



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/09/2020 TO 03/09/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	2025	05/11/2020		Bond Future	144.1085	144.1085	143.8595	143.8595	(0.173)	0.0000	0.0000	4,141
2020/09/03	2025	04/02/2021		Bond Future	144.1128	144.1128	143.8606	143.8606	(0.175)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/03	2025	06/05/2021			Bond Future	145.6784	145.6784	145.4233	145.4233	(0.175)	0.0000	0.0000	0
2020/09/03	2025	05/08/2021			Bond Future	145.7597	145.7597	145.5015	145.5015	(0.177)	0.0000	0.0000	0
2020/09/03	2029	05/11/2020			Bond Future	102.9388	102.9388	102.9562	102.9562	0.017	0.0000	0.0000	5,004
2020/09/03	2029	04/02/2021			Bond Future	104.0198	104.0198	104.0370	104.0370	0.017	0.0000	0.0000	0
2020/09/03	2029	06/05/2021			Bond Future	104.0101	104.0101	104.0273	104.0273	0.017	0.0000	0.0000	0
2020/09/03	2029	05/08/2021			Bond Future	105.1612	105.1612	105.1785	105.1785	0.016	0.0000	0.0000	0
2020/09/03	2030	05/11/2020	9.39	Put	Bond Future	1,780.1200	1.7801	1,719.6500	1.7197	(3.397)	0	0	0
2020/09/03	2030	05/11/2020	9.38	Call	Bond Future	2,540.6300	2.5406	2,582.4000	2.5824	1.644	0	0	0
2020/09/03	2030	05/11/2020	9.60	Put	Bond Future	1,313.3900	1.3134	1,262.4400	1.2624	(3.879)	0	0	3,000
2020/09/03	2030	05/11/2020	9.99	Put	Bond Future	721.2000	0.7212	686.3700	0.6864	(4.829)	0	0	2,500
2020/09/03	2030	05/11/2020	8.10	Put	Bond Future	7,258.3300	7.2583	7,158.8100	7.1588	(1.371)	0	0	0
2020/09/03	2030	05/11/2020	8.73	Call	Bond Future	914.6600	0.9147	930.5100	0.9305	1.733	0	0	3,000
2020/09/03	2030	05/11/2020	10.06	Put	Bond Future	646.1400	0.6461	613.8300	0.6138	(5.000)	0	0	1,000
2020/09/03	2030	05/11/2020			Bond Future	9.2527	94.5350	9.2350	94.6377	(0.191)	0.0000	0.0000	91,124
2020/09/03	2030	05/11/2020	9.99	Call	Bond Future	4,876.6500	4.8767	4,944.5100	4.9445	1.392	0	0	0
2020/09/03	2030	05/11/2020	8.85	Put	Bond Future	3,518.2000	3.5182	3,435.3600	3.4354	(2.355)	0	0	0
2020/09/03	2030	05/11/2020	8.85	Call	Bond Future	1,140.4800	1.1405	1,160.3300	1.1603	1.740	0	0	3,000
2020/09/03	2030	05/11/2020	9.61	Call	Bond Future	3,338.9000	3.3389	3,391.0800	3.3911	1.563	0	0	0
2020/09/03	2030	05/11/2020	9.61	Put	Bond Future	1,293.9100	1.2939	1,243.4000	1.2434	(3.904)	0	0	3,000
2020/09/03	2030	05/11/2020	8.34	Put	Bond Future	5,915.7600	5.9158	5,819.5100	5.8195	(1.627)	0	0	0
2020/09/03	2030	05/11/2020	8.34	Call	Bond Future	411.5200	0.4115	417.9600	0.4180	1.565	0	0	1,000
2020/09/03	2030	05/11/2020	9.04	Put	Bond Future	2,814.1600	2.8142	2,738.5100	2.7385	(2.688)	0	0	0
2020/09/03	2030	05/11/2020	9.04	Call	Bond Future	1,568.0800	1.5681	1,595.1200	1.5951	1.724	0	0	1,000
2020/09/03	2030	05/11/2020	9.39	Call	Bond Future	2,573.0300	2.5730	2,615.2500	2.6152	1.641	0	0	0
2020/09/03	2030	05/11/2020	9.38	Put	Bond Future	1,805.1700	1.8052	1,744.2500	1.7443	(3.375)	0	0	0
2020/09/03	2030	05/11/2020	9.60	Call	Bond Future	3,301.9500	3.3019	3,353.6900	3.3537	1.567	0	0	0
2020/09/03	2030	05/11/2020	9.49	Call	Bond Future	2,908.2300	2.9082	2,955.0000	2.9550	1.608	0	0	0
2020/09/03	2030	05/11/2020	8.36	Put	Bond Future	5,808.9500	5.8089	5,713.0400	5.7130	(1.651)	0	0	0
2020/09/03	2030	05/11/2020	9.86	Put	Bond Future	883.5500	0.8836	843.7100	0.8437	(4.509)	0	0	14,160
2020/09/03	2030	05/11/2020	8.10	Call	Bond Future	236.6100	0.2366	239.7800	0.2398	1.340	0	0	3,000
2020/09/03	2030	05/11/2020	8.73	Put	Bond Future	4,016.2600	4.0163	3,929.4200	3.9294	(2.162)	0	0	0
2020/09/03	2030	05/11/2020	9.23	Put	Bond Future	2,212.9100	2.2129	2,145.2800	2.1453	(3.056)	0	0	0
2020/09/03	2030	05/11/2020	10.06	Call	Bond Future	5,183.2900	5.1833	5,253.6700	5.2537	1.358	0	0	0
2020/09/03	2030	05/11/2020	10.37	Put	Bond Future	393.5300	0.3935	370.8200	0.3708	(5.771)	0	0	8,000
2020/09/03	2030	05/11/2020	9.40	Call	Bond Future	2,605.6300	2.6056	2,648.3100	2.6483	1.638	0	0	0
2020/09/03	2030	05/11/2020	9.40	Put	Bond Future	1,755.3200	1.7553	1,695.3100	1.6953	(3.419)	0	0	0
2020/09/03	2030	05/11/2020	9.49	Put	Bond Future	1,543.4000	1.5434	1,487.4800	1.4875	(3.623)	0	0	2,500
2020/09/03	2030	05/11/2020	9.65	Call	Bond Future	3,488.5000	3.4885	3,542.4700	3.5425	1.547	0	0	0
2020/09/03	2030	05/11/2020	9.65	Put	Bond Future	1,218.2700	1.2183	1,169.5500	1.1695	(3.999)	0	0	2,500
2020/09/03	2030	05/11/2020	8.36	Call	Bond Future	429.8100	0.4298	436.5900	0.4366	1.577	0	0	14,160
2020/09/03	2030	05/11/2020	8.86	Put	Bond Future	3,478.5300	3.4785	3,396.0400	3.3960	(2.371)	0	0	0
2020/09/03	2030	05/11/2020	8.86	Call	Bond Future	1,160.8100	1.1608	1,181.0100	1.1810	1.740	0	0	14,160
2020/09/03	2030	05/11/2020	9.86	Call	Bond Future	4,324.3400	4.3243	4,387.1900	4.3872	1.453	0	0	0
2020/09/03	2030	05/11/2020	9.23	Call	Bond Future	2,080.9600	2.0810	2,116.0200	2.1160	1.685	0	0	3,000
2020/09/03	2030	05/11/2020	10.47	Call	Bond Future	7,064.3000	7.0643	7,146.8500	7.1468	1.169	0	0	0
2020/09/03	2030	05/11/2020	10.47	Put	Bond Future	334.5000	0.3345	314.3600	0.3144	(6.021)	0	0	3,000

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2020/09/03	2030	05/11/2020	8.53	Put	Bond Future	4,938.3200	4.9383	4,845.9600	4.8460	(1.870)	0	0	0
2020/09/03	2030	05/11/2020	8.53	Call	Bond Future	614.2500	0.6142	624.5800	0.6246	1.682	0	0	15,414
2020/09/03	2030	05/11/2020	9.03	Put	Bond Future	2,848.7000	2.8487	2,772.6500	2.7726	(2.670)	0	0	0
2020/09/03	2030	05/11/2020	9.03	Call	Bond Future	1,543.5000	1.5435	1,570.1400	1.5701	1.726	0	0	15,414
2020/09/03	2030	05/11/2020	10.37	Call	Bond Future	6,595.2400	6.5952	6,675.2200	6.6752	1.213	0	0	0
2020/09/03	2030	04/02/2021	9.20	Put	Bond Future	3,954.6500	3.9546	3,887.2800	3.8873	(1.704)	0	0	0
2020/09/03	2030	04/02/2021	8.20	Put	Bond Future	8,207.2800	8.2073	8,116.6800	8.1167	(1.104)	0	0	0
2020/09/03	2030	04/02/2021	9.12	Call	Bond Future	2,290.2300	2.2902	2,324.0500	2.3241	1.477	0	0	1,000
2020/09/03	2030	04/02/2021	8.36	Call	Bond Future	945.3800	0.9454	961.0400	0.9610	1.656	0	0	800
2020/09/03	2030	04/02/2021	9.16	Call	Bond Future	2,386.6500	2.3866	2,421.5900	2.4216	1.464	0	0	0
2020/09/03	2030	04/02/2021	9.15	Put	Bond Future	4,118.7500	4.1188	4,049.9700	4.0500	(1.670)	0	0	0
2020/09/03	2030	04/02/2021			Bond Future	9.4588	91.5005	9.4404	91.6039	(0.195)	0.0000	0.0000	0
2020/09/03	2030	04/02/2021	8.20	Call	Bond Future	765.9500	0.7659	778.7900	0.7788	1.676	0	0	1,600
2020/09/03	2030	04/02/2021	8.37	Put	Bond Future	7,349.3200	7.3493	7,261.7300	7.2617	(1.192)	0	0	0
2020/09/03	2030	04/02/2021	8.37	Call	Bond Future	957.5600	0.9576	973.4100	0.9734	1.655	0	0	1,000
2020/09/03	2030	04/02/2021	9.17	Call	Bond Future	2,411.2900	2.4113	2,446.5200	2.4465	1.461	0	0	0
2020/09/03	2030	04/02/2021	9.17	Put	Bond Future	4,052.5800	4.0526	3,984.3700	3.9844	(1.683)	0	0	0
2020/09/03	2030	04/02/2021	9.20	Call	Bond Future	2,485.6300	2.4856	2,521.7000	2.5217	1.451	0	0	1,600
2020/09/03	2030	04/02/2021	9.12	Put	Bond Future	4,219.5500	4.2195	4,149.9300	4.1499	(1.650)	0	0	0
2020/09/03	2030	04/02/2021	8.36	Put	Bond Future	7,398.4800	7.3985	7,310.7000	7.3107	(1.186)	0	0	0
2020/09/03	2030	04/02/2021	9.16	Put	Bond Future	4,085.4500	4.0855	4,016.9500	4.0169	(1.677)	0	0	0
2020/09/03	2030	04/02/2021	9.15	Call	Bond Future	2,362.3900	2.3624	2,397.0500	2.3971	1.467	0	0	0
2020/09/03	2030	04/02/2021	8.86	Put	Bond Future	5,168.0800	5.1681	5,091.4700	5.0915	(1.482)	0	0	0
2020/09/03	2030	04/02/2021	8.86	Call	Bond Future	1,722.1900	1.7222	1,749.0200	1.7490	1.558	0	0	800
2020/09/03	2030	04/02/2021	10.20	Call	Bond Future	5,650.1500	5.6501	5,714.3000	5.7143	1.135	0	0	0
2020/09/03	2030	04/02/2021	10.20	Put	Bond Future	1,607.0700	1.6071	1,567.7800	1.5678	(2.445)	0	0	1,800
2020/09/03	2030	06/05/2021	10.04	Put	Bond Future	2,989.2400	2.9892	2,940.0300	2.9400	(1.646)	0	0	0
2020/09/03	2030	06/05/2021	9.15	Call	Bond Future	2,553.8000	2.5538	2,588.3700	2.5884	1.354	0	0	0
2020/09/03	2030	06/05/2021	11.69	Call	Bond Future	10,941.9700	10.9420	11,026.9300	11.0269	0.776	0	0	0
2020/09/03	2030	06/05/2021	11.70	Put	Bond Future	793.0200	0.7930	773.7900	0.7738	(2.425)	0	0	0
2020/09/03	2030	06/05/2021			Bond Future	9.6738	92.4734	9.6546	92.5778	(0.198)	0.0000	0.0000	0
2020/09/03	2030	06/05/2021	10.74	Call	Bond Future	7,369.7000	7.3697	7,439.0900	7.4391	0.942	0	0	0
2020/09/03	2030	06/05/2021	10.74	Put	Bond Future	1,810.3600	1.8104	1,775.4200	1.7754	(1.930)	0	0	0
2020/09/03	2030	06/05/2021	7.97	Call	Bond Future	821.6400	0.8216	834.7200	0.8347	1.592	0	0	700
2020/09/03	2030	06/05/2021	10.04	Call	Bond Future	4,950.9600	4.9510	5,006.0800	5.0061	1.113	0	0	0
