



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 04/09/2020 TO 04/09/2020

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
2020/09/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	2025	05/11/2020		Bond Future	143.8595	143.8595	144.1794	144.1794	0.222	0.0000	0.0000	4,141
2020/09/04	2025	04/02/2021		Bond Future	143.8606	143.8606	144.1833	144.1833	0.224	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
2020/09/04	2025	06/05/2021			Bond Future	145.4233	145.4233	145.7492	145.7492	0.224	0.0000	0.0000	0
2020/09/04	2025	05/08/2021			Bond Future	145.5015	145.5015	145.8309	145.8309	0.226	0.0000	0.0000	0
2020/09/04	2029	05/11/2020			Bond Future	102.9562	102.9562	102.9736	102.9736	0.017	0.0000	0.0000	5,004
2020/09/04	2029	04/02/2021			Bond Future	104.0370	104.0370	104.0541	104.0541	0.016	0.0000	0.0000	0
2020/09/04	2029	06/05/2021			Bond Future	104.0273	104.0273	104.0444	104.0444	0.016	0.0000	0.0000	0
2020/09/04	2029	05/08/2021			Bond Future	105.1785	105.1785	105.1957	105.1957	0.016	0.0000	0.0000	0
2020/09/04	2030	05/11/2020	9.39	Put	Bond Future	1,719.6500	1.7197	1,989.2400	1.9892	15.677	0	0	0
2020/09/04	2030	05/11/2020	9.38	Call	Bond Future	2,582.4000	2.5824	2,212.3000	2.2123	(14.332)	0	0	0
2020/09/04	2030	05/11/2020	9.60	Put	Bond Future	1,262.4400	1.2624	1,477.4300	1.4774	17.030	0	0	3,000
2020/09/04	2030	05/11/2020	9.99	Put	Bond Future	686.3700	0.6864	818.3300	0.8183	19.226	0	0	2,500
2020/09/04	2030	05/11/2020	8.10	Put	Bond Future	7,158.8100	7.1588	7,737.1500	7.7372	8.079	0	0	0
2020/09/04	2030	05/11/2020	8.73	Call	Bond Future	930.5100	0.9305	742.2700	0.7423	(20.230)	0	0	3,000
2020/09/04	2030	05/11/2020	10.06	Put	Bond Future	613.8300	0.6138	733.8500	0.7339	19.553	0	0	1,000
2020/09/04	2030	05/11/2020			Bond Future	9.2350	94.6377	9.3460	93.9953	1.202	0.0000	0.0000	91,120
2020/09/04	2030	05/11/2020	9.99	Call	Bond Future	4,944.5100	4.9445	4,434.0600	4.4341	(10.324)	0	0	0
2020/09/04	2030	05/11/2020	8.85	Put	Bond Future	3,435.3600	3.4354	3,857.2500	3.8573	12.281	0	0	0
2020/09/04	2030	05/11/2020	8.85	Call	Bond Future	1,160.3300	1.1603	939.8100	0.9398	(19.005)	0	0	3,000
2020/09/04	2030	05/11/2020	9.61	Call	Bond Future	3,391.0800	3.3911	2,961.2100	2.9612	(12.676)	0	0	0
2020/09/04	2030	05/11/2020	9.61	Put	Bond Future	1,243.4000	1.2434	1,455.9400	1.4559	17.093	0	0	3,000
2020/09/04	2030	05/11/2020	8.34	Put	Bond Future	5,819.5100	5.8195	6,360.5500	6.3605	9.297	0	0	0
2020/09/04	2030	05/11/2020	8.34	Call	Bond Future	417.9600	0.4180	316.5900	0.3166	(24.254)	0	0	1,000
2020/09/04	2030	05/11/2020	9.04	Put	Bond Future	2,738.5100	2.7385	3,106.8300	3.1068	13.450	0	0	0
2020/09/04	2030	05/11/2020	9.04	Call	Bond Future	1,595.1200	1.5951	1,321.0300	1.3210	(17.183)	0	0	1,000
2020/09/04	2030	05/11/2020	9.39	Call	Bond Future	2,615.2500	2.6152	2,242.4300	2.2424	(14.256)	0	0	0
2020/09/04	2030	05/11/2020	9.38	Put	Bond Future	1,744.2500	1.7443	2,016.5600	2.0166	15.612	0	0	0
2020/09/04	2030	05/11/2020	9.60	Call	Bond Future	3,353.6900	3.3537	2,926.2700	2.9263	(12.745)	0	0	0
2020/09/04	2030	05/11/2020	9.49	Call	Bond Future	2,955.0000	2.9550	2,555.5100	2.5555	(13.519)	0	0	0
2020/09/04	2030	05/11/2020	8.36	Put	Bond Future	5,713.0400	5.7130	6,250.4500	6.2504	9.407	0	0	0
2020/09/04	2030	05/11/2020	9.86	Put	Bond Future	843.7100	0.8437	1,000.2900	1.0003	18.559	0	0	14,160
2020/09/04	2030	05/11/2020	8.10	Call	Bond Future	239.7800	0.2398	175.7100	0.1757	(26.720)	0	0	3,000
2020/09/04	2030	05/11/2020	8.73	Put	Bond Future	3,929.4200	3.9294	4,383.5900	4.3836	11.558	0	0	0
2020/09/04	2030	05/11/2020	9.23	Put	Bond Future	2,145.2800	2.1453	2,459.3000	2.4593	14.638	0	0	0
2020/09/04	2030	05/11/2020	10.06	Call	Bond Future	5,253.6700	5.2537	4,731.2800	4.7313	(9.943)	0	0	0
2020/09/04	2030	05/11/2020	10.37	Put	Bond Future	370.8200	0.3708	447.9900	0.4480	20.811	0	0	8,000
2020/09/04	2030	05/11/2020	9.40	Call	Bond Future	2,648.3100	2.6483	2,272.7700	2.2728	(14.180)	0	0	0
2020/09/04	2030	05/11/2020	9.40	Put	Bond Future	1,695.3100	1.6953	1,962.1800	1.9622	15.742	0	0	0
2020/09/04	2030	05/11/2020	9.49	Put	Bond Future	1,487.4800	1.4875	1,730.4000	1.7304	16.331	0	0	2,500
2020/09/04	2030	05/11/2020	9.65	Call	Bond Future	3,542.4700	3.5425	3,102.9100	3.1029	(12.408)	0	0	0
2020/09/04	2030	05/11/2020	9.65	Put	Bond Future	1,169.5500	1.1695	1,372.4000	1.3724	17.344	0	0	2,500
2020/09/04	2030	05/11/2020	8.36	Call	Bond Future	436.5900	0.4366	331.5900	0.3316	(24.050)	0	0	14,160
2020/09/04	2030	05/11/2020	8.86	Put	Bond Future	3,396.0400	3.3960	3,815.1800	3.8152	12.342	0	0	0
2020/09/04	2030	05/11/2020	8.86	Call	Bond Future	1,181.0100	1.1810	957.7400	0.9577	(18.905)	0	0	14,160
2020/09/04	2030	05/11/2020	9.86	Call	Bond Future	4,387.1900	4.3872	3,901.3600	3.9014	(11.074)	0	0	0
2020/09/04	2030	05/11/2020	9.23	Call	Bond Future	2,116.0200	2.1160	1,787.6300	1.7876	(15.519)	0	0	3,000
2020/09/04	2030	05/11/2020	10.47	Call	Bond Future	7,146.8500	7.1468	6,570.9500	6.5710	(8.058)	0	0	0
2020/09/04	2030	05/11/2020	10.47	Put	Bond Future	314.3600	0.3144	380.8700	0.3809	21.157	0	0	3,000

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
2020/09/04	2030	05/11/2020	8.53	Put	Bond Future	4,845.9600	4.8460	5,348.8900	5.3489	10.378	0	0	0
2020/09/04	2030	05/11/2020	8.53	Call	Bond Future	624.5800	0.6246	485.1000	0.4851	(22.332)	0	0	15,414
2020/09/04	2030	05/11/2020	9.03	Put	Bond Future	2,772.6500	2.7726	3,143.8300	3.1438	13.387	0	0	0
2020/09/04	2030	05/11/2020	9.03	Call	Bond Future	1,570.1400	1.5701	1,298.9100	1.2989	(17.274)	0	0	15,414
2020/09/04	2030	05/11/2020	10.37	Call	Bond Future	6,675.2200	6.6752	6,109.9800	6.1100	(8.468)	0	0	0
2020/09/04	2030	04/02/2021	9.20	Put	Bond Future	3,887.2800	3.8873	4,246.1400	4.2461	9.232	0	0	0
2020/09/04	2030	04/02/2021	8.20	Put	Bond Future	8,116.6800	8.1167	8,643.1500	8.6432	6.486	0	0	0
2020/09/04	2030	04/02/2021	9.12	Call	Bond Future	2,324.0500	2.3241	2,048.6400	2.0486	(11.850)	0	0	1,000
2020/09/04	2030	04/02/2021	8.36	Call	Bond Future	961.0400	0.9610	816.0000	0.8160	(15.092)	0	0	800
2020/09/04	2030	04/02/2021	9.16	Call	Bond Future	2,421.5900	2.4216	2,138.6400	2.1386	(11.684)	0	0	0
2020/09/04	2030	04/02/2021	9.15	Put	Bond Future	4,049.9700	4.0500	4,418.2700	4.4183	9.094	0	0	0
2020/09/04	2030	04/02/2021			Bond Future	9.4404	91.6039	9.5564	90.9545	1.228	0.0000	0.0000	0
2020/09/04	2030	04/02/2021	8.20	Call	Bond Future	778.7900	0.7788	655.8900	0.6559	(15.781)	0	0	1,600
2020/09/04	2030	04/02/2021	8.37	Put	Bond Future	7,261.7300	7.2617	7,764.6100	7.7646	6.925	0	0	0
2020/09/04	2030	04/02/2021	8.37	Call	Bond Future	973.4100	0.9734	826.9200	0.8269	(15.049)	0	0	1,000
2020/09/04	2030	04/02/2021	9.17	Call	Bond Future	2,446.5200	2.4465	2,161.6700	2.1617	(11.643)	0	0	0
2020/09/04	2030	04/02/2021	9.17	Put	Bond Future	3,984.3700	3.9844	4,348.8900	4.3489	9.149	0	0	0
2020/09/04	2030	04/02/2021	9.20	Call	Bond Future	2,521.7000	2.5217	2,231.1900	2.2312	(11.520)	0	0	1,600
2020/09/04	2030	04/02/2021	9.12	Put	Bond Future	4,149.9300	4.1499	4,523.8900	4.5239	9.011	0	0	0
2020/09/04	2030	04/02/2021	8.36	Put	Bond Future	7,310.7000	7.3107	7,815.0300	7.8150	6.899	0	0	0
2020/09/04	2030	04/02/2021	9.16	Put	Bond Future	4,016.9500	4.0169	4,383.3700	4.3834	9.122	0	0	0
2020/09/04	2030	04/02/2021	9.15	Call	Bond Future	2,397.0500	2.3971	2,115.9800	2.1160	(11.726)	0	0	0
2020/09/04	2030	04/02/2021	8.86	Put	Bond Future	5,091.4700	5.0915	5,513.8700	5.5139	8.296	0	0	0
2020/09/04	2030	04/02/2021	8.86	Call	Bond Future	1,749.0200	1.7490	1,522.0500	1.5221	(12.977)	0	0	800
2020/09/04	2030	04/02/2021	10.20	Call	Bond Future	5,714.3000	5.7143	5,251.6100	5.2516	(8.097)	0	0	0
2020/09/04	2030	04/02/2021	10.20	Put	Bond Future	1,567.7800	1.5678	1,754.4600	1.7545	11.907	0	0	1,800
2020/09/04	2030	06/05/2021	10.04	Put	Bond Future	2,940.0300	2.9400	3,200.2700	3.2003	8.852	0	0	0
2020/09/04	2030	06/05/2021	9.15	Call	Bond Future	2,588.3700	2.5884	2,324.1100	2.3241	(10.210)	0	0	0
2020/09/04	2030	06/05/2021	11.69	Call	Bond Future	11,026.9300	11.0269	10,461.0100	10.4610	(5.132)	0	0	0
2020/09/04	2030	06/05/2021	11.70	Put	Bond Future	773.7900	0.7738	863.6100	0.8636	11.608	0	0	0
2020/09/04	2030	06/05/2021			Bond Future	9.6546	92.5778	9.7758	91.9213	1.256	0.0000	0.0000	0
2020/09/04	2030	06/05/2021	10.74	Call	Bond Future	7,439.0900	7.4391	6,957.5800	6.9576	(6.473)	0	0	0
2020/09/04	2030	06/05/2021	10.74	Put	Bond Future	1,775.4200	1.7754	1,950.3700	1.9504	9.854	0	0	0
2020/09/04	2030	06/05/2021	7.97	Call	Bond Future	834.7200	0.8347	722.1700	0.7222	(13.484)	0	0	700
