



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 30/12/2020 TO 30/12/2020

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
2020/12/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	2025	04/02/2021		Bond Future	147.2118	147.2118	146.8191	146.8191	(0.267)	0.0000	0.0000	7,208
2020/12/30	2025	06/05/2021		Bond Future	148.7377	148.7377	148.3405	148.3405	(0.267)	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
2020/12/30	2025	05/08/2021			Bond Future	148.8485	148.8485	148.4466	148.4466	(0.270)	0.0000	0.0000	0
2020/12/30	2025	04/11/2021			Bond Future	150.4588	150.4588	150.0524	150.0524	(0.270)	0.0000	0.0000	0
2020/12/30	2029	04/02/2021			Bond Future	103.9465	103.9465	103.5702	103.5702	(0.362)	0.0000	0.0000	2,182
2020/12/30	2029	06/05/2021			Bond Future	103.8838	103.8838	103.5032	103.5032	(0.366)	0.0000	0.0000	0
2020/12/30	2029	05/08/2021			Bond Future	105.0313	105.0313	104.6464	104.6464	(0.367)	0.0000	0.0000	0
2020/12/30	2029	04/11/2021			Bond Future	105.0162	105.0162	104.6270	104.6270	(0.371)	0.0000	0.0000	0
2020/12/30	2030	04/02/2021	9.16	Call	Bond Future	2,158.8900	2.1589	2,642.7500	2.6427	22.412	0	0	0
2020/12/30	2030	04/02/2021	9.16	Put	Bond Future	871.5700	0.8716	624.3900	0.6244	(28.360)	0	0	0
2020/12/30	2030	04/02/2021	9.15	Call	Bond Future	2,121.0100	2.1210	2,600.6500	2.6006	22.614	0	0	0
2020/12/30	2030	04/02/2021	9.15	Put	Bond Future	891.2500	0.8913	639.8500	0.6398	(28.208)	0	0	0
2020/12/30	2030	04/02/2021	8.20	Put	Bond Future	4,602.1700	4.6022	3,946.7000	3.9467	(14.243)	0	0	0
2020/12/30	2030	04/02/2021	9.20	Put	Bond Future	796.2800	0.7963	565.6300	0.5656	(28.966)	0	0	0
2020/12/30	2030	04/02/2021	9.20	Call	Bond Future	2,313.3800	2.3134	2,813.7700	2.8138	21.630	0	0	1,600
2020/12/30	2030	04/02/2021	9.12	Put	Bond Future	952.4500	0.9525	688.1300	0.6881	(27.752)	0	0	0
2020/12/30	2030	04/02/2021	9.12	Call	Bond Future	2,009.2500	2.0093	2,475.9700	2.4760	23.229	0	0	1,000
2020/12/30	2030	04/02/2021	8.36	Put	Bond Future	3,741.1500	3.7412	3,133.3200	3.1333	(16.247)	0	0	0
2020/12/30	2030	04/02/2021	8.36	Call	Bond Future	274.1700	0.2742	397.3800	0.3974	44.939	0	0	800
2020/12/30	2030	04/02/2021			Bond Future	8.9383	94.4866	8.8141	95.2176	(1.389)	0.0000	0.0000	104,910
2020/12/30	2030	04/02/2021	9.17	Call	Bond Future	2,197.0600	2.1971	2,685.1200	2.6851	22.214	0	0	0
2020/12/30	2030	04/02/2021	9.17	Put	Bond Future	852.2300	0.8522	609.2500	0.6092	(28.511)	0	0	0
2020/12/30	2030	04/02/2021	9.30	Call	Bond Future	2,719.8900	2.7199	3,258.6200	3.2586	19.807	0	0	0
2020/12/30	2030	04/02/2021	9.30	Put	Bond Future	631.5500	0.6316	439.2400	0.4392	(30.450)	0	0	4,000
2020/12/30	2030	04/02/2021	9.35	Call	Bond Future	2,933.0300	2.9330	3,489.2400	3.4892	18.964	0	0	0
2020/12/30	2030	04/02/2021	9.35	Put	Bond Future	560.7800	0.5608	385.9500	0.3859	(31.176)	0	0	2,000
2020/12/30	2030	04/02/2021	8.20	Call	Bond Future	146.9600	0.1470	222.5300	0.2225	51.422	0	0	1,600
2020/12/30	2030	04/02/2021	8.37	Put	Bond Future	3,689.9700	3.6900	3,085.6000	3.0856	(16.379)	0	0	0
2020/12/30	2030	04/02/2021	8.37	Call	Bond Future	284.3300	0.2843	411.0000	0.4110	44.550	0	0	1,000
2020/12/30	2030	04/02/2021	8.86	Put	Bond Future	1,635.6100	1.6356	1,248.6200	1.2486	(23.660)	0	0	0
2020/12/30	2030	04/02/2021	8.86	Call	Bond Future	1,175.8400	1.1758	1,519.8900	1.5199	29.260	0	0	800
2020/12/30	2030	04/02/2021	10.20	Call	Bond Future	7,070.6700	7.0707	7,783.1300	7.7831	10.076	0	0	0
2020/12/30	2030	04/02/2021	10.20	Put	Bond Future	41.4700	0.0415	22.8900	0.0229	(44.803)	0	0	1,800
2020/12/30	2030	06/05/2021	10.95	Call	Bond Future	9,869.0900	9.8691	10,546.6100	10.5466	6.865	0	0	0
2020/12/30	2030	06/05/2021	10.95	Put	Bond Future	298.5200	0.2985	237.9200	0.2379	(20.300)	0	0	300
2020/12/30	2030	06/05/2021	9.27	Put	Bond Future	2,429.9400	2.4299	2,107.3200	2.1073	(13.277)	0	0	0
2020/12/30	2030	06/05/2021	9.27	Call	Bond Future	3,170.8100	3.1708	3,586.3100	3.5863	13.104	0	0	300
2020/12/30	2030	06/05/2021	7.97	Call	Bond Future	532.2900	0.5323	654.0900	0.6541	22.882	0	0	700
2020/12/30	2030	06/05/2021	10.04	Call	Bond Future	6,027.7500	6.0277	6,592.4000	6.5924	9.368	0	0	0
2020/12/30	2030	06/05/2021	10.04	Put	Bond Future	1,096.6500	1.0967	923.1800	0.9232	(15.818)	0	0	0
2020/12/30	2030	06/05/2021	9.15	Put	Bond Future	2,741.3900	2.7414	2,390.4900	2.3905	(12.800)	0	0	0
2020/12/30	2030	06/05/2021	9.15	Call	Bond Future	2,806.2300	2.8062	3,193.4500	3.1935	13.799	0	0	0
2020/12/30	2030	06/05/2021	9.92	Call	Bond Future	5,547.4400	5.5474	6,092.5400	6.0925	9.826	0	0	0
2020/12/30	2030	06/05/2021	11.69	Call	Bond Future	13,193.3200	13.1933	13,911.4600	13.9115	5.443	0	0	0
2020/12/30	2030	06/05/2021	11.69	Put	Bond Future	82.7800	0.0828	62.8000	0.0628	(24.136)	0	0	0
2020/12/30	2030	06/05/2021	11.70	Call	Bond Future	13,238.2600	13.2383	13,956.7300	13.9567	5.427	0	0	0
2020/12/30	2030	06/05/2021	11.70	Put	Bond Future	81.2400	0.0812	61.5900	0.0616	(24.188)	0	0	0
2020/12/30	2030	06/05/2021			Bond Future	9.1386	95.4428	9.0089	96.1809	(1.418)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/30	2030	06/05/2021	8.77	Put	Bond Future	3,935.3700		3.9354	3,492.1100	3.4921	(11.263)	0	0	0
2020/12/30	2030	06/05/2021	8.77	Call	Bond Future	1,816.9900		1.8170	2,111.8500	2.1119	16.228	0	0	300
2020/12/30	2030	06/05/2021	9.22	Call	Bond Future	3,015.2000		3.0152	3,419.0300	3.4190	13.393	0	0	0
2020/12/30	2030	06/05/2021	9.22	Put	Bond Future	2,555.2400		2.5552	2,220.9500	2.2209	(13.083)	0	0	700
2020/12/30	2030	06/05/2021	7.97	Put	Bond Future	7,466.1200		7.4661	6,849.8000	6.8498	(8.255)	0	0	0
2020/12/30	2030	06/05/2021	9.92	Put	Bond Future	1,252.9400		1.2529	1,059.9200	1.0599	(15.405)	0	0	700
2020/12/30	2030	06/05/2021	11.71	Call	Bond Future	13,283.1900		13.2832	14,001.9900	14.0020	5.411	0	0	0
2020/12/30	2030	06/05/2021	11.71	Put	Bond Future	79.7300		0.0797	60.4100	0.0604	(24.232)	0	0	0
2020/12/30	2030	06/05/2021	10.74	Call	Bond Future	8,942.6600		8.9427	9,601.1400	9.6011	7.363	0	0	0
2020/12/30	2030	06/05/2021	10.74	Put	Bond Future	413.9400		0.4139	334.3000	0.3343	(19.240)	0	0	0
2020/12/30	2030	05/08/2021	10.30	Put	Bond Future	1,630.9800		1.6310	1,431.2000	1.4312	(12.249)	0	0	200
2020/12/30	2030	05/08/2021	8.78	Put	Bond Future	5,214.8800		5.2149	4,751.4200	4.7514	(8.887)	0	0	0
2020/12/30	2030	05/08/2021	8.78	Call	Bond Future	2,042.6300		2.0426	2,325.0500	2.3250	13.826	0	0	200
2020/12/30	2030	05/08/2021	7.70	Put	Bond Future	10,167.3700		10.1674	9,529.3300	9.5293	(6.275)	0	0	0
2020/12/30	2030	05/08/2021	12.10	Call	Bond Future	13,800.4200		13.8004	14,509.2200	14.5092	5.136	0	0	0
2020/12/30	2030	05/08/2021	12.10	Put	Bond Future	206.7500		0.2068	169.6700	0.1697	(17.935)	0	0	600
2020/12/30	2030	05/08/2021	9.45	Call	Bond Future	3,732.3100		3.7323	4,143.2300	4.1432	11.010	0	0	600
2020/12/30	2030	05/08/2021	10.41	Call	Bond Future	7,051.7400		7.0517	7,613.1900	7.6132	7.962	0	0	0
2020/12/30	2030	05/08/2021	10.41	Put	Bond Future	1,466.4600		1.4665	1,282.0300	1.2820	(12.577)	0	0	0
2020/12/30	2030	05/08/2021	10.42	Call	Bond Future	7,087.9000		7.0879	7,650.7200	7.6507	7.941	0	0	0
2020/12/30	2030	05/08/2021	10.42	Put	Bond Future	1,452.1700		1.4522	1,269.1100	1.2691	(12.606)	0	0	0
2020/12/30	2030	05/08/2021			Bond Future	9.3473		92.4688	9.2117	93.2147	(1.451)	0.0000	0.0000	0
2020/12/30	2030	05/08/2021	10.30	Call	Bond Future	6,658.8200		6.6588	7,204.9200	7.2049	8.201	0	0	0
2020/12/30	2030	05/08/2021	7.70	Call	Bond Future	559.6500		0.5597	667.4900	0.6675	19.269	0	0	200
2020/12/30	2030	05/08/2021	8.95	Put	Bond Future	4,624.5000		4.6245	4,193.9500	4.1939	(9.310)	0	0	0
2020/12/30	2030	05/08/2021	8.95	Call	Bond Future	2,417.3700		2.4174	2,732.7000	2.7327	13.044	0	0	600
2020/12/30	2030	05/08/2021	9.45	Put	Bond Future	3,172.6100		3.1726	2,837.6500	2.8376	(10.558)	0	0	0
2020/12/30	2030	05/08/2021	10.43	Call	Bond Future	7,124.1400		7.1241	7,688.3000	7.6883	7.919	0	0	0
2020/12/30	2030	05/08/2021	10.43	Put	Bond Future	1,438.0000		1.4380	1,256.2800	1.2563	(12.637)	0	0	0
2020/12/30	2030	04/11/2021	8.27	Put	Bond Future	8,258.9100		8.2589	7,684.0600	7.6841	(6.960)	0	0	0
2020/12/30	2030	04/11/2021	8.27	Call	Bond Future	1,119.8200		1.1198	1,298.6600	1.2987	15.970	0	0	300
2020/12/30	2030	04/11/2021	8.77	Put	Bond Future	6,173.4300		6.1734	5,679.8300	5.6798	(7.996)	0	0	0
2020/12/30	2030	04/11/2021	11.44	Put	Bond Future	831.5400		0.8315	720.1300	0.7201	(13.398)	0	0	300
2020/12/30	2030	04/11/2021	10.59	Put	Bond Future	1,812.9300		1.8129	1,608.6400	1.6086	(11.268)	0	0	0
2020/12/30	2030	04/11/2021	10.60	Call	Bond Future	7,115.8200		7.1158	7,666.5100	7.6665	7.739	0	0	0