2020/09/03	2030	06/05/2021	9.15	Put	Bond Future	5,458.3400	5.4583	5,388.5800	5.3886	(1.278)	0	0	0
2020/09/03	2030	06/05/2021	9.92	Call	Bond Future	4,582.1600	4.5822	4,634.5500	4.6345	1.143	0	0	0
2020/09/03	2030	06/05/2021	11.69	Put	Bond Future	800.8100	0.8008	781.4400	0.7814	(2.419)	0	0	0
2020/09/03	2030	06/05/2021	11.70	Call	Bond Future	10,980.6600	10.9807	11,065.7600	11.0658	0.775	0	0	0
2020/09/03	2030	06/05/2021	9.22	Call	Bond Future	2,711.3600	2.7114	2,747.5300	2.7475	1.334	0	0	0
2020/09/03	2030	06/05/2021	9.22	Put	Bond Future	5,220.7800	5.2208	5,152.6200	5.1526	(1.306)	0	0	700
2020/09/03	2030	06/05/2021	7.97	Put	Bond Future	10,724.8500	10.7248	10,633.6000	10.6336	(0.851)	0	0	0
2020/09/03	2030	06/05/2021	9.92	Put	Bond Future	3,257.0400	3.2570	3,205.1000	3.2051	(1.595)	0	0	700
2020/09/03	2030	06/05/2021	11.71	Call	Bond Future	11,019.3700	11.0194	11,104.6100	11.1046	0.774	0	0	0
2020/09/03	2030	06/05/2021	11.71	Put	Bond Future	785.2900	0.7853	766.2000	0.7662	(2.431)	0	0	0
2020/09/03	2030	05/08/2021	10.42	Put	Bond Future	3,055.5800	3.0556	3,009.7300	3.0097	(1.501)	0	0	0
2020/09/03	2030	05/08/2021	10.41	Call	Bond Future	5,661.3600	5.6614	5,720.7200	5.7207	1.049	0	0	0
2020/09/03	2030	05/08/2021			Bond Future	9.9072	89.4701	9.8871	89.5755	(0.203)	0.0000	0.0000	0

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2020/09/03	2030	05/08/2021	10.42	Call	Bond Future	5,692.5800	5.6926	5,752.1300	5.7521	1.046	0	0	0
2020/09/03	2030	05/08/2021	10.41	Put	Bond Future	3,074.8100	3.0748	3,028.7700	3.0288	(1.497)	0	0	0
2020/09/03	2030	05/08/2021	10.43	Call	Bond Future	5,723.5300	5.7235	5,783.2900	5.7833	1.044	0	0	0
2020/09/03	2030	05/08/2021	10.43	Put	Bond Future	3,036.1200	3.0361	2,990.4800	2.9905	(1.503)	0	0	0
2020/09/03	2032	05/11/2020	9.77	Put	Bond Future	3,913.2800	3.9133	3,805.6400	3.8056	(2.751)	0	0	0
2020/09/03	2032	05/11/2020	9.61	Put	Bond Future	4,600.9400	4.6009	4,486.2500	4.4863	(2.493)	0	0	0
2020/09/03	2032	05/11/2020	10.99	Call	Bond Future	5,593.4600	5.5935	5,687.7700	5.6878	1.686	0	0	0
2020/09/03	2032	05/11/2020	9.44	Put	Bond Future	5,411.5800	5.4116	5,290.3900	5.2904	(2.239)	0	0	0
2020/09/03	2032	05/11/2020	11.08	Call	Bond Future	5,997.3400	5.9973	6,095.3300	6.0953	1.634	0	0	0
2020/09/03	2032	05/11/2020			Bond Future	10.1792	88.0774	10.1562	88.2172	(0.226)	0.0000	0.0000	118,097
2020/09/03	2032	05/11/2020	9.76	Call	Bond Future	1,363.7700	1.3638	1,395.4300	1.3954	2.322	0	0	0
2020/09/03	2032	05/11/2020	9.76	Put	Bond Future	3,954.2600	3.9543	3,846.1600	3.8462	(2.734)	0	0	0
2020/09/03	2032	05/11/2020	10.99	Put	Bond Future	867.5200	0.8675	822.0700	0.8221	(5.239)	0	0	3,000
2020/09/03	2032	05/11/2020	9.77	Call	Bond Future	1,385.7900	1.3858	1,417.9100	1.4179	2.318	0	0	0
2020/09/03	2032	05/11/2020	9.11	Call	Bond Future	395.6200	0.3956	404.9100	0.4049	2.348	0	0	3,000
2020/09/03	2032	05/11/2020	9.61	Call	Bond Future	1,058.0300	1.0580	1,083.1000	1.0831	2.369	0	0	3,000
2020/09/03	2032	05/11/2020	9.44	Call	Bond Future	772.5500	0.7725	791.1200	0.7911	2.404	0	0	1,000
2020/09/03	2032	05/11/2020	11.08	Put	Bond Future	768.8100	0.7688	727.0400	0.7270	(5.433)	0	0	1,000
2020/09/03	2032	05/11/2020	9.75	Call	Bond Future	1,341.8300	1.3418	1,373.0300	1.3730	2.325	0	0	0
2020/09/03	2032	05/11/2020	9.75	Put	Bond Future	3,995.3900	3.9954	3,886.8300	3.8868	(2.717)	0	0	0
2020/09/03	2032	05/11/2020	9.11	Put	Bond Future	7,214.3100	7.2143	7,083.8400	7.0838	(1.808)	0	0	0
2020/09/03	2032	05/11/2020	8.94	Put	Bond Future	8,242.4900	8.2425	8,108.8800	8.1089	(1.621)	0	0	0
2020/09/03	2032	05/11/2020	8.94	Call	Bond Future	273.5500	0.2736	279.7000	0.2797	2.248	0	0	1,000
2020/09/03	2032	04/02/2021	9.29	Call	Bond Future	1,179.4100	1.1794	1,204.6600	1.2047	2.141	0	0	800
2020/09/03	2032	04/02/2021	10.82	Put	Bond Future	2,604.5500	2.6045	2,540.4400	2.5404	(2.461)	0	0	800
2020/09/03	2032	04/02/2021	9.63	Call	Bond Future	1,737.6000	1.7376	1,772.7500	1.7728	2.023	0	0	0
2020/09/03	2032	04/02/2021			Bond Future	10.4001	88.9810	10.3761	89.1218	(0.230)	0.0000	0.0000	60
2020/09/03	2032	04/02/2021	8.79	Put	Bond Future	10,835.9000	10.8359	10,709.2900	10.7093	(1.168)	0	0	0
2020/09/03	2032	04/02/2021	8.79	Call	Bond Future	629.4000	0.6294	643.6200	0.6436	2.259	0	0	800
2020/09/03	2032	04/02/2021	9.61	Call	Bond Future	1,698.5800	1.6986	1,733.0900	1.7331	2.032	0	0	0
2020/09/03	2032	04/02/2021	9.61	Put	Bond Future	6,513.3100	6.5133	6,406.9900	6.4070	(1.632)	0	0	0
2020/09/03	2032	04/02/2021	9.29	Put	Bond Future	8,048.5200	8.0485	7,932.9400	7.9329	(1.436)	0	0	0
2020/09/03	2032	04/02/2021	10.82	Call	Bond Future	5,022.3300	5.0223	5,099.0500	5.0990	1.528	0	0	0
2020/09/03	2032	04/02/2021	9.63	Put	Bond Future	6,425.9900	6.4260	6,320.3100	6.3203	(1.645)	0	0	0
2020/09/03	2032	04/02/2021	9.62	Call	Bond Future	1,718.0200	1.7180	1,752.8500	1.7528	2.027	0	0	0
2020/09/03	2032	04/02/2021	9.62	Put	Bond Future	6,469.5500	6.4696	6,363.5500	6.3636	(1.638)	0	0	0
2020/09/03	2032	06/05/2021	12.57	Call	Bond Future	11,259.3200	11.2593	11,372.0700	11.3721	1.001	0	0	0
2020/09/03	2032	06/05/2021	12.12	Put	Bond Future	1,637.8700	1.6379	1,599.4000	1.5994	(2.349)	0	0	0
2020/09/03	2032	06/05/2021			Bond Future	10.6271	85.7821	10.6021	85.9242	(0.235)	0.0000	0.0000	0
2020/09/03	2032	06/05/2021	12.57	Put	Bond Future	1,125.8900	1.1259	1,096.5200	1.0965	(2.609)	0	0	736
2020/09/03	2032	06/05/2021	10.33	Put	Bond Future	5,319.2600	5.3193	5,234.5400	5.2345	(1.593)	0	0	0
2020/09/03	2032	06/05/2021	10.33	Call	Bond Future	3,605.5800	3.6056	3,662.9800	3.6630	1.592	0	0	736
2020/09/03	2032	06/05/2021	12.11	Call	Bond Future	9,543.5400	9.5435	9,646.9700	9.6470	1.084	0	0	0
2020/09/03	2032	06/05/2021	12.11	Put	Bond Future	1,651.1100	1.6511	1,612.4200	1.6124	(2.343)	0	0	0
2020/09/03	2032	06/05/2021	12.12	Call	Bond Future	9,580.0000	9.5800	9,683.6500	9.6837	1.082	0	0	0
2020/09/03	2032	06/05/2021	12.10	Call	Bond Future	9,507.1000	9.5071	9,610.3100	9.6103	1.086	0	0	0
2020/09/03	2032	06/05/2021	12.10	Put	Bond Future	1,664.4300	1.6644	1,625.5200	1.6255	(2.338)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/03	2032	05/08/2021	11.37	Put	Bond Future	3,614.5800	3.6146	3,552.7200	3.5527	(1.711)	0	0	0
2020/09/03	2032	05/08/2021			Bond Future	10.8663	86.7116	10.8403	86.8552	(0.240)	0.0000	0.0000	0
2020/09/03	2032	05/08/2021	11.36	Call	Bond Future	6,295.4300	6.2954	6,376.9200	6.3769	1.294	0	0	0
2020/09/03	2032	05/08/2021	11.36	Put	Bond Future	3,634.6100	3.6346	3,572.5100	3.5725	(1.709)	0	0	0
2020/09/03	2032	05/08/2021	11.37	Call	Bond Future	6,328.0900	6.3281	6,409.8200	6.4098	1.292	0	0	0
2020/09/03	2032	05/08/2021	11.35	Call	Bond Future	6,262.8200	6.2628	6,344.0700	6.3441	1.297	0	0	0
2020/09/03	2032	05/08/2021	11.35	Put	Bond Future	3,654.7400	3.6547	3,592.4000	3.5924	(1.706)	0	0	0
2020/09/03	2033	05/11/2020			Bond Future	97.2764	97.2764	97.3465	97.3465	0.072	0.0000	0.0000	10,355
2020/09/03	2033	04/02/2021			Bond Future	98.2979	98.2979	98.3683	98.3683	0.072	0.0000	0.0000	0
2020/09/03	2033	06/05/2021			Bond Future	98.1497	98.1497	98.2207	98.2207	0.072	0.0000	0.0000	0
2020/09/03	2033	05/08/2021			Bond Future	99.2359	99.2359	99.3076	99.3076	0.072	0.0000	0.0000	0
2020/09/03	2037	05/11/2020	10.18	Call	Bond Future	615.9600	0.6160	628.6900	0.6287	2.067	0	0	0
2020/09/03	2037	05/11/2020	10.17	Put	Bond Future	7,187.2100	7.1872	7,054.8100	7.0548	(1.842)	0	0	0
2020/09/03	2037	05/11/2020			Bond Future	11.1560	82.6113	11.1329	82.7561	(0.206)	0.0000	0.0000	139,101
2020/09/03	2037	05/11/2020	10.19	Call	Bond Future	627.3300	0.6273	640.3300	0.6403	2.072	0	0	0
2020/09/03	2037	05/11/2020	10.19	Put	Bond Future	7,068.2900	7.0683	6,936.4200	6.9364	(1.866)	0	0	0
2020/09/03	2037	05/11/2020	10.17	Call	Bond Future	604.7400	0.6047	617.2100	0.6172	2.062	0	0	0
2020/09/03	2037	05/11/2020	10.18	Put	Bond Future	7,127.6300	7.1276	6,995.4900	6.9955	(1.854)	0	0	0
2020/09/03	2037	04/02/2021	13.73	Call	Bond Future	13,080.7500	13.0808	13,206.2900	13.2063	0.960	0	0	0
2020/09/03	2037	04/02/2021	10.85	Call	Bond Future	2,629.1600	2.6292	2,674.8400	2.6748	1.737	0	0	0
2020/09/03	2037	04/02/2021	10.35	Call	Bond Future	1,581.8100	1.5818	1,611.9000	1.6119	1.902	0	0	0
2020/09/03	2037	04/02/2021	10.28	Put	Bond Future	8,647.9900	8.6480	8,530.1800	8.5302	(1.362)	0	0	0
2020/09/03	2037	04/02/2021	10.27	Call	Bond Future	1,454.7100	1.4547	1,482.6300	1.4826	1.919	0	0	0
2020/09/03	2037	04/02/2021			Bond Future	11.3821	79.2042	11.3582	79.3502	(0.210)	0.0000	0.0000	0
