



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/10/2020 TO 08/10/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	2025	05/11/2020		Bond Future	143.4783	143.4783	143.5641	143.5641	0.060	0.0000	0.0000	3,863
2020/10/08	2025	04/02/2021		Bond Future	143.4288	143.4288	143.5151	143.5151	0.060	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/08	2025	06/05/2021			Bond Future	145.0117	145.0117	145.0983	145.0983	0.060	0.0000	0.0000	0
2020/10/08	2025	05/08/2021			Bond Future	145.1129	145.1129	145.2002	145.2002	0.060	0.0000	0.0000	0
2020/10/08	2025	04/11/2021			Bond Future	146.6100	146.6100	146.6975	146.6975	0.060	0.0000	0.0000	0
2020/10/08	2029	05/11/2020			Bond Future	99.4691	99.4691	99.5876	99.5876	0.119	0.0000	0.0000	4,935
2020/10/08	2029	04/02/2021			Bond Future	100.4799	100.4799	100.5994	100.5994	0.119	0.0000	0.0000	0
2020/10/08	2029	06/05/2021			Bond Future	100.4499	100.4499	100.5702	100.5702	0.120	0.0000	0.0000	0
2020/10/08	2029	05/08/2021			Bond Future	101.5796	101.5796	101.7011	101.7011	0.120	0.0000	0.0000	0
2020/10/08	2029	04/11/2021			Bond Future	101.4800	101.4800	101.6008	101.6008	0.119	0.0000	0.0000	0
2020/10/08	2030	05/11/2020	9.39	Put	Bond Future	2,072.5100	2.0725	1,968.6100	1.9686	(5.013)	0	0	0
2020/10/08	2030	05/11/2020	9.38	Call	Bond Future	708.6600	0.7087	732.2700	0.7323	3.332	0	0	0
2020/10/08	2030	05/11/2020	9.66	Put	Bond Future	1,214.1800	1.2142	1,132.3000	1.1323	(6.744)	0	0	5,500
2020/10/08	2030	05/11/2020	9.60	Put	Bond Future	1,378.4300	1.3784	1,291.2400	1.2912	(6.325)	0	0	3,000
2020/10/08	2030	05/11/2020	9.99	Put	Bond Future	566.0900	0.5661	513.5700	0.5136	(9.278)	0	0	2,500
2020/10/08	2030	05/11/2020	8.10	Put	Bond Future	9,160.6300	9.1606	9,032.3300	9.0323	(1.401)	0	0	0
2020/10/08	2030	05/11/2020	8.73	Call	Bond Future	61.9900	0.0620	62.9200	0.0629	1.500	0	0	3,000
2020/10/08	2030	05/11/2020	10.06	Put	Bond Future	475.2700	0.4753	428.4200	0.4284	(9.858)	0	0	1,000
2020/10/08	2030	05/11/2020			Bond Future	9.6263	92.3981	9.6036	92.5263	(0.236)	0.0000	0.0000	92,185
2020/10/08	2030	05/11/2020	9.99	Call	Bond Future	2,584.5600	2.5846	2,660.2500	2.6602	2.929	0	0	0
2020/10/08	2030	05/11/2020	8.85	Put	Bond Future	4,622.0400	4.6220	4,496.1100	4.4961	(2.725)	0	0	0
2020/10/08	2030	05/11/2020	8.85	Call	Bond Future	107.3400	0.1073	109.6200	0.1096	2.124	0	0	3,000
2020/10/08	2030	05/11/2020	9.61	Call	Bond Future	1,258.0400	1.2580	1,299.9300	1.2999	3.330	0	0	0
2020/10/08	2030	05/11/2020	9.61	Put	Bond Future	1,350.0300	1.3500	1,263.7100	1.2637	(6.394)	0	0	3,000
2020/10/08	2030	05/11/2020	8.34	Put	Bond Future	7,649.5500	7.6496	7,521.2000	7.5212	(1.678)	0	0	0
2020/10/08	2030	05/11/2020	8.34	Call	Bond Future	8.3300	0.0083	8.1900	0.0082	(1.681)	0	0	1,000
2020/10/08	2030	05/11/2020	9.04	Put	Bond Future	3,616.2300	3.6162	3,494.5800	3.4946	(3.364)	0	0	0
2020/10/08	2030	05/11/2020	9.04	Call	Bond Future	233.1700	0.2332	239.7300	0.2397	2.813	0	0	1,000
2020/10/08	2030	05/11/2020	9.39	Call	Bond Future	728.4400	0.7284	752.7500	0.7528	3.337	0	0	0
2020/10/08	2030	05/11/2020	9.38	Put	Bond Future	2,110.1800	2.1102	2,005.5800	2.0056	(4.957)	0	0	0
2020/10/08	2030	05/11/2020	9.66	Call	Bond Future	1,403.6300	1.4036	1,449.9600	1.4500	3.301	0	0	0
2020/10/08	2030	05/11/2020	9.60	Call	Bond Future	1,230.0100	1.2300	1,271.0300	1.2710	3.335	0	0	0
2020/10/08	2030	05/11/2020	9.49	Call	Bond Future	946.2500	0.9463	978.0700	0.9781	3.363	0	0	0
2020/10/08	2030	05/11/2020	8.36	Put	Bond Future	7,525.4500	7.5254	7,397.1000	7.3971	(1.706)	0	0	0
2020/10/08	2030	05/11/2020	9.86	Put	Bond Future	774.2900	0.7743	710.5200	0.7105	(8.236)	0	0	14,160
2020/10/08	2030	05/11/2020	8.10	Call	Bond Future	1.9300	0.0019	1.8400	0.0018	(4.663)	0	0	3,000
2020/10/08	2030	05/11/2020	8.73	Put	Bond Future	5,300.5700	5.3006	5,173.2900	5.1733	(2.401)	0	0	0
2020/10/08	2030	05/11/2020	9.23	Put	Bond Future	2,723.1300	2.7231	2,609.4000	2.6094	(4.176)	0	0	0
2020/10/08	2030	05/11/2020	10.06	Call	Bond Future	2,875.4400	2.8754	2,956.8000	2.9568	2.829	0	0	0
2020/10/08	2030	05/11/2020	10.37	Put	Bond Future	207.7000	0.2077	181.5800	0.1816	(12.576)	0	0	2,000
2020/10/08	2030	05/11/2020	9.40	Call	Bond Future	748.5800	0.7486	773.6000	0.7736	3.342	0	0	0
2020/10/08	2030	05/11/2020	9.40	Put	Bond Future	2,035.2500	2.0353	1,932.0600	1.9321	(5.070)	0	0	0
2020/10/08	2030	05/11/2020	9.49	Put	Bond Future	1,718.4000	1.7184	1,622.0100	1.6220	(5.609)	0	0	2,500
2020/10/08	2030	05/11/2020	9.65	Call	Bond Future	1,373.7900	1.3738	1,419.2200	1.4192	3.307	0	0	0
2020/10/08	2030	05/11/2020	9.65	Put	Bond Future	1,240.5400	1.2405	1,157.7600	1.1578	(6.673)	0	0	2,500
2020/10/08	2030	05/11/2020	8.36	Call	Bond Future	9.3300	0.0093	9.1900	0.0092	(1.501)	0	0	14,160
2020/10/08	2030	05/11/2020	8.86	Put	Bond Future	4,566.8500	4.5669	4,441.0700	4.4411	(2.754)	0	0	0
2020/10/08	2030	05/11/2020	8.86	Call	Bond Future	112.1500	0.1121	114.5800	0.1146	2.167	0	0	14,160

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/08	2030	05/11/2020	9.86	Call	Bond Future	2,078.1000	2.0781	2,142.5400	2.1425	3.101	0	0	0
2020/10/08	2030	05/11/2020	9.23	Call	Bond Future	454.2000	0.4542	468.6800	0.4687	3.188	0	0	3,000
2020/10/08	2030	05/11/2020	10.47	Call	Bond Future	4,749.2300	4.7492	4,856.3300	4.8563	2.255	0	0	0
2020/10/08	2030	05/11/2020	10.47	Put	Bond Future	156.4100	0.1564	135.3000	0.1353	(13.497)	0	0	3,000
2020/10/08	2030	05/11/2020	8.53	Put	Bond Future	6,484.4000	6.4844	6,356.2100	6.3562	(1.977)	0	0	0
2020/10/08	2030	05/11/2020	8.53	Call	Bond Future	23.3500	0.0234	23.3700	0.0234	0.086	0	0	9,414
2020/10/08	2030	05/11/2020	9.03	Put	Bond Future	3,666.5700	3.6666	3,544.6100	3.5446	(3.326)	0	0	0
2020/10/08	2030	05/11/2020	9.03	Call	Bond Future	224.3900	0.2244	230.6400	0.2306	2.785	0	0	9,414
2020/10/08	2030	05/11/2020	10.37	Call	Bond Future	4,272.4300	4.2724	4,374.5200	4.3745	2.390	0	0	0
2020/10/08	2030	04/02/2021	9.20	Put	Bond Future	5,019.6300	5.0196	4,921.3600	4.9214	(1.958)	0	0	0
2020/10/08	2030	04/02/2021	8.20	Put	Bond Future	9,925.5300	9.9255	9,804.0200	9.8040	(1.224)	0	0	0
2020/10/08	2030	04/02/2021	9.12	Call	Bond Future	1,222.1400	1.2221	1,250.3600	1.2504	2.309	0	0	1,000
2020/10/08	2030	04/02/2021	8.36	Call	Bond Future	386.6500	0.3866	396.5700	0.3966	2.566	0	0	800
2020/10/08	2030	04/02/2021	9.16	Call	Bond Future	1,290.0800	1.2901	1,319.6000	1.3196	2.288	0	0	0
2020/10/08	2030	04/02/2021	9.15	Put	Bond Future	5,219.4300	5.2194	5,119.5100	5.1195	(1.914)	0	0	0
2020/10/08	2030	04/02/2021			Bond Future	9.8549	89.3103	9.8312	89.4394	(0.240)	0.0000	0.0000	0
2020/10/08	2030	04/02/2021	8.20	Call	Bond Future	294.0400	0.2940	301.6400	0.3016	2.585	0	0	1,600
2020/10/08	2030	04/02/2021	8.37	Put	Bond Future	8,975.0700	8.9751	8,856.0300	8.8560	(1.326)	0	0	0
2020/10/08	2030	04/02/2021	8.37	Call	Bond Future	393.1500	0.3931	403.2200	0.4032	2.561	0	0	1,000
2020/10/08	2030	04/02/2021	9.17	Call	Bond Future	1,307.4000	1.3074	1,337.2400	1.3372	2.282	0	0	0
2020/10/08	2030	04/02/2021	9.17	Put	Bond Future	5,138.8500	5.1388	5,039.5800	5.0396	(1.932)	0	0	0
2020/10/08	2030	04/02/2021	9.20	Call	Bond Future	1,360.4500	1.3604	1,391.2900	1.3913	2.267	0	0	1,600
2020/10/08	2030	04/02/2021	9.12	Put	Bond Future	5,341.6200	5.3416	5,240.7300	5.2407	(1.889)	0	0	0
2020/10/08	2030	04/02/2021	8.36	Put	Bond Future	9,029.9100	9.0299	8,910.7200	8.9107	(1.320)	0	0	0
2020/10/08	2030	04/02/2021	9.16	Put	Bond Future	5,179.0400	5.1790	5,079.4500	5.0794	(1.923)	0	0	0
2020/10/08	2030	04/02/2021	9.15	Call	Bond Future	1,272.9100	1.2729	1,302.1000	1.3021	2.293	0	0	0
2020/10/08	2030	04/02/2021	8.86	Put	Bond Future	6,478.7800	6.4788	6,370.1700	6.3702	(1.676)	0	0	0
2020/10/08	2030	04/02/2021	8.86	Call	Bond Future	842.7300	0.8427	863.2300	0.8632	2.433	0	0	800
2020/10/08	2030	04/02/2021	10.20	Call	Bond Future	3,924.3500	3.9244	3,992.6600	3.9927	1.741	0	0	0
2020/10/08	2030	04/02/2021	10.20	Put	Bond Future	2,071.4300	2.0714	2,010.6300	2.0106	(2.935)	0	0	1,800
2020/10/08	2030	06/05/2021	10.04	Put	Bond Future	3,640.3900	3.6404	3,568.4700	3.5685	(1.976)	0	0	0
2020/10/08	2030	06/05/2021	9.15	Call	Bond Future	1,488.0400	1.4880	1,519.7000	1.5197	2.128	0	0	0
2020/10/08	2030	06/05/2021	11.69	Call	Bond Future	8,902.7600	8.9028	9,004.2900	9.0043	1.140	0	0	0
2020/10/08	2030	06/05/2021	11.70	Put	Bond Future	949.9100	0.9499	921.4500	0.9214	(2.996)	0	0	0
2020/10/08	2030	06/05/2021			Bond Future	10.0848	90.2756	10.0601	90.4058	(0.245)	0.0000	0.0000	0
2020/10/08	2030	06/05/2021	10.74	Call	Bond Future	5,561.2800	5.5613	5,639.9000	5.6399	1.414	0	0	0
2020/10/08	2030	06/05/2021	10.74	Put	Bond Future	2,199.8000	2.1998	2,148.2200	2.1482	(2.345)	0	0	0
2020/10/08	2030	06/05/2021	7.97	Call	Bond Future	359.6300	0.3596	368.7600	0.3688	2.539	0	0	700
2020/10/08	2030	06/05/2021	10.04	Call	Bond Future	3,404.2500	3.4043	3,462.5300	3.4625	1.712	0	0	0
2020/10/08	2030	06/05/2021	9.15	Put	Bond Future	6,590.4400	6.5904	6,491.9000	6.4919	(1.495)	0	0	0
2020/10/08	2030	06/05/2021	9.92	Call	Bond Future	3,092.8500	3.0929	3,147.4100	3.1474	1.764	0	0	0
2020/10/08	2030	06/05/2021	11.69	Put	Bond Future	959.4600	0.9595	930.7900	0.9308	(2.988)	0	0	0
2020/10/08	2030	06/05/2021	11.70	Call	Bond Future	8,939.6900	8.9397	9,041.4300	9.0414	1.138	0	0	0
2020/10/08	2030	06/05/2021	9.22	Call	Bond Future	1,604.1200	1.6041	1,637.7100	1.6377	2.094	0	0	0
2020/10/08	2030	06/05/2021	9.22	Put	Bond Future	6,311.4000	6.3114	6,214.7900	6.2148	(1.531)	0	0	700
2020/10/08	2030	06/05/2021	7.97	Put	Bond Future	12,460.7000	12.4607	12,339.6300	12.3396	(0.972)	0	0	0
2020/10/08	2030	06/05/2021	9.92	Put	Bond Future	3,965.5900	3.9656	3,889.9500	3.8900	(1.907)	0	0	700
2020/10/08	2030	06/05/2021	11.71	Call	Bond Future	8,976.6600	8.9767	9,078.6200	9.0786	1.136	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/08	2030	06/05/2021	11.71	Put	Bond Future	940.4400	0.9404	912.2000	0.9122	(3.003)	0	0	0
