



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 17/11/2020 TO 17/11/2020

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
2020/11/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	2025	04/02/2021		Bond Future	146.4279	146.4279	146.4655	146.4655	0.026	0.0000	0.0000	3,176
2020/11/17	2025	06/05/2021		Bond Future	148.0151	148.0151	148.0455	148.0455	0.021	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/17	2025	05/08/2021			Bond Future	148.1256	148.1256	148.1524	148.1524	0.018	0.0000	0.0000	0
2020/11/17	2025	04/11/2021			Bond Future	149.7516	149.7516	149.7764	149.7764	0.017	0.0000	0.0000	0
2020/11/17	2029	04/02/2021			Bond Future	103.4399	103.4399	103.4492	103.4492	0.009	0.0000	0.0000	2,232
2020/11/17	2029	06/05/2021			Bond Future	103.4233	103.4233	103.4275	103.4275	0.004	0.0000	0.0000	0
2020/11/17	2029	05/08/2021			Bond Future	104.5684	104.5684	104.5698	104.5698	0.001	0.0000	0.0000	0
2020/11/17	2029	04/11/2021			Bond Future	104.5678	104.5678	104.5676	104.5676	0.000	0.0000	0.0000	0
2020/11/17	2030	04/02/2021	9.16	Call	Bond Future	2,717.7200	2.7177	2,607.9400	2.6079	(4.039)	0	0	0
2020/11/17	2030	04/02/2021	9.16	Put	Bond Future	1,685.8500	1.6859	1,742.0500	1.7421	3.334	0	0	0
2020/11/17	2030	04/02/2021	9.15	Call	Bond Future	2,683.9900	2.6840	2,574.8800	2.5749	(4.065)	0	0	0
2020/11/17	2030	04/02/2021	9.15	Put	Bond Future	1,709.6800	1.7097	1,766.5500	1.7666	3.326	0	0	0
2020/11/17	2030	04/02/2021	8.36	Put	Bond Future	4,467.2900	4.4673	4,582.8400	4.5828	2.587	0	0	0
2020/11/17	2030	04/02/2021	8.36	Call	Bond Future	744.8600	0.7449	694.4300	0.6944	(6.770)	0	0	800
2020/11/17	2030	04/02/2021	9.12	Put	Bond Future	1,782.7300	1.7827	1,841.6300	1.8416	3.304	0	0	0
2020/11/17	2030	04/02/2021	9.12	Call	Bond Future	2,584.0800	2.5841	2,477.0000	2.4770	(4.144)	0	0	1,000
2020/11/17	2030	04/02/2021	9.20	Put	Bond Future	1,593.0600	1.5931	1,646.6200	1.6466	3.362	0	0	0
2020/11/17	2030	04/02/2021	9.20	Call	Bond Future	2,854.7100	2.8547	2,742.2900	2.7423	(3.938)	0	0	1,600
2020/11/17	2030	04/02/2021	8.20	Put	Bond Future	5,237.4300	5.2374	5,363.8800	5.3639	2.414	0	0	0
2020/11/17	2030	04/02/2021			Bond Future	8.9819	94.2311	9.0104	94.0651	0.317	0.0000	0.0000	110,663
2020/11/17	2030	04/02/2021	9.17	Call	Bond Future	2,751.6500	2.7517	2,641.2100	2.6412	(4.014)	0	0	0
2020/11/17	2030	04/02/2021	9.17	Put	Bond Future	1,662.2700	1.6623	1,717.8100	1.7178	3.341	0	0	0
2020/11/17	2030	04/02/2021	8.86	Put	Bond Future	2,520.0900	2.5201	2,597.7700	2.5978	3.082	0	0	0
2020/11/17	2030	04/02/2021	8.86	Call	Bond Future	1,804.8700	1.8049	1,716.5700	1.7166	(4.892)	0	0	800
2020/11/17	2030	04/02/2021	10.20	Call	Bond Future	7,102.8500	7.1028	6,948.5800	6.9486	(2.172)	0	0	0
2020/11/17	2030	04/02/2021	10.20	Put	Bond Future	329.1000	0.3291	340.8100	0.3408	3.558	0	0	1,800
2020/11/17	2030	04/02/2021	8.37	Put	Bond Future	4,421.5300	4.4215	4,536.3600	4.5364	2.597	0	0	0
2020/11/17	2030	04/02/2021	8.37	Call	Bond Future	760.4400	0.7604	709.2900	0.7093	(6.726)	0	0	1,000
2020/11/17	2030	04/02/2021	8.20	Call	Bond Future	526.7700	0.5268	487.2400	0.4872	(7.504)	0	0	1,600
2020/11/17	2030	04/02/2021	9.30	Call	Bond Future	3,214.2400	3.2142	3,095.5300	3.0955	(3.693)	0	0	0
2020/11/17	2030	04/02/2021	9.30	Put	Bond Future	1,381.3500	1.3813	1,428.6200	1.4286	3.422	0	0	2,000
2020/11/17	2030	04/02/2021	9.35	Call	Bond Future	3,402.5900	3.4026	3,280.9100	3.2809	(3.576)	0	0	0
2020/11/17	2030	04/02/2021	9.35	Put	Bond Future	1,285.7900	1.2858	1,330.0900	1.3301	3.445	0	0	2,000
2020/11/17	2030	06/05/2021	10.04	Call	Bond Future	6,016.3000	6.0163	5,881.1900	5.8812	(2.246)	0	0	0
2020/11/17	2030	06/05/2021	10.04	Put	Bond Future	1,297.5000	1.2975	1,335.0900	1.3351	2.897	0	0	0
2020/11/17	2030	06/05/2021	9.15	Put	Bond Future	3,048.1100	3.0481	3,125.2300	3.1252	2.530	0	0	0
2020/11/17	2030	06/05/2021	9.15	Call	Bond Future	2,900.6500	2.9006	2,805.0700	2.8051	(3.295)	0	0	0
2020/11/17	2030	06/05/2021	9.92	Call	Bond Future	5,539.2000	5.5392	5,408.3100	5.4083	(2.363)	0	0	0
2020/11/17	2030	06/05/2021	7.97	Call	Bond Future	639.4300	0.6394	604.7300	0.6047	(5.427)	0	0	700
2020/11/17	2030	06/05/2021	9.27	Put	Bond Future	2,725.5700	2.7256	2,796.4400	2.7964	2.600	0	0	0
2020/11/17	2030	06/05/2021	9.27	Call	Bond Future	3,254.1400	3.2541	3,152.3100	3.1523	(3.129)	0	0	300
2020/11/17	2030	06/05/2021	10.95	Call	Bond Future	9,785.3100	9.7853	9,626.7100	9.6267	(1.621)	0	0	0
2020/11/17	2030	06/05/2021	10.95	Put	Bond Future	427.0400	0.4270	441.1400	0.4411	3.302	0	0	300
2020/11/17	2030	06/05/2021	11.70	Call	Bond Future	13,081.1400	13.0811	12,913.4100	12.9134	(1.282)	0	0	0
2020/11/17	2030	06/05/2021	11.70	Put	Bond Future	136.4200	0.1364	141.3900	0.1414	3.643	0	0	0
2020/11/17	2030	06/05/2021	11.69	Call	Bond Future	13,036.9200	13.0369	12,869.2600	12.8693	(1.286)	0	0	0
2020/11/17	2030	06/05/2021	11.69	Put	Bond Future	138.6800	0.1387	143.7200	0.1437	3.634	0	0	0
2020/11/17	2030	06/05/2021			Bond Future	9.1761	95.2305	9.2067	95.0578	0.334	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/17	2030	06/05/2021	10.74	Call	Bond Future	8,886.2300	8.8862	8,731.7300	8.7317	(1.739)	0	0	0
2020/11/17	2030	06/05/2021	10.74	Put	Bond Future	569.8100	0.5698	588.0100	0.5880	3.194	0	0	0
2020/11/17	2030	06/05/2021	9.92	Put	Bond Future	1,457.0000	1.4570	1,498.8100	1.4988	2.870	0	0	700
2020/11/17	2030	06/05/2021	9.22	Call	Bond Future	3,103.9900	3.1040	3,004.7500	3.0048	(3.197)	0	0	0
2020/11/17	2030	06/05/2021	9.22	Put	Bond Future	2,856.3300	2.8563	2,929.7900	2.9298	2.572	0	0	700
2020/11/17	2030	06/05/2021	7.97	Put	Bond Future	7,785.5600	7.7856	7,923.5600	7.9236	1.773	0	0	0
2020/11/17	2030	06/05/2021	8.77	Put	Bond Future	4,254.0100	4.2540	4,351.9000	4.3519	2.301	0	0	0
2020/11/17	2030	06/05/2021	8.77	Call	Bond Future	1,923.3300	1.9233	1,848.5200	1.8485	(3.890)	0	0	300
2020/11/17	2030	06/05/2021	11.71	Call	Bond Future	13,125.3600	13.1254	12,957.5500	12.9576	(1.279)	0	0	0
2020/11/17	2030	06/05/2021	11.71	Put	Bond Future	134.2000	0.1342	139.0900	0.1391	3.644	0	0	0
2020/11/17	2030	05/08/2021	9.45	Call	Bond Future	3,710.9600	3.7110	3,610.2500	3.6102	(2.714)	0	0	600
2020/11/17	2030	05/08/2021	12.10	Call	Bond Future	13,639.8300	13.6398	13,471.3700	13.4714	(1.235)	0	0	0
2020/11/17	2030	05/08/2021	12.10	Put	Bond Future	258.0200	0.2580	266.5800	0.2666	3.318	0	0	600
2020/11/17	2030	05/08/2021	10.42	Call	Bond Future	7,020.3100	7.0203	6,884.2000	6.8842	(1.939)	0	0	0
2020/11/17	2030	05/08/2021	10.42	Put	Bond Future	1,596.4400	1.5964	1,637.3500	1.6374	2.563	0	0	0
2020/11/17	2030	05/08/2021	10.41	Call	Bond Future	6,982.0700	6.9821	6,846.2400	6.8462	(1.945)	0	0	0
2020/11/17	2030	05/08/2021	10.41	Put	Bond Future	1,608.6500	1.6087	1,649.8400	1.6498	2.561	0	0	0
2020/11/17	2030	05/08/2021			Bond Future	9.3861	92.2570	9.4186	92.0799	0.346	0.0000	0.0000	0
2020/11/17	2030	05/08/2021	8.95	Put	Bond Future	4,833.3100	4.8333	4,932.2200	4.9322	2.046	0	0	0
2020/11/17	2030	05/08/2021	8.95	Call	Bond Future	2,414.3200	2.4143	2,336.2100	2.3362	(3.235)	0	0	600
2020/11/17	2030	05/08/2021	9.45	Put	Bond Future	3,363.1200	3.3631	3,439.4300	3.4394	2.269	0	0	0
2020/11/17	2030	05/08/2021	10.43	Call	Bond Future	7,058.8600	7.0589	6,922.4600	6.9225	(1.932)	0	0	0
2020/11/17	2030	05/08/2021	10.43	Put	Bond Future	1,584.5800	1.5846	1,625.2000	1.6252	2.563	0	0	0
2020/11/17	2030	04/11/2021	10.60	Call	Bond Future	7,000.7200	7.0007	6,866.9600	6.8670	(1.911)	0	0	0
2020/11/17	2030	04/11/2021	10.60	Put	Bond Future	1,881.3500	1.8813	1,928.0200	1.9280	2.481	0	0	0
2020/11/17	2030	04/11/2021	10.59	Put	Bond Future	1,893.6700	1.8937	1,940.6200	1.9406	2.479	0	0	0
2020/11/17	2030	04/11/2021			Bond Future	9.5931	93.2492	9.6273	93.0688	0.357	0.0000	0.0000	0
2020/11/17	2030	04/11/2021	10.61	Call	Bond Future	7,037.4400	7.0374	6,903.4000	6.9034	(1.905)	0	0	0
2020/11/17	2030	04/11/2021	10.61	Put	Bond Future	1,869.1100	1.8691	1,915.5000	1.9155	2.482	0	0	0
