



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/12/2020 TO 22/12/2020

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
2020/12/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	2025	04/02/2021		Bond Future	147.8668	147.8668	147.7583	147.7583	(0.073)	0.0000	0.0000	7,208
2020/12/22	2025	06/05/2021		Bond Future	149.4168	149.4168	149.2991	149.2991	(0.079)	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
2020/12/22	2025	05/08/2021			Bond Future	149.5329	149.5329	149.4012	149.4012	(0.088)	0.0000	0.0000	0
2020/12/22	2025	04/11/2021			Bond Future	151.1564	151.1564	151.0136	151.0136	(0.094)	0.0000	0.0000	0
2020/12/22	2029	04/02/2021			Bond Future	104.6554	104.6554	104.7538	104.7538	0.094	0.0000	0.0000	2,182
2020/12/22	2029	06/05/2021			Bond Future	104.6122	104.6122	104.7058	104.7058	0.090	0.0000	0.0000	0
2020/12/22	2029	05/08/2021			Bond Future	105.7661	105.7661	105.8520	105.8520	0.081	0.0000	0.0000	0
2020/12/22	2029	04/11/2021			Bond Future	105.7631	105.7631	105.8431	105.8431	0.076	0.0000	0.0000	0
2020/12/22	2030	04/02/2021	9.16	Call	Bond Future	2,373.5300	2.3735	2,766.2000	2.7662	16.544	0	0	0
2020/12/22	2030	04/02/2021	9.16	Put	Bond Future	1,075.1400	1.0751	847.4500	0.8475	(21.178)	0	0	0
2020/12/22	2030	04/02/2021	9.15	Call	Bond Future	2,336.7600	2.3368	2,726.2000	2.7262	16.666	0	0	0
2020/12/22	2030	04/02/2021	9.15	Put	Bond Future	1,095.9300	1.0959	865.0100	0.8650	(21.071)	0	0	0
2020/12/22	2030	04/02/2021	8.20	Put	Bond Future	4,702.7200	4.7027	4,166.4100	4.1664	(11.404)	0	0	0
2020/12/22	2030	04/02/2021	9.20	Put	Bond Future	995.0800	0.9951	780.0500	0.7800	(21.609)	0	0	0
2020/12/22	2030	04/02/2021	9.20	Call	Bond Future	2,523.2500	2.5232	2,928.5800	2.9286	16.064	0	0	1,600
2020/12/22	2030	04/02/2021	9.12	Put	Bond Future	1,160.2000	1.1602	919.5000	0.9195	(20.746)	0	0	0
2020/12/22	2030	04/02/2021	9.12	Call	Bond Future	2,228.0700	2.2281	2,607.7300	2.6077	17.040	0	0	1,000
2020/12/22	2030	04/02/2021	8.36	Put	Bond Future	3,880.2200	3.8802	3,383.5000	3.3835	(12.801)	0	0	0
2020/12/22	2030	04/02/2021	8.36	Call	Bond Future	424.3100	0.4243	547.9500	0.5480	29.139	0	0	800
2020/12/22	2030	04/02/2021			Bond Future	8.9364	94.4976	8.8309	95.1180	(1.180)	0.0000	0.0000	104,910
2020/12/22	2030	04/02/2021	9.17	Call	Bond Future	2,410.5600	2.4106	2,806.4300	2.8064	16.422	0	0	0
2020/12/22	2030	04/02/2021	9.17	Put	Bond Future	1,054.6600	1.0547	830.1700	0.8302	(21.286)	0	0	0
2020/12/22	2030	04/02/2021	9.30	Call	Bond Future	2,916.2800	2.9163	3,351.4700	3.3515	14.923	0	0	0
2020/12/22	2030	04/02/2021	9.30	Put	Bond Future	816.8700	0.8169	631.7000	0.6317	(22.668)	0	0	4,000
2020/12/22	2030	04/02/2021	9.35	Call	Bond Future	3,122.0300	3.1220	3,571.1200	3.5711	14.385	0	0	0
2020/12/22	2030	04/02/2021	9.35	Put	Bond Future	738.7100	0.7387	567.4400	0.5674	(23.185)	0	0	2,000
2020/12/22	2030	04/02/2021	8.20	Call	Bond Future	258.5800	0.2586	342.6300	0.3426	32.504	0	0	1,600
2020/12/22	2030	04/02/2021	8.37	Put	Bond Future	3,831.3300	3.8313	3,337.3700	3.3374	(12.893)	0	0	0
2020/12/22	2030	04/02/2021	8.37	Call	Bond Future	436.7600	0.4368	563.1600	0.5632	28.940	0	0	1,000
2020/12/22	2030	04/02/2021	8.86	Put	Bond Future	1,852.6000	1.8526	1,521.1600	1.5212	(17.891)	0	0	0
2020/12/22	2030	04/02/2021	8.86	Call	Bond Future	1,403.9000	1.4039	1,692.8200	1.6928	20.580	0	0	800
2020/12/22	2030	04/02/2021	10.20	Call	Bond Future	7,126.8600	7.1269	7,718.5100	7.7185	8.302	0	0	0
2020/12/22	2030	04/02/2021	10.20	Put	Bond Future	86.5900	0.0866	57.8800	0.0579	(33.156)	0	0	1,800
2020/12/22	2030	06/05/2021	10.95	Call	Bond Future	9,860.6200	9.8606	10,433.5600	10.4336	5.810	0	0	0
2020/12/22	2030	06/05/2021	10.95	Put	Bond Future	267.6100	0.2676	219.1300	0.2191	(18.116)	0	0	300
2020/12/22	2030	06/05/2021	9.27	Put	Bond Future	2,366.4800	2.3665	2,093.3200	2.0933	(11.543)	0	0	0
2020/12/22	2030	06/05/2021	9.27	Call	Bond Future	3,129.7900	3.1298	3,478.0500	3.4781	11.127	0	0	300
2020/12/22	2030	06/05/2021	7.97	Call	Bond Future	511.0400	0.5110	609.7300	0.6097	19.312	0	0	700
2020/12/22	2030	06/05/2021	10.04	Call	Bond Future	5,985.3800	5.9854	6,462.6100	6.4626	7.973	0	0	0
2020/12/22	2030	06/05/2021	10.04	Put	Bond Future	1,031.8400	1.0318	887.6500	0.8877	(13.974)	0	0	0
2020/12/22	2030	06/05/2021	9.15	Put	Bond Future	2,678.4600	2.6785	2,380.9900	2.3810	(11.106)	0	0	0
2020/12/22	2030	06/05/2021	9.15	Call	Bond Future	2,765.7400	2.7657	3,089.6900	3.0897	11.713	0	0	0
2020/12/22	2030	06/05/2021	9.92	Call	Bond Future	5,503.3000	5.5033	5,963.6400	5.9636	8.365	0	0	0
2020/12/22	2030	06/05/2021	11.69	Call	Bond Future	13,203.3600	13.2034	13,809.5100	13.8095	4.591	0	0	0
2020/12/22	2030	06/05/2021	11.69	Put	Bond Future	70.3800	0.0704	55.1100	0.0551	(21.697)	0	0	0
2020/12/22	2030	06/05/2021	11.70	Call	Bond Future	13,248.4700	13.2485	13,854.8900	13.8549	4.577	0	0	0
2020/12/22	2030	06/05/2021	11.70	Put	Bond Future	69.0100	0.0690	54.0100	0.0540	(21.736)	0	0	0
2020/12/22	2030	06/05/2021			Bond Future	9.1346	95.4653	9.0254	96.0867	(1.195)	0.0000	0.0000	0

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2020/12/22	2030	06/05/2021	8.77	Put	Bond Future	3,876.4700	3.8765	3,499.9300	3.4999	(9.713)	0	0	0
2020/12/22	2030	06/05/2021	8.77	Call	Bond Future	1,780.5300	1.7805	2,025.4100	2.0254	13.753	0	0	300
2020/12/22	2030	06/05/2021	9.22	Call	Bond Future	2,974.6400	2.9746	3,312.8600	3.3129	11.370	0	0	0
2020/12/22	2030	06/05/2021	9.22	Put	Bond Future	2,492.2400	2.4922	2,209.0400	2.2090	(11.363)	0	0	700
2020/12/22	2030	06/05/2021	7.97	Put	Bond Future	7,422.4300	7.4224	6,899.7000	6.8997	(7.043)	0	0	0
2020/12/22	2030	06/05/2021	9.92	Put	Bond Future	1,186.3600	1.1864	1,025.2800	1.0253	(13.578)	0	0	700
2020/12/22	2030	06/05/2021	11.71	Call	Bond Future	13,293.5800	13.2936	13,900.2500	13.9003	4.564	0	0	0
2020/12/22	2030	06/05/2021	11.71	Put	Bond Future	67.6800	0.0677	52.9300	0.0529	(21.794)	0	0	0
2020/12/22	2030	06/05/2021	10.74	Call	Bond Future	8,927.0100	8.9270	9,484.0400	9.4840	6.240	0	0	0
2020/12/22	2030	06/05/2021	10.74	Put	Bond Future	375.8500	0.3759	311.4600	0.3115	(17.132)	0	0	0
2020/12/22	2030	05/08/2021	10.30	Put	Bond Future	1,462.3800	1.4624	1,301.1200	1.3011	(11.027)	0	0	200
2020/12/22	2030	05/08/2021	8.78	Put	Bond Future	5,017.5200	5.0175	4,625.1500	4.6251	(7.820)	0	0	0
2020/12/22	2030	05/08/2021	8.78	Call	Bond Future	1,866.6200	1.8666	2,094.1500	2.0941	12.189	0	0	200
2020/12/22	2030	05/08/2021	7.70	Put	Bond Future	10,036.9100	10.0369	9,495.2200	9.4952	(5.397)	0	0	0
2020/12/22	2030	05/08/2021	12.10	Call	Bond Future	13,772.3500	13.7723	14,366.2900	14.3663	4.313	0	0	0
2020/12/22	2030	05/08/2021	12.10	Put	Bond Future	157.3300	0.1573	131.3700	0.1314	(16.500)	0	0	600
2020/12/22	2030	05/08/2021	9.45	Call	Bond Future	3,557.5200	3.5575	3,898.0500	3.8981	9.572	0	0	600
2020/12/22	2030	05/08/2021	10.41	Call	Bond Future	6,911.7800	6.9118	7,383.6700	7.3837	6.827	0	0	0
2020/12/22	2030	05/08/2021	10.41	Put	Bond Future	1,305.1500	1.3051	1,157.1400	1.1571	(11.340)	0	0	0
2020/12/22	2030	05/08/2021	10.42	Call	Bond Future	6,948.6200	6.9486	7,421.6900	7.4217	6.808	0	0	0
2020/12/22	2030	05/08/2021	10.42	Put	Bond Future	1,291.5400	1.2915	1,144.7100	1.1447	(11.369)	0	0	0
2020/12/22	2030	05/08/2021			Bond Future	9.3434	92.4902	9.2306	93.1101	(1.207)	0.0000	0.0000	0
2020/12/22	2030	05/08/2021	10.30	Call	Bond Future	6,511.5700	6.5116	6,970.2100	6.9702	7.043	0	0	0
2020/12/22	2030	05/08/2021	7.70	Call	Bond Future	450.5400	0.4505	528.7500	0.5288	17.359	0	0	200
2020/12/22	2030	05/08/2021	8.95	Put	Bond Future	4,426.1400	4.4261	4,062.7100	4.0627	(8.211)	0	0	0
2020/12/22	2030	05/08/2021	8.95	Call	Bond Future	2,240.3600	2.2404	2,496.8300	2.4968	11.448	0	0	600
2020/12/22	2030	05/08/2021	9.45	Put	Bond Future	2,976.4700	2.9765	2,697.1000	2.6971	(9.386)	0	0	0
2020/12/22	2030	05/08/2021	10.43	Call	Bond Future	6,985.5300	6.9855	7,459.7700	7.4598	6.789	0	0	0
2020/12/22	2030	05/08/2021	10.43	Put	Bond Future	1,278.0400	1.2780	1,132.3800	1.1324	(11.397)	0	0	0
2020/12/22	2030	04/11/2021	8.27	Put	Bond Future	8,265.7400	8.2657	7,792.4000	7.7924	(5.727)	0	0	0
2020/12/22	2030	04/11/2021	8.27	Call	Bond Future	1,151.9400	1.1519	1,299.0100	1.2990	12.767	0	0	300
2020/12/22	2030	04/11/2021	8.77	Put	Bond Future	6,185.7800	6.1858	5,778.5200	5.7785	(6.584)	0	0	0
2020/12/22	2030	04/11/2021	11.44	Put	Bond Future	849.8300	0.8498	755.6700	0.7557	(11.080)	0	0	300
2020/12/22	2030	04/11/2021	10.59	Put	Bond Future	1,837.3800	1.8374	1,666.5300	1.6665	(9.299)	0	0	0
2020/12/22	2030	04/11/2021	10.60	Call	Bond Future	7,165.5200	7.1655	7,616.1400	7.6161	6.289	0	0	0
