



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/12/2020 TO 08/12/2020

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
2020/12/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	2025	04/02/2021		Bond Future	147.6223	147.6223	147.8993	147.8993	0.188	0.0000	0.0000	5,637
2020/12/08	2025	06/05/2021		Bond Future	149.1994	149.1994	149.4624	149.4624	0.176	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
2020/12/08	2025	05/08/2021			Bond Future	149.3302		149.3302	149.5792	0.167	0.0000	0.0000	0
2020/12/08	2025	04/11/2021			Bond Future	150.9903		150.9903	151.2070	0.143	0.0000	0.0000	0
2020/12/08	2029	04/02/2021			Bond Future	103.8129		103.8129	104.5870	0.746	0.0000	0.0000	2,232
2020/12/08	2029	06/05/2021			Bond Future	103.7816		103.7816	104.5519	0.742	0.0000	0.0000	0
2020/12/08	2029	05/08/2021			Bond Future	104.9384		104.9384	105.7054	0.731	0.0000	0.0000	0
2020/12/08	2029	04/11/2021			Bond Future	104.9534		104.9534	105.7043	0.715	0.0000	0.0000	0
2020/12/08	2030	04/02/2021	9.16	Call	Bond Future	2,120.0600	2.1201	2,348.9300	2.3489	10.795	0	0	0
2020/12/08	2030	04/02/2021	9.16	Put	Bond Future	1,526.1800	1.5262	1,334.3900	1.3344	(12.567)	0	0	0
2020/12/08	2030	04/02/2021	9.15	Call	Bond Future	2,087.9300	2.0879	2,314.6900	2.3147	10.861	0	0	0
2020/12/08	2030	04/02/2021	9.15	Put	Bond Future	1,551.6100	1.5516	1,357.7100	1.3577	(12.497)	0	0	0
2020/12/08	2030	04/02/2021	8.20	Put	Bond Future	5,410.2100	5.4102	5,038.3600	5.0384	(6.873)	0	0	0
2020/12/08	2030	04/02/2021	9.20	Put	Bond Future	1,427.6500	1.4276	1,244.2800	1.2443	(12.844)	0	0	0
2020/12/08	2030	04/02/2021	9.20	Call	Bond Future	2,251.3100	2.2513	2,488.6000	2.4886	10.540	0	0	1,600
2020/12/08	2030	04/02/2021	9.12	Put	Bond Future	1,629.6300	1.6296	1,429.3300	1.4293	(12.291)	0	0	0
2020/12/08	2030	04/02/2021	9.12	Call	Bond Future	1,992.9900	1.9930	2,213.3500	2.2134	11.057	0	0	1,000
2020/12/08	2030	04/02/2021	8.36	Put	Bond Future	4,566.0600	4.5661	4,215.3800	4.2154	(7.680)	0	0	0
2020/12/08	2030	04/02/2021	8.36	Call	Bond Future	405.6400	0.4056	475.6200	0.4756	17.252	0	0	800
2020/12/08	2030	04/02/2021			Bond Future	9.0572	93.7931	8.9849	94.2138	(0.798)	0.0000	0.0000	107,739
2020/12/08	2030	04/02/2021	9.17	Call	Bond Future	2,152.4400	2.1524	2,383.4300	2.3834	10.732	0	0	0
2020/12/08	2030	04/02/2021	9.17	Put	Bond Future	1,501.0500	1.5010	1,311.3800	1.3114	(12.636)	0	0	0
2020/12/08	2030	04/02/2021	9.30	Call	Bond Future	2,597.8800	2.5979	2,855.6400	2.8556	9.922	0	0	0
2020/12/08	2030	04/02/2021	9.30	Put	Bond Future	1,202.9800	1.2030	1,040.0800	1.0401	(13.541)	0	0	4,000
2020/12/08	2030	04/02/2021	9.35	Call	Bond Future	2,780.6100	2.7806	3,048.2300	3.0482	9.625	0	0	0
2020/12/08	2030	04/02/2021	9.35	Put	Bond Future	1,101.8000	1.1018	948.7600	0.9488	(13.890)	0	0	2,000
2020/12/08	2030	04/02/2021	8.20	Call	Bond Future	261.5600	0.2616	310.3700	0.3104	18.661	0	0	1,600
2020/12/08	2030	04/02/2021	8.37	Put	Bond Future	4,515.5200	4.5155	4,166.3300	4.1663	(7.733)	0	0	0
2020/12/08	2030	04/02/2021	8.37	Call	Bond Future	416.4400	0.4164	487.9100	0.4879	17.162	0	0	1,000
2020/12/08	2030	04/02/2021	8.86	Put	Bond Future	2,423.0500	2.4231	2,166.5800	2.1666	(10.585)	0	0	0
2020/12/08	2030	04/02/2021	8.86	Call	Bond Future	1,269.8400	1.2698	1,434.0300	1.4340	12.930	0	0	800
2020/12/08	2030	04/02/2021	10.20	Call	Bond Future	6,551.6300	6.5516	6,930.7000	6.9307	5.786	0	0	0
2020/12/08	2030	04/02/2021	10.20	Put	Bond Future	215.8700	0.2159	174.2800	0.1743	(19.266)	0	0	1,800
2020/12/08	2030	06/05/2021	10.95	Call	Bond Future	9,288.4000	9.2884	9,657.6200	9.6576	3.975	0	0	0
2020/12/08	2030	06/05/2021	10.95	Put	Bond Future	388.0700	0.3881	343.0600	0.3431	(11.598)	0	0	300
2020/12/08	2030	06/05/2021	9.27	Put	Bond Future	2,773.0200	2.7730	2,569.1600	2.5692	(7.352)	0	0	0
2020/12/08	2030	06/05/2021	9.27	Call	Bond Future	2,843.6500	2.8437	3,054.0200	3.0540	7.398	0	0	300
2020/12/08	2030	06/05/2021	7.97	Call	Bond Future	476.1400	0.4761	533.3100	0.5333	12.007	0	0	700
2020/12/08	2030	06/05/2021	10.04	Call	Bond Future	5,527.5400	5.5275	5,827.0200	5.8270	5.418	0	0	0
2020/12/08	2030	06/05/2021	10.04	Put	Bond Future	1,266.6800	1.2667	1,151.9300	1.1519	(9.059)	0	0	0
2020/12/08	2030	06/05/2021	9.15	Put	Bond Future	3,113.5700	3.1136	2,893.8400	2.8938	(7.057)	0	0	0
2020/12/08	2030	06/05/2021	9.15	Call	Bond Future	2,508.1700	2.5082	2,702.6700	2.7027	7.755	0	0	0
2020/12/08	2030	06/05/2021	9.92	Call	Bond Future	5,057.8000	5.0578	5,345.5200	5.3455	5.689	0	0	0
2020/12/08	2030	06/05/2021	11.69	Call	Bond Future	12,556.4200	12.5564	12,954.3400	12.9543	3.169	0	0	0
2020/12/08	2030	06/05/2021	11.69	Put	Bond Future	116.1200	0.1161	99.8100	0.0998	(14.046)	0	0	0
2020/12/08	2030	06/05/2021	11.70	Call	Bond Future	12,600.8700	12.6009	12,999.0300	12.9990	3.160	0	0	0
2020/12/08	2030	06/05/2021	11.70	Put	Bond Future	114.0900	0.1141	98.0200	0.0980	(14.085)	0	0	0
2020/12/08	2030	06/05/2021			Bond Future	9.2574	94.7726	9.1838	95.1868	(0.795)	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
2020/12/08	2030	06/05/2021	8.77	Put	Bond Future	4,388.6200	4.3886	4,118.4700	4.1185	(6.156)	0	0	0
2020/12/08	2030	06/05/2021	8.77	Call	Bond Future	1,600.0000	1.6000	1,744.0800	1.7441	9.005	0	0	300
2020/12/08	2030	06/05/2021	9.22	Call	Bond Future	2,700.9600	2.7010	2,904.7400	2.9047	7.545	0	0	0
2020/12/08	2030	06/05/2021	9.22	Put	Bond Future	2,911.2400	2.9112	2,700.7900	2.7008	(7.229)	0	0	700
2020/12/08	2030	06/05/2021	7.97	Put	Bond Future	8,080.2100	8.0802	7,723.1500	7.7232	(4.419)	0	0	0
2020/12/08	2030	06/05/2021	9.92	Put	Bond Future	1,433.5400	1.4335	1,307.0300	1.3070	(8.825)	0	0	700
2020/12/08	2030	06/05/2021	11.71	Call	Bond Future	12,645.3200	12.6453	13,043.7200	13.0437	3.151	0	0	0
2020/12/08	2030	06/05/2021	11.71	Put	Bond Future	112.1000	0.1121	96.2700	0.0963	(14.121)	0	0	0
2020/12/08	2030	06/05/2021	10.74	Call	Bond Future	8,386.1800	8.3862	8,742.7200	8.7427	4.252	0	0	0
2020/12/08	2030	06/05/2021	10.74	Put	Bond Future	527.7000	0.5277	470.0100	0.4700	(10.932)	0	0	0
2020/12/08	2030	05/08/2021	12.10	Call	Bond Future	13,133.5100	13.1335	13,518.9800	13.5190	2.935	0	0	0
2020/12/08	2030	05/08/2021	12.10	Put	Bond Future	207.7100	0.2077	185.1000	0.1851	(10.885)	0	0	600
2020/12/08	2030	05/08/2021	9.45	Call	Bond Future	3,199.1300	3.1991	3,405.5400	3.4055	6.452	0	0	600
2020/12/08	2030	05/08/2021	10.41	Call	Bond Future	6,427.8700	6.4279	6,724.0900	6.7241	4.608	0	0	0
2020/12/08	2030	05/08/2021	10.41	Put	Bond Future	1,510.4600	1.5105	1,398.6000	1.3986	(7.406)	0	0	0
2020/12/08	2030	05/08/2021	10.42	Call	Bond Future	6,466.1900	6.4662	6,763.1500	6.7632	4.593	0	0	0
2020/12/08	2030	05/08/2021	10.42	Put	Bond Future	1,498.3300	1.4983	1,387.2100	1.3872	(7.416)	0	0	0
2020/12/08	2030	05/08/2021			Bond Future	9.4699	91.8009	9.3949	92.2090	(0.793)	0.0000	0.0000	0
2020/12/08	2030	05/08/2021	8.95	Put	Bond Future	4,841.6300	4.8416	4,584.7800	4.5848	(5.305)	0	0	0
2020/12/08	2030	05/08/2021	8.95	Call	Bond Future	1,966.6300	1.9666	2,117.8600	2.1179	7.690	0	0	600
2020/12/08	2030	05/08/2021	9.45	Put	Bond Future	3,307.3000	3.3073	3,105.6300	3.1056	(6.098)	0	0	0
2020/12/08	2030	05/08/2021	10.43	Call	Bond Future	6,504.5600	6.5046	6,802.2500	6.8023	4.577	0	0	0
2020/12/08	2030	05/08/2021	10.43	Put	Bond Future	1,486.2900	1.4863	1,375.9000	1.3759	(7.427)	0	0	0
2020/12/08	2030	04/11/2021	8.27	Put	Bond Future	8,849.5900	8.8496	8,542.1500	8.5422	(3.474)	0	0	0
2020/12/08	2030	04/11/2021	8.27	Call	Bond Future	1,063.5800	1.0636	1,146.6300	1.1466	7.809	0	0	300
2020/12/08	2030	04/11/2021	8.77	Put	Bond Future	6,661.4600	6.6615	6,391.6700	6.3917	(4.050)	0	0	0
2020/12/08	2030	04/11/2021	11.44	Put	Bond Future	1,029.9400	1.0299	959.5000	0.9595	(6.839)	0	0	300
2020/12/08	2030	04/11/2021	10.59	Put	Bond Future	2,075.8600	2.0759	1,955.3900	1.9554	(5.803)	0	0	0
2020/12/08	2030	04/11/2021	10.60	Call	Bond Future	6,733.8800	6.7339	7,004.5300	7.0045	4.019	0	0	0
2020/12/08	2030	04/11/2021	10.60	Put	Bond Future	2,062.5900	2.0626	1,942.7500	1.9428	(5.810)	0	0	0
2020/12/08	2030	04/11/2021			Bond Future	9.6783	92.8011	9.6040	93.1916	(0.767)	0.0000	0.0000	0
2020/12/08	2030	04/11/2021	8.77	Call	Bond Future	1,734.2900	1.7343	1,854.9900	1.8550	6.960	0	0	300
2020/12/08	2030	04/11/2021	11.44	Call	Bond Future	9,690.3100	9.6903	10,010.3600	10.0104	3.303	0	0	0