2020/11/17	2030	04/11/2021	10.59	Call	Bond Future	6,964.0500	6.9640	6,830.5700	6.8306	(1.917)	0	0	0
2020/11/17	2032	04/02/2021	9.63	Call	Bond Future	1,348.1200	1.3481	1,265.2500	1.2653	(6.147)	0	0	0
2020/11/17	2032	04/02/2021	9.63	Put	Bond Future	3,914.9500	3.9150	4,034.6700	4.0347	3.058	0	0	0
2020/11/17	2032	04/02/2021	9.29	Put	Bond Future	5,467.5300	5.4675	5,615.6500	5.6157	2.709	0	0	0
2020/11/17	2032	04/02/2021	9.29	Call	Bond Future	719.9800	0.7200	665.5100	0.6655	(7.565)	0	0	800
2020/11/17	2032	04/02/2021	10.82	Call	Bond Future	5,455.9500	5.4560	5,288.0300	5.2880	(3.078)	0	0	0
2020/11/17	2032	04/02/2021	10.82	Put	Bond Future	916.6100	0.9166	951.2800	0.9513	3.782	0	0	800
2020/11/17	2032	04/02/2021			Bond Future	10.0447	91.1025	10.0781	90.8999	0.333	0.0000	0.0000	119,826
2020/11/17	2032	04/02/2021	9.62	Call	Bond Future	1,325.8900	1.3259	1,243.8900	1.2439	(6.185)	0	0	0
2020/11/17	2032	04/02/2021	9.62	Put	Bond Future	3,955.8600	3.9559	4,076.4500	4.0764	3.048	0	0	0
2020/11/17	2032	04/02/2021	9.61	Call	Bond Future	1,304.0400	1.3040	1,222.9000	1.2229	(6.222)	0	0	0
2020/11/17	2032	04/02/2021	9.61	Put	Bond Future	3,997.2100	3.9972	4,118.6600	4.1187	3.038	0	0	0
2020/11/17	2032	04/02/2021	8.79	Put	Bond Future	8,321.0100	8.3210	8,500.0900	8.5001	2.152	0	0	0
2020/11/17	2032	04/02/2021	8.79	Call	Bond Future	236.0700	0.2361	212.5600	0.2126	(9.959)	0	0	800
2020/11/17	2032	06/05/2021	12.57	Call	Bond Future	12,583.9300	12.5839	12,386.0100	12.3860	(1.573)	0	0	0
2020/11/17	2032	06/05/2021	12.12	Call	Bond Future	10,635.9100	10.6359	10,445.7600	10.4458	(1.788)	0	0	0
2020/11/17	2032	06/05/2021	12.12	Put	Bond Future	552.4200	0.5524	571.6000	0.5716	3.472	0	0	0
2020/11/17	2032	06/05/2021			Bond Future	10.2571	87.9234	10.2927	87.7141	0.347	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/17	2032	06/05/2021	12.57	Put	Bond Future	309.1400	0.3091	320.5500	0.3205	3.691	0	0	736
2020/11/17	2032	06/05/2021	10.33	Put	Bond Future	3,222.7600	3.2228	3,310.1800	3.3102	2.713	0	0	0
2020/11/17	2032	06/05/2021	10.33	Call	Bond Future	3,650.4400	3.6504	3,528.5300	3.5285	(3.340)	0	0	736
2020/11/17	2032	06/05/2021	12.11	Call	Bond Future	10,593.0800	10.5931	10,403.1400	10.4031	(1.793)	0	0	0
2020/11/17	2032	06/05/2021	12.11	Put	Bond Future	559.2900	0.5593	578.6800	0.5787	3.467	0	0	0
2020/11/17	2032	06/05/2021	12.10	Call	Bond Future	10,550.2600	10.5503	10,360.5400	10.3605	(1.798)	0	0	0
2020/11/17	2032	06/05/2021	12.10	Put	Bond Future	566.2300	0.5662	585.8400	0.5858	3.463	0	0	0
2020/11/17	2032	05/08/2021	11.37	Call	Bond Future	7,107.0400	7.1070	6,950.8700	6.9509	(2.197)	0	0	0
2020/11/17	2032	05/08/2021	11.37	Put	Bond Future	2,228.9100	2.2289	2,286.7600	2.2868	2.595	0	0	0
2020/11/17	2032	05/08/2021			Bond Future	10.4803	88.8763	10.5178	88.6622	0.359	0.0000	0.0000	0
2020/11/17	2032	05/08/2021	11.35	Call	Bond Future	7,030.8100	7.0308	6,875.3400	6.8753	(2.211)	0	0	0
2020/11/17	2032	05/08/2021	11.35	Put	Bond Future	2,258.1100	2.2581	2,316.6600	2.3167	2.593	0	0	0
2020/11/17	2032	05/08/2021	11.36	Call	Bond Future	7,068.9000	7.0689	6,913.0800	6.9131	(2.204)	0	0	0
2020/11/17	2032	05/08/2021	11.36	Put	Bond Future	2,243.4600	2.2435	2,301.6600	2.3017	2.594	0	0	0
2020/11/17	2032	04/11/2021	11.71	Put	Bond Future	2,363.9800	2.3640	2,423.4700	2.4235	2.517	0	0	0
2020/11/17	2032	04/11/2021	11.69	Call	Bond Future	7,580.7000	7.5807	7,423.0800	7.4231	(2.079)	0	0	0
2020/11/17	2032	04/11/2021	11.70	Call	Bond Future	7,617.5700	7.6176	7,459.6300	7.4596	(2.073)	0	0	0
2020/11/17	2032	04/11/2021			Bond Future	10.7102	85.6872	10.7496	85.4695	0.368	0.0000	0.0000	0
2020/11/17	2032	04/11/2021	11.71	Call	Bond Future	7,654.4700	7.6545	7,496.2300	7.4962	(2.067)	0	0	0
2020/11/17	2032	04/11/2021	11.69	Put	Bond Future	2,391.5500	2.3916	2,451.6600	2.4517	2.513	0	0	0
2020/11/17	2032	04/11/2021	11.70	Put	Bond Future	2,377.7300	2.3777	2,437.5200	2.4375	2.515	0	0	0
2020/11/17	2033	04/02/2021			Bond Future	97.3144	97.3144	97.3248	97.3248	0.011	0.0000	0.0000	7,616
2020/11/17	2033	06/05/2021			Bond Future	97.1554	97.1554	97.1609	97.1609	0.006	0.0000	0.0000	0
2020/11/17	2033	05/08/2021			Bond Future	98.2310	98.2310	98.2340	98.2340	0.003	0.0000	0.0000	0
2020/11/17	2033	04/11/2021			Bond Future	98.0868	98.0868	98.0882	98.0882	0.001	0.0000	0.0000	0
2020/11/17	2037	04/02/2021	13.73	Call	Bond Future	14,728.7700	14.7288	14,324.7100	14.3247	(2.743)	0	0	0
2020/11/17	2037	04/02/2021	13.73	Put	Bond Future	36.5700	0.0366	40.7000	0.0407	11.293	0	0	300
2020/11/17	2037	04/02/2021	10.85	Call	Bond Future	2,134.1400	2.1341	1,940.5000	1.9405	(9.073)	0	0	0
2020/11/17	2037	04/02/2021	10.85	Put	Bond Future	3,314.9500	3.3150	3,529.5000	3.5295	6.472	0	0	72
2020/11/17	2037	04/02/2021	10.35	Call	Bond Future	948.6800	0.9487	835.6400	0.8356	(11.916)	0	0	0
2020/11/17	2037	04/02/2021	10.35	Put	Bond Future	5,474.9900	5.4750	5,770.1400	5.7701	5.391	0	0	72
2020/11/17	2037	04/02/2021	10.28	Call	Bond Future	826.1600	0.8262	723.7400	0.7237	(12.397)	0	0	0
2020/11/17	2037	04/02/2021	10.28	Put	Bond Future	5,837.1000	5.8371	6,142.8700	6.1429	5.238	0	0	0
2020/11/17	2037	04/02/2021	11.90	Call	Bond Future	6,199.0800	6.1991	5,869.4200	5.8694	(5.318)	0	0	0
2020/11/17	2037	04/02/2021	10.27	Call	Bond Future	809.4900	0.8095	708.5600	0.7086	(12.468)	0	0	0
2020/11/17	2037	04/02/2021	10.27	Put	Bond Future	5,890.0000	5.8900	6,197.2600	6.1973	5.217	0	0	0
2020/11/17	2037	04/02/2021			Bond Future	11.0339	81.3711	11.0984	80.9629	0.585	0.0000	0.0000	129,306
2020/11/17	2037	04/02/2021	11.97	Put	Bond Future	892.3200	0.8923	965.0100	0.9650	8.146	0	0	0
2020/11/17	2037	04/02/2021	11.97	Call	Bond Future	6,521.4800	6.5215	6,185.9800	6.1860	(5.145)	0	0	300
2020/11/17	2037	04/02/2021	9.65	Put	Bond Future	9,766.3300	9.7663	10,140.4500	10.1404	3.831	0	0	0
2020/11/17	2037	04/02/2021	9.65	Call	Bond Future	203.5800	0.2036	169.5100	0.1695	(16.735)	0	0	72
2020/11/17	2037	04/02/2021	10.29	Call	Bond Future	842.9400	0.8429	739.0200	0.7390	(12.328)	0	0	0
2020/11/17	2037	04/02/2021	10.29	Put	Bond Future	5,784.4000	5.7844	6,088.6700	6.0887	5.260	0	0	0
2020/11/17	2037	04/02/2021	11.90	Put	Bond Future	969.7800	0.9698	1,048.3100	1.0483	8.098	0	0	240
2020/11/17	2037	04/02/2021	10.48	Put	Bond Future	4,842.9400	4.8429	5,117.5900	5.1176	5.671	0	0	0
2020/11/17	2037	04/02/2021	10.48	Call	Bond Future	1,205.8700	1.2059	1,072.3300	1.0723	(11.074)	0	0	240

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/17	2037	06/05/2021	12.42	Call	Bond Future	8,233.7200	8.2337	7,906.2000	7.9062	(3.978)	0	0	0
2020/11/17	2037	06/05/2021	12.43	Call	Bond Future	8,272.9800	8.2730	7,944.7800	7.9448	(3.967)	0	0	0
2020/11/17	2037	06/05/2021	12.44	Put	Bond Future	1,470.6500	1.4706	1,558.6200	1.5586	5.982	0	0	0
2020/11/17	2037	06/05/2021			Bond Future	11.2522	82.2344	11.3200	81.8176	0.603	0.0000	0.0000	0
2020/11/17	2037	06/05/2021	12.42	Put	Bond Future	1,499.6700	1.4997	1,589.0100	1.5890	5.957	0	0	0
2020/11/17	2037	06/05/2021	12.43	Put	Bond Future	1,485.1000	1.4851	1,573.7600	1.5738	5.970	0	0	0
2020/11/17	2037	06/05/2021	12.44	Call	Bond Future	8,312.3100	8.3123	7,983.4200	7.9834	(3.957)	0	0	0
2020/11/17	2037	05/08/2021	12.26	Put	Bond Future	2,792.2900	2.7923	2,924.2600	2.9243	4.726	0	0	0
2020/11/17	2037	05/08/2021	12.27	Call	Bond Future	7,255.1700	7.2552	6,962.8800	6.9629	(4.029)	0	0	0
2020/11/17	2037	05/08/2021	12.27	Put	Bond Future	2,775.7900	2.7758	2,907.0800	2.9071	4.730	0	0	0
2020/11/17	2037	05/08/2021	12.28	Call	Bond Future	7,293.1200	7.2931	7,000.1500	7.0001	(4.017)	0	0	0
2020/11/17	2037	05/08/2021			Bond Future	11.4860	78.8699	11.5572	78.4463	0.620	0.0000	0.0000	0
2020/11/17	2037	05/08/2021	12.26	Call	Bond Future	7,217.0200	7.2170	6,925.4100	6.9254	(4.041)	0	0	0
2020/11/17	2037	05/08/2021	12.28	Put	Bond Future	2,759.1600	2.7592	2,889.7700	2.8898	4.734	0	0	0
2020/11/17	2037	04/11/2021	12.82	Put	Bond Future	2,590.7000	2.5907	2,710.3200	2.7103	4.617	0	0	0
