



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 01/10/2020 TO 01/10/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	2025	05/11/2020		Bond Future	143.1460	143.1460	143.2610	143.2610	0.080	0.0000	0.0000	3,970
2020/10/01	2025	04/02/2021		Bond Future	143.1112	143.1112	143.2283	143.2283	0.082	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/01	2025	06/05/2021			Bond Future	144.6845	144.6845	144.8024	144.8024	0.082	0.0000	0.0000	0
2020/10/01	2025	05/08/2021			Bond Future	144.7582	144.7582	144.8788	144.8788	0.083	0.0000	0.0000	0
2020/10/01	2029	05/11/2020			Bond Future	99.1754	99.1754	99.1420	99.1420	(0.034)	0.0000	0.0000	4,935
2020/10/01	2029	04/02/2021			Bond Future	100.1967	100.1967	100.1627	100.1627	(0.034)	0.0000	0.0000	0
2020/10/01	2029	06/05/2021			Bond Future	100.1583	100.1583	100.1247	100.1247	(0.034)	0.0000	0.0000	0
2020/10/01	2029	05/08/2021			Bond Future	101.2692	101.2692	101.2352	101.2352	(0.034)	0.0000	0.0000	0
2020/10/01	2030	05/11/2020	9.39	Put	Bond Future	1,874.5700	1.8746	1,734.5800	1.7346	(7.468)	0	0	0
2020/10/01	2030	05/11/2020	9.38	Call	Bond Future	1,189.1200	1.1891	1,264.1700	1.2642	6.311	0	0	0
2020/10/01	2030	05/11/2020	9.66	Put	Bond Future	0.0000	0.0000	1,036.9200	1.0369	100.000	0	0	5,500
2020/10/01	2030	05/11/2020	9.60	Put	Bond Future	1,282.4700	1.2825	1,169.3500	1.1694	(8.820)	0	0	3,000
2020/10/01	2030	05/11/2020	9.99	Put	Bond Future	579.9500	0.5799	513.0300	0.5130	(11.539)	0	0	2,500
2020/10/01	2030	05/11/2020	8.10	Put	Bond Future	8,490.5300	8.4905	8,275.3900	8.2754	(2.534)	0	0	0
2020/10/01	2030	05/11/2020	8.73	Call	Bond Future	194.5500	0.1945	209.9100	0.2099	7.895	0	0	3,000
2020/10/01	2030	05/11/2020	10.06	Put	Bond Future	498.4900	0.4985	438.5000	0.4385	(12.034)	0	0	1,000
2020/10/01	2030	05/11/2020			Bond Future	9.5055	93.0819	9.4676	93.2982	(0.399)	0.0000	0.0000	92,168
2020/10/01	2030	05/11/2020	9.99	Call	Bond Future	3,282.2300	3.2822	3,431.5900	3.4316	4.551	0	0	0
2020/10/01	2030	05/11/2020	8.85	Put	Bond Future	4,122.2700	4.1223	3,928.4100	3.9284	(4.703)	0	0	0
2020/10/01	2030	05/11/2020	8.85	Call	Bond Future	291.3800	0.2914	313.8000	0.3138	7.694	0	0	3,000
2020/10/01	2030	05/11/2020	9.61	Call	Bond Future	1,850.0400	1.8500	1,954.5000	1.9545	5.646	0	0	0
2020/10/01	2030	05/11/2020	9.61	Put	Bond Future	1,258.2200	1.2582	1,146.4000	1.1464	(8.887)	0	0	3,000
2020/10/01	2030	05/11/2020	8.34	Put	Bond Future	7,002.3900	7.0024	6,789.6200	6.7896	(3.039)	0	0	0
2020/10/01	2030	05/11/2020	8.34	Call	Bond Future	44.9800	0.0450	48.4900	0.0485	7.803	0	0	1,000
2020/10/01	2030	05/11/2020	9.04	Put	Bond Future	3,216.3600	3.2164	3,037.6200	3.0376	(5.557)	0	0	0
2020/10/01	2030	05/11/2020	9.04	Call	Bond Future	517.1100	0.5171	554.6500	0.5547	7.260	0	0	1,000
2020/10/01	2030	05/11/2020	9.39	Call	Bond Future	1,214.3100	1.2143	1,290.6000	1.2906	6.283	0	0	0
2020/10/01	2030	05/11/2020	9.38	Put	Bond Future	1,906.8300	1.9068	1,765.6000	1.7656	(7.407)	0	0	0
2020/10/01	2030	05/11/2020	9.66	Call	Bond Future	0.0000	0.0000	2,126.4600	2.1265	100.000	0	0	0
2020/10/01	2030	05/11/2020	9.60	Call	Bond Future	1,817.8600	1.8179	1,921.0200	1.9210	5.675	0	0	0
2020/10/01	2030	05/11/2020	9.49	Call	Bond Future	1,483.5600	1.4836	1,572.5400	1.5725	5.998	0	0	0
2020/10/01	2030	05/11/2020	8.36	Put	Bond Future	6,881.1400	6.8811	6,668.6900	6.6687	(3.087)	0	0	0
2020/10/01	2030	05/11/2020	9.86	Put	Bond Future	763.5400	0.7635	682.4700	0.6825	(10.618)	0	0	14,160
2020/10/01	2030	05/11/2020	8.10	Call	Bond Future	15.6400	0.0156	16.7800	0.0168	7.289	0	0	3,000
2020/10/01	2030	05/11/2020	8.73	Put	Bond Future	4,749.3200	4.7493	4,548.4000	4.5484	(4.231)	0	0	0
2020/10/01	2030	05/11/2020	9.23	Put	Bond Future	2,434.9400	2.4349	2,275.8300	2.2758	(6.534)	0	0	0
2020/10/01	2030	05/11/2020	10.06	Call	Bond Future	3,582.4700	3.5825	3,738.7600	3.7388	4.363	0	0	0
2020/10/01	2030	05/11/2020	10.37	Put	Bond Future	246.9800	0.2470	211.7600	0.2118	(14.260)	0	0	8,000
2020/10/01	2030	05/11/2020	9.40	Call	Bond Future	1,239.8100	1.2398	1,317.3500	1.3174	6.254	0	0	0
2020/10/01	2030	05/11/2020	9.40	Put	Bond Future	1,842.6700	1.8427	1,703.9300	1.7039	(7.529)	0	0	0
2020/10/01	2030	05/11/2020	9.49	Put	Bond Future	1,571.9000	1.5719	1,444.6000	1.4446	(8.098)	0	0	2,500
2020/10/01	2030	05/11/2020	9.65	Call	Bond Future	1,981.9500	1.9819	2,091.5300	2.0915	5.529	0	0	0
2020/10/01	2030	05/11/2020	9.65	Put	Bond Future	1,164.8900	1.1649	1,058.1900	1.0582	(9.160)	0	0	2,500
2020/10/01	2030	05/11/2020	8.36	Call	Bond Future	48.8300	0.0488	52.6600	0.0527	7.844	0	0	14,160
2020/10/01	2030	05/11/2020	8.86	Put	Bond Future	4,071.8200	4.0718	3,878.6300	3.8786	(4.745)	0	0	0
2020/10/01	2030	05/11/2020	8.86	Call	Bond Future	300.9300	0.3009	324.0200	0.3240	7.673	0	0	14,160
2020/10/01	2030	05/11/2020	9.86	Call	Bond Future	2,751.1600	2.7512	2,886.3700	2.8864	4.915	0	0	0
2020/10/01	2030	05/11/2020	9.23	Call	Bond Future	849.8200	0.8498	906.9900	0.9070	6.727	0	0	3,000

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2020/10/01	2030	05/11/2020	10.47	Call	Bond Future	5,471.5100	5.4715	5,658.5900	5.6586	3.419	0	0	0
2020/10/01	2030	05/11/2020	10.47	Put	Bond Future	194.8800	0.1949	165.6800	0.1657	(14.984)	0	0	3,000
2020/10/01	2030	05/11/2020	8.53	Put	Bond Future	5,872.3100	5.8723	5,663.6100	5.6636	(3.554)	0	0	0
2020/10/01	2030	05/11/2020	8.53	Call	Bond Future	95.0700	0.0951	102.6500	0.1027	7.973	0	0	15,414
2020/10/01	2030	05/11/2020	9.03	Put	Bond Future	3,260.9600	3.2610	3,081.3000	3.0813	(5.509)	0	0	0
2020/10/01	2030	05/11/2020	9.03	Call	Bond Future	502.5900	0.5026	539.2100	0.5392	7.286	0	0	15,414
2020/10/01	2030	05/11/2020	10.37	Call	Bond Future	4,995.5200	4.9955	5,176.5800	5.1766	3.624	0	0	0
2020/10/01	2030	04/02/2021	9.20	Put	Bond Future	4,858.1500	4.8581	4,710.3100	4.7103	(3.043)	0	0	0
2020/10/01	2030	04/02/2021	8.20	Put	Bond Future	9,467.2500	9.4673	9,273.9000	9.2739	(2.042)	0	0	0
2020/10/01	2030	04/02/2021	9.12	Call	Bond Future	1,740.3900	1.7404	1,806.1600	1.8062	3.779	0	0	1,000
2020/10/01	2030	04/02/2021	8.36	Call	Bond Future	674.2600	0.6743	704.4500	0.7044	4.478	0	0	800
2020/10/01	2030	04/02/2021	9.16	Call	Bond Future	1,820.1400	1.8201	1,888.1700	1.8882	3.738	0	0	0
2020/10/01	2030	04/02/2021	9.15	Put	Bond Future	5,043.3000	5.0433	4,892.6200	4.8926	(2.988)	0	0	0
2020/10/01	2030	04/02/2021			Bond Future	9.7263	90.0134	9.6867	90.2316	(0.407)	0.0000	0.0000	0
2020/10/01	2030	04/02/2021	8.20	Call	Bond Future	538.9200	0.5389	563.7200	0.5637	4.602	0	0	1,600
2020/10/01	2030	04/02/2021	8.37	Put	Bond Future	8,562.2800	8.5623	8,374.6800	8.3747	(2.191)	0	0	0
2020/10/01	2030	04/02/2021	8.37	Call	Bond Future	683.5200	0.6835	714.0700	0.7141	4.470	0	0	1,000
2020/10/01	2030	04/02/2021	9.17	Call	Bond Future	1,840.4800	1.8405	1,909.0800	1.9091	3.727	0	0	0
2020/10/01	2030	04/02/2021	9.17	Put	Bond Future	4,968.7700	4.9688	4,819.2200	4.8192	(3.010)	0	0	0
2020/10/01	2030	04/02/2021	9.20	Call	Bond Future	1,902.1300	1.9021	1,972.4400	1.9724	3.696	0	0	1,600
2020/10/01	2030	04/02/2021	9.12	Put	Bond Future	5,156.7100	5.1567	5,004.3300	5.0043	(2.955)	0	0	0
2020/10/01	2030	04/02/2021	8.36	Put	Bond Future	8,614.3600	8.6144	8,426.4000	8.4264	(2.182)	0	0	0
2020/10/01	2030	04/02/2021	9.16	Put	Bond Future	5,005.9400	5.0059	4,855.8200	4.8558	(2.999)	0	0	0
2020/10/01	2030	04/02/2021	9.15	Call	Bond Future	1,799.9400	1.7999	1,867.4100	1.8674	3.748	0	0	0
2020/10/01	2030	04/02/2021	8.86	Put	Bond Future	6,212.8000	6.2128	6,046.4700	6.0465	(2.677)	0	0	0
2020/10/01	2030	04/02/2021	8.86	Call	Bond Future	1,279.9100	1.2799	1,331.7300	1.3317	4.049	0	0	800
2020/10/01	2030	04/02/2021	10.20	Call	Bond Future	4,669.1400	4.6691	4,798.0300	4.7980	2.760	0	0	0
2020/10/01	2030	04/02/2021	10.20	Put	Bond Future	2,113.0600	2.1131	2,023.8000	2.0238	(4.224)	0	0	1,800
2020/10/01	2030	06/05/2021	10.04	Put	Bond Future	3,594.1100	3.5941	3,485.1700	3.4852	(3.031)	0	0	0
2020/10/01	2030	06/05/2021	9.15	Call	Bond Future	1,976.2300	1.9762	2,044.1000	2.0441	3.434	0	0	0
2020/10/01	2030	06/05/2021	11.69	Call	Bond Future	9,672.6500	9.6726	9,849.0600	9.8491	1.824	0	0	0
2020/10/01	2030	06/05/2021	11.70	Put	Bond Future	1,013.0400	1.0130	969.5400	0.9695	(4.294)	0	0	0
2020/10/01	2030	06/05/2021			Bond Future	9.9512	90.9824	9.9098	91.2026	(0.416)	0.0000	0.0000	0
2020/10/01	2030	06/05/2021	10.74	Call	Bond Future	6,296.5100	6.2965	6,438.9200	6.4389	2.262	0	0	0
2020/10/01	2030	06/05/2021	10.74	Put	Bond Future	2,228.2200	2.2282	2,150.4200	2.1504	(3.492)	0	0	0
2020/10/01	2030	06/05/2021	7.97	Call	Bond Future	581.6200	0.5816	606.5500	0.6066	4.286	0	0	700
2020/10/01	2030	06/05/2021	10.04	Call	Bond Future	4,064.7800	4.0648	4,176.0500	4.1761	2.737	0	0	0