2020/09/04	2030	06/05/2021	10.04	Call	Bond Future	5,006.0800	5.0061	4,609.8600	4.6099	(7.915)	0	0	0
2020/09/04	2030	06/05/2021	9.15	Put	Bond Future	5,388.5800	5.3886	5,780.7800	5.7808	7.278	0	0	0
2020/09/04	2030	06/05/2021	9.92	Call	Bond Future	4,634.5500	4.6345	4,255.1100	4.2551	(8.187)	0	0	0
2020/09/04	2030	06/05/2021	11.69	Put	Bond Future	781.4400	0.7814	871.9800	0.8720	11.586	0	0	0
2020/09/04	2030	06/05/2021	11.70	Call	Bond Future	11,065.7600	11.0658	10,499.1200	10.4991	(5.121)	0	0	0
2020/09/04	2030	06/05/2021	9.22	Call	Bond Future	2,747.5300	2.7475	2,472.5800	2.4726	(10.007)	0	0	0
2020/09/04	2030	06/05/2021	9.22	Put	Bond Future	5,152.6200	5.1526	5,534.1300	5.5341	7.404	0	0	700
2020/09/04	2030	06/05/2021	7.97	Put	Bond Future	10,633.6000	10.6336	11,177.5100	11.1775	5.115	0	0	0
2020/09/04	2030	06/05/2021	9.92	Put	Bond Future	3,205.1000	3.2051	3,482.1200	3.4821	8.643	0	0	700
2020/09/04	2030	06/05/2021	11.71	Call	Bond Future	11,104.6100	11.1046	10,537.2600	10.5373	(5.109)	0	0	0
2020/09/04	2030	06/05/2021	11.71	Put	Bond Future	766.2000	0.7662	855.3100	0.8553	11.630	0	0	0
2020/09/04	2030	05/08/2021	10.42	Put	Bond Future	3,009.7300	3.0097	3,260.3600	3.2604	8.327	0	0	0
2020/09/04	2030	05/08/2021	10.41	Call	Bond Future	5,720.7200	5.7207	5,308.9000	5.3089	(7.199)	0	0	0
2020/09/04	2030	05/08/2021			Bond Future	9.8871	89.5755	10.0141	88.9118	1.285	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
2020/09/04	2030	05/08/2021	10.42	Call	Bond Future	5,752.1300	5.7521	5,339.1200	5.3391	(7.180)	0	0	0
2020/09/04	2030	05/08/2021	10.41	Put	Bond Future	3,028.7700	3.0288	3,280.5900	3.2806	8.314	0	0	0
2020/09/04	2030	05/08/2021	10.43	Call	Bond Future	5,783.2900	5.7833	5,369.0700	5.3691	(7.162)	0	0	0
2020/09/04	2030	05/08/2021	10.43	Put	Bond Future	2,990.4800	2.9905	3,239.9000	3.2399	8.340	0	0	0
2020/09/04	2032	05/11/2020	9.77	Put	Bond Future	3,805.6400	3.8056	4,187.8700	4.1879	10.044	0	0	0
2020/09/04	2032	05/11/2020	9.61	Put	Bond Future	4,486.2500	4.4863	4,906.8000	4.9068	9.374	0	0	0
2020/09/04	2032	05/11/2020	10.99	Call	Bond Future	5,687.7700	5.6878	5,202.4500	5.2025	(8.533)	0	0	0
2020/09/04	2032	05/11/2020	9.44	Put	Bond Future	5,290.3900	5.2904	5,748.9500	5.7489	8.668	0	0	0
2020/09/04	2032	05/11/2020	11.08	Call	Bond Future	6,095.3300	6.0953	5,597.6200	5.5976	(8.165)	0	0	0
2020/09/04	2032	05/11/2020			Bond Future	10.1562	88.2172	10.2565	87.6110	0.988	0.0000	0.0000	117,985
2020/09/04	2032	05/11/2020	9.76	Call	Bond Future	1,395.4300	1.3954	1,173.9000	1.1739	(15.875)	0	0	0
2020/09/04	2032	05/11/2020	9.76	Put	Bond Future	3,846.1600	3.8462	4,230.8200	4.2308	10.001	0	0	0
2020/09/04	2032	05/11/2020	10.99	Put	Bond Future	822.0700	0.8221	942.9400	0.9429	14.703	0	0	3,000
2020/09/04	2032	05/11/2020	9.77	Call	Bond Future	1,417.9100	1.4179	1,193.9500	1.1939	(15.795)	0	0	0
2020/09/04	2032	05/11/2020	9.11	Call	Bond Future	404.9100	0.4049	317.3300	0.3173	(21.629)	0	0	3,000
2020/09/04	2032	05/11/2020	9.61	Call	Bond Future	1,083.1000	1.0831	897.4600	0.8975	(17.140)	0	0	3,000
2020/09/04	2032	05/11/2020	9.44	Call	Bond Future	791.1200	0.7911	643.4900	0.6435	(18.661)	0	0	1,000
2020/09/04	2032	05/11/2020	11.08	Put	Bond Future	727.0400	0.7270	835.5200	0.8355	14.921	0	0	1,000
2020/09/04	2032	05/11/2020	9.75	Call	Bond Future	1,373.0300	1.3730	1,153.9300	1.1539	(15.957)	0	0	0
2020/09/04	2032	05/11/2020	9.75	Put	Bond Future	3,886.8300	3.8868	4,273.9200	4.2739	9.959	0	0	0
2020/09/04	2032	05/11/2020	9.11	Put	Bond Future	7,083.8400	7.0838	7,602.4500	7.6025	7.321	0	0	0
2020/09/04	2032	05/11/2020	8.94	Put	Bond Future	8,108.8800	8.1089	8,650.4400	8.6504	6.679	0	0	0
2020/09/04	2032	05/11/2020	8.94	Call	Bond Future	279.7000	0.2797	215.0700	0.2151	(23.107)	0	0	1,000
2020/09/04	2032	04/02/2021	9.29	Call	Bond Future	1,204.6600	1.2047	1,053.3000	1.0533	(12.565)	0	0	800
2020/09/04	2032	04/02/2021	10.82	Put	Bond Future	2,540.4400	2.5404	2,763.5800	2.7636	8.784	0	0	800
2020/09/04	2032	04/02/2021	9.63	Call	Bond Future	1,772.7500	1.7728	1,571.5300	1.5715	(11.351)	0	0	0
2020/09/04	2032	04/02/2021			Bond Future	10.3761	89.1218	10.4807	88.5091	1.008	0.0000	0.0000	0
2020/09/04	2032	04/02/2021	8.79	Put	Bond Future	10,709.2900	10.7093	11,229.6600	11.2297	4.859	0	0	0
2020/09/04	2032	04/02/2021	8.79	Call	Bond Future	643.6200	0.6436	551.3200	0.5513	(14.341)	0	0	800
2020/09/04	2032	04/02/2021	9.61	Call	Bond Future	1,733.0900	1.7331	1,535.0400	1.5350	(11.428)	0	0	0
2020/09/04	2032	04/02/2021	9.61	Put	Bond Future	6,406.9900	6.4070	6,821.6100	6.8216	6.471	0	0	0
2020/09/04	2032	04/02/2021	9.29	Put	Bond Future	7,932.9400	7.9329	8,394.2500	8.3942	5.815	0	0	0
2020/09/04	2032	04/02/2021	10.82	Call	Bond Future	5,099.0500	5.0990	4,709.5200	4.7095	(7.639)	0	0	0
2020/09/04	2032	04/02/2021	9.63	Put	Bond Future	6,320.3100	6.3203	6,731.7600	6.7318	6.510	0	0	0
2020/09/04	2032	04/02/2021	9.62	Call	Bond Future	1,752.8500	1.7528	1,553.2200	1.5532	(11.389)	0	0	0
2020/09/04	2032	04/02/2021	9.62	Put	Bond Future	6,363.5500	6.3636	6,776.5900	6.7766	6.491	0	0	0
2020/09/04	2032	06/05/2021	12.57	Call	Bond Future	11,372.0700	11.3721	10,851.1200	10.8511	(4.581)	0	0	0
2020/09/04	2032	06/05/2021	12.12	Put	Bond Future	1,599.4000	1.5994	1,731.7600	1.7318	8.276	0	0	0
2020/09/04	2032	06/05/2021			Bond Future	10.6021	85.9242	10.7113	85.3048	1.030	0.0000	0.0000	0
2020/09/04	2032	06/05/2021	12.57	Put	Bond Future	1,096.5200	1.0965	1,194.9300	1.1949	8.975	0	0	736
2020/09/04	2032	06/05/2021	10.33	Put	Bond Future	5,234.5400	5.2345	5,561.8000	5.5618	6.252	0	0	0
2020/09/04	2032	06/05/2021	10.33	Call	Bond Future	3,662.9800	3.6630	3,370.8800	3.3709	(7.974)	0	0	736
2020/09/04	2032	06/05/2021	12.11	Call	Bond Future	9,646.9700	9.6470	9,160.8000	9.1608	(5.040)	0	0	0
2020/09/04	2032	06/05/2021	12.11	Put	Bond Future	1,612.4200	1.6124	1,745.6100	1.7456	8.260	0	0	0
2020/09/04	2032	06/05/2021	12.12	Call	Bond Future	9,683.6500	9.6837	9,196.6500	9.1966	(5.029)	0	0	0
2020/09/04	2032	06/05/2021	12.10	Call	Bond Future	9,610.3100	9.6103	9,124.9800	9.1250	(5.050)	0	0	0
2020/09/04	2032	06/05/2021	12.10	Put	Bond Future	1,625.5200	1.6255	1,759.5500	1.7596	8.245	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
2020/09/04	2032	05/08/2021	11.37	Put	Bond Future	3,552.7200	3.5527	3,789.5300	3.7895	6.666	0	0	0
2020/09/04	2032	05/08/2021			Bond Future	10.8403	86.8552	10.9543	86.2291	1.051	0.0000	0.0000	0
2020/09/04	2032	05/08/2021	11.36	Call	Bond Future	6,376.9200	6.3769	5,988.6000	5.9886	(6.089)	0	0	0
2020/09/04	2032	05/08/2021	11.36	Put	Bond Future	3,572.5100	3.5725	3,810.3600	3.8104	6.658	0	0	0
2020/09/04	2032	05/08/2021	11.37	Call	Bond Future	6,409.8200	6.4098	6,020.4600	6.0205	(6.074)	0	0	0
2020/09/04	2032	05/08/2021	11.35	Call	Bond Future	6,344.0700	6.3441	5,956.7900	5.9568	(6.105)	0	0	0
2020/09/04	2032	05/08/2021	11.35	Put	Bond Future	3,592.4000	3.5924	3,831.2900	3.8313	6.650	0	0	0
2020/09/04	2033	05/11/2020			Bond Future	97.3465	97.3465	97.3645	97.3645	0.018	0.0000	0.0000	10,355
2020/09/04	2033	04/02/2021			Bond Future	98.3683	98.3683	98.3861	98.3861	0.018	0.0000	0.0000	0
2020/09/04	2033	06/05/2021			Bond Future	98.2207	98.2207	98.2385	98.2385	0.018	0.0000	0.0000	0
2020/09/04	2033	05/08/2021			Bond Future	99.3076	99.3076	99.3256	99.3256	0.018	0.0000	0.0000	0
2020/09/04	2037	05/11/2020	10.18	Call	Bond Future	628.6900	0.6287	498.7700	0.4988	(20.665)	0	0	0
2020/09/04	2037	05/11/2020	10.17	Put	Bond Future	7,054.8100	7.0548	7,619.4700	7.6195	8.004	0	0	0
2020/09/04	2037	05/11/2020			Bond Future	11.1329	82.7561	11.2435	82.0635	0.993	0.0000	0.0000	138,739
2020/09/04	2037	05/11/2020	10.19	Call	Bond Future	640.3300	0.6403	508.5100	0.5085	(20.586)	0	0	0
2020/09/04	2037	05/11/2020	10.19	Put	Bond Future	6,936.4200	6.9364	7,497.2900	7.4973	8.086	0	0	0
2020/09/04	2037	05/11/2020	10.17	Call	Bond Future	617.2100	0.6172	489.1800	0.4892	(20.743)	0	0	0
2020/09/04	2037	05/11/2020	10.18	Put	Bond Future	6,995.4900	6.9955	7,558.2600	7.5583	8.045	0	0	0
2020/09/04	2037	04/02/2021	13.73	Call	Bond Future	13,206.2900	13.2063	12,570.5900	12.5706	(4.814)	0	0	0
2020/09/04	2037	04/02/2021	10.85	Call	Bond Future	2,674.8400	2.6748	2,391.0500	2.3910	(10.610)	0	0	0
2020/09/04	2037	04/02/2021	10.35	Call	Bond Future	1,611.9000	1.6119	1,412.9400	1.4129	(12.343)	0	0	0
2020/09/04	2037	04/02/2021	10.28	Put	Bond Future	8,530.1800	8.5302	9,041.9900	9.0420	6.000	0	0	0
2020/09/04	2037	04/02/2021	10.27	Call	Bond Future	1,482.6300	1.4826	1,295.8500	1.2959	(12.598)	0	0	0
2020/09/04	2037	04/02/2021			Bond Future	11.3582	79.3502	11.4735	78.6501	1.015	0.0000	0.0000	0