2020/11/17	2037	04/11/2021	12.83	Call	Bond Future	8,658.7300	8.6587	8,348.3700	8.3484	(3.584)	0	0	0
2020/11/17	2037	04/11/2021			Bond Future	11.7133	79.7184	11.7876	79.2890	0.635	0.0000	0.0000	0
2020/11/17	2037	04/11/2021	12.81	Call	Bond Future	8,591.8200	8.5918	8,282.6700	8.2827	(3.598)	0	0	0
2020/11/17	2037	04/11/2021	12.81	Put	Bond Future	2,608.5100	2.6085	2,728.7300	2.7287	4.609	0	0	0
2020/11/17	2037	04/11/2021	12.82	Call	Bond Future	8,625.2500	8.6252	8,315.5000	8.3155	(3.591)	0	0	0
2020/11/17	2037	04/11/2021	12.83	Put	Bond Future	2,572.9900	2.5730	2,692.0000	2.6920	4.625	0	0	0
2020/11/17	2038	04/02/2021			Bond Future	107.6227	107.6227	107.3450	107.3450	(0.258)	0.0000	0.0000	9,468
2020/11/17	2038	06/05/2021			Bond Future	108.7895	108.7895	108.5031	108.5031	(0.263)	0.0000	0.0000	0
2020/11/17	2038	05/08/2021			Bond Future	108.2748	108.2748	107.9824	107.9824	(0.270)	0.0000	0.0000	0
2020/11/17	2038	04/11/2021			Bond Future	109.4635	109.4635	109.1662	109.1662	(0.272)	0.0000	0.0000	0
2020/11/17	2040	04/02/2021	10.42	Call	Bond Future	751.8300	0.7518	615.3100	0.6153	(18.158)	0	0	0
2020/11/17	2040	04/02/2021	10.42	Put	Bond Future	6,418.2100	6.4182	6,918.5800	6.9186	7.796	0	0	0
2020/11/17	2040	04/02/2021	9.57	Put	Bond Future	12,444.4600	12.4445	13,060.1200	13.0601	4.947	0	0	0
2020/11/17	2040	04/02/2021	9.57	Call	Bond Future	78.6000	0.0786	57.3700	0.0574	(27.010)	0	0	800
2020/11/17	2040	04/02/2021	10.07	Put	Bond Future	8,643.9700	8.6440	9,211.9400	9.2119	6.571	0	0	0
2020/11/17	2040	04/02/2021	9.49	Put	Bond Future	13,098.5700	13.0986	13,718.3400	13.7183	4.732	0	0	0
2020/11/17	2040	04/02/2021	9.49	Call	Bond Future	61.6200	0.0616	44.5000	0.0445	(27.783)	0	0	500
2020/11/17	2040	04/02/2021			Bond Future	11.2226	82.9075	11.3184	82.2706	0.853	0.0000	0.0000	76,285
2020/11/17	2040	04/02/2021	10.41	Call	Bond Future	735.2900	0.7353	601.0000	0.6010	(18.264)	0	0	0
2020/11/17	2040	04/02/2021	10.41	Put	Bond Future	6,476.1300	6.4761	6,978.7300	6.9787	7.761	0	0	0
2020/11/17	2040	04/02/2021	10.40	Call	Bond Future	718.9800	0.7190	586.9300	0.5869	(18.366)	0	0	0
2020/11/17	2040	04/02/2021	10.40	Put	Bond Future	6,534.3800	6.5344	7,039.2200	7.0392	7.726	0	0	0
2020/11/17	2040	04/02/2021	10.07	Call	Bond Future	311.4200	0.3114	242.5000	0.2425	(22.131)	0	0	800
2020/11/17	2040	04/02/2021	11.74	Call	Bond Future	4,895.6700	4.8957	4,447.4000	4.4474	(9.156)	0	0	0
2020/11/17	2040	04/02/2021	11.74	Put	Bond Future	1,545.7100	1.5457	1,734.3300	1.7343	12.203	0	0	800
2020/11/17	2040	04/02/2021	10.24	Put	Bond Future	7,512.1100	7.5121	8,050.3400	8.0503	7.165	0	0	0
2020/11/17	2040	04/02/2021	10.24	Call	Bond Future	490.1500	0.4902	391.4900	0.3915	(20.129)	0	0	500
2020/11/17	2040	04/02/2021	11.57	Call	Bond Future	4,157.0300	4.1570	3,742.2300	3.7422	(9.978)	0	0	0
2020/11/17	2040	04/02/2021	11.57	Put	Bond Future	1,883.1800	1.8832	2,105.2700	2.1053	11.793	0	0	500
2020/11/17	2040	06/05/2021	10.83	Put	Bond Future	6,347.9100	6.3479	6,760.2400	6.7602	6.496	0	0	0
2020/11/17	2040	06/05/2021	10.83	Call	Bond Future	2,230.5500	2.2306	1,994.8800	1.9949	(10.566)	0	0	300

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/17	2040	06/05/2021	11.58	Put	Bond Future	3,608.1800	3.6082	3,889.9300	3.8899	7.809	0	0	0
2020/11/17	2040	06/05/2021	11.58	Call	Bond Future	4,513.1000	4.5131	4,146.8500	4.1469	(8.115)	0	0	300
2020/11/17	2040	06/05/2021	12.44	Call	Bond Future	7,924.7000	7.9247	7,440.3100	7.4403	(6.112)	0	0	0
2020/11/17	2040	06/05/2021	12.44	Put	Bond Future	1,823.9100	1.8239	1,987.5200	1.9875	8.970	0	0	0
2020/11/17	2040	06/05/2021			Bond Future	11.4394	83.7872	11.5398	83.1392	0.878	0.0000	0.0000	0
2020/11/17	2040	06/05/2021	13.38	Call	Bond Future	11,871.2000	11.8712	11,299.3700	11.2994	(4.817)	0	0	0
2020/11/17	2040	06/05/2021	13.38	Put	Bond Future	695.0900	0.6951	771.2600	0.7713	10.958	0	0	300
2020/11/17	2040	06/05/2021	12.43	Call	Bond Future	7,884.8600	7.8849	7,401.6400	7.4016	(6.128)	0	0	0
2020/11/17	2040	06/05/2021	12.43	Put	Bond Future	1,841.3100	1.8413	2,006.0900	2.0061	8.949	0	0	0
2020/11/17	2040	06/05/2021	12.42	Call	Bond Future	7,845.0900	7.8451	7,363.0500	7.3630	(6.144)	0	0	0
2020/11/17	2040	06/05/2021	12.42	Put	Bond Future	1,858.8400	1.8588	2,024.8000	2.0248	8.928	0	0	0
2020/11/17	2040	05/08/2021	11.05	Put	Bond Future	7,050.2500	7.0502	7,447.4900	7.4475	5.634	0	0	0
2020/11/17	2040	05/08/2021	11.05	Call	Bond Future	2,984.5100	2.9845	2,724.4800	2.7245	(8.713)	0	0	900
2020/11/17	2040	05/08/2021	12.48	Call	Bond Future	7,755.4800	7.7555	7,305.7000	7.3057	(5.800)	0	0	0
2020/11/17	2040	05/08/2021	12.49	Put	Bond Future	2,906.3900	2.9064	3,112.8400	3.1128	7.103	0	0	0
2020/11/17	2040	05/08/2021	12.47	Call	Bond Future	7,715.8700	7.7159	7,267.1400	7.2671	(5.816)	0	0	0
2020/11/17	2040	05/08/2021			Bond Future	11.6715	80.1892	11.7768	79.5319	0.902	0.0000	0.0000	0
2020/11/17	2040	05/08/2021	11.55	Put	Bond Future	5,182.8500	5.1828	5,506.9300	5.5069	6.253	0	0	0
2020/11/17	2040	05/08/2021	11.55	Call	Bond Future	4,413.1300	4.4131	4,079.9400	4.0799	(7.550)	0	0	900
2020/11/17	2040	05/08/2021	14.80	Call	Bond Future	16,720.6900	16.7207	16,106.5300	16.1065	(3.673)	0	0	0
2020/11/17	2040	05/08/2021	14.80	Put	Bond Future	406.9100	0.4069	450.0200	0.4500	10.594	0	0	900
2020/11/17	2040	05/08/2021	12.48	Put	Bond Future	2,923.5100	2.9235	3,131.0000	3.1310	7.097	0	0	0
2020/11/17	2040	05/08/2021	12.49	Call	Bond Future	7,795.1200	7.7951	7,344.3000	7.3443	(5.783)	0	0	0
2020/11/17	2040	05/08/2021	12.47	Put	Bond Future	2,940.7300	2.9407	3,149.2700	3.1493	7.091	0	0	0
2020/11/17	2040	04/11/2021	12.90	Call	Bond Future	8,645.9200	8.6459	8,180.0100	8.1800	(5.389)	0	0	0
2020/11/17	2040	04/11/2021	12.90	Put	Bond Future	2,894.0000	2.8940	3,093.7400	3.0937	6.902	0	0	0
2020/11/17	2040	04/11/2021	12.89	Call	Bond Future	8,611.6400	8.6116	8,146.7200	8.1467	(5.399)	0	0	0
2020/11/17	2040	04/11/2021	12.89	Put	Bond Future	2,913.6300	2.9136	3,114.3600	3.1144	6.889	0	0	0
2020/11/17	2040	04/11/2021			Bond Future	11.8968	81.0519	12.0067	80.3863	0.924	0.0000	0.0000	0
2020/11/17	2040	04/11/2021	12.91	Call	Bond Future	8,680.2400	8.6802	8,213.3600	8.2134	(5.379)	0	0	0
2020/11/17	2040	04/11/2021	12.91	Put	Bond Future	2,874.4800	2.8745	3,073.2500	3.0732	6.915	0	0	0
2020/11/17	2044	04/02/2021	10.36	Put	Bond Future	7,577.5000	7.5775	8,025.1600	8.0252	5.908	0	0	0
2020/11/17	2044	04/02/2021	10.37	Call	Bond Future	486.3000	0.4863	401.7700	0.4018	(17.382)	0	0	0
2020/11/17	2044	04/02/2021	10.35	Put	Bond Future	7,642.4600	7.6425	8,091.7400	8.0917	5.879	0	0	0
2020/11/17	2044	04/02/2021	10.04	Put	Bond Future	9,835.5400	9.8355	10,322.8500	10.3229	4.955	0	0	0
2020/11/17	2044	04/02/2021	10.04	Call	Bond Future	213.0300	0.2130	169.7900	0.1698	(20.298)	0	0	0
2020/11/17	2044	04/02/2021	10.84	Call	Bond Future	1,325.8200	1.3258	1,150.1200	1.1501	(13.252)	0	0	0
2020/11/17	2044	04/02/2021			Bond Future	11.3534	79.0947	11.4337	78.5642	0.707	0.0000	0.0000	39,045
2020/11/17	2044	04/02/2021	10.36	Call	Bond Future	474.1300	0.4741	391.2400	0.3912	(17.483)	0	0	0
2020/11/17	2044	04/02/2021	10.37	Put	Bond Future	7,512.8700	7.5129	7,958.8900	7.9589	5.937	0	0	0
2020/11/17	2044	04/02/2021	10.35	Call	Bond Future	462.1800	0.4622	380.9100	0.3809	(17.584)	0	0	0
2020/11/17	2044	04/02/2021	9.66	Put	Bond Future	12,850.1300	12.8501	13,363.2500	13.3633	3.993	0	0	0
2020/11/17	2044	04/02/2021	9.66	Call	Bond Future	74.1300	0.0741	56.7000	0.0567	(23.513)	0	0	265
2020/11/17	2044	04/02/2021	10.84	Put	Bond Future	4,868.0700	4.8681	5,222.9200	5.2229	7.289	0	0	265
2020/11/17	2044	04/02/2021	10.29	Call	Bond Future	395.1400	0.3951	323.2200	0.3232	(18.201)	0	0	0
2020/11/17	2044	04/02/2021	10.29	Put	Bond Future	8,039.3200	8.0393	8,497.9500	8.4979	5.705	0	0	265
2020/11/17	2044	06/05/2021	11.79	Call	Bond Future	4,797.2900	4.7973	4,477.2400	4.4772	(6.671)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/17	2044	06/05/2021	11.79	Put	Bond Future	3,374.0200	3.3740	3,594.3200	3.5943	6.529	0	0	3,100