2020/10/01	2030	06/05/2021	9.15	Put	Bond Future	6,371.8200	6.3718	6,219.4800	6.2195	(2.391)	0	0	0
2020/10/01	2030	06/05/2021	9.92	Call	Bond Future	3,734.8500	3.7349	3,840.2900	3.8403	2.823	0	0	0
2020/10/01	2030	06/05/2021	11.69	Put	Bond Future	1,022.5400	1.0225	978.7400	0.9787	(4.283)	0	0	0
2020/10/01	2030	06/05/2021	11.70	Call	Bond Future	9,709.6300	9.7096	9,886.3400	9.8863	1.820	0	0	0
2020/10/01	2030	06/05/2021	9.22	Call	Bond Future	2,109.0700	2.1091	2,180.2500	2.1803	3.375	0	0	0
2020/10/01	2030	06/05/2021	9.22	Put	Bond Future	6,109.5400	6.1095	5,960.5100	5.9605	(2.439)	0	0	700
2020/10/01	2030	06/05/2021	7.97	Put	Bond Future	11,975.8800	11.9759	11,780.6000	11.7806	(1.631)	0	0	0
2020/10/01	2030	06/05/2021	9.92	Put	Bond Future	3,900.7800	3.9008	3,786.0100	3.7860	(2.942)	0	0	700
2020/10/01	2030	06/05/2021	11.71	Call	Bond Future	9,746.6300	9.7466	9,923.6500	9.9237	1.816	0	0	0
2020/10/01	2030	06/05/2021	11.71	Put	Bond Future	1,003.6000	1.0036	960.4100	0.9604	(4.304)	0	0	0
2020/10/01	2030	05/08/2021	12.10	Call	Bond Future	10,186.6500	10.1866	10,366.3100	10.3663	1.764	0	0	0

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2020/10/01	2030	05/08/2021	10.42	Put	Bond Future	3,549.7700	3.5498	3,447.8400	3.4478	(2.871)	0	0	0
2020/10/01	2030	05/08/2021	10.41	Call	Bond Future	4,653.2100	4.6532	4,773.3200	4.7733	2.581	0	0	0
2020/10/01	2030	05/08/2021			Bond Future	10.1974	87.9650	10.1541	88.1875	(0.425)	0.0000	0.0000	0
2020/10/01	2030	05/08/2021	9.45	Call	Bond Future	2,327.1500	2.3272	2,403.8500	2.4038	3.296	0	0	600
2020/10/01	2030	05/08/2021	12.10	Put	Bond Future	1,096.8300	1.0968	1,054.0100	1.0540	(3.904)	0	0	600
2020/10/01	2030	05/08/2021	10.42	Call	Bond Future	4,681.6500	4.6817	4,802.2000	4.8022	2.575	0	0	0
2020/10/01	2030	05/08/2021	10.41	Put	Bond Future	3,571.7800	3.5718	3,469.4100	3.4694	(2.866)	0	0	0
2020/10/01	2030	05/08/2021	9.45	Put	Bond Future	6,271.3000	6.2713	6,125.5200	6.1255	(2.325)	0	0	0
2020/10/01	2030	05/08/2021	8.95	Put	Bond Future	8,223.6500	8.2237	8,056.8000	8.0568	(2.029)	0	0	0
2020/10/01	2030	05/08/2021	8.95	Call	Bond Future	1,512.6700	1.5127	1,568.3000	1.5683	3.678	0	0	600
2020/10/01	2030	05/08/2021	10.43	Call	Bond Future	4,709.8500	4.7099	4,830.8300	4.8308	2.569	0	0	0
2020/10/01	2030	05/08/2021	10.43	Put	Bond Future	3,527.5600	3.5276	3,426.0600	3.4261	(2.877)	0	0	0
2020/10/01	2032	05/11/2020	9.77	Put	Bond Future	4,762.8400	4.7628	4,635.3000	4.6353	(2.678)	0	0	0
2020/10/01	2032	05/11/2020	9.61	Put	Bond Future	5,657.2600	5.6573	5,526.3100	5.5263	(2.315)	0	0	0
2020/10/01	2032	05/11/2020	10.99	Call	Bond Future	3,528.5800	3.5286	3,608.9500	3.6089	2.278	0	0	0
2020/10/01	2032	05/11/2020	9.44	Put	Bond Future	6,670.8600	6.6709	6,537.8000	6.5378	(1.995)	0	0	0
2020/10/01	2032	05/11/2020	11.08	Call	Bond Future	3,917.1000	3.9171	4,003.2100	4.0032	2.198	0	0	0
2020/10/01	2032	05/11/2020			Bond Future	10.5018	86.1538	10.4789	86.2883	(0.218)	0.0000	0.0000	121,089
2020/10/01	2032	05/11/2020	9.76	Call	Bond Future	302.2800	0.3023	309.0000	0.3090	2.223	0	0	0
2020/10/01	2032	05/11/2020	9.76	Put	Bond Future	4,816.4200	4.8164	4,688.6200	4.6886	(2.653)	0	0	0
2020/10/01	2032	05/11/2020	10.99	Put	Bond Future	726.2900	0.7263	672.1400	0.6721	(7.456)	0	0	3,000
2020/10/01	2032	05/11/2020	9.77	Call	Bond Future	311.7000	0.3117	318.6800	0.3187	2.239	0	0	0
2020/10/01	2032	05/11/2020	9.11	Call	Bond Future	31.5900	0.0316	31.5500	0.0315	(0.127)	0	0	3,000
2020/10/01	2032	05/11/2020	9.61	Call	Bond Future	190.7000	0.1907	194.2700	0.1943	1.872	0	0	3,000
2020/10/01	2032	05/11/2020	9.44	Call	Bond Future	108.1800	0.1082	109.6400	0.1096	1.350	0	0	1,000
2020/10/01	2032	05/11/2020	11.08	Put	Bond Future	612.2200	0.6122	563.8100	0.5638	(7.907)	0	0	1,000
2020/10/01	2032	05/11/2020	9.75	Call	Bond Future	293.0800	0.2931	299.5400	0.2995	2.204	0	0	0
2020/10/01	2032	05/11/2020	9.75	Put	Bond Future	4,870.2900	4.8703	4,742.2300	4.7422	(2.629)	0	0	0
2020/10/01	2032	05/11/2020	9.11	Put	Bond Future	8,773.9300	8.7739	8,639.3700	8.6394	(1.534)	0	0	0
2020/10/01	2032	05/11/2020	8.94	Put	Bond Future	9,908.0200	9.9080	9,773.3300	9.7733	(1.359)	0	0	0
2020/10/01	2032	05/11/2020	8.94	Call	Bond Future	15.4300	0.0154	15.2600	0.0153	(1.102)	0	0	1,000
2020/10/01	2032	04/02/2021	9.29	Call	Bond Future	788.2300	0.7882	803.5600	0.8036	1.945	0	0	800
2020/10/01	2032	04/02/2021	10.82	Put	Bond Future	3,390.5600	3.3906	3,314.5000	3.3145	(2.243)	0	0	800
2020/10/01	2032	04/02/2021	9.63	Call	Bond Future	1,185.2100	1.1852	1,207.8100	1.2078	1.907	0	0	0
2020/10/01	2032	04/02/2021			Bond Future	10.7394	87.0197	10.7156	87.1552	(0.222)	0.0000	0.0000	0
2020/10/01	2032	04/02/2021	8.79	Put	Bond Future	12,567.5600	12.5676	12,439.8500	12.4398	(1.016)	0	0	0
2020/10/01	2032	04/02/2021	8.79	Call	Bond Future	399.8100	0.3998	407.6300	0.4076	1.956	0	0	800
2020/10/01	2032	04/02/2021	9.61	Call	Bond Future	1,158.4400	1.1584	1,180.5600	1.1806	1.909	0	0	0
2020/10/01	2032	04/02/2021	9.61	Put	Bond Future	7,934.4200	7.9344	7,821.0100	7.8210	(1.429)	0	0	0
2020/10/01	2032	04/02/2021	9.29	Put	Bond Future	9,618.5900	9.6186	9,498.3900	9.4984	(1.250)	0	0	0
2020/10/01	2032	04/02/2021	10.82	Call	Bond Future	3,847.0900	3.8471	3,906.5600	3.9066	1.546	0	0	0
2020/10/01	2032	04/02/2021	9.63	Put	Bond Future	7,834.8500	7.8349	7,721.9200	7.7219	(1.441)	0	0	0
2020/10/01	2032	04/02/2021	9.62	Call	Bond Future	1,171.7700	1.1718	1,194.1300	1.1941	1.908	0	0	0
2020/10/01	2032	04/02/2021	9.62	Put	Bond Future	7,884.5500	7.8846	7,771.3800	7.7714	(1.435)	0	0	0
2020/10/01	2032	06/05/2021	12.57	Call	Bond Future	9,656.2900	9.6563	9,756.7700	9.7568	1.041	0	0	0
2020/10/01	2032	06/05/2021	12.12	Put	Bond Future	2,124.0200	2.1240	2,077.8700	2.0779	(2.173)	0	0	0
2020/10/01	2032	06/05/2021			Bond Future	10.9792	83.8107	10.9544	83.9475	(0.226)	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
2020/10/01	2032	06/05/2021	12.57	Put	Bond Future	1,494.2000	1.4942	1,457.9500	1.4579	(2.426)	0	0	736
2020/10/01	2032	06/05/2021	10.33	Put	Bond Future	6,375.9400	6.3759	6,283.5100	6.2835	(1.450)	0	0	0
2020/10/01	2032	06/05/2021	10.33	Call	Bond Future	2,690.9200	2.6909	2,735.2200	2.7352	1.646	0	0	736
2020/10/01	2032	06/05/2021	12.11	Call	Bond Future	8,061.1900	8.0612	8,151.5400	8.1515	1.121	0	0	0
2020/10/01	2032	06/05/2021	12.11	Put	Bond Future	2,140.1000	2.1401	2,093.7200	2.0937	(2.167)	0	0	0
2020/10/01	2032	06/05/2021	12.12	Call	Bond Future	8,094.8100	8.0948	8,185.3900	8.1854	1.119	0	0	0
2020/10/01	2032	06/05/2021	12.10	Call	Bond Future	8,027.6100	8.0276	8,117.7300	8.1177	1.123	0	0	0
2020/10/01	2032	06/05/2021	12.10	Put	Bond Future	2,156.2800	2.1563	2,109.6700	2.1097	(2.162)	0	0	0
2020/10/01	2032	05/08/2021	11.37	Put	Bond Future	4,276.7000	4.2767	4,207.6800	4.2077	(1.614)	0	0	0
2020/10/01	2032	05/08/2021			Bond Future	11.2336	84.7208	11.2078	84.8589	(0.230)	0.0000	0.0000	0
2020/10/01	2032	05/08/2021	11.36	Call	Bond Future	4,971.0400	4.9710	5,039.9200	5.0399	1.386	0	0	0
2020/10/01	2032	05/08/2021	11.36	Put	Bond Future	4,301.0700	4.3011	4,231.8000	4.2318	(1.611)	0	0	0
2020/10/01	2032	05/08/2021	11.37	Call	Bond Future	4,999.3600	4.9994	5,068.4900	5.0685	1.383	0	0	0
2020/10/01	2032	05/08/2021	11.35	Call	Bond Future	4,942.4900	4.9425	5,011.1100	5.0111	1.388	0	0	0
2020/10/01	2032	05/08/2021	11.35	Put	Bond Future	4,325.2600	4.3253	4,255.7300	4.2557	(1.608)	0	0	0
2020/10/01	2033	05/11/2020			Bond Future	93.4123	93.4123	93.4537	93.4537	0.044	0.0000	0.0000	10,329
2020/10/01	2033	04/02/2021			Bond Future	94.3743	94.3743	94.4158	94.4158	0.044	0.0000	0.0000	0
2020/10/01	2033	06/05/2021			Bond Future	94.1956	94.1956	94.2384	94.2384	0.045	0.0000	0.0000	0
2020/10/01	2033	05/08/2021			Bond Future	95.2404	95.2404	95.2835	95.2835	0.045	0.0000	0.0000	0
2020/10/01	2037	05/11/2020	10.18	Call	Bond Future	57.1600	0.0572	51.2600	0.0513	(10.322)	0	0	0
2020/10/01	2037	05/11/2020	10.17	Put	Bond Future	9,057.8400	9.0578	9,097.1700	9.0972	0.434	0	0	0
2020/10/01	2037	05/11/2020			Bond Future	11.5500	80.1911	11.5575	80.1460	0.065	0.0000	0.0000	138,532
2020/10/01	2037	05/11/2020	10.19	Call	Bond Future	59.2400	0.0592	53.1700	0.0532	(10.246)	0	0	0
2020/10/01	2037	05/11/2020	10.19	Put	Bond Future	8,920.4200	8.9204	8,959.4300	8.9594	0.437	0	0	0
2020/10/01	2037	05/11/2020	10.17	Call	Bond Future	55.1500	0.0551	49.4000	0.0494	(10.426)	0	0	0
2020/10/01	2037	05/11/2020	10.18	Put	Bond Future	8,989.0500	8.9890	9,028.2300	9.0282	0.436	0	0	0
2020/10/01	2037	04/02/2021	13.73	Call	Bond Future	10,926.9000	10.9269	10,878.0000	10.8780	(0.448)	0	0	0
2020/10/01	2037	04/02/2021	10.85	Call	Bond Future	1,722.9000	1.7229	1,696.0200	1.6960	(1.560)	0	0	0