2020/12/30	2030	04/11/2021	10.60	Put	Bond Future	1,797.6100		1.7976	1,594.6100	1.5946	(11.293)	0	0	0
2020/12/30	2030	04/11/2021			Bond Future	9.5554		93.4481	9.4138	94.2017	(1.483)	0.0000	0.0000	0
2020/12/30	2030	04/11/2021	8.77	Call	Bond Future	1,893.1800		1.8932	2,153.2700	2.1533	13.738	0	0	300
2020/12/30	2030	04/11/2021	11.44	Call	Bond Future	10,138.8300		10.1388	10,781.1100	10.7811	6.335	0	0	0
2020/12/30	2030	04/11/2021	10.59	Call	Bond Future	7,082.1500		7.0822	7,631.5500	7.6315	7.758	0	0	0
2020/12/30	2030	04/11/2021	10.61	Call	Bond Future	7,149.5700		7.1496	7,701.5400	7.7015	7.720	0	0	0
2020/12/30	2030	04/11/2021	10.61	Put	Bond Future	1,782.4000		1.7824	1,580.6800	1.5807	(11.317)	0	0	0
2020/12/30	2032	04/02/2021	9.63	Call	Bond Future	920.2900		0.9203	1,134.7700	1.1348	23.306	0	0	0
2020/12/30	2032	04/02/2021	9.63	Put	Bond Future	2,475.3300		2.4753	2,077.5000	2.0775	(16.072)	0	0	0
2020/12/30	2032	04/02/2021	9.29	Put	Bond Future	4,078.7900		4.0788	3,569.9300	3.5699	(12.476)	0	0	0
2020/12/30	2032	04/02/2021	9.29	Call	Bond Future	343.0300		0.3430	446.4800	0.4465	30.158	0	0	800
2020/12/30	2032	04/02/2021	10.82	Call	Bond Future	5,750.0200		5.7500	6,303.0900	6.3031	9.619	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
2020/12/30	2032	04/02/2021	10.82	Put	Bond Future	198.8900	0.1989	139.6500	0.1396	(29.785)	0	0	800
2020/12/30	2032	04/02/2021			Bond Future	9.8793	92.1143	9.7804	92.7266	(1.001)	0.0000	0.0000	114,916
2020/12/30	2032	04/02/2021	9.62	Call	Bond Future	897.8600	0.8979	1,108.6800	1.1087	23.480	0	0	0
2020/12/30	2032	04/02/2021	9.62	Put	Bond Future	2,516.0400	2.5160	2,114.5500	2.1146	(15.957)	0	0	0
2020/12/30	2032	04/02/2021	9.61	Call	Bond Future	875.8900	0.8759	1,083.0700	1.0831	23.654	0	0	0
2020/12/30	2032	04/02/2021	9.61	Put	Bond Future	2,557.2700	2.5573	2,152.1400	2.1521	(15.842)	0	0	0
2020/12/30	2032	04/02/2021	8.79	Put	Bond Future	7,120.3600	7.1204	6,527.6600	6.5277	(8.324)	0	0	0
2020/12/30	2032	04/02/2021	8.79	Call	Bond Future	47.2100	0.0472	66.8200	0.0668	41.538	0	0	800
2020/12/30	2032	06/05/2021	12.57	Call	Bond Future	13,411.9900	13.4120	14,002.6700	14.0027	4.404	0	0	0
2020/12/30	2032	06/05/2021	12.12	Call	Bond Future	11,377.6900	11.3777	11,946.4200	11.9464	4.999	0	0	0
2020/12/30	2032	06/05/2021	12.12	Put	Bond Future	314.9800	0.3150	265.4900	0.2655	(15.712)	0	0	0
2020/12/30	2032	06/05/2021			Bond Future	10.0920	88.9026	9.9891	89.5209	(1.020)	0.0000	0.0000	0
2020/12/30	2032	06/05/2021	12.57	Put	Bond Future	157.9800	0.1580	130.4400	0.1304	(17.433)	0	0	736
2020/12/30	2032	06/05/2021	10.33	Put	Bond Future	2,529.0400	2.5290	2,271.1900	2.2712	(10.196)	0	0	0
2020/12/30	2032	06/05/2021	10.33	Call	Bond Future	3,935.9400	3.9359	4,296.3100	4.2963	9.156	0	0	736
2020/12/30	2032	06/05/2021	12.11	Call	Bond Future	11,332.6400	11.3326	11,900.7600	11.9008	5.013	0	0	0
2020/12/30	2032	06/05/2021	12.11	Put	Bond Future	319.6300	0.3196	269.5300	0.2695	(15.674)	0	0	0
2020/12/30	2032	06/05/2021	12.10	Call	Bond Future	11,287.5900	11.2876	11,855.0900	11.8551	5.028	0	0	0
2020/12/30	2032	06/05/2021	12.10	Put	Bond Future	324.3400	0.3243	273.6200	0.2736	(15.638)	0	0	0
2020/12/30	2032	05/08/2021	11.37	Call	Bond Future	7,697.3000	7.6973	8,154.4900	8.1545	5.940	0	0	0
2020/12/30	2032	05/08/2021	11.37	Put	Bond Future	1,831.7700	1.8318	1,664.2700	1.6643	(9.144)	0	0	0
2020/12/30	2032	05/08/2021			Bond Future	10.3085	89.8637	10.2012	90.4883	(1.041)	0.0000	0.0000	0
2020/12/30	2032	05/08/2021	11.35	Call	Bond Future	7,624.2800	7.6243	8,079.2800	8.0793	5.968	0	0	0
2020/12/30	2032	05/08/2021	11.35	Put	Bond Future	1,864.1800	1.8642	1,694.4900	1.6945	(9.103)	0	0	0
2020/12/30	2032	05/08/2021	11.36	Call	Bond Future	7,660.7600	7.6608	8,116.8600	8.1169	5.954	0	0	0
2020/12/30	2032	05/08/2021	11.36	Put	Bond Future	1,847.9200	1.8479	1,679.3300	1.6793	(9.123)	0	0	0
2020/12/30	2032	04/11/2021	9.83	Call	Bond Future	2,448.5300	2.4485	2,683.4100	2.6834	9.593	0	0	700
2020/12/30	2032	04/11/2021	11.71	Put	Bond Future	1,960.5200	1.9605	1,794.2000	1.7942	(8.483)	0	0	0
2020/12/30	2032	04/11/2021	11.69	Call	Bond Future	8,164.5800	8.1646	8,627.4900	8.6275	5.670	0	0	0
2020/12/30	2032	04/11/2021	11.70	Call	Bond Future	8,199.5300	8.1995	8,663.4300	8.6634	5.658	0	0	0
2020/12/30	2032	04/11/2021			Bond Future	10.5336	86.6708	10.4217	87.3020	(1.062)	0.0000	0.0000	0
2020/12/30	2032	04/11/2021	9.83	Put	Bond Future	6,524.7500	6.5248	6,128.4300	6.1284	(6.074)	0	0	0
2020/12/30	2032	04/11/2021	12.81	Call	Bond Future	12,339.7800	12.3398	12,891.9800	12.8920	4.475	0	0	0
2020/12/30	2032	04/11/2021	12.81	Put	Bond Future	754.6100	0.7546	675.6100	0.6756	(10.469)	0	0	700
2020/12/30	2032	04/11/2021	11.71	Call	Bond Future	8,234.5400	8.2345	8,699.4200	8.6994	5.645	0	0	0
2020/12/30	2032	04/11/2021	11.69	Put	Bond Future	1,991.9000	1.9919	1,823.6100	1.8236	(8.449)	0	0	0
2020/12/30	2032	04/11/2021	9.33	Put	Bond Future	8,657.1100	8.6571	8,194.4200	8.1944	(5.345)	0	0	0
2020/12/30	2032	04/11/2021	9.33	Call	Bond Future	1,524.8000	1.5248	1,693.3100	1.6933	11.051	0	0	700
2020/12/30	2032	04/11/2021	11.70	Put	Bond Future	1,976.1600	1.9762	1,808.8600	1.8089	(8.466)	0	0	0
2020/12/30	2033	04/02/2021			Bond Future	99.2797	99.2797	98.7755	98.7755	(0.508)	0.0000	0.0000	8,131
2020/12/30	2033	06/05/2021			Bond Future	99.0923	99.0923	98.5826	98.5826	(0.514)	0.0000	0.0000	0
2020/12/30	2033	05/08/2021			Bond Future	100.1869	100.1869	99.6713	99.6713	(0.515)	0.0000	0.0000	0
2020/12/30	2033	04/11/2021			Bond Future	100.0450	100.0450	99.5239	99.5239	(0.521)	0.0000	0.0000	0
2020/12/30	2037	04/02/2021	10.28	Call	Bond Future	452.2900	0.4523	478.8300	0.4788	5.868	0	0	0
2020/12/30	2037	04/02/2021	10.28	Put	Bond Future	4,318.8300	4.3188	4,131.7500	4.1318	(4.332)	0	0	0
2020/12/30	2037	04/02/2021	10.27	Call	Bond Future	438.3100	0.4383	464.1000	0.4641	5.884	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
2020/12/30	2037	04/02/2021	10.27	Put	Bond Future	4,374.4200	4.3744	4,186.5900	4.1866	(4.294)	0	0	0
2020/12/30	2037	04/02/2021	11.90	Call	Bond Future	6,589.4000	6.5894	6,774.1400	6.7741	2.804	0	0	0
2020/12/30	2037	04/02/2021	13.73	Call	Bond Future	15,836.8900	15.8369	16,050.4200	16.0504	1.348	0	0	0
2020/12/30	2037	04/02/2021	13.73	Put	Bond Future	0.2900	0.0003	0.2000	0.0002	(31.034)	0	0	300
2020/12/30	2037	04/02/2021	10.85	Call	Bond Future	1,791.0400	1.7910	1,876.8900	1.8769	4.793	0	0	0
2020/12/30	2037	04/02/2021	10.85	Put	Bond Future	1,827.4500	1.8275	1,699.6800	1.6997	(6.992)	0	0	72
2020/12/30	2037	04/02/2021	10.35	Call	Bond Future	558.9800	0.5590	591.1100	0.5911	5.748	0	0	0
2020/12/30	2037	04/02/2021	10.35	Put	Bond Future	3,940.8900	3.9409	3,759.4000	3.7594	(4.605)	0	0	72
2020/12/30	2037	04/02/2021			Bond Future	10.8556	82.5155	10.8228	82.7291	(0.303)	0.0000	0.0000	131,651
2020/12/30	2037	04/02/2021	10.29	Call	Bond Future	466.5900	0.4666	493.8900	0.4939	5.851	0	0	0
2020/12/30	2037	04/02/2021	10.29	Put	Bond Future	4,263.6500	4.2637	4,077.3300	4.0773	(4.370)	0	0	0
2020/12/30	2037	04/02/2021	11.97	Put	Bond Future	178.5800	0.1786	153.6400	0.1536	(13.966)	0	0	0
2020/12/30	2037	04/02/2021	11.97	Call	Bond Future	6,952.1400	6.9521	7,140.8200	7.1408	2.714	0	0	300
2020/12/30	2037	04/02/2021	11.90	Put	Bond Future	215.7000	0.2157	186.8200	0.1868	(13.389)	0	0	240
2020/12/30	2037	04/02/2021	10.48	Put	Bond Future	3,293.0400	3.2930	3,123.4700	3.1235	(5.149)	0	0	0
2020/12/30	2037	04/02/2021	10.48	Call	Bond Future	800.3700	0.8004	844.4200	0.8444	5.504	0	0	240
2020/12/30	2037	04/02/2021	9.65	Put	Bond Future	8,460.7300	8.4607	8,249.5100	8.2495	(2.496)	0	0	0
2020/12/30	2037	04/02/2021	9.65	Call	Bond Future	42.3800	0.0424	44.7800	0.0448	5.663	0	0	72
2020/12/30	2037	06/05/2021	12.42	Call	Bond Future	8,883.8600	8.8839	9,050.5300	9.0505	1.876	0	0	0
2020/12/30	2037	06/05/2021	12.43	Call	Bond Future	8,926.1000	8.9261	9,093.1700	9.0932	1.872	0	0	0
2020/12/30	2037	06/05/2021	12.44	Put	Bond Future	1,010.5100	1.0105	962.4200	0.9624	(4.759)	0	0	0
2020/12/30	2037	06/05/2021			Bond Future	11.0731	83.3507	11.0389	83.5662	(0.308)	0.0000	0.0000	0
2020/12/30	2037	06/05/2021	12.42	Put	Bond Future	1,033.5900	1.0336	984.7000	0.9847	(4.730)	0	0	0
2020/12/30	2037	06/05/2021	12.43	Put	Bond Future	1,022.0000	1.0220	973.5100	0.9735	(4.745)	0	0	0
2020/12/30	2037	06/05/2021	12.44	Call	Bond Future	8,968.3900	8.9684	9,135.8600	9.1359	1.867	0	0	0
2020/12/30	2037	05/08/2021	12.26	Put	Bond Future	2,406.3300	2.4063	2,334.1900	2.3342	(2.998)	0	0	0
2020/12/30	2037	05/08/2021	12.27	Call	Bond Future	7,992.7900	7.9928	8,138.6900	8.1387	1.825	0	0	0
2020/12/30	2037	05/08/2021	12.27	Put	Bond Future	2,387.5100	2.3875	2,315.7600	2.3158	(3.005)	0	0	0