2020/11/17	2044	06/05/2021	11.10	Call	Bond Future	2,609.5400	2.6095	2,387.7400	2.3877	(8.500)	0	0	0
2020/11/17	2044	06/05/2021	12.50	Call	Bond Future	7,627.8800	7.6279	7,228.9900	7.2290	(5.229)	0	0	0
2020/11/17	2044	06/05/2021	12.50	Put	Bond Future	1,986.0600	1.9861	2,127.5200	2.1275	7.123	0	0	3,100
2020/11/17	2044	06/05/2021	12.43	Call	Bond Future	7,333.7300	7.3337	6,941.3300	6.9413	(5.351)	0	0	0
2020/11/17	2044	06/05/2021	12.43	Put	Bond Future	2,089.6300	2.0896	2,237.5800	2.2376	7.080	0	0	0
2020/11/17	2044	06/05/2021	11.40	Call	Bond Future	3,487.7000	3.4877	3,221.5500	3.2215	(7.631)	0	0	0
2020/11/17	2044	06/05/2021	11.40	Put	Bond Future	4,566.7800	4.5668	4,840.9800	4.8410	6.004	0	0	3,100
2020/11/17	2044	06/05/2021	12.44	Call	Bond Future	7,375.6800	7.3757	6,982.3500	6.9824	(5.333)	0	0	0
2020/11/17	2044	06/05/2021	12.44	Put	Bond Future	2,074.5300	2.0745	2,221.5500	2.2216	7.087	0	0	0
2020/11/17	2044	06/05/2021			Bond Future	11.5655	79.9339	11.6499	79.3936	0.730	0.0000	0.0000	0
2020/11/17	2044	06/05/2021	11.90	Call	Bond Future	5,205.6400	5.2056	4,871.5100	4.8715	(6.419)	0	0	0
2020/11/17	2044	06/05/2021	11.90	Put	Bond Future	3,101.1500	3.1012	3,307.3700	3.3074	6.650	0	0	0
2020/11/17	2044	06/05/2021	11.35	Put	Bond Future	4,744.0800	4.7441	5,025.5300	5.0255	5.933	0	0	0
2020/11/17	2044	06/05/2021	11.35	Call	Bond Future	3,334.0400	3.3340	3,075.1400	3.0751	(7.765)	0	0	3,100
2020/11/17	2044	06/05/2021	11.10	Put	Bond Future	5,710.4500	5.7104	6,029.0000	6.0290	5.578	0	0	3,100
2020/11/17	2044	06/05/2021	10.70	Put	Bond Future	7,564.7400	7.5647	7,943.5900	7.9436	5.008	0	0	0
2020/11/17	2044	06/05/2021	10.70	Call	Bond Future	1,628.1100	1.6281	1,466.6100	1.4666	(9.919)	0	0	3,100
2020/11/17	2044	06/05/2021	12.45	Call	Bond Future	7,417.5000	7.4175	7,023.2200	7.0232	(5.316)	0	0	0
2020/11/17	2044	06/05/2021	12.45	Put	Bond Future	2,059.3800	2.0594	2,205.4500	2.2054	7.093	0	0	0
2020/11/17	2044	05/08/2021	12.61	Call	Bond Future	7,772.1700	7.7722	7,394.3700	7.3944	(4.861)	0	0	0
2020/11/17	2044	05/08/2021	12.61	Put	Bond Future	2,957.5500	2.9575	3,128.1000	3.1281	5.767	0	0	0
2020/11/17	2044	05/08/2021	12.60	Put	Bond Future	2,978.9000	2.9789	3,150.3400	3.1503	5.755	0	0	0
2020/11/17	2044	05/08/2021			Bond Future	11.7926	76.4194	11.8811	75.8710	0.751	0.0000	0.0000	0
2020/11/17	2044	05/08/2021	12.59	Call	Bond Future	7,703.5400	7.7035	7,327.5300	7.3275	(4.881)	0	0	0
2020/11/17	2044	05/08/2021	12.59	Put	Bond Future	3,000.3800	3.0004	3,172.7200	3.1727	5.744	0	0	0
2020/11/17	2044	05/08/2021	12.60	Call	Bond Future	7,737.8300	7.7378	7,360.9200	7.3609	(4.871)	0	0	0
2020/11/17	2044	04/11/2021	12.91	Call	Bond Future	8,249.4500	8.2495	7,867.9600	7.8680	(4.624)	0	0	0
2020/11/17	2044	04/11/2021	12.91	Put	Bond Future	3,150.4400	3.1504	3,324.3800	3.3244	5.521	0	0	0
2020/11/17	2044	04/11/2021			Bond Future	12.0127	77.2415	12.1052	76.6861	0.771	0.0000	0.0000	0
2020/11/17	2044	04/11/2021	12.89	Call	Bond Future	8,183.7800	8.1838	7,803.9200	7.8039	(4.642)	0	0	0
2020/11/17	2044	04/11/2021	12.89	Put	Bond Future	3,191.8000	3.1918	3,367.3700	3.3674	5.501	0	0	0
2020/11/17	2044	04/11/2021	12.90	Call	Bond Future	8,216.6000	8.2166	7,835.9200	7.8359	(4.633)	0	0	0
2020/11/17	2044	04/11/2021	12.90	Put	Bond Future	3,171.0700	3.1711	3,345.8200	3.3458	5.511	0	0	0
2020/11/17	2046	04/02/2021			Bond Future	96.6485	96.6485	96.2551	96.2551	(0.407)	0.0000	0.0000	14,771
2020/11/17	2046	06/05/2021			Bond Future	95.9088	95.9088	95.5061	95.5061	(0.420)	0.0000	0.0000	0
2020/11/17	2046	05/08/2021			Bond Future	96.9707	96.9707	96.5611	96.5611	(0.422)	0.0000	0.0000	0
2020/11/17	2046	04/11/2021			Bond Future	96.2307	96.2307	95.8151	95.8151	(0.432)	0.0000	0.0000	0
2020/11/17	2050	04/02/2021			Bond Future	96.8109	96.8109	96.3766	96.3766	(0.449)	0.0000	0.0000	10,946
2020/11/17	2050	06/05/2021			Bond Future	97.8604	97.8604	97.4162	97.4162	(0.454)	0.0000	0.0000	0
2020/11/17	2050	05/08/2021			Bond Future	97.0189	97.0189	96.5674	96.5674	(0.465)	0.0000	0.0000	0
2020/11/17	2050	04/11/2021			Bond Future	98.0840	98.0840	97.6261	97.6261	(0.467)	0.0000	0.0000	0
2020/11/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	8608	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
2020/11/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	AL37	04/02/2021			Index Future	777.9870	777.9870	777.0420	777.0420	(0.121)	0.0000	0.0000	0
2020/11/17	AL37	06/05/2021			Index Future	786.2190	786.2190	785.2250	785.2250	(0.126)	0.0000	0.0000	0
2020/11/17	AL37	05/08/2021			Index Future	794.6400	794.6400	793.6150	793.6150	(0.129)	0.0000	0.0000	0
2020/11/17	AL37	04/11/2021			Index Future	803.2660	803.2660	802.2170	802.2170	(0.131)	0.0000	0.0000	0
2020/11/17	AL7T	04/02/2021			Index Future	858.4440	858.4440	856.7050	856.7050	(0.203)	0.0000	0.0000	0
2020/11/17	AL7T	06/05/2021			Index Future	867.5270	867.5270	865.7270	865.7270	(0.207)	0.0000	0.0000	0
2020/11/17	AL7T	05/08/2021			Index Future	876.8190	876.8190	874.9780	874.9780	(0.210)	0.0000	0.0000	0
2020/11/17	AL7T	04/11/2021			Index Future	886.3360	886.3360	884.4610	884.4610	(0.212)	0.0000	0.0000	0
2020/11/17	ALBI	04/02/2021			Index Future	749.0810	749.0810	746.5730	746.5730	(0.335)	0.0000	0.0000	230
2020/11/17	ALBI	06/05/2021			Index Future	757.0070	757.0070	754.4350	754.4350	(0.340)	0.0000	0.0000	0
2020/11/17	ALBI	05/08/2021			Index Future	765.1160	765.1160	762.4970	762.4970	(0.342)	0.0000	0.0000	0
2020/11/17	ALBI	04/11/2021			Index Future	773.4200	773.4200	770.7600	770.7600	(0.344)	0.0000	0.0000	0
2020/11/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/11/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/17	ES33	04/02/2021			Bond Future	11.5503	76.4885	11.6196	76.1243	0.600	0.0000	0.0000	350
2020/11/17	ES33	06/05/2021			Bond Future	11.8044	73.5246	11.8775	73.1527	0.619	0.0000	0.0000	0
2020/11/17	ES33	05/08/2021			Bond Future	12.0721	74.3214	12.1488	73.9434	0.635	0.0000	0.0000	0
2020/11/17	ES33	04/11/2021			Bond Future	12.3484	71.3461	12.4287	70.9629	0.650	0.0000	0.0000	0
2020/11/17	ES42	04/02/2021			Bond Future	12.2067	74.5633	12.2919	74.0771	0.698	0.0000	0.0000	4,779
2020/11/17	ES42	06/05/2021			Bond Future	12.4615	71.0954	12.5514	70.6003	0.722	0.0000	0.0000	0
2020/11/17	ES42	05/08/2021			Bond Future	12.7230	71.8661	12.8175	71.3638	0.743	0.0000	0.0000	0
2020/11/17	ES42	04/11/2021			Bond Future	12.9951	68.3814	13.0945	67.8724	0.764	0.0000	0.0000	0
2020/11/17	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/17	GOVI	04/02/2021	750.96	Put	GOVI	112,610.0000	11.2610	136,410.0000	13.6410	21.135	0	0	0
2020/11/17	GOVI	04/02/2021			GOVI	739.6990	739.6990	737.3190	737.3190	(0.322)	0.0000	0.0000	970
2020/11/17	GOVI	04/02/2021	750.95	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
2020/11/17	GOVI	04/02/2021	750.95	Put	GOVI	112,510.0000	11.2510	136,310.0000	13.6310	21.154	0	0	0
2020/11/17	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/17	GOVI	04/02/2021	750.94	Put	GOVI	112,410.0000	11.2410	136,210.0000	13.6210	21.172	0	0	0
2020/11/17	GOVI	06/05/2021	678.68	Call	GOVI	688,460.0000	68.8460	664,040.0000	66.4040	(3.547)	0	0	0
2020/11/17	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/17	GOVI	06/05/2021	678.67	Call	GOVI	688,560.0000	68.8560	664,140.0000	66.4140	(3.547)	0	0	0
2020/11/17	GOVI	06/05/2021			GOVI	747.5260	747.5260	745.0840	745.0840	(0.327)	0.0000	0.0000	0
2020/11/17	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/17	GOVI	06/05/2021	678.69	Call	GOVI	688,360.0000	68.8360	663,940.0000	66.3940	(3.548)	0	0	0
2020/11/17	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/17	GOVI	05/08/2021	719.14	Call	GOVI	363,930.0000	36.3930	339,050.0000	33.9050	(6.836)	0	0	0
2020/11/17	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/17	GOVI	05/08/2021	719.13	Call	GOVI	364,030.0000	36.4030	339,150.0000	33.9150	(6.835)	0	0	0