2020/12/08	2030	04/11/2021	10.59	Call	Bond Future	6,698.1600	6.6982	6,968.1800	6.9682	4.031	0	0	0
2020/12/08	2030	04/11/2021	10.61	Call	Bond Future	6,769.6500	6.7697	7,040.9300	7.0409	4.007	0	0	0
2020/12/08	2030	04/11/2021	10.61	Put	Bond Future	2,049.4000	2.0494	1,930.1900	1.9302	(5.817)	0	0	0
2020/12/08	2032	04/02/2021	9.63	Call	Bond Future	964.5100	0.9645	1,101.8500	1.1019	14.239	0	0	0
2020/12/08	2032	04/02/2021	9.63	Put	Bond Future	3,680.4800	3.6805	3,345.3800	3.3454	(9.105)	0	0	0
2020/12/08	2032	04/02/2021	9.29	Put	Bond Future	5,334.6100	5.3346	4,937.5500	4.9375	(7.443)	0	0	0
2020/12/08	2032	04/02/2021	9.29	Call	Bond Future	437.9200	0.4379	513.3000	0.5133	17.213	0	0	800
2020/12/08	2032	04/02/2021	10.82	Call	Bond Future	5,048.0300	5.0480	5,417.5600	5.4176	7.320	0	0	0
2020/12/08	2032	04/02/2021	10.82	Put	Bond Future	657.8300	0.6578	554.9200	0.5549	(15.644)	0	0	800
2020/12/08	2032	04/02/2021			Bond Future	10.0693	90.9534	9.9916	91.4258	(0.772)	0.0000	0.0000	117,675
2020/12/08	2032	04/02/2021	9.62	Call	Bond Future	944.9000	0.9449	1,080.2100	1.0802	14.320	0	0	0
2020/12/08	2032	04/02/2021	9.62	Put	Bond Future	3,724.0100	3.7240	3,386.8800	3.3869	(9.053)	0	0	0
2020/12/08	2032	04/02/2021	9.61	Call	Bond Future	925.4300	0.9254	1,058.7100	1.0587	14.402	0	0	0
2020/12/08	2032	04/02/2021	9.61	Put	Bond Future	3,767.7400	3.7677	3,428.5800	3.4286	(9.002)	0	0	0

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2020/12/08	2032	04/02/2021	8.79	Put	Bond Future	8,338.8100	8.3388	7,888.8700	7.8889	(5.396)	0	0	0
2020/12/08	2032	04/02/2021	8.79	Call	Bond Future	104.7300	0.1047	127.2300	0.1272	21.484	0	0	800
2020/12/08	2032	06/05/2021	12.57	Call	Bond Future	12,352.0500	12.3520	12,788.5300	12.7885	3.534	0	0	0
2020/12/08	2032	06/05/2021	12.12	Call	Bond Future	10,375.4200	10.3754	10,790.7700	10.7908	4.003	0	0	0
2020/12/08	2032	06/05/2021	12.12	Put	Bond Future	456.8300	0.4568	405.1200	0.4051	(11.319)	0	0	0
2020/12/08	2032	06/05/2021			Bond Future	10.2852	87.7585	10.2059	88.2256	(0.771)	0.0000	0.0000	0
2020/12/08	2032	06/05/2021	12.57	Put	Bond Future	242.1600	0.2422	211.5800	0.2116	(12.628)	0	0	736
2020/12/08	2032	06/05/2021	10.33	Put	Bond Future	3,084.4000	3.0844	2,860.1300	2.8601	(7.271)	0	0	0
2020/12/08	2032	06/05/2021	10.33	Call	Bond Future	3,347.1800	3.3472	3,589.9700	3.5900	7.254	0	0	736
2020/12/08	2032	06/05/2021	12.11	Call	Bond Future	10,331.9200	10.3319	10,746.7000	10.7467	4.015	0	0	0
2020/12/08	2032	06/05/2021	12.11	Put	Bond Future	463.0300	0.4630	410.7500	0.4108	(11.291)	0	0	0
2020/12/08	2032	06/05/2021	12.10	Call	Bond Future	10,288.4300	10.2884	10,702.6400	10.7026	4.026	0	0	0
2020/12/08	2032	06/05/2021	12.10	Put	Bond Future	469.3000	0.4693	416.4500	0.4165	(11.261)	0	0	0
2020/12/08	2032	05/08/2021	11.37	Call	Bond Future	6,707.1000	6.7071	7,029.4900	7.0295	4.807	0	0	0
2020/12/08	2032	05/08/2021	11.37	Put	Bond Future	1,989.3000	1.9893	1,849.5000	1.8495	(7.028)	0	0	0
2020/12/08	2032	05/08/2021			Bond Future	10.5084	88.7159	10.4275	89.1781	(0.770)	0.0000	0.0000	0
2020/12/08	2032	05/08/2021	11.35	Call	Bond Future	6,629.9800	6.6300	6,950.7400	6.9507	4.838	0	0	0
2020/12/08	2032	05/08/2021	11.35	Put	Bond Future	2,017.6100	2.0176	1,876.1800	1.8762	(7.010)	0	0	0
2020/12/08	2032	05/08/2021	11.36	Call	Bond Future	6,668.6400	6.6686	6,990.2100	6.9902	4.822	0	0	0
2020/12/08	2032	05/08/2021	11.36	Put	Bond Future	2,003.5300	2.0035	1,862.9100	1.8629	(7.019)	0	0	0
2020/12/08	2032	04/11/2021	9.83	Call	Bond Future	2,123.5100	2.1235	2,270.0300	2.2700	6.900	0	0	700
2020/12/08	2032	04/11/2021	11.71	Put	Bond Future	2,419.2700	2.4193	2,281.6100	2.2816	(5.690)	0	0	0
2020/12/08	2032	04/11/2021	11.69	Call	Bond Future	7,486.7700	7.4868	7,794.2500	7.7942	4.107	0	0	0
2020/12/08	2032	04/11/2021	11.70	Call	Bond Future	7,523.2700	7.5233	7,831.4200	7.8314	4.096	0	0	0
2020/12/08	2032	04/11/2021			Bond Future	10.7373	85.5373	10.6566	85.9838	(0.751)	0.0000	0.0000	0
2020/12/08	2032	04/11/2021	9.83	Put	Bond Future	7,333.2000	7.3332	7,033.2500	7.0333	(4.090)	0	0	0
2020/12/08	2032	04/11/2021	12.81	Call	Bond Future	11,465.7200	11.4657	11,840.9500	11.8410	3.273	0	0	0
2020/12/08	2032	04/11/2021	12.81	Put	Bond Future	1,014.0200	1.0140	942.7800	0.9428	(7.026)	0	0	700
2020/12/08	2032	04/11/2021	11.71	Call	Bond Future	7,559.8200	7.5598	7,868.6300	7.8686	4.085	0	0	0
2020/12/08	2032	04/11/2021	11.69	Put	Bond Future	2,447.5600	2.4476	2,308.5700	2.3086	(5.679)	0	0	0
2020/12/08	2032	04/11/2021	9.33	Put	Bond Future	9,621.0900	9.6211	9,279.2300	9.2792	(3.553)	0	0	0
2020/12/08	2032	04/11/2021	9.33	Call	Bond Future	1,355.3100	1.3553	1,459.9200	1.4599	7.719	0	0	700
2020/12/08	2032	04/11/2021	11.70	Put	Bond Future	2,433.3700	2.4334	2,295.0500	2.2950	(5.684)	0	0	0
2020/12/08	2033	04/02/2021			Bond Future	98.3987	98.3987	98.9088	98.9088	0.518	0.0000	0.0000	7,717
2020/12/08	2033	06/05/2021			Bond Future	98.2332	98.2332	98.7375	98.7375	0.513	0.0000	0.0000	0
2020/12/08	2033	05/08/2021			Bond Future	99.3280	99.3280	99.8268	99.8268	0.502	0.0000	0.0000	0
2020/12/08	2033	04/11/2021			Bond Future	99.2065	99.2065	99.6875	99.6875	0.485	0.0000	0.0000	0
2020/12/08	2037	04/02/2021	10.28	Call	Bond Future	517.1100	0.5171	607.5200	0.6075	17.484	0	0	0
2020/12/08	2037	04/02/2021	10.28	Put	Bond Future	5,710.1600	5.7102	5,271.9200	5.2719	(7.675)	0	0	0
2020/12/08	2037	04/02/2021	10.27	Call	Bond Future	504.5800	0.5046	593.2600	0.5933	17.575	0	0	0
2020/12/08	2037	04/02/2021	10.27	Put	Bond Future	5,767.2000	5.7672	5,327.2300	5.3272	(7.629)	0	0	0
2020/12/08	2037	04/02/2021	11.90	Call	Bond Future	5,729.0500	5.7290	6,149.1700	6.1492	7.333	0	0	0
2020/12/08	2037	04/02/2021	13.73	Call	Bond Future	14,523.5000	14.5235	15,048.4300	15.0484	3.614	0	0	0
2020/12/08	2037	04/02/2021	13.73	Put	Bond Future	13.4100	0.0134	9.6900	0.0097	(27.740)	0	0	300
2020/12/08	2037	04/02/2021	10.85	Call	Bond Future	1,659.7900	1.6598	1,871.8600	1.8719	12.777	0	0	0
2020/12/08	2037	04/02/2021	10.85	Put	Bond Future	3,022.7100	3.0227	2,706.1300	2.7061	(10.473)	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
2020/12/08	2037	04/02/2021	10.35	Call	Bond Future	610.9300	0.6109	713.9300	0.7139	16.860	0	0	0
2020/12/08	2037	04/02/2021	10.35	Put	Bond Future	5,319.3500	5.3193	4,893.7000	4.8937	(8.002)	0	0	72
2020/12/08	2037	04/02/2021			Bond Future	11.0626	81.1890	10.9795	81.7176	(0.751)	0.0000	0.0000	133,401
2020/12/08	2037	04/02/2021	10.29	Call	Bond Future	529.7700	0.5298	621.9200	0.6219	17.394	0	0	0
2020/12/08	2037	04/02/2021	10.29	Put	Bond Future	5,653.3400	5.6533	5,216.8400	5.2168	(7.721)	0	0	0
2020/12/08	2037	04/02/2021	11.97	Put	Bond Future	614.0100	0.6140	514.3900	0.5144	(16.224)	0	0	0
2020/12/08	2037	04/02/2021	11.97	Call	Bond Future	6,061.0600	6.0611	6,490.0900	6.4901	7.078	0	0	300
2020/12/08	2037	04/02/2021	11.90	Put	Bond Future	681.8600	0.6819	573.3300	0.5733	(15.917)	0	0	240
2020/12/08	2037	04/02/2021	10.48	Put	Bond Future	4,635.2700	4.6353	4,235.1300	4.2351	(8.633)	0	0	0
2020/12/08	2037	04/02/2021	10.48	Call	Bond Future	816.0900	0.8161	944.6000	0.9446	15.747	0	0	240
2020/12/08	2037	04/02/2021	9.65	Put	Bond Future	9,843.3800	9.8434	9,336.4600	9.3365	(5.150)	0	0	0
2020/12/08	2037	04/02/2021	9.65	Call	Bond Future	98.5200	0.0985	120.2500	0.1203	22.056	0	0	72
2020/12/08	2037	06/05/2021	12.42	Call	Bond Future	7,930.2100	7.9302	8,329.8700	8.3299	5.040	0	0	0
2020/12/08	2037	06/05/2021	12.43	Call	Bond Future	7,969.7700	7.9698	8,370.4000	8.3704	5.027	0	0	0
2020/12/08	2037	06/05/2021	12.44	Put	Bond Future	1,365.2000	1.3652	1,242.0400	1.2420	(9.021)	0	0	0
2020/12/08	2037	06/05/2021			Bond Future	11.2842	82.0370	11.1993	82.5617	(0.753)	0.0000	0.0000	0
2020/12/08	2037	06/05/2021	12.42	Put	Bond Future	1,393.6100	1.3936	1,268.5400	1.2685	(8.975)	0	0	0
2020/12/08	2037	06/05/2021	12.43	Put	Bond Future	1,379.3400	1.3793	1,255.2400	1.2552	(8.997)	0	0	0
2020/12/08	2037	06/05/2021	12.44	Call	Bond Future	8,009.4100	8.0094	8,410.9800	8.4110	5.014	0	0	0
2020/12/08	2037	05/08/2021	12.26	Put	Bond Future	2,595.2600	2.5953	2,422.2500	2.4222	(6.666)	0	0	0
2020/12/08	2037	05/08/2021	12.27	Call	Bond Future	6,864.5000	6.8645	7,213.6100	7.2136	5.086	0	0	0
2020/12/08	2037	05/08/2021	12.27	Put	Bond Future	2,578.8100	2.5788	2,406.7000	2.4067	(6.674)	0	0	0
2020/12/08	2037	05/08/2021	12.28	Call	Bond Future	6,902.7500	6.9027	7,252.7400	7.2527	5.070	0	0	0
