



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 04/11/2020 TO 04/11/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	2025	05/11/2020		Bond Future	144.8075	144.8075	144.7072	144.7072	(0.069)	0.0000	0.0000	2,483
2020/11/04	2025	04/02/2021		Bond Future	144.7459	144.7459	144.6427	144.6427	(0.071)	0.0000	0.0000	3,379

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/04	2025	06/05/2021			Bond Future	146.3157	146.3157	146.2095	146.2095	(0.073)	0.0000	0.0000	0
2020/11/04	2025	05/08/2021			Bond Future	146.4030	146.4030	146.2951	146.2951	(0.074)	0.0000	0.0000	0
2020/11/04	2025	04/11/2021			Bond Future	147.8998	147.8998	147.7914	147.7914	(0.073)	0.0000	0.0000	0
2020/11/04	2029	05/11/2020			Bond Future	100.0503	100.0503	100.0334	100.0334	(0.017)	0.0000	0.0000	1,106
2020/11/04	2029	04/02/2021			Bond Future	101.0483	101.0483	101.0299	101.0299	(0.018)	0.0000	0.0000	4,910
2020/11/04	2029	06/05/2021			Bond Future	101.0064	101.0064	100.9866	100.9866	(0.020)	0.0000	0.0000	0
2020/11/04	2029	05/08/2021			Bond Future	102.1217	102.1217	102.1012	102.1012	(0.020)	0.0000	0.0000	0
2020/11/04	2029	04/11/2021			Bond Future	102.0178	102.0178	101.9975	101.9975	(0.020)	0.0000	0.0000	0
2020/11/04	2030	05/11/2020	9.39	Put	Bond Future	138.7200	0.1387	20.0400	0.0200	(85.554)	0	0	0
2020/11/04	2030	05/11/2020	9.38	Call	Bond Future	561.7400	0.5617	791.3700	0.7914	40.878	0	0	0
2020/11/04	2030	05/11/2020	9.66	Put	Bond Future	1.9100	0.0019	0.0000	0.0000	(100.000)	0	0	5,500
2020/11/04	2030	05/11/2020	9.60	Put	Bond Future	6.0600	0.0061	0.0400	0.0000	(99.340)	0	0	3,000
2020/11/04	2030	05/11/2020	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2020/11/04	2030	05/11/2020	8.10	Put	Bond Future	7,350.8200	7.3508	6,990.6500	6.9907	(4.900)	0	0	0
2020/11/04	2030	05/11/2020	8.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/11/04	2030	05/11/2020	10.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2020/11/04	2030	05/11/2020			Bond Future	9.3095	94.2059	9.2474	94.5661	(0.668)	0.0000	0.0000	64,334
2020/11/04	2030	05/11/2020	9.99	Call	Bond Future	3,826.3500	3.8263	4,186.5200	4.1865	9.413	0	0	0
2020/11/04	2030	05/11/2020	8.85	Put	Bond Future	2,706.8700	2.7069	2,346.6500	2.3466	(13.308)	0	0	0
2020/11/04	2030	05/11/2020	8.85	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	3,000
2020/11/04	2030	05/11/2020	9.61	Call	Bond Future	1,720.9300	1.7209	2,076.0900	2.0761	20.638	0	0	0
2020/11/04	2030	05/11/2020	9.61	Put	Bond Future	5.0400	0.0050	0.0300	0.0000	(99.405)	0	0	3,000
2020/11/04	2030	05/11/2020	8.34	Put	Bond Future	5,833.3400	5.8333	5,473.1700	5.4732	(6.174)	0	0	0
2020/11/04	2030	05/11/2020	8.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2020/11/04	2030	05/11/2020	9.04	Put	Bond Future	1,581.6600	1.5817	1,218.3100	1.2183	(22.973)	0	0	0
2020/11/04	2030	05/11/2020	9.04	Call	Bond Future	6.4800	0.0065	3.3000	0.0033	(49.074)	0	0	1,000
2020/11/04	2030	05/11/2020	9.39	Call	Bond Future	602.5300	0.6025	844.0200	0.8440	40.079	0	0	0
2020/11/04	2030	05/11/2020	9.38	Put	Bond Future	155.3800	0.1554	24.8400	0.0248	(84.013)	0	0	0
2020/11/04	2030	05/11/2020	9.66	Call	Bond Future	1,999.2400	1.9992	2,357.5000	2.3575	17.920	0	0	0
2020/11/04	2030	05/11/2020	9.60	Call	Bond Future	1,665.5200	1.6655	2,019.6700	2.0197	21.264	0	0	0
2020/11/04	2030	05/11/2020	9.49	Call	Bond Future	1,072.9800	1.0730	1,397.4700	1.3975	30.242	0	0	0
2020/11/04	2030	05/11/2020	8.36	Put	Bond Future	5,708.2400	5.7082	5,348.0700	5.3481	(6.310)	0	0	0
2020/11/04	2030	05/11/2020	9.86	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	14,160
2020/11/04	2030	05/11/2020	8.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/11/04	2030	05/11/2020	8.73	Put	Bond Future	3,430.7000	3.4307	3,070.5300	3.0705	(10.498)	0	0	0
2020/11/04	2030	05/11/2020	9.23	Put	Bond Future	598.1500	0.5981	282.6100	0.2826	(52.753)	0	0	0
2020/11/04	2030	05/11/2020	10.06	Call	Bond Future	4,208.0500	4.2081	4,568.2200	4.5682	8.559	0	0	0
2020/11/04	2030	05/11/2020	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2020/11/04	2030	05/11/2020	9.40	Call	Bond Future	644.6600	0.6447	897.4300	0.8974	39.210	0	0	0
2020/11/04	2030	05/11/2020	9.40	Put	Bond Future	123.4500	0.1235	16.0500	0.0161	(86.999)	0	0	0
2020/11/04	2030	05/11/2020	9.49	Put	Bond Future	37.2500	0.0373	1.5700	0.0016	(95.785)	0	0	2,500
2020/11/04	2030	05/11/2020	9.65	Call	Bond Future	1,943.4600	1.9435	2,301.3100	2.3013	18.413	0	0	0
2020/11/04	2030	05/11/2020	9.65	Put	Bond Future	2.3300	0.0023	0.0100	0.0000	(99.571)	0	0	2,500
2020/11/04	2030	05/11/2020	8.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	14,160
2020/11/04	2030	05/11/2020	8.86	Put	Bond Future	2,646.8800	2.6469	2,286.6500	2.2866	(13.610)	0	0	0
2020/11/04	2030	05/11/2020	8.86	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	14,160

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2020/11/04	2030	05/11/2020	9.86	Call	Bond Future	3,111.7100	3.1117	3,471.8600	3.4719	11.574	0	0	0
2020/11/04	2030	05/11/2020	9.23	Call	Bond Future	137.1000	0.1371	181.7300	0.1817	32.553	0	0	0
2020/11/04	2030	05/11/2020	10.47	Call	Bond Future	6,400.7000	6.4007	6,760.8700	6.7609	5.627	0	0	0
2020/11/04	2030	05/11/2020	10.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/11/04	2030	05/11/2020	8.53	Put	Bond Future	4,653.1700	4.6532	4,293.0000	4.2930	(7.740)	0	0	0
2020/11/04	2030	05/11/2020	8.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	9,414
2020/11/04	2030	05/11/2020	9.03	Put	Bond Future	1,639.5600	1.6396	1,276.5800	1.2766	(22.139)	0	0	0
2020/11/04	2030	05/11/2020	9.03	Call	Bond Future	5.2600	0.0053	2.4500	0.0025	(53.422)	0	0	9,414
2020/11/04	2030	05/11/2020	10.37	Call	Bond Future	5,872.6100	5.8726	6,232.7800	6.2328	6.133	0	0	0
2020/11/04	2030	04/02/2021	9.20	Put	Bond Future	3,573.0800	3.5731	3,343.7900	3.3438	(6.417)	0	0	0
2020/11/04	2030	04/02/2021	8.20	Put	Bond Future	8,154.3900	8.1544	7,827.0300	7.8270	(4.015)	0	0	0
2020/11/04	2030	04/02/2021	9.12	Call	Bond Future	1,546.0800	1.5461	1,668.8100	1.6688	7.938	0	0	1,000
2020/11/04	2030	04/02/2021	8.36	Call	Bond Future	446.3300	0.4463	491.7900	0.4918	10.185	0	0	800
2020/11/04	2030	04/02/2021	9.16	Call	Bond Future	1,632.4800	1.6325	1,760.4800	1.7605	7.841	0	0	0
2020/11/04	2030	04/02/2021	9.15	Put	Bond Future	3,749.1300	3.7491	3,513.3000	3.5133	(6.290)	0	0	0
2020/11/04	2030	04/02/2021			Bond Future	9.5270	91.1184	9.4623	91.4808	(0.679)	0.0000	0.0000	108,658
2020/11/04	2030	04/02/2021	8.20	Call	Bond Future	330.9800	0.3310	366.0400	0.3660	10.593	0	0	1,600
2020/11/04	2030	04/02/2021	8.37	Put	Bond Future	7,228.3200	7.2283	6,912.0800	6.9121	(4.375)	0	0	0
2020/11/04	2030	04/02/2021	8.37	Call	Bond Future	454.4800	0.4545	500.6600	0.5007	10.161	0	0	1,000
2020/11/04	2030	04/02/2021	9.17	Call	Bond Future	1,654.6200	1.6546	1,783.8500	1.7838	7.810	0	0	0
2020/11/04	2030	04/02/2021	9.17	Put	Bond Future	3,677.9900	3.6780	3,444.8000	3.4448	(6.340)	0	0	0
2020/11/04	2030	04/02/2021	9.20	Call	Bond Future	1,721.9800	1.7220	1,855.1100	1.8551	7.731	0	0	1,600
2020/11/04	2030	04/02/2021	9.12	Put	Bond Future	3,857.4800	3.8575	3,617.7900	3.6178	(6.214)	0	0	0
2020/11/04	2030	04/02/2021	8.36	Put	Bond Future	7,281.5100	7.2815	6,964.5500	6.9646	(4.353)	0	0	0
2020/11/04	2030	04/02/2021	9.16	Put	Bond Future	3,713.3600	3.7134	3,478.9400	3.4789	(6.313)	0	0	0
2020/11/04	2030	04/02/2021	9.15	Call	Bond Future	1,610.6900	1.6107	1,737.2800	1.7373	7.859	0	0	0
2020/11/04	2030	04/02/2021	8.86	Put	Bond Future	4,881.8600	4.8819	4,611.7400	4.6117	(5.533)	0	0	0
2020/11/04	2030	04/02/2021	8.86	Call	Bond Future	1,053.8900	1.0539	1,146.1900	1.1462	8.758	0	0	800
2020/11/04	2030	04/02/2021	10.20	Call	Bond Future	4,864.9500	4.8650	5,116.6600	5.1167	5.174	0	0	0
2020/11/04	2030	04/02/2021	10.20	Put	Bond Future	1,203.9500	1.2039	1,093.2400	1.0932	(9.196)	0	0	1,800
2020/11/04	2030	06/05/2021	9.27	Call	Bond Future	2,143.8000	2.1438	2,268.8400	2.2688	5.833	0	0	300
2020/11/04	2030	06/05/2021	10.95	Put	Bond Future	1,213.0900	1.2131	1,117.4000	1.1174	(7.888)	0	0	300
2020/11/04	2030	06/05/2021	10.04	Put	Bond Future	2,616.9800	2.6170	2,449.7500	2.4497	(6.390)	0	0	0
2020/11/04	2030	06/05/2021	9.15	Call	Bond Future	1,891.4600	1.8915	2,005.4100	2.0054	6.024	0	0	0
2020/11/04	2030	06/05/2021	11.69	Call	Bond Future	10,287.9100	10.2879	10,601.3000	10.6013	3.046	0	0	0
2020/11/04	2030	06/05/2021	11.70	Put	Bond Future	528.4600	0.5285	477.2200	0.4772	(9.696)	0	0	0
2020/11/04	2030	06/05/2021			Bond Future	9.7454	92.0854	9.6780	92.4505	(0.692)	0.0000	0.0000	0
2020/11/04	2030	06/05/2021	8.77	Put	Bond Future	6,698.5500	6.6986	6,414.6700	6.4147	(4.238)	0	0	0
2020/11/04	2030	06/05/2021	8.77	Call	Bond Future	1,222.7600	1.2228	1,303.9800	1.3040	6.642	0	0	300
2020/11/04	2030	06/05/2021	10.74	Call	Bond Future	6,666.1400	6.6661	6,920.2000	6.9202	3.811	0	0	0
2020/11/04	2030	06/05/2021	10.74	Put	Bond Future	1,494.8300	1.4948	1,383.7900	1.3838	(7.428)	0	0	0
2020/11/04	2030	06/05/2021	9.27	Put	Bond Future	4,760.3400	4.7603	4,520.2800	4.5203	(5.043)	0	0	0
2020/11/04	2030	06/05/2021	10.95	Call	Bond Future	7,426.2500	7.4263	7,695.6600	7.6957	3.628	0	0	0
2020/11/04	2030	06/05/2021	7.97	Call	Bond Future	438.0300	0.4380	471.2800	0.4713	7.591	0	0	700
2020/11/04	2030	06/05/2021	10.04	Call	Bond Future	4,190.6700	4.1907	4,388.5400	4.3885	4.722	0	0	0
2020/11/04	2030	06/05/2021	9.15	Put	Bond Future	5,184.0300	5.1840	4,932.8800	4.9329	(4.845)	0	0	0
2020/11/04	2030	06/05/2021	9.92	Call	Bond Future	3,822.6900	3.8227	4,009.4700	4.0095	4.886	0	0	0
2020/11/04	2030	06/05/2021	11.69	Put	Bond Future	534.7800	0.5348	483.0700	0.4831	(9.669)	0	0	0

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2020/11/04	2030	06/05/2021	11.70	Call	Bond Future	10,328.0700	10.3281	10,641.9300	10.6419	3.039	0	0	0
2020/11/04	2030	06/05/2021	9.22	Call	Bond Future	2,036.5400	2.0365	2,156.9400	2.1569	5.912	0	0	0
2020/11/04	2030	06/05/2021	9.22	Put	Bond Future	4,933.9900	4.9340	4,689.2900	4.6893	(4.959)	0	0	700