2020/12/22	2030	04/11/2021	10.60	Put	Bond Future	1,822.0200	1.8220	1,652.2300	1.6522	(9.319)	0	0	0
2020/12/22	2030	04/11/2021			Bond Future	9.5507	93.4733	9.4340	94.0938	(1.222)	0.0000	0.0000	0
2020/12/22	2030	04/11/2021	8.77	Call	Bond Future	1,930.8200	1.9308	2,143.9700	2.1440	11.039	0	0	300
2020/12/22	2030	04/11/2021	11.44	Call	Bond Future	10,182.4100	10.1824	10,708.6600	10.7087	5.168	0	0	0
2020/12/22	2030	04/11/2021	10.59	Call	Bond Future	7,131.8900	7.1319	7,581.4500	7.5814	6.304	0	0	0
2020/12/22	2030	04/11/2021	10.61	Call	Bond Future	7,199.2100	7.1992	7,650.8800	7.6509	6.274	0	0	0
2020/12/22	2030	04/11/2021	10.61	Put	Bond Future	1,806.7500	1.8068	1,638.0100	1.6380	(9.339)	0	0	0
2020/12/22	2032	04/02/2021	9.63	Call	Bond Future	1,202.8000	1.2028	1,427.7000	1.4277	18.698	0	0	0
2020/12/22	2032	04/02/2021	9.63	Put	Bond Future	2,631.5800	2.6316	2,262.1300	2.2621	(14.039)	0	0	0
2020/12/22	2032	04/02/2021	9.29	Put	Bond Future	4,151.3400	4.1513	3,683.0800	3.6831	(11.280)	0	0	0
2020/12/22	2032	04/02/2021	9.29	Call	Bond Future	541.8400	0.5418	667.9300	0.6679	23.271	0	0	800
2020/12/22	2032	04/02/2021	10.82	Call	Bond Future	5,979.2000	5.9792	6,500.0400	6.5000	8.711	0	0	0

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2020/12/22	2032	04/02/2021	10.82	Put	Bond Future	301.8100	0.3018	228.3000	0.2283	(24.356)	0	0	800
2020/12/22	2032	04/02/2021			Bond Future	9.8588	92.2406	9.7630	92.8349	(0.972)	0.0000	0.0000	114,937
2020/12/22	2032	04/02/2021	9.62	Call	Bond Future	1,178.6000	1.1786	1,400.3500	1.4003	18.815	0	0	0
2020/12/22	2032	04/02/2021	9.62	Put	Bond Future	2,670.5200	2.6705	2,297.9200	2.2979	(13.952)	0	0	0
2020/12/22	2032	04/02/2021	9.61	Call	Bond Future	1,154.7000	1.1547	1,373.3300	1.3733	18.934	0	0	0
2020/12/22	2032	04/02/2021	9.61	Put	Bond Future	2,709.8200	2.7098	2,334.1000	2.3341	(13.865)	0	0	0
2020/12/22	2032	04/02/2021	8.79	Put	Bond Future	7,054.2100	7.0542	6,493.8300	6.4938	(7.944)	0	0	0
2020/12/22	2032	04/02/2021	8.79	Call	Bond Future	107.3200	0.1073	141.2900	0.1413	31.653	0	0	800
2020/12/22	2032	06/05/2021	12.57	Call	Bond Future	13,529.2100	13.5292	14,100.8500	14.1009	4.225	0	0	0
2020/12/22	2032	06/05/2021	12.12	Call	Bond Future	11,480.9600	11.4810	12,032.5900	12.0326	4.805	0	0	0
2020/12/22	2032	06/05/2021	12.12	Put	Bond Future	279.9900	0.2800	236.1900	0.2362	(15.643)	0	0	0
2020/12/22	2032	06/05/2021			Bond Future	10.0689	89.0409	9.9699	89.6363	(0.983)	0.0000	0.0000	0
2020/12/22	2032	06/05/2021	12.57	Put	Bond Future	136.9400	0.1369	113.1500	0.1131	(17.373)	0	0	736
2020/12/22	2032	06/05/2021	10.33	Put	Bond Future	2,431.8900	2.4319	2,188.1600	2.1882	(10.022)	0	0	0
2020/12/22	2032	06/05/2021	10.33	Call	Bond Future	3,977.0500	3.9770	4,328.7500	4.3288	8.843	0	0	736
2020/12/22	2032	06/05/2021	12.11	Call	Bond Future	11,435.5400	11.4355	11,986.6100	11.9866	4.819	0	0	0
2020/12/22	2032	06/05/2021	12.11	Put	Bond Future	284.2700	0.2843	239.9100	0.2399	(15.605)	0	0	0
2020/12/22	2032	06/05/2021	12.10	Call	Bond Future	11,390.1200	11.3901	11,940.6200	11.9406	4.833	0	0	0
2020/12/22	2032	06/05/2021	12.10	Put	Bond Future	288.6100	0.2886	243.6800	0.2437	(15.568)	0	0	0
2020/12/22	2032	05/08/2021	11.37	Call	Bond Future	7,617.1000	7.6171	8,060.3600	8.0604	5.819	0	0	0
2020/12/22	2032	05/08/2021	11.37	Put	Bond Future	1,613.1800	1.6132	1,462.3500	1.4624	(9.350)	0	0	0
2020/12/22	2032	05/08/2021			Bond Future	10.2846	90.0020	10.1828	90.5961	(0.990)	0.0000	0.0000	0
2020/12/22	2032	05/08/2021	11.35	Call	Bond Future	7,542.3100	7.5423	7,983.4400	7.9834	5.849	0	0	0
2020/12/22	2032	05/08/2021	11.35	Put	Bond Future	1,643.8200	1.6438	1,490.8600	1.4909	(9.305)	0	0	0
2020/12/22	2032	05/08/2021	11.36	Call	Bond Future	7,579.6700	7.5797	8,021.8700	8.0219	5.834	0	0	0
2020/12/22	2032	05/08/2021	11.36	Put	Bond Future	1,628.4400	1.6284	1,476.5500	1.4766	(9.327)	0	0	0
2020/12/22	2032	04/11/2021	9.83	Call	Bond Future	2,548.8500	2.5488	2,773.6900	2.7737	8.821	0	0	700
2020/12/22	2032	04/11/2021	11.71	Put	Bond Future	1,965.6100	1.9656	1,809.5800	1.8096	(7.938)	0	0	0
2020/12/22	2032	04/11/2021	11.69	Call	Bond Future	8,312.8600	8.3129	8,749.6800	8.7497	5.255	0	0	0
2020/12/22	2032	04/11/2021	11.70	Call	Bond Future	8,347.9100	8.3479	8,785.6400	8.7856	5.244	0	0	0
2020/12/22	2032	04/11/2021			Bond Future	10.5081	86.8142	10.4029	87.4088	(1.001)	0.0000	0.0000	0
2020/12/22	2032	04/11/2021	9.83	Put	Bond Future	6,481.6900	6.4817	6,111.8500	6.1118	(5.706)	0	0	0
2020/12/22	2032	04/11/2021	12.81	Call	Bond Future	12,492.2000	12.4922	13,012.1600	13.0122	4.162	0	0	0
2020/12/22	2032	04/11/2021	12.81	Put	Bond Future	763.6500	0.7636	688.9300	0.6889	(9.785)	0	0	700
2020/12/22	2032	04/11/2021	11.71	Call	Bond Future	8,383.0100	8.3830	8,821.6600	8.8217	5.233	0	0	0
2020/12/22	2032	04/11/2021	11.69	Put	Bond Future	1,996.8000	1.9968	1,838.9400	1.8389	(7.906)	0	0	0
2020/12/22	2032	04/11/2021	9.33	Put	Bond Future	8,592.0300	8.5920	8,159.9500	8.1600	(5.029)	0	0	0
2020/12/22	2032	04/11/2021	9.33	Call	Bond Future	1,603.1000	1.6031	1,765.7000	1.7657	10.143	0	0	700
2020/12/22	2032	04/11/2021	11.70	Put	Bond Future	1,981.1600	1.9812	1,824.2100	1.8242	(7.922)	0	0	0
2020/12/22	2033	04/02/2021			Bond Future	99.2004	99.2004	99.2258	99.2258	0.026	0.0000	0.0000	8,131
2020/12/22	2033	06/05/2021			Bond Future	99.0237	99.0237	99.0440	99.0440	0.020	0.0000	0.0000	0
2020/12/22	2033	05/08/2021			Bond Future	100.1160	100.1160	100.1281	100.1281	0.012	0.0000	0.0000	0
2020/12/22	2033	04/11/2021			Bond Future	99.9773	99.9773	99.9832	99.9832	0.006	0.0000	0.0000	0
2020/12/22	2037	04/02/2021	10.28	Call	Bond Future	770.7800	0.7708	881.1000	0.8811	14.313	0	0	0
2020/12/22	2037	04/02/2021	10.28	Put	Bond Future	4,108.6900	4.1087	3,755.8500	3.7558	(8.588)	0	0	0
2020/12/22	2037	04/02/2021	10.27	Call	Bond Future	752.0900	0.7521	860.3700	0.8604	14.397	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
2020/12/22	2037	04/02/2021	10.27	Put	Bond Future	4,159.5700	4.1596	3,804.6900	3.8047	(8.532)	0	0	0
2020/12/22	2037	04/02/2021	11.90	Call	Bond Future	7,179.8900	7.1799	7,590.2400	7.5902	5.715	0	0	0
2020/12/22	2037	04/02/2021	13.73	Call	Bond Future	16,366.3100	16.3663	16,829.0800	16.8291	2.828	0	0	0
2020/12/22	2037	04/02/2021	13.73	Put	Bond Future	1.0800	0.0011	0.6900	0.0007	(36.111)	0	0	300
2020/12/22	2037	04/02/2021	10.85	Call	Bond Future	2,328.3500	2.3284	2,568.4300	2.5684	10.311	0	0	0
2020/12/22	2037	04/02/2021	10.85	Put	Bond Future	1,836.1300	1.8361	1,613.0500	1.6131	(12.149)	0	0	72
2020/12/22	2037	04/02/2021	10.35	Call	Bond Future	910.1200	0.9101	1,035.1000	1.0351	13.732	0	0	0
2020/12/22	2037	04/02/2021	10.35	Put	Bond Future	3,763.4000	3.7634	3,425.2200	3.4252	(8.986)	0	0	72
2020/12/22	2037	04/02/2021			Bond Future	10.7745	83.0441	10.7041	83.5073	(0.653)	0.0000	0.0000	131,614
2020/12/22	2037	04/02/2021	10.29	Call	Bond Future	789.7700	0.7898	902.1400	0.9021	14.228	0	0	0
2020/12/22	2037	04/02/2021	10.29	Put	Bond Future	4,058.2000	4.0582	3,707.4100	3.7074	(8.644)	0	0	0
2020/12/22	2037	04/02/2021	11.97	Put	Bond Future	235.6800	0.2357	189.4300	0.1894	(19.624)	0	0	0
2020/12/22	2037	04/02/2021	11.97	Call	Bond Future	7,537.8700	7.5379	7,954.7800	7.9548	5.531	0	0	300
2020/12/22	2037	04/02/2021	11.90	Put	Bond Future	277.5600	0.2776	224.7500	0.2248	(19.027)	0	0	240
2020/12/22	2037	04/02/2021	10.48	Put	Bond Future	3,173.6900	3.1737	2,864.3200	2.8643	(9.748)	0	0	0
2020/12/22	2037	04/02/2021	10.48	Call	Bond Future	1,209.6500	1.2097	1,363.4400	1.3634	12.714	0	0	240
2020/12/22	2037	04/02/2021	9.65	Put	Bond Future	8,000.7200	8.0007	7,559.7200	7.5597	(5.512)	0	0	0
2020/12/22	2037	04/02/2021	9.65	Call	Bond Future	111.0000	0.1110	133.1600	0.1332	19.964	0	0	72
2020/12/22	2037	06/05/2021	12.42	Call	Bond Future	9,283.4400	9.2834	9,664.5900	9.6646	4.106	0	0	0
2020/12/22	2037	06/05/2021	12.43	Call	Bond Future	9,326.8200	9.3268	9,708.7200	9.7087	4.095	0	0	0
2020/12/22	2037	06/05/2021	12.44	Put	Bond Future	868.4100	0.8684	787.8100	0.7878	(9.281)	0	0	0
2020/12/22	2037	06/05/2021			Bond Future	10.9871	83.8946	10.9146	84.3579	(0.660)	0.0000	0.0000	0
2020/12/22	2037	06/05/2021	12.42	Put	Bond Future	889.2100	0.8892	807.1100	0.8071	(9.233)	0	0	0
2020/12/22	2037	06/05/2021	12.43	Put	Bond Future	878.7600	0.8788	797.4100	0.7974	(9.257)	0	0	0
2020/12/22	2037	06/05/2021	12.44	Call	Bond Future	9,370.2500	9.3702	9,752.9000	9.7529	4.084	0	0	0
2020/12/22	2037	05/08/2021	12.26	Put	Bond Future	2,022.9300	2.0229	1,894.6200	1.8946	(6.343)	0	0	0