2020/09/04	2037	04/02/2021	11.97	Put	Bond Future	2,603.1700	2.6032	2,836.6200	2.8366	8.968	0	0	0
2020/09/04	2037	04/02/2021	11.97	Call	Bond Future	6,211.4700	6.2115	5,744.8200	5.7448	(7.513)	0	0	300
2020/09/04	2037	04/02/2021	9.65	Put	Bond Future	12,303.4700	12.3035	12,897.8000	12.8978	4.831	0	0	0
2020/09/04	2037	04/02/2021	9.65	Call	Bond Future	719.8600	0.7199	614.0900	0.6141	(14.693)	0	0	72
2020/09/04	2037	04/02/2021	11.90	Call	Bond Future	5,950.9600	5.9510	5,494.1800	5.4942	(7.676)	0	0	0
2020/09/04	2037	04/02/2021	13.73	Put	Bond Future	534.9500	0.5349	599.3500	0.5994	12.039	0	0	300
2020/09/04	2037	04/02/2021	10.85	Put	Bond Future	5,876.5100	5.8765	6,292.8200	6.2928	7.084	0	0	72
2020/09/04	2037	04/02/2021	10.35	Put	Bond Future	8,159.0700	8.1591	8,660.2100	8.6602	6.142	0	0	72
2020/09/04	2037	04/02/2021	10.28	Call	Bond Future	1,498.3800	1.4984	1,310.0900	1.3101	(12.566)	0	0	0
2020/09/04	2037	04/02/2021	10.27	Put	Bond Future	8,584.0000	8.5840	9,097.3200	9.0973	5.980	0	0	0
2020/09/04	2037	04/02/2021	11.90	Put	Bond Future	2,742.5200	2.7425	2,985.8400	2.9858	8.872	0	0	240
2020/09/04	2037	04/02/2021	10.48	Put	Bond Future	7,496.2100	7.4962	7,976.9000	7.9769	6.412	0	0	0
2020/09/04	2037	04/02/2021	10.48	Call	Bond Future	1,838.2800	1.8383	1,618.8700	1.6189	(11.936)	0	0	240
2020/09/04	2037	04/02/2021	10.29	Call	Bond Future	1,514.2400	1.5142	1,324.4500	1.3244	(12.534)	0	0	0
2020/09/04	2037	04/02/2021	10.29	Put	Bond Future	8,476.5600	8.4766	8,986.8700	8.9869	6.020	0	0	0
2020/09/04	2037	06/05/2021	12.42	Call	Bond Future	7,735.3200	7.7353	7,255.2700	7.2553	(6.206)	0	0	0
2020/09/04	2037	06/05/2021			Bond Future	11.5896	80.1941	11.7098	79.4864	1.037	0.0000	0.0000	0
2020/09/04	2037	06/05/2021	12.42	Put	Bond Future	3,041.5900	3.0416	3,269.2800	3.2693	7.486	0	0	0
2020/09/04	2037	06/05/2021	12.43	Call	Bond Future	7,772.1800	7.7722	7,291.0700	7.2911	(6.190)	0	0	0
2020/09/04	2037	06/05/2021	12.44	Put	Bond Future	3,007.7600	3.0078	3,233.3200	3.2333	7.499	0	0	0
2020/09/04	2037	06/05/2021	12.43	Put	Bond Future	3,024.6200	3.0246	3,251.2500	3.2513	7.493	0	0	0
2020/09/04	2037	06/05/2021	12.44	Call	Bond Future	7,809.1000	7.8091	7,326.9200	7.3269	(6.175)	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
2020/09/04	2037	05/08/2021	12.26	Put	Bond Future	4,273.0100	4.2730	4,555.5200	4.5555	6.611	0	0	0
2020/09/04	2037	05/08/2021	12.27	Call	Bond Future	6,667.9300	6.6679	6,233.8800	6.2339	(6.510)	0	0	0
2020/09/04	2037	05/08/2021	12.28	Call	Bond Future	6,700.9100	6.7009	6,265.7300	6.2657	(6.494)	0	0	0
2020/09/04	2037	05/08/2021			Bond Future	11.8383	76.8074	11.9638	76.0920	1.061	0.0000	0.0000	0
2020/09/04	2037	05/08/2021	12.26	Call	Bond Future	6,635.2900	6.6353	6,202.3700	6.2024	(6.525)	0	0	0
2020/09/04	2037	05/08/2021	12.28	Put	Bond Future	4,229.4000	4.2294	4,509.6500	4.5096	6.626	0	0	0
2020/09/04	2037	05/08/2021	12.27	Put	Bond Future	4,251.0000	4.2510	4,532.3800	4.5324	6.619	0	0	0
2020/09/04	2038	05/11/2020			Bond Future	108.7848	108.7848	108.3651	108.3651	(0.386)	0.0000	0.0000	10,772
2020/09/04	2038	04/02/2021			Bond Future	108.2292	108.2292	107.8047	107.8047	(0.392)	0.0000	0.0000	0
2020/09/04	2038	06/05/2021			Bond Future	109.4049	109.4049	108.9756	108.9756	(0.392)	0.0000	0.0000	0
2020/09/04	2038	05/08/2021			Bond Future	108.8933	108.8933	108.4591	108.4591	(0.399)	0.0000	0.0000	0
2020/09/04	2040	05/11/2020	10.30	Call	Bond Future	603.9300	0.6039	471.9500	0.4720	(21.854)	0	0	0
2020/09/04	2040	05/11/2020	11.00	Put	Bond Future	4,045.6600	4.0457	4,493.5800	4.4936	11.072	0	0	0
2020/09/04	2040	05/11/2020	10.23	Call	Bond Future	527.9200	0.5279	409.4800	0.4095	(22.435)	0	0	2,000
2020/09/04	2040	05/11/2020	11.70	Put	Bond Future	1,862.2900	1.8623	2,119.7600	2.1198	13.825	0	0	2,000
2020/09/04	2040	05/11/2020	9.50	Call	Bond Future	99.3100	0.0993	70.5800	0.0706	(28.930)	0	0	2,000
2020/09/04	2040	05/11/2020	10.00	Call	Bond Future	329.2100	0.3292	248.8800	0.2489	(24.401)	0	0	2,380
2020/09/04	2040	05/11/2020			Bond Future	11.3017	84.5592	11.4175	83.7953	1.025	0.0000	0.0000	72,600
2020/09/04	2040	05/11/2020	10.30	Put	Bond Future	7,720.7900	7.7208	8,352.7300	8.3527	8.185	0	0	0
2020/09/04	2040	05/11/2020	9.73	Put	Bond Future	11,792.0500	11.7920	12,508.3400	12.5083	6.074	0	0	0
2020/09/04	2040	05/11/2020	9.73	Call	Bond Future	177.6900	0.1777	130.0600	0.1301	(26.805)	0	0	2,000
2020/09/04	2040	05/11/2020	10.23	Put	Bond Future	8,178.6000	8.1786	8,824.0800	8.8241	7.892	0	0	0
2020/09/04	2040	05/11/2020	10.31	Call	Bond Future	615.4400	0.6154	481.4500	0.4815	(21.771)	0	0	0
2020/09/04	2040	05/11/2020	10.32	Put	Bond Future	7,592.3800	7.5924	8,220.2800	8.2203	8.270	0	0	0
2020/09/04	2040	05/11/2020	11.00	Call	Bond Future	2,000.8500	2.0009	1,684.8500	1.6849	(15.793)	0	0	2,380
2020/09/04	2040	05/11/2020	11.70	Call	Bond Future	4,441.7500	4.4418	3,935.3000	3.9353	(11.402)	0	0	0
2020/09/04	2040	05/11/2020	9.50	Put	Bond Future	13,629.6400	13.6296	14,364.8300	14.3648	5.394	0	0	0
2020/09/04	2040	05/11/2020	10.00	Put	Bond Future	9,769.8200	9.7698	10,453.4100	10.4534	6.997	0	0	0
2020/09/04	2040	05/11/2020	10.31	Put	Bond Future	7,656.4500	7.6564	8,286.3800	8.2864	8.227	0	0	0
2020/09/04	2040	05/11/2020	10.32	Call	Bond Future	627.1200	0.6271	491.1000	0.4911	(21.690)	0	0	0
2020/09/04	2040	05/11/2020	11.50	Call	Bond Future	3,655.7600	3.6558	3,199.3700	3.1994	(12.484)	0	0	0
2020/09/04	2040	05/11/2020	11.50	Put	Bond Future	2,354.6800	2.3547	2,662.2100	2.6622	13.060	0	0	2,000
2020/09/04	2040	04/02/2021	9.49	Call	Bond Future	484.6600	0.4847	404.5300	0.4045	(16.533)	0	0	500
2020/09/04	2040	04/02/2021	9.57	Put	Bond Future	14,894.4200	14.8944	15,578.4800	15.5785	4.593	0	0	0
2020/09/04	2040	04/02/2021	10.07	Put	Bond Future	11,354.0600	11.3541	11,977.2600	11.9773	5.489	0	0	0
2020/09/04	2040	04/02/2021	10.42	Put	Bond Future	9,191.0100	9.1910	9,760.4600	9.7605	6.196	0	0	0
2020/09/04	2040	04/02/2021			Bond Future	11.5252	80.9215	11.6460	80.1494	1.049	0.0000	0.0000	0
2020/09/04	2040	04/02/2021	10.07	Call	Bond Future	1,035.5100	1.0355	886.6100	0.8866	(14.379)	0	0	800
2020/09/04	2040	04/02/2021	11.74	Call	Bond Future	5,078.6500	5.0787	4,630.1600	4.6302	(8.831)	0	0	0
2020/09/04	2040	04/02/2021	11.74	Put	Bond Future	3,714.6900	3.7147	4,038.3000	4.0383	8.712	0	0	800
2020/09/04	2040	04/02/2021	10.41	Call	Bond Future	1,522.2400	1.5222	1,321.2400	1.3212	(13.204)	0	0	0
2020/09/04	2040	04/02/2021	10.41	Put	Bond Future	9,249.0800	9.2491	9,820.1800	9.8202	6.175	0	0	0
2020/09/04	2040	04/02/2021	9.49	Put	Bond Future	15,507.6100	15.5076	16,199.5800	16.1996	4.462	0	0	0
2020/09/04	2040	04/02/2021	9.57	Call	Bond Future	542.5600	0.5426	454.5200	0.4545	(16.227)	0	0	800
2020/09/04	2040	04/02/2021	10.42	Call	Bond Future	1,538.6300	1.5386	1,335.9800	1.3360	(13.171)	0	0	0
2020/09/04	2040	04/02/2021	10.24	Put	Bond Future	10,270.0200	10.2700	10,868.1700	10.8682	5.824	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
2020/09/04	2040	04/02/2021	10.24	Call	Bond Future	1,262.0600	1.2621	1,088.1100	1.0881	(13.783)	0	0	500
2020/09/04	2040	04/02/2021	11.57	Call	Bond Future	4,497.9100	4.4979	4,079.7900	4.0798	(9.296)	0	0	0
2020/09/04	2040	04/02/2021	11.57	Put	Bond Future	4,210.0600	4.2101	4,564.0400	4.5640	8.408	0	0	500
2020/09/04	2040	04/02/2021	10.40	Call	Bond Future	1,505.9700	1.5060	1,306.6100	1.3066	(13.238)	0	0	0
2020/09/04	2040	04/02/2021	10.40	Put	Bond Future	9,307.3700	9.3074	9,880.1100	9.8801	6.154	0	0	0
2020/09/04	2040	06/05/2021	12.44	Put	Bond Future	3,451.5700	3.4516	3,720.4200	3.7204	7.789	0	0	0
2020/09/04	2040	06/05/2021			Bond Future	11.7544	81.7821	11.8806	81.0016	1.073	0.0000	0.0000	0
2020/09/04	2040	06/05/2021	12.43	Call	Bond Future	7,510.0500	7.5100	6,999.7200	6.9997	(6.795)	0	0	0
2020/09/04	2040	06/05/2021	12.43	Put	Bond Future	3,471.6000	3.4716	3,741.7000	3.7417	7.780	0	0	0
2020/09/04	2040	06/05/2021	12.44	Call	Bond Future	7,547.2600	7.5473	7,035.6800	7.0357	(6.778)	0	0	0
2020/09/04	2040	06/05/2021	12.42	Call	Bond Future	7,473.1300	7.4731	6,964.0700	6.9641	(6.812)	0	0	0
2020/09/04	2040	06/05/2021	12.42	Put	Bond Future	3,491.9800	3.4920	3,763.3500	3.7633	7.771	0	0	0
2020/09/04	2040	05/08/2021	12.47	Call	Bond Future	7,078.4000	7.0784	6,594.9800	6.5950	(6.830)	0	0	0
2020/09/04	2040	05/08/2021			Bond Future	12.0007	78.1624	12.1326	77.3734	1.099	0.0000	0.0000	0
2020/09/04	2040	05/08/2021	12.47	Put	Bond Future	4,330.1100	4.3301	4,635.6700	4.6357	7.057	0	0	0
2020/09/04	2040	05/08/2021	12.48	Call	Bond Future	7,112.0800	7.1121	6,627.4300	6.6274	(6.814)	0	0	0