2020/10/08	2030	05/08/2021	12.10	Call	Bond Future	9,306.9200	9.3069	9,412.5400	9.4125	1.135	0	0	0
2020/10/08	2030	05/08/2021	10.42	Put	Bond Future	3,393.8400	3.3938	3,327.7300	3.3277	(1.948)	0	0	0
2020/10/08	2030	05/08/2021	10.41	Call	Bond Future	3,798.0400	3.7980	3,863.1200	3.8631	1.714	0	0	0
2020/10/08	2030	05/08/2021			Bond Future	10.3347	87.2646	10.3088	87.3961	(0.250)	0.0000	0.0000	0
2020/10/08	2030	05/08/2021	9.45	Call	Bond Future	1,642.7400	1.6427	1,679.4100	1.6794	2.232	0	0	600
2020/10/08	2030	05/08/2021	12.10	Put	Bond Future	917.4900	0.9175	891.6300	0.8916	(2.819)	0	0	600
2020/10/08	2030	05/08/2021	10.42	Call	Bond Future	3,825.3300	3.8253	3,890.7000	3.8907	1.709	0	0	0
2020/10/08	2030	05/08/2021	10.41	Put	Bond Future	3,417.0000	3.4170	3,350.6000	3.3506	(1.943)	0	0	0
2020/10/08	2030	05/08/2021	9.45	Put	Bond Future	6,287.2800	6.2873	6,192.4700	6.1925	(1.508)	0	0	0
2020/10/08	2030	05/08/2021	8.95	Put	Bond Future	8,375.5200	8.3755	8,268.1200	8.2681	(1.282)	0	0	0
2020/10/08	2030	05/08/2021	8.95	Call	Bond Future	964.1500	0.9642	988.2300	0.9882	2.498	0	0	600
2020/10/08	2030	05/08/2021	10.43	Call	Bond Future	3,852.4000	3.8524	3,918.0600	3.9181	1.704	0	0	0
2020/10/08	2030	05/08/2021	10.43	Put	Bond Future	3,370.5000	3.3705	3,304.6800	3.3047	(1.953)	0	0	0
2020/10/08	2030	04/11/2021	10.60	Call	Bond Future	0.0000	0.0000	145.8500	0.1459	100.000	0	0	0
2020/10/08	2030	04/11/2021	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	2030	04/11/2021			Bond Future	10.6000	10.6000	10.5703	88.2757	(0.281)	0.0000	0.0000	0
2020/10/08	2030	04/11/2021	10.61	Call	Bond Future	0.0000	0.0000	194.8100	0.1948	100.000	0	0	0
2020/10/08	2030	04/11/2021	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	2030	04/11/2021	10.59	Call	Bond Future	0.0000	0.0000	96.8600	0.0969	100.000	0	0	0
2020/10/08	2030	04/11/2021	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	2032	05/11/2020	9.77	Put	Bond Future	5,482.8600	5.4829	5,242.1500	5.2422	(4.390)	0	0	0
2020/10/08	2032	05/11/2020	9.61	Put	Bond Future	6,450.2400	6.4502	6,204.8500	6.2049	(3.804)	0	0	0
2020/10/08	2032	05/11/2020	10.99	Call	Bond Future	2,596.6100	2.5966	2,753.0400	2.7530	6.024	0	0	0
2020/10/08	2032	05/11/2020	9.44	Put	Bond Future	7,518.7700	7.5188	7,270.6900	7.2707	(3.299)	0	0	0
2020/10/08	2032	05/11/2020	11.08	Call	Bond Future	2,965.6500	2.9656	3,134.4300	3.1344	5.691	0	0	0
2020/10/08	2032	05/11/2020			Bond Future	10.6617	85.2214	10.6186	85.4716	(0.405)	0.0000	0.0000	121,089
2020/10/08	2032	05/11/2020	9.76	Call	Bond Future	95.4500	0.0954	104.5500	0.1046	9.534	0	0	0
2020/10/08	2032	05/11/2020	9.76	Put	Bond Future	5,541.9400	5.5419	5,300.8500	5.3009	(4.350)	0	0	0
2020/10/08	2032	05/11/2020	10.99	Put	Bond Future	726.6700	0.7267	632.9100	0.6329	(12.903)	0	0	3,000
2020/10/08	2032	05/11/2020	9.77	Call	Bond Future	99.3700	0.0994	108.8500	0.1088	9.540	0	0	0
2020/10/08	2032	05/11/2020	9.11	Call	Bond Future	4.2700	0.0043	4.5800	0.0046	7.260	0	0	3,000
2020/10/08	2032	05/11/2020	9.61	Call	Bond Future	51.3300	0.0513	56.1300	0.0561	9.351	0	0	3,000
2020/10/08	2032	05/11/2020	9.44	Call	Bond Future	23.7400	0.0237	25.8500	0.0259	8.888	0	0	1,000
2020/10/08	2032	05/11/2020	11.08	Put	Bond Future	593.1200	0.5931	511.7100	0.5117	(13.726)	0	0	1,000
2020/10/08	2032	05/11/2020	9.75	Call	Bond Future	91.6900	0.0917	100.4300	0.1004	9.532	0	0	0
2020/10/08	2032	05/11/2020	9.75	Put	Bond Future	5,601.2500	5.6013	5,359.8000	5.3598	(4.311)	0	0	0
2020/10/08	2032	05/11/2020	9.11	Put	Bond Future	9,678.9600	9.6790	9,429.0800	9.4291	(2.582)	0	0	0
2020/10/08	2032	05/11/2020	8.94	Put	Bond Future	10,826.5100	10.8265	10,576.4100	10.5764	(2.310)	0	0	0
2020/10/08	2032	05/11/2020	8.94	Call	Bond Future	1.5700	0.0016	1.6600	0.0017	5.732	0	0	1,000
2020/10/08	2032	04/02/2021	9.29	Call	Bond Future	442.0300	0.4420	466.8800	0.4669	5.622	0	0	800
2020/10/08	2032	04/02/2021	10.82	Put	Bond Future	3,457.6900	3.4577	3,318.1600	3.3182	(4.035)	0	0	800
2020/10/08	2032	04/02/2021	9.63	Call	Bond Future	726.7300	0.7267	765.0600	0.7651	5.274	0	0	0
2020/10/08	2032	04/02/2021			Bond Future	10.9084	86.0663	10.8634	86.3187	(0.412)	0.0000	0.0000	0
2020/10/08	2032	04/02/2021	8.79	Put	Bond Future	13,313.4100	13.3134	13,072.7300	13.0727	(1.808)	0	0	0
2020/10/08	2032	04/02/2021	8.79	Call	Bond Future	192.2600	0.1923	203.9800	0.2040	6.096	0	0	800
2020/10/08	2032	04/02/2021	9.61	Call	Bond Future	706.8300	0.7068	744.2500	0.7442	5.294	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/08	2032	04/02/2021	9.61	Put	Bond Future	8,436.2100	8.4362	8,221.2300	8.2212	(2.548)	0	0	0
2020/10/08	2032	04/02/2021	9.29	Put	Bond Future	10,225.7900	10.2258	9,998.2400	9.9982	(2.225)	0	0	0
2020/10/08	2032	04/02/2021	10.82	Call	Bond Future	2,960.8200	2.9608	3,073.6900	3.0737	3.812	0	0	0
2020/10/08	2032	04/02/2021	9.63	Put	Bond Future	8,329.7700	8.3298	8,115.7000	8.1157	(2.570)	0	0	0
2020/10/08	2032	04/02/2021	9.62	Call	Bond Future	716.7300	0.7167	754.6000	0.7546	5.284	0	0	0
2020/10/08	2032	04/02/2021	9.62	Put	Bond Future	8,382.9100	8.3829	8,168.3800	8.1684	(2.559)	0	0	0
2020/10/08	2032	06/05/2021	12.57	Call	Bond Future	8,691.0900	8.6911	8,882.2900	8.8823	2.200	0	0	0
2020/10/08	2032	06/05/2021	12.12	Put	Bond Future	2,102.8600	2.1029	2,020.8900	2.0209	(3.898)	0	0	0
2020/10/08	2032	06/05/2021			Bond Future	11.1548	82.8507	11.1079	83.1055	(0.420)	0.0000	0.0000	0
2020/10/08	2032	06/05/2021	12.57	Put	Bond Future	1,489.0000	1.4890	1,425.4100	1.4254	(4.271)	0	0	736
2020/10/08	2032	06/05/2021	10.33	Put	Bond Future	6,657.6900	6.6577	6,481.9800	6.4820	(2.639)	0	0	0
2020/10/08	2032	06/05/2021	10.33	Call	Bond Future	2,012.6700	2.0127	2,091.7500	2.0918	3.929	0	0	736
2020/10/08	2032	06/05/2021	12.11	Call	Bond Future	7,077.0900	7.0771	7,249.5100	7.2495	2.436	0	0	0
2020/10/08	2032	06/05/2021	12.11	Put	Bond Future	2,116.0000	2.1160	2,033.6300	2.0336	(3.893)	0	0	0
2020/10/08	2032	06/05/2021	12.12	Call	Bond Future	7,113.6500	7.1137	7,286.4700	7.2865	2.429	0	0	0
2020/10/08	2032	06/05/2021	12.10	Call	Bond Future	7,040.7900	7.0408	7,212.7900	7.2128	2.443	0	0	0
2020/10/08	2032	06/05/2021	12.10	Put	Bond Future	2,129.4600	2.1295	2,046.6700	2.0467	(3.888)	0	0	0
2020/10/08	2032	05/08/2021	11.37	Put	Bond Future	4,131.2200	4.1312	4,000.9200	4.0009	(3.154)	0	0	0
2020/10/08	2032	05/08/2021			Bond Future	11.4146	83.7635	11.3657	84.0209	(0.429)	0.0000	0.0000	0
2020/10/08	2032	05/08/2021	11.36	Call	Bond Future	3,869.5900	3.8696	3,996.2200	3.9962	3.272	0	0	0
2020/10/08	2032	05/08/2021	11.36	Put	Bond Future	4,156.9400	4.1569	4,026.1000	4.0261	(3.148)	0	0	0
2020/10/08	2032	05/08/2021	11.37	Call	Bond Future	3,896.5600	3.8966	4,023.7300	4.0237	3.264	0	0	0
2020/10/08	2032	05/08/2021	11.35	Call	Bond Future	3,843.0100	3.8430	3,969.1000	3.9691	3.281	0	0	0
2020/10/08	2032	05/08/2021	11.35	Put	Bond Future	4,183.1000	4.1831	4,051.7200	4.0517	(3.141)	0	0	0
2020/10/08	2032	04/11/2021	11.69	Call	Bond Future	0.0000	0.0000	225.4200	0.2254	100.000	0	0	0
2020/10/08	2032	04/11/2021			Bond Future	11.7000	11.7000	11.6456	80.7235	(0.465)	0.0000	0.0000	0
2020/10/08	2032	04/11/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	2032	04/11/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	2032	04/11/2021	11.70	Call	Bond Future	0.0000	0.0000	276.1100	0.2761	100.000	0	0	0
2020/10/08	2032	04/11/2021	11.71	Call	Bond Future	0.0000	0.0000	326.7600	0.3268	100.000	0	0	0
2020/10/08	2032	04/11/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	2033	05/11/2020			Bond Future	93.3035	93.3035	93.3449	93.3449	0.044	0.0000	0.0000	10,329
2020/10/08	2033	04/02/2021			Bond Future	94.2517	94.2517	94.2932	94.2932	0.044	0.0000	0.0000	0
2020/10/08	2033	06/05/2021			Bond Future	94.0767	94.0767	94.1182	94.1182	0.044	0.0000	0.0000	0
2020/10/08	2033	05/08/2021			Bond Future	95.1347	95.1347	95.1767	95.1767	0.044	0.0000	0.0000	0
2020/10/08	2033	04/11/2021			Bond Future	94.9000	94.9000	94.9348	94.9348	0.037	0.0000	0.0000	0
2020/10/08	2037	05/11/2020	10.18	Call	Bond Future	8.5200	0.0085	10.9500	0.0109	28.521	0	0	0
2020/10/08	2037	05/11/2020	10.17	Put	Bond Future	10,165.8600	10.1659	9,674.5300	9.6745	(4.833)	0	0	0
2020/10/08	2037	05/11/2020			Bond Future	11.7448	79.0360	11.6610	79.5296	(0.714)	0.0000	0.0000	139,267
2020/10/08	2037	05/11/2020	10.19	Call	Bond Future	8.9600	0.0090	11.5100	0.0115	28.460	0	0	0
2020/10/08	2037	05/11/2020	10.19	Put	Bond Future	10,025.2100	10.0252	9,534.1100	9.5341	(4.899)	0	0	0
2020/10/08	2037	05/11/2020	10.17	Call	Bond Future	8.1000	0.0081	10.4200	0.0104	28.642	0	0	0
2020/10/08	2037	05/11/2020	10.18	Put	Bond Future	10,095.4800	10.0955	9,604.2600	9.6043	(4.866)	0	0	0
2020/10/08	2037	04/02/2021	13.73	Call	Bond Future	9,705.5900	9.7056	10,122.1400	10.1221	4.292	0	0	0
2020/10/08	2037	04/02/2021	10.85	Call	Bond Future	1,088.2800	1.0883	1,197.2000	1.1972	10.008	0	0	0
2020/10/08	2037	04/02/2021	10.35	Call	Bond Future	570.8100	0.5708	634.9400	0.6349	11.235	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/08	2037	04/02/2021	10.28	Put	Bond Future	11,333.7300	11.3337	10,894.3900	10.8944	(3.876)	0	0	0
2020/10/08	2037	04/02/2021	10.27	Call	Bond Future	509.8100	0.5098	568.1100	0.5681	11.436	0	0	0
2020/10/08	2037	04/02/2021			Bond Future	12.0011	75.5654	11.9136	76.0638	(0.729)	0.0000	0.0000	0
2020/10/08	2037	04/02/2021	11.97	Put	Bond Future	3,668.9100	3.6689	3,418.1500	3.4181	(6.835)	0	0	0
2020/10/08	2037	04/02/2021	11.97	Call	Bond Future	3,492.4200	3.4924	3,740.0100	3.7400	7.089	0	0	300
2020/10/08	2037	04/02/2021	9.65	Put	Bond Future	15,560.6800	15.5607	15,087.3700	15.0874	(3.042)	0	0	0
2020/10/08	2037	04/02/2021	9.65	Call	Bond Future	192.2800	0.1923	217.3200	0.2173	13.023	0	0	72