2020/09/03	2037	04/02/2021	11.97	Put	Bond Future	2,665.8800	2.6659	2,603.1700	2.6032	(2.352)	0	0	0
2020/09/03	2037	04/02/2021	11.97	Call	Bond Future	6,128.1800	6.1282	6,211.4700	6.2115	1.359	0	0	300
2020/09/03	2037	04/02/2021	9.65	Put	Bond Future	12,435.1900	12.4352	12,303.4700	12.3035	(1.059)	0	0	0
2020/09/03	2037	04/02/2021	9.65	Call	Bond Future	705.5800	0.7056	719.8600	0.7199	2.024	0	0	72
2020/09/03	2037	04/02/2021	11.90	Call	Bond Future	5,869.8400	5.8698	5,950.9600	5.9510	1.382	0	0	0
2020/09/03	2037	04/02/2021	13.73	Put	Bond Future	555.4100	0.5554	534.9500	0.5349	(3.684)	0	0	300
2020/09/03	2037	04/02/2021	10.85	Put	Bond Future	5,976.8300	5.9768	5,876.5100	5.8765	(1.678)	0	0	72
2020/09/03	2037	04/02/2021	10.35	Put	Bond Future	8,274.9800	8.2750	8,159.0700	8.1591	(1.401)	0	0	72
2020/09/03	2037	04/02/2021	10.28	Call	Bond Future	1,470.1900	1.4702	1,498.3800	1.4984	1.917	0	0	0
2020/09/03	2037	04/02/2021	10.27	Put	Bond Future	8,702.0800	8.7021	8,584.0000	8.5840	(1.357)	0	0	0
2020/09/03	2037	04/02/2021	11.90	Put	Bond Future	2,807.4000	2.8074	2,742.5200	2.7425	(2.311)	0	0	240
2020/09/03	2037	04/02/2021	10.48	Put	Bond Future	7,608.4100	7.6084	7,496.2100	7.4962	(1.475)	0	0	0
2020/09/03	2037	04/02/2021	10.48	Call	Bond Future	1,804.4800	1.8045	1,838.2800	1.8383	1.873	0	0	240
2020/09/03	2037	04/02/2021	10.29	Call	Bond Future	1,485.7900	1.4858	1,514.2400	1.5142	1.915	0	0	0
2020/09/03	2037	04/02/2021	10.29	Put	Bond Future	8,594.1100	8.5941	8,476.5600	8.4766	(1.368)	0	0	0
2020/09/03	2037	06/05/2021	12.42	Call	Bond Future	7,645.8200	7.6458	7,735.3200	7.7353	1.171	0	0	0
2020/09/03	2037	06/05/2021			Bond Future	11.6145	80.0467	11.5896	80.1941	(0.214)	0.0000	0.0000	0
2020/09/03	2037	06/05/2021	12.42	Put	Bond Future	3,099.4900	3.0995	3,041.5900	3.0416	(1.868)	0	0	0
2020/09/03	2037	06/05/2021	12.43	Call	Bond Future	7,682.4600	7.6825	7,772.1800	7.7722	1.168	0	0	0
2020/09/03	2037	06/05/2021	12.44	Put	Bond Future	3,065.2000	3.0652	3,007.7600	3.0078	(1.874)	0	0	0
2020/09/03	2037	06/05/2021	12.43	Put	Bond Future	3,082.3000	3.0823	3,024.6200	3.0246	(1.871)	0	0	0
2020/09/03	2037	06/05/2021	12.44	Call	Bond Future	7,719.1400	7.7191	7,809.1000	7.8091	1.165	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/03	2037	05/08/2021	12.26	Put	Bond Future	4,340.1200	4.3401	4,273.0100	4.2730	(1.546)	0	0	0
2020/09/03	2037	05/08/2021	12.27	Call	Bond Future	6,585.8700	6.5859	6,667.9300	6.6679	1.246	0	0	0
2020/09/03	2037	05/08/2021	12.28	Call	Bond Future	6,618.6000	6.6186	6,700.9100	6.7009	1.244	0	0	0
2020/09/03	2037	05/08/2021			Bond Future	11.8642	76.6585	11.8383	76.8074	(0.219)	0.0000	0.0000	0
2020/09/03	2037	05/08/2021	12.26	Call	Bond Future	6,553.4600	6.5535	6,635.2900	6.6353	1.249	0	0	0
2020/09/03	2037	05/08/2021	12.28	Put	Bond Future	4,296.0300	4.2960	4,229.4000	4.2294	(1.551)	0	0	0
2020/09/03	2037	05/08/2021	12.27	Put	Bond Future	4,317.8800	4.3179	4,251.0000	4.2510	(1.549)	0	0	0
2020/09/03	2038	05/11/2020			Bond Future	108.6174	108.6174	108.7848	108.7848	0.154	0.0000	0.0000	10,772
2020/09/03	2038	04/02/2021			Bond Future	108.0602	108.0602	108.2292	108.2292	0.156	0.0000	0.0000	0
2020/09/03	2038	06/05/2021			Bond Future	109.2345	109.2345	109.4049	109.4049	0.156	0.0000	0.0000	0
2020/09/03	2038	05/08/2021			Bond Future	108.7211	108.7211	108.8933	108.8933	0.158	0.0000	0.0000	0
2020/09/03	2040	05/11/2020	10.30	Call	Bond Future	586.2100	0.5862	603.9300	0.6039	3.023	0	0	0
2020/09/03	2040	05/11/2020	11.00	Put	Bond Future	4,179.4100	4.1794	4,045.6600	4.0457	(3.200)	0	0	0
2020/09/03	2040	05/11/2020	10.23	Call	Bond Future	512.4800	0.5125	527.9200	0.5279	3.013	0	0	2,000
2020/09/03	2040	05/11/2020	11.70	Put	Bond Future	1,950.4400	1.9504	1,862.2900	1.8623	(4.519)	0	0	2,000
2020/09/03	2040	05/11/2020	9.50	Call	Bond Future	96.8200	0.0968	99.3100	0.0993	2.572	0	0	2,000
2020/09/03	2040	05/11/2020	10.00	Call	Bond Future	319.8100	0.3198	329.2100	0.3292	2.939	0	0	2,380
2020/09/03	2040	05/11/2020			Bond Future	11.3298	84.3725	11.3017	84.5592	(0.248)	0.0000	0.0000	72,653
2020/09/03	2040	05/11/2020	10.30	Put	Bond Future	7,889.7900	7.8898	7,720.7900	7.7208	(2.142)	0	0	0
2020/09/03	2040	05/11/2020	9.73	Put	Bond Future	11,973.9600	11.9740	11,792.0500	11.7920	(1.519)	0	0	0
2020/09/03	2040	05/11/2020	9.73	Call	Bond Future	172.8800	0.1729	177.6900	0.1777	2.782	0	0	2,000
2020/09/03	2040	05/11/2020	10.23	Put	Bond Future	8,349.8800	8.3499	8,178.6000	8.1786	(2.051)	0	0	0
2020/09/03	2040	05/11/2020	10.31	Call	Bond Future	597.3700	0.5974	615.4400	0.6154	3.025	0	0	0
2020/09/03	2040	05/11/2020	10.32	Put	Bond Future	7,760.6800	7.7607	7,592.3800	7.5924	(2.169)	0	0	0
2020/09/03	2040	05/11/2020	11.00	Call	Bond Future	1,947.8800	1.9479	2,000.8500	2.0009	2.719	0	0	2,380
2020/09/03	2040	05/11/2020	11.70	Call	Bond Future	4,343.1800	4.3432	4,441.7500	4.4418	2.270	0	0	0
2020/09/03	2040	05/11/2020	9.50	Put	Bond Future	13,813.8700	13.8139	13,629.6400	13.6296	(1.334)	0	0	0
2020/09/03	2040	05/11/2020	10.00	Put	Bond Future	9,947.1400	9.9471	9,769.8200	9.7698	(1.783)	0	0	0
2020/09/03	2040	05/11/2020	10.31	Put	Bond Future	7,825.1000	7.8251	7,656.4500	7.6564	(2.155)	0	0	0
2020/09/03	2040	05/11/2020	10.32	Call	Bond Future	608.7000	0.6087	627.1200	0.6271	3.026	0	0	0
2020/09/03	2040	05/11/2020	11.50	Call	Bond Future	3,570.1800	3.5702	3,655.7600	3.6558	2.397	0	0	0
2020/09/03	2040	05/11/2020	11.50	Put	Bond Future	2,455.8200	2.4558	2,354.6800	2.3547	(4.118)	0	0	2,000
2020/09/03	2040	04/02/2021	9.49	Call	Bond Future	471.4300	0.4714	484.6600	0.4847	2.806	0	0	500
2020/09/03	2040	04/02/2021	9.57	Put	Bond Future	15,068.0800	15.0681	14,894.4200	14.8944	(1.153)	0	0	0
2020/09/03	2040	04/02/2021	10.07	Put	Bond Future	11,515.8000	11.5158	11,354.0600	11.3541	(1.405)	0	0	0
2020/09/03	2040	04/02/2021	10.42	Put	Bond Future	9,341.5600	9.3416	9,191.0100	9.1910	(1.612)	0	0	0
2020/09/03	2040	04/02/2021			Bond Future	11.5545	80.7331	11.5252	80.9215	(0.254)	0.0000	0.0000	0
2020/09/03	2040	04/02/2021	10.07	Call	Bond Future	1,008.8800	1.0089	1,035.5100	1.0355	2.640	0	0	800
2020/09/03	2040	04/02/2021	11.74	Call	Bond Future	4,984.7200	4.9847	5,078.6500	5.0787	1.884	0	0	0
2020/09/03	2040	04/02/2021	11.74	Put	Bond Future	3,809.1300	3.8091	3,714.6900	3.7147	(2.479)	0	0	800
2020/09/03	2040	04/02/2021	10.41	Call	Bond Future	1,484.7700	1.4848	1,522.2400	1.5222	2.524	0	0	0
2020/09/03	2040	04/02/2021	10.41	Put	Bond Future	9,399.9800	9.4000	9,249.0800	9.2491	(1.605)	0	0	0
2020/09/03	2040	04/02/2021	9.49	Put	Bond Future	15,682.7500	15.6828	15,507.6100	15.5076	(1.117)	0	0	0
2020/09/03	2040	04/02/2021	9.57	Call	Bond Future	527.8500	0.5278	542.5600	0.5426	2.787	0	0	800
2020/09/03	2040	04/02/2021	10.42	Call	Bond Future	1,500.8100	1.5008	1,538.6300	1.5386	2.520	0	0	0
2020/09/03	2040	04/02/2021	10.24	Put	Bond Future	10,426.6100	10.4266	10,270.0200	10.2700	(1.502)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/03	2040	04/02/2021	10.24	Call	Bond Future	1,230.2800	1.2303	1,262.0600	1.2621	2.583	0	0	500
2020/09/03	2040	04/02/2021	11.57	Call	Bond Future	4,411.3900	4.4114	4,497.9100	4.4979	1.961	0	0	0
2020/09/03	2040	04/02/2021	11.57	Put	Bond Future	4,311.9100	4.3119	4,210.0600	4.2101	(2.362)	0	0	500
2020/09/03	2040	04/02/2021	10.40	Call	Bond Future	1,468.8500	1.4688	1,505.9700	1.5060	2.527	0	0	0
2020/09/03	2040	04/02/2021	10.40	Put	Bond Future	9,458.6200	9.4586	9,307.3700	9.3074	(1.599)	0	0	0
2020/09/03	2040	06/05/2021	12.44	Put	Bond Future	3,528.2200	3.5282	3,451.5700	3.4516	(2.172)	0	0	0
2020/09/03	2040	06/05/2021			Bond Future	11.7850	81.5920	11.7544	81.7821	(0.259)	0.0000	0.0000	0
2020/09/03	2040	06/05/2021	12.43	Call	Bond Future	7,396.8900	7.3969	7,510.0500	7.5100	1.530	0	0	0
2020/09/03	2040	06/05/2021	12.43	Put	Bond Future	3,548.5600	3.5486	3,471.6000	3.4716	(2.169)	0	0	0
2020/09/03	2040	06/05/2021	12.44	Call	Bond Future	7,433.7900	7.4338	7,547.2600	7.5473	1.526	0	0	0
2020/09/03	2040	06/05/2021	12.42	Call	Bond Future	7,360.2900	7.3603	7,473.1300	7.4731	1.533	0	0	0
2020/09/03	2040	06/05/2021	12.42	Put	Bond Future	3,569.2600	3.5693	3,491.9800	3.4920	(2.165)	0	0	0
2020/09/03	2040	05/08/2021	12.47	Call	Bond Future	6,969.2600	6.9693	7,078.4000	7.0784	1.566	0	0	0
2020/09/03	2040	05/08/2021			Bond Future	12.0326	77.9702	12.0007	78.1624	(0.265)	0.0000	0.0000	0
2020/09/03	2040	05/08/2021	12.47	Put	Bond Future	4,413.1200	4.4131	4,330.1100	4.3301	(1.881)	0	0	0
2020/09/03	2040	05/08/2021	12.48	Call	Bond Future	7,002.6400	7.0026	7,112.0800	7.1121	1.563	0	0	0
2020/09/03	2040	05/08/2021	12.49	Put	Bond Future	4,366.0500	4.3661	4,283.6500	4.2837	(1.887)	0	0	0