2020/10/01	2037	04/02/2021	10.35	Call	Bond Future	1,002.3200	1.0023	982.7800	0.9828	(1.949)	0	0	0
2020/10/01	2037	04/02/2021	10.28	Put	Bond Future	10,563.5700	10.5636	10,590.7200	10.5907	0.257	0	0	0
2020/10/01	2037	04/02/2021	10.27	Call	Bond Future	913.5700	0.9136	895.1300	0.8951	(2.018)	0	0	0
2020/10/01	2037	04/02/2021			Bond Future	11.7959	76.7428	11.8037	76.6971	0.067	0.0000	0.0000	0
2020/10/01	2037	04/02/2021	11.97	Put	Bond Future	3,555.8300	3.5558	3,559.9100	3.5599	0.115	0	0	0
2020/10/01	2037	04/02/2021	11.97	Call	Bond Future	4,556.6900	4.5567	4,515.0400	4.5150	(0.914)	0	0	300
2020/10/01	2037	04/02/2021	9.65	Put	Bond Future	14,602.8900	14.6029	14,637.8600	14.6379	0.239	0	0	0
2020/10/01	2037	04/02/2021	9.65	Call	Bond Future	411.8400	0.4118	401.0800	0.4011	(2.613)	0	0	72
2020/10/01	2037	04/02/2021	11.90	Call	Bond Future	4,340.2500	4.3402	4,299.2800	4.2993	(0.944)	0	0	0
2020/10/01	2037	04/02/2021	13.73	Put	Bond Future	863.0000	0.8630	859.8300	0.8598	(0.367)	0	0	300
2020/10/01	2037	04/02/2021	10.85	Put	Bond Future	7,532.0100	7.5320	7,550.8600	7.5509	0.250	0	0	72
2020/10/01	2037	04/02/2021	10.35	Put	Bond Future	10,156.9300	10.1569	10,183.1200	10.1831	0.258	0	0	72
2020/10/01	2037	04/02/2021	10.28	Call	Bond Future	924.3300	0.9243	905.7500	0.9058	(2.010)	0	0	0
2020/10/01	2037	04/02/2021	10.27	Put	Bond Future	10,622.3800	10.6224	10,649.6700	10.6497	0.257	0	0	0
2020/10/01	2037	04/02/2021	11.90	Put	Bond Future	3,739.2500	3.7393	3,744.0100	3.7440	0.127	0	0	240
2020/10/01	2037	04/02/2021	10.48	Put	Bond Future	9,425.2800	9.4253	9,449.6200	9.4496	0.258	0	0	0
2020/10/01	2037	04/02/2021	10.48	Call	Bond Future	1,159.9100	1.1599	1,138.5200	1.1385	(1.844)	0	0	240
2020/10/01	2037	04/02/2021	10.29	Call	Bond Future	935.1900	0.9352	916.4700	0.9165	(2.002)	0	0	0

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2020/10/01	2037	04/02/2021	10.29	Put	Bond Future	10,504.9500	10.5049	10,531.9600	10.5320	0.257	0	0	0
2020/10/01	2037	06/05/2021	12.42	Call	Bond Future	5,981.0100	5.9810	5,942.1700	5.9422	(0.649)	0	0	0
2020/10/01	2037	06/05/2021			Bond Future	12.0441	77.5693	12.0524	77.5227	0.069	0.0000	0.0000	0
2020/10/01	2037	06/05/2021	12.42	Put	Bond Future	3,912.1200	3.9121	3,919.8300	3.9198	0.197	0	0	0
2020/10/01	2037	06/05/2021	12.43	Call	Bond Future	6,013.3600	6.0134	5,974.4400	5.9744	(0.647)	0	0	0
2020/10/01	2037	06/05/2021	12.44	Put	Bond Future	3,869.2600	3.8693	3,876.8300	3.8768	0.196	0	0	0
2020/10/01	2037	06/05/2021	12.43	Put	Bond Future	3,890.6400	3.8906	3,898.2700	3.8983	0.196	0	0	0
2020/10/01	2037	06/05/2021	12.44	Call	Bond Future	6,045.7600	6.0458	6,006.7800	6.0068	(0.645)	0	0	0
2020/10/01	2037	05/08/2021	12.26	Put	Bond Future	5,288.3400	5.2883	5,302.3900	5.3024	0.266	0	0	0
2020/10/01	2037	05/08/2021	12.27	Call	Bond Future	5,026.5400	5.0265	4,993.4600	4.9935	(0.658)	0	0	0
2020/10/01	2037	05/08/2021	12.28	Call	Bond Future	5,054.3100	5.0543	5,021.1500	5.0212	(0.656)	0	0	0
2020/10/01	2037	05/08/2021			Bond Future	12.3131	74.1559	12.3217	74.1089	0.070	0.0000	0.0000	0
2020/10/01	2037	05/08/2021	12.26	Call	Bond Future	4,999.1000	4.9991	4,966.1100	4.9661	(0.660)	0	0	0
2020/10/01	2037	05/08/2021	12.28	Put	Bond Future	5,234.3200	5.2343	5,248.2000	5.2482	0.265	0	0	0
2020/10/01	2037	05/08/2021	12.27	Put	Bond Future	5,261.1300	5.2611	5,275.0900	5.2751	0.265	0	0	0
2020/10/01	2038	05/11/2020			Bond Future	104.7144	104.7144	104.6911	104.6911	(0.022)	0.0000	0.0000	11,137
2020/10/01	2038	04/02/2021			Bond Future	104.0952	104.0952	104.0728	104.0728	(0.021)	0.0000	0.0000	0
2020/10/01	2038	06/05/2021			Bond Future	105.2398	105.2398	105.2168	105.2168	(0.022)	0.0000	0.0000	0
2020/10/01	2038	05/08/2021			Bond Future	104.6847	104.6847	104.6631	104.6631	(0.021)	0.0000	0.0000	0
2020/10/01	2040	05/11/2020	10.30	Call	Bond Future	61.9100	0.0619	49.8000	0.0498	(19.561)	0	0	0
2020/10/01	2040	05/11/2020	11.00	Put	Bond Future	4,792.1800	4.7922	4,968.5500	4.9686	3.680	0	0	0
2020/10/01	2040	05/11/2020	10.23	Call	Bond Future	47.8000	0.0478	38.0600	0.0381	(20.377)	0	0	2,000
2020/10/01	2040	05/11/2020	11.70	Put	Bond Future	1,876.5500	1.8766	1,961.0900	1.9611	4.505	0	0	2,000
2020/10/01	2040	05/11/2020	9.50	Call	Bond Future	1.8000	0.0018	1.2600	0.0013	(30.000)	0	0	2,000
2020/10/01	2040	05/11/2020	10.00	Call	Bond Future	19.1300	0.0191	14.7000	0.0147	(23.157)	0	0	2,380
2020/10/01	2040	05/11/2020			Bond Future	11.6432	82.3395	11.6813	82.0982	0.327	0.0000	0.0000	72,822
2020/10/01	2040	05/11/2020	10.30	Put	Bond Future	9,398.4700	9.3985	9,627.6700	9.6277	2.439	0	0	0
2020/10/01	2040	05/11/2020	9.73	Put	Bond Future	13,839.7600	13.8398	14,079.5500	14.0795	1.733	0	0	0
2020/10/01	2040	05/11/2020	9.73	Call	Bond Future	5.7000	0.0057	4.1800	0.0042	(26.667)	0	0	2,000
2020/10/01	2040	05/11/2020	10.23	Put	Bond Future	9,918.1800	9.9182	10,149.7500	10.1498	2.335	0	0	0
2020/10/01	2040	05/11/2020	10.31	Call	Bond Future	64.1900	0.0642	51.7100	0.0517	(19.442)	0	0	0
2020/10/01	2040	05/11/2020	10.32	Put	Bond Future	9,251.5000	9.2515	9,479.9600	9.4800	2.469	0	0	0
2020/10/01	2040	05/11/2020	11.00	Call	Bond Future	527.6700	0.5277	462.7300	0.4627	(12.307)	0	0	2,380
2020/10/01	2040	05/11/2020	11.70	Call	Bond Future	2,236.3100	2.2363	2,079.5400	2.0795	(7.010)	0	0	0
2020/10/01	2040	05/11/2020	9.50	Put	Bond Future	15,751.8300	15.7518	15,992.6000	15.9926	1.529	0	0	0
2020/10/01	2040	05/11/2020	10.00	Put	Bond Future	11,679.4400	11.6794	11,916.3200	11.9163	2.028	0	0	0
2020/10/01	2040	05/11/2020	10.31	Put	Bond Future	9,324.9000	9.3249	9,553.7300	9.5537	2.454	0	0	0
2020/10/01	2040	05/11/2020	10.32	Call	Bond Future	66.5400	0.0665	53.6900	0.0537	(19.312)	0	0	0
2020/10/01	2040	05/11/2020	11.50	Call	Bond Future	1,608.6000	1.6086	1,476.8400	1.4768	(8.191)	0	0	0
2020/10/01	2040	05/11/2020	11.50	Put	Bond Future	2,527.2200	2.5272	2,636.7700	2.6368	4.335	0	0	2,000
2020/10/01	2040	04/02/2021	9.49	Call	Bond Future	265.0900	0.2651	245.0200	0.2450	(7.571)	0	0	500
2020/10/01	2040	04/02/2021	9.57	Put	Bond Future	16,911.4500	16.9114	17,133.2100	17.1332	1.311	0	0	0
2020/10/01	2040	04/02/2021	10.07	Put	Bond Future	13,197.9800	13.1980	13,402.4000	13.4024	1.549	0	0	0
2020/10/01	2040	04/02/2021	10.42	Put	Bond Future	10,880.1500	10.8802	11,068.5800	11.0686	1.732	0	0	0
2020/10/01	2040	04/02/2021			Bond Future	11.8843	78.6627	11.9241	78.4186	0.335	0.0000	0.0000	0
2020/10/01	2040	04/02/2021	10.07	Call	Bond Future	620.5700	0.6206	580.9900	0.5810	(6.378)	0	0	800

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/01	2040	04/02/2021	11.74	Call	Bond Future	3,741.3200	3.7413	3,606.0300	3.6060	(3.616)	0	0	0
2020/10/01	2040	04/02/2021	11.74	Put	Bond Future	4,636.2200	4.6362	4,744.9300	4.7449	2.345	0	0	800
2020/10/01	2040	04/02/2021	10.41	Call	Bond Future	957.2800	0.9573	902.2200	0.9022	(5.752)	0	0	0
2020/10/01	2040	04/02/2021	10.41	Put	Bond Future	10,942.9800	10.9430	11,131.9200	11.1319	1.727	0	0	0
2020/10/01	2040	04/02/2021	9.49	Put	Bond Future	17,546.9000	17.5469	17,770.8300	17.7708	1.276	0	0	0
2020/10/01	2040	04/02/2021	9.57	Call	Bond Future	300.7300	0.3007	278.4900	0.2785	(7.395)	0	0	800
2020/10/01	2040	04/02/2021	10.42	Call	Bond Future	968.9100	0.9689	913.3400	0.9133	(5.735)	0	0	0
2020/10/01	2040	04/02/2021	10.24	Put	Bond Future	12,041.9800	12.0420	12,239.0100	12.2390	1.636	0	0	0
2020/10/01	2040	04/02/2021	10.24	Call	Bond Future	775.1600	0.7752	728.1900	0.7282	(6.059)	0	0	500
2020/10/01	2040	04/02/2021	11.57	Call	Bond Future	3,244.7500	3.2448	3,119.9200	3.1199	(3.847)	0	0	0
2020/10/01	2040	04/02/2021	11.57	Put	Bond Future	5,215.7600	5.2158	5,334.9300	5.3349	2.285	0	0	500
2020/10/01	2040	04/02/2021	10.40	Call	Bond Future	945.7600	0.9458	891.1900	0.8912	(5.770)	0	0	0
2020/10/01	2040	04/02/2021	10.40	Put	Bond Future	11,006.0200	11.0060	11,195.4500	11.1955	1.721	0	0	0
2020/10/01	2040	06/05/2021	12.44	Put	Bond Future	4,219.7600	4.2198	4,310.7100	4.3107	2.155	0	0	0
2020/10/01	2040	06/05/2021			Bond Future	12.1274	79.5098	12.1690	79.2629	0.343	0.0000	0.0000	0
2020/10/01	2040	06/05/2021	12.43	Call	Bond Future	6,010.5300	6.0105	5,855.0000	5.8550	(2.588)	0	0	0
2020/10/01	2040	06/05/2021	12.43	Put	Bond Future	4,244.3900	4.2444	4,335.7600	4.3358	2.153	0	0	0
2020/10/01	2040	06/05/2021	12.44	Call	Bond Future	6,043.1400	6.0431	5,887.1900	5.8872	(2.581)	0	0	0
2020/10/01	2040	06/05/2021	12.42	Call	Bond Future	5,978.2200	5.9782	5,823.1300	5.8231	(2.594)	0	0	0
2020/10/01	2040	06/05/2021	12.42	Put	Bond Future	4,269.3800	4.2694	4,361.1900	4.3612	2.150	0	0	0
2020/10/01	2040	05/08/2021	12.47	Call	Bond Future	5,545.6000	5.5456	5,400.9800	5.4010	(2.608)	0	0	0