2020/10/08	2037	04/02/2021	11.90	Call	Bond Future	3,295.9800	3.2960	3,534.7100	3.5347	7.243	0	0	0
2020/10/08	2037	04/02/2021	13.73	Put	Bond Future	819.0400	0.8190	737.2400	0.7372	(9.987)	0	0	300
2020/10/08	2037	04/02/2021	10.85	Put	Bond Future	8,074.7400	8.0747	7,685.3100	7.6853	(4.823)	0	0	72
2020/10/08	2037	04/02/2021	10.35	Put	Bond Future	10,902.7700	10.9028	10,468.5500	10.4686	(3.983)	0	0	72
2020/10/08	2037	04/02/2021	10.28	Call	Bond Future	517.1400	0.5171	576.1500	0.5762	11.411	0	0	0
2020/10/08	2037	04/02/2021	10.27	Put	Bond Future	11,395.9700	11.3960	10,955.9200	10.9559	(3.861)	0	0	0
2020/10/08	2037	04/02/2021	11.90	Put	Bond Future	3,872.3300	3.8723	3,612.7100	3.6127	(6.704)	0	0	240
2020/10/08	2037	04/02/2021	10.48	Put	Bond Future	10,124.5700	10.1246	9,700.6200	9.7006	(4.187)	0	0	0
2020/10/08	2037	04/02/2021	10.48	Call	Bond Future	681.8500	0.6819	756.2500	0.7563	10.911	0	0	240
2020/10/08	2037	04/02/2021	10.29	Call	Bond Future	524.5500	0.5245	584.2800	0.5843	11.387	0	0	0
2020/10/08	2037	04/02/2021	10.29	Put	Bond Future	11,271.6600	11.2717	10,833.0400	10.8330	(3.891)	0	0	0
2020/10/08	2037	06/05/2021	12.42	Call	Bond Future	4,896.0500	4.8961	5,172.2200	5.1722	5.641	0	0	0
2020/10/08	2037	06/05/2021			Bond Future	12.2577	76.3826	12.1665	76.8860	(0.744)	0.0000	0.0000	0
2020/10/08	2037	06/05/2021	12.42	Put	Bond Future	4,013.8100	4.0138	3,786.5900	3.7866	(5.661)	0	0	0
2020/10/08	2037	06/05/2021	12.43	Call	Bond Future	4,925.4300	4.9254	5,202.5600	5.2026	5.627	0	0	0
2020/10/08	2037	06/05/2021	12.44	Put	Bond Future	3,965.2600	3.9653	3,739.9600	3.7400	(5.682)	0	0	0
2020/10/08	2037	06/05/2021	12.43	Put	Bond Future	3,989.3600	3.9894	3,763.1000	3.7631	(5.672)	0	0	0
2020/10/08	2037	06/05/2021	12.44	Call	Bond Future	4,955.1100	4.9551	5,233.2000	5.2332	5.612	0	0	0
2020/10/08	2037	05/08/2021	12.26	Put	Bond Future	5,223.6400	5.2236	4,955.0400	4.9550	(5.142)	0	0	0
2020/10/08	2037	05/08/2021	12.27	Call	Bond Future	3,772.4200	3.7724	4,013.6400	4.0136	6.394	0	0	0
2020/10/08	2037	05/08/2021	12.28	Call	Bond Future	3,798.0100	3.7980	4,040.2400	4.0402	6.378	0	0	0
2020/10/08	2037	05/08/2021			Bond Future	12.5343	72.9684	12.4388	73.4772	(0.762)	0.0000	0.0000	0
2020/10/08	2037	05/08/2021	12.26	Call	Bond Future	3,746.9000	3.7469	3,987.1200	3.9871	6.411	0	0	0
2020/10/08	2037	05/08/2021	12.28	Put	Bond Future	5,165.5200	5.1655	4,898.9300	4.8989	(5.161)	0	0	0
2020/10/08	2037	05/08/2021	12.27	Put	Bond Future	5,194.5100	5.1945	4,926.9100	4.9269	(5.152)	0	0	0
2020/10/08	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	2037	04/11/2021			Bond Future	12.8200	12.8200	12.7166	74.2163	(0.806)	0.0000	0.0000	0
2020/10/08	2037	04/11/2021	12.82	Call	Bond Future	0.0000	0.0000	532.5100	0.5325	100.000	0	0	0
2020/10/08	2037	04/11/2021	12.83	Call	Bond Future	0.0000	0.0000	583.7000	0.5837	100.000	0	0	0
2020/10/08	2037	04/11/2021	12.81	Call	Bond Future	0.0000	0.0000	481.2700	0.4813	100.000	0	0	0
2020/10/08	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	2038	05/11/2020			Bond Future	105.3152	105.3152	105.2216	105.2216	(0.089)	0.0000	0.0000	11,137
2020/10/08	2038	04/02/2021			Bond Future	104.6894	104.6894	104.5947	104.5947	(0.091)	0.0000	0.0000	0
2020/10/08	2038	06/05/2021			Bond Future	105.8451	105.8451	105.7488	105.7488	(0.091)	0.0000	0.0000	0
2020/10/08	2038	05/08/2021			Bond Future	105.3148	105.3148	105.2171	105.2171	(0.093)	0.0000	0.0000	0
2020/10/08	2038	04/11/2021			Bond Future	106.4000	106.4000	106.3018	106.3018	(0.092)	0.0000	0.0000	0
2020/10/08	2040	05/11/2020	10.30	Call	Bond Future	8.3000	0.0083	9.9700	0.0100	20.120	0	0	0
2020/10/08	2040	05/11/2020	11.00	Put	Bond Future	5,724.5600	5.7246	5,328.9900	5.3290	(6.910)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/08	2040	05/11/2020	10.23	Call	Bond Future	5.7300	0.0057	6.8800	0.0069	20.070	0	0	2,000
2020/10/08	2040	05/11/2020	11.70	Put	Bond Future	2,223.5100	2.2235	1,956.9700	1.9570	(11.987)	0	0	2,000
2020/10/08	2040	05/11/2020	9.50	Call	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0	0	2,000
2020/10/08	2040	05/11/2020	10.00	Call	Bond Future	1.5400	0.0015	1.8500	0.0019	20.130	0	0	2,380
2020/10/08	2040	05/11/2020			Bond Future	11.8485	81.0517	11.7799	81.4780	(0.579)	0.0000	0.0000	72,967
2020/10/08	2040	05/11/2020	10.30	Put	Bond Future	10,632.6800	10.6327	10,207.9900	10.2080	(3.994)	0	0	0
2020/10/08	2040	05/11/2020	9.73	Put	Bond Future	15,122.1500	15.1221	14,695.8400	14.6958	(2.819)	0	0	0
2020/10/08	2040	05/11/2020	9.73	Call	Bond Future	0.2700	0.0003	0.3200	0.0003	18.519	0	0	2,000
2020/10/08	2040	05/11/2020	10.23	Put	Bond Future	11,163.9300	11.1639	10,738.7200	10.7387	(3.809)	0	0	0
2020/10/08	2040	05/11/2020	10.31	Call	Bond Future	8.7400	0.0087	10.5000	0.0105	20.137	0	0	0
2020/10/08	2040	05/11/2020	10.32	Put	Bond Future	10,481.9800	10.4820	10,057.4700	10.0575	(4.050)	0	0	0
2020/10/08	2040	05/11/2020	11.00	Call	Bond Future	172.2300	0.1722	203.0200	0.2030	17.877	0	0	2,380
2020/10/08	2040	05/11/2020	11.70	Call	Bond Future	1,295.4500	1.2954	1,455.2700	1.4553	12.337	0	0	0
2020/10/08	2040	05/11/2020	9.50	Put	Bond Future	17,037.9000	17.0379	16,611.5500	16.6115	(2.502)	0	0	0
2020/10/08	2040	05/11/2020	10.00	Put	Bond Future	12,949.6700	12.9497	12,523.6200	12.5236	(3.290)	0	0	0
2020/10/08	2040	05/11/2020	10.31	Put	Bond Future	10,557.2700	10.5573	10,132.6700	10.1327	(4.022)	0	0	0
2020/10/08	2040	05/11/2020	10.32	Call	Bond Future	9.2000	0.0092	11.0500	0.0110	20.109	0	0	0
2020/10/08	2040	05/11/2020	11.50	Call	Bond Future	824.1900	0.8242	937.7200	0.9377	13.775	0	0	0
2020/10/08	2040	05/11/2020	11.50	Put	Bond Future	3,030.6300	3.0306	2,717.8000	2.7178	(10.322)	0	0	2,000
2020/10/08	2040	04/02/2021	9.49	Call	Bond Future	109.0200	0.1090	121.0400	0.1210	11.025	0	0	500
2020/10/08	2040	04/02/2021	9.57	Put	Bond Future	18,049.8500	18.0498	17,633.3400	17.6333	(2.308)	0	0	0
2020/10/08	2040	04/02/2021	10.07	Put	Bond Future	14,199.2400	14.1992	13,799.5400	13.7995	(2.815)	0	0	0
2020/10/08	2040	04/02/2021	10.42	Put	Bond Future	11,757.7600	11.7578	11,376.6000	11.3766	(3.242)	0	0	0
2020/10/08	2040	04/02/2021			Bond Future	12.1007	77.3509	12.0290	77.7812	(0.592)	0.0000	0.0000	0
2020/10/08	2040	04/02/2021	10.07	Call	Bond Future	310.0400	0.3100	340.6900	0.3407	9.886	0	0	800
2020/10/08	2040	04/02/2021	11.74	Call	Bond Future	2,685.6300	2.6856	2,858.9400	2.8589	6.453	0	0	0
2020/10/08	2040	04/02/2021	11.74	Put	Bond Future	4,892.3200	4.8923	4,635.2800	4.6353	(5.254)	0	0	800
2020/10/08	2040	04/02/2021	10.41	Call	Bond Future	526.9100	0.5269	575.4800	0.5755	9.218	0	0	0
2020/10/08	2040	04/02/2021	10.41	Put	Bond Future	11,824.4000	11.8244	11,442.6200	11.4426	(3.229)	0	0	0
2020/10/08	2040	04/02/2021	9.49	Put	Bond Future	18,702.6200	18.7026	18,284.2900	18.2843	(2.237)	0	0	0
2020/10/08	2040	04/02/2021	9.57	Call	Bond Future	127.3400	0.1273	141.1800	0.1412	10.869	0	0	800
2020/10/08	2040	04/02/2021	10.42	Call	Bond Future	534.7300	0.5347	583.9200	0.5839	9.199	0	0	0
2020/10/08	2040	04/02/2021	10.24	Put	Bond Future	12,985.7200	12.9857	12,594.2600	12.5943	(3.015)	0	0	0
2020/10/08	2040	04/02/2021	10.24	Call	Bond Future	407.1100	0.4071	446.0000	0.4460	9.553	0	0	500
2020/10/08	2040	04/02/2021	11.57	Call	Bond Future	2,249.4700	2.2495	2,403.3200	2.4033	6.839	0	0	0
2020/10/08	2040	04/02/2021	11.57	Put	Bond Future	5,532.2700	5.5323	5,255.7700	5.2558	(4.998)	0	0	500
2020/10/08	2040	04/02/2021	10.40	Call	Bond Future	519.1800	0.5192	567.1400	0.5671	9.238	0	0	0
2020/10/08	2040	04/02/2021	10.40	Put	Bond Future	11,891.2300	11.8912	11,508.8400	11.5088	(3.216)	0	0	0
2020/10/08	2040	06/05/2021	12.44	Put	Bond Future	4,368.3600	4.3684	4,163.6600	4.1637	(4.686)	0	0	0
2020/10/08	2040	06/05/2021			Bond Future	12.3529	78.1874	12.2781	78.6220	(0.606)	0.0000	0.0000	0
2020/10/08	2040	06/05/2021	12.43	Call	Bond Future	4,838.9200	4.8389	5,068.0000	5.0680	4.734	0	0	0
2020/10/08	2040	06/05/2021	12.43	Put	Bond Future	4,395.1600	4.3952	4,189.5900	4.1896	(4.677)	0	0	0
2020/10/08	2040	06/05/2021	12.44	Call	Bond Future	4,869.3600	4.8694	5,099.3100	5.0993	4.722	0	0	0
2020/10/08	2040	06/05/2021	12.42	Call	Bond Future	4,808.7900	4.8088	5,037.0200	5.0370	4.746	0	0	0
2020/10/08	2040	06/05/2021	12.42	Put	Bond Future	4,422.3300	4.4223	4,215.9100	4.2159	(4.668)	0	0	0
2020/10/08	2040	05/08/2021	12.47	Call	Bond Future	4,156.8100	4.1568	4,372.4000	4.3724	5.186	0	0	0
2020/10/08	2040	05/08/2021	11.05	Put	Bond Future	11,006.0300	11.0060	10,661.2000	10.6612	(3.133)	0	0	0
2020/10/08	2040	05/08/2021			Bond Future	12.6247	74.5428	12.5463	74.9821	(0.621)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/08	2040	05/08/2021	14.80	Call	Bond Future	11,805.0900	11.8051	12,171.5100	12.1715	3.104	0	0	0
2020/10/08	2040	05/08/2021	14.80	Put	Bond Future	1,137.7400	1.1377	1,064.8300	1.0648	(6.408)	0	0	900
2020/10/08	2040	05/08/2021	12.47	Put	Bond Future	5,028.1000	5.0281	4,804.3600	4.8044	(4.450)	0	0	0
2020/10/08	2040	05/08/2021	11.55	Put	Bond Future	8,433.2600	8.4333	8,127.1900	8.1272	(3.629)	0	0	0
2020/10/08	2040	05/08/2021	11.55	Call	Bond Future	2,017.1100	2.0171	2,150.3700	2.1504	6.606	0	0	900
2020/10/08	2040	05/08/2021	11.05	Call	Bond Future	1,293.8600	1.2939	1,388.3600	1.3884	7.304	0	0	900
2020/10/08	2040	05/08/2021	12.48	Call	Bond Future	4,184.8200	4.1848	4,401.2700	4.4013	5.172	0	0	0
2020/10/08	2040	05/08/2021	12.49	Put	Bond Future	4,970.6000	4.9706	4,748.6000	4.7486	(4.466)	0	0	0
2020/10/08	2040	05/08/2021	12.48	Put	Bond Future	4,999.2800	4.9993	4,776.4000	4.7764	(4.458)	0	0	0
2020/10/08	2040	05/08/2021	12.49	Call	Bond Future	4,212.9000	4.2129	4,430.2300	4.4302	5.159	0	0	0
2020/10/08	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	2040	04/11/2021	12.90	Call	Bond Future	0.0000	0.0000	436.3500	0.4363	100.000	0	0	0