2020/11/04	2030	06/05/2021	7.97	Put	Bond Future	10,729.2700	10.7293	10,397.4200	10.3974	(3.093)	0	0	0
2020/11/04	2030	06/05/2021	9.92	Put	Bond Future	2,885.6000	2.8856	2,707.2800	2.7073	(6.180)	0	0	700
2020/11/04	2030	06/05/2021	11.71	Call	Bond Future	10,368.2500	10.3683	10,682.5800	10.6826	3.032	0	0	0
2020/11/04	2030	06/05/2021	11.71	Put	Bond Future	522.2000	0.5222	471.4300	0.4714	(9.722)	0	0	0
2020/11/04	2030	05/08/2021	12.10	Call	Bond Future	10,796.6400	10.7966	11,139.9500	11.1399	3.180	0	0	0
2020/11/04	2030	05/08/2021	10.42	Put	Bond Future	2,589.5600	2.5896	2,485.1800	2.4852	(4.031)	0	0	0
2020/11/04	2030	05/08/2021	10.41	Call	Bond Future	4,799.8900	4.7999	5,063.4400	5.0634	5.491	0	0	0
2020/11/04	2030	05/08/2021			Bond Future	9.9827	89.0752	9.9122	89.4438	(0.707)	0.0000	0.0000	0
2020/11/04	2030	05/08/2021	9.45	Call	Bond Future	2,254.9600	2.2550	2,435.3400	2.4353	7.999	0	0	600
2020/11/04	2030	05/08/2021	12.10	Put	Bond Future	596.6100	0.5966	571.2800	0.5713	(4.246)	0	0	600
2020/11/04	2030	05/08/2021	10.42	Call	Bond Future	4,831.6500	4.8317	5,095.9100	5.0959	5.469	0	0	0
2020/11/04	2030	05/08/2021	10.41	Put	Bond Future	2,608.2500	2.6082	2,503.1600	2.5032	(4.029)	0	0	0
2020/11/04	2030	05/08/2021	9.45	Put	Bond Future	5,088.9000	5.0889	4,900.6400	4.9006	(3.699)	0	0	0
2020/11/04	2030	05/08/2021	8.95	Put	Bond Future	6,944.1700	6.9442	6,708.3700	6.7084	(3.396)	0	0	0
2020/11/04	2030	05/08/2021	8.95	Call	Bond Future	1,343.4000	1.3434	1,476.2400	1.4762	9.888	0	0	600
2020/11/04	2030	05/08/2021	10.43	Call	Bond Future	4,863.8000	4.8638	5,128.7500	5.1288	5.447	0	0	0
2020/11/04	2030	05/08/2021	10.43	Put	Bond Future	2,571.3000	2.5713	2,467.6100	2.4676	(4.033)	0	0	0
2020/11/04	2030	04/11/2021	10.60	Call	Bond Future	1,834.1600	1.8342	2,206.8400	2.2068	20.319	0	0	0
2020/11/04	2030	04/11/2021	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	2030	04/11/2021			Bond Future	10.2305	89.9640	10.1567	90.3367	(0.722)	0.0000	0.0000	0
2020/11/04	2030	04/11/2021	10.61	Call	Bond Future	1,883.1200	1.8831	2,255.8000	2.2558	19.791	0	0	0
2020/11/04	2030	04/11/2021	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	2030	04/11/2021	10.59	Call	Bond Future	1,785.1700	1.7852	2,157.8500	2.1578	20.876	0	0	0
2020/11/04	2030	04/11/2021	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	2032	05/11/2020	9.77	Put	Bond Future	3,733.7600	3.7338	3,568.6700	3.5687	(4.422)	0	0	0
2020/11/04	2032	05/11/2020	9.61	Put	Bond Future	4,749.1800	4.7492	4,584.0900	4.5841	(3.476)	0	0	0
2020/11/04	2032	05/11/2020	10.99	Call	Bond Future	3,519.7000	3.5197	3,684.7600	3.6848	4.690	0	0	0
2020/11/04	2032	05/11/2020	9.44	Put	Bond Future	5,845.3000	5.8453	5,680.2100	5.6802	(2.824)	0	0	0
2020/11/04	2032	05/11/2020	11.08	Call	Bond Future	4,022.2600	4.0223	4,187.3500	4.1874	4.104	0	0	0
2020/11/04	2032	05/11/2020			Bond Future	10.3803	86.8712	10.3526	87.0363	(0.267)	0.0000	0.0000	82,007
2020/11/04	2032	05/11/2020	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	2032	05/11/2020	9.76	Put	Bond Future	3,796.7600	3.7968	3,631.6700	3.6317	(4.348)	0	0	0
2020/11/04	2032	05/11/2020	10.99	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	3,000
2020/11/04	2032	05/11/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	2032	05/11/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/11/04	2032	05/11/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/11/04	2032	05/11/2020	9.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2020/11/04	2032	05/11/2020	11.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2020/11/04	2032	05/11/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	2032	05/11/2020	9.75	Put	Bond Future	3,859.8300	3.8598	3,694.7400	3.6947	(4.277)	0	0	0
2020/11/04	2032	05/11/2020	9.11	Put	Bond Future	8,024.9600	8.0250	7,859.8700	7.8599	(2.057)	0	0	0
2020/11/04	2032	05/11/2020	8.94	Put	Bond Future	9,175.2100	9.1752	9,010.1200	9.0101	(1.799)	0	0	0
2020/11/04	2032	05/11/2020	8.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2020/11/04	2032	04/02/2021	9.29	Call	Bond Future	464.2500	0.4642	474.1700	0.4742	2.137	0	0	800

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/04	2032	04/02/2021	10.82	Put	Bond Future	2,407.8400		2.4078	2,315.0800	2.3151	(3.852)	0	0	800
2020/11/04	2032	04/02/2021	9.63	Call	Bond Future	813.2000		0.8132	832.2700	0.8323	2.345	0	0	0
2020/11/04	2032	04/02/2021			Bond Future	10.6177		87.7161	10.5890	87.8816	(0.271)	0.0000	0.0000	120,087
2020/11/04	2032	04/02/2021	8.79	Put	Bond Future	11,655.0900		11.6551	11,492.7100	11.4927	(1.393)	0	0	0
2020/11/04	2032	04/02/2021	8.79	Call	Bond Future	183.7000		0.1837	186.8800	0.1869	1.731	0	0	800
2020/11/04	2032	04/02/2021	9.61	Call	Bond Future	787.2100		0.7872	805.5400	0.8055	2.328	0	0	0
2020/11/04	2032	04/02/2021	9.61	Put	Bond Future	6,866.8300		6.8668	6,719.6000	6.7196	(2.144)	0	0	0
2020/11/04	2032	04/02/2021	9.29	Put	Bond Future	8,598.2500		8.5983	8,442.6100	8.4426	(1.810)	0	0	0
2020/11/04	2032	04/02/2021	10.82	Call	Bond Future	3,560.7300		3.5607	3,633.5300	3.6335	2.045	0	0	0
2020/11/04	2032	04/02/2021	9.63	Put	Bond Future	6,766.4800		6.7665	6,619.9900	6.6200	(2.165)	0	0	0
2020/11/04	2032	04/02/2021	9.62	Call	Bond Future	800.1300		0.8001	818.8900	0.8189	2.345	0	0	0
2020/11/04	2032	04/02/2021	9.62	Put	Bond Future	6,816.5500		6.8165	6,669.7500	6.6698	(2.154)	0	0	0
2020/11/04	2032	06/05/2021	12.57	Call	Bond Future	9,812.3800		9.8124	9,934.1900	9.9342	1.241	0	0	0
2020/11/04	2032	06/05/2021	12.12	Put	Bond Future	1,469.8900		1.4699	1,410.9000	1.4109	(4.013)	0	0	0
2020/11/04	2032	06/05/2021			Bond Future	10.8545		84.5017	10.8247	84.6679	(0.274)	0.0000	0.0000	0
2020/11/04	2032	06/05/2021	12.57	Put	Bond Future	959.3300		0.9593	914.9600	0.9150	(4.625)	0	0	736
2020/11/04	2032	06/05/2021	10.33	Put	Bond Future	5,455.6100		5.4556	5,329.1900	5.3292	(2.317)	0	0	0
2020/11/04	2032	06/05/2021	10.33	Call	Bond Future	2,461.5500		2.4616	2,501.3100	2.5013	1.615	0	0	736
2020/11/04	2032	06/05/2021	12.11	Call	Bond Future	8,095.3900		8.0954	8,202.2200	8.2022	1.320	0	0	0
2020/11/04	2032	06/05/2021	12.11	Put	Bond Future	1,483.3400		1.4833	1,423.9900	1.4240	(4.001)	0	0	0
2020/11/04	2032	06/05/2021	12.12	Call	Bond Future	8,131.6400		8.1316	8,238.8300	8.2388	1.318	0	0	0
2020/11/04	2032	06/05/2021	12.10	Call	Bond Future	8,059.1800		8.0592	8,165.6600	8.1657	1.321	0	0	0
2020/11/04	2032	06/05/2021	12.10	Put	Bond Future	1,496.8900		1.4969	1,437.1900	1.4372	(3.988)	0	0	0
2020/11/04	2032	05/08/2021	11.37	Put	Bond Future	3,409.4200		3.4094	3,369.5900	3.3696	(1.168)	0	0	0
2020/11/04	2032	05/08/2021			Bond Future	11.1042		85.4149	11.0732	85.5826	(0.280)	0.0000	0.0000	0
2020/11/04	2032	05/08/2021	11.36	Call	Bond Future	4,795.1000		4.7951	4,922.6200	4.9226	2.659	0	0	0
2020/11/04	2032	05/08/2021	11.36	Put	Bond Future	3,430.9900		3.4310	3,390.8600	3.3909	(1.170)	0	0	0
2020/11/04	2032	05/08/2021	11.37	Call	Bond Future	4,826.2200		4.8262	4,954.0400	4.9540	2.648	0	0	0
2020/11/04	2032	05/08/2021	11.35	Call	Bond Future	4,764.0500		4.7640	4,891.2700	4.8913	2.670	0	0	0
2020/11/04	2032	05/08/2021	11.35	Put	Bond Future	3,452.6800		3.4527	3,412.2500	3.4123	(1.171)	0	0	0
2020/11/04	2032	04/11/2021	11.69	Call	Bond Future	1,626.1400		1.6261	1,795.7300	1.7957	10.429	0	0	0
2020/11/04	2032	04/11/2021			Bond Future	11.3738		82.1242	11.3413	82.2938	(0.286)	0.0000	0.0000	0
2020/11/04	2032	04/11/2021	11.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	2032	04/11/2021	11.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	2032	04/11/2021	11.70	Call	Bond Future	1,676.8300		1.6768	1,846.4200	1.8464	10.114	0	0	0
2020/11/04	2032	04/11/2021	11.71	Call	Bond Future	1,727.4800		1.7275	1,897.0700	1.8971	9.817	0	0	0
2020/11/04	2032	04/11/2021	11.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	2033	05/11/2020			Bond Future	94.0694		94.0694	94.1916	94.1916	0.130	0.0000	0.0000	1,713
2020/11/04	2033	04/02/2021			Bond Future	95.0077		95.0077	95.1300	95.1300	0.129	0.0000	0.0000	7,616
2020/11/04	2033	06/05/2021			Bond Future	94.8243		94.8243	94.9467	94.9467	0.129	0.0000	0.0000	0
2020/11/04	2033	05/08/2021			Bond Future	95.8713		95.8713	95.9946	95.9946	0.129	0.0000	0.0000	0
2020/11/04	2033	04/11/2021			Bond Future	95.6295		95.6295	95.7544	95.7544	0.131	0.0000	0.0000	0
2020/11/04	2037	05/11/2020	10.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	2037	05/11/2020	10.17	Put	Bond Future	8,403.3700		8.4034	8,293.8200	8.2938	(1.304)	0	0	0
2020/11/04	2037	05/11/2020			Bond Future	11.4507		80.7904	11.4327	80.8999	(0.157)	0.0000	0.0000	58,743
2020/11/04	2037	05/11/2020	10.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2020/11/04	2037	05/11/2020	10.19	Put	Bond Future	8,261.8600	8.2619	8,152.3100	8.1523	(1.326)	0	0	0
2020/11/04	2037	05/11/2020	10.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	2037	05/11/2020	10.18	Put	Bond Future	8,332.5700	8.3326	8,223.0200	8.2230	(1.315)	0	0	0
2020/11/04	2037	04/02/2021	13.73	Call	Bond Future	11,025.9200	11.0259	11,115.2400	11.1152	0.810	0	0	0
2020/11/04	2037	04/02/2021	10.85	Call	Bond Future	1,215.6300	1.2156	1,227.3500	1.2273	0.964	0	0	0
2020/11/04	2037	04/02/2021	10.35	Call	Bond Future	591.6300	0.5916	596.0600	0.5961	0.749	0	0	0
2020/11/04	2037	04/02/2021	10.28	Put	Bond Future	9,590.2000	9.5902	9,484.3600	9.4844	(1.104)	0	0	0
2020/11/04	2037	04/02/2021	10.27	Call	Bond Future	521.9100	0.5219	525.5200	0.5255	0.692	0	0	0
2020/11/04	2037	04/02/2021			Bond Future	11.6966	77.3221	11.6780	77.4316	(0.159)	0.0000	0.0000	129,481
2020/11/04	2037	04/02/2021	11.97	Put	Bond Future	2,524.5300	2.5245	2,456.0700	2.4561	(2.712)	0	0	0
2020/11/04	2037	04/02/2021	11.97	Call	Bond Future	4,104.6900	4.1047	4,145.7700	4.1458	1.001	0	0	300
2020/11/04	2037	04/02/2021	9.65	Put	Bond Future	13,786.0500	13.7861	13,676.6800	13.6767	(0.793)	0	0	0
2020/11/04	2037	04/02/2021	9.65	Call	Bond Future	174.3000	0.1743	174.4700	0.1745	0.098	0	0	72
