



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 03/12/2020 TO 03/12/2020

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
2020/12/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	2025	04/02/2021		Bond Future	147.0325	147.0325	147.2096	147.2096	0.120	0.0000	0.0000	5,327
2020/12/03	2025	06/05/2021		Bond Future	148.6046	148.6046	148.7833	148.7833	0.120	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/03	2025	05/08/2021			Bond Future	148.7295		148.7295	148.9099	0.121	0.0000	0.0000	0
2020/12/03	2025	04/11/2021			Bond Future	150.3834		150.3834	150.5656	0.121	0.0000	0.0000	0
2020/12/03	2029	04/02/2021			Bond Future	102.7905		102.7905	102.7963	0.006	0.0000	0.0000	2,232
2020/12/03	2029	06/05/2021			Bond Future	102.7492		102.7492	102.7547	0.005	0.0000	0.0000	0
2020/12/03	2029	05/08/2021			Bond Future	103.8949		103.8949	103.9003	0.005	0.0000	0.0000	0
2020/12/03	2029	04/11/2021			Bond Future	103.8987		103.8987	103.9040	0.005	0.0000	0.0000	0
2020/12/03	2030	04/02/2021	9.16	Call	Bond Future	1,948.2500	1.9482	1,893.9800	1.8940	(2.786)	0	0	0
2020/12/03	2030	04/02/2021	9.16	Put	Bond Future	1,809.5100	1.8095	1,831.5200	1.8315	1.216	0	0	0
2020/12/03	2030	04/02/2021	9.15	Call	Bond Future	1,918.4300	1.9184	1,864.5300	1.8645	(2.810)	0	0	0
2020/12/03	2030	04/02/2021	9.15	Put	Bond Future	1,837.2500	1.8372	1,859.6300	1.8596	1.218	0	0	0
2020/12/03	2030	04/02/2021	8.20	Put	Bond Future	5,846.2300	5.8462	5,907.3500	5.9074	1.045	0	0	0
2020/12/03	2030	04/02/2021	9.20	Put	Bond Future	1,701.7400	1.7017	1,722.2800	1.7223	1.207	0	0	0
2020/12/03	2030	04/02/2021	9.20	Call	Bond Future	2,070.2600	2.0703	2,014.5200	2.0145	(2.692)	0	0	1,600
2020/12/03	2030	04/02/2021	9.12	Put	Bond Future	1,922.1200	1.9221	1,945.6300	1.9456	1.223	0	0	0
2020/12/03	2030	04/02/2021	9.12	Call	Bond Future	1,830.3400	1.8303	1,777.5700	1.7776	(2.883)	0	0	1,000
2020/12/03	2030	04/02/2021	8.36	Put	Bond Future	4,988.9600	4.9890	5,044.6400	5.0446	1.116	0	0	0
2020/12/03	2030	04/02/2021	8.36	Call	Bond Future	373.4000	0.3734	352.8000	0.3528	(5.517)	0	0	800
2020/12/03	2030	04/02/2021			Bond Future	9.1359	93.3380	9.1491	93.2617	0.145	0.0000	0.0000	111,095
2020/12/03	2030	04/02/2021	9.17	Call	Bond Future	1,978.3300	1.9783	1,923.6900	1.9237	(2.762)	0	0	0
2020/12/03	2030	04/02/2021	9.17	Put	Bond Future	1,782.0800	1.7821	1,803.7200	1.8037	1.214	0	0	0
2020/12/03	2030	04/02/2021	9.30	Call	Bond Future	2,393.5800	2.3936	2,334.3800	2.3344	(2.473)	0	0	0
2020/12/03	2030	04/02/2021	9.30	Put	Bond Future	1,453.8200	1.4538	1,470.9000	1.4709	1.175	0	0	4,000
2020/12/03	2030	04/02/2021	9.35	Call	Bond Future	2,564.7100	2.5647	2,503.9000	2.5039	(2.371)	0	0	0
2020/12/03	2030	04/02/2021	9.35	Put	Bond Future	1,341.0400	1.3410	1,356.5100	1.3565	1.154	0	0	2,000
2020/12/03	2030	04/02/2021	8.20	Call	Bond Future	242.4400	0.2424	227.2800	0.2273	(6.253)	0	0	1,600
2020/12/03	2030	04/02/2021	8.37	Put	Bond Future	4,937.4300	4.9374	4,992.7500	4.9927	1.120	0	0	0
2020/12/03	2030	04/02/2021	8.37	Call	Bond Future	383.2100	0.3832	362.2500	0.3623	(5.470)	0	0	1,000
2020/12/03	2030	04/02/2021	8.86	Put	Bond Future	2,771.1700	2.7712	2,805.5200	2.8055	1.240	0	0	0
2020/12/03	2030	04/02/2021	8.86	Call	Bond Future	1,162.8200	1.1628	1,120.8900	1.1209	(3.606)	0	0	800
2020/12/03	2030	04/02/2021	10.20	Call	Bond Future	6,180.5100	6.1805	6,105.1300	6.1051	(1.220)	0	0	0
2020/12/03	2030	04/02/2021	10.20	Put	Bond Future	299.8900	0.2999	300.7900	0.3008	0.300	0	0	1,800
2020/12/03	2030	06/05/2021	10.95	Call	Bond Future	8,903.7700	8.9038	8,830.6300	8.8306	(0.821)	0	0	0
2020/12/03	2030	06/05/2021	10.95	Put	Bond Future	462.4800	0.4625	466.7000	0.4667	0.912	0	0	300
2020/12/03	2030	06/05/2021	9.27	Put	Bond Future	3,046.0900	3.0461	3,076.2700	3.0763	0.991	0	0	0
2020/12/03	2030	06/05/2021	9.27	Call	Bond Future	2,657.6800	2.6577	2,610.5000	2.6105	(1.775)	0	0	300
2020/12/03	2030	06/05/2021	7.97	Call	Bond Future	436.9000	0.4369	422.1200	0.4221	(3.383)	0	0	700
2020/12/03	2030	06/05/2021	10.04	Call	Bond Future	5,237.7100	5.2377	5,174.5300	5.1745	(1.206)	0	0	0
2020/12/03	2030	06/05/2021	10.04	Put	Bond Future	1,435.8900	1.4359	1,450.0700	1.4501	0.988	0	0	0
2020/12/03	2030	06/05/2021	9.15	Put	Bond Future	3,403.7400	3.4037	3,436.9900	3.4370	0.977	0	0	0
2020/12/03	2030	06/05/2021	9.15	Call	Bond Future	2,339.3000	2.3393	2,295.1900	2.2952	(1.886)	0	0	0
2020/12/03	2030	06/05/2021	9.92	Call	Bond Future	4,782.5100	4.7825	4,721.3200	4.7213	(1.279)	0	0	0
2020/12/03	2030	06/05/2021	11.69	Call	Bond Future	12,127.0900	12.1271	12,050.8400	12.0508	(0.629)	0	0	0
2020/12/03	2030	06/05/2021	11.69	Put	Bond Future	145.8300	0.1458	146.9400	0.1469	0.761	0	0	0
2020/12/03	2030	06/05/2021	11.70	Call	Bond Future	12,171.1300	12.1711	12,094.8600	12.0949	(0.627)	0	0	0
2020/12/03	2030	06/05/2021	11.70	Put	Bond Future	143.3900	0.1434	144.4800	0.1445	0.760	0	0	0
2020/12/03	2030	06/05/2021			Bond Future	9.3395	94.3135	9.3533	94.2362	0.149	0.0000	0.0000	0

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2020/12/03	2030	06/05/2021	8.77	Put	Bond Future	4,730.2300	4.7302	4,773.6400	4.7736	0.918	0	0	0
2020/12/03	2030	06/05/2021	8.77	Call	Bond Future	1,482.5700	1.4826	1,448.6200	1.4486	(2.290)	0	0	300
2020/12/03	2030	06/05/2021	9.22	Call	Bond Future	2,522.1300	2.5221	2,476.2200	2.4762	(1.820)	0	0	0
2020/12/03	2030	06/05/2021	9.22	Put	Bond Future	3,191.4500	3.1914	3,222.9000	3.2229	0.985	0	0	700
2020/12/03	2030	06/05/2021	7.97	Put	Bond Future	8,500.0100	8.5000	8,562.5900	8.5626	0.736	0	0	0
2020/12/03	2030	06/05/2021	9.92	Put	Bond Future	1,617.2900	1.6173	1,633.4600	1.6335	1.000	0	0	700
2020/12/03	2030	06/05/2021	11.71	Call	Bond Future	12,215.1600	12.2152	12,138.8700	12.1389	(0.625)	0	0	0
2020/12/03	2030	06/05/2021	11.71	Put	Bond Future	140.9800	0.1410	142.0500	0.1421	0.759	0	0	0
2020/12/03	2030	06/05/2021	10.74	Call	Bond Future	8,020.0000	8.0200	7,948.4500	7.9485	(0.892)	0	0	0
2020/12/03	2030	06/05/2021	10.74	Put	Bond Future	620.5600	0.6206	626.3700	0.6264	0.936	0	0	0
2020/12/03	2030	05/08/2021	12.10	Call	Bond Future	12,706.9100	12.7069	12,631.1500	12.6312	(0.596)	0	0	0
2020/12/03	2030	05/08/2021	12.10	Put	Bond Future	244.6500	0.2446	247.2500	0.2473	1.063	0	0	600
2020/12/03	2030	05/08/2021	9.45	Call	Bond Future	3,000.2400	3.0002	2,955.3400	2.9553	(1.497)	0	0	600
2020/12/03	2030	05/08/2021	10.41	Call	Bond Future	6,123.0500	6.1230	6,061.1000	6.0611	(1.012)	0	0	0
2020/12/03	2030	05/08/2021	10.41	Put	Bond Future	1,669.1800	1.6692	1,685.5900	1.6856	0.983	0	0	0
2020/12/03	2030	05/08/2021	10.42	Call	Bond Future	6,160.4400	6.1604	6,098.3600	6.0984	(1.008)	0	0	0
2020/12/03	2030	05/08/2021	10.42	Put	Bond Future	1,656.1200	1.6561	1,672.4000	1.6724	0.983	0	0	0
2020/12/03	2030	05/08/2021			Bond Future	9.5557	91.3374	9.5703	91.2591	0.152	0.0000	0.0000	0
2020/12/03	2030	05/08/2021	8.95	Put	Bond Future	5,166.0800	5.1661	5,210.7000	5.2107	0.864	0	0	0
2020/12/03	2030	05/08/2021	8.95	Call	Bond Future	1,827.5400	1.8275	1,793.8000	1.7938	(1.846)	0	0	600
2020/12/03	2030	05/08/2021	9.45	Put	Bond Future	3,571.9500	3.5719	3,605.4100	3.6054	0.937	0	0	0
2020/12/03	2030	05/08/2021	10.43	Call	Bond Future	6,197.9000	6.1979	6,135.6800	6.1357	(1.004)	0	0	0
2020/12/03	2030	05/08/2021	10.43	Put	Bond Future	1,643.1700	1.6432	1,659.3100	1.6593	0.982	0	0	0
2020/12/03	2030	04/11/2021	8.27	Put	Bond Future	9,238.8300	9.2388	9,298.3800	9.2984	0.645	0	0	0
2020/12/03	2030	04/11/2021	8.27	Call	Bond Future	984.5400	0.9845	964.7100	0.9647	(2.014)	0	0	300
2020/12/03	2030	04/11/2021	8.77	Put	Bond Future	7,010.2400	7.0102	7,061.5200	7.0615	0.732	0	0	0
2020/12/03	2030	04/11/2021	11.44	Put	Bond Future	1,135.6000	1.1356	1,146.4800	1.1465	0.958	0	0	300
2020/12/03	2030	04/11/2021	10.59	Put	Bond Future	2,248.0600	2.2481	2,268.0500	2.2681	0.889	0	0	0
2020/12/03	2030	04/11/2021	10.60	Call	Bond Future	6,436.9900	6.4370	6,377.4700	6.3775	(0.925)	0	0	0
2020/12/03	2030	04/11/2021	10.60	Put	Bond Future	2,233.9800	2.2340	2,253.8400	2.2538	0.889	0	0	0
2020/12/03	2030	04/11/2021			Bond Future	9.7679	92.3329	9.7831	92.2535	0.156	0.0000	0.0000	0
2020/12/03	2030	04/11/2021	8.77	Call	Bond Future	1,614.7900	1.6148	1,586.6900	1.5867	(1.740)	0	0	300
2020/12/03	2030	04/11/2021	11.44	Call	Bond Future	9,327.6900	9.3277	9,259.1900	9.2592	(0.734)	0	0	0