2020/10/01	2040	05/08/2021	11.05	Put	Bond Future	10,549.5500	10.5495	10,719.6900	10.7197	1.613	0	0	0
2020/10/01	2040	05/08/2021			Bond Future	12.3907	75.8673	12.4343	75.6176	0.352	0.0000	0.0000	0
2020/10/01	2040	05/08/2021	14.80	Call	Bond Future	13,291.3300	13.2913	13,075.9200	13.0759	(1.621)	0	0	0
2020/10/01	2040	05/08/2021	14.80	Put	Bond Future	1,299.5100	1.2995	1,333.7600	1.3338	2.636	0	0	900
2020/10/01	2040	05/08/2021	12.47	Put	Bond Future	5,092.4200	5.0924	5,197.4600	5.1975	2.063	0	0	0
2020/10/01	2040	05/08/2021	11.55	Put	Bond Future	8,181.8400	8.1818	8,329.5000	8.3295	1.805	0	0	0
2020/10/01	2040	05/08/2021	11.55	Call	Bond Future	3,090.1600	3.0902	2,988.1600	2.9882	(3.301)	0	0	900
2020/10/01	2040	05/08/2021	11.05	Call	Bond Future	2,161.8500	2.1619	2,082.3300	2.0823	(3.678)	0	0	900
2020/10/01	2040	05/08/2021	12.48	Call	Bond Future	5,575.6000	5.5756	5,430.5600	5.4306	(2.601)	0	0	0
2020/10/01	2040	05/08/2021	12.49	Put	Bond Future	5,038.6100	5.0386	5,142.8000	5.1428	2.068	0	0	0
2020/10/01	2040	05/08/2021	12.48	Put	Bond Future	5,065.5900	5.0656	5,170.2100	5.1702	2.065	0	0	0
2020/10/01	2040	05/08/2021	12.49	Call	Bond Future	5,605.3800	5.6054	5,459.9100	5.4599	(2.595)	0	0	0
2020/10/01	2044	05/11/2020	10.36	Call	Bond Future	67.4900	0.0675	54.4600	0.0545	(19.307)	0	0	0
2020/10/01	2044	05/11/2020	11.06	Put	Bond Future	4,661.1300	4.6611	4,834.1200	4.8341	3.711	0	0	525
2020/10/01	2044	05/11/2020	11.43	Call	Bond Future	1,338.2200	1.3382	1,219.4600	1.2195	(8.874)	0	0	0
2020/10/01	2044	05/11/2020	9.72	Put	Bond Future	14,387.5900	14.3876	14,628.3400	14.6283	1.673	0	0	0
2020/10/01	2044	05/11/2020	9.97	Call	Bond Future	14.1100	0.0141	10.7100	0.0107	(24.096)	0	0	300
2020/10/01	2044	05/11/2020	9.29	Put	Bond Future	18,155.8300	18.1558	18,397.6400	18.3976	1.332	0	0	0
2020/10/01	2044	05/11/2020	9.96	Put	Bond Future	12,396.9400	12.3969	12,635.6100	12.6356	1.925	0	0	0
2020/10/01	2044	05/11/2020			Bond Future	11.6749	79.1382	11.7131	78.8962	0.327	0.0000	0.0000	47,224
2020/10/01	2044	05/11/2020	10.34	Call	Bond Future	62.7400	0.0627	50.4900	0.0505	(19.525)	0	0	0
2020/10/01	2044	05/11/2020	10.34	Put	Bond Future	9,424.8300	9.4248	9,654.5300	9.6545	2.437	0	0	0
2020/10/01	2044	05/11/2020	9.72	Call	Bond Future	4.3700	0.0044	3.1700	0.0032	(27.460)	0	0	1,815
2020/10/01	2044	05/11/2020	9.97	Put	Bond Future	12,315.8000	12.3158	12,554.3500	12.5543	1.937	0	0	0
2020/10/01	2044	05/11/2020	9.96	Call	Bond Future	13.5000	0.0135	10.2200	0.0102	(24.296)	0	0	0
2020/10/01	2044	05/11/2020	11.38	Call	Bond Future	1,210.8300	1.2108	1,098.9200	1.0989	(9.242)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/01	2044	05/11/2020	11.38	Put	Bond Future	3,125.5300	3.1255	3,255.5700	3.2556	4.161	0	0	300
2020/10/01	2044	05/11/2020	10.36	Put	Bond Future	9,275.3000	9.2753	9,504.2200	9.5042	2.468	0	0	0
2020/10/01	2044	05/11/2020	11.06	Call	Bond Future	574.6800	0.5747	505.7200	0.5057	(12.000)	0	0	0
2020/10/01	2044	05/11/2020	10.04	Put	Bond Future	11,752.0100	11.7520	11,989.5200	11.9895	2.021	0	0	0
2020/10/01	2044	05/11/2020	11.17	Put	Bond Future	4,087.3200	4.0873	4,246.0100	4.2460	3.882	0	0	1,815
2020/10/01	2044	05/11/2020	11.43	Put	Bond Future	2,922.5800	2.9226	3,045.7700	3.0458	4.215	0	0	1,815
2020/10/01	2044	05/11/2020	8.87	Put	Bond Future	22,091.0700	22.0911	22,333.0100	22.3330	1.095	0	0	0
2020/10/01	2044	05/11/2020	9.29	Call	Bond Future	0.4100	0.0004	0.2700	0.0003	(34.146)	0	0	300
2020/10/01	2044	05/11/2020	10.35	Call	Bond Future	65.0800	0.0651	52.4400	0.0524	(19.422)	0	0	0
2020/10/01	2044	05/11/2020	10.35	Put	Bond Future	9,349.9700	9.3500	9,579.2800	9.5793	2.453	0	0	0
2020/10/01	2044	05/11/2020	10.04	Call	Bond Future	19.1200	0.0191	14.6800	0.0147	(23.222)	0	0	525
2020/10/01	2044	05/11/2020	9.34	Put	Bond Future	17,704.3800	17.7044	17,946.1400	17.9461	1.366	0	0	0
2020/10/01	2044	05/11/2020	9.34	Call	Bond Future	0.5600	0.0006	0.3700	0.0004	(33.929)	0	0	525
2020/10/01	2044	05/11/2020	11.17	Call	Bond Future	758.8200	0.7588	675.5600	0.6756	(10.972)	0	0	0
2020/10/01	2044	05/11/2020	8.87	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	1,815
2020/10/01	2044	05/11/2020	10.02	Put	Bond Future	11,912.3400	11.9123	12,150.1700	12.1502	1.997	0	0	0
2020/10/01	2044	05/11/2020	10.02	Call	Bond Future	17.5500	0.0175	13.4300	0.0134	(23.476)	0	0	1,815
2020/10/01	2044	04/02/2021	10.04	Put	Bond Future	13,731.7900	13.7318	13,939.2600	13.9393	1.511	0	0	0
2020/10/01	2044	04/02/2021	10.37	Call	Bond Future	879.4400	0.8794	827.6100	0.8276	(5.894)	0	0	0
2020/10/01	2044	04/02/2021	10.35	Put	Bond Future	11,578.4400	11.5784	11,772.1500	11.7721	1.673	0	0	0
2020/10/01	2044	04/02/2021			Bond Future	11.9075	75.5542	11.9474	75.3096	0.335	0.0000	0.0000	0
2020/10/01	2044	04/02/2021	10.37	Put	Bond Future	11,446.5400	11.4465	11,639.2700	11.6393	1.684	0	0	0
2020/10/01	2044	04/02/2021	10.35	Call	Bond Future	857.6300	0.8576	806.7800	0.8068	(5.929)	0	0	0
2020/10/01	2044	04/02/2021	10.04	Call	Bond Future	568.7500	0.5688	531.6600	0.5317	(6.521)	0	0	0
2020/10/01	2044	04/02/2021	10.84	Call	Bond Future	1,516.3400	1.5163	1,439.1800	1.4392	(5.089)	0	0	0
2020/10/01	2044	04/02/2021	10.36	Put	Bond Future	11,512.3800	11.5124	11,705.6000	11.7056	1.678	0	0	0
2020/10/01	2044	04/02/2021	10.84	Put	Bond Future	8,599.1200	8.5991	8,766.5200	8.7665	1.947	0	0	265
2020/10/01	2044	04/02/2021	10.29	Call	Bond Future	794.6100	0.7946	746.6100	0.7466	(6.041)	0	0	0
2020/10/01	2044	04/02/2021	10.29	Put	Bond Future	11,979.3200	11.9793	12,175.8800	12.1759	1.641	0	0	265
2020/10/01	2044	04/02/2021	9.66	Put	Bond Future	16,640.7800	16.6408	16,861.6300	16.8616	1.327	0	0	0
2020/10/01	2044	04/02/2021	9.66	Call	Bond Future	324.2500	0.3242	300.5400	0.3005	(7.312)	0	0	265
2020/10/01	2044	04/02/2021	10.36	Call	Bond Future	868.4800	0.8685	817.1400	0.8171	(5.911)	0	0	0
2020/10/01	2044	06/05/2021	12.43	Put	Bond Future	4,282.7100	4.2827	4,374.6700	4.3747	2.147	0	0	0
2020/10/01	2044	06/05/2021	12.44	Call	Bond Future	5,992.9500	5.9929	5,837.0300	5.8370	(2.602)	0	0	0
2020/10/01	2044	06/05/2021			Bond Future	12.1419	76.3679	12.1837	76.1205	0.344	0.0000	0.0000	0
2020/10/01	2044	06/05/2021	12.45	Call	Bond Future	6,025.1900	6.0252	5,868.8300	5.8688	(2.595)	0	0	0
2020/10/01	2044	06/05/2021	12.45	Put	Bond Future	4,233.1100	4.2331	4,324.2000	4.3242	2.152	0	0	0
2020/10/01	2044	06/05/2021	12.43	Call	Bond Future	5,960.7700	5.9608	5,805.2800	5.8053	(2.609)	0	0	0
2020/10/01	2044	06/05/2021	12.44	Put	Bond Future	4,257.8400	4.2578	4,349.3700	4.3494	2.150	0	0	0
2020/10/01	2044	05/08/2021	12.60	Put	Bond Future	4,757.7200	4.7577	4,857.4400	4.8574	2.096	0	0	0
2020/10/01	2044	05/08/2021	12.61	Put	Bond Future	4,732.4200	4.7324	4,831.7300	4.8317	2.099	0	0	0
2020/10/01	2044	05/08/2021			Bond Future	12.3955	72.8165	12.4392	72.5662	0.353	0.0000	0.0000	0
2020/10/01	2044	05/08/2021	12.60	Call	Bond Future	5,913.7100	5.9137	5,763.1700	5.7632	(2.546)	0	0	0
2020/10/01	2044	05/08/2021	12.61	Call	Bond Future	5,944.1000	5.9441	5,793.1500	5.7932	(2.539)	0	0	0
2020/10/01	2044	05/08/2021	12.59	Call	Bond Future	5,883.3700	5.8834	5,733.2500	5.7333	(2.552)	0	0	0
2020/10/01	2044	05/08/2021	12.59	Put	Bond Future	4,783.1500	4.7831	4,883.2900	4.8833	2.094	0	0	0
2020/10/01	2046	05/11/2020			Bond Future	92.3983	92.3983	92.4394	92.4394	0.045	0.0000	0.0000	16,311

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/01	2046	04/02/2021			Bond Future	93.3499	93.3499	93.3910	93.3910	0.044	0.0000	0.0000	0
2020/10/01	2046	06/05/2021			Bond Future	92.5851	92.5851	92.6282	92.6282	0.047	0.0000	0.0000	0
2020/10/01	2046	05/08/2021			Bond Future	93.6122	93.6122	93.6557	93.6557	0.046	0.0000	0.0000	0
2020/10/01	2050	05/11/2020			Bond Future	94.5428	94.5428	94.5848	94.5848	0.044	0.0000	0.0000	13,963
2020/10/01	2050	04/02/2021			Bond Future	93.6257	93.6257	93.6694	93.6694	0.047	0.0000	0.0000	0
2020/10/01	2050	06/05/2021			Bond Future	94.6551	94.6551	94.6992	94.6992	0.047	0.0000	0.0000	0
2020/10/01	2050	05/08/2021			Bond Future	93.7766	93.7766	93.8228	93.8228	0.049	0.0000	0.0000	0
2020/10/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	AL37	05/11/2020			Index Future	758.1380	758.1380	758.2070	758.2070	0.009	0.0000	0.0000	0
2020/10/01	AL37	04/02/2021			Index Future	765.7570	765.7570	765.8250	765.8250	0.009	0.0000	0.0000	0
2020/10/01	AL37	06/05/2021			Index Future	773.9870	773.9870	774.0530	774.0530	0.009	0.0000	0.0000	0
2020/10/01	AL37	05/08/2021			Index Future	782.2980	782.2980	782.3640	782.3640	0.008	0.0000	0.0000	0
2020/10/01	AL7T	05/11/2020			Index Future	812.2780	812.2780	813.8130	813.8130	0.189	0.0000	0.0000	0