2020/11/04	2037	04/02/2021	11.90	Call	Bond Future	3,873.0700	3.8731	3,911.8500	3.9119	1.001	0	0	0
2020/11/04	2037	04/02/2021	13.73	Put	Bond Future	382.7200	0.3827	362.5000	0.3625	(5.283)	0	0	300
2020/11/04	2037	04/02/2021	10.85	Put	Bond Future	6,445.4400	6.4454	6,347.6200	6.3476	(1.518)	0	0	72
2020/11/04	2037	04/02/2021	10.35	Put	Bond Future	9,166.9400	9.1669	9,061.8300	9.0618	(1.147)	0	0	72
2020/11/04	2037	04/02/2021	10.28	Call	Bond Future	530.2600	0.5303	533.9600	0.5340	0.698	0	0	0
2020/11/04	2037	04/02/2021	10.27	Put	Bond Future	9,651.4200	9.6514	9,545.4900	9.5455	(1.098)	0	0	0
2020/11/04	2037	04/02/2021	11.90	Put	Bond Future	2,692.7700	2.6928	2,622.0100	2.6220	(2.628)	0	0	240
2020/11/04	2037	04/02/2021	10.48	Put	Bond Future	8,406.0600	8.4061	8,302.5100	8.3025	(1.232)	0	0	0
2020/11/04	2037	04/02/2021	10.48	Call	Bond Future	719.9900	0.7200	725.9800	0.7260	0.832	0	0	240
2020/11/04	2037	04/02/2021	10.29	Call	Bond Future	538.7100	0.5387	542.5100	0.5425	0.705	0	0	0
2020/11/04	2037	04/02/2021	10.29	Put	Bond Future	9,529.1700	9.5292	9,423.4300	9.4234	(1.110)	0	0	0
2020/11/04	2037	06/05/2021	12.42	Call	Bond Future	5,720.1600	5.7202	5,760.8300	5.7608	0.711	0	0	0
2020/11/04	2037	06/05/2021			Bond Future	11.9427	78.1430	11.9235	78.2527	(0.161)	0.0000	0.0000	0
2020/11/04	2037	06/05/2021	12.42	Put	Bond Future	3,077.5000	3.0775	3,008.5100	3.0085	(2.242)	0	0	0
2020/11/04	2037	06/05/2021	12.43	Call	Bond Future	5,754.0700	5.7541	5,794.9800	5.7950	0.711	0	0	0
2020/11/04	2037	06/05/2021	12.44	Put	Bond Future	3,037.7700	3.0378	2,969.2700	2.9693	(2.255)	0	0	0
2020/11/04	2037	06/05/2021	12.43	Put	Bond Future	3,057.5800	3.0576	2,988.8300	2.9888	(2.249)	0	0	0
2020/11/04	2037	06/05/2021	12.44	Call	Bond Future	5,788.0400	5.7880	5,829.2000	5.8292	0.711	0	0	0
2020/11/04	2037	05/08/2021	12.26	Put	Bond Future	4,317.1100	4.3171	4,291.8000	4.2918	(0.586)	0	0	0
2020/11/04	2037	05/08/2021	12.27	Call	Bond Future	4,632.7400	4.6327	4,718.4500	4.7185	1.850	0	0	0
2020/11/04	2037	05/08/2021	12.28	Call	Bond Future	4,661.6800	4.6617	4,747.5900	4.7476	1.843	0	0	0
2020/11/04	2037	05/08/2021			Bond Future	12.2077	74.7319	12.1876	74.8425	(0.164)	0.0000	0.0000	0
2020/11/04	2037	05/08/2021	12.26	Call	Bond Future	4,603.8600	4.6039	4,689.1200	4.6891	1.852	0	0	0
2020/11/04	2037	05/08/2021	12.28	Put	Bond Future	4,265.7000	4.2657	4,241.0400	4.2410	(0.578)	0	0	0
2020/11/04	2037	05/08/2021	12.27	Put	Bond Future	4,291.3400	4.2913	4,266.4800	4.2665	(0.579)	0	0	0
2020/11/04	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	2037	04/11/2021			Bond Future	12.4765	75.4773	12.4555	75.5892	(0.168)	0.0000	0.0000	0
2020/11/04	2037	04/11/2021	12.82	Call	Bond Future	1,793.4400	1.7934	1,905.3800	1.9054	6.242	0	0	0
2020/11/04	2037	04/11/2021	12.83	Call	Bond Future	1,844.6300	1.8446	1,956.5700	1.9566	6.068	0	0	0
2020/11/04	2037	04/11/2021	12.81	Call	Bond Future	1,742.2000	1.7422	1,854.1400	1.8541	6.425	0	0	0
2020/11/04	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	2038	05/11/2020			Bond Future	105.1685	105.1685	105.1952	105.1952	0.025	0.0000	0.0000	5,206
2020/11/04	2038	04/02/2021			Bond Future	104.5233	104.5233	104.5488	104.5488	0.024	0.0000	0.0000	9,468

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2020/11/04	2038	06/05/2021			Bond Future	105.6570	105.6570	105.6816	105.6816	0.023	0.0000	0.0000	0
2020/11/04	2038	05/08/2021			Bond Future	105.1046	105.1046	105.1289	105.1289	0.023	0.0000	0.0000	0
2020/11/04	2038	04/11/2021			Bond Future	106.1788	106.1788	106.2039	106.2039	0.024	0.0000	0.0000	0
2020/11/04	2040	05/11/2020	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	2040	05/11/2020	11.00	Put	Bond Future	3,993.0100	3.9930	3,910.1600	3.9102	(2.075)	0	0	0
2020/11/04	2040	05/11/2020	10.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2020/11/04	2040	05/11/2020	11.70	Put	Bond Future	186.1400	0.1861	75.1000	0.0751	(59.654)	0	0	0
2020/11/04	2040	05/11/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2020/11/04	2040	05/11/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,380
2020/11/04	2040	05/11/2020			Bond Future	11.6006	82.6110	11.5876	82.6938	(0.112)	0.0000	0.0000	38,236
2020/11/04	2040	05/11/2020	10.30	Put	Bond Future	9,065.0500	9.0650	8,982.2100	8.9822	(0.914)	0	0	0
2020/11/04	2040	05/11/2020	9.73	Put	Bond Future	13,562.5500	13.5626	13,479.7100	13.4797	(0.611)	0	0	0
2020/11/04	2040	05/11/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2020/11/04	2040	05/11/2020	10.23	Put	Bond Future	9,598.8700	9.5989	9,516.0300	9.5160	(0.863)	0	0	0
2020/11/04	2040	05/11/2020	10.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	2040	05/11/2020	10.32	Put	Bond Future	8,913.4500	8.9135	8,830.6100	8.8306	(0.929)	0	0	0
2020/11/04	2040	05/11/2020	11.00	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	2,380
2020/11/04	2040	05/11/2020	11.70	Call	Bond Future	817.4100	0.8174	789.2100	0.7892	(3.450)	0	0	0
2020/11/04	2040	05/11/2020	9.50	Put	Bond Future	15,478.5200	15.4785	15,395.6800	15.3957	(0.535)	0	0	0
2020/11/04	2040	05/11/2020	10.00	Put	Bond Future	11,388.8000	11.3888	11,305.9600	11.3060	(0.727)	0	0	0
2020/11/04	2040	05/11/2020	10.31	Put	Bond Future	8,989.2000	8.9892	8,906.3600	8.9064	(0.922)	0	0	0
2020/11/04	2040	05/11/2020	10.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	2040	05/11/2020	11.50	Call	Bond Future	177.6700	0.1777	103.2500	0.1032	(41.887)	0	0	0
2020/11/04	2040	05/11/2020	11.50	Put	Bond Future	824.7800	0.8248	667.5200	0.6675	(19.067)	0	0	0
2020/11/04	2040	04/02/2021	9.49	Call	Bond Future	86.6700	0.0867	82.0700	0.0821	(5.307)	0	0	500
2020/11/04	2040	04/02/2021	9.57	Put	Bond Future	16,466.8100	16.4668	16,379.1000	16.3791	(0.533)	0	0	0
2020/11/04	2040	04/02/2021	10.07	Put	Bond Future	12,614.7000	12.6147	12,522.8800	12.5229	(0.728)	0	0	0
2020/11/04	2040	04/02/2021	10.42	Put	Bond Future	10,188.2300	10.1882	10,093.7400	10.0937	(0.927)	0	0	0
2020/11/04	2040	04/02/2021			Bond Future	11.8441	78.9101	11.8308	78.9927	(0.113)	0.0000	0.0000	81,586
2020/11/04	2040	04/02/2021	10.07	Call	Bond Future	284.7600	0.2848	275.4800	0.2755	(3.259)	0	0	800
2020/11/04	2040	04/02/2021	11.74	Call	Bond Future	3,109.7000	3.1097	3,106.5500	3.1065	(0.101)	0	0	0
2020/11/04	2040	04/02/2021	11.74	Put	Bond Future	3,757.1300	3.7571	3,671.4400	3.6714	(2.281)	0	0	800
2020/11/04	2040	04/02/2021	10.41	Call	Bond Future	515.9300	0.5159	504.0400	0.5040	(2.305)	0	0	0
2020/11/04	2040	04/02/2021	10.41	Put	Bond Future	10,254.1600	10.2542	10,159.7300	10.1597	(0.921)	0	0	0
2020/11/04	2040	04/02/2021	9.49	Put	Bond Future	17,121.0100	17.1210	17,033.8700	17.0339	(0.509)	0	0	0
2020/11/04	2040	04/02/2021	9.57	Call	Bond Future	103.5600	0.1036	98.3900	0.0984	(4.992)	0	0	800
2020/11/04	2040	04/02/2021	10.42	Call	Bond Future	524.4600	0.5245	512.5100	0.5125	(2.279)	0	0	0
2020/11/04	2040	04/02/2021	10.24	Put	Bond Future	11,406.1000	11.4061	11,312.9000	11.3129	(0.817)	0	0	0
2020/11/04	2040	04/02/2021	10.24	Call	Bond Future	386.7500	0.3867	376.0900	0.3761	(2.756)	0	0	500
2020/11/04	2040	04/02/2021	11.57	Call	Bond Future	2,620.2200	2.6202	2,612.5800	2.6126	(0.292)	0	0	0
2020/11/04	2040	04/02/2021	11.57	Put	Bond Future	4,343.7600	4.3438	4,253.5800	4.2536	(2.076)	0	0	500
2020/11/04	2040	04/02/2021	10.40	Call	Bond Future	507.5000	0.5075	495.6800	0.4957	(2.329)	0	0	0
2020/11/04	2040	04/02/2021	10.40	Put	Bond Future	10,320.2900	10.3203	10,225.9300	10.2259	(0.914)	0	0	0
2020/11/04	2040	06/05/2021	10.83	Put	Bond Future	9,620.6600	9.6207	9,517.5200	9.5175	(1.072)	0	0	0
2020/11/04	2040	06/05/2021	11.58	Put	Bond Future	6,171.9900	6.1720	6,074.2000	6.0742	(1.584)	0	0	0
2020/11/04	2040	06/05/2021	12.44	Put	Bond Future	3,564.9600	3.5650	3,482.6000	3.4826	(2.310)	0	0	0
2020/11/04	2040	06/05/2021			Bond Future	12.0875	79.7480	12.0737	79.8304	(0.114)	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
2020/11/04	2040	06/05/2021	13.38	Call	Bond Future	9,027.1700	9.0272	9,049.3000	9.0493	0.245	0	0	0
2020/11/04	2040	06/05/2021	13.38	Put	Bond Future	1,890.2100	1.8902	1,829.9900	1.8300	(3.186)	0	0	300
2020/11/04	2040	06/05/2021	12.43	Call	Bond Future	5,592.2500	5.5923	5,591.8100	5.5918	(0.008)	0	0	0
2020/11/04	2040	06/05/2021	12.43	Put	Bond Future	3,587.8500	3.5879	3,505.0600	3.5051	(2.308)	0	0	0
2020/11/04	2040	06/05/2021	10.83	Call	Bond Future	1,464.1500	1.4641	1,443.3600	1.4434	(1.420)	0	0	300
2020/11/04	2040	06/05/2021	11.58	Call	Bond Future	3,037.7600	3.0378	3,022.3200	3.0223	(0.508)	0	0	300
2020/11/04	2040	06/05/2021	12.44	Call	Bond Future	5,626.6000	5.6266	5,626.5900	5.6266	0.000	0	0	0
2020/11/04	2040	06/05/2021	12.42	Call	Bond Future	5,557.7600	5.5578	5,557.1000	5.5571	(0.012)	0	0	0
2020/11/04	2040	06/05/2021	12.42	Put	Bond Future	3,610.6600	3.6107	3,527.6500	3.5276	(2.299)	0	0	0
2020/11/04	2040	05/08/2021	12.47	Call	Bond Future	5,098.7200	5.0987	5,123.1500	5.1232	0.479	0	0	0
2020/11/04	2040	05/08/2021	11.05	Put	Bond Future	9,810.2900	9.8103	9,727.6500	9.7276	(0.842)	0	0	0
2020/11/04	2040	05/08/2021			Bond Future	12.3496	76.1040	12.3352	76.1869	(0.116)	0.0000	0.0000	0
2020/11/04	2040	05/08/2021	14.80	Call	Bond Future	13,134.7800	13.1348	13,197.8300	13.1978	0.480	0	0	0
2020/11/04	2040	05/08/2021	14.80	Put	Bond Future	906.2600	0.9063	886.4000	0.8864	(2.191)	0	0	900
2020/11/04	2040	05/08/2021	12.47	Put	Bond Future	4,408.8400	4.4088	4,350.3600	4.3504	(1.326)	0	0	0
2020/11/04	2040	05/08/2021	11.55	Put	Bond Future	7,470.0400	7.4700	7,392.9100	7.3929	(1.033)	0	0	0
2020/11/04	2040	05/08/2021	11.55	Call	Bond Future	2,615.0600	2.6151	2,620.8400	2.6208	0.221	0	0	900
2020/11/04	2040	05/08/2021	11.05	Call	Bond Future	1,659.2900	1.6593	1,659.5600	1.6596	0.016	0	0	900
2020/11/04	2040	05/08/2021	12.48	Call	Bond Future	5,129.3300	5.1293	5,153.9300	5.1539	0.480	0	0	0
2020/11/04	2040	05/08/2021	12.49	Put	Bond Future	4,356.8000	4.3568	4,298.6500	4.2987	(1.335)	0	0	0
