



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 07/12/2020 TO 07/12/2020

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
2020/12/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	2025	04/02/2021		Bond Future	147.5034	147.5034	147.6223	147.6223	0.081	0.0000	0.0000	5,637
2020/12/07	2025	06/05/2021		Bond Future	149.0798	149.0798	149.1994	149.1994	0.080	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
2020/12/07	2025	05/08/2021			Bond Future	149.2095		149.3302		0.081	0.0000	0.0000	0
2020/12/07	2025	04/11/2021			Bond Future	150.8684		150.9903		0.081	0.0000	0.0000	0
2020/12/07	2029	04/02/2021			Bond Future	103.4194		103.8129		0.380	0.0000	0.0000	2,232
2020/12/07	2029	06/05/2021			Bond Future	103.3842		103.7816		0.384	0.0000	0.0000	0
2020/12/07	2029	05/08/2021			Bond Future	104.5367		104.9384		0.384	0.0000	0.0000	0
2020/12/07	2029	04/11/2021			Bond Future	104.5474		104.9534		0.388	0.0000	0.0000	0
2020/12/07	2030	04/02/2021	9.16	Call	Bond Future	2,010.8600	2.0109	2,120.0600	2.1201	5.431	0	0	0
2020/12/07	2030	04/02/2021	9.16	Put	Bond Future	1,697.9800	1.6980	1,526.1800	1.5262	(10.118)	0	0	0
2020/12/07	2030	04/02/2021	9.15	Call	Bond Future	1,980.1800	1.9802	2,087.9300	2.0879	5.441	0	0	0
2020/12/07	2030	04/02/2021	9.15	Put	Bond Future	1,724.8600	1.7249	1,551.6100	1.5516	(10.044)	0	0	0
2020/12/07	2030	04/02/2021	8.20	Put	Bond Future	5,678.6700	5.6787	5,410.2100	5.4102	(4.728)	0	0	0
2020/12/07	2030	04/02/2021	9.20	Put	Bond Future	1,593.6800	1.5937	1,427.6500	1.4276	(10.418)	0	0	0
2020/12/07	2030	04/02/2021	9.20	Call	Bond Future	2,136.3400	2.1363	2,251.3100	2.2513	5.382	0	0	1,600
2020/12/07	2030	04/02/2021	9.12	Put	Bond Future	1,807.1700	1.8072	1,629.6300	1.6296	(9.824)	0	0	0
2020/12/07	2030	04/02/2021	9.12	Call	Bond Future	1,889.5300	1.8895	1,992.9900	1.9930	5.475	0	0	1,000
2020/12/07	2030	04/02/2021	8.36	Put	Bond Future	4,826.0800	4.8261	4,566.0600	4.5661	(5.388)	0	0	0
2020/12/07	2030	04/02/2021	8.36	Call	Bond Future	384.6600	0.3847	405.6400	0.4056	5.454	0	0	800
2020/12/07	2030	04/02/2021			Bond Future	9.1057	93.5121	9.0572	93.7931	(0.533)	0.0000	0.0000	111,089
2020/12/07	2030	04/02/2021	9.17	Call	Bond Future	2,041.8100	2.0418	2,152.4400	2.1524	5.418	0	0	0
2020/12/07	2030	04/02/2021	9.17	Put	Bond Future	1,671.4200	1.6714	1,501.0500	1.5010	(10.193)	0	0	0
2020/12/07	2030	04/02/2021	9.30	Call	Bond Future	2,468.4300	2.4684	2,597.8800	2.5979	5.244	0	0	0
2020/12/07	2030	04/02/2021	9.30	Put	Bond Future	1,354.5300	1.3545	1,202.9800	1.2030	(11.188)	0	0	4,000
2020/12/07	2030	04/02/2021	9.35	Call	Bond Future	2,643.9500	2.6439	2,780.6100	2.7806	5.169	0	0	0
2020/12/07	2030	04/02/2021	9.35	Put	Bond Future	1,246.1400	1.2461	1,101.8000	1.1018	(11.583)	0	0	2,000
2020/12/07	2030	04/02/2021	8.20	Call	Bond Future	249.0200	0.2490	261.5600	0.2616	5.036	0	0	1,600
2020/12/07	2030	04/02/2021	8.37	Put	Bond Future	4,774.9200	4.7749	4,515.5200	4.5155	(5.433)	0	0	0
2020/12/07	2030	04/02/2021	8.37	Call	Bond Future	394.8400	0.3948	416.4400	0.4164	5.471	0	0	1,000
2020/12/07	2030	04/02/2021	8.86	Put	Bond Future	2,635.5500	2.6356	2,423.0500	2.4231	(8.063)	0	0	0
2020/12/07	2030	04/02/2021	8.86	Call	Bond Future	1,201.3400	1.2013	1,269.8400	1.2698	5.702	0	0	800
2020/12/07	2030	04/02/2021	10.20	Call	Bond Future	6,319.9400	6.3199	6,551.6300	6.5516	3.666	0	0	0
2020/12/07	2030	04/02/2021	10.20	Put	Bond Future	265.1800	0.2652	215.8700	0.2159	(18.595)	0	0	1,800
2020/12/07	2030	06/05/2021	10.95	Call	Bond Future	9,049.3300	9.0493	9,288.4000	9.2884	2.642	0	0	0
2020/12/07	2030	06/05/2021	10.95	Put	Bond Future	432.6000	0.4326	388.0700	0.3881	(10.294)	0	0	300
2020/12/07	2030	06/05/2021	9.27	Put	Bond Future	2,939.6400	2.9396	2,773.0200	2.7730	(5.668)	0	0	0
2020/12/07	2030	06/05/2021	9.27	Call	Bond Future	2,726.6700	2.7267	2,843.6500	2.8437	4.290	0	0	300
2020/12/07	2030	06/05/2021	7.97	Call	Bond Future	451.1000	0.4511	476.1400	0.4761	5.551	0	0	700
2020/12/07	2030	06/05/2021	10.04	Call	Bond Future	5,346.3900	5.3464	5,527.5400	5.5275	3.388	0	0	0
2020/12/07	2030	06/05/2021	10.04	Put	Bond Future	1,369.1300	1.3691	1,266.6800	1.2667	(7.483)	0	0	0
2020/12/07	2030	06/05/2021	9.15	Put	Bond Future	3,290.8200	3.2908	3,113.5700	3.1136	(5.386)	0	0	0
2020/12/07	2030	06/05/2021	9.15	Call	Bond Future	2,401.8200	2.4018	2,508.1700	2.5082	4.428	0	0	0
2020/12/07	2030	06/05/2021	9.92	Call	Bond Future	4,885.5800	4.8856	5,057.8000	5.0578	3.525	0	0	0
2020/12/07	2030	06/05/2021	11.69	Call	Bond Future	12,290.3900	12.2904	12,556.4200	12.5564	2.165	0	0	0
2020/12/07	2030	06/05/2021	11.69	Put	Bond Future	133.6900	0.1337	116.1200	0.1161	(13.142)	0	0	0
2020/12/07	2030	06/05/2021	11.70	Call	Bond Future	12,334.6000	12.3346	12,600.8700	12.6009	2.159	0	0	0
2020/12/07	2030	06/05/2021	11.70	Put	Bond Future	131.4200	0.1314	114.0900	0.1141	(13.187)	0	0	0
2020/12/07	2030	06/05/2021			Bond Future	9.3080	94.4890	9.2574	94.7726	(0.544)	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
2020/12/07	2030	06/05/2021	8.77	Put	Bond Future	4,597.9800	4.5980	4,388.6200	4.3886	(4.553)	0	0	0
2020/12/07	2030	06/05/2021	8.77	Call	Bond Future	1,525.7600	1.5258	1,600.0000	1.6000	4.866	0	0	300
2020/12/07	2030	06/05/2021	9.22	Call	Bond Future	2,588.4100	2.5884	2,700.9600	2.7010	4.348	0	0	0
2020/12/07	2030	06/05/2021	9.22	Put	Bond Future	3,082.2900	3.0823	2,911.2400	2.9112	(5.549)	0	0	700
2020/12/07	2030	06/05/2021	7.97	Put	Bond Future	8,338.7700	8.3388	8,080.2100	8.0802	(3.101)	0	0	0
2020/12/07	2030	06/05/2021	9.92	Put	Bond Future	1,544.9200	1.5449	1,433.5400	1.4335	(7.209)	0	0	700
2020/12/07	2030	06/05/2021	11.71	Call	Bond Future	12,378.8000	12.3788	12,645.3200	12.6453	2.153	0	0	0
2020/12/07	2030	06/05/2021	11.71	Put	Bond Future	129.1800	0.1292	112.1000	0.1121	(13.222)	0	0	0
2020/12/07	2030	06/05/2021	10.74	Call	Bond Future	8,158.3300	8.1583	8,386.1800	8.3862	2.793	0	0	0
2020/12/07	2030	06/05/2021	10.74	Put	Bond Future	583.4500	0.5834	527.7000	0.5277	(9.555)	0	0	0
2020/12/07	2030	05/08/2021	12.10	Call	Bond Future	12,869.0800	12.8691	13,133.5100	13.1335	2.055	0	0	0
2020/12/07	2030	05/08/2021	12.10	Put	Bond Future	229.8100	0.2298	207.7100	0.2077	(9.617)	0	0	600
2020/12/07	2030	05/08/2021	9.45	Call	Bond Future	3,074.4300	3.0744	3,199.1300	3.1991	4.056	0	0	600
2020/12/07	2030	05/08/2021	10.41	Call	Bond Future	6,237.7800	6.2378	6,427.8700	6.4279	3.047	0	0	0
2020/12/07	2030	05/08/2021	10.41	Put	Bond Future	1,606.9000	1.6069	1,510.4600	1.5105	(6.002)	0	0	0
2020/12/07	2030	05/08/2021	10.42	Call	Bond Future	6,275.5300	6.2755	6,466.1900	6.4662	3.038	0	0	0
2020/12/07	2030	05/08/2021	10.42	Put	Bond Future	1,594.2000	1.5942	1,498.3300	1.4983	(6.014)	0	0	0
2020/12/07	2030	05/08/2021			Bond Future	9.5229	91.5144	9.4699	91.8009	(0.556)	0.0000	0.0000	0
2020/12/07	2030	05/08/2021	8.95	Put	Bond Future	5,040.6400	5.0406	4,841.6300	4.8416	(3.948)	0	0	0
2020/12/07	2030	05/08/2021	8.95	Call	Bond Future	1,879.1100	1.8791	1,966.6300	1.9666	4.658	0	0	600
2020/12/07	2030	05/08/2021	9.45	Put	Bond Future	3,469.1300	3.4691	3,307.3000	3.3073	(4.665)	0	0	0
2020/12/07	2030	05/08/2021	10.43	Call	Bond Future	6,313.3300	6.3133	6,504.5600	6.5046	3.029	0	0	0
2020/12/07	2030	05/08/2021	10.43	Put	Bond Future	1,581.5900	1.5816	1,486.2900	1.4863	(6.026)	0	0	0
2020/12/07	2030	04/11/2021	8.27	Put	Bond Future	9,089.3100	9.0893	8,849.5900	8.8496	(2.637)	0	0	0
2020/12/07	2030	04/11/2021	8.27	Call	Bond Future	1,013.7400	1.0137	1,063.5800	1.0636	4.916	0	0	300
2020/12/07	2030	04/11/2021	8.77	Put	Bond Future	6,875.8800	6.8759	6,661.4600	6.6615	(3.118)	0	0	0
2020/12/07	2030	04/11/2021	11.44	Put	Bond Future	1,094.0700	1.0941	1,029.9400	1.0299	(5.862)	0	0	300
2020/12/07	2030	04/11/2021	10.59	Put	Bond Future	2,180.8600	2.1809	2,075.8600	2.0759	(4.815)	0	0	0
2020/12/07	2030	04/11/2021	10.60	Call	Bond Future	6,548.8200	6.5488	6,733.8800	6.7339	2.826	0	0	0
2020/12/07	2030	04/11/2021	10.60	Put	Bond Future	2,167.0900	2.1671	2,062.5900	2.0626	(4.822)	0	0	0
2020/12/07	2030	04/11/2021			Bond Future	9.7336	92.5116	9.6783	92.8011	(0.569)	0.0000	0.0000	0
2020/12/07	2030	04/11/2021	8.77	Call	Bond Future	1,659.1500	1.6591	1,734.2900	1.7343	4.529	0	0	300
2020/12/07	2030	04/11/2021	11.44	Call	Bond Future	9,464.8800	9.4649	9,690.3100	9.6903	2.382	0	0	0
2020/12/07	2030	04/11/2021	10.59	Call	Bond Future	6,513.6000	6.5136	6,698.1600	6.6982	2.833	0	0	0