2020/12/22	2037	05/08/2021	12.27	Call	Bond Future	8,159.5900	8.1596	8,493.0900	8.4931	4.087	0	0	0
2020/12/22	2037	05/08/2021	12.27	Put	Bond Future	2,005.7100	2.0057	1,878.1800	1.8782	(6.358)	0	0	0
2020/12/22	2037	05/08/2021	12.28	Call	Bond Future	8,197.0600	8.1971	8,531.3600	8.5314	4.078	0	0	0
2020/12/22	2037	05/08/2021			Bond Future	11.2102	80.5444	11.1357	81.0054	(0.664)	0.0000	0.0000	0
2020/12/22	2037	05/08/2021	12.26	Call	Bond Future	8,122.1600	8.1222	8,454.8800	8.4549	4.096	0	0	0
2020/12/22	2037	05/08/2021	12.28	Put	Bond Future	1,988.6000	1.9886	1,861.8700	1.8619	(6.373)	0	0	0
2020/12/22	2037	04/11/2021	12.82	Put	Bond Future	2,043.9600	2.0440	1,928.4000	1.9284	(5.654)	0	0	0
2020/12/22	2037	04/11/2021	12.83	Call	Bond Future	9,796.9500	9.7970	10,142.6800	10.1427	3.529	0	0	0
2020/12/22	2037	04/11/2021			Bond Future	11.4279	81.4007	11.3514	81.8614	(0.670)	0.0000	0.0000	0
2020/12/22	2037	04/11/2021	12.81	Call	Bond Future	9,724.8100	9.7248	10,069.2700	10.0693	3.542	0	0	0
2020/12/22	2037	04/11/2021	12.81	Put	Bond Future	2,059.1500	2.0591	1,942.9600	1.9430	(5.643)	0	0	0
2020/12/22	2037	04/11/2021	12.82	Call	Bond Future	9,760.8600	9.7609	10,105.9500	10.1060	3.535	0	0	0
2020/12/22	2037	04/11/2021	12.83	Put	Bond Future	2,028.8600	2.0289	1,913.9400	1.9139	(5.664)	0	0	0
2020/12/22	2038	04/02/2021			Bond Future	112.0371	112.0371	112.0655	112.0655	0.025	0.0000	0.0000	7,805
2020/12/22	2038	06/05/2021			Bond Future	113.2117	113.2117	113.2342	113.2342	0.020	0.0000	0.0000	0
2020/12/22	2038	05/08/2021			Bond Future	112.7371	112.7371	112.7501	112.7501	0.012	0.0000	0.0000	0
2020/12/22	2038	04/11/2021			Bond Future	113.9611	113.9611	113.9670	113.9670	0.005	0.0000	0.0000	0
2020/12/22	2040	04/02/2021	10.42	Call	Bond Future	827.9600	0.8280	989.6200	0.9896	19.525	0	0	0
2020/12/22	2040	04/02/2021	10.42	Put	Bond Future	4,340.9400	4.3409	3,866.4800	3.8665	(10.930)	0	0	0
2020/12/22	2040	04/02/2021	9.49	Put	Bond Future	10,914.3400	10.9143	10,288.6300	10.2886	(5.733)	0	0	0

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2020/12/22	2040	04/02/2021	9.49	Call	Bond Future	30.7900	0.0308	41.2000	0.0412	33.810	0	0	500
2020/12/22	2040	04/02/2021	9.57	Put	Bond Future	10,255.5100	10.2555	9,633.5100	9.6335	(6.065)	0	0	0
2020/12/22	2040	04/02/2021	9.57	Call	Bond Future	43.0500	0.0430	57.1700	0.0572	32.799	0	0	800
2020/12/22	2040	04/02/2021	10.07	Put	Bond Future	6,476.1500	6.4762	5,913.6800	5.9137	(8.685)	0	0	0
2020/12/22	2040	04/02/2021			Bond Future	10.9075	85.0609	10.8169	85.6970	(0.831)	0.0000	0.0000	79,911
2020/12/22	2040	04/02/2021	10.41	Call	Bond Future	807.6200	0.8076	966.3500	0.9664	19.654	0	0	0
2020/12/22	2040	04/02/2021	10.41	Put	Bond Future	4,395.0600	4.3951	3,917.6700	3.9177	(10.862)	0	0	0
2020/12/22	2040	04/02/2021	10.40	Call	Bond Future	787.6000	0.7876	943.4400	0.9434	19.787	0	0	0
2020/12/22	2040	04/02/2021	10.40	Put	Bond Future	4,449.6000	4.4496	3,969.3200	3.9693	(10.794)	0	0	0
2020/12/22	2040	04/02/2021	10.24	Put	Bond Future	5,379.3500	5.3793	4,855.6900	4.8557	(9.735)	0	0	0
2020/12/22	2040	04/02/2021	10.24	Call	Bond Future	510.7900	0.5108	623.2500	0.6233	22.017	0	0	500
2020/12/22	2040	04/02/2021	11.57	Call	Bond Future	5,167.7000	5.1677	5,660.8600	5.6609	9.543	0	0	0
2020/12/22	2040	04/02/2021	11.57	Put	Bond Future	740.4500	0.7405	597.4900	0.5975	(19.307)	0	0	500
2020/12/22	2040	04/02/2021	10.07	Call	Bond Future	297.0000	0.2970	370.6500	0.3706	24.798	0	0	800
2020/12/22	2040	04/02/2021	11.74	Call	Bond Future	6,054.4000	6.0544	6,578.0900	6.5781	8.650	0	0	0
2020/12/22	2040	04/02/2021	11.74	Put	Bond Future	551.0400	0.5510	438.6100	0.4386	(20.403)	0	0	800
2020/12/22	2040	06/05/2021	10.83	Put	Bond Future	4,816.4200	4.8164	4,452.9100	4.4529	(7.547)	0	0	0
2020/12/22	2040	06/05/2021	10.83	Call	Bond Future	2,843.8600	2.8439	3,118.2400	3.1182	9.648	0	0	300
2020/12/22	2040	06/05/2021	11.58	Put	Bond Future	2,508.6300	2.5086	2,277.0300	2.2770	(9.232)	0	0	0
2020/12/22	2040	06/05/2021	11.58	Call	Bond Future	5,558.3500	5.5584	5,964.6400	5.9646	7.310	0	0	300
2020/12/22	2040	06/05/2021	12.44	Call	Bond Future	9,320.2000	9.3202	9,837.4800	9.8375	5.550	0	0	0
2020/12/22	2040	06/05/2021	12.44	Put	Bond Future	1,074.6100	1.0746	954.0000	0.9540	(11.224)	0	0	0
2020/12/22	2040	06/05/2021			Bond Future	11.1160	85.9320	11.0223	86.5699	(0.842)	0.0000	0.0000	0
2020/12/22	2040	06/05/2021	13.38	Call	Bond Future	13,654.6700	13.6547	14,245.6900	14.2457	4.328	0	0	0
2020/12/22	2040	06/05/2021	13.38	Put	Bond Future	333.7600	0.3338	286.8900	0.2869	(14.043)	0	0	300
2020/12/22	2040	06/05/2021	12.43	Call	Bond Future	9,275.3500	9.2753	9,791.5500	9.7915	5.565	0	0	0
2020/12/22	2040	06/05/2021	12.43	Put	Bond Future	1,087.0000	1.0870	965.3100	0.9653	(11.195)	0	0	0
2020/12/22	2040	06/05/2021	12.42	Call	Bond Future	9,230.5500	9.2305	9,745.6800	9.7457	5.581	0	0	0
2020/12/22	2040	06/05/2021	12.42	Put	Bond Future	1,099.5000	1.0995	976.7400	0.9767	(11.165)	0	0	0
2020/12/22	2040	05/08/2021	11.05	Put	Bond Future	5,508.3600	5.5084	5,161.3900	5.1614	(6.299)	0	0	0
2020/12/22	2040	05/08/2021	11.05	Call	Bond Future	3,606.9000	3.6069	3,897.3200	3.8973	8.052	0	0	900
2020/12/22	2040	05/08/2021	12.48	Call	Bond Future	8,971.2900	8.9713	9,445.7900	9.4458	5.289	0	0	0
2020/12/22	2040	05/08/2021	12.49	Put	Bond Future	1,958.0500	1.9581	1,796.2000	1.7962	(8.266)	0	0	0
2020/12/22	2040	05/08/2021	12.47	Call	Bond Future	8,931.5700	8.9316	9,405.0200	9.4050	5.301	0	0	0
2020/12/22	2040	05/08/2021			Bond Future	11.3345	82.3535	11.2380	82.9909	(0.852)	0.0000	0.0000	0
2020/12/22	2040	05/08/2021	11.55	Put	Bond Future	3,875.0000	3.8750	3,601.8900	3.6019	(7.048)	0	0	0
2020/12/22	2040	05/08/2021	11.55	Call	Bond Future	5,269.5600	5.2696	5,633.8400	5.6338	6.913	0	0	900
2020/12/22	2040	05/08/2021	14.80	Call	Bond Future	18,668.8600	18.6689	19,281.9500	19.2819	3.284	0	0	0
2020/12/22	2040	05/08/2021	14.80	Put	Bond Future	190.8000	0.1908	166.5000	0.1665	(12.736)	0	0	900
2020/12/22	2040	05/08/2021	12.48	Put	Bond Future	1,975.0400	1.9750	1,812.1500	1.8122	(8.247)	0	0	0
2020/12/22	2040	05/08/2021	12.49	Call	Bond Future	9,011.0600	9.0111	9,486.6000	9.4866	5.277	0	0	0
2020/12/22	2040	05/08/2021	12.47	Put	Bond Future	1,992.1500	1.9922	1,828.2100	1.8282	(8.229)	0	0	0
2020/12/22	2040	04/11/2021	12.90	Call	Bond Future	10,126.8900	10.1269	10,606.2100	10.6062	4.733	0	0	0
2020/12/22	2040	04/11/2021	12.90	Put	Bond Future	2,197.7700	2.1978	2,038.4600	2.0385	(7.249)	0	0	0
2020/12/22	2040	04/11/2021	12.89	Call	Bond Future	10,089.2600	10.0893	10,567.7100	10.5677	4.742	0	0	0
2020/12/22	2040	04/11/2021	12.89	Put	Bond Future	2,214.0500	2.2141	2,053.8700	2.0539	(7.235)	0	0	0
2020/12/22	2040	04/11/2021			Bond Future	11.5475	83.2291	11.4479	83.8678	(0.863)	0.0000	0.0000	0
2020/12/22	2040	04/11/2021	12.91	Call	Bond Future	10,164.5400	10.1645	10,644.7400	10.6447	4.724	0	0	0

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2020/12/22	2040	04/11/2021	12.91	Put	Bond Future	2,181.5800	2.1816	2,023.1500	2.0231	(7.262)	0	0	0
2020/12/22	2044	04/02/2021	10.36	Put	Bond Future	5,185.6800	5.1857	4,611.4400	4.6114	(11.074)	0	0	0
2020/12/22	2044	04/02/2021	10.37	Call	Bond Future	549.7600	0.5498	687.7200	0.6877	25.095	0	0	0
2020/12/22	2044	04/02/2021	10.35	Put	Bond Future	5,246.8400	5.2468	4,669.5900	4.6696	(11.002)	0	0	0
2020/12/22	2044	04/02/2021	10.04	Put	Bond Future	7,353.1900	7.3532	6,701.7100	6.7017	(8.860)	0	0	0
2020/12/22	2044	04/02/2021	10.04	Call	Bond Future	182.1200	0.1821	239.8200	0.2398	31.682	0	0	0
2020/12/22	2044	04/02/2021	10.84	Call	Bond Future	1,667.2300	1.6672	1,968.7600	1.9688	18.086	0	0	0
2020/12/22	2044	04/02/2021			Bond Future	10.9941	81.5462	10.8935	82.2553	(0.915)	0.0000	0.0000	51,677
2020/12/22	2044	04/02/2021	10.36	Call	Bond Future	533.7500	0.5338	668.6900	0.6687	25.281	0	0	0
2020/12/22	2044	04/02/2021	10.37	Put	Bond Future	5,124.8900	5.1249	4,553.6700	4.5537	(11.146)	0	0	0
2020/12/22	2044	04/02/2021	10.35	Call	Bond Future	518.0000	0.5180	649.9300	0.6499	25.469	0	0	0
2020/12/22	2044	04/02/2021	10.84	Put	Bond Future	2,758.0400	2.7580	2,350.3900	2.3504	(14.780)	0	0	265
2020/12/22	2044	04/02/2021	10.29	Call	Bond Future	430.2500	0.4302	544.8700	0.5449	26.640	0	0	0
2020/12/22	2044	04/02/2021	10.29	Put	Bond Future	5,622.9900	5.6230	5,028.4300	5.0284	(10.574)	0	0	265
2020/12/22	2044	04/02/2021	9.66	Put	Bond Future	10,367.7600	10.3678	9,674.9400	9.6749	(6.682)	0	0	0
2020/12/22	2044	04/02/2021	9.66	Call	Bond Future	43.2000	0.0432	59.5600	0.0596	37.870	0	0	265
2020/12/22	2044	06/05/2021	11.10	Call	Bond Future	3,497.9300	3.4979	3,847.3800	3.8474	9.990	0	0	0