2020/11/04	2040	05/08/2021	12.48	Put	Bond Future	4,382.6200	4.3826	4,324.3100	4.3243	(1.330)	0	0	0
2020/11/04	2040	05/08/2021	12.49	Call	Bond Future	5,160.2700	5.1603	5,185.0300	5.1850	0.480	0	0	0
2020/11/04	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	2040	04/11/2021	12.90	Call	Bond Future	1,562.9300	1.5629	1,646.9600	1.6470	5.376	0	0	0
2020/11/04	2040	04/11/2021			Bond Future	12.6149	76.8629	12.5998	76.9470	(0.119)	0.0000	0.0000	0
2020/11/04	2040	04/11/2021	12.91	Call	Bond Future	1,616.7700	1.6168	1,700.8000	1.7008	5.197	0	0	0
2020/11/04	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	2040	04/11/2021	12.89	Call	Bond Future	1,509.0200	1.5090	1,593.0500	1.5931	5.569	0	0	0
2020/11/04	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	2044	05/11/2020	10.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	2044	05/11/2020	11.06	Put	Bond Future	4,406.0200	4.4060	4,325.1700	4.3252	(1.835)	0	0	525
2020/11/04	2044	05/11/2020	11.43	Call	Bond Future	13.9700	0.0140	1.9000	0.0019	(86.399)	0	0	0
2020/11/04	2044	05/11/2020	9.72	Put	Bond Future	14,702.7900	14.7028	14,621.9400	14.6219	(0.550)	0	0	0
2020/11/04	2044	05/11/2020	9.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/11/04	2044	05/11/2020	9.29	Put	Bond Future	18,474.9900	18.4750	18,394.1400	18.3941	(0.438)	0	0	0
2020/11/04	2044	05/11/2020	9.96	Put	Bond Future	12,703.0100	12.7030	12,622.1600	12.6222	(0.636)	0	0	0
2020/11/04	2044	05/11/2020			Bond Future	11.7254	78.8186	11.7126	78.8994	(0.109)	0.0000	0.0000	21,313
2020/11/04	2044	05/11/2020	10.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	2044	05/11/2020	10.34	Put	Bond Future	9,681.6600	9.6817	9,600.8100	9.6008	(0.835)	0	0	0
2020/11/04	2044	05/11/2020	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/11/04	2044	05/11/2020	9.97	Put	Bond Future	12,621.2600	12.6213	12,540.4100	12.5404	(0.641)	0	0	0
2020/11/04	2044	05/11/2020	9.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	2044	05/11/2020	11.38	Call	Bond Future	5.8300	0.0058	0.4400	0.0004	(92.453)	0	0	0
2020/11/04	2044	05/11/2020	11.38	Put	Bond Future	2,240.1000	2.2401	2,153.8600	2.1539	(3.850)	0	0	300
2020/11/04	2044	05/11/2020	10.36	Put	Bond Future	9,527.3800	9.5274	9,446.5300	9.4465	(0.849)	0	0	0
2020/11/04	2044	05/11/2020	11.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	2044	05/11/2020	10.04	Put	Bond Future	12,052.4600	12.0525	11,971.6100	11.9716	(0.671)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/04	2044	05/11/2020	11.17	Put	Bond Future	3,648.1200	3.6481	3,567.2200	3.5672	(2.218)	0	0	1,815
2020/11/04	2044	05/11/2020	11.43	Put	Bond Future	1,917.9000	1.9179	1,824.9800	1.8250	(4.845)	0	0	1,815
2020/11/04	2044	05/11/2020	8.87	Put	Bond Future	22,410.6100	22.4106	22,329.7600	22.3298	(0.361)	0	0	0
2020/11/04	2044	05/11/2020	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/11/04	2044	05/11/2020	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	2044	05/11/2020	10.35	Put	Bond Future	9,604.4600	9.6045	9,523.6100	9.5236	(0.842)	0	0	0
2020/11/04	2044	05/11/2020	10.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	525
2020/11/04	2044	05/11/2020	9.34	Put	Bond Future	18,023.3900	18.0234	17,942.5400	17.9425	(0.449)	0	0	0
2020/11/04	2044	05/11/2020	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	525
2020/11/04	2044	05/11/2020	11.17	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/11/04	2044	05/11/2020	8.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/11/04	2044	05/11/2020	10.02	Put	Bond Future	12,214.3600	12.2144	12,133.5100	12.1335	(0.662)	0	0	0
2020/11/04	2044	05/11/2020	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/11/04	2044	04/02/2021	10.04	Put	Bond Future	13,733.2000	13.7332	13,644.7100	13.6447	(0.644)	0	0	0
2020/11/04	2044	04/02/2021	10.37	Call	Bond Future	406.7900	0.4068	396.2200	0.3962	(2.598)	0	0	0
2020/11/04	2044	04/02/2021	10.35	Put	Bond Future	11,461.9500	11.4619	11,370.9500	11.3710	(0.794)	0	0	0
2020/11/04	2044	04/02/2021			Bond Future	11.9644	75.2060	11.9512	75.2865	(0.110)	0.0000	0.0000	37,289
2020/11/04	2044	04/02/2021	10.37	Put	Bond Future	11,322.1000	11.3221	11,230.9600	11.2310	(0.805)	0	0	0
2020/11/04	2044	04/02/2021	10.35	Call	Bond Future	392.9300	0.3929	382.5000	0.3825	(2.654)	0	0	0
2020/11/04	2044	04/02/2021	10.04	Call	Bond Future	221.9500	0.2220	214.0300	0.2140	(3.568)	0	0	0
2020/11/04	2044	04/02/2021	10.84	Call	Bond Future	856.7800	0.8568	843.9200	0.8439	(1.501)	0	0	0
2020/11/04	2044	04/02/2021	10.36	Put	Bond Future	11,391.9200	11.3919	11,300.8500	11.3009	(0.799)	0	0	0
2020/11/04	2044	04/02/2021	10.84	Put	Bond Future	8,287.7700	8.2878	8,194.3400	8.1943	(1.127)	0	0	265
2020/11/04	2044	04/02/2021	10.29	Call	Bond Future	353.5500	0.3535	343.5800	0.3436	(2.820)	0	0	0
2020/11/04	2044	04/02/2021	10.29	Put	Bond Future	11,886.4700	11.8865	11,795.9300	11.7959	(0.762)	0	0	265
2020/11/04	2044	04/02/2021	9.66	Put	Bond Future	16,765.3400	16.7653	16,679.8400	16.6798	(0.510)	0	0	0
2020/11/04	2044	04/02/2021	9.66	Call	Bond Future	100.6000	0.1006	95.6700	0.0957	(4.901)	0	0	265
2020/11/04	2044	04/02/2021	10.36	Call	Bond Future	399.8100	0.3998	389.3100	0.3893	(2.626)	0	0	0
2020/11/04	2044	06/05/2021	12.50	Put	Bond Future	3,651.1500	3.6512	3,570.8000	3.5708	(2.201)	0	0	3,100
2020/11/04	2044	06/05/2021	12.43	Put	Bond Future	3,823.2400	3.8232	3,741.4400	3.7414	(2.140)	0	0	0
2020/11/04	2044	06/05/2021	12.44	Call	Bond Future	5,169.8400	5.1698	5,168.6800	5.1687	(0.022)	0	0	0
2020/11/04	2044	06/05/2021			Bond Future	12.2033	76.0045	12.1897	76.0850	(0.112)	0.0000	0.0000	0
2020/11/04	2044	06/05/2021	12.45	Call	Bond Future	5,202.0200	5.2020	5,201.0600	5.2011	(0.018)	0	0	0
2020/11/04	2044	06/05/2021	12.45	Put	Bond Future	3,773.3000	3.7733	3,691.9100	3.6919	(2.157)	0	0	0
2020/11/04	2044	06/05/2021	12.50	Call	Bond Future	5,363.5700	5.3636	5,363.6500	5.3637	0.001	0	0	0
2020/11/04	2044	06/05/2021	12.43	Call	Bond Future	5,137.9400	5.1379	5,136.5700	5.1366	(0.027)	0	0	0
2020/11/04	2044	06/05/2021	12.44	Put	Bond Future	3,798.0900	3.7981	3,716.5000	3.7165	(2.148)	0	0	0
2020/11/04	2044	06/05/2021	11.35	Put	Bond Future	7,533.9800	7.5340	7,435.5800	7.4356	(1.306)	0	0	0
2020/11/04	2044	06/05/2021	11.35	Call	Bond Future	2,194.5400	2.1945	2,176.5700	2.1766	(0.819)	0	0	3,100
2020/11/04	2044	06/05/2021	11.90	Call	Bond Future	3,558.7900	3.5588	3,547.9100	3.5479	(0.306)	0	0	0
2020/11/04	2044	06/05/2021	11.90	Put	Bond Future	5,383.7000	5.3837	5,292.3900	5.2924	(1.696)	0	0	3,100
2020/11/04	2044	05/08/2021	12.60	Put	Bond Future	4,308.0200	4.3080	4,263.9000	4.2639	(1.024)	0	0	0
2020/11/04	2044	05/08/2021	12.61	Put	Bond Future	4,282.6200	4.2826	4,238.6500	4.2387	(1.027)	0	0	0
2020/11/04	2044	05/08/2021			Bond Future	12.4605	72.4452	12.4463	72.5262	(0.114)	0.0000	0.0000	0
2020/11/04	2044	05/08/2021	12.60	Call	Bond Future	5,092.7700	5.0928	5,129.6600	5.1297	0.724	0	0	0
2020/11/04	2044	05/08/2021	12.61	Call	Bond Future	5,123.0600	5.1231	5,160.1000	5.1601	0.723	0	0	0
2020/11/04	2044	05/08/2021	12.59	Call	Bond Future	5,062.5400	5.0625	5,099.2800	5.0993	0.726	0	0	0
2020/11/04	2044	05/08/2021	12.59	Put	Bond Future	4,333.5600	4.3336	4,289.2900	4.2893	(1.022)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/04	2044	04/11/2021	12.91	Call	Bond Future	1,025.1600	1.0252	1,107.2000	1.1072	8.003	0	0	0
2020/11/04	2044	04/11/2021			Bond Future	12.7206	73.1677	12.7057	73.2497	(0.118)	0.0000	0.0000	0
2020/11/04	2044	04/11/2021	12.89	Call	Bond Future	918.1300	0.9181	1,000.1700	1.0002	8.936	0	0	0
2020/11/04	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	2044	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	2044	04/11/2021	12.90	Call	Bond Future	971.6800	0.9717	1,053.7200	1.0537	8.443	0	0	0
2020/11/04	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	2046	05/11/2020			Bond Future	92.4602	92.4602	92.3308	92.3308	(0.140)	0.0000	0.0000	4,012
2020/11/04	2046	04/02/2021			Bond Future	93.3825	93.3825	93.2506	93.2506	(0.141)	0.0000	0.0000	14,771
2020/11/04	2046	06/05/2021			Bond Future	92.6078	92.6078	92.4733	92.4733	(0.145)	0.0000	0.0000	0
2020/11/04	2046	05/08/2021			Bond Future	93.6305	93.6305	93.4941	93.4941	(0.146)	0.0000	0.0000	0
2020/11/04	2046	04/11/2021			Bond Future	92.7835	92.7835	92.6462	92.6462	(0.148)	0.0000	0.0000	0
2020/11/04	2050	05/11/2020			Bond Future	94.3478	94.3478	94.3719	94.3719	0.026	0.0000	0.0000	4,127
2020/11/04	2050	04/02/2021			Bond Future	93.4017	93.4017	93.4249	93.4249	0.025	0.0000	0.0000	12,357
2020/11/04	2050	06/05/2021			Bond Future	94.4147	94.4147	94.4370	94.4370	0.024	0.0000	0.0000	0
2020/11/04	2050	05/08/2021			Bond Future	93.5325	93.5325	93.5545	93.5545	0.024	0.0000	0.0000	0
2020/11/04	2050	04/11/2021			Bond Future	94.4884	94.4884	94.5112	94.5112	0.024	0.0000	0.0000	0
2020/11/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	AL37	05/11/2020			Index Future	765.3030	765.3030	767.0790	767.0790	0.232	0.0000	0.0000	0
2020/11/04	AL37	04/02/2021			Index Future	772.7400	772.7400	774.5290	774.5290	0.232	0.0000	0.0000	0
2020/11/04	AL37	06/05/2021			Index Future	780.9220	780.9220	782.7270	782.7270	0.231	0.0000	0.0000	0
2020/11/04	AL37	05/08/2021			Index Future	789.2650	789.2650	791.0880	791.0880	0.231	0.0000	0.0000	0
2020/11/04	AL37	04/11/2021			Index Future	789.4300	789.4300	789.4300	789.4300	0.000	0.0000	0.0000	0
2020/11/04	AL7T	05/11/2020			Index Future	821.5100	821.5100	823.8100	823.8100	0.280	0.0000	0.0000	0
2020/11/04	AL7T	04/02/2021			Index Future	829.4920	829.4920	831.8110	831.8110	0.280	0.0000	0.0000	0
2020/11/04	AL7T	06/05/2021			Index Future	838.2760	838.2760	840.6160	840.6160	0.279	0.0000	0.0000	0
2020/11/04	AL7T	05/08/2021			Index Future	847.2310	847.2310	849.5950	849.5950	0.279	0.0000	0.0000	0
2020/11/04	AL7T	04/11/2021			Index Future	839.5500	839.5500	839.5500	839.5500	0.000	0.0000	0.0000	0
2020/11/04	ALBI	05/11/2020			Index Future	718.5890	718.5890	719.6550	719.6550	0.148	0.0000	0.0000	68