2020/12/07	2030	04/11/2021	10.61	Call	Bond Future	6,584.0900	6.5841	6,769.6500	6.7697	2.818	0	0	0
2020/12/07	2030	04/11/2021	10.61	Put	Bond Future	2,153.4000	2.1534	2,049.4000	2.0494	(4.830)	0	0	0
2020/12/07	2032	04/02/2021	9.63	Call	Bond Future	920.2800	0.9203	964.5100	0.9645	4.806	0	0	0
2020/12/07	2032	04/02/2021	9.63	Put	Bond Future	3,930.2600	3.9303	3,680.4800	3.6805	(6.355)	0	0	0
2020/12/07	2032	04/02/2021	9.29	Put	Bond Future	5,610.1700	5.6102	5,334.6100	5.3346	(4.912)	0	0	0
2020/12/07	2032	04/02/2021	9.29	Call	Bond Future	419.4700	0.4195	437.9200	0.4379	4.398	0	0	800
2020/12/07	2032	04/02/2021	10.82	Call	Bond Future	4,857.5400	4.8575	5,048.0300	5.0480	3.922	0	0	0
2020/12/07	2032	04/02/2021	10.82	Put	Bond Future	761.3500	0.7614	657.8300	0.6578	(13.597)	0	0	800
2020/12/07	2032	04/02/2021			Bond Future	10.1179	90.6594	10.0693	90.9534	(0.481)	0.0000	0.0000	117,675
2020/12/07	2032	04/02/2021	9.62	Call	Bond Future	901.6200	0.9016	944.9000	0.9449	4.800	0	0	0
2020/12/07	2032	04/02/2021	9.62	Put	Bond Future	3,974.7400	3.9747	3,724.0100	3.7240	(6.308)	0	0	0
2020/12/07	2032	04/02/2021	9.61	Call	Bond Future	883.0900	0.8831	925.4300	0.9254	4.795	0	0	0
2020/12/07	2032	04/02/2021	9.61	Put	Bond Future	4,019.4100	4.0194	3,767.7400	3.7677	(6.261)	0	0	0

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2020/12/07	2032	04/02/2021	8.79	Put	Bond Future	8,630.3400	8.6303	8,338.8100	8.3388	(3.378)	0	0	0
2020/12/07	2032	04/02/2021	8.79	Call	Bond Future	102.2500	0.1022	104.7300	0.1047	2.425	0	0	800
2020/12/07	2032	06/05/2021	12.57	Call	Bond Future	12,085.3800	12.0854	12,352.0500	12.3520	2.207	0	0	0
2020/12/07	2032	06/05/2021	12.12	Call	Bond Future	10,127.1900	10.1272	10,375.4200	10.3754	2.451	0	0	0
2020/12/07	2032	06/05/2021	12.12	Put	Bond Future	505.4000	0.5054	456.8300	0.4568	(9.610)	0	0	0
2020/12/07	2032	06/05/2021			Bond Future	10.3358	87.4617	10.2852	87.7585	(0.490)	0.0000	0.0000	0
2020/12/07	2032	06/05/2021	12.57	Put	Bond Future	272.2900	0.2723	242.1600	0.2422	(11.065)	0	0	736
2020/12/07	2032	06/05/2021	10.33	Put	Bond Future	3,257.5900	3.2576	3,084.4000	3.0844	(5.317)	0	0	0
2020/12/07	2032	06/05/2021	10.33	Call	Bond Future	3,223.5700	3.2236	3,347.1800	3.3472	3.835	0	0	736
2020/12/07	2032	06/05/2021	12.11	Call	Bond Future	10,084.1700	10.0842	10,331.9200	10.3319	2.457	0	0	0
2020/12/07	2032	06/05/2021	12.11	Put	Bond Future	512.0800	0.5121	463.0300	0.4630	(9.579)	0	0	0
2020/12/07	2032	06/05/2021	12.10	Call	Bond Future	10,041.1700	10.0412	10,288.4300	10.2884	2.462	0	0	0
2020/12/07	2032	06/05/2021	12.10	Put	Bond Future	518.8400	0.5188	469.3000	0.4693	(9.548)	0	0	0
2020/12/07	2032	05/08/2021	11.37	Call	Bond Future	6,519.1000	6.5191	6,707.1000	6.7071	2.884	0	0	0
2020/12/07	2032	05/08/2021	11.37	Put	Bond Future	2,101.1400	2.1011	1,989.3000	1.9893	(5.323)	0	0	0
2020/12/07	2032	05/08/2021			Bond Future	10.5612	88.4161	10.5084	88.7159	(0.500)	0.0000	0.0000	0
2020/12/07	2032	05/08/2021	11.35	Call	Bond Future	6,443.1200	6.4431	6,629.9800	6.6300	2.900	0	0	0
2020/12/07	2032	05/08/2021	11.35	Put	Bond Future	2,130.5900	2.1306	2,017.6100	2.0176	(5.303)	0	0	0
2020/12/07	2032	05/08/2021	11.36	Call	Bond Future	6,481.2100	6.4812	6,668.6400	6.6686	2.892	0	0	0
2020/12/07	2032	05/08/2021	11.36	Put	Bond Future	2,115.9400	2.1159	2,003.5300	2.0035	(5.313)	0	0	0
2020/12/07	2032	04/11/2021	9.83	Call	Bond Future	2,040.7800	2.0408	2,123.5100	2.1235	4.054	0	0	700
2020/12/07	2032	04/11/2021	11.71	Put	Bond Future	2,530.5400	2.5305	2,419.2700	2.4193	(4.397)	0	0	0
2020/12/07	2032	04/11/2021	11.69	Call	Bond Future	7,296.0100	7.2960	7,486.7700	7.4868	2.615	0	0	0
2020/12/07	2032	04/11/2021	11.70	Call	Bond Future	7,332.0300	7.3320	7,523.2700	7.5233	2.608	0	0	0
2020/12/07	2032	04/11/2021			Bond Future	10.7924	85.2343	10.7373	85.5373	(0.510)	0.0000	0.0000	0
2020/12/07	2032	04/11/2021	9.83	Put	Bond Future	7,553.4600	7.5535	7,333.2000	7.3332	(2.916)	0	0	0
2020/12/07	2032	04/11/2021	12.81	Call	Bond Future	11,223.5400	11.2235	11,465.7200	11.4657	2.158	0	0	0
2020/12/07	2032	04/11/2021	12.81	Put	Bond Future	1,074.8300	1.0748	1,014.0200	1.0140	(5.658)	0	0	700
2020/12/07	2032	04/11/2021	11.71	Call	Bond Future	7,368.1000	7.3681	7,559.8200	7.5598	2.602	0	0	0
2020/12/07	2032	04/11/2021	11.69	Put	Bond Future	2,559.7900	2.5598	2,447.5600	2.4476	(4.384)	0	0	0
2020/12/07	2032	04/11/2021	9.33	Put	Bond Future	9,867.1300	9.8671	9,621.0900	9.6211	(2.494)	0	0	0
2020/12/07	2032	04/11/2021	9.33	Call	Bond Future	1,298.3600	1.2984	1,355.3100	1.3553	4.386	0	0	700
2020/12/07	2032	04/11/2021	11.70	Put	Bond Future	2,545.1200	2.5451	2,433.3700	2.4334	(4.391)	0	0	0
2020/12/07	2033	04/02/2021			Bond Future	97.4728	97.4728	98.3987	98.3987	0.950	0.0000	0.0000	7,717
2020/12/07	2033	06/05/2021			Bond Future	97.2976	97.2976	98.2332	98.2332	0.962	0.0000	0.0000	0
2020/12/07	2033	05/08/2021			Bond Future	98.3822	98.3822	99.3280	99.3280	0.961	0.0000	0.0000	0
2020/12/07	2033	04/11/2021			Bond Future	98.2502	98.2502	99.2065	99.2065	0.973	0.0000	0.0000	0
2020/12/07	2037	04/02/2021	10.28	Call	Bond Future	480.6700	0.4807	517.1100	0.5171	7.581	0	0	0
2020/12/07	2037	04/02/2021	10.28	Put	Bond Future	6,078.1400	6.0781	5,710.1600	5.7102	(6.054)	0	0	0
2020/12/07	2037	04/02/2021	10.27	Call	Bond Future	469.0400	0.4690	504.5800	0.5046	7.577	0	0	0
2020/12/07	2037	04/02/2021	10.27	Put	Bond Future	6,136.0800	6.1361	5,767.2000	5.7672	(6.012)	0	0	0
2020/12/07	2037	04/02/2021	11.90	Call	Bond Future	5,450.7400	5.4507	5,729.0500	5.7290	5.106	0	0	0
2020/12/07	2037	04/02/2021	13.73	Call	Bond Future	14,125.4200	14.1254	14,523.5000	14.5235	2.818	0	0	0
2020/12/07	2037	04/02/2021	13.73	Put	Bond Future	19.7500	0.0198	13.4100	0.0134	(32.101)	0	0	300
2020/12/07	2037	04/02/2021	10.85	Call	Bond Future	1,550.2600	1.5503	1,659.7900	1.6598	7.065	0	0	0
2020/12/07	2037	04/02/2021	10.85	Put	Bond Future	3,317.6000	3.3176	3,022.7100	3.0227	(8.889)	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
2020/12/07	2037	04/02/2021	10.35	Call	Bond Future	567.8500	0.5678	610.9300	0.6109	7.587	0	0	0
2020/12/07	2037	04/02/2021	10.35	Put	Bond Future	5,680.6900	5.6807	5,319.3500	5.3193	(6.361)	0	0	72
2020/12/07	2037	04/02/2021			Bond Future	11.1267	80.7846	11.0626	81.1890	(0.576)	0.0000	0.0000	133,401
2020/12/07	2037	04/02/2021	10.29	Call	Bond Future	492.4300	0.4924	529.7700	0.5298	7.583	0	0	0
2020/12/07	2037	04/02/2021	10.29	Put	Bond Future	6,020.4200	6.0204	5,653.3400	5.6533	(6.097)	0	0	0
2020/12/07	2037	04/02/2021	11.97	Put	Bond Future	731.4400	0.7314	614.0100	0.6140	(16.055)	0	0	0
2020/12/07	2037	04/02/2021	11.97	Call	Bond Future	5,774.0700	5.7741	6,061.0600	6.0611	4.970	0	0	300
2020/12/07	2037	04/02/2021	11.90	Put	Bond Future	807.9700	0.8080	681.8600	0.6819	(15.608)	0	0	240
2020/12/07	2037	04/02/2021	10.48	Put	Bond Future	4,982.4000	4.9824	4,635.2700	4.6353	(6.967)	0	0	0
2020/12/07	2037	04/02/2021	10.48	Call	Bond Future	758.8000	0.7588	816.0900	0.8161	7.550	0	0	240
2020/12/07	2037	04/02/2021	9.65	Put	Bond Future	10,242.4300	10.2424	9,843.3800	9.8434	(3.896)	0	0	0
2020/12/07	2037	04/02/2021	9.65	Call	Bond Future	93.1500	0.0931	98.5200	0.0985	5.765	0	0	72
2020/12/07	2037	06/05/2021	12.42	Call	Bond Future	7,648.0600	7.6481	7,930.2100	7.9302	3.689	0	0	0
2020/12/07	2037	06/05/2021	12.43	Call	Bond Future	7,686.7600	7.6868	7,969.7700	7.9698	3.682	0	0	0
2020/12/07	2037	06/05/2021	12.44	Put	Bond Future	1,489.7300	1.4897	1,365.2000	1.3652	(8.359)	0	0	0
2020/12/07	2037	06/05/2021			Bond Future	11.3510	81.6286	11.2842	82.0370	(0.588)	0.0000	0.0000	0
2020/12/07	2037	06/05/2021	12.42	Put	Bond Future	1,519.8700	1.5199	1,393.6100	1.3936	(8.307)	0	0	0
2020/12/07	2037	06/05/2021	12.43	Put	Bond Future	1,504.7400	1.5047	1,379.3400	1.3793	(8.334)	0	0	0
2020/12/07	2037	06/05/2021	12.44	Call	Bond Future	7,725.5300	7.7255	8,009.4100	8.0094	3.675	0	0	0
2020/12/07	2037	05/08/2021	12.26	Put	Bond Future	2,757.3100	2.7573	2,595.2600	2.5953	(5.877)	0	0	0
2020/12/07	2037	05/08/2021	12.27	Call	Bond Future	6,613.0900	6.6131	6,864.5000	6.8645	3.802	0	0	0
2020/12/07	2037	05/08/2021	12.27	Put	Bond Future	2,740.1200	2.7401	2,578.8100	2.5788	(5.887)	0	0	0
2020/12/07	2037	05/08/2021	12.28	Call	Bond Future	6,650.5900	6.6506	6,902.7500	6.9027	3.792	0	0	0