2020/12/30	2037	05/08/2021	12.28	Call	Bond Future	8,028.6800	8.0287	8,174.9500	8.1750	1.822	0	0	0
2020/12/30	2037	05/08/2021			Bond Future	11.2996	79.9958	11.2640	80.2134	(0.315)	0.0000	0.0000	0
2020/12/30	2037	05/08/2021	12.26	Call	Bond Future	7,956.9600	7.9570	8,102.4700	8.1025	1.829	0	0	0
2020/12/30	2037	05/08/2021	12.28	Put	Bond Future	2,368.8200	2.3688	2,297.4400	2.2974	(3.013)	0	0	0
2020/12/30	2037	04/11/2021	12.82	Put	Bond Future	2,149.0800	2.1491	2,087.0100	2.0870	(2.888)	0	0	0
2020/12/30	2037	04/11/2021	12.83	Call	Bond Future	9,343.7100	9.3437	9,501.8600	9.5019	1.693	0	0	0
2020/12/30	2037	04/11/2021			Bond Future	11.5215	80.8430	11.4845	81.0629	(0.321)	0.0000	0.0000	0
2020/12/30	2037	04/11/2021	12.81	Call	Bond Future	9,272.9000	9.2729	9,430.4000	9.4304	1.698	0	0	0
2020/12/30	2037	04/11/2021	12.81	Put	Bond Future	2,164.9300	2.1649	2,102.5500	2.1025	(2.881)	0	0	0
2020/12/30	2037	04/11/2021	12.82	Call	Bond Future	9,308.2900	9.3083	9,466.1000	9.4661	1.695	0	0	0
2020/12/30	2037	04/11/2021	12.83	Put	Bond Future	2,133.3100	2.1333	2,071.5800	2.0716	(2.894)	0	0	0
2020/12/30	2038	04/02/2021			Bond Future	112.1256	112.1256	110.6409	110.6409	(1.324)	0.0000	0.0000	7,805
2020/12/30	2038	06/05/2021			Bond Future	113.2879	113.2879	111.7875	111.7875	(1.324)	0.0000	0.0000	0
2020/12/30	2038	05/08/2021			Bond Future	112.8158	112.8158	111.2984	111.2984	(1.345)	0.0000	0.0000	0
2020/12/30	2038	04/11/2021			Bond Future	114.0362	114.0362	112.5025	112.5025	(1.345)	0.0000	0.0000	0
2020/12/30	2040	04/02/2021	10.42	Call	Bond Future	573.8900	0.5739	582.7300	0.5827	1.540	0	0	0
2020/12/30	2040	04/02/2021	10.42	Put	Bond Future	4,265.5800	4.2656	4,152.1200	4.1521	(2.660)	0	0	0
2020/12/30	2040	04/02/2021	9.49	Put	Bond Future	11,073.8400	11.0738	10,951.2300	10.9512	(1.107)	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
2020/12/30	2040	04/02/2021	9.49	Call	Bond Future	11.5800	0.0116	11.2700	0.0113	(2.677)	0	0	500
2020/12/30	2040	04/02/2021	9.57	Put	Bond Future	10,408.6000	10.4086	10,285.9500	10.2860	(1.178)	0	0	0
2020/12/30	2040	04/02/2021	9.57	Call	Bond Future	17.4300	0.0174	17.0800	0.0171	(2.008)	0	0	800
2020/12/30	2040	04/02/2021	10.07	Put	Bond Future	6,522.4100	6.5224	6,401.2400	6.4012	(1.858)	0	0	0
2020/12/30	2040	04/02/2021			Bond Future	10.9332	84.8822	10.9156	85.0045	(0.161)	0.0000	0.0000	79,911
2020/12/30	2040	04/02/2021	10.41	Call	Bond Future	556.7000	0.5567	565.1900	0.5652	1.525	0	0	0
2020/12/30	2040	04/02/2021	10.41	Put	Bond Future	4,322.8500	4.3229	4,209.0400	4.2090	(2.633)	0	0	0
2020/12/30	2040	04/02/2021	10.40	Call	Bond Future	539.8700	0.5399	548.0200	0.5480	1.510	0	0	0
2020/12/30	2040	04/02/2021	10.40	Put	Bond Future	4,380.5800	4.3806	4,266.4300	4.2664	(2.606)	0	0	0
2020/12/30	2040	04/02/2021	10.24	Put	Bond Future	5,363.6100	5.3636	5,245.0900	5.2451	(2.210)	0	0	0
2020/12/30	2040	04/02/2021	10.24	Call	Bond Future	316.3400	0.3163	320.1200	0.3201	1.195	0	0	500
2020/12/30	2040	04/02/2021	11.57	Call	Bond Future	4,833.7600	4.8338	4,913.3500	4.9133	1.647	0	0	0
2020/12/30	2040	04/02/2021	11.57	Put	Bond Future	585.2200	0.5852	542.5100	0.5425	(7.298)	0	0	500
2020/12/30	2040	04/02/2021	10.07	Call	Bond Future	164.5500	0.1645	165.6800	0.1657	0.687	0	0	800
2020/12/30	2040	04/02/2021	11.74	Call	Bond Future	5,738.0100	5.7380	5,826.6300	5.8266	1.544	0	0	0
2020/12/30	2040	04/02/2021	11.74	Put	Bond Future	413.3600	0.4134	379.6800	0.3797	(8.148)	0	0	800
2020/12/30	2040	06/05/2021	10.83	Put	Bond Future	4,885.9900	4.8860	4,801.7600	4.8018	(1.724)	0	0	0
2020/12/30	2040	06/05/2021	10.83	Call	Bond Future	2,722.7800	2.7228	2,761.8100	2.7618	1.433	0	0	300
2020/12/30	2040	06/05/2021	11.58	Put	Bond Future	2,583.7900	2.5838	2,525.1400	2.5251	(2.270)	0	0	0
2020/12/30	2040	06/05/2021	11.58	Call	Bond Future	5,442.8600	5.4429	5,507.4700	5.5075	1.187	0	0	300
2020/12/30	2040	06/05/2021	12.44	Call	Bond Future	9,190.7500	9.1908	9,280.0800	9.2801	0.972	0	0	0
2020/12/30	2040	06/05/2021	12.44	Put	Bond Future	1,135.8100	1.1358	1,101.8800	1.1019	(2.987)	0	0	0
2020/12/30	2040	06/05/2021			Bond Future	11.1442	85.7413	11.1259	85.8646	(0.164)	0.0000	0.0000	0
2020/12/30	2040	06/05/2021	13.38	Call	Bond Future	13,491.0900	13.4911	13,599.6900	13.5997	0.805	0	0	0
2020/12/30	2040	06/05/2021	13.38	Put	Bond Future	360.8300	0.3608	346.1700	0.3462	(4.063)	0	0	300
2020/12/30	2040	06/05/2021	12.43	Call	Bond Future	9,146.3500	9.1463	9,235.4200	9.2354	0.974	0	0	0
2020/12/30	2040	06/05/2021	12.43	Put	Bond Future	1,148.6500	1.1486	1,114.4600	1.1145	(2.977)	0	0	0
2020/12/30	2040	06/05/2021	12.42	Call	Bond Future	9,102.0200	9.1020	9,190.8200	9.1908	0.976	0	0	0
2020/12/30	2040	06/05/2021	12.42	Put	Bond Future	1,161.6200	1.1616	1,127.1600	1.1272	(2.967)	0	0	0
2020/12/30	2040	05/08/2021	11.05	Put	Bond Future	5,821.2200	5.8212	5,743.4400	5.7434	(1.336)	0	0	0
2020/12/30	2040	05/08/2021	11.05	Call	Bond Future	3,728.2500	3.7282	3,774.8300	3.7748	1.249	0	0	900
2020/12/30	2040	05/08/2021	12.48	Call	Bond Future	9,038.6400	9.0386	9,120.8200	9.1208	0.909	0	0	0
2020/12/30	2040	05/08/2021	12.49	Put	Bond Future	2,215.9300	2.2159	2,173.9800	2.1740	(1.893)	0	0	0
2020/12/30	2040	05/08/2021	12.47	Call	Bond Future	8,999.9000	8.9999	9,081.8600	9.0819	0.911	0	0	0
2020/12/30	2040	05/08/2021			Bond Future	11.3638	82.1620	11.3448	82.2863	(0.167)	0.0000	0.0000	0
2020/12/30	2040	05/08/2021	11.55	Put	Bond Future	4,178.8200	4.1788	4,114.6900	4.1147	(1.535)	0	0	0
2020/12/30	2040	05/08/2021	11.55	Call	Bond Future	5,381.8700	5.3819	5,442.1000	5.4421	1.119	0	0	900
2020/12/30	2040	05/08/2021	14.80	Call	Bond Future	18,542.6600	18.5427	18,658.6400	18.6586	0.625	0	0	0
2020/12/30	2040	05/08/2021	14.80	Put	Bond Future	256.1100	0.2561	247.7300	0.2477	(3.272)	0	0	900
2020/12/30	2040	05/08/2021	12.48	Put	Bond Future	2,233.9000	2.2339	2,191.7200	2.1917	(1.888)	0	0	0
2020/12/30	2040	05/08/2021	12.49	Call	Bond Future	9,077.4300	9.0774	9,159.8400	9.1598	0.908	0	0	0
2020/12/30	2040	05/08/2021	12.47	Put	Bond Future	2,251.9900	2.2520	2,209.5900	2.2096	(1.883)	0	0	0
2020/12/30	2040	04/11/2021	12.90	Call	Bond Future	9,913.8200	9.9138	10,001.5500	10.0015	0.885	0	0	0
2020/12/30	2040	04/11/2021	12.90	Put	Bond Future	2,181.6300	2.1816	2,143.7300	2.1437	(1.737)	0	0	0
2020/12/30	2040	04/11/2021	12.89	Call	Bond Future	9,876.2800	9.8763	9,963.8100	9.9638	0.886	0	0	0
2020/12/30	2040	04/11/2021	12.89	Put	Bond Future	2,198.0000	2.1980	2,159.9000	2.1599	(1.733)	0	0	0
2020/12/30	2040	04/11/2021			Bond Future	11.5784	83.0322	11.5587	83.1578	(0.171)	0.0000	0.0000	0
2020/12/30	2040	04/11/2021	12.91	Call	Bond Future	9,951.4100	9.9514	10,039.3200	10.0393	0.883	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
2020/12/30	2040	04/11/2021	12.91	Put	Bond Future	2,165.3800	2.1654	2,127.6600	2.1277	(1.742)	0	0	0
2020/12/30	2044	04/02/2021	10.36	Put	Bond Future	5,113.8000	5.1138	4,906.4300	4.9064	(4.055)	0	0	0
2020/12/30	2044	04/02/2021	10.37	Call	Bond Future	360.3500	0.3603	382.8400	0.3828	6.241	0	0	0
2020/12/30	2044	04/02/2021	10.35	Put	Bond Future	5,178.6200	5.1786	4,970.5400	4.9705	(4.018)	0	0	0
2020/12/30	2044	04/02/2021	10.04	Put	Bond Future	7,388.1700	7.3882	7,165.5500	7.1655	(3.013)	0	0	0
2020/12/30	2044	04/02/2021	10.04	Call	Bond Future	103.1200	0.1031	109.6400	0.1096	6.323	0	0	0
2020/12/30	2044	04/02/2021	10.84	Call	Bond Future	1,356.5300	1.3565	1,427.6300	1.4276	5.241	0	0	0
2020/12/30	2044	04/02/2021			Bond Future	11.0104	81.4322	10.9776	81.6613	(0.297)	0.0000	0.0000	51,843
2020/12/30	2044	04/02/2021	10.36	Call	Bond Future	347.8900	0.3479	369.6600	0.3697	6.258	0	0	0
2020/12/30	2044	04/02/2021	10.37	Put	Bond Future	5,049.4600	5.0495	4,842.8100	4.8428	(4.093)	0	0	0
2020/12/30	2044	04/02/2021	10.35	Call	Bond Future	335.8000	0.3358	356.8600	0.3569	6.272	0	0	0
2020/12/30	2044	04/02/2021	10.84	Put	Bond Future	2,561.3200	2.5613	2,403.2800	2.4033	(6.170)	0	0	265
2020/12/30	2044	04/02/2021	10.29	Call	Bond Future	269.4600	0.2695	286.6100	0.2866	6.365	0	0	0
2020/12/30	2044	04/02/2021	10.29	Put	Bond Future	5,576.1800	5.5762	5,364.1900	5.3642	(3.802)	0	0	265
2020/12/30	2044	04/02/2021	9.66	Put	Bond Future	10,457.0800	10.4571	10,228.9400	10.2289	(2.182)	0	0	0
2020/12/30	2044	04/02/2021	9.66	Call	Bond Future	18.5400	0.0185	19.5400	0.0195	5.394	0	0	265
2020/12/30	2044	06/05/2021	11.10	Call	Bond Future	3,406.9000	3.4069	3,506.5800	3.5066	2.926	0	0	0
2020/12/30	2044	06/05/2021	11.40	Call	Bond Future	4,493.5600	4.4936	4,612.6300	4.6126	2.650	0	0	0
2020/12/30	2044	06/05/2021	11.40	Put	Bond Future	3,250.1600	3.2502	3,138.0200	3.1380	(3.450)	0	0	3,100