2020/11/04	ALBI	04/02/2021			Index Future	725.5710	725.5710	726.6450	726.6450	0.148	0.0000	0.0000	221
2020/11/04	ALBI	06/05/2021			Index Future	733.2540	733.2540	734.3360	734.3360	0.148	0.0000	0.0000	0
2020/11/04	ALBI	05/08/2021			Index Future	741.0880	741.0880	742.1800	742.1800	0.147	0.0000	0.0000	0
2020/11/04	ALBI	04/11/2021			Index Future	737.2600	737.2600	737.2600	737.2600	0.000	0.0000	0.0000	0
2020/11/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/11/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/04	ES33	05/11/2020			Bond Future	11.8973	72.5522	11.8831	72.6252	(0.120)	0.0000	0.0000	0
2020/11/04	ES33	04/02/2021			Bond Future	12.1831	73.2577	12.1683	73.3305	(0.121)	0.0000	0.0000	350
2020/11/04	ES33	06/05/2021			Bond Future	12.4646	70.2601	12.4494	70.3328	(0.122)	0.0000	0.0000	0
2020/11/04	ES33	05/08/2021			Bond Future	12.7623	71.0195	12.7465	71.0926	(0.124)	0.0000	0.0000	0
2020/11/04	ES33	04/11/2021			Bond Future	13.0815	67.9553	13.0649	68.0294	(0.127)	0.0000	0.0000	0
2020/11/04	ES42	05/11/2020			Bond Future	12.5520	70.4508	12.5330	70.5549	(0.151)	0.0000	0.0000	0
2020/11/04	ES42	04/02/2021			Bond Future	12.8294	71.1360	12.8097	71.2402	(0.154)	0.0000	0.0000	4,789
2020/11/04	ES42	06/05/2021			Bond Future	13.1143	67.6322	13.0937	67.7367	(0.157)	0.0000	0.0000	0
2020/11/04	ES42	05/08/2021			Bond Future	13.4077	68.3635	13.3862	68.4688	(0.160)	0.0000	0.0000	0
2020/11/04	ES42	04/11/2021			Bond Future	13.7250	64.7888	13.7023	64.8953	(0.165)	0.0000	0.0000	0
2020/11/04	GOVI	05/11/2020	737.84	Put	GOVI	280,280.0000	28.0280	269,240.0000	26.9240	(3.939)	0	0	0
2020/11/04	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	GOVI	05/11/2020			GOVI	709.8120	709.8120	710.9160	710.9160	0.156	0.0000	0.0000	207
2020/11/04	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	GOVI	05/11/2020	737.83	Put	GOVI	280,180.0000	28.0180	269,140.0000	26.9140	(3.940)	0	0	0
2020/11/04	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	GOVI	05/11/2020	737.85	Put	GOVI	280,380.0000	28.0380	269,340.0000	26.9340	(3.938)	0	0	0
2020/11/04	GOVI	04/02/2021	750.96	Put	GOVI	342,510.0000	34.2510	331,390.0000	33.1390	(3.247)	0	0	0
2020/11/04	GOVI	04/02/2021			GOVI	716.7090	716.7090	717.8210	717.8210	0.155	0.0000	0.0000	1,004
2020/11/04	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	GOVI	04/02/2021	750.95	Put	GOVI	342,410.0000	34.2410	331,290.0000	33.1290	(3.248)	0	0	0
2020/11/04	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	GOVI	04/02/2021	750.94	Put	GOVI	342,310.0000	34.2310	331,190.0000	33.1190	(3.249)	0	0	0
2020/11/04	GOVI	06/05/2021	678.67	Call	GOVI	456,280.0000	45.6280	467,490.0000	46.7490	2.457	0	0	0
2020/11/04	GOVI	06/05/2021			GOVI	724.2980	724.2980	725.4190	725.4190	0.155	0.0000	0.0000	0
2020/11/04	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	GOVI	06/05/2021	678.68	Call	GOVI	456,180.0000	45.6180	467,390.0000	46.7390	2.457	0	0	0
2020/11/04	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	GOVI	06/05/2021	678.69	Call	GOVI	456,080.0000	45.6080	467,290.0000	46.7290	2.458	0	0	0
2020/11/04	GOVI	05/08/2021	719.14	Call	GOVI	128,960.0000	12.8960	140,280.0000	14.0280	8.778	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/04	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	GOVI	05/08/2021			GOVI	732.0360	732.0360	733.1680	733.1680	0.155	0.0000	0.0000	0
2020/11/04	GOVI	05/08/2021	719.15	Call	GOVI	128,860.0000	12.8860	140,180.0000	14.0180	8.785	0	0	0
2020/11/04	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	GOVI	05/08/2021	719.13	Call	GOVI	129,060.0000	12.9060	140,380.0000	14.0380	8.771	0	0	0
2020/11/04	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	GOVI	04/11/2021	728.40	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/11/04	GOVI	04/11/2021			GOVI	728.4100	728.4100	728.4100	728.4100	0.000	0.0000	0.0000	0
2020/11/04	GOVI	04/11/2021	728.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	GOVI	04/11/2021	728.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	GOVI	04/11/2021	728.42	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/11/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/11/04	IGOV	05/11/2020			Index Future	256.9620	256.9620	257.0140	257.0140	0.020	0.0000	0.0000	111
2020/11/04	IGOV	04/02/2021			Index Future	259.5230	259.5230	259.5750	259.5750	0.020	0.0000	0.0000	989
2020/11/04	IGOV	06/05/2021			Index Future	262.3340	262.3340	262.3850	262.3850	0.019	0.0000	0.0000	21
2020/11/04	IGOV	05/08/2021			Index Future	265.1990	265.1990	265.2510	265.2510	0.020	0.0000	0.0000	0
2020/11/04	IGOV	04/11/2021			Index Future	266.8300	266.8300	266.8300	266.8300	0.000	0.0000	0.0000	0
2020/11/04	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/11/04	IS05	16/03/2021			Interest Rate Swap	92.1300	92.1300	92.1300	92.1300	0.000	0.0000	0.0000	0
2020/11/04	IS05	15/06/2021			Interest Rate Swap	90.2000	90.2000	90.1900	90.1900	(0.011)	0.0000	0.0000	0
2020/11/04	IS05	21/09/2021			Interest Rate Swap	89.0300	89.0300	89.0200	89.0200	(0.011)	0.0000	0.0000	0
2020/11/04	IS05	21/12/2021			Interest Rate Swap	90.1800	90.1800	90.1600	90.1600	(0.022)	0.0000	0.0000	51
2020/11/04	IS05	15/03/2022			Interest Rate Swap	89.4900	89.4900	89.4600	89.4600	(0.034)	0.0000	0.0000	0
2020/11/04	IS05	21/06/2022			Interest Rate Swap	89.4700	89.4700	89.4300	89.4300	(0.045)	0.0000	0.0000	0
2020/11/04	IS05	20/09/2022			Interest Rate Swap	92.4800	92.4800	92.4400	92.4400	(0.043)	0.0000	0.0000	0
2020/11/04	IS05	20/12/2022			Interest Rate Swap	92.8800	92.8800	92.8300	92.8300	(0.054)	0.0000	0.0000	0
2020/11/04	IS05	22/03/2023			Interest Rate Swap	85.2000	85.2000	85.1300	85.1300	(0.082)	0.0000	0.0000	0
2020/11/04	IS05	20/06/2023			Interest Rate Swap	90.7300	90.7300	90.6400	90.6400	(0.099)	0.0000	0.0000	0
2020/11/04	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/11/04	IS10	17/12/2025			Interest Rate Swap	78.4800	78.4800	78.2000	78.2000	(0.357)	0.0000	0.0000	0
2020/11/04	IS10	16/03/2026			Interest Rate Swap	75.0700	75.0700	74.7600	74.7600	(0.413)	0.0000	0.0000	0
2020/11/04	IS10	15/06/2026			Interest Rate Swap	73.5700	73.5700	73.2200	73.2200	(0.476)	0.0000	0.0000	0
2020/11/04	IS10	21/09/2026			Interest Rate Swap	75.7200	75.7200	75.3400	75.3400	(0.502)	0.0000	0.0000	0
2020/11/04	IS10	21/12/2026			Interest Rate Swap	79.8700	79.8700	79.4600	79.4600	(0.513)	0.0000	0.0000	0
2020/11/04	IS10	15/03/2027			Interest Rate Swap	78.4700	78.4700	78.0300	78.0300	(0.561)	0.0000	0.0000	0
2020/11/04	IS10	21/06/2027			Interest Rate Swap	80.7000	80.7000	80.2200	80.2200	(0.595)	0.0000	0.0000	0
2020/11/04	IS10	20/09/2027			Interest Rate Swap	86.6800	86.6800	86.1800	86.1800	(0.577)	0.0000	0.0000	0
2020/11/04	IS10	20/12/2027			Interest Rate Swap	87.2400	87.2400	86.7200	86.7200	(0.596)	0.0000	0.0000	0
2020/11/04	IS10	22/03/2028			Interest Rate Swap	80.3900	80.3900	79.8600	79.8600	(0.659)	0.0000	0.0000	0
2020/11/04	IS10	20/06/2028			Interest Rate Swap	88.4600	88.4600	87.9300	87.9300	(0.599)	0.0000	0.0000	0
2020/11/04	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/11/04	JBAF	18/11/2020			Jibar Tradeable Future	3.3350	96.6650	3.3350	96.6650	0.000	0.0000	0.0000	0
2020/11/04	JBAF	15/12/2020			Jibar Tradeable Future	3.2150	96.7850	3.2050	96.7950	(0.311)	0.0000	0.0000	30,010
2020/11/04	JBAF	20/01/2021			Jibar Tradeable Future	3.1900	96.8100	3.1900	96.8100	0.000	0.0000	0.0000	0
2020/11/04	JBAF	17/02/2021			Jibar Tradeable Future	3.1300	96.8700	3.1300	96.8700	0.000	0.0000	0.0000	0
2020/11/04	JBAF	17/03/2021			Jibar Tradeable Future	3.1350	96.8650	3.1250	96.8750	(0.319)	0.0000	0.0000	0
2020/11/04	JBAF	21/04/2021			Jibar Tradeable Future	3.1200	96.8800	3.1200	96.8800	0.000	0.0000	0.0000	0
2020/11/04	JBAF	15/06/2021			Jibar Tradeable Future	3.1500	96.8500	3.1400	96.8600	(0.317)	0.0000	0.0000	0
2020/11/04	JBAF	15/09/2021			Jibar Tradeable Future	3.2650	96.7350	3.2450	96.7550	(0.613)	0.0000	0.0000	30,000
2020/11/04	JBAF	15/12/2021			Jibar Tradeable Future	3.4400	96.5600	3.4100	96.5900	(0.872)	0.0000	0.0000	0
2020/11/04	JBAF	16/03/2022			Jibar Tradeable Future	3.5300	96.4700	3.5100	96.4900	(0.567)	0.0000	0.0000	0
2020/11/04	JBAF	15/06/2022			Jibar Tradeable Future	3.9000	96.1000	3.8750	96.1250	(0.641)	0.0000	0.0000	0
2020/11/04	JBAF	21/09/2022			Jibar Tradeable Future	3.9550	96.0450	3.9350	96.0650	(0.506)	0.0000	0.0000	0
2020/11/04	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R023	05/11/2020			Bond Future	4.2579	109.0971	4.2657	109.0792	0.185	0.0000	0.0000	19,500
2020/11/04	R023	05/11/2020	7.46	Call	Bond Future	6,990.3500	6.9903	6,972.4500	6.9725	(0.256)	0	0	0
2020/11/04	R023	05/11/2020	7.47	Call	Bond Future	7,011.2700	7.0113	6,993.3700	6.9934	(0.255)	0	0	0
2020/11/04	R023	05/11/2020	7.45	Call	Bond Future	6,969.4400	6.9694	6,951.5400	6.9515	(0.257)	0	0	0
2020/11/04	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R023	04/02/2021	6.34	Call	Bond Future	4,021.5700	4.0216	4,002.0800	4.0021	(0.485)	0	0	0
2020/11/04	R023	04/02/2021	6.32	Put	Bond Future	0.0900	0.0001	0.0900	0.0001	0.000	0	0	0
2020/11/04	R023	04/02/2021			Bond Future	4.3074	110.1582	4.3170	110.1387	0.223	0.0000	0.0000	31,151
2020/11/04	R023	04/02/2021	6.34	Put	Bond Future	0.0800	0.0001	0.0800	0.0001	0.000	0	0	0
2020/11/04	R023	04/02/2021	6.32	Call	Bond Future	3,982.9700	3.9830	3,963.4800	3.9635	(0.489)	0	0	0
2020/11/04	R023	04/02/2021	6.33	Put	Bond Future	0.0900	0.0001	0.0800	0.0001	(11.111)	0	0	0
2020/11/04	R023	04/02/2021	6.33	Call	Bond Future	4,002.2800	4.0023	3,982.7800	3.9828	(0.487)	0	0	0
2020/11/04	R023	06/05/2021	7.58	Call	Bond Future	5,638.4200	5.6384	5,617.3200	5.6173	(0.374)	0	0	0
2020/11/04	R023	06/05/2021			Bond Future	4.3088	107.4193	4.3206	107.3982	0.274	0.0000	0.0000	0
2020/11/04	R023	06/05/2021	7.56	Call	Bond Future	5,605.1700	5.6052	5,584.0700	5.5841	(0.376)	0	0	0