2020/12/08	2037	05/08/2021			Bond Future	11.5185	78.6762	11.4313	79.1974	(0.756)	0.0000	0.0000	0
2020/12/08	2037	05/08/2021	12.26	Call	Bond Future	6,826.3000	6.8263	7,174.5100	7.1745	5.101	0	0	0
2020/12/08	2037	05/08/2021	12.28	Put	Bond Future	2,562.4800	2.5625	2,391.2500	2.3913	(6.682)	0	0	0
2020/12/08	2037	04/11/2021	12.82	Put	Bond Future	2,695.8200	2.6958	2,542.8800	2.5429	(5.673)	0	0	0
2020/12/08	2037	04/11/2021	12.83	Call	Bond Future	8,578.7200	8.5787	8,934.4400	8.9344	4.147	0	0	0
2020/12/08	2037	04/11/2021			Bond Future	11.7452	79.5336	11.6577	80.0415	(0.745)	0.0000	0.0000	0
2020/12/08	2037	04/11/2021	12.81	Call	Bond Future	8,512.5700	8.5126	8,866.8200	8.8668	4.161	0	0	0
2020/12/08	2037	04/11/2021	12.81	Put	Bond Future	2,714.0100	2.7140	2,560.3400	2.5603	(5.662)	0	0	0
2020/12/08	2037	04/11/2021	12.82	Call	Bond Future	8,545.6200	8.5456	8,900.6000	8.9006	4.154	0	0	0
2020/12/08	2037	04/11/2021	12.83	Put	Bond Future	2,677.7300	2.6777	2,525.5300	2.5255	(5.684)	0	0	0
2020/12/08	2038	04/02/2021			Bond Future	109.7066	109.7066	111.9428	111.9428	2.038	0.0000	0.0000	7,655
2020/12/08	2038	06/05/2021			Bond Future	110.8788	110.8788	113.1261	113.1261	2.027	0.0000	0.0000	0
2020/12/08	2038	05/08/2021			Bond Future	110.3910	110.3910	112.6506	112.6506	2.047	0.0000	0.0000	0
2020/12/08	2038	04/11/2021			Bond Future	111.6185	111.6185	113.8765	113.8765	2.023	0.0000	0.0000	0
2020/12/08	2040	04/02/2021	10.42	Call	Bond Future	487.6600	0.4877	590.7100	0.5907	21.132	0	0	0
2020/12/08	2040	04/02/2021	10.42	Put	Bond Future	6,142.4600	6.1425	5,616.0000	5.6160	(8.571)	0	0	0
2020/12/08	2040	04/02/2021	9.49	Put	Bond Future	13,052.2100	13.0522	12,431.0000	12.4310	(4.759)	0	0	0
2020/12/08	2040	04/02/2021	9.49	Call	Bond Future	26.8400	0.0268	35.1400	0.0351	30.924	0	0	500
2020/12/08	2040	04/02/2021	9.57	Put	Bond Future	12,390.4400	12.3904	11,771.8200	11.7718	(4.993)	0	0	0
2020/12/08	2040	04/02/2021	9.57	Call	Bond Future	36.1600	0.0362	47.0500	0.0471	30.116	0	0	800
2020/12/08	2040	04/02/2021	10.07	Put	Bond Future	8,505.5500	8.5055	7,922.3800	7.9224	(6.856)	0	0	0
2020/12/08	2040	04/02/2021			Bond Future	11.2209	82.9191	11.1274	83.5486	(0.833)	0.0000	0.0000	78,984
2020/12/08	2040	04/02/2021	10.41	Call	Bond Future	475.0000	0.4750	575.9700	0.5760	21.257	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
2020/12/08	2040	04/02/2021	10.41	Put	Bond Future	6,204.2600	6.2043	5,675.7200	5.6757	(8.519)	0	0	0
2020/12/08	2040	04/02/2021	10.40	Call	Bond Future	462.5000	0.4625	561.3900	0.5614	21.382	0	0	0
2020/12/08	2040	04/02/2021	10.40	Put	Bond Future	6,266.3200	6.2663	5,735.7000	5.7357	(8.468)	0	0	0
2020/12/08	2040	04/02/2021	10.24	Put	Bond Future	7,305.4600	7.3055	6,745.0800	6.7451	(7.671)	0	0	0
2020/12/08	2040	04/02/2021	10.24	Call	Bond Future	295.0800	0.2951	364.2100	0.3642	23.428	0	0	500
2020/12/08	2040	04/02/2021	11.57	Call	Bond Future	3,768.7100	3.7687	4,175.9100	4.1759	10.805	0	0	0
2020/12/08	2040	04/02/2021	11.57	Put	Bond Future	1,483.2800	1.4833	1,260.9700	1.2610	(14.988)	0	0	500
2020/12/08	2040	04/02/2021	10.07	Call	Bond Future	184.5800	0.1846	230.9200	0.2309	25.106	0	0	800
2020/12/08	2040	04/02/2021	11.74	Call	Bond Future	4,523.6600	4.5237	4,968.5700	4.9686	9.835	0	0	0
2020/12/08	2040	04/02/2021	11.74	Put	Bond Future	1,162.1200	1.1621	977.5200	0.9775	(15.885)	0	0	800
2020/12/08	2040	06/05/2021	10.83	Put	Bond Future	6,144.1200	6.1441	5,733.0800	5.7331	(6.690)	0	0	0
2020/12/08	2040	06/05/2021	10.83	Call	Bond Future	2,024.7400	2.0247	2,240.1800	2.2402	10.640	0	0	300
2020/12/08	2040	06/05/2021	11.58	Put	Bond Future	3,380.4400	3.3804	3,100.3700	3.1004	(8.285)	0	0	0
2020/12/08	2040	06/05/2021	11.58	Call	Bond Future	4,283.3400	4.2833	4,629.7500	4.6298	8.087	0	0	300
2020/12/08	2040	06/05/2021	12.44	Call	Bond Future	7,755.0200	7.7550	8,219.6700	8.2197	5.992	0	0	0
2020/12/08	2040	06/05/2021	12.44	Put	Bond Future	1,656.2500	1.6563	1,494.4200	1.4944	(9.771)	0	0	0
2020/12/08	2040	06/05/2021			Bond Future	11.4397	83.7852	11.3438	84.4116	(0.838)	0.0000	0.0000	0
2020/12/08	2040	06/05/2021	13.38	Call	Bond Future	11,778.7000	11.7787	12,331.6800	12.3317	4.695	0	0	0
2020/12/08	2040	06/05/2021	13.38	Put	Bond Future	604.6100	0.6046	531.1100	0.5311	(12.157)	0	0	300
2020/12/08	2040	06/05/2021	12.43	Call	Bond Future	7,711.1000	7.7111	8,174.6800	8.1747	6.012	0	0	0
2020/12/08	2040	06/05/2021	12.43	Put	Bond Future	1,669.5700	1.6696	1,506.6700	1.5067	(9.757)	0	0	0
2020/12/08	2040	06/05/2021	12.42	Call	Bond Future	7,667.4100	7.6674	8,129.9000	8.1299	6.032	0	0	0
2020/12/08	2040	06/05/2021	12.42	Put	Bond Future	1,683.1800	1.6832	1,519.1900	1.5192	(9.743)	0	0	0
2020/12/08	2040	05/08/2021	11.05	Put	Bond Future	6,708.7400	6.7087	6,320.8900	6.3209	(5.781)	0	0	0
2020/12/08	2040	05/08/2021	11.05	Call	Bond Future	2,646.9600	2.6470	2,882.9100	2.8829	8.914	0	0	900
2020/12/08	2040	05/08/2021	12.48	Call	Bond Future	7,414.0300	7.4140	7,841.0800	7.8411	5.760	0	0	0
2020/12/08	2040	05/08/2021	12.49	Put	Bond Future	2,561.3400	2.5613	2,365.6300	2.3656	(7.641)	0	0	0
2020/12/08	2040	05/08/2021	12.47	Call	Bond Future	7,374.0700	7.3741	7,800.0800	7.8001	5.777	0	0	0
2020/12/08	2040	05/08/2021			Bond Future	11.6709	80.1932	11.5723	80.8170	(0.845)	0.0000	0.0000	0
2020/12/08	2040	05/08/2021	11.55	Put	Bond Future	4,841.2000	4.8412	4,527.1800	4.5272	(6.486)	0	0	0
2020/12/08	2040	05/08/2021	11.55	Call	Bond Future	4,075.4400	4.0754	4,385.2200	4.3852	7.601	0	0	900
2020/12/08	2040	05/08/2021	14.80	Call	Bond Future	16,641.6000	16.6416	17,228.1100	17.2281	3.524	0	0	0
2020/12/08	2040	05/08/2021	14.80	Put	Bond Future	323.8600	0.3239	286.5700	0.2866	(11.514)	0	0	900
2020/12/08	2040	05/08/2021	12.48	Put	Bond Future	2,578.1000	2.5781	2,381.3500	2.3813	(7.632)	0	0	0
2020/12/08	2040	05/08/2021	12.49	Call	Bond Future	7,454.0300	7.4540	7,882.1200	7.8821	5.743	0	0	0
2020/12/08	2040	05/08/2021	12.47	Put	Bond Future	2,594.9700	2.5950	2,397.1800	2.3972	(7.622)	0	0	0
2020/12/08	2040	04/11/2021	12.90	Call	Bond Future	8,635.8600	8.6359	9,060.7700	9.0608	4.920	0	0	0
2020/12/08	2040	04/11/2021	12.90	Put	Bond Future	2,868.7000	2.8687	2,682.3700	2.6824	(6.495)	0	0	0
2020/12/08	2040	04/11/2021	12.89	Call	Bond Future	8,597.2000	8.5972	9,021.2700	9.0213	4.933	0	0	0
2020/12/08	2040	04/11/2021	12.89	Put	Bond Future	2,883.9500	2.8839	2,696.7800	2.6968	(6.490)	0	0	0
2020/12/08	2040	04/11/2021			Bond Future	11.8943	81.0672	11.7947	81.6784	(0.837)	0.0000	0.0000	0
2020/12/08	2040	04/11/2021	12.91	Call	Bond Future	8,674.5400	8.6745	9,100.2800	9.1003	4.908	0	0	0
2020/12/08	2040	04/11/2021	12.91	Put	Bond Future	2,853.5400	2.8535	2,668.0400	2.6680	(6.501)	0	0	0
2020/12/08	2044	04/02/2021	10.36	Put	Bond Future	7,164.5200	7.1645	6,611.4400	6.6114	(7.720)	0	0	0
2020/12/08	2044	04/02/2021	10.37	Call	Bond Future	349.1300	0.3491	427.0100	0.4270	22.307	0	0	0
2020/12/08	2044	04/02/2021	10.35	Put	Bond Future	7,231.7000	7.2317	6,676.8700	6.6769	(7.672)	0	0	0
2020/12/08	2044	04/02/2021	10.04	Put	Bond Future	9,476.9700	9.4770	8,882.1900	8.8822	(6.276)	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
2020/12/08	2044	04/02/2021	10.04	Call	Bond Future	132.5700	0.1326	166.9700	0.1670	25.949	0	0	0
2020/12/08	2044	04/02/2021	10.84	Call	Bond Future	1,110.0400	1.1100	1,296.1900	1.2962	16.770	0	0	0
2020/12/08	2044	04/02/2021			Bond Future	11.3117	79.3728	11.2183	80.0020	(0.826)	0.0000	0.0000	51,635
2020/12/08	2044	04/02/2021	10.36	Call	Bond Future	339.2600	0.3393	415.3600	0.4154	22.431	0	0	0
2020/12/08	2044	04/02/2021	10.37	Put	Bond Future	7,097.5900	7.0976	6,546.2900	6.5463	(7.767)	0	0	0
2020/12/08	2044	04/02/2021	10.35	Call	Bond Future	329.5300	0.3295	403.8800	0.4039	22.562	0	0	0
2020/12/08	2044	04/02/2021	10.84	Put	Bond Future	4,374.1800	4.3742	3,931.1500	3.9312	(10.128)	0	0	265
2020/12/08	2044	04/02/2021	10.29	Call	Bond Future	275.7300	0.2757	340.1100	0.3401	23.349	0	0	0
2020/12/08	2044	04/02/2021	10.29	Put	Bond Future	7,641.8000	7.6418	7,077.0000	7.0770	(7.391)	0	0	265
2020/12/08	2044	04/02/2021	9.66	Put	Bond Future	12,534.8600	12.5349	11,916.6600	11.9167	(4.932)	0	0	0
2020/12/08	2044	04/02/2021	9.66	Call	Bond Future	36.9700	0.0370	47.9500	0.0480	29.700	0	0	265
2020/12/08	2044	06/05/2021	11.10	Call	Bond Future	2,557.3300	2.5573	2,807.3500	2.8074	9.777	0	0	0