2020/12/22	2044	06/05/2021	11.40	Call	Bond Future	4,575.2500	4.5752	4,983.9900	4.9840	8.934	0	0	0
2020/12/22	2044	06/05/2021	11.40	Put	Bond Future	3,206.9200	3.2069	2,903.8000	2.9038	(9.452)	0	0	3,100
2020/12/22	2044	06/05/2021	11.79	Call	Bond Future	6,169.1200	6.1691	6,645.4100	6.6454	7.721	0	0	0
2020/12/22	2044	06/05/2021	11.79	Put	Bond Future	2,298.4400	2.2984	2,062.8700	2.0629	(10.249)	0	0	3,100
2020/12/22	2044	06/05/2021	12.50	Call	Bond Future	9,215.8900	9.2159	9,791.1000	9.7911	6.242	0	0	0
2020/12/22	2044	06/05/2021	12.50	Put	Bond Future	1,126.6600	1.1267	990.0100	0.9900	(12.129)	0	0	3,100
2020/12/22	2044	06/05/2021	12.43	Call	Bond Future	8,909.4200	8.9094	9,476.1700	9.4762	6.361	0	0	0
2020/12/22	2044	06/05/2021	12.43	Put	Bond Future	1,217.9100	1.2179	1,072.8000	1.0728	(11.915)	0	0	0
2020/12/22	2044	06/05/2021	12.44	Call	Bond Future	8,953.0600	8.9531	9,521.0400	9.5210	6.344	0	0	0
2020/12/22	2044	06/05/2021	12.44	Put	Bond Future	1,204.5000	1.2045	1,060.6200	1.0606	(11.945)	0	0	0
2020/12/22	2044	06/05/2021			Bond Future	11.1956	82.3814	11.0915	83.0932	(0.929)	0.0000	0.0000	0
2020/12/22	2044	06/05/2021	11.10	Put	Bond Future	4,151.4300	4.1514	3,789.0200	3.7890	(8.730)	0	0	3,100
2020/12/22	2044	06/05/2021	10.70	Put	Bond Future	5,780.7800	5.7808	5,334.8400	5.3348	(7.714)	0	0	0
2020/12/22	2044	06/05/2021	10.70	Call	Bond Future	2,291.5600	2.2916	2,557.4800	2.5575	11.604	0	0	3,100
2020/12/22	2044	06/05/2021	11.35	Put	Bond Future	3,347.5800	3.3476	3,034.9300	3.0349	(9.340)	0	0	0
2020/12/22	2044	06/05/2021	11.35	Call	Bond Future	4,384.9500	4.3850	4,784.1600	4.7842	9.104	0	0	3,100
2020/12/22	2044	06/05/2021	11.90	Call	Bond Future	6,646.4600	6.6465	7,139.4900	7.1395	7.418	0	0	0
2020/12/22	2044	06/05/2021	11.90	Put	Bond Future	2,094.5600	2.0946	1,875.7300	1.8757	(10.448)	0	0	0
2020/12/22	2044	06/05/2021	12.45	Call	Bond Future	8,996.7500	8.9967	9,565.9600	9.5660	6.327	0	0	0
2020/12/22	2044	06/05/2021	12.45	Put	Bond Future	1,191.2200	1.1912	1,048.5700	1.0486	(11.975)	0	0	0
2020/12/22	2044	05/08/2021	12.60	Put	Bond Future	1,927.5800	1.9276	1,751.8800	1.7519	(9.115)	0	0	0
2020/12/22	2044	05/08/2021	12.61	Call	Bond Future	9,196.1100	9.1961	9,733.9700	9.7340	5.849	0	0	0
2020/12/22	2044	05/08/2021	12.61	Put	Bond Future	1,911.1800	1.9112	1,736.5900	1.7366	(9.135)	0	0	0
2020/12/22	2044	05/08/2021			Bond Future	11.4067	78.8897	11.2993	79.6022	(0.942)	0.0000	0.0000	0
2020/12/22	2044	05/08/2021	12.59	Call	Bond Future	9,117.5800	9.1176	9,653.2000	9.6532	5.875	0	0	0
2020/12/22	2044	05/08/2021	12.59	Put	Bond Future	1,944.1100	1.9441	1,767.2800	1.7673	(9.096)	0	0	0
2020/12/22	2044	05/08/2021	12.60	Call	Bond Future	9,156.8200	9.1568	9,693.5700	9.6936	5.862	0	0	0
2020/12/22	2044	04/11/2021	12.91	Call	Bond Future	9,907.2200	9.9072	10,439.1900	10.4392	5.370	0	0	0
2020/12/22	2044	04/11/2021	12.91	Put	Bond Future	2,321.2900	2.3213	2,138.4600	2.1385	(7.876)	0	0	0
2020/12/22	2044	04/11/2021			Bond Future	11.6122	79.7285	11.5011	80.4433	(0.957)	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
2020/12/22	2044	04/11/2021	12.89	Call	Bond Future	9,833.8800	9.8339	10,363.8900	10.3639	5.390	0	0	0
2020/12/22	2044	04/11/2021	12.89	Put	Bond Future	2,354.9800	2.3550	2,170.1900	2.1702	(7.847)	0	0	0
2020/12/22	2044	04/11/2021	12.90	Call	Bond Future	9,870.5300	9.8705	10,401.5300	10.4015	5.380	0	0	0
2020/12/22	2044	04/11/2021	12.90	Put	Bond Future	2,338.0800	2.3381	2,154.2800	2.1543	(7.861)	0	0	0
2020/12/22	2046	04/02/2021			Bond Future	101.3181	101.3181	101.3444	101.3444	0.026	0.0000	0.0000	14,890
2020/12/22	2046	06/05/2021			Bond Future	100.5884	100.5884	100.6096	100.6096	0.021	0.0000	0.0000	0
2020/12/22	2046	05/08/2021			Bond Future	101.6983	101.6983	101.7111	101.7111	0.013	0.0000	0.0000	0
2020/12/22	2046	04/11/2021			Bond Future	100.9933	100.9933	100.9998	100.9998	0.006	0.0000	0.0000	0
2020/12/22	2050	04/02/2021			Bond Future	101.4818	101.4818	101.5083	101.5083	0.026	0.0000	0.0000	11,025
2020/12/22	2050	06/05/2021			Bond Future	102.5455	102.5455	102.5665	102.5665	0.021	0.0000	0.0000	0
2020/12/22	2050	05/08/2021			Bond Future	101.7470	101.7470	101.7596	101.7596	0.012	0.0000	0.0000	0
2020/12/22	2050	04/11/2021			Bond Future	102.8516	102.8516	102.8578	102.8578	0.006	0.0000	0.0000	0
2020/12/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	AL37	04/02/2021			Index Future	782.8160	782.8160	786.7770	786.7770	0.506	0.0000	0.0000	0
2020/12/22	AL37	06/05/2021			Index Future	790.8230	790.8230	794.7890	794.7890	0.502	0.0000	0.0000	0
2020/12/22	AL37	05/08/2021			Index Future	799.2600	799.2600	803.2060	803.2060	0.494	0.0000	0.0000	0
2020/12/22	AL37	04/11/2021			Index Future	807.8380	807.8380	811.7750	811.7750	0.487	0.0000	0.0000	0
2020/12/22	AL7T	04/02/2021			Index Future	864.1120	864.1120	869.3480	869.3480	0.606	0.0000	0.0000	0
2020/12/22	AL7T	06/05/2021			Index Future	872.9510	872.9510	878.2010	878.2010	0.601	0.0000	0.0000	0
2020/12/22	AL7T	05/08/2021			Index Future	882.2640	882.2640	887.5010	887.5010	0.594	0.0000	0.0000	0
2020/12/22	AL7T	04/11/2021			Index Future	891.7330	891.7330	896.9700	896.9700	0.587	0.0000	0.0000	0
2020/12/22	ALBI	04/02/2021			Index Future	758.4270	758.4270	762.7850	762.7850	0.575	0.0000	0.0000	231
2020/12/22	ALBI	06/05/2021			Index Future	766.1850	766.1850	770.5530	770.5530	0.570	0.0000	0.0000	0
2020/12/22	ALBI	05/08/2021			Index Future	774.3590	774.3590	778.7130	778.7130	0.562	0.0000	0.0000	0
2020/12/22	ALBI	04/11/2021			Index Future	782.6690	782.6690	787.0210	787.0210	0.556	0.0000	0.0000	0
2020/12/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/12/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/12/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	CS23	25/01/2023			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
2020/12/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/22	ES33	04/02/2021			Bond Future	11.4134	77.2152	11.3256	77.6864	(0.769)	0.0000	0.0000	350
2020/12/22	ES33	06/05/2021			Bond Future	11.6670	74.2318	11.5763	74.7036	(0.777)	0.0000	0.0000	0
2020/12/22	ES33	05/08/2021			Bond Future	11.9293	75.0331	11.8359	75.5036	(0.782)	0.0000	0.0000	0
2020/12/22	ES33	04/11/2021			Bond Future	12.2012	72.0563	12.1048	72.5271	(0.790)	0.0000	0.0000	0
2020/12/22	ES42	04/02/2021			Bond Future	11.9250	76.2106	11.8277	76.7945	(0.816)	0.0000	0.0000	4,779
2020/12/22	ES42	06/05/2021			Bond Future	12.1715	72.7331	12.0704	73.3187	(0.830)	0.0000	0.0000	0
2020/12/22	ES42	05/08/2021			Bond Future	12.4201	73.5186	12.3156	74.1042	(0.841)	0.0000	0.0000	0
2020/12/22	ES42	04/11/2021			Bond Future	12.6796	70.0424	12.5711	70.6296	(0.856)	0.0000	0.0000	0
2020/12/22	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	26,350.0000	2.6350	100.000	0	0	0
2020/12/22	GOVI	04/02/2021	750.96	Put	GOVI	16,850.0000	1.6850	0.0000	0.0000	(100.000)	0	0	0
2020/12/22	GOVI	04/02/2021			GOVI	749.2750	749.2750	753.5950	753.5950	0.577	0.0000	0.0000	964
2020/12/22	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	26,450.0000	2.6450	100.000	0	0	0
2020/12/22	GOVI	04/02/2021	750.95	Put	GOVI	16,750.0000	1.6750	0.0000	0.0000	(100.000)	0	0	0
2020/12/22	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	26,550.0000	2.6550	100.000	0	0	0
2020/12/22	GOVI	04/02/2021	750.94	Put	GOVI	16,650.0000	1.6650	0.0000	0.0000	(100.000)	0	0	0
2020/12/22	GOVI	06/05/2021	678.68	Call	GOVI	782,590.0000	78.2590	825,890.0000	82.5890	5.533	0	0	0
2020/12/22	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/22	GOVI	06/05/2021	678.67	Call	GOVI	782,690.0000	78.2690	825,990.0000	82.5990	5.532	0	0	0
2020/12/22	GOVI	06/05/2021			GOVI	756.9390	756.9390	761.2690	761.2690	0.572	0.0000	0.0000	0
2020/12/22	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/22	GOVI	06/05/2021	678.69	Call	GOVI	782,490.0000	78.2490	825,790.0000	82.5790	5.534	0	0	0
2020/12/22	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/22	GOVI	05/08/2021	719.14	Call	GOVI	458,750.0000	45.8750	501,910.0000	50.1910	9.408	0	0	0
2020/12/22	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/22	GOVI	05/08/2021	719.13	Call	GOVI	458,850.0000	45.8850	502,010.0000	50.2010	9.406	0	0	0
2020/12/22	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/22	GOVI	05/08/2021			GOVI	765.0150	765.0150	769.3310	769.3310	0.564	0.0000	0.0000	0
2020/12/22	GOVI	05/08/2021	719.15	Call	GOVI	458,650.0000	45.8650	501,810.0000	50.1810	9.410	0	0	0
2020/12/22	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/22	GOVI	04/11/2021	728.41	Call	GOVI	448,150.0000	44.8150	491,300.0000	49.1300	9.628	0	0	0