2020/12/30	2044	06/05/2021	11.79	Call	Bond Future	6,104.3600	6.1044	6,245.9200	6.2459	2.319	0	0	0
2020/12/30	2044	06/05/2021	11.79	Put	Bond Future	2,358.6100	2.3586	2,268.9600	2.2690	(3.801)	0	0	3,100
2020/12/30	2044	06/05/2021	12.50	Call	Bond Future	9,139.5800	9.1396	9,316.0400	9.3160	1.931	0	0	0
2020/12/30	2044	06/05/2021	12.50	Put	Bond Future	1,175.2800	1.1753	1,120.5300	1.1205	(4.658)	0	0	3,100
2020/12/30	2044	06/05/2021	12.43	Call	Bond Future	8,835.5000	8.8355	9,008.8500	9.0088	1.962	0	0	0
2020/12/30	2044	06/05/2021	12.43	Put	Bond Future	1,268.9200	1.2689	1,211.0600	1.2111	(4.560)	0	0	0
2020/12/30	2044	06/05/2021	12.44	Call	Bond Future	8,878.8000	8.8788	9,052.6000	9.0526	1.957	0	0	0
2020/12/30	2044	06/05/2021	12.44	Put	Bond Future	1,255.1700	1.2552	1,197.7600	1.1978	(4.574)	0	0	0
2020/12/30	2044	06/05/2021			Bond Future	11.2140	82.2564	11.1799	82.4876	(0.304)	0.0000	0.0000	0
2020/12/30	2044	06/05/2021	11.10	Put	Bond Future	4,185.3300	4.1853	4,053.8000	4.0538	(3.143)	0	0	3,100
2020/12/30	2044	06/05/2021	10.70	Put	Bond Future	5,810.0900	5.8101	5,651.9400	5.6519	(2.722)	0	0	0
2020/12/30	2044	06/05/2021	10.70	Call	Bond Future	2,195.9400	2.1959	2,269.0000	2.2690	3.327	0	0	3,100
2020/12/30	2044	06/05/2021	11.35	Put	Bond Future	3,388.7000	3.3887	3,273.4200	3.2734	(3.402)	0	0	0
2020/12/30	2044	06/05/2021	11.35	Call	Bond Future	4,301.1400	4.3011	4,417.0700	4.4171	2.695	0	0	3,100
2020/12/30	2044	06/05/2021	11.90	Call	Bond Future	6,585.1800	6.5852	6,732.3800	6.7324	2.235	0	0	0
2020/12/30	2044	06/05/2021	11.90	Put	Bond Future	2,158.2100	2.1582	2,074.2000	2.0742	(3.893)	0	0	0
2020/12/30	2044	06/05/2021	12.45	Call	Bond Future	8,922.1400	8.9221	9,096.4000	9.0964	1.953	0	0	0
2020/12/30	2044	06/05/2021	12.45	Put	Bond Future	1,241.5400	1.2415	1,184.5900	1.1846	(4.587)	0	0	0
2020/12/30	2044	05/08/2021	12.60	Put	Bond Future	2,166.6900	2.1667	2,098.2500	2.0982	(3.159)	0	0	0
2020/12/30	2044	05/08/2021	12.61	Call	Bond Future	9,309.2500	9.3092	9,474.7100	9.4747	1.777	0	0	0
2020/12/30	2044	05/08/2021	12.61	Put	Bond Future	2,149.4100	2.1494	2,081.3600	2.0814	(3.166)	0	0	0
2020/12/30	2044	05/08/2021			Bond Future	11.4258	78.7646	11.3903	78.9981	(0.311)	0.0000	0.0000	0
2020/12/30	2044	05/08/2021	12.59	Call	Bond Future	9,232.4700	9.2325	9,397.1600	9.3972	1.784	0	0	0
2020/12/30	2044	05/08/2021	12.59	Put	Bond Future	2,184.0900	2.1841	2,115.2700	2.1153	(3.151)	0	0	0
2020/12/30	2044	05/08/2021	12.60	Call	Bond Future	9,270.8400	9.2708	9,435.9100	9.4359	1.781	0	0	0
2020/12/30	2044	04/11/2021	12.91	Call	Bond Future	9,744.7900	9.7448	9,914.1200	9.9141	1.738	0	0	0
2020/12/30	2044	04/11/2021	12.91	Put	Bond Future	2,288.4800	2.2885	2,221.9500	2.2219	(2.907)	0	0	0
2020/12/30	2044	04/11/2021			Bond Future	11.6325	79.5989	11.5956	79.8347	(0.318)	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
2020/12/30	2044	04/11/2021	12.89	Call	Bond Future	9,671.4400	9.6714	9,840.0800	9.8401	1.744	0	0	0
2020/12/30	2044	04/11/2021	12.89	Put	Bond Future	2,322.1600	2.3222	2,254.9400	2.2549	(2.895)	0	0	0
2020/12/30	2044	04/11/2021	12.90	Call	Bond Future	9,708.1000	9.7081	9,877.0800	9.8771	1.741	0	0	0
2020/12/30	2044	04/11/2021	12.90	Put	Bond Future	2,305.2700	2.3053	2,238.3900	2.2384	(2.901)	0	0	0
2020/12/30	2046	04/02/2021			Bond Future	101.4000	101.4000	99.8009	99.8009	(1.577)	0.0000	0.0000	14,890
2020/12/30	2046	06/05/2021			Bond Future	100.6594	100.6594	99.0436	99.0436	(1.605)	0.0000	0.0000	0
2020/12/30	2046	05/08/2021			Bond Future	101.7715	101.7715	100.1375	100.1375	(1.606)	0.0000	0.0000	0
2020/12/30	2046	04/11/2021			Bond Future	101.0634	101.0634	99.4118	99.4118	(1.634)	0.0000	0.0000	0
2020/12/30	2050	04/02/2021			Bond Future	101.5646	101.5646	100.6350	100.6350	(0.915)	0.0000	0.0000	11,025
2020/12/30	2050	06/05/2021			Bond Future	102.6173	102.6173	101.6777	101.6777	(0.916)	0.0000	0.0000	0
2020/12/30	2050	05/08/2021			Bond Future	101.8210	101.8210	100.8709	100.8709	(0.933)	0.0000	0.0000	0
2020/12/30	2050	04/11/2021			Bond Future	102.9226	102.9226	101.9621	101.9621	(0.933)	0.0000	0.0000	0
2020/12/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	AL37	04/02/2021			Index Future	784.3800	784.3800	789.7620	789.7620	0.686	0.0000	0.0000	0
2020/12/30	AL37	06/05/2021			Index Future	792.3180	792.3180	797.7520	797.7520	0.686	0.0000	0.0000	0
2020/12/30	AL37	05/08/2021			Index Future	800.7880	800.7880	806.2780	806.2780	0.686	0.0000	0.0000	0
2020/12/30	AL37	04/11/2021			Index Future	809.3530	809.3530	814.9010	814.9010	0.685	0.0000	0.0000	0
2020/12/30	AL7T	04/02/2021			Index Future	863.3140	863.3140	869.6540	869.6540	0.734	0.0000	0.0000	0
2020/12/30	AL7T	06/05/2021			Index Future	872.0510	872.0510	878.4530	878.4530	0.734	0.0000	0.0000	0
2020/12/30	AL7T	05/08/2021			Index Future	881.3730	881.3730	887.8410	887.8410	0.734	0.0000	0.0000	0
2020/12/30	AL7T	04/11/2021			Index Future	890.7990	890.7990	897.3360	897.3360	0.734	0.0000	0.0000	0
2020/12/30	ALBI	04/02/2021			Index Future	757.5600	757.5600	761.0550	761.0550	0.461	0.0000	0.0000	231
2020/12/30	ALBI	06/05/2021			Index Future	765.2270	765.2270	768.7550	768.7550	0.461	0.0000	0.0000	0
2020/12/30	ALBI	05/08/2021			Index Future	773.4070	773.4070	776.9710	776.9710	0.461	0.0000	0.0000	0
2020/12/30	ALBI	04/11/2021			Index Future	781.6790	781.6790	785.2800	785.2800	0.461	0.0000	0.0000	0
2020/12/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	C035	28/02/2035			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 ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/12/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	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
2020/12/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/30	ES33	04/02/2021			Bond Future	11.4637	76.9470	11.4151	77.2063	(0.424)	0.0000	0.0000	350
2020/12/30	ES33	06/05/2021			Bond Future	11.7211	73.9520	11.6705	74.2136	(0.432)	0.0000	0.0000	0
2020/12/30	ES33	05/08/2021			Bond Future	11.9856	74.7513	11.9327	75.0156	(0.441)	0.0000	0.0000	0
2020/12/30	ES33	04/11/2021			Bond Future	12.2606	71.7686	12.2055	72.0357	(0.450)	0.0000	0.0000	0
2020/12/30	ES42	04/02/2021			Bond Future	11.9416	76.1115	11.9084	76.3094	(0.278)	0.0000	0.0000	4,779
2020/12/30	ES42	06/05/2021			Bond Future	12.1904	72.6240	12.1558	72.8237	(0.285)	0.0000	0.0000	0
2020/12/30	ES42	05/08/2021			Bond Future	12.4397	73.4096	12.4035	73.6112	(0.291)	0.0000	0.0000	0
2020/12/30	ES42	04/11/2021			Bond Future	12.7007	69.9293	12.6627	70.1331	(0.299)	0.0000	0.0000	0
2020/12/30	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	10,790.0000	1.0790	100.000	0	0	0
2020/12/30	GOVI	04/02/2021	750.96	Put	GOVI	24,630.0000	2.4630	0.0000	0.0000	(100.000)	0	0	0
2020/12/30	GOVI	04/02/2021			GOVI	748.4970	748.4970	752.0390	752.0390	0.473	0.0000	0.0000	960
2020/12/30	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	10,890.0000	1.0890	100.000	0	0	0
2020/12/30	GOVI	04/02/2021	750.95	Put	GOVI	24,530.0000	2.4530	0.0000	0.0000	(100.000)	0	0	0
2020/12/30	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	10,990.0000	1.0990	100.000	0	0	0
2020/12/30	GOVI	04/02/2021	750.94	Put	GOVI	24,430.0000	2.4430	0.0000	0.0000	(100.000)	0	0	0
2020/12/30	GOVI	06/05/2021	678.68	Call	GOVI	773,920.0000	77.3920	809,670.0000	80.9670	4.619	0	0	0
2020/12/30	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/30	GOVI	06/05/2021	678.67	Call	GOVI	774,020.0000	77.4020	809,770.0000	80.9770	4.619	0	0	0
2020/12/30	GOVI	06/05/2021			GOVI	756.0720	756.0720	759.6470	759.6470	0.473	0.0000	0.0000	0
2020/12/30	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/30	GOVI	06/05/2021	678.69	Call	GOVI	773,820.0000	77.3820	809,570.0000	80.9570	4.620	0	0	0
2020/12/30	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/30	GOVI	05/08/2021	719.14	Call	GOVI	450,140.0000	45.0140	486,260.0000	48.6260	8.024	0	0	0
2020/12/30	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/30	GOVI	05/08/2021	719.13	Call	GOVI	450,240.0000	45.0240	486,360.0000	48.6360	8.022	0	0	0
2020/12/30	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/30	GOVI	05/08/2021			GOVI	764.1540	764.1540	767.7660	767.7660	0.473	0.0000	0.0000	0
2020/12/30	GOVI	05/08/2021	719.15	Call	GOVI	450,040.0000	45.0040	486,160.0000	48.6160	8.026	0	0	0
2020/12/30	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/30	GOVI	04/11/2021	728.41	Call	GOVI	439,170.0000	43.9170	475,670.0000	47.5670	8.311	0	0	0
2020/12/30	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/30	GOVI	04/11/2021	728.40	Call	GOVI	439,270.0000	43.9270	475,770.0000	47.5770	8.309	0	0	0
2020/12/30	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/30	GOVI	04/11/2021			GOVI	772.3270	772.3270	775.9770	775.9770	0.473	0.0000	0.0000	0