2020/12/08	2044	06/05/2021	11.40	Call	Bond Future	3,445.1000	3.4451	3,747.5600	3.7476	8.779	0	0	0
2020/12/08	2044	06/05/2021	11.40	Put	Bond Future	4,256.2400	4.2562	3,932.1400	3.9321	(7.615)	0	0	3,100
2020/12/08	2044	06/05/2021	11.79	Call	Bond Future	4,777.0000	4.7770	5,143.6600	5.1437	7.676	0	0	0
2020/12/08	2044	06/05/2021	11.79	Put	Bond Future	3,085.7900	3.0858	2,825.8900	2.8259	(8.422)	0	0	3,100
2020/12/08	2044	06/05/2021	12.50	Call	Bond Future	7,658.0400	7.6580	8,117.9500	8.1179	6.006	0	0	0
2020/12/08	2044	06/05/2021	12.50	Put	Bond Future	1,748.2800	1.7483	1,581.6300	1.5816	(9.532)	0	0	3,100
2020/12/08	2044	06/05/2021	12.43	Call	Bond Future	7,358.6000	7.3586	7,810.8500	7.8109	6.146	0	0	0
2020/12/08	2044	06/05/2021	12.43	Put	Bond Future	1,846.5600	1.8466	1,672.2500	1.6722	(9.440)	0	0	0
2020/12/08	2044	06/05/2021	12.44	Call	Bond Future	7,401.3000	7.4013	7,854.6700	7.8547	6.126	0	0	0
2020/12/08	2044	06/05/2021	12.44	Put	Bond Future	1,832.2100	1.8322	1,659.0200	1.6590	(9.453)	0	0	0
2020/12/08	2044	06/05/2021			Bond Future	11.5241	80.2019	11.4280	80.8284	(0.833)	0.0000	0.0000	0
2020/12/08	2044	06/05/2021	11.10	Put	Bond Future	5,390.3000	5.3903	5,013.7600	5.0138	(6.986)	0	0	3,100
2020/12/08	2044	06/05/2021	10.70	Put	Bond Future	7,246.1700	7.2462	6,799.4900	6.7995	(6.164)	0	0	0
2020/12/08	2044	06/05/2021	10.70	Call	Bond Future	1,577.4800	1.5775	1,757.3600	1.7574	11.403	0	0	3,100
2020/12/08	2044	06/05/2021	11.35	Put	Bond Future	4,431.0100	4.4310	4,098.3000	4.0983	(7.509)	0	0	0
2020/12/08	2044	06/05/2021	11.35	Call	Bond Future	3,288.9100	3.2889	3,582.7600	3.5828	8.935	0	0	3,100
2020/12/08	2044	06/05/2021	11.90	Call	Bond Future	5,192.0500	5.1921	5,575.4200	5.5754	7.384	0	0	0
2020/12/08	2044	06/05/2021	11.90	Put	Bond Future	2,819.6200	2.8196	2,576.4300	2.5764	(8.625)	0	0	0
2020/12/08	2044	06/05/2021	12.45	Call	Bond Future	7,443.8800	7.4439	7,898.3600	7.8984	6.105	0	0	0
2020/12/08	2044	06/05/2021	12.45	Put	Bond Future	1,817.8200	1.8178	1,645.7400	1.6457	(9.466)	0	0	0
2020/12/08	2044	05/08/2021	12.60	Put	Bond Future	2,569.8000	2.5698	2,376.1900	2.3762	(7.534)	0	0	0
2020/12/08	2044	05/08/2021	12.61	Call	Bond Future	7,645.2400	7.6452	8,076.9100	8.0769	5.646	0	0	0
2020/12/08	2044	05/08/2021	12.61	Put	Bond Future	2,554.0100	2.5540	2,361.4000	2.3614	(7.541)	0	0	0
2020/12/08	2044	05/08/2021			Bond Future	11.7483	76.6960	11.6494	77.3203	(0.842)	0.0000	0.0000	0
2020/12/08	2044	05/08/2021	12.59	Call	Bond Future	7,565.6800	7.5657	7,995.3500	7.9953	5.679	0	0	0
2020/12/08	2044	05/08/2021	12.59	Put	Bond Future	2,585.9100	2.5859	2,391.3000	2.3913	(7.526)	0	0	0
2020/12/08	2044	05/08/2021	12.60	Call	Bond Future	7,605.3400	7.6053	8,036.0100	8.0360	5.663	0	0	0
2020/12/08	2044	04/11/2021	12.91	Call	Bond Future	8,415.2400	8.4152	8,835.1900	8.8352	4.990	0	0	0
2020/12/08	2044	04/11/2021	12.91	Put	Bond Future	3,025.9000	3.0259	2,833.3100	2.8333	(6.365)	0	0	0
2020/12/08	2044	04/11/2021			Bond Future	11.9647	77.5319	11.8647	78.1444	(0.836)	0.0000	0.0000	0
2020/12/08	2044	04/11/2021	12.89	Call	Bond Future	8,339.9200	8.3399	8,758.2000	8.7582	5.015	0	0	0
2020/12/08	2044	04/11/2021	12.89	Put	Bond Future	3,057.6100	3.0576	2,863.3500	2.8633	(6.353)	0	0	0
2020/12/08	2044	04/11/2021	12.90	Call	Bond Future	8,377.4400	8.3774	8,796.5500	8.7965	5.003	0	0	0
2020/12/08	2044	04/11/2021	12.90	Put	Bond Future	3,041.5800	3.0416	2,848.1500	2.8481	(6.360)	0	0	0
2020/12/08	2046	04/02/2021			Bond Future	99.2876	99.2876	99.7863	99.7863	0.502	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
2020/12/08	2046	06/05/2021			Bond Future	98.5563	98.5563	99.0491	99.0491	0.500	0.0000	0.0000	0
2020/12/08	2046	05/08/2021			Bond Future	99.6551	99.6551	100.1421	100.1421	0.489	0.0000	0.0000	0
2020/12/08	2046	04/11/2021			Bond Future	98.9538	98.9538	99.4227	99.4227	0.474	0.0000	0.0000	0
2020/12/08	2050	04/02/2021			Bond Future	99.7105	99.7105	101.9621	101.9621	2.258	0.0000	0.0000	11,021
2020/12/08	2050	06/05/2021			Bond Future	100.7756	100.7756	103.0397	103.0397	2.247	0.0000	0.0000	0
2020/12/08	2050	05/08/2021			Bond Future	99.9691	99.9691	102.2468	102.2468	2.278	0.0000	0.0000	0
2020/12/08	2050	04/11/2021			Bond Future	101.0806	101.0806	103.3595	103.3595	2.255	0.0000	0.0000	0
2020/12/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	AL37	04/02/2021			Index Future	779.3120	779.3120	781.8560	781.8560	0.326	0.0000	0.0000	0
2020/12/08	AL37	06/05/2021			Index Future	787.4400	787.4400	789.9200	789.9200	0.315	0.0000	0.0000	0
2020/12/08	AL37	05/08/2021			Index Future	795.9320	795.9320	798.3490	798.3490	0.304	0.0000	0.0000	0
2020/12/08	AL37	04/11/2021			Index Future	804.6820	804.6820	806.9380	806.9380	0.280	0.0000	0.0000	0
2020/12/08	AL7T	04/02/2021			Index Future	855.5240	855.5240	859.5770	859.5770	0.474	0.0000	0.0000	0
2020/12/08	AL7T	06/05/2021			Index Future	864.4480	864.4480	868.4430	868.4430	0.462	0.0000	0.0000	0
2020/12/08	AL7T	05/08/2021			Index Future	873.7700	873.7700	877.7100	877.7100	0.451	0.0000	0.0000	0
2020/12/08	AL7T	04/11/2021			Index Future	883.3750	883.3750	887.1520	887.1520	0.428	0.0000	0.0000	0
2020/12/08	ALBI	04/02/2021			Index Future	748.4680	748.4680	752.2040	752.2040	0.499	0.0000	0.0000	231
2020/12/08	ALBI	06/05/2021			Index Future	756.2750	756.2750	759.9630	759.9630	0.488	0.0000	0.0000	0
2020/12/08	ALBI	05/08/2021			Index Future	764.4300	764.4300	768.0720	768.0720	0.476	0.0000	0.0000	0
2020/12/08	ALBI	04/11/2021			Index Future	772.8340	772.8340	776.3350	776.3350	0.453	0.0000	0.0000	0
2020/12/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	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
2020/12/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/12/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/08	ES33	04/02/2021			Bond Future	11.5851	76.3050	11.5016	76.7456	(0.721)	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
2020/12/08	ES33	06/05/2021			Bond Future	11.8431	73.3273	11.7577	73.7638	(0.721)	0.0000	0.0000	0
2020/12/08	ES33	05/08/2021			Bond Future	12.1114	74.1272	12.0239	74.5602	(0.722)	0.0000	0.0000	0
2020/12/08	ES33	04/11/2021			Bond Future	12.3874	71.1599	12.2996	71.5803	(0.708)	0.0000	0.0000	0
2020/12/08	ES42	04/02/2021			Bond Future	12.2183	74.4968	12.1346	74.9789	(0.685)	0.0000	0.0000	4,779
2020/12/08	ES42	06/05/2021			Bond Future	12.4757	71.0166	12.3897	71.4952	(0.690)	0.0000	0.0000	0
2020/12/08	ES42	05/08/2021			Bond Future	12.7369	71.7918	12.6483	72.2675	(0.696)	0.0000	0.0000	0
2020/12/08	ES42	04/11/2021			Bond Future	13.0078	68.3161	12.9182	68.7799	(0.689)	0.0000	0.0000	0
2020/12/08	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/08	GOVI	04/02/2021	750.96	Put	GOVI	116,710.0000	11.6710	79,790.0000	7.9790	(31.634)	0	0	0
2020/12/08	GOVI	04/02/2021			GOVI	739.2890	739.2890	742.9810	742.9810	0.499	0.0000	0.0000	965
2020/12/08	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/08	GOVI	04/02/2021	750.95	Put	GOVI	116,610.0000	11.6610	79,690.0000	7.9690	(31.661)	0	0	0
2020/12/08	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/08	GOVI	04/02/2021	750.94	Put	GOVI	116,510.0000	11.6510	79,590.0000	7.9590	(31.688)	0	0	0
2020/12/08	GOVI	06/05/2021	678.68	Call	GOVI	683,200.0000	68.3200	719,650.0000	71.9650	5.335	0	0	0
2020/12/08	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/08	GOVI	06/05/2021	678.67	Call	GOVI	683,300.0000	68.3300	719,750.0000	71.9750	5.334	0	0	0
2020/12/08	GOVI	06/05/2021			GOVI	747.0000	747.0000	750.6450	750.6450	0.488	0.0000	0.0000	0
2020/12/08	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/08	GOVI	06/05/2021	678.69	Call	GOVI	683,100.0000	68.3100	719,550.0000	71.9550	5.336	0	0	0
2020/12/08	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/08	GOVI	05/08/2021	719.14	Call	GOVI	359,150.0000	35.9150	395,150.0000	39.5150	10.024	0	0	0
2020/12/08	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/08	GOVI	05/08/2021	719.13	Call	GOVI	359,250.0000	35.9250	395,250.0000	39.5250	10.021	0	0	0
2020/12/08	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/08	GOVI	05/08/2021			GOVI	755.0550	755.0550	758.6550	758.6550	0.477	0.0000	0.0000	0
2020/12/08	GOVI	05/08/2021	719.15	Call	GOVI	359,050.0000	35.9050	395,050.0000	39.5050	10.026	0	0	0
2020/12/08	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/08	GOVI	04/11/2021	728.41	Call	GOVI	349,460.0000	34.9460	384,060.0000	38.4060	9.901	0	0	0