2020/09/04	2040	05/08/2021	12.49	Put	Bond Future	4,283.6500	4.2837	4,586.7400	4.5867	7.076	0	0	0
2020/09/04	2040	05/08/2021	12.48	Put	Bond Future	4,306.9600	4.3070	4,611.2900	4.6113	7.066	0	0	0
2020/09/04	2040	05/08/2021	12.49	Call	Bond Future	7,145.5300	7.1455	6,659.6400	6.6596	(6.800)	0	0	0
2020/09/04	2044	05/11/2020	10.36	Call	Bond Future	571.7900	0.5718	441.6200	0.4416	(22.765)	0	0	0
2020/09/04	2044	05/11/2020	11.06	Put	Bond Future	4,222.8700	4.2229	4,698.4100	4.6984	11.261	0	0	525
2020/09/04	2044	05/11/2020	11.43	Call	Bond Future	3,080.0500	3.0800	2,652.8300	2.6528	(13.871)	0	0	0
2020/09/04	2044	05/11/2020	9.72	Put	Bond Future	12,724.0200	12.7240	13,478.6200	13.4786	5.931	0	0	0
2020/09/04	2044	05/11/2020	9.97	Call	Bond Future	252.2300	0.2522	186.1500	0.1861	(26.198)	0	0	300
2020/09/04	2044	05/11/2020	9.29	Put	Bond Future	16,400.0100	16.4000	17,180.3000	17.1803	4.758	0	0	0
2020/09/04	2044	05/11/2020	9.96	Put	Bond Future	10,832.6700	10.8327	11,561.8500	11.5618	6.731	0	0	0
2020/09/04	2044	05/11/2020			Bond Future	11.3977	80.9355	11.5188	80.1415	1.062	0.0000	0.0000	47,298
2020/09/04	2044	05/11/2020	10.34	Call	Bond Future	550.1400	0.5501	423.9700	0.4240	(22.934)	0	0	0
2020/09/04	2044	05/11/2020	10.34	Put	Bond Future	8,114.9400	8.1149	8,782.7500	8.7827	8.229	0	0	0
2020/09/04	2044	05/11/2020	9.72	Call	Bond Future	138.0900	0.1381	98.7100	0.0987	(28.518)	0	0	1,815
2020/09/04	2044	05/11/2020	9.97	Put	Bond Future	10,756.6300	10.7566	11,484.5300	11.4845	6.767	0	0	0
2020/09/04	2044	05/11/2020	9.96	Call	Bond Future	246.5200	0.2465	181.7200	0.1817	(26.286)	0	0	0
2020/09/04	2044	05/11/2020	11.38	Call	Bond Future	2,911.0000	2.9110	2,498.0300	2.4980	(14.187)	0	0	0
2020/09/04	2044	05/11/2020	11.38	Put	Bond Future	3,028.4100	3.0284	3,409.4200	3.4094	12.581	0	0	300
2020/09/04	2044	05/11/2020	10.36	Put	Bond Future	7,982.3100	7.9823	8,646.1200	8.6461	8.316	0	0	0
2020/09/04	2044	05/11/2020	11.06	Call	Bond Future	1,933.7100	1.9337	1,615.2700	1.6153	(16.468)	0	0	0
2020/09/04	2044	05/11/2020	10.04	Put	Bond Future	10,230.8400	10.2308	10,949.3500	10.9493	7.023	0	0	0
2020/09/04	2044	05/11/2020	11.17	Put	Bond Future	3,779.7800	3.7798	4,222.3900	4.2224	11.710	0	0	1,815
2020/09/04	2044	05/11/2020	11.43	Put	Bond Future	2,867.1200	2.8671	3,233.8800	3.2339	12.792	0	0	1,815
2020/09/04	2044	05/11/2020	8.87	Put	Bond Future	20,304.3300	20.3043	21,094.4000	21.0944	3.891	0	0	0
2020/09/04	2044	05/11/2020	9.29	Call	Bond Future	41.8800	0.0419	28.1900	0.0282	(32.689)	0	0	300
2020/09/04	2044	05/11/2020	10.35	Call	Bond Future	560.8900	0.5609	432.7200	0.4327	(22.851)	0	0	0
2020/09/04	2044	05/11/2020	10.35	Put	Bond Future	8,048.4900	8.0485	8,714.3000	8.7143	8.272	0	0	0
2020/09/04	2044	05/11/2020	10.04	Call	Bond Future	295.2400	0.2952	219.7700	0.2198	(25.562)	0	0	525
2020/09/04	2044	05/11/2020	9.34	Put	Bond Future	15,955.1700	15.9552	16,733.4900	16.7335	4.878	0	0	0
2020/09/04	2044	05/11/2020	9.34	Call	Bond Future	48.6400	0.0486	32.9800	0.0330	(32.196)	0	0	525
2020/09/04	2044	05/11/2020	11.17	Call	Bond Future	2,248.5700	2.2486	1,897.2000	1.8972	(15.626)	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
2020/09/04	2044	05/11/2020	8.87	Call	Bond Future	10.5800	0.0106	6.6700	0.0067	(36.957)	0	0	1,815
2020/09/04	2044	05/11/2020	10.02	Put	Bond Future	10,379.8900	10.3799	11,101.1700	11.1012	6.949	0	0	0
2020/09/04	2044	05/11/2020	10.02	Call	Bond Future	282.3900	0.2824	209.6900	0.2097	(25.745)	0	0	1,815
2020/09/04	2044	04/02/2021	10.04	Put	Bond Future	12,232.4600	12.2325	12,897.0500	12.8970	5.433	0	0	0
2020/09/04	2044	04/02/2021	10.37	Call	Bond Future	1,331.3900	1.3314	1,143.6900	1.1437	(14.098)	0	0	0
2020/09/04	2044	04/02/2021	10.35	Put	Bond Future	10,191.0600	10.1911	10,809.0300	10.8090	6.064	0	0	0
2020/09/04	2044	04/02/2021			Bond Future	11.6154	77.3857	11.7419	76.5833	1.089	0.0000	0.0000	0
2020/09/04	2044	04/02/2021	10.37	Put	Bond Future	10,066.9400	10.0669	10,681.6700	10.6817	6.106	0	0	0
2020/09/04	2044	04/02/2021	10.35	Call	Bond Future	1,301.8000	1.3018	1,117.3400	1.1173	(14.170)	0	0	0
2020/09/04	2044	04/02/2021	10.04	Call	Bond Future	900.9700	0.9010	763.1300	0.7631	(15.299)	0	0	0
2020/09/04	2044	04/02/2021	10.84	Call	Bond Future	2,189.4800	2.1895	1,917.3200	1.9173	(12.430)	0	0	0
2020/09/04	2044	04/02/2021	10.36	Put	Bond Future	10,128.8900	10.1289	10,745.2400	10.7452	6.085	0	0	0
2020/09/04	2044	04/02/2021	10.84	Put	Bond Future	7,440.7100	7.4407	7,970.9800	7.9710	7.127	0	0	265
2020/09/04	2044	04/02/2021	10.29	Call	Bond Future	1,215.8100	1.2158	1,040.9300	1.0409	(14.384)	0	0	0
2020/09/04	2044	04/02/2021	10.29	Put	Bond Future	10,568.9700	10.5690	11,196.5200	11.1965	5.938	0	0	265
2020/09/04	2044	04/02/2021	9.66	Put	Bond Future	15,029.0200	15.0290	15,740.2400	15.7402	4.732	0	0	0
2020/09/04	2044	04/02/2021	9.66	Call	Bond Future	544.0400	0.5440	452.8300	0.4528	(16.765)	0	0	265
2020/09/04	2044	04/02/2021	10.36	Call	Bond Future	1,316.5400	1.3165	1,130.4600	1.1305	(14.134)	0	0	0
2020/09/04	2044	06/05/2021	12.43	Put	Bond Future	3,694.3200	3.6943	3,986.8300	3.9868	7.918	0	0	0
2020/09/04	2044	06/05/2021	12.44	Call	Bond Future	7,249.2500	7.2492	6,729.3500	6.7293	(7.172)	0	0	0
2020/09/04	2044	06/05/2021			Bond Future	11.8385	78.2088	11.9706	77.3977	1.116	0.0000	0.0000	0
2020/09/04	2044	06/05/2021	12.45	Call	Bond Future	7,285.2900	7.2853	6,764.0800	6.7641	(7.154)	0	0	0
2020/09/04	2044	06/05/2021	12.45	Put	Bond Future	3,652.3400	3.6523	3,942.2300	3.9422	7.937	0	0	0
2020/09/04	2044	06/05/2021	12.43	Call	Bond Future	7,213.2500	7.2133	6,694.6600	6.6947	(7.189)	0	0	0
2020/09/04	2044	06/05/2021	12.44	Put	Bond Future	3,673.2700	3.6733	3,964.4700	3.9645	7.928	0	0	0
2020/09/04	2044	05/08/2021	12.60	Put	Bond Future	4,260.0600	4.2601	4,571.0400	4.5710	7.300	0	0	0
2020/09/04	2044	05/08/2021	12.61	Put	Bond Future	4,238.3800	4.2384	4,548.1100	4.5481	7.308	0	0	0
2020/09/04	2044	05/08/2021			Bond Future	12.0781	74.6755	12.2164	73.8555	1.145	0.0000	0.0000	0
2020/09/04	2044	05/08/2021	12.60	Call	Bond Future	7,275.1000	7.2751	6,766.1000	6.7661	(6.996)	0	0	0
2020/09/04	2044	05/08/2021	12.61	Call	Bond Future	7,309.1100	7.3091	6,798.8600	6.7989	(6.981)	0	0	0
2020/09/04	2044	05/08/2021	12.59	Call	Bond Future	7,241.1400	7.2411	6,733.3800	6.7334	(7.012)	0	0	0
2020/09/04	2044	05/08/2021	12.59	Put	Bond Future	4,281.8700	4.2819	4,594.0900	4.5941	7.292	0	0	0
2020/09/04	2046	05/11/2020			Bond Future	96.2767	96.2767	96.8736	96.8736	0.620	0.0000	0.0000	16,197
2020/09/04	2046	04/02/2021			Bond Future	97.2873	97.2873	97.8902	97.8902	0.620	0.0000	0.0000	0
2020/09/04	2046	06/05/2021			Bond Future	96.5534	96.5534	97.1627	97.1627	0.631	0.0000	0.0000	0
2020/09/04	2046	05/08/2021			Bond Future	97.6219	97.6219	98.2378	98.2378	0.631	0.0000	0.0000	0
2020/09/04	2050	05/11/2020			Bond Future	99.9089	99.9089	99.5575	99.5575	(0.352)	0.0000	0.0000	13,962
2020/09/04	2050	04/02/2021			Bond Future	99.0667	99.0667	98.7113	98.7113	(0.359)	0.0000	0.0000	0
2020/09/04	2050	06/05/2021			Bond Future	100.1429	100.1429	99.7835	99.7835	(0.359)	0.0000	0.0000	0
2020/09/04	2050	05/08/2021			Bond Future	99.3227	99.3227	98.9592	98.9592	(0.366)	0.0000	0.0000	0
2020/09/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	8657	21/12/2026			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
2020/09/04	AL37	05/11/2020			Index Future	755.3070	755.3070	752.7840	752.7840	(0.334)	0.0000	0.0000	0
2020/09/04	AL37	04/02/2021			Index Future	763.0490	763.0490	760.4970	760.4970	(0.334)	0.0000	0.0000	0
2020/09/04	AL37	06/05/2021			Index Future	771.1520	771.1520	768.5710	768.5710	(0.335)	0.0000	0.0000	0
2020/09/04	AL37	05/08/2021			Index Future	779.4140	779.4140	776.8050	776.8050	(0.335)	0.0000	0.0000	0
2020/09/04	AL7T	05/11/2020			Index Future	827.1560	827.1560	821.6620	821.6620	(0.664)	0.0000	0.0000	0
2020/09/04	AL7T	04/02/2021			Index Future	835.6350	835.6350	830.0820	830.0820	(0.665)	0.0000	0.0000	0
2020/09/04	AL7T	06/05/2021			Index Future	844.5080	844.5080	838.8950	838.8950	(0.665)	0.0000	0.0000	0
2020/09/04	AL7T	05/08/2021			Index Future	853.5560	853.5560	847.8820	847.8820	(0.665)	0.0000	0.0000	0
2020/09/04	ALBI	05/11/2020			Index Future	724.9160	724.9160	720.2070	720.2070	(0.650)	0.0000	0.0000	209
2020/09/04	ALBI	04/02/2021			Index Future	732.3470	732.3470	727.5870	727.5870	(0.650)	0.0000	0.0000	0
2020/09/04	ALBI	06/05/2021			Index Future	740.1240	740.1240	735.3120	735.3120	(0.650)	0.0000	0.0000	0
2020/09/04	ALBI	05/08/2021			Index Future	748.0540	748.0540	743.1900	743.1900	(0.650)	0.0000	0.0000	0