2020/12/07	2037	05/08/2021			Bond Future	11.5881	78.2635	11.5185	78.6762	(0.601)	0.0000	0.0000	0
2020/12/07	2037	05/08/2021	12.26	Call	Bond Future	6,575.6300	6.5756	6,826.3000	6.8263	3.812	0	0	0
2020/12/07	2037	05/08/2021	12.28	Put	Bond Future	2,723.0400	2.7230	2,562.4800	2.5625	(5.896)	0	0	0
2020/12/07	2037	04/11/2021	12.82	Put	Bond Future	2,841.7300	2.8417	2,695.8200	2.6958	(5.135)	0	0	0
2020/12/07	2037	04/11/2021	12.83	Call	Bond Future	8,306.8200	8.3068	8,578.7200	8.5787	3.273	0	0	0
2020/12/07	2037	04/11/2021			Bond Future	11.8177	79.1165	11.7452	79.5336	(0.613)	0.0000	0.0000	0
2020/12/07	2037	04/11/2021	12.81	Call	Bond Future	8,241.9700	8.2420	8,512.5700	8.5126	3.283	0	0	0
2020/12/07	2037	04/11/2021	12.81	Put	Bond Future	2,860.5700	2.8606	2,714.0100	2.7140	(5.123)	0	0	0
2020/12/07	2037	04/11/2021	12.82	Call	Bond Future	8,274.3700	8.2744	8,545.6200	8.5456	3.278	0	0	0
2020/12/07	2037	04/11/2021	12.83	Put	Bond Future	2,822.9900	2.8230	2,677.7300	2.6777	(5.146)	0	0	0
2020/12/07	2038	04/02/2021			Bond Future	108.9636	108.9636	109.7066	109.7066	0.682	0.0000	0.0000	7,655
2020/12/07	2038	06/05/2021			Bond Future	110.1282	110.1282	110.8788	110.8788	0.682	0.0000	0.0000	0
2020/12/07	2038	05/08/2021			Bond Future	109.6322	109.6322	110.3910	110.3910	0.692	0.0000	0.0000	0
2020/12/07	2038	04/11/2021			Bond Future	110.8513	110.8513	111.6185	111.6185	0.692	0.0000	0.0000	0
2020/12/07	2040	04/02/2021	10.42	Call	Bond Future	468.3100	0.4683	487.6600	0.4877	4.132	0	0	0
2020/12/07	2040	04/02/2021	10.42	Put	Bond Future	6,448.1700	6.4482	6,142.4600	6.1425	(4.741)	0	0	0
2020/12/07	2040	04/02/2021	9.49	Put	Bond Future	13,377.5800	13.3776	13,052.2100	13.0522	(2.432)	0	0	0
2020/12/07	2040	04/02/2021	9.49	Call	Bond Future	27.1500	0.0271	26.8400	0.0268	(1.142)	0	0	500
2020/12/07	2040	04/02/2021	9.57	Put	Bond Future	12,715.6600	12.7157	12,390.4400	12.3904	(2.558)	0	0	0
2020/12/07	2040	04/02/2021	9.57	Call	Bond Future	36.3200	0.0363	36.1600	0.0362	(0.441)	0	0	800
2020/12/07	2040	04/02/2021	10.07	Put	Bond Future	8,825.4600	8.8255	8,505.5500	8.5055	(3.625)	0	0	0
2020/12/07	2040	04/02/2021			Bond Future	11.2696	82.5940	11.2209	82.9191	(0.432)	0.0000	0.0000	78,984
2020/12/07	2040	04/02/2021	10.41	Call	Bond Future	456.2500	0.4563	475.0000	0.4750	4.110	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/07	2040	04/02/2021	10.41	Put	Bond Future	6,510.5700	6.5106	6,204.2600	6.2043	(4.705)	0	0	0
2020/12/07	2040	04/02/2021	10.40	Call	Bond Future	444.3400	0.4443	462.5000	0.4625	4.087	0	0	0
2020/12/07	2040	04/02/2021	10.40	Put	Bond Future	6,573.2200	6.5732	6,266.3200	6.2663	(4.669)	0	0	0
2020/12/07	2040	04/02/2021	10.24	Put	Bond Future	7,620.1300	7.6201	7,305.4600	7.3055	(4.129)	0	0	0
2020/12/07	2040	04/02/2021	10.24	Call	Bond Future	284.6900	0.2847	295.0800	0.2951	3.650	0	0	500
2020/12/07	2040	04/02/2021	11.57	Call	Bond Future	3,616.3900	3.6164	3,768.7100	3.7687	4.212	0	0	0
2020/12/07	2040	04/02/2021	11.57	Put	Bond Future	1,656.0200	1.6560	1,483.2800	1.4833	(10.431)	0	0	500
2020/12/07	2040	04/02/2021	10.07	Call	Bond Future	179.4300	0.1794	184.5800	0.1846	2.870	0	0	800
2020/12/07	2040	04/02/2021	11.74	Call	Bond Future	4,348.6500	4.3487	4,523.6600	4.5237	4.024	0	0	0
2020/12/07	2040	04/02/2021	11.74	Put	Bond Future	1,312.1700	1.3122	1,162.1200	1.1621	(11.435)	0	0	800
2020/12/07	2040	06/05/2021	10.83	Put	Bond Future	6,392.7900	6.3928	6,144.1200	6.1441	(3.890)	0	0	0
2020/12/07	2040	06/05/2021	10.83	Call	Bond Future	1,945.1900	1.9452	2,024.7400	2.0247	4.090	0	0	300
2020/12/07	2040	06/05/2021	11.58	Put	Bond Future	3,564.7500	3.5648	3,380.4400	3.3804	(5.170)	0	0	0
2020/12/07	2040	06/05/2021	11.58	Call	Bond Future	4,139.4300	4.1394	4,283.3400	4.2833	3.477	0	0	300
2020/12/07	2040	06/05/2021	12.44	Call	Bond Future	7,544.2500	7.5442	7,755.0200	7.7550	2.794	0	0	0
2020/12/07	2040	06/05/2021	12.44	Put	Bond Future	1,773.7000	1.7737	1,656.2500	1.6563	(6.622)	0	0	0
2020/12/07	2040	06/05/2021			Bond Future	11.4904	83.4569	11.4397	83.7852	(0.441)	0.0000	0.0000	0
2020/12/07	2040	06/05/2021	13.38	Call	Bond Future	11,509.2900	11.5093	11,778.7000	11.7787	2.341	0	0	0
2020/12/07	2040	06/05/2021	13.38	Put	Bond Future	663.4200	0.6634	604.6100	0.6046	(8.865)	0	0	300
2020/12/07	2040	06/05/2021	12.43	Call	Bond Future	7,500.9900	7.5010	7,711.1000	7.7111	2.801	0	0	0
2020/12/07	2040	06/05/2021	12.43	Put	Bond Future	1,787.6800	1.7877	1,669.5700	1.6696	(6.607)	0	0	0
2020/12/07	2040	06/05/2021	12.42	Call	Bond Future	7,457.9600	7.4580	7,667.4100	7.6674	2.808	0	0	0
2020/12/07	2040	06/05/2021	12.42	Put	Bond Future	1,801.9500	1.8019	1,683.1800	1.6832	(6.591)	0	0	0
2020/12/07	2040	05/08/2021	11.05	Put	Bond Future	6,941.0000	6.9410	6,708.7400	6.7087	(3.346)	0	0	0
2020/12/07	2040	05/08/2021	11.05	Call	Bond Future	2,547.5300	2.5475	2,646.9600	2.6470	3.903	0	0	900
2020/12/07	2040	05/08/2021	12.48	Call	Bond Future	7,213.4100	7.2134	7,414.0300	7.4140	2.781	0	0	0
2020/12/07	2040	05/08/2021	12.49	Put	Bond Future	2,691.8100	2.6918	2,561.3400	2.5613	(4.847)	0	0	0
2020/12/07	2040	05/08/2021	12.47	Call	Bond Future	7,174.0500	7.1740	7,374.0700	7.3741	2.788	0	0	0
2020/12/07	2040	05/08/2021			Bond Future	11.7238	79.8615	11.6709	80.1932	(0.452)	0.0000	0.0000	0
2020/12/07	2040	05/08/2021	11.55	Put	Bond Future	5,036.3000	5.0363	4,841.2000	4.8412	(3.874)	0	0	0
2020/12/07	2040	05/08/2021	11.55	Call	Bond Future	3,938.8500	3.9388	4,075.4400	4.0754	3.468	0	0	900
2020/12/07	2040	05/08/2021	14.80	Call	Bond Future	16,339.0100	16.3390	16,641.6000	16.6416	1.852	0	0	0
2020/12/07	2040	05/08/2021	14.80	Put	Bond Future	352.9600	0.3530	323.8600	0.3239	(8.245)	0	0	900
2020/12/07	2040	05/08/2021	12.48	Put	Bond Future	2,709.1700	2.7092	2,578.1000	2.5781	(4.838)	0	0	0
2020/12/07	2040	05/08/2021	12.49	Call	Bond Future	7,252.8100	7.2528	7,454.0300	7.4540	2.774	0	0	0
2020/12/07	2040	05/08/2021	12.47	Put	Bond Future	2,726.6400	2.7266	2,594.9700	2.5950	(4.829)	0	0	0
2020/12/07	2040	04/11/2021	12.90	Call	Bond Future	8,424.6400	8.4246	8,635.8600	8.6359	2.507	0	0	0
2020/12/07	2040	04/11/2021	12.90	Put	Bond Future	2,992.7000	2.9927	2,868.7000	2.8687	(4.143)	0	0	0
2020/12/07	2040	04/11/2021	12.89	Call	Bond Future	8,386.4600	8.3865	8,597.2000	8.5972	2.513	0	0	0
2020/12/07	2040	04/11/2021	12.89	Put	Bond Future	3,008.4300	3.0084	2,883.9500	2.8839	(4.138)	0	0	0
2020/12/07	2040	04/11/2021			Bond Future	11.9494	80.7319	11.8943	81.0672	(0.462)	0.0000	0.0000	0
2020/12/07	2040	04/11/2021	12.91	Call	Bond Future	8,462.8400	8.4628	8,674.5400	8.6745	2.502	0	0	0
2020/12/07	2040	04/11/2021	12.91	Put	Bond Future	2,977.0600	2.9771	2,853.5400	2.8535	(4.149)	0	0	0
2020/12/07	2044	04/02/2021	10.36	Put	Bond Future	7,507.1000	7.5071	7,164.5200	7.1645	(4.563)	0	0	0
2020/12/07	2044	04/02/2021	10.37	Call	Bond Future	332.8600	0.3329	349.1300	0.3491	4.888	0	0	0
2020/12/07	2044	04/02/2021	10.35	Put	Bond Future	7,574.8000	7.5748	7,231.7000	7.2317	(4.529)	0	0	0
2020/12/07	2044	04/02/2021	10.04	Put	Bond Future	9,830.6900	9.8307	9,476.9700	9.4770	(3.598)	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
2020/12/07	2044	04/02/2021	10.04	Call	Bond Future	127.9700	0.1280	132.5700	0.1326	3.595	0	0	0
2020/12/07	2044	04/02/2021	10.84	Call	Bond Future	1,054.2600	1.0543	1,110.0400	1.1100	5.291	0	0	0
2020/12/07	2044	04/02/2021			Bond Future	11.3655	79.0145	11.3117	79.3728	(0.473)	0.0000	0.0000	48,286
2020/12/07	2044	04/02/2021	10.36	Call	Bond Future	323.5200	0.3235	339.2600	0.3393	4.865	0	0	0
2020/12/07	2044	04/02/2021	10.37	Put	Bond Future	7,439.6400	7.4396	7,097.5900	7.0976	(4.598)	0	0	0
2020/12/07	2044	04/02/2021	10.35	Call	Bond Future	314.3100	0.3143	329.5300	0.3295	4.842	0	0	0
2020/12/07	2044	04/02/2021	10.84	Put	Bond Future	4,676.7200	4.6767	4,374.1800	4.3742	(6.469)	0	0	265
2020/12/07	2044	04/02/2021	10.29	Call	Bond Future	263.3800	0.2634	275.7300	0.2757	4.689	0	0	0
2020/12/07	2044	04/02/2021	10.29	Put	Bond Future	7,987.7700	7.9878	7,641.8000	7.6418	(4.331)	0	0	265
2020/12/07	2044	04/02/2021	9.66	Put	Bond Future	12,892.7800	12.8928	12,534.8600	12.5349	(2.776)	0	0	0
2020/12/07	2044	04/02/2021	9.66	Call	Bond Future	36.5700	0.0366	36.9700	0.0370	1.094	0	0	265
2020/12/07	2044	06/05/2021	11.10	Call	Bond Future	2,448.8900	2.4489	2,557.3300	2.5573	4.428	0	0	0
2020/12/07	2044	06/05/2021	11.40	Call	Bond Future	3,308.2300	3.3082	3,445.1000	3.4451	4.137	0	0	0