2020/12/08	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/08	GOVI	04/11/2021	728.40	Call	GOVI	349,560.0000	34.9560	384,160.0000	38.4160	9.898	0	0	0
2020/12/08	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/08	GOVI	04/11/2021			GOVI	763.3560	763.3560	766.8160	766.8160	0.453	0.0000	0.0000	0
2020/12/08	GOVI	04/11/2021	728.42	Call	GOVI	349,360.0000	34.9360	383,960.0000	38.3960	9.904	0	0	0
2020/12/08	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/12/08	IGOV	04/02/2021			Index Future	268.5130	268.5130	271.3240	271.3240	1.047	0.0000	0.0000	1,090
2020/12/08	IGOV	06/05/2021			Index Future	271.3800	271.3800	274.1890	274.1890	1.035	0.0000	0.0000	21
2020/12/08	IGOV	05/08/2021			Index Future	274.3720	274.3720	277.1810	277.1810	1.024	0.0000	0.0000	0
2020/12/08	IGOV	04/11/2021			Index Future	277.4530	277.4530	280.2280	280.2280	1.000	0.0000	0.0000	0
2020/12/08	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/12/08	IS05	16/03/2021			Interest Rate Swap	92.2300	92.2300	92.2300	92.2300	0.000	0.0000	0.0000	0
2020/12/08	IS05	15/06/2021			Interest Rate Swap	90.4000	90.4000	90.4100	90.4100	0.011	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
2020/12/08	IS05	21/09/2021			Interest Rate Swap	89.3500	89.3500	89.3700	89.3700	0.022	0.0000	0.0000	0
2020/12/08	IS05	21/12/2021			Interest Rate Swap	90.6100	90.6100	90.6300	90.6300	0.022	0.0000	0.0000	51
2020/12/08	IS05	15/03/2022			Interest Rate Swap	90.0100	90.0100	90.0400	90.0400	0.033	0.0000	0.0000	0
2020/12/08	IS05	21/06/2022			Interest Rate Swap	90.0900	90.0900	90.1300	90.1300	0.044	0.0000	0.0000	0
2020/12/08	IS05	20/09/2022			Interest Rate Swap	93.2000	93.2000	93.2500	93.2500	0.054	0.0000	0.0000	0
2020/12/08	IS05	20/12/2022			Interest Rate Swap	93.6700	93.6700	93.7100	93.7100	0.043	0.0000	0.0000	0
2020/12/08	IS05	22/03/2023			Interest Rate Swap	86.0200	86.0200	86.0500	86.0500	0.035	0.0000	0.0000	0
2020/12/08	IS05	20/06/2023			Interest Rate Swap	91.4900	91.4900	91.5200	91.5200	0.033	0.0000	0.0000	0
2020/12/08	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/12/08	IS10	17/12/2025			Interest Rate Swap	78.7100	78.7100	78.6000	78.6000	(0.140)	0.0000	0.0000	0
2020/12/08	IS10	16/03/2026			Interest Rate Swap	75.1900	75.1900	75.0500	75.0500	(0.186)	0.0000	0.0000	0
2020/12/08	IS10	15/06/2026			Interest Rate Swap	73.5500	73.5500	73.3800	73.3800	(0.231)	0.0000	0.0000	0
2020/12/08	IS10	21/09/2026			Interest Rate Swap	75.5400	75.5400	75.3400	75.3400	(0.265)	0.0000	0.0000	0
2020/12/08	IS10	21/12/2026			Interest Rate Swap	79.5400	79.5400	79.3100	79.3100	(0.289)	0.0000	0.0000	0
2020/12/08	IS10	15/03/2027			Interest Rate Swap	78.0200	78.0200	77.7700	77.7700	(0.320)	0.0000	0.0000	0
2020/12/08	IS10	21/06/2027			Interest Rate Swap	80.0900	80.0900	79.8200	79.8200	(0.337)	0.0000	0.0000	0
2020/12/08	IS10	20/09/2027			Interest Rate Swap	85.9200	85.9200	85.6400	85.6400	(0.326)	0.0000	0.0000	0
2020/12/08	IS10	20/12/2027			Interest Rate Swap	86.3300	86.3300	86.0400	86.0400	(0.336)	0.0000	0.0000	0
2020/12/08	IS10	22/03/2028			Interest Rate Swap	79.3300	79.3300	79.0500	79.0500	(0.353)	0.0000	0.0000	0
2020/12/08	IS10	20/06/2028			Interest Rate Swap	87.2300	87.2300	86.9800	86.9800	(0.287)	0.0000	0.0000	0
2020/12/08	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/12/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/12/08	JBAF	15/12/2020			Jibar Tradeable Future	3.5650	96.4350	3.5650	96.4350	0.000	0.0000	0.0000	30,000
2020/12/08	JBAF	20/01/2021			Jibar Tradeable Future	3.6350	96.3650	3.6350	96.3650	0.000	0.0000	0.0000	0
2020/12/08	JBAF	17/02/2021			Jibar Tradeable Future	3.5900	96.4100	3.5800	96.4200	(0.279)	0.0000	0.0000	0
2020/12/08	JBAF	17/03/2021			Jibar Tradeable Future	3.5950	96.4050	3.6050	96.3950	0.278	0.0000	0.0000	0
2020/12/08	JBAF	21/04/2021			Jibar Tradeable Future	3.5900	96.4100	3.5900	96.4100	0.000	0.0000	0.0000	0
2020/12/08	JBAF	19/05/2021			Jibar Tradeable Future	3.6000	96.4000	3.6000	96.4000	0.000	0.0000	0.0000	0
2020/12/08	JBAF	15/06/2021			Jibar Tradeable Future	3.6200	96.3800	3.6100	96.3900	(0.276)	0.0000	0.0000	0
2020/12/08	JBAF	15/09/2021			Jibar Tradeable Future	3.7150	96.2850	3.6950	96.3050	(0.538)	0.0000	0.0000	30,000
2020/12/08	JBAF	15/12/2021			Jibar Tradeable Future	3.8600	96.1400	3.8500	96.1500	(0.259)	0.0000	0.0000	0
2020/12/08	JBAF	16/03/2022			Jibar Tradeable Future	4.0100	95.9900	3.9900	96.0100	(0.499)	0.0000	0.0000	0
2020/12/08	JBAF	15/06/2022			Jibar Tradeable Future	4.2650	95.7350	4.2550	95.7450	(0.234)	0.0000	0.0000	0
2020/12/08	JBAF	21/09/2022			Jibar Tradeable Future	4.3950	95.6050	4.3850	95.6150	(0.228)	0.0000	0.0000	0
2020/12/08	R023	04/02/2021	6.33	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/12/08	R023	04/02/2021	6.34	Call	Bond Future	3,347.4100	3.3474	3,314.9900	3.3150	(0.969)	0	0	0
2020/12/08	R023	04/02/2021	6.32	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2020/12/08	R023	04/02/2021			Bond Future	4.6412	109.4841	4.6573	109.4516	0.347	0.0000	0.0000	31,397
2020/12/08	R023	04/02/2021	6.33	Call	Bond Future	3,328.1100	3.3281	3,295.6900	3.2957	(0.974)	0	0	0
2020/12/08	R023	04/02/2021	6.34	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/12/08	R023	04/02/2021	6.32	Call	Bond Future	3,308.8100	3.3088	3,276.3900	3.2764	(0.980)	0	0	0
2020/12/08	R023	06/05/2021	7.58	Call	Bond Future	4,939.4100	4.9394	4,894.3900	4.8944	(0.911)	0	0	0
2020/12/08	R023	06/05/2021	7.58	Put	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0	0	0
2020/12/08	R023	06/05/2021			Bond Future	4.7018	106.7203	4.7272	106.6752	0.541	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
2020/12/08	R023	06/05/2021	7.57	Call	Bond Future	4,922.7800	4.9228	4,877.7600	4.8778	(0.915)	0	0	0
2020/12/08	R023	06/05/2021	7.57	Put	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0	0	0
2020/12/08	R023	06/05/2021	7.56	Call	Bond Future	4,906.1600	4.9062	4,861.1300	4.8611	(0.918)	0	0	0
2020/12/08	R023	06/05/2021	7.56	Put	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0	0	0
2020/12/08	R023	05/08/2021	5.30	Call	Bond Future	1,076.9800	1.0770	1,034.9200	1.0349	(3.905)	0	0	0
2020/12/08	R023	05/08/2021	5.30	Put	Bond Future	251.6000	0.2516	267.0800	0.2671	6.153	0	0	0
2020/12/08	R023	05/08/2021	5.29	Call	Bond Future	1,065.6000	1.0656	1,023.7300	1.0237	(3.929)	0	0	0
2020/12/08	R023	05/08/2021	5.29	Put	Bond Future	255.3300	0.2553	271.0000	0.2710	6.137	0	0	0
2020/12/08	R023	05/08/2021			Bond Future	4.7564	107.8841	4.7941	107.8265	0.793	0.0000	0.0000	0
2020/12/08	R023	05/08/2021	5.31	Call	Bond Future	1,088.3900	1.0884	1,046.1500	1.0461	(3.881)	0	0	0
2020/12/08	R023	05/08/2021	5.31	Put	Bond Future	247.9100	0.2479	263.2100	0.2632	6.172	0	0	0
2020/12/08	R023	04/11/2021	4.91	Call	Bond Future	599.8700	0.5999	555.5800	0.5556	(7.383)	0	0	0
2020/12/08	R023	04/11/2021	4.91	Put	Bond Future	488.2300	0.4882	527.0400	0.5270	7.949	0	0	0
2020/12/08	R023	04/11/2021	4.90	Call	Bond Future	592.2800	0.5923	548.3100	0.5483	(7.424)	0	0	0
2020/12/08	R023	04/11/2021	4.90	Put	Bond Future	493.4800	0.4935	532.6100	0.5326	7.929	0	0	0
2020/12/08	R023	04/11/2021			Bond Future	4.8231	105.1514	4.8878	105.0683	1.340	0.0000	0.0000	0
2020/12/08	R023	04/11/2021	4.92	Call	Bond Future	607.0900	0.6071	562.5000	0.5625	(7.345)	0	0	0
2020/12/08	R023	04/11/2021	4.92	Put	Bond Future	482.6100	0.4826	521.1200	0.5211	7.980	0	0	0
2020/12/08	R035	04/02/2021	10.05	Call	Bond Future	483.0700	0.4831	584.3600	0.5844	20.968	0	0	0
2020/12/08	R035	04/02/2021	10.05	Put	Bond Future	5,712.2000	5.7122	5,213.0500	5.2130	(8.738)	0	0	0
2020/12/08	R035	04/02/2021	10.04	Call	Bond Future	470.9000	0.4709	570.1900	0.5702	21.085	0	0	0
2020/12/08	R035	04/02/2021	10.04	Put	Bond Future	5,769.7400	5.7697	5,268.5900	5.2686	(8.686)	0	0	0
2020/12/08	R035	04/02/2021	10.14	Put	Bond Future	5,207.7800	5.2078	4,727.5300	4.7275	(9.222)	0	0	650
2020/12/08	R035	04/02/2021	11.14	Call	Bond Future	3,387.9000	3.3879	3,767.7500	3.7677	11.212	0	0	0
2020/12/08	R035	04/02/2021	11.14	Put	Bond Future	1,459.7000	1.4597	1,239.1100	1.2391	(15.112)	0	0	650
2020/12/08	R035	04/02/2021			Bond Future	10.8333	89.9881	10.7399	90.5886	(0.863)	0.0000	0.0000	98,233
2020/12/08	R035	04/02/2021	10.06	Call	Bond Future	495.4600	0.4955	598.7700	0.5988	20.851	0	0	0