2020/12/03	2030	04/11/2021	10.59	Call	Bond Future	6,402.0800	6.4021	6,342.6900	6.3427	(0.928)	0	0	0
2020/12/03	2030	04/11/2021	10.61	Call	Bond Future	6,471.9600	6.4720	6,412.3100	6.4123	(0.922)	0	0	0
2020/12/03	2030	04/11/2021	10.61	Put	Bond Future	2,219.9900	2.2200	2,239.7200	2.2397	0.889	0	0	0
2020/12/03	2032	04/02/2021	9.63	Call	Bond Future	949.3100	0.9493	885.6800	0.8857	(6.703)	0	0	0
2020/12/03	2032	04/02/2021	9.63	Put	Bond Future	3,957.1800	3.9572	4,064.9500	4.0650	2.723	0	0	0
2020/12/03	2032	04/02/2021	9.29	Put	Bond Future	5,628.2400	5.6282	5,762.1600	5.7622	2.379	0	0	0
2020/12/03	2032	04/02/2021	9.29	Call	Bond Future	439.6500	0.4397	402.1700	0.4022	(8.525)	0	0	800
2020/12/03	2032	04/02/2021	10.82	Call	Bond Future	4,886.7100	4.8867	4,740.8500	4.7408	(2.985)	0	0	0
2020/12/03	2032	04/02/2021	10.82	Put	Bond Future	788.4100	0.7884	813.9500	0.8139	3.239	0	0	800
2020/12/03	2032	04/02/2021			Bond Future	10.1176	90.6615	10.1461	90.4901	0.281	0.0000	0.0000	117,675
2020/12/03	2032	04/02/2021	9.62	Call	Bond Future	930.4300	0.9304	867.6200	0.8676	(6.751)	0	0	0
2020/12/03	2032	04/02/2021	9.62	Put	Bond Future	4,001.4400	4.0014	4,110.0300	4.1100	2.714	0	0	0
2020/12/03	2032	04/02/2021	9.61	Call	Bond Future	911.6700	0.9117	849.6800	0.8497	(6.800)	0	0	0
2020/12/03	2032	04/02/2021	9.61	Put	Bond Future	4,045.8800	4.0459	4,155.2900	4.1553	2.704	0	0	0

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2020/12/03	2032	04/02/2021	8.79	Put	Bond Future	8,636.7100	8.6367	8,795.2400	8.7952	1.836	0	0	0
2020/12/03	2032	04/02/2021	8.79	Call	Bond Future	110.7300	0.1107	97.8600	0.0979	(11.623)	0	0	800
2020/12/03	2032	06/05/2021	12.57	Call	Bond Future	12,095.4200	12.0954	11,930.2500	11.9303	(1.366)	0	0	0
2020/12/03	2032	06/05/2021	12.12	Call	Bond Future	10,140.6100	10.1406	9,981.7200	9.9817	(1.567)	0	0	0
2020/12/03	2032	06/05/2021	12.12	Put	Bond Future	516.1400	0.5161	530.7000	0.5307	2.821	0	0	0
2020/12/03	2032	06/05/2021			Bond Future	10.3354	87.4644	10.3651	87.2909	0.288	0.0000	0.0000	0
2020/12/03	2032	06/05/2021	12.57	Put	Bond Future	279.6500	0.2796	287.9300	0.2879	2.961	0	0	736
2020/12/03	2032	06/05/2021	10.33	Put	Bond Future	3,277.3900	3.2774	3,351.3600	3.3514	2.257	0	0	0
2020/12/03	2032	06/05/2021	10.33	Call	Bond Future	3,246.0500	3.2461	3,146.5700	3.1466	(3.065)	0	0	736
2020/12/03	2032	06/05/2021	12.11	Call	Bond Future	10,097.6800	10.0977	9,938.9600	9.9390	(1.572)	0	0	0
2020/12/03	2032	06/05/2021	12.11	Put	Bond Future	522.9100	0.5229	537.6400	0.5376	2.817	0	0	0
2020/12/03	2032	06/05/2021	12.10	Call	Bond Future	10,054.7600	10.0548	9,896.2100	9.8962	(1.577)	0	0	0
2020/12/03	2032	06/05/2021	12.10	Put	Bond Future	529.7500	0.5298	544.6500	0.5447	2.813	0	0	0
2020/12/03	2032	05/08/2021	11.37	Call	Bond Future	6,535.6700	6.5357	6,407.2600	6.4073	(1.965)	0	0	0
2020/12/03	2032	05/08/2021	11.37	Put	Bond Future	2,114.7100	2.1147	2,161.7900	2.1618	2.226	0	0	0
2020/12/03	2032	05/08/2021			Bond Future	10.5607	88.4191	10.5917	88.2436	0.294	0.0000	0.0000	0
2020/12/03	2032	05/08/2021	11.35	Call	Bond Future	6,459.7200	6.4597	6,331.9200	6.3319	(1.978)	0	0	0
2020/12/03	2032	05/08/2021	11.35	Put	Bond Future	2,144.1900	2.1442	2,191.8800	2.1919	2.224	0	0	0
2020/12/03	2032	05/08/2021	11.36	Call	Bond Future	6,497.7900	6.4978	6,369.6900	6.3697	(1.971)	0	0	0
2020/12/03	2032	05/08/2021	11.36	Put	Bond Future	2,129.5200	2.1295	2,176.9100	2.1769	2.225	0	0	0
2020/12/03	2032	04/11/2021	9.83	Call	Bond Future	2,052.8600	2.0529	1,990.3900	1.9904	(3.043)	0	0	700
2020/12/03	2032	04/11/2021	11.71	Put	Bond Future	2,541.9000	2.5419	2,591.4300	2.5914	1.949	0	0	0
2020/12/03	2032	04/11/2021	11.69	Call	Bond Future	7,310.6200	7.3106	7,183.1200	7.1831	(1.744)	0	0	0
2020/12/03	2032	04/11/2021	11.70	Call	Bond Future	7,346.6400	7.3466	7,218.8800	7.2189	(1.739)	0	0	0
2020/12/03	2032	04/11/2021			Bond Future	10.7918	85.2375	10.8242	85.0600	0.300	0.0000	0.0000	0
2020/12/03	2032	04/11/2021	9.83	Put	Bond Future	7,562.3000	7.5623	7,677.3800	7.6774	1.522	0	0	0
2020/12/03	2032	04/11/2021	12.81	Call	Bond Future	11,234.8800	11.2349	11,082.1600	11.0822	(1.359)	0	0	0
2020/12/03	2032	04/11/2021	12.81	Put	Bond Future	1,082.9300	1.0829	1,107.7600	1.1078	2.293	0	0	700
2020/12/03	2032	04/11/2021	11.71	Call	Bond Future	7,382.7000	7.3827	7,254.6800	7.2547	(1.734)	0	0	0
2020/12/03	2032	04/11/2021	11.69	Put	Bond Future	2,571.1600	2.5712	2,621.2100	2.6212	1.947	0	0	0
2020/12/03	2032	04/11/2021	9.33	Put	Bond Future	9,873.9400	9.8739	10,006.2700	10.0063	1.340	0	0	0
2020/12/03	2032	04/11/2021	9.33	Call	Bond Future	1,308.4100	1.3084	1,263.1900	1.2632	(3.456)	0	0	700
2020/12/03	2032	04/11/2021	11.70	Put	Bond Future	2,556.4900	2.5565	2,606.2800	2.6063	1.948	0	0	0
2020/12/03	2033	04/02/2021			Bond Future	96.5494	96.5494	96.6570	96.6570	0.111	0.0000	0.0000	7,717
2020/12/03	2033	06/05/2021			Bond Future	96.3650	96.3650	96.4734	96.4734	0.112	0.0000	0.0000	0
2020/12/03	2033	05/08/2021			Bond Future	97.4395	97.4395	97.5490	97.5490	0.112	0.0000	0.0000	0
2020/12/03	2033	04/11/2021			Bond Future	97.2972	97.2972	97.4078	97.4078	0.114	0.0000	0.0000	0
2020/12/03	2037	04/02/2021	10.28	Call	Bond Future	459.8600	0.4599	441.4900	0.4415	(3.995)	0	0	0
2020/12/03	2037	04/02/2021	10.28	Put	Bond Future	6,314.0300	6.3140	6,344.4000	6.3444	0.481	0	0	0
2020/12/03	2037	04/02/2021	10.27	Call	Bond Future	448.7400	0.4487	430.6600	0.4307	(4.029)	0	0	0
2020/12/03	2037	04/02/2021	10.27	Put	Bond Future	6,372.4800	6.3725	6,403.1400	6.4031	0.481	0	0	0
2020/12/03	2037	04/02/2021	11.90	Call	Bond Future	5,281.3200	5.2813	5,228.4400	5.2284	(1.001)	0	0	0
2020/12/03	2037	04/02/2021	13.73	Call	Bond Future	13,873.9200	13.8739	13,824.2300	13.8242	(0.358)	0	0	0
2020/12/03	2037	04/02/2021	13.73	Put	Bond Future	24.9500	0.0250	24.0000	0.0240	(3.808)	0	0	300
2020/12/03	2037	04/02/2021	10.85	Call	Bond Future	1,486.1600	1.4862	1,450.3200	1.4503	(2.412)	0	0	0
2020/12/03	2037	04/02/2021	10.85	Put	Bond Future	3,510.2000	3.5102	3,523.1000	3.5231	0.368	0	0	72

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
2020/12/03	2037	04/02/2021	10.35	Call	Bond Future	543.1700	0.5432	522.7400	0.5227	(3.761)	0	0	0
2020/12/03	2037	04/02/2021	10.35	Put	Bond Future	5,912.7100	5.9127	5,941.0200	5.9410	0.479	0	0	72
2020/12/03	2037	04/02/2021			Bond Future	11.1677	80.5279	11.1755	80.4791	0.070	0.0000	0.0000	129,258
2020/12/03	2037	04/02/2021	10.29	Call	Bond Future	471.0900	0.4711	452.4300	0.4524	(3.961)	0	0	0
2020/12/03	2037	04/02/2021	10.29	Put	Bond Future	6,255.7800	6.2558	6,285.8600	6.2859	0.481	0	0	0
2020/12/03	2037	04/02/2021	11.97	Put	Bond Future	813.0600	0.8131	808.6300	0.8086	(0.545)	0	0	0
2020/12/03	2037	04/02/2021	11.97	Call	Bond Future	5,598.9900	5.5990	5,545.8200	5.5458	(0.950)	0	0	300
2020/12/03	2037	04/02/2021	11.90	Put	Bond Future	895.2500	0.8953	891.1100	0.8911	(0.462)	0	0	240
2020/12/03	2037	04/02/2021	10.48	Put	Bond Future	5,206.1000	5.2061	5,230.4500	5.2304	0.468	0	0	0
2020/12/03	2037	04/02/2021	10.48	Call	Bond Future	725.8000	0.7258	701.4100	0.7014	(3.360)	0	0	240
2020/12/03	2037	04/02/2021	9.65	Put	Bond Future	10,496.1600	10.4962	10,539.1800	10.5392	0.410	0	0	0
2020/12/03	2037	04/02/2021	9.65	Call	Bond Future	90.1800	0.0902	84.4600	0.0845	(6.343)	0	0	72
2020/12/03	2037	06/05/2021	12.42	Call	Bond Future	7,473.5500	7.4736	7,426.2300	7.4262	(0.633)	0	0	0
2020/12/03	2037	06/05/2021	12.43	Call	Bond Future	7,511.7000	7.5117	7,464.3200	7.4643	(0.631)	0	0	0
2020/12/03	2037	06/05/2021	12.44	Put	Bond Future	1,573.0300	1.5730	1,575.0700	1.5751	0.130	0	0	0
2020/12/03	2037	06/05/2021			Bond Future	11.3936	81.3697	11.4017	81.3202	0.072	0.0000	0.0000	0
2020/12/03	2037	06/05/2021	12.42	Put	Bond Future	1,604.2700	1.6043	1,606.4200	1.6064	0.134	0	0	0
2020/12/03	2037	06/05/2021	12.43	Put	Bond Future	1,588.5900	1.5886	1,590.6800	1.5907	0.132	0	0	0
2020/12/03	2037	06/05/2021	12.44	Call	Bond Future	7,549.9200	7.5499	7,502.4900	7.5025	(0.628)	0	0	0
2020/12/03	2037	05/08/2021	12.26	Put	Bond Future	2,863.8400	2.8638	2,872.7600	2.8728	0.311	0	0	0
2020/12/03	2037	05/08/2021	12.27	Call	Bond Future	6,457.7000	6.4577	6,416.3500	6.4163	(0.640)	0	0	0
2020/12/03	2037	05/08/2021	12.27	Put	Bond Future	2,846.1700	2.8462	2,855.0200	2.8550	0.311	0	0	0
2020/12/03	2037	05/08/2021	12.28	Call	Bond Future	6,494.7300	6.4947	6,453.3000	6.4533	(0.638)	0	0	0