2020/09/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	C202	07/12/2033			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
2020/09/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/09/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/04	ES33	05/11/2020			Bond Future	11.7932	73.0879	11.9035	72.5208	0.935	0.0000	0.0000	350
2020/09/04	ES33	04/02/2021			Bond Future	12.0666	73.8371	12.1818	73.2639	0.955	0.0000	0.0000	0
2020/09/04	ES33	06/05/2021			Bond Future	12.3427	70.8469	12.4630	70.2675	0.975	0.0000	0.0000	0
2020/09/04	ES33	05/08/2021			Bond Future	12.6344	71.6146	12.7603	71.0288	0.996	0.0000	0.0000	0
2020/09/04	ES42	05/11/2020			Bond Future	12.2071	72.3844	12.3178	71.7542	0.906	0.0000	0.0000	4,789
2020/09/04	ES42	04/02/2021			Bond Future	12.4614	73.1271	12.5772	72.4902	0.929	0.0000	0.0000	0
2020/09/04	ES42	06/05/2021			Bond Future	12.7278	69.6463	12.8492	69.0025	0.954	0.0000	0.0000	0
2020/09/04	ES42	05/08/2021			Bond Future	13.0020	70.4014	13.1292	69.7505	0.979	0.0000	0.0000	0
2020/09/04	GOVI	05/11/2020	737.84	Put	GOVI	217,230.0000	21.7230	263,650.0000	26.3650	21.369	0	0	0
2020/09/04	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/04	GOVI	05/11/2020			GOVI	716.1170	716.1170	711.4750	711.4750	(0.648)	0.0000	0.0000	1,011
2020/09/04	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/04	GOVI	05/11/2020	737.83	Put	GOVI	217,130.0000	21.7130	263,550.0000	26.3550	21.379	0	0	0
2020/09/04	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/04	GOVI	05/11/2020	737.85	Put	GOVI	217,330.0000	21.7330	263,750.0000	26.3750	21.359	0	0	0
2020/09/04	GOVI	04/02/2021	750.96	Put	GOVI	275,020.0000	27.5020	321,950.0000	32.1950	17.064	0	0	0
2020/09/04	GOVI	04/02/2021			GOVI	723.4580	723.4580	718.7650	718.7650	(0.649)	0.0000	0.0000	0
2020/09/04	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/04	GOVI	04/02/2021	750.95	Put	GOVI	274,920.0000	27.4920	321,850.0000	32.1850	17.070	0	0	0
2020/09/04	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/04	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/04	GOVI	04/02/2021	750.94	Put	GOVI	274,820.0000	27.4820	321,750.0000	32.1750	17.077	0	0	0
2020/09/04	GOVI	06/05/2021	678.67	Call	GOVI	524,700.0000	52.4700	477,260.0000	47.7260	(9.041)	0	0	0
2020/09/04	GOVI	06/05/2021			GOVI	731.1400	731.1400	726.3960	726.3960	(0.649)	0.0000	0.0000	0
2020/09/04	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/04	GOVI	06/05/2021	678.68	Call	GOVI	524,600.0000	52.4600	477,160.0000	47.7160	(9.043)	0	0	0
2020/09/04	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/04	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/04	GOVI	06/05/2021	678.69	Call	GOVI	524,500.0000	52.4500	477,060.0000	47.7060	(9.045)	0	0	0
2020/09/04	GOVI	05/08/2021	719.14	Call	GOVI	198,340.0000	19.8340	150,380.0000	15.0380	(24.181)	0	0	0
2020/09/04	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/04	GOVI	05/08/2021			GOVI	738.9740	738.9740	734.1780	734.1780	(0.649)	0.0000	0.0000	0
2020/09/04	GOVI	05/08/2021	719.15	Call	GOVI	198,240.0000	19.8240	150,280.0000	15.0280	(24.193)	0	0	0
2020/09/04	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/04	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/04	GOVI	05/08/2021	719.13	Call	GOVI	198,440.0000	19.8440	150,480.0000	15.0480	(24.169)	0	0	0
2020/09/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/09/04	IGOV	05/11/2020			Index Future	261.2690	261.2690	261.3130	261.3130	0.017	0.0000	0.0000	1,203
2020/09/04	IGOV	04/02/2021			Index Future	264.0110	264.0110	264.0540	264.0540	0.016	0.0000	0.0000	0
2020/09/04	IGOV	06/05/2021			Index Future	266.8780	266.8780	266.9210	266.9210	0.016	0.0000	0.0000	0
2020/09/04	IGOV	05/08/2021			Index Future	269.8010	269.8010	269.8440	269.8440	0.016	0.0000	0.0000	0
2020/09/04	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/09/04	IS05	17/12/2020			Interest Rate Swap	93.9900	93.9900	93.9900	93.9900	0.000	0.0000	0.0000	0
2020/09/04	IS05	16/03/2021			Interest Rate Swap	92.2100	92.2100	92.2100	92.2100	0.000	0.0000	0.0000	0
2020/09/04	IS05	15/06/2021			Interest Rate Swap	90.3700	90.3700	90.3600	90.3600	(0.011)	0.0000	0.0000	0
2020/09/04	IS05	21/09/2021			Interest Rate Swap	89.3200	89.3200	89.3000	89.3000	(0.022)	0.0000	0.0000	0
2020/09/04	IS05	21/12/2021			Interest Rate Swap	90.5900	90.5900	90.5600	90.5600	(0.033)	0.0000	0.0000	51
2020/09/04	IS05	15/03/2022			Interest Rate Swap	90.0100	90.0100	89.9700	89.9700	(0.044)	0.0000	0.0000	0
2020/09/04	IS05	21/06/2022			Interest Rate Swap	90.1200	90.1200	90.0700	90.0700	(0.055)	0.0000	0.0000	0
2020/09/04	IS05	20/09/2022			Interest Rate Swap	93.2800	93.2800	93.2300	93.2300	(0.054)	0.0000	0.0000	0
2020/09/04	IS05	20/12/2022			Interest Rate Swap	93.7900	93.7900	93.7300	93.7300	(0.064)	0.0000	0.0000	0
2020/09/04	IS05	22/03/2023			Interest Rate Swap	86.1900	86.1900	86.1300	86.1300	(0.070)	0.0000	0.0000	0
2020/09/04	IS05	20/06/2023			Interest Rate Swap	91.7300	91.7300	91.6700	91.6700	(0.065)	0.0000	0.0000	0
2020/09/04	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/09/04	IS10	17/12/2025			Interest Rate Swap	80.1700	80.1700	80.0700	80.0700	(0.125)	0.0000	0.0000	0
2020/09/04	IS10	16/03/2026			Interest Rate Swap	76.7800	76.7800	76.6800	76.6800	(0.130)	0.0000	0.0000	0
2020/09/04	IS10	15/06/2026			Interest Rate Swap	75.2700	75.2700	75.1800	75.1800	(0.120)	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
2020/09/04	IS10	21/09/2026			Interest Rate Swap	77.3900	77.3900	77.3000	77.3000	(0.116)	0.0000	0.0000	0
2020/09/04	IS10	21/12/2026			Interest Rate Swap	81.5200	81.5200	81.4300	81.4300	(0.110)	0.0000	0.0000	0
2020/09/04	IS10	15/03/2027			Interest Rate Swap	80.1400	80.1400	80.0400	80.0400	(0.125)	0.0000	0.0000	0
2020/09/04	IS10	21/06/2027			Interest Rate Swap	82.3500	82.3500	82.2500	82.2500	(0.121)	0.0000	0.0000	0
2020/09/04	IS10	20/09/2027			Interest Rate Swap	88.2700	88.2700	88.1800	88.1800	(0.102)	0.0000	0.0000	0
2020/09/04	IS10	20/12/2027			Interest Rate Swap	88.7700	88.7700	88.7100	88.7100	(0.068)	0.0000	0.0000	0
2020/09/04	IS10	22/03/2028			Interest Rate Swap	81.9100	81.9100	81.8800	81.8800	(0.037)	0.0000	0.0000	0
2020/09/04	IS10	20/06/2028			Interest Rate Swap	89.8300	89.8300	89.8400	89.8400	0.011	0.0000	0.0000	0
2020/09/04	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/09/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/09/04	JBAF	16/09/2020			Jibar Tradeable Future	3.4450	96.5550	3.4450	96.5550	0.000	0.0000	0.0000	10,000
2020/09/04	JBAF	21/10/2020			Jibar Tradeable Future	3.4550	96.5450	3.4250	96.5750	(0.868)	0.0000	0.0000	0
2020/09/04	JBAF	18/11/2020			Jibar Tradeable Future	3.4700	96.5300	3.4300	96.5700	(1.153)	0.0000	0.0000	0
2020/09/04	JBAF	15/12/2020			Jibar Tradeable Future	3.4500	96.5500	3.4300	96.5700	(0.580)	0.0000	0.0000	30,010
2020/09/04	JBAF	20/01/2021			Jibar Tradeable Future	3.4800	96.5200	3.4400	96.5600	(1.149)	0.0000	0.0000	0
2020/09/04	JBAF	17/02/2021			Jibar Tradeable Future	3.5000	96.5000	3.4600	96.5400	(1.143)	0.0000	0.0000	0
2020/09/04	JBAF	17/03/2021			Jibar Tradeable Future	3.5050	96.4950	3.4650	96.5350	(1.141)	0.0000	0.0000	0
2020/09/04	JBAF	15/06/2021			Jibar Tradeable Future	3.6050	96.3950	3.5650	96.4350	(1.110)	0.0000	0.0000	0
2020/09/04	JBAF	15/09/2021			Jibar Tradeable Future	3.7400	96.2600	3.7100	96.2900	(0.802)	0.0000	0.0000	30,000
2020/09/04	JBAF	15/12/2021			Jibar Tradeable Future	3.9300	96.0700	3.9100	96.0900	(0.509)	0.0000	0.0000	0
2020/09/04	JBAF	16/03/2022			Jibar Tradeable Future	4.0850	95.9150	4.0650	95.9350	(0.490)	0.0000	0.0000	0
2020/09/04	JBAF	15/06/2022			Jibar Tradeable Future	4.3200	95.6800	4.3000	95.7000	(0.463)	0.0000	0.0000	0
2020/09/04	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/04	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/04	R023	05/11/2020			Bond Future	4.5058	108.5343	4.5428	108.4506	0.821	0.0000	0.0000	34,442
2020/09/04	R023	05/11/2020	7.46	Call	Bond Future	6,427.5600	6.4276	6,343.8900	6.3439	(1.302)	0	0	0
2020/09/04	R023	05/11/2020	7.47	Call	Bond Future	6,448.4800	6.4485	6,364.8100	6.3648	(1.298)	0	0	0
2020/09/04	R023	05/11/2020	7.45	Call	Bond Future	6,406.6500	6.4066	6,322.9800	6.3230	(1.306)	0	0	0
2020/09/04	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/04	R023	04/02/2021	6.34	Call	Bond Future	3,520.2400	3.5202	3,436.5800	3.4366	(2.377)	0	0	0
2020/09/04	R023	04/02/2021	6.32	Put	Bond Future	10.7300	0.0107	12.0600	0.0121	12.395	0	0	0
2020/09/04	R023	04/02/2021			Bond Future	4.5603	109.6469	4.6025	109.5619	0.924	0.0000	0.0000	0