2020/09/03	2040	05/08/2021	12.48	Put	Bond Future	4,389.6700	4.3897	4,306.9600	4.3070	(1.884)	0	0	0
2020/09/03	2040	05/08/2021	12.49	Call	Bond Future	7,035.7800	7.0358	7,145.5300	7.1455	1.560	0	0	0
2020/09/03	2044	05/11/2020	10.36	Call	Bond Future	544.6800	0.5447	571.7900	0.5718	4.977	0	0	0
2020/09/03	2044	05/11/2020	11.06	Put	Bond Future	4,399.5900	4.3996	4,222.8700	4.2229	(4.017)	0	0	525
2020/09/03	2044	05/11/2020	11.43	Call	Bond Future	2,971.0400	2.9710	3,080.0500	3.0800	3.669	0	0	0
2020/09/03	2044	05/11/2020	9.72	Put	Bond Future	12,970.5300	12.9705	12,724.0200	12.7240	(1.901)	0	0	0
2020/09/03	2044	05/11/2020	9.97	Call	Bond Future	239.9200	0.2399	252.2300	0.2522	5.131	0	0	300
2020/09/03	2044	05/11/2020	9.29	Put	Bond Future	16,651.2900	16.6513	16,400.0100	16.4000	(1.509)	0	0	0
2020/09/03	2044	05/11/2020	9.96	Put	Bond Future	11,073.9100	11.0739	10,832.6700	10.8327	(2.178)	0	0	0
2020/09/03	2044	05/11/2020			Bond Future	11.4361	80.6822	11.3977	80.9355	(0.336)	0.0000	0.0000	47,325
2020/09/03	2044	05/11/2020	10.34	Call	Bond Future	524.0100	0.5240	550.1400	0.5501	4.987	0	0	0
2020/09/03	2044	05/11/2020	10.34	Put	Bond Future	8,342.0800	8.3421	8,114.9400	8.1149	(2.723)	0	0	0
2020/09/03	2044	05/11/2020	9.72	Call	Bond Future	131.3300	0.1313	138.0900	0.1381	5.147	0	0	1,815
2020/09/03	2044	05/11/2020	9.97	Put	Bond Future	10,997.5900	10.9976	10,756.6300	10.7566	(2.191)	0	0	0
2020/09/03	2044	05/11/2020	9.96	Call	Bond Future	234.4900	0.2345	246.5200	0.2465	5.130	0	0	0
2020/09/03	2044	05/11/2020	11.38	Call	Bond Future	2,806.4200	2.8064	2,911.0000	2.9110	3.726	0	0	0
2020/09/03	2044	05/11/2020	11.38	Put	Bond Future	3,177.1000	3.1771	3,028.4100	3.0284	(4.680)	0	0	300
2020/09/03	2044	05/11/2020	10.36	Put	Bond Future	8,208.4700	8.2085	7,982.3100	7.9823	(2.755)	0	0	0
2020/09/03	2044	05/11/2020	11.06	Call	Bond Future	1,857.1600	1.8572	1,933.7100	1.9337	4.122	0	0	0
2020/09/03	2044	05/11/2020	10.04	Put	Bond Future	10,469.7400	10.4697	10,230.8400	10.2308	(2.282)	0	0	0
2020/09/03	2044	05/11/2020	11.17	Put	Bond Future	3,947.0100	3.9470	3,779.7800	3.7798	(4.237)	0	0	1,815
2020/09/03	2044	05/11/2020	11.43	Put	Bond Future	3,011.3800	3.0114	2,867.1200	2.8671	(4.790)	0	0	1,815
2020/09/03	2044	05/11/2020	8.87	Put	Bond Future	20,557.1400	20.5571	20,304.3300	20.3043	(1.230)	0	0	0
2020/09/03	2044	05/11/2020	9.29	Call	Bond Future	39.8900	0.0399	41.8800	0.0419	4.989	0	0	300
2020/09/03	2044	05/11/2020	10.35	Call	Bond Future	534.2700	0.5343	560.8900	0.5609	4.982	0	0	0
2020/09/03	2044	05/11/2020	10.35	Put	Bond Future	8,275.1400	8.2751	8,048.4900	8.0485	(2.739)	0	0	0
2020/09/03	2044	05/11/2020	10.04	Call	Bond Future	280.8700	0.2809	295.2400	0.2952	5.116	0	0	525
2020/09/03	2044	05/11/2020	9.34	Put	Bond Future	16,206.1100	16.2061	15,955.1700	15.9552	(1.548)	0	0	0
2020/09/03	2044	05/11/2020	9.34	Call	Bond Future	46.3100	0.0463	48.6400	0.0486	5.031	0	0	525
2020/09/03	2044	05/11/2020	11.17	Call	Bond Future	2,162.5300	2.1625	2,248.5700	2.2486	3.979	0	0	0

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2020/09/03	2044	05/11/2020	8.87	Call	Bond Future	10.1200	0.0101	10.5800	0.0106	4.545	0	0	1,815
2020/09/03	2044	05/11/2020	10.02	Put	Bond Future	10,619.4100	10.6194	10,379.8900	10.3799	(2.255)	0	0	0
2020/09/03	2044	05/11/2020	10.02	Call	Bond Future	268.6400	0.2686	282.3900	0.2824	5.118	0	0	1,815
2020/09/03	2044	04/02/2021	10.04	Put	Bond Future	12,453.3800	12.4534	12,232.4600	12.2325	(1.774)	0	0	0
2020/09/03	2044	04/02/2021	10.37	Call	Bond Future	1,282.8000	1.2828	1,331.3900	1.3314	3.788	0	0	0
2020/09/03	2044	04/02/2021	10.35	Put	Bond Future	10,398.9700	10.3990	10,191.0600	10.1911	(1.999)	0	0	0
2020/09/03	2044	04/02/2021			Bond Future	11.6555	77.1302	11.6154	77.3857	(0.344)	0.0000	0.0000	0
2020/09/03	2044	04/02/2021	10.37	Put	Bond Future	10,273.9400	10.2739	10,066.9400	10.0669	(2.015)	0	0	0
2020/09/03	2044	04/02/2021	10.35	Call	Bond Future	1,254.1200	1.2541	1,301.8000	1.3018	3.802	0	0	0
2020/09/03	2044	04/02/2021	10.04	Call	Bond Future	866.3000	0.8663	900.9700	0.9010	4.002	0	0	0
2020/09/03	2044	04/02/2021	10.84	Call	Bond Future	2,116.4200	2.1164	2,189.4800	2.1895	3.452	0	0	0
2020/09/03	2044	04/02/2021	10.36	Put	Bond Future	10,336.3400	10.3363	10,128.8900	10.1289	(2.007)	0	0	0
2020/09/03	2044	04/02/2021	10.84	Put	Bond Future	7,623.2400	7.6232	7,440.7100	7.4407	(2.394)	0	0	265
2020/09/03	2044	04/02/2021	10.29	Call	Bond Future	1,170.8400	1.1708	1,215.8100	1.2158	3.841	0	0	0
2020/09/03	2044	04/02/2021	10.29	Put	Bond Future	10,779.5900	10.7796	10,568.9700	10.5690	(1.954)	0	0	265
2020/09/03	2044	04/02/2021	9.66	Put	Bond Future	15,262.4800	15.2625	15,029.0200	15.0290	(1.530)	0	0	0
2020/09/03	2044	04/02/2021	9.66	Call	Bond Future	521.9100	0.5219	544.0400	0.5440	4.240	0	0	265
2020/09/03	2044	04/02/2021	10.36	Call	Bond Future	1,268.4000	1.2684	1,316.5400	1.3165	3.795	0	0	0
2020/09/03	2044	06/05/2021	12.43	Put	Bond Future	3,799.0900	3.7991	3,694.3200	3.6943	(2.758)	0	0	0
2020/09/03	2044	06/05/2021	12.44	Call	Bond Future	7,095.5100	7.0955	7,249.2500	7.2492	2.167	0	0	0
2020/09/03	2044	06/05/2021			Bond Future	11.8803	77.9507	11.8385	78.2088	(0.352)	0.0000	0.0000	0
2020/09/03	2044	06/05/2021	12.45	Call	Bond Future	7,131.1300	7.1311	7,285.2900	7.2853	2.162	0	0	0
2020/09/03	2044	06/05/2021	12.45	Put	Bond Future	3,756.2700	3.7563	3,652.3400	3.6523	(2.767)	0	0	0
2020/09/03	2044	06/05/2021	12.43	Call	Bond Future	7,059.9300	7.0599	7,213.2500	7.2133	2.172	0	0	0
2020/09/03	2044	06/05/2021	12.44	Put	Bond Future	3,777.6200	3.7776	3,673.2700	3.6733	(2.762)	0	0	0
2020/09/03	2044	05/08/2021	12.60	Put	Bond Future	4,367.8500	4.3679	4,260.0600	4.2601	(2.468)	0	0	0
2020/09/03	2044	05/08/2021	12.61	Put	Bond Future	4,345.7700	4.3458	4,238.3800	4.2384	(2.471)	0	0	0
2020/09/03	2044	05/08/2021			Bond Future	12.1218	74.4147	12.0781	74.6755	(0.361)	0.0000	0.0000	0
2020/09/03	2044	05/08/2021	12.60	Call	Bond Future	7,122.0400	7.1220	7,275.1000	7.2751	2.149	0	0	0
2020/09/03	2044	05/08/2021	12.61	Call	Bond Future	7,155.6500	7.1557	7,309.1100	7.3091	2.145	0	0	0
2020/09/03	2044	05/08/2021	12.59	Call	Bond Future	7,088.4700	7.0885	7,241.1400	7.2411	2.154	0	0	0
2020/09/03	2044	05/08/2021	12.59	Put	Bond Future	4,390.0500	4.3900	4,281.8700	4.2819	(2.464)	0	0	0
2020/09/03	2046	05/11/2020			Bond Future	96.0935	96.0935	96.2767	96.2767	0.191	0.0000	0.0000	16,197
2020/09/03	2046	04/02/2021			Bond Future	97.1026	97.1026	97.2873	97.2873	0.190	0.0000	0.0000	0
2020/09/03	2046	06/05/2021			Bond Future	96.3668	96.3668	96.5534	96.5534	0.194	0.0000	0.0000	0
2020/09/03	2046	05/08/2021			Bond Future	97.4334	97.4334	97.6219	97.6219	0.193	0.0000	0.0000	0
2020/09/03	2050	05/11/2020			Bond Future	98.6937	98.6937	99.9089	99.9089	1.231	0.0000	0.0000	13,962
2020/09/03	2050	04/02/2021			Bond Future	97.8392	97.8392	99.0667	99.0667	1.255	0.0000	0.0000	0
2020/09/03	2050	06/05/2021			Bond Future	98.9022	98.9022	100.1429	100.1429	1.254	0.0000	0.0000	0
2020/09/03	2050	05/08/2021			Bond Future	98.0684	98.0684	99.3227	99.3227	1.279	0.0000	0.0000	0
2020/09/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/09/03	AL37	05/11/2020			Index Future	754.7160	754.7160	755.3070	755.3070	0.078	0.0000	0.0000	0
2020/09/03	AL37	04/02/2021			Index Future	762.4550	762.4550	763.0490	763.0490	0.078	0.0000	0.0000	0
2020/09/03	AL37	06/05/2021			Index Future	770.5530	770.5530	771.1520	771.1520	0.078	0.0000	0.0000	0
2020/09/03	AL37	05/08/2021			Index Future	778.8090	778.8090	779.4140	779.4140	0.078	0.0000	0.0000	0
2020/09/03	AL7T	05/11/2020			Index Future	826.0200	826.0200	827.1560	827.1560	0.138	0.0000	0.0000	0
2020/09/03	AL7T	04/02/2021			Index Future	834.4900	834.4900	835.6350	835.6350	0.137	0.0000	0.0000	0
2020/09/03	AL7T	06/05/2021			Index Future	843.3530	843.3530	844.5080	844.5080	0.137	0.0000	0.0000	0
2020/09/03	AL7T	05/08/2021			Index Future	852.3900	852.3900	853.5560	853.5560	0.137	0.0000	0.0000	0
2020/09/03	ALBI	05/11/2020			Index Future	723.7440	723.7440	724.9160	724.9160	0.162	0.0000	0.0000	209
2020/09/03	ALBI	04/02/2021			Index Future	731.1650	731.1650	732.3470	732.3470	0.162	0.0000	0.0000	0
2020/09/03	ALBI	06/05/2021			Index Future	738.9310	738.9310	740.1240	740.1240	0.161	0.0000	0.0000	0
2020/09/03	ALBI	05/08/2021			Index Future	746.8480	746.8480	748.0540	748.0540	0.161	0.0000	0.0000	0