2020/12/03	2037	05/08/2021			Bond Future	11.6325	78.0020	11.6410	77.9518	0.074	0.0000	0.0000	0
2020/12/03	2037	05/08/2021	12.26	Call	Bond Future	6,420.7200	6.4207	6,379.4400	6.3794	(0.643)	0	0	0
2020/12/03	2037	05/08/2021	12.28	Put	Bond Future	2,828.6200	2.8286	2,837.3900	2.8374	0.310	0	0	0
2020/12/03	2037	04/11/2021	12.82	Put	Bond Future	2,937.3600	2.9374	2,946.3200	2.9463	0.305	0	0	0
2020/12/03	2037	04/11/2021	12.83	Call	Bond Future	8,137.9700	8.1380	8,096.0500	8.0961	(0.515)	0	0	0
2020/12/03	2037	04/11/2021			Bond Future	11.8638	78.8524	11.8728	78.8016	0.075	0.0000	0.0000	0
2020/12/03	2037	04/11/2021	12.81	Call	Bond Future	8,073.9500	8.0739	8,032.1400	8.0321	(0.518)	0	0	0
2020/12/03	2037	04/11/2021	12.81	Put	Bond Future	2,956.6100	2.9566	2,965.6300	2.9656	0.305	0	0	0
2020/12/03	2037	04/11/2021	12.82	Call	Bond Future	8,105.9400	8.1059	8,064.0700	8.0641	(0.517)	0	0	0
2020/12/03	2037	04/11/2021	12.83	Put	Bond Future	2,918.2000	2.9182	2,927.1100	2.9271	0.305	0	0	0
2020/12/03	2038	04/02/2021			Bond Future	107.0628	107.0628	107.0706	107.0706	0.007	0.0000	0.0000	7,655
2020/12/03	2038	06/05/2021			Bond Future	108.2077	108.2077	108.2153	108.2153	0.007	0.0000	0.0000	0
2020/12/03	2038	05/08/2021			Bond Future	107.6907	107.6907	107.6982	107.6982	0.007	0.0000	0.0000	0
2020/12/03	2038	04/11/2021			Bond Future	108.8885	108.8885	108.8959	108.8959	0.007	0.0000	0.0000	0
2020/12/03	2040	04/02/2021	10.42	Call	Bond Future	468.6500	0.4687	444.2800	0.4443	(5.200)	0	0	0
2020/12/03	2040	04/02/2021	10.42	Put	Bond Future	6,583.5400	6.5835	6,645.3600	6.6454	0.939	0	0	0
2020/12/03	2040	04/02/2021	9.49	Put	Bond Future	13,513.9200	13.5139	13,597.3200	13.5973	0.617	0	0	0
2020/12/03	2040	04/02/2021	9.49	Call	Bond Future	28.4600	0.0285	25.6700	0.0257	(9.803)	0	0	500
2020/12/03	2040	04/02/2021	9.57	Put	Bond Future	12,852.2300	12.8522	12,934.8900	12.9349	0.643	0	0	0
2020/12/03	2040	04/02/2021	9.57	Call	Bond Future	37.8600	0.0379	34.3300	0.0343	(9.324)	0	0	800
2020/12/03	2040	04/02/2021	10.07	Put	Bond Future	8,962.9500	8.9629	9,036.8300	9.0368	0.824	0	0	0
2020/12/03	2040	04/02/2021			Bond Future	11.2899	82.4590	11.3029	82.3728	0.115	0.0000	0.0000	78,976
2020/12/03	2040	04/02/2021	10.41	Call	Bond Future	456.7200	0.4567	432.7700	0.4328	(5.244)	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
2020/12/03	2040	04/02/2021	10.41	Put	Bond Future	6,646.0700	6.6461	6,708.3100	6.7083	0.936	0	0	0
2020/12/03	2040	04/02/2021	10.40	Call	Bond Future	444.9200	0.4449	421.4000	0.4214	(5.286)	0	0	0
2020/12/03	2040	04/02/2021	10.40	Put	Bond Future	6,708.8300	6.7088	6,771.5000	6.7715	0.934	0	0	0
2020/12/03	2040	04/02/2021	10.24	Put	Bond Future	7,757.0400	7.7570	7,825.9700	7.8260	0.889	0	0	0
2020/12/03	2040	04/02/2021	10.24	Call	Bond Future	286.5700	0.2866	269.3100	0.2693	(6.023)	0	0	500
2020/12/03	2040	04/02/2021	11.57	Call	Bond Future	3,569.5300	3.5695	3,496.4200	3.4964	(2.048)	0	0	0
2020/12/03	2040	04/02/2021	11.57	Put	Bond Future	1,744.1900	1.7442	1,757.2700	1.7573	0.750	0	0	500
2020/12/03	2040	04/02/2021	10.07	Call	Bond Future	181.8900	0.1819	169.5800	0.1696	(6.768)	0	0	800
2020/12/03	2040	04/02/2021	11.74	Call	Bond Future	4,291.8500	4.2919	4,214.4100	4.2144	(1.804)	0	0	0
2020/12/03	2040	04/02/2021	11.74	Put	Bond Future	1,390.4000	1.3904	1,399.1500	1.3991	0.629	0	0	800
2020/12/03	2040	06/05/2021	10.83	Put	Bond Future	6,504.8200	6.5048	6,552.3000	6.5523	0.730	0	0	0
2020/12/03	2040	06/05/2021	10.83	Call	Bond Future	1,921.2800	1.9213	1,881.4600	1.8815	(2.073)	0	0	300
2020/12/03	2040	06/05/2021	11.58	Put	Bond Future	3,651.7100	3.6517	3,679.4500	3.6794	0.760	0	0	0
2020/12/03	2040	06/05/2021	11.58	Call	Bond Future	4,090.4500	4.0905	4,030.8900	4.0309	(1.456)	0	0	300
2020/12/03	2040	06/05/2021	12.44	Call	Bond Future	7,466.6500	7.4666	7,391.6500	7.3916	(1.004)	0	0	0
2020/12/03	2040	06/05/2021	12.44	Put	Bond Future	1,832.0400	1.8320	1,844.3400	1.8443	0.671	0	0	0
2020/12/03	2040	06/05/2021			Bond Future	11.5115	83.3210	11.5251	83.2337	0.118	0.0000	0.0000	0
2020/12/03	2040	06/05/2021	13.38	Call	Bond Future	11,404.0200	11.4040	11,320.6500	11.3207	(0.731)	0	0	0
2020/12/03	2040	06/05/2021	13.38	Put	Bond Future	694.0900	0.6941	698.0200	0.6980	0.566	0	0	300
2020/12/03	2040	06/05/2021	12.43	Call	Bond Future	7,423.6800	7.4237	7,348.8100	7.3488	(1.009)	0	0	0
2020/12/03	2040	06/05/2021	12.43	Put	Bond Future	1,846.3100	1.8463	1,858.7400	1.8587	0.673	0	0	0
2020/12/03	2040	06/05/2021	12.42	Call	Bond Future	7,380.9400	7.3809	7,306.2000	7.3062	(1.013)	0	0	0
2020/12/03	2040	06/05/2021	12.42	Put	Bond Future	1,860.8700	1.8609	1,873.4300	1.8734	0.675	0	0	0
2020/12/03	2040	05/08/2021	11.05	Put	Bond Future	7,044.1700	7.0442	7,092.1100	7.0921	0.681	0	0	0
2020/12/03	2040	05/08/2021	11.05	Call	Bond Future	2,513.5800	2.5136	2,473.1100	2.4731	(1.610)	0	0	900
2020/12/03	2040	05/08/2021	12.48	Call	Bond Future	7,138.1900	7.1382	7,069.9400	7.0699	(0.956)	0	0	0
2020/12/03	2040	05/08/2021	12.49	Put	Bond Future	2,753.4600	2.7535	2,773.4800	2.7735	0.727	0	0	0
2020/12/03	2040	05/08/2021	12.47	Call	Bond Future	7,099.0900	7.0991	7,030.9800	7.0310	(0.959)	0	0	0
2020/12/03	2040	05/08/2021			Bond Future	11.7458	79.7244	11.7600	79.6360	0.121	0.0000	0.0000	0
2020/12/03	2040	05/08/2021	11.55	Put	Bond Future	5,124.8600	5.1249	5,161.5700	5.1616	0.716	0	0	0
2020/12/03	2040	05/08/2021	11.55	Call	Bond Future	3,890.2900	3.8903	3,838.5900	3.8386	(1.329)	0	0	900
2020/12/03	2040	05/08/2021	14.80	Call	Bond Future	16,216.8400	16.2168	16,131.0100	16.1310	(0.529)	0	0	0
2020/12/03	2040	05/08/2021	14.80	Put	Bond Future	367.9100	0.3679	370.4900	0.3705	0.701	0	0	900
2020/12/03	2040	05/08/2021	12.48	Put	Bond Future	2,771.0700	2.7711	2,791.2300	2.7912	0.728	0	0	0
2020/12/03	2040	05/08/2021	12.49	Call	Bond Future	7,177.3400	7.1773	7,108.9500	7.1089	(0.953)	0	0	0
2020/12/03	2040	05/08/2021	12.47	Put	Bond Future	2,788.8000	2.7888	2,809.1000	2.8091	0.728	0	0	0
2020/12/03	2040	04/11/2021	12.90	Call	Bond Future	8,343.8600	8.3439	8,275.3300	8.2753	(0.821)	0	0	0
2020/12/03	2040	04/11/2021	12.90	Put	Bond Future	3,050.3100	3.0503	3,071.2800	3.0713	0.687	0	0	0
2020/12/03	2040	04/11/2021	12.89	Call	Bond Future	8,305.8900	8.3059	8,237.4800	8.2375	(0.824)	0	0	0
2020/12/03	2040	04/11/2021	12.89	Put	Bond Future	3,066.2500	3.0663	3,087.3400	3.0873	0.688	0	0	0
2020/12/03	2040	04/11/2021			Bond Future	11.9723	80.5936	11.9871	80.5041	0.124	0.0000	0.0000	0
2020/12/03	2040	04/11/2021	12.91	Call	Bond Future	8,381.8500	8.3818	8,313.2100	8.3132	(0.819)	0	0	0
2020/12/03	2040	04/11/2021	12.91	Put	Bond Future	3,034.4600	3.0345	3,055.3200	3.0553	0.687	0	0	0
2020/12/03	2044	04/02/2021	10.36	Put	Bond Future	7,583.0200	7.5830	7,650.2900	7.6503	0.887	0	0	0
2020/12/03	2044	04/02/2021	10.37	Call	Bond Future	343.2700	0.3433	323.6500	0.3237	(5.716)	0	0	0
2020/12/03	2044	04/02/2021	10.35	Put	Bond Future	7,650.5900	7.6506	7,718.2500	7.7183	0.884	0	0	0
2020/12/03	2044	04/02/2021	10.04	Put	Bond Future	9,902.7800	9.9028	9,979.5200	9.9795	0.775	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
2020/12/03	2044	04/02/2021	10.04	Call	Bond Future	134.4200	0.1344	124.6500	0.1246	(7.268)	0	0	0
2020/12/03	2044	04/02/2021	10.84	Call	Bond Future	1,068.1200	1.0681	1,026.9900	1.0270	(3.851)	0	0	0
2020/12/03	2044	04/02/2021			Bond Future	11.3754	78.9489	11.3885	78.8624	0.115	0.0000	0.0000	48,286
2020/12/03	2044	04/02/2021	10.36	Call	Bond Future	333.8000	0.3338	314.5600	0.3146	(5.764)	0	0	0
2020/12/03	2044	04/02/2021	10.37	Put	Bond Future	7,515.6900	7.5157	7,582.5800	7.5826	0.890	0	0	0
2020/12/03	2044	04/02/2021	10.35	Call	Bond Future	324.4600	0.3245	305.6100	0.3056	(5.810)	0	0	0
2020/12/03	2044	04/02/2021	10.84	Put	Bond Future	4,756.2200	4.7562	4,801.6000	4.8016	0.954	0	0	265
2020/12/03	2044	04/02/2021	10.29	Call	Bond Future	272.7300	0.2727	256.0900	0.2561	(6.101)	0	0	0
2020/12/03	2044	04/02/2021	10.29	Put	Bond Future	8,062.7600	8.0628	8,132.6300	8.1326	0.867	0	0	265
2020/12/03	2044	04/02/2021	9.66	Put	Bond Future	12,961.3100	12.9613	13,044.1700	13.0442	0.639	0	0	0
2020/12/03	2044	04/02/2021	9.66	Call	Bond Future	39.4600	0.0395	35.8100	0.0358	(9.250)	0	0	265
2020/12/03	2044	06/05/2021	11.10	Call	Bond Future	2,446.7300	2.4467	2,400.9000	2.4009	(1.873)	0	0	0
2020/12/03	2044	06/05/2021	11.40	Call	Bond Future	3,301.9600	3.3020	3,248.1700	3.2482	(1.629)	0	0	0