2020/10/08	2040	04/11/2021			Bond Future	12.9000	12.9000	12.8194	75.7364	(0.625)	0.0000	0.0000	0
2020/10/08	2040	04/11/2021	12.91	Call	Bond Future	0.0000	0.0000	490.1900	0.4902	100.000	0	0	0
2020/10/08	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	2040	04/11/2021	12.89	Call	Bond Future	0.0000	0.0000	382.4400	0.3824	100.000	0	0	0
2020/10/08	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	2044	05/11/2020	10.36	Call	Bond Future	9.0700	0.0091	10.1000	0.0101	11.356	0	0	0
2020/10/08	2044	05/11/2020	11.06	Put	Bond Future	5,591.3200	5.5913	5,283.2100	5.2832	(5.511)	0	0	525
2020/10/08	2044	05/11/2020	11.43	Call	Bond Future	591.5200	0.5915	654.6400	0.6546	10.671	0	0	0
2020/10/08	2044	05/11/2020	9.72	Put	Bond Future	15,704.9200	15.7049	15,374.8700	15.3749	(2.102)	0	0	0
2020/10/08	2044	05/11/2020	9.97	Call	Bond Future	0.9600	0.0010	1.0400	0.0010	8.333	0	0	300
2020/10/08	2044	05/11/2020	9.29	Put	Bond Future	19,476.9500	19.4769	19,146.8900	19.1469	(1.695)	0	0	0
2020/10/08	2044	05/11/2020	9.96	Put	Bond Future	13,705.8600	13.7059	13,375.8800	13.3759	(2.408)	0	0	0
2020/10/08	2044	05/11/2020			Bond Future	11.8860	77.8166	11.8327	78.1467	(0.449)	0.0000	0.0000	47,251
2020/10/08	2044	05/11/2020	10.34	Call	Bond Future	8.1700	0.0082	9.0900	0.0091	11.261	0	0	0
2020/10/08	2044	05/11/2020	10.34	Put	Bond Future	10,691.7800	10.6918	10,362.6400	10.3626	(3.078)	0	0	0
2020/10/08	2044	05/11/2020	9.72	Call	Bond Future	0.1800	0.0002	0.1900	0.0002	5.556	0	0	1,815
2020/10/08	2044	05/11/2020	9.97	Put	Bond Future	13,624.1700	13.6242	13,294.1900	13.2942	(2.422)	0	0	0
2020/10/08	2044	05/11/2020	9.96	Call	Bond Future	0.9000	0.0009	0.9800	0.0010	8.889	0	0	0
2020/10/08	2044	05/11/2020	11.38	Call	Bond Future	512.5500	0.5126	568.4400	0.5684	10.904	0	0	0
2020/10/08	2044	05/11/2020	11.38	Put	Bond Future	3,748.7700	3.7488	3,474.6000	3.4746	(7.314)	0	0	300
2020/10/08	2044	05/11/2020	10.36	Put	Bond Future	10,538.4000	10.5384	10,209.3700	10.2094	(3.122)	0	0	0
2020/10/08	2044	05/11/2020	11.06	Call	Bond Future	183.3500	0.1834	205.3000	0.2053	11.972	0	0	0
2020/10/08	2044	05/11/2020	10.04	Put	Bond Future	13,055.8900	13.0559	12,725.9700	12.7260	(2.527)	0	0	0
2020/10/08	2044	05/11/2020	11.17	Put	Bond Future	4,915.9200	4.9159	4,617.0000	4.6170	(6.081)	0	0	1,815
2020/10/08	2044	05/11/2020	11.43	Put	Bond Future	3,497.4000	3.4974	3,230.4600	3.2305	(7.633)	0	0	1,815
2020/10/08	2044	05/11/2020	8.87	Put	Bond Future	23,412.5600	23.4126	23,082.5000	23.0825	(1.410)	0	0	0
2020/10/08	2044	05/11/2020	9.29	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	300
2020/10/08	2044	05/11/2020	10.35	Call	Bond Future	8.6100	0.0086	9.5800	0.0096	11.266	0	0	0
2020/10/08	2044	05/11/2020	10.35	Put	Bond Future	10,615.0200	10.6150	10,285.9300	10.2859	(3.100)	0	0	0
2020/10/08	2044	05/11/2020	10.04	Call	Bond Future	1.4800	0.0015	1.6200	0.0016	9.459	0	0	525
2020/10/08	2044	05/11/2020	9.34	Put	Bond Future	19,025.3500	19.0254	18,695.2900	18.6953	(1.735)	0	0	0
2020/10/08	2044	05/11/2020	9.34	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	525
2020/10/08	2044	05/11/2020	11.17	Call	Bond Future	265.9000	0.2659	297.0400	0.2970	11.711	0	0	0
2020/10/08	2044	05/11/2020	8.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/10/08	2044	05/11/2020	10.02	Put	Bond Future	13,217.6200	13.2176	12,887.6800	12.8877	(2.496)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/08	2044	05/11/2020	10.02	Call	Bond Future	1.3100	0.0013	1.4300	0.0014	9.160	0	0	1,815
2020/10/08	2044	04/02/2021	10.04	Put	Bond Future	14,783.2200	14.7832	14,470.0600	14.4701	(2.118)	0	0	0
2020/10/08	2044	04/02/2021	10.37	Call	Bond Future	469.3200	0.4693	501.4800	0.5015	6.852	0	0	0
2020/10/08	2044	04/02/2021	10.35	Put	Bond Future	12,521.2500	12.5213	12,219.4200	12.2194	(2.411)	0	0	0
2020/10/08	2044	04/02/2021			Bond Future	12.1300	74.2088	12.0743	74.5420	(0.460)	0.0000	0.0000	0
2020/10/08	2044	04/02/2021	10.37	Put	Bond Future	12,381.7700	12.3818	12,080.8000	12.0808	(2.431)	0	0	0
2020/10/08	2044	04/02/2021	10.35	Call	Bond Future	455.0900	0.4551	486.3900	0.4864	6.878	0	0	0
2020/10/08	2044	04/02/2021	10.04	Call	Bond Future	274.8300	0.2748	294.8000	0.2948	7.266	0	0	0
2020/10/08	2044	04/02/2021	10.84	Call	Bond Future	913.3700	0.9134	970.4300	0.9704	6.247	0	0	0
2020/10/08	2044	04/02/2021	10.36	Put	Bond Future	12,451.4100	12.4514	12,150.0100	12.1500	(2.421)	0	0	0
2020/10/08	2044	04/02/2021	10.84	Put	Bond Future	9,341.5000	9.3415	9,065.4300	9.0654	(2.955)	0	0	265
2020/10/08	2044	04/02/2021	10.29	Call	Bond Future	414.4300	0.4144	443.2500	0.4433	6.954	0	0	0
2020/10/08	2044	04/02/2021	10.29	Put	Bond Future	12,944.4900	12.9445	12,640.1800	12.6402	(2.351)	0	0	265
2020/10/08	2044	04/02/2021	9.66	Put	Bond Future	17,799.4200	17.7994	17,476.9200	17.4769	(1.812)	0	0	0
2020/10/08	2044	04/02/2021	9.66	Call	Bond Future	137.5400	0.1375	148.1700	0.1482	7.729	0	0	265
2020/10/08	2044	04/02/2021	10.36	Call	Bond Future	462.1600	0.4622	493.8900	0.4939	6.866	0	0	0
2020/10/08	2044	06/05/2021	12.50	Put	Bond Future	0.0000	0.0000	4,098.6300	4.0986	100.000	0	0	3,100
2020/10/08	2044	06/05/2021	12.43	Put	Bond Future	4,443.9300	4.4439	4,280.8400	4.2808	(3.670)	0	0	0
2020/10/08	2044	06/05/2021	12.44	Call	Bond Future	4,795.5200	4.7955	4,969.4600	4.9695	3.627	0	0	0
2020/10/08	2044	06/05/2021			Bond Future	12.3739	75.0115	12.3157	75.3478	(0.471)	0.0000	0.0000	0
2020/10/08	2044	06/05/2021	12.45	Call	Bond Future	4,825.5400	4.8255	5,000.1400	5.0001	3.618	0	0	0
2020/10/08	2044	06/05/2021	12.45	Put	Bond Future	4,389.8800	4.3899	4,228.1100	4.2281	(3.685)	0	0	0
2020/10/08	2044	06/05/2021	12.50	Call	Bond Future	0.0000	0.0000	5,154.3600	5.1544	100.000	0	0	0
2020/10/08	2044	06/05/2021	12.43	Call	Bond Future	4,765.5700	4.7656	4,938.8500	4.9388	3.636	0	0	0
2020/10/08	2044	06/05/2021	12.44	Put	Bond Future	4,416.8300	4.4168	4,254.4000	4.2544	(3.678)	0	0	0
2020/10/08	2044	06/05/2021	11.35	Put	Bond Future	0.0000	0.0000	8,154.8800	8.1549	100.000	0	0	0
2020/10/08	2044	06/05/2021	11.35	Call	Bond Future	0.0000	0.0000	2,158.7500	2.1588	100.000	0	0	3,100
2020/10/08	2044	06/05/2021	11.90	Call	Bond Future	0.0000	0.0000	3,420.9200	3.4209	100.000	0	0	0
2020/10/08	2044	06/05/2021	11.90	Put	Bond Future	0.0000	0.0000	5,902.5200	5.9025	100.000	0	0	3,100
2020/10/08	2044	05/08/2021	12.60	Put	Bond Future	4,681.8000	4.6818	4,514.7300	4.5147	(3.568)	0	0	0
2020/10/08	2044	05/08/2021	12.61	Put	Bond Future	4,654.4300	4.6544	4,488.0100	4.4880	(3.576)	0	0	0
2020/10/08	2044	05/08/2021			Bond Future	12.6366	71.4571	12.5755	71.7970	(0.483)	0.0000	0.0000	0
2020/10/08	2044	05/08/2021	12.60	Call	Bond Future	4,478.4000	4.4784	4,651.2700	4.6513	3.860	0	0	0
2020/10/08	2044	05/08/2021	12.61	Call	Bond Future	4,506.7200	4.5067	4,680.2400	4.6802	3.850	0	0	0
2020/10/08	2044	05/08/2021	12.59	Call	Bond Future	4,450.1600	4.4502	4,622.3600	4.6224	3.870	0	0	0
2020/10/08	2044	05/08/2021	12.59	Put	Bond Future	4,709.3300	4.7093	4,541.5900	4.5416	(3.562)	0	0	0
2020/10/08	2044	04/11/2021	12.91	Call	Bond Future	0.0000	0.0000	376.6100	0.3766	100.000	0	0	0
2020/10/08	2044	04/11/2021			Bond Future	12.9000	12.9000	12.8399	72.5191	(0.466)	0.0000	0.0000	0
2020/10/08	2044	04/11/2021	12.89	Call	Bond Future	0.0000	0.0000	269.5800	0.2696	100.000	0	0	0
2020/10/08	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	2044	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	2044	04/11/2021	12.90	Call	Bond Future	0.0000	0.0000	323.1300	0.3231	100.000	0	0	0
2020/10/08	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	2046	05/11/2020			Bond Future	93.1501	93.1501	93.5049	93.5049	0.381	0.0000	0.0000	16,311
2020/10/08	2046	04/02/2021			Bond Future	94.0966	94.0966	94.4547	94.4547	0.381	0.0000	0.0000	0
2020/10/08	2046	06/05/2021			Bond Future	93.3458	93.3458	93.7075	93.7075	0.388	0.0000	0.0000	0
2020/10/08	2046	05/08/2021			Bond Future	94.3957	94.3957	94.7614	94.7614	0.387	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/08	2046	04/11/2021			Bond Future	93.5600	93.5600	93.9326	93.9326	0.398	0.0000	0.0000	0
2020/10/08	2050	05/11/2020			Bond Future	95.3485	95.3485	95.5634	95.5634	0.225	0.0000	0.0000	13,963
2020/10/08	2050	04/02/2021			Bond Future	94.4285	94.4285	94.6453	94.6453	0.230	0.0000	0.0000	0
2020/10/08	2050	06/05/2021			Bond Future	95.4708	95.4708	95.6896	95.6896	0.229	0.0000	0.0000	0
2020/10/08	2050	05/08/2021			Bond Future	94.6177	94.6177	94.8390	94.8390	0.234	0.0000	0.0000	0
2020/10/08	2050	04/11/2021			Bond Future	95.5900	95.5900	95.8166	95.8166	0.237	0.0000	0.0000	0
2020/10/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	AL37	05/11/2020			Index Future	757.2840	757.2840	757.3550	757.3550	0.009	0.0000	0.0000	0
2020/10/08	AL37	04/02/2021			Index Future	764.7920	764.7920	764.8610	764.8610	0.009	0.0000	0.0000	0
2020/10/08	AL37	06/05/2021			Index Future	773.0430	773.0430	773.1100	773.1100	0.009	0.0000	0.0000	0
2020/10/08	AL37	05/08/2021			Index Future	781.4620	781.4620	781.5290	781.5290	0.009	0.0000	0.0000	0
2020/10/08	AL37	04/11/2021			Index Future	789.4300	789.4300	789.4300	789.4300	0.000	0.0000	0.0000	0
2020/10/08	AL7T	05/11/2020			Index Future	805.3580	805.3580	807.0220	807.0220	0.207	0.0000	0.0000	0
2020/10/08	AL7T	04/02/2021			Index Future	813.3430	813.3430	815.0210	815.0210	0.206	0.0000	0.0000	0
2020/10/08	AL7T	06/05/2021			Index Future	822.1180	822.1180	823.8100	823.8100	0.206	0.0000	0.0000	0
2020/10/08	AL7T	05/08/2021			Index Future	831.0710	831.0710	832.7810	832.7810	0.206	0.0000	0.0000	0
2020/10/08	AL7T	04/11/2021			Index Future	839.5500	839.5500	839.5500	839.5500	0.000	0.0000	0.0000	0
2020/10/08	ALBI	05/11/2020			Index Future	707.2320	707.2320	709.2650	709.2650	0.287	0.0000	0.0000	226