2020/12/08	R035	04/02/2021	10.06	Put	Bond Future	5,654.9600	5.6550	5,157.8300	5.1578	(8.791)	0	0	0
2020/12/08	R035	04/02/2021	10.14	Call	Bond Future	602.5800	0.6026	722.7700	0.7228	19.946	0	0	0
2020/12/08	R035	06/05/2021	10.55	Call	Bond Future	2,116.9500	2.1169	2,337.6000	2.3376	10.423	0	0	0
2020/12/08	R035	06/05/2021	10.55	Put	Bond Future	5,336.2500	5.3363	4,960.2100	4.9602	(7.047)	0	0	500
2020/12/08	R035	06/05/2021	10.05	Put	Bond Future	7,718.9300	7.7189	7,262.9300	7.2629	(5.908)	0	0	0
2020/12/08	R035	06/05/2021	10.05	Call	Bond Future	1,133.6700	1.1337	1,274.3600	1.2744	12.410	0	0	500
2020/12/08	R035	06/05/2021	12.91	Put	Bond Future	586.9000	0.5869	514.8400	0.5148	(12.278)	0	0	600
2020/12/08	R035	06/05/2021	10.40	Put	Bond Future	5,976.4900	5.9765	5,574.9300	5.5749	(6.719)	0	0	0
2020/12/08	R035	06/05/2021	11.55	Call	Bond Future	5,287.7600	5.2878	5,671.5000	5.6715	7.257	0	0	0
2020/12/08	R035	06/05/2021	11.55	Put	Bond Future	2,296.0300	2.2960	2,083.0800	2.0831	(9.275)	0	0	1,650
2020/12/08	R035	06/05/2021	12.77	Call	Bond Future	10,422.7400	10.4227	10,936.8900	10.9369	4.933	0	0	0
2020/12/08	R035	06/05/2021	12.77	Put	Bond Future	694.7000	0.6947	612.1600	0.6122	(11.881)	0	0	1,650
2020/12/08	R035	06/05/2021	10.24	Put	Bond Future	6,720.6900	6.7207	6,292.6900	6.2927	(6.368)	0	0	0
2020/12/08	R035	06/05/2021	10.24	Call	Bond Future	1,436.0800	1.4361	1,604.7700	1.6048	11.747	0	0	793
2020/12/08	R035	06/05/2021	12.37	Call	Bond Future	8,712.7900	8.7128	9,191.1100	9.1911	5.490	0	0	0
2020/12/08	R035	06/05/2021	12.35	Put	Bond Future	1,123.4300	1.1234	1,003.0400	1.0030	(10.716)	0	0	0
2020/12/08	R035	06/05/2021	12.36	Put	Bond Future	1,111.1400	1.1111	991.7600	0.9918	(10.744)	0	0	0
2020/12/08	R035	06/05/2021			Bond Future	11.0549	86.4538	10.9592	87.0504	(0.865)	0.0000	0.0000	0
2020/12/08	R035	06/05/2021	11.05	Call	Bond Future	3,533.8500	3.5338	3,839.7000	3.8397	8.655	0	0	0
2020/12/08	R035	06/05/2021	11.05	Put	Bond Future	3,564.3800	3.5644	3,273.5400	3.2735	(8.160)	0	0	500

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2020/12/08	R035	06/05/2021	11.15	Put	Bond Future	3,270.8900	3.2709	2,996.4900	2.9965	(8.389)	0	0	0
2020/12/08	R035	06/05/2021	11.15	Call	Bond Future	3,857.8000	3.8578	4,180.0900	4.1801	8.354	0	0	600
2020/12/08	R035	06/05/2021	12.91	Call	Bond Future	11,034.3300	11.0343	11,558.9600	11.5590	4.755	0	0	0
2020/12/08	R035	06/05/2021	10.40	Call	Bond Future	1,766.5200	1.7665	1,961.6500	1.9616	11.046	0	0	600
2020/12/08	R035	06/05/2021	10.81	Put	Bond Future	4,348.8300	4.3488	4,017.4800	4.0175	(7.619)	0	0	0
2020/12/08	R035	06/05/2021	10.81	Call	Bond Future	2,809.1100	2.8091	3,074.4500	3.0744	9.446	0	0	1,650
2020/12/08	R035	06/05/2021	11.32	Call	Bond Future	4,439.8100	4.4398	4,789.2100	4.7892	7.870	0	0	0
2020/12/08	R035	06/05/2021	11.32	Put	Bond Future	2,818.3000	2.8183	2,571.0100	2.5710	(8.774)	0	0	793
2020/12/08	R035	06/05/2021	12.37	Put	Bond Future	1,098.9500	1.0989	980.5800	0.9806	(10.771)	0	0	0
2020/12/08	R035	06/05/2021	12.35	Call	Bond Future	8,629.2200	8.6292	9,105.5200	9.1055	5.520	0	0	0
2020/12/08	R035	06/05/2021	12.02	Call	Bond Future	7,214.0800	7.2141	7,656.7100	7.6567	6.136	0	0	0
2020/12/08	R035	06/05/2021	12.02	Put	Bond Future	1,524.2700	1.5243	1,370.2100	1.3702	(10.107)	0	0	793
2020/12/08	R035	06/05/2021	12.36	Call	Bond Future	8,670.9800	8.6710	9,148.2900	9.1483	5.505	0	0	0
2020/12/08	R035	05/08/2021	5.31	Call	Bond Future	0.0700	0.0001	0.0800	0.0001	14.286	0	0	0
2020/12/08	R035	05/08/2021	5.31	Put	Bond Future	50,693.9700	50.6940	50,100.6100	50.1006	(1.170)	0	0	0
2020/12/08	R035	05/08/2021			Bond Future	11.2872	87.3968	11.1890	87.9902	(0.870)	0.0000	0.0000	0
2020/12/08	R035	05/08/2021	5.29	Call	Bond Future	0.0600	0.0001	0.0800	0.0001	33.333	0	0	0
2020/12/08	R035	05/08/2021	5.29	Put	Bond Future	50,927.2500	50.9273	50,333.9000	50.3339	(1.165)	0	0	0
2020/12/08	R035	05/08/2021	5.30	Call	Bond Future	0.0600	0.0001	0.0800	0.0001	33.333	0	0	0
2020/12/08	R035	05/08/2021	5.30	Put	Bond Future	50,810.5400	50.8105	50,217.1900	50.2172	(1.168)	0	0	0
2020/12/08	R035	04/11/2021	10.62	Put	Bond Future	8,009.3800	8.0094	7,629.0900	7.6291	(4.748)	0	0	0
2020/12/08	R035	04/11/2021	10.62	Call	Bond Future	2,479.2000	2.4792	2,678.5100	2.6785	8.039	0	0	400
2020/12/08	R035	04/11/2021	11.08	Call	Bond Future	3,591.2700	3.5913	3,845.0700	3.8451	7.067	0	0	0
2020/12/08	R035	04/11/2021	11.08	Put	Bond Future	6,243.1000	6.2431	5,917.3000	5.9173	(5.219)	0	0	782
2020/12/08	R035	04/11/2021	10.23	Put	Bond Future	9,860.7900	9.8608	9,437.7200	9.4377	(4.290)	0	0	0
2020/12/08	R035	04/11/2021	10.12	Put	Bond Future	10,437.3700	10.4374	10,003.2300	10.0032	(4.159)	0	0	0
2020/12/08	R035	04/11/2021	10.12	Call	Bond Future	1,616.2800	1.6163	1,761.7400	1.7617	9.000	0	0	400
2020/12/08	R035	04/11/2021	11.75	Put	Bond Future	4,246.2800	4.2463	3,995.9100	3.9959	(5.896)	0	0	782
2020/12/08	R035	04/11/2021	12.53	Call	Bond Future	8,313.5200	8.3135	8,715.6200	8.7156	4.837	0	0	0
2020/12/08	R035	04/11/2021	12.53	Put	Bond Future	2,742.7700	2.7428	2,565.2700	2.5653	(6.472)	0	0	0
2020/12/08	R035	04/11/2021			Bond Future	11.5243	83.8740	11.4254	84.4536	(0.858)	0.0000	0.0000	0
2020/12/08	R035	04/11/2021	13.82	Call	Bond Future	12,973.5700	12.9736	13,467.9600	13.4680	3.811	0	0	0
2020/12/08	R035	04/11/2021	13.82	Put	Bond Future	1,044.0000	1.0440	958.7900	0.9588	(8.162)	0	0	400
2020/12/08	R035	04/11/2021	10.23	Call	Bond Future	1,778.7100	1.7787	1,935.2400	1.9352	8.800	0	0	782
2020/12/08	R035	04/11/2021	11.75	Call	Bond Future	5,547.1400	5.5471	5,876.3700	5.8764	5.935	0	0	0
2020/12/08	R035	04/11/2021	12.51	Call	Bond Future	8,246.1800	8.2462	8,646.5200	8.6465	4.855	0	0	0
2020/12/08	R035	04/11/2021	12.51	Put	Bond Future	2,780.7100	2.7807	2,601.4500	2.6014	(6.447)	0	0	0
2020/12/08	R035	04/11/2021	12.52	Call	Bond Future	8,279.8300	8.2798	8,681.0500	8.6811	4.846	0	0	0
2020/12/08	R035	04/11/2021	12.52	Put	Bond Future	2,761.6900	2.7617	2,583.3100	2.5833	(6.459)	0	0	0
2020/12/08	R186	04/02/2021	8.16	Call	Bond Future	5,713.0800	5.7131	6,098.2100	6.0982	6.741	0	0	0
2020/12/08	R186	04/02/2021	8.17	Put	Bond Future	76.9600	0.0770	56.0200	0.0560	(27.209)	0	0	0
2020/12/08	R186	04/02/2021	8.15	Call	Bond Future	5,666.4700	5.6665	6,051.0300	6.0510	6.787	0	0	0
2020/12/08	R186	04/02/2021	8.00	Put	Bond Future	125.1500	0.1252	93.0800	0.0931	(25.625)	0	0	15,177
2020/12/08	R186	04/02/2021			Bond Future	7.0445	117.7890	6.9666	118.1956	(1.105)	0.0000	0.0000	80,150
2020/12/08	R186	04/02/2021	8.16	Put	Bond Future	79.2300	0.0792	57.7500	0.0578	(27.111)	0	0	0
2020/12/08	R186	04/02/2021	8.17	Call	Bond Future	5,759.7400	5.7597	6,145.4100	6.1454	6.696	0	0	0
2020/12/08	R186	04/02/2021	8.15	Put	Bond Future	81.5700	0.0816	59.5200	0.0595	(27.032)	0	0	0

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2020/12/08	R186	04/02/2021	8.00	Call	Bond Future	4,972.4100	4.9724	5,346.9500	5.3470	7.532	0	0	0
2020/12/08	R186	06/05/2021	10.77	Call	Bond Future	16,091.9200	16.0919	16,488.6600	16.4887	2.465	0	0	0
2020/12/08	R186	06/05/2021	10.77	Put	Bond Future	1.0300	0.0010	0.7600	0.0008	(26.214)	0	0	0
2020/12/08	R186	06/05/2021	10.76	Call	Bond Future	16,050.9100	16.0509	16,447.6300	16.4476	2.472	0	0	0
2020/12/08	R186	06/05/2021	10.76	Put	Bond Future	1.0700	0.0011	0.7800	0.0008	(27.103)	0	0	0
2020/12/08	R186	06/05/2021			Bond Future	7.2102	119.0185	7.1305	119.4155	(1.106)	0.0000	0.0000	0
2020/12/08	R186	06/05/2021	10.78	Call	Bond Future	16,132.9200	16.1329	16,529.6600	16.5297	2.459	0	0	0
2020/12/08	R186	06/05/2021	10.78	Put	Bond Future	1.0000	0.0010	0.7300	0.0007	(27.000)	0	0	0
2020/12/08	R186	05/08/2021	8.62	Call	Bond Future	6,263.0100	6.2630	6,583.6800	6.5837	5.120	0	0	0
2020/12/08	R186	05/08/2021	8.62	Put	Bond Future	605.5900	0.6056	538.1600	0.5382	(11.135)	0	0	0
2020/12/08	R186	05/08/2021	8.61	Call	Bond Future	6,227.0300	6.2270	6,546.9700	6.5470	5.138	0	0	0
2020/12/08	R186	05/08/2021	8.61	Put	Bond Future	613.9500	0.6140	545.7900	0.5458	(11.102)	0	0	0
2020/12/08	R186	05/08/2021			Bond Future	7.3840	115.0350	7.3020	115.4231	(1.110)	0.0000	0.0000	0
2020/12/08	R186	05/08/2021	8.63	Call	Bond Future	6,299.0400	6.2990	6,620.4400	6.6204	5.102	0	0	0
2020/12/08	R186	05/08/2021	8.63	Put	Bond Future	597.3200	0.5973	530.6200	0.5306	(11.167)	0	0	0
2020/12/08	R186	04/11/2021	8.09	Call	Bond Future	4,079.1300	4.0791	4,313.3800	4.3134	5.743	0	0	0