2020/10/01	AL7T	04/02/2021			Index Future	820.4410	820.4410	821.9890	821.9890	0.189	0.0000	0.0000	0
2020/10/01	AL7T	06/05/2021			Index Future	829.2590	829.2590	830.8210	830.8210	0.188	0.0000	0.0000	0
2020/10/01	AL7T	05/08/2021			Index Future	838.1630	838.1630	839.7410	839.7410	0.188	0.0000	0.0000	0
2020/10/01	ALBI	05/11/2020			Index Future	713.8990	713.8990	713.5050	713.5050	(0.055)	0.0000	0.0000	226
2020/10/01	ALBI	04/02/2021			Index Future	721.0740	721.0740	720.6740	720.6740	(0.055)	0.0000	0.0000	0
2020/10/01	ALBI	06/05/2021			Index Future	728.8240	728.8240	728.4170	728.4170	(0.056)	0.0000	0.0000	0
2020/10/01	ALBI	05/08/2021			Index Future	736.6490	736.6490	736.2380	736.2380	(0.056)	0.0000	0.0000	0
2020/10/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/10/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/01	ES33	05/11/2020			Bond Future	12.1114	71.4690	12.1236	71.4083	0.100	0.0000	0.0000	350

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/01	ES33	04/02/2021			Bond Future	12.4020	72.1873	12.4147	72.1258	0.103	0.0000	0.0000	0
2020/10/01	ES33	06/05/2021			Bond Future	12.6910	69.1889	12.7044	69.1264	0.105	0.0000	0.0000	0
2020/10/01	ES33	05/08/2021			Bond Future	12.9984	69.9402	13.0123	69.8770	0.108	0.0000	0.0000	0
2020/10/01	ES42	05/11/2020			Bond Future	12.5187	70.6335	12.5463	70.4817	0.221	0.0000	0.0000	4,789
2020/10/01	ES42	04/02/2021			Bond Future	12.7903	71.3434	12.8193	71.1898	0.227	0.0000	0.0000	0
2020/10/01	ES42	06/05/2021			Bond Future	13.0711	67.8524	13.1015	67.6970	0.233	0.0000	0.0000	0
2020/10/01	ES42	05/08/2021			Bond Future	13.3616	68.5894	13.3937	68.4322	0.240	0.0000	0.0000	0
2020/10/01	GOVI	05/11/2020	737.84	Put	GOVI	325,140.0000	32.5140	328,530.0000	32.8530	1.043	0	0	0
2020/10/01	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/01	GOVI	05/11/2020			GOVI	705.3260	705.3260	704.9870	704.9870	(0.048)	0.0000	0.0000	1,009
2020/10/01	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/01	GOVI	05/11/2020	737.83	Put	GOVI	325,040.0000	32.5040	328,430.0000	32.8430	1.043	0	0	0
2020/10/01	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/01	GOVI	05/11/2020	737.85	Put	GOVI	325,240.0000	32.5240	328,630.0000	32.8630	1.042	0	0	0
2020/10/01	GOVI	04/02/2021	750.96	Put	GOVI	385,450.0000	38.5450	388,900.0000	38.8900	0.895	0	0	0
2020/10/01	GOVI	04/02/2021			GOVI	712.4150	712.4150	712.0700	712.0700	(0.048)	0.0000	0.0000	0
2020/10/01	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/01	GOVI	04/02/2021	750.95	Put	GOVI	385,350.0000	38.5350	388,800.0000	38.8800	0.895	0	0	0
2020/10/01	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/01	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/01	GOVI	04/02/2021	750.94	Put	GOVI	385,250.0000	38.5250	388,700.0000	38.8700	0.896	0	0	0
2020/10/01	GOVI	06/05/2021	678.67	Call	GOVI	414,010.0000	41.4010	410,510.0000	41.0510	(0.845)	0	0	0
2020/10/01	GOVI	06/05/2021			GOVI	720.0710	720.0710	719.7210	719.7210	(0.049)	0.0000	0.0000	0
2020/10/01	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/01	GOVI	06/05/2021	678.68	Call	GOVI	413,910.0000	41.3910	410,410.0000	41.0410	(0.846)	0	0	0
2020/10/01	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/01	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/01	GOVI	06/05/2021	678.69	Call	GOVI	413,810.0000	41.3810	410,310.0000	41.0310	(0.846)	0	0	0
2020/10/01	GOVI	05/08/2021	719.14	Call	GOVI	86,630.0000	8.6630	83,080.0000	8.3080	(4.098)	0	0	0
2020/10/01	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/01	GOVI	05/08/2021			GOVI	727.8030	727.8030	727.4480	727.4480	(0.049)	0.0000	0.0000	0
2020/10/01	GOVI	05/08/2021	719.15	Call	GOVI	86,530.0000	8.6530	82,980.0000	8.2980	(4.103)	0	0	0
2020/10/01	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/01	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/01	GOVI	05/08/2021	719.13	Call	GOVI	86,730.0000	8.6730	83,180.0000	8.3180	(4.093)	0	0	0
2020/10/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/10/01	IGOV	05/11/2020			Index Future	255.1240	255.1240	255.0720	255.0720	(0.020)	0.0000	0.0000	1,201
2020/10/01	IGOV	04/02/2021			Index Future	257.7520	257.7520	257.6980	257.6980	(0.021)	0.0000	0.0000	0
2020/10/01	IGOV	06/05/2021			Index Future	260.5840	260.5840	260.5300	260.5300	(0.021)	0.0000	0.0000	0
2020/10/01	IGOV	05/08/2021			Index Future	263.4440	263.4440	263.3880	263.3880	(0.021)	0.0000	0.0000	0
2020/10/01	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/10/01	IS05	16/03/2021			Interest Rate Swap	92.1500	92.1500	92.1500	92.1500	0.000	0.0000	0.0000	0
2020/10/01	IS05	15/06/2021			Interest Rate Swap	90.2500	90.2500	90.2500	90.2500	0.000	0.0000	0.0000	0

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2020/10/01	IS05	21/09/2021			Interest Rate Swap	89.1400	89.1400	89.1300	89.1300	(0.011)	0.0000	0.0000	0
2020/10/01	IS05	21/12/2021			Interest Rate Swap	90.3400	90.3400	90.3400	90.3400	0.000	0.0000	0.0000	51
2020/10/01	IS05	15/03/2022			Interest Rate Swap	89.7000	89.7000	89.6900	89.6900	(0.011)	0.0000	0.0000	0
2020/10/01	IS05	21/06/2022			Interest Rate Swap	89.7500	89.7500	89.7400	89.7400	(0.011)	0.0000	0.0000	0
2020/10/01	IS05	20/09/2022			Interest Rate Swap	92.8400	92.8400	92.8300	92.8300	(0.011)	0.0000	0.0000	0
2020/10/01	IS05	20/12/2022			Interest Rate Swap	93.3100	93.3100	93.3000	93.3000	(0.011)	0.0000	0.0000	0
2020/10/01	IS05	22/03/2023			Interest Rate Swap	85.7000	85.7000	85.6800	85.6800	(0.023)	0.0000	0.0000	0
2020/10/01	IS05	20/06/2023			Interest Rate Swap	91.2700	91.2700	91.2200	91.2200	(0.055)	0.0000	0.0000	0
2020/10/01	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/10/01	IS10	17/12/2025			Interest Rate Swap	79.4100	79.4100	79.2900	79.2900	(0.151)	0.0000	0.0000	0
2020/10/01	IS10	16/03/2026			Interest Rate Swap	76.0300	76.0300	75.9000	75.9000	(0.171)	0.0000	0.0000	0
2020/10/01	IS10	15/06/2026			Interest Rate Swap	74.5500	74.5500	74.4000	74.4000	(0.201)	0.0000	0.0000	0
2020/10/01	IS10	21/09/2026			Interest Rate Swap	76.7200	76.7200	76.5500	76.5500	(0.222)	0.0000	0.0000	0
2020/10/01	IS10	21/12/2026			Interest Rate Swap	80.8700	80.8700	80.6900	80.6900	(0.223)	0.0000	0.0000	0
2020/10/01	IS10	15/03/2027			Interest Rate Swap	79.5000	79.5000	79.3000	79.3000	(0.252)	0.0000	0.0000	0
2020/10/01	IS10	21/06/2027			Interest Rate Swap	81.7400	81.7400	81.5200	81.5200	(0.269)	0.0000	0.0000	0
2020/10/01	IS10	20/09/2027			Interest Rate Swap	87.7100	87.7100	87.4800	87.4800	(0.262)	0.0000	0.0000	0
2020/10/01	IS10	20/12/2027			Interest Rate Swap	88.2700	88.2700	88.0300	88.0300	(0.272)	0.0000	0.0000	0
2020/10/01	IS10	22/03/2028			Interest Rate Swap	81.4300	81.4300	81.1900	81.1900	(0.295)	0.0000	0.0000	0
2020/10/01	IS10	20/06/2028			Interest Rate Swap	89.4400	89.4400	89.2000	89.2000	(0.268)	0.0000	0.0000	0
2020/10/01	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/10/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/10/01	JBAF	21/10/2020			Jibar Tradeable Future	3.3450	96.6550	3.3450	96.6550	0.000	0.0000	0.0000	0
2020/10/01	JBAF	18/11/2020			Jibar Tradeable Future	3.3400	96.6600	3.3500	96.6500	0.299	0.0000	0.0000	0
2020/10/01	JBAF	15/12/2020			Jibar Tradeable Future	3.2750	96.7250	3.2650	96.7350	(0.305)	0.0000	0.0000	30,010
2020/10/01	JBAF	20/01/2021			Jibar Tradeable Future	3.2600	96.7400	3.2700	96.7300	0.307	0.0000	0.0000	0
2020/10/01	JBAF	17/02/2021			Jibar Tradeable Future	3.2700	96.7300	3.2700	96.7300	0.000	0.0000	0.0000	0
2020/10/01	JBAF	17/03/2021			Jibar Tradeable Future	3.2800	96.7200	3.2900	96.7100	0.305	0.0000	0.0000	0
2020/10/01	JBAF	15/06/2021			Jibar Tradeable Future	3.3650	96.6350	3.3550	96.6450	(0.297)	0.0000	0.0000	0
2020/10/01	JBAF	15/09/2021			Jibar Tradeable Future	3.5200	96.4800	3.5400	96.4600	0.568	0.0000	0.0000	30,000
2020/10/01	JBAF	15/12/2021			Jibar Tradeable Future	3.6700	96.3300	3.6800	96.3200	0.272	0.0000	0.0000	0
2020/10/01	JBAF	16/03/2022			Jibar Tradeable Future	3.8250	96.1750	3.8550	96.1450	0.784	0.0000	0.0000	0
2020/10/01	JBAF	15/06/2022			Jibar Tradeable Future	4.1250	95.8750	4.1050	95.8950	(0.485)	0.0000	0.0000	0
2020/10/01	JBAF	21/09/2022			Jibar Tradeable Future	4.4750	95.5250	4.4800	95.5200	0.112	0.0000	0.0000	0
2020/10/01	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/01	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/01	R023	05/11/2020			Bond Future	4.5470	108.4412	4.5408	108.4550	(0.135)	0.0000	0.0000	34,495
2020/10/01	R023	05/11/2020	7.46	Call	Bond Future	6,334.4400	6.3344	6,348.2900	6.3483	0.219	0	0	0
2020/10/01	R023	05/11/2020	7.47	Call	Bond Future	6,355.3600	6.3554	6,369.2100	6.3692	0.218	0	0	0
2020/10/01	R023	05/11/2020	7.45	Call	Bond Future	6,313.5300	6.3135	6,327.3800	6.3274	0.219	0	0	0