2020/11/04	R023	06/05/2021	7.56	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2020/11/04	R023	06/05/2021	7.58	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/11/04	R023	06/05/2021	7.57	Call	Bond Future	5,621.7900	5.6218	5,600.6900	5.6007	(0.375)	0	0	0
2020/11/04	R023	06/05/2021	7.57	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/11/04	R023	05/08/2021	5.30	Call	Bond Future	1,658.0600	1.6581	1,641.5200	1.6415	(0.998)	0	0	0
2020/11/04	R023	05/08/2021	5.29	Put	Bond Future	139.5200	0.1395	144.8200	0.1448	3.799	0	0	0
2020/11/04	R023	05/08/2021			Bond Future	4.3026	108.5798	4.3168	108.5580	0.329	0.0000	0.0000	0
2020/11/04	R023	05/08/2021	5.31	Call	Bond Future	1,670.6600	1.6707	1,654.0500	1.6541	(0.994)	0	0	0
2020/11/04	R023	05/08/2021	5.31	Put	Bond Future	134.4700	0.1345	139.6400	0.1396	3.845	0	0	0
2020/11/04	R023	05/08/2021	5.30	Put	Bond Future	136.9700	0.1370	142.2100	0.1422	3.826	0	0	0
2020/11/04	R023	05/08/2021	5.29	Call	Bond Future	1,645.5000	1.6455	1,629.0200	1.6290	(1.002)	0	0	0
2020/11/04	R023	04/11/2021	4.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R023	04/11/2021	4.90	Call	Bond Future	706.0700	0.7061	684.4600	0.6845	(3.061)	0	0	0
2020/11/04	R023	04/11/2021			Bond Future	4.3529	105.7586	4.3695	105.7370	0.383	0.0000	0.0000	0
2020/11/04	R023	04/11/2021	4.91	Call	Bond Future	718.9100	0.7189	697.3000	0.6973	(3.006)	0	0	0
2020/11/04	R023	04/11/2021	4.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/04	R023	04/11/2021	4.92	Call	Bond Future	731.7500	0.7317	710.1400	0.7101	(2.953)	0	0	0
2020/11/04	R023	04/11/2021	4.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R035	05/11/2020	10.34	Put	Bond Future	5,364.3500	5.3643	5,282.3400	5.2823	(1.529)	0	0	0
2020/11/04	R035	05/11/2020			Bond Future	11.1659	85.5314	11.1527	85.6134	(0.118)	0.0000	0.0000	31,421
2020/11/04	R035	05/11/2020	10.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R035	05/11/2020	10.33	Put	Bond Future	5,432.3500	5.4324	5,350.3400	5.3503	(1.510)	0	0	0
2020/11/04	R035	05/11/2020	10.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R035	05/11/2020	10.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R035	05/11/2020	10.32	Put	Bond Future	5,500.4300	5.5004	5,418.4200	5.4184	(1.491)	0	0	0
2020/11/04	R035	04/02/2021	10.14	Put	Bond Future	8,840.2300	8.8402	8,750.0600	8.7501	(1.020)	0	0	650
2020/11/04	R035	04/02/2021	11.14	Put	Bond Future	4,106.1500	4.1062	4,024.4200	4.0244	(1.990)	0	0	650
2020/11/04	R035	04/02/2021	10.05	Call	Bond Future	528.2700	0.5283	519.9900	0.5200	(1.567)	0	0	0
2020/11/04	R035	04/02/2021	10.04	Put	Bond Future	9,443.5200	9.4435	9,353.5500	9.3536	(0.953)	0	0	0
2020/11/04	R035	04/02/2021			Bond Future	11.4186	86.3632	11.4049	86.4449	(0.119)	0.0000	0.0000	99,962
2020/11/04	R035	04/02/2021	10.14	Call	Bond Future	610.0900	0.6101	601.6400	0.6016	(1.385)	0	0	0
2020/11/04	R035	04/02/2021	10.06	Call	Bond Future	536.9100	0.5369	528.6100	0.5286	(1.546)	0	0	0
2020/11/04	R035	04/02/2021	10.06	Put	Bond Future	9,321.3500	9.3213	9,231.3300	9.2313	(0.966)	0	0	0
2020/11/04	R035	04/02/2021	11.14	Call	Bond Future	2,409.4100	2.4094	2,409.4000	2.4094	0.000	0	0	0
2020/11/04	R035	04/02/2021	10.05	Put	Bond Future	9,382.3400	9.3823	9,292.3400	9.2923	(0.959)	0	0	0
2020/11/04	R035	04/02/2021	10.04	Call	Bond Future	519.7400	0.5197	511.4900	0.5115	(1.587)	0	0	0
2020/11/04	R035	06/05/2021	11.55	Call	Bond Future	3,858.5900	3.8586	3,857.2200	3.8572	(0.036)	0	0	0
2020/11/04	R035	06/05/2021	12.77	Call	Bond Future	8,080.2400	8.0802	8,104.9100	8.1049	0.305	0	0	0
2020/11/04	R035	06/05/2021	10.24	Put	Bond Future	10,074.2100	10.0742	9,980.0700	9.9801	(0.934)	0	0	0
2020/11/04	R035	06/05/2021	12.37	Call	Bond Future	6,560.8300	6.5608	6,576.9400	6.5769	0.246	0	0	0
2020/11/04	R035	06/05/2021	12.35	Put	Bond Future	2,629.7300	2.6297	2,563.9400	2.5639	(2.502)	0	0	0
2020/11/04	R035	06/05/2021			Bond Future	11.6623	82.8051	11.6483	82.8866	(0.120)	0.0000	0.0000	0
2020/11/04	R035	06/05/2021	12.37	Put	Bond Future	2,595.6000	2.5956	2,530.2400	2.5302	(2.518)	0	0	0
2020/11/04	R035	06/05/2021	12.35	Call	Bond Future	6,486.9100	6.4869	6,502.5900	6.5026	0.242	0	0	0
2020/11/04	R035	06/05/2021	12.91	Put	Bond Future	1,783.2400	1.7832	1,729.8000	1.7298	(2.997)	0	0	600
2020/11/04	R035	06/05/2021	10.40	Put	Bond Future	9,207.6900	9.2077	9,113.6900	9.1137	(1.021)	0	0	0
2020/11/04	R035	06/05/2021	11.55	Put	Bond Future	4,515.4700	4.5155	4,432.6300	4.4326	(1.835)	0	0	1,650
2020/11/04	R035	06/05/2021	12.77	Put	Bond Future	2,000.8100	2.0008	1,944.0100	1.9440	(2.839)	0	0	1,650
2020/11/04	R035	06/05/2021	10.24	Call	Bond Future	1,140.9900	1.1410	1,128.3200	1.1283	(1.110)	0	0	793
2020/11/04	R035	06/05/2021	12.36	Put	Bond Future	2,612.6100	2.6126	2,547.0300	2.5470	(2.510)	0	0	0
2020/11/04	R035	06/05/2021	11.15	Put	Bond Future	5,848.4800	5.8485	5,757.6200	5.7576	(1.554)	0	0	0
2020/11/04	R035	06/05/2021	11.15	Call	Bond Future	2,786.7800	2.7868	2,777.3900	2.7774	(0.337)	0	0	600
2020/11/04	R035	06/05/2021	12.91	Call	Bond Future	8,582.0600	8.5821	8,610.0900	8.6101	0.327	0	0	0
2020/11/04	R035	06/05/2021	10.40	Call	Bond Future	1,349.1100	1.3491	1,336.5800	1.3366	(0.929)	0	0	600
2020/11/04	R035	06/05/2021	10.81	Put	Bond Future	7,205.8300	7.2058	7,113.1100	7.1131	(1.287)	0	0	0
2020/11/04	R035	06/05/2021	10.81	Call	Bond Future	2,017.5000	2.0175	2,006.2500	2.0063	(0.558)	0	0	1,650
2020/11/04	R035	06/05/2021	11.32	Call	Bond Future	3,222.2400	3.2222	3,215.8900	3.2159	(0.197)	0	0	0
2020/11/04	R035	06/05/2021	11.32	Put	Bond Future	5,249.3400	5.2493	5,161.5200	5.1615	(1.673)	0	0	793
2020/11/04	R035	06/05/2021	12.02	Call	Bond Future	5,316.1200	5.3161	5,324.6400	5.3246	0.160	0	0	0
2020/11/04	R035	06/05/2021	12.02	Put	Bond Future	3,274.9200	3.2749	3,201.9700	3.2020	(2.228)	0	0	793
2020/11/04	R035	06/05/2021	12.36	Call	Bond Future	6,523.8400	6.5238	6,539.7300	6.5397	0.244	0	0	0
2020/11/04	R035	05/08/2021	5.31	Call	Bond Future	0.0900	0.0001	0.0900	0.0001	0.000	0	0	0
2020/11/04	R035	05/08/2021			Bond Future	11.9227	83.7000	11.9082	83.7820	(0.122)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/04	R035	05/08/2021	5.29	Call	Bond Future	0.0900	0.0001	0.0900	0.0001	0.000	0	0	0
2020/11/04	R035	05/08/2021	5.29	Put	Bond Future	54,624.0900	54.6241	54,542.1100	54.5421	(0.150)	0	0	0
2020/11/04	R035	05/08/2021	5.31	Put	Bond Future	54,390.8000	54.3908	54,308.8200	54.3088	(0.151)	0	0	0
2020/11/04	R035	05/08/2021	5.30	Call	Bond Future	0.0900	0.0001	0.0900	0.0001	0.000	0	0	0
2020/11/04	R035	05/08/2021	5.30	Put	Bond Future	54,507.3800	54.5074	54,425.4000	54.4254	(0.150)	0	0	0
2020/11/04	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R035	04/11/2021			Bond Future	12.2009	80.0630	12.1857	80.1461	(0.125)	0.0000	0.0000	0
2020/11/04	R035	04/11/2021	12.52	Call	Bond Future	1,707.1300	1.7071	1,790.2400	1.7902	4.868	0	0	0
2020/11/04	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R035	04/11/2021	12.53	Call	Bond Future	1,759.7400	1.7597	1,842.8500	1.8428	4.723	0	0	0
2020/11/04	R035	04/11/2021	12.51	Call	Bond Future	1,654.4600	1.6545	1,737.5700	1.7376	5.023	0	0	0
2020/11/04	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R186	05/11/2020	8.65	Call	Bond Future	8,160.0300	8.1600	8,462.6000	8.4626	3.708	0	0	0
2020/11/04	R186	05/11/2020	8.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R186	05/11/2020	7.50	Call	Bond Future	2,303.4800	2.3035	2,606.0400	2.6060	13.135	0	0	80
2020/11/04	R186	05/11/2020	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R186	05/11/2020			Bond Future	7.0679	120.8557	7.0119	121.1582	(0.792)	0.0000	0.0000	19,174
2020/11/04	R186	05/11/2020	8.66	Call	Bond Future	8,209.2700	8.2093	8,511.8400	8.5118	3.686	0	0	0
2020/11/04	R186	05/11/2020	8.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R186	05/11/2020	7.00	Put	Bond Future	456.9000	0.4569	200.3600	0.2004	(56.148)	0	0	0
2020/11/04	R186	05/11/2020	7.00	Call	Bond Future	89.6400	0.0896	135.6700	0.1357	51.350	0	0	1,200
2020/11/04	R186	05/11/2020	8.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R186	05/11/2020	8.64	Call	Bond Future	8,110.7600	8.1108	8,413.3300	8.4133	3.730	0	0	0
2020/11/04	R186	05/11/2020	6.50	Put	Bond Future	3,116.9700	3.1170	2,814.4000	2.8144	(9.707)	0	0	0
2020/11/04	R186	05/11/2020	7.50	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/11/04	R186	05/11/2020	8.00	Call	Bond Future	4,897.7400	4.8977	5,200.3100	5.2003	6.178	0	0	1,200
2020/11/04	R186	05/11/2020	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R186	05/11/2020	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R186	05/11/2020	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	80
2020/11/04	R186	05/11/2020	7.84	Call	Bond Future	4,075.7400	4.0757	4,378.3100	4.3783	7.424	0	0	0
2020/11/04	R186	05/11/2020	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R186	05/11/2020	8.34	Call	Bond Future	6,619.4300	6.6194	6,922.0000	6.9220	4.571	0	0	0
2020/11/04	R186	05/11/2020	9.26	Call	Bond Future	11,112.4300	11.1124	11,415.0000	11.4150	2.723	0	0	0
2020/11/04	R186	04/02/2021	8.15	Call	Bond Future	5,017.3000	5.0173	5,245.5100	5.2455	4.548	0	0	0
2020/11/04	R186	04/02/2021			Bond Future	7.2444	116.7531	7.1855	117.0570	(0.813)	0.0000	0.0000	76,116
2020/11/04	R186	04/02/2021	8.15	Put	Bond Future	468.3400	0.4683	392.6500	0.3927	(16.161)	0	0	0
2020/11/04	R186	04/02/2021	8.00	Put	Bond Future	598.1100	0.5981	507.3900	0.5074	(15.168)	0	0	15,177
2020/11/04	R186	04/02/2021	8.16	Call	Bond Future	5,058.5700	5.0586	5,287.7100	5.2877	4.530	0	0	0
2020/11/04	R186	04/02/2021	8.17	Put	Bond Future	453.1000	0.4531	379.2600	0.3793	(16.297)	0	0	0
2020/11/04	R186	04/02/2021	8.00	Call	Bond Future	4,409.4300	4.4094	4,622.6100	4.6226	4.835	0	0	0
2020/11/04	R186	04/02/2021	8.16	Put	Bond Future	460.6600	0.4607	385.9000	0.3859	(16.229)	0	0	0
2020/11/04	R186	04/02/2021	8.17	Call	Bond Future	5,099.9400	5.0999	5,330.0000	5.3300	4.511	0	0	0
2020/11/04	R186	06/05/2021	10.77	Call	Bond Future	15,075.8600	15.0759	15,377.9800	15.3780	2.004	0	0	0