2020/12/08	R186	04/11/2021	8.09	Put	Bond Future	1,751.1400	1.7511	1,620.5600	1.6206	(7.457)	0	0	0
2020/12/08	R186	04/11/2021	8.10	Call	Bond Future	4,108.3800	4.1084	4,343.4600	4.3435	5.722	0	0	0
2020/12/08	R186	04/11/2021	8.10	Put	Bond Future	1,736.6500	1.7366	1,606.9000	1.6069	(7.471)	0	0	0
2020/12/08	R186	04/11/2021			Bond Future	7.5649	116.2879	7.4839	116.6527	(1.071)	0.0000	0.0000	0
2020/12/08	R186	04/11/2021	8.11	Call	Bond Future	4,137.7200	4.1377	4,373.6300	4.3736	5.701	0	0	0
2020/12/08	R186	04/11/2021	8.11	Put	Bond Future	1,722.2600	1.7223	1,593.3400	1.5933	(7.486)	0	0	0
2020/12/08	R197	04/02/2021			Bond Future	318.2117	318.2117	319.0593	319.0593	0.266	0.0000	0.0000	2,454
2020/12/08	R197	06/05/2021			Bond Future	321.6109	321.6109	322.4307	322.4307	0.255	0.0000	0.0000	0
2020/12/08	R197	05/08/2021			Bond Future	317.1827	317.1827	317.9759	317.9759	0.250	0.0000	0.0000	0
2020/12/08	R197	04/11/2021			Bond Future	320.7094	320.7094	321.4364	321.4364	0.227	0.0000	0.0000	0
2020/12/08	R202	04/02/2021			Bond Future	215.7721	215.7721	220.2054	220.2054	2.055	0.0000	0.0000	7,838
2020/12/08	R202	06/05/2021			Bond Future	218.0772	218.0772	222.5323	222.5323	2.043	0.0000	0.0000	0
2020/12/08	R202	05/08/2021			Bond Future	216.2518	216.2518	220.7318	220.7318	2.072	0.0000	0.0000	0
2020/12/08	R202	04/11/2021			Bond Future	218.6560	218.6560	223.1337	223.1337	2.048	0.0000	0.0000	0
2020/12/08	R209	04/02/2021	10.12	Call	Bond Future	1,075.3700	1.0754	1,223.7200	1.2237	13.795	0	0	0
2020/12/08	R209	04/02/2021	10.12	Put	Bond Future	3,510.3200	3.5103	3,187.1000	3.1871	(9.208)	0	0	0
2020/12/08	R209	04/02/2021			Bond Future	10.5382	70.1556	10.4555	70.6272	(0.784)	0.0000	0.0000	26,089
2020/12/08	R209	04/02/2021	10.11	Call	Bond Future	1,055.8500	1.0558	1,202.2500	1.2022	13.866	0	0	0
2020/12/08	R209	04/02/2021	10.11	Put	Bond Future	3,550.5500	3.5506	3,225.3800	3.2254	(9.158)	0	0	0
2020/12/08	R209	04/02/2021	10.10	Call	Bond Future	1,036.5600	1.0366	1,181.0100	1.1810	13.936	0	0	0
2020/12/08	R209	04/02/2021	10.10	Put	Bond Future	3,591.0800	3.5911	3,263.9600	3.2640	(9.109)	0	0	0
2020/12/08	R209	06/05/2021	9.75	Put	Bond Future	6,828.6300	6.8286	6,474.4200	6.4744	(5.187)	0	0	0
2020/12/08	R209	06/05/2021	9.75	Call	Bond Future	1,086.8100	1.0868	1,201.1100	1.2011	10.517	0	0	5,000
2020/12/08	R209	06/05/2021	11.00	Call	Bond Future	3,999.5800	3.9996	4,273.6600	4.2737	6.853	0	0	0
2020/12/08	R209	06/05/2021	11.00	Put	Bond Future	2,523.8200	2.5238	2,329.3900	2.3294	(7.704)	0	0	3,500
2020/12/08	R209	06/05/2021	10.00	Put	Bond Future	5,708.8100	5.7088	5,384.9500	5.3850	(5.673)	0	0	0
2020/12/08	R209	06/05/2021	10.00	Call	Bond Future	1,498.1800	1.4982	1,642.8300	1.6428	9.655	0	0	0
2020/12/08	R209	06/05/2021	12.25	Call	Bond Future	8,468.1800	8.4682	8,858.9800	8.8590	4.615	0	0	0
2020/12/08	R209	06/05/2021	12.25	Put	Bond Future	766.3000	0.7663	688.5900	0.6886	(10.141)	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
2020/12/08	R209	06/05/2021	12.23	Call	Bond Future	8,393.3800	8.3934	8,782.7600	8.7828	4.639	0	0	0
2020/12/08	R209	06/05/2021	12.23	Put	Bond Future	784.1500	0.7842	705.0200	0.7050	(10.091)	0	0	0
2020/12/08	R209	06/05/2021	12.22	Call	Bond Future	8,356.0400	8.3560	8,744.7000	8.7447	4.651	0	0	0
2020/12/08	R209	06/05/2021	12.22	Put	Bond Future	793.2100	0.7932	713.3600	0.7134	(10.067)	0	0	0
2020/12/08	R209	06/05/2021			Bond Future	10.7288	67.7483	10.6445	68.2168	(0.786)	0.0000	0.0000	5,250
2020/12/08	R209	06/05/2021	10.60	Call	Bond Future	2,846.8800	2.8469	3,070.1900	3.0702	7.844	0	0	0
2020/12/08	R209	06/05/2021	10.60	Put	Bond Future	3,564.7200	3.5647	3,319.5200	3.3195	(6.879)	0	0	6,250
2020/12/08	R209	06/05/2021	11.60	Call	Bond Future	6,086.5100	6.0865	6,423.9100	6.4239	5.543	0	0	0
2020/12/08	R209	06/05/2021	11.60	Put	Bond Future	1,508.5900	1.5086	1,377.4800	1.3775	(8.691)	0	0	3,750
2020/12/08	R209	06/05/2021	10.25	Put	Bond Future	4,725.7200	4.7257	4,434.2500	4.4343	(6.168)	0	0	0
2020/12/08	R209	06/05/2021	10.25	Call	Bond Future	2,000.9500	2.0009	2,177.9900	2.1780	8.848	0	0	5,325
2020/12/08	R209	06/05/2021	11.25	Call	Bond Future	4,827.7400	4.8277	5,130.5100	5.1305	6.271	0	0	0
2020/12/08	R209	06/05/2021	11.25	Put	Bond Future	2,032.7600	2.0328	1,867.0200	1.8670	(8.153)	0	0	9,150
2020/12/08	R209	06/05/2021	12.24	Call	Bond Future	8,430.7800	8.4308	8,820.8600	8.8209	4.627	0	0	0
2020/12/08	R209	06/05/2021	12.24	Put	Bond Future	775.1900	0.7752	696.7600	0.6968	(10.118)	0	0	0
2020/12/08	R209	05/08/2021	11.81	Call	Bond Future	6,529.5400	6.5295	6,855.3600	6.8554	4.990	0	0	0
2020/12/08	R209	05/08/2021	11.81	Put	Bond Future	1,995.5200	1.9955	1,855.4400	1.8554	(7.020)	0	0	0
2020/12/08	R209	05/08/2021			Bond Future	10.9241	68.4875	10.8381	68.9534	(0.788)	0.0000	0.0000	0
2020/12/08	R209	05/08/2021	11.80	Call	Bond Future	6,494.1100	6.4941	6,819.1700	6.8192	5.005	0	0	0
2020/12/08	R209	05/08/2021	11.80	Put	Bond Future	2,008.7200	2.0087	1,867.8800	1.8679	(7.011)	0	0	0
2020/12/08	R209	05/08/2021	11.79	Call	Bond Future	6,458.7200	6.4587	6,783.0000	6.7830	5.021	0	0	0
2020/12/08	R209	05/08/2021	11.79	Put	Bond Future	2,022.0200	2.0220	1,880.4000	1.8804	(7.004)	0	0	0
2020/12/08	R209	04/11/2021	12.19	Call	Bond Future	7,624.6300	7.6246	7,944.9200	7.9449	4.201	0	0	0
2020/12/08	R209	04/11/2021	12.19	Put	Bond Future	2,351.1000	2.3511	2,216.5100	2.2165	(5.725)	0	0	0
2020/12/08	R209	04/11/2021	12.17	Call	Bond Future	7,557.2400	7.5572	7,876.3000	7.8763	4.222	0	0	0
2020/12/08	R209	04/11/2021			Bond Future	11.1223	66.0933	11.0360	66.5482	(0.776)	0.0000	0.0000	0
2020/12/08	R209	04/11/2021	12.18	Call	Bond Future	7,590.9300	7.5909	7,910.6000	7.9106	4.211	0	0	0
2020/12/08	R209	04/11/2021	12.18	Put	Bond Future	2,363.8800	2.3639	2,228.6700	2.2287	(5.720)	0	0	0
2020/12/08	R209	04/11/2021	12.17	Put	Bond Future	2,376.7200	2.3767	2,240.9000	2.2409	(5.715)	0	0	0
2020/12/08	R210	04/02/2021			Bond Future	193.7563	193.7563	195.3913	195.3913	0.844	0.0000	0.0000	1,254
2020/12/08	R210	06/05/2021			Bond Future	193.1100	193.1100	194.7399	194.7399	0.844	0.0000	0.0000	0
2020/12/08	R210	05/08/2021			Bond Future	195.2625	195.2625	196.8886	196.8886	0.833	0.0000	0.0000	0
2020/12/08	R210	04/11/2021			Bond Future	194.6906	194.6906	196.2887	196.2887	0.821	0.0000	0.0000	0
2020/12/08	R212	04/02/2021			Bond Future	170.0451	170.0451	170.1173	170.1173	0.042	0.0000	0.0000	6,342
2020/12/08	R212	06/05/2021			Bond Future	171.8620	171.8620	171.9153	171.9153	0.031	0.0000	0.0000	0
2020/12/08	R212	05/08/2021			Bond Future	171.4431	171.4431	171.4776	171.4776	0.020	0.0000	0.0000	0
2020/12/08	R212	04/11/2021			Bond Future	173.3492	173.3492	173.3437	173.3437	(0.003)	0.0000	0.0000	0
2020/12/08	R213	04/02/2021	9.40	Call	Bond Future	1,489.3200	1.4893	1,674.9800	1.6750	12.466	0	0	0
2020/12/08	R213	04/02/2021	9.40	Put	Bond Future	2,351.7400	2.3517	2,095.9500	2.0959	(10.877)	0	0	0
2020/12/08	R213	04/02/2021	9.39	Call	Bond Future	1,464.3600	1.4644	1,647.9100	1.6479	12.534	0	0	0
2020/12/08	R213	04/02/2021	9.39	Put	Bond Future	2,384.3100	2.3843	2,126.4100	2.1264	(10.817)	0	0	0
2020/12/08	R213	04/02/2021			Bond Future	9.5510	86.8711	9.4735	87.3125	(0.812)	0.0000	0.0000	8,945
2020/12/08	R213	04/02/2021	9.41	Call	Bond Future	1,514.5300	1.5145	1,702.3100	1.7023	12.399	0	0	0
2020/12/08	R213	04/02/2021	9.41	Put	Bond Future	2,319.4800	2.3195	2,065.8100	2.0658	(10.937)	0	0	0
2020/12/08	R213	06/05/2021	11.91	Call	Bond Future	11,099.8600	11.0999	11,506.5100	11.5065	3.664	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
2020/12/08	R213	06/05/2021	11.91	Put	Bond Future	231.1000	0.2311	201.3400	0.2013	(12.878)	0	0	0
2020/12/08	R213	06/05/2021			Bond Future	9.7476	84.2492	9.6686	84.6857	(0.810)	0.0000	0.0000	0
2020/12/08	R213	06/05/2021	11.90	Call	Bond Future	11,057.6400	11.0576	11,463.9000	11.4639	3.674	0	0	0
2020/12/08	R213	06/05/2021	11.90	Put	Bond Future	234.6600	0.2347	204.5100	0.2045	(12.848)	0	0	0
2020/12/08	R213	06/05/2021	11.89	Call	Bond Future	11,015.4200	11.0154	11,421.3000	11.4213	3.685	0	0	0
2020/12/08	R213	06/05/2021	11.89	Put	Bond Future	238.2600	0.2383	207.7300	0.2077	(12.814)	0	0	0
2020/12/08	R213	05/08/2021	10.14	Put	Bond Future	2,920.3300	2.9203	2,730.3500	2.7304	(6.505)	0	0	200
2020/12/08	R213	05/08/2021	9.34	Put	Bond Future	5,259.9900	5.2600	4,981.7400	4.9817	(5.290)	0	0	0