2020/09/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/09/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/09/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/03	ES33	05/11/2020			Bond Future	11.8218	72.9403	11.7932	73.0879	(0.242)	0.0000	0.0000	350
2020/09/03	ES33	04/02/2021			Bond Future	12.0964	73.6882	12.0666	73.8371	(0.246)	0.0000	0.0000	0
2020/09/03	ES33	06/05/2021			Bond Future	12.3738	70.6966	12.3427	70.8469	(0.251)	0.0000	0.0000	0
2020/09/03	ES33	05/08/2021			Bond Future	12.6669	71.4627	12.6344	71.6146	(0.256)	0.0000	0.0000	0
2020/09/03	ES42	05/11/2020			Bond Future	12.2358	72.2201	12.2071	72.3844	(0.234)	0.0000	0.0000	4,789
2020/09/03	ES42	04/02/2021			Bond Future	12.4913	72.9614	12.4614	73.1271	(0.240)	0.0000	0.0000	0
2020/09/03	ES42	06/05/2021			Bond Future	12.7592	69.4790	12.7278	69.6463	(0.246)	0.0000	0.0000	0
2020/09/03	ES42	05/08/2021			Bond Future	13.0348	70.2323	13.0020	70.4014	(0.252)	0.0000	0.0000	0
2020/09/03	GOVI	05/11/2020	737.84	Put	GOVI	228,760.0000	22.8760	217,230.0000	21.7230	(5.040)	0	0	0
2020/09/03	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/03	GOVI	05/11/2020			GOVI	714.9640	714.9640	716.1170	716.1170	0.161	0.0000	0.0000	1,011
2020/09/03	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/03	GOVI	05/11/2020	737.83	Put	GOVI	228,660.0000	22.8660	217,130.0000	21.7130	(5.042)	0	0	0
2020/09/03	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/09/03	GOVI	05/11/2020	737.85	Put	GOVI	228,860.0000	22.8860	217,330.0000	21.7330	(5.038)	0	0	0
2020/09/03	GOVI	04/02/2021	750.96	Put	GOVI	286,640.0000	28.6640	275,020.0000	27.5020	(4.054)	0	0	0
2020/09/03	GOVI	04/02/2021			GOVI	722.2960	722.2960	723.4580	723.4580	0.161	0.0000	0.0000	0
2020/09/03	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/03	GOVI	04/02/2021	750.95	Put	GOVI	286,540.0000	28.6540	274,920.0000	27.4920	(4.055)	0	0	0
2020/09/03	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/03	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/03	GOVI	04/02/2021	750.94	Put	GOVI	286,440.0000	28.6440	274,820.0000	27.4820	(4.057)	0	0	0
2020/09/03	GOVI	06/05/2021	678.67	Call	GOVI	512,970.0000	51.2970	524,700.0000	52.4700	2.287	0	0	0
2020/09/03	GOVI	06/05/2021			GOVI	729.9670	729.9670	731.1400	731.1400	0.161	0.0000	0.0000	0
2020/09/03	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/03	GOVI	06/05/2021	678.68	Call	GOVI	512,870.0000	51.2870	524,600.0000	52.4600	2.287	0	0	0
2020/09/03	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/03	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/03	GOVI	06/05/2021	678.69	Call	GOVI	512,770.0000	51.2770	524,500.0000	52.4500	2.288	0	0	0
2020/09/03	GOVI	05/08/2021	719.14	Call	GOVI	186,480.0000	18.6480	198,340.0000	19.8340	6.360	0	0	0
2020/09/03	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/03	GOVI	05/08/2021			GOVI	737.7880	737.7880	738.9740	738.9740	0.161	0.0000	0.0000	0
2020/09/03	GOVI	05/08/2021	719.15	Call	GOVI	186,380.0000	18.6380	198,240.0000	19.8240	6.363	0	0	0
2020/09/03	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/03	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/03	GOVI	05/08/2021	719.13	Call	GOVI	186,580.0000	18.6580	198,440.0000	19.8440	6.357	0	0	0
2020/09/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/09/03	IGOV	05/11/2020			Index Future	260.9620	260.9620	261.2690	261.2690	0.118	0.0000	0.0000	1,203
2020/09/03	IGOV	04/02/2021			Index Future	263.7020	263.7020	264.0110	264.0110	0.117	0.0000	0.0000	0
2020/09/03	IGOV	06/05/2021			Index Future	266.5670	266.5670	266.8780	266.8780	0.117	0.0000	0.0000	0
2020/09/03	IGOV	05/08/2021			Index Future	269.4860	269.4860	269.8010	269.8010	0.117	0.0000	0.0000	0
2020/09/03	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/09/03	IS05	17/12/2020			Interest Rate Swap	93.9900	93.9900	93.9900	93.9900	0.000	0.0000	0.0000	0
2020/09/03	IS05	16/03/2021			Interest Rate Swap	92.2200	92.2200	92.2100	92.2100	(0.011)	0.0000	0.0000	0
2020/09/03	IS05	15/06/2021			Interest Rate Swap	90.3800	90.3800	90.3700	90.3700	(0.011)	0.0000	0.0000	0
2020/09/03	IS05	21/09/2021			Interest Rate Swap	89.3400	89.3400	89.3200	89.3200	(0.022)	0.0000	0.0000	0
2020/09/03	IS05	21/12/2021			Interest Rate Swap	90.6100	90.6100	90.5900	90.5900	(0.022)	0.0000	0.0000	51
2020/09/03	IS05	15/03/2022			Interest Rate Swap	90.0400	90.0400	90.0100	90.0100	(0.033)	0.0000	0.0000	0
2020/09/03	IS05	21/06/2022			Interest Rate Swap	90.1600	90.1600	90.1200	90.1200	(0.044)	0.0000	0.0000	0
2020/09/03	IS05	20/09/2022			Interest Rate Swap	93.3200	93.3200	93.2800	93.2800	(0.043)	0.0000	0.0000	0
2020/09/03	IS05	20/12/2022			Interest Rate Swap	93.8300	93.8300	93.7900	93.7900	(0.043)	0.0000	0.0000	0
2020/09/03	IS05	22/03/2023			Interest Rate Swap	86.2300	86.2300	86.1900	86.1900	(0.046)	0.0000	0.0000	0
2020/09/03	IS05	20/06/2023			Interest Rate Swap	91.7900	91.7900	91.7300	91.7300	(0.065)	0.0000	0.0000	0
2020/09/03	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/09/03	IS10	17/12/2025			Interest Rate Swap	80.3600	80.3600	80.1700	80.1700	(0.236)	0.0000	0.0000	0
2020/09/03	IS10	16/03/2026			Interest Rate Swap	76.9700	76.9700	76.7800	76.7800	(0.247)	0.0000	0.0000	0
2020/09/03	IS10	15/06/2026			Interest Rate Swap	75.4600	75.4600	75.2700	75.2700	(0.252)	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
2020/09/03	IS10	21/09/2026			Interest Rate Swap	77.5900	77.5900	77.3900	77.3900	(0.258)	0.0000	0.0000	0
2020/09/03	IS10	21/12/2026			Interest Rate Swap	81.7300	81.7300	81.5200	81.5200	(0.257)	0.0000	0.0000	0
2020/09/03	IS10	15/03/2027			Interest Rate Swap	80.3800	80.3800	80.1400	80.1400	(0.299)	0.0000	0.0000	0
2020/09/03	IS10	21/06/2027			Interest Rate Swap	82.6000	82.6000	82.3500	82.3500	(0.303)	0.0000	0.0000	0
2020/09/03	IS10	20/09/2027			Interest Rate Swap	88.5300	88.5300	88.2700	88.2700	(0.294)	0.0000	0.0000	0
2020/09/03	IS10	20/12/2027			Interest Rate Swap	89.0400	89.0400	88.7700	88.7700	(0.303)	0.0000	0.0000	0
2020/09/03	IS10	22/03/2028			Interest Rate Swap	82.1800	82.1800	81.9100	81.9100	(0.329)	0.0000	0.0000	0
2020/09/03	IS10	20/06/2028			Interest Rate Swap	90.1000	90.1000	89.8300	89.8300	(0.300)	0.0000	0.0000	0
2020/09/03	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/09/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/09/03	JBAF	16/09/2020			Jibar Tradeable Future	3.4450	96.5550	3.4450	96.5550	0.000	0.0000	0.0000	10,000
2020/09/03	JBAF	21/10/2020			Jibar Tradeable Future	3.4650	96.5350	3.4550	96.5450	(0.289)	0.0000	0.0000	0
2020/09/03	JBAF	18/11/2020			Jibar Tradeable Future	3.4800	96.5200	3.4700	96.5300	(0.287)	0.0000	0.0000	0
2020/09/03	JBAF	15/12/2020			Jibar Tradeable Future	3.4700	96.5300	3.4500	96.5500	(0.576)	0.0000	0.0000	30,010
2020/09/03	JBAF	20/01/2021			Jibar Tradeable Future	3.4900	96.5100	3.4800	96.5200	(0.287)	0.0000	0.0000	0
2020/09/03	JBAF	17/02/2021			Jibar Tradeable Future	3.5100	96.4900	3.5000	96.5000	(0.285)	0.0000	0.0000	0
2020/09/03	JBAF	17/03/2021			Jibar Tradeable Future	3.5150	96.4850	3.5050	96.4950	(0.284)	0.0000	0.0000	0
2020/09/03	JBAF	15/06/2021			Jibar Tradeable Future	3.6250	96.3750	3.6050	96.3950	(0.552)	0.0000	0.0000	0
2020/09/03	JBAF	15/09/2021			Jibar Tradeable Future	3.7600	96.2400	3.7400	96.2600	(0.532)	0.0000	0.0000	30,000
2020/09/03	JBAF	15/12/2021			Jibar Tradeable Future	3.9500	96.0500	3.9300	96.0700	(0.506)	0.0000	0.0000	0
2020/09/03	JBAF	16/03/2022			Jibar Tradeable Future	4.1150	95.8850	4.0850	95.9150	(0.729)	0.0000	0.0000	0
2020/09/03	JBAF	15/06/2022			Jibar Tradeable Future	4.3500	95.6500	4.3200	95.6800	(0.690)	0.0000	0.0000	0
2020/09/03	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/03	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/03	R023	05/11/2020			Bond Future	4.5012	108.5447	4.5058	108.5343	0.102	0.0000	0.0000	34,401
2020/09/03	R023	05/11/2020	7.46	Call	Bond Future	6,437.9700	6.4380	6,427.5600	6.4276	(0.162)	0	0	0
2020/09/03	R023	05/11/2020	7.47	Call	Bond Future	6,458.8900	6.4589	6,448.4800	6.4485	(0.161)	0	0	0
2020/09/03	R023	05/11/2020	7.45	Call	Bond Future	6,417.0600	6.4171	6,406.6500	6.4066	(0.162)	0	0	0
2020/09/03	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/03	R023	04/02/2021	6.34	Call	Bond Future	3,531.1800	3.5312	3,520.2400	3.5202	(0.310)	0	0	0
2020/09/03	R023	04/02/2021	6.32	Put	Bond Future	10.7800	0.0108	10.7300	0.0107	(0.464)	0	0	0
2020/09/03	R023	04/02/2021			Bond Future	4.5549	109.6578	4.5603	109.6469	0.119	0.0000	0.0000	0
2020/09/03	R023	04/02/2021	6.34	Put	Bond Future	10.0900	0.0101	10.0500	0.0100	(0.396)	0	0	0
2020/09/03	R023	04/02/2021	6.32	Call	Bond Future	3,493.2600	3.4933	3,482.3100	3.4823	(0.313)	0	0	0