2020/12/22	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/22	GOVI	04/11/2021	728.40	Call	GOVI	448,250.0000	44.8250	491,400.0000	49.1400	9.626	0	0	0
2020/12/22	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/22	GOVI	04/11/2021			GOVI	773.2250	773.2250	777.5400	777.5400	0.558	0.0000	0.0000	0
2020/12/22	GOVI	04/11/2021	728.42	Call	GOVI	448,050.0000	44.8050	491,200.0000	49.1200	9.631	0	0	0
2020/12/22	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/12/22	IGOV	04/02/2021			Index Future	271.7560	271.7560	271.7090	271.7090	(0.017)	0.0000	0.0000	1,090

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
2020/12/22	IGOV	06/05/2021			Index Future	274.6030	274.6030	274.5430	274.5430	(0.022)	0.0000	0.0000	21
2020/12/22	IGOV	05/08/2021			Index Future	277.5990	277.5990	277.5170	277.5170	(0.030)	0.0000	0.0000	0
2020/12/22	IGOV	04/11/2021			Index Future	280.6440	280.6440	280.5430	280.5430	(0.036)	0.0000	0.0000	0
2020/12/22	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2020/12/22	IS05	15/06/2021			Interest Rate Swap	90.3900	90.3900	90.3900	90.3900	0.000	0.0000	0.0000	0
2020/12/22	IS05	21/09/2021			Interest Rate Swap	89.3100	89.3100	89.2900	89.2900	(0.022)	0.0000	0.0000	0
2020/12/22	IS05	21/12/2021			Interest Rate Swap	90.5200	90.5200	90.4900	90.4900	(0.033)	0.0000	0.0000	51
2020/12/22	IS05	15/03/2022			Interest Rate Swap	89.9000	89.9000	89.8600	89.8600	(0.044)	0.0000	0.0000	0
2020/12/22	IS05	21/06/2022			Interest Rate Swap	89.9600	89.9600	89.9100	89.9100	(0.056)	0.0000	0.0000	0
2020/12/22	IS05	20/09/2022			Interest Rate Swap	93.0500	93.0500	92.9900	92.9900	(0.064)	0.0000	0.0000	0
2020/12/22	IS05	20/12/2022			Interest Rate Swap	93.4800	93.4800	93.4200	93.4200	(0.064)	0.0000	0.0000	0
2020/12/22	IS05	22/03/2023			Interest Rate Swap	85.8100	85.8100	85.7300	85.7300	(0.093)	0.0000	0.0000	0
2020/12/22	IS05	20/06/2023			Interest Rate Swap	91.3000	91.3000	91.1900	91.1900	(0.120)	0.0000	0.0000	0
2020/12/22	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/12/22	IS10	17/12/2025			Interest Rate Swap	78.2900	78.2900	77.9300	77.9300	(0.460)	0.0000	0.0000	0
2020/12/22	IS10	16/03/2026			Interest Rate Swap	74.7300	74.7300	74.3600	74.3600	(0.495)	0.0000	0.0000	0
2020/12/22	IS10	15/06/2026			Interest Rate Swap	73.0500	73.0500	72.6700	72.6700	(0.520)	0.0000	0.0000	0
2020/12/22	IS10	21/09/2026			Interest Rate Swap	74.9900	74.9900	74.6200	74.6200	(0.493)	0.0000	0.0000	0
2020/12/22	IS10	21/12/2026			Interest Rate Swap	78.9700	78.9700	78.6000	78.6000	(0.469)	0.0000	0.0000	0
2020/12/22	IS10	15/03/2027			Interest Rate Swap	77.4300	77.4300	77.0400	77.0400	(0.504)	0.0000	0.0000	0
2020/12/22	IS10	21/06/2027			Interest Rate Swap	79.5000	79.5000	79.1000	79.1000	(0.503)	0.0000	0.0000	0
2020/12/22	IS10	20/09/2027			Interest Rate Swap	85.3400	85.3400	84.9200	84.9200	(0.492)	0.0000	0.0000	0
2020/12/22	IS10	20/12/2027			Interest Rate Swap	85.7400	85.7400	85.3000	85.3000	(0.513)	0.0000	0.0000	0
2020/12/22	IS10	22/03/2028			Interest Rate Swap	78.7100	78.7100	78.2500	78.2500	(0.584)	0.0000	0.0000	0
2020/12/22	IS10	20/06/2028			Interest Rate Swap	86.6000	86.6000	86.1500	86.1500	(0.520)	0.0000	0.0000	0
2020/12/22	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/12/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/12/22	JBAF	20/01/2021			Jibar Tradeable Future	3.6150	96.3850	3.6350	96.3650	0.553	0.0000	0.0000	0
2020/12/22	JBAF	17/02/2021			Jibar Tradeable Future	3.5200	96.4800	3.5100	96.4900	(0.284)	0.0000	0.0000	0
2020/12/22	JBAF	17/03/2021			Jibar Tradeable Future	3.5050	96.4950	3.4950	96.5050	(0.285)	0.0000	0.0000	0
2020/12/22	JBAF	21/04/2021			Jibar Tradeable Future	3.4500	96.5500	3.4400	96.5600	(0.290)	0.0000	0.0000	0
2020/12/22	JBAF	19/05/2021			Jibar Tradeable Future	3.4500	96.5500	3.4400	96.5600	(0.290)	0.0000	0.0000	0
2020/12/22	JBAF	15/06/2021			Jibar Tradeable Future	3.4250	96.5750	3.4050	96.5950	(0.584)	0.0000	0.0000	0
2020/12/22	JBAF	15/09/2021			Jibar Tradeable Future	3.5100	96.4900	3.4800	96.5200	(0.855)	0.0000	0.0000	30,000
2020/12/22	JBAF	15/12/2021			Jibar Tradeable Future	3.7250	96.2750	3.6950	96.3050	(0.805)	0.0000	0.0000	0
2020/12/22	JBAF	16/03/2022			Jibar Tradeable Future	3.7500	96.2500	3.7150	96.2850	(0.933)	0.0000	0.0000	0
2020/12/22	JBAF	15/06/2022			Jibar Tradeable Future	4.1300	95.8700	4.0900	95.9100	(0.969)	0.0000	0.0000	0
2020/12/22	JBAF	21/09/2022			Jibar Tradeable Future	4.3950	95.6050	4.3550	95.6450	(0.910)	0.0000	0.0000	0
2020/12/22	JBAF	21/12/2022			Jibar Tradeable Future	4.6450	95.3550	4.5150	95.4850	(2.799)	0.0000	0.0000	0
2020/12/22	R023	04/02/2021	6.33	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2020/12/22	R023	04/02/2021	6.34	Call	Bond Future	3,062.1300	3.0621	3,241.7700	3.2418	5.867	0	0	0
2020/12/22	R023	04/02/2021	6.32	Put	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2020/12/22	R023	04/02/2021			Bond Future	4.7832	109.1988	4.6937	109.3784	(1.872)	0.0000	0.0000	31,397

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
2020/12/22	R023	04/02/2021	6.33	Call	Bond Future	3,042.8300	3.0428	3,222.4700	3.2225	5.904	0	0	0
2020/12/22	R023	04/02/2021	6.34	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2020/12/22	R023	04/02/2021	6.32	Call	Bond Future	3,023.5300	3.0235	3,203.1700	3.2032	5.941	0	0	0
2020/12/22	R023	06/05/2021	7.58	Call	Bond Future	4,629.8000	4.6298	4,805.3000	4.8053	3.791	0	0	0
2020/12/22	R023	06/05/2021	7.58	Put	Bond Future	0.2200	0.0002	0.1300	0.0001	(40.909)	0	0	0
2020/12/22	R023	06/05/2021			Bond Future	4.8770	106.4105	4.7776	106.5861	(2.039)	0.0000	0.0000	0
2020/12/22	R023	06/05/2021	7.57	Call	Bond Future	4,613.1800	4.6132	4,788.6800	4.7887	3.804	0	0	0
2020/12/22	R023	06/05/2021	7.57	Put	Bond Future	0.2300	0.0002	0.1400	0.0001	(39.130)	0	0	0
2020/12/22	R023	06/05/2021	7.56	Call	Bond Future	4,596.5600	4.5966	4,772.0500	4.7720	3.818	0	0	0
2020/12/22	R023	06/05/2021	7.56	Put	Bond Future	0.2400	0.0002	0.1400	0.0001	(41.667)	0	0	0
2020/12/22	R023	05/08/2021	5.30	Call	Bond Future	869.6800	0.8697	979.1100	0.9791	12.583	0	0	0
2020/12/22	R023	05/08/2021	5.30	Put	Bond Future	369.7100	0.3697	310.7900	0.3108	(15.937)	0	0	0
2020/12/22	R023	05/08/2021	5.29	Call	Bond Future	859.2200	0.8592	968.0500	0.9681	12.666	0	0	0
2020/12/22	R023	05/08/2021	5.29	Put	Bond Future	374.3600	0.3744	314.8400	0.3148	(15.899)	0	0	0
2020/12/22	R023	05/08/2021			Bond Future	4.9700	107.5587	4.8594	107.7270	(2.226)	0.0000	0.0000	0
2020/12/22	R023	05/08/2021	5.31	Call	Bond Future	880.1900	0.8802	990.2100	0.9902	12.500	0	0	0
2020/12/22	R023	05/08/2021	5.31	Put	Bond Future	365.1200	0.3651	306.7900	0.3068	(15.976)	0	0	0
2020/12/22	R023	04/11/2021	4.91	Call	Bond Future	452.0400	0.4520	525.7900	0.5258	16.315	0	0	0
2020/12/22	R023	04/11/2021	4.91	Put	Bond Future	696.9700	0.6970	607.3800	0.6074	(12.854)	0	0	0
2020/12/22	R023	04/11/2021	4.90	Call	Bond Future	446.1700	0.4462	519.3300	0.5193	16.397	0	0	0
2020/12/22	R023	04/11/2021	4.90	Put	Bond Future	703.9400	0.7039	613.7600	0.6138	(12.811)	0	0	0
2020/12/22	R023	04/11/2021			Bond Future	5.1011	104.7948	4.9736	104.9581	(2.499)	0.0000	0.0000	0
2020/12/22	R023	04/11/2021	4.92	Call	Bond Future	457.9500	0.4580	532.2900	0.5323	16.233	0	0	0
2020/12/22	R023	04/11/2021	4.92	Put	Bond Future	690.0400	0.6900	601.0400	0.6010	(12.898)	0	0	0
2020/12/22	R035	04/02/2021	10.05	Call	Bond Future	636.0200	0.6360	768.2500	0.7683	20.790	0	0	0
2020/12/22	R035	04/02/2021	10.05	Put	Bond Future	4,422.4200	4.4224	3,953.6300	3.9536	(10.600)	0	0	0
2020/12/22	R035	04/02/2021	10.04	Call	Bond Future	619.5400	0.6195	749.1900	0.7492	20.927	0	0	0
2020/12/22	R035	04/02/2021	10.04	Put	Bond Future	4,475.6500	4.4756	4,004.2800	4.0043	(10.532)	0	0	0
2020/12/22	R035	04/02/2021	10.14	Put	Bond Future	3,960.2200	3.9602	3,515.6700	3.5157	(11.225)	0	0	650
2020/12/22	R035	04/02/2021	11.14	Call	Bond Future	4,213.9200	4.2139	4,655.4600	4.6555	10.478	0	0	0
2020/12/22	R035	04/02/2021	11.14	Put	Bond Future	842.9900	0.8430	683.5100	0.6835	(18.918)	0	0	650
2020/12/22	R035	04/02/2021			Bond Future	10.6104	91.4309	10.5191	92.0319	(0.860)	0.0000	0.0000	96,047
2020/12/22	R035	04/02/2021	10.06	Call	Bond Future	652.8000	0.6528	787.6400	0.7876	20.656	0	0	0
2020/12/22	R035	04/02/2021	10.06	Put	Bond Future	4,369.5700	4.3696	3,903.3900	3.9034	(10.669)	0	0	0
2020/12/22	R035	04/02/2021	10.14	Call	Bond Future	797.7500	0.7978	954.2200	0.9542	19.614	0	0	0
2020/12/22	R035	06/05/2021	10.55	Call	Bond Future	2,642.4200	2.6424	2,901.8000	2.9018	9.816	0	0	0
