/2021	10.46	Call	Bond Future	1,420.0600	1.4201	1,178.0600	1.1781	(17.042)	0	0	0
2020/09/21	R248	04/02/2021			Bond Future	11.5955	80.5272	11.7349	79.6308	1.202	0.0000	0.0000	0
2020/09/21	R248	04/02/2021	10.75	Put	Bond Future	7,811.8200	7.8118	8,403.8700	8.4039	7.579	0	0	0
2020/09/21	R248	04/02/2021	11.50	Put	Bond Future	4,643.2600	4.6433	5,056.8300	5.0568	8.907	0	0	0
2020/09/21	R248	04/02/2021	11.50	Call	Bond Future	4,018.0000	4.0180	3,535.1900	3.5352	(12.016)	0	0	2,590
2020/09/21	R248	04/02/2021	10.47	Call	Bond Future	1,436.3100	1.4363	1,192.2500	1.1922	(16.992)	0	0	0
2020/09/21	R248	04/02/2021	10.46	Put	Bond Future	9,486.6800	9.4867	10,141.0600	10.1411	6.898	0	0	0
2020/09/21	R248	04/02/2021	10.48	Call	Bond Future	1,452.6800	1.4527	1,206.5600	1.2066	(16.942)	0	0	0
2020/09/21	R248	04/02/2021	10.48	Put	Bond Future	9,364.3900	9.3644	10,014.6500	10.0147	6.944	0	0	0
2020/09/21	R248	06/05/2021	12.36	Call	Bond Future	6,909.2800	6.9093	6,313.0800	6.3131	(8.629)	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
2020/09/21	R248	06/05/2021			Bond Future	11.8086	76.9764	11.9543	76.0701	1.234	0.0000	0.0000	0
2020/09/21	R248	06/05/2021	12.34	Call	Bond Future	6,836.3700	6.8364	6,243.2900	6.2433	(8.675)	0	0	0
2020/09/21	R248	06/05/2021	12.34	Put	Bond Future	3,622.8900	3.6229	3,936.1900	3.9362	8.648	0	0	0
2020/09/21	R248	06/05/2021	12.36	Put	Bond Future	3,579.7100	3.5797	3,889.8900	3.8899	8.665	0	0	0
2020/09/21	R248	06/05/2021	12.35	Call	Bond Future	6,872.8000	6.8728	6,278.1600	6.2782	(8.652)	0	0	0
2020/09/21	R248	06/05/2021	12.35	Put	Bond Future	3,601.2300	3.6012	3,912.9700	3.9130	8.656	0	0	0
2020/09/21	R248	05/08/2021	12.51	Put	Bond Future	4,387.5600	4.3876	4,726.7900	4.7268	7.732	0	0	0
2020/09/21	R248	05/08/2021			Bond Future	12.0361	77.8103	12.1886	76.8940	1.267	0.0000	0.0000	0
2020/09/21	R248	05/08/2021	12.51	Call	Bond Future	7,169.0700	7.1691	6,591.9600	6.5920	(8.050)	0	0	0
2020/09/21	R248	05/08/2021	12.52	Call	Bond Future	7,203.0900	7.2031	6,624.5700	6.6246	(8.032)	0	0	0
2020/09/21	R248	05/08/2021	12.50	Put	Bond Future	4,410.0300	4.4100	4,750.6700	4.7507	7.724	0	0	0
2020/09/21	R248	05/08/2021	12.52	Put	Bond Future	4,364.9400	4.3649	4,702.7600	4.7028	7.739	0	0	0
2020/09/21	R248	05/08/2021	12.50	Call	Bond Future	7,134.8100	7.1348	6,559.1100	6.5591	(8.069)	0	0	0

**Total**

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