2020/12/03	2044	06/05/2021	11.40	Put	Bond Future	4,540.7200	4.5407	4,574.5900	4.5746	0.746	0	0	3,100
2020/12/03	2044	06/05/2021	11.79	Call	Bond Future	4,590.2800	4.5903	4,527.4100	4.5274	(1.370)	0	0	0
2020/12/03	2044	06/05/2021	11.79	Put	Bond Future	3,326.6900	3.3267	3,351.4800	3.3515	0.745	0	0	3,100
2020/12/03	2044	06/05/2021	12.50	Call	Bond Future	7,400.9700	7.4010	7,325.9600	7.3260	(1.014)	0	0	0
2020/12/03	2044	06/05/2021	12.50	Put	Bond Future	1,918.8300	1.9188	1,931.4800	1.9315	0.659	0	0	3,100
2020/12/03	2044	06/05/2021	12.43	Call	Bond Future	7,107.6800	7.1077	7,033.6100	7.0336	(1.042)	0	0	0
2020/12/03	2044	06/05/2021	12.43	Put	Bond Future	2,023.2600	2.0233	2,036.8500	2.0369	0.672	0	0	0
2020/12/03	2044	06/05/2021	12.44	Call	Bond Future	7,149.5000	7.1495	7,075.2900	7.0753	(1.038)	0	0	0
2020/12/03	2044	06/05/2021	12.44	Put	Bond Future	2,008.0300	2.0080	2,021.4800	2.0215	0.670	0	0	0
2020/12/03	2044	06/05/2021			Bond Future	11.5904	79.7743	11.6040	79.6866	0.118	0.0000	0.0000	0
2020/12/03	2044	06/05/2021	11.10	Put	Bond Future	5,707.3200	5.7073	5,749.1500	5.7491	0.733	0	0	3,100
2020/12/03	2044	06/05/2021	10.70	Put	Bond Future	7,602.3000	7.6023	7,655.6000	7.6556	0.701	0	0	0
2020/12/03	2044	06/05/2021	10.70	Call	Bond Future	1,505.9900	1.5060	1,471.6300	1.4716	(2.282)	0	0	3,100
2020/12/03	2044	06/05/2021	11.35	Put	Bond Future	4,721.0400	4.7210	4,756.1800	4.7562	0.744	0	0	0
2020/12/03	2044	06/05/2021	11.35	Call	Bond Future	3,151.3200	3.1513	3,098.8000	3.0988	(1.667)	0	0	3,100
2020/12/03	2044	06/05/2021	11.90	Call	Bond Future	4,993.3900	4.9934	4,928.2400	4.9282	(1.305)	0	0	0
2020/12/03	2044	06/05/2021	11.90	Put	Bond Future	3,048.5800	3.0486	3,071.0900	3.0711	0.738	0	0	0
2020/12/03	2044	06/05/2021	12.45	Call	Bond Future	7,191.1900	7.1912	7,116.8400	7.1168	(1.034)	0	0	0
2020/12/03	2044	06/05/2021	12.45	Put	Bond Future	1,992.7500	1.9928	2,006.0600	2.0061	0.668	0	0	0
2020/12/03	2044	05/08/2021	12.60	Put	Bond Future	2,748.6600	2.7487	2,768.2400	2.7682	0.712	0	0	0
2020/12/03	2044	05/08/2021	12.61	Call	Bond Future	7,391.4500	7.3914	7,322.1400	7.3221	(0.938)	0	0	0
2020/12/03	2044	05/08/2021	12.61	Put	Bond Future	2,732.1300	2.7321	2,751.5700	2.7516	0.712	0	0	0
2020/12/03	2044	05/08/2021			Bond Future	11.8175	76.2641	11.8318	76.1753	0.121	0.0000	0.0000	0
2020/12/03	2044	05/08/2021	12.59	Call	Bond Future	7,313.3900	7.3134	7,244.3500	7.2443	(0.944)	0	0	0
2020/12/03	2044	05/08/2021	12.59	Put	Bond Future	2,765.5300	2.7655	2,785.2400	2.7852	0.713	0	0	0
2020/12/03	2044	05/08/2021	12.60	Call	Bond Future	7,352.2900	7.3523	7,283.1200	7.2831	(0.941)	0	0	0
2020/12/03	2044	04/11/2021	12.91	Call	Bond Future	8,153.6100	8.1536	8,085.5000	8.0855	(0.835)	0	0	0
2020/12/03	2044	04/11/2021	12.91	Put	Bond Future	3,200.6100	3.2006	3,222.3200	3.2223	0.678	0	0	0
2020/12/03	2044	04/11/2021			Bond Future	12.0369	77.0955	12.0518	77.0057	0.124	0.0000	0.0000	0
2020/12/03	2044	04/11/2021	12.89	Call	Bond Future	8,079.5800	8.0796	8,011.7100	8.0117	(0.840)	0	0	0
2020/12/03	2044	04/11/2021	12.89	Put	Bond Future	3,233.6100	3.2336	3,255.5600	3.2556	0.679	0	0	0
2020/12/03	2044	04/11/2021	12.90	Call	Bond Future	8,116.4500	8.1164	8,048.4600	8.0485	(0.838)	0	0	0
2020/12/03	2044	04/11/2021	12.90	Put	Bond Future	3,216.9300	3.2169	3,238.7600	3.2388	0.679	0	0	0
2020/12/03	2046	04/02/2021			Bond Future	96.1542	96.1542	96.4829	96.4829	0.342	0.0000	0.0000	14,890

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
2020/12/03	2046	06/05/2021			Bond Future	95.3903	95.3903	95.7223	95.7223	0.348	0.0000	0.0000	0
2020/12/03	2046	05/08/2021			Bond Future	96.4543	96.4543	96.7896	96.7896	0.348	0.0000	0.0000	0
2020/12/03	2046	04/11/2021			Bond Future	95.7177	95.7177	96.0567	96.0567	0.354	0.0000	0.0000	0
2020/12/03	2050	04/02/2021			Bond Future	96.7844	96.7844	96.7914	96.7914	0.007	0.0000	0.0000	11,021
2020/12/03	2050	06/05/2021			Bond Future	97.8192	97.8192	97.8261	97.8261	0.007	0.0000	0.0000	0
2020/12/03	2050	05/08/2021			Bond Future	96.9801	96.9801	96.9869	96.9869	0.007	0.0000	0.0000	0
2020/12/03	2050	04/11/2021			Bond Future	98.0587	98.0587	98.0656	98.0656	0.007	0.0000	0.0000	0
2020/12/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	AL37	04/02/2021			Index Future	775.4050	775.4050	775.4720	775.4720	0.009	0.0000	0.0000	0
2020/12/03	AL37	06/05/2021			Index Future	783.5050	783.5050	783.5690	783.5690	0.008	0.0000	0.0000	0
2020/12/03	AL37	05/08/2021			Index Future	791.9600	791.9600	792.0240	792.0240	0.008	0.0000	0.0000	0
2020/12/03	AL37	04/11/2021			Index Future	800.6710	800.6710	800.7350	800.7350	0.008	0.0000	0.0000	0
2020/12/03	AL7T	04/02/2021			Index Future	851.7140	851.7140	850.6810	850.6810	(0.121)	0.0000	0.0000	0
2020/12/03	AL7T	06/05/2021			Index Future	860.6110	860.6110	859.5640	859.5640	(0.122)	0.0000	0.0000	0
2020/12/03	AL7T	05/08/2021			Index Future	869.8990	869.8990	868.8390	868.8390	(0.122)	0.0000	0.0000	0
2020/12/03	AL7T	04/11/2021			Index Future	879.4660	879.4660	878.3940	878.3940	(0.122)	0.0000	0.0000	0
2020/12/03	ALBI	04/02/2021			Index Future	744.6260	744.6260	744.0170	744.0170	(0.082)	0.0000	0.0000	230
2020/12/03	ALBI	06/05/2021			Index Future	752.4040	752.4040	751.7860	751.7860	(0.082)	0.0000	0.0000	0
2020/12/03	ALBI	05/08/2021			Index Future	760.5240	760.5240	759.8980	759.8980	(0.082)	0.0000	0.0000	0
2020/12/03	ALBI	04/11/2021			Index Future	768.8880	768.8880	768.2550	768.2550	(0.082)	0.0000	0.0000	0
2020/12/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	C040	31/01/2040			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
2020/12/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/12/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/03	ES33	04/02/2021			Bond Future	11.6814	75.8019	11.6939	75.7368	0.107	0.0000	0.0000	350

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
2020/12/03	ES33	06/05/2021			Bond Future	11.9434	72.8196	11.9565	72.7536	0.110	0.0000	0.0000	0
2020/12/03	ES33	05/08/2021			Bond Future	12.2160	73.6144	12.2297	73.5475	0.112	0.0000	0.0000	0
2020/12/03	ES33	04/11/2021			Bond Future	12.4965	70.6417	12.5109	70.5740	0.115	0.0000	0.0000	0
2020/12/03	ES42	04/02/2021			Bond Future	12.2834	74.1256	12.2961	74.0538	0.103	0.0000	0.0000	4,779
2020/12/03	ES42	06/05/2021			Bond Future	12.5438	70.6423	12.5571	70.5694	0.106	0.0000	0.0000	0
2020/12/03	ES42	05/08/2021			Bond Future	12.8081	71.4137	12.8220	71.3400	0.109	0.0000	0.0000	0
2020/12/03	ES42	04/11/2021			Bond Future	13.0824	67.9341	13.0970	67.8595	0.112	0.0000	0.0000	0
2020/12/03	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/03	GOVI	04/02/2021	750.96	Put	GOVI	154,570.0000	15.4570	160,510.0000	16.0510	3.843	0	0	0
2020/12/03	GOVI	04/02/2021			GOVI	735.5030	735.5030	734.9090	734.9090	(0.081)	0.0000	0.0000	965
2020/12/03	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/03	GOVI	04/02/2021	750.95	Put	GOVI	154,470.0000	15.4470	160,410.0000	16.0410	3.845	0	0	0
2020/12/03	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/03	GOVI	04/02/2021	750.94	Put	GOVI	154,370.0000	15.4370	160,310.0000	16.0310	3.848	0	0	0
2020/12/03	GOVI	06/05/2021	678.68	Call	GOVI	645,050.0000	64.5050	639,030.0000	63.9030	(0.933)	0	0	0
2020/12/03	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/03	GOVI	06/05/2021	678.67	Call	GOVI	645,150.0000	64.5150	639,130.0000	63.9130	(0.933)	0	0	0
2020/12/03	GOVI	06/05/2021			GOVI	743.1850	743.1850	742.5830	742.5830	(0.081)	0.0000	0.0000	0
2020/12/03	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/03	GOVI	06/05/2021	678.69	Call	GOVI	644,950.0000	64.4950	638,930.0000	63.8930	(0.933)	0	0	0
2020/12/03	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/03	GOVI	05/08/2021	719.14	Call	GOVI	320,660.0000	32.0660	314,560.0000	31.4560	(1.902)	0	0	0
2020/12/03	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/03	GOVI	05/08/2021	719.13	Call	GOVI	320,760.0000	32.0760	314,660.0000	31.4660	(1.902)	0	0	0
2020/12/03	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/03	GOVI	05/08/2021			GOVI	751.2060	751.2060	750.5960	750.5960	(0.081)	0.0000	0.0000	0
2020/12/03	GOVI	05/08/2021	719.15	Call	GOVI	320,560.0000	32.0560	314,460.0000	31.4460	(1.903)	0	0	0
2020/12/03	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/03	GOVI	04/11/2021	728.41	Call	GOVI	310,580.0000	31.0580	304,400.0000	30.4400	(1.990)	0	0	0