2020/11/04	R186	06/05/2021	10.76	Put	Bond Future	12.4100	0.0124	8.8600	0.0089	(28.606)	0	0	0
2020/11/04	R186	06/05/2021			Bond Future	7.4182	117.9913	7.3561	118.2969	(0.837)	0.0000	0.0000	0
2020/11/04	R186	06/05/2021	10.78	Call	Bond Future	15,116.6200	15.1166	15,418.8000	15.4188	1.999	0	0	0
2020/11/04	R186	06/05/2021	10.78	Put	Bond Future	11.8600	0.0119	8.4400	0.0084	(28.836)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/04	R186	06/05/2021	10.77	Put	Bond Future	12.1300	0.0121	8.6500	0.0087	(28.689)	0	0	0
2020/11/04	R186	06/05/2021	10.76	Call	Bond Future	15,035.0900	15.0351	15,337.1400	15.3371	2.009	0	0	0
2020/11/04	R186	05/08/2021	8.61	Call	Bond Future	5,576.9400	5.5769	5,837.7900	5.8378	4.677	0	0	0
2020/11/04	R186	05/08/2021	8.62	Put	Bond Future	1,004.5000	1.0045	955.3000	0.9553	(4.898)	0	0	0
2020/11/04	R186	05/08/2021			Bond Future	7.6074	113.9850	7.5415	114.2934	(0.866)	0.0000	0.0000	0
2020/11/04	R186	05/08/2021	8.61	Put	Bond Future	1,013.8400	1.0138	966.2900	0.9663	(4.690)	0	0	0
2020/11/04	R186	05/08/2021	8.62	Call	Bond Future	5,611.9400	5.6119	5,871.1400	5.8711	4.619	0	0	0
2020/11/04	R186	05/08/2021	8.63	Call	Bond Future	5,646.6700	5.6467	5,904.5600	5.9046	4.567	0	0	0
2020/11/04	R186	05/08/2021	8.63	Put	Bond Future	994.9300	0.9949	944.4200	0.9444	(5.077)	0	0	0
2020/11/04	R186	04/11/2021	8.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R186	04/11/2021	8.10	Call	Bond Future	1,206.7000	1.2067	1,518.6300	1.5186	25.850	0	0	0
2020/11/04	R186	04/11/2021			Bond Future	7.8260	115.1229	7.7557	115.4348	(0.897)	0.0000	0.0000	0
2020/11/04	R186	04/11/2021	8.11	Call	Bond Future	1,250.4300	1.2504	1,562.3600	1.5624	24.946	0	0	0
2020/11/04	R186	04/11/2021	8.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R186	04/11/2021	8.09	Call	Bond Future	1,162.9600	1.1630	1,474.8900	1.4749	26.822	0	0	0
2020/11/04	R186	04/11/2021	8.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R197	05/11/2020			Bond Future	316.8871	316.8871	316.8999	316.8999	0.004	0.0000	0.0000	1,942
2020/11/04	R197	04/02/2021			Bond Future	312.2029	312.2029	312.2118	312.2118	0.003	0.0000	0.0000	2,447
2020/11/04	R197	06/05/2021			Bond Future	315.5886	315.5886	315.5936	315.5936	0.002	0.0000	0.0000	0
2020/11/04	R197	05/08/2021			Bond Future	311.0817	311.0817	311.0855	311.0855	0.001	0.0000	0.0000	0
2020/11/04	R197	04/11/2021			Bond Future	314.2612	314.2612	314.2662	314.2662	0.002	0.0000	0.0000	0
2020/11/04	R202	05/11/2020			Bond Future	211.7235	211.7235	212.5194	212.5194	0.376	0.0000	0.0000	3,471
2020/11/04	R202	04/02/2021			Bond Future	209.6684	209.6684	210.4696	210.4696	0.382	0.0000	0.0000	7,827
2020/11/04	R202	06/05/2021			Bond Future	211.9421	211.9421	212.7492	212.7492	0.381	0.0000	0.0000	0
2020/11/04	R202	05/08/2021			Bond Future	210.0375	210.0375	210.8528	210.8528	0.388	0.0000	0.0000	0
2020/11/04	R202	04/11/2021			Bond Future	212.1844	212.1844	213.0089	213.0089	0.389	0.0000	0.0000	0
2020/11/04	R208	05/11/2020	4.78	Call	Bond Future	511.9400	0.5119	509.5800	0.5096	(0.461)	0	0	0
2020/11/04	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R208	05/11/2020			Bond Future	3.4569	102.0127	3.4630	102.0103	0.175	0.0000	0.0000	36
2020/11/04	R208	05/11/2020	4.79	Call	Bond Future	515.7900	0.5158	513.4300	0.5134	(0.458)	0	0	0
2020/11/04	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R208	05/11/2020	4.77	Call	Bond Future	508.0900	0.5081	505.7300	0.5057	(0.464)	0	0	0
2020/11/04	R209	05/11/2020	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R209	05/11/2020			Bond Future	10.8942	66.3929	10.8823	66.4580	(0.110)	0.0000	0.0000	4,663
2020/11/04	R209	05/11/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R209	05/11/2020	10.00	Put	Bond Future	5,152.6300	5.1526	5,087.5200	5.0875	(1.264)	0	0	0
2020/11/04	R209	05/11/2020	10.02	Put	Bond Future	5,031.1200	5.0311	4,966.0100	4.9660	(1.294)	0	0	0
2020/11/04	R209	05/11/2020	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R209	05/11/2020	10.01	Put	Bond Future	5,091.8400	5.0918	5,026.7300	5.0267	(1.279)	0	0	0
2020/11/04	R209	04/02/2021	10.12	Put	Bond Future	6,469.2900	6.4693	6,400.9400	6.4009	(1.057)	0	0	0
2020/11/04	R209	04/02/2021			Bond Future	11.1062	67.0386	11.0940	67.1035	(0.110)	0.0000	0.0000	27,531
2020/11/04	R209	04/02/2021	10.11	Call	Bond Future	904.5700	0.9046	901.0700	0.9011	(0.387)	0	0	0
2020/11/04	R209	04/02/2021	10.11	Put	Bond Future	6,516.2700	6.5163	6,447.8700	6.4479	(1.050)	0	0	0

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2020/11/04	R209	04/02/2021	10.12	Call	Bond Future	917.3400	0.9173	913.8900	0.9139	(0.376)	0	0	0
2020/11/04	R209	04/02/2021	10.10	Call	Bond Future	891.8300	0.8918	888.2800	0.8883	(0.398)	0	0	0
2020/11/04	R209	04/02/2021	10.10	Put	Bond Future	6,563.3500	6.5634	6,494.9000	6.4949	(1.043)	0	0	0
2020/11/04	R209	06/05/2021	12.25	Put	Bond Future	2,021.0100	2.0210	1,972.3700	1.9724	(2.407)	0	0	8,150
2020/11/04	R209	06/05/2021	12.23	Put	Bond Future	2,046.7900	2.0468	1,997.9800	1.9980	(2.385)	0	0	0
2020/11/04	R209	06/05/2021	12.22	Call	Bond Future	6,484.0200	6.4840	6,499.7800	6.4998	0.243	0	0	0
2020/11/04	R209	06/05/2021			Bond Future	11.3163	64.6097	11.3038	64.6744	(0.111)	0.0000	0.0000	2,975
2020/11/04	R209	06/05/2021	10.25	Put	Bond Future	7,365.0200	7.3650	7,293.4500	7.2935	(0.972)	0	0	0
2020/11/04	R209	06/05/2021	10.25	Call	Bond Future	1,501.6300	1.5016	1,494.8000	1.4948	(0.455)	0	0	5,825
2020/11/04	R209	06/05/2021	11.25	Call	Bond Future	3,567.0600	3.5671	3,568.3900	3.5684	0.037	0	0	0
2020/11/04	R209	06/05/2021	11.25	Put	Bond Future	3,910.7000	3.9107	3,847.2900	3.8473	(1.621)	0	0	8,150
2020/11/04	R209	06/05/2021	12.25	Call	Bond Future	6,584.2700	6.5843	6,600.3700	6.6004	0.245	0	0	0
2020/11/04	R209	06/05/2021	12.23	Call	Bond Future	6,517.4000	6.5174	6,533.3300	6.5333	0.244	0	0	0
2020/11/04	R209	06/05/2021	12.22	Put	Bond Future	2,059.8100	2.0598	2,010.8300	2.0108	(2.378)	0	0	0
2020/11/04	R209	06/05/2021	12.24	Call	Bond Future	6,550.8200	6.5508	6,566.7600	6.5668	0.243	0	0	0
2020/11/04	R209	06/05/2021	12.24	Put	Bond Future	2,033.8500	2.0338	1,985.0500	1.9850	(2.399)	0	0	0
2020/11/04	R209	05/08/2021	11.81	Put	Bond Future	3,409.0700	3.4091	3,423.2900	3.4233	0.417	0	0	0
2020/11/04	R209	05/08/2021			Bond Future	11.5357	65.3080	11.5227	65.3731	(0.113)	0.0000	0.0000	0
2020/11/04	R209	05/08/2021	11.80	Call	Bond Future	4,734.9500	4.7350	4,814.2700	4.8143	1.675	0	0	0
2020/11/04	R209	05/08/2021	11.80	Put	Bond Future	3,429.0500	3.4290	3,443.2000	3.4432	0.413	0	0	0
2020/11/04	R209	05/08/2021	11.81	Call	Bond Future	4,763.6000	4.7636	4,842.9900	4.8430	1.667	0	0	0
2020/11/04	R209	05/08/2021	11.79	Call	Bond Future	4,706.5800	4.7066	4,785.8200	4.7858	1.684	0	0	0
2020/11/04	R209	05/08/2021	11.79	Put	Bond Future	3,449.3700	3.4494	3,463.4400	3.4634	0.408	0	0	0
2020/11/04	R209	04/11/2021	12.19	Call	Bond Future	2,001.1700	2.0012	2,067.2400	2.0672	3.302	0	0	0
2020/11/04	R209	04/11/2021	12.17	Call	Bond Future	1,908.1600	1.9082	1,974.2300	1.9742	3.462	0	0	0
2020/11/04	R209	04/11/2021			Bond Future	11.7694	62.8210	11.7558	62.8870	(0.115)	0.0000	0.0000	0
2020/11/04	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R209	04/11/2021	12.18	Call	Bond Future	1,954.6900	1.9547	2,020.7600	2.0208	3.380	0	0	0
2020/11/04	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R210	05/11/2020			Bond Future	188.1114	188.1114	188.1467	188.1467	0.019	0.0000	0.0000	1,087
2020/11/04	R210	04/02/2021			Bond Future	189.9878	189.9878	190.0210	190.0210	0.017	0.0000	0.0000	1,254
2020/11/04	R210	06/05/2021			Bond Future	189.3383	189.3383	189.3696	189.3696	0.017	0.0000	0.0000	0
2020/11/04	R210	05/08/2021			Bond Future	191.4290	191.4290	191.4599	191.4599	0.016	0.0000	0.0000	0
2020/11/04	R210	04/11/2021			Bond Future	190.6515	190.6515	190.6833	190.6833	0.017	0.0000	0.0000	0
2020/11/04	R212	05/11/2020			Bond Future	170.2698	170.2698	170.0511	170.0511	(0.128)	0.0000	0.0000	1,551
2020/11/04	R212	04/02/2021			Bond Future	169.6734	169.6734	169.4503	169.4503	(0.131)	0.0000	0.0000	7,050
2020/11/04	R212	06/05/2021			Bond Future	171.5137	171.5137	171.2861	171.2861	(0.133)	0.0000	0.0000	0
2020/11/04	R212	05/08/2021			Bond Future	171.0791	171.0791	170.8483	170.8483	(0.135)	0.0000	0.0000	0
2020/11/04	R212	04/11/2021			Bond Future	172.8279	172.8279	172.5954	172.5954	(0.135)	0.0000	0.0000	0
2020/11/04	R213	05/11/2020	9.60	Put	Bond Future	1,293.0800	1.2931	1,017.4100	1.0174	(21.319)	0	0	0
2020/11/04	R213	05/11/2020	9.59	Call	Bond Future	17.4000	0.0174	8.3400	0.0083	(52.069)	0	0	0
2020/11/04	R213	05/11/2020			Bond Future	9.8247	83.3039	9.7774	83.5696	(0.481)	0.0000	0.0000	8,104
2020/11/04	R213	05/11/2020	9.60	Call	Bond Future	20.5900	0.0206	10.6300	0.0106	(48.373)	0	0	0
2020/11/04	R213	05/11/2020	9.59	Put	Bond Future	1,347.1200	1.3471	1,072.3500	1.0723	(20.397)	0	0	0

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2020/11/04	R213	05/11/2020	9.61	Call	Bond Future	24.2400	0.0242	13.4500	0.0135	(44.513)	0	0	0
2020/11/04	R213	05/11/2020	9.61	Put	Bond Future	1,239.5500	1.2395	963.0500	0.9631	(22.306)	0	0	0
2020/11/04	R213	04/02/2021	9.40	Call	Bond Future	1,199.3100	1.1993	1,264.9900	1.2650	5.476	0	0	0
2020/11/04	R213	04/02/2021	9.39	Put	Bond Future	4,859.2000	4.8592	4,656.8800	4.6569	(4.164)	0	0	0
2020/11/04	R213	04/02/2021			Bond Future	10.0477	84.1141	9.9986	84.3813	(0.489)	0.0000	0.0000	8,760
2020/11/04	R213	04/02/2021	9.41	Call	Bond Future	1,216.5600	1.2166	1,283.0000	1.2830	5.461	0	0	0
2020/11/04	R213	04/02/2021	9.41	Put	Bond Future	4,778.5400	4.7785	4,577.7300	4.5777	(4.202)	0	0	0
2020/11/04	R213	04/02/2021	9.40	Put	Bond Future	4,818.7600	4.8188	4,617.1900	4.6172	(4.183)	0	0	0
2020/11/04	R213	04/02/2021	9.39	Call	Bond Future	1,182.2200	1.1822	1,247.1500	1.2472	5.492	0	0	0
2020/11/04	R213	06/05/2021	11.91	Put	Bond Future	860.2600	0.8603	800.9100	0.8009	(6.899)	0	0	0
2020/11/04	R213	06/05/2021			Bond Future	10.2621	81.4772	10.2112	81.7462	(0.496)	0.0000	0.0000	0