2020/10/01	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/01	R023	04/02/2021	6.34	Call	Bond Future	3,403.4800	3.4035	3,416.6600	3.4167	0.387	0	0	0
2020/10/01	R023	04/02/2021	6.32	Put	Bond Future	9.7300	0.0097	9.2500	0.0093	(4.933)	0	0	0
2020/10/01	R023	04/02/2021			Bond Future	4.6178	109.5311	4.6110	109.5447	(0.147)	0.0000	0.0000	0

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2020/10/01	R023	04/02/2021	6.34	Put	Bond Future	9.0800	0.0091	8.6200	0.0086	(5.066)	0	0	0
2020/10/01	R023	04/02/2021	6.32	Call	Bond Future	3,365.5200	3.3655	3,378.6800	3.3787	0.391	0	0	0
2020/10/01	R023	04/02/2021	6.33	Put	Bond Future	9.4000	0.0094	8.9300	0.0089	(5.000)	0	0	0
2020/10/01	R023	04/02/2021	6.33	Call	Bond Future	3,384.5000	3.3845	3,397.6700	3.3977	0.389	0	0	0
2020/10/01	R023	06/05/2021	7.58	Call	Bond Future	5,022.0800	5.0221	5,035.4500	5.0355	0.266	0	0	0
2020/10/01	R023	06/05/2021			Bond Future	4.6559	106.8016	4.6483	106.8150	(0.163)	0.0000	0.0000	0
2020/10/01	R023	06/05/2021	7.56	Call	Bond Future	4,988.9100	4.9889	5,002.2800	5.0023	0.268	0	0	0
2020/10/01	R023	06/05/2021	7.56	Put	Bond Future	1.4900	0.0015	1.4200	0.0014	(4.698)	0	0	0
2020/10/01	R023	06/05/2021	7.58	Put	Bond Future	1.4000	0.0014	1.3300	0.0013	(5.000)	0	0	0
2020/10/01	R023	06/05/2021	7.57	Call	Bond Future	5,005.4900	5.0055	5,018.8600	5.0189	0.267	0	0	0
2020/10/01	R023	06/05/2021	7.57	Put	Bond Future	1.4400	0.0014	1.3700	0.0014	(4.861)	0	0	0
2020/10/01	R023	05/08/2021	5.30	Call	Bond Future	1,216.2800	1.2163	1,224.8800	1.2249	0.707	0	0	0
2020/10/01	R023	05/08/2021	5.29	Put	Bond Future	317.9100	0.3179	313.0000	0.3130	(1.544)	0	0	0
2020/10/01	R023	05/08/2021			Bond Future	4.7061	107.9609	4.6972	107.9744	(0.187)	0.0000	0.0000	0
2020/10/01	R023	05/08/2021	5.31	Call	Bond Future	1,227.5700	1.2276	1,236.2200	1.2362	0.705	0	0	0
2020/10/01	R023	05/08/2021	5.31	Put	Bond Future	310.2500	0.3102	305.4300	0.3054	(1.554)	0	0	0
2020/10/01	R023	05/08/2021	5.30	Put	Bond Future	314.0600	0.3141	309.1900	0.3092	(1.551)	0	0	0
2020/10/01	R023	05/08/2021	5.29	Call	Bond Future	1,205.0200	1.2050	1,213.5800	1.2136	0.710	0	0	0
2020/10/01	R035	05/11/2020	10.34	Put	Bond Future	6,208.9400	6.2089	6,238.8200	6.2388	0.481	0	0	0
2020/10/01	R035	05/11/2020			Bond Future	11.2672	84.9068	11.2746	84.8610	0.066	0.0000	0.0000	103,229
2020/10/01	R035	05/11/2020	10.33	Call	Bond Future	213.3200	0.2133	197.7800	0.1978	(7.285)	0	0	0
2020/10/01	R035	05/11/2020	10.33	Put	Bond Future	6,270.2700	6.2703	6,300.4800	6.3005	0.482	0	0	0
2020/10/01	R035	05/11/2020	10.34	Call	Bond Future	219.9900	0.2200	204.1200	0.2041	(7.214)	0	0	0
2020/10/01	R035	05/11/2020	10.32	Call	Bond Future	206.8100	0.2068	191.5900	0.1916	(7.359)	0	0	0
2020/10/01	R035	05/11/2020	10.32	Put	Bond Future	6,331.8400	6.3318	6,362.3700	6.3624	0.482	0	0	0
2020/10/01	R035	04/02/2021	10.14	Put	Bond Future	9,843.7000	9.8437	9,870.4100	9.8704	0.271	0	0	650
2020/10/01	R035	04/02/2021	11.14	Put	Bond Future	5,219.2800	5.2193	5,230.5700	5.2306	0.216	0	0	650
2020/10/01	R035	04/02/2021	10.05	Call	Bond Future	907.8000	0.9078	889.3600	0.8894	(2.031)	0	0	0
2020/10/01	R035	04/02/2021	10.04	Put	Bond Future	10,423.7600	10.4238	10,451.9100	10.4519	0.270	0	0	0
2020/10/01	R035	04/02/2021			Bond Future	11.5196	85.7601	11.5274	85.7137	0.068	0.0000	0.0000	0
2020/10/01	R035	04/02/2021	10.14	Call	Bond Future	1,010.4800	1.0105	990.7400	0.9907	(1.954)	0	0	0
2020/10/01	R035	04/02/2021	10.06	Call	Bond Future	918.8100	0.9188	900.2200	0.9002	(2.023)	0	0	0
2020/10/01	R035	04/02/2021	10.06	Put	Bond Future	10,306.3300	10.3063	10,334.1900	10.3342	0.270	0	0	0
2020/10/01	R035	04/02/2021	11.14	Call	Bond Future	2,919.4600	2.9195	2,884.3000	2.8843	(1.204)	0	0	0
2020/10/01	R035	04/02/2021	10.05	Put	Bond Future	10,364.9500	10.3649	10,392.9600	10.3930	0.270	0	0	0
2020/10/01	R035	04/02/2021	10.04	Call	Bond Future	896.9000	0.8969	878.6000	0.8786	(2.040)	0	0	0
2020/10/01	R035	06/05/2021	11.55	Call	Bond Future	4,195.0800	4.1951	4,161.1900	4.1612	(0.808)	0	0	0
2020/10/01	R035	06/05/2021	12.77	Call	Bond Future	8,212.7000	8.2127	8,169.4100	8.1694	(0.527)	0	0	0
2020/10/01	R035	06/05/2021	10.24	Put	Bond Future	11,010.0700	11.0101	11,038.1000	11.0381	0.255	0	0	0
2020/10/01	R035	06/05/2021	12.37	Call	Bond Future	6,767.6200	6.7676	6,726.7600	6.7268	(0.604)	0	0	0
2020/10/01	R035	06/05/2021	12.35	Put	Bond Future	3,437.3800	3.4374	3,443.8700	3.4439	0.189	0	0	0
2020/10/01	R035	06/05/2021			Bond Future	11.7655	82.2080	11.7738	82.1608	0.070	0.0000	0.0000	0
2020/10/01	R035	06/05/2021	12.37	Put	Bond Future	3,399.5200	3.3995	3,405.8600	3.4059	0.186	0	0	0
2020/10/01	R035	06/05/2021	12.35	Call	Bond Future	6,697.4300	6.6974	6,656.7200	6.6567	(0.608)	0	0	0
2020/10/01	R035	06/05/2021	11.55	Put	Bond Future	5,449.0900	5.4491	5,462.4000	5.4624	0.244	0	0	1,650
2020/10/01	R035	06/05/2021	12.77	Put	Bond Future	2,730.4000	2.7304	2,734.3100	2.7343	0.143	0	0	1,650
2020/10/01	R035	06/05/2021	10.24	Call	Bond Future	1,479.7200	1.4797	1,460.5500	1.4606	(1.296)	0	0	793

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2020/10/01	R035	06/05/2021	12.36	Put	Bond Future	3,418.5200	3.4185	3,424.9300	3.4249	0.188	0	0	0
2020/10/01	R035	06/05/2021	10.81	Put	Bond Future	8,177.4800	8.1775	8,199.1500	8.1991	0.265	0	0	0
2020/10/01	R035	06/05/2021	10.81	Call	Bond Future	2,392.0200	2.3920	2,366.4900	2.3665	(1.067)	0	0	1,650
2020/10/01	R035	06/05/2021	11.32	Call	Bond Future	3,579.4800	3.5795	3,548.0000	3.5480	(0.879)	0	0	0
2020/10/01	R035	06/05/2021	11.32	Put	Bond Future	6,203.7100	6.2037	6,219.4300	6.2194	0.253	0	0	793
2020/10/01	R035	06/05/2021	12.02	Call	Bond Future	5,587.2200	5.5872	5,549.0400	5.5490	(0.683)	0	0	0
2020/10/01	R035	06/05/2021	12.02	Put	Bond Future	4,143.1500	4.1431	4,152.1700	4.1522	0.218	0	0	793
2020/10/01	R035	06/05/2021	12.36	Call	Bond Future	6,732.6200	6.7326	6,691.8300	6.6918	(0.606)	0	0	0
2020/10/01	R035	05/08/2021	5.31	Call	Bond Future	0.9600	0.0010	0.9200	0.0009	(4.167)	0	0	0
2020/10/01	R035	05/08/2021			Bond Future	12.0299	83.1006	12.0385	83.0528	0.071	0.0000	0.0000	0
2020/10/01	R035	05/08/2021	5.29	Call	Bond Future	0.9200	0.0009	0.8800	0.0009	(4.348)	0	0	0
2020/10/01	R035	05/08/2021	5.29	Put	Bond Future	55,224.2800	55.2243	55,272.0700	55.2721	0.087	0	0	0
2020/10/01	R035	05/08/2021	5.31	Put	Bond Future	54,991.0300	54.9910	55,038.8200	55.0388	0.087	0	0	0
2020/10/01	R035	05/08/2021	5.30	Call	Bond Future	0.9400	0.0009	0.9000	0.0009	(4.255)	0	0	0
2020/10/01	R035	05/08/2021	5.30	Put	Bond Future	55,107.5900	55.1076	55,155.3800	55.1554	0.087	0	0	0
2020/10/01	R186	05/11/2020	8.65	Call	Bond Future	7,076.2800	7.0763	7,085.8800	7.0859	0.136	0	0	0
2020/10/01	R186	05/11/2020	8.64	Put	Bond Future	8.9600	0.0090	7.9000	0.0079	(11.830)	0	0	0
2020/10/01	R186	05/11/2020	7.50	Call	Bond Future	1,823.8600	1.8239	1,816.8400	1.8168	(0.385)	0	0	80
2020/10/01	R186	05/11/2020	8.00	Put	Bond Future	133.3100	0.1333	125.4100	0.1254	(5.926)	0	0	0
2020/10/01	R186	05/11/2020			Bond Future	7.2714	119.7634	7.2695	119.7740	(0.027)	0.0000	0.0000	89,157
2020/10/01	R186	05/11/2020	8.66	Call	Bond Future	7,125.0900	7.1251	7,134.7300	7.1347	0.135	0	0	0
2020/10/01	R186	05/11/2020	8.66	Put	Bond Future	8.0800	0.0081	7.1100	0.0071	(12.005)	0	0	0
2020/10/01	R186	05/11/2020	7.00	Put	Bond Future	1,971.6300	1.9716	1,950.9900	1.9510	(1.047)	0	0	0
2020/10/01	R186	05/11/2020	7.00	Call	Bond Future	512.1100	0.5121	502.0800	0.5021	(1.959)	0	0	1,200
2020/10/01	R186	05/11/2020	8.65	Put	Bond Future	8.5100	0.0085	7.5000	0.0075	(11.868)	0	0	0
2020/10/01	R186	05/11/2020	8.64	Call	Bond Future	7,027.4600	7.0275	7,037.0100	7.0370	0.136	0	0	0
2020/10/01	R186	05/11/2020	6.50	Put	Bond Future	4,274.5000	4.2745	4,260.2800	4.2603	(0.333)	0	0	0
2020/10/01	R186	05/11/2020	7.50	Put	Bond Future	612.6500	0.6127	595.0200	0.5950	(2.878)	0	0	0
2020/10/01	R186	05/11/2020	8.00	Call	Bond Future	3,938.7900	3.9388	3,941.5000	3.9415	0.069	0	0	1,200
2020/10/01	R186	05/11/2020	7.84	Put	Bond Future	224.7300	0.2247	213.8600	0.2139	(4.837)	0	0	0
2020/10/01	R186	05/11/2020	9.26	Put	Bond Future	0.2300	0.0002	0.1900	0.0002	(17.391)	0	0	3,500
2020/10/01	R186	05/11/2020	6.50	Call	Bond Future	65.2700	0.0653	61.6600	0.0617	(5.531)	0	0	80
2020/10/01	R186	05/11/2020	7.84	Call	Bond Future	3,208.2100	3.2082	3,207.9500	3.2080	(0.008)	0	0	3,500
2020/10/01	R186	05/11/2020	8.34	Put	Bond Future	37.5000	0.0375	34.2500	0.0342	(8.667)	0	0	0
2020/10/01	R186	05/11/2020	8.34	Call	Bond Future	5,564.6700	5.5647	5,572.0300	5.5720	0.132	0	0	3,500
2020/10/01	R186	05/11/2020	9.26	Call	Bond Future	10,020.4000	10.0204	10,030.9700	10.0310	0.105	0	0	0