2020/12/30	GOVI	04/11/2021	728.42	Call	GOVI	439,070.0000	43.9070	475,570.0000	47.5570	8.313	0	0	0
2020/12/30	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/12/30	IGOV	04/02/2021			Index Future	271.0340	271.0340	269.4130	269.4130	(0.598)	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
2020/12/30	IGOV	06/05/2021			Index Future	273.8440	273.8440	272.2050	272.2050	(0.599)	0.0000	0.0000	18
2020/12/30	IGOV	05/08/2021			Index Future	276.8380	276.8380	275.1810	275.1810	(0.599)	0.0000	0.0000	0
2020/12/30	IGOV	04/11/2021			Index Future	279.8640	279.8640	278.1890	278.1890	(0.599)	0.0000	0.0000	0
2020/12/30	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2020/12/30	IS05	15/06/2021			Interest Rate Swap	90.3700	90.3700	90.3600	90.3600	(0.011)	0.0000	0.0000	0
2020/12/30	IS05	21/09/2021			Interest Rate Swap	89.2600	89.2600	89.2300	89.2300	(0.034)	0.0000	0.0000	0
2020/12/30	IS05	21/12/2021			Interest Rate Swap	90.4400	90.4400	90.4000	90.4000	(0.044)	0.0000	0.0000	51
2020/12/30	IS05	15/03/2022			Interest Rate Swap	89.7900	89.7900	89.7200	89.7200	(0.078)	0.0000	0.0000	0
2020/12/30	IS05	21/06/2022			Interest Rate Swap	89.8200	89.8200	89.7300	89.7300	(0.100)	0.0000	0.0000	0
2020/12/30	IS05	20/09/2022			Interest Rate Swap	92.8700	92.8700	92.7600	92.7600	(0.118)	0.0000	0.0000	0
2020/12/30	IS05	20/12/2022			Interest Rate Swap	93.2700	93.2700	93.1400	93.1400	(0.139)	0.0000	0.0000	0
2020/12/30	IS05	22/03/2023			Interest Rate Swap	85.5700	85.5700	85.4200	85.4200	(0.175)	0.0000	0.0000	0
2020/12/30	IS05	20/06/2023			Interest Rate Swap	91.0400	91.0400	90.8700	90.8700	(0.187)	0.0000	0.0000	0
2020/12/30	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/12/30	IS10	17/12/2025			Interest Rate Swap	77.7700	77.7700	77.4000	77.4000	(0.476)	0.0000	0.0000	0
2020/12/30	IS10	16/03/2026			Interest Rate Swap	74.1900	74.1900	73.8100	73.8100	(0.512)	0.0000	0.0000	0
2020/12/30	IS10	15/06/2026			Interest Rate Swap	72.5100	72.5100	72.1200	72.1200	(0.538)	0.0000	0.0000	0
2020/12/30	IS10	21/09/2026			Interest Rate Swap	74.4600	74.4600	74.0700	74.0700	(0.524)	0.0000	0.0000	0
2020/12/30	IS10	21/12/2026			Interest Rate Swap	78.4400	78.4400	78.0500	78.0500	(0.497)	0.0000	0.0000	0
2020/12/30	IS10	15/03/2027			Interest Rate Swap	76.8800	76.8800	76.4800	76.4800	(0.520)	0.0000	0.0000	0
2020/12/30	IS10	21/06/2027			Interest Rate Swap	78.9400	78.9400	78.5300	78.5300	(0.519)	0.0000	0.0000	0
2020/12/30	IS10	20/09/2027			Interest Rate Swap	84.7800	84.7800	84.3500	84.3500	(0.507)	0.0000	0.0000	0
2020/12/30	IS10	20/12/2027			Interest Rate Swap	85.1700	85.1700	84.7300	84.7300	(0.517)	0.0000	0.0000	0
2020/12/30	IS10	22/03/2028			Interest Rate Swap	78.1200	78.1200	77.6400	77.6400	(0.614)	0.0000	0.0000	0
2020/12/30	IS10	20/06/2028			Interest Rate Swap	86.0400	86.0400	85.5400	85.5400	(0.581)	0.0000	0.0000	0
2020/12/30	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/12/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/12/30	JBAF	20/01/2021			Jibar Tradeable Future	3.6350	96.3650	3.6350	96.3650	0.000	0.0000	0.0000	0
2020/12/30	JBAF	17/02/2021			Jibar Tradeable Future	3.4700	96.5300	3.4300	96.5700	(1.153)	0.0000	0.0000	0
2020/12/30	JBAF	17/03/2021			Jibar Tradeable Future	3.4550	96.5450	3.4150	96.5850	(1.158)	0.0000	0.0000	0
2020/12/30	JBAF	21/04/2021			Jibar Tradeable Future	3.3900	96.6100	3.3500	96.6500	(1.180)	0.0000	0.0000	0
2020/12/30	JBAF	19/05/2021			Jibar Tradeable Future	3.3900	96.6100	3.3400	96.6600	(1.475)	0.0000	0.0000	0
2020/12/30	JBAF	15/06/2021			Jibar Tradeable Future	3.3550	96.6450	3.3050	96.6950	(1.490)	0.0000	0.0000	0
2020/12/30	JBAF	15/09/2021			Jibar Tradeable Future	3.4100	96.5900	3.3400	96.6600	(2.053)	0.0000	0.0000	30,000
2020/12/30	JBAF	15/12/2021			Jibar Tradeable Future	3.6150	96.3850	3.5350	96.4650	(2.213)	0.0000	0.0000	0
2020/12/30	JBAF	16/03/2022			Jibar Tradeable Future	3.6150	96.3850	3.5250	96.4750	(2.490)	0.0000	0.0000	0
2020/12/30	JBAF	15/06/2022			Jibar Tradeable Future	3.9900	96.0100	3.9000	96.1000	(2.256)	0.0000	0.0000	0
2020/12/30	JBAF	21/09/2022			Jibar Tradeable Future	4.0550	95.9450	3.9650	96.0350	(2.219)	0.0000	0.0000	0
2020/12/30	JBAF	21/12/2022			Jibar Tradeable Future	4.5450	95.4550	4.4550	95.5450	(1.980)	0.0000	0.0000	0
2020/12/30	R023	04/02/2021	6.33	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/12/30	R023	04/02/2021	6.34	Call	Bond Future	3,246.3200	3.2463	3,534.3800	3.5344	8.873	0	0	0
2020/12/30	R023	04/02/2021	6.32	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/12/30	R023	04/02/2021			Bond Future	4.6914	109.3830	4.5483	109.6710	(3.051)	0.0000	0.0000	31,397

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
2020/12/30	R023	04/02/2021	6.33	Call	Bond Future	3,227.0300	3.2270	3,515.0800	3.5151	8.926	0	0	0
2020/12/30	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/30	R023	04/02/2021	6.32	Call	Bond Future	3,207.7200	3.2077	3,495.7700	3.4958	8.980	0	0	0
2020/12/30	R023	06/05/2021	7.58	Call	Bond Future	4,803.0900	4.8031	5,093.7400	5.0937	6.051	0	0	0
2020/12/30	R023	06/05/2021	7.58	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2020/12/30	R023	06/05/2021			Bond Future	4.7788	106.5840	4.6147	106.8746	(3.434)	0.0000	0.0000	0
2020/12/30	R023	06/05/2021	7.57	Call	Bond Future	4,786.4600	4.7865	5,077.1100	5.0771	6.072	0	0	0
2020/12/30	R023	06/05/2021	7.57	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2020/12/30	R023	06/05/2021	7.56	Call	Bond Future	4,769.8400	4.7698	5,060.4800	5.0605	6.093	0	0	0
2020/12/30	R023	06/05/2021	7.56	Put	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2020/12/30	R023	05/08/2021	5.30	Call	Bond Future	983.8500	0.9839	1,192.6500	1.1927	21.223	0	0	0
2020/12/30	R023	05/08/2021	5.30	Put	Bond Future	307.0000	0.3070	222.2700	0.2223	(27.599)	0	0	0
2020/12/30	R023	05/08/2021	5.29	Call	Bond Future	972.4700	0.9725	1,180.3500	1.1803	21.376	0	0	0
2020/12/30	R023	05/08/2021	5.29	Put	Bond Future	310.7300	0.3107	225.0800	0.2251	(27.564)	0	0	0
2020/12/30	R023	05/08/2021			Bond Future	4.8538	107.7356	4.6615	108.0291	(3.962)	0.0000	0.0000	0
2020/12/30	R023	05/08/2021	5.31	Call	Bond Future	995.2700	0.9953	1,204.9700	1.2050	21.070	0	0	0
2020/12/30	R023	05/08/2021	5.31	Put	Bond Future	303.3200	0.3033	219.4900	0.2195	(27.637)	0	0	0
2020/12/30	R023	04/11/2021	4.91	Call	Bond Future	536.4900	0.5365	691.0700	0.6911	28.813	0	0	0
2020/12/30	R023	04/11/2021	4.91	Put	Bond Future	606.8500	0.6069	464.8800	0.4649	(23.395)	0	0	0
2020/12/30	R023	04/11/2021	4.90	Call	Bond Future	529.9900	0.5300	683.5200	0.6835	28.968	0	0	0
2020/12/30	R023	04/11/2021	4.90	Put	Bond Future	613.1900	0.6132	470.1700	0.4702	(23.324)	0	0	0
2020/12/30	R023	04/11/2021			Bond Future	4.9648	104.9694	4.7341	105.2659	(4.646)	0.0000	0.0000	0
2020/12/30	R023	04/11/2021	4.92	Call	Bond Future	543.0300	0.5430	698.6600	0.6987	28.660	0	0	0
2020/12/30	R023	04/11/2021	4.92	Put	Bond Future	600.5500	0.6005	459.6300	0.4596	(23.465)	0	0	0
2020/12/30	R035	04/02/2021	10.05	Call	Bond Future	406.0400	0.4060	450.0700	0.4501	10.844	0	0	0
2020/12/30	R035	04/02/2021	10.05	Put	Bond Future	4,448.8800	4.4489	4,177.5500	4.1775	(6.099)	0	0	0
2020/12/30	R035	04/02/2021	10.04	Call	Bond Future	392.9900	0.3930	435.8200	0.4358	10.898	0	0	0
2020/12/30	R035	04/02/2021	10.04	Put	Bond Future	4,505.5400	4.5055	4,233.0100	4.2330	(6.049)	0	0	0
2020/12/30	R035	04/02/2021	10.14	Put	Bond Future	3,956.1400	3.9561	3,696.3700	3.6964	(6.566)	0	0	650
2020/12/30	R035	04/02/2021	11.14	Call	Bond Future	3,825.6200	3.8256	4,047.5100	4.0475	5.800	0	0	0
2020/12/30	R035	04/02/2021	11.14	Put	Bond Future	711.1300	0.7111	617.6600	0.6177	(13.144)	0	0	650
2020/12/30	R035	04/02/2021			Bond Future	10.6496	91.1744	10.6014	91.4898	(0.453)	0.0000	0.0000	96,421
2020/12/30	R035	04/02/2021	10.06	Call	Bond Future	419.3300	0.4193	464.5700	0.4646	10.789	0	0	0
2020/12/30	R035	04/02/2021	10.06	Put	Bond Future	4,392.5400	4.3925	4,122.4200	4.1224	(6.150)	0	0	0
2020/12/30	R035	04/02/2021	10.14	Call	Bond Future	537.2300	0.5372	592.8200	0.5928	10.348	0	0	0
2020/12/30	R035	06/05/2021	10.55	Call	Bond Future	2,551.5600	2.5516	2,676.1900	2.6762	4.884	0	0	0
2020/12/30	R035	06/05/2021	10.55	Put	Bond Future	4,600.3900	4.6004	4,406.7700	4.4068	(4.209)	0	0	500
2020/12/30	R035	06/05/2021	10.05	Put	Bond Future	6,762.6300	6.7626	6,523.6900	6.5237	(3.533)	0	0	0
2020/12/30	R035	06/05/2021	10.05	Call	Bond Future	1,347.8400	1.3478	1,427.1500	1.4272	5.884	0	0	500
2020/12/30	R035	06/05/2021	12.91	Put	Bond Future	413.8700	0.4139	380.6600	0.3807	(8.024)	0	0	600