2020/09/03	R023	04/02/2021	6.33	Put	Bond Future	10.4300	0.0104	10.3900	0.0104	(0.384)	0	0	0
2020/09/03	R023	04/02/2021	6.33	Call	Bond Future	3,512.2200	3.5122	3,501.2800	3.5013	(0.311)	0	0	0
2020/09/03	R023	06/05/2021	7.58	Call	Bond Future	5,136.1700	5.1362	5,124.9400	5.1249	(0.219)	0	0	0
2020/09/03	R023	06/05/2021			Bond Future	4.5915	106.9158	4.5979	106.9046	0.138	0.0000	0.0000	0
2020/09/03	R023	06/05/2021	7.56	Call	Bond Future	5,102.9900	5.1030	5,091.7600	5.0918	(0.220)	0	0	0
2020/09/03	R023	06/05/2021	7.56	Put	Bond Future	1.3400	0.0013	1.3400	0.0013	0.000	0	0	0
2020/09/03	R023	06/05/2021	7.58	Put	Bond Future	1.2600	0.0013	1.2600	0.0013	0.000	0	0	0
2020/09/03	R023	06/05/2021	7.57	Call	Bond Future	5,119.5800	5.1196	5,108.3500	5.1083	(0.219)	0	0	0
2020/09/03	R023	06/05/2021	7.57	Put	Bond Future	1.3000	0.0013	1.3000	0.0013	0.000	0	0	0
2020/09/03	R023	05/08/2021	5.30	Call	Bond Future	1,281.1400	1.2811	1,271.9400	1.2719	(0.718)	0	0	0
2020/09/03	R023	05/08/2021	5.29	Put	Bond Future	269.2600	0.2693	271.5300	0.2715	0.843	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/03	R023	05/08/2021			Bond Future	4.6321	108.0740	4.6396	108.0625	0.161	0.0000	0.0000	0
2020/09/03	R023	05/08/2021	5.31	Call	Bond Future	1,292.8700	1.2929	1,283.6400	1.2836	(0.714)	0	0	0
2020/09/03	R023	05/08/2021	5.31	Put	Bond Future	262.4800	0.2625	264.6900	0.2647	0.842	0	0	0
2020/09/03	R023	05/08/2021	5.30	Put	Bond Future	265.8500	0.2659	268.0900	0.2681	0.843	0	0	0
2020/09/03	R023	05/08/2021	5.29	Call	Bond Future	1,269.4400	1.2694	1,260.2700	1.2603	(0.722)	0	0	0
2020/09/03	R035	05/11/2020	10.34	Put	Bond Future	4,995.7700	4.9958	4,829.8200	4.8298	(3.322)	0	0	0
2020/09/03	R035	05/11/2020			Bond Future	10.9107	87.1375	10.8773	87.3508	(0.306)	0.0000	0.0000	106,326
2020/09/03	R035	05/11/2020	10.33	Call	Bond Future	1,216.7400	1.2167	1,263.4400	1.2634	3.838	0	0	0
2020/09/03	R035	05/11/2020	10.33	Put	Bond Future	5,042.9900	5.0430	4,876.3800	4.8764	(3.304)	0	0	0
2020/09/03	R035	05/11/2020	10.34	Call	Bond Future	1,237.5200	1.2375	1,284.8800	1.2849	3.827	0	0	0
2020/09/03	R035	05/11/2020	10.32	Call	Bond Future	1,196.0600	1.1961	1,242.1000	1.2421	3.849	0	0	0
2020/09/03	R035	05/11/2020	10.32	Put	Bond Future	5,090.3900	5.0904	4,923.1200	4.9231	(3.286)	0	0	0
2020/09/03	R035	04/02/2021	10.14	Put	Bond Future	8,126.5700	8.1266	7,960.8800	7.9609	(2.039)	0	0	650
2020/09/03	R035	04/02/2021	11.14	Put	Bond Future	4,100.9100	4.1009	3,985.7700	3.9858	(2.808)	0	0	650
2020/09/03	R035	04/02/2021	10.05	Call	Bond Future	1,420.1500	1.4201	1,465.7900	1.4658	3.214	0	0	0
2020/09/03	R035	04/02/2021	10.04	Put	Bond Future	8,660.6500	8.6607	8,490.6900	8.4907	(1.962)	0	0	0
2020/09/03	R035	04/02/2021			Bond Future	11.1447	88.0311	11.1099	88.2463	(0.312)	0.0000	0.0000	0
2020/09/03	R035	04/02/2021	10.14	Call	Bond Future	1,564.3000	1.5643	1,613.7900	1.6138	3.164	0	0	0
2020/09/03	R035	04/02/2021	10.06	Call	Bond Future	1,435.6800	1.4357	1,481.7400	1.4817	3.208	0	0	0
2020/09/03	R035	04/02/2021	10.06	Put	Bond Future	8,552.2500	8.5523	8,383.1300	8.3831	(1.977)	0	0	0
2020/09/03	R035	04/02/2021	11.14	Call	Bond Future	4,072.0400	4.0720	4,172.0800	4.1721	2.457	0	0	0
2020/09/03	R035	04/02/2021	10.05	Put	Bond Future	8,606.3500	8.6063	8,436.8100	8.4368	(1.970)	0	0	0
2020/09/03	R035	04/02/2021	10.04	Call	Bond Future	1,404.7400	1.4047	1,449.9600	1.4500	3.219	0	0	0
2020/09/03	R035	06/05/2021	11.55	Call	Bond Future	5,448.8300	5.4488	5,561.7900	5.5618	2.073	0	0	0
2020/09/03	R035	06/05/2021	12.77	Call	Bond Future	9,845.7800	9.8458	10,002.1300	10.0021	1.588	0	0	0
2020/09/03	R035	06/05/2021	10.24	Put	Bond Future	9,343.9800	9.3440	9,184.4300	9.1844	(1.708)	0	0	0
2020/09/03	R035	06/05/2021	12.37	Call	Bond Future	8,372.6400	8.3726	8,516.0500	8.5161	1.713	0	0	0
2020/09/03	R035	06/05/2021	12.35	Put	Bond Future	2,751.1300	2.7511	2,676.6600	2.6767	(2.707)	0	0	0
2020/09/03	R035	06/05/2021			Bond Future	11.3765	84.4923	11.3404	84.7096	(0.318)	0.0000	0.0000	0
2020/09/03	R035	06/05/2021	12.37	Put	Bond Future	2,720.2100	2.7202	2,646.3800	2.6464	(2.714)	0	0	0
2020/09/03	R035	06/05/2021	12.35	Call	Bond Future	8,295.5100	8.2955	8,438.2800	8.4383	1.721	0	0	0
2020/09/03	R035	06/05/2021	11.55	Put	Bond Future	4,418.5100	4.4185	4,314.2300	4.3142	(2.360)	0	0	1,650
2020/09/03	R035	06/05/2021	12.77	Put	Bond Future	2,079.1500	2.0791	2,018.2600	2.0183	(2.929)	0	0	1,650
2020/09/03	R035	06/05/2021	10.24	Call	Bond Future	2,097.9600	2.0980	2,155.6500	2.1556	2.750	0	0	793
2020/09/03	R035	06/05/2021	12.36	Put	Bond Future	2,735.6300	2.7356	2,661.4700	2.6615	(2.711)	0	0	0
2020/09/03	R035	06/05/2021	10.81	Put	Bond Future	6,815.3700	6.8154	6,679.4000	6.6794	(1.995)	0	0	0
2020/09/03	R035	06/05/2021	10.81	Call	Bond Future	3,314.2400	3.3142	3,395.5100	3.3955	2.452	0	0	1,650
2020/09/03	R035	06/05/2021	11.32	Call	Bond Future	4,735.2200	4.7352	4,838.5400	4.8385	2.182	0	0	0
2020/09/03	R035	06/05/2021	11.32	Put	Bond Future	5,075.1200	5.0751	4,961.2000	4.9612	(2.245)	0	0	793
2020/09/03	R035	06/05/2021	12.02	Call	Bond Future	7,055.6900	7.0557	7,187.0900	7.1871	1.862	0	0	0
2020/09/03	R035	06/05/2021	12.02	Put	Bond Future	3,327.2900	3.3273	3,241.4500	3.2414	(2.580)	0	0	793
2020/09/03	R035	06/05/2021	12.36	Call	Bond Future	8,334.0600	8.3341	8,477.1400	8.4771	1.717	0	0	0
2020/09/03	R035	05/08/2021	5.31	Call	Bond Future	2.4700	0.0025	2.5900	0.0026	4.858	0	0	0
2020/09/03	R035	05/08/2021			Bond Future	11.6239	85.4078	11.5861	85.6273	(0.325)	0.0000	0.0000	0
2020/09/03	R035	05/08/2021	5.29	Call	Bond Future	2.3700	0.0024	2.4800	0.0025	4.641	0	0	0
2020/09/03	R035	05/08/2021	5.29	Put	Bond Future	52,918.5600	52.9186	52,699.1200	52.6991	(0.415)	0	0	0
2020/09/03	R035	05/08/2021	5.31	Put	Bond Future	52,685.3700	52.6854	52,465.9400	52.4659	(0.416)	0	0	0

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2020/09/03	R035	05/08/2021	5.30	Call	Bond Future	2.4200	0.0024	2.5300	0.0025	4.545	0	0	0
2020/09/03	R035	05/08/2021	5.30	Put	Bond Future	52,801.9000	52.8019	52,582.4600	52.5825	(0.416)	0	0	0
2020/09/03	R186	05/11/2020	8.65	Call	Bond Future	6,660.7500	6.6608	6,745.0700	6.7451	1.266	0	0	0
2020/09/03	R186	05/11/2020	8.64	Put	Bond Future	112.5800	0.1126	103.2800	0.1033	(8.261)	0	0	0
2020/09/03	R186	05/11/2020	7.50	Call	Bond Future	1,960.3900	1.9604	2,002.3800	2.0024	2.142	0	0	80
2020/09/03	R186	05/11/2020	8.00	Put	Bond Future	484.3000	0.4843	456.4300	0.4564	(5.755)	0	0	0
2020/09/03	R186	05/11/2020			Bond Future	7.3685	119.2469	7.3509	119.3403	(0.239)	0.0000	0.0000	90,645
2020/09/03	R186	05/11/2020	8.66	Call	Bond Future	6,706.9600	6.7070	6,791.4700	6.7915	1.260	0	0	0
2020/09/03	R186	05/11/2020	8.66	Put	Bond Future	106.4300	0.1064	97.5300	0.0975	(8.362)	0	0	0
2020/09/03	R186	05/11/2020	7.00	Put	Bond Future	2,752.3700	2.7524	2,677.6800	2.6777	(2.714)	0	0	0
2020/09/03	R186	05/11/2020	7.00	Call	Bond Future	776.3700	0.7764	795.0900	0.7951	2.411	0	0	1,200
2020/09/03	R186	05/11/2020	8.65	Put	Bond Future	109.4600	0.1095	100.3700	0.1004	(8.304)	0	0	0
2020/09/03	R186	05/11/2020	8.64	Call	Bond Future	6,614.6000	6.6146	6,698.7100	6.6987	1.272	0	0	0
2020/09/03	R186	05/11/2020	6.50	Put	Bond Future	4,943.2200	4.9432	4,854.9000	4.8549	(1.787)	0	0	0
2020/09/03	R186	05/11/2020	7.50	Put	Bond Future	1,265.6600	1.2657	1,214.2400	1.2142	(4.063)	0	0	0
2020/09/03	R186	05/11/2020	8.00	Call	Bond Future	3,773.3000	3.7733	3,838.8400	3.8388	1.737	0	0	1,200
2020/09/03	R186	05/11/2020	7.84	Put	Bond Future	668.9000	0.6689	634.1700	0.6342	(5.192)	0	0	0
2020/09/03	R186	05/11/2020	9.26	Put	Bond Future	16.0400	0.0160	14.1700	0.0142	(11.658)	0	0	3,500
2020/09/03	R186	05/11/2020	6.50	Call	Bond Future	217.5100	0.2175	222.6000	0.2226	2.340	0	0	80
2020/09/03	R186	05/11/2020	7.84	Call	Bond Future	3,135.9000	3.1359	3,194.5800	3.1946	1.871	0	0	3,500
2020/09/03	R186	05/11/2020	8.34	Put	Bond Future	235.4400	0.2354	219.0000	0.2190	(6.983)	0	0	0
2020/09/03	R186	05/11/2020	8.34	Call	Bond Future	5,246.1300	5.2461	5,323.1000	5.3231	1.467	0	0	3,500
2020/09/03	R186	05/11/2020	9.26	Call	Bond Future	9,519.7300	9.5197	9,611.2700	9.6113	0.962	0	0	0
2020/09/03	R186	04/02/2021	8.15	Call	Bond Future	4,147.5000	4.1475	4,207.0700	4.2071	1.436	0	0	0
2020/09/03	R186	04/02/2021			Bond Future	7.5503	115.1908	7.5317	115.2848	(0.246)	0.0000	0.0000	50
2020/09/03	R186	04/02/2021	8.15	Put	Bond Future	1,160.8000	1.1608	1,126.4300	1.1264	(2.961)	0	0	0
2020/09/03	R186	04/02/2021	8.00	Put	Bond Future	1,387.6000	1.3876	1,348.8100	1.3488	(2.795)	0	0	15,177