2020/09/04	R023	04/02/2021	6.34	Put	Bond Future	10.0500	0.0100	11.3000	0.0113	12.438	0	0	0
2020/09/04	R023	04/02/2021	6.32	Call	Bond Future	3,482.3100	3.4823	3,398.7300	3.3987	(2.400)	0	0	0
2020/09/04	R023	04/02/2021	6.33	Put	Bond Future	10.3900	0.0104	11.6700	0.0117	12.320	0	0	0
2020/09/04	R023	04/02/2021	6.33	Call	Bond Future	3,501.2800	3.5013	3,417.6500	3.4176	(2.389)	0	0	0
2020/09/04	R023	06/05/2021	7.58	Call	Bond Future	5,124.9400	5.1249	5,039.0800	5.0391	(1.675)	0	0	0
2020/09/04	R023	06/05/2021			Bond Future	4.5979	106.9046	4.6463	106.8185	1.055	0.0000	0.0000	0
2020/09/04	R023	06/05/2021	7.56	Call	Bond Future	5,091.7600	5.0918	5,005.9100	5.0059	(1.686)	0	0	0
2020/09/04	R023	06/05/2021	7.56	Put	Bond Future	1.3400	0.0013	1.5300	0.0015	14.179	0	0	0
2020/09/04	R023	06/05/2021	7.58	Put	Bond Future	1.2600	0.0013	1.4400	0.0014	14.286	0	0	0
2020/09/04	R023	06/05/2021	7.57	Call	Bond Future	5,108.3500	5.1083	5,022.4900	5.0225	(1.681)	0	0	0
2020/09/04	R023	06/05/2021	7.57	Put	Bond Future	1.3000	0.0013	1.4800	0.0015	13.846	0	0	0
2020/09/04	R023	05/08/2021	5.30	Call	Bond Future	1,271.9400	1.2719	1,208.0100	1.2080	(5.026)	0	0	0
2020/09/04	R023	05/08/2021	5.29	Put	Bond Future	271.5300	0.2715	294.9300	0.2949	8.618	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
2020/09/04	R023	05/08/2021			Bond Future	4.6396	108.0625	4.6965	107.9755	1.227	0.0000	0.0000	0
2020/09/04	R023	05/08/2021	5.31	Call	Bond Future	1,283.6400	1.2836	1,219.4600	1.2195	(5.000)	0	0	0
2020/09/04	R023	05/08/2021	5.31	Put	Bond Future	264.6900	0.2647	287.6000	0.2876	8.655	0	0	0
2020/09/04	R023	05/08/2021	5.30	Put	Bond Future	268.0900	0.2681	291.2500	0.2913	8.639	0	0	0
2020/09/04	R023	05/08/2021	5.29	Call	Bond Future	1,260.2700	1.2603	1,196.5800	1.1966	(5.054)	0	0	0
2020/09/04	R035	05/11/2020	10.34	Put	Bond Future	4,829.8200	4.8298	5,356.0000	5.3560	10.894	0	0	0
2020/09/04	R035	05/11/2020			Bond Future	10.8773	87.3508	10.9981	86.5820	1.111	0.0000	0.0000	106,322
2020/09/04	R035	05/11/2020	10.33	Call	Bond Future	1,263.4400	1.2634	1,023.7200	1.0237	(18.974)	0	0	0
2020/09/04	R035	05/11/2020	10.33	Put	Bond Future	4,876.3800	4.8764	5,405.4300	5.4054	10.849	0	0	0
2020/09/04	R035	05/11/2020	10.34	Call	Bond Future	1,284.8800	1.2849	1,042.2900	1.0423	(18.880)	0	0	0
2020/09/04	R035	05/11/2020	10.32	Call	Bond Future	1,242.1000	1.2421	1,005.2500	1.0053	(19.069)	0	0	0
2020/09/04	R035	05/11/2020	10.32	Put	Bond Future	4,923.1200	4.9231	5,455.0400	5.4550	10.805	0	0	0
2020/09/04	R035	04/02/2021	10.14	Put	Bond Future	7,960.8800	7.9609	8,518.6400	8.5186	7.006	0	0	650
2020/09/04	R035	04/02/2021	11.14	Put	Bond Future	3,985.7700	3.9858	4,349.2600	4.3493	9.120	0	0	650
2020/09/04	R035	04/02/2021	10.05	Call	Bond Future	1,465.7900	1.4658	1,261.9900	1.2620	(13.904)	0	0	0
2020/09/04	R035	04/02/2021	10.04	Put	Bond Future	8,490.6900	8.4907	9,065.5600	9.0656	6.771	0	0	0
2020/09/04	R035	04/02/2021			Bond Future	11.1099	88.2463	11.2360	87.4693	1.135	0.0000	0.0000	0
2020/09/04	R035	04/02/2021	10.14	Call	Bond Future	1,613.7900	1.6138	1,394.5700	1.3946	(13.584)	0	0	0
2020/09/04	R035	04/02/2021	10.06	Call	Bond Future	1,481.7400	1.4817	1,276.2500	1.2763	(13.868)	0	0	0
2020/09/04	R035	04/02/2021	10.06	Put	Bond Future	8,383.1300	8.3831	8,954.6200	8.9546	6.817	0	0	0
2020/09/04	R035	04/02/2021	11.14	Call	Bond Future	4,172.0800	4.1721	3,758.5900	3.7586	(9.911)	0	0	0
2020/09/04	R035	04/02/2021	10.05	Put	Bond Future	8,436.8100	8.4368	9,009.9900	9.0100	6.794	0	0	0
2020/09/04	R035	04/02/2021	10.04	Call	Bond Future	1,449.9600	1.4500	1,247.8500	1.2478	(13.939)	0	0	0
2020/09/04	R035	06/05/2021	11.55	Call	Bond Future	5,561.7900	5.5618	5,114.5700	5.1146	(8.041)	0	0	0
2020/09/04	R035	06/05/2021	12.77	Call	Bond Future	10,002.1300	10.0021	9,402.9300	9.4029	(5.991)	0	0	0
2020/09/04	R035	06/05/2021	10.24	Put	Bond Future	9,184.4300	9.1844	9,729.6000	9.7296	5.936	0	0	0
2020/09/04	R035	06/05/2021	12.37	Call	Bond Future	8,516.0500	8.5161	7,960.5500	7.9605	(6.523)	0	0	0
2020/09/04	R035	06/05/2021	12.35	Put	Bond Future	2,676.6600	2.6767	2,908.8000	2.9088	8.673	0	0	0
2020/09/04	R035	06/05/2021			Bond Future	11.3404	84.7096	11.4718	83.9242	1.159	0.0000	0.0000	0
2020/09/04	R035	06/05/2021	12.37	Put	Bond Future	2,646.3800	2.6464	2,876.2700	2.8763	8.687	0	0	0
2020/09/04	R035	06/05/2021	12.35	Call	Bond Future	8,438.2800	8.4383	7,885.0300	7.8850	(6.556)	0	0	0
2020/09/04	R035	06/05/2021	11.55	Put	Bond Future	4,314.2300	4.3142	4,652.4000	4.6524	7.838	0	0	1,650
2020/09/04	R035	06/05/2021	12.77	Put	Bond Future	2,018.2600	2.0183	2,204.4500	2.2044	9.225	0	0	1,650
2020/09/04	R035	06/05/2021	10.24	Call	Bond Future	2,155.6500	2.1556	1,915.4300	1.9154	(11.144)	0	0	793
2020/09/04	R035	06/05/2021	12.36	Put	Bond Future	2,661.4700	2.6615	2,892.4900	2.8925	8.680	0	0	0
2020/09/04	R035	06/05/2021	10.81	Put	Bond Future	6,679.4000	6.6794	7,134.6500	7.1347	6.816	0	0	0
2020/09/04	R035	06/05/2021	10.81	Call	Bond Future	3,395.5100	3.3955	3,065.3700	3.0654	(9.723)	0	0	1,650
2020/09/04	R035	06/05/2021	11.32	Call	Bond Future	4,838.5400	4.8385	4,426.3800	4.4264	(8.518)	0	0	0
2020/09/04	R035	06/05/2021	11.32	Put	Bond Future	4,961.2000	4.9612	5,334.4300	5.3344	7.523	0	0	793
2020/09/04	R035	06/05/2021	12.02	Call	Bond Future	7,187.0900	7.1871	6,673.9300	6.6739	(7.140)	0	0	0
2020/09/04	R035	06/05/2021	12.02	Put	Bond Future	3,241.4500	3.2414	3,513.6800	3.5137	8.398	0	0	793
2020/09/04	R035	06/05/2021	12.36	Call	Bond Future	8,477.1400	8.4771	7,922.7700	7.9228	(6.540)	0	0	0
2020/09/04	R035	05/08/2021	5.31	Call	Bond Future	2.5900	0.0026	1.9900	0.0020	(23.166)	0	0	0
2020/09/04	R035	05/08/2021			Bond Future	11.5861	85.6273	11.7233	84.8334	1.184	0.0000	0.0000	0
2020/09/04	R035	05/08/2021	5.29	Call	Bond Future	2.4800	0.0025	1.9100	0.0019	(22.984)	0	0	0
2020/09/04	R035	05/08/2021	5.29	Put	Bond Future	52,699.1200	52.6991	53,492.5100	53.4925	1.506	0	0	0
2020/09/04	R035	05/08/2021	5.31	Put	Bond Future	52,465.9400	52.4659	53,259.3000	53.2593	1.512	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/04	R035	05/08/2021	5.30	Call	Bond Future	2.5300		0.0025	1.9500	0.0020	(22.925)	0	0	0
2020/09/04	R035	05/08/2021	5.30	Put	Bond Future	52,582.4600		52.5825	53,375.8400	53.3758	1.509	0	0	0
2020/09/04	R186	05/11/2020	8.65	Call	Bond Future	6,745.0700		6.7451	6,362.7500	6.3627	(5.668)	0	0	0
2020/09/04	R186	05/11/2020	8.64	Put	Bond Future	103.2800		0.1033	123.4500	0.1235	19.529	0	0	0
2020/09/04	R186	05/11/2020	7.50	Call	Bond Future	2,002.3800		2.0024	1,762.5400	1.7625	(11.978)	0	0	80
2020/09/04	R186	05/11/2020	8.00	Put	Bond Future	456.4300		0.4564	531.4100	0.5314	16.427	0	0	0
2020/09/04	R186	05/11/2020			Bond Future	7.3509		119.3403	7.4268	118.9383	1.032	0.0000	0.0000	90,599
2020/09/04	R186	05/11/2020	8.66	Call	Bond Future	6,791.4700		6.7915	6,408.6600	6.4087	(5.637)	0	0	0
2020/09/04	R186	05/11/2020	8.66	Put	Bond Future	97.5300		0.0975	116.7000	0.1167	19.655	0	0	0
2020/09/04	R186	05/11/2020	7.00	Put	Bond Future	2,677.6800		2.6777	2,947.6200	2.9476	10.081	0	0	0
2020/09/04	R186	05/11/2020	7.00	Call	Bond Future	795.0900		0.7951	663.0500	0.6631	(16.607)	0	0	1,200
2020/09/04	R186	05/11/2020	8.65	Put	Bond Future	100.3700		0.1004	120.0300	0.1200	19.588	0	0	0
2020/09/04	R186	05/11/2020	8.64	Call	Bond Future	6,698.7100		6.6987	6,316.9000	6.3169	(5.700)	0	0	0
2020/09/04	R186	05/11/2020	6.50	Put	Bond Future	4,854.9000		4.8549	5,207.3700	5.2074	7.260	0	0	0
2020/09/04	R186	05/11/2020	7.50	Put	Bond Future	1,214.2400		1.2142	1,376.3800	1.3764	13.353	0	0	0
2020/09/04	R186	05/11/2020	8.00	Call	Bond Future	3,838.8400		3.8388	3,511.8400	3.5118	(8.518)	0	0	1,200
2020/09/04	R186	05/11/2020	7.84	Put	Bond Future	634.1700		0.6342	732.6400	0.7326	15.527	0	0	0
2020/09/04	R186	05/11/2020	9.26	Put	Bond Future	14.1700		0.0142	17.5000	0.0175	23.500	0	0	3,500
2020/09/04	R186	05/11/2020	6.50	Call	Bond Future	222.6000		0.2226	173.0900	0.1731	(22.242)	0	0	80
2020/09/04	R186	05/11/2020	7.84	Call	Bond Future	3,194.5800		3.1946	2,891.0700	2.8911	(9.501)	0	0	3,500
2020/09/04	R186	05/11/2020	8.34	Put	Bond Future	219.0000		0.2190	258.4000	0.2584	17.991	0	0	0
2020/09/04	R186	05/11/2020	8.34	Call	Bond Future	5,323.1000		5.3231	4,960.5200	4.9605	(6.811)	0	0	3,500
2020/09/04	R186	05/11/2020	9.26	Call	Bond Future	9,611.2700		9.6113	9,212.6200	9.2126	(4.148)	0	0	0
2020/09/04	R186	04/02/2021	8.15	Call	Bond Future	4,207.0700		4.2071	3,917.0500	3.9170	(6.894)	0	0	0
2020/09/04	R186	04/02/2021			Bond Future	7.5317		115.2848	7.6121	114.8782	1.067	0.0000	0.0000	0
2020/09/04	R186	04/02/2021	8.15	Put	Bond Future	1,126.4300		1.1264	1,242.9800	1.2430	10.347	0	0	0