2020/11/17	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/17	GOVI	05/08/2021			GOVI	755.5330	755.5330	753.0450	753.0450	(0.329)	0.0000	0.0000	0
2020/11/17	GOVI	05/08/2021	719.15	Call	GOVI	363,830.0000	36.3830	338,950.0000	33.8950	(6.838)	0	0	0
2020/11/17	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/17	GOVI	04/11/2021	728.41	Call	GOVI	353,240.0000	35.3240	327,970.0000	32.7970	(7.154)	0	0	0
2020/11/17	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/17	GOVI	04/11/2021	728.40	Call	GOVI	353,340.0000	35.3340	328,070.0000	32.8070	(7.152)	0	0	0
2020/11/17	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/17	GOVI	04/11/2021			GOVI	763.7340	763.7340	761.2070	761.2070	(0.331)	0.0000	0.0000	0
2020/11/17	GOVI	04/11/2021	728.42	Call	GOVI	353,140.0000	35.3140	327,870.0000	32.7870	(7.156)	0	0	0
2020/11/17	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/11/17	IGOV	04/02/2021			Index Future	265.2250	265.2250	264.8960	264.8960	(0.124)	0.0000	0.0000	1,090
2020/11/17	IGOV	06/05/2021			Index Future	268.0960	268.0960	267.7500	267.7500	(0.129)	0.0000	0.0000	21
2020/11/17	IGOV	05/08/2021			Index Future	271.0320	271.0320	270.6760	270.6760	(0.131)	0.0000	0.0000	0
2020/11/17	IGOV	04/11/2021			Index Future	274.0370	274.0370	273.6730	273.6730	(0.133)	0.0000	0.0000	0
2020/11/17	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/11/17	IS05	16/03/2021			Interest Rate Swap	92.1500	92.1500	92.1600	92.1600	0.011	0.0000	0.0000	0
2020/11/17	IS05	15/06/2021			Interest Rate Swap	90.2300	90.2300	90.2400	90.2400	0.011	0.0000	0.0000	0
2020/11/17	IS05	21/09/2021			Interest Rate Swap	89.1000	89.1000	89.1200	89.1200	0.022	0.0000	0.0000	0
2020/11/17	IS05	21/12/2021			Interest Rate Swap	90.2700	90.2700	90.2900	90.2900	0.022	0.0000	0.0000	51
2020/11/17	IS05	15/03/2022			Interest Rate Swap	89.6100	89.6100	89.6300	89.6300	0.022	0.0000	0.0000	0
2020/11/17	IS05	21/06/2022			Interest Rate Swap	89.6400	89.6400	89.6500	89.6500	0.011	0.0000	0.0000	0
2020/11/17	IS05	20/09/2022			Interest Rate Swap	92.6800	92.6800	92.6900	92.6900	0.011	0.0000	0.0000	0
2020/11/17	IS05	20/12/2022			Interest Rate Swap	93.1000	93.1000	93.1100	93.1100	0.011	0.0000	0.0000	0
2020/11/17	IS05	22/03/2023			Interest Rate Swap	85.4300	85.4300	85.4500	85.4500	0.023	0.0000	0.0000	0
2020/11/17	IS05	20/06/2023			Interest Rate Swap	90.9500	90.9500	90.9600	90.9600	0.011	0.0000	0.0000	0
2020/11/17	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/11/17	IS10	17/12/2025			Interest Rate Swap	78.3000	78.3000	78.1800	78.1800	(0.153)	0.0000	0.0000	0
2020/11/17	IS10	16/03/2026			Interest Rate Swap	74.8100	74.8100	74.6700	74.6700	(0.187)	0.0000	0.0000	0
2020/11/17	IS10	15/06/2026			Interest Rate Swap	73.2100	73.2100	73.0700	73.0700	(0.191)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/17	IS10	21/09/2026			Interest Rate Swap	75.2500	75.2500	75.1000	75.1000	(0.199)	0.0000	0.0000	0
2020/11/17	IS10	21/12/2026			Interest Rate Swap	79.3000	79.3000	79.1500	79.1500	(0.189)	0.0000	0.0000	0
2020/11/17	IS10	15/03/2027			Interest Rate Swap	77.7900	77.7900	77.6500	77.6500	(0.180)	0.0000	0.0000	0
2020/11/17	IS10	21/06/2027			Interest Rate Swap	79.9000	79.9000	79.7600	79.7600	(0.175)	0.0000	0.0000	0
2020/11/17	IS10	20/09/2027			Interest Rate Swap	85.7700	85.7700	85.6400	85.6400	(0.152)	0.0000	0.0000	0
2020/11/17	IS10	20/12/2027			Interest Rate Swap	86.2300	86.2300	86.0900	86.0900	(0.162)	0.0000	0.0000	0
2020/11/17	IS10	22/03/2028			Interest Rate Swap	79.2800	79.2800	79.1200	79.1200	(0.202)	0.0000	0.0000	0
2020/11/17	IS10	20/06/2028			Interest Rate Swap	87.2700	87.2700	87.0900	87.0900	(0.206)	0.0000	0.0000	0
2020/11/17	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/11/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/11/17	JBAF	18/11/2020			Jibar Tradeable Future	3.3350	96.6650	3.3350	96.6650	0.000	0.0000	0.0000	0
2020/11/17	JBAF	15/12/2020			Jibar Tradeable Future	3.2450	96.7550	3.2750	96.7250	0.924	0.0000	0.0000	30,010
2020/11/17	JBAF	20/01/2021			Jibar Tradeable Future	3.2500	96.7500	3.2700	96.7300	0.615	0.0000	0.0000	0
2020/11/17	JBAF	17/02/2021			Jibar Tradeable Future	3.2000	96.8000	3.2400	96.7600	1.250	0.0000	0.0000	0
2020/11/17	JBAF	17/03/2021			Jibar Tradeable Future	3.1850	96.8150	3.2350	96.7650	1.570	0.0000	0.0000	0
2020/11/17	JBAF	21/04/2021			Jibar Tradeable Future	3.2100	96.7900	3.2500	96.7500	1.246	0.0000	0.0000	0
2020/11/17	JBAF	21/05/2021			Jibar Tradeable Future	3.2500	3.2500	3.2500	96.7500	0.000	0.0000	0.0000	0
2020/11/17	JBAF	15/06/2021			Jibar Tradeable Future	3.2500	96.7500	3.2900	96.7100	1.231	0.0000	0.0000	0
2020/11/17	JBAF	15/09/2021			Jibar Tradeable Future	3.3450	96.6550	3.3650	96.6350	0.598	0.0000	0.0000	30,000
2020/11/17	JBAF	15/12/2021			Jibar Tradeable Future	3.5650	96.4350	3.6050	96.3950	1.122	0.0000	0.0000	0
2020/11/17	JBAF	16/03/2022			Jibar Tradeable Future	3.6700	96.3300	3.7100	96.2900	1.090	0.0000	0.0000	0
2020/11/17	JBAF	15/06/2022			Jibar Tradeable Future	3.9900	96.0100	4.0350	95.9650	1.128	0.0000	0.0000	0
2020/11/17	JBAF	21/09/2022			Jibar Tradeable Future	4.0750	95.9250	4.1150	95.8850	0.982	0.0000	0.0000	0
2020/11/17	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/17	R023	04/02/2021	6.34	Call	Bond Future	4,246.8200	4.2468	4,274.0800	4.2741	0.642	0	0	0
2020/11/17	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/17	R023	04/02/2021			Bond Future	4.1965	110.3835	4.1831	110.4108	(0.319)	0.0000	0.0000	31,128
2020/11/17	R023	04/02/2021	6.33	Call	Bond Future	4,227.5200	4.2275	4,254.7800	4.2548	0.645	0	0	0
2020/11/17	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/17	R023	04/02/2021	6.32	Call	Bond Future	4,208.2100	4.2082	4,235.4700	4.2355	0.648	0	0	0
2020/11/17	R023	06/05/2021	7.58	Call	Bond Future	5,865.3800	5.8654	5,887.3200	5.8873	0.374	0	0	0
2020/11/17	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/17	R023	06/05/2021			Bond Future	4.1819	107.6463	4.1697	107.6682	(0.293)	0.0000	0.0000	0
2020/11/17	R023	06/05/2021	7.57	Call	Bond Future	5,848.7500	5.8488	5,870.6900	5.8707	0.375	0	0	0
2020/11/17	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/17	R023	06/05/2021	7.56	Call	Bond Future	5,832.1200	5.8321	5,854.0600	5.8541	0.376	0	0	0
2020/11/17	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/17	R023	05/08/2021	5.30	Call	Bond Future	1,834.2100	1.8342	1,850.8300	1.8508	0.906	0	0	0
2020/11/17	R023	05/08/2021	5.30	Put	Bond Future	80.5500	0.0805	77.8800	0.0779	(3.315)	0	0	0
2020/11/17	R023	05/08/2021	5.29	Call	Bond Future	1,820.8600	1.8209	1,837.4300	1.8374	0.910	0	0	0
2020/11/17	R023	05/08/2021	5.29	Put	Bond Future	82.3100	0.0823	79.5900	0.0796	(3.305)	0	0	0
2020/11/17	R023	05/08/2021			Bond Future	4.1519	108.8124	4.1394	108.8317	(0.301)	0.0000	0.0000	0
2020/11/17	R023	05/08/2021	5.31	Call	Bond Future	1,847.5900	1.8476	1,864.2500	1.8643	0.902	0	0	0
2020/11/17	R023	05/08/2021	5.31	Put	Bond Future	78.8300	0.0788	76.2000	0.0762	(3.336)	0	0	0
2020/11/17	R023	04/11/2021	4.91	Call	Bond Future	1,204.0200	1.2040	1,217.3900	1.2174	1.110	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/17	R023	04/11/2021	4.91	Put	Bond Future	168.7300	0.1687	164.3400	0.1643	(2.602)	0	0	0
2020/11/17	R023	04/11/2021	4.90	Call	Bond Future	1,194.0500	1.1941	1,207.3600	1.2074	1.115	0	0	0
2020/11/17	R023	04/11/2021	4.90	Put	Bond Future	171.6000	0.1716	167.1500	0.1671	(2.593)	0	0	0
2020/11/17	R023	04/11/2021			Bond Future	4.1094	106.0750	4.0958	106.0928	(0.332)	0.0000	0.0000	0
2020/11/17	R023	04/11/2021	4.92	Call	Bond Future	1,214.0400	1.2140	1,227.4600	1.2275	1.105	0	0	0
2020/11/17	R023	04/11/2021	4.92	Put	Bond Future	165.9100	0.1659	161.5700	0.1616	(2.616)	0	0	0
2020/11/17	R035	04/02/2021	10.05	Call	Bond Future	806.6000	0.8066	691.1900	0.6912	(14.308)	0	0	0
2020/11/17	R035	04/02/2021	10.05	Put	Bond Future	5,797.1600	5.7972	6,160.2100	6.1602	6.263	0	0	0