2020/12/30	R035	06/05/2021	10.40	Put	Bond Future	5,188.6500	5.1887	4,981.1500	4.9812	(3.999)	0	0	0
2020/12/30	R035	06/05/2021	11.55	Call	Bond Future	6,118.6100	6.1186	6,328.4800	6.3285	3.430	0	0	0
2020/12/30	R035	06/05/2021	11.55	Put	Bond Future	1,956.4100	1.9564	1,848.0300	1.8480	(5.540)	0	0	1,650
2020/12/30	R035	06/05/2021	12.77	Call	Bond Future	11,395.8300	11.3958	11,675.6200	11.6756	2.455	0	0	0
2020/12/30	R035	06/05/2021	12.77	Put	Bond Future	497.3200	0.4973	458.8600	0.4589	(7.733)	0	0	1,650
2020/12/30	R035	06/05/2021	10.24	Put	Bond Future	5,873.3500	5.8734	5,651.2500	5.6513	(3.781)	0	0	0
2020/12/30	R035	06/05/2021	10.24	Call	Bond Future	1,759.2100	1.7592	1,855.3600	1.8554	5.466	0	0	793

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
2020/12/30	R035	06/05/2021	12.37	Call	Bond Future	9,603.9000	9.6039	9,865.3900	9.8654	2.723	0	0	0
2020/12/30	R035	06/05/2021	12.35	Put	Bond Future	839.4900	0.8395	781.6800	0.7817	(6.886)	0	0	0
2020/12/30	R035	06/05/2021	12.36	Put	Bond Future	829.4900	0.8295	772.2100	0.7722	(6.905)	0	0	0
2020/12/30	R035	06/05/2021			Bond Future	10.8682	87.6242	10.8180	87.9425	(0.461)	0.0000	0.0000	0
2020/12/30	R035	06/05/2021	11.05	Call	Bond Future	4,139.7000	4.1397	4,310.0100	4.3100	4.114	0	0	0
2020/12/30	R035	06/05/2021	11.05	Put	Bond Future	2,999.7600	2.9998	2,851.8200	2.8518	(4.932)	0	0	500
2020/12/30	R035	06/05/2021	11.15	Put	Bond Future	2,752.6000	2.7526	2,613.2400	2.6132	(5.063)	0	0	0
2020/12/30	R035	06/05/2021	11.15	Call	Bond Future	4,509.9800	4.5100	4,688.8700	4.6889	3.967	0	0	600
2020/12/30	R035	06/05/2021	12.91	Call	Bond Future	12,031.7700	12.0318	12,316.8100	12.3168	2.369	0	0	0
2020/12/30	R035	06/05/2021	10.40	Call	Bond Future	2,149.1500	2.1491	2,259.9000	2.2599	5.153	0	0	600
2020/12/30	R035	06/05/2021	10.81	Put	Bond Future	3,696.0500	3.6961	3,526.5100	3.5265	(4.587)	0	0	0
2020/12/30	R035	06/05/2021	10.81	Call	Bond Future	3,326.8000	3.3268	3,475.5100	3.4755	4.470	0	0	1,650
2020/12/30	R035	06/05/2021	11.32	Call	Bond Future	5,170.5100	5.1705	5,363.2800	5.3633	3.728	0	0	0
2020/12/30	R035	06/05/2021	11.32	Put	Bond Future	2,378.5300	2.3785	2,253.0500	2.2531	(5.276)	0	0	793
2020/12/30	R035	06/05/2021	12.37	Put	Bond Future	819.5900	0.8196	762.8300	0.7628	(6.925)	0	0	0
2020/12/30	R035	06/05/2021	12.35	Call	Bond Future	9,515.7500	9.5158	9,776.1900	9.7762	2.737	0	0	0
2020/12/30	R035	06/05/2021	12.02	Call	Bond Future	8,090.8600	8.0909	8,332.1600	8.3322	2.982	0	0	0
2020/12/30	R035	06/05/2021	12.02	Put	Bond Future	1,230.5800	1.2306	1,153.6300	1.1536	(6.253)	0	0	793
2020/12/30	R035	06/05/2021	12.36	Call	Bond Future	9,559.8000	9.5598	9,820.7700	9.8208	2.730	0	0	0
2020/12/30	R035	05/08/2021	11.37	Call	Bond Future	5,343.6800	5.3437	5,523.2600	5.5233	3.361	0	0	0
2020/12/30	R035	05/08/2021	11.37	Put	Bond Future	3,673.6100	3.6736	3,531.7400	3.5317	(3.862)	0	0	100
2020/12/30	R035	05/08/2021	5.31	Call	Bond Future	0.2000	0.0002	0.2200	0.0002	10.000	0	0	0
2020/12/30	R035	05/08/2021	5.31	Put	Bond Future	49,519.7200	49.5197	49,198.2900	49.1983	(0.649)	0	0	0
2020/12/30	R035	05/08/2021			Bond Future	11.0939	88.5712	11.0417	88.8926	(0.471)	0.0000	0.0000	0
2020/12/30	R035	05/08/2021	10.77	Call	Bond Future	3,449.6700	3.4497	3,586.7100	3.5867	3.973	0	0	0
2020/12/30	R035	05/08/2021	10.77	Put	Bond Future	5,472.2600	5.4723	5,287.8500	5.2878	(3.370)	0	0	100
2020/12/30	R035	05/08/2021	10.02	Put	Bond Future	8,640.9500	8.6410	8,401.9800	8.4020	(2.766)	0	0	0
2020/12/30	R035	05/08/2021	10.02	Call	Bond Future	1,657.9800	1.6580	1,740.4600	1.7405	4.975	0	0	100
2020/12/30	R035	05/08/2021	5.29	Call	Bond Future	0.1900	0.0002	0.2100	0.0002	10.526	0	0	0
2020/12/30	R035	05/08/2021	5.29	Put	Bond Future	49,753.0000	49.7530	49,431.5700	49.4316	(0.646)	0	0	0
2020/12/30	R035	05/08/2021	5.30	Call	Bond Future	0.1900	0.0002	0.2100	0.0002	10.526	0	0	0
2020/12/30	R035	05/08/2021	5.30	Put	Bond Future	49,636.2900	49.6363	49,314.8600	49.3149	(0.648)	0	0	0
2020/12/30	R035	04/11/2021	10.62	Put	Bond Future	7,185.8900	7.1859	6,979.2100	6.9792	(2.876)	0	0	0
2020/12/30	R035	04/11/2021	10.62	Call	Bond Future	2,816.7800	2.8168	2,934.9400	2.9349	4.195	0	0	400
2020/12/30	R035	04/11/2021	11.08	Call	Bond Future	4,020.9700	4.0210	4,170.2600	4.1703	3.713	0	0	0
2020/12/30	R035	04/11/2021	11.08	Put	Bond Future	5,511.7300	5.5117	5,336.1800	5.3362	(3.185)	0	0	782
2020/12/30	R035	04/11/2021	10.23	Put	Bond Future	8,893.5400	8.8935	8,660.8300	8.6608	(2.617)	0	0	0
2020/12/30	R035	04/11/2021	10.12	Put	Bond Future	9,451.7700	9.4518	9,212.4600	9.2125	(2.532)	0	0	0
2020/12/30	R035	04/11/2021	10.12	Call	Bond Future	1,791.7500	1.7918	1,877.2800	1.8773	4.774	0	0	400
2020/12/30	R035	04/11/2021	11.75	Put	Bond Future	3,674.5100	3.6745	3,541.5200	3.5415	(3.619)	0	0	782
2020/12/30	R035	04/11/2021	12.53	Call	Bond Future	8,972.7600	8.9728	9,205.7600	9.2058	2.597	0	0	0
2020/12/30	R035	04/11/2021	12.53	Put	Bond Future	2,240.9400	2.2409	2,149.1000	2.1491	(4.098)	0	0	0
2020/12/30	R035	04/11/2021			Bond Future	11.3272	85.0351	11.2728	85.3600	(0.480)	0.0000	0.0000	0
2020/12/30	R035	04/11/2021	13.82	Call	Bond Future	13,875.1600	13.8752	14,158.7100	14.1587	2.044	0	0	0
2020/12/30	R035	04/11/2021	13.82	Put	Bond Future	784.5200	0.7845	743.2300	0.7432	(5.263)	0	0	400
2020/12/30	R035	04/11/2021	10.23	Call	Bond Future	1,972.5300	1.9725	2,064.6600	2.0647	4.671	0	0	782
2020/12/30	R035	04/11/2021	11.75	Call	Bond Future	6,136.4400	6.1364	6,328.2900	6.3283	3.126	0	0	0
2020/12/30	R035	04/11/2021	12.51	Call	Bond Future	8,901.1000	8.9011	9,133.1200	9.1331	2.607	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
2020/12/30	R035	04/11/2021	12.51	Put	Bond Future	2,274.5600	2.2746	2,181.7400	2.1817	(4.081)	0	0	0
2020/12/30	R035	04/11/2021	12.52	Call	Bond Future	8,936.9100	8.9369	9,169.4200	9.1694	2.602	0	0	0
2020/12/30	R035	04/11/2021	12.52	Put	Bond Future	2,257.7000	2.2577	2,165.3700	2.1654	(4.090)	0	0	0
2020/12/30	R186	04/02/2021	8.16	Call	Bond Future	6,455.2900	6.4553	7,269.2900	7.2693	12.610	0	0	0
2020/12/30	R186	04/02/2021	8.17	Put	Bond Future	6.3200	0.0063	2.1400	0.0021	(66.139)	0	0	0
2020/12/30	R186	04/02/2021	8.15	Call	Bond Future	6,406.7400	6.4067	7,220.4900	7.2205	12.701	0	0	0
2020/12/30	R186	04/02/2021	7.30	Put	Bond Future	293.4900	0.2935	155.2100	0.1552	(47.116)	0	0	0
2020/12/30	R186	04/02/2021	8.00	Put	Bond Future	16.2300	0.0162	6.1000	0.0061	(62.415)	0	0	15,177
2020/12/30	R186	04/02/2021			Bond Future	6.8888	118.6038	6.7338	119.4222	(2.250)	0.0000	0.0000	79,435
2020/12/30	R186	04/02/2021	8.16	Put	Bond Future	6.7000	0.0067	2.2800	0.0023	(65.970)	0	0	0
2020/12/30	R186	04/02/2021	8.17	Call	Bond Future	6,503.8400	6.5038	7,318.0800	7.3181	12.519	0	0	0
2020/12/30	R186	04/02/2021	8.15	Put	Bond Future	7.1000	0.0071	2.4300	0.0024	(65.775)	0	0	0
2020/12/30	R186	04/02/2021	7.30	Call	Bond Future	2,430.0700	2.4301	3,110.2100	3.1102	27.988	0	0	0
2020/12/30	R186	04/02/2021	8.00	Call	Bond Future	5,678.2300	5.6782	6,486.5200	6.4865	14.235	0	0	0
2020/12/30	R186	06/05/2021	10.77	Call	Bond Future	16,876.4900	16.8765	17,702.6500	17.7027	4.895	0	0	0
2020/12/30	R186	06/05/2021	10.77	Put	Bond Future	0.3700	0.0004	0.1900	0.0002	(48.649)	0	0	0
2020/12/30	R186	06/05/2021	10.76	Call	Bond Future	16,835.4600	16.8355	17,661.6100	17.6616	4.907	0	0	0
2020/12/30	R186	06/05/2021	10.76	Put	Bond Future	0.3900	0.0004	0.2000	0.0002	(48.718)	0	0	0
2020/12/30	R186	06/05/2021			Bond Future	7.0528	119.8037	6.8886	120.6300	(2.328)	0.0000	0.0000	0
2020/12/30	R186	06/05/2021	7.30	Call	Bond Future	2,648.9000	2.6489	3,168.6400	3.1686	19.621	0	0	0
2020/12/30	R186	06/05/2021	7.30	Put	Bond Future	1,418.8300	1.4188	1,112.2300	1.1122	(21.609)	0	0	15,177
2020/12/30	R186	06/05/2021	10.78	Call	Bond Future	16,917.5100	16.9175	17,743.6700	17.7437	4.883	0	0	0
2020/12/30	R186	06/05/2021	10.78	Put	Bond Future	0.3600	0.0004	0.1800	0.0002	(50.000)	0	0	0
2020/12/30	R186	05/08/2021	8.62	Call	Bond Future	6,945.4500	6.9454	7,666.2400	7.6662	10.378	0	0	0
2020/12/30	R186	05/08/2021	8.62	Put	Bond Future	505.9700	0.5060	391.7800	0.3918	(22.569)	0	0	0
2020/12/30	R186	05/08/2021	8.61	Call	Bond Future	6,908.2700	6.9083	7,627.7300	7.6277	10.414	0	0	0
2020/12/30	R186	05/08/2021	8.61	Put	Bond Future	513.1300	0.5131	397.6100	0.3976	(22.513)	0	0	0
2020/12/30	R186	05/08/2021			Bond Future	7.2192	115.8171	7.0448	116.6520	(2.416)	0.0000	0.0000	0
2020/12/30	R186	05/08/2021	8.63	Call	Bond Future	6,982.6700	6.9827	7,704.7800	7.7048	10.341	0	0	0
2020/12/30	R186	05/08/2021	8.63	Put	Bond Future	498.8900	0.4989	386.0200	0.3860	(22.624)	0	0	0
2020/12/30	R186	04/11/2021	8.09	Call	Bond Future	4,576.4500	4.5764	5,166.1400	5.1661	12.885	0	0	0