2020/12/07	2044	06/05/2021	11.40	Put	Bond Future	4,481.2000	4.4812	4,256.2400	4.2562	(5.020)	0	0	3,100
2020/12/07	2044	06/05/2021	11.79	Call	Bond Future	4,603.0700	4.6031	4,777.0000	4.7770	3.779	0	0	0
2020/12/07	2044	06/05/2021	11.79	Put	Bond Future	3,273.6900	3.2737	3,085.7900	3.0858	(5.740)	0	0	3,100
2020/12/07	2044	06/05/2021	12.50	Call	Bond Future	7,425.9900	7.4260	7,658.0400	7.6580	3.125	0	0	0
2020/12/07	2044	06/05/2021	12.50	Put	Bond Future	1,878.0600	1.8781	1,748.2800	1.7483	(6.910)	0	0	3,100
2020/12/07	2044	06/05/2021	12.43	Call	Bond Future	7,131.5500	7.1315	7,358.6000	7.3586	3.184	0	0	0
2020/12/07	2044	06/05/2021	12.43	Put	Bond Future	1,981.3400	1.9813	1,846.5600	1.8466	(6.802)	0	0	0
2020/12/07	2044	06/05/2021	12.44	Call	Bond Future	7,173.5400	7.1735	7,401.3000	7.4013	3.175	0	0	0
2020/12/07	2044	06/05/2021	12.44	Put	Bond Future	1,966.2800	1.9663	1,832.2100	1.8322	(6.818)	0	0	0
2020/12/07	2044	06/05/2021			Bond Future	11.5801	79.8401	11.5241	80.2019	(0.484)	0.0000	0.0000	0
2020/12/07	2044	06/05/2021	11.10	Put	Bond Future	5,643.6900	5.6437	5,390.3000	5.3903	(4.490)	0	0	3,100
2020/12/07	2044	06/05/2021	10.70	Put	Bond Future	7,534.9300	7.5349	7,246.1700	7.2462	(3.832)	0	0	0
2020/12/07	2044	06/05/2021	10.70	Call	Bond Future	1,504.4100	1.5044	1,577.4800	1.5775	4.857	0	0	3,100
2020/12/07	2044	06/05/2021	11.35	Put	Bond Future	4,660.7600	4.6608	4,431.0100	4.4310	(4.929)	0	0	0
2020/12/07	2044	06/05/2021	11.35	Call	Bond Future	3,156.8300	3.1568	3,288.9100	3.2889	4.184	0	0	3,100
2020/12/07	2044	06/05/2021	11.90	Call	Bond Future	5,008.1100	5.0081	5,192.0500	5.1921	3.673	0	0	0
2020/12/07	2044	06/05/2021	11.90	Put	Bond Future	2,997.5100	2.9975	2,819.6200	2.8196	(5.935)	0	0	0
2020/12/07	2044	06/05/2021	12.45	Call	Bond Future	7,215.3900	7.2154	7,443.8800	7.4439	3.167	0	0	0
2020/12/07	2044	06/05/2021	12.45	Put	Bond Future	1,951.1600	1.9512	1,817.8200	1.8178	(6.834)	0	0	0
2020/12/07	2044	05/08/2021	12.60	Put	Bond Future	2,709.9500	2.7100	2,569.8000	2.5698	(5.172)	0	0	0
2020/12/07	2044	05/08/2021	12.61	Call	Bond Future	7,419.0900	7.4191	7,645.2400	7.6452	3.048	0	0	0
2020/12/07	2044	05/08/2021	12.61	Put	Bond Future	2,693.5400	2.6935	2,554.0100	2.5540	(5.180)	0	0	0
2020/12/07	2044	05/08/2021			Bond Future	11.8069	76.3303	11.7483	76.6960	(0.496)	0.0000	0.0000	0
2020/12/07	2044	05/08/2021	12.59	Call	Bond Future	7,340.7800	7.3408	7,565.6800	7.5657	3.064	0	0	0
2020/12/07	2044	05/08/2021	12.59	Put	Bond Future	2,726.6900	2.7267	2,585.9100	2.5859	(5.163)	0	0	0
2020/12/07	2044	05/08/2021	12.60	Call	Bond Future	7,379.8100	7.3798	7,605.3400	7.6053	3.056	0	0	0
2020/12/07	2044	04/11/2021	12.91	Call	Bond Future	8,184.2500	8.1842	8,415.2400	8.4152	2.822	0	0	0
2020/12/07	2044	04/11/2021	12.91	Put	Bond Future	3,164.4500	3.1644	3,025.9000	3.0259	(4.378)	0	0	0
2020/12/07	2044	04/11/2021			Bond Future	12.0258	77.1623	11.9647	77.5319	(0.508)	0.0000	0.0000	0
2020/12/07	2044	04/11/2021	12.89	Call	Bond Future	8,110.0100	8.1100	8,339.9200	8.3399	2.835	0	0	0
2020/12/07	2044	04/11/2021	12.89	Put	Bond Future	3,197.2400	3.1972	3,057.6100	3.0576	(4.367)	0	0	0
2020/12/07	2044	04/11/2021	12.90	Call	Bond Future	8,146.9800	8.1470	8,377.4400	8.3774	2.829	0	0	0
2020/12/07	2044	04/11/2021	12.90	Put	Bond Future	3,180.6600	3.1807	3,041.5800	3.0416	(4.373)	0	0	0
2020/12/07	2046	04/02/2021			Bond Future	98.4490	98.4490	99.2876	99.2876	0.852	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
2020/12/07	2046	06/05/2021			Bond Future	97.7092	97.7092	98.5563	98.5563	0.867	0.0000	0.0000	0
2020/12/07	2046	05/08/2021			Bond Future	98.7985	98.7985	99.6551	99.6551	0.867	0.0000	0.0000	0
2020/12/07	2046	04/11/2021			Bond Future	98.0879	98.0879	98.9538	98.9538	0.883	0.0000	0.0000	0
2020/12/07	2050	04/02/2021			Bond Future	97.6939	97.6939	99.7105	99.7105	2.064	0.0000	0.0000	11,021
2020/12/07	2050	06/05/2021			Bond Future	98.7378	98.7378	100.7756	100.7756	2.064	0.0000	0.0000	0
2020/12/07	2050	05/08/2021			Bond Future	97.9086	97.9086	99.9691	99.9691	2.105	0.0000	0.0000	0
2020/12/07	2050	04/11/2021			Bond Future	98.9974	98.9974	101.0806	101.0806	2.104	0.0000	0.0000	0
2020/12/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	AL37	04/02/2021			Index Future	776.7290	776.7290	779.3120	779.3120	0.333	0.0000	0.0000	0
2020/12/07	AL37	06/05/2021			Index Future	784.8380	784.8380	787.4400	787.4400	0.332	0.0000	0.0000	0
2020/12/07	AL37	05/08/2021			Index Future	793.3050	793.3050	795.9320	795.9320	0.331	0.0000	0.0000	0
2020/12/07	AL37	04/11/2021			Index Future	802.0280	802.0280	804.6820	804.6820	0.331	0.0000	0.0000	0
2020/12/07	AL7T	04/02/2021			Index Future	852.6770	852.6770	855.5240	855.5240	0.334	0.0000	0.0000	0
2020/12/07	AL7T	06/05/2021			Index Future	861.5790	861.5790	864.4480	864.4480	0.333	0.0000	0.0000	0
2020/12/07	AL7T	05/08/2021			Index Future	870.8740	870.8740	873.7700	873.7700	0.333	0.0000	0.0000	0
2020/12/07	AL7T	04/11/2021			Index Future	880.4500	880.4500	883.3750	883.3750	0.332	0.0000	0.0000	0
2020/12/07	ALBI	04/02/2021			Index Future	745.7290	745.7290	748.4680	748.4680	0.367	0.0000	0.0000	231
2020/12/07	ALBI	06/05/2021			Index Future	753.5140	753.5140	756.2750	756.2750	0.366	0.0000	0.0000	0
2020/12/07	ALBI	05/08/2021			Index Future	761.6430	761.6430	764.4300	764.4300	0.366	0.0000	0.0000	0
2020/12/07	ALBI	04/11/2021			Index Future	770.0180	770.0180	772.8340	772.8340	0.366	0.0000	0.0000	0
2020/12/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	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 ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/12/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/07	ES33	04/02/2021			Bond Future	11.6446	75.9934	11.5851	76.3050	(0.511)	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
2020/12/07	ES33	06/05/2021			Bond Future	11.9051	73.0126	11.8431	73.3273	(0.521)	0.0000	0.0000	0
2020/12/07	ES33	05/08/2021			Bond Future	12.1761	73.8093	12.1114	74.1272	(0.531)	0.0000	0.0000	0
2020/12/07	ES33	04/11/2021			Bond Future	12.4549	70.8385	12.3874	71.1599	(0.542)	0.0000	0.0000	0
2020/12/07	ES42	04/02/2021			Bond Future	12.2674	74.2162	12.2183	74.4968	(0.401)	0.0000	0.0000	4,779
2020/12/07	ES42	06/05/2021			Bond Future	12.5272	70.7333	12.4757	71.0166	(0.411)	0.0000	0.0000	0
2020/12/07	ES42	05/08/2021			Bond Future	12.7908	71.5054	12.7369	71.7918	(0.421)	0.0000	0.0000	0
2020/12/07	ES42	04/11/2021			Bond Future	13.0642	68.0267	13.0078	68.3161	(0.432)	0.0000	0.0000	0
2020/12/07	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/07	GOVI	04/02/2021	750.96	Put	GOVI	143,700.0000	14.3700	116,710.0000	11.6710	(18.782)	0	0	0
2020/12/07	GOVI	04/02/2021			GOVI	736.5900	736.5900	739.2890	739.2890	0.366	0.0000	0.0000	965
2020/12/07	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/07	GOVI	04/02/2021	750.95	Put	GOVI	143,600.0000	14.3600	116,610.0000	11.6610	(18.795)	0	0	0
2020/12/07	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/07	GOVI	04/02/2021	750.94	Put	GOVI	143,500.0000	14.3500	116,510.0000	11.6510	(18.808)	0	0	0
2020/12/07	GOVI	06/05/2021	678.68	Call	GOVI	656,000.0000	65.6000	683,200.0000	68.3200	4.146	0	0	0
2020/12/07	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/07	GOVI	06/05/2021	678.67	Call	GOVI	656,100.0000	65.6100	683,300.0000	68.3300	4.146	0	0	0
2020/12/07	GOVI	06/05/2021			GOVI	744.2800	744.2800	747.0000	747.0000	0.365	0.0000	0.0000	0
2020/12/07	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/07	GOVI	06/05/2021	678.69	Call	GOVI	655,900.0000	65.5900	683,100.0000	68.3100	4.147	0	0	0
2020/12/07	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/07	GOVI	05/08/2021	719.14	Call	GOVI	331,700.0000	33.1700	359,150.0000	35.9150	8.276	0	0	0
2020/12/07	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/07	GOVI	05/08/2021	719.13	Call	GOVI	331,800.0000	33.1800	359,250.0000	35.9250	8.273	0	0	0
2020/12/07	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/07	GOVI	05/08/2021			GOVI	752.3100	752.3100	755.0550	755.0550	0.365	0.0000	0.0000	0
2020/12/07	GOVI	05/08/2021	719.15	Call	GOVI	331,600.0000	33.1600	359,050.0000	35.9050	8.278	0	0	0
2020/12/07	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/07	GOVI	04/11/2021	728.41	Call	GOVI	321,720.0000	32.1720	349,460.0000	34.9460	8.622	0	0	0