2020/11/17	R035	04/02/2021	10.04	Call	Bond Future	790.1200	0.7901	676.4300	0.6764	(14.389)	0	0	0
2020/11/17	R035	04/02/2021	10.04	Put	Bond Future	5,850.3900	5.8504	6,215.1600	6.2152	6.235	0	0	0
2020/11/17	R035	04/02/2021	10.14	Put	Bond Future	5,332.9300	5.3329	5,679.9600	5.6800	6.507	0	0	650
2020/11/17	R035	04/02/2021	11.14	Call	Bond Future	3,938.5300	3.9385	3,622.5300	3.6225	(8.023)	0	0	0
2020/11/17	R035	04/02/2021	11.14	Put	Bond Future	1,771.7600	1.7718	1,934.2200	1.9342	9.169	0	0	650
2020/11/17	R035	04/02/2021			Bond Future	10.7961	90.2267	10.8709	89.7483	0.693	0.0000	0.0000	99,955
2020/11/17	R035	04/02/2021	10.06	Call	Bond Future	823.4400	0.8234	706.2900	0.7063	(14.227)	0	0	0
2020/11/17	R035	04/02/2021	10.06	Put	Bond Future	5,744.3700	5.7444	6,105.6800	6.1057	6.290	0	0	0
2020/11/17	R035	04/02/2021	10.14	Call	Bond Future	966.3000	0.9663	834.8700	0.8349	(13.601)	0	0	0
2020/11/17	R035	06/05/2021	10.24	Put	Bond Future	6,735.3800	6.7354	7,067.1700	7.0672	4.926	0	0	0
2020/11/17	R035	06/05/2021	10.24	Call	Bond Future	1,706.0200	1.7060	1,549.6900	1.5497	(9.163)	0	0	793
2020/11/17	R035	06/05/2021	11.55	Call	Bond Future	5,707.2000	5.7072	5,382.4200	5.3824	(5.691)	0	0	0
2020/11/17	R035	06/05/2021	11.55	Put	Bond Future	2,460.2200	2.4602	2,623.5600	2.6236	6.639	0	0	1,650
2020/11/17	R035	06/05/2021	12.77	Call	Bond Future	10,756.1400	10.7561	10,331.5000	10.3315	(3.948)	0	0	0
2020/11/17	R035	06/05/2021	12.77	Put	Bond Future	772.8500	0.7728	836.3300	0.8363	8.214	0	0	1,650
2020/11/17	R035	06/05/2021	12.91	Put	Bond Future	659.4400	0.6594	715.1000	0.7151	8.440	0	0	600
2020/11/17	R035	06/05/2021	12.37	Call	Bond Future	9,060.5300	9.0605	8,662.5700	8.6626	(4.392)	0	0	0
2020/11/17	R035	06/05/2021	12.35	Put	Bond Future	1,216.5300	1.2165	1,308.1900	1.3082	7.535	0	0	0
2020/11/17	R035	06/05/2021	10.40	Put	Bond Future	6,021.5200	6.0215	6,331.5900	6.3316	5.149	0	0	0
2020/11/17	R035	06/05/2021	12.36	Put	Bond Future	1,203.9400	1.2039	1,294.8400	1.2948	7.550	0	0	0
2020/11/17	R035	06/05/2021			Bond Future	11.0139	86.7090	11.0925	86.2209	0.714	0.0000	0.0000	0
2020/11/17	R035	06/05/2021	11.32	Call	Bond Future	4,833.4700	4.8335	4,534.6600	4.5347	(6.182)	0	0	0
2020/11/17	R035	06/05/2021	11.32	Put	Bond Future	2,956.7100	2.9567	3,146.0200	3.1460	6.403	0	0	793
2020/11/17	R035	06/05/2021	12.02	Call	Bond Future	7,642.0800	7.6421	7,272.8400	7.2728	(4.832)	0	0	0
2020/11/17	R035	06/05/2021	12.02	Put	Bond Future	1,697.0200	1.6970	1,815.9000	1.8159	7.005	0	0	793
2020/11/17	R035	06/05/2021	11.15	Put	Bond Future	3,392.3500	3.3924	3,602.4200	3.6024	6.192	0	0	0
2020/11/17	R035	06/05/2021	11.15	Call	Bond Future	4,234.5100	4.2345	3,956.4600	3.9565	(6.566)	0	0	600
2020/11/17	R035	06/05/2021	12.91	Call	Bond Future	11,362.1200	11.3621	10,929.6600	10.9297	(3.806)	0	0	0
2020/11/17	R035	06/05/2021	10.81	Put	Bond Future	4,443.0900	4.4431	4,697.3400	4.6973	5.722	0	0	0
2020/11/17	R035	06/05/2021	10.81	Call	Bond Future	3,158.6200	3.1586	2,924.7500	2.9248	(7.404)	0	0	1,650
2020/11/17	R035	06/05/2021	12.37	Put	Bond Future	1,191.4400	1.1914	1,281.6000	1.2816	7.567	0	0	0
2020/11/17	R035	06/05/2021	12.35	Call	Bond Future	8,977.5700	8.9776	8,581.1100	8.5811	(4.416)	0	0	0
2020/11/17	R035	06/05/2021	10.40	Call	Bond Future	2,066.8000	2.0668	1,888.7500	1.8888	(8.615)	0	0	600
2020/11/17	R035	06/05/2021	12.36	Call	Bond Future	9,019.0300	9.0190	8,621.8100	8.6218	(4.404)	0	0	0
2020/11/17	R035	05/08/2021	5.31	Call	Bond Future	0.2900	0.0003	0.2300	0.0002	(20.690)	0	0	0
2020/11/17	R035	05/08/2021	5.31	Put	Bond Future	50,442.4400	50.4424	50,938.1100	50.9381	0.983	0	0	0
2020/11/17	R035	05/08/2021			Bond Future	11.2454	87.6485	11.3279	87.1528	0.733	0.0000	0.0000	0
2020/11/17	R035	05/08/2021	5.29	Call	Bond Future	0.2700	0.0003	0.2100	0.0002	(22.222)	0	0	0
2020/11/17	R035	05/08/2021	5.29	Put	Bond Future	50,675.7100	50.6757	51,171.3800	51.1714	0.978	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2020/11/17	R035	05/08/2021	5.30	Call	Bond Future		0.2800	0.0003	0.2200	0.0002	(21.429)	0	0	0
2020/11/17	R035	05/08/2021	5.30	Put	Bond Future	50,559.0100		50.5590	51,054.6800	51.0547	0.980	0	0	0
2020/11/17	R035	04/11/2021	11.08	Call	Bond Future	3,649.3500		3.6494	3,422.2300	3.4222	(6.224)	0	0	0
2020/11/17	R035	04/11/2021	11.08	Put	Bond Future	6,058.4700		6.0585	6,333.7800	6.3338	4.544	0	0	782
2020/11/17	R035	04/11/2021	10.23	Put	Bond Future	9,632.6000		9.6326	9,995.1300	9.9951	3.764	0	0	0
2020/11/17	R035	04/11/2021	12.53	Call	Bond Future	8,450.7400		8.4507	8,093.3400	8.0933	(4.229)	0	0	0
2020/11/17	R035	04/11/2021	12.53	Put	Bond Future	2,637.2800		2.6373	2,782.3100	2.7823	5.499	0	0	0
2020/11/17	R035	04/11/2021	11.75	Put	Bond Future	4,099.4600		4.0995	4,308.1100	4.3081	5.090	0	0	782
2020/11/17	R035	04/11/2021			Bond Future	11.4828		84.1167	11.5689	83.6143	0.750	0.0000	0.0000	0
2020/11/17	R035	04/11/2021	10.23	Call	Bond Future	1,793.2300		1.7932	1,653.3300	1.6533	(7.802)	0	0	782
2020/11/17	R035	04/11/2021	12.51	Call	Bond Future	8,382.5200		8.3825	8,026.6100	8.0266	(4.246)	0	0	0
2020/11/17	R035	04/11/2021	12.51	Put	Bond Future	2,674.3400		2.6743	2,820.8600	2.8209	5.479	0	0	0
2020/11/17	R035	04/11/2021	11.75	Call	Bond Future	5,643.0300		5.6430	5,349.2500	5.3492	(5.206)	0	0	0
2020/11/17	R035	04/11/2021	12.52	Call	Bond Future	8,416.6100		8.4166	8,059.9500	8.0600	(4.238)	0	0	0
2020/11/17	R035	04/11/2021	12.52	Put	Bond Future	2,655.7600		2.6558	2,801.5300	2.8015	5.489	0	0	0
2020/11/17	R186	04/02/2021	8.16	Call	Bond Future	5,634.9000		5.6349	5,495.0000	5.4950	(2.483)	0	0	0
2020/11/17	R186	04/02/2021	8.17	Put	Bond Future	197.1300		0.1971	207.0700	0.2071	5.042	0	0	0
2020/11/17	R186	04/02/2021	8.15	Call	Bond Future	5,591.0800		5.5911	5,451.4200	5.4514	(2.498)	0	0	0
2020/11/17	R186	04/02/2021	8.00	Put	Bond Future	298.2600		0.2983	312.8300	0.3128	4.885	0	0	15,177
2020/11/17	R186	04/02/2021			Bond Future	7.0831		117.5879	7.1120	117.4378	0.408	0.0000	0.0000	78,607
2020/11/17	R186	04/02/2021	8.16	Put	Bond Future	202.1600		0.2022	212.3300	0.2123	5.031	0	0	0
2020/11/17	R186	04/02/2021	8.17	Call	Bond Future	5,678.8000		5.6788	5,538.6700	5.5387	(2.468)	0	0	0
2020/11/17	R186	04/02/2021	8.15	Put	Bond Future	207.2900		0.2073	217.7000	0.2177	5.022	0	0	0
2020/11/17	R186	04/02/2021	8.00	Call	Bond Future	4,944.4100		4.9444	4,808.9100	4.8089	(2.740)	0	0	0
2020/11/17	R186	06/05/2021	10.76	Call	Bond Future	15,868.1900		15.8682	15,710.6300	15.7106	(0.993)	0	0	0
2020/11/17	R186	06/05/2021	10.76	Put	Bond Future	2.7800		0.0028	2.9600	0.0030	6.475	0	0	0
2020/11/17	R186	06/05/2021	10.77	Call	Bond Future	15,909.1700		15.9092	15,751.6000	15.7516	(0.990)	0	0	0
2020/11/17	R186	06/05/2021	10.77	Put	Bond Future	2.7100		0.0027	2.8800	0.0029	6.273	0	0	0
2020/11/17	R186	06/05/2021			Bond Future	7.2474		118.8341	7.2792	118.6763	0.439	0.0000	0.0000	0
2020/11/17	R186	06/05/2021	10.78	Call	Bond Future	15,950.1200		15.9501	15,792.5500	15.7926	(0.988)	0	0	0
2020/11/17	R186	06/05/2021	10.78	Put	Bond Future	2.6300		0.0026	2.8000	0.0028	6.464	0	0	0
2020/11/17	R186	05/08/2021	8.62	Call	Bond Future	6,272.0200		6.2720	6,138.9900	6.1390	(2.121)	0	0	0
2020/11/17	R186	05/08/2021	8.62	Put	Bond Future	809.4200		0.8094	838.9800	0.8390	3.652	0	0	0
2020/11/17	R186	05/08/2021	8.61	Call	Bond Future	6,237.4500		6.2375	6,104.7100	6.1047	(2.128)	0	0	0
2020/11/17	R186	05/08/2021	8.61	Put	Bond Future	819.1900		0.8192	849.0400	0.8490	3.644	0	0	0
2020/11/17	R186	05/08/2021			Bond Future	7.4252		114.8402	7.4597	114.6776	0.465	0.0000	0.0000	0
2020/11/17	R186	05/08/2021	8.63	Call	Bond Future	6,306.6400		6.3066	6,173.3300	6.1733	(2.114)	0	0	0
2020/11/17	R186	05/08/2021	8.63	Put	Bond Future	799.7400		0.7997	829.0200	0.8290	3.661	0	0	0
2020/11/17	R186	04/11/2021	8.09	Call	Bond Future	3,935.0700		3.9351	3,827.0300	3.8270	(2.746)	0	0	0
2020/11/17	R186	04/11/2021	8.09	Put	Bond Future	1,819.8800		1.8199	1,878.0800	1.8781	3.198	0	0	0