2020/12/08	R213	05/08/2021	9.34	Call	Bond Future	1,896.3500	1.8963	2,049.7200	2.0497	8.088	0	0	200
2020/12/08	R213	05/08/2021	10.85	Call	Bond Future	6,303.1400	6.3031	6,609.8700	6.6099	4.866	0	0	0
2020/12/08	R213	05/08/2021	10.85	Put	Bond Future	1,692.0000	1.6920	1,567.1100	1.5671	(7.381)	0	0	0
2020/12/08	R213	05/08/2021	10.84	Call	Bond Future	6,266.2200	6.2662	6,572.1800	6.5722	4.883	0	0	0
2020/12/08	R213	05/08/2021	10.84	Put	Bond Future	1,704.6200	1.7046	1,578.9600	1.5790	(7.372)	0	0	0
2020/12/08	R213	05/08/2021			Bond Future	9.9535	85.1681	9.8730	85.5997	(0.809)	0.0000	0.0000	0
2020/12/08	R213	05/08/2021	10.78	Call	Bond Future	6,046.5400	6.0465	6,347.7900	6.3478	4.982	0	0	0
2020/12/08	R213	05/08/2021	10.78	Put	Bond Future	1,783.0600	1.7831	1,652.6900	1.6527	(7.312)	0	0	200
2020/12/08	R213	05/08/2021	10.14	Call	Bond Future	3,908.3700	3.9084	4,150.0100	4.1500	6.183	0	0	0
2020/12/08	R213	05/08/2021	10.86	Call	Bond Future	6,340.1200	6.3401	6,647.6200	6.6476	4.850	0	0	0
2020/12/08	R213	05/08/2021	10.86	Put	Bond Future	1,679.4800	1.6795	1,555.3600	1.5554	(7.390)	0	0	0
2020/12/08	R213	04/11/2021	11.10	Put	Bond Future	2,197.9100	2.1979	2,069.0000	2.0690	(5.865)	0	0	0
2020/12/08	R213	04/11/2021	11.11	Call	Bond Future	6,889.1200	6.8891	7,177.3900	7.1774	4.184	0	0	0
2020/12/08	R213	04/11/2021	11.09	Put	Bond Future	2,211.1300	2.2111	2,081.5800	2.0816	(5.859)	0	0	0
2020/12/08	R213	04/11/2021			Bond Future	10.1659	82.5663	10.0858	82.9828	(0.788)	0.0000	0.0000	0
2020/12/08	R213	04/11/2021	11.10	Call	Bond Future	6,854.5900	6.8546	7,142.2100	7.1422	4.196	0	0	0
2020/12/08	R213	04/11/2021	11.11	Put	Bond Future	2,184.4900	2.1845	2,056.2300	2.0562	(5.871)	0	0	0
2020/12/08	R213	04/11/2021	11.09	Call	Bond Future	6,819.8300	6.8198	7,106.8100	7.1068	4.208	0	0	0
2020/12/08	R214	04/02/2021	10.33	Call	Bond Future	640.9800	0.6410	737.7800	0.7378	15.102	0	0	0
2020/12/08	R214	04/02/2021	10.33	Put	Bond Future	4,916.7200	4.9167	4,545.4200	4.5454	(7.552)	0	0	0
2020/12/08	R214	04/02/2021			Bond Future	11.0535	66.4688	10.9705	66.9369	(0.750)	0.0000	0.0000	15,478
2020/12/08	R214	04/02/2021	10.32	Call	Bond Future	627.5600	0.6276	722.7800	0.7228	15.173	0	0	0
2020/12/08	R214	04/02/2021	10.32	Put	Bond Future	4,965.5700	4.9656	4,592.6900	4.5927	(7.509)	0	0	0
2020/12/08	R214	04/02/2021	10.31	Call	Bond Future	614.2500	0.6142	707.9100	0.7079	15.248	0	0	0
2020/12/08	R214	04/02/2021	10.31	Put	Bond Future	5,014.6100	5.0146	4,640.1700	4.6402	(7.467)	0	0	0
2020/12/08	R214	06/05/2021	12.26	Call	Bond Future	6,627.3700	6.6274	6,970.1600	6.9702	5.172	0	0	0
2020/12/08	R214	06/05/2021	12.26	Put	Bond Future	1,459.5700	1.4596	1,336.7600	1.3368	(8.414)	0	0	0
2020/12/08	R214	06/05/2021	12.25	Call	Bond Future	6,594.1100	6.5941	6,936.0200	6.9360	5.185	0	0	0
2020/12/08	R214	06/05/2021	12.25	Put	Bond Future	1,473.8200	1.4738	1,350.1300	1.3501	(8.392)	0	0	0
2020/12/08	R214	06/05/2021			Bond Future	11.2454	63.8861	11.1606	64.3517	(0.754)	0.0000	0.0000	0
2020/12/08	R214	06/05/2021	12.27	Call	Bond Future	6,660.6800	6.6607	7,004.3400	7.0043	5.160	0	0	0
2020/12/08	R214	06/05/2021	12.27	Put	Bond Future	1,445.4400	1.4454	1,323.5000	1.3235	(8.436)	0	0	0
2020/12/08	R214	05/08/2021	12.03	Put	Bond Future	2,591.7300	2.5917	2,425.2900	2.4253	(6.422)	0	0	0
2020/12/08	R214	05/08/2021	12.01	Call	Bond Future	5,509.1000	5.5091	5,804.4200	5.8044	5.361	0	0	0
2020/12/08	R214	05/08/2021			Bond Future	11.4451	64.5829	11.3583	65.0464	(0.758)	0.0000	0.0000	0
2020/12/08	R214	05/08/2021	12.02	Call	Bond Future	5,541.6200	5.5416	5,837.7800	5.8378	5.344	0	0	0
2020/12/08	R214	05/08/2021	12.02	Put	Bond Future	2,608.1800	2.6082	2,440.9000	2.4409	(6.414)	0	0	0
2020/12/08	R214	05/08/2021	12.03	Call	Bond Future	5,574.1900	5.5742	5,871.1900	5.8712	5.328	0	0	0
2020/12/08	R214	05/08/2021	12.01	Put	Bond Future	2,624.7400	2.6247	2,456.6200	2.4566	(6.405)	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
2020/12/08	R214	04/11/2021	12.47	Call	Bond Future	6,876.8700	6.8769	7,178.2000	7.1782	4.382	0	0	0
2020/12/08	R214	04/11/2021	12.46	Call	Bond Future	6,845.5400	6.8455	7,146.2300	7.1462	4.392	0	0	0
2020/12/08	R214	04/11/2021	12.46	Put	Bond Future	2,874.0500	2.8740	2,721.1900	2.7212	(5.319)	0	0	0
2020/12/08	R214	04/11/2021			Bond Future	11.6474	62.0091	11.5600	62.4627	(0.750)	0.0000	0.0000	0
2020/12/08	R214	04/11/2021	12.47	Put	Bond Future	2,859.1500	2.8592	2,706.9300	2.7069	(5.324)	0	0	0
2020/12/08	R214	04/11/2021	12.48	Call	Bond Future	6,908.2100	6.9082	7,210.1900	7.2102	4.371	0	0	0
2020/12/08	R214	04/11/2021	12.48	Put	Bond Future	2,844.3300	2.8443	2,692.7600	2.6928	(5.329)	0	0	0
2020/12/08	R248	04/02/2021	10.47	Call	Bond Future	547.3400	0.5473	655.6700	0.6557	19.792	0	0	0
2020/12/08	R248	04/02/2021	10.47	Put	Bond Future	5,945.8000	5.9458	5,440.6600	5.4407	(8.496)	0	0	0
2020/12/08	R248	04/02/2021	10.46	Call	Bond Future	532.9400	0.5329	639.0600	0.6391	19.912	0	0	0
2020/12/08	R248	04/02/2021	10.46	Put	Bond Future	6,008.9200	6.0089	5,501.5700	5.5016	(8.443)	0	0	0
2020/12/08	R248	04/02/2021	10.75	Call	Bond Future	1,088.8800	1.0889	1,268.0200	1.2680	16.452	0	0	0
2020/12/08	R248	04/02/2021			Bond Future	11.2085	83.1178	11.1202	83.7313	(0.788)	0.0000	0.0000	115,445
2020/12/08	R248	04/02/2021	10.48	Call	Bond Future	562.1000	0.5621	672.6600	0.6727	19.669	0	0	0
2020/12/08	R248	04/02/2021	10.48	Put	Bond Future	5,883.1700	5.8832	5,380.2600	5.3803	(8.548)	0	0	0
2020/12/08	R248	04/02/2021	10.80	Put	Bond Future	4,117.6800	4.1177	3,697.0100	3.6970	(10.216)	0	0	0
2020/12/08	R248	04/02/2021	10.80	Call	Bond Future	1,209.2000	1.2092	1,402.0000	1.4020	15.944	0	0	2,140
2020/12/08	R248	04/02/2021	9.80	Put	Bond Future	10,948.8700	10.9489	10,354.3500	10.3543	(5.430)	0	0	0
2020/12/08	R248	04/02/2021	9.80	Call	Bond Future	69.9100	0.0699	88.8600	0.0889	27.106	0	0	2,140
2020/12/08	R248	04/02/2021	11.50	Put	Bond Future	1,622.8200	1.6228	1,392.4500	1.3925	(14.196)	0	0	0
2020/12/08	R248	04/02/2021	11.50	Call	Bond Future	3,588.2000	3.5882	3,971.3000	3.9713	10.677	0	0	0
2020/12/08	R248	04/02/2021	10.75	Put	Bond Future	4,366.3100	4.3663	3,931.9800	3.9320	(9.947)	0	0	0
2020/12/08	R248	06/05/2021	12.36	Call	Bond Future	7,664.1500	7.6641	8,112.6900	8.1127	5.852	0	0	0
2020/12/08	R248	06/05/2021	12.36	Put	Bond Future	1,736.2800	1.7363	1,574.1300	1.5741	(9.339)	0	0	0
2020/12/08	R248	06/05/2021			Bond Future	11.4080	79.5747	11.3172	80.1854	(0.795)	0.0000	0.0000	0
2020/12/08	R248	06/05/2021	12.35	Call	Bond Future	7,620.2100	7.6202	8,067.6800	8.0677	5.872	0	0	0
2020/12/08	R248	06/05/2021	12.35	Put	Bond Future	1,750.3400	1.7503	1,587.1200	1.5871	(9.325)	0	0	0
2020/12/08	R248	06/05/2021	12.34	Call	Bond Future	7,576.1400	7.5761	8,022.5200	8.0225	5.892	0	0	0
2020/12/08	R248	06/05/2021	12.34	Put	Bond Future	1,764.3600	1.7644	1,600.0500	1.6000	(9.313)	0	0	0
2020/12/08	R248	05/08/2021	12.51	Put	Bond Future	2,463.2300	2.4632	2,279.9500	2.2800	(7.441)	0	0	0
2020/12/08	R248	05/08/2021	12.52	Call	Bond Future	7,918.3400	7.9183	8,344.3500	8.3443	5.380	0	0	0
2020/12/08	R248	05/08/2021	12.50	Put	Bond Future	2,479.0600	2.4791	2,294.8100	2.2948	(7.432)	0	0	0
2020/12/08	R248	05/08/2021			Bond Future	11.6163	80.4428	11.5230	81.0511	(0.804)	0.0000	0.0000	0
2020/12/08	R248	05/08/2021	12.51	Call	Bond Future	7,877.1900	7.8772	8,302.2400	8.3022	5.396	0	0	0
2020/12/08	R248	05/08/2021	12.52	Put	Bond Future	2,447.7400	2.4477	2,265.4200	2.2654	(7.449)	0	0	0
2020/12/08	R248	05/08/2021	12.50	Call	Bond Future	7,836.2900	7.8363	8,260.3700	8.2604	5.412	0	0	0
2020/12/08	R248	04/11/2021	12.85	Call	Bond Future	8,838.6200	8.8386	9,255.2600	9.2553	4.714	0	0	0
2020/12/08	R248	04/11/2021	12.85	Put	Bond Future	2,889.5500	2.8895	2,709.8600	2.7099	(6.219)	0	0	0
2020/12/08	R248	04/11/2021			Bond Future	11.8277	76.9073	11.7332	77.5036	(0.799)	0.0000	0.0000	0
2020/12/08	R248	04/11/2021	12.83	Call	Bond Future	8,769.8100	8.7698	9,184.7100	9.1847	4.731	0	0	0
2020/12/08	R248	04/11/2021	12.83	Put	Bond Future	2,928.8800	2.9289	2,747.4500	2.7475	(6.195)	0	0	0
2020/12/08	R248	04/11/2021	12.84	Call	Bond Future	8,804.2000	8.8042	9,219.9700	9.2200	4.722	0	0	0
2020/12/08	R248	04/11/2021	12.84	Put	Bond Future	2,909.1600	2.9092	2,728.6000	2.7286	(6.207)	0	0	0

**Total**

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