2020/11/04	R213	06/05/2021	11.90	Call	Bond Future	8,920.2000	8.9202	9,129.3700	9.1294	2.345	0	0	0
2020/11/04	R213	06/05/2021	11.90	Put	Bond Future	869.2300	0.8692	809.4300	0.8094	(6.880)	0	0	0
2020/11/04	R213	06/05/2021	11.91	Call	Bond Future	8,957.0100	8.9570	9,166.6300	9.1666	2.340	0	0	0
2020/11/04	R213	06/05/2021	11.89	Call	Bond Future	8,883.4300	8.8834	9,092.1500	9.0922	2.350	0	0	0
2020/11/04	R213	06/05/2021	11.89	Put	Bond Future	878.2800	0.8783	818.0300	0.8180	(6.860)	0	0	0
2020/11/04	R213	05/08/2021	10.14	Put	Bond Future	4,639.2600	4.6393	4,525.5800	4.5256	(2.450)	0	0	200
2020/11/04	R213	05/08/2021	9.34	Call	Bond Future	1,331.6300	1.3316	1,433.0600	1.4331	7.617	0	0	200
2020/11/04	R213	05/08/2021	10.85	Call	Bond Future	4,697.2000	4.6972	4,898.6300	4.8986	4.288	0	0	0
2020/11/04	R213	05/08/2021	10.84	Put	Bond Future	2,916.0000	2.9160	2,845.3900	2.8454	(2.421)	0	0	0
2020/11/04	R213	05/08/2021			Bond Future	10.4918	82.3576	10.4388	82.6291	(0.506)	0.0000	0.0000	0
2020/11/04	R213	05/08/2021	10.78	Call	Bond Future	4,486.9100	4.4869	4,684.8500	4.6849	4.411	0	0	0
2020/11/04	R213	05/08/2021	10.78	Put	Bond Future	3,033.9800	3.0340	2,960.3700	2.9604	(2.426)	0	0	200
2020/11/04	R213	05/08/2021	10.14	Call	Bond Future	2,816.7500	2.8168	2,974.6200	2.9746	5.605	0	0	0
2020/11/04	R213	05/08/2021	10.86	Call	Bond Future	4,727.7000	4.7277	4,929.6100	4.9296	4.271	0	0	0
2020/11/04	R213	05/08/2021	10.86	Put	Bond Future	2,877.6100	2.8776	2,807.9700	2.8080	(2.420)	0	0	0
2020/11/04	R213	05/08/2021	9.34	Put	Bond Future	7,505.8200	7.5058	7,335.7000	7.3357	(2.267)	0	0	0
2020/11/04	R213	05/08/2021	10.85	Put	Bond Future	2,896.6100	2.8966	2,826.4900	2.8265	(2.421)	0	0	0
2020/11/04	R213	05/08/2021	10.84	Call	Bond Future	4,667.0500	4.6670	4,867.9900	4.8680	4.306	0	0	0
2020/11/04	R213	04/11/2021	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R213	04/11/2021			Bond Future	10.7420	79.6523	10.6865	79.9269	(0.516)	0.0000	0.0000	0
2020/11/04	R213	04/11/2021	11.10	Call	Bond Future	1,742.7000	1.7427	2,017.2600	2.0173	15.755	0	0	0
2020/11/04	R213	04/11/2021	11.11	Call	Bond Future	1,790.6500	1.7906	2,065.2100	2.0652	15.333	0	0	0
2020/11/04	R213	04/11/2021	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R213	04/11/2021	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R213	04/11/2021	11.09	Call	Bond Future	1,694.7200	1.6947	1,969.2800	1.9693	16.201	0	0	0
2020/11/04	R214	05/11/2020	10.26	Put	Bond Future	6,722.6900	6.7227	6,630.6600	6.6307	(1.369)	0	0	0
2020/11/04	R214	05/11/2020			Bond Future	11.4196	62.6915	11.4024	62.7835	(0.151)	0.0000	0.0000	9,070
2020/11/04	R214	05/11/2020	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R214	05/11/2020	10.25	Put	Bond Future	6,785.6800	6.7857	6,693.6500	6.6937	(1.356)	0	0	0
2020/11/04	R214	05/11/2020	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R214	05/11/2020	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R214	05/11/2020	10.24	Put	Bond Future	6,848.7700	6.8488	6,756.7400	6.7567	(1.344)	0	0	0
2020/11/04	R214	04/02/2021	10.33	Call	Bond Future	651.8300	0.6518	649.0300	0.6490	(0.430)	0	0	0
2020/11/04	R214	04/02/2021			Bond Future	11.6417	63.3012	11.6239	63.3934	(0.153)	0.0000	0.0000	15,428
2020/11/04	R214	04/02/2021	10.31	Call	Bond Future	633.4300	0.6334	630.5400	0.6305	(0.456)	0	0	0
2020/11/04	R214	04/02/2021	10.31	Put	Bond Future	8,201.3200	8.2013	8,106.3000	8.1063	(1.159)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/04	R214	04/02/2021	10.33	Put	Bond Future	8,095.1000	8.0951	8,000.1700	8.0002	(1.173)	0	0	0
2020/11/04	R214	04/02/2021	10.32	Call	Bond Future	642.5800	0.6426	639.7300	0.6397	(0.444)	0	0	0
2020/11/04	R214	04/02/2021	10.32	Put	Bond Future	8,148.1200	8.1481	8,053.1400	8.0531	(1.166)	0	0	0
2020/11/04	R214	06/05/2021	12.26	Call	Bond Future	4,952.0600	4.9521	4,972.0800	4.9721	0.404	0	0	0
2020/11/04	R214	06/05/2021	12.25	Put	Bond Future	2,992.5500	2.9925	2,920.0700	2.9201	(2.422)	0	0	0
2020/11/04	R214	06/05/2021			Bond Future	11.8548	60.6959	11.8365	60.7881	(0.155)	0.0000	0.0000	0
2020/11/04	R214	06/05/2021	12.27	Call	Bond Future	4,981.5800	4.9816	5,001.8100	5.0018	0.406	0	0	0
2020/11/04	R214	06/05/2021	12.27	Put	Bond Future	2,956.5900	2.9566	2,884.5400	2.8845	(2.437)	0	0	0
2020/11/04	R214	06/05/2021	12.26	Put	Bond Future	2,974.5100	2.9745	2,902.2500	2.9023	(2.429)	0	0	0
2020/11/04	R214	06/05/2021	12.25	Call	Bond Future	4,922.5900	4.9226	4,942.3900	4.9424	0.402	0	0	0
2020/11/04	R214	05/08/2021	12.01	Call	Bond Future	3,982.8900	3.9829	4,074.7900	4.0748	2.307	0	0	0
2020/11/04	R214	05/08/2021			Bond Future	12.0810	61.3518	12.0619	61.4448	(0.158)	0.0000	0.0000	0
2020/11/04	R214	05/08/2021	12.01	Put	Bond Future	4,329.6900	4.3297	4,328.6100	4.3286	(0.025)	0	0	0
2020/11/04	R214	05/08/2021	12.03	Put	Bond Future	4,280.6700	4.2807	4,279.9000	4.2799	(0.018)	0	0	0
2020/11/04	R214	05/08/2021	12.02	Call	Bond Future	4,007.5100	4.0075	4,099.5600	4.0996	2.297	0	0	0
2020/11/04	R214	05/08/2021	12.02	Put	Bond Future	4,305.2300	4.3052	4,304.3000	4.3043	(0.022)	0	0	0
2020/11/04	R214	05/08/2021	12.03	Call	Bond Future	4,031.9700	4.0320	4,124.1800	4.1242	2.287	0	0	0
2020/11/04	R214	04/11/2021	12.47	Call	Bond Future	697.1900	0.6972	791.3300	0.7913	13.503	0	0	0
2020/11/04	R214	04/11/2021	12.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R214	04/11/2021			Bond Future	12.3206	58.6886	12.3006	58.7827	(0.162)	0.0000	0.0000	0
2020/11/04	R214	04/11/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R214	04/11/2021	12.48	Call	Bond Future	743.3500	0.7433	837.4900	0.8375	12.664	0	0	0
2020/11/04	R214	04/11/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R214	04/11/2021	12.46	Call	Bond Future	650.9600	0.6510	745.1000	0.7451	14.462	0	0	0
2020/11/04	R248	05/11/2020	10.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R248	05/11/2020	10.02	Put	Bond Future	12,196.3300	12.1963	12,114.7900	12.1148	(0.669)	0	0	0
2020/11/04	R248	05/11/2020			Bond Future	11.6853	77.6979	11.6726	77.7794	(0.109)	0.0000	0.0000	66,041
2020/11/04	R248	05/11/2020	10.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R248	05/11/2020	10.04	Put	Bond Future	12,029.7600	12.0298	11,948.2200	11.9482	(0.678)	0	0	0
2020/11/04	R248	05/11/2020	11.00	Put	Bond Future	4,634.9200	4.6349	4,553.3800	4.5534	(1.759)	0	0	0
2020/11/04	R248	05/11/2020	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	950
2020/11/04	R248	05/11/2020	10.00	Put	Bond Future	12,363.4400	12.3634	12,281.9000	12.2819	(0.660)	0	0	0
2020/11/04	R248	05/11/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	950
2020/11/04	R248	05/11/2020	10.03	Put	Bond Future	12,112.9700	12.1130	12,031.4300	12.0314	(0.673)	0	0	0
2020/11/04	R248	05/11/2020	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R248	04/02/2021	10.75	Call	Bond Future	774.1600	0.7742	759.8100	0.7598	(1.854)	0	0	2,590
2020/11/04	R248	04/02/2021	10.47	Put	Bond Future	10,555.2700	10.5553	10,461.2900	10.4613	(0.890)	0	0	0
2020/11/04	R248	04/02/2021	10.46	Call	Bond Future	484.2300	0.4842	471.6700	0.4717	(2.594)	0	0	0
2020/11/04	R248	04/02/2021			Bond Future	11.9226	78.4536	11.9095	78.5349	(0.110)	0.0000	0.0000	110,856
2020/11/04	R248	04/02/2021	10.75	Put	Bond Future	8,715.8200	8.7158	8,620.1300	8.6201	(1.098)	0	0	0
2020/11/04	R248	04/02/2021	11.50	Put	Bond Future	4,900.4700	4.9005	4,808.2200	4.8082	(1.882)	0	0	0
2020/11/04	R248	04/02/2021	11.50	Call	Bond Future	2,201.6200	2.2016	2,190.7100	2.1907	(0.496)	0	0	2,590
2020/11/04	R248	04/02/2021	10.47	Call	Bond Future	492.5800	0.4926	479.9400	0.4799	(2.566)	0	0	0
2020/11/04	R248	04/02/2021	10.46	Put	Bond Future	10,624.4400	10.6244	10,530.5400	10.5305	(0.884)	0	0	0
2020/11/04	R248	04/02/2021	10.48	Call	Bond Future	501.0400	0.5010	488.3200	0.4883	(2.539)	0	0	0
2020/11/04	R248	04/02/2021	10.48	Put	Bond Future	10,486.3400	10.4863	10,392.2800	10.3923	(0.897)	0	0	0
2020/11/04	R248	06/05/2021	12.36	Call	Bond Future	5,104.5600	5.1046	5,099.7200	5.0997	(0.095)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/04	R248	06/05/2021			Bond Future	12.1514	74.8747	12.1378	74.9559	(0.112)	0.0000	0.0000	0
2020/11/04	R248	06/05/2021	12.34	Call	Bond Future	5,040.1600	5.0402	5,034.9000	5.0349	(0.104)	0	0	0
2020/11/04	R248	06/05/2021	12.34	Put	Bond Future	3,928.4500	3.9285	3,841.9400	3.8419	(2.202)	0	0	0
2020/11/04	R248	06/05/2021	12.36	Put	Bond Future	3,876.7600	3.8768	3,790.6700	3.7907	(2.221)	0	0	0
2020/11/04	R248	06/05/2021	12.35	Call	Bond Future	5,072.3200	5.0723	5,067.2800	5.0673	(0.099)	0	0	0
2020/11/04	R248	06/05/2021	12.35	Put	Bond Future	3,902.5200	3.9025	3,816.2300	3.8162	(2.211)	0	0	0
2020/11/04	R248	05/08/2021	12.51	Put	Bond Future	4,382.3800	4.3824	4,324.4400	4.3244	(1.322)	0	0	0
2020/11/04	R248	05/08/2021			Bond Future	12.3954	75.6838	12.3812	75.7656	(0.114)	0.0000	0.0000	0
2020/11/04	R248	05/08/2021	12.51	Call	Bond Future	5,037.3900	5.0374	5,061.2700	5.0613	0.474	0	0	0
2020/11/04	R248	05/08/2021	12.52	Call	Bond Future	5,068.1000	5.0681	5,092.1500	5.0921	0.475	0	0	0
2020/11/04	R248	05/08/2021	12.50	Put	Bond Future	4,408.7200	4.4087	4,350.6100	4.3506	(1.318)	0	0	0
2020/11/04	R248	05/08/2021	12.52	Put	Bond Future	4,356.4500	4.3564	4,298.6800	4.2987	(1.326)	0	0	0
2020/11/04	R248	05/08/2021	12.50	Call	Bond Future	5,007.0000	5.0070	5,030.7100	5.0307	0.474	0	0	0
2020/11/04	R248	04/11/2021	12.85	Call	Bond Future	1,071.5000	1.0715	1,154.3800	1.1544	7.735	0	0	0
2020/11/04	R248	04/11/2021			Bond Future	12.6543	72.0298	12.6394	72.1126	(0.118)	0.0000	0.0000	0
2020/11/04	R248	04/11/2021	12.83	Call	Bond Future	963.3600	0.9634	1,046.2400	1.0462	8.603	0	0	0
2020/11/04	R248	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R248	04/11/2021	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/04	R248	04/11/2021	12.84	Call	Bond Future	1,017.4700	1.0175	1,100.3500	1.1003	8.146	0	0	0
2020/11/04	R248	04/11/2021	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**1663872**