2020/09/04	R186	04/02/2021	8.00	Put	Bond Future	1,348.8100		1.3488	1,483.0400	1.4830	9.952	0	0	15,177
2020/09/04	R186	04/02/2021	8.16	Call	Bond Future	4,242.4700		4.2425	3,951.3200	3.9513	(6.863)	0	0	0
2020/09/04	R186	04/02/2021	8.17	Put	Bond Future	1,099.2000		1.0992	1,213.5100	1.2135	10.399	0	0	0
2020/09/04	R186	04/02/2021	8.00	Call	Bond Future	3,691.8100		3.6918	3,419.4700	3.4195	(7.377)	0	0	0
2020/09/04	R186	04/02/2021	8.16	Put	Bond Future	1,112.8800		1.1129	1,228.3000	1.2283	10.371	0	0	0
2020/09/04	R186	04/02/2021	8.17	Call	Bond Future	4,277.7200		4.2777	3,985.4600	3.9855	(6.832)	0	0	0
2020/09/04	R186	06/05/2021	10.77	Call	Bond Future	13,667.2500		13.6672	13,267.2700	13.2673	(2.927)	0	0	0
2020/09/04	R186	06/05/2021	10.76	Put	Bond Future	86.1400		0.0861	97.4500	0.0974	13.130	0	0	0
2020/09/04	R186	06/05/2021			Bond Future	7.7223		116.5100	7.8076	116.0989	1.105	0.0000	0.0000	0
2020/09/04	R186	06/05/2021	10.78	Call	Bond Future	13,706.9500		13.7069	13,306.8200	13.3068	(2.919)	0	0	0
2020/09/04	R186	06/05/2021	10.78	Put	Bond Future	83.4600		0.0835	94.4700	0.0945	13.192	0	0	0
2020/09/04	R186	06/05/2021	10.77	Put	Bond Future	84.7900		0.0848	95.9500	0.0960	13.162	0	0	0
2020/09/04	R186	06/05/2021	10.76	Call	Bond Future	13,627.5500		13.6276	13,227.7200	13.2277	(2.934)	0	0	0
2020/09/04	R186	05/08/2021	8.61	Call	Bond Future	4,910.9000		4.9109	4,634.1800	4.6342	(5.635)	0	0	0
2020/09/04	R186	05/08/2021	8.62	Put	Bond Future	1,827.8000		1.8278	1,965.9200	1.9659	7.557	0	0	0
2020/09/04	R186	05/08/2021			Bond Future	7.9300		112.4910	8.0207	112.0753	1.144	0.0000	0.0000	0
2020/09/04	R186	05/08/2021	8.61	Put	Bond Future	1,841.8200		1.8418	1,980.7700	1.9808	7.544	0	0	0
2020/09/04	R186	05/08/2021	8.62	Call	Bond Future	4,941.2200		4.9412	4,663.6700	4.6637	(5.617)	0	0	0
2020/09/04	R186	05/08/2021	8.63	Call	Bond Future	4,971.9900		4.9720	4,693.6100	4.6936	(5.599)	0	0	0
2020/09/04	R186	05/08/2021	8.63	Put	Bond Future	1,814.2700		1.8143	1,951.5600	1.9516	7.567	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
2020/09/04	R197	05/11/2020			Bond Future	314.8458	314.8458	314.9770	314.9770	0.042	0.0000	0.0000	2,902
2020/09/04	R197	04/02/2021			Bond Future	310.2950	310.2950	310.4264	310.4264	0.042	0.0000	0.0000	0
2020/09/04	R197	06/05/2021			Bond Future	313.6660	313.6660	313.7982	313.7982	0.042	0.0000	0.0000	0
2020/09/04	R197	05/08/2021			Bond Future	309.1305	309.1305	309.2640	309.2640	0.043	0.0000	0.0000	0
2020/09/04	R202	05/11/2020			Bond Future	217.2792	217.2792	217.3196	217.3196	0.019	0.0000	0.0000	7,870
2020/09/04	R202	04/02/2021			Bond Future	215.3874	215.3874	215.4272	215.4272	0.018	0.0000	0.0000	0
2020/09/04	R202	06/05/2021			Bond Future	217.7272	217.7272	217.7670	217.7670	0.018	0.0000	0.0000	0
2020/09/04	R202	05/08/2021			Bond Future	215.8838	215.8838	215.9241	215.9241	0.019	0.0000	0.0000	0
2020/09/04	R208	05/11/2020	4.78	Call	Bond Future	529.4600	0.5295	528.5900	0.5286	(0.164)	0	0	0
2020/09/04	R208	05/11/2020	4.77	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/09/04	R208	05/11/2020			Bond Future	3.4119	102.0302	3.4142	102.0293	0.066	0.0000	0.0000	7,525
2020/09/04	R208	05/11/2020	4.79	Call	Bond Future	533.3100	0.5333	532.4400	0.5324	(0.163)	0	0	0
2020/09/04	R208	05/11/2020	4.79	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/09/04	R208	05/11/2020	4.78	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/09/04	R208	05/11/2020	4.77	Call	Bond Future	525.6100	0.5256	524.7400	0.5247	(0.166)	0	0	0
2020/09/04	R209	05/11/2020	10.02	Call	Bond Future	815.3900	0.8154	660.0700	0.6601	(19.049)	0	0	0
2020/09/04	R209	05/11/2020			Bond Future	10.7480	67.1976	10.8586	66.5880	1.029	0.0000	0.0000	26,336
2020/09/04	R209	05/11/2020	10.00	Call	Bond Future	787.6300	0.7876	636.3200	0.6363	(19.211)	0	0	0
2020/09/04	R209	05/11/2020	10.00	Put	Bond Future	5,135.5600	5.1356	5,593.8800	5.5939	8.924	0	0	0
2020/09/04	R209	05/11/2020	10.02	Put	Bond Future	5,041.8100	5.0418	5,496.1200	5.4961	9.011	0	0	0
2020/09/04	R209	05/11/2020	10.01	Call	Bond Future	801.4700	0.8015	648.1600	0.6482	(19.129)	0	0	0
2020/09/04	R209	05/11/2020	10.01	Put	Bond Future	5,088.6100	5.0886	5,544.9300	5.5449	8.967	0	0	0
2020/09/04	R209	04/02/2021	10.12	Put	Bond Future	6,363.9300	6.3639	6,781.6100	6.7816	6.563	0	0	0
2020/09/04	R209	04/02/2021			Bond Future	10.9478	67.8866	11.0626	67.2705	1.049	0.0000	0.0000	0
2020/09/04	R209	04/02/2021	10.11	Call	Bond Future	1,643.5800	1.6436	1,446.6000	1.4466	(11.985)	0	0	0
2020/09/04	R209	04/02/2021	10.11	Put	Bond Future	6,407.2600	6.4073	6,826.3900	6.8264	6.541	0	0	0
2020/09/04	R209	04/02/2021	10.12	Call	Bond Future	1,660.0000	1.6600	1,461.5700	1.4616	(11.954)	0	0	0
2020/09/04	R209	04/02/2021	10.10	Call	Bond Future	1,627.2700	1.6273	1,431.7300	1.4317	(12.016)	0	0	0
2020/09/04	R209	04/02/2021	10.10	Put	Bond Future	6,450.7700	6.4508	6,871.3400	6.8713	6.520	0	0	0
2020/09/04	R209	06/05/2021	12.25	Put	Bond Future	2,284.3500	2.2844	2,458.4900	2.4585	7.623	0	0	4,000
2020/09/04	R209	06/05/2021	12.23	Put	Bond Future	2,309.9400	2.3099	2,485.7800	2.4858	7.612	0	0	0
2020/09/04	R209	06/05/2021	12.22	Call	Bond Future	7,605.6100	7.6056	7,159.5200	7.1595	(5.865)	0	0	0
2020/09/04	R209	06/05/2021			Bond Future	11.1516	65.4682	11.2708	64.8454	1.069	0.0000	0.0000	1,850
2020/09/04	R209	06/05/2021	10.25	Put	Bond Future	7,288.8300	7.2888	7,691.6000	7.6916	5.526	0	0	0
2020/09/04	R209	06/05/2021	10.25	Call	Bond Future	2,283.9000	2.2839	2,063.8900	2.0639	(9.633)	0	0	3,750
2020/09/04	R209	06/05/2021	11.25	Call	Bond Future	4,611.6200	4.6116	4,266.0300	4.2660	(7.494)	0	0	0
2020/09/04	R209	06/05/2021	11.25	Put	Bond Future	4,096.8000	4.0968	4,373.9900	4.3740	6.766	0	0	4,000
2020/09/04	R209	06/05/2021	12.25	Call	Bond Future	7,706.0700	7.7061	7,257.4300	7.2574	(5.822)	0	0	0
2020/09/04	R209	06/05/2021	12.23	Call	Bond Future	7,639.0100	7.6390	7,192.0700	7.1921	(5.851)	0	0	0
2020/09/04	R209	06/05/2021	12.22	Put	Bond Future	2,322.9400	2.3229	2,499.6300	2.4996	7.606	0	0	0
2020/09/04	R209	06/05/2021	12.24	Call	Bond Future	7,672.4500	7.6725	7,224.6500	7.2247	(5.836)	0	0	0
2020/09/04	R209	06/05/2021	12.24	Put	Bond Future	2,297.0200	2.2970	2,472.0000	2.4720	7.618	0	0	0
2020/09/04	R209	05/08/2021	11.81	Put	Bond Future	3,742.2300	3.7422	3,987.4400	3.9874	6.553	0	0	0
2020/09/04	R209	05/08/2021			Bond Future	11.3641	66.1775	11.4880	65.5480	1.090	0.0000	0.0000	0
2020/09/04	R209	05/08/2021	11.80	Call	Bond Future	5,936.8200	5.9368	5,553.4700	5.5535	(6.457)	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
2020/09/04	R209	05/08/2021	11.80	Put	Bond Future	3,761.3500	3.7613	4,007.5600	4.0076	6.546	0	0	0
2020/09/04	R209	05/08/2021	11.81	Call	Bond Future	5,966.3300	5.9663	5,581.9800	5.5820	(6.442)	0	0	0
2020/09/04	R209	05/08/2021	11.79	Call	Bond Future	5,907.6000	5.9076	5,525.2500	5.5252	(6.472)	0	0	0
2020/09/04	R209	05/08/2021	11.79	Put	Bond Future	3,780.8200	3.7808	4,028.0300	4.0280	6.539	0	0	0
2020/09/04	R210	05/11/2020			Bond Future	189.8062	189.8062	189.8381	189.8381	0.017	0.0000	0.0000	2,243
2020/09/04	R210	04/02/2021			Bond Future	191.7986	191.7986	191.8302	191.8302	0.016	0.0000	0.0000	0
2020/09/04	R210	06/05/2021			Bond Future	191.1672	191.1672	191.1988	191.1988	0.016	0.0000	0.0000	0
2020/09/04	R210	05/08/2021			Bond Future	193.2829	193.2829	193.3146	193.3146	0.016	0.0000	0.0000	0
2020/09/04	R212	05/11/2020			Bond Future	169.3896	169.3896	169.4048	169.4048	0.009	0.0000	0.0000	6,967
2020/09/04	R212	04/02/2021			Bond Future	168.8685	168.8685	168.8831	168.8831	0.009	0.0000	0.0000	0
2020/09/04	R212	06/05/2021			Bond Future	170.7029	170.7029	170.7174	170.7174	0.008	0.0000	0.0000	0
2020/09/04	R212	05/08/2021			Bond Future	170.2592	170.2592	170.2737	170.2737	0.009	0.0000	0.0000	0
2020/09/04	R213	05/11/2020	9.60	Put	Bond Future	2,522.1200	2.5221	2,820.6800	2.8207	11.838	0	0	0
2020/09/04	R213	05/11/2020	9.59	Call	Bond Future	1,823.9900	1.8240	1,558.9000	1.5589	(14.534)	0	0	0
2020/09/04	R213	05/11/2020			Bond Future	9.7181	83.9044	9.8186	83.3383	1.034	0.0000	0.0000	16,422
2020/09/04	R213	05/11/2020	9.60	Call	Bond Future	1,850.1900	1.8502	1,582.6800	1.5827	(14.459)	0	0	0
2020/09/04	R213	05/11/2020	9.59	Put	Bond Future	2,553.1500	2.5531	2,854.1300	2.8541	11.789	0	0	0
2020/09/04	R213	05/11/2020	9.61	Call	Bond Future	1,876.6000	1.8766	1,606.6900	1.6067	(14.383)	0	0	0
2020/09/04	R213	05/11/2020	9.61	Put	Bond Future	2,491.3500	2.4913	2,787.5100	2.7875	11.888	0	0	0