2020/12/03	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/03	GOVI	04/11/2021	728.40	Call	GOVI	310,680.0000	31.0680	304,500.0000	30.4500	(1.989)	0	0	0
2020/12/03	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/03	GOVI	04/11/2021			GOVI	759.4680	759.4680	758.8500	758.8500	(0.081)	0.0000	0.0000	0
2020/12/03	GOVI	04/11/2021	728.42	Call	GOVI	310,480.0000	31.0480	304,300.0000	30.4300	(1.990)	0	0	0
2020/12/03	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/12/03	IGOV	04/02/2021			Index Future	264.5950	264.5950	264.8280	264.8280	0.088	0.0000	0.0000	1,090
2020/12/03	IGOV	06/05/2021			Index Future	267.4240	267.4240	267.6590	267.6590	0.088	0.0000	0.0000	21
2020/12/03	IGOV	05/08/2021			Index Future	270.3740	270.3740	270.6110	270.6110	0.088	0.0000	0.0000	0
2020/12/03	IGOV	04/11/2021			Index Future	273.4110	273.4110	273.6510	273.6510	0.088	0.0000	0.0000	0
2020/12/03	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/12/03	IS05	16/03/2021			Interest Rate Swap	92.2200	92.2200	92.2300	92.2300	0.011	0.0000	0.0000	0
2020/12/03	IS05	15/06/2021			Interest Rate Swap	90.3900	90.3900	90.4000	90.4000	0.011	0.0000	0.0000	0

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2020/12/03	IS05	21/09/2021			Interest Rate Swap	89.3400	89.3400	89.3700	89.3700	0.034	0.0000	0.0000	0
2020/12/03	IS05	21/12/2021			Interest Rate Swap	90.5900	90.5900	90.6200	90.6200	0.033	0.0000	0.0000	51
2020/12/03	IS05	15/03/2022			Interest Rate Swap	89.9800	89.9800	90.0200	90.0200	0.044	0.0000	0.0000	0
2020/12/03	IS05	21/06/2022			Interest Rate Swap	90.0700	90.0700	90.1200	90.1200	0.056	0.0000	0.0000	0
2020/12/03	IS05	20/09/2022			Interest Rate Swap	93.1800	93.1800	93.2300	93.2300	0.054	0.0000	0.0000	0
2020/12/03	IS05	20/12/2022			Interest Rate Swap	93.6500	93.6500	93.7100	93.7100	0.064	0.0000	0.0000	0
2020/12/03	IS05	22/03/2023			Interest Rate Swap	86.0300	86.0300	86.0800	86.0800	0.058	0.0000	0.0000	0
2020/12/03	IS05	20/06/2023			Interest Rate Swap	91.5600	91.5600	91.5900	91.5900	0.033	0.0000	0.0000	0
2020/12/03	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/12/03	IS10	17/12/2025			Interest Rate Swap	79.0900	79.0900	79.0600	79.0600	(0.038)	0.0000	0.0000	0
2020/12/03	IS10	16/03/2026			Interest Rate Swap	75.6100	75.6100	75.5800	75.5800	(0.040)	0.0000	0.0000	0
2020/12/03	IS10	15/06/2026			Interest Rate Swap	74.0000	74.0000	73.9800	73.9800	(0.027)	0.0000	0.0000	0
2020/12/03	IS10	21/09/2026			Interest Rate Swap	76.0200	76.0200	76.0100	76.0100	(0.013)	0.0000	0.0000	0
2020/12/03	IS10	21/12/2026			Interest Rate Swap	80.0500	80.0500	80.0400	80.0400	(0.012)	0.0000	0.0000	0
2020/12/03	IS10	15/03/2027			Interest Rate Swap	78.5600	78.5600	78.5400	78.5400	(0.025)	0.0000	0.0000	0
2020/12/03	IS10	21/06/2027			Interest Rate Swap	80.6600	80.6600	80.6400	80.6400	(0.025)	0.0000	0.0000	0
2020/12/03	IS10	20/09/2027			Interest Rate Swap	86.5100	86.5100	86.4800	86.4800	(0.035)	0.0000	0.0000	0
2020/12/03	IS10	20/12/2027			Interest Rate Swap	86.9500	86.9500	86.9100	86.9100	(0.046)	0.0000	0.0000	0
2020/12/03	IS10	22/03/2028			Interest Rate Swap	80.0100	80.0100	79.9500	79.9500	(0.075)	0.0000	0.0000	0
2020/12/03	IS10	20/06/2028			Interest Rate Swap	87.9600	87.9600	87.8700	87.8700	(0.102)	0.0000	0.0000	0
2020/12/03	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/12/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/12/03	JBAF	15/12/2020			Jibar Tradeable Future	3.5850	96.4150	3.6050	96.3950	0.558	0.0000	0.0000	30,000
2020/12/03	JBAF	20/01/2021			Jibar Tradeable Future	3.6350	96.3650	3.6750	96.3250	1.100	0.0000	0.0000	0
2020/12/03	JBAF	17/02/2021			Jibar Tradeable Future	3.6000	96.4000	3.6200	96.3800	0.556	0.0000	0.0000	0
2020/12/03	JBAF	17/03/2021			Jibar Tradeable Future	3.6150	96.3850	3.6550	96.3450	1.107	0.0000	0.0000	0
2020/12/03	JBAF	21/04/2021			Jibar Tradeable Future	3.6100	96.3900	3.6300	96.3700	0.554	0.0000	0.0000	0
2020/12/03	JBAF	19/05/2021			Jibar Tradeable Future	3.6100	96.3900	3.6500	96.3500	1.108	0.0000	0.0000	0
2020/12/03	JBAF	15/06/2021			Jibar Tradeable Future	3.6200	96.3800	3.6600	96.3400	1.105	0.0000	0.0000	0
2020/12/03	JBAF	15/09/2021			Jibar Tradeable Future	3.7150	96.2850	3.7450	96.2550	0.808	0.0000	0.0000	30,000
2020/12/03	JBAF	15/12/2021			Jibar Tradeable Future	3.8600	96.1400	3.8900	96.1100	0.777	0.0000	0.0000	0
2020/12/03	JBAF	16/03/2022			Jibar Tradeable Future	4.0100	95.9900	4.0400	95.9600	0.748	0.0000	0.0000	0
2020/12/03	JBAF	15/06/2022			Jibar Tradeable Future	4.2750	95.7250	4.2950	95.7050	0.468	0.0000	0.0000	0
2020/12/03	JBAF	21/09/2022			Jibar Tradeable Future	4.4450	95.5550	4.4350	95.5650	(0.225)	0.0000	0.0000	0
2020/12/03	R023	04/02/2021	6.33	Put	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0	0	0
2020/12/03	R023	04/02/2021	6.34	Call	Bond Future	3,495.9800	3.4960	3,332.6700	3.3327	(4.671)	0	0	0
2020/12/03	R023	04/02/2021	6.32	Put	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0	0	0
2020/12/03	R023	04/02/2021			Bond Future	4.5674	109.6326	4.6485	109.4693	1.776	0.0000	0.0000	31,397
2020/12/03	R023	04/02/2021	6.33	Call	Bond Future	3,476.6800	3.4767	3,313.3700	3.3134	(4.697)	0	0	0
2020/12/03	R023	04/02/2021	6.34	Put	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0	0	0
2020/12/03	R023	04/02/2021	6.32	Call	Bond Future	3,457.3800	3.4574	3,294.0700	3.2941	(4.724)	0	0	0
2020/12/03	R023	06/05/2021	7.58	Call	Bond Future	5,090.4600	5.0905	4,925.1400	4.9251	(3.248)	0	0	0
2020/12/03	R023	06/05/2021	7.58	Put	Bond Future	0.0400	0.0000	0.0700	0.0001	75.000	0	0	0
2020/12/03	R023	06/05/2021			Bond Future	4.6166	106.8713	4.7099	106.7060	2.021	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/03	R023	06/05/2021	7.57	Call	Bond Future	5,073.8400	5.0738	4,908.5100	4.9085	(3.258)	0	0	0
2020/12/03	R023	06/05/2021	7.57	Put	Bond Future	0.0500	0.0001	0.0700	0.0001	40.000	0	0	0
2020/12/03	R023	06/05/2021	7.56	Call	Bond Future	5,057.2100	5.0572	4,891.8800	4.8919	(3.269)	0	0	0
2020/12/03	R023	06/05/2021	7.56	Put	Bond Future	0.0500	0.0001	0.0700	0.0001	40.000	0	0	0
2020/12/03	R023	05/08/2021	5.30	Call	Bond Future	1,194.7000	1.1947	1,070.9000	1.0709	(10.362)	0	0	0
2020/12/03	R023	05/08/2021	5.30	Put	Bond Future	216.0300	0.2160	259.5900	0.2596	20.164	0	0	0
2020/12/03	R023	05/08/2021	5.29	Call	Bond Future	1,182.8500	1.1828	1,059.5900	1.0596	(10.421)	0	0	0
2020/12/03	R023	05/08/2021	5.29	Put	Bond Future	219.2900	0.2193	263.3900	0.2634	20.110	0	0	0
2020/12/03	R023	05/08/2021			Bond Future	4.6560	108.0374	4.7656	107.8700	2.353	0.0000	0.0000	0
2020/12/03	R023	05/08/2021	5.31	Call	Bond Future	1,206.5700	1.2066	1,082.2500	1.0822	(10.304)	0	0	0
2020/12/03	R023	05/08/2021	5.31	Put	Bond Future	212.8000	0.2128	255.8400	0.2558	20.226	0	0	0
2020/12/03	R023	04/11/2021	4.91	Call	Bond Future	690.4900	0.6905	595.6500	0.5956	(13.735)	0	0	0
2020/12/03	R023	04/11/2021	4.91	Put	Bond Future	423.5700	0.4236	498.0000	0.4980	17.572	0	0	0
2020/12/03	R023	04/11/2021	4.90	Call	Bond Future	682.3400	0.6823	588.1200	0.5881	(13.808)	0	0	0
2020/12/03	R023	04/11/2021	4.90	Put	Bond Future	428.2600	0.4283	503.3100	0.5033	17.524	0	0	0
2020/12/03	R023	04/11/2021			Bond Future	4.7025	105.3067	4.8340	105.1374	2.796	0.0000	0.0000	0
2020/12/03	R023	04/11/2021	4.92	Call	Bond Future	698.2800	0.6983	602.8300	0.6028	(13.669)	0	0	0
2020/12/03	R023	04/11/2021	4.92	Put	Bond Future	418.5200	0.4185	492.3400	0.4923	17.638	0	0	0
2020/12/03	R035	04/02/2021	10.05	Call	Bond Future	421.8900	0.4219	404.5400	0.4045	(4.112)	0	0	0
2020/12/03	R035	04/02/2021	10.05	Put	Bond Future	6,353.6800	6.3537	6,385.0700	6.3851	0.494	0	0	0
2020/12/03	R035	04/02/2021	10.04	Call	Bond Future	411.2500	0.4113	394.1900	0.3942	(4.148)	0	0	0
2020/12/03	R035	04/02/2021	10.04	Put	Bond Future	6,412.7500	6.4127	6,444.4300	6.4444	0.494	0	0	0
2020/12/03	R035	04/02/2021	10.14	Put	Bond Future	5,834.4200	5.8344	5,863.1500	5.8632	0.492	0	0	650
2020/12/03	R035	04/02/2021	11.14	Call	Bond Future	3,044.8000	3.0448	2,997.6000	2.9976	(1.550)	0	0	0
2020/12/03	R035	04/02/2021	11.14	Put	Bond Future	1,819.2600	1.8193	1,820.8000	1.8208	0.085	0	0	650
2020/12/03	R035	04/02/2021			Bond Future	10.9439	89.2855	10.9516	89.2367	0.071	0.0000	0.0000	98,621
2020/12/03	R035	04/02/2021	10.06	Call	Bond Future	432.7400	0.4327	415.1000	0.4151	(4.076)	0	0	0