2020/12/30	R186	04/11/2021	8.09	Put	Bond Future	1,493.0400	1.4930	1,239.0100	1.2390	(17.014)	0	0	0
2020/12/30	R186	04/11/2021	8.10	Call	Bond Future	4,607.7100	4.6077	5,199.1400	5.1991	12.836	0	0	0
2020/12/30	R186	04/11/2021	8.10	Put	Bond Future	1,480.5600	1.4806	1,228.2700	1.2283	(17.040)	0	0	0
2020/12/30	R186	04/11/2021			Bond Future	7.3975	117.0433	7.2121	117.8870	(2.506)	0.0000	0.0000	0
2020/12/30	R186	04/11/2021	8.11	Call	Bond Future	4,639.0400	4.6390	5,232.2100	5.2322	12.786	0	0	0
2020/12/30	R186	04/11/2021	8.11	Put	Bond Future	1,468.1600	1.4682	1,217.6100	1.2176	(17.066)	0	0	0
2020/12/30	R197	04/02/2021			Bond Future	318.7100	318.7100	318.7148	318.7148	0.001	0.0000	0.0000	2,441
2020/12/30	R197	06/05/2021			Bond Future	322.0133	322.0133	322.0173	322.0173	0.001	0.0000	0.0000	0
2020/12/30	R197	05/08/2021			Bond Future	317.5585	317.5585	317.5617	317.5617	0.001	0.0000	0.0000	0
2020/12/30	R197	04/11/2021			Bond Future	320.9941	320.9941	320.9971	320.9971	0.001	0.0000	0.0000	0
2020/12/30	R202	04/02/2021			Bond Future	219.4437	219.4437	218.3557	218.3557	(0.496)	0.0000	0.0000	7,883
2020/12/30	R202	06/05/2021			Bond Future	221.7182	221.7182	220.6183	220.6183	(0.496)	0.0000	0.0000	0
2020/12/30	R202	05/08/2021			Bond Future	219.9118	219.9118	218.7991	218.7991	(0.506)	0.0000	0.0000	0
2020/12/30	R202	04/11/2021			Bond Future	222.2909	222.2909	221.1659	221.1659	(0.506)	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
2020/12/30	R209	04/02/2021	10.12	Call	Bond Future	816.5500	0.8166	889.7900	0.8898	8.969	0	0	0
2020/12/30	R209	04/02/2021	10.12	Put	Bond Future	2,725.7700	2.7258	2,524.0800	2.5241	(7.399)	0	0	0
2020/12/30	R209	04/02/2021			Bond Future	10.4461	70.6814	10.3983	70.9563	(0.457)	0.0000	0.0000	26,103
2020/12/30	R209	04/02/2021	10.11	Call	Bond Future	797.3500	0.7973	869.2000	0.8692	9.011	0	0	0
2020/12/30	R209	04/02/2021	10.11	Put	Bond Future	2,766.3200	2.7663	2,563.2400	2.5632	(7.341)	0	0	0
2020/12/30	R209	04/02/2021	10.10	Call	Bond Future	778.4500	0.7784	848.9300	0.8489	9.054	0	0	0
2020/12/30	R209	04/02/2021	10.10	Put	Bond Future	2,807.2400	2.8072	2,602.7900	2.6028	(7.283)	0	0	0
2020/12/30	R209	06/05/2021	9.75	Put	Bond Future	6,431.0100	6.4310	6,220.5500	6.2205	(3.273)	0	0	0
2020/12/30	R209	06/05/2021	9.75	Call	Bond Future	1,198.2700	1.1983	1,265.2400	1.2652	5.589	0	0	6,250
2020/12/30	R209	06/05/2021	11.00	Call	Bond Future	4,325.2400	4.3252	4,486.7600	4.4868	3.734	0	0	0
2020/12/30	R209	06/05/2021	11.00	Put	Bond Future	2,340.4000	2.3404	2,224.4900	2.2245	(4.953)	0	0	3,500
2020/12/30	R209	06/05/2021	10.00	Put	Bond Future	5,352.1400	5.3521	5,159.8300	5.1598	(3.593)	0	0	0
2020/12/30	R209	06/05/2021	10.00	Call	Bond Future	1,650.5900	1.6506	1,735.7100	1.7357	5.157	0	0	0
2020/12/30	R209	06/05/2021	12.25	Call	Bond Future	8,876.1000	8.8761	9,107.8200	9.1078	2.611	0	0	0
2020/12/30	R209	06/05/2021	12.25	Put	Bond Future	665.1400	0.6651	619.4300	0.6194	(6.872)	0	0	9,150
2020/12/30	R209	06/05/2021	12.23	Call	Bond Future	8,799.5500	8.7996	9,030.4200	9.0304	2.624	0	0	0
2020/12/30	R209	06/05/2021	12.23	Put	Bond Future	681.2400	0.6812	634.6800	0.6347	(6.835)	0	0	0
2020/12/30	R209	06/05/2021	12.22	Call	Bond Future	8,761.3200	8.7613	8,991.7600	8.9918	2.630	0	0	0
2020/12/30	R209	06/05/2021	12.22	Put	Bond Future	689.4100	0.6894	642.4200	0.6424	(6.816)	0	0	0
2020/12/30	R209	06/05/2021			Bond Future	10.6373	68.2574	10.5878	68.5348	(0.465)	0.0000	0.0000	5,250
2020/12/30	R209	06/05/2021	10.60	Call	Bond Future	3,088.7800	3.0888	3,220.5000	3.2205	4.264	0	0	0
2020/12/30	R209	06/05/2021	10.60	Put	Bond Future	3,297.5400	3.2975	3,151.8300	3.1518	(4.419)	0	0	6,250
2020/12/30	R209	06/05/2021	11.60	Call	Bond Future	6,470.2700	6.4703	6,669.0400	6.6690	3.072	0	0	0
2020/12/30	R209	06/05/2021	11.60	Put	Bond Future	1,383.2700	1.3833	1,304.6100	1.3046	(5.687)	0	0	3,750
2020/12/30	R209	06/05/2021	10.25	Put	Bond Future	4,408.7300	4.4087	4,235.6400	4.2356	(3.926)	0	0	0
2020/12/30	R209	06/05/2021	10.25	Call	Bond Future	2,193.0400	2.1930	2,297.3800	2.2974	4.758	0	0	5,325
2020/12/30	R209	06/05/2021	11.25	Call	Bond Future	5,199.0000	5.1990	5,377.0700	5.3771	3.425	0	0	0
2020/12/30	R209	06/05/2021	11.25	Put	Bond Future	1,894.9400	1.8949	1,795.5800	1.7956	(5.243)	0	0	9,150
2020/12/30	R209	06/05/2021	12.24	Call	Bond Future	8,837.8200	8.8378	9,069.1100	9.0691	2.617	0	0	0
2020/12/30	R209	06/05/2021	12.24	Put	Bond Future	673.1500	0.6731	627.0100	0.6270	(6.854)	0	0	0
2020/12/30	R209	05/08/2021	11.81	Call	Bond Future	7,113.9100	7.1139	7,307.2000	7.3072	2.717	0	0	0
2020/12/30	R209	05/08/2021	11.81	Put	Bond Future	2,072.1300	2.0721	1,985.0900	1.9851	(4.201)	0	0	0
2020/12/30	R209	05/08/2021			Bond Future	10.8304	68.9952	10.7791	69.2756	(0.474)	0.0000	0.0000	0
2020/12/30	R209	05/08/2021	11.80	Call	Bond Future	7,081.8800	7.0819	7,274.6900	7.2747	2.723	0	0	0
2020/12/30	R209	05/08/2021	11.80	Put	Bond Future	2,088.7300	2.0887	2,001.2100	2.0012	(4.190)	0	0	0
2020/12/30	R209	05/08/2021	11.79	Call	Bond Future	7,049.8900	7.0499	7,242.2200	7.2422	2.728	0	0	0
2020/12/30	R209	05/08/2021	11.79	Put	Bond Future	2,105.4300	2.1054	2,017.4300	2.0174	(4.180)	0	0	0
2020/12/30	R209	04/11/2021	10.50	Call	Bond Future	3,023.8800	3.0239	3,139.1400	3.1391	3.812	0	0	0
2020/12/30	R209	04/11/2021	12.00	Call	Bond Future	7,300.8100	7.3008	7,493.7600	7.4938	2.643	0	0	0
2020/12/30	R209	04/11/2021	12.00	Put	Bond Future	2,426.6700	2.4267	2,336.4200	2.3364	(3.719)	0	0	2,000
2020/12/30	R209	04/11/2021	12.19	Call	Bond Future	7,882.7500	7.8827	8,084.0000	8.0840	2.553	0	0	0
2020/12/30	R209	04/11/2021	12.19	Put	Bond Future	2,116.4800	2.1165	2,034.5300	2.0345	(3.872)	0	0	0
2020/12/30	R209	04/11/2021	12.17	Call	Bond Future	7,820.7900	7.8208	8,021.1900	8.0212	2.562	0	0	0
2020/12/30	R209	04/11/2021			Bond Future	11.0289	66.5861	10.9757	66.8693	(0.483)	0.0000	0.0000	1,000
2020/12/30	R209	04/11/2021	10.50	Put	Bond Future	5,916.8000	5.9168	5,748.8600	5.7489	(2.838)	0	0	2,000
2020/12/30	R209	04/11/2021	9.50	Put	Bond Future	10,110.0800	10.1101	9,887.3100	9.8873	(2.203)	0	0	0
2020/12/30	R209	04/11/2021	9.50	Call	Bond Future	1,234.7500	1.2347	1,295.1800	1.2952	4.894	0	0	2,000

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
2020/12/30	R209	04/11/2021	12.18	Call	Bond Future	7,851.7500	7.8517	8,052.5800	8.0526	2.558	0	0	0
2020/12/30	R209	04/11/2021	12.18	Put	Bond Future	2,131.9600	2.1320	2,049.5900	2.0496	(3.864)	0	0	0
2020/12/30	R209	04/11/2021	12.17	Put	Bond Future	2,147.5300	2.1475	2,064.7300	2.0647	(3.856)	0	0	0
2020/12/30	R210	04/02/2021			Bond Future	193.9797	193.9797	193.3706	193.3706	(0.314)	0.0000	0.0000	1,213
2020/12/30	R210	06/05/2021			Bond Future	193.2744	193.2744	192.6584	192.6584	(0.319)	0.0000	0.0000	0
2020/12/30	R210	05/08/2021			Bond Future	195.4094	195.4094	194.7864	194.7864	(0.319)	0.0000	0.0000	0
2020/12/30	R210	04/11/2021			Bond Future	194.7810	194.7810	194.1510	194.1510	(0.323)	0.0000	0.0000	0
2020/12/30	R212	04/02/2021			Bond Future	170.0645	170.0645	170.0651	170.0651	0.000	0.0000	0.0000	5,730
2020/12/30	R212	06/05/2021			Bond Future	171.8274	171.8274	171.8275	171.8275	0.000	0.0000	0.0000	0
2020/12/30	R212	05/08/2021			Bond Future	171.3910	171.3910	171.3907	171.3907	0.000	0.0000	0.0000	0
2020/12/30	R212	04/11/2021			Bond Future	173.2451	173.2451	173.2447	173.2447	0.000	0.0000	0.0000	0
2020/12/30	R213	04/02/2021	9.40	Call	Bond Future	1,476.8900	1.4769	1,855.3400	1.8553	25.625	0	0	0
2020/12/30	R213	04/02/2021	9.40	Put	Bond Future	1,418.5000	1.4185	1,078.6500	1.0786	(23.958)	0	0	0
2020/12/30	R213	04/02/2021	9.39	Call	Bond Future	1,447.3000	1.4473	1,821.2100	1.8212	25.835	0	0	0
2020/12/30	R213	04/02/2021	9.39	Put	Bond Future	1,446.4400	1.4464	1,102.0500	1.1020	(23.809)	0	0	0
2020/12/30	R213	04/02/2021			Bond Future	9.3899	87.7919	9.2657	88.5102	(1.322)	0.0000	0.0000	8,858
2020/12/30	R213	04/02/2021	9.41	Call	Bond Future	1,506.9200	1.5069	1,889.9000	1.8899	25.415	0	0	0
2020/12/30	R213	04/02/2021	9.41	Put	Bond Future	1,391.0600	1.3911	1,055.7400	1.0557	(24.105)	0	0	0
2020/12/30	R213	06/05/2021	11.91	Call	Bond Future	11,932.7400	11.9327	12,623.9400	12.6239	5.792	0	0	0
2020/12/30	R213	06/05/2021	11.91	Put	Bond Future	160.8600	0.1609	126.7000	0.1267	(21.236)	0	0	0
2020/12/30	R213	06/05/2021			Bond Future	9.5848	85.1524	9.4556	85.8777	(1.347)	0.0000	0.0000	0
2020/12/30	R213	06/05/2021	11.90	Call	Bond Future	11,889.6300	11.8896	12,580.3400	12.5803	5.809	0	0	0
2020/12/30	R213	06/05/2021	11.90	Put	Bond Future	163.5300	0.1635	128.8800	0.1289	(21.189)	0	0	0
2020/12/30	R213	06/05/2021	11.89	Call	Bond Future	11,846.5100	11.8465	12,536.7200	12.5367	5.826	0	0	0