2020/10/01	R186	04/02/2021	8.15	Call	Bond Future	4,500.3200	4.5003	4,500.0600	4.5001	(0.006)	0	0	0
2020/10/01	R186	04/02/2021			Bond Future	7.4523	115.6884	7.4502	115.6988	(0.027)	0.0000	0.0000	0
2020/10/01	R186	04/02/2021	8.15	Put	Bond Future	1,016.0100	1.0160	1,005.4100	1.0054	(1.043)	0	0	0
2020/10/01	R186	04/02/2021	8.00	Put	Bond Future	1,216.2500	1.2163	1,204.7900	1.2048	(0.942)	0	0	15,177
2020/10/01	R186	04/02/2021	8.16	Call	Bond Future	4,537.1000	4.5371	4,536.9000	4.5369	(0.004)	0	0	0
2020/10/01	R186	04/02/2021	8.17	Put	Bond Future	991.5700	0.9916	981.0900	0.9811	(1.057)	0	0	0
2020/10/01	R186	04/02/2021	8.00	Call	Bond Future	3,962.9200	3.9629	3,961.8000	3.9618	(0.028)	0	0	0
2020/10/01	R186	04/02/2021	8.16	Put	Bond Future	1,003.8400	1.0038	993.3000	0.9933	(1.050)	0	0	0
2020/10/01	R186	04/02/2021	8.17	Call	Bond Future	4,573.7600	4.5738	4,573.6200	4.5736	(0.003)	0	0	0
2020/10/01	R186	06/05/2021	10.77	Call	Bond Future	14,061.5800	14.0616	14,070.6000	14.0706	0.064	0	0	0
2020/10/01	R186	06/05/2021	10.76	Put	Bond Future	57.0500	0.0571	56.0100	0.0560	(1.823)	0	0	0

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2020/10/01	R186	06/05/2021			Bond Future	7.6349	116.9331	7.6329	116.9431	(0.027)	0.0000	0.0000	0
2020/10/01	R186	06/05/2021	10.78	Call	Bond Future	14,101.6500	14.1016	14,110.6900	14.1107	0.064	0	0	0
2020/10/01	R186	06/05/2021	10.78	Put	Bond Future	55.1200	0.0551	54.1100	0.0541	(1.832)	0	0	0
2020/10/01	R186	06/05/2021	10.77	Put	Bond Future	56.0800	0.0561	55.0500	0.0550	(1.837)	0	0	0
2020/10/01	R186	06/05/2021	10.76	Call	Bond Future	14,021.5000	14.0215	14,030.5100	14.0305	0.064	0	0	0
2020/10/01	R186	05/08/2021	8.61	Call	Bond Future	5,040.3300	5.0403	5,043.0000	5.0430	0.053	0	0	0
2020/10/01	R186	05/08/2021	8.62	Put	Bond Future	1,528.6000	1.5286	1,521.2400	1.5212	(0.481)	0	0	0
2020/10/01	R186	05/08/2021			Bond Future	7.8365	112.9212	7.8344	112.9313	(0.028)	0.0000	0.0000	0
2020/10/01	R186	05/08/2021	8.61	Put	Bond Future	1,541.0500	1.5410	1,533.6600	1.5337	(0.480)	0	0	0
2020/10/01	R186	05/08/2021	8.62	Call	Bond Future	5,072.2200	5.0722	5,074.9200	5.0749	0.053	0	0	0
2020/10/01	R186	05/08/2021	8.63	Call	Bond Future	5,104.1600	5.1042	5,106.9000	5.1069	0.054	0	0	0
2020/10/01	R186	05/08/2021	8.63	Put	Bond Future	1,516.2400	1.5162	1,508.9200	1.5089	(0.483)	0	0	0
2020/10/01	R197	05/11/2020			Bond Future	314.0362	314.0362	313.9265	313.9265	(0.035)	0.0000	0.0000	2,902
2020/10/01	R197	04/02/2021			Bond Future	309.4148	309.4148	309.3106	309.3106	(0.034)	0.0000	0.0000	0
2020/10/01	R197	06/05/2021			Bond Future	312.8168	312.8168	312.7103	312.7103	(0.034)	0.0000	0.0000	0
2020/10/01	R197	05/08/2021			Bond Future	308.2796	308.2796	308.1792	308.1792	(0.033)	0.0000	0.0000	0
2020/10/01	R202	05/11/2020			Bond Future	210.9466	210.9466	211.0395	211.0395	0.044	0.0000	0.0000	7,907
2020/10/01	R202	04/02/2021			Bond Future	208.9466	208.9466	209.0437	209.0437	0.046	0.0000	0.0000	0
2020/10/01	R202	06/05/2021			Bond Future	211.2437	211.2437	211.3413	211.3413	0.046	0.0000	0.0000	0
2020/10/01	R202	05/08/2021			Bond Future	209.3337	209.3337	209.4362	209.4362	0.049	0.0000	0.0000	0
2020/10/01	R208	05/11/2020	4.78	Call	Bond Future	533.3100	0.5333	508.0700	0.5081	(4.733)	0	0	0
2020/10/01	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/01	R208	05/11/2020			Bond Future	3.4020	102.0341	3.4669	102.0088	1.907	0.0000	0.0000	7,525
2020/10/01	R208	05/11/2020	4.79	Call	Bond Future	537.1600	0.5372	511.9200	0.5119	(4.699)	0	0	0
2020/10/01	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/01	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/01	R208	05/11/2020	4.77	Call	Bond Future	529.4600	0.5295	504.2200	0.5042	(4.767)	0	0	0
2020/10/01	R209	05/11/2020	10.02	Call	Bond Future	133.7000	0.1337	120.8400	0.1208	(9.619)	0	0	0
2020/10/01	R209	05/11/2020			Bond Future	11.0835	65.3726	11.0963	65.3040	0.116	0.0000	0.0000	27,594
2020/10/01	R209	05/11/2020	10.00	Call	Bond Future	125.4700	0.1255	113.2100	0.1132	(9.771)	0	0	0
2020/10/01	R209	05/11/2020	10.00	Put	Bond Future	6,298.3800	6.2984	6,354.7800	6.3548	0.895	0	0	0
2020/10/01	R209	05/11/2020	10.02	Put	Bond Future	6,185.1000	6.1851	6,240.9000	6.2409	0.902	0	0	0
2020/10/01	R209	05/11/2020	10.01	Call	Bond Future	129.5200	0.1295	116.9600	0.1170	(9.697)	0	0	0
2020/10/01	R209	05/11/2020	10.01	Put	Bond Future	6,241.6400	6.2416	6,297.7400	6.2977	0.899	0	0	0
2020/10/01	R209	04/02/2021	10.12	Put	Bond Future	7,769.2400	7.7692	7,810.7100	7.8107	0.534	0	0	0
2020/10/01	R209	04/02/2021			Bond Future	11.2987	66.0297	11.3121	65.9601	0.119	0.0000	0.0000	0
2020/10/01	R209	04/02/2021	10.11	Call	Bond Future	1,195.6800	1.1957	1,167.7400	1.1677	(2.337)	0	0	0
2020/10/01	R209	04/02/2021	10.11	Put	Bond Future	7,816.3400	7.8163	7,858.0000	7.8580	0.533	0	0	0
2020/10/01	R209	04/02/2021	10.12	Call	Bond Future	1,208.3300	1.2083	1,180.2000	1.1802	(2.328)	0	0	0
2020/10/01	R209	04/02/2021	10.10	Call	Bond Future	1,183.1200	1.1831	1,155.3700	1.1554	(2.345)	0	0	0
2020/10/01	R209	04/02/2021	10.10	Put	Bond Future	7,863.6000	7.8636	7,905.4500	7.9054	0.532	0	0	0
2020/10/01	R209	06/05/2021	12.25	Put	Bond Future	2,784.7300	2.7847	2,799.3200	2.7993	0.524	0	0	6,000
2020/10/01	R209	06/05/2021	12.23	Put	Bond Future	2,815.7800	2.8158	2,830.5800	2.8306	0.526	0	0	0
2020/10/01	R209	06/05/2021	12.22	Call	Bond Future	6,245.6300	6.2456	6,189.9700	6.1900	(0.891)	0	0	0

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2020/10/01	R209	06/05/2021			Bond Future	11.5144	63.5998	11.5284	63.5292	0.122	0.0000	0.0000	2,505
2020/10/01	R209	06/05/2021	10.25	Put	Bond Future	8,579.8500	8.5799	8,622.1300	8.6221	0.493	0	0	0
2020/10/01	R209	06/05/2021	10.25	Call	Bond Future	1,706.5300	1.7065	1,678.2500	1.6782	(1.657)	0	0	4,750
2020/10/01	R209	06/05/2021	11.25	Call	Bond Future	3,599.3800	3.5994	3,555.8100	3.5558	(1.210)	0	0	0
2020/10/01	R209	06/05/2021	11.25	Put	Bond Future	4,952.9500	4.9530	4,979.9400	4.9799	0.545	0	0	6,000
2020/10/01	R209	06/05/2021	12.25	Call	Bond Future	6,338.0600	6.3381	6,282.0900	6.2821	(0.883)	0	0	0
2020/10/01	R209	06/05/2021	12.23	Call	Bond Future	6,276.4600	6.2765	6,220.7000	6.2207	(0.888)	0	0	0
2020/10/01	R209	06/05/2021	12.22	Put	Bond Future	2,831.3500	2.8313	2,846.2500	2.8463	0.526	0	0	0
2020/10/01	R209	06/05/2021	12.24	Call	Bond Future	6,307.3400	6.3073	6,251.4700	6.2515	(0.886)	0	0	0
2020/10/01	R209	06/05/2021	12.24	Put	Bond Future	2,800.3000	2.8003	2,814.9900	2.8150	0.525	0	0	0
2020/10/01	R209	05/08/2021	11.81	Put	Bond Future	4,360.8100	4.3608	4,385.9100	4.3859	0.576	0	0	0
2020/10/01	R209	05/08/2021			Bond Future	11.7410	64.2904	11.7555	64.2190	0.124	0.0000	0.0000	0
2020/10/01	R209	05/08/2021	11.80	Call	Bond Future	4,672.2700	4.6723	4,626.1300	4.6261	(0.988)	0	0	0
2020/10/01	R209	05/08/2021	11.80	Put	Bond Future	4,383.9600	4.3840	4,409.1900	4.4092	0.576	0	0	0
2020/10/01	R209	05/08/2021	11.81	Call	Bond Future	4,697.7500	4.6977	4,651.4800	4.6515	(0.985)	0	0	0
2020/10/01	R209	05/08/2021	11.79	Call	Bond Future	4,646.8500	4.6469	4,600.8300	4.6008	(0.990)	0	0	0
2020/10/01	R209	05/08/2021	11.79	Put	Bond Future	4,407.2300	4.4072	4,432.5800	4.4326	0.575	0	0	0
2020/10/01	R210	05/11/2020			Bond Future	186.8099	186.8099	186.5145	186.5145	(0.158)	0.0000	0.0000	2,230
2020/10/01	R210	04/02/2021			Bond Future	188.7336	188.7336	188.4346	188.4346	(0.158)	0.0000	0.0000	0
2020/10/01	R210	06/05/2021			Bond Future	188.0934	188.0934	187.7931	187.7931	(0.160)	0.0000	0.0000	0
2020/10/01	R210	05/08/2021			Bond Future	190.1796	190.1796	189.8759	189.8759	(0.160)	0.0000	0.0000	0
2020/10/01	R212	05/11/2020			Bond Future	169.7198	169.7198	169.7552	169.7552	0.021	0.0000	0.0000	6,889
2020/10/01	R212	04/02/2021			Bond Future	169.1683	169.1683	169.2057	169.2057	0.022	0.0000	0.0000	0
2020/10/01	R212	06/05/2021			Bond Future	171.0283	171.0283	171.0656	171.0656	0.022	0.0000	0.0000	0
2020/10/01	R212	05/08/2021			Bond Future	170.5925	170.5925	170.6322	170.6322	0.023	0.0000	0.0000	0
2020/10/01	R213	05/11/2020	9.60	Put	Bond Future	2,902.9600	2.9030	2,795.8900	2.7959	(3.688)	0	0	0
2020/10/01	R213	05/11/2020	9.59	Call	Bond Future	654.9400	0.6549	672.9800	0.6730	2.754	0	0	0
2020/10/01	R213	05/11/2020			Bond Future	9.9971	82.3449	9.9744	82.4705	(0.227)	0.0000	0.0000	16,416
2020/10/01	R213	05/11/2020	9.60	Call	Bond Future	671.5100	0.6715	690.0300	0.6900	2.758	0	0	0
2020/10/01	R213	05/11/2020	9.59	Put	Bond Future	2,943.6200	2.9436	2,836.0700	2.8361	(3.654)	0	0	0
2020/10/01	R213	05/11/2020	9.61	Call	Bond Future	688.3500	0.6883	707.3700	0.7074	2.763	0	0	0
2020/10/01	R213	05/11/2020	9.61	Put	Bond Future	2,862.6200	2.8626	2,756.0500	2.7561	(3.723)	0	0	0