2020/10/08	ALBI	04/02/2021			Index Future	714.2440	714.2440	716.2940	716.2940	0.287	0.0000	0.0000	0
2020/10/08	ALBI	06/05/2021			Index Future	721.9490	721.9490	724.0190	724.0190	0.287	0.0000	0.0000	0
2020/10/08	ALBI	05/08/2021			Index Future	729.8120	729.8120	731.9030	731.9030	0.287	0.0000	0.0000	0
2020/10/08	ALBI	04/11/2021			Index Future	737.2600	737.2600	737.2600	737.2600	0.000	0.0000	0.0000	0
2020/10/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/10/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/08	CS33	15/09/2033			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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/08	ES33	05/11/2020			Bond Future	12.2727	70.6685	12.2036	71.0097	(0.563)	0.0000	0.0000	350
2020/10/08	ES33	04/02/2021			Bond Future	12.5726	71.3692	12.5004	71.7135	(0.574)	0.0000	0.0000	0
2020/10/08	ES33	06/05/2021			Bond Future	12.8687	68.3650	12.7933	68.7127	(0.586)	0.0000	0.0000	0
2020/10/08	ES33	05/08/2021			Bond Future	13.1818	69.1182	13.1030	69.4696	(0.598)	0.0000	0.0000	0
2020/10/08	ES33	04/11/2021			Bond Future	13.5200	13.5200	13.4366	66.3958	(0.616)	0.0000	0.0000	0
2020/10/08	ES42	05/11/2020			Bond Future	12.7070	69.6104	12.6431	69.9544	(0.502)	0.0000	0.0000	4,789
2020/10/08	ES42	04/02/2021			Bond Future	12.9894	70.3005	12.9225	70.6477	(0.515)	0.0000	0.0000	0
2020/10/08	ES42	06/05/2021			Bond Future	13.2796	66.8013	13.2094	67.1519	(0.529)	0.0000	0.0000	0
2020/10/08	ES42	05/08/2021			Bond Future	13.5783	67.5377	13.5046	67.8920	(0.543)	0.0000	0.0000	0
2020/10/08	ES42	04/11/2021			Bond Future	13.9000	13.9000	13.8258	64.3185	(0.534)	0.0000	0.0000	0
2020/10/08	GOVI	05/11/2020	737.84	Put	GOVI	390,890.0000	39.0890	371,650.0000	37.1650	(4.922)	0	0	0
2020/10/08	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	GOVI	05/11/2020			GOVI	698.7510	698.7510	700.6750	700.6750	0.275	0.0000	0.0000	1,008
2020/10/08	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	GOVI	05/11/2020	737.83	Put	GOVI	390,790.0000	39.0790	371,550.0000	37.1550	(4.923)	0	0	0
2020/10/08	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	GOVI	05/11/2020	737.85	Put	GOVI	390,990.0000	39.0990	371,750.0000	37.1750	(4.921)	0	0	0
2020/10/08	GOVI	04/02/2021	750.96	Put	GOVI	452,810.0000	45.2810	433,410.0000	43.3410	(4.284)	0	0	0
2020/10/08	GOVI	04/02/2021			GOVI	705.6790	705.6790	707.6190	707.6190	0.275	0.0000	0.0000	0
2020/10/08	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	GOVI	04/02/2021	750.95	Put	GOVI	452,710.0000	45.2710	433,310.0000	43.3310	(4.285)	0	0	0
2020/10/08	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	GOVI	04/02/2021	750.94	Put	GOVI	452,610.0000	45.2610	433,210.0000	43.3210	(4.286)	0	0	0
2020/10/08	GOVI	06/05/2021	678.67	Call	GOVI	346,220.0000	34.6220	365,810.0000	36.5810	5.658	0	0	0
2020/10/08	GOVI	06/05/2021			GOVI	713.2920	713.2920	715.2510	715.2510	0.275	0.0000	0.0000	0
2020/10/08	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	GOVI	06/05/2021	678.68	Call	GOVI	346,120.0000	34.6120	365,710.0000	36.5710	5.660	0	0	0
2020/10/08	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	GOVI	06/05/2021	678.69	Call	GOVI	346,020.0000	34.6020	365,610.0000	36.5610	5.662	0	0	0
2020/10/08	GOVI	05/08/2021	719.14	Call	GOVI	19,210.0000	1.9210	38,990.0000	3.8990	102.967	0	0	0
2020/10/08	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	GOVI	05/08/2021			GOVI	721.0610	721.0610	723.0390	723.0390	0.274	0.0000	0.0000	0
2020/10/08	GOVI	05/08/2021	719.15	Call	GOVI	19,110.0000	1.9110	38,890.0000	3.8890	103.506	0	0	0
2020/10/08	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	GOVI	05/08/2021	719.13	Call	GOVI	19,310.0000	1.9310	39,090.0000	3.9090	102.434	0	0	0
2020/10/08	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	GOVI	04/11/2021	728.40	Call	GOVI	0.0000	0.0000	100.0000	0.0100	100.000	0	0	0
2020/10/08	GOVI	04/11/2021			GOVI	728.4100	728.4100	728.4100	728.4100	0.000	0.0000	0.0000	0
2020/10/08	GOVI	04/11/2021	728.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	GOVI	04/11/2021	728.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	100.0000	0.0100	100.000	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/10/08	IGOV	05/11/2020			Index Future	255.7260	255.7260	255.8670	255.8670	0.055	0.0000	0.0000	1,201
2020/10/08	IGOV	04/02/2021			Index Future	258.3250	258.3250	258.4660	258.4660	0.055	0.0000	0.0000	0
2020/10/08	IGOV	06/05/2021			Index Future	261.1740	261.1740	261.3160	261.3160	0.054	0.0000	0.0000	0
2020/10/08	IGOV	05/08/2021			Index Future	264.0810	264.0810	264.2240	264.2240	0.054	0.0000	0.0000	0
2020/10/08	IGOV	04/11/2021			Index Future	266.8300	266.8300	266.8300	266.8300	0.000	0.0000	0.0000	0
2020/10/08	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/10/08	IS05	16/03/2021			Interest Rate Swap	92.1500	92.1500	92.1500	92.1500	0.000	0.0000	0.0000	0
2020/10/08	IS05	15/06/2021			Interest Rate Swap	90.2400	90.2400	90.2500	90.2500	0.011	0.0000	0.0000	0
2020/10/08	IS05	21/09/2021			Interest Rate Swap	89.1200	89.1200	89.1300	89.1300	0.011	0.0000	0.0000	0
2020/10/08	IS05	21/12/2021			Interest Rate Swap	90.3200	90.3200	90.3300	90.3300	0.011	0.0000	0.0000	51
2020/10/08	IS05	15/03/2022			Interest Rate Swap	89.6800	89.6800	89.6800	89.6800	0.000	0.0000	0.0000	0
2020/10/08	IS05	21/06/2022			Interest Rate Swap	89.7300	89.7300	89.7200	89.7200	(0.011)	0.0000	0.0000	0
2020/10/08	IS05	20/09/2022			Interest Rate Swap	92.8100	92.8100	92.8100	92.8100	0.000	0.0000	0.0000	0
2020/10/08	IS05	20/12/2022			Interest Rate Swap	93.2900	93.2900	93.2900	93.2900	0.000	0.0000	0.0000	0
2020/10/08	IS05	22/03/2023			Interest Rate Swap	85.7000	85.7000	85.6700	85.6700	(0.035)	0.0000	0.0000	0
2020/10/08	IS05	20/06/2023			Interest Rate Swap	91.2900	91.2900	91.2400	91.2400	(0.055)	0.0000	0.0000	0
2020/10/08	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/10/08	IS10	17/12/2025			Interest Rate Swap	79.7400	79.7400	79.6200	79.6200	(0.150)	0.0000	0.0000	0
2020/10/08	IS10	16/03/2026			Interest Rate Swap	76.4000	76.4000	76.2700	76.2700	(0.170)	0.0000	0.0000	0
2020/10/08	IS10	15/06/2026			Interest Rate Swap	74.9600	74.9600	74.8200	74.8200	(0.187)	0.0000	0.0000	0
2020/10/08	IS10	21/09/2026			Interest Rate Swap	77.1400	77.1400	76.9900	76.9900	(0.194)	0.0000	0.0000	0
2020/10/08	IS10	21/12/2026			Interest Rate Swap	81.2900	81.2900	81.1400	81.1400	(0.185)	0.0000	0.0000	0
2020/10/08	IS10	15/03/2027			Interest Rate Swap	79.9000	79.9000	79.7500	79.7500	(0.188)	0.0000	0.0000	0
2020/10/08	IS10	21/06/2027			Interest Rate Swap	82.1200	82.1200	81.9600	81.9600	(0.195)	0.0000	0.0000	0
2020/10/08	IS10	20/09/2027			Interest Rate Swap	88.0800	88.0800	87.9200	87.9200	(0.182)	0.0000	0.0000	0
2020/10/08	IS10	20/12/2027			Interest Rate Swap	88.6500	88.6500	88.4900	88.4900	(0.180)	0.0000	0.0000	0
2020/10/08	IS10	22/03/2028			Interest Rate Swap	81.8500	81.8500	81.6900	81.6900	(0.195)	0.0000	0.0000	0
2020/10/08	IS10	20/06/2028			Interest Rate Swap	89.8900	89.8900	89.7300	89.7300	(0.178)	0.0000	0.0000	0
2020/10/08	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/10/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/10/08	JBAF	21/10/2020			Jibar Tradeable Future	3.3550	96.6450	3.3550	96.6450	0.000	0.0000	0.0000	0
2020/10/08	JBAF	18/11/2020			Jibar Tradeable Future	3.3500	96.6500	3.3600	96.6400	0.299	0.0000	0.0000	0
2020/10/08	JBAF	15/12/2020			Jibar Tradeable Future	3.2750	96.7250	3.2950	96.7050	0.611	0.0000	0.0000	30,010
2020/10/08	JBAF	20/01/2021			Jibar Tradeable Future	3.2700	96.7300	3.2800	96.7200	0.306	0.0000	0.0000	0
2020/10/08	JBAF	17/02/2021			Jibar Tradeable Future	3.2600	96.7400	3.2700	96.7300	0.307	0.0000	0.0000	0
2020/10/08	JBAF	17/03/2021			Jibar Tradeable Future	3.2600	96.7400	3.2650	96.7350	0.153	0.0000	0.0000	0
2020/10/08	JBAF	15/06/2021			Jibar Tradeable Future	3.3350	96.6650	3.3400	96.6600	0.150	0.0000	0.0000	0
2020/10/08	JBAF	15/09/2021			Jibar Tradeable Future	3.5050	96.4950	3.5050	96.4950	0.000	0.0000	0.0000	30,000
2020/10/08	JBAF	15/12/2021			Jibar Tradeable Future	3.6900	96.3100	3.6600	96.3400	(0.813)	0.0000	0.0000	0
2020/10/08	JBAF	16/03/2022			Jibar Tradeable Future	3.8350	96.1650	3.8250	96.1750	(0.261)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/08	JBAF	15/06/2022			Jibar Tradeable Future	4.1250	95.8750	4.0950	95.9050	(0.727)	0.0000	0.0000	0
2020/10/08	JBAF	21/09/2022			Jibar Tradeable Future	4.4700	95.5300	4.4500	95.5500	(0.447)	0.0000	0.0000	0
2020/10/08	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	R023	05/11/2020			Bond Future	4.5943	108.3342	4.5467	108.4419	(1.038)	0.0000	0.0000	33,495
2020/10/08	R023	05/11/2020	7.46	Call	Bond Future	6,227.4500	6.2275	6,335.1200	6.3351	1.729	0	0	0
2020/10/08	R023	05/11/2020	7.47	Call	Bond Future	6,248.3700	6.2484	6,356.0400	6.3560	1.723	0	0	0
2020/10/08	R023	05/11/2020	7.45	Call	Bond Future	6,206.5400	6.2065	6,314.2100	6.3142	1.735	0	0	0
2020/10/08	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	R023	04/02/2021	6.34	Call	Bond Future	3,276.4200	3.2764	3,383.7000	3.3837	3.274	0	0	0
2020/10/08	R023	04/02/2021	6.32	Put	Bond Future	5.2400	0.0052	4.0500	0.0041	(22.710)	0	0	0
2020/10/08	R023	04/02/2021			Bond Future	4.6789	109.4083	4.6250	109.5166	(1.152)	0.0000	0.0000	0
2020/10/08	R023	04/02/2021	6.34	Put	Bond Future	4.8300	0.0048	3.7300	0.0037	(22.774)	0	0	0
2020/10/08	R023	04/02/2021	6.32	Call	Bond Future	3,238.2200	3.2382	3,345.4100	3.3454	3.310	0	0	0
2020/10/08	R023	04/02/2021	6.33	Put	Bond Future	5.0300	0.0050	3.8900	0.0039	(22.664)	0	0	0
2020/10/08	R023	04/02/2021	6.33	Call	Bond Future	3,257.3200	3.2573	3,364.5600	3.3646	3.292	0	0	0
2020/10/08	R023	06/05/2021	7.58	Call	Bond Future	4,902.0300	4.9020	5,010.9400	5.0109	2.222	0	0	0