2020/12/30	R213	06/05/2021	11.89	Put	Bond Future	166.2300	0.1662	131.0800	0.1311	(21.145)	0	0	0
2020/12/30	R213	05/08/2021	10.14	Put	Bond Future	2,736.1900	2.7362	2,448.8900	2.4489	(10.500)	0	0	200
2020/12/30	R213	05/08/2021	9.34	Put	Bond Future	4,900.2300	4.9002	4,472.0800	4.4721	(8.737)	0	0	0
2020/12/30	R213	05/08/2021	9.34	Call	Bond Future	2,440.9800	2.4410	2,745.7700	2.7458	12.486	0	0	200
2020/12/30	R213	05/08/2021	10.85	Call	Bond Future	7,114.1400	7.1141	7,659.2600	7.6593	7.662	0	0	0
2020/12/30	R213	05/08/2021	10.85	Put	Bond Future	1,598.6100	1.5986	1,410.7900	1.4108	(11.749)	0	0	0
2020/12/30	R213	05/08/2021	10.84	Call	Bond Future	7,079.3300	7.0793	7,623.1600	7.6232	7.682	0	0	0
2020/12/30	R213	05/08/2021	10.84	Put	Bond Future	1,613.3400	1.6133	1,424.2300	1.4242	(11.722)	0	0	0
2020/12/30	R213	05/08/2021			Bond Future	9.7854	86.0725	9.6509	86.8055	(1.375)	0.0000	0.0000	0
2020/12/30	R213	05/08/2021	10.78	Call	Bond Future	6,871.9000	6.8719	7,407.8400	7.4078	7.799	0	0	0
2020/12/30	R213	05/08/2021	10.78	Put	Bond Future	1,704.0300	1.7040	1,507.0300	1.5070	(11.561)	0	0	200
2020/12/30	R213	05/08/2021	10.14	Call	Bond Future	4,628.6200	4.6286	5,074.2600	5.0743	9.628	0	0	0
2020/12/30	R213	05/08/2021	10.86	Call	Bond Future	7,149.0000	7.1490	7,695.4200	7.6954	7.643	0	0	0
2020/12/30	R213	05/08/2021	10.86	Put	Bond Future	1,583.9700	1.5840	1,397.4500	1.3975	(11.775)	0	0	0
2020/12/30	R213	04/11/2021	11.10	Put	Bond Future	1,854.8200	1.8548	1,657.4100	1.6574	(10.643)	0	0	0
2020/12/30	R213	04/11/2021	11.11	Call	Bond Future	7,433.2100	7.4332	7,977.6600	7.9777	7.325	0	0	0
2020/12/30	R213	04/11/2021	11.09	Put	Bond Future	1,869.9200	1.8699	1,671.3100	1.6713	(10.621)	0	0	0
2020/12/30	R213	04/11/2021			Bond Future	9.9955	83.4551	9.8553	84.1957	(1.402)	0.0000	0.0000	0
2020/12/30	R213	04/11/2021	11.10	Call	Bond Future	7,400.2700	7.4003	7,943.5200	7.9435	7.341	0	0	0
2020/12/30	R213	04/11/2021	11.11	Put	Bond Future	1,839.8100	1.8398	1,643.6000	1.6436	(10.665)	0	0	0
2020/12/30	R213	04/11/2021	11.09	Call	Bond Future	7,367.3900	7.3674	7,909.4400	7.9094	7.357	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
2020/12/30	R214	04/02/2021	10.33	Call	Bond Future	595.5600	0.5956	627.2000	0.6272	5.313	0	0	0
2020/12/30	R214	04/02/2021	10.33	Put	Bond Future	3,432.9800	3.4330	3,274.7300	3.2747	(4.610)	0	0	0
2020/12/30	R214	04/02/2021			Bond Future	10.8017	67.9071	10.7691	68.0970	(0.302)	0.0000	0.0000	15,327
2020/12/30	R214	04/02/2021	10.32	Call	Bond Future	579.8000	0.5798	610.6700	0.6107	5.324	0	0	0
2020/12/30	R214	04/02/2021	10.32	Put	Bond Future	3,479.4900	3.4795	3,320.4700	3.3205	(4.570)	0	0	0
2020/12/30	R214	04/02/2021	10.31	Call	Bond Future	564.2600	0.5643	594.3800	0.5944	5.338	0	0	0
2020/12/30	R214	04/02/2021	10.31	Put	Bond Future	3,526.3000	3.5263	3,366.5300	3.3665	(4.531)	0	0	0
2020/12/30	R214	06/05/2021	12.26	Call	Bond Future	7,693.6700	7.6937	7,837.4700	7.8375	1.869	0	0	0
2020/12/30	R214	06/05/2021	12.26	Put	Bond Future	1,093.6200	1.0936	1,045.7600	1.0458	(4.376)	0	0	0
2020/12/30	R214	06/05/2021	12.25	Call	Bond Future	7,657.7300	7.6577	7,801.1700	7.8012	1.873	0	0	0
2020/12/30	R214	06/05/2021	12.25	Put	Bond Future	1,105.1900	1.1052	1,056.9700	1.0570	(4.363)	0	0	0
2020/12/30	R214	06/05/2021			Bond Future	10.9877	65.3184	10.9540	65.5100	(0.307)	0.0000	0.0000	0
2020/12/30	R214	06/05/2021	12.27	Call	Bond Future	7,729.6400	7.7296	7,873.7900	7.8738	1.865	0	0	0
2020/12/30	R214	06/05/2021	12.27	Put	Bond Future	1,082.1500	1.0822	1,034.6400	1.0346	(4.390)	0	0	0
2020/12/30	R214	05/08/2021	12.03	Put	Bond Future	2,452.3500	2.4524	2,383.8300	2.3838	(2.794)	0	0	0
2020/12/30	R214	05/08/2021	12.01	Call	Bond Future	6,814.7800	6.8148	6,939.1200	6.9391	1.825	0	0	0
2020/12/30	R214	05/08/2021			Bond Future	11.1785	66.0243	11.1434	66.2178	(0.314)	0.0000	0.0000	0
2020/12/30	R214	05/08/2021	12.02	Call	Bond Future	6,845.4300	6.8454	6,970.1100	6.9701	1.821	0	0	0
2020/12/30	R214	05/08/2021	12.02	Put	Bond Future	2,470.6600	2.4707	2,401.8100	2.4018	(2.787)	0	0	0
2020/12/30	R214	05/08/2021	12.03	Call	Bond Future	6,876.1400	6.8761	7,001.1500	7.0012	1.818	0	0	0
2020/12/30	R214	05/08/2021	12.01	Put	Bond Future	2,489.0900	2.4891	2,419.9000	2.4199	(2.780)	0	0	0
2020/12/30	R214	04/11/2021	12.47	Call	Bond Future	7,828.9600	7.8290	7,962.7400	7.9627	1.709	0	0	0
2020/12/30	R214	04/11/2021	12.46	Call	Bond Future	7,799.0700	7.7991	7,932.5700	7.9326	1.712	0	0	0
2020/12/30	R214	04/11/2021	12.46	Put	Bond Future	2,390.0300	2.3900	2,327.9700	2.3280	(2.597)	0	0	0
2020/12/30	R214	04/11/2021			Bond Future	11.3740	63.4467	11.3376	63.6422	(0.320)	0.0000	0.0000	0
2020/12/30	R214	04/11/2021	12.47	Put	Bond Future	2,373.6900	2.3737	2,311.9100	2.3119	(2.603)	0	0	0
2020/12/30	R214	04/11/2021	12.48	Call	Bond Future	7,858.8700	7.8589	7,992.9500	7.9929	1.706	0	0	0
2020/12/30	R214	04/11/2021	12.48	Put	Bond Future	2,357.4400	2.3574	2,295.9600	2.2960	(2.608)	0	0	0
2020/12/30	R248	04/02/2021	10.47	Call	Bond Future	709.7500	0.7097	731.6400	0.7316	3.084	0	0	0
2020/12/30	R248	04/02/2021	10.47	Put	Bond Future	3,954.1400	3.9541	3,812.8900	3.8129	(3.572)	0	0	0
2020/12/30	R248	04/02/2021	10.46	Call	Bond Future	689.0600	0.6891	710.3100	0.7103	3.084	0	0	0
2020/12/30	R248	04/02/2021	10.46	Put	Bond Future	4,010.9700	4.0110	3,869.0800	3.8691	(3.538)	0	0	0
2020/12/30	R248	04/02/2021	10.75	Call	Bond Future	1,433.3600	1.4334	1,476.9900	1.4770	3.044	0	0	0
2020/12/30	R248	04/02/2021			Bond Future	10.9035	85.2719	10.8810	85.4350	(0.207)	0.0000	0.0000	116,103
2020/12/30	R248	04/02/2021	10.48	Call	Bond Future	730.8400	0.7308	753.3900	0.7534	3.085	0	0	0
2020/12/30	R248	04/02/2021	10.48	Put	Bond Future	3,897.8400	3.8978	3,757.2500	3.7573	(3.607)	0	0	0
2020/12/30	R248	04/02/2021	10.80	Put	Bond Future	2,349.6200	2.3496	2,234.6200	2.2346	(4.894)	0	0	0
2020/12/30	R248	04/02/2021	10.80	Call	Bond Future	1,595.2100	1.5952	1,643.3500	1.6434	3.018	0	0	2,140
2020/12/30	R248	04/02/2021	9.80	Put	Bond Future	8,774.7400	8.7747	8,612.4700	8.6125	(1.849)	0	0	0
2020/12/30	R248	04/02/2021	9.80	Call	Bond Future	49.8500	0.0499	50.7200	0.0507	1.745	0	0	2,140
2020/12/30	R248	04/02/2021	11.50	Put	Bond Future	630.9700	0.6310	578.2900	0.5783	(8.349)	0	0	0
2020/12/30	R248	04/02/2021	11.50	Call	Bond Future	4,750.4200	4.7504	4,860.8800	4.8609	2.325	0	0	0
2020/12/30	R248	04/02/2021	10.75	Put	Bond Future	2,556.7200	2.5567	2,437.2100	2.4372	(4.674)	0	0	0
2020/12/30	R248	06/05/2021	12.36	Call	Bond Future	9,255.5800	9.2556	9,377.9000	9.3779	1.322	0	0	0
2020/12/30	R248	06/05/2021	12.36	Put	Bond Future	1,177.4800	1.1775	1,135.3500	1.1353	(3.578)	0	0	0
2020/12/30	R248	06/05/2021			Bond Future	11.0940	81.7250	11.0706	81.8894	(0.211)	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
2020/12/30	R248	06/05/2021	12.35	Call	Bond Future	9,210.8600	9.2109	9,332.8400	9.3328	1.324	0	0	0
2020/12/30	R248	06/05/2021	12.35	Put	Bond Future	1,190.7600	1.1908	1,148.2900	1.1483	(3.567)	0	0	0
2020/12/30	R248	06/05/2021	12.34	Call	Bond Future	9,166.1800	9.1662	9,287.8300	9.2878	1.327	0	0	0
2020/12/30	R248	06/05/2021	12.34	Put	Bond Future	1,204.1700	1.2042	1,161.3700	1.1614	(3.554)	0	0	0
2020/12/30	R248	05/08/2021	12.51	Put	Bond Future	2,088.4400	2.0884	2,038.3900	2.0384	(2.397)	0	0	0
2020/12/30	R248	05/08/2021	12.52	Call	Bond Future	9,707.5400	9.7075	9,823.8700	9.8239	1.198	0	0	0
2020/12/30	R248	05/08/2021	12.50	Put	Bond Future	2,105.4800	2.1055	2,055.1500	2.0551	(2.390)	0	0	0
2020/12/30	R248	05/08/2021			Bond Future	11.2899	82.6082	11.2656	82.7743	(0.216)	0.0000	0.0000	0
2020/12/30	R248	05/08/2021	12.51	Call	Bond Future	9,667.8100	9.6678	9,783.8600	9.7839	1.200	0	0	0
2020/12/30	R248	05/08/2021	12.52	Put	Bond Future	2,071.5300	2.0715	2,021.7600	2.0218	(2.403)	0	0	0
2020/12/30	R248	05/08/2021	12.50	Call	Bond Future	9,628.1200	9.6281	9,743.8900	9.7439	1.202	0	0	0
2020/12/30	R248	04/11/2021	12.85	Call	Bond Future	10,231.6000	10.2316	10,352.7100	10.3527	1.184	0	0	0
2020/12/30	R248	04/11/2021	12.85	Put	Bond Future	2,117.7900	2.1178	2,071.1300	2.0711	(2.203)	0	0	0
2020/12/30	R248	04/11/2021			Bond Future	11.4909	79.0721	11.4655	79.2398	(0.221)	0.0000	0.0000	0
2020/12/30	R248	04/11/2021	12.83	Call	Bond Future	10,155.6700	10.1557	10,276.2800	10.2763	1.188	0	0	0
2020/12/30	R248	04/11/2021	12.83	Put	Bond Future	2,150.0000	2.1500	2,102.8400	2.1028	(2.193)	0	0	0
2020/12/30	R248	04/11/2021	12.84	Call	Bond Future	10,193.6200	10.1936	10,314.4800	10.3145	1.186	0	0	0
2020/12/30	R248	04/11/2021	12.84	Put	Bond Future	2,133.8400	2.1338	2,086.9300	2.0869	(2.198)	0	0	0

Total

1124559