2020/11/17	R186	04/11/2021	8.10	Call	Bond Future	3,963.9100		3.9639	3,855.4900	3.8555	(2.735)	0	0	0
2020/11/17	R186	04/11/2021	8.10	Put	Bond Future	1,804.9800		1.8050	1,862.8000	1.8628	3.203	0	0	0
2020/11/17	R186	04/11/2021			Bond Future	7.6124		116.0751	7.6495	115.9089	0.488	0.0000	0.0000	0
2020/11/17	R186	04/11/2021	8.11	Call	Bond Future	3,992.8400		3.9928	3,884.0400	3.8840	(2.725)	0	0	0
2020/11/17	R186	04/11/2021	8.11	Put	Bond Future	1,790.1800		1.7902	1,847.6200	1.8476	3.209	0	0	0
2020/11/17	R197	04/02/2021			Bond Future	316.3281		316.3281	316.3375	316.3375	0.003	0.0000	0.0000	2,460

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/17	R197	06/05/2021			Bond Future	319.7564	319.7564	319.7496	319.7496	(0.002)	0.0000	0.0000	0
2020/11/17	R197	05/08/2021			Bond Future	315.3048	315.3048	315.2896	315.2896	(0.005)	0.0000	0.0000	0
2020/11/17	R197	04/11/2021			Bond Future	318.7667	318.7667	318.7461	318.7461	(0.006)	0.0000	0.0000	0
2020/11/17	R202	04/02/2021			Bond Future	214.9681	214.9681	214.7714	214.7714	(0.092)	0.0000	0.0000	7,827
2020/11/17	R202	06/05/2021			Bond Future	217.2978	217.2978	217.0877	217.0877	(0.097)	0.0000	0.0000	0
2020/11/17	R202	05/08/2021			Bond Future	215.4586	215.4586	215.2407	215.2407	(0.101)	0.0000	0.0000	0
2020/11/17	R202	04/11/2021			Bond Future	217.8240	217.8240	217.6001	217.6001	(0.103)	0.0000	0.0000	0
2020/11/17	R209	04/02/2021	10.12	Call	Bond Future	1,512.4900	1.5125	1,353.0900	1.3531	(10.539)	0	0	0
2020/11/17	R209	04/02/2021	10.12	Put	Bond Future	3,656.6400	3.6566	3,894.1900	3.8942	6.496	0	0	0
2020/11/17	R209	04/02/2021			Bond Future	10.4871	70.4464	10.5569	70.0495	0.665	0.0000	0.0000	27,703
2020/11/17	R209	04/02/2021	10.11	Call	Bond Future	1,490.3700	1.4904	1,332.5100	1.3325	(10.592)	0	0	0
2020/11/17	R209	04/02/2021	10.11	Put	Bond Future	3,694.2700	3.6943	3,933.3600	3.9334	6.472	0	0	0
2020/11/17	R209	04/02/2021	10.10	Call	Bond Future	1,468.3200	1.4683	1,312.0100	1.3120	(10.645)	0	0	0
2020/11/17	R209	04/02/2021	10.10	Put	Bond Future	3,732.0400	3.7320	3,972.6800	3.9727	6.448	0	0	0
2020/11/17	R209	06/05/2021	12.25	Call	Bond Future	8,853.4400	8.8534	8,509.6000	8.5096	(3.884)	0	0	0
2020/11/17	R209	06/05/2021	12.25	Put	Bond Future	846.7000	0.8467	907.6000	0.9076	7.193	0	0	9,150
2020/11/17	R209	06/05/2021	11.00	Call	Bond Future	4,439.0200	4.4390	4,187.2900	4.1873	(5.671)	0	0	0
2020/11/17	R209	06/05/2021	11.00	Put	Bond Future	2,658.4000	2.6584	2,811.4100	2.8114	5.756	0	0	3,500
2020/11/17	R209	06/05/2021	10.00	Put	Bond Future	5,705.2300	5.7052	5,964.9400	5.9649	4.552	0	0	0
2020/11/17	R209	06/05/2021	10.00	Call	Bond Future	1,799.4600	1.7995	1,654.4300	1.6544	(8.060)	0	0	1,500
2020/11/17	R209	06/05/2021	12.23	Call	Bond Future	8,779.2600	8.7793	8,436.5100	8.4365	(3.904)	0	0	0
2020/11/17	R209	06/05/2021	12.23	Put	Bond Future	865.1700	0.8652	927.1600	0.9272	7.165	0	0	0
2020/11/17	R209	06/05/2021	12.22	Call	Bond Future	8,742.2300	8.7422	8,400.0200	8.4000	(3.914)	0	0	0
2020/11/17	R209	06/05/2021	12.22	Put	Bond Future	874.5400	0.8745	937.0700	0.9371	7.150	0	0	0
2020/11/17	R209	06/05/2021			Bond Future	10.6739	68.0532	10.7469	67.6485	0.684	0.0000	0.0000	2,850
2020/11/17	R209	06/05/2021	11.25	Call	Bond Future	5,289.9700	5.2900	5,015.6900	5.0157	(5.185)	0	0	0
2020/11/17	R209	06/05/2021	11.25	Put	Bond Future	2,190.1300	2.1901	2,320.5900	2.3206	5.957	0	0	9,150
2020/11/17	R209	06/05/2021	10.25	Put	Bond Future	4,762.4000	4.7624	4,994.4400	4.9944	4.872	0	0	0
2020/11/17	R209	06/05/2021	10.25	Call	Bond Future	2,342.4900	2.3425	2,169.7900	2.1698	(7.372)	0	0	5,325
2020/11/17	R209	06/05/2021	12.24	Call	Bond Future	8,816.3400	8.8163	8,473.0500	8.4730	(3.894)	0	0	0
2020/11/17	R209	06/05/2021	12.24	Put	Bond Future	855.8900	0.8559	917.3400	0.9173	7.180	0	0	0
2020/11/17	R209	05/08/2021	11.81	Call	Bond Future	7,064.3800	7.0644	6,770.2200	6.7702	(4.164)	0	0	0
2020/11/17	R209	05/08/2021	11.81	Put	Bond Future	2,227.1800	2.2272	2,343.9700	2.3440	5.244	0	0	0
2020/11/17	R209	05/08/2021			Bond Future	10.8680	68.7906	10.9442	68.3797	0.700	0.0000	0.0000	0
2020/11/17	R209	05/08/2021	11.79	Call	Bond Future	7,001.5600	7.0016	6,708.7400	6.7087	(4.182)	0	0	0
2020/11/17	R209	05/08/2021	11.79	Put	Bond Future	2,261.6800	2.2617	2,379.8100	2.3798	5.223	0	0	0
2020/11/17	R209	05/08/2021	11.80	Call	Bond Future	7,032.9500	7.0329	6,739.4600	6.7395	(4.173)	0	0	0
2020/11/17	R209	05/08/2021	11.80	Put	Bond Future	2,244.3800	2.2444	2,361.8400	2.3618	5.234	0	0	0
2020/11/17	R209	04/11/2021	12.19	Call	Bond Future	7,786.2400	7.7862	7,482.8100	7.4828	(3.897)	0	0	0
2020/11/17	R209	04/11/2021	12.19	Put	Bond Future	2,215.5900	2.2156	2,328.6600	2.3287	5.103	0	0	0
2020/11/17	R209	04/11/2021	12.17	Call	Bond Future	7,725.0900	7.7251	7,422.8600	7.4229	(3.912)	0	0	0
2020/11/17	R209	04/11/2021			Bond Future	11.0659	66.3905	11.1451	65.9740	0.716	0.0000	0.0000	0
2020/11/17	R209	04/11/2021	12.17	Put	Bond Future	2,247.4500	2.2475	2,361.7200	2.3617	5.084	0	0	0
2020/11/17	R209	04/11/2021	12.18	Call	Bond Future	7,755.6400	7.7556	7,452.8100	7.4528	(3.905)	0	0	0
2020/11/17	R209	04/11/2021	12.18	Put	Bond Future	2,231.4700	2.2315	2,345.1400	2.3451	5.094	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/17	R210	04/02/2021			Bond Future	192.7584	192.7584	192.7749	192.7749	0.009	0.0000	0.0000	1,254
2020/11/17	R210	06/05/2021			Bond Future	192.1379	192.1379	192.1447	192.1447	0.004	0.0000	0.0000	0
2020/11/17	R210	05/08/2021			Bond Future	194.2652	194.2652	194.2669	194.2669	0.001	0.0000	0.0000	0
2020/11/17	R210	04/11/2021			Bond Future	193.6622	193.6622	193.6609	193.6609	(0.001)	0.0000	0.0000	0
2020/11/17	R212	04/02/2021			Bond Future	169.8546	169.8546	169.8976	169.8976	0.025	0.0000	0.0000	7,050
2020/11/17	R212	06/05/2021			Bond Future	171.6959	171.6959	171.7305	171.7305	0.020	0.0000	0.0000	0
2020/11/17	R212	05/08/2021			Bond Future	171.2683	171.2683	171.2988	171.2988	0.018	0.0000	0.0000	0
2020/11/17	R212	04/11/2021			Bond Future	173.1486	173.1486	173.1767	173.1767	0.016	0.0000	0.0000	0
2020/11/17	R213	04/02/2021	9.40	Call	Bond Future	1,985.8400	1.9858	1,869.1700	1.8692	(5.875)	0	0	0
2020/11/17	R213	04/02/2021	9.40	Put	Bond Future	2,544.8500	2.5449	2,648.7000	2.6487	4.081	0	0	0
2020/11/17	R213	04/02/2021	9.39	Call	Bond Future	1,958.8900	1.9589	1,843.1500	1.8431	(5.908)	0	0	0
2020/11/17	R213	04/02/2021	9.39	Put	Bond Future	2,575.4300	2.5754	2,680.2100	2.6802	4.068	0	0	0
2020/11/17	R213	04/02/2021			Bond Future	9.4976	87.1745	9.5364	86.9540	0.408	0.0000	0.0000	8,955
2020/11/17	R213	04/02/2021	9.41	Call	Bond Future	2,012.9900	2.0130	1,895.4000	1.8954	(5.842)	0	0	0
2020/11/17	R213	04/02/2021	9.41	Put	Bond Future	2,514.5300	2.5145	2,617.4600	2.6175	4.093	0	0	0
2020/11/17	R213	06/05/2021	11.91	Call	Bond Future	11,472.7800	11.4728	11,258.7600	11.2588	(1.865)	0	0	0
2020/11/17	R213	06/05/2021	11.91	Put	Bond Future	283.7500	0.2838	297.0100	0.2970	4.673	0	0	0
2020/11/17	R213	06/05/2021			Bond Future	9.6896	84.5695	9.7307	84.3422	0.424	0.0000	0.0000	0
2020/11/17	R213	06/05/2021	11.90	Call	Bond Future	11,431.0000	11.4310	11,217.1500	11.2171	(1.871)	0	0	0
2020/11/17	R213	06/05/2021	11.90	Put	Bond Future	287.7500	0.2877	301.1800	0.3012	4.667	0	0	0
2020/11/17	R213	06/05/2021	11.89	Call	Bond Future	11,389.2300	11.3892	11,175.5500	11.1756	(1.876)	0	0	0
2020/11/17	R213	06/05/2021	11.89	Put	Bond Future	291.8000	0.2918	305.4000	0.3054	4.661	0	0	0
2020/11/17	R213	05/08/2021	10.85	Call	Bond Future	6,802.4200	6.8024	6,630.8800	6.6309	(2.522)	0	0	0
2020/11/17	R213	05/08/2021	10.85	Put	Bond Future	1,873.7200	1.8737	1,934.1800	1.9342	3.227	0	0	0
2020/11/17	R213	05/08/2021	10.84	Call	Bond Future	6,765.8400	6.7658	6,594.6700	6.5947	(2.530)	0	0	0
2020/11/17	R213	05/08/2021	10.84	Put	Bond Future	1,886.6800	1.8867	1,947.5100	1.9475	3.224	0	0	0
2020/11/17	R213	05/08/2021	10.14	Put	Bond Future	3,104.8700	3.1049	3,197.0200	3.1970	2.968	0	0	200
2020/11/17	R213	05/08/2021	9.34	Put	Bond Future	5,378.1400	5.3781	5,514.3000	5.5143	2.532	0	0	0