2020/10/01	R213	04/02/2021	9.40	Call	Bond Future	1,466.6700	1.4667	1,494.5200	1.4945	1.899	0	0	0
2020/10/01	R213	04/02/2021	9.39	Put	Bond Future	6,068.9900	6.0690	5,969.9300	5.9699	(1.632)	0	0	0
2020/10/01	R213	04/02/2021			Bond Future	10.2224	83.1725	10.1988	83.2991	(0.231)	0.0000	0.0000	0
2020/10/01	R213	04/02/2021	9.41	Call	Bond Future	1,483.2200	1.4832	1,511.3500	1.5113	1.897	0	0	0
2020/10/01	R213	04/02/2021	9.41	Put	Bond Future	5,986.8000	5.9868	5,888.2800	5.8883	(1.646)	0	0	0
2020/10/01	R213	04/02/2021	9.40	Put	Bond Future	6,027.7200	6.0277	5,928.9200	5.9289	(1.639)	0	0	0
2020/10/01	R213	04/02/2021	9.39	Call	Bond Future	1,450.4100	1.4504	1,478.0000	1.4780	1.902	0	0	0
2020/10/01	R213	06/05/2021	11.91	Put	Bond Future	1,435.6900	1.4357	1,400.6100	1.4006	(2.443)	0	0	0
2020/10/01	R213	06/05/2021			Bond Future	10.4418	80.5378	10.4172	80.6655	(0.235)	0.0000	0.0000	0
2020/10/01	R213	06/05/2021	11.90	Call	Bond Future	8,559.2000	8.5592	8,651.6100	8.6516	1.080	0	0	0
2020/10/01	R213	06/05/2021	11.90	Put	Bond Future	1,447.6900	1.4477	1,412.4000	1.4124	(2.438)	0	0	0
2020/10/01	R213	06/05/2021	11.91	Call	Bond Future	8,592.9800	8.5930	8,685.6000	8.6856	1.078	0	0	0
2020/10/01	R213	06/05/2021	11.89	Call	Bond Future	8,525.4700	8.5255	8,617.6700	8.6177	1.081	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/01	R213	06/05/2021	11.89	Put	Bond Future	1,459.7800	1.4598	1,424.2800	1.4243	(2.432)	0	0	0
2020/10/01	R213	05/08/2021	10.85	Call	Bond Future	4,648.2500	4.6482	4,713.7700	4.7138	1.410	0	0	0
2020/10/01	R213	05/08/2021	10.84	Put	Bond Future	3,815.5600	3.8156	3,751.8400	3.7518	(1.670)	0	0	0
2020/10/01	R213	05/08/2021			Bond Future	10.6786	81.4121	10.6529	81.5411	(0.240)	0.0000	0.0000	0
2020/10/01	R213	05/08/2021	10.86	Call	Bond Future	4,675.4200	4.6754	4,741.1900	4.7412	1.407	0	0	0
2020/10/01	R213	05/08/2021	10.86	Put	Bond Future	3,770.8000	3.7708	3,707.5700	3.7076	(1.677)	0	0	0
2020/10/01	R213	05/08/2021	10.85	Put	Bond Future	3,793.1300	3.7931	3,729.6500	3.7296	(1.674)	0	0	0
2020/10/01	R213	05/08/2021	10.84	Call	Bond Future	4,621.1400	4.6211	4,686.4200	4.6864	1.413	0	0	0
2020/10/01	R214	05/11/2020	10.26	Put	Bond Future	6,473.4800	6.4735	6,606.3100	6.6063	2.052	0	0	0
2020/10/01	R214	05/11/2020			Bond Future	11.3483	63.0741	11.3764	62.9228	0.248	0.0000	0.0000	17,572
2020/10/01	R214	05/11/2020	10.25	Call	Bond Future	129.2200	0.1292	111.2600	0.1113	(13.899)	0	0	0
2020/10/01	R214	05/11/2020	10.25	Put	Bond Future	6,532.3200	6.5323	6,665.6000	6.6656	2.040	0	0	0
2020/10/01	R214	05/11/2020	10.26	Call	Bond Future	133.3700	0.1334	114.9600	0.1150	(13.804)	0	0	0
2020/10/01	R214	05/11/2020	10.24	Call	Bond Future	125.2300	0.1252	107.7000	0.1077	(13.998)	0	0	0
2020/10/01	R214	05/11/2020	10.23	Put	Bond Future	6,591.4200	6.5914	6,725.1300	6.7251	2.029	0	0	0
2020/10/01	R214	04/02/2021	10.33	Call	Bond Future	1,191.4600	1.1915	1,143.7300	1.1437	(4.006)	0	0	0
2020/10/01	R214	04/02/2021			Bond Future	11.5634	63.7080	11.5927	63.5550	0.254	0.0000	0.0000	0
2020/10/01	R214	04/02/2021	10.31	Call	Bond Future	1,166.3100	1.1663	1,119.2900	1.1193	(4.032)	0	0	0
2020/10/01	R214	04/02/2021	10.31	Put	Bond Future	8,327.4600	8.3275	8,433.3700	8.4334	1.272	0	0	0
2020/10/01	R214	04/02/2021	10.33	Put	Bond Future	8,227.9900	8.2280	8,333.1900	8.3332	1.279	0	0	0
2020/10/01	R214	04/02/2021	10.32	Call	Bond Future	1,178.8400	1.1788	1,131.4600	1.1315	(4.019)	0	0	0
2020/10/01	R214	04/02/2021	10.32	Put	Bond Future	8,277.6400	8.2776	8,383.1900	8.3832	1.275	0	0	0
2020/10/01	R214	06/05/2021	12.26	Call	Bond Future	5,701.3600	5.7014	5,595.7300	5.5957	(1.853)	0	0	0
2020/10/01	R214	06/05/2021	12.25	Put	Bond Future	3,321.4100	3.3214	3,370.7900	3.3708	1.487	0	0	0
2020/10/01	R214	06/05/2021			Bond Future	11.7715	61.1161	11.8021	60.9613	0.260	0.0000	0.0000	0
2020/10/01	R214	06/05/2021	12.27	Call	Bond Future	5,731.2500	5.7313	5,625.3700	5.6254	(1.847)	0	0	0
2020/10/01	R214	06/05/2021	12.27	Put	Bond Future	3,286.0200	3.2860	3,334.9100	3.3349	1.488	0	0	0
2020/10/01	R214	06/05/2021	12.26	Put	Bond Future	3,303.5700	3.3036	3,352.7100	3.3527	1.487	0	0	0
2020/10/01	R214	06/05/2021	12.25	Call	Bond Future	5,671.6900	5.6717	5,566.3000	5.5663	(1.858)	0	0	0
2020/10/01	R214	05/08/2021	12.01	Call	Bond Future	4,677.3200	4.6773	4,585.6800	4.5857	(1.959)	0	0	0
2020/10/01	R214	05/08/2021			Bond Future	11.9935	61.7797	12.0254	61.6232	0.266	0.0000	0.0000	0
2020/10/01	R214	05/08/2021	12.01	Put	Bond Future	4,596.1900	4.5962	4,661.0900	4.6611	1.412	0	0	0
2020/10/01	R214	05/08/2021	12.03	Put	Bond Future	4,548.6200	4.5486	4,612.9900	4.6130	1.415	0	0	0
2020/10/01	R214	05/08/2021	12.02	Call	Bond Future	4,702.6700	4.7027	4,610.7600	4.6108	(1.954)	0	0	0
2020/10/01	R214	05/08/2021	12.02	Put	Bond Future	4,572.4600	4.5725	4,637.0900	4.6371	1.413	0	0	0
2020/10/01	R214	05/08/2021	12.03	Call	Bond Future	4,727.8500	4.7279	4,635.6800	4.6357	(1.950)	0	0	0
2020/10/01	R248	05/11/2020	10.03	Call	Bond Future	19.9600	0.0200	14.3900	0.0144	(27.906)	0	0	0
2020/10/01	R248	05/11/2020	10.02	Put	Bond Future	11,884.7300	11.8847	12,223.5400	12.2235	2.851	0	0	0
2020/10/01	R248	05/11/2020			Bond Future	11.6339	78.0286	11.6874	77.6844	0.460	0.0000	0.0000	112,431
2020/10/01	R248	05/11/2020	10.04	Call	Bond Future	20.8400	0.0208	15.0600	0.0151	(27.735)	0	0	0
2020/10/01	R248	05/11/2020	10.04	Put	Bond Future	11,719.8900	11.7199	12,058.2800	12.0583	2.887	0	0	0
2020/10/01	R248	05/11/2020	11.00	Put	Bond Future	4,841.7600	4.8418	5,101.5300	5.1015	5.365	0	0	0
2020/10/01	R248	05/11/2020	11.00	Call	Bond Future	537.5500	0.5376	453.1500	0.4531	(15.701)	0	0	950
2020/10/01	R248	05/11/2020	10.00	Put	Bond Future	12,050.2400	12.0502	12,389.4500	12.3894	2.815	0	0	0
2020/10/01	R248	05/11/2020	10.00	Call	Bond Future	17.5100	0.0175	12.5500	0.0125	(28.327)	0	0	950
2020/10/01	R248	05/11/2020	10.03	Put	Bond Future	11,802.2200	11.8022	12,140.8200	12.1408	2.869	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/01	R248	05/11/2020	10.02	Call	Bond Future	19.1100	0.0191	13.7500	0.0138	(28.048)	0	0	0
2020/10/01	R248	04/02/2021	10.75	Call	Bond Future	1,412.1800	1.4122	1,314.0500	1.3141	(6.949)	0	0	2,590
2020/10/01	R248	04/02/2021	10.47	Put	Bond Future	10,718.0100	10.7180	10,989.2000	10.9892	2.530	0	0	0
2020/10/01	R248	04/02/2021	10.46	Call	Bond Future	1,002.0500	1.0020	926.0800	0.9261	(7.581)	0	0	0
2020/10/01	R248	04/02/2021			Bond Future	11.8648	78.8128	11.9208	78.4650	0.472	0.0000	0.0000	0
2020/10/01	R248	04/02/2021	10.75	Put	Bond Future	8,994.5800	8.9946	9,244.3300	9.2443	2.777	0	0	0
2020/10/01	R248	04/02/2021	11.50	Put	Bond Future	5,449.0300	5.4490	5,631.2300	5.6312	3.344	0	0	0
2020/10/01	R248	04/02/2021	11.50	Call	Bond Future	3,109.4400	3.1094	2,943.7600	2.9438	(5.328)	0	0	2,590
2020/10/01	R248	04/02/2021	10.47	Call	Bond Future	1,014.5800	1.0146	937.8900	0.9379	(7.559)	0	0	0
2020/10/01	R248	04/02/2021	10.46	Put	Bond Future	10,783.0000	10.7830	11,054.9100	11.0549	2.522	0	0	0
2020/10/01	R248	04/02/2021	10.48	Call	Bond Future	1,027.2100	1.0272	949.8000	0.9498	(7.536)	0	0	0
2020/10/01	R248	04/02/2021	10.48	Put	Bond Future	10,653.2500	10.6533	10,923.7200	10.9237	2.539	0	0	0
2020/10/01	R248	06/05/2021	12.36	Call	Bond Future	6,021.1600	6.0212	5,805.9300	5.8059	(3.575)	0	0	0
2020/10/01	R248	06/05/2021			Bond Future	12.0890	75.2491	12.1476	74.8972	0.485	0.0000	0.0000	0
2020/10/01	R248	06/05/2021	12.34	Call	Bond Future	5,954.3900	5.9544	5,740.3900	5.7404	(3.594)	0	0	0
2020/10/01	R248	06/05/2021	12.34	Put	Bond Future	4,468.2300	4.4682	4,606.1400	4.6061	3.086	0	0	0
2020/10/01	R248	06/05/2021	12.36	Put	Bond Future	4,418.9100	4.4189	4,555.5900	4.5556	3.093	0	0	0
2020/10/01	R248	06/05/2021	12.35	Call	Bond Future	5,987.7500	5.9877	5,773.1300	5.7731	(3.584)	0	0	0
2020/10/01	R248	06/05/2021	12.35	Put	Bond Future	4,443.5000	4.4435	4,580.7900	4.5808	3.090	0	0	0
2020/10/01	R248	05/08/2021	12.51	Put	Bond Future	4,884.4000	4.8844	5,031.9800	5.0320	3.021	0	0	0
2020/10/01	R248	05/08/2021			Bond Future	12.3294	76.0662	12.3908	75.7104	0.498	0.0000	0.0000	0
2020/10/01	R248	05/08/2021	12.51	Call	Bond Future	5,921.7900	5.9218	5,713.5700	5.7136	(3.516)	0	0	0
2020/10/01	R248	05/08/2021	12.52	Call	Bond Future	5,953.4400	5.9534	5,744.6400	5.7446	(3.507)	0	0	0
2020/10/01	R248	05/08/2021	12.50	Put	Bond Future	4,909.5200	4.9095	5,057.7000	5.0577	3.018	0	0	0
2020/10/01	R248	05/08/2021	12.52	Put	Bond Future	4,859.4100	4.8594	5,006.4100	5.0064	3.025	0	0	0
2020/10/01	R248	05/08/2021	12.50	Call	Bond Future	5,890.1800	5.8902	5,682.5600	5.6826	(3.525)	0	0	0

Total

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