2020/09/03	R186	04/02/2021	8.16	Call	Bond Future	4,182.6100	4.1826	4,242.4700	4.2425	1.431	0	0	0
2020/09/03	R186	04/02/2021	8.17	Put	Bond Future	1,133.0000	1.1330	1,099.2000	1.0992	(2.983)	0	0	0
2020/09/03	R186	04/02/2021	8.00	Call	Bond Future	3,636.6600	3.6367	3,691.8100	3.6918	1.517	0	0	0
2020/09/03	R186	04/02/2021	8.16	Put	Bond Future	1,146.9600	1.1470	1,112.8800	1.1129	(2.971)	0	0	0
2020/09/03	R186	04/02/2021	8.17	Call	Bond Future	4,217.5800	4.2176	4,277.7200	4.2777	1.426	0	0	0
2020/09/03	R186	06/05/2021	10.77	Call	Bond Future	13,576.2900	13.5763	13,667.2500	13.6672	0.670	0	0	0
2020/09/03	R186	06/05/2021	10.76	Put	Bond Future	89.9200	0.0899	86.1400	0.0861	(4.204)	0	0	0
2020/09/03	R186	06/05/2021			Bond Future	7.7419	116.4154	7.7223	116.5100	(0.253)	0.0000	0.0000	0
2020/09/03	R186	06/05/2021	10.78	Call	Bond Future	13,615.9500	13.6160	13,706.9500	13.7069	0.668	0	0	0
2020/09/03	R186	06/05/2021	10.78	Put	Bond Future	87.1500	0.0871	83.4600	0.0835	(4.234)	0	0	0
2020/09/03	R186	06/05/2021	10.77	Put	Bond Future	88.5200	0.0885	84.7900	0.0848	(4.214)	0	0	0
2020/09/03	R186	06/05/2021	10.76	Call	Bond Future	13,536.6400	13.5366	13,627.5500	13.6276	0.672	0	0	0
2020/09/03	R186	05/08/2021	8.61	Call	Bond Future	4,851.9000	4.8519	4,910.9000	4.9109	1.216	0	0	0
2020/09/03	R186	05/08/2021	8.62	Put	Bond Future	1,864.2200	1.8642	1,827.8000	1.8278	(1.954)	0	0	0
2020/09/03	R186	05/08/2021			Bond Future	7.9508	112.3954	7.9300	112.4910	(0.262)	0.0000	0.0000	0
2020/09/03	R186	05/08/2021	8.61	Put	Bond Future	1,878.4400	1.8784	1,841.8200	1.8418	(1.949)	0	0	0
2020/09/03	R186	05/08/2021	8.62	Call	Bond Future	4,882.0200	4.8820	4,941.2200	4.9412	1.213	0	0	0
2020/09/03	R186	05/08/2021	8.63	Call	Bond Future	4,912.5900	4.9126	4,971.9900	4.9720	1.209	0	0	0
2020/09/03	R186	05/08/2021	8.63	Put	Bond Future	1,850.4900	1.8505	1,814.2700	1.8143	(1.957)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/03	R197	05/11/2020			Bond Future	314.9013	314.9013	314.8458	314.8458	(0.018)	0.0000	0.0000	2,902
2020/09/03	R197	04/02/2021			Bond Future	310.3522	310.3522	310.2950	310.2950	(0.018)	0.0000	0.0000	0
2020/09/03	R197	06/05/2021			Bond Future	313.7245	313.7245	313.6660	313.6660	(0.019)	0.0000	0.0000	0
2020/09/03	R197	05/08/2021			Bond Future	309.1899	309.1899	309.1305	309.1305	(0.019)	0.0000	0.0000	0
2020/09/03	R202	05/11/2020			Bond Future	217.4622	217.4622	217.2792	217.2792	(0.084)	0.0000	0.0000	7,870
2020/09/03	R202	04/02/2021			Bond Future	215.5731	215.5731	215.3874	215.3874	(0.086)	0.0000	0.0000	0
2020/09/03	R202	06/05/2021			Bond Future	217.9152	217.9152	217.7272	217.7272	(0.086)	0.0000	0.0000	0
2020/09/03	R202	05/08/2021			Bond Future	216.0740	216.0740	215.8838	215.8838	(0.088)	0.0000	0.0000	0
2020/09/03	R208	05/11/2020	4.78	Call	Bond Future	487.9200	0.4879	529.4600	0.5295	8.514	0	0	0
2020/09/03	R208	05/11/2020	4.77	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2020/09/03	R208	05/11/2020			Bond Future	3.5188	101.9887	3.4119	102.0302	(3.038)	0.0000	0.0000	7,525
2020/09/03	R208	05/11/2020	4.79	Call	Bond Future	491.7700	0.4918	533.3100	0.5333	8.447	0	0	0
2020/09/03	R208	05/11/2020	4.79	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2020/09/03	R208	05/11/2020	4.78	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2020/09/03	R208	05/11/2020	4.77	Call	Bond Future	484.0700	0.4841	525.6100	0.5256	8.581	0	0	0
2020/09/03	R209	05/11/2020	10.02	Call	Bond Future	791.5000	0.7915	815.3900	0.8154	3.018	0	0	0
2020/09/03	R209	05/11/2020			Bond Future	10.7759	67.0429	10.7480	67.1976	(0.259)	0.0000	0.0000	26,337
2020/09/03	R209	05/11/2020	10.00	Call	Bond Future	764.5100	0.7645	787.6300	0.7876	3.024	0	0	0
2020/09/03	R209	05/11/2020	10.00	Put	Bond Future	5,267.1200	5.2671	5,135.5600	5.1356	(2.498)	0	0	0
2020/09/03	R209	05/11/2020	10.02	Put	Bond Future	5,172.6000	5.1726	5,041.8100	5.0418	(2.529)	0	0	0
2020/09/03	R209	05/11/2020	10.01	Call	Bond Future	777.9700	0.7780	801.4700	0.8015	3.021	0	0	0
2020/09/03	R209	05/11/2020	10.01	Put	Bond Future	5,219.7900	5.2198	5,088.6100	5.0886	(2.513)	0	0	0
2020/09/03	R209	04/02/2021	10.12	Put	Bond Future	6,480.3800	6.4804	6,363.9300	6.3639	(1.797)	0	0	0
2020/09/03	R209	04/02/2021			Bond Future	10.9767	67.7307	10.9478	67.8866	(0.263)	0.0000	0.0000	0
2020/09/03	R209	04/02/2021	10.11	Call	Bond Future	1,604.3900	1.6044	1,643.5800	1.6436	2.443	0	0	0
2020/09/03	R209	04/02/2021	10.11	Put	Bond Future	6,524.0400	6.5240	6,407.2600	6.4073	(1.790)	0	0	0
2020/09/03	R209	04/02/2021	10.12	Call	Bond Future	1,620.4800	1.6205	1,660.0000	1.6600	2.439	0	0	0
2020/09/03	R209	04/02/2021	10.10	Call	Bond Future	1,588.4100	1.5884	1,627.2700	1.6273	2.446	0	0	0
2020/09/03	R209	04/02/2021	10.10	Put	Bond Future	6,567.8800	6.5679	6,450.7700	6.4508	(1.783)	0	0	0
2020/09/03	R209	06/05/2021	12.25	Put	Bond Future	2,337.5800	2.3376	2,284.3500	2.2844	(2.277)	0	0	4,000
2020/09/03	R209	06/05/2021	12.23	Put	Bond Future	2,363.6200	2.3636	2,309.9400	2.3099	(2.271)	0	0	0
2020/09/03	R209	06/05/2021	12.22	Call	Bond Future	7,501.9900	7.5020	7,605.6100	7.6056	1.381	0	0	0
2020/09/03	R209	06/05/2021			Bond Future	11.1816	65.3106	11.1516	65.4682	(0.268)	0.0000	0.0000	1,850
2020/09/03	R209	06/05/2021	10.25	Put	Bond Future	7,399.2200	7.3992	7,288.8300	7.2888	(1.492)	0	0	0
2020/09/03	R209	06/05/2021	10.25	Call	Bond Future	2,236.7700	2.2368	2,283.9000	2.2839	2.107	0	0	3,750
2020/09/03	R209	06/05/2021	11.25	Call	Bond Future	4,533.9500	4.5339	4,611.6200	4.6116	1.713	0	0	0
2020/09/03	R209	06/05/2021	11.25	Put	Bond Future	4,176.6500	4.1767	4,096.8000	4.0968	(1.912)	0	0	4,000
2020/09/03	R209	06/05/2021	12.25	Call	Bond Future	7,601.7800	7.6018	7,706.0700	7.7061	1.372	0	0	0
2020/09/03	R209	06/05/2021	12.23	Call	Bond Future	7,535.1700	7.5352	7,639.0100	7.6390	1.378	0	0	0
2020/09/03	R209	06/05/2021	12.22	Put	Bond Future	2,376.8400	2.3768	2,322.9400	2.3229	(2.268)	0	0	0
2020/09/03	R209	06/05/2021	12.24	Call	Bond Future	7,568.3800	7.5684	7,672.4500	7.6725	1.375	0	0	0
2020/09/03	R209	06/05/2021	12.24	Put	Bond Future	2,350.4700	2.3505	2,297.0200	2.2970	(2.274)	0	0	0
2020/09/03	R209	05/08/2021	11.81	Put	Bond Future	3,811.7400	3.8117	3,742.2300	3.7422	(1.824)	0	0	0
2020/09/03	R209	05/08/2021			Bond Future	11.3952	66.0184	11.3641	66.1775	(0.273)	0.0000	0.0000	0
2020/09/03	R209	05/08/2021	11.80	Call	Bond Future	5,847.4700	5.8475	5,936.8200	5.9368	1.528	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/03	R209	05/08/2021	11.80	Put	Bond Future	3,831.1200	3.8311	3,761.3500	3.7613	(1.821)	0	0	0
2020/09/03	R209	05/08/2021	11.81	Call	Bond Future	5,876.7200	5.8767	5,966.3300	5.9663	1.525	0	0	0
2020/09/03	R209	05/08/2021	11.79	Call	Bond Future	5,818.5000	5.8185	5,907.6000	5.9076	1.531	0	0	0
2020/09/03	R209	05/08/2021	11.79	Put	Bond Future	3,850.8400	3.8508	3,780.8200	3.7808	(1.818)	0	0	0
2020/09/03	R210	05/11/2020			Bond Future	190.3539	190.3539	189.8062	189.8062	(0.288)	0.0000	0.0000	2,243
2020/09/03	R210	04/02/2021			Bond Future	192.3528	192.3528	191.7986	191.7986	(0.288)	0.0000	0.0000	0
2020/09/03	R210	06/05/2021			Bond Future	191.7278	191.7278	191.1672	191.1672	(0.292)	0.0000	0.0000	0
2020/09/03	R210	05/08/2021			Bond Future	193.8498	193.8498	193.2829	193.2829	(0.292)	0.0000	0.0000	0
2020/09/03	R212	05/11/2020			Bond Future	169.1425	169.1425	169.3896	169.3896	0.146	0.0000	0.0000	6,967
2020/09/03	R212	04/02/2021			Bond Future	168.6193	168.6193	168.8685	168.8685	0.148	0.0000	0.0000	0
2020/09/03	R212	06/05/2021			Bond Future	170.4514	170.4514	170.7029	170.7029	0.148	0.0000	0.0000	0
2020/09/03	R212	05/08/2021			Bond Future	170.0051	170.0051	170.2592	170.2592	0.150	0.0000	0.0000	0
2020/09/03	R213	05/11/2020	9.60	Put	Bond Future	2,624.8300	2.6248	2,522.1200	2.5221	(3.913)	0	0	0
2020/09/03	R213	05/11/2020	9.59	Call	Bond Future	1,769.1100	1.7691	1,823.9900	1.8240	3.102	0	0	0
2020/09/03	R213	05/11/2020			Bond Future	9.7461	83.7462	9.7181	83.9044	(0.287)	0.0000	0.0000	16,461
2020/09/03	R213	05/11/2020	9.60	Call	Bond Future	1,794.6800	1.7947	1,850.1900	1.8502	3.093	0	0	0
2020/09/03	R213	05/11/2020	9.59	Put	Bond Future	2,656.4900	2.6565	2,553.1500	2.5531	(3.890)	0	0	0
2020/09/03	R213	05/11/2020	9.61	Call	Bond Future	1,820.4600	1.8205	1,876.6000	1.8766	3.084	0	0	0
2020/09/03	R213	05/11/2020	9.61	Put	Bond Future	2,593.4300	2.5934	2,491.3500	2.4913	(3.936)	0	0	0
2020/09/03	R213	04/02/2021	9.40	Call	Bond Future	1,903.6300	1.9036	1,953.0500	1.9531	2.596	0	0	0