2020/12/03	R035	04/02/2021	10.06	Put	Bond Future	6,294.9000	6.2949	6,326.0000	6.3260	0.494	0	0	0
2020/12/03	R035	04/02/2021	10.14	Call	Bond Future	526.5600	0.5266	506.5500	0.5066	(3.800)	0	0	0
2020/12/03	R035	06/05/2021	10.55	Call	Bond Future	1,913.7900	1.9138	1,886.3400	1.8863	(1.434)	0	0	0
2020/12/03	R035	06/05/2021	10.55	Put	Bond Future	5,842.2700	5.8423	5,864.3100	5.8643	0.377	0	0	500
2020/12/03	R035	06/05/2021	10.05	Put	Bond Future	8,307.4700	8.3075	8,338.1500	8.3382	0.369	0	0	0
2020/12/03	R035	06/05/2021	10.05	Call	Bond Future	1,013.0300	1.0130	994.2200	0.9942	(1.857)	0	0	500
2020/12/03	R035	06/05/2021	12.91	Put	Bond Future	709.3200	0.7093	709.0700	0.7091	(0.035)	0	0	600
2020/12/03	R035	06/05/2021	10.40	Put	Bond Future	6,509.5700	6.5096	6,534.3000	6.5343	0.380	0	0	0
2020/12/03	R035	06/05/2021	11.55	Call	Bond Future	4,894.4700	4.8945	4,852.4700	4.8525	(0.858)	0	0	0
2020/12/03	R035	06/05/2021	11.55	Put	Bond Future	2,611.9200	2.6119	2,619.4100	2.6194	0.287	0	0	1,650
2020/12/03	R035	06/05/2021	12.77	Call	Bond Future	9,851.7900	9.8518	9,802.3400	9.8023	(0.502)	0	0	0
2020/12/03	R035	06/05/2021	12.77	Put	Bond Future	832.9300	0.8329	832.9700	0.8330	0.005	0	0	1,650
2020/12/03	R035	06/05/2021	10.24	Put	Bond Future	7,281.0200	7.2810	7,308.6500	7.3087	0.379	0	0	0
2020/12/03	R035	06/05/2021	10.24	Call	Bond Future	1,287.2300	1.2872	1,265.3700	1.2654	(1.698)	0	0	793
2020/12/03	R035	06/05/2021	12.37	Call	Bond Future	8,194.0100	8.1940	8,145.8700	8.1459	(0.588)	0	0	0
2020/12/03	R035	06/05/2021	12.35	Put	Bond Future	1,316.7000	1.3167	1,318.1300	1.3181	0.109	0	0	0
2020/12/03	R035	06/05/2021	12.36	Put	Bond Future	1,302.9700	1.3030	1,304.3600	1.3044	0.107	0	0	0
2020/12/03	R035	06/05/2021			Bond Future	11.1699	85.7446	11.1780	85.6951	0.072	0.0000	0.0000	0
2020/12/03	R035	06/05/2021	11.05	Call	Bond Future	3,235.1300	3.2351	3,199.4800	3.1995	(1.102)	0	0	0
2020/12/03	R035	06/05/2021	11.05	Put	Bond Future	3,974.8400	3.9748	3,988.6800	3.9887	0.348	0	0	500

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2020/12/03	R035	06/05/2021	11.15	Put	Bond Future	3,661.9900	3.6620	3,674.4000	3.6744	0.339	0	0	0
2020/12/03	R035	06/05/2021	11.15	Call	Bond Future	3,539.7200	3.5397	3,502.6400	3.5026	(1.048)	0	0	600
2020/12/03	R035	06/05/2021	12.91	Call	Bond Future	10,447.5700	10.4476	10,397.8300	10.3978	(0.476)	0	0	0
2020/12/03	R035	06/05/2021	10.40	Call	Bond Future	1,590.4200	1.5904	1,565.6600	1.5657	(1.557)	0	0	600
2020/12/03	R035	06/05/2021	10.81	Put	Bond Future	4,805.7700	4.8058	4,823.3400	4.8233	0.366	0	0	0
2020/12/03	R035	06/05/2021	10.81	Call	Bond Future	2,556.8700	2.5569	2,524.9500	2.5250	(1.248)	0	0	1,650
2020/12/03	R035	06/05/2021	11.32	Call	Bond Future	4,089.1100	4.0891	4,049.7800	4.0498	(0.962)	0	0	0
2020/12/03	R035	06/05/2021	11.32	Put	Bond Future	3,176.7800	3.1768	3,186.9400	3.1869	0.320	0	0	793
2020/12/03	R035	06/05/2021	12.37	Put	Bond Future	1,289.3500	1.2894	1,290.7000	1.2907	0.105	0	0	0
2020/12/03	R035	06/05/2021	12.35	Call	Bond Future	8,113.3100	8.1133	8,065.2500	8.0652	(0.592)	0	0	0
2020/12/03	R035	06/05/2021	12.02	Call	Bond Future	6,744.3800	6.7444	6,698.2200	6.6982	(0.684)	0	0	0
2020/12/03	R035	06/05/2021	12.02	Put	Bond Future	1,763.7500	1.7638	1,767.0800	1.7671	0.189	0	0	793
2020/12/03	R035	06/05/2021	12.36	Call	Bond Future	8,153.6300	8.1536	8,105.5300	8.1055	(0.590)	0	0	0
2020/12/03	R035	05/08/2021	5.31	Call	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	0
2020/12/03	R035	05/08/2021	5.31	Put	Bond Future	51,410.4500	51.4105	51,460.6500	51.4606	0.098	0	0	0
2020/12/03	R035	05/08/2021			Bond Future	11.4071	86.6803	11.4156	86.6301	0.074	0.0000	0.0000	0
2020/12/03	R035	05/08/2021	5.29	Call	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	0
2020/12/03	R035	05/08/2021	5.29	Put	Bond Future	51,643.7300	51.6437	51,693.9400	51.6939	0.097	0	0	0
2020/12/03	R035	05/08/2021	5.30	Call	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	0
2020/12/03	R035	05/08/2021	5.30	Put	Bond Future	51,527.0300	51.5270	51,577.2300	51.5772	0.097	0	0	0
2020/12/03	R035	04/11/2021	10.62	Put	Bond Future	8,522.0500	8.5221	8,550.3200	8.5503	0.332	0	0	0
2020/12/03	R035	04/11/2021	10.62	Call	Bond Future	2,267.9100	2.2679	2,245.3200	2.2453	(0.996)	0	0	400
2020/12/03	R035	04/11/2021	11.08	Call	Bond Future	3,315.4400	3.3154	3,287.3900	3.2874	(0.846)	0	0	0
2020/12/03	R035	04/11/2021	11.08	Put	Bond Future	6,691.2300	6.6912	6,714.0400	6.7140	0.341	0	0	782
2020/12/03	R035	04/11/2021	10.23	Put	Bond Future	10,422.6200	10.4226	10,455.2500	10.4553	0.313	0	0	0
2020/12/03	R035	04/11/2021	10.12	Put	Bond Future	11,011.6900	11.0117	11,045.4600	11.0455	0.307	0	0	0
2020/12/03	R035	04/11/2021	10.12	Call	Bond Future	1,466.6400	1.4666	1,449.5500	1.4496	(1.165)	0	0	400
2020/12/03	R035	04/11/2021	11.75	Put	Bond Future	4,601.2700	4.6013	4,617.0600	4.6171	0.343	0	0	782
2020/12/03	R035	04/11/2021	12.53	Call	Bond Future	7,850.3700	7.8504	7,808.9700	7.8090	(0.527)	0	0	0
2020/12/03	R035	04/11/2021	12.53	Put	Bond Future	3,003.5800	3.0036	3,013.0400	3.0130	0.315	0	0	0
2020/12/03	R035	04/11/2021			Bond Future	11.6493	83.1501	11.6581	83.0992	0.076	0.0000	0.0000	0
2020/12/03	R035	04/11/2021	13.82	Call	Bond Future	12,382.4400	12.3824	12,334.9700	12.3350	(0.383)	0	0	0
2020/12/03	R035	04/11/2021	13.82	Put	Bond Future	1,176.8300	1.1768	1,180.2200	1.1802	0.288	0	0	400
2020/12/03	R035	04/11/2021	10.23	Call	Bond Future	1,616.5800	1.6166	1,598.3500	1.5984	(1.128)	0	0	782
2020/12/03	R035	04/11/2021	11.75	Call	Bond Future	5,178.1700	5.1782	5,143.1000	5.1431	(0.677)	0	0	0
2020/12/03	R035	04/11/2021	12.51	Call	Bond Future	7,785.3700	7.7854	7,744.1000	7.7441	(0.530)	0	0	0
2020/12/03	R035	04/11/2021	12.51	Put	Bond Future	3,043.8600	3.0439	3,053.4500	3.0535	0.315	0	0	0
2020/12/03	R035	04/11/2021	12.52	Call	Bond Future	7,817.8400	7.8178	7,776.5100	7.7765	(0.529)	0	0	0
2020/12/03	R035	04/11/2021	12.52	Put	Bond Future	3,023.6600	3.0237	3,033.1900	3.0332	0.315	0	0	0
2020/12/03	R186	04/02/2021	8.16	Call	Bond Future	5,174.9700	5.1750	5,179.8200	5.1798	0.094	0	0	0
2020/12/03	R186	04/02/2021	8.17	Put	Bond Future	133.6800	0.1337	128.6700	0.1287	(3.748)	0	0	0
2020/12/03	R186	04/02/2021	8.15	Call	Bond Future	5,129.6500	5.1297	5,134.4100	5.1344	0.093	0	0	0
2020/12/03	R186	04/02/2021	8.00	Put	Bond Future	206.9000	0.2069	200.2600	0.2003	(3.209)	0	0	15,177
2020/12/03	R186	04/02/2021			Bond Future	7.1592	117.1929	7.1573	117.2028	(0.027)	0.0000	0.0000	79,611
2020/12/03	R186	04/02/2021	8.16	Put	Bond Future	137.2200	0.1372	132.1300	0.1321	(3.709)	0	0	0
2020/12/03	R186	04/02/2021	8.17	Call	Bond Future	5,220.3600	5.2204	5,225.2900	5.2253	0.094	0	0	0
2020/12/03	R186	04/02/2021	8.15	Put	Bond Future	140.8500	0.1409	135.6700	0.1357	(3.678)	0	0	0

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2020/12/03	R186	04/02/2021	8.00	Call	Bond Future	4,458.0600	4.4581	4,461.3600	4.4614	0.074	0	0	0
2020/12/03	R186	06/05/2021	10.77	Call	Bond Future	15,491.5200	15.4915	15,501.1100	15.5011	0.062	0	0	0
2020/12/03	R186	06/05/2021	10.77	Put	Bond Future	1.8700	0.0019	1.7900	0.0018	(4.278)	0	0	0
2020/12/03	R186	06/05/2021	10.76	Call	Bond Future	15,450.5300	15.4505	15,460.1200	15.4601	0.062	0	0	0
2020/12/03	R186	06/05/2021	10.76	Put	Bond Future	1.9300	0.0019	1.8500	0.0019	(4.145)	0	0	0
2020/12/03	R186	06/05/2021			Bond Future	7.3317	118.4172	7.3297	118.4269	(0.027)	0.0000	0.0000	0
2020/12/03	R186	06/05/2021	10.78	Call	Bond Future	15,532.5000	15.5325	15,542.0900	15.5421	0.062	0	0	0
2020/12/03	R186	06/05/2021	10.78	Put	Bond Future	1.8200	0.0018	1.7400	0.0017	(4.396)	0	0	0
2020/12/03	R186	05/08/2021	8.62	Call	Bond Future	5,786.8900	5.7869	5,790.9000	5.7909	0.069	0	0	0
2020/12/03	R186	05/08/2021	8.62	Put	Bond Future	736.6700	0.7367	731.1000	0.7311	(0.756)	0	0	0
2020/12/03	R186	05/08/2021	8.61	Call	Bond Future	5,752.2200	5.7522	5,756.2000	5.7562	0.069	0	0	0
2020/12/03	R186	05/08/2021	8.61	Put	Bond Future	746.3400	0.7463	740.7400	0.7407	(0.750)	0	0	0
2020/12/03	R186	05/08/2021			Bond Future	7.5129	114.4278	7.5108	114.4374	(0.027)	0.0000	0.0000	0
2020/12/03	R186	05/08/2021	8.63	Call	Bond Future	5,821.6200	5.8216	5,825.6700	5.8257	0.070	0	0	0
2020/12/03	R186	05/08/2021	8.63	Put	Bond Future	727.1000	0.7271	721.5700	0.7216	(0.761)	0	0	0