2020/10/08	R023	06/05/2021			Bond Future	4.7234	106.6821	4.6618	106.7912	(1.304)	0.0000	0.0000	0
2020/10/08	R023	06/05/2021	7.56	Call	Bond Future	4,868.8300	4.8688	4,977.7300	4.9777	2.237	0	0	0
2020/10/08	R023	06/05/2021	7.56	Put	Bond Future	0.9200	0.0009	0.7200	0.0007	(21.739)	0	0	0
2020/10/08	R023	06/05/2021	7.58	Put	Bond Future	0.8600	0.0009	0.6700	0.0007	(22.093)	0	0	0
2020/10/08	R023	06/05/2021	7.57	Call	Bond Future	4,885.4300	4.8854	4,994.3300	4.9943	2.229	0	0	0
2020/10/08	R023	06/05/2021	7.57	Put	Bond Future	0.8900	0.0009	0.6900	0.0007	(22.472)	0	0	0
2020/10/08	R023	05/08/2021	5.30	Call	Bond Future	1,136.2900	1.1363	1,212.3300	1.2123	6.692	0	0	0
2020/10/08	R023	05/08/2021	5.29	Put	Bond Future	342.3100	0.3423	307.8900	0.3079	(10.055)	0	0	0
2020/10/08	R023	05/08/2021			Bond Future	4.7742	107.8568	4.7021	107.9669	(1.511)	0.0000	0.0000	0
2020/10/08	R023	05/08/2021	5.31	Call	Bond Future	1,147.3000	1.1473	1,223.6700	1.2237	6.656	0	0	0
2020/10/08	R023	05/08/2021	5.31	Put	Bond Future	334.0900	0.3341	300.3300	0.3003	(10.105)	0	0	0
2020/10/08	R023	05/08/2021	5.30	Put	Bond Future	338.1800	0.3382	304.0900	0.3041	(10.080)	0	0	0
2020/10/08	R023	05/08/2021	5.29	Call	Bond Future	1,125.3100	1.1253	1,201.0200	1.2010	6.728	0	0	0
2020/10/08	R023	04/11/2021	4.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	R023	04/11/2021	4.90	Call	Bond Future	0.0000	0.0000	96.3200	0.0963	100.000	0	0	0
2020/10/08	R023	04/11/2021			Bond Future	4.9100	4.9100	4.8251	105.1489	(1.730)	0.0000	0.0000	0
2020/10/08	R023	04/11/2021	4.91	Call	Bond Future	0.0000	0.0000	109.1600	0.1092	100.000	0	0	0
2020/10/08	R023	04/11/2021	4.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	R023	04/11/2021	4.92	Call	Bond Future	0.0000	0.0000	122.0000	0.1220	100.000	0	0	0
2020/10/08	R023	04/11/2021	4.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	R035	05/11/2020	10.34	Put	Bond Future	7,134.2500	7.1342	6,760.2800	6.7603	(5.242)	0	0	0
2020/10/08	R035	05/11/2020			Bond Future	11.4464	83.8181	11.3828	84.2020	(0.556)	0.0000	0.0000	102,022
2020/10/08	R035	05/11/2020	10.33	Call	Bond Future	54.2500	0.0542	63.8100	0.0638	17.622	0	0	0
2020/10/08	R035	05/11/2020	10.33	Put	Bond Future	7,199.9500	7.2000	6,825.6000	6.8256	(5.199)	0	0	0
2020/10/08	R035	05/11/2020	10.34	Call	Bond Future	56.5500	0.0566	66.4900	0.0665	17.577	0	0	0
2020/10/08	R035	05/11/2020	10.32	Call	Bond Future	52.0400	0.0520	61.2200	0.0612	17.640	0	0	0
2020/10/08	R035	05/11/2020	10.32	Put	Bond Future	7,265.8200	7.2658	6,891.0900	6.8911	(5.157)	0	0	0
2020/10/08	R035	04/02/2021	10.14	Put	Bond Future	10,525.1700	10.5252	10,186.3200	10.1863	(3.219)	0	0	650
2020/10/08	R035	04/02/2021	11.14	Put	Bond Future	5,461.3100	5.4613	5,205.7300	5.2057	(4.680)	0	0	650

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/08	R035	04/02/2021	10.05	Call	Bond Future	509.6300	0.5096	553.1700	0.5532	8.543	0	0	0
2020/10/08	R035	04/02/2021	10.04	Put	Bond Future	11,140.1300	11.1401	10,795.5800	10.7956	(3.093)	0	0	0
2020/10/08	R035	04/02/2021			Bond Future	11.7087	84.6490	11.6423	85.0366	(0.567)	0.0000	0.0000	0
2020/10/08	R035	04/02/2021	10.14	Call	Bond Future	580.8400	0.5808	629.5300	0.6295	8.383	0	0	0
2020/10/08	R035	04/02/2021	10.06	Call	Bond Future	517.1900	0.5172	561.2800	0.5613	8.525	0	0	0
2020/10/08	R035	04/02/2021	10.06	Put	Bond Future	11,015.8200	11.0158	10,672.3700	10.6724	(3.118)	0	0	0
2020/10/08	R035	04/02/2021	11.14	Call	Bond Future	2,050.3800	2.0504	2,182.3400	2.1823	6.436	0	0	0
2020/10/08	R035	04/02/2021	10.05	Put	Bond Future	11,077.8900	11.0779	10,733.8900	10.7339	(3.105)	0	0	0
2020/10/08	R035	04/02/2021	10.04	Call	Bond Future	502.1600	0.5022	545.1500	0.5452	8.561	0	0	0
2020/10/08	R035	06/05/2021	11.55	Call	Bond Future	3,279.3900	3.2794	3,444.2700	3.4443	5.028	0	0	0
2020/10/08	R035	06/05/2021	12.77	Call	Bond Future	7,055.1000	7.0551	7,311.8400	7.3118	3.639	0	0	0
2020/10/08	R035	06/05/2021	10.24	Put	Bond Future	11,648.6000	11.6486	11,325.0200	11.3250	(2.778)	0	0	0
2020/10/08	R035	06/05/2021	12.37	Call	Bond Future	5,662.1300	5.6621	5,891.9500	5.8920	4.059	0	0	0
2020/10/08	R035	06/05/2021	12.35	Put	Bond Future	3,455.1000	3.4551	3,292.1500	3.2921	(4.716)	0	0	0
2020/10/08	R035	06/05/2021			Bond Future	11.9622	81.0886	11.8930	81.4799	(0.579)	0.0000	0.0000	0
2020/10/08	R035	06/05/2021	12.37	Put	Bond Future	3,413.4200	3.4134	3,251.9300	3.2519	(4.731)	0	0	0
2020/10/08	R035	06/05/2021	12.35	Call	Bond Future	5,595.7600	5.5958	5,824.1200	5.8241	4.081	0	0	0
2020/10/08	R035	06/05/2021	11.55	Put	Bond Future	5,652.7900	5.6528	5,426.3600	5.4264	(4.006)	0	0	1,650
2020/10/08	R035	06/05/2021	12.77	Put	Bond Future	2,692.1900	2.6922	2,557.6200	2.5576	(4.999)	0	0	1,650
2020/10/08	R035	06/05/2021	10.24	Call	Bond Future	998.8600	0.9989	1,066.5900	1.0666	6.781	0	0	793
2020/10/08	R035	06/05/2021	12.36	Put	Bond Future	3,434.0800	3.4341	3,271.8600	3.2719	(4.724)	0	0	0
2020/10/08	R035	06/05/2021	10.81	Put	Bond Future	8,635.1400	8.6351	8,348.9200	8.3489	(3.315)	0	0	0
2020/10/08	R035	06/05/2021	10.81	Call	Bond Future	1,730.2900	1.7303	1,835.3800	1.8354	6.074	0	0	1,650
2020/10/08	R035	06/05/2021	11.32	Call	Bond Future	2,721.1600	2.7212	2,866.8500	2.8669	5.354	0	0	0
2020/10/08	R035	06/05/2021	11.32	Put	Bond Future	6,464.7800	6.4648	6,219.1600	6.2192	(3.799)	0	0	793
2020/10/08	R035	06/05/2021	12.02	Call	Bond Future	4,566.9800	4.5670	4,770.1500	4.7701	4.449	0	0	0
2020/10/08	R035	06/05/2021	12.02	Put	Bond Future	4,242.3000	4.2423	4,054.1600	4.0542	(4.435)	0	0	793
2020/10/08	R035	06/05/2021	12.36	Call	Bond Future	5,628.7900	5.6288	5,857.8800	5.8579	4.070	0	0	0
2020/10/08	R035	05/08/2021	5.31	Call	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0	0	0
2020/10/08	R035	05/08/2021			Bond Future	12.2331	81.9818	12.1608	82.3774	(0.591)	0.0000	0.0000	0
2020/10/08	R035	05/08/2021	5.29	Call	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0	0	0
2020/10/08	R035	05/08/2021	5.29	Put	Bond Future	56,342.1800	56.3422	55,946.6400	55.9466	(0.702)	0	0	0
2020/10/08	R035	05/08/2021	5.31	Put	Bond Future	56,108.9000	56.1089	55,713.3600	55.7134	(0.705)	0	0	0
2020/10/08	R035	05/08/2021	5.30	Call	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0	0	0
2020/10/08	R035	05/08/2021	5.30	Put	Bond Future	56,225.4700	56.2255	55,829.9300	55.8299	(0.703)	0	0	0
2020/10/08	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	R035	04/11/2021			Bond Future	12.5200	12.5200	12.4484	78.7341	(0.572)	0.0000	0.0000	0
2020/10/08	R035	04/11/2021	12.52	Call	Bond Future	0.0000	0.0000	378.1600	0.3782	100.000	0	0	0
2020/10/08	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	R035	04/11/2021	12.53	Call	Bond Future	0.0000	0.0000	430.7700	0.4308	100.000	0	0	0
2020/10/08	R035	04/11/2021	12.51	Call	Bond Future	0.0000	0.0000	325.4900	0.3255	100.000	0	0	0
2020/10/08	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	R186	05/11/2020	8.65	Call	Bond Future	6,923.0600	6.9231	6,933.5400	6.9335	0.151	0	0	0
2020/10/08	R186	05/11/2020	8.64	Put	Bond Future	2.6800	0.0027	2.2200	0.0022	(17.164)	0	0	0
2020/10/08	R186	05/11/2020	7.50	Call	Bond Future	1,578.3800	1.5784	1,570.8000	1.5708	(0.480)	0	0	80
2020/10/08	R186	05/11/2020	8.00	Put	Bond Future	80.5000	0.0805	73.8800	0.0739	(8.224)	0	0	0
2020/10/08	R186	05/11/2020			Bond Future	7.2991	119.6162	7.2970	119.6271	(0.028)	0.0000	0.0000	86,007

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/08	R186	05/11/2020	8.66	Call	Bond Future	6,972.1400	6.9721	6,982.6400	6.9826	0.151	0	0	0
2020/10/08	R186	05/11/2020	8.66	Put	Bond Future	2.3500	0.0024	1.9400	0.0019	(17.447)	0	0	0
2020/10/08	R186	05/11/2020	7.00	Put	Bond Future	1,947.2000	1.9472	1,926.2300	1.9262	(1.077)	0	0	0
2020/10/08	R186	05/11/2020	7.00	Call	Bond Future	340.4600	0.3405	330.4000	0.3304	(2.955)	0	0	1,200
2020/10/08	R186	05/11/2020	8.65	Put	Bond Future	2.5100	0.0025	2.0800	0.0021	(17.131)	0	0	0
2020/10/08	R186	05/11/2020	8.64	Call	Bond Future	6,873.9600	6.8740	6,884.4100	6.8844	0.152	0	0	0
2020/10/08	R186	05/11/2020	6.50	Put	Bond Future	4,381.1300	4.3811	4,368.0300	4.3680	(0.299)	0	0	0
2020/10/08	R186	05/11/2020	7.50	Put	Bond Future	514.3900	0.5144	495.9000	0.4959	(3.595)	0	0	0
2020/10/08	R186	05/11/2020	8.00	Call	Bond Future	3,738.7600	3.7388	3,743.0500	3.7431	0.115	0	0	1,200
2020/10/08	R186	05/11/2020	7.84	Put	Bond Future	153.5700	0.1536	143.5300	0.1435	(6.538)	0	0	0
2020/10/08	R186	05/11/2020	9.26	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/10/08	R186	05/11/2020	6.50	Call	Bond Future	24.6800	0.0247	22.4900	0.0225	(8.874)	0	0	80
2020/10/08	R186	05/11/2020	7.84	Call	Bond Future	2,989.8300	2.9898	2,990.7000	2.9907	0.029	0	0	0
2020/10/08	R186	05/11/2020	8.34	Put	Bond Future	16.5000	0.0165	14.4500	0.0145	(12.424)	0	0	0
2020/10/08	R186	05/11/2020	8.34	Call	Bond Future	5,396.4500	5.3964	5,405.3100	5.4053	0.164	0	0	0
2020/10/08	R186	05/11/2020	9.26	Call	Bond Future	9,872.9700	9.8730	9,883.8800	9.8839	0.111	0	0	0
2020/10/08	R186	04/02/2021	8.15	Call	Bond Future	4,186.8300	4.1868	4,187.3600	4.1874	0.013	0	0	0
2020/10/08	R186	04/02/2021			Bond Future	7.4846	115.5238	7.4826	115.5344	(0.028)	0.0000	0.0000	0
2020/10/08	R186	04/02/2021	8.15	Put	Bond Future	867.1500	0.8672	857.1100	0.8571	(1.158)	0	0	0
2020/10/08	R186	04/02/2021	8.00	Put	Bond Future	1,059.5300	1.0595	1,048.5400	1.0485	(1.037)	0	0	15,177
2020/10/08	R186	04/02/2021	8.16	Call	Bond Future	4,224.1200	4.2241	4,224.7100	4.2247	0.014	0	0	0
2020/10/08	R186	04/02/2021	8.17	Put	Bond Future	843.9600	0.8440	834.0500	0.8341	(1.174)	0	0	0
2020/10/08	R186	04/02/2021	8.00	Call	Bond Future	3,641.5700	3.6416	3,641.1500	3.6412	(0.012)	0	0	0
2020/10/08	R186	04/02/2021	8.16	Put	Bond Future	855.4900	0.8555	845.5100	0.8455	(1.167)	0	0	0
2020/10/08	R186	04/02/2021	8.17	Call	Bond Future	4,261.5200	4.2615	4,262.1800	4.2622	0.015	0	0	0