2020/09/03	R213	04/02/2021	9.39	Put	Bond Future	5,069.5900	5.0696	4,959.0800	4.9591	(2.180)	0	0	0
2020/09/03	R213	04/02/2021			Bond Future	9.9576	84.6050	9.9285	84.7645	(0.292)	0.0000	0.0000	0
2020/09/03	R213	04/02/2021	9.41	Call	Bond Future	1,924.0500	1.9241	1,973.8800	1.9739	2.590	0	0	0
2020/09/03	R213	04/02/2021	9.41	Put	Bond Future	4,995.1000	4.9951	4,885.4000	4.8854	(2.196)	0	0	0
2020/09/03	R213	04/02/2021	9.40	Put	Bond Future	5,032.1500	5.0321	4,922.0400	4.9220	(2.188)	0	0	0
2020/09/03	R213	04/02/2021	9.39	Call	Bond Future	1,883.5400	1.8835	1,932.5600	1.9326	2.603	0	0	0
2020/09/03	R213	06/05/2021	11.91	Put	Bond Future	1,152.2300	1.1522	1,117.2800	1.1173	(3.033)	0	0	0
2020/09/03	R213	06/05/2021			Bond Future	10.1680	81.9750	10.1377	82.1361	(0.298)	0.0000	0.0000	0
2020/09/03	R213	06/05/2021	11.90	Call	Bond Future	9,711.1100	9.7111	9,836.9700	9.8370	1.296	0	0	0
2020/09/03	R213	06/05/2021	11.90	Put	Bond Future	1,162.3500	1.1623	1,127.1700	1.1272	(3.027)	0	0	0
2020/09/03	R213	06/05/2021	11.91	Call	Bond Future	9,746.7700	9.7468	9,872.8600	9.8729	1.294	0	0	0
2020/09/03	R213	06/05/2021	11.89	Call	Bond Future	9,675.4800	9.6755	9,801.1100	9.8011	1.298	0	0	0
2020/09/03	R213	06/05/2021	11.89	Put	Bond Future	1,172.5400	1.1725	1,137.1300	1.1371	(3.020)	0	0	0
2020/09/03	R213	05/08/2021	10.85	Call	Bond Future	5,672.3800	5.6724	5,765.4700	5.7655	1.641	0	0	0
2020/09/03	R213	05/08/2021	10.84	Put	Bond Future	3,385.5900	3.3856	3,315.6700	3.3157	(2.065)	0	0	0
2020/09/03	R213	05/08/2021			Bond Future	10.3932	82.8631	10.3616	83.0258	(0.304)	0.0000	0.0000	0
2020/09/03	R213	05/08/2021	10.86	Call	Bond Future	5,702.9800	5.7030	5,796.3500	5.7963	1.637	0	0	0
2020/09/03	R213	05/08/2021	10.86	Put	Bond Future	3,347.3900	3.3474	3,278.0300	3.2780	(2.072)	0	0	0
2020/09/03	R213	05/08/2021	10.85	Put	Bond Future	3,366.2900	3.3663	3,296.6500	3.2967	(2.069)	0	0	0
2020/09/03	R213	05/08/2021	10.84	Call	Bond Future	5,642.1400	5.6421	5,734.9500	5.7350	1.645	0	0	0
2020/09/03	R214	05/11/2020	10.26	Put	Bond Future	5,457.2600	5.4573	5,323.7100	5.3237	(2.447)	0	0	0
2020/09/03	R214	05/11/2020			Bond Future	11.0433	64.7522	11.0155	64.9090	(0.252)	0.0000	0.0000	19,869
2020/09/03	R214	05/11/2020	10.25	Call	Bond Future	781.4800	0.7815	804.4100	0.8044	2.934	0	0	0
2020/09/03	R214	05/11/2020	10.25	Put	Bond Future	5,506.4800	5.5065	5,372.5400	5.3725	(2.432)	0	0	0

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2020/09/03	R214	05/11/2020	10.26	Call	Bond Future	795.2500	0.7953	818.5700	0.8186	2.932	0	0	0
2020/09/03	R214	05/11/2020	10.24	Call	Bond Future	768.4600	0.7685	791.0100	0.7910	2.934	0	0	0
2020/09/03	R214	05/11/2020	10.24	Put	Bond Future	5,556.5500	5.5565	5,422.2300	5.4222	(2.417)	0	0	0
2020/09/03	R214	04/02/2021	10.33	Call	Bond Future	1,601.5300	1.6015	1,640.0800	1.6401	2.407	0	0	0
2020/09/03	R214	04/02/2021			Bond Future	11.2436	65.4162	11.2147	65.5744	(0.257)	0.0000	0.0000	0
2020/09/03	R214	04/02/2021	10.31	Call	Bond Future	1,569.5400	1.5695	1,607.4300	1.6074	2.414	0	0	0
2020/09/03	R214	04/02/2021	10.31	Put	Bond Future	7,022.4800	7.0225	6,902.1400	6.9021	(1.714)	0	0	0
2020/09/03	R214	04/02/2021	10.33	Put	Bond Future	6,929.8500	6.9299	6,810.1700	6.8102	(1.727)	0	0	0
2020/09/03	R214	04/02/2021	10.32	Call	Bond Future	1,585.4800	1.5855	1,623.7000	1.6237	2.411	0	0	0
2020/09/03	R214	04/02/2021	10.32	Put	Bond Future	6,976.0700	6.9761	6,856.0600	6.8561	(1.720)	0	0	0
2020/09/03	R214	06/05/2021	12.26	Call	Bond Future	6,835.6000	6.8356	6,935.6500	6.9357	1.464	0	0	0
2020/09/03	R214	06/05/2021	12.25	Put	Bond Future	2,734.8100	2.7348	2,674.8400	2.6748	(2.193)	0	0	0
2020/09/03	R214	06/05/2021			Bond Future	11.4407	62.8344	11.4106	62.9942	(0.262)	0.0000	0.0000	0
2020/09/03	R214	06/05/2021	12.27	Call	Bond Future	6,867.8000	6.8678	6,968.0900	6.9681	1.460	0	0	0
2020/09/03	R214	06/05/2021	12.27	Put	Bond Future	2,704.2400	2.7042	2,644.7600	2.6448	(2.200)	0	0	0
2020/09/03	R214	06/05/2021	12.26	Put	Bond Future	2,719.4800	2.7195	2,659.7600	2.6598	(2.196)	0	0	0
2020/09/03	R214	06/05/2021	12.25	Call	Bond Future	6,803.4200	6.8034	6,903.2200	6.9032	1.467	0	0	0
2020/09/03	R214	05/08/2021	12.01	Call	Bond Future	5,857.7100	5.8577	5,947.3700	5.9474	1.531	0	0	0
2020/09/03	R214	05/08/2021			Bond Future	11.6491	63.5152	11.6179	63.6767	(0.268)	0.0000	0.0000	0
2020/09/03	R214	05/08/2021	12.01	Put	Bond Future	4,041.0400	4.0410	3,969.2200	3.9692	(1.777)	0	0	0
2020/09/03	R214	05/08/2021	12.03	Put	Bond Future	4,000.6900	4.0007	3,929.3800	3.9294	(1.782)	0	0	0
2020/09/03	R214	05/08/2021	12.02	Call	Bond Future	5,886.5600	5.8866	5,976.4800	5.9765	1.528	0	0	0
2020/09/03	R214	05/08/2021	12.02	Put	Bond Future	4,020.8100	4.0208	3,949.2500	3.9493	(1.780)	0	0	0
2020/09/03	R214	05/08/2021	12.03	Call	Bond Future	5,915.4600	5.9155	6,005.6300	6.0056	1.524	0	0	0
2020/09/03	R248	05/11/2020	10.03	Call	Bond Future	280.7800	0.2808	292.0900	0.2921	4.028	0	0	0
2020/09/03	R248	05/11/2020	10.02	Put	Bond Future	10,699.2900	10.6993	10,487.5000	10.4875	(1.979)	0	0	0
2020/09/03	R248	05/11/2020			Bond Future	11.4147	79.4694	11.3815	79.6923	(0.291)	0.0000	0.0000	111,770
2020/09/03	R248	05/11/2020	10.04	Call	Bond Future	287.1800	0.2872	298.7500	0.2988	4.029	0	0	0
2020/09/03	R248	05/11/2020	10.04	Put	Bond Future	10,545.4100	10.5454	10,334.1400	10.3341	(2.003)	0	0	0
2020/09/03	R248	05/11/2020	11.00	Put	Bond Future	4,630.4900	4.6305	4,468.9900	4.4690	(3.488)	0	0	0
2020/09/03	R248	05/11/2020	11.00	Call	Bond Future	1,767.1000	1.7671	1,828.4400	1.8284	3.471	0	0	950
2020/09/03	R248	05/11/2020	10.00	Put	Bond Future	10,854.1700	10.8542	10,641.8800	10.6419	(1.956)	0	0	0
2020/09/03	R248	05/11/2020	10.00	Call	Bond Future	262.2600	0.2623	272.8100	0.2728	4.023	0	0	950
2020/09/03	R248	05/11/2020	10.03	Put	Bond Future	10,622.2200	10.6222	10,410.6900	10.4107	(1.991)	0	0	0
2020/09/03	R248	05/11/2020	10.02	Call	Bond Future	274.4900	0.2745	285.5400	0.2855	4.026	0	0	0
2020/09/03	R248	04/02/2021	10.75	Call	Bond Future	1,952.8300	1.9528	2,011.2700	2.0113	2.993	0	0	2,590
2020/09/03	R248	04/02/2021	10.47	Put	Bond Future	9,683.8300	9.6838	9,504.5700	9.5046	(1.851)	0	0	0
2020/09/03	R248	04/02/2021	10.46	Call	Bond Future	1,435.8100	1.4358	1,480.9600	1.4810	3.145	0	0	0
2020/09/03	R248	04/02/2021			Bond Future	11.6330	80.2843	11.5983	80.5092	(0.298)	0.0000	0.0000	0
2020/09/03	R248	04/02/2021	10.75	Put	Bond Future	8,063.7400	8.0637	7,897.3400	7.8973	(2.064)	0	0	0
2020/09/03	R248	04/02/2021	11.50	Put	Bond Future	4,863.4800	4.8635	4,736.8700	4.7369	(2.603)	0	0	0
2020/09/03	R248	04/02/2021	11.50	Call	Bond Future	3,995.3800	3.9954	4,093.6100	4.0936	2.459	0	0	2,590
2020/09/03	R248	04/02/2021	10.47	Call	Bond Future	1,451.8900	1.4519	1,497.4700	1.4975	3.139	0	0	0
2020/09/03	R248	04/02/2021	10.46	Put	Bond Future	9,745.2700	9.7453	9,565.5800	9.5656	(1.844)	0	0	0
2020/09/03	R248	04/02/2021	10.48	Call	Bond Future	1,468.0900	1.4681	1,514.1000	1.5141	3.134	0	0	0
2020/09/03	R248	04/02/2021	10.48	Put	Bond Future	9,622.6400	9.6226	9,443.8100	9.4438	(1.858)	0	0	0
2020/09/03	R248	06/05/2021	12.36	Call	Bond Future	6,969.5000	6.9695	7,101.8400	7.1018	1.899	0	0	0

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2020/09/03	R248	06/05/2021			Bond Future	11.8485	76.7263	11.8123	76.9534	(0.306)	0.0000	0.0000	0
2020/09/03	R248	06/05/2021	12.34	Call	Bond Future	6,898.3200	6.8983	7,029.8900	7.0299	1.907	0	0	0
2020/09/03	R248	06/05/2021	12.34	Put	Bond Future	3,934.9500	3.9350	3,839.4900	3.8395	(2.426)	0	0	0
2020/09/03	R248	06/05/2021	12.36	Put	Bond Future	3,890.0400	3.8900	3,795.3500	3.7954	(2.434)	0	0	0
2020/09/03	R248	06/05/2021	12.35	Call	Bond Future	6,933.8900	6.9339	7,065.8400	7.0658	1.903	0	0	0
2020/09/03	R248	06/05/2021	12.35	Put	Bond Future	3,912.4300	3.9124	3,817.3500	3.8174	(2.430)	0	0	0
2020/09/03	R248	05/08/2021	12.51	Put	Bond Future	4,465.2000	4.4652	4,367.5000	4.3675	(2.188)	0	0	0
2020/09/03	R248	05/08/2021			Bond Future	12.0778	77.5577	12.0399	77.7872	(0.314)	0.0000	0.0000	0
2020/09/03	R248	05/08/2021	12.51	Call	Bond Future	6,994.0800	6.9941	7,125.8600	7.1259	1.884	0	0	0
2020/09/03	R248	05/08/2021	12.52	Call	Bond Future	7,028.1000	7.0281	7,160.2400	7.1602	1.880	0	0	0
2020/09/03	R248	05/08/2021	12.50	Put	Bond Future	4,487.9400	4.4879	4,389.8800	4.3899	(2.185)	0	0	0
2020/09/03	R248	05/08/2021	12.52	Put	Bond Future	4,442.5800	4.4426	4,345.2400	4.3452	(2.191)	0	0	0
2020/09/03	R248	05/08/2021	12.50	Call	Bond Future	6,960.0900	6.9601	7,091.5100	7.0915	1.888	0	0	0

Total

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