2020/12/07	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/07	GOVI	04/11/2021	728.40	Call	GOVI	321,820.0000	32.1820	349,560.0000	34.9560	8.620	0	0	0
2020/12/07	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/07	GOVI	04/11/2021			GOVI	760.5820	760.5820	763.3560	763.3560	0.365	0.0000	0.0000	0
2020/12/07	GOVI	04/11/2021	728.42	Call	GOVI	321,620.0000	32.1620	349,360.0000	34.9360	8.625	0	0	0
2020/12/07	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/12/07	IGOV	04/02/2021			Index Future	266.9590	266.9590	268.5130	268.5130	0.582	0.0000	0.0000	1,090
2020/12/07	IGOV	06/05/2021			Index Future	269.8120	269.8120	271.3800	271.3800	0.581	0.0000	0.0000	21
2020/12/07	IGOV	05/08/2021			Index Future	272.7880	272.7880	274.3720	274.3720	0.581	0.0000	0.0000	0
2020/12/07	IGOV	04/11/2021			Index Future	275.8510	275.8510	277.4530	277.4530	0.581	0.0000	0.0000	0
2020/12/07	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/12/07	IS05	16/03/2021			Interest Rate Swap	92.2300	92.2300	92.2300	92.2300	0.000	0.0000	0.0000	0
2020/12/07	IS05	15/06/2021			Interest Rate Swap	90.4100	90.4100	90.4000	90.4000	(0.011)	0.0000	0.0000	0

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2020/12/07	IS05	21/09/2021			Interest Rate Swap	89.3700	89.3700	89.3500	89.3500	(0.022)	0.0000	0.0000	0
2020/12/07	IS05	21/12/2021			Interest Rate Swap	90.6300	90.6300	90.6100	90.6100	(0.022)	0.0000	0.0000	51
2020/12/07	IS05	15/03/2022			Interest Rate Swap	90.0300	90.0300	90.0100	90.0100	(0.022)	0.0000	0.0000	0
2020/12/07	IS05	21/06/2022			Interest Rate Swap	90.1300	90.1300	90.0900	90.0900	(0.044)	0.0000	0.0000	0
2020/12/07	IS05	20/09/2022			Interest Rate Swap	93.2400	93.2400	93.2000	93.2000	(0.043)	0.0000	0.0000	0
2020/12/07	IS05	20/12/2022			Interest Rate Swap	93.7100	93.7100	93.6700	93.6700	(0.043)	0.0000	0.0000	0
2020/12/07	IS05	22/03/2023			Interest Rate Swap	86.0700	86.0700	86.0200	86.0200	(0.058)	0.0000	0.0000	0
2020/12/07	IS05	20/06/2023			Interest Rate Swap	91.5700	91.5700	91.4900	91.4900	(0.087)	0.0000	0.0000	0
2020/12/07	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/12/07	IS10	17/12/2025			Interest Rate Swap	78.9100	78.9100	78.7100	78.7100	(0.253)	0.0000	0.0000	0
2020/12/07	IS10	16/03/2026			Interest Rate Swap	75.4200	75.4200	75.1900	75.1900	(0.305)	0.0000	0.0000	0
2020/12/07	IS10	15/06/2026			Interest Rate Swap	73.8300	73.8300	73.5500	73.5500	(0.379)	0.0000	0.0000	0
2020/12/07	IS10	21/09/2026			Interest Rate Swap	75.8600	75.8600	75.5400	75.5400	(0.422)	0.0000	0.0000	0
2020/12/07	IS10	21/12/2026			Interest Rate Swap	79.8900	79.8900	79.5400	79.5400	(0.438)	0.0000	0.0000	0
2020/12/07	IS10	15/03/2027			Interest Rate Swap	78.3800	78.3800	78.0200	78.0200	(0.459)	0.0000	0.0000	0
2020/12/07	IS10	21/06/2027			Interest Rate Swap	80.4700	80.4700	80.0900	80.0900	(0.472)	0.0000	0.0000	0
2020/12/07	IS10	20/09/2027			Interest Rate Swap	86.3000	86.3000	85.9200	85.9200	(0.440)	0.0000	0.0000	0
2020/12/07	IS10	20/12/2027			Interest Rate Swap	86.7300	86.7300	86.3300	86.3300	(0.461)	0.0000	0.0000	0
2020/12/07	IS10	22/03/2028			Interest Rate Swap	79.7700	79.7700	79.3300	79.3300	(0.552)	0.0000	0.0000	0
2020/12/07	IS10	20/06/2028			Interest Rate Swap	87.7000	87.7000	87.2300	87.2300	(0.536)	0.0000	0.0000	0
2020/12/07	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/12/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/12/07	JBAF	15/12/2020			Jibar Tradeable Future	3.5750	96.4250	3.5650	96.4350	(0.280)	0.0000	0.0000	30,000
2020/12/07	JBAF	20/01/2021			Jibar Tradeable Future	3.6550	96.3450	3.6350	96.3650	(0.547)	0.0000	0.0000	0
2020/12/07	JBAF	17/02/2021			Jibar Tradeable Future	3.6200	96.3800	3.5900	96.4100	(0.829)	0.0000	0.0000	0
2020/12/07	JBAF	17/03/2021			Jibar Tradeable Future	3.6250	96.3750	3.5950	96.4050	(0.828)	0.0000	0.0000	0
2020/12/07	JBAF	21/04/2021			Jibar Tradeable Future	3.6200	96.3800	3.5900	96.4100	(0.829)	0.0000	0.0000	0
2020/12/07	JBAF	19/05/2021			Jibar Tradeable Future	3.6200	96.3800	3.6000	96.4000	(0.552)	0.0000	0.0000	0
2020/12/07	JBAF	15/06/2021			Jibar Tradeable Future	3.6400	96.3600	3.6200	96.3800	(0.549)	0.0000	0.0000	0
2020/12/07	JBAF	15/09/2021			Jibar Tradeable Future	3.7250	96.2750	3.7150	96.2850	(0.268)	0.0000	0.0000	30,000
2020/12/07	JBAF	15/12/2021			Jibar Tradeable Future	3.8700	96.1300	3.8600	96.1400	(0.258)	0.0000	0.0000	0
2020/12/07	JBAF	16/03/2022			Jibar Tradeable Future	4.0200	95.9800	4.0100	95.9900	(0.249)	0.0000	0.0000	0
2020/12/07	JBAF	15/06/2022			Jibar Tradeable Future	4.2750	95.7250	4.2650	95.7350	(0.234)	0.0000	0.0000	0
2020/12/07	JBAF	21/09/2022			Jibar Tradeable Future	4.4050	95.5950	4.3950	95.6050	(0.227)	0.0000	0.0000	0
2020/12/07	R023	04/02/2021	6.33	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2020/12/07	R023	04/02/2021	6.34	Call	Bond Future	3,345.5500	3.3456	3,347.4100	3.3474	0.056	0	0	0
2020/12/07	R023	04/02/2021	6.32	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2020/12/07	R023	04/02/2021			Bond Future	4.6421	109.4822	4.6412	109.4841	(0.020)	0.0000	0.0000	31,397
2020/12/07	R023	04/02/2021	6.33	Call	Bond Future	3,326.2600	3.3263	3,328.1100	3.3281	0.056	0	0	0
2020/12/07	R023	04/02/2021	6.34	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2020/12/07	R023	04/02/2021	6.32	Call	Bond Future	3,306.9500	3.3069	3,308.8100	3.3088	0.056	0	0	0
2020/12/07	R023	06/05/2021	7.58	Call	Bond Future	4,937.8200	4.9378	4,939.4100	4.9394	0.032	0	0	0
2020/12/07	R023	06/05/2021	7.58	Put	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	0
2020/12/07	R023	06/05/2021			Bond Future	4.7027	106.7187	4.7018	106.7203	(0.019)	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
2020/12/07	R023	06/05/2021	7.57	Call	Bond Future	4,921.1900	4.9212	4,922.7800	4.9228	0.032	0	0	0
2020/12/07	R023	06/05/2021	7.57	Put	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	0
2020/12/07	R023	06/05/2021	7.56	Call	Bond Future	4,904.5700	4.9046	4,906.1600	4.9062	0.032	0	0	0
2020/12/07	R023	06/05/2021	7.56	Put	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
2020/12/07	R023	05/08/2021	5.30	Call	Bond Future	1,078.9700	1.0790	1,076.9800	1.0770	(0.184)	0	0	0
2020/12/07	R023	05/08/2021	5.30	Put	Bond Future	255.0100	0.2550	251.6000	0.2516	(1.337)	0	0	0
2020/12/07	R023	05/08/2021	5.29	Call	Bond Future	1,067.6100	1.0676	1,065.6000	1.0656	(0.188)	0	0	0
2020/12/07	R023	05/08/2021	5.29	Put	Bond Future	258.7600	0.2588	255.3300	0.2553	(1.326)	0	0	0
2020/12/07	R023	05/08/2021			Bond Future	4.7573	107.8827	4.7564	107.8841	(0.020)	0.0000	0.0000	0
2020/12/07	R023	05/08/2021	5.31	Call	Bond Future	1,090.3600	1.0904	1,088.3900	1.0884	(0.181)	0	0	0
2020/12/07	R023	05/08/2021	5.31	Put	Bond Future	251.3000	0.2513	247.9100	0.2479	(1.349)	0	0	0
2020/12/07	R023	04/11/2021	4.91	Call	Bond Future	601.6000	0.6016	599.8700	0.5999	(0.288)	0	0	0
2020/12/07	R023	04/11/2021	4.91	Put	Bond Future	491.2700	0.4913	488.2300	0.4882	(0.619)	0	0	0
2020/12/07	R023	04/11/2021	4.90	Call	Bond Future	594.0200	0.5940	592.2800	0.5923	(0.293)	0	0	0
2020/12/07	R023	04/11/2021	4.90	Put	Bond Future	496.5300	0.4965	493.4800	0.4935	(0.614)	0	0	0
2020/12/07	R023	04/11/2021			Bond Future	4.8242	105.1501	4.8231	105.1514	(0.021)	0.0000	0.0000	0
2020/12/07	R023	04/11/2021	4.92	Call	Bond Future	608.8200	0.6088	607.0900	0.6071	(0.284)	0	0	0
2020/12/07	R023	04/11/2021	4.92	Put	Bond Future	485.6500	0.4856	482.6100	0.4826	(0.626)	0	0	0
2020/12/07	R035	04/02/2021	10.05	Call	Bond Future	452.6800	0.4527	483.0700	0.4831	6.713	0	0	0
2020/12/07	R035	04/02/2021	10.05	Put	Bond Future	6,058.5000	6.0585	5,712.2000	5.7122	(5.716)	0	0	0
2020/12/07	R035	04/02/2021	10.04	Call	Bond Future	441.3100	0.4413	470.9000	0.4709	6.705	0	0	0
2020/12/07	R035	04/02/2021	10.04	Put	Bond Future	6,116.8400	6.1168	5,769.7400	5.7697	(5.674)	0	0	0
2020/12/07	R035	04/02/2021	10.14	Put	Bond Future	5,546.2900	5.5463	5,207.7800	5.2078	(6.103)	0	0	650
2020/12/07	R035	04/02/2021	11.14	Call	Bond Future	3,205.6600	3.2057	3,387.9000	3.3879	5.685	0	0	0
2020/12/07	R035	04/02/2021	11.14	Put	Bond Future	1,654.1500	1.6541	1,459.7000	1.4597	(11.755)	0	0	650
2020/12/07	R035	04/02/2021			Bond Future	10.8924	89.6115	10.8333	89.9881	(0.543)	0.0000	0.0000	98,121
2020/12/07	R035	04/02/2021	10.06	Call	Bond Future	464.2700	0.4643	495.4600	0.4955	6.718	0	0	0