2020/10/08	R186	06/05/2021	10.77	Call	Bond Future	13,877.3300	13.8773	13,886.8500	13.8868	0.069	0	0	0
2020/10/08	R186	06/05/2021	10.76	Put	Bond Future	33.9800	0.0340	33.2700	0.0333	(2.089)	0	0	0
2020/10/08	R186	06/05/2021			Bond Future	7.6682	116.7716	7.6661	116.7818	(0.028)	0.0000	0.0000	0
2020/10/08	R186	06/05/2021	10.78	Call	Bond Future	13,917.7200	13.9177	13,927.2500	13.9272	0.068	0	0	0
2020/10/08	R186	06/05/2021	10.78	Put	Bond Future	32.6800	0.0327	31.9900	0.0320	(2.111)	0	0	0
2020/10/08	R186	06/05/2021	10.77	Put	Bond Future	33.3200	0.0333	32.6200	0.0326	(2.101)	0	0	0
2020/10/08	R186	06/05/2021	10.76	Call	Bond Future	13,836.9400	13.8369	13,846.4500	13.8464	0.069	0	0	0
2020/10/08	R186	05/08/2021	8.61	Call	Bond Future	4,661.9700	4.6620	4,665.2400	4.6652	0.070	0	0	0
2020/10/08	R186	05/08/2021	8.62	Put	Bond Future	1,295.9200	1.2959	1,289.0800	1.2891	(0.528)	0	0	0
2020/10/08	R186	05/08/2021			Bond Future	7.8680	112.7761	7.8658	112.7862	(0.028)	0.0000	0.0000	0
2020/10/08	R186	05/08/2021	8.61	Put	Bond Future	1,307.8300	1.3078	1,300.9600	1.3010	(0.525)	0	0	0
2020/10/08	R186	05/08/2021	8.62	Call	Bond Future	4,694.4000	4.6944	4,697.7000	4.6977	0.070	0	0	0
2020/10/08	R186	05/08/2021	8.63	Call	Bond Future	4,726.8900	4.7269	4,730.2200	4.7302	0.070	0	0	0
2020/10/08	R186	05/08/2021	8.63	Put	Bond Future	1,284.1100	1.2841	1,277.3000	1.2773	(0.530)	0	0	0
2020/10/08	R186	04/11/2021	8.09	Put	Bond Future	0.0000	0.0000	38.0100	0.0380	100.000	0	0	0
2020/10/08	R186	04/11/2021	8.10	Call	Bond Future	0.0000	0.0000	5.7300	0.0057	100.000	0	0	0
2020/10/08	R186	04/11/2021			Bond Future	8.1000	8.1000	8.0987	113.9219	(0.016)	0.0000	0.0000	0
2020/10/08	R186	04/11/2021	8.11	Call	Bond Future	0.0000	0.0000	49.4600	0.0495	100.000	0	0	0
2020/10/08	R186	04/11/2021	8.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	R186	04/11/2021	8.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	R186	04/11/2021	8.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	R197	05/11/2020			Bond Future	314.4819	314.4819	314.5543	314.5543	0.023	0.0000	0.0000	2,902



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/08	R197	04/02/2021			Bond Future	309.8306	309.8306	309.9027	309.9027	0.023	0.0000	0.0000	0
2020/10/08	R197	06/05/2021			Bond Future	313.2501	313.2501	313.3218	313.3218	0.023	0.0000	0.0000	0
2020/10/08	R197	05/08/2021			Bond Future	308.7735	308.7735	308.8455	308.8455	0.023	0.0000	0.0000	0
2020/10/08	R197	04/11/2021			Bond Future	311.9600	311.9600	312.0290	312.0290	0.022	0.0000	0.0000	0
2020/10/08	R202	05/11/2020			Bond Future	210.5240	210.5240	210.6170	210.6170	0.044	0.0000	0.0000	7,907
2020/10/08	R202	04/02/2021			Bond Future	208.4955	208.4955	208.5887	208.5887	0.045	0.0000	0.0000	0
2020/10/08	R202	06/05/2021			Bond Future	210.7964	210.7964	210.8897	210.8897	0.044	0.0000	0.0000	0
2020/10/08	R202	05/08/2021			Bond Future	208.9179	208.9179	209.0122	209.0122	0.045	0.0000	0.0000	0
2020/10/08	R202	04/11/2021			Bond Future	211.0700	211.0700	211.1669	211.1669	0.046	0.0000	0.0000	0
2020/10/08	R208	05/11/2020	4.78	Call	Bond Future	498.8400	0.4988	498.0200	0.4980	(0.164)	0	0	0
2020/10/08	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	R208	05/11/2020			Bond Future	3.4906	101.9996	3.4927	101.9988	0.060	0.0000	0.0000	7,525
2020/10/08	R208	05/11/2020	4.79	Call	Bond Future	502.6900	0.5027	501.8700	0.5019	(0.163)	0	0	0
2020/10/08	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	R208	05/11/2020	4.77	Call	Bond Future	494.9900	0.4950	494.1700	0.4942	(0.166)	0	0	0
2020/10/08	R209	05/11/2020	10.02	Call	Bond Future	36.4500	0.0365	43.3300	0.0433	18.875	0	0	0
2020/10/08	R209	05/11/2020			Bond Future	11.2498	64.4948	11.1816	64.8524	(0.606)	0.0000	0.0000	27,544
2020/10/08	R209	05/11/2020	10.00	Call	Bond Future	33.5200	0.0335	39.8600	0.0399	18.914	0	0	0
2020/10/08	R209	05/11/2020	10.00	Put	Bond Future	7,084.2900	7.0843	6,732.9900	6.7330	(4.959)	0	0	0
2020/10/08	R209	05/11/2020	10.02	Put	Bond Future	6,965.7100	6.9657	6,614.9500	6.6150	(5.036)	0	0	0
2020/10/08	R209	05/11/2020	10.01	Call	Bond Future	34.9600	0.0350	41.5600	0.0416	18.879	0	0	0
2020/10/08	R209	05/11/2020	10.01	Put	Bond Future	7,024.9400	7.0249	6,673.9000	6.6739	(4.997)	0	0	0
2020/10/08	R209	04/02/2021	10.12	Put	Bond Future	8,227.7600	8.2278	7,929.7300	7.9297	(3.622)	0	0	0
2020/10/08	R209	04/02/2021			Bond Future	11.4733	65.1342	11.4025	65.4952	(0.617)	0.0000	0.0000	0
2020/10/08	R209	04/02/2021	10.11	Call	Bond Future	761.7200	0.7617	824.0000	0.8240	8.176	0	0	0
2020/10/08	R209	04/02/2021	10.11	Put	Bond Future	8,277.8500	8.2778	7,979.1600	7.9792	(3.608)	0	0	0
2020/10/08	R209	04/02/2021	10.12	Call	Bond Future	771.3800	0.7714	834.3200	0.8343	8.159	0	0	0
2020/10/08	R209	04/02/2021	10.10	Call	Bond Future	752.1400	0.7521	813.7800	0.8138	8.195	0	0	0
2020/10/08	R209	04/02/2021	10.10	Put	Bond Future	8,328.0900	8.3281	8,028.7600	8.0288	(3.594)	0	0	0
2020/10/08	R209	06/05/2021	12.25	Put	Bond Future	2,719.4200	2.7194	2,580.7100	2.5807	(5.101)	0	0	7,150
2020/10/08	R209	06/05/2021	12.23	Put	Bond Future	2,753.1700	2.7532	2,613.1600	2.6132	(5.085)	0	0	0
2020/10/08	R209	06/05/2021	12.22	Call	Bond Future	5,282.0600	5.2821	5,506.0400	5.5060	4.240	0	0	0
2020/10/08	R209	06/05/2021			Bond Future	11.6953	62.6974	11.6217	63.0620	(0.629)	0.0000	0.0000	2,850
2020/10/08	R209	06/05/2021	10.25	Put	Bond Future	8,984.0200	8.9840	8,701.2100	8.7012	(3.148)	0	0	0
2020/10/08	R209	06/05/2021	10.25	Call	Bond Future	1,208.2900	1.2083	1,290.1200	1.2901	6.772	0	0	5,325
2020/10/08	R209	06/05/2021	11.25	Call	Bond Future	2,821.7000	2.8217	2,974.9000	2.9749	5.429	0	0	0
2020/10/08	R209	06/05/2021	11.25	Put	Bond Future	5,077.6800	5.0777	4,866.2400	4.8662	(4.164)	0	0	7,150
2020/10/08	R209	06/05/2021	12.25	Call	Bond Future	5,370.3400	5.3703	5,596.2700	5.5963	4.207	0	0	0
2020/10/08	R209	06/05/2021	12.23	Call	Bond Future	5,311.4400	5.3114	5,536.0700	5.5361	4.229	0	0	0
2020/10/08	R209	06/05/2021	12.22	Put	Bond Future	2,770.1900	2.7702	2,629.5300	2.6295	(5.078)	0	0	0
2020/10/08	R209	06/05/2021	12.24	Call	Bond Future	5,340.8700	5.3409	5,566.1500	5.5662	4.218	0	0	0
2020/10/08	R209	06/05/2021	12.24	Put	Bond Future	2,736.2400	2.7362	2,596.8800	2.5969	(5.093)	0	0	0
2020/10/08	R209	05/08/2021	11.81	Put	Bond Future	4,264.1200	4.2641	4,079.1600	4.0792	(4.338)	0	0	0
2020/10/08	R209	05/08/2021			Bond Future	11.9271	63.3881	11.8506	63.7567	(0.642)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/08	R209	05/08/2021	11.80	Call	Bond Future	3,674.8500	3.6749	3,857.7200	3.8577	4.976	0	0	0
2020/10/08	R209	05/08/2021	11.80	Put	Bond Future	4,288.7900	4.2888	4,103.1100	4.1031	(4.329)	0	0	0
2020/10/08	R209	05/08/2021	11.81	Call	Bond Future	3,698.8100	3.6988	3,882.4000	3.8824	4.963	0	0	0
2020/10/08	R209	05/08/2021	11.79	Call	Bond Future	3,650.7300	3.6507	3,832.8800	3.8329	4.989	0	0	0
2020/10/08	R209	05/08/2021	11.79	Put	Bond Future	4,313.3600	4.3134	4,126.9600	4.1270	(4.321)	0	0	0
2020/10/08	R209	04/11/2021	12.19	Call	Bond Future	0.0000	0.0000	439.8100	0.4398	100.000	0	0	0
2020/10/08	R209	04/11/2021	12.17	Call	Bond Future	0.0000	0.0000	346.8000	0.3468	100.000	0	0	0
2020/10/08	R209	04/11/2021			Bond Future	12.1800	12.1800	12.0958	61.2596	(0.691)	0.0000	0.0000	0
2020/10/08	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	R209	04/11/2021	12.18	Call	Bond Future	0.0000	0.0000	393.3300	0.3933	100.000	0	0	0
2020/10/08	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	R210	05/11/2020			Bond Future	186.7302	186.7302	186.3124	186.3124	(0.224)	0.0000	0.0000	2,230
2020/10/08	R210	04/02/2021			Bond Future	188.6277	188.6277	188.2051	188.2051	(0.224)	0.0000	0.0000	0
2020/10/08	R210	06/05/2021			Bond Future	187.9967	187.9967	187.5688	187.5688	(0.228)	0.0000	0.0000	0
2020/10/08	R210	05/08/2021			Bond Future	190.1112	190.1112	189.6782	189.6782	(0.228)	0.0000	0.0000	0
2020/10/08	R210	04/11/2021			Bond Future	189.3300	189.3300	188.8967	188.8967	(0.229)	0.0000	0.0000	0
2020/10/08	R212	05/11/2020			Bond Future	170.0928	170.0928	170.1503	170.1503	0.034	0.0000	0.0000	6,889
2020/10/08	R212	04/02/2021			Bond Future	169.5243	169.5243	169.5819	169.5819	0.034	0.0000	0.0000	0
2020/10/08	R212	06/05/2021			Bond Future	171.3954	171.3954	171.4529	171.4529	0.034	0.0000	0.0000	0
2020/10/08	R212	05/08/2021			Bond Future	170.9924	170.9924	171.0503	171.0503	0.034	0.0000	0.0000	0
2020/10/08	R212	04/11/2021			Bond Future	172.7600	172.7600	172.8138	172.8138	0.031	0.0000	0.0000	0
2020/10/08	R213	05/11/2020	9.60	Put	Bond Future	3,309.6500	3.3096	3,126.5100	3.1265	(5.534)	0	0	0
2020/10/08	R213	05/11/2020	9.59	Call	Bond Future	296.8900	0.2969	320.1900	0.3202	7.848	0	0	0
2020/10/08	R213	05/11/2020			Bond Future	10.1377	81.5738	10.0998	81.7809	(0.374)	0.0000	0.0000	16,600
2020/10/08	R213	05/11/2020	9.60	Call	Bond Future	307.0500	0.3070	331.1000	0.3311	7.833	0	0	0
2020/10/08	R213	05/11/2020	9.59	Put	Bond Future	3,356.7200	3.3567	3,172.8300	3.1728	(5.478)	0	0	0
2020/10/08	R213	05/11/2020	9.61	Call	Bond Future	317.5200	0.3175	342.3500	0.3423	7.820	0	0	0
2020/10/08	R213	05/11/2020	9.61	Put	Bond Future	3,262.9400	3.2629	3,080.5800	3.0806	(5.589)	0	0	0
2020/10/08	R213	04/02/2021	9.40	Call	Bond Future	982.7400	0.9827	1,025.4200	1.0254	4.343	0	0	0
2020/10/08	R213	04/02/2021	9.39	Put	Bond Future	6,378.1700	6.3782	6,211.3400	6.2113	(2.616)	0	0	0
2020/10/08	R213	04/02/2021			Bond Future	10.3711	82.3825	10.3316	82.5915	(0.381)	0.0000	0.0000	0
2020/10/08	R213	04/02/2021	9.41	Call	Bond Future	996.1200	0.9961	1,039.2700	1.0393	4.332	0	0	0
2020/10/08	R213	04/02/2021	9.41	Put	Bond Future	6,289.6600	6.2897	6,123.7600	6.1238	(2.638)	0	0	0
2020/10/08	R213	04/02/2021	9.40	Put	Bond Future	6,333.7500	6.3338	6,167.3800	6.1674	(2.627)	0	0	0