2020/12/03	R186	04/11/2021	8.09	Call	Bond Future	3,714.9000	3.7149	3,716.7300	3.7167	0.049	0	0	0
2020/12/03	R186	04/11/2021	8.09	Put	Bond Future	2,000.3100	2.0003	1,992.5900	1.9926	(0.386)	0	0	0
2020/12/03	R186	04/11/2021	8.10	Call	Bond Future	3,742.7000	3.7427	3,744.5600	3.7446	0.050	0	0	0
2020/12/03	R186	04/11/2021	8.10	Put	Bond Future	1,984.3700	1.9844	1,976.6800	1.9767	(0.388)	0	0	0
2020/12/03	R186	04/11/2021			Bond Future	7.7019	115.6745	7.6998	115.6841	(0.028)	0.0000	0.0000	0
2020/12/03	R186	04/11/2021	8.11	Call	Bond Future	3,770.6000	3.7706	3,772.4800	3.7725	0.050	0	0	0
2020/12/03	R186	04/11/2021	8.11	Put	Bond Future	1,968.5400	1.9685	1,960.8700	1.9609	(0.390)	0	0	0
2020/12/03	R197	04/02/2021			Bond Future	316.8924	316.8924	316.8896	316.8896	(0.001)	0.0000	0.0000	2,454
2020/12/03	R197	06/05/2021			Bond Future	320.2803	320.2803	320.2765	320.2765	(0.001)	0.0000	0.0000	0
2020/12/03	R197	05/08/2021			Bond Future	315.8388	315.8388	315.8345	315.8345	(0.001)	0.0000	0.0000	0
2020/12/03	R197	04/11/2021			Bond Future	319.3514	319.3514	319.3468	319.3468	(0.001)	0.0000	0.0000	0
2020/12/03	R202	04/02/2021			Bond Future	212.8951	212.8951	213.3432	213.3432	0.210	0.0000	0.0000	7,838
2020/12/03	R202	06/05/2021			Bond Future	215.1713	215.1713	215.6234	215.6234	0.210	0.0000	0.0000	0
2020/12/03	R202	05/08/2021			Bond Future	213.3144	213.3144	213.7713	213.7713	0.214	0.0000	0.0000	0
2020/12/03	R202	04/11/2021			Bond Future	215.6866	215.6866	216.1485	216.1485	0.214	0.0000	0.0000	0
2020/12/03	R209	04/02/2021	10.12	Call	Bond Future	982.6300	0.9826	945.9100	0.9459	(3.737)	0	0	0
2020/12/03	R209	04/02/2021	10.12	Put	Bond Future	3,945.6500	3.9456	3,983.1900	3.9832	0.951	0	0	0
2020/12/03	R209	04/02/2021			Bond Future	10.6317	69.6276	10.6450	69.5533	0.125	0.0000	0.0000	26,151
2020/12/03	R209	04/02/2021	10.11	Call	Bond Future	964.8000	0.9648	928.4700	0.9285	(3.766)	0	0	0
2020/12/03	R209	04/02/2021	10.11	Put	Bond Future	3,987.5700	3.9876	4,025.5000	4.0255	0.951	0	0	0
2020/12/03	R209	04/02/2021	10.10	Call	Bond Future	947.1800	0.9472	911.2400	0.9112	(3.794)	0	0	0
2020/12/03	R209	04/02/2021	10.10	Put	Bond Future	4,029.7700	4.0298	4,068.0900	4.0681	0.951	0	0	0
2020/12/03	R209	06/05/2021	9.75	Put	Bond Future	7,271.2000	7.2712	7,321.3900	7.3214	0.690	0	0	0
2020/12/03	R209	06/05/2021	9.75	Call	Bond Future	996.4300	0.9964	971.3500	0.9714	(2.517)	0	0	3,750
2020/12/03	R209	06/05/2021	11.00	Call	Bond Future	3,741.0500	3.7411	3,687.8600	3.6879	(1.422)	0	0	0
2020/12/03	R209	06/05/2021	11.00	Put	Bond Future	2,798.2400	2.7982	2,820.3200	2.8203	0.789	0	0	3,500
2020/12/03	R209	06/05/2021	10.00	Put	Bond Future	6,122.4000	6.1224	6,166.7700	6.1668	0.725	0	0	0
2020/12/03	R209	06/05/2021	10.00	Call	Bond Future	1,378.8200	1.3788	1,347.9200	1.3479	(2.241)	0	0	0
2020/12/03	R209	06/05/2021	12.25	Call	Bond Future	8,060.2900	8.0603	7,991.0000	7.9910	(0.860)	0	0	0
2020/12/03	R209	06/05/2021	12.25	Put	Bond Future	891.3600	0.8914	897.3400	0.8973	0.671	0	0	9,150

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
2020/12/03	R209	06/05/2021	12.23	Call	Bond Future	7,987.5000	7.9875	7,918.3600	7.9184	(0.866)	0	0	0
2020/12/03	R209	06/05/2021	12.23	Put	Bond Future	911.2200	0.9112	917.3500	0.9173	0.673	0	0	0
2020/12/03	R209	06/05/2021	12.22	Call	Bond Future	7,951.1600	7.9512	7,882.1000	7.8821	(0.869)	0	0	0
2020/12/03	R209	06/05/2021	12.22	Put	Bond Future	921.2800	0.9213	927.4900	0.9275	0.674	0	0	0
2020/12/03	R209	06/05/2021			Bond Future	10.8258	67.2154	10.8395	67.1401	0.127	0.0000	0.0000	4,675
2020/12/03	R209	06/05/2021	10.60	Call	Bond Future	2,645.9600	2.6460	2,601.0100	2.6010	(1.699)	0	0	0
2020/12/03	R209	06/05/2021	10.60	Put	Bond Future	3,896.7500	3.8968	3,927.0700	3.9271	0.778	0	0	3,750
2020/12/03	R209	06/05/2021	11.60	Call	Bond Future	5,750.8200	5.7508	5,688.0300	5.6880	(1.092)	0	0	0
2020/12/03	R209	06/05/2021	11.60	Put	Bond Future	1,705.8500	1.7059	1,718.3300	1.7183	0.732	0	0	3,750
2020/12/03	R209	06/05/2021	10.25	Put	Bond Future	5,106.8400	5.1068	5,145.2400	5.1452	0.752	0	0	0
2020/12/03	R209	06/05/2021	10.25	Call	Bond Future	1,849.1200	1.8491	1,812.2500	1.8122	(1.994)	0	0	5,325
2020/12/03	R209	06/05/2021	11.25	Call	Bond Future	4,535.0500	4.5350	4,477.3900	4.4774	(1.271)	0	0	0
2020/12/03	R209	06/05/2021	11.25	Put	Bond Future	2,273.0200	2.2730	2,290.6300	2.2906	0.775	0	0	9,150
2020/12/03	R209	06/05/2021	12.24	Call	Bond Future	8,023.8800	8.0239	7,954.6600	7.9547	(0.863)	0	0	0
2020/12/03	R209	06/05/2021	12.24	Put	Bond Future	901.2400	0.9012	907.2900	0.9073	0.671	0	0	0
2020/12/03	R209	05/08/2021	11.81	Call	Bond Future	6,190.4400	6.1904	6,131.0400	6.1310	(0.960)	0	0	0
2020/12/03	R209	05/08/2021	11.81	Put	Bond Future	2,194.8700	2.1949	2,211.6400	2.2116	0.764	0	0	0
2020/12/03	R209	05/08/2021			Bond Future	11.0247	67.9490	11.0390	67.8728	0.130	0.0000	0.0000	0
2020/12/03	R209	05/08/2021	11.80	Call	Bond Future	6,155.9700	6.1560	6,096.6900	6.0967	(0.963)	0	0	0
2020/12/03	R209	05/08/2021	11.80	Put	Bond Future	2,209.0300	2.2090	2,225.9200	2.2259	0.765	0	0	0
2020/12/03	R209	05/08/2021	11.79	Call	Bond Future	6,121.5400	6.1215	6,062.3800	6.0624	(0.966)	0	0	0
2020/12/03	R209	05/08/2021	11.79	Put	Bond Future	2,223.2900	2.2233	2,240.3000	2.2403	0.765	0	0	0
2020/12/03	R209	04/11/2021	12.19	Call	Bond Future	7,273.0400	7.2730	7,213.5000	7.2135	(0.819)	0	0	0
2020/12/03	R209	04/11/2021	12.19	Put	Bond Future	2,543.5800	2.5436	2,561.1200	2.5611	0.690	0	0	0
2020/12/03	R209	04/11/2021	12.17	Call	Bond Future	7,207.2200	7.2072	7,147.8800	7.1479	(0.823)	0	0	0
2020/12/03	R209	04/11/2021			Bond Future	11.2266	65.5493	11.2415	65.4722	0.133	0.0000	0.0000	0
2020/12/03	R209	04/11/2021	12.18	Call	Bond Future	7,240.1100	7.2401	7,180.6800	7.1807	(0.821)	0	0	0
2020/12/03	R209	04/11/2021	12.18	Put	Bond Future	2,557.1300	2.5571	2,574.7800	2.5748	0.690	0	0	0
2020/12/03	R209	04/11/2021	12.17	Put	Bond Future	2,570.7700	2.5708	2,588.5100	2.5885	0.690	0	0	0
2020/12/03	R210	04/02/2021			Bond Future	192.5960	192.5960	192.6054	192.6054	0.005	0.0000	0.0000	1,254
2020/12/03	R210	06/05/2021			Bond Future	191.9387	191.9387	191.9479	191.9479	0.005	0.0000	0.0000	0
2020/12/03	R210	05/08/2021			Bond Future	194.0792	194.0792	194.0880	194.0880	0.005	0.0000	0.0000	0
2020/12/03	R210	04/11/2021			Bond Future	193.4946	193.4946	193.5034	193.5034	0.005	0.0000	0.0000	0
2020/12/03	R212	04/02/2021			Bond Future	169.9609	169.9609	169.9184	169.9184	(0.025)	0.0000	0.0000	6,342
2020/12/03	R212	06/05/2021			Bond Future	171.7783	171.7783	171.7348	171.7348	(0.025)	0.0000	0.0000	0
2020/12/03	R212	05/08/2021			Bond Future	171.3593	171.3593	171.3151	171.3151	(0.026)	0.0000	0.0000	0
2020/12/03	R212	04/11/2021			Bond Future	173.2650	173.2650	173.2201	173.2201	(0.026)	0.0000	0.0000	0
2020/12/03	R213	04/02/2021	9.40	Call	Bond Future	1,401.4200	1.4014	1,344.6300	1.3446	(4.052)	0	0	0
2020/12/03	R213	04/02/2021	9.40	Put	Bond Future	2,651.1400	2.6511	2,697.5800	2.6976	1.752	0	0	0
2020/12/03	R213	04/02/2021	9.39	Call	Bond Future	1,378.0500	1.3781	1,321.7900	1.3218	(4.083)	0	0	0
2020/12/03	R213	04/02/2021	9.39	Put	Bond Future	2,685.3000	2.6853	2,732.2700	2.7323	1.749	0	0	0
2020/12/03	R213	04/02/2021			Bond Future	9.6195	86.4838	9.6378	86.3806	0.190	0.0000	0.0000	8,945
2020/12/03	R213	04/02/2021	9.41	Call	Bond Future	1,425.0300	1.4250	1,367.7200	1.3677	(4.022)	0	0	0
2020/12/03	R213	04/02/2021	9.41	Put	Bond Future	2,617.2800	2.6173	2,663.2000	2.6632	1.754	0	0	0
2020/12/03	R213	06/05/2021	11.91	Call	Bond Future	10,753.7200	10.7537	10,653.4000	10.6534	(0.933)	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
2020/12/03	R213	06/05/2021	11.91	Put	Bond Future	275.5300	0.2755	279.6800	0.2797	1.506	0	0	0
2020/12/03	R213	06/05/2021			Bond Future	9.8187	83.8587	9.8378	83.7542	0.195	0.0000	0.0000	0
2020/12/03	R213	06/05/2021	11.90	Call	Bond Future	10,712.0100	10.7120	10,611.7600	10.6118	(0.936)	0	0	0
2020/12/03	R213	06/05/2021	11.90	Put	Bond Future	279.6000	0.2796	283.8200	0.2838	1.509	0	0	0
2020/12/03	R213	06/05/2021	11.89	Call	Bond Future	10,670.3200	10.6703	10,570.1300	10.5701	(0.939)	0	0	0
2020/12/03	R213	06/05/2021	11.89	Put	Bond Future	283.7300	0.2837	288.0100	0.2880	1.508	0	0	0
2020/12/03	R213	05/08/2021	10.14	Put	Bond Future	3,129.8800	3.1299	3,171.0500	3.1711	1.315	0	0	200