2020/12/07	R035	04/02/2021	10.06	Put	Bond Future	6,000.4600	6.0005	5,654.9600	5.6550	(5.758)	0	0	0
2020/12/07	R035	04/02/2021	10.14	Call	Bond Future	564.4000	0.5644	602.5800	0.6026	6.765	0	0	0
2020/12/07	R035	06/05/2021	10.55	Call	Bond Future	2,009.2200	2.0092	2,116.9500	2.1169	5.362	0	0	0
2020/12/07	R035	06/05/2021	10.55	Put	Bond Future	5,608.8900	5.6089	5,336.2500	5.3363	(4.861)	0	0	500
2020/12/07	R035	06/05/2021	10.05	Put	Bond Future	8,035.7800	8.0358	7,718.9300	7.7189	(3.943)	0	0	0
2020/12/07	R035	06/05/2021	10.05	Call	Bond Future	1,070.1500	1.0702	1,133.6700	1.1337	5.936	0	0	500
2020/12/07	R035	06/05/2021	12.91	Put	Bond Future	652.7400	0.6527	586.9000	0.5869	(10.087)	0	0	600
2020/12/07	R035	06/05/2021	10.40	Put	Bond Future	6,263.6300	6.2636	5,976.4900	5.9765	(4.584)	0	0	0
2020/12/07	R035	06/05/2021	11.55	Call	Bond Future	5,077.7300	5.0777	5,287.7600	5.2878	4.136	0	0	0
2020/12/07	R035	06/05/2021	11.55	Put	Bond Future	2,466.3700	2.4664	2,296.0300	2.2960	(6.907)	0	0	1,650
2020/12/07	R035	06/05/2021	12.77	Call	Bond Future	10,116.7800	10.1168	10,422.7400	10.4227	3.024	0	0	0
2020/12/07	R035	06/05/2021	12.77	Put	Bond Future	769.1100	0.7691	694.7000	0.6947	(9.675)	0	0	1,650
2020/12/07	R035	06/05/2021	10.24	Put	Bond Future	7,022.4100	7.0224	6,720.6900	6.7207	(4.297)	0	0	0
2020/12/07	R035	06/05/2021	10.24	Call	Bond Future	1,357.4300	1.3574	1,436.0800	1.4361	5.794	0	0	793
2020/12/07	R035	06/05/2021	12.37	Call	Bond Future	8,435.1100	8.4351	8,712.7900	8.7128	3.292	0	0	0
2020/12/07	R035	06/05/2021	12.35	Put	Bond Future	1,227.6800	1.2277	1,123.4300	1.1234	(8.492)	0	0	0
2020/12/07	R035	06/05/2021	12.36	Put	Bond Future	1,214.6000	1.2146	1,111.1400	1.1111	(8.518)	0	0	0
2020/12/07	R035	06/05/2021			Bond Future	11.1164	86.0734	11.0549	86.4538	(0.553)	0.0000	0.0000	0
2020/12/07	R035	06/05/2021	11.05	Call	Bond Future	3,374.7800	3.3748	3,533.8500	3.5338	4.713	0	0	0
2020/12/07	R035	06/05/2021	11.05	Put	Bond Future	3,785.6800	3.7857	3,564.3800	3.5644	(5.846)	0	0	500

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2020/12/07	R035	06/05/2021	11.15	Put	Bond Future	3,481.7700	3.4818	3,270.8900	3.2709	(6.057)	0	0	0
2020/12/07	R035	06/05/2021	11.15	Call	Bond Future	3,688.3100	3.6883	3,857.8000	3.8578	4.595	0	0	600
2020/12/07	R035	06/05/2021	12.91	Call	Bond Future	10,719.8000	10.7198	11,034.3300	11.0343	2.934	0	0	0
2020/12/07	R035	06/05/2021	10.40	Call	Bond Future	1,673.2900	1.6733	1,766.5200	1.7665	5.572	0	0	600
2020/12/07	R035	06/05/2021	10.81	Put	Bond Future	4,595.1300	4.5951	4,348.8300	4.3488	(5.360)	0	0	0
2020/12/07	R035	06/05/2021	10.81	Call	Bond Future	2,675.0400	2.6750	2,809.1100	2.8091	5.012	0	0	1,650
2020/12/07	R035	06/05/2021	11.32	Call	Bond Future	4,252.7400	4.2527	4,439.8100	4.4398	4.399	0	0	0
2020/12/07	R035	06/05/2021	11.32	Put	Bond Future	3,011.6000	3.0116	2,818.3000	2.8183	(6.419)	0	0	793
2020/12/07	R035	06/05/2021	12.37	Put	Bond Future	1,201.6400	1.2016	1,098.9500	1.0989	(8.546)	0	0	0
2020/12/07	R035	06/05/2021	12.35	Call	Bond Future	8,353.1000	8.3531	8,629.2200	8.6292	3.306	0	0	0
2020/12/07	R035	06/05/2021	12.02	Call	Bond Future	6,962.9000	6.9629	7,214.0800	7.2141	3.607	0	0	0
2020/12/07	R035	06/05/2021	12.02	Put	Bond Future	1,653.4600	1.6535	1,524.2700	1.5243	(7.813)	0	0	793
2020/12/07	R035	06/05/2021	12.36	Call	Bond Future	8,394.0700	8.3941	8,670.9800	8.6710	3.299	0	0	0
2020/12/07	R035	05/08/2021	5.31	Call	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0	0	0
2020/12/07	R035	05/08/2021	5.31	Put	Bond Future	51,078.3100	51.0783	50,693.9700	50.6940	(0.752)	0	0	0
2020/12/07	R035	05/08/2021			Bond Future	11.3513	87.0124	11.2872	87.3968	(0.565)	0.0000	0.0000	0
2020/12/07	R035	05/08/2021	5.29	Call	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0	0	0
2020/12/07	R035	05/08/2021	5.29	Put	Bond Future	51,311.6000	51.3116	50,927.2500	50.9273	(0.749)	0	0	0
2020/12/07	R035	05/08/2021	5.30	Call	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0	0	0
2020/12/07	R035	05/08/2021	5.30	Put	Bond Future	51,194.8900	51.1949	50,810.5400	50.8105	(0.751)	0	0	0
2020/12/07	R035	04/11/2021	10.62	Put	Bond Future	8,284.7100	8.2847	8,009.3800	8.0094	(3.323)	0	0	0
2020/12/07	R035	04/11/2021	10.62	Call	Bond Future	2,366.0400	2.3660	2,479.2000	2.4792	4.783	0	0	400
2020/12/07	R035	04/11/2021	11.08	Call	Bond Future	3,443.4900	3.4435	3,591.2700	3.5913	4.292	0	0	0
2020/12/07	R035	04/11/2021	11.08	Put	Bond Future	6,483.8100	6.4838	6,243.1000	6.2431	(3.712)	0	0	782
2020/12/07	R035	04/11/2021	10.23	Put	Bond Future	10,162.5300	10.1625	9,860.7900	9.8608	(2.969)	0	0	0
2020/12/07	R035	04/11/2021	10.12	Put	Bond Future	10,745.8200	10.7458	10,437.3700	10.4374	(2.870)	0	0	0
2020/12/07	R035	04/11/2021	10.12	Call	Bond Future	1,536.2400	1.5362	1,616.2800	1.6163	5.210	0	0	400
2020/12/07	R035	04/11/2021	11.75	Put	Bond Future	4,437.0200	4.4370	4,246.2800	4.2463	(4.299)	0	0	782
2020/12/07	R035	04/11/2021	12.53	Call	Bond Future	8,065.2900	8.0653	8,313.5200	8.3135	3.078	0	0	0
2020/12/07	R035	04/11/2021	12.53	Put	Bond Future	2,883.0300	2.8830	2,742.7700	2.7428	(4.865)	0	0	0
2020/12/07	R035	04/11/2021			Bond Future	11.5912	83.4856	11.5243	83.8740	(0.577)	0.0000	0.0000	0
2020/12/07	R035	04/11/2021	13.82	Call	Bond Future	12,656.3700	12.6564	12,973.5700	12.9736	2.506	0	0	0
2020/12/07	R035	04/11/2021	13.82	Put	Bond Future	1,115.2900	1.1153	1,044.0000	1.0440	(6.392)	0	0	400
2020/12/07	R035	04/11/2021	10.23	Call	Bond Future	1,691.9600	1.6920	1,778.7100	1.7787	5.127	0	0	782
2020/12/07	R035	04/11/2021	11.75	Call	Bond Future	5,349.3900	5.3494	5,547.1400	5.5471	3.697	0	0	0
2020/12/07	R035	04/11/2021	12.51	Call	Bond Future	7,999.2100	7.9992	8,246.1800	8.2462	3.087	0	0	0
2020/12/07	R035	04/11/2021	12.51	Put	Bond Future	2,922.2300	2.9222	2,780.7100	2.7807	(4.843)	0	0	0
2020/12/07	R035	04/11/2021	12.52	Call	Bond Future	8,032.2300	8.0322	8,279.8300	8.2798	3.083	0	0	0
2020/12/07	R035	04/11/2021	12.52	Put	Bond Future	2,902.5800	2.9026	2,761.6900	2.7617	(4.854)	0	0	0
2020/12/07	R186	04/02/2021	8.16	Call	Bond Future	5,359.5200	5.3595	5,713.0800	5.7131	6.597	0	0	0
2020/12/07	R186	04/02/2021	8.17	Put	Bond Future	110.3300	0.1103	76.9600	0.0770	(30.246)	0	0	0
2020/12/07	R186	04/02/2021	8.15	Call	Bond Future	5,313.6900	5.3137	5,666.4700	5.6665	6.639	0	0	0
2020/12/07	R186	04/02/2021	8.00	Put	Bond Future	173.8300	0.1738	125.1500	0.1252	(28.004)	0	0	15,177
2020/12/07	R186	04/02/2021			Bond Future	7.1190	117.4013	7.0445	117.7890	(1.047)	0.0000	0.0000	80,000
2020/12/07	R186	04/02/2021	8.16	Put	Bond Future	113.3800	0.1134	79.2300	0.0792	(30.120)	0	0	0
2020/12/07	R186	04/02/2021	8.17	Call	Bond Future	5,405.4000	5.4054	5,759.7400	5.7597	6.555	0	0	0
2020/12/07	R186	04/02/2021	8.15	Put	Bond Future	116.5000	0.1165	81.5700	0.0816	(29.983)	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
2020/12/07	R186	04/02/2021	8.00	Call	Bond Future	4,633.3800	4.6334	4,972.4100	4.9724	7.317	0	0	0
2020/12/07	R186	06/05/2021	10.77	Call	Bond Future	15,701.0000	15.7010	16,091.9200	16.0919	2.490	0	0	0
2020/12/07	R186	06/05/2021	10.77	Put	Bond Future	1.5100	0.0015	1.0300	0.0010	(31.788)	0	0	0
2020/12/07	R186	06/05/2021	10.76	Call	Bond Future	15,660.0000	15.6600	16,050.9100	16.0509	2.496	0	0	0
2020/12/07	R186	06/05/2021	10.76	Put	Bond Future	1.5600	0.0016	1.0700	0.0011	(31.410)	0	0	0
2020/12/07	R186	06/05/2021			Bond Future	7.2892	118.6271	7.2102	119.0185	(1.083)	0.0000	0.0000	0
2020/12/07	R186	06/05/2021	10.78	Call	Bond Future	15,741.9900	15.7420	16,132.9200	16.1329	2.483	0	0	0
2020/12/07	R186	06/05/2021	10.78	Put	Bond Future	1.4700	0.0015	1.0000	0.0010	(31.973)	0	0	0
2020/12/07	R186	05/08/2021	8.62	Call	Bond Future	5,949.9100	5.9499	6,263.0100	6.2630	5.262	0	0	0
2020/12/07	R186	05/08/2021	8.62	Put	Bond Future	687.9700	0.6880	605.5900	0.6056	(11.974)	0	0	0
2020/12/07	R186	05/08/2021	8.61	Call	Bond Future	5,914.7700	5.9148	6,227.0300	6.2270	5.279	0	0	0
2020/12/07	R186	05/08/2021	8.61	Put	Bond Future	697.1700	0.6972	613.9500	0.6140	(11.937)	0	0	0
2020/12/07	R186	05/08/2021			Bond Future	7.4678	114.6395	7.3840	115.0350	(1.123)	0.0000	0.0000	0
2020/12/07	R186	05/08/2021	8.63	Call	Bond Future	5,985.1000	5.9851	6,299.0400	6.2990	5.245	0	0	0
2020/12/07	R186	05/08/2021	8.63	Put	Bond Future	678.8600	0.6789	597.3200	0.5973	(12.011)	0	0	0
2020/12/07	R186	04/11/2021	8.09	Call	Bond Future	3,838.4000	3.8384	4,079.1300	4.0791	6.272	0	0	0