2020/12/22	R035	06/05/2021	10.55	Put	Bond Future	4,421.7300	4.4217	4,078.9100	4.0789	(7.753)	0	0	500
2020/12/22	R035	06/05/2021	10.05	Put	Bond Future	6,573.8900	6.5739	6,142.3700	6.1424	(6.564)	0	0	0
2020/12/22	R035	06/05/2021	10.05	Call	Bond Future	1,428.6200	1.4286	1,599.3000	1.5993	11.947	0	0	500
2020/12/22	R035	06/05/2021	12.91	Put	Bond Future	357.5500	0.3576	307.4400	0.3074	(14.015)	0	0	600
2020/12/22	R035	06/05/2021	10.40	Put	Bond Future	5,005.5100	5.0055	4,635.6900	4.6357	(7.388)	0	0	0
2020/12/22	R035	06/05/2021	11.55	Call	Bond Future	6,241.4400	6.2414	6,662.2300	6.6622	6.742	0	0	0
2020/12/22	R035	06/05/2021	11.55	Put	Bond Future	1,809.7200	1.8097	1,628.3100	1.6283	(10.024)	0	0	1,650
2020/12/22	R035	06/05/2021	12.77	Call	Bond Future	11,601.0800	11.6011	12,144.5700	12.1446	4.685	0	0	0
2020/12/22	R035	06/05/2021	12.77	Put	Bond Future	433.0500	0.4330	374.3400	0.3743	(13.557)	0	0	1,650
2020/12/22	R035	06/05/2021	10.24	Put	Bond Future	5,686.9500	5.6870	5,288.5700	5.2886	(7.005)	0	0	0
2020/12/22	R035	06/05/2021	10.24	Call	Bond Future	1,842.3300	1.8423	2,046.1500	2.0462	11.063	0	0	793

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
2020/12/22	R035	06/05/2021	12.37	Call	Bond Future	9,782.7600	9.7828	10,295.4500	10.2955	5.241	0	0	0
2020/12/22	R035	06/05/2021	12.35	Put	Bond Future	747.3800	0.7474	656.0700	0.6561	(12.217)	0	0	0
2020/12/22	R035	06/05/2021	12.36	Put	Bond Future	738.1100	0.7381	647.7000	0.6477	(12.249)	0	0	0
2020/12/22	R035	06/05/2021			Bond Future	10.8257	87.8937	10.7314	88.4959	(0.870)	0.0000	0.0000	0
2020/12/22	R035	06/05/2021	11.05	Call	Bond Future	4,253.2000	4.2532	4,599.9000	4.5999	8.152	0	0	0
2020/12/22	R035	06/05/2021	11.05	Put	Bond Future	2,843.7400	2.8437	2,588.2400	2.5882	(8.985)	0	0	500
2020/12/22	R035	06/05/2021	11.15	Put	Bond Future	2,598.7200	2.5987	2,359.4100	2.3594	(9.209)	0	0	0
2020/12/22	R035	06/05/2021	11.15	Call	Bond Future	4,625.6200	4.6256	4,988.5100	4.9885	7.845	0	0	600
2020/12/22	R035	06/05/2021	12.91	Call	Bond Future	12,244.9700	12.2450	12,797.0600	12.7971	4.509	0	0	0
2020/12/22	R035	06/05/2021	10.40	Call	Bond Future	2,235.5300	2.2355	2,467.9100	2.4679	10.395	0	0	600
2020/12/22	R035	06/05/2021	10.81	Put	Bond Future	3,530.2700	3.5303	3,233.7600	3.2338	(8.399)	0	0	0
2020/12/22	R035	06/05/2021	10.81	Call	Bond Future	3,430.5400	3.4305	3,736.2300	3.7362	8.911	0	0	1,650
2020/12/22	R035	06/05/2021	11.32	Call	Bond Future	5,289.3900	5.2894	5,678.3100	5.6783	7.353	0	0	0
2020/12/22	R035	06/05/2021	11.32	Put	Bond Future	2,227.8900	2.2279	2,014.6100	2.0146	(9.573)	0	0	793
2020/12/22	R035	06/05/2021	12.37	Put	Bond Future	728.9300	0.7289	639.4200	0.6394	(12.280)	0	0	0
2020/12/22	R035	06/05/2021	12.35	Call	Bond Future	9,693.1600	9.6932	10,204.0500	10.2040	5.271	0	0	0
2020/12/22	R035	06/05/2021	12.02	Call	Bond Future	8,242.6900	8.2427	8,720.3000	8.7203	5.794	0	0	0
2020/12/22	R035	06/05/2021	12.02	Put	Bond Future	1,112.8900	1.1129	988.3000	0.9883	(11.195)	0	0	793
2020/12/22	R035	06/05/2021	12.36	Call	Bond Future	9,737.9400	9.7379	10,249.7300	10.2497	5.256	0	0	0
2020/12/22	R035	05/08/2021	11.37	Call	Bond Future	5,342.4600	5.3425	5,697.4500	5.6975	6.645	0	0	0
2020/12/22	R035	05/08/2021	11.37	Put	Bond Future	3,401.2800	3.4013	3,155.1600	3.1552	(7.236)	0	0	100
2020/12/22	R035	05/08/2021	5.31	Call	Bond Future	0.0800	0.0001	0.1000	0.0001	25.000	0	0	0
2020/12/22	R035	05/08/2021	5.31	Put	Bond Future	49,248.4900	49.2485	48,647.4000	48.6474	(1.221)	0	0	0
2020/12/22	R035	05/08/2021			Bond Future	11.0498	88.8423	10.9529	89.4434	(0.878)	0.0000	0.0000	0
2020/12/22	R035	05/08/2021	10.77	Call	Bond Future	3,387.6100	3.3876	3,660.1100	3.6601	8.044	0	0	0
2020/12/22	R035	05/08/2021	10.77	Put	Bond Future	5,139.0900	5.1391	4,810.4800	4.8105	(6.394)	0	0	100
2020/12/22	R035	05/08/2021	10.02	Put	Bond Future	8,312.8500	8.3128	7,876.2300	7.8762	(5.252)	0	0	0
2020/12/22	R035	05/08/2021	10.02	Call	Bond Future	1,600.9900	1.6010	1,765.4800	1.7655	10.274	0	0	100
2020/12/22	R035	05/08/2021	5.29	Call	Bond Future	0.0700	0.0001	0.0900	0.0001	28.571	0	0	0
2020/12/22	R035	05/08/2021	5.29	Put	Bond Future	49,481.7700	49.4818	48,880.6800	48.8807	(1.215)	0	0	0
2020/12/22	R035	05/08/2021	5.30	Call	Bond Future	0.0800	0.0001	0.1000	0.0001	25.000	0	0	0
2020/12/22	R035	05/08/2021	5.30	Put	Bond Future	49,365.0700	49.3651	48,763.9800	48.7640	(1.218)	0	0	0
2020/12/22	R035	04/11/2021	10.62	Put	Bond Future	7,104.1500	7.1041	6,737.3500	6.7374	(5.163)	0	0	0
2020/12/22	R035	04/11/2021	10.62	Call	Bond Future	3,012.5500	3.0125	3,247.6000	3.2476	7.802	0	0	400
2020/12/22	R035	04/11/2021	11.08	Call	Bond Future	4,239.5400	4.2395	4,531.7100	4.5317	6.892	0	0	0
2020/12/22	R035	04/11/2021	11.08	Put	Bond Future	5,452.7900	5.4528	5,143.1100	5.1431	(5.679)	0	0	782
2020/12/22	R035	04/11/2021	10.23	Put	Bond Future	8,779.2300	8.7792	8,363.7700	8.3638	(4.732)	0	0	0
2020/12/22	R035	04/11/2021	10.12	Put	Bond Future	9,301.3900	9.3014	8,872.5000	8.8725	(4.611)	0	0	0
2020/12/22	R035	04/11/2021	10.12	Call	Bond Future	1,918.8800	1.9189	2,091.8400	2.0918	9.014	0	0	400
2020/12/22	R035	04/11/2021	11.75	Put	Bond Future	3,687.7200	3.6877	3,454.5500	3.4545	(6.323)	0	0	782
2020/12/22	R035	04/11/2021	12.53	Call	Bond Future	9,194.4800	9.1945	9,638.0300	9.6380	4.824	0	0	0
2020/12/22	R035	04/11/2021	12.53	Put	Bond Future	2,185.1500	2.1851	2,026.8500	2.0269	(7.244)	0	0	0
2020/12/22	R035	04/11/2021			Bond Future	11.2807	85.3126	11.1806	85.9145	(0.887)	0.0000	0.0000	0
2020/12/22	R035	04/11/2021	13.82	Call	Bond Future	14,130.8400	14.1308	14,663.0000	14.6630	3.766	0	0	0
2020/12/22	R035	04/11/2021	13.82	Put	Bond Future	762.6900	0.7627	693.0000	0.6930	(9.137)	0	0	400
2020/12/22	R035	04/11/2021	10.23	Call	Bond Future	2,135.7300	2.1357	2,322.1200	2.3221	8.727	0	0	782
2020/12/22	R035	04/11/2021	11.75	Call	Bond Future	6,427.1600	6.4272	6,795.8400	6.7958	5.736	0	0	0
2020/12/22	R035	04/11/2021	12.51	Call	Bond Future	9,122.1100	9.1221	9,563.9100	9.5639	4.843	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/22	R035	04/11/2021	12.51	Put	Bond Future	2,218.0600	2.2181	2,058.0100	2.0580	(7.216)	0	0	0
2020/12/22	R035	04/11/2021	12.52	Call	Bond Future	9,158.2700	9.1583	9,600.9500	9.6010	4.834	0	0	0
2020/12/22	R035	04/11/2021	12.52	Put	Bond Future	2,201.5500	2.2016	2,042.3800	2.0424	(7.230)	0	0	0
2020/12/22	R186	04/02/2021	8.16	Call	Bond Future	6,212.7000	6.2127	6,830.7900	6.8308	9.949	0	0	0
2020/12/22	R186	04/02/2021	8.17	Put	Bond Future	25.0100	0.0250	13.3200	0.0133	(46.741)	0	0	0
2020/12/22	R186	04/02/2021	8.15	Call	Bond Future	6,164.9200	6.1649	6,782.5100	6.7825	10.018	0	0	0
2020/12/22	R186	04/02/2021	7.30	Put	Bond Future	0.0000	0.0000	334.0700	0.3341	100.000	0	0	0
2020/12/22	R186	04/02/2021	8.00	Put	Bond Future	51.2800	0.0513	28.9700	0.0290	(43.506)	0	0	15,177
2020/12/22	R186	04/02/2021			Bond Future	6.9387	118.3417	6.8189	118.9720	(1.727)	0.0000	0.0000	79,435
2020/12/22	R186	04/02/2021	8.16	Put	Bond Future	26.1300	0.0261	13.9700	0.0140	(46.537)	0	0	0
2020/12/22	R186	04/02/2021	8.17	Call	Bond Future	6,260.5100	6.2605	6,879.0700	6.8791	9.880	0	0	0
2020/12/22	R186	04/02/2021	8.15	Put	Bond Future	27.3000	0.0273	14.6400	0.0146	(46.374)	0	0	0
2020/12/22	R186	04/02/2021	7.30	Call	Bond Future	0.0000	0.0000	2,838.8800	2.8389	100.000	0	0	0
2020/12/22	R186	04/02/2021	8.00	Call	Bond Future	5,451.2600	5.4513	6,059.2000	6.0592	11.152	0	0	0
2020/12/22	R186	06/05/2021	10.77	Call	Bond Future	16,625.6800	16.6257	17,255.7200	17.2557	3.790	0	0	0
2020/12/22	R186	06/05/2021	10.77	Put	Bond Future	0.3400	0.0003	0.2000	0.0002	(41.176)	0	0	0
2020/12/22	R186	06/05/2021	10.76	Call	Bond Future	16,584.6500	16.5846	17,214.6800	17.2147	3.799	0	0	0
2020/12/22	R186	06/05/2021	10.76	Put	Bond Future	0.3600	0.0004	0.2100	0.0002	(41.667)	0	0	0
2020/12/22	R186	06/05/2021			Bond Future	7.1029	119.5529	6.9772	120.1831	(1.770)	0.0000	0.0000	0
2020/12/22	R186	06/05/2021	7.30	Call	Bond Future	0.0000	0.0000	2,848.7800	2.8488	100.000	0	0	0
2020/12/22	R186	06/05/2021	7.30	Put	Bond Future	0.0000	0.0000	1,239.3100	1.2393	100.000	0	0	15,177
2020/12/22	R186	06/05/2021	10.78	Call	Bond Future	16,666.7000	16.6667	17,296.7400	17.2967	3.780	0	0	0
2020/12/22	R186	06/05/2021	10.78	Put	Bond Future	0.3300	0.0003	0.1900	0.0002	(42.424)	0	0	0
2020/12/22	R186	05/08/2021	8.62	Call	Bond Future	6,679.1600	6.6792	7,216.8400	7.2168	8.050	0	0	0
2020/12/22	R186	05/08/2021	8.62	Put	Bond Future	495.0000	0.4950	405.7200	0.4057	(18.036)	0	0	0
2020/12/22	R186	05/08/2021	8.61	Call	Bond Future	6,642.0400	6.6420	7,178.6600	7.1787	8.079	0	0	0