2020/12/03	R213	05/08/2021	9.34	Put	Bond Future	5,546.5800	5.5466	5,610.1200	5.6101	1.146	0	0	0
2020/12/03	R213	05/08/2021	9.34	Call	Bond Future	1,788.5300	1.7885	1,746.2700	1.7463	(2.363)	0	0	200
2020/12/03	R213	05/08/2021	10.85	Call	Bond Future	6,055.6100	6.0556	5,975.1900	5.9752	(1.328)	0	0	0
2020/12/03	R213	05/08/2021	10.85	Put	Bond Future	1,838.8800	1.8389	1,864.2600	1.8643	1.380	0	0	0
2020/12/03	R213	05/08/2021	10.84	Call	Bond Future	6,019.4600	6.0195	5,939.2200	5.9392	(1.333)	0	0	0
2020/12/03	R213	05/08/2021	10.84	Put	Bond Future	1,852.2700	1.8523	1,877.8300	1.8778	1.380	0	0	0
2020/12/03	R213	05/08/2021			Bond Future	10.0276	84.7737	10.0476	84.6679	0.199	0.0000	0.0000	0
2020/12/03	R213	05/08/2021	10.78	Call	Bond Future	5,804.4900	5.8045	5,725.3800	5.7254	(1.363)	0	0	0
2020/12/03	R213	05/08/2021	10.78	Put	Bond Future	1,935.4200	1.9354	1,962.1100	1.9621	1.379	0	0	200
2020/12/03	R213	05/08/2021	10.14	Call	Bond Future	3,723.5100	3.7235	3,658.8800	3.6589	(1.736)	0	0	0
2020/12/03	R213	05/08/2021	10.86	Call	Bond Future	6,091.8200	6.0918	6,011.2200	6.0112	(1.323)	0	0	0
2020/12/03	R213	05/08/2021	10.86	Put	Bond Future	1,825.5900	1.8256	1,850.7900	1.8508	1.380	0	0	0
2020/12/03	R213	04/11/2021	11.10	Put	Bond Future	2,349.5300	2.3495	2,378.0200	2.3780	1.213	0	0	0
2020/12/03	R213	04/11/2021	11.11	Call	Bond Future	6,641.6400	6.6416	6,562.9500	6.5629	(1.185)	0	0	0
2020/12/03	R213	04/11/2021	11.09	Put	Bond Future	2,363.4100	2.3634	2,392.0600	2.3921	1.212	0	0	0
2020/12/03	R213	04/11/2021			Bond Future	10.2431	82.1678	10.2639	82.0608	0.203	0.0000	0.0000	0
2020/12/03	R213	04/11/2021	11.10	Call	Bond Future	6,607.7600	6.6078	6,529.2400	6.5292	(1.188)	0	0	0
2020/12/03	R213	04/11/2021	11.11	Put	Bond Future	2,335.4600	2.3355	2,363.7800	2.3638	1.213	0	0	0
2020/12/03	R213	04/11/2021	11.09	Call	Bond Future	6,573.6600	6.5737	6,495.3000	6.4953	(1.192)	0	0	0
2020/12/03	R214	04/02/2021	10.33	Call	Bond Future	627.1400	0.6271	599.5700	0.5996	(4.396)	0	0	0
2020/12/03	R214	04/02/2021	10.33	Put	Bond Future	5,255.5700	5.2556	5,301.2800	5.3013	0.870	0	0	0
2020/12/03	R214	04/02/2021			Bond Future	11.1166	66.1161	11.1298	66.0428	0.119	0.0000	0.0000	15,478
2020/12/03	R214	04/02/2021	10.32	Call	Bond Future	614.3100	0.6143	587.1000	0.5871	(4.429)	0	0	0
2020/12/03	R214	04/02/2021	10.32	Put	Bond Future	5,305.0100	5.3050	5,351.0800	5.3511	0.868	0	0	0
2020/12/03	R214	04/02/2021	10.31	Call	Bond Future	601.5900	0.6016	574.7400	0.5747	(4.463)	0	0	0
2020/12/03	R214	04/02/2021	10.31	Put	Bond Future	5,354.6400	5.3546	5,401.0700	5.4011	0.867	0	0	0
2020/12/03	R214	06/05/2021	12.26	Call	Bond Future	6,412.0200	6.4120	6,348.0300	6.3480	(0.998)	0	0	0
2020/12/03	R214	06/05/2021	12.26	Put	Bond Future	1,600.0800	1.6001	1,610.2900	1.6103	0.638	0	0	0
2020/12/03	R214	06/05/2021	12.25	Call	Bond Future	6,379.5900	6.3796	6,315.7100	6.3157	(1.001)	0	0	0
2020/12/03	R214	06/05/2021	12.25	Put	Bond Future	1,615.1600	1.6152	1,625.4800	1.6255	0.639	0	0	0
2020/12/03	R214	06/05/2021			Bond Future	11.3109	63.5302	11.3246	63.4560	0.121	0.0000	0.0000	0
2020/12/03	R214	06/05/2021	12.27	Call	Bond Future	6,444.4900	6.4445	6,380.4100	6.3804	(0.994)	0	0	0
2020/12/03	R214	06/05/2021	12.27	Put	Bond Future	1,585.1100	1.5851	1,595.2300	1.5952	0.638	0	0	0
2020/12/03	R214	05/08/2021	12.03	Put	Bond Future	2,758.9900	2.7590	2,778.8500	2.7788	0.720	0	0	0
2020/12/03	R214	05/08/2021	12.01	Call	Bond Future	5,318.4100	5.3184	5,263.3400	5.2633	(1.035)	0	0	0
2020/12/03	R214	05/08/2021			Bond Future	11.5131	64.2236	11.5275	64.1484	0.124	0.0000	0.0000	0
2020/12/03	R214	05/08/2021	12.02	Call	Bond Future	5,350.2400	5.3502	5,295.0300	5.2950	(1.032)	0	0	0
2020/12/03	R214	05/08/2021	12.02	Put	Bond Future	2,776.1300	2.7761	2,796.1200	2.7961	0.720	0	0	0
2020/12/03	R214	05/08/2021	12.03	Call	Bond Future	5,382.1200	5.3821	5,326.7800	5.3268	(1.028)	0	0	0
2020/12/03	R214	05/08/2021	12.01	Put	Bond Future	2,793.3800	2.7934	2,813.5100	2.8135	0.721	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
2020/12/03	R214	04/11/2021	12.47	Call	Bond Future	6,667.5800	6.6676	6,610.9600	6.6110	(0.849)	0	0	0
2020/12/03	R214	04/11/2021	12.46	Call	Bond Future	6,636.8000	6.6368	6,580.2800	6.5803	(0.852)	0	0	0
2020/12/03	R214	04/11/2021	12.46	Put	Bond Future	3,028.3300	3.0283	3,047.8900	3.0479	0.646	0	0	0
2020/12/03	R214	04/11/2021			Bond Future	11.7181	61.6461	11.7330	61.5700	0.127	0.0000	0.0000	0
2020/12/03	R214	04/11/2021	12.47	Put	Bond Future	3,012.8800	3.0129	3,032.3400	3.0323	0.646	0	0	0
2020/12/03	R214	04/11/2021	12.48	Call	Bond Future	6,698.3800	6.6984	6,641.6500	6.6416	(0.847)	0	0	0
2020/12/03	R214	04/11/2021	12.48	Put	Bond Future	2,997.5200	2.9975	3,016.8700	3.0169	0.646	0	0	0
2020/12/03	R248	04/02/2021	10.47	Call	Bond Future	517.6800	0.5177	491.1200	0.4911	(5.131)	0	0	0
2020/12/03	R248	04/02/2021	10.47	Put	Bond Future	6,422.6100	6.4226	6,485.4700	6.4855	0.979	0	0	0
2020/12/03	R248	04/02/2021	10.46	Call	Bond Future	504.2500	0.5042	478.1600	0.4782	(5.174)	0	0	0
2020/12/03	R248	04/02/2021	10.46	Put	Bond Future	6,486.7000	6.4867	6,550.0300	6.5500	0.976	0	0	0
2020/12/03	R248	04/02/2021	10.75	Call	Bond Future	1,023.7400	1.0237	982.8200	0.9828	(3.997)	0	0	0
2020/12/03	R248	04/02/2021			Bond Future	11.2824	82.6113	11.2955	82.5219	0.116	0.0000	0.0000	115,445
2020/12/03	R248	04/02/2021	10.48	Call	Bond Future	531.4500	0.5315	504.4100	0.5044	(5.088)	0	0	0
2020/12/03	R248	04/02/2021	10.48	Put	Bond Future	6,358.9900	6.3590	6,421.3700	6.4214	0.981	0	0	0
2020/12/03	R248	04/02/2021	10.80	Put	Bond Future	4,551.1000	4.5511	4,597.0200	4.5970	1.009	0	0	0
2020/12/03	R248	04/02/2021	10.80	Call	Bond Future	1,136.1500	1.1361	1,092.6500	1.0927	(3.829)	0	0	2,140
2020/12/03	R248	04/02/2021	9.80	Put	Bond Future	11,455.3300	11.4553	11,538.8400	11.5388	0.729	0	0	0
2020/12/03	R248	04/02/2021	9.80	Call	Bond Future	69.9000	0.0699	63.9900	0.0640	(8.455)	0	0	2,140
2020/12/03	R248	04/02/2021	11.50	Put	Bond Future	1,913.7800	1.9138	1,929.6300	1.9296	0.828	0	0	0
2020/12/03	R248	04/02/2021	11.50	Call	Bond Future	3,372.6900	3.3727	3,299.1200	3.2991	(2.181)	0	0	0
2020/12/03	R248	04/02/2021	10.75	Put	Bond Future	4,807.6400	4.8076	4,856.1400	4.8561	1.009	0	0	0
2020/12/03	R248	06/05/2021	12.36	Call	Bond Future	7,345.9100	7.3459	7,268.8700	7.2689	(1.049)	0	0	0
2020/12/03	R248	06/05/2021	12.36	Put	Bond Future	1,928.9900	1.9290	1,942.6200	1.9426	0.707	0	0	0
2020/12/03	R248	06/05/2021			Bond Future	11.4848	79.0638	11.4986	78.9731	0.120	0.0000	0.0000	0
2020/12/03	R248	06/05/2021	12.35	Call	Bond Future	7,303.0100	7.3030	7,226.1100	7.2261	(1.053)	0	0	0
2020/12/03	R248	06/05/2021	12.35	Put	Bond Future	1,944.0900	1.9441	1,957.8600	1.9579	0.708	0	0	0
2020/12/03	R248	06/05/2021	12.34	Call	Bond Future	7,259.9800	7.2600	7,183.2200	7.1832	(1.057)	0	0	0
2020/12/03	R248	06/05/2021	12.34	Put	Bond Future	1,959.1500	1.9591	1,973.0600	1.9731	0.710	0	0	0
2020/12/03	R248	05/08/2021	12.51	Put	Bond Future	2,663.7700	2.6638	2,683.7100	2.6837	0.749	0	0	0
2020/12/03	R248	05/08/2021	12.52	Call	Bond Future	7,601.8400	7.6018	7,529.8700	7.5299	(0.947)	0	0	0
2020/12/03	R248	05/08/2021	12.50	Put	Bond Future	2,680.5000	2.6805	2,700.5800	2.7006	0.749	0	0	0
2020/12/03	R248	05/08/2021			Bond Future	11.6966	79.9266	11.7110	79.8348	0.123	0.0000	0.0000	0
2020/12/03	R248	05/08/2021	12.51	Call	Bond Future	7,561.5700	7.5616	7,489.7400	7.4897	(0.950)	0	0	0
2020/12/03	R248	05/08/2021	12.52	Put	Bond Future	2,647.4000	2.6474	2,667.2000	2.6672	0.748	0	0	0
2020/12/03	R248	05/08/2021	12.50	Call	Bond Future	7,521.5700	7.5216	7,449.8800	7.4499	(0.953)	0	0	0
2020/12/03	R248	04/11/2021	12.85	Call	Bond Future	8,511.9100	8.5119	8,440.6600	8.4407	(0.837)	0	0	0
2020/12/03	R248	04/11/2021	12.85	Put	Bond Future	3,084.3400	3.0843	3,105.9500	3.1060	0.701	0	0	0
2020/12/03	R248	04/11/2021			Bond Future	11.9114	76.3858	11.9264	76.2930	0.126	0.0000	0.0000	0
2020/12/03	R248	04/11/2021	12.83	Call	Bond Future	8,444.8000	8.4448	8,373.7800	8.3738	(0.841)	0	0	0
2020/12/03	R248	04/11/2021	12.83	Put	Bond Future	3,125.3700	3.1254	3,147.2100	3.1472	0.699	0	0	0
2020/12/03	R248	04/11/2021	12.84	Call	Bond Future	8,478.3400	8.4783	8,407.2000	8.4072	(0.839)	0	0	0
2020/12/03	R248	04/11/2021	12.84	Put	Bond Future	3,104.8000	3.1048	3,126.5200	3.1265	0.700	0	0	0

Total

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