2020/12/07	R186	04/11/2021	8.09	Put	Bond Future	1,910.0700	1.9101	1,751.1400	1.7511	(8.321)	0	0	0
2020/12/07	R186	04/11/2021	8.10	Call	Bond Future	3,866.7100	3.8667	4,108.3800	4.1084	6.250	0	0	0
2020/12/07	R186	04/11/2021	8.10	Put	Bond Future	1,894.6400	1.8946	1,736.6500	1.7366	(8.339)	0	0	0
2020/12/07	R186	04/11/2021			Bond Future	7.6541	115.8882	7.5649	116.2879	(1.165)	0.0000	0.0000	0
2020/12/07	R186	04/11/2021	8.11	Call	Bond Future	3,895.1100	3.8951	4,137.7200	4.1377	6.229	0	0	0
2020/12/07	R186	04/11/2021	8.11	Put	Bond Future	1,879.3100	1.8793	1,722.2600	1.7223	(8.357)	0	0	0
2020/12/07	R197	04/02/2021			Bond Future	317.6833	317.6833	318.2117	318.2117	0.166	0.0000	0.0000	2,454
2020/12/07	R197	06/05/2021			Bond Future	321.0779	321.0779	321.6109	321.6109	0.166	0.0000	0.0000	0
2020/12/07	R197	05/08/2021			Bond Future	316.6443	316.6443	317.1827	317.1827	0.170	0.0000	0.0000	0
2020/12/07	R197	04/11/2021			Bond Future	320.1652	320.1652	320.7094	320.7094	0.170	0.0000	0.0000	0
2020/12/07	R202	04/02/2021			Bond Future	215.7575	215.7575	215.7721	215.7721	0.007	0.0000	0.0000	7,838
2020/12/07	R202	06/05/2021			Bond Future	218.0630	218.0630	218.0772	218.0772	0.007	0.0000	0.0000	0
2020/12/07	R202	05/08/2021			Bond Future	216.2377	216.2377	216.2518	216.2518	0.006	0.0000	0.0000	0
2020/12/07	R202	04/11/2021			Bond Future	218.6420	218.6420	218.6560	218.6560	0.006	0.0000	0.0000	0
2020/12/07	R209	04/02/2021	10.12	Call	Bond Future	1,014.2700	1.0143	1,075.3700	1.0754	6.024	0	0	0
2020/12/07	R209	04/02/2021	10.12	Put	Bond Future	3,780.1400	3.7801	3,510.3200	3.5103	(7.138)	0	0	0
2020/12/07	R209	04/02/2021			Bond Future	10.5967	69.8247	10.5382	70.1556	(0.552)	0.0000	0.0000	26,089
2020/12/07	R209	04/02/2021	10.11	Call	Bond Future	995.8500	0.9958	1,055.8500	1.0558	6.025	0	0	0
2020/12/07	R209	04/02/2021	10.11	Put	Bond Future	3,821.4700	3.8215	3,550.5500	3.5506	(7.089)	0	0	0
2020/12/07	R209	04/02/2021	10.10	Call	Bond Future	977.6400	0.9776	1,036.5600	1.0366	6.027	0	0	0
2020/12/07	R209	04/02/2021	10.10	Put	Bond Future	3,863.0800	3.8631	3,591.0800	3.5911	(7.041)	0	0	0
2020/12/07	R209	06/05/2021	9.75	Put	Bond Future	7,104.2400	7.1042	6,828.6300	6.8286	(3.880)	0	0	0
2020/12/07	R209	06/05/2021	9.75	Call	Bond Future	1,028.2900	1.0283	1,086.8100	1.0868	5.691	0	0	3,750
2020/12/07	R209	06/05/2021	11.00	Call	Bond Future	3,834.5300	3.8345	3,999.5800	3.9996	4.304	0	0	0
2020/12/07	R209	06/05/2021	11.00	Put	Bond Future	2,692.9000	2.6929	2,523.8200	2.5238	(6.279)	0	0	3,500
2020/12/07	R209	06/05/2021	10.00	Put	Bond Future	5,965.9100	5.9659	5,708.8100	5.7088	(4.309)	0	0	0
2020/12/07	R209	06/05/2021	10.00	Call	Bond Future	1,421.1500	1.4212	1,498.1800	1.4982	5.420	0	0	0
2020/12/07	R209	06/05/2021	12.25	Call	Bond Future	8,210.1200	8.2101	8,468.1800	8.4682	3.143	0	0	0
2020/12/07	R209	06/05/2021	12.25	Put	Bond Future	842.3700	0.8424	766.3000	0.7663	(9.030)	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
2020/12/07	R209	06/05/2021	12.23	Call	Bond Future	8,136.5600	8.1366	8,393.3800	8.3934	3.156	0	0	0
2020/12/07	R209	06/05/2021	12.23	Put	Bond Future	861.4600	0.8615	784.1500	0.7842	(8.974)	0	0	0
2020/12/07	R209	06/05/2021	12.22	Call	Bond Future	8,099.8400	8.0998	8,356.0400	8.3560	3.163	0	0	0
2020/12/07	R209	06/05/2021	12.22	Put	Bond Future	871.1400	0.8711	793.2100	0.7932	(8.946)	0	0	0
2020/12/07	R209	06/05/2021			Bond Future	10.7895	67.4142	10.7288	67.7483	(0.562)	0.0000	0.0000	4,675
2020/12/07	R209	06/05/2021	10.60	Call	Bond Future	2,718.1100	2.7181	2,846.8800	2.8469	4.737	0	0	0
2020/12/07	R209	06/05/2021	10.60	Put	Bond Future	3,770.0800	3.7701	3,564.7200	3.5647	(5.447)	0	0	3,750
2020/12/07	R209	06/05/2021	11.60	Call	Bond Future	5,873.2200	5.8732	6,086.5100	6.0865	3.632	0	0	0
2020/12/07	R209	06/05/2021	11.60	Put	Bond Future	1,629.4300	1.6294	1,508.5900	1.5086	(7.416)	0	0	3,750
2020/12/07	R209	06/05/2021	10.25	Put	Bond Future	4,962.1600	4.9622	4,725.7200	4.7257	(4.765)	0	0	0
2020/12/07	R209	06/05/2021	10.25	Call	Bond Future	1,903.2600	1.9033	2,000.9500	2.0009	5.133	0	0	5,325
2020/12/07	R209	06/05/2021	11.25	Call	Bond Future	4,641.2800	4.6413	4,827.7400	4.8277	4.017	0	0	0
2020/12/07	R209	06/05/2021	11.25	Put	Bond Future	2,180.4300	2.1804	2,032.7600	2.0328	(6.773)	0	0	9,150
2020/12/07	R209	06/05/2021	12.24	Call	Bond Future	8,173.3300	8.1733	8,430.7800	8.4308	3.150	0	0	0
2020/12/07	R209	06/05/2021	12.24	Put	Bond Future	851.8700	0.8519	775.1900	0.7752	(9.001)	0	0	0
2020/12/07	R209	05/08/2021	11.81	Call	Bond Future	6,314.5900	6.3146	6,529.5400	6.5295	3.404	0	0	0
2020/12/07	R209	05/08/2021	11.81	Put	Bond Future	2,118.2500	2.1182	1,995.5200	1.9955	(5.794)	0	0	0
2020/12/07	R209	05/08/2021			Bond Future	10.9871	68.1498	10.9241	68.4875	(0.573)	0.0000	0.0000	0
2020/12/07	R209	05/08/2021	11.80	Call	Bond Future	6,279.7600	6.2798	6,494.1100	6.4941	3.413	0	0	0
2020/12/07	R209	05/08/2021	11.80	Put	Bond Future	2,132.0500	2.1321	2,008.7200	2.0087	(5.785)	0	0	0
2020/12/07	R209	05/08/2021	11.79	Call	Bond Future	6,244.9700	6.2450	6,458.7200	6.4587	3.423	0	0	0
2020/12/07	R209	05/08/2021	11.79	Put	Bond Future	2,145.9500	2.1459	2,022.0200	2.0220	(5.775)	0	0	0
2020/12/07	R209	04/11/2021	12.19	Call	Bond Future	7,402.1200	7.4021	7,624.6300	7.6246	3.006	0	0	0
2020/12/07	R209	04/11/2021	12.19	Put	Bond Future	2,469.9000	2.4699	2,351.1000	2.3511	(4.810)	0	0	0
2020/12/07	R209	04/11/2021	12.17	Call	Bond Future	7,335.7100	7.3357	7,557.2400	7.5572	3.020	0	0	0
2020/12/07	R209	04/11/2021			Bond Future	11.1876	65.7520	11.1223	66.0933	(0.584)	0.0000	0.0000	0
2020/12/07	R209	04/11/2021	12.18	Call	Bond Future	7,368.9000	7.3689	7,590.9300	7.5909	3.013	0	0	0
2020/12/07	R209	04/11/2021	12.18	Put	Bond Future	2,483.1600	2.4832	2,363.8800	2.3639	(4.804)	0	0	0
2020/12/07	R209	04/11/2021	12.17	Put	Bond Future	2,496.5000	2.4965	2,376.7200	2.3767	(4.798)	0	0	0
2020/12/07	R210	04/02/2021			Bond Future	192.6149	192.6149	193.7563	193.7563	0.593	0.0000	0.0000	1,254
2020/12/07	R210	06/05/2021			Bond Future	191.9569	191.9569	193.1100	193.1100	0.601	0.0000	0.0000	0
2020/12/07	R210	05/08/2021			Bond Future	194.0968	194.0968	195.2625	195.2625	0.601	0.0000	0.0000	0
2020/12/07	R210	04/11/2021			Bond Future	193.5121	193.5121	194.6906	194.6906	0.609	0.0000	0.0000	0
2020/12/07	R212	04/02/2021			Bond Future	169.9145	169.9145	170.0451	170.0451	0.077	0.0000	0.0000	6,342
2020/12/07	R212	06/05/2021			Bond Future	171.7305	171.7305	171.8620	171.8620	0.077	0.0000	0.0000	0
2020/12/07	R212	05/08/2021			Bond Future	171.3104	171.3104	171.4431	171.4431	0.077	0.0000	0.0000	0
2020/12/07	R212	04/11/2021			Bond Future	173.2152	173.2152	173.3492	173.3492	0.077	0.0000	0.0000	0
2020/12/07	R213	04/02/2021	9.40	Call	Bond Future	1,418.0700	1.4181	1,489.3200	1.4893	5.024	0	0	0
2020/12/07	R213	04/02/2021	9.40	Put	Bond Future	2,555.1900	2.5552	2,351.7400	2.3517	(7.962)	0	0	0
2020/12/07	R213	04/02/2021	9.39	Call	Bond Future	1,394.2700	1.3943	1,464.3600	1.4644	5.027	0	0	0
2020/12/07	R213	04/02/2021	9.39	Put	Bond Future	2,588.9200	2.5889	2,384.3100	2.3843	(7.903)	0	0	0
2020/12/07	R213	04/02/2021			Bond Future	9.5995	86.5964	9.5510	86.8711	(0.505)	0.0000	0.0000	8,945
2020/12/07	R213	04/02/2021	9.41	Call	Bond Future	1,442.1000	1.4421	1,514.5300	1.5145	5.023	0	0	0
2020/12/07	R213	04/02/2021	9.41	Put	Bond Future	2,521.7500	2.5218	2,319.4800	2.3195	(8.021)	0	0	0
2020/12/07	R213	06/05/2021	11.91	Call	Bond Future	10,851.7000	10.8517	11,099.8600	11.0999	2.287	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
2020/12/07	R213	06/05/2021	11.91	Put	Bond Future	260.1500	0.2602	231.1000	0.2311	(11.167)	0	0	0
2020/12/07	R213	06/05/2021			Bond Future	9.7980	83.9720	9.7476	84.2492	(0.515)	0.0000	0.0000	0
2020/12/07	R213	06/05/2021	11.90	Call	Bond Future	10,809.8300	10.8098	11,057.6400	11.0576	2.292	0	0	0
2020/12/07	R213	06/05/2021	11.90	Put	Bond Future	264.0600	0.2641	234.6600	0.2347	(11.134)	0	0	0
2020/12/07	R213	06/05/2021	11.89	Call	Bond Future	10,767.9600	10.7680	11,015.4200	11.0154	2.298	0	0	0
2020/12/07	R213	06/05/2021	11.89	Put	Bond Future	268.0100	0.2680	238.2600	0.2383	(11.100)	0	0	0
2020/12/07	R213	05/08/2021	10.14	Put	Bond Future	3,064.6300	3.0646	2,920.3300	2.9203	(4.709)	0	0	200
2020/12/07	R213	05/08/2021	9.34	Put	Bond Future	5,459.6000	5.4596	5,259.9900	5.2600	(3.656)	0	0	0