2020/12/22	R186	05/08/2021	8.61	Put	Bond Future	502.2200	0.5022	411.8800	0.4119	(17.988)	0	0	0
2020/12/22	R186	05/08/2021			Bond Future	7.2728	115.5617	7.1414	116.1887	(1.807)	0.0000	0.0000	0
2020/12/22	R186	05/08/2021	8.63	Call	Bond Future	6,716.3300	6.7163	7,255.0600	7.2551	8.021	0	0	0
2020/12/22	R186	05/08/2021	8.63	Put	Bond Future	487.8700	0.4879	399.6400	0.3996	(18.085)	0	0	0
2020/12/22	R186	04/11/2021	8.09	Call	Bond Future	4,441.6900	4.4417	4,865.6100	4.8656	9.544	0	0	0
2020/12/22	R186	04/11/2021	8.09	Put	Bond Future	1,611.7000	1.6117	1,409.5300	1.4095	(12.544)	0	0	0
2020/12/22	R186	04/11/2021	8.10	Call	Bond Future	4,472.3300	4.4723	4,897.5700	4.8976	9.508	0	0	0
2020/12/22	R186	04/11/2021	8.10	Put	Bond Future	1,598.6000	1.5986	1,397.7500	1.3978	(12.564)	0	0	0
2020/12/22	R186	04/11/2021			Bond Future	7.4535	116.7899	7.3154	117.4160	(1.853)	0.0000	0.0000	0
2020/12/22	R186	04/11/2021	8.11	Call	Bond Future	4,503.0600	4.5031	4,929.6200	4.9296	9.473	0	0	0
2020/12/22	R186	04/11/2021	8.11	Put	Bond Future	1,585.6000	1.5856	1,386.0700	1.3861	(12.584)	0	0	0
2020/12/22	R197	04/02/2021			Bond Future	319.1737	319.1737	319.1521	319.1521	(0.007)	0.0000	0.0000	2,441
2020/12/22	R197	06/05/2021			Bond Future	322.5191	322.5191	322.4798	322.4798	(0.012)	0.0000	0.0000	0
2020/12/22	R197	05/08/2021			Bond Future	318.0648	318.0648	317.9981	317.9981	(0.021)	0.0000	0.0000	0
2020/12/22	R197	04/11/2021			Bond Future	321.5184	321.5184	321.4304	321.4304	(0.027)	0.0000	0.0000	0
2020/12/22	R202	04/02/2021			Bond Future	220.9497	220.9497	221.0041	221.0041	0.025	0.0000	0.0000	7,878
2020/12/22	R202	06/05/2021			Bond Future	223.2655	223.2655	223.3083	223.3083	0.019	0.0000	0.0000	0
2020/12/22	R202	05/08/2021			Bond Future	221.4728	221.4728	221.4973	221.4973	0.011	0.0000	0.0000	0
2020/12/22	R202	04/11/2021			Bond Future	223.8774	223.8774	223.8878	223.8878	0.005	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
2020/12/22	R209	04/02/2021	10.12	Call	Bond Future	1,178.3600	1.1784	1,354.8000	1.3548	14.973	0	0	0
2020/12/22	R209	04/02/2021	10.12	Put	Bond Future	2,750.7800	2.7508	2,436.2400	2.4362	(11.435)	0	0	0
2020/12/22	R209	04/02/2021			Bond Future	10.3876	71.0182	10.3031	71.5091	(0.813)	0.0000	0.0000	25,916
2020/12/22	R209	04/02/2021	10.11	Call	Bond Future	1,156.2000	1.1562	1,330.2700	1.3303	15.055	0	0	0
2020/12/22	R209	04/02/2021	10.11	Put	Bond Future	2,788.3700	2.7884	2,471.4600	2.4715	(11.365)	0	0	0
2020/12/22	R209	04/02/2021	10.10	Call	Bond Future	1,134.3100	1.1343	1,306.0200	1.3060	15.138	0	0	0
2020/12/22	R209	04/02/2021	10.10	Put	Bond Future	2,826.3000	2.8263	2,507.0300	2.5070	(11.296)	0	0	0
2020/12/22	R209	06/05/2021	9.75	Put	Bond Future	6,137.5300	6.1375	5,780.5400	5.7805	(5.817)	0	0	0
2020/12/22	R209	06/05/2021	9.75	Call	Bond Future	1,253.1900	1.2532	1,388.3800	1.3884	10.788	0	0	6,250
2020/12/22	R209	06/05/2021	11.00	Call	Bond Future	4,474.5700	4.4746	4,782.9700	4.7830	6.892	0	0	0
2020/12/22	R209	06/05/2021	11.00	Put	Bond Future	2,141.3300	2.1413	1,957.5500	1.9575	(8.583)	0	0	3,500
2020/12/22	R209	06/05/2021	10.00	Put	Bond Future	5,075.5500	5.0756	4,752.9800	4.7530	(6.355)	0	0	0
2020/12/22	R209	06/05/2021	10.00	Call	Bond Future	1,722.4000	1.7224	1,892.0100	1.8920	9.847	0	0	0
2020/12/22	R209	06/05/2021	12.25	Call	Bond Future	9,127.9500	9.1279	9,554.2700	9.5543	4.670	0	0	0
2020/12/22	R209	06/05/2021	12.25	Put	Bond Future	568.5900	0.5686	502.7300	0.5027	(11.583)	0	0	9,150
2020/12/22	R209	06/05/2021	12.23	Call	Bond Future	9,049.7800	9.0498	9,474.7700	9.4748	4.696	0	0	0
2020/12/22	R209	06/05/2021	12.23	Put	Bond Future	583.0700	0.5831	515.8800	0.5159	(11.523)	0	0	0
2020/12/22	R209	06/05/2021	12.22	Call	Bond Future	9,010.7400	9.0107	9,435.0600	9.4351	4.709	0	0	0
2020/12/22	R209	06/05/2021	12.22	Put	Bond Future	590.4300	0.5904	522.5700	0.5226	(11.493)	0	0	0
2020/12/22	R209	06/05/2021			Bond Future	10.5752	68.6058	10.4882	69.0980	(0.822)	0.0000	0.0000	5,250
2020/12/22	R209	06/05/2021	10.60	Call	Bond Future	3,207.9500	3.2080	3,463.3200	3.4633	7.961	0	0	0
2020/12/22	R209	06/05/2021	10.60	Put	Bond Future	3,068.3100	3.0683	2,831.5000	2.8315	(7.718)	0	0	6,250
2020/12/22	R209	06/05/2021	11.60	Call	Bond Future	6,662.8500	6.6628	7,035.4800	7.0355	5.593	0	0	0
2020/12/22	R209	06/05/2021	11.60	Put	Bond Future	1,227.4500	1.2275	1,107.9000	1.1079	(9.740)	0	0	3,750
2020/12/22	R209	06/05/2021	10.25	Put	Bond Future	4,147.8900	4.1479	3,861.0800	3.8611	(6.915)	0	0	0
2020/12/22	R209	06/05/2021	10.25	Call	Bond Future	2,280.6000	2.2806	2,485.9700	2.4860	9.005	0	0	5,325
2020/12/22	R209	06/05/2021	11.25	Call	Bond Future	5,365.0400	5.3650	5,702.3400	5.7023	6.287	0	0	0
2020/12/22	R209	06/05/2021	11.25	Put	Bond Future	1,712.5800	1.7126	1,557.7000	1.5577	(9.044)	0	0	9,150
2020/12/22	R209	06/05/2021	12.24	Call	Bond Future	9,088.8600	9.0889	9,514.5200	9.5145	4.683	0	0	0
2020/12/22	R209	06/05/2021	12.24	Put	Bond Future	575.7900	0.5758	509.2700	0.5093	(11.553)	0	0	0
2020/12/22	R209	05/08/2021	11.81	Call	Bond Future	7,170.6800	7.1707	7,528.1400	7.5281	4.985	0	0	0
2020/12/22	R209	05/08/2021	11.81	Put	Bond Future	1,777.7300	1.7777	1,643.7200	1.6437	(7.538)	0	0	0
2020/12/22	R209	05/08/2021			Bond Future	10.7662	69.3464	10.6770	69.8379	(0.828)	0.0000	0.0000	0
2020/12/22	R209	05/08/2021	11.80	Call	Bond Future	7,137.4700	7.1375	7,494.0700	7.4941	4.996	0	0	0
2020/12/22	R209	05/08/2021	11.80	Put	Bond Future	1,793.1500	1.7931	1,658.2800	1.6583	(7.521)	0	0	0
2020/12/22	R209	05/08/2021	11.79	Call	Bond Future	7,104.3000	7.1043	7,460.0600	7.4601	5.008	0	0	0
2020/12/22	R209	05/08/2021	11.79	Put	Bond Future	1,808.6700	1.8087	1,672.9600	1.6730	(7.503)	0	0	0
2020/12/22	R209	04/11/2021	12.19	Call	Bond Future	8,173.2900	8.1733	8,533.6200	8.5336	4.409	0	0	0
2020/12/22	R209	04/11/2021	12.19	Put	Bond Future	2,049.4200	2.0494	1,917.5200	1.9175	(6.436)	0	0	0
2020/12/22	R209	04/11/2021	12.17	Call	Bond Future	8,110.4500	8.1104	8,469.3700	8.4694	4.425	0	0	0
2020/12/22	R209	04/11/2021			Bond Future	10.9617	66.9437	10.8701	67.4359	(0.836)	0.0000	0.0000	0
2020/12/22	R209	04/11/2021	12.18	Call	Bond Future	8,141.8500	8.1418	8,501.4700	8.5015	4.417	0	0	0
2020/12/22	R209	04/11/2021	12.18	Put	Bond Future	2,064.4600	2.0645	1,931.8500	1.9319	(6.423)	0	0	0
2020/12/22	R209	04/11/2021	12.17	Put	Bond Future	2,079.5900	2.0796	1,946.2800	1.9463	(6.410)	0	0	0
2020/12/22	R210	04/02/2021			Bond Future	195.1234	195.1234	194.9049	194.9049	(0.112)	0.0000	0.0000	1,213
2020/12/22	R210	06/05/2021			Bond Future	194.4528	194.4528	194.2212	194.2212	(0.119)	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
2020/12/22	R210	05/08/2021			Bond Future	196.5979		196.3474		(0.127)	0.0000	0.0000	0
2020/12/22	R210	04/11/2021			Bond Future	195.9900		195.7241		(0.136)	0.0000	0.0000	0
2020/12/22	R212	04/02/2021			Bond Future	170.2479		170.2279		(0.012)	0.0000	0.0000	5,730
2020/12/22	R212	06/05/2021			Bond Future	172.0326		172.0031		(0.017)	0.0000	0.0000	0
2020/12/22	R212	05/08/2021			Bond Future	171.5960		171.5515		(0.026)	0.0000	0.0000	0
2020/12/22	R212	04/11/2021			Bond Future	173.4591		173.4031		(0.032)	0.0000	0.0000	0
2020/12/22	R213	04/02/2021	9.40	Call	Bond Future	1,719.0900	1.7191	2,032.6800	2.0327	18.242	0	0	0
2020/12/22	R213	04/02/2021	9.40	Put	Bond Future	1,652.5800	1.6526	1,355.9400	1.3559	(17.950)	0	0	0
2020/12/22	R213	04/02/2021	9.39	Call	Bond Future	1,689.5600	1.6896	1,999.8400	1.9998	18.365	0	0	0
2020/12/22	R213	04/02/2021	9.39	Put	Bond Future	1,680.5800	1.6806	1,380.6300	1.3806	(17.848)	0	0	0
2020/12/22	R213	04/02/2021			Bond Future	9.3884	87.8000	9.2829	88.4102	(1.124)	0.0000	0.0000	8,858
2020/12/22	R213	04/02/2021	9.41	Call	Bond Future	1,748.8900	1.7489	2,065.8000	2.0658	18.121	0	0	0
2020/12/22	R213	04/02/2021	9.41	Put	Bond Future	1,624.9100	1.6249	1,331.5900	1.3316	(18.051)	0	0	0
2020/12/22	R213	06/05/2021	11.91	Call	Bond Future	11,931.3900	11.9314	12,516.2100	12.5162	4.902	0	0	0
2020/12/22	R213	06/05/2021	11.91	Put	Bond Future	141.1900	0.1412	114.3200	0.1143	(19.031)	0	0	0
2020/12/22	R213	06/05/2021			Bond Future	9.5815	85.1707	9.4725	85.7824	(1.137)	0.0000	0.0000	0
2020/12/22	R213	06/05/2021	11.90	Call	Bond Future	11,888.0400	11.8880	12,472.4600	12.4725	4.916	0	0	0
2020/12/22	R213	06/05/2021	11.90	Put	Bond Future	143.6200	0.1436	116.3500	0.1163	(18.988)	0	0	0
2020/12/22	R213	06/05/2021	11.89	Call	Bond Future	11,844.6900	11.8447	12,428.7100	12.4287	4.931	0	0	0
2020/12/22	R213	06/05/2021	11.89	Put	Bond Future	146.0900	0.1461	118.4200	0.1184	(18.940)	0	0	0