2020/10/08	R213	04/02/2021	9.39	Call	Bond Future	969.6300	0.9696	1,011.8500	1.0119	4.354	0	0	0
2020/10/08	R213	06/05/2021	11.91	Put	Bond Future	1,391.4600	1.3915	1,336.6800	1.3367	(3.937)	0	0	0
2020/10/08	R213	06/05/2021			Bond Future	10.5961	79.7428	10.5549	79.9537	(0.388)	0.0000	0.0000	0
2020/10/08	R213	06/05/2021	11.90	Call	Bond Future	7,720.3100	7.7203	7,876.1100	7.8761	2.018	0	0	0
2020/10/08	R213	06/05/2021	11.90	Put	Bond Future	1,403.8100	1.4038	1,348.6800	1.3487	(3.927)	0	0	0
2020/10/08	R213	06/05/2021	11.91	Call	Bond Future	7,753.7400	7.7537	7,909.8900	7.9099	2.014	0	0	0
2020/10/08	R213	06/05/2021	11.89	Call	Bond Future	7,686.9200	7.6869	7,842.3800	7.8424	2.022	0	0	0
2020/10/08	R213	06/05/2021	11.89	Put	Bond Future	1,416.2400	1.4162	1,360.7700	1.3608	(3.917)	0	0	0
2020/10/08	R213	05/08/2021	10.85	Call	Bond Future	3,757.5400	3.7575	3,864.3900	3.8644	2.844	0	0	0
2020/10/08	R213	05/08/2021	10.84	Put	Bond Future	3,716.9700	3.7170	3,610.2700	3.6103	(2.871)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/08	R213	05/08/2021			Bond Future	10.8371	80.6210	10.7942	80.8341	(0.396)	0.0000	0.0000	0
2020/10/08	R213	05/08/2021	10.86	Call	Bond Future	3,783.3700	3.7834	3,890.6800	3.8907	2.836	0	0	0
2020/10/08	R213	05/08/2021	10.86	Put	Bond Future	3,669.8100	3.6698	3,564.0100	3.5640	(2.883)	0	0	0
2020/10/08	R213	05/08/2021	10.85	Put	Bond Future	3,693.4800	3.6935	3,587.2200	3.5872	(2.877)	0	0	0
2020/10/08	R213	05/08/2021	10.84	Call	Bond Future	3,731.4900	3.7315	3,837.9000	3.8379	2.852	0	0	0
2020/10/08	R213	04/11/2021	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	R213	04/11/2021			Bond Future	11.1000	11.1000	11.0561	78.1205	(0.395)	0.0000	0.0000	0
2020/10/08	R213	04/11/2021	11.10	Call	Bond Future	0.0000	0.0000	210.8800	0.2109	100.000	0	0	0
2020/10/08	R213	04/11/2021	11.11	Call	Bond Future	0.0000	0.0000	258.8300	0.2588	100.000	0	0	0
2020/10/08	R213	04/11/2021	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	R213	04/11/2021	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	R213	04/11/2021	11.09	Call	Bond Future	0.0000	0.0000	162.9000	0.1629	100.000	0	0	0
2020/10/08	R214	05/11/2020	10.26	Put	Bond Future	7,443.8600	7.4439	7,116.6700	7.1167	(4.395)	0	0	0
2020/10/08	R214	05/11/2020			Bond Future	11.5502	62.0019	11.4870	62.3340	(0.547)	0.0000	0.0000	17,572
2020/10/08	R214	05/11/2020	10.25	Call	Bond Future	30.2100	0.0302	34.9800	0.0350	15.789	0	0	0
2020/10/08	R214	05/11/2020	10.25	Put	Bond Future	7,505.5300	7.5055	7,178.1300	7.1781	(4.362)	0	0	0
2020/10/08	R214	05/11/2020	10.26	Call	Bond Future	31.5300	0.0315	36.5100	0.0365	15.794	0	0	0
2020/10/08	R214	05/11/2020	10.24	Call	Bond Future	28.9400	0.0289	33.5200	0.0335	15.826	0	0	0
2020/10/08	R214	05/11/2020	10.24	Put	Bond Future	7,567.3500	7.5674	7,239.7600	7.2398	(4.329)	0	0	0
2020/10/08	R214	04/02/2021	10.33	Call	Bond Future	723.0400	0.7230	776.4400	0.7764	7.385	0	0	0
2020/10/08	R214	04/02/2021			Bond Future	11.7755	62.6166	11.7096	62.9518	(0.559)	0.0000	0.0000	0
2020/10/08	R214	04/02/2021	10.31	Call	Bond Future	704.6300	0.7046	756.8900	0.7569	7.417	0	0	0
2020/10/08	R214	04/02/2021	10.31	Put	Bond Future	8,957.1700	8.9572	8,674.1700	8.6742	(3.159)	0	0	0
2020/10/08	R214	04/02/2021	10.33	Put	Bond Future	8,850.9600	8.8510	8,569.1000	8.5691	(3.185)	0	0	0
2020/10/08	R214	04/02/2021	10.32	Call	Bond Future	713.7900	0.7138	766.6200	0.7666	7.401	0	0	0
2020/10/08	R214	04/02/2021	10.32	Put	Bond Future	8,903.9800	8.9040	8,621.5500	8.6215	(3.172)	0	0	0
2020/10/08	R214	06/05/2021	12.26	Call	Bond Future	4,642.5100	4.6425	4,833.4600	4.8335	4.113	0	0	0
2020/10/08	R214	06/05/2021	12.25	Put	Bond Future	3,365.0600	3.3651	3,216.7900	3.2168	(4.406)	0	0	0
2020/10/08	R214	06/05/2021			Bond Future	11.9917	60.0156	11.9232	60.3542	(0.571)	0.0000	0.0000	0
2020/10/08	R214	06/05/2021	12.27	Call	Bond Future	4,670.1800	4.6702	4,861.7700	4.8618	4.102	0	0	0
2020/10/08	R214	06/05/2021	12.27	Put	Bond Future	3,325.4100	3.3254	3,178.4100	3.1784	(4.421)	0	0	0
2020/10/08	R214	06/05/2021	12.26	Put	Bond Future	3,345.1800	3.3452	3,197.5400	3.1975	(4.414)	0	0	0
2020/10/08	R214	06/05/2021	12.25	Call	Bond Future	4,614.8800	4.6149	4,805.2000	4.8052	4.124	0	0	0
2020/10/08	R214	05/08/2021	12.01	Call	Bond Future	3,572.7300	3.5727	3,737.1200	3.7371	4.601	0	0	0
2020/10/08	R214	05/08/2021			Bond Future	12.2210	60.6768	12.1497	61.0190	(0.584)	0.0000	0.0000	0
2020/10/08	R214	05/08/2021	12.01	Put	Bond Future	4,594.5200	4.5945	4,416.7000	4.4167	(3.870)	0	0	0
2020/10/08	R214	05/08/2021	12.03	Put	Bond Future	4,543.5800	4.5436	4,367.0800	4.3671	(3.885)	0	0	0
2020/10/08	R214	05/08/2021	12.02	Call	Bond Future	3,596.1600	3.5962	3,761.2200	3.7612	4.590	0	0	0
2020/10/08	R214	05/08/2021	12.02	Put	Bond Future	4,568.8700	4.5689	4,391.7200	4.3917	(3.877)	0	0	0
2020/10/08	R214	05/08/2021	12.03	Call	Bond Future	3,619.8900	3.6199	3,785.6000	3.7856	4.578	0	0	0
2020/10/08	R214	04/11/2021	12.47	Call	Bond Future	0.0000	0.0000	366.1600	0.3662	100.000	0	0	0
2020/10/08	R214	04/11/2021	12.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	R214	04/11/2021			Bond Future	12.4700	12.4700	12.3912	58.3576	(0.632)	0.0000	0.0000	0
2020/10/08	R214	04/11/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	R214	04/11/2021	12.48	Call	Bond Future	0.0000	0.0000	412.3200	0.4123	100.000	0	0	0
2020/10/08	R214	04/11/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	R214	04/11/2021	12.46	Call	Bond Future	0.0000	0.0000	319.9300	0.3199	100.000	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/08	R248	05/11/2020	10.03	Call	Bond Future	1.4900	0.0015	1.6900	0.0017	13.423	0	0	0
2020/10/08	R248	05/11/2020	10.02	Put	Bond Future	13,243.0600	13.2431	12,876.4900	12.8765	(2.768)	0	0	0
2020/10/08	R248	05/11/2020			Bond Future	11.8503	76.6526	11.7919	77.0193	(0.493)	0.0000	0.0000	112,431
2020/10/08	R248	05/11/2020	10.04	Call	Bond Future	1.5900	0.0016	1.8000	0.0018	13.208	0	0	0
2020/10/08	R248	05/11/2020	10.04	Put	Bond Future	13,076.6800	13.0767	12,710.1400	12.7101	(2.803)	0	0	0
2020/10/08	R248	05/11/2020	11.00	Put	Bond Future	5,847.0400	5.8470	5,503.7500	5.5038	(5.871)	0	0	0
2020/10/08	R248	05/11/2020	11.00	Call	Bond Future	166.7900	0.1668	190.2500	0.1902	14.066	0	0	950
2020/10/08	R248	05/11/2020	10.00	Put	Bond Future	13,410.0000	13.4100	13,043.4100	13.0434	(2.734)	0	0	0
2020/10/08	R248	05/11/2020	10.00	Call	Bond Future	1.2300	0.0012	1.3900	0.0014	13.008	0	0	950
2020/10/08	R248	05/11/2020	10.03	Put	Bond Future	13,159.7900	13.1598	12,793.2400	12.7932	(2.785)	0	0	0
2020/10/08	R248	05/11/2020	10.02	Call	Bond Future	1.4000	0.0014	1.5800	0.0016	12.857	0	0	0
2020/10/08	R248	04/02/2021	10.75	Call	Bond Future	828.4100	0.8284	887.7500	0.8878	7.163	0	0	2,590
2020/10/08	R248	04/02/2021	10.47	Put	Bond Future	11,656.3700	11.6564	11,328.2300	11.3282	(2.815)	0	0	0
2020/10/08	R248	04/02/2021	10.46	Call	Bond Future	544.2900	0.5443	585.7600	0.5858	7.619	0	0	0
2020/10/08	R248	04/02/2021			Bond Future	12.0931	77.4126	12.0320	77.7827	(0.505)	0.0000	0.0000	0
2020/10/08	R248	04/02/2021	10.75	Put	Bond Future	9,811.1000	9.8111	9,500.2800	9.5003	(3.168)	0	0	0
2020/10/08	R248	04/02/2021	11.50	Put	Bond Future	5,902.4400	5.9024	5,656.3200	5.6563	(4.170)	0	0	0
2020/10/08	R248	04/02/2021	11.50	Call	Bond Future	2,162.5600	2.1626	2,286.6000	2.2866	5.736	0	0	2,590
2020/10/08	R248	04/02/2021	10.47	Call	Bond Future	552.6500	0.5527	594.6700	0.5947	7.603	0	0	0
2020/10/08	R248	04/02/2021	10.46	Put	Bond Future	11,725.5300	11.7255	11,396.8400	11.3968	(2.803)	0	0	0
2020/10/08	R248	04/02/2021	10.48	Call	Bond Future	561.1000	0.5611	603.6700	0.6037	7.587	0	0	0
2020/10/08	R248	04/02/2021	10.48	Put	Bond Future	11,587.4300	11.5874	11,259.8400	11.2598	(2.827)	0	0	0
2020/10/08	R248	06/05/2021	12.36	Call	Bond Future	4,775.0100	4.7750	4,967.4700	4.9675	4.031	0	0	0
2020/10/08	R248	06/05/2021			Bond Future	12.3273	73.8371	12.2634	74.2109	(0.518)	0.0000	0.0000	0
2020/10/08	R248	06/05/2021	12.34	Call	Bond Future	4,714.7800	4.7148	4,905.7500	4.9057	4.050	0	0	0
2020/10/08	R248	06/05/2021	12.34	Put	Bond Future	4,640.6500	4.6406	4,457.7700	4.4578	(3.941)	0	0	0
2020/10/08	R248	06/05/2021	12.36	Put	Bond Future	4,584.7900	4.5848	4,403.4000	4.4034	(3.956)	0	0	0
2020/10/08	R248	06/05/2021	12.35	Call	Bond Future	4,744.8600	4.7449	4,936.5800	4.9366	4.041	0	0	0
2020/10/08	R248	06/05/2021	12.35	Put	Bond Future	4,612.6400	4.6126	4,430.5100	4.4305	(3.948)	0	0	0
2020/10/08	R248	05/08/2021	12.51	Put	Bond Future	4,833.6600	4.8337	4,646.3200	4.6463	(3.876)	0	0	0
2020/10/08	R248	05/08/2021			Bond Future	12.5771	74.6505	12.5101	75.0284	(0.533)	0.0000	0.0000	0
2020/10/08	R248	05/08/2021	12.51	Call	Bond Future	4,455.3700	4.4554	4,645.8700	4.6459	4.276	0	0	0
2020/10/08	R248	05/08/2021	12.52	Call	Bond Future	4,483.9600	4.4840	4,675.2000	4.6752	4.265	0	0	0
2020/10/08	R248	05/08/2021	12.50	Put	Bond Future	4,861.8600	4.8619	4,673.7800	4.6738	(3.868)	0	0	0
2020/10/08	R248	05/08/2021	12.52	Put	Bond Future	4,805.6100	4.8056	4,619.0100	4.6190	(3.883)	0	0	0
2020/10/08	R248	05/08/2021	12.50	Call	Bond Future	4,426.8400	4.4268	4,616.6000	4.6166	4.287	0	0	0
2020/10/08	R248	04/11/2021	12.85	Call	Bond Future	0.0000	0.0000	415.6300	0.4156	100.000	0	0	0
2020/10/08	R248	04/11/2021			Bond Future	12.8400	12.8400	12.7734	71.3739	(0.518)	0.0000	0.0000	0
2020/10/08	R248	04/11/2021	12.83	Call	Bond Future	0.0000	0.0000	307.4900	0.3075	100.000	0	0	0
2020/10/08	R248	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	R248	04/11/2021	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/08	R248	04/11/2021	12.84	Call	Bond Future	0.0000	0.0000	361.6000	0.3616	100.000	0	0	0
2020/10/08	R248	04/11/2021	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**1252958**