2020/12/07	R213	05/08/2021	9.34	Call	Bond Future	1,815.8100	1.8158	1,896.3500	1.8963	4.435	0	0	200
2020/12/07	R213	05/08/2021	10.85	Call	Bond Future	6,123.0700	6.1231	6,303.1400	6.3031	2.941	0	0	0
2020/12/07	R213	05/08/2021	10.85	Put	Bond Future	1,792.0800	1.7921	1,692.0000	1.6920	(5.585)	0	0	0
2020/12/07	R213	05/08/2021	10.84	Call	Bond Future	6,086.6900	6.0867	6,266.2200	6.2662	2.950	0	0	0
2020/12/07	R213	05/08/2021	10.84	Put	Bond Future	1,805.2400	1.8052	1,704.6200	1.7046	(5.574)	0	0	0
2020/12/07	R213	05/08/2021			Bond Future	10.0061	84.8880	9.9535	85.1681	(0.525)	0.0000	0.0000	0
2020/12/07	R213	05/08/2021	10.78	Call	Bond Future	5,870.3100	5.8703	6,046.5400	6.0465	3.002	0	0	0
2020/12/07	R213	05/08/2021	10.78	Put	Bond Future	1,886.9800	1.8870	1,783.0600	1.7831	(5.507)	0	0	200
2020/12/07	R213	05/08/2021	10.14	Call	Bond Future	3,772.5200	3.7725	3,908.3700	3.9084	3.601	0	0	0
2020/12/07	R213	05/08/2021	10.86	Call	Bond Future	6,159.5100	6.1595	6,340.1200	6.3401	2.932	0	0	0
2020/12/07	R213	05/08/2021	10.86	Put	Bond Future	1,779.0200	1.7790	1,679.4800	1.6795	(5.595)	0	0	0
2020/12/07	R213	04/11/2021	11.10	Put	Bond Future	2,301.9300	2.3019	2,197.9100	2.1979	(4.519)	0	0	0
2020/12/07	R213	04/11/2021	11.11	Call	Bond Future	6,709.5700	6.7096	6,889.1200	6.8891	2.676	0	0	0
2020/12/07	R213	04/11/2021	11.09	Put	Bond Future	2,315.6200	2.3156	2,211.1300	2.2111	(4.512)	0	0	0
2020/12/07	R213	04/11/2021			Bond Future	10.2207	82.2832	10.1659	82.5663	(0.536)	0.0000	0.0000	0
2020/12/07	R213	04/11/2021	11.10	Call	Bond Future	6,675.5000	6.6755	6,854.5900	6.8546	2.683	0	0	0
2020/12/07	R213	04/11/2021	11.11	Put	Bond Future	2,288.0500	2.2881	2,184.4900	2.1845	(4.526)	0	0	0
2020/12/07	R213	04/11/2021	11.09	Call	Bond Future	6,641.2100	6.6412	6,819.8300	6.8198	2.690	0	0	0
2020/12/07	R214	04/02/2021	10.33	Call	Bond Future	620.0500	0.6201	640.9800	0.6410	3.376	0	0	0
2020/12/07	R214	04/02/2021	10.33	Put	Bond Future	5,166.5400	5.1665	4,916.7200	4.9167	(4.835)	0	0	0
2020/12/07	R214	04/02/2021			Bond Future	11.1019	66.1980	11.0535	66.4688	(0.436)	0.0000	0.0000	15,478
2020/12/07	R214	04/02/2021	10.32	Call	Bond Future	607.1900	0.6072	627.5600	0.6276	3.355	0	0	0
2020/12/07	R214	04/02/2021	10.32	Put	Bond Future	5,215.9500	5.2160	4,965.5700	4.9656	(4.800)	0	0	0
2020/12/07	R214	04/02/2021	10.31	Call	Bond Future	594.4400	0.5944	614.2500	0.6142	3.333	0	0	0
2020/12/07	R214	04/02/2021	10.31	Put	Bond Future	5,265.5500	5.2655	5,014.6100	5.0146	(4.766)	0	0	0
2020/12/07	R214	06/05/2021	12.26	Call	Bond Future	6,453.2500	6.4533	6,627.3700	6.6274	2.698	0	0	0
2020/12/07	R214	06/05/2021	12.26	Put	Bond Future	1,558.8800	1.5589	1,459.5700	1.4596	(6.371)	0	0	0
2020/12/07	R214	06/05/2021	12.25	Call	Bond Future	6,420.6000	6.4206	6,594.1100	6.5941	2.702	0	0	0
2020/12/07	R214	06/05/2021	12.25	Put	Bond Future	1,573.7400	1.5737	1,473.8200	1.4738	(6.349)	0	0	0
2020/12/07	R214	06/05/2021			Bond Future	11.2956	63.6127	11.2454	63.8861	(0.445)	0.0000	0.0000	0
2020/12/07	R214	06/05/2021	12.27	Call	Bond Future	6,485.9400	6.4859	6,660.6800	6.6607	2.694	0	0	0
2020/12/07	R214	06/05/2021	12.27	Put	Bond Future	1,544.1300	1.5441	1,445.4400	1.4454	(6.391)	0	0	0
2020/12/07	R214	05/08/2021	12.03	Put	Bond Future	2,713.3600	2.7134	2,591.7300	2.5917	(4.483)	0	0	0
2020/12/07	R214	05/08/2021	12.01	Call	Bond Future	5,355.5500	5.3555	5,509.1000	5.5091	2.867	0	0	0
2020/12/07	R214	05/08/2021			Bond Future	11.4973	64.3067	11.4451	64.5829	(0.454)	0.0000	0.0000	0
2020/12/07	R214	05/08/2021	12.02	Call	Bond Future	5,387.5500	5.3875	5,541.6200	5.5416	2.860	0	0	0
2020/12/07	R214	05/08/2021	12.02	Put	Bond Future	2,730.3400	2.7303	2,608.1800	2.6082	(4.474)	0	0	0
2020/12/07	R214	05/08/2021	12.03	Call	Bond Future	5,419.5900	5.4196	5,574.1900	5.5742	2.853	0	0	0
2020/12/07	R214	05/08/2021	12.01	Put	Bond Future	2,747.4200	2.7474	2,624.7400	2.6247	(4.465)	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
2020/12/07	R214	04/11/2021	12.47	Call	Bond Future	6,710.0400	6.7100	6,876.8700	6.8769	2.486	0	0	0
2020/12/07	R214	04/11/2021	12.46	Call	Bond Future	6,679.1300	6.6791	6,845.5400	6.8455	2.491	0	0	0
2020/12/07	R214	04/11/2021	12.46	Put	Bond Future	2,986.8400	2.9868	2,874.0500	2.8740	(3.776)	0	0	0
2020/12/07	R214	04/11/2021			Bond Future	11.7017	61.7299	11.6474	62.0091	(0.464)	0.0000	0.0000	0
2020/12/07	R214	04/11/2021	12.47	Put	Bond Future	2,971.5200	2.9715	2,859.1500	2.8592	(3.782)	0	0	0
2020/12/07	R214	04/11/2021	12.48	Call	Bond Future	6,740.9700	6.7410	6,908.2100	6.9082	2.481	0	0	0
2020/12/07	R214	04/11/2021	12.48	Put	Bond Future	2,956.2900	2.9563	2,844.3300	2.8443	(3.787)	0	0	0
2020/12/07	R248	04/02/2021	10.47	Call	Bond Future	517.9800	0.5180	547.3400	0.5473	5.668	0	0	0
2020/12/07	R248	04/02/2021	10.47	Put	Bond Future	6,285.7400	6.2857	5,945.8000	5.9458	(5.408)	0	0	0
2020/12/07	R248	04/02/2021	10.46	Call	Bond Future	504.4000	0.5044	532.9400	0.5329	5.658	0	0	0
2020/12/07	R248	04/02/2021	10.46	Put	Bond Future	6,349.6800	6.3497	6,008.9200	6.0089	(5.367)	0	0	0
2020/12/07	R248	04/02/2021	10.75	Call	Bond Future	1,030.4400	1.0304	1,088.8800	1.0889	5.671	0	0	0
2020/12/07	R248	04/02/2021			Bond Future	11.2623	82.7485	11.2085	83.1178	(0.478)	0.0000	0.0000	115,445
2020/12/07	R248	04/02/2021	10.48	Call	Bond Future	531.9000	0.5319	562.1000	0.5621	5.678	0	0	0
2020/12/07	R248	04/02/2021	10.48	Put	Bond Future	6,222.2700	6.2223	5,883.1700	5.8832	(5.450)	0	0	0
2020/12/07	R248	04/02/2021	10.80	Put	Bond Future	4,422.2800	4.4223	4,117.6800	4.1177	(6.888)	0	0	0
2020/12/07	R248	04/02/2021	10.80	Call	Bond Future	1,144.5000	1.1445	1,209.2000	1.2092	5.653	0	0	2,140
2020/12/07	R248	04/02/2021	9.80	Put	Bond Future	11,316.1400	11.3161	10,948.8700	10.9489	(3.246)	0	0	0
2020/12/07	R248	04/02/2021	9.80	Call	Bond Future	67.8800	0.0679	69.9100	0.0699	2.991	0	0	2,140
2020/12/07	R248	04/02/2021	11.50	Put	Bond Future	1,820.7200	1.8207	1,622.8200	1.6228	(10.869)	0	0	0
2020/12/07	R248	04/02/2021	11.50	Call	Bond Future	3,416.8000	3.4168	3,588.2000	3.5882	5.016	0	0	0
2020/12/07	R248	04/02/2021	10.75	Put	Bond Future	4,677.1700	4.6772	4,366.3100	4.3663	(6.646)	0	0	0
2020/12/07	R248	06/05/2021	12.36	Call	Bond Future	7,423.5300	7.4235	7,664.1500	7.6641	3.241	0	0	0
2020/12/07	R248	06/05/2021	12.36	Put	Bond Future	1,868.5200	1.8685	1,736.2800	1.7363	(7.077)	0	0	0
2020/12/07	R248	06/05/2021			Bond Future	11.4640	79.2019	11.4080	79.5747	(0.489)	0.0000	0.0000	0
2020/12/07	R248	06/05/2021	12.35	Call	Bond Future	7,380.3300	7.3803	7,620.2100	7.6202	3.250	0	0	0
2020/12/07	R248	06/05/2021	12.35	Put	Bond Future	1,883.3200	1.8833	1,750.3400	1.7503	(7.061)	0	0	0
2020/12/07	R248	06/05/2021	12.34	Call	Bond Future	7,337.0000	7.3370	7,576.1400	7.5761	3.259	0	0	0
2020/12/07	R248	06/05/2021	12.34	Put	Bond Future	1,898.0800	1.8981	1,764.3600	1.7644	(7.045)	0	0	0
2020/12/07	R248	05/08/2021	12.51	Put	Bond Future	2,603.0900	2.6031	2,463.2300	2.4632	(5.373)	0	0	0
2020/12/07	R248	05/08/2021	12.52	Call	Bond Future	7,680.7400	7.6807	7,918.3400	7.9183	3.093	0	0	0
2020/12/07	R248	05/08/2021	12.50	Put	Bond Future	2,619.5600	2.6196	2,479.0600	2.4791	(5.363)	0	0	0
2020/12/07	R248	05/08/2021			Bond Future	11.6748	80.0659	11.6163	80.4428	(0.501)	0.0000	0.0000	0
2020/12/07	R248	05/08/2021	12.51	Call	Bond Future	7,640.2300	7.6402	7,877.1900	7.8772	3.101	0	0	0
2020/12/07	R248	05/08/2021	12.52	Put	Bond Future	2,586.9600	2.5870	2,447.7400	2.4477	(5.382)	0	0	0
2020/12/07	R248	05/08/2021	12.50	Call	Bond Future	7,599.9700	7.6000	7,836.2900	7.8363	3.109	0	0	0
2020/12/07	R248	04/11/2021	12.85	Call	Bond Future	8,594.5500	8.5946	8,838.6200	8.8386	2.840	0	0	0
2020/12/07	R248	04/11/2021	12.85	Put	Bond Future	3,026.3000	3.0263	2,889.5500	2.8895	(4.519)	0	0	0
2020/12/07	R248	04/11/2021			Bond Future	11.8887	76.5265	11.8277	76.9073	(0.513)	0.0000	0.0000	0
2020/12/07	R248	04/11/2021	12.83	Call	Bond Future	8,526.9500	8.5270	8,769.8100	8.7698	2.848	0	0	0
2020/12/07	R248	04/11/2021	12.83	Put	Bond Future	3,066.8400	3.0668	2,928.8800	2.9289	(4.498)	0	0	0
2020/12/07	R248	04/11/2021	12.84	Call	Bond Future	8,560.7300	8.5607	8,804.2000	8.8042	2.844	0	0	0
2020/12/07	R248	04/11/2021	12.84	Put	Bond Future	3,046.5100	3.0465	2,909.1600	2.9092	(4.508)	0	0	0

Total

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