2020/12/22	R213	05/08/2021	10.14	Put	Bond Future	2,549.5400	2.5495	2,310.7500	2.3107	(9.366)	0	0	200
2020/12/22	R213	05/08/2021	9.34	Put	Bond Future	4,702.9900	4.7030	4,340.3000	4.3403	(7.712)	0	0	0
2020/12/22	R213	05/08/2021	9.34	Call	Bond Future	2,260.9700	2.2610	2,509.2400	2.5092	10.981	0	0	200
2020/12/22	R213	05/08/2021	10.85	Call	Bond Future	6,969.7600	6.9698	7,428.6900	7.4287	6.585	0	0	0
2020/12/22	R213	05/08/2021	10.85	Put	Bond Future	1,437.0000	1.4370	1,284.9700	1.2850	(10.580)	0	0	0
2020/12/22	R213	05/08/2021	10.84	Call	Bond Future	6,934.3500	6.9343	7,392.1500	7.3922	6.602	0	0	0
2020/12/22	R213	05/08/2021	10.84	Put	Bond Future	1,451.1300	1.4511	1,297.9700	1.2980	(10.555)	0	0	0
2020/12/22	R213	05/08/2021			Bond Future	9.7822	86.0897	9.6700	86.7007	(1.147)	0.0000	0.0000	0
2020/12/22	R213	05/08/2021	10.78	Call	Bond Future	6,723.2800	6.7233	7,174.2600	7.1743	6.708	0	0	0
2020/12/22	R213	05/08/2021	10.78	Put	Bond Future	1,538.1800	1.5382	1,378.2000	1.3782	(10.401)	0	0	200
2020/12/22	R213	05/08/2021	10.14	Call	Bond Future	4,459.2000	4.4592	4,831.3700	4.8314	8.346	0	0	0
2020/12/22	R213	05/08/2021	10.86	Call	Bond Future	7,005.2500	7.0052	7,465.2900	7.4653	6.567	0	0	0
2020/12/22	R213	05/08/2021	10.86	Put	Bond Future	1,422.9900	1.4230	1,272.0700	1.2721	(10.606)	0	0	0
2020/12/22	R213	04/11/2021	11.10	Put	Bond Future	1,885.9500	1.8859	1,720.0500	1.7200	(8.797)	0	0	0
2020/12/22	R213	04/11/2021	11.11	Call	Bond Future	7,485.0700	7.4851	7,932.1000	7.9321	5.972	0	0	0
2020/12/22	R213	04/11/2021	11.09	Put	Bond Future	1,901.1200	1.9011	1,734.2400	1.7342	(8.778)	0	0	0
2020/12/22	R213	04/11/2021			Bond Future	9.9916	83.4759	9.8757	84.0878	(1.160)	0.0000	0.0000	0
2020/12/22	R213	04/11/2021	11.10	Call	Bond Future	7,452.2100	7.4522	7,898.2500	7.8983	5.985	0	0	0
2020/12/22	R213	04/11/2021	11.11	Put	Bond Future	1,870.8600	1.8709	1,705.9500	1.7059	(8.815)	0	0	0
2020/12/22	R213	04/11/2021	11.09	Call	Bond Future	7,419.4000	7.4194	7,864.4600	7.8645	5.999	0	0	0
2020/12/22	R214	04/02/2021	10.33	Call	Bond Future	870.0000	0.8700	1,029.1200	1.0291	18.290	0	0	0
2020/12/22	R214	04/02/2021	10.33	Put	Bond Future	3,575.5600	3.5756	3,177.3500	3.1774	(11.137)	0	0	0
2020/12/22	R214	04/02/2021			Bond Future	10.7790	68.0389	10.6841	68.5963	(0.880)	0.0000	0.0000	15,475
2020/12/22	R214	04/02/2021	10.32	Call	Bond Future	851.6200	0.8516	1,008.2700	1.0083	18.394	0	0	0
2020/12/22	R214	04/02/2021	10.32	Put	Bond Future	3,619.4500	3.6194	3,218.7700	3.2188	(11.070)	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
2020/12/22	R214	04/02/2021	10.31	Call	Bond Future	833.5800	0.8336	987.7700	0.9878	18.497	0	0	0
2020/12/22	R214	04/02/2021	10.31	Put	Bond Future	3,663.7600	3.6638	3,260.6200	3.2606	(11.003)	0	0	0
2020/12/22	R214	06/05/2021	12.26	Call	Bond Future	7,754.8200	7.7548	8,202.4200	8.2024	5.772	0	0	0
2020/12/22	R214	06/05/2021	12.26	Put	Bond Future	1,013.7600	1.0138	901.9900	0.9020	(11.025)	0	0	0
2020/12/22	R214	06/05/2021	12.25	Call	Bond Future	7,718.3900	7.7184	8,165.0600	8.1651	5.787	0	0	0
2020/12/22	R214	06/05/2021	12.25	Put	Bond Future	1,024.8400	1.0248	912.1400	0.9121	(10.997)	0	0	0
2020/12/22	R214	06/05/2021			Bond Future	10.9629	65.4594	10.8651	66.0187	(0.892)	0.0000	0.0000	0
2020/12/22	R214	06/05/2021	12.27	Call	Bond Future	7,791.2800	7.7913	8,239.8100	8.2398	5.757	0	0	0
2020/12/22	R214	06/05/2021	12.27	Put	Bond Future	1,002.7800	1.0028	891.9400	0.8919	(11.053)	0	0	0
2020/12/22	R214	05/08/2021	12.03	Put	Bond Future	2,213.4700	2.2135	2,042.6200	2.0426	(7.719)	0	0	0
2020/12/22	R214	05/08/2021	12.01	Call	Bond Future	6,716.0200	6.7160	7,102.9400	7.1029	5.761	0	0	0
2020/12/22	R214	05/08/2021			Bond Future	11.1528	66.1658	11.0522	66.7255	(0.902)	0.0000	0.0000	0
2020/12/22	R214	05/08/2021	12.02	Call	Bond Future	6,747.3900	6.7474	7,135.2900	7.1353	5.749	0	0	0
2020/12/22	R214	05/08/2021	12.02	Put	Bond Future	2,231.0700	2.2311	2,059.2500	2.0593	(7.701)	0	0	0
2020/12/22	R214	05/08/2021	12.03	Call	Bond Future	6,778.8100	6.7788	7,167.6800	7.1677	5.737	0	0	0
2020/12/22	R214	05/08/2021	12.01	Put	Bond Future	2,248.7800	2.2488	2,075.9800	2.0760	(7.684)	0	0	0
2020/12/22	R214	04/11/2021	12.47	Call	Bond Future	7,993.7800	7.9938	8,394.3200	8.3943	5.011	0	0	0
2020/12/22	R214	04/11/2021	12.46	Call	Bond Future	7,963.8400	7.9638	8,363.5900	8.3636	5.020	0	0	0
2020/12/22	R214	04/11/2021	12.46	Put	Bond Future	2,409.1200	2.4091	2,247.3900	2.2474	(6.713)	0	0	0
2020/12/22	R214	04/11/2021			Bond Future	11.3469	63.5923	11.2432	64.1538	(0.914)	0.0000	0.0000	0
2020/12/22	R214	04/11/2021	12.47	Put	Bond Future	2,392.8300	2.3928	2,231.8900	2.2319	(6.726)	0	0	0
2020/12/22	R214	04/11/2021	12.48	Call	Bond Future	8,023.7600	8.0238	8,425.0900	8.4251	5.002	0	0	0
2020/12/22	R214	04/11/2021	12.48	Put	Bond Future	2,376.6500	2.3766	2,216.5000	2.2165	(6.738)	0	0	0
2020/12/22	R248	04/02/2021	10.47	Call	Bond Future	958.7300	0.9587	1,155.9500	1.1559	20.571	0	0	0
2020/12/22	R248	04/02/2021	10.47	Put	Bond Future	4,116.7700	4.1168	3,618.6600	3.6187	(12.100)	0	0	0
2020/12/22	R248	04/02/2021	10.46	Call	Bond Future	935.4100	0.9354	1,129.1900	1.1292	20.716	0	0	0
2020/12/22	R248	04/02/2021	10.46	Put	Bond Future	4,170.9700	4.1710	3,669.4200	3.6694	(12.025)	0	0	0
2020/12/22	R248	04/02/2021	10.75	Call	Bond Future	1,735.4200	1.7354	2,032.9400	2.0329	17.144	0	0	0
2020/12/22	R248	04/02/2021			Bond Future	10.8915	85.3582	10.7963	86.0536	(0.875)	0.0000	0.0000	116,106
2020/12/22	R248	04/02/2021	10.48	Call	Bond Future	982.4200	0.9824	1,183.0900	1.1831	20.426	0	0	0
2020/12/22	R248	04/02/2021	10.48	Put	Bond Future	4,063.0700	4.0631	3,568.4100	3.5684	(12.175)	0	0	0
2020/12/22	R248	04/02/2021	10.80	Put	Bond Future	2,570.5100	2.5705	2,191.0200	2.1910	(14.763)	0	0	0
2020/12/22	R248	04/02/2021	10.80	Call	Bond Future	1,902.4500	1.9025	2,218.2900	2.2183	16.602	0	0	2,140
2020/12/22	R248	04/02/2021	9.80	Put	Bond Future	8,736.2500	8.7363	8,073.5100	8.0735	(7.586)	0	0	0
2020/12/22	R248	04/02/2021	9.80	Call	Bond Future	97.7100	0.0977	130.3000	0.1303	33.354	0	0	2,140
2020/12/22	R248	04/02/2021	11.50	Put	Bond Future	811.0600	0.8111	647.4400	0.6474	(20.174)	0	0	0
2020/12/22	R248	04/02/2021	11.50	Call	Bond Future	5,016.8600	5.0169	5,548.5700	5.5486	10.598	0	0	0
2020/12/22	R248	04/02/2021	10.75	Put	Bond Future	2,772.4300	2.7724	2,374.6200	2.3746	(14.349)	0	0	0
2020/12/22	R248	06/05/2021	12.36	Call	Bond Future	9,319.0900	9.3191	9,882.3500	9.8824	6.044	0	0	0
2020/12/22	R248	06/05/2021	12.36	Put	Bond Future	1,144.0100	1.1440	1,009.4500	1.0094	(11.762)	0	0	0
2020/12/22	R248	06/05/2021			Bond Future	11.0802	81.8219	10.9817	82.5198	(0.889)	0.0000	0.0000	0
2020/12/22	R248	06/05/2021	12.35	Call	Bond Future	9,274.1300	9.2741	9,836.2000	9.8362	6.061	0	0	0
2020/12/22	R248	06/05/2021	12.35	Put	Bond Future	1,157.0500	1.1570	1,021.3000	1.0213	(11.732)	0	0	0
2020/12/22	R248	06/05/2021	12.34	Call	Bond Future	9,229.2000	9.2292	9,790.0900	9.7901	6.077	0	0	0
2020/12/22	R248	06/05/2021	12.34	Put	Bond Future	1,170.2100	1.1702	1,033.2800	1.0333	(11.701)	0	0	0
2020/12/22	R248	05/08/2021	12.51	Put	Bond Future	1,858.8200	1.8588	1,692.0900	1.6921	(8.970)	0	0	0
2020/12/22	R248	05/08/2021	12.52	Call	Bond Future	9,575.6400	9.5756	10,108.2600	10.1083	5.562	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
2020/12/22	R248	05/08/2021	12.50	Put	Bond Future	1,875.0000	1.8750	1,707.1900	1.7072	(8.950)	0	0	0
2020/12/22	R248	05/08/2021			Bond Future	11.2757	82.7050	11.1740	83.4033	(0.902)	0.0000	0.0000	0
2020/12/22	R248	05/08/2021	12.51	Call	Bond Future	9,535.0600	9.5351	10,066.5900	10.0666	5.574	0	0	0
2020/12/22	R248	05/08/2021	12.52	Put	Bond Future	1,842.7600	1.8428	1,677.1200	1.6771	(8.989)	0	0	0
2020/12/22	R248	05/08/2021	12.50	Call	Bond Future	9,494.5100	9.4945	10,024.9600	10.0250	5.587	0	0	0
2020/12/22	R248	04/11/2021	12.85	Call	Bond Future	10,377.0900	10.3771	10,908.4400	10.9084	5.120	0	0	0
2020/12/22	R248	04/11/2021	12.85	Put	Bond Future	2,162.1600	2.1622	1,993.0700	1.9931	(7.820)	0	0	0
2020/12/22	R248	04/11/2021			Bond Future	11.4756	79.1732	11.3705	79.8736	(0.916)	0.0000	0.0000	0
2020/12/22	R248	04/11/2021	12.83	Call	Bond Future	10,301.3100	10.3013	10,830.7800	10.8308	5.140	0	0	0
2020/12/22	R248	04/11/2021	12.83	Put	Bond Future	2,194.5200	2.1945	2,023.5500	2.0235	(7.791)	0	0	0
2020/12/22	R248	04/11/2021	12.84	Call	Bond Future	10,339.1900	10.3392	10,869.6000	10.8696	5.130	0	0	0
2020/12/22	R248	04/11/2021	12.84	Put	Bond Future	2,178.2900	2.1783	2,008.2600	2.0083	(7.806)	0	0	0

Total

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