2020/11/17	R213	05/08/2021	9.34	Call	Bond Future	2,332.0600	2.3321	2,236.2200	2.2362	(4.110)	0	0	200
2020/11/17	R213	05/08/2021			Bond Future	9.8942	85.4857	9.9375	85.2537	0.438	0.0000	0.0000	0
2020/11/17	R213	05/08/2021	10.86	Call	Bond Future	6,839.0500	6.8390	6,667.1300	6.6671	(2.514)	0	0	0
2020/11/17	R213	05/08/2021	10.86	Put	Bond Future	1,860.8500	1.8609	1,920.9300	1.9209	3.229	0	0	0
2020/11/17	R213	05/08/2021	10.78	Call	Bond Future	6,547.6400	6.5476	6,378.7700	6.3788	(2.579)	0	0	0
2020/11/17	R213	05/08/2021	10.78	Put	Bond Future	1,966.6000	1.9666	2,029.7300	2.0297	3.210	0	0	200
2020/11/17	R213	05/08/2021	10.14	Call	Bond Future	4,410.4700	4.4105	4,270.6200	4.2706	(3.171)	0	0	0
2020/11/17	R213	04/11/2021	11.10	Put	Bond Future	2,089.8100	2.0898	2,154.4700	2.1545	3.094	0	0	0
2020/11/17	R213	04/11/2021	11.11	Call	Bond Future	7,091.1100	7.0911	6,919.5300	6.9195	(2.420)	0	0	0
2020/11/17	R213	04/11/2021	11.09	Put	Bond Future	2,102.4200	2.1024	2,167.4200	2.1674	3.092	0	0	0
2020/11/17	R213	04/11/2021			Bond Future	10.1063	82.8758	10.1517	82.6399	0.449	0.0000	0.0000	0
2020/11/17	R213	04/11/2021	11.10	Call	Bond Future	7,055.9600	7.0560	6,884.7400	6.8847	(2.427)	0	0	0
2020/11/17	R213	04/11/2021	11.11	Put	Bond Future	2,077.0100	2.0770	2,141.3100	2.1413	3.096	0	0	0
2020/11/17	R213	04/11/2021	11.09	Call	Bond Future	7,020.5900	7.0206	6,849.7100	6.8497	(2.434)	0	0	0
2020/11/17	R214	04/02/2021	10.33	Call	Bond Future	993.8300	0.9938	856.9400	0.8569	(13.774)	0	0	0
2020/11/17	R214	04/02/2021	10.33	Put	Bond Future	5,136.7700	5.1368	5,477.8600	5.4779	6.640	0	0	0
2020/11/17	R214	04/02/2021			Bond Future	11.0298	66.6015	11.1153	66.1236	0.774	0.0000	0.0000	15,428

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/17	R214	04/02/2021	10.32	Call	Bond Future	977.3200	0.9773	842.0600	0.8421	(13.840)	0	0	0
2020/11/17	R214	04/02/2021	10.32	Put	Bond Future	5,182.5300	5.1825	5,525.2500	5.5252	6.613	0	0	0
2020/11/17	R214	04/02/2021	10.31	Call	Bond Future	960.9900	0.9610	827.3600	0.8274	(13.905)	0	0	0
2020/11/17	R214	04/02/2021	10.31	Put	Bond Future	5,228.5500	5.2286	5,572.9000	5.5729	6.586	0	0	0
2020/11/17	R214	06/05/2021	12.26	Call	Bond Future	6,909.9800	6.9100	6,543.1700	6.5432	(5.308)	0	0	0
2020/11/17	R214	06/05/2021	12.26	Put	Bond Future	1,597.5700	1.5976	1,717.1600	1.7172	7.486	0	0	0
2020/11/17	R214	06/05/2021	12.25	Call	Bond Future	6,877.1100	6.8771	6,511.1200	6.5111	(5.322)	0	0	0
2020/11/17	R214	06/05/2021	12.25	Put	Bond Future	1,612.2100	1.6122	1,732.6200	1.7326	7.469	0	0	0
2020/11/17	R214	06/05/2021			Bond Future	11.2189	64.0307	11.3083	63.5443	0.796	0.0000	0.0000	0
2020/11/17	R214	06/05/2021	12.27	Call	Bond Future	6,942.9000	6.9429	6,575.2600	6.5753	(5.295)	0	0	0
2020/11/17	R214	06/05/2021	12.27	Put	Bond Future	1,583.0500	1.5831	1,701.8100	1.7018	7.502	0	0	0
2020/11/17	R214	05/08/2021	12.03	Put	Bond Future	2,912.6000	2.9126	3,083.3600	3.0834	5.863	0	0	0
2020/11/17	R214	05/08/2021	12.01	Call	Bond Future	5,971.8300	5.9718	5,650.8600	5.6509	(5.375)	0	0	0
2020/11/17	R214	05/08/2021			Bond Future	11.4185	64.7245	11.5117	64.2311	0.816	0.0000	0.0000	0
2020/11/17	R214	05/08/2021	12.02	Call	Bond Future	6,004.3100	6.0043	5,682.5200	5.6825	(5.359)	0	0	0
2020/11/17	R214	05/08/2021	12.02	Put	Bond Future	2,929.3000	2.9293	3,100.8900	3.1009	5.858	0	0	0
2020/11/17	R214	05/08/2021	12.03	Call	Bond Future	6,036.6300	6.0366	5,714.0100	5.7140	(5.344)	0	0	0
2020/11/17	R214	05/08/2021	12.01	Put	Bond Future	2,945.9000	2.9459	3,118.3100	3.1183	5.853	0	0	0
2020/11/17	R214	04/11/2021	12.47	Call	Bond Future	6,981.1800	6.9812	6,641.2600	6.6413	(4.869)	0	0	0
2020/11/17	R214	04/11/2021	12.46	Call	Bond Future	6,949.1300	6.9491	6,609.9100	6.6099	(4.881)	0	0	0
2020/11/17	R214	04/11/2021	12.46	Put	Bond Future	2,843.2200	2.8432	3,003.6900	3.0037	5.644	0	0	0
2020/11/17	R214	04/11/2021			Bond Future	11.6214	62.1435	11.7185	61.6439	0.836	0.0000	0.0000	0
2020/11/17	R214	04/11/2021	12.47	Put	Bond Future	2,829.0400	2.8290	2,988.8100	2.9888	5.647	0	0	0
2020/11/17	R214	04/11/2021	12.48	Call	Bond Future	7,013.2400	7.0132	6,672.6200	6.6726	(4.857)	0	0	0
2020/11/17	R214	04/11/2021	12.48	Put	Bond Future	2,814.9400	2.8149	2,974.0100	2.9740	5.651	0	0	0
2020/11/17	R248	04/02/2021	10.47	Call	Bond Future	665.9300	0.6659	573.9300	0.5739	(13.815)	0	0	0
2020/11/17	R248	04/02/2021	10.47	Put	Bond Future	6,590.4900	6.5905	6,938.0400	6.9380	5.274	0	0	0
2020/11/17	R248	04/02/2021	10.46	Call	Bond Future	650.0800	0.6501	559.7000	0.5597	(13.903)	0	0	0
2020/11/17	R248	04/02/2021	10.46	Put	Bond Future	6,652.1600	6.6522	7,001.3300	7.0013	5.249	0	0	0
2020/11/17	R248	04/02/2021	10.75	Call	Bond Future	1,223.4800	1.2235	1,081.9200	1.0819	(11.570)	0	0	0
2020/11/17	R248	04/02/2021			Bond Future	11.2853	82.5917	11.3501	82.1522	0.574	0.0000	0.0000	114,209
2020/11/17	R248	04/02/2021	10.48	Call	Bond Future	682.0400	0.6820	588.4100	0.5884	(13.728)	0	0	0
2020/11/17	R248	04/02/2021	10.48	Put	Bond Future	6,529.2100	6.5292	6,875.1300	6.8751	5.298	0	0	0
2020/11/17	R248	04/02/2021	9.80	Put	Bond Future	11,517.2900	11.5173	11,935.1200	11.9351	3.628	0	0	0
2020/11/17	R248	04/02/2021	9.80	Call	Bond Future	112.2300	0.1122	90.5100	0.0905	(19.353)	0	0	2,140
2020/11/17	R248	04/02/2021	10.80	Put	Bond Future	4,776.9800	4.7770	5,065.7800	5.0658	6.046	0	0	0
2020/11/17	R248	04/02/2021	10.80	Call	Bond Future	1,342.4000	1.3424	1,191.6500	1.1917	(11.230)	0	0	2,140
2020/11/17	R248	04/02/2021	11.50	Put	Bond Future	2,162.0400	2.1620	2,326.8200	2.3268	7.622	0	0	0
2020/11/17	R248	04/02/2021	11.50	Call	Bond Future	3,601.3200	3.6013	3,326.5500	3.3265	(7.630)	0	0	0
2020/11/17	R248	04/02/2021	10.75	Put	Bond Future	5,027.0100	5.0270	5,325.0000	5.3250	5.928	0	0	0
2020/11/17	R248	06/05/2021	12.36	Call	Bond Future	7,502.0400	7.5020	7,172.1900	7.1722	(4.397)	0	0	0
2020/11/17	R248	06/05/2021	12.36	Put	Bond Future	2,092.7100	2.0927	2,211.2600	2.2113	5.665	0	0	0
2020/11/17	R248	06/05/2021			Bond Future	11.4860	79.0562	11.5542	78.6078	0.594	0.0000	0.0000	0
2020/11/17	R248	06/05/2021	12.34	Call	Bond Future	7,424.6700	7.4247	7,096.4800	7.0965	(4.420)	0	0	0
2020/11/17	R248	06/05/2021	12.34	Put	Bond Future	2,131.4300	2.1314	2,251.6400	2.2516	5.640	0	0	0
2020/11/17	R248	06/05/2021	12.35	Call	Bond Future	7,463.3200	7.4633	7,134.3000	7.1343	(4.408)	0	0	0
2020/11/17	R248	06/05/2021	12.35	Put	Bond Future	2,111.9900	2.1120	2,231.3700	2.2314	5.652	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/17	R248	05/08/2021	12.50	Put	Bond Future	3,007.0600	3.0071	3,147.4600	3.1475	4.669	0	0	0
2020/11/17	R248	05/08/2021	12.51	Put	Bond Future	2,985.6400	2.9856	3,125.3100	3.1253	4.678	0	0	0
2020/11/17	R248	05/08/2021	12.52	Call	Bond Future	7,904.7500	7.9048	7,588.3500	7.5884	(4.003)	0	0	0
2020/11/17	R248	05/08/2021			Bond Future	11.6988	79.9128	11.7704	79.4575	0.612	0.0000	0.0000	0
2020/11/17	R248	05/08/2021	12.50	Call	Bond Future	7,834.3200	7.8343	7,519.4000	7.5194	(4.020)	0	0	0
2020/11/17	R248	05/08/2021	12.51	Call	Bond Future	7,869.6300	7.8696	7,553.9800	7.5540	(4.011)	0	0	0
2020/11/17	R248	05/08/2021	12.52	Put	Bond Future	2,964.1200	2.9641	3,103.0400	3.1030	4.687	0	0	0
2020/11/17	R248	04/11/2021	12.85	Call	Bond Future	8,477.9300	8.4779	8,155.5400	8.1555	(3.803)	0	0	0
2020/11/17	R248	04/11/2021	12.85	Put	Bond Future	3,075.2300	3.0752	3,214.3400	3.2143	4.524	0	0	0
2020/11/17	R248	04/11/2021			Bond Future	11.9154	76.3610	11.9905	75.8994	0.630	0.0000	0.0000	0
2020/11/17	R248	04/11/2021	12.83	Call	Bond Future	8,410.8200	8.4108	8,089.7700	8.0898	(3.817)	0	0	0
2020/11/17	R248	04/11/2021	12.83	Put	Bond Future	3,116.2600	3.1163	3,256.7100	3.2567	4.507	0	0	0
2020/11/17	R248	04/11/2021	12.84	Call	Bond Future	8,444.3600	8.4444	8,122.6400	8.1226	(3.810)	0	0	0
2020/11/17	R248	04/11/2021	12.84	Put	Bond Future	3,095.6900	3.0957	3,235.4700	3.2355	4.515	0	0	0

**Total** **1099181**