2020/09/04	R213	04/02/2021	9.40	Call	Bond Future	1,953.0500	1.9531	1,737.2200	1.7372	(11.051)	0	0	0
2020/09/04	R213	04/02/2021	9.39	Put	Bond Future	4,959.0800	4.9591	5,316.9700	5.3170	7.217	0	0	0
2020/09/04	R213	04/02/2021			Bond Future	9.9285	84.7645	10.0333	84.1924	1.055	0.0000	0.0000	0
2020/09/04	R213	04/02/2021	9.41	Call	Bond Future	1,973.8800	1.9739	1,756.4800	1.7565	(11.014)	0	0	0
2020/09/04	R213	04/02/2021	9.41	Put	Bond Future	4,885.4000	4.8854	5,240.1600	5.2402	7.262	0	0	0
2020/09/04	R213	04/02/2021	9.40	Put	Bond Future	4,922.0400	4.9220	5,278.3700	5.2784	7.239	0	0	0
2020/09/04	R213	04/02/2021	9.39	Call	Bond Future	1,932.5600	1.9326	1,718.2900	1.7183	(11.087)	0	0	0
2020/09/04	R213	06/05/2021	11.91	Put	Bond Future	1,117.2800	1.1173	1,218.7800	1.2188	9.085	0	0	0
2020/09/04	R213	06/05/2021			Bond Future	10.1377	82.1361	10.2469	81.5576	1.076	0.0000	0.0000	0
2020/09/04	R213	06/05/2021	11.90	Call	Bond Future	9,836.9700	9.8370	9,360.7500	9.3608	(4.841)	0	0	0
2020/09/04	R213	06/05/2021	11.90	Put	Bond Future	1,127.1700	1.1272	1,229.3800	1.2294	9.068	0	0	0
2020/09/04	R213	06/05/2021	11.91	Call	Bond Future	9,872.8600	9.8729	9,395.9300	9.3959	(4.831)	0	0	0
2020/09/04	R213	06/05/2021	11.89	Call	Bond Future	9,801.1100	9.8011	9,325.6000	9.3256	(4.852)	0	0	0
2020/09/04	R213	06/05/2021	11.89	Put	Bond Future	1,137.1300	1.1371	1,240.0500	1.2400	9.051	0	0	0
2020/09/04	R213	05/08/2021	10.85	Call	Bond Future	5,765.4700	5.7655	5,405.6900	5.4057	(6.240)	0	0	0
2020/09/04	R213	05/08/2021	10.84	Put	Bond Future	3,315.6700	3.3157	3,541.6300	3.5416	6.815	0	0	0
2020/09/04	R213	05/08/2021			Bond Future	10.3616	83.0258	10.4755	82.4411	1.099	0.0000	0.0000	0
2020/09/04	R213	05/08/2021	10.86	Call	Bond Future	5,796.3500	5.7963	5,435.5800	5.4356	(6.224)	0	0	0
2020/09/04	R213	05/08/2021	10.86	Put	Bond Future	3,278.0300	3.2780	3,501.9900	3.5020	6.832	0	0	0
2020/09/04	R213	05/08/2021	10.85	Put	Bond Future	3,296.6500	3.2967	3,521.6000	3.5216	6.824	0	0	0
2020/09/04	R213	05/08/2021	10.84	Call	Bond Future	5,734.9500	5.7350	5,376.1800	5.3762	(6.256)	0	0	0
2020/09/04	R214	05/11/2020	10.26	Put	Bond Future	5,323.7100	5.3237	5,788.7900	5.7888	8.736	0	0	0
2020/09/04	R214	05/11/2020			Bond Future	11.0155	64.9090	11.1262	64.2888	1.005	0.0000	0.0000	19,859
2020/09/04	R214	05/11/2020	10.25	Call	Bond Future	804.4100	0.8044	651.2800	0.6513	(19.036)	0	0	0
2020/09/04	R214	05/11/2020	10.25	Put	Bond Future	5,372.5400	5.3725	5,839.6500	5.8397	8.694	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
2020/09/04	R214	05/11/2020	10.26	Call	Bond Future	818.5700	0.8186	663.4100	0.6634	(18.955)	0	0	0
2020/09/04	R214	05/11/2020	10.24	Call	Bond Future	791.0100	0.7910	639.8300	0.6398	(19.112)	0	0	0
2020/09/04	R214	05/11/2020	10.24	Put	Bond Future	5,422.2300	5.4222	5,891.2900	5.8913	8.651	0	0	0
2020/09/04	R214	04/02/2021	10.33	Call	Bond Future	1,640.0800	1.6401	1,443.9100	1.4439	(11.961)	0	0	0
2020/09/04	R214	04/02/2021			Bond Future	11.2147	65.5744	11.3299	64.9476	1.027	0.0000	0.0000	0
2020/09/04	R214	04/02/2021	10.31	Call	Bond Future	1,607.4300	1.6074	1,414.1600	1.4142	(12.024)	0	0	0
2020/09/04	R214	04/02/2021	10.31	Put	Bond Future	6,902.1400	6.9021	7,335.7000	7.3357	6.282	0	0	0
2020/09/04	R214	04/02/2021	10.33	Put	Bond Future	6,810.1700	6.8102	7,240.8300	7.2408	6.324	0	0	0
2020/09/04	R214	04/02/2021	10.32	Call	Bond Future	1,623.7000	1.6237	1,428.9800	1.4290	(11.992)	0	0	0
2020/09/04	R214	04/02/2021	10.32	Put	Bond Future	6,856.0600	6.8561	7,288.1700	7.2882	6.303	0	0	0
2020/09/04	R214	06/05/2021	12.26	Call	Bond Future	6,935.6500	6.9357	6,501.2600	6.5013	(6.263)	0	0	0
2020/09/04	R214	06/05/2021	12.25	Put	Bond Future	2,674.8400	2.6748	2,874.9900	2.8750	7.483	0	0	0
2020/09/04	R214	06/05/2021			Bond Future	11.4106	62.9942	11.5304	62.3606	1.049	0.0000	0.0000	0
2020/09/04	R214	06/05/2021	12.27	Call	Bond Future	6,968.0900	6.9681	6,532.7600	6.5328	(6.247)	0	0	0
2020/09/04	R214	06/05/2021	12.27	Put	Bond Future	2,644.7600	2.6448	2,843.0100	2.8430	7.496	0	0	0
2020/09/04	R214	06/05/2021	12.26	Put	Bond Future	2,659.7600	2.6598	2,858.9500	2.8589	7.489	0	0	0
2020/09/04	R214	06/05/2021	12.25	Call	Bond Future	6,903.2200	6.9032	6,469.7900	6.4698	(6.279)	0	0	0
2020/09/04	R214	05/08/2021	12.01	Call	Bond Future	5,947.3700	5.9474	5,560.8700	5.5609	(6.499)	0	0	0
2020/09/04	R214	05/08/2021			Bond Future	11.6179	63.6767	11.7426	63.0362	1.073	0.0000	0.0000	0
2020/09/04	R214	05/08/2021	12.01	Put	Bond Future	3,969.2200	3.9692	4,223.2500	4.2232	6.400	0	0	0
2020/09/04	R214	05/08/2021	12.03	Put	Bond Future	3,929.3800	3.9294	4,181.4000	4.1814	6.414	0	0	0
2020/09/04	R214	05/08/2021	12.02	Call	Bond Future	5,976.4800	5.9765	5,588.9700	5.5890	(6.484)	0	0	0
2020/09/04	R214	05/08/2021	12.02	Put	Bond Future	3,949.2500	3.9493	4,202.2700	4.2023	6.407	0	0	0
2020/09/04	R214	05/08/2021	12.03	Call	Bond Future	6,005.6300	6.0056	5,617.1200	5.6171	(6.469)	0	0	0
2020/09/04	R248	05/11/2020	10.03	Call	Bond Future	292.0900	0.2921	221.7500	0.2218	(24.082)	0	0	0
2020/09/04	R248	05/11/2020	10.02	Put	Bond Future	10,487.5000	10.4875	11,157.3900	11.1574	6.388	0	0	0
2020/09/04	R248	05/11/2020			Bond Future	11.3815	79.6923	11.4924	78.9534	0.974	0.0000	0.0000	111,502
2020/09/04	R248	05/11/2020	10.04	Call	Bond Future	298.7500	0.2988	227.0700	0.2271	(23.993)	0	0	0
2020/09/04	R248	05/11/2020	10.04	Put	Bond Future	10,334.1400	10.3341	11,001.3600	11.0014	6.456	0	0	0
2020/09/04	R248	05/11/2020	11.00	Put	Bond Future	4,468.9900	4.4690	4,921.1800	4.9212	10.118	0	0	0
2020/09/04	R248	05/11/2020	11.00	Call	Bond Future	1,828.4400	1.8284	1,541.7300	1.5417	(15.681)	0	0	950
2020/09/04	R248	05/11/2020	10.00	Put	Bond Future	10,641.8800	10.6419	11,314.3700	11.3144	6.319	0	0	0
2020/09/04	R248	05/11/2020	10.00	Call	Bond Future	272.8100	0.2728	206.4000	0.2064	(24.343)	0	0	950
2020/09/04	R248	05/11/2020	10.03	Put	Bond Future	10,410.6900	10.4107	11,079.2500	11.0792	6.422	0	0	0
2020/09/04	R248	05/11/2020	10.02	Call	Bond Future	285.5400	0.2855	216.5300	0.2165	(24.168)	0	0	0
2020/09/04	R248	04/02/2021	10.75	Call	Bond Future	2,011.2700	2.0113	1,772.4000	1.7724	(11.877)	0	0	2,590
2020/09/04	R248	04/02/2021	10.47	Put	Bond Future	9,504.5700	9.5046	10,059.9300	10.0599	5.843	0	0	0
2020/09/04	R248	04/02/2021	10.46	Call	Bond Future	1,480.9600	1.4810	1,291.1400	1.2911	(12.817)	0	0	0
2020/09/04	R248	04/02/2021			Bond Future	11.5983	80.5092	11.7143	79.7624	1.000	0.0000	0.0000	0
2020/09/04	R248	04/02/2021	10.75	Put	Bond Future	7,897.3400	7.8973	8,405.2700	8.4053	6.432	0	0	0
2020/09/04	R248	04/02/2021	11.50	Put	Bond Future	4,736.8700	4.7369	5,103.2100	5.1032	7.734	0	0	0
2020/09/04	R248	04/02/2021	11.50	Call	Bond Future	4,093.6100	4.0936	3,713.1500	3.7131	(9.294)	0	0	2,590
2020/09/04	R248	04/02/2021	10.47	Call	Bond Future	1,497.4700	1.4975	1,306.0300	1.3060	(12.784)	0	0	0
2020/09/04	R248	04/02/2021	10.46	Put	Bond Future	9,565.5800	9.5656	10,122.5600	10.1226	5.823	0	0	0
2020/09/04	R248	04/02/2021	10.48	Call	Bond Future	1,514.1000	1.5141	1,321.0400	1.3210	(12.751)	0	0	0
2020/09/04	R248	04/02/2021	10.48	Put	Bond Future	9,443.8100	9.4438	9,997.5500	9.9975	5.864	0	0	0
2020/09/04	R248	06/05/2021	12.36	Call	Bond Future	7,101.8400	7.1018	6,622.1900	6.6222	(6.754)	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
2020/09/04	R248	06/05/2021			Bond Future	11.8123	76.9534	11.9335	76.1985	1.026	0.0000	0.0000	0
2020/09/04	R248	06/05/2021	12.34	Call	Bond Future	7,029.8900	7.0299	6,552.7600	6.5528	(6.787)	0	0	0
2020/09/04	R248	06/05/2021	12.34	Put	Bond Future	3,839.4900	3.8395	4,117.2000	4.1172	7.233	0	0	0
2020/09/04	R248	06/05/2021	12.36	Put	Bond Future	3,795.3500	3.7954	4,070.5400	4.0705	7.251	0	0	0
2020/09/04	R248	06/05/2021	12.35	Call	Bond Future	7,065.8400	7.0658	6,587.4500	6.5875	(6.770)	0	0	0
2020/09/04	R248	06/05/2021	12.35	Put	Bond Future	3,817.3500	3.8174	4,093.8000	4.0938	7.242	0	0	0
2020/09/04	R248	05/08/2021	12.51	Put	Bond Future	4,367.5000	4.3675	4,662.2400	4.6622	6.748	0	0	0
2020/09/04	R248	05/08/2021			Bond Future	12.0399	77.7872	12.1667	77.0241	1.053	0.0000	0.0000	0
2020/09/04	R248	05/08/2021	12.51	Call	Bond Future	7,125.8600	7.1259	6,657.5600	6.6576	(6.572)	0	0	0
2020/09/04	R248	05/08/2021	12.52	Call	Bond Future	7,160.2400	7.1602	6,690.7600	6.6908	(6.557)	0	0	0
2020/09/04	R248	05/08/2021	12.50	Put	Bond Future	4,389.8800	4.3899	4,685.8100	4.6858	6.741	0	0	0
2020/09/04	R248	05/08/2021	12.52	Put	Bond Future	4,345.2400	4.3452	4,638.8000	4.6388	6.756	0	0	0
2020/09/04	R248	05/08/2021	12.50	Call	Bond Future	7,091.5100	7.0915	6,624.4000	6.6244	(6.587)	0